

Package: vbm (via r-universe)

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Type Package

Title Variance-Based Sensitivity Analysis for Weighting Estimators

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Description Provides methods for variable-based modeling and sensitivity analysis in observational studies. Includes bootstrap inference, bias bounds estimation, and visualization tools for sensitivity parameters.

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benchmark_lambda	<i>Benchmark Lambda Values for Marginal Sensitivity Model</i>
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Description

This function computes a benchmarked lambda value for the Marginal Sensitivity Model (MSM) by omitting a specified covariate from the weighting model. The resulting lambda represents the worst-case odds ratio bound that would be required to account for the confounding due to omitting that covariate. This allows researchers to calibrate sensitivity parameters against observed covariates (Hsu & Small, 2013; Soriano et al., 2023).

Usage

```
benchmark_lambda(omit, weightlist, data, treatment_name = "treatment")
```

Arguments

omit	A character string specifying the name of the covariate to omit from the weighting model when computing benchmark weights.
weightlist	A pre-fitted weightit object from the WeightIt package. Must contain the full weighting specification including all covariates, method, and any additional parameters (e.g., tols, maxit).
data	A data frame containing the covariates and treatment indicator.
treatment_name	Character string naming the treatment variable in data. Default is "treatment".

Value

A data frame with one row containing:

variable	The name of the omitted variable
lambda	The benchmarked lambda value (rounded to 1 decimal place)

Note

This function assumes that the original weights were estimated using the full set of covariates including the omitted variable.

The benchmarked lambda represents the worst-case individual-level deviation in the odds of treatment that would result from omitting the given covariate. Larger lambda values indicate that the covariate is more important for addressing confounding.

References

Hsu, J. Y., & Small, D. S. (2013). Calibrating sensitivity analyses to observed covariates in observational studies. *Biometrics*, 69(4), 803-811.

Soriano, D., Ben-Michael, E., Bickel, P. J., Feller, A., & Pimentel, S. D. (2023). Interpretable sensitivity analysis for balancing weights. *Journal of the Royal Statistical Society Series A: Statistics in Society*, 186(4), 707-721.

Examples

```
library(WeightIt)
data("nhanes-clean")
weightlist <- WeightIt::weightit(treatment ~ gender + age + income + income.missing
                                + education + smoking.now + smoking.ever + race,
                                data = nhanes.clean,
                                method = "ebal",
                                estimand = "ATT")
# Benchmark omitting "education"
benchmark_result <- benchmark_lambda(
  omit = "education",
  weightlist,
  nhanes.clean
)

print(benchmark_result)

# Interpret the result
# If critical lambda* from sensitivity analysis is 5, and benchmarked lambda
# for "education" is 4.4, then an unmeasured confounder would need to be stronger
# than "education" to explain away the effect.

# glm call for weighting, must specify formula, data in glm
glm_call <- quote(glm(
  formula=treatment ~ age + education + income ,
  data = nhanes.clean,family = binomial()
))
glm_result <- benchmark_lambda(
  omit = "education",
  glm_call,
  nhanes.clean
)
print(glm_result)
```

benchmark_R2

*Benchmark R-squared for Leave-One-Out Covariate Omission***Description**

Computes benchmark R-squared, bias, and correlation values for a given omitted covariate by re-fitting the weighting model without that covariate. This function is used to assess how sensitive results are to unobserved confounders similar to observed covariates.

Usage

```
benchmark_R2(
  omit,
  weightlist,
  data,
  Y = "Y",
  treatment = "treatment",
  estimate
)
```

Arguments

omit	A character string specifying the name of the covariate to omit from the weighting model.
weightlist	A pre-fitted weightit object from the WeightIt package. Must contain the full weighting specification including all covariates, method, and any additional parameters (e.g., tols, maxit).
data	Data frame containing the original data used to fit W. Must include all variables from the weighting formula plus the outcome and treatment variables.
Y	Character string specifying the name of the outcome variable in data. Default is "Y".
treatment	Character string specifying the name of the treatment variable in data. Default is "treatment".
estimate	Numeric value of the treatment effect estimate from the full weighting model (e.g., IPW estimate). Used for calculating additional metrics like MRCS if needed.

