

# Package ‘CovSel’

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**Title** Model-Free Covariate Selection

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**Description** Model-free selection of covariates under unconfoundedness for situations where the parameter of interest is an average causal effect. This package is based on model-free backward elimination algorithms proposed in de Luna, Waernbaum and Richardson (2011). Marginal co-ordinate hypothesis testing is used in situations where all covariates are continuous while kernel-based smoothing appropriate for mixed data is used otherwise.

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**NeedsCompilation** no

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cov.sel

*Model-Free Selection of Covariate Sets***Description**

Dimension reduction of the covariate vector under unconfoundedness using model-free backward elimination algorithms, based on either marginal co-ordinate hypothesis testing, (MCH), (continuous covariates only) or kernel-based smoothing, (KS).

**Usage**

```
cov.sel(T, Y, X, type=c("dr", "np"), alg = 3, scope = NULL, alpha = 0.1,
thru=0.5, thro=0.25, thrc=100, ...)
```

**Arguments**

T	A vector, containing 0 and 1, indicating the binary treatment variable.
Y	A vector of observed outcomes.
X	A matrix or data frame containing columns of covariates. The covariates may be a mix of continuous, unordered discrete (to be specified in the data frame using factor), and ordered discrete (to be specified in the data frame using ordered).
type	The type of method used. "dr" for MCH and "np" for KS. MCH is suitable in situations with only continuous covariates while KS can be used if discrete covariates are present.
alg	Specifying which algorithm to be use. 1 indicates Algorithm A, 2 indicates Algorithm B and 3 runs them both. See Details. alg = 3 is default.
scope	A character string giving the name of one (or several) covariate(s) that must not be removed.
alpha	Stopping criterion for MCH: will stop removing covariates when the p-value for the next covariate to be removed is less then alpha. The default is alpha = 0.1.
thru	Bandwidth threshold used for unordered discrete covariates if type="np". Values in [0, 1] are valid. thru=0 removes all unordered discrete covariates and thru=1 removes none of them. Default is thru=0.5. See Details.
thro	Bandwidth threshold used for ordered discrete covariates if type="np". Values in [0, 1] are valid. thro=0 removes all unordered discrete covariates and thro=1 removes none of them. Default is thro=0.25. See Details.
thrc	Bandwidth threshold used for continuous covariates if type="np". Non-negative values are valid. Default is thr=100. See Details.
...	Additional arguments passed on to dr, dr.step or npregbw. If type="dr", method, can be set to "sir" or "save", the first being default, trace=0 suppresses the output generated by dr.step. If type="np", regtype can be set to "lc" or "ll", the first being default and bwtype can be set to "fixed", "generalized_nn" or "adaptive_nn", defaults to "fixed". See dr and npregbw for usage of na.action.

## Details

Performs model-free selection of covariates for situations where the parameter of interest is an average causal effect. This function is based on the framework of sufficient dimension reduction, that under unconfoundedness, reduces dimension of the covariate vector. A two-step procedure searching for a sufficient subset of the covariate vector is implemented in the form of algorithms. This function uses MCH (if `type="dr"`) or KS (if `type="np"`) in the form of two backward elimination algorithms, Algorithm A and Algorithm B proposed by de Luna, Waernbaum and Richardson (2011).

Algorithm A (`alg = 1`): First the covariates conditionally independent of the treatment,  $T$ , given the rest of the variables ( $X.T$ ) are removed. Then the covariates conditionally independent of the potential outcomes (in each of the treatment groups) given the rest of the covariates are removed. This yields two subsets of covariates;  $Q.1$  and  $Q.0$  for the treatment and control group respectively.

Algorithm B (`alg = 2`): First the covariates conditionally independent of the potential outcome (in each of the treatment groups), given the rest of the covariates ( $X.0$  and  $X.1$ ) are removed. Then the covariates conditionally independent of the treatment,  $T$ , given the rest of the covariates are removed. This yields two subsets of covariates;  $Z.1$  and  $Z.0$  for the treatment and control group respectively.

`alg=3` runs both Algorithm A and B.

In KS the bandwidth range for unordered discrete covariates is  $[0, 1/\#levels]$  while for ordered discrete covariates, no matter how many levels, the range is  $[0, 1]$ . For continuous covariates bandwidths ranges from 0 to infinity. Ordered discrete and continuous covariates are removed if their bandwidths exceed their respective thresholds. Unordered discrete covariates are removed if their bandwidths are larger than thru times the maximum bandwidth.

In case of MCH one can choose between sliced inverse regression, SIR, or sliced average variance estimation, SAVE. For KS the regression type can be set to local constant kernel or local linear and the bandwidth type can be set to fixed, generalized nearest neighbors or adaptive nearest neighbors. See `dr` and `npregbw` for details. Since `type="np"` results in a fully nonparametric covariate selection procedure this can be much slower than if `type="dr"`.

