

Package: psAve (via r-universe)

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Type Package

Title Model-Averaged Propensity Scores Selected by Prognostic-Score Balance

Version 1.0.1

Description Constructs a model-averaged propensity score as a convex combination of candidate propensity score models, with mixing weights selected on a simplex grid to optimize covariate or prognostic-score balance, implementing the method of Kabata, Stuart and Shintani (2024) <[doi:10.1186/s12874-024-02350-y](https://doi.org/10.1186/s12874-024-02350-y)>. Prognostic scores follow Hansen (2008) <[doi:10.1093/biomet/asn004](https://doi.org/10.1093/biomet/asn004)>: outcome models are fit on untreated units only. The resulting score is designed to be supplied directly to the `matchit()` function of 'MatchIt' as a distance measure or to the `weightit()` function of 'WeightIt' as a propensity score, with balance assessment via 'cobalt'.

Depends R (>= 4.1)

Imports cobalt (>= 4.6.0), stats, utils, graphics

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<https://github.com/kabajiro/psAve>

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bal.tab.psave	<i>Balance tables for psave objects</i>
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Description

A method for `cobalt::bal.tab()`: assesses balance on the covariates of a `psave()` fit under the implied inverse-probability weights, with the model-averaged propensity score and (when available) the model-averaged prognostic score supplied as distance measures – the prognostic-score balance diagnostic of Stuart, Lee and Leacy (2013).

Usage

```
## S3 method for class 'psave'
bal.tab(x, ...)
```

Arguments

x	A psave object.
...	Further arguments passed on to <code>cobalt::bal.tab()</code> (e.g., <code>un = TRUE</code> , <code>thresholds = c(m = 0.1)</code>).

Details

The call delegates to the default **cobalt** machinery as `cobalt::bal.tab(<covariates>, treat = x$treat, weights = x$weights)`, so all the usual **cobalt** arguments (`un`, `stats`, `thresholds`, ...) are available, and display conventions are **cobalt**'s own (the *selection criterion* inside `psave()` uses the paper's uniform sample-SD standardization instead; see `psave_criteria()`).

Value

A `bal.tab` object; see `cobalt::bal.tab()`.

References

Stuart EA, Lee BK, Leacy FP (2013). Prognostic score-based balance measures can be a useful diagnostic for propensity score methods in comparative effectiveness research. *Journal of Clinical Epidemiology*, 66(8), S84-S90. doi:10.1016/j.jclinepi.2013.01.013

See Also

`psave()`, `cobalt::bal.tab()`, `plot.psave()`

Examples

```
data("lalonde", package = "MatchIt")
fit <- psave(treat ~ age + educ + married + re74, data = lalonde,
            outcome = ~ re78, ps.methods = "glm", prog.methods = "glm")
cobalt::bal.tab(fit, un = TRUE)
```

fitted.psave

Extract the averaged propensity or prognostic score

Description

`fitted()` is the canonical extractor for the model-averaged scores of a `psave()` fit; `weights()` extracts the inverse-probability weights implied by the averaged propensity score at the fitted estimand.

Usage

```
## S3 method for class 'psave'
fitted(object, type = c("ps", "prog"), ...)

## S3 method for class 'psave'
weights(object, ...)
```

Arguments

object	A psave object.
type	"ps" (default) for the model-averaged propensity score, or "prog" for the model-averaged prognostic score.
...	Ignored.

Value

For `fitted()`, a numeric vector named by the rownames of the analyzed data. For `weights()`, the numeric vector `object$weights` (weights at the *fitted* estimand only; for other estimands use `WeightIt::get_w_from_ps(fitted(object), object$treat, estimand = ...)`).

See Also

[psave\(\)](#), [predict.psave\(\)](#)

plot.psave	<i>Plot a psave object</i>
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Description

Three diagnostic displays for a [psave\(\)](#) fit:

"balance" a Love plot of covariate and prognostic-score balance before/after weighting, via [cobalt::love.plot\(\)](#) (dispatched through [bal.tab.psave\(\)](#); **cobalt** is an Import, so always available).

"distribution" the distribution of the propensity scores by treatment group: grey curves for the candidate models, a colored curve for the selected average (base graphics). Inspect this for extreme candidate scores.

"criterion" the selection criterion over the λ grid: exact for up to three candidates (a curve for $M = 2$, a colored grid map for $M = 3$); for $M > 3$, one profile per candidate (the minimum criterion value attainable at each value of λ_m). Requires the stored path (`keep.path = TRUE` and a grid of at most 100,000 rows).

Usage

```
## S3 method for class 'psave'
plot(x, type = c("balance", "distribution", "criterion"), ...)
```

Arguments

x	A psave object.
type	One of "balance" (default), "distribution", "criterion".
...	For "balance", further arguments to cobalt::love.plot() (e.g., <code>thresholds = 0.1</code>); otherwise further graphical parameters passed to the base plotting calls.

Value

For "balance", the ggplot object from `cobalt::love.plot()` (invisibly, after printing); otherwise x, invisibly.