Value

A data frame with one row containing the following columns:

variable	The name of the omitted covariate
bias	The estimated bias from omitting the covariate
R2_benchmark	The R-squared value representing the proportion of variance in weights explained by the omitted covariate
rho_benchmark	The correlation between the weight difference (full - benchmark) and the outcome among control units

References

Huang, M., & Pimentel, S. D. (2025). Variance-based sensitivity analysis for weighting estimators results in more informative bounds. *Biometrika*, 112(1).

Examples

```
library(WeightIt)
weightlist <- weightit(treatment ~ age + education + income,
                      data = nhanes.clean,
                      method = "ebal",
                      estimand = "ATT",
                      tols = 0.01)

# First get the IPW estimate
model_ipw <- estimatr::lm_robust(Y ~ treatment, data = nhanes.clean, weights = weightlist$weights)
ipw_estimate <- coef(model_ipw)[2]

# Benchmark R-squared for omitting "age"
result <- benchmark_R2(
  omit = "age",
  weightlist = weightlist,
  data = nhanes.clean,
  estimate = ipw_estimate
)

print(result)

# glm call
glm_call <- quote(glm(formula = treatment ~ age + education + gender + income,
                      data = nhanes.clean, family = binomial()))
result <- benchmark_R2(
  omit = "age",
  weightlist = glm_call,
  data = nhanes.clean,
  estimate = ipw_estimate
)
print(result)
```

estimate_confidence_intervals

Compute Confidence Intervals for Sensitivity Analysis

Description

This function performs a percentile bootstrap procedure to construct confidence intervals for the Average Treatment Effect on the Treated (ATT) under either the Marginal Sensitivity Model (MSM) or the Variance-Based Sensitivity Model (VBM). The intervals account for both sampling uncertainty and unmeasured confounding, following the methods of Zhao et al. (2019) and Soriano et al. (2023).

Usage

```
estimate_confidence_intervals(
  alpha = 0.05,
  weightlist,
  df,
  lambda_seq = seq(1, 8, by = 0.25),
  R2_seq = seq(0, 0.9, by = 0.01),
  cor_eps_seq = NULL,
  treatment_variable = "treatment",
  approach,
  covariates = NULL,
  n_bootstrap = 1000,
  n_cores = 4,
  seed = 331
)
```

Arguments

alpha	Significance level for confidence intervals (default = 0.05 for 95% CI)
weightlist	A pre-fitted weightit object from the WeightIt package. Must contain the estimated weights and the original call specification.
df	Data frame containing the original data used to fit W. Must include all variables from the weighting formula plus the outcome.
lambda_seq	Numeric vector of lambda values for MSM approach. Default = seq(1, 8, by = 0.25). Lambda bounds the odds ratio deviation from ignorability.
R2_seq	Numeric vector of R-squared values for VBM approach. Default = seq(0, 0.9, by = 0.01). R-squared represents proportion of variance in weights from unobserved confounders.
cor_eps_seq	Numeric vector of correlation values for VBM with correlation approach. Must be same length as R2_seq. If NULL, uses worst-case bounds.
treatment_variable	Character string naming the treatment variable in df. Default = "treatment".
approach	Character string specifying the sensitivity approach. Must be one of: "msm" (Marginal Sensitivity Model), "vbm" (Variance-Based Model), or "vbm_w_cor" (VBM with user-specified correlation).
covariates	Optional character vector of variable names to add to the output data frame. If provided, each variable name will be repeated for all rows.
n_bootstrap	Integer number of bootstrap iterations. Default = 1000.
n_cores	Integer number of CPU cores for parallel computation. Default = 4.
seed	Integer seed for reproducibility. Default = 331.