## Value

`cov.sel` returns a list with the following content:

$X.T$	The of covariates with minimum cardinality such that $P(T X) = P(T X.T)$ .
$Q.0$	The set of covariates with minimum cardinality such that $P(Y.0 X.T) = P(Y.0 Q.0)$ . Where $Y.0$ is the response in the control group.
$Q.1$	The set of covariates with minimum cardinality such that $P(Y.1 X.T) = P(Y.1 Q.1)$ . Where $Y.1$ is the response in the treatment group.
$X.0$	The set of covariates with minimum cardinality such that $P(Y.0 X) = P(Y.0 X.0)$ .
$X.1$	The set of covariates with minimum cardinality such that $P(Y.1 X) = P(Y.1 X.1)$ .
$Z.0$	The set of covariates with minimum cardinality such that $P(T X.0) = P(T Z.0)$ .
$Z.1$	The set of covariates with minimum cardinality such that $P(T X.1) = P(T Z.1)$ .

If `type="dr"` the following type-specific content is returned:

<code>evecsQ.0</code>	The eigenvectors of the matrix whose columns span the reduced subspace $Q.0$ .
-----------------------	--

evecorsQ.1	The eigenvectors of the matrix whose columns span the reduced subspace Q.1.
evecorsZ.0	The eigenvectors of the matrix whose columns span the reduced subspace Z.0.
evecorsZ.1	The eigenvectors of the matrix whose columns span the reduced subspace Z.1.
method	The method used, either "sir" or "save".

If type="np" the following type-specific content is returned:

bandwidthsQ.0	The selected bandwidths for the covariates in the reduced subspace Q.0.
bandwidthsQ.1	The selected bandwidths for the covariates in the reduced subspace Q.1.
bandwidthsZ.0	The selected bandwidths for the covariates in the reduced subspace Z.0.
bandwidthsZ.1	The selected bandwidths for the covariates in the reduced subspace Z.1.
regtype	The regression method used, either "lc" or "ll".
bwtype	Type of bandwidth used, "fixed", "generalized_nn" or "adaptive_nn"
covar	Names of all covariates given as input X.

For marginal co-ordinate hypothesis test, type="dr", as a side effect a data frame of labels, tests, and p.values is printed.

### Note

cov.sel calls the functions dr, dr.step and npregbw so the packages dr and np are required.

### Author(s)

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### References

- Cook, R. D. (2004). Testing Predictor contributions in Sufficient Dimension Reduction. *The Annals of statistics* 32. 1061-1092
- de Luna, X., I. Waernbaum, and T. S. Richardson (2011). Covariate selection for the nonparametric estimation of an average treatment effect. *Biometrika* 98. 861-875
- Hall, P., Q. Li and J.S. Racine (2007). Nonparametric estimation of regression functions in the presence of irrelevant regressors. *The Review of Economics and Statistics*, 89. 784-789
- Li, L., R. D. Cook, and C. J. Nachtsheim (2005). Model-free Variable Selection. *Journal of the Royal Statistical Society, Series B* 67. 285-299

### See Also

[dr](#), [np](#)

**Examples**

```

## Marginal co-ordinate hypothesis test, continuous covariates only

data(datc)

##Algorithm A, keeping x6 and x7

ans <- cov.sel(T = datc$T, Y = datc$y, X = datc[,1:8], type="dr",
              alpha = 0.1, alg = 1, scope=c("x6","x7"))

summary(ans)

##Algorithm B, method "save"

ans <- cov.sel(T = datc$T, Y = datc$y, X = datc[,1:10], type="dr",
              alg = 2, method = "save", alpha = 0.3, na.action = "na.omit")

## Kernel-based smoothing, both categorical and continuous covariates

data(datfc)
##The example below with default setting takes about 9 minutes to run.
## ans <- cov.sel(T = datfc$T, Y = datfc$y, X = datfc[,1:8], type="np",
##              alpha = 0.1, alg = 3, scope=NULL, thru=0.5, thro=0.25, thrc=100)

## For illustration purposes we run Algorithm A using only the first 100 observations
##and x1, x2, x3, x4 in datfc
ans <- cov.sel(T = datfc$T[1:100], Y = datfc$y[1:100], X = datfc[1:100,1:4],
              type="np",alpha = 0.1, alg = 1, scope=NULL, thru=0.5, thro=0.25, thrc=100)

##The example below running Algorithm A, keeping x6 and x7 with regtype="ll"
##takes about 7 minutes to run.
##ans <- cov.sel(T = datfc$T, Y = datfc$y, X = datfc[,1:8], type="np",
##              alpha = 0.1, alg = 3, scope=c("x6","x7"), thru=0.5, thro=0.25,
##              thrc=100, regtype="ll")

```

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cov.sel.np

*cov.sel.np*


---

**Description**

Function called by `cov.sel` if `type="np"`. Not meant to be used on its own.