See Also

`psave()`, `bal.tab.psave()`, `cobalt::love.plot()`

predict.psave	<i>Predict averaged scores for new data</i>
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Description

Computes the model-averaged propensity score (or prognostic score) for new observations by applying the stored candidate fits to `newdata`, clipping candidate propensity scores as at fit time, and combining them with the selected mixing weights. Requires `psave(..., keep.fits = TRUE)`.

Usage

```
## S3 method for class 'psave'
predict(object, newdata, type = c("ps", "prog"), ...)
```

Arguments

<code>object</code>	A <code>psave</code> object fitted with <code>keep.fits = TRUE</code> .
<code>newdata</code>	A data frame containing the variables of the propensity score formula (for <code>type = "ps"</code>) or of the prognostic specification (for <code>type = "prog"</code>). Missing values are an error.
<code>type</code>	"ps" (default) or "prog".
<code>...</code>	Ignored.

Value

A numeric vector with one score per row of `newdata`, named by its rownames. If `newdata` is missing, the in-sample fitted scores are returned (equivalent to `fitted.psave()`).

See Also

`psave()`, `fitted.psave()`

```
print.psave          Print a psave object
```

Description

Prints a one-screen summary of a fitted `psave()` object: estimand and criterion, the selected mixing weights λ and γ as labeled text bars, the criterion value, a three-row balance preview (the worst covariates plus the prognostic score), and then the **literal next call** – echoing the formula and data name from your own `psave()` call – that hands the averaged score to `MatchIt::matchit()` or `WeightIt::weightit()`.

Usage

```
## S3 method for class 'psave'
print(x, digits = 3, ...)
```

Arguments

<code>x</code>	A psave object.
<code>digits</code>	Number of significant digits to print. Default 3.
<code>...</code>	Ignored.

Value

`x`, invisibly.

See Also

`psave()`, `summary.psave()`

```
psave          Model-averaged propensity scores selected by prognostic-score bal-  

               ance
```

Description

`psave()` constructs a model-averaged propensity score $\bar{e}(X) = \sum_m \lambda_m \hat{e}_m(X)$: a convex combination of candidate propensity score models whose mixing weights λ are selected on a simplex grid to optimize a balance criterion – by default the weighted absolute standardized mean difference of a **model-averaged prognostic score** (the "Prog (Ave)" estimator of Kabata, Stuart and Shin-tani 2024). The result is deliberately modest: a numeric score vector designed to be handed to `MatchIt::matchit()` as `distance`, or to `WeightIt::weightit()` as `ps`, with balance assessment via `cobalt`.

Usage

```

psave(
  formula,
  data,
  outcome = NULL,
  estimand = c("ATT", "ATE"),
  criterion = c("prog", "smd", "ks", "logloss"),
  prog.target = "average",
  ps.methods = c("glm", "rpart", "ranger", "xgboost"),
  prog.methods = c("glm", "rpart", "ranger", "xgboost"),
  ps.matrix = NULL,
  prog.matrix = NULL,
  ps.append = NULL,
  prog.append = NULL,
  average = TRUE,
  family = gaussian(),
  step = 0.05,
  clip = c(0.01, 0.99),
  s.d.denom = "treated",
  cv = 5L,
  control = list(),
  keep.fits = FALSE,
  keep.path = TRUE,
  verbose = FALSE,
  ...
)

```

Arguments

formula	A two-sided formula $\text{treat} \sim x_1 + x_2 + \dots$, exactly as in <code>MatchIt::matchit()</code> . The right-hand side defines both the candidate-PS covariates and the balance covariates used by the <code>smd/ks</code> criteria.
data	A data frame containing the variables in <code>formula</code> (and <code>outcome</code>). Complete cases in all used variables are REQUIRED ; any missing value is an error, never a silent row drop.
outcome	The outcome specification for the prognostic score: a one-sided formula $\sim y$ (the formula right-hand side is reused as the prognostic predictors) or a two-sided formula $y \sim z_1 + z_2$ (a distinct prognostic specification). Required when <code>criterion = "prog"</code> ; optional for the outcome-free criteria (" <code>smd</code> ", " <code>ks</code> ", " <code>logloss</code> "), where it may still be supplied so that the prognostic score is estimated and reported in <code>diagnostics</code> , <code>balance</code> , and <code>bal.tab.psave()</code> . Prognostic models are fit on untreated units only (Hansen 2008), so using the outcome here does not bias effect estimation; see <code>Details</code> .
estimand	"ATT" (default) or "ATE"; determines the inverse-probability weights used inside the balance criteria and returned in <code>weights</code> .
criterion	The selection criterion for λ : "prog" (default) = weighted ASMD of the prognostic score (the paper's headline "Prog (Ave)"); "smd" = mean weighted ASMD

