Package 'tidytreatment'

October 14, 2022

Type Package

Title Tidy Methods for Bayesian Treatment Effect Models

```
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Description Functions for extracting tidy data from Bayesian treatment effect models, in particu-
      lar BART, but extensions are possible. Functionality includes extracting tidy posterior sum-
      maries as in 'tidybayes' <a href="mailto://github.com/mjskay/tidybayes">https://github.com/mjskay/tidybayes</a>, estimating (aver-
      age) treatment effects, common support calculations, and plotting useful summaries of these.
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License MIT + file LICENSE
URL https://github.com/bonStats/tidytreatment
BugReports https://github.com/bonStats/tidytreatment/issues
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```

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 ${\tt avg_treatment_effects} \quad \textit{Get (conditional) average treatment effect draws from posterior}$

Description

(C)ATE = (Conditional) Average Treatment Effects newdata specifies the conditions, if unspecified it defaults to the original data. Assumes treated column is either a integer column of 1's (treated) and 0's (nontreated) or logical indicating treatment if TRUE.

bartmodel1 3

Usage

```
avg_treatment_effects(
  model,
  treatment,
  newdata,
  subset = "all",
  common_support_method,
  cutoff,
  ...
)
```

Arguments

model A supported Bayesian model fit that can provide fits and predictions.

treatment A character string specifying the name of the treatment variable.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used

to fit the model.

subset Either "treated", "nontreated", or "all". Default is "all".

common_support_method

Either "sd", or "chisq". Default is unspecified, and no common support calcula-

tion is done.

cutoff Cutoff for common support (if in use).

... Arguments to be passed to tidybayes::fitted_draws typically scale for BART

models.

Value

A tidy data frame (tibble) with treatment effect values.

Description

Model fit with simulated data from simulated dataset suhillsim1.

Usage

bartmodel1

Format

```
Object of type BART::wbart
```

Details

Propensity score estimated and included suhillsim1 for fitting the model.

Source

```
https://github.com/bonStats/tidytreatment/tree/master/data-raw
```

```
bartmodel1_modelmatrix
```

Model matrix used for bartmodel1

Description

Useful for testing tidytreatment package functions.

Usage

```
bartmodel1_modelmatrix
```

Format

```
Object of type BART::wbart
```

Source

```
https://github.com/bonStats/tidytreatment/tree/master/data-raw
```

covariate_importance Counts of variable overall inclusion

Description

Inclusion metric for bartMachine and BART are scaled differently. bartMachine averaged over number of trees, in addition to number of MCMC draws.

Usage

```
covariate_importance(model, ...)
```

Arguments

model Model

Arguments to pass to particular methods. . . .

Value

Tidy data with counts of variable inclusion, when interacting with treatment variable.

```
covariate_with_treatment_importance
```

Counts of variable inclusion when interacting with treatment

Description

Counts of variable inclusion when interacting with treatment

Usage

```
covariate_with_treatment_importance(model, treatment, ...)
```

Arguments

model Model

treatment A character string specifying the name of the treatment variable.

. . . Arguments to pass to particular methods.

Value

Tidy data with counts of variable inclusion, when interacting with treatment variable.

```
fitted_draws.bartMachine
```

Get fitted draws from posterior of bartMachine model

Description

Get fitted draws from posterior of bartMachine model

Usage

```
## S3 method for class 'bartMachine'
fitted_draws(
  model,
  newdata,
  value = ".value",
  ...,
  n = NULL,
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

6 fitted_draws.lbart

Arguments

model A bartMachine model.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used

to fit the model.

value The name of the output column for fitted_draws; default ".value".

... Not currently in use.

n Not currently implemented.

include_newdata

Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

Value

A tidy data frame (tibble) with fitted values.

fitted_draws.lbart

Get fitted draws from posterior of lbart model

Description

Get fitted draws from posterior of lbart model

Usage

```
## S3 method for class 'lbart'
fitted_draws(
  model,
  newdata,
  value = ".value",
  ...,
  n = NULL,
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

Arguments

model A model from BART package.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used

to fit the model.

value The name of the output column for fitted_draws; default ".value".

... Not currently in use.

n Not currently implemented.

include_newdata

Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

fitted_draws.mbart 7

Value

A tidy data frame (tibble) with fitted values.

fitted_draws.mbart

Get fitted draws from posterior of mbart model

Description

Get fitted draws from posterior of mbart model

Usage

```
## S3 method for class 'mbart'
fitted_draws(
  model,
  newdata,
  value = ".value",
  ...,
  n = NULL,
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

Arguments

model A model from BART package.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used

to fit the model.

value The name of the output column for fitted_draws; default ".value".

