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stteffects ipw — Survival-time inverse-probability weighting

Description

stteffects ipw estimates the average treatment effect (ATE), the average treatment effect on the treated (ATET), and the potential-outcome means (POMs) from observational survival-time data with random time to censoring. Estimation is by inverse-probability weighting (IPW). IPW estimators use weighted averages of the observed outcome. The estimated weights correct for missing data on the potential outcomes and for censored survival times. stteffects ipw offers several choices for the functional forms of the treatment model and the time-to-censoring model. Binary and multivalued treatments are accommodated.

See [CAUSAL] **stteffects intro** for an overview of estimating treatment effects from observational survival-time data.

Quick start

Specify time as observed failure time and fail as failure indicator

    stset time, failure(fail)

ATE of binary treat2 on time by IPW using a logistic model of treat2 on x and w and using x and w in a Weibull model for the censoring time

    stteffects ipw (treat2 x w) (x w)

Same as above, but estimate the ATET

    stteffects ipw (treat2 x w) (x w), atet

ATE of treat2 on time by IPW using a probit model of treat2 on x and w and using x and w in a gamma model for the censoring time

    stteffects ipw (treat2 x w, probit) (x w, gamma)

ATE for treatment levels 2 and 3 of three-valued treatment treat3

    stteffects ipw (treat3 x w) (x w)

Same as above, and specify that treat3 = 3 is the control level using the value label "MyControl" for 3

    stteffects ipw (treat3 x w) (x w), control("MyControl")

Menu

Statistics > Causal inference/treatment effects > Survival outcomes > Inverse-probability weighting (IPW)

Syntax

stteffects ipw (*tvar tmvarlist* [, *tmoptions*]) (*cmvarlist* [, *cmoptions*])

    [*if*] [*in*] [, *stat options*]

tvar must contain integer values representing the treatment levels.

tmvarlist specifies the variables that predict treatment assignment in the treatment model.

cmvarlist specifies the variables that predict censoring in the censoring model.

tmoptions	Description
Model	
logit	logistic treatment model; the default
probit	probit treatment model
hetprobit(*varlist*)	heteroskedastic probit treatment model
noconstant	suppress constant from treatment model

cmoptions	Description
Model	
weibull	Weibull; the default
exponential	exponential
gamma	two-parameter gamma
lnormal	lognormal
ancillary(*avarlist* [, noconstant])	specify variables used to model ancillary parameter
noconstant	suppress constant from censoring model

stat	Description
Stat	
ate	estimate average treatment effect in population; the default
atet	estimate average treatment effect on the treated
pomeans	estimate potential-outcome means

options	Description
SE/Robust	
vce(*vcetype*)	*vcetype* may be robust, cluster *clustvar*, bootstrap, or jackknife
Reporting	
level(*#*)	set confidence level; default is level(95)
aequations	display auxiliary-equation results
noshow	do not show st setting information
display_options	control columns and column formats, row spacing, line width, display of omitted variables and base and empty cells, and factor-variable labeling
Maximization	
maximize_options	control the maximization process; seldom used
iterinit(*#*)	specify starting-value iterations; seldom used
Advanced	
pstolerance(*#*)	set tolerance for the overlap assumption
osample(*newvar*)	identify observations that violate the overlap assumption
control(*#*|*label*)	specify the level of *tvar* that is the control
tlevel(*#*|*label*)	specify the level of *tvar* that is the treatment
coeflegend	display legend instead of statistics

You must stset your data before using stteffects; see [ST] **stset**.

tmvarlist, *cmvarlist*, and *avarlist* may contain factor variables; see [U] **11.4.3 Factor variables**.

bootstrap, by, collect, jackknife, and statsby are allowed; see [U] **11.1.10 Prefix commands**.

Weights are not allowed with the bootstrap prefix; see [R] **bootstrap**.

fweights, iweights, and pweights may be specified using stset; see *Weights* under *Remarks and examples* in [ST] **stset**. However, weights may not be specified if you are using the bootstrap prefix.

coeflegend does not appear in the dialog box.

See [U] **20 Estimation and postestimation commands** for more capabilities of estimation commands.