Value

A data frame containing confidence intervals for the ATT across sensitivity parameter values:

- For approach = "msm": Columns lambda, ci_low, ci_high

- For approach = "vbm": Columns R2, ci_low, ci_high (and rho if cor_eps_seq provided)
- If covariates is provided: an additional column variable

Note

This function uses parallel processing via `parallel::mclapply()` with 4 cores. For Windows systems, you may need to adjust the parallel backend.

The function assumes the outcome variable is named "Y" in the input data frame.

References

Zhao, Q., Small, D. S., & Bhattacharya, B. B. (2019). Sensitivity analysis for inverse probability weighting estimators via the percentile bootstrap. *Journal of the Royal Statistical Society: Series B*, 81(4), 735-761.

Soriano, D., Ben-Michael, E., Bickel, P. J., Feller, A., & Pimentel, S. D. (2023). Interpretable sensitivity analysis for balancing weights. *Journal of the Royal Statistical Society Series A: Statistics in Society*, 186(4), 707-721.

Huang, M., & Pimentel, S. D. (2025). Variance-based sensitivity analysis for weighting estimators results in more informative bounds. *Biometrika*.

Examples

```
## Not run: # MSM confidence intervals
library(WeightIt)

# First, fit the weighting model
weightlist_msm <- weightit(treatment ~ age + education + income,
                          data = nhanes.clean,
                          method = "ebal",
                          estimand = "ATT")

# Run MSM confidence intervals
msm_results <- estimate_confidence_intervals(
  alpha = 0.05,
  weightlist = weightlist_msm,
  df = nhanes.clean,
  lambda_seq = seq(1, 5, by = 0.5),
  treatment_variable = "treatment",
  approach = "msm",
  n_bootstrap = 1000,
  n_cores = 4,
  seed = 123
)

print(msm_results)

# VBM confidence intervals
weightlist_vbm <- weightit(treatment ~ age + education + income,
                          data = nhanes.clean,
```

```

        method = "optweight",
        estimand = "ATT",
        tols = 0.01)

vbm_results <- estimate_confidence_intervals(
  alpha = 0.05,
  weightlist = weightlist_vbm,
  df = nhanes.clean,
  R2_seq = seq(0, 0.9, by = 0.1),
  treatment_variable = "treatment",
  approach = "vbm",
  n_bootstrap = 1000,
  n_cores = 4,
  seed = 123
)

print(vbm_results)

# VBM with user-specified correlation and custom numbers of bootstrap iterations and cores
weightlist_vbm_cor <- weightlit(treatment ~ age + education + income,
  data = nhanes.clean,
  method = "optweight",
  estimand = "ATT")

vbm_results_cor <- estimate_confidence_intervals(
  alpha = 0.05,
  weightlist = weightlist_vbm_cor,
  df = nhanes.clean,
  R2_seq = seq(0, 0.9, by = 0.1),
  cor_eps_seq = rep(0.9, 10),
  treatment_variable = "treatment",
  approach = "vbm",
  n_bootstrap = 500,
  n_cores = 2,
  seed = 123
)

print(vbm_results_cor)

# glm call
glm_call <- quote(glm(treatment ~ age + education + income,
  data = nhanes.clean,
  family = binomial()))
glm_results <- estimate_confidence_intervals(
  alpha = 0.05,
  weightlist = glm_call,
  df = nhanes.clean,
  lambda_seq = seq(1, 5, by = 0.5),
  treatment_variable = "treatment",
  approach = "msm",
  n_bootstrap = 1000,
  n_cores = 4,

```

```

    seed = 123
  )
  print(glm_results)

## End(Not run)

```

```
estimate_point_estimate_bounds
```

Compute Point Estimate Bounds for Sensitivity Analysis

Description

This function computes the range of possible point estimates (i.e., bounds) for the Average Treatment Effect on the Treated (ATT) under either the Marginal Sensitivity Model (MSM) or the Variance-Based Sensitivity Model (VBM). These bounds represent the worst-case treatment effects possible given a specified level of unmeasured confounding, without accounting for sampling uncertainty.