... Not currently in use.

n Not currently implemented.

include_newdata

Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

Value

8 fitted_draws.mbart2

Description

Get fitted draws from posterior of mbart2 model

Usage

```
## $3 method for class 'mbart2'
fitted_draws(
  model,
  newdata,
  value = ".value",
    ...,
  n = NULL,
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

Arguments

model A model from BART package.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used to fit the model.

value The name of the output column for fitted_draws; default ".value".

... Not currently in use.

n Not currently implemented.

include_newdata
Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

Value

fitted_draws.pbart 9

fitted_draws.pbart Get fitted draws from posterior of pbart model

Description

Get fitted draws from posterior of pbart model

Usage

```
## S3 method for class 'pbart'
fitted_draws(
  model,
  newdata,
  value = ".value",
  ...,
  n = NULL,
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

Arguments

model A model from BART package.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used to fit the model.

value The name of the output column for fitted_draws; default ".value".

... Not currently in use.

n Not currently implemented.

include_newdata
Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

Value

10 fitted_draws.wbart

fitted_draws.wbart

Get fitted draws from posterior of wbart model

Description

Get fitted draws from posterior of wbart model

Usage

```
## S3 method for class 'wbart'
fitted_draws(
  model,
  newdata,
  value = ".value",
  ...,
  n = NULL,
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

Arguments

model A model from BART package.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used

to fit the model.

value The name of the output column for fitted_draws; default ".value".

... Not currently in use.

n Not currently implemented.

include_newdata

Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

Value

fitted_draws_BART

fitted_draws_BART

Get fitted draws from posterior of BART-package models

Description

Get fitted draws from posterior of BART-package models

Usage

```
fitted_draws_BART(
  model,
  newdata = NULL,
  value = ".value",
   ...,
  include_newdata = TRUE,
  include_sigsqs = FALSE,
  scale = "real"
)
```

Arguments

model A model from BART package.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used

to fit the model.

value The name of the output column for fitted_draws; default ".value".

... Arguments to pass to predict (e.g. BART:::predict.wbart).

include_newdata

Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

scale Should the fitted values be on the real, probit or logit scale?

Value

A tidy data frame (tibble) with fitted values.

has_common_support

Evaluate if observations have common support.

Description

The common support identification methods are based on Hill and Su (2013). Loosely speaker, an individuals treatment effect estimate has common support if the counter factual estimate is not too uncertain. The estimates are uncertain when the prediction is 'far away' from other observations. Removing estimates without common support can be beneficial for treat effect estimates.

Usage

has_common_support(model, treatment, method, cutoff, modeldata = NULL)

Arguments

model A supported Bayesian model fit that can provide fits and predictions.

treatment A character string specifying the name of the treatment variable.

method Method to use in determining common support. 'chisq', or 'sd'.

cutoff Cutoff point to use for method.

modeldata Manually provide model data for some models (e.g. from BART package)

Details

```
Hill, Jennifer; Su, Yu-Sung. Ann. Appl. Stat. 7 (2013), no. 3, 1386–1420. doi:10.1214/13-AOAS630. https://projecteuclid.org/euclid.aoas/1380804800
```

Value

Tibble with a row for each observation and a column indicating whether common support exists.

has_tidytreatment_methods

Check if a model class has required generic methods for tidytreatment functions.

Description

Check if a model class has required generic methods for tidytreatment functions.

Usage

```
has_tidytreatment_methods(model)
```

Arguments

model Model to be checked.

Value

Boolean

highDim_testdataset3

Description

Dataset from the "Data Challenge" for the Atlantic Causal Inference Conference 2019.

Usage

highDim_testdataset3

Format

A data frame with 2000 observations, and 187 variables.

Y Outcome variable

A Treatment variable

V1,V2,V3,V4,V5,V6,V7,V8,V9,V10,V11,V12,V13,V14,V15,V16,V17,V18,V19,V20,V21,V22,V23,V24,V25,V26,V27,V Other covariates ...

Source

https://www.mcgill.ca/epi-biostat-occh/seminars-events/atlantic-causal-inference-conference-2019/data-challenge

 ${\tt posterior_trees_BART} \quad \textit{Get posterior tree draws into tibble format from BART model}$

Description

Tibble grouped by iteration ('iter') and tree id ('tree_id'). All information calculated by method is included in output.

Usage