Options

> **Model**

ancillary(*avarlist* [, noconstant]) specifies the variables used to model the ancillary parameter. By default, the ancillary parameter does not depend on covariates. Specifying ancillary(*avarlist*, noconstant) causes the constant to be suppressed in the model for the ancillary parameter.

noconstant; see [R] **Estimation options**.

> **Stat**

stat is one of three statistics: ate, atet, or pomeans. ate is the default.

   ate specifies that the average treatment effect be estimated.

   atet specifies that the average treatment effect on the treated be estimated.

   pomeans specifies that the potential-outcome means for each treatment level be estimated.

SE/Robust

vce(*vcetype*) specifies the type of standard error reported, which includes types that are robust to some kinds of misspecification (robust), that allow for intragroup correlation (cluster *clustvar*), and that use bootstrap or jackknife methods (bootstrap, jackknife); see [R] *vce_option*.

Reporting

level(*#*); see [R] **Estimation options**.

aequations specifies that the results for the outcome-model or the treatment-model parameters be displayed. By default, the results for these auxiliary parameters are not displayed.

noshow prevents stteffects ipw from showing the key st variables. This option is rarely used because most people type stset, show or stset, noshow to permanently set whether they want to see these variables mentioned at the top of the output of every st command; see [ST] **stset**.

display_options: noci, nopvalues, noomitted, vsquish, noemptycells, baselevels, allbaselevels, nofvlabel, fvwrap(*#*), fvwrapon(*style*), cformat(%*fmt*), pformat(%*fmt*), sformat(%*fmt*), and nolstretch; see [R] **Estimation options**.

Maximization

maximize_options: iterate(*#*), [no]log, and from(*init_specs*); see [R] **Maximize**. These options are seldom used.

init_specs is one of

    matname [, skip copy]

    # [, *#*...], copy

iterinit(*#*) specifies the maximum number of iterations used to calculate the starting values. This option is seldom used.

Advanced

pstolerance(*#*) specifies the tolerance used to check the overlap assumption. The default value is pstolerance(1e-5). stteffects will exit with an error if an observation has an estimated propensity score smaller than that specified by pstolerance().

osample(*newvar*) specifies that indicator variable *newvar* be created to identify observations that violate the overlap assumption.

control(*#*|*label*) specifies the level of *tvar* that is the control. The default is the first treatment level. You may specify the numeric level *#* (a nonnegative integer) or the label associated with the numeric level. control() may not be specified with the statistic pomeans. control() and tlevel() may not specify the same treatment level.

tlevel(*#*|*label*) specifies the level of *tvar* that is the treatment for the statistic atet. The default is the second treatment level. You may specify the numeric level *#* (a nonnegative integer) or the label associated with the numeric level. tlevel() may only be specified with statistic atet. tlevel() and control() may not specify the same treatment level.

The following option is available with stteffects but is not shown in the dialog box:

coeflegend; see [R] **Estimation options**.

Remarks and examples

If you are not familiar with the framework for treatment-effects estimation from observational survival-time data, please see [CAUSAL] **stteffects intro**.

IPW estimators use contrasts of weighted averages of observed outcomes to estimate treatment effects. The estimated weights correct for data that are missing because each subject is only observed after receiving one of the possible treatment levels and because some survival-time outcomes are censored.

The IPW estimators implemented in stteffects ipw use a three-step approach to estimating the ATE:

1. Estimate the parameters of a treatment-assignment model, and compute the component of the estimated weights that accounts for data missing because each subject is only observed after receiving one of the possible treatment levels.

2. Estimate the parameters of a time-to-censoring model, and compute the component of the estimated weights that accounts for data lost to censoring.

3. Use the estimated weights to compute weighted averages of the outcomes for each treatment level.

To estimate the ATET, we use different weights in step 2.

The time to censoring must be random to use stteffects ipw because the model in step 2 is not well defined if the time to censoring is fixed. See [CAUSAL] **stteffects intro** for more details. For information about estimators that accommodate a fixed time to censoring, see [CAUSAL] **stteffects ra** and [CAUSAL] **stteffects ipwra**.