	over the covariates; "ks" = mean weighted Kolmogorov-Smirnov statistic over the covariates; "logloss" = negative Bernoulli log-likelihood of treatment assignment (the prediction-accuracy criterion in the lineage of Xie et al. 2019).
prog.target	Only used when criterion = "prog": "average" (default) targets the gamma-mixed prognostic score \bar{g} ; naming a single element of prog.methods (or a column of prog.matrix) targets that candidate prognostic score instead (the paper's "Prog (g_k)" variants).
ps.methods	Character vector of candidate propensity score learners. The fixed, explicit default is c("glm", "rpart", "ranger", "xgboost") (no auto-detection: a machine-dependent candidate set is irreproducible science). Any "SL.*" string is accepted verbatim and passed through to SuperLearner . The order defines the tie-break preference (see Details).
prog.methods	Character vector of candidate learners for the untreated-only prognostic models $g_k(0, X)$; same menu and default as ps.methods.
ps.matrix	Optional n x M numeric matrix of user-supplied candidate propensity scores (values strictly in (0, 1), column names required). Overrides ps.methods; the columns are clipped like fitted candidates.
prog.matrix	Optional n x K numeric matrix of user-supplied candidate prognostic scores (column names required). Overrides prog.methods. Requires outcome (gamma is selected by outcome-prediction MSE among untreated units).
ps.append	Optional extra candidate propensity scores appended AFTER the candidates from ps.methods or ps.matrix (default NULL): a numeric vector of length n (one candidate, labeled "append") or a numeric matrix / all-numeric data frame with n rows (unique, non-empty column names required, as for ps.matrix). Values must lie strictly in (0, 1) and each column is clipped to clip before averaging, exactly like every other candidate. Because appended columns come last, grid tie-breaking (first minimum) favors the base candidates (see Details).
prog.append	Optional extra candidate prognostic scores appended AFTER the candidates from prog.methods or prog.matrix (default NULL); same vector/matrix/data-frame forms and naming rules as ps.append, but the values are unrestricted finite reals. Requires outcome.
average	If FALSE, the λ grid is restricted to the simplex VERTICES, i.e., the best single PS candidate by criterion is selected (the "best single learner" variants of the paper's supplement).
family	The prognostic-model family: gaussian() (default) or binomial() only. With binomial(), the gamma-selection MSE is the Brier score – the formula is unchanged; note that the paper's simulations validated continuous outcomes.
step	The simplex-grid increment for BOTH γ and λ (default 0.05, the paper's value). Must evenly divide 1.
clip	Length-2 numeric: each candidate propensity score column is clipped to [clip[1], clip[2]] BEFORE averaging (default c(0.01, 0.99), the paper's constants). The average is never re-clipped: a convex combination of values in the clipping interval stays in it.
s.d.denom	The group whose unweighted standard deviation standardizes mean differences in the ASMD-based criteria, passed to cobalt::col_w_smd(): "treated" (de-

	fault; the paper's supplement uses the unweighted TREATED-group SD for both the ATT and the ATE), "control", "pooled", or "all".
cv	Number of cross-validation folds V for the <code>SuperLearner::SuperLearner()</code> <code>cvControl</code> when "SL.*" learners are used (default 5).
control	A named list of per-learner hyperparameter overrides, e.g. <code>list(ranger = list(num.trees = 1000), xgboost = list(nrounds = 200))</code> . Entries for "glm" are passed to <code>stats::glm()</code> , for "rpart" to <code>rpart::rpart.control()</code> , for "ranger" to <code>ranger::ranger()</code> , and for "xgboost" to the params list of <code>xgboost::xgb.train()</code> (with <code>nrounds</code> and <code>verbose</code> recognized as top-level arguments). The resolved values are stored in <code>info\$learners</code> . Multi-threaded engines run single-threaded by default (<code>ranger num.threads = 1</code> , <code>xgboost nthread = 1</code>) in line with CRAN's at-most-2-cores policy; raise these via <code>control</code> to speed up real analyses on your own machine.
keep.fits	If TRUE, the fitted learner objects are retained in <code>fits</code> , enabling <code>predict.psave()</code> . Default FALSE.
keep.path	If TRUE (default), the full λ criterion path is stored in <code>path</code> . Automatically set to NULL with a message if the grid exceeds 100,000 rows.
verbose	If TRUE, progress messages report the learner set, the grid sizes, the selected λ/γ , and the criterion value.
...	Reserved for future use; supplying unused arguments triggers a warning.

Details

Algorithm:

- Candidate propensity scores.** Each learner in `ps.methods` is fit on all n units and predicts $\hat{e}_m(X_i) = P(A_i = 1 | X_i)$ in-sample; each column is clipped to `clip` before averaging. Extra user-supplied candidates given via `ps.append` are validated, clipped identically, and appended AFTER the base candidates (from `ps.methods` or `ps.matrix`), so the first-minimum tie-break favors the base set.
- Model-averaged prognostic score.** Each learner in `prog.methods` is fit on the **untreated units only** and predicts $\hat{g}_k(0, X_i)$ for all n units; `prog.append` columns are appended after these candidates. The mixing weights γ minimize the unweighted untreated-set mean squared error

$$\text{MSE}(\gamma) = \text{mean}_{i:A_i=0} (Y_i - \sum_k \gamma_k \hat{g}_k(0, X_i))^2$$

over `simplex_grid(K, step)`; $\bar{g} = \sum_k \gamma_k \hat{g}_k$.