**Usage**

```

cov.sel.np(T, Y, X, alg, scope, thru, thro, thrc, dat, data.0,
data.1, covar, ...)

```

**Arguments**

T	A vector, containing 0 and 1, indicating the binary treatment variable.
Y	A vector of observed outcomes.
X	A matrix or data frame containing columns of covariates. The covariates may be a mix of continuous, unordered discrete (to be specified in the data frame using factor), and ordered discrete (to be specified in the data frame using ordered).
alg	Specifying which algorithm to be use. 1 indicates Algorithm A, 2 indicates Algorithm B and 3 runs them both. See Details. alg = 3 is default.
scope	A character string giving the name of one (or several) covariate(s) that must not be removed.
thru	Bandwidth threshold for unordered discrete covariates. Values in [0, 1] are valid. thru=0 removes all unordered discrete covariates and thru=1 removes none of them. Default is thru=0.5.
thro	Bandwidth threshold for ordered discrete covariates. Values in [0, 1] are valid. thro=0 removes all unordered discrete covariates and thro=1 removes none of them. Default is thro=0.25.
thrc	Bandwidth threshold for continuous covariates. Non-negative values are valid. Default is thr=100.
dat	Passed on from cov.sel
data.0	Passed on from cov.sel
data.1	Passed on from cov.sel
covar	Passed on from cov.sel
...	Additional arguments passed on to npregbw. regtype can be set to "lc" or "ll", the first being default and bwtype can be set to "fixed", "generalized_nn" or "adaptive_nn", defaults to "fixed".

**Details**

See cov.sel for details.

**Value**

Function returns subsets, methods and removed covariates. See cov.sel for details.

**Note**

cov.sel.np calls the function npregbw so the package np is required.

**Author(s)**

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## References

de Luna, X., I. Waernbaum, and T. S. Richardson (2011). Covariate selection for the nonparametric estimation of an average treatment effect. *Biometrika* 98. 861-875

Hall, P., Q. Li and J.S. Racine (2007). Nonparametric estimation of regression functions in the presence of irrelevant regressors. *The Review of Economics and Statistics*, 89. 784-789

## See Also

[np](#)

---

datc

*Simulated Data, Continuous*

---

## Description

This data is simulated. The covariates, X, are all generated from a standard normal distribution and they are all independent except for  $x_7$  and  $x_8$  ( $\text{cor}(x_7, x_8) = 0.5$ ). The code generating the data is

```
library(MASS)
set.seed(9327529)
n<-1000
eta<-mvrnorm(n, rep(0, 2), diag(1, 2, 2))
Sigma=diag(1, 10, 10)
Sigma[7, 8]<-Sigma[8, 7]<-0.5
X<-mvrnorm(n, rep(0, 10), Sigma)
y0<-2+2*X[, 1]+2*X[, 2]+2*X[, 5]+2*X[, 6]+2*X[, 8]+eta[, 1]
y1<-4+2*X[, 1]+2*X[, 2]+2*X[, 5]+2*X[, 6]+2*X[, 8]+eta[, 2]
e<-1/(1+exp(-0.5*X[, 1]-0.5*X[, 2]-0.5*X[, 3]-0.5*X[, 4]-0.5*X[, 7]))
T<-rbinom(n, 1, e)
y<-y1*T+y0*(1-T)
datc<-data.frame(x1=X[, 1], x2=X[, 2], x3=X[, 3], x4=X[, 4], x5=X[, 5], x6=X[, 6],
x7=X[, 7], x8=X[, 8], x9=X[, 9], x10=X[, 10], y0, y1, y, T)
```

## Usage

```
data(datc)
```

## Format

A data frame with 1000 observations on the following 14 variables.

x1 a numeric vector  
x2 a numeric vector  
x3 a numeric vector  
x4 a numeric vector  
x5 a numeric vector

x6 a numeric vector  
 x7 a numeric vector  
 x8 a numeric vector  
 x9 a numeric vector  
 x10 a numeric vector  
 y0 a numeric vector  
 y1 a numeric vector  
 y a numeric vector  
 T a numeric vector