Usage

```

estimate_point_estimate_bounds(
  weights,
  Y,
  treatment,
  approach = "vbm",
  lambda_range = seq(1, 8, by = 0.25),
  R2_range = seq(0, 0.9, by = 0.01),
  variables = NULL,
  data
)

```

Arguments

weights	A numeric vector of balancing weights (estimated from observed data). Typically obtained from <code>WeightIt::weightit()</code> or similar.
Y	A numeric vector of outcomes.
treatment	A numeric or logical vector indicating treatment assignment (1 = treated, 0 = control).
approach	A character string specifying the sensitivity model: "msm" for Marginal Sensitivity Model or "vbm" for Variance-Based Model. Default is "vbm".
lambda_range	A numeric vector of lambda values (≥ 1) for the MSM. Default is <code>seq(1, 8, by = 0.25)</code> .
R2_range	A numeric vector of R-squared values (0 to 1) for the VBM. Default is <code>seq(0, 0.9, by = 0.01)</code> .
variables	Optional character vector of variable names to add to the output data frame. If provided, each variable name will be repeated for all rows.
data	Optional data frame containing the variables. Currently not used but may be included for compatibility with other functions.

Value

A data frame containing the point estimate bounds:

- For approach = "msm": Columns lambda, ATT_low, ATT_high
- For approach = "vbm": Columns R2, ATT_low, ATT_high
- If variables is provided: an additional column variable

Note

These point estimate bounds do NOT account for sampling uncertainty. For confidence intervals that incorporate sampling variability, use a bootstrap procedure (e.g. [estimate_confidence_intervals](#)).

The bounds represent the range of possible point estimates under the specified confounding level. As lambda increases (MSM) or R2 increases (VBM), the bounds widen.

References

Soriano, D., Ben-Michael, E., Bickel, P. J., Feller, A., & Pimentel, S. D. (2023). Interpretable sensitivity analysis for balancing weights. *Journal of the Royal Statistical Society Series A: Statistics in Society*, 186(4), 707-721.

Zhao, Q., Small, D. S., & Bhattacharya, B. B. (2019). Sensitivity analysis for inverse probability weighting estimators via the percentile bootstrap. *Journal of the Royal Statistical Society: Series B*, 81(4), 735-761.

Huang, M., & Pimentel, S. D. (2025). Variance-based sensitivity analysis for weighting estimators results in more informative bounds. *Biometrika*.

Examples

```
# MSM approach
library(WeightIt)
weightlist <- weightit(treatment ~ age + education, data = nhanes.clean,
  method = "ps", estimand = "ATT")
weights <- weightlist$weights
bounds_msm <- estimate_point_estimate_bounds(
  weights = weights,
  Y = nhanes.clean$Y,
  treatment = nhanes.clean$treatment,
  approach = "msm",
  lambda_range = seq(1, 5, by = 0.5)
)
print(bounds_msm)

# VBM approach
bounds_vbm <- estimate_point_estimate_bounds(
  weights = weights,
  Y = nhanes.clean$Y,
  treatment = nhanes.clean$treatment,
  approach = "vbm",
  R2_range = seq(0, 0.9, by = 0.1)
)
```

```
print(bounds_vbm)

# With variable names for plotting
bounds_with_names <- estimate_point_estimate_bounds(
  weights = weights,
  Y = nhanes.clean$Y,
  treatment = nhanes.clean$treatment,
  approach = "msm",
  lambda_range = c(2,3),
  variables = c("age", "education")
)
print(bounds_with_names)
```

ncds

National Child Development Survey (NCDS) Data

Description

The National Child Development Survey (NCDS) is a longitudinal study of individuals born in the United Kingdom during the week of 3-9 March 1958. The original study collected information on educational attainment, familial backgrounds, and socioeconomic and health well-being for 17,415 individuals.