```
posterior_trees_BART(model, label_digits = 2)
```

Arguments

model BART model.

label_digits Rounding for labels.

Value

A tibble with columns to

```
iter Integer describing unique MCMC iteration.
tree_id Integer. Unique tree id with each 'iter'.
node Integer describing node in tree. Unique to each 'tree'-'iter'.
parent Integer describing parent node in tree.
label Label for the node.
tier Position in tree hierarchy.
var Variable for split.
cut Numeric. Value of decision rule for 'var'.
is_leaf Logical. 'TRUE' if leaf, 'FALSE' if stem.
leaf_value
child_left Integer. Left child of node.
child_right Integer. Right child of node.
```

```
predicted_draws.bartMachine
```

 ${\it Get \ predict \ draws \ from \ posterior \ of \ bartMachine \ model}$

Description

Get predict draws from posterior of bartMachine model

Usage

```
## $3 method for class 'bartMachine'
predicted_draws(
  object,
  newdata,
  value = ".prediction",
  ...,
  ndraws = NULL,
  include_newdata = TRUE,
  include_fitted = FALSE,
  include_sigsqs = FALSE
)
```

predicted_draws.wbart 15

Arguments

object A bartMachine model.

newdata Data frame to generate predictions from. If omitted, most model types will

generate predictions from the data used to fit the model.

value The name of the output column for predicted_draws; default ".prediction".

... Not currently in use.

ndraws Not currently implemented.

include_newdata

Should the newdata be included in the tibble?

include_fitted Should the posterior fitted values be included in the tibble? include_sigsqs Should the posterior sigma-squared draw be included?

Value

A tidy data frame (tibble) with predicted values.

predicted_draws.wbart Get predict draws from posterior of wbart model

Description

Get predict draws from posterior of wbart model

Usage

```
## S3 method for class 'wbart'
predicted_draws(
  object,
  newdata,
  value = ".prediction",
    ...,
  ndraws = NULL,
  include_newdata = TRUE,
  include_fitted = FALSE,
  include_sigsqs = FALSE
)
```

Arguments

object A wbart model.

newdata Data frame to generate predictions from. If omitted, most model types will

generate predictions from the data used to fit the model.

value The name of the output column for predicted_draws; default ".prediction".

... Use to specify random number generator, default is rng=stats::rnorm.

```
ndraws Not currently implemented.
include_newdata
Should the newdata be included in the tibble?
include_fitted Should the posterior fitted values be included in the tibble?
include_sigsqs Should the posterior sigma-squared draw be included?
```

Value

A tidy data frame (tibble) with predicted values.

```
predicted_draws_BART Get predict draws from posterior of BART-package models
```

Description

Get predict draws from posterior of BART-package models

Usage

```
predicted_draws_BART(
  object,
  newdata = NULL,
  value = ".prediction",
    ...,
  rng = stats::rnorm,
  include_newdata = TRUE,
  include_fitted = FALSE,
  include_sigsqs = FALSE
)
```

Arguments

object	A BART-package model.	
newdata	Data frame to generate predictions from. If omitted, most model types will generate predictions from the data used to fit the model.	
value	The name of the output column for $predicted_draws$; $default ".prediction"$.	
	Arguments to pass to predict (e.g. BART:::predict.wbart).	
rng	Random number generator function. Default is rnorm for models with Gaussian	
	errors.	
include_newdata		
	Should the newdata be included in the tibble?	
<pre>include_fitted</pre>	Should the posterior fitted values be included in the tibble?	
include_sigsqs	Should the posterior sigma-squared draw be included?	

Value

```
residual_draws.bartMachine
```

Get residual draw for bartMachine model

Description

Get residual draw for bartMachine model

Usage

```
## S3 method for class 'bartMachine'
residual_draws(
  object,
  newdata,
  value = ".residual",
    ...,
  ndraws = NULL,
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

Arguments

object bartMachine model.

newdata Data frame to generate predictions from. If omitted, original data used to fit the model.

value Name of the output column for residual_draws; default is .residual.