- Model-averaged propensity score.** The mixing weights λ minimize criterion over `simplex_grid(M, step)`, where each grid row implies $\bar{e}_\lambda = \sum_m \lambda_m \hat{e}_m$ and the weights W_i below.

Inverse-probability weights (exact supplement formulas):

With \bar{e}_i the averaged propensity score:

$$\text{ATT} : W_i = 1 (A_i = 1), \quad W_i = \bar{e}_i / (1 - \bar{e}_i) (A_i = 0);$$

$$\text{ATE} : W_i = 1 / \bar{e}_i (A_i = 1), \quad W_i = 1 / (1 - \bar{e}_i) (A_i = 0).$$

These are identical to `WeightIt::get_w_from_ps()` at the same estimand.

Selection criteria:

At each grid row λ :

`logloss` $-\text{mean}\{A_i \log \bar{e}_i + (1 - A_i) \log(1 - \bar{e}_i)\}$ (finite by clipping).

`smd` the mean over covariate columns j of

$$\text{ASMD}_j = \left| \frac{\sum_{A_i=1} W_i X_{ij}}{\sum_{A_i=1} W_i} - \frac{\sum_{A_i=0} W_i X_{ij}}{\sum_{A_i=0} W_i} \right| / s_j,$$

where s_j is the **unweighted sample SD** of X_j in the s. d. denom group (the treated group for both estimands, per the paper's supplement).

`ks` the mean over covariates of the proper weighted-eCDF Kolmogorov-Smirnov statistic $\sup_x |F_1^w(x) - F_0^w(x)|$ with $F_a^w(x) = \sum_{i:A_i=a} W_i 1(X_{ij} \leq x) / \sum_{i:A_i=a} W_i$; for binary columns this equals the absolute difference in weighted proportions.

`prog` the ASMD formula applied to the single column \bar{g} (`prog.target = "average"`) or \hat{g}_k (`prog.target` names a learner). THE DEFAULT.

When `prog.target` names a single prognostic candidate, `criterion.value` is the weighted ASMD of that candidate's prognostic score, whereas the `prog` column of the diagnostics table always refers to the model-averaged prognostic score \bar{g} ; the two values therefore need not coincide, and `summary.psave()` prints a footnote to this effect. Faithful to the published method, the `smd` and `prog` criteria standardize **all** columns – including binary ones – by the plain unweighted sample SD (uniform sample-SD standardization; `bin.vars = FALSE` is passed to `cobalt::col_w_smd()` for every column). The display-oriented balance component and `bal.tab.psave()` use `cobalt`'s native conventions instead; see `vignette("method-details", "psAve")`.

Simplex grid and tie-breaking:

Both grids are enumerated by `simplex_grid()` in integer arithmetic (every valid grid point is present by construction) in a documented order: the first component descends from 1 to 0, then the second on the remainder, and so on – the first row puts all weight on the first candidate. Ties in any `argmin` take the **FIRST** row attaining the minimum (within a $1e-9$ relative numerical tolerance), so ties favor learners listed earlier in `ps.methods/prog.methods`; candidates appended via `ps.append/prog.append` always come last and therefore lose ties to the base candidates. The tolerance is deliberate: the criterion values come from floating-point matrix algebra whose lowest-order bits can differ across BLAS implementations, so an exact bitwise `which.min()` would not be reproducible across machines, whereas the tolerant first-minimum rule is. `gamma` always minimizes the unweighted untreated-set MSE; these rules are fixed and not arguments.

Why using the outcome does not bias the design:

Prognostic models see the outcomes of **untreated units only**, and the criterion compares weighted *covariate-like summaries* (the prognostic score) between arms – it never uses a treated-untreated outcome contrast (Hansen 2008; Stuart, Lee and Leacy 2013). This is the same argument under which prognostic-score balance diagnostics are recommended for propensity score analyses; see `vignette("method-details", "psAve")`.

Reproducibility:

There is no `seed` argument: call `set.seed()` before `psave()` – stochastic learners are `ranger` and `xgboost`. `info$learners` records the resolved hyperparameters and engine package versions.

Relation to other software:

`WeightIt::method_super` with `SL.method = "method.balance"` (Pirracchio and Carone 2018) selects a SuperLearner combination by *covariate* balance and is weighting-only. `psave()` targets *prognostic-score* balance on an exhaustive simplex grid, and returns a score vector equally usable for matching and weighting. See [psave-details](#) and `vignette("method-details", "psAve")` for the differences from the paper's reference implementation.

Value

An object of class "psave": a list with components

`ps` numeric(n), named by `rownames(data)`: the model-averaged propensity score \bar{e} – the deliverable for `MatchIt::matchit(distance =) / WeightIt::weightit(ps =)`.

`prog` numeric(n), named: the model-averaged prognostic score \bar{g} ; NULL when outcome was not supplied (possible only for the outcome-free criteria "smd", "ks", and "logloss").