Here we note only a few entry points to the vast literature on IPW estimators. Hirano, Imbens, and Ridder (2003), Imbens (2000, 2004), Imbens and Wooldridge (2009), Rosenbaum and Rubin (1983), Robins and Rotnitzky (2006), Wooldridge (2002, 2007), Cameron and Trivedi (2005, chap. 25), Wooldridge (2010, chap. 21), and Vittinghoff et al. (2012, chap. 9) provide excellent general introductions to estimating ATEs and to the IPW estimators in particular.

Like streg and other survival-time commands, stteffects ipw uses the outcome variable and the failure indicator computed by, and optionally weights specified with, stset. stteffects ipw is not appropriate for data with time-varying covariates, also known as multiple-record survival-time data, or for delayed-entry data.

▷ Example 1: Estimating the ATE

Suppose we wish to study the effect of smoking on the time to a second heart attack among women aged 45–55 years. In our fictional sheart dataset, atime is the observed time in years to a second heart attack or censoring, and fail is the 0/1 indicator that a second heart attack was observed. (When fail is 1, atime records the time to the second heart attack; when fail is 0, atime records a censored observation of the time to a second heart attack.) We previously stset these data; see *A quick tour of the estimators* in [CAUSAL] **stteffects intro**.

The treatment, smoking, is stored in the 0/1 indicator smoke. These data also contain age at the time of the first heart attack (age), and indices of the level of exercise (exercise), diet quality (diet), and education (education) prior to the first heart attack.

We can use stteffects ipw to estimate the ATE. We model treatment assignment using the default logit model with covariates on age, exercise, and education. We model the time to censoring using the default Weibull model with covariates on age, exercise, diet, and education.

```
. use https://www.stata-press.com/data/r19/sheart
(Time to second heart attack (fictional))

. stteffects ipw (smoke age exercise education) (age exercise diet education)

        Failure _d: fail
  Analysis time _t: atime

Iteration 0:  EE criterion = 2.042e-18
Iteration 1:  EE criterion = 1.890e-30

Survival treatment-effects estimation        Number of obs     =      2,000
Estimator       : inverse-probability weights
Outcome model   : weighted mean
Treatment model: logit
Censoring model: Weibull
```

	Coefficient	Robust std. err.	z	P>|z|	[95% conf. interval]	
ATE						
smoke						
(Smoker						
vs						
Nonsmoker)	-2.22226	.6307573	-3.52	0.000	-3.458522	-.9859983
POmean						
smoke						
Nonsmoker	4.235569	.5210937	8.13	0.000	3.214244	5.256894

When every woman smoked in the population of women aged 45–55 years who have had a heart attack, the average time to a second heart attack is estimated to be 2.22 years less than when no women in the population of interest smoked. The estimated average time to a second heart attack when no women in the population of interest smoked is 4.24 years.

The ratio of the ATE to the control-level POM measures the importance of the effect. In this example, when every woman smoked, the average time to a second heart attack falls by an estimated 52% relative to the case when none of them smoked. See example 3 in [CAUSAL] **stteffects ra** for an example that uses nlcom to compute a point estimate and a confidence interval for this ratio.

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▷ Example 2: Different treatment and censoring models

Instead of a logit model for the treatment assignment, we could have used a probit or a heteroskedastic probit model. Instead of a Weibull model for the censoring time, we could have used an exponential, a gamma, or a lognormal model. For a quick comparison, we now estimate the ATE using a probit model for the treatment assignment and using a gamma model for the censoring time.

```
. stteffects ipw (smoke age exercise education, probit)
> (age exercise diet education, gamma)
         Failure _d: fail
   Analysis time _t: atime
Iteration 0:  EE criterion = 3.534e-15
Iteration 1:  EE criterion = 5.203e-27
Survival treatment-effects estimation          Number of obs    =     2,000
Estimator       : inverse-probability weights
Outcome model   : weighted mean
Treatment model: probit
Censoring model: gamma
```

_t	Coefficient	Robust std. err.	z	P>|z|	[95% conf. interval]	
ATE						
smoke						
(Smoker						
vs						
Nonsmoker)	-2.646808	.8368254	-3.16	0.002	-4.286956	-1.006661
POmean						
smoke						
Nonsmoker	4.702301	.7404567	6.35	0.000	3.251033	6.15357

The estimated ATE of -2.65 and control-level POM of 4.70 are similar to the values of -2.22 and 4.24 reported in example 1.