Usage

ncds

Format

A data frame with 3,642 rows and 14 columns.

Details

Following Battistin and Sianesi (2011), the data were pre-processed to obtain a subset of 3,642 males who were employed in 1991 and had complete educational attainment and wage information. Missing covariates were imputed a single time using Multiple Imputation by Chained Equations (MICE; Buuren and Groothuis-Oudshoorn, 2010).

Outcome Variable:

- wage: Log gross hourly wage in British Pounds.

Treatment Variables:

- Dany (binary): Indicator of any academic qualification. Levels: 1 = qualification (n = 2,399), 0 = no qualification (n = 1,243).

Covariates (Pre-treatment Confounders):

- white: Indicator of self-identified white race.

- maemp: Mother's employment status in 1974.
- scht: School type attended at age 16.
- qmab, qmab2: Mathematics test scores at ages 7 and 11.
- qvab, qvab2: Reading test scores at ages 7 and 11.
- paed_u, maed_u: Father and mother's years of education.
- sib_u: Number of siblings.
- agepa, agema: age of father and mother in 1974.

Use `str(NCDS)` to inspect the full structure of the dataset.

Source

Battistin, E., & Sianesi, B. (2011). Misclassified Treatment Status and Treatment Effects: An Application to Returns to Education in the United Kingdom. *Review of Economics and Statistics*, 93(2), 495-509.

References

<https://cls.ucl.ac.uk/cls-studies/1958-national-child-development-study/>

Battistin E, Sianesi B. (2011). Misclassified Treatment Status and Treatment Effects: an Application to Returns to Education in the United Kindom. *Review of Economics and Statistics*, 93(2), 495-509.

Battistin E, Sianesi B. (2012). Replication data for: Misclassified Treatment Status and Treatment Effects: an Application to Returns to Education in the United Kindom. URL <https://doi.org.10.7910/DVN/EPCYUL>.

nhanes.clean

NHANES 2013-2014 Mercury and Fish Consumption Data

Description

A cleaned subset of data from the 2013-2014 National Health and Nutrition Examination Survey (NHANES), used for sensitivity analysis in causal inference studies of fish consumption on blood mercury levels.

Usage

nhanes.clean

Format

A data frame with 1,107 rows and 9 columns:

Y Total blood mercury (in log2 scale, micrograms per liter). A one-unit difference implies a twofold difference in total blood mercury.

treatment Binary indicator of fish/shellfish consumption in the preceding month. 1 = more than 12 servings, 0 = 12 or fewer servings.

gender Participant gender.
age Participant age in years.
income Household income level.
income.missing Whether income data is missing.
race Participant race/ethnicity.
education Educational attainment level.
smoking.now Current smoking status.
smoking.ever Lifetime smoking history (ever smoked or not).

Details

The outcome variable is total blood mercury measured in micrograms per liter, transformed to log2 scale. An estimated treated-control outcome difference of one implies that a treated person's total blood mercury is twice that of a control.

The treatment variable indicates whether an individual consumed more than 12 servings of fish or shellfish in the month preceding the survey.

The dataset contains:

- 234 treated units (consumed larger than 12 servings of fish/shellfish)
- 873 control units (consumed no larger than 12 servings of fish/shellfish)

Demographic variables (gender, age, income, race, education, and smoking history) are included as covariates to adjust for non-random treatment assignment. These are commonly used to estimate propensity score weights via logistic regression for causal analyses of fish consumption on blood mercury levels.

Source

National Health and Nutrition Examination Survey (NHANES) 2013-2014. <https://www.cdc.gov/nchs/nhanes/>

References

Original study describing this data preprocessing approach. (Add citation if available.)