`lambda` named numeric(M): the selected PS mixing weights, where M counts the base candidates plus any `ps.append` columns.

`gamma` named numeric(K) (or NULL): the selected prognostic mixing weights, where K counts any `prog.append` columns.

`weights` numeric(n): the IPW at estimand implied by `ps`.

`ps.candidates` n x M matrix of clipped candidate propensity scores (fitted or user-supplied; `ps.append` columns come last).

`prog.candidates` n x K matrix of candidate prognostic predictions for all n units (or NULL); `prog.append` columns come last.

`criterion, criterion.value` the criterion used and its value at the selected λ (paper-faithful standardization).

`diagnostics` (M+1) x 4 data frame: all four criteria (`psave_criteria()`) for each candidate and for the selected average – the "was averaging worth it?" table. Its `prog` column always uses the model-averaged prognostic score \bar{g} , even when `prog.target` names a single candidate (see Details); it then need not equal `criterion.value`.

`path` data frame of the full λ grid (M columns + value + logical selected) in grid order, or NULL.

`gamma.mse` named numeric(K+1): untreated MSE per prognostic candidate and for the selected average (or NULL).

`balance` data frame (covariates + prog): unweighted and weighted SMD and KS (cobalt display conventions).

`treat` integer(n) 0/1 treatment as used.

`covs` numeric n x p balance-covariate matrix with `attr(, "bin.vars")`.

`estimand, s.d.denom, prog.target, average` scalars, as resolved.

`outcome.name` name of the outcome variable, or NA.

`formula, data` as supplied (they power `psave_match()`, `psave_weight()` and `print.psave()`; note the memory cost of storing data).

`fits` list of fitted learners iff `keep.fits = TRUE` (enables `predict.psave()`); otherwise NULL.

`info` list: `step, clip, cv, family, grid.size, n, learners` (labels, resolved hyperparameters, engine versions), `psAve.version`.

`call` the matched call.

References

- Kabata D, Stuart EA, Shintani A (2024). Prognostic score-based model averaging approach for propensity score estimation. *BMC Medical Research Methodology*, 24, 228. doi:10.1186/s12874-02402350y
- Hansen BB (2008). The prognostic analogue of the propensity score. *Biometrika*, 95(2), 481-488. doi:10.1093/biomet/asn004
- Stuart EA, Lee BK, Leacy FP (2013). Prognostic score-based balance measures can be a useful diagnostic for propensity score methods in comparative effectiveness research. *Journal of Clinical Epidemiology*, 66(8), S84-S90. doi:10.1016/j.jclinepi.2013.01.013
- Xie Y, Zhu Y, Cotton CA, Wu P (2019). A model averaging approach for estimating propensity scores by optimizing balance. *Statistical Methods in Medical Research*, 28(1), 84-101. doi:10.1177/0962280217715487

See Also

[psave_match\(\)](#), [psave_weight\(\)](#), [simplex_grid\(\)](#), [psave_criteria\(\)](#), [bal.tab.psave\(\)](#), [plot.psave\(\)](#), [summary.psave\(\)](#), [predict.psave\(\)](#)

Examples

```
if (requireNamespace("MatchIt", quietly = TRUE)) {
  data("lalonge", package = "MatchIt")

  # Paper-headline "Prog (Ave)", ATT. For speed, this example restricts the
  # candidate learners; the default is
  # ps.methods = prog.methods = c("glm", "rpart", "ranger", "xgboost").
  meths <- if (requireNamespace("rpart", quietly = TRUE)) c("glm", "rpart") else "glm"
  fit <- psave(treat ~ age + educ + race + married + nodegree + re74 + re75,
              data = lalonge, outcome = ~ re78,
              ps.methods = meths, prog.methods = meths)

  fit
  summary(fit)

  # hand off to MatchIt (canonical explicit call):
  m <- MatchIt::matchit(treat ~ age + educ + race + married + nodegree +
                       re74 + re75,
                       data = lalonge, distance = fit$ps)
  # or, reusing the stored formula and data (no retyping hazard):
  m2 <- psave_match(fit)
}
```

Description

psAve implements the published method of Kabata, Stuart and Shintani (2024) rather than reproducing its reference code line by line. Five documented defects/quirks of the reference implementation are deliberately **fixed** (each fix follows the paper’s *stated* definitions):

1. **Integer simplex grid.** The reference code enumerated the mixing-weight grid with `expand.grid()` and kept rows passing an exact floating-point `rowSums(gr) == 1` test, silently dropping about 10.6% of the valid grid points for $M = 4$ candidates at step 0.05 (1,584 of 1,771 kept). `simplex_grid()` enumerates integer compositions, so every valid point is present by construction, and the enumeration order makes the first-minimum tie-break a reproducible rule.
2. **Proper weighted-eCDF KS statistic.** The reference `Fks` computed `ks.test()` on covariate values *multiplied* by the weights, which is not the paper’s weighted-eCDF definition. **psAve** computes $\sup_x |F_1^w(x) - F_0^w(x)|$ with weighted empirical CDFs in each arm (as `cobalt::col_w_ks()` does).
3. **Proper binomial family.** The reference code fit binary-response SuperLearner models with `gaussian(link = "logit")`; **psAve** uses `binomial()` throughout for treatment models.
4. **No per-set scale().** The reference code standardized fitting and prediction sets *separately*, an inconsistent transformation. **psAve** passes raw covariates to all engines.
5. **Strict complete-case alignment.** The reference `Fasmd` applied `na.omit()` to a covariate while using full-length treatment and weight vectors, silently misaligning rows in the presence of missing data. **psAve** refuses missing values in any used variable (error, never drop), and names all returned score vectors by `rownames(data)`.