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▷ Example 3: Estimating the ATET

Intuitively, the ATET measures the effect of the treatment on an at-risk subpopulation. Sometimes the subpopulation that gets the treatment defines such an at-risk subpopulation. The ATET has the added benefit that it can be estimated under weaker conditions than the ATE; see *Assumptions and tradeoffs* under *Remarks and examples* in [CAUSAL] **stteffects intro**.

```
. stteffects ipw (smoke age exercise education) (age exercise diet education),
> atet

        Failure _d: fail
  Analysis time _t: atime

Iteration 0:  EE criterion = 2.042e-18
Iteration 1:  EE criterion = 1.017e-31

Survival treatment-effects estimation              Number of obs     =     2,000
Estimator       : inverse-probability weights
Outcome model   : weighted mean
Treatment model: logit
Censoring model: Weibull
```

_t	Coefficient	Robust std. err.	z	P>|z|	[95% conf. interval]	
ATET						
smoke						
(Smoker						
vs						
Nonsmoker)	-1.846136	.5076872	-3.64	0.000	-2.841185	-.8510877
POmean						
smoke						
Nonsmoker	3.543788	.474395	7.47	0.000	2.613991	4.473585

When every woman in the subpopulation smoked, the average time to a second heart attack is estimated to be 1.85 years less than when no women in the subpopulation smoked. The estimated average time to a second heart attack when no women in the subpopulation smoked is 3.54 years.

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Stored results

stteffects ipw stores the following in e():

Scalars
e(N)	number of observations
e(n*j*)	number of observations for treatment level *j*
e(N_clust)	number of clusters
e(k_eq)	number of equations in e(b)
e(k_levels)	number of levels in treatment variable
e(treated)	level of treatment variable defined as treated
e(control)	level of treatment variable defined as control
e(converged)	1 if converged, 0 otherwise

Macros
e(cmd)	stteffects
e(cmdline)	command as typed
e(dead)	_d
e(depvar)	_t
e(tvar)	name of treatment variable
e(subcmd)	ipw
e(tmodel)	treatment model: logit, probit, or hetprobit
e(cmodel)	censoring model: weibull, exponential, gamma, or lognormal
e(stat)	statistic estimated: ate, atet, or pomeans
e(wtype)	weight type
e(wexp)	weight expression
e(title)	title in estimation output
e(clustvar)	name of cluster variable
e(tlevels)	levels of treatment variable
e(vce)	*vcetype* specified in vce()
e(vcetype)	title used to label Std. err.
e(properties)	b V
e(estat_cmd)	program used to implement estat
e(predict)	program used to implement predict
e(marginsnotok)	predictions disallowed by margins
e(asbalanced)	factor variables fvset as asbalanced
e(asobserved)	factor variables fvset as asobserved

Matrices
e(b)	coefficient vector
e(V)	variance–covariance matrix of the estimators

Functions
e(sample)	marks estimation sample

In addition to the above, the following is stored in r():

Matrices
r(table)	matrix containing the coefficients with their standard errors, test statistics, *p*-values, and confidence intervals

Note that results stored in r() are updated when the command is replayed and will be replaced when any r-class command is run after the estimation command.

Methods and formulas

The methods and formulas for the IPW estimators implemented in stteffects ipw are given in *Methods and formulas* of [CAUSAL] **stteffects ipwra**.

References

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Also see

[CAUSAL] **stteffects postestimation** — Postestimation tools for stteffects

[CAUSAL] **stteffects intro** — Introduction to treatment effects for observational survival-time data

[ST] **streg** — Parametric survival models

[ST] **stset** — Declare data to be survival-time data

[U] **20 Estimation and postestimation commands**

For suggested citations, see the FAQ on citing Stata documentation.