Examples

```
data("nhanes.clean")  
head(nhanes.clean)
```

```
plot_sensitivity_analysis
```

Plot Sensitivity Analysis Results

Description

Creates a comprehensive visualization of sensitivity analysis results showing how treatment effect estimates and confidence intervals vary across different levels of unmeasured confounding. The function generates a publication-ready ggplot2 object with customizable options for benchmarks, axis breaks, and titles.

Usage

```
plot_sensitivity_analysis(
  results,
  parameter_level = NULL,
  ci = TRUE,
  benchmarking = FALSE,
  benchmark_variable = NULL,
  variable_name = NULL,
  header = NULL,
  x_axis_breaks = "default",
  x_break_value = NULL
)
```

Arguments

results	<p>A list object returned by run_sensitivity_analysis containing the following components:</p> <ul style="list-style-type: none"> • <code>point_bounds</code>: Data frame with columns <code>ATT_low</code>, <code>ATT_high</code>, and parameter values (<code>R2</code> or <code>lambda</code>) • <code>confidence_intervals</code>: Data frame with columns <code>ci_low</code>, <code>ci_high</code>, and parameter values • <code>Rstar</code> or <code>lambda_star</code>: Numeric critical threshold value • <code>ipw_estimate</code>: Numeric IPW estimate at parameter = 0 • <code>approach</code>: Character string specifying the sensitivity analysis approach. Must be either <code>"vbm"</code>, <code>"vbm_w_cor"</code> (uses R^2 parameter), or any other approach name (uses λ parameter). Determines x-axis labeling and critical value extraction. • <code>benchmark_parameters</code>: Data frame with benchmark variables (required if <code>benchmarking = TRUE</code>)
parameter_level	<p>Numeric vector of parameter values to display on the x-axis. Values are rounded to 5 decimal places for matching. If <code>NULL</code> (default), all available parameter values from the analysis are shown. Use this to focus on a specific range of interest.</p>

ci	Logical flag indicating whether there is confidence interval evaluation in results
benchmarking	Logical flag indicating whether to add benchmark reference lines from observed confounders. When TRUE, benchmark reference lines are plotted. Default is FALSE.
benchmark_variable	Character vector specifying which benchmark variables to display as reference lines. If NULL (default), all benchmark variables in results\$benchmark_parameters are shown.
variable_name	Character vector for renaming benchmark variables in the plot. Must have the same length as the selected benchmark_variable after filtering if benchmark_variable is not NULL (default). Otherwise should be as long as the benchmark variables in results\$benchmark_parameters. Use this to display more descriptive labels. Default is NULL.
header	Character string for the plot title. If NULL (default), no title is added to the plot.
x_axis_breaks	Character string controlling x-axis break behavior. Options: <ul style="list-style-type: none"> • "default": Let ggplot automatically determine breaks • "pretty": Use scales::pretty_breaks() for nice round numbers • "custom": Use user-specified interval (requires x_break_value, otherwise falls back to "default") • "none": Display no axis breaks Default is "default".
x_break_value	Numeric value specifying the interval between custom breaks. Only used when x_axis_breaks = "custom". The breaks will be generated as seq(0, max(df_bounds\$param), by = x_break_value). Default is NULL.

Details

The plot includes:

1. Point estimate bounds as vertical line segments
2. 95 percent confidence intervals as error bars
3. A dashed vertical line at the critical threshold (R^* or λ^*)
4. An IPW point estimate at the reference parameter value of 0
5. Optional benchmark reference lines from observed confounders
6. A horizontal reference line at $y = 0$ (no treatment effect)

Colors indicate whether estimates fall below (steelblue) or above (slategray) the critical threshold. The x-axis represents the confounding parameter (R^2 for VBM approaches, λ for other approaches).

The function performs several data processing steps before plotting:

1. Extracts point bounds and confidence intervals from the results list.
2. Determines approach-specific parameters (R^2 for VBM, λ for others).
3. Optionally filters data to specified parameter_level values.
4. Color-codes estimates based on position relative to critical threshold.