... Additional arguments passed to the underlying prediction method for the type of model given.

ndraws Not currently implemented.

include_newdata

Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

Value

Tibble with residuals.

residual_draws.pbart

```
residual_draws.pbart Get residual draw for pbart model
```

Description

The original response variable must be passed as an argument to this function. e.g. 'response = y'

Usage

```
## S3 method for class 'pbart'
residual_draws(
  object,
  newdata,
  value = ".residual",
    ...,
  ndraws = NULL,
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

Arguments

object wbart model.

newdata Data frame to generate predictions from. If omitted, original data used to fit the

model.

value Name of the output column for residual_draws; default is .residual.

.. Additional arguments passed to the underlying prediction method for the type

of model given.

ndraws Not currently implemented.

include_newdata

Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

Value

Tibble with residuals.

residual_draws.wbart 19

```
residual\_draws.wbart \quad \textit{Get residual draw for wbart model}
```

Description

The original response variable must be passed as an argument to this function. e.g. 'response = y'

Usage

```
## $3 method for class 'wbart'
residual_draws(
  object,
  newdata,
  value = ".residual",
    ...,
  ndraws = NULL,
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

Arguments

	object	wbart model.		
	newdata	Data frame to generate predictions from. If omitted, original data used to fit the model.		
	value	Name of the output column for residual_draws; default is .residual.		
	• • •	Additional arguments passed to the underlying prediction method for the type of model given.		
	ndraws	Not currently implemented.		
include_newdata				
		Should the newdata be included in the tibble?		
	include_sigsqs	Should the posterior sigma-squared draw be included?		

Value

Tibble with residuals.

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residual_draws_BART

Get residual draw for BART model

Description

Classes from BART-package models

Usage

```
residual_draws_BART(
  object,
  response,
  newdata = NULL,
  value = ".residual",
  include_newdata = TRUE,
  include_sigsqs = FALSE
)
```

Arguments

object model from BART package. response Original response vector.

newdata Data frame to generate predictions from. If omitted, original data used to fit the

model.

value Name of the output column for residual_draws; default is .residual.

include_newdata

Should the newdata be included in the tibble?

include_sigsqs Should the posterior sigma-squared draw be included?

Value

Tibble with residuals.

Description

Sample n observations with the following scheme:

- 1. Covariates: $X_j N(0, 1)$.
- 2. Assignment: Z Bin(n,p) with $p=logit^{-1}(a+X\gamma^L+Q\gamma^N)$ where $a=\omega-mean(X\gamma^L+Q\gamma^N)$.
- 3. Mean response: $E(Y(0)|X)=X\beta_0^L+Q\beta_0^N$ and $E(Y(1)|X)=X\beta_1^L+Q\beta_1^N$.
- 4. Observation: $Y N(\mu, \sigma_y^2)$.

Superscript L denotes the linear components, whilst N denotes the non-linear components.

simulate_su_hill_data 21

Usage

```
simulate_su_hill_data(
    n,
    treatment_linear = TRUE,
    response_parallel = TRUE,
    response_aligned = TRUE,
    y_sd = 1,
    tau = 4,
    omega = 0,
    add_categorical = FALSE,
    coef_categorical_treatment = NULL,
    coef_categorical_nontreatment = NULL)
```

Arguments

n Size of simulated sample.

treatment_linear

Treatment assignment mechanism is linear?

response_parallel

Response surface is parallel?

response_aligned

Response surface is aligned?

y_sd Observation noise.

tau Treatment effect for parallel response surfaces. Not applicable if surface is non-

parallel.

omega Offset to control treatment assignment ratios.

add_categorical

Should a categorical variable be added? (Not in Hill and Su)

coef_categorical_treatment

What are the coefficients of the categorical variable under treatment? (Not in

Hill and Su)

coef_categorical_nontreatment

What are the coefficients of the categorical variable under nontreatment? (Not in Hill and Su)

Details

Coefficients used are returned in the list this function creates. See Table 1 in Su and Hill (2013) for the table of coefficients. The X_j are in a data.frame named data in the returned list. The formula for the model matrix [X,Q] is named su_hill_formula in the returned list. The coefficients used for the model matrix are contained in coefs. The Su and Hill (2013) simulations did not include categorical variables, but you can add them here using arguments: add_categorical, coef_categorical_treatment, coef_categorical_nontreatment.

```
Hill, Jennifer; Su, Yu-Sung. Ann. Appl. Stat. 7 (2013), no. 3, 1386–1420. doi:10.1214/13-AOAS630. https://projecteuclid.org/euclid.aoas/1380804800
```

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Value

An object of class suhillsim that is a list with elements

data Simulated data in data.frame

mean_y The mean y values for each individual (row)

args List of arguments passed to function formulas Response formulas used to generate data

coefs Coefficients for the formulas

suhillsim1

Example simulated dataset 1

Description

Simulated with simulate_su_hill_data(...), see details. Includes propensity score estimated using BART (prop_score), see source.

Usage

suhillsim1

Format

See ?simulate_su_hill_data for output format.

