

Package ‘PCL’

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Type Package

Title Proximal Causal Learning

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Description We fit causal models using proxies. We implement two stage proximal least squares estimator. E.J. Tchetgen Tchetgen, A. Ying, Y. Cui, X. Shi, and W. Miao. (2020). An Introduction to Proximal Causal Learning. arXiv e-prints, arXiv-2009 <[doi:10.48550/arXiv.2009.10982](https://doi.org/10.48550/arXiv.2009.10982)>.

License GPL (>= 2)

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pcl *Create a Proximal Causal Learning Object*

Description

Create a proximal causal learning object, usually used as a variable in a model function. Argument matching

Usage

```
pcl(outcome, trt, trt_pxy, out_pxy, covariates)
```

Arguments

outcome	the outcome variable
trt	the binary treatment variable
trt_pxy	the treatment-inducing proxies
out_pxy	the outcome-inducing proxies
covariates	the observed confounders

Value

pcl returns an object of class "pcl", which wraps the treatment, outcome, treatment inducing confounding proxies, outcome inducing confounding proxies and other covariates

Examples

```
n <- 100
outcome <- rnorm(n, 0, 1)
trt <- rbinom(n, 1, 0.5)
trt_pxy <- rnorm(n, 0, 1)
out_pxy <- rnorm(n, 0, 1)
covariates <- rnorm(n, 0, 1)
pcl_object <- pcl(outcome, trt, trt_pxy, out_pxy, covariates)
```

pclfit *Fit a Proximal Causal Learning Model*

Description

Fit a proximal causal learning model

Usage

```
pclfit(pcl_object, method = "POR")
```

Arguments

<code>pcl_object</code>	an <code>pcl</code> object
<code>method</code>	method used to fit

Value

returns the average causal effect

Examples

```
n <- 100
outcome <- rnorm(n, 0, 1)
trt <- rbinom(n, 1, 0.5)
trt_pxy <- matrix(rnorm(n, 0, 1), ncol = 1)
out_pxy <- matrix(rnorm(n, 0, 1), ncol = 1)
covariates <- matrix(rnorm(n, 0, 1), ncol = 1)
pcl_object <- pcl(outcome, trt, trt_pxy, out_pxy, covariates)
fit <- pclfit(pcl_object)
```

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