5. Optionally filters and renames benchmark variables.
6. Constructs the ggplot with appropriate scales and themes.
7. Parameter values are rounded to 5 decimal places when matching to parameter_level to avoid floating-point precision issues. Warnings are issued when requested parameter levels or benchmark variables are not found.

Value

A ggplot2 object that can be further customized using standard ggplot2 syntax (e.g., adding `+ theme(...)` or `+ labs(...)`). The plot displays:

- X-axis: Confounding parameter (R^2 or λ)
- Y-axis: Estimated Average Treatment Effect (ATT)
- Point estimates and confidence intervals colored by critical threshold
- Optional benchmark reference lines with labels

Note

The IPW estimate is always plotted at `param = 0` regardless of whether 0 is included in `parameter_level`. This represents the unadjusted treatment effect estimate.

See Also

1. [run_sensitivity_analysis](#) for generating the input list results
2. [benchmark_lambda](#) for generating benchmark parameters
3. [ggplot](#) for additional plot customization options

Examples

```
## Not run:
# Basic usage with default settings
W <- WeightIt::weightit(treatment ~ gender + age + income + income.missing
  + education + smoking.now + smoking.ever + race,
  data = nhanes.clean,
  method = "ps",
  estimand = "ATT")
results <- run_sensitivity_analysis(W, "Y", "treatment", nhanes.clean, "vbm",
  R2_seq = seq(0, 0.8, by = 0.01),
  alpha = 0.05, benchmarking = TRUE,
  n_bootstrap = 1000, n_cores = 4,
  seed = 331)
plot_sensitivity_analysis(results=results)

# Add benchmark references with custom labels
plot_sensitivity_analysis(results=results, benchmarking=TRUE,
  benchmark_variable = c(
    "age", "education", "smoking.now", "smoking.ever", "race"),
  variable_name=c("age", "education", "smoking", "smoking history", "race"))
```

```
# Focus on specific parameter range with custom title
plot_sensitivity_analysis(results=results, parameter_level=seq(0, 0.6, by = 0.1),,
  header = "Sensitivity Analysis: R2 Range 0-0.6",
  x_axis_breaks = "pretty")

# Custom x-axis breaks
plot_sensitivity_analysis(results=results,
  x_axis_breaks = "custom",
  x_break_value = 0.02)

# Minimal plot without benchmarks or title
plot_sensitivity_analysis(results, x_axis_breaks = "none")

## End(Not run)
```

run_sensitivity_analysis

Run Sensitivity Analysis for Unmeasured Confounding

Description

Performs sensitivity analysis to assess the robustness of average treatment effect estimates (ATT) to unmeasured confounding using various approaches including Huang & Pimentel's variance-based sensitivity model (vbm), variance-based sensitivity model using a relaxed correlation bound (vbm_w_cor) and Zhao's marginal sensitivity model with bootstrap confidence interval (msm). The function handles weighting, bootstrap confidence intervals, and optional benchmarking against observed confounders.

Usage

```
run_sensitivity_analysis(
  weightlist = NULL,
  weights = NULL,
  Y,
  treatment,
  data,
  approach,
  lambda_seq = seq(1, 8, by = 0.25),
  R2_seq = seq(0, 0.9, by = 0.01),
  cor_eps_seq = NULL,
  alpha = 0.05,
  benchmarking = FALSE,
  n_bootstrap = 1000,
  n_cores = 4,
  seed = 123,
  verbose = TRUE
)
```