Details

Clipping:

Candidate propensity scores are clipped to `clip` (default [0.01, 0.99], the paper’s constants) **before** averaging. The average is never re-clipped: a convex combination of values inside the clipping interval cannot leave it.

Criterion vs. display conventions:

The `smd/prog selection criteria` standardize all columns (including binary ones) by the plain unweighted sample SD of the `s.d.denom` group – the paper’s convention (its reference `Fasmd` uses `sd()`), implemented by passing `bin.vars = FALSE` for every column to `cobalt::col_w_smd()`. The display-oriented balance component and `bal.tab.psave()` follow **cobalt**’s native conventions (binary columns use $\sqrt{p(1-p)}$). For `criterion = "prog"` the denominator is a positive constant across the λ grid, so the selected λ is invariant to this choice; the *reported criterion.value* uses the paper’s convention. For the KS criterion the two conventions coincide on binary columns.

Relation to other software:

The closest existing functionality is `WeightIt::method_super` with `SL.method = "method.balance"` (Pirracchio and Carone 2018): a covariate-balance-targeted SuperLearner for *weighting only*. **psAve** differs in targeting **prognostic-score** balance (Hansen 2008; Stuart, Lee and Leacy 2013), in searching an exhaustive simplex grid with a documented tie-break instead of a convex-optimization meta-learner, and in returning a plain score vector equally usable for **matching** (`MatchIt::matchit(distance =)`) and weighting. No other package implements propensity score model averaging in the lineage of Xie et al. (2019).

Reproducibility:

There is no seed argument (setting the global RNG inside a function is an R anti-pattern): call `set.seed()` before `psave()` when stochastic learners (`ranger`, `xgboost`) are among the candidates. The resolved hyperparameters and engine package versions are recorded in `fit$info$learners`.

References

Kabata D, Stuart EA, Shintani A (2024). Prognostic score-based model averaging approach for propensity score estimation. *BMC Medical Research Methodology*, 24, 228. doi:10.1186/s12874-02402350y

Hansen BB (2008). The prognostic analogue of the propensity score. *Biometrika*, 95(2), 481-488. doi:10.1093/biomet/asn004

Stuart EA, Lee BK, Leacy FP (2013). Prognostic score-based balance measures can be a useful diagnostic for propensity score methods in comparative effectiveness research. *Journal of Clinical Epidemiology*, 66(8), S84-S90. doi:10.1016/j.jclinepi.2013.01.013

Xie Y, Zhu Y, Cotton CA, Wu P (2019). A model averaging approach for estimating propensity scores by optimizing balance. *Statistical Methods in Medical Research*, 28(1), 84-101. doi:10.1177/0962280217715487

Pirracchio R, Carone M (2018). The Balance Super Learner: A robust adaptation of the Super Learner to improve estimation of the average treatment effect in the treated based on propensity score matching. *Statistical Methods in Medical Research*, 27(8), 2504-2518. doi:10.1177/0962280216682055

See Also

`psave()`, `simplex_grid()`, `psave_criteria()`, `vignette("method-details", "psAve")`

psave_criteria

Compute all four psAve selection criteria for a propensity score vector

Description

Evaluates, for an arbitrary propensity score vector, the four selection criteria used by `psave()`: the treatment-assignment log loss, the mean weighted absolute standardized mean difference (ASMD) of the covariates, the mean weighted Kolmogorov-Smirnov (KS) statistic of the covariates, and the weighted ASMD of a prognostic score. This function powers the diagnostics table of a `psave` object (the "was averaging worth it?" comparison) and is exported as a methods-research utility.

Usage

```
psave_criteria(
  ps,
  treat,
  covs,
  prog = NULL,
  estimand = c("ATT", "ATE"),
```

```

    s.d.denom = "treated",
    bin.vars = NULL
  )

```

Arguments

ps	Numeric vector of propensity scores, strictly inside (0, 1).
treat	Treatment vector; coerced to 0/1 like the left-hand side of the <code>psave()</code> formula (numeric 0/1, logical, or two-level factor/character with the second level treated).
covs	Numeric matrix (or all-numeric data frame) of covariates, one row per unit. Factors must already be expanded to dummy columns (as in the covs component of a psave object).
prog	Optional numeric vector: a prognostic score. If NULL, the prog criterion is returned as NA.
estimand	"ATT" (default) or "ATE"; determines the weights (see Details).
s.d.denom	Group whose (unweighted) standard deviation standardizes the mean differences: "treated" (default; the paper's convention for BOTH estimands), "control", "pooled", or "all".
bin.vars	Optional logical vector flagging binary columns of covs, used for the KS criterion only; if NULL, columns with exactly two distinct values are detected automatically. The smd and prog criteria always use uniform sample-SD standardization (<code>bin.vars = FALSE</code> for all columns), which is the convention of the published method (see Details).