---

 datf

*Simulated Data, Factors*


---

### Description

This data is simulated. The covariates, X, and the treatment, T, are all generated by simulating from a multivariate normal distribution and then dichotomizing to get binary variables with a certain dependence structure. The code generating the data is

```
library(mvtBinaryEP)
set.seed(9327529)
n<-500
eta<-mvrnorm(n, rep(0, 2), diag(1, 2, 2))
R<-diag(1, 9, 9)
R[1:3, 9]<-R[9, 1:3]<-0.33
R[4:5, 9]<-R[9, 4:5]<-0.23
R[8, 9]<-R[9, 8]<-0.27
R[2, 5]<-R[5, 2]<-R[3, 4]<-R[4, 3]<-0.71
ep0<-ep(mu=c(rep(0.5, 9)), R=R, nRep=n)
X<-ep0$y[, 1:8]
T<-ep0$y[, 9]
y0<-4+2*X[, 1]+3*X[, 4]+5*X[, 5]+2*X[, 6]+eta[, 1]
y1<-2+2*X[, 1]+3*X[, 4]+5*X[, 5]+2*X[, 6]+eta[, 2]
y<-y1*T+y0*(1-T)
datf<-data.frame(x1=X[, 1], x2=X[, 2], x3=X[, 3], x4=X[, 4], x5=X[, 5], x6=X[, 6], x7=X[, 7],
  x8=X[, 8], y0, y1, y, T)
datf[, 1:8]<-lapply(datf[, 1:8], as.factor)
```

### Usage

```
data(datf)
```



**Format**

A data frame with 500 observations on the following 12 variables.

x1 a factor with two levels  
 x2 a factor with two levels  
 x3 a factor with two levels  
 x4 a factor with two levels  
 x5 a factor with two levels  
 x6 a factor with two levels  
 x7 a factor with two levels  
 x8 a factor with two levels  
 y0 a numeric vector  
 y1 a numeric vector  
 y a numeric vector  
 T a numeric vector

---

 datfc

---

*Simulated Data, Mixed*


---

**Description**

This data is simulated. The covariates, X, and the treatment, T, are all generated by simulating from a multivariate normal distribution and then some variables are dichotomized to get binary variables with a certain dependence structure. The code generating the data is

```
library(mvtBinaryEP)
set.seed(9327529)
n<-500
eta<-mvrnorm(n,rep(0,2),diag(1,2,2))
R<-diag(1,9,9)
R[c(1,3,8),9]<-R[9,c(1,3,8)]<-0.27
R[2,9]<-R[9,2]<-0.33
R[4,9]<-R[9,4]<-0.18
R[5,9]<-R[9,5]<-0.23
R[2,5]<-R[5,2]<-0.71
R[3,4]<-R[4,3]<-0.50
seed<-runif(1,10000,100000000)
ep0<-ep(mu=c(rep(0.5,9)), R=R, nRep=n, seed=seed)
rS<-ep0$isd$rootS
rn<-ranMVN2(nRep =n, rootS=rS,seed=seed)
X<-matrix(c(-rn[,1],ep0$y[,2],-rn[,3:4],ep0$y[,5:6],rn[,7],ep0$y[,8]),ncol=8)
T<-ep0$y[,9]
y0<-4+2*X[,1]+3*X[,4]+5*X[,5]+2*X[,6]+eta[,1]
```

```

y1<-2+2*X[,1]+3*X[,4]+5*X[,5]+2*X[,6]+eta[,2]
y<-y1*T+y0*(1-T)
datfc<-data.frame(x1=X[,1],x2=X[,2],x3=X[,3],x4=X[,4],x5=X[,5],x6=X[,6],x7=X[,7],
x8=X[,8],y0,y1,y,T)
datfc[,c(2,5,6,8)]<-lapply(datfc[,c(2,5,6,8)],as.factor)

```

**Usage**

```
data(datfc)
```

**Format**

A data frame with 500 observations on the following 12 variables.

```

x1  a numeric vector
x2  a factor with two levels
x3  a numeric vector
x4  a numeric vector
x5  a factor with two levels
x6  a factor with two levels
x7  a numeric vector
x8  a factor with two levels
y0  a numeric vector
y1  a numeric vector
y   a numeric vector
T   a numeric vector

```

---

summary.cov.sel

*Summary*


---

**Description**

This function produce a summary of the results of the covariate selection done by invoking cov.sel.

**Usage**

```

## S3 method for class 'cov.sel'
summary(object, ...)

```

**Arguments**

```

object      The list that cov.sel returns
...         additional arg

```

**Details**

Function gives subsets, method and removed variables.

**Value**

X.T	subset X.T
X.0	subset X.0
X.1	subset X.1
Q.0	subset Q.0
Q.1	subset Q.1
Z.0	subset Z.0
Z.1	subset Z.1
method	The method
Q.0comp	The complement subset of covariates to Q.0
Q.1comp	The complement subset of covariates to Q.1
Z.0comp	The complement subset of covariates to Z.0
Z.1comp	The complement subset of covariates to Z.1

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