Arguments

weightlist	A WeightIt object from the WeightIt package or a glm call. The WeightIt object should contain the estimated weights and the original call, while the glm call should contain formula and data argument.
weights	A vector of weights fitted on data. Should have the same length as data. Confidence interval and benchmarking will be automatically turned off. If neither of weightlist or weights are provided, execution will halt and throw an error.
Y	A character string specifying the name of the outcome variable in data.
treatment	A character string specifying the name of the treatment variable in data.
data	A data frame containing the original data used to fit weightlist. Must include all variables used in the weighting formula plus the outcome variable.
approach	A character string specifying the sensitivity analysis approach. Must be one of: "msm" for Marginal Sensitivity Model, "vbm" for Variance-Based Model, or "vbm_w_cor" for Variance-Based Model with user-specified correlation.
lambda_seq	A numeric vector of lambda values for MSM approach. Default is seq(1, 8, by = 0.25). Lambda represents the maximum odds ratio deviation from ignorability.
R2_seq	A numeric vector of R-squared values for VBM approach. Default is seq(0, 0.9, by = 0.01). R-squared represents the proportion of variance in weights explained by unobserved confounders.
cor_eps_seq	A numeric vector of correlation values for "vbm_w_cor" approach. Must be the same length as R2_seq. If NULL and approach is "vbm_w_cor", the function will use worst-case correlation bounds. Default is NULL.
alpha	A numeric value specifying the significance level for confidence intervals. Default is 0.05 (95 percent confidence intervals).
benchmarking	A logical value indicating whether to perform benchmarking using leave-one-out covariate omission. Default is FALSE.
n_bootstrap	An integer specifying the number of bootstrap iterations for confidence interval estimation. Default is 1000.
n_cores	An integer specifying the number of CPU cores to use for parallel bootstrap computation. Default is 4.
seed	An integer seed for random number generation to ensure reproducibility. Default is 123.
verbose	A boolean specifying whether give detailed message at each stage. Default is TRUE.

Details

The function implements three sensitivity analysis approaches:

- **VBM (Huang & Pimentel's variance-based sensitivity model):** Uses the R2 parameter to quantify the proportion of residual variance in the outcome explained by unmeasured confounders.

- **MSM (Zhao's marginal sensitivity model):** Uses the lambda parameter representing the ratio of largest possible error on individual weights that can arise from omitting a confounder.
- **VBM with Correlation:** Extends VBM by incorporating correlation between the error terms of the treatment imbalance and outcome.

Value

A list object of class `sensitivity_analysis` containing:

- `difference_in_means`: Unadjusted difference-in-means estimate
- `ipw_estimate`: Inverse probability weighted treatment effect estimate
- `difference_in_means_se`: Standard error of unadjusted estimate
- `ipw_se`: Standard error of IPW estimate
- `approach`: Sensitivity analysis method used
- `point_bounds`: Data frame with parameter values and corresponding bounds for the point estimate of ATT
- `confidence_intervals`: Data frame with parameter values and confidence intervals
- `Rstar`: (if `approach = "vbm"` or `approach = "vbm_w_cor"`) Critical threshold value for R-squared
- `lambda_star`: (if `approach = "msm"`) Critical threshold value for lambda
- `benchmark_parameters`: (if `benchmarking = TRUE`) Benchmark values. For `approach = "msm"`: A data frame with variable names and benchmarked lambdas. For `approach = "vbm"` or `approach = "vbm_w_cor"`: A data frame with variable names, benchmarked R-squared values, correlations, and the maximum bias of point estimates
- `benchmark_point_bounds`: (if `benchmarking = TRUE`) Point bounds at benchmark values
- `benchmark_confidence_intervals`: (if `benchmarking = TRUE`) Confidence intervals at benchmark values

Note

- The dataset must have no missing values in treatment, outcome, or covariates.
- Either `weightlist` or `weights` should be specified. Otherwise, analysis will halt and give a warning message.
- `Estimand` must be ATT if `weightlist` is a `WeightIt` object. Otherwise, analysis will halt and give a warning message.
- `formula` and `data` should be specified if `weightlist` is a `glm` call. Otherwise, analysis will halt and give a warning message.
- Treatment variable should be binary (0/1).
- For `approach = "vbm_w_cor"`, `cor_eps_seq` must be provided and have the same length as `R2_seq`. Otherwise, a warning will be issued and execution will halt.
- Bootstrap procedures can be computationally intensive for large datasets or many parameter values.

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