Details

Weights are the inverse-probability weights implied by ps at estimand: for the ATT, $W_i = 1$ for treated units and $e_i/(1 - e_i)$ for untreated units; for the ATE, $1/e_i$ and $1/(1 - e_i)$. The four criteria are:

`logloss` $-\text{mean}\{A_i \log e_i + (1 - A_i) \log(1 - e_i)\}$.

`smd` the mean over covariates j of $|\bar{X}_{1j}^w - \bar{X}_{0j}^w|/s_j$, where \bar{X}_{aj}^w is the weighted mean of X_j in arm a and s_j is the unweighted sample SD of X_j in the s.d.denom group. Computed via `cobalt::col_w_smd()`.

`ks` the mean over covariates of the proper weighted-eCDF KS statistic $\sup_x |F_1^w(x) - F_0^w(x)|$, computed via `cobalt::col_w_ks()`; for binary columns this is the absolute difference in weighted proportions.

`prog` the same weighted ASMD formula applied to the single column prog.

Faithful to the published method (and its reference implementation), the smd and prog criteria standardize **every** column, including binary ones, by the plain unweighted sample SD (`sd()`, the $n-1$ formula) of the s.d.denom group – i.e., `bin.vars = FALSE` is passed to `cobalt::col_w_smd()` for all columns. `cobalt`'s own display convention (binary columns standardized by $\sqrt{p(1-p)}$) is used only in the display-oriented balance component of a psave object and in `bal.tab.psave()`. For the KS criterion the two conventions coincide.

Value

A named numeric vector with elements logloss, smd, ks, and prog (the last is NA when prog = NULL).

References

Kabata D, Stuart EA, Shintani A (2024). Prognostic score-based model averaging approach for propensity score estimation. *BMC Medical Research Methodology*, 24, 228. doi:10.1186/s12874-02402350y

Hansen BB (2008). The prognostic analogue of the propensity score. *Biometrika*, 95(2), 481-488. doi:10.1093/biomet/asn004

Xie Y, Zhu Y, Cotton CA, Wu P (2019). A model averaging approach for estimating propensity scores by optimizing balance. *Statistical Methods in Medical Research*, 28(1), 84-101. doi:10.1177/0962280217715487

See Also

[psave\(\)](#), [simplex_grid\(\)](#), [cobalt::col_w_smd\(\)](#), [cobalt::col_w_ks\(\)](#)

Examples

```
set.seed(1)
n <- 200
x1 <- rnorm(n); x2 <- rbinom(n, 1, 0.4)
a <- rbinom(n, 1, plogis(-0.5 + x1 + 0.5 * x2))
ps <- pmin(pmax(fitted(glm(a ~ x1 + x2, family = binomial()))), 0.01), 0.99)
g <- 1 + 0.5 * x1 - 0.2 * x2 # a (toy) prognostic score
psave_criteria(ps, a, cbind(x1 = x1, x2 = x2), prog = g, estimand = "ATT")
```

psave_match

Match on a model-averaged propensity score

Description

Convenience pass-through to [MatchIt::matchit\(\)](#): matches on the model-averaged propensity score of a [psave\(\)](#) fit, reusing the formula and data stored in the object. Equivalent to the canonical explicit call

```
MatchIt::matchit(<formula>, data = <data>, distance = fit$ps, ...)
```

but with no opportunity for row misalignment between the two steps. All ... arguments are forwarded verbatim; the return value is an ordinary `matchit` object, so the full **MatchIt/cobalt** toolkit applies.

Usage

```
psave_match(x, ...)
```

Arguments

x A psave object.
 ... Arguments forwarded verbatim to `MatchIt::matchit()` (e.g., method, caliper, ratio, replace).

Value

A matchit object; see `MatchIt::matchit()`.

See Also

`psave()`, `psave_weight()`, `MatchIt::matchit()`

Examples

```
data("lalonde", package = "MatchIt")
fit <- psave(treat ~ age + educ + married + re74, data = lalonde,
            outcome = ~ re78, ps.methods = "glm", prog.methods = "glm")
m <- psave_match(fit, method = "nearest", caliper = 0.2)
cobalt::bal.tab(m, distance = data.frame(prog = fit$prog))
```

psave_weight

Weight by a model-averaged propensity score

Description

Convenience pass-through to `WeightIt::weightit()`: constructs balancing weights from the model-averaged propensity score of a `psave()` fit at the fitted estimand, reusing the stored formula and data. Equivalent to the canonical explicit call

```
WeightIt::weightit(<formula>, data = <data>, ps = fit$ps, estimand = fit$estimand, ...)
```

All ... arguments are forwarded verbatim; the return value is an ordinary `weightit` object.

