Package: SimBaRepro (via r-universe)

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Title Simulation-Based, Finite-Sample Inference via Repro Samples

Version 0.1.0

Description Functions for obtaining p-values (for hypothesis tests), confidence intervals, and multivariate confidence sets. In particular, the method is compatible with differentially private dataset, as long as the privacy mechanism is known. For more details, see Awan and Wang (2024), ``Simulation-based, Finite-sample Inference for Privatized Data'', <doi:10.48550/arXiv.2303.05328>.

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VignetteBuilder knitr

NeedsCompilation no

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Contents

`confidence_grid` *confidence_grid*

Description

returns the indicator array

Usage

```
confidence_grid(
  alpha,
  lower_bds,
  upper_bds,
  seeds,
  generating_fun,
  s_obs,
  tol,
  resolution,
  theta_init = NULL,
  T_stat = ma_depth
)
```

Arguments

`alpha`	A numeric representing the significance level of the test.
`lower_bds`	A vector containing the lower bounds for the parameter search space.
`upper_bds`	A vector containing the upper bounds for the parameter search space.
`seeds`	A matrix (or array) of seeds for generating artificial statistics.
`generating_fun`	A function that takes the random seeds above and a parameter in the search space as inputs to generate artificial statistics.
`s_obs`	A vector representing the observed statistic.
`tol`	A numeric specifying the tolerance of the confidence interval.
`resolution`	An integer specifying the mesh number of the search space.
`theta_init`	A vector specifying the starting point for the initial `optim` search.
`T_stat`	Default to the Mahalanobis distance. See Vignette for detailed explanation.

Value

A list containing an indicator array (`ind_array`) representing the confidence set, the confidence set lower bounds (`updated_lower_bds`), and the confidence set upper bounds (`updated_upper_bds`).

Examples

```
### Note that the examples may take a few seconds to run.
### Regular normal
set.seed(123)
n <- 50 # sample size
R <- 50 # Repro sample size (should be at least 200 for accuracy in practice)
alpha <- .05 # significance level
tol <- 0.01 # tolerance for the confidence set (use smaller tolerance in practice)
s_obs <- c(1.12, 0.67) # the observed sample mean
seeds <- matrix(rnorm(R * (n + 2)), nrow = R, ncol = n + 2) # pre-generated seeds

# this function computes the repro statistics given the seeds and the parameter
s_sample <- function(seeds, theta) {
  # generate the raw data points
  raw_data <- theta[1] + sqrt(theta[2]) * seeds[, 1:n]

  # compute the regular statistics
  s_mean <- apply(raw_data, 1, mean)
  s_var <- apply(raw_data, 1, var)

  return(cbind(s_mean, s_var))
}

lower_bds <- c(0.5, 0.3) # lower bounds for the parameter search region
upper_bds <- c(1.5, 1.3) # upper bounds for the parameter search region

resolution = 10  # resolution of the grid
result <- confidence_grid(alpha, lower_bds, upper_bds, seeds, s_sample, s_obs, tol, resolution)
print(result$ind_array)
print(result$search_lower_bds)
print(result$search_upper_bds)
```

---

get_CI *get_CI*

Description

Given the observed statistic, this function computes a confidence interval given that the data generating process is known using the supplied random seeds.

Usage

```
get_CI(
  alpha,
  lower_bds,
  upper_bds,
  parameter_index,
  seeds,
```

```
  generating_fun,
  s_obs,
  tol,
  theta_init = NULL,
  T_stat = ma_depth,
  verbose = FALSE,
  check_input = TRUE
)
```

Arguments

alpha	A numeric representing the significance level of the test.
lower_bds	A vector containing the lower bounds for the parameter search space.
upper_bds	A vector containing the upper bounds for the parameter search space.
parameter_index	An integer indicating the parameter of interest.
seeds	A matrix (or array) of seeds for generating artificial statistics.
generating_fun	A function that takes the random seeds above and a parameter in the search space as inputs to generate artificial statistics.
s_obs	A vector representing the observed statistic.
tol	A numeric specifying the tolerance of the confidence interval.
theta_init	A vector specifying the starting point for the initial `optim` search.
T_stat	Default to the Mahalanobis distance. See Vignette for detailed explanation.
verbose	A Boolean variable indicating whether or not to print out the `optim` messages.
check_input	A Boolean variable indicating whether or not to run checks on the function inputs.

Value

A length-2 vector representing the obtained confidence interval. In the case when no point is accepted in the search space, return `NULL`.

Examples

```
### Note that the examples may take a few seconds to run.
### Regular Normal
set.seed(123)
n <- 30 # sample size
R <- 50 # Repro sample size (should be at least 200 for accuracy in practice)
alpha <- .05 # significance level
tol <- 0.01 # tolerance for the confidence set (use smaller tolerance in practice)
s_obs <- c(1.12, 0.67) # the observed sample mean and variance
seeds <- matrix(rnorm(R * (n + 2)), nrow = R, ncol = n + 2) # pre-generated seeds

# this function computes the repro statistics given the seeds and the parameter
s_sample <- function(seeds, theta) {
# generate the raw data points
```

```
  raw_data <- theta[1] + sqrt(theta[2]) * seeds[, 1:n]

  # compute the regular statistics
  s_mean <- apply(raw_data, 1, mean)
  s_var <- apply(raw_data, 1, var)

  return(cbind(s_mean, s_var))
}

lower_bds <- c(-5, 0.01) # lower bounds for the parameter search region
upper_bds <- c(5, 5) # upper bounds for the parameter search region

# choose parameter_index = 1 to get the confidence interval for the mean
mean_CI <- get_CI(alpha, lower_bds, upper_bds, 1, seeds, s_sample, s_obs, tol)
print(mean_CI) # estimated confidence interval for mean
var_CI <- get_CI(alpha, lower_bds, upper_bds, 2, seeds, s_sample, s_obs, tol)
print(var_CI) # estimated confidence interval for variance
```

`grid_projection` *grid_projection*

Description

Projects the multidimensional indicator array generated by confidence_grid down to 2d for visualization

Usage

```
grid_projection(indicator_array, index_set)
```

Arguments

`indicator_array`	An indicator array generated using the `confidence_grid` function.
`index_set`	A vector containing the indices representing the dimensions to keep.