Details

```
set.seed(101)
suhillsim1 <- simulate_su_hill_data(n = 100, treatment_linear = FALSE, omega = 0, add_categorical = TR
    coef_categorical_treatment = c(0,0,1),
    coef_categorical_nontreatment = c(-1,0,-1))</pre>
```

Source

https://github.com/bonStats/tidytreatment/tree/master/data-raw

tidytreatment

tidytreatment: Tidy methods for Bayesian treatment effect models

Description

tidytreatment provides functions for extracting tidy data from Bayesian treatment effect models, estimating treatment effects, and plotting useful summaries of these.

tidy_ate 23

tidy_ate

Get average treatment effect draws from posterior

Description

ATE = Average Treatment Effects Assumes treated column is either a integer column of 1's (treated) and 0's (nontreated) or logical indicating treatment if TRUE.

Usage

```
tidy_ate(model, treatment, common_support_method, cutoff, ...)
```

Arguments

model A supported Bayesian model fit that can provide fits and predictions.

treatment A character string specifying the name of the treatment variable.

common_support_method

Either "sd", or "chisq". Default is unspecified, and no common support calcula-

tion is done.

cutoff Cutoff for common support (if in use).

.. Arguments to be passed to tidybayes::fitted_draws typically scale for BART

models.

Value

A tidy data frame (tibble) with treatment effect values.

tidy_att

Get average treatment effect on treated draws from posterior

Description

ATT = average Treatment Effects on Treated Assumes treated column is either a integer column of 1's (treated) and 0's (nontreated) or logical indicating treatment if TRUE.

Usage

```
tidy_att(model, treatment, common_support_method, cutoff, ...)
```

24 treatment_effects

Arguments

model A supported Bayesian model fit that can provide fits and predictions.

treatment A character string specifying the name of the treatment variable.

common_support_method

Either "sd", or "chisq". Default is unspecified, and no common support calcula-

tion is done.

cutoff Cutoff for common support (if in use).

.. Arguments to be passed to tidybayes::fitted_draws typically scale for BART

models.

Value

A tidy data frame (tibble) with treatment effect values.

treatment_effects

Get (individual) treatment effect draws from posterior

Description

CTE = Conditional Treatment Effects (usually used to generate (C)ATE or ATT) newdata specifies the conditions, if unspecified it defaults to the original data. Assumes treated column is either a integer column of 1's (treated) and 0's (nontreated) or logical indicating treatment if TRUE.

Usage

```
treatment_effects(
  model,
  treatment,
  newdata,
  subset = "all",
  common_support_method,
  cutoff,
  ...
)
```

Arguments

model A supported Bayesian model fit that can provide fits and predictions.

treatment A character string specifying the name of the treatment variable.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used

to fit the model.

subset Either "treated", "nontreated", or "all". Default is "all".

common_support_method

Either "sd", or "chisq". Default is unspecified, and no common support calcula-

tion is done.

cutoff Cutoff for common support (if in use).

... Arguments to be passed to tidybayes::fitted_draws typically scale for BART

models.

Value

A tidy data frame (tibble) with treatment effect values.

```
treatment_effects.default
```

Get treatment effect draws from posterior

Description

CTE = Conditional Treatment Effects (or CATE, the average effects) newdata specifies the conditions, if unspecified it defaults to the original data. Assumes treated column is either a integer column of 1's (treated) and 0's (nontreated) or logical indicating treatment if TRUE.

Usage

```
## Default S3 method:
treatment_effects(
  model,
    treatment,
  newdata,
  subset = "all",
  common_support_method,
  cutoff,
  ...
)
```

Arguments

model A supported Bayesian model fit that can provide fits and predictions.

treatment A character string specifying the name of the treatment variable.

newdata Data frame to generate fitted values from. If omitted, defaults to the data used

to fit the model.

subset Either "treated", "nontreated", or "all". Default is "all".

common_support_method

Either "sd", or "chisq". Default is unspecified, and no common support calcula-

tion is done.

cutoff Cutoff for common support (if in use).

... Arguments to be passed to tidybayes::fitted_draws typically scale for BART

models.

26 variance_draws

Value

A tidy data frame (tibble) with treatment effect values.

variance_draws

Get variance draws from posterior of BART models

Description

Models from BART-package include warm-up and skipped MCMC draws.

Usage

```
variance_draws(model, value = ".sigma_sq", ...)
```

Arguments

model A model from a supported package.

value The name of the output column for variance parameter; default ".sigma_sq".

... Additional arguments.

Value

A tidy data frame (tibble) with draws of variance parameter

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