Usage

```
psave_weight(x, ...)
```

Arguments

x A psave object.
 ... Arguments forwarded verbatim to `WeightIt::weightit()`.

Value

A `weightit` object; see `WeightIt::weightit()`.

See Also

[psave\(\)](#), [psave_match\(\)](#), [WeightIt::weightit\(\)](#), [WeightIt::get_w_from_ps\(\)](#)

Examples

```
data("lalonde", package = "MatchIt")
fit <- psave(treat ~ age + educ + married + re74, data = lalonde,
            outcome = ~ re78, ps.methods = "glm", prog.methods = "glm")
w <- psave_weight(fit)
cobalt::bal.tab(w, distance = data.frame(prog = fit$prog))
```

simplex_grid

Enumerate the discretized probability simplex

Description

Enumerates all points of the probability simplex $\{\lambda \in [0, 1]^M : \sum_m \lambda_m = 1\}$ on a regular grid with increment step, using **integer arithmetic**: with $S = 1/\text{step}$ steps, every integer composition (c_1, \dots, c_M) with $\sum_m c_m = S$ and $c_m \geq 0$ is listed and returned as c/S . This is the grid over which [psave\(\)](#) searches for the propensity score mixing weights λ and the prognostic mixing weights γ .

Usage

```
simplex_grid(M, step = 0.05)
```

Arguments

M	Integer; the number of mixture components (grid columns).
step	Numeric; the grid increment. Must evenly divide 1 (checked in integer arithmetic: with <code>n_steps = round(1/step)</code> , the call errors unless <code>abs(n_steps * step - 1) < 1e-8</code>). Default <code>0.05</code> , the value used in Kabata, Stuart and Shintani (2024).

Details

The number of grid points is exactly $\binom{S+M-1}{M-1}$; e.g., $M = 4$, $\text{step} = 0.05$ gives `choose(23, 3) = 1771` points. Because the grid is built from integer compositions, every valid point is present by construction; the reference implementation of the paper instead filtered `expand.grid()` rows with a floating-point `rowSums(gr) == 1` test, which silently dropped about 10.6% of the valid points for $M = 4$, $\text{step} = 0.05$.

Enumeration order (the tie-breaking rule). Rows are generated by recursive descent: c_1 runs from S down to 0; within each value of c_1 , c_2 runs from the remainder down to 0; and so on. The first row is therefore $(1, 0, \dots, 0)$ and the last row is $(0, \dots, 0, 1)$. All grid searches in [psave\(\)](#) resolve ties by taking the **first** row attaining the minimum, within a $1e-9$ relative tolerance of the minimum, so ties favor learners listed earlier in `ps.methods / prog.methods`. The tolerance is deliberate:

criterion values are computed with floating-point matrix algebra whose lowest-order bits can differ across BLAS implementations, so an exact bitwise `which.min()` would not be reproducible across machines, whereas the tolerant first-minimum rule is.

Value

A numeric matrix with $\binom{S+M-1}{M-1}$ rows and M columns; each row sums to 1 exactly (in integer arithmetic before the single final division by S).

References

Kabata D, Stuart EA, Shintani A (2024). Prognostic score-based model averaging approach for propensity score estimation. *BMC Medical Research Methodology*, 24, 228. doi:10.1186/s12874-02402350y

See Also

[psave\(\)](#), [psave_criteria\(\)](#)

Examples

```
simplex_grid(2, step = 0.25)
nrow(simplex_grid(4, step = 0.05)) # choose(23, 3) = 1771

# first row = all weight on the first component; last = on the last:
head(simplex_grid(3, step = 0.25), 3)
tail(simplex_grid(3, step = 0.25), 3)
```

summary.psave

Summarize a psave object

Description

Produces (a) the selected mixing-weight tables λ and γ , (b) the diagnostics table (all four selection criteria for every candidate propensity score and for the selected average – the "was averaging worth it?" comparison), and (c) the full balance table (all covariates plus the prognostic score; unweighted vs. weighted SMD and KS, with a * marker at weighted SMD > 0.1).

Usage

```
## S3 method for class 'psave'
summary(object, un = TRUE, candidates = TRUE, ...)

## S3 method for class 'summary.psave'
print(x, digits = 3, ...)
```

Arguments

object	A psave object.
un	If TRUE (default), the balance table includes the unweighted columns.
candidates	If TRUE (default), the per-candidate diagnostics table is included.
...	Ignored.
x	A summary.psave object.
digits	Number of significant digits to print. Default 3.

Value

For `summary.psave()`, an object of class "summary.psave": a list with elements `lambda`, `gamma`, `gamma.mse`, `diagnostics`, `balance`, `criterion`, `criterion.value`, `prog.target`, `estimand`, `average`, `nn`, and `call`. `print.summary.psave()` returns `x` invisibly.

See Also

[psave\(\)](#), [print.psave\(\)](#), [bal.tab.psave\(\)](#)

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