Value

A two-dimensional indicator array ready for visualization (`indicator_array` projected onto the subspace specified by `index_set`).

Examples

```
### simple projection
ind_arr <- array(c(1, 0, 0, 0, 0, 1, 0, 1), dim = rep(2, 3))
print(ind_arr)
# project this indicator array onto a 2d subspace by first and second dimension
ind_arr_12 <- grid_projection(ind_arr, c(1,2))
```

```
print(ind_arr_12)
ind_arr_13 <- grid_projection(ind_arr, c(1,3))
print(ind_arr_13)
ind_arr_23 <- grid_projection(ind_arr, c(2,3))
print(ind_arr_23)
```

---

p_value *p_value*

Description

Given the observed statistic and the given seeds, this function finds the p-value. The method uses simulation-based inference, where having fixed seeds, the parameter is searched which makes the observed statistics most "plausible". In particular, the `T_stat` function measures the "plausibility" of any data point and the procedure maximizes the rank of the observed `T_stat` value relative to the "repro" 'T_stat' values. The p-value is determined from the maximum rank and the corresponding parameter is returned.

Usage

```
p_value(
  lower_bds,
  upper_bds,
  seeds,
  generating_fun,
  s_obs,
  theta_init = NULL,
  T_stat = ma_depth,
  verbose = FALSE,
  check_input = TRUE
)
```

Arguments

`lower_bds`	A vector containing the lower bounds for the parameter search space.
`upper_bds`	A vector containing the upper bounds for the parameter search space.
`seeds`	A matrix (or array) of seeds for generating artificial statistics.
`generating_fun`	A function that takes the random seeds above and a parameter in the search space as inputs to generate artificial statistics.
`s_obs`	A vector representing the observed statistic.
`theta_init`	A vector specifying the starting point for the initial `optim` search.
`T_stat`	See Vignette for detailed explanation.
`verbose`	A Boolean variable indicating whether or not to print out the `optim` messages.
`check_input`	A Boolean variable indicating whether or not to run checks on the function inputs.

Value

A list containing the most likely parameter in the search region (`theta_hat`) and its corresponding p-value (`p_val`).

Examples

```
### Regular Normal
set.seed(123)
n <- 50 # sample size
R <- 50 # Repro sample size (should be at least 200 for accuracy in practice)
s_obs <- c(1.12, 0.67) # the observed sample mean and variance
seeds <- matrix(rnorm(R * (n + 2)), nrow = R, ncol = n + 2) # pre-generated seeds

# this function computes the repro statistics given the seeds and the parameter
s_sample <- function(seeds, theta) {
  # generate the raw data points
  raw_data <- theta[1] + sqrt(theta[2]) * seeds[, 1:n]

  # compute the regular statistics
  s_mean <- apply(raw_data, 1, mean)
  s_var <- apply(raw_data, 1, var)

  return(cbind(s_mean, s_var))
}

lower_bds <- c(-5, 0.01) # lower bounds for null hypothesis region
upper_bds <- c(5, 5) # upper bounds for null hypothesis region

result <- p_value(lower_bds, upper_bds, seeds, s_sample, s_obs)
print(result$p_val) # the largest p_value found
print(result$theta_hat) # the parameter corresponding to the largest p value
```

---

plot_grid *plot_grid*

Description

projects the indicator array generated by confidence_grid down to 2d for visualization

Usage

```
plot_grid(indicator_array, lower_bds, upper_bds, parameter_names = NULL)
```

Arguments

indicator_array	An 2-dimensional indicator array generated by confidence_grid or grid_projection.
lower_bds	A vector containing the lower bounds for the parameter search space.
upper_bds	A vector containing the upper bounds for the parameter search space.
parameter_names	An optional vector argument specifying the names of each parameter

Value

A grid plot showing the confidence regions.

Examples

```
### Note that the examples may take a few seconds to run.
### Regular normal
set.seed(123)
n <- 50 # sample size
R <- 50 # Repro sample size (should be at least 200 for accuracy in practice)
alpha <- .05 # significance level
tol <- 1e-2 # tolerance for the confidence set
s_obs <- c(1.12, 0.67) # the observed sample mean
seeds <- matrix(rnorm(R * (n + 2)), nrow = R, ncol = n + 2) # pre-generated seeds

# this function computes the repro statistics given the seeds and the parameter
s_sample <- function(seeds, theta) {
  # generate the raw data points
  raw_data <- theta[1] + sqrt(theta[2]) * seeds[, 1:n]

  # compute the regular statistics
  s_mean <- apply(raw_data, 1, mean)
  s_var <- apply(raw_data, 1, var)

  return(cbind(s_mean, s_var))
}

lower_bds <- c(0.5, 0.4) # lower bounds for the parameter search region
upper_bds <- c(1.5, 1.4) # upper bounds for the parameter search region

resolution = 10  # resolution of the grid

result <- confidence_grid(alpha, lower_bds, upper_bds, seeds, s_sample, s_obs, tol, resolution)
ind_arr <- result$ind_array
parameter_names <- c("mean", "variance") # specifying the names of each parameter
plot_grid(ind_arr, lower_bds, upper_bds, parameter_names)
```

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