Package 'polle'

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Title Policy Learning

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Description Framework for evaluating user-specified finite stage policies and learning realistic policies via doubly robust loss functions. Policy learning methods include doubly robust Q-learning, sequential policy tree learning, and outcome weighted learning. See Nordland and Holst (2022) <doi:10.48550/arXiv.2212.02335> for documentation and references.

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`conditional` *Conditional Policy Evaluation*

Description

`conditional()` is used to calculate the policy value for each group defined by a given baseline variable.

Usage

```
conditional(object, policy_data, baseline)
```

Arguments

`object`	Policy evaluation object created by `policy_eval()`.
`policy_data`	Policy data object created by `policy_data()`.
`baseline`	Character string.

Value

object of inherited class 'estimate', see lava::estimate.default. The object is a list with elements 'coef' (policy value estimate for each group) and 'IC' (influence curve estimate matrix).

Examples

```
library("polle")
library("data.table")
setDTthreads(1)
d <- sim_single_stage(n=2e3)
pd <- policy_data(d,
                  action = "A",
                  baseline = c("B"),
                  covariates = c("Z","L"),
                  utility = "U")

# static policy:
p <- policy_def(1)

pe <- policy_eval(pd,
                  policy = p)

# conditional value for each group defined by B
conditional(pe, pd, "B")
```

control_blip *Control arguments for doubly robust blip-learning*

Description

`control_blip` sets the default control arguments for doubly robust blip-learning, `type = "blip"`.

Usage

```
control_blip(blip_models = q_glm(~.))
```

Arguments

`blip_models`	Single element or list of V-restricted blip-models created by `q_glm()`, `q_rf()`, `q_sl()` or similar functions.

Value

list of (default) control arguments.

control_drql *Control arguments for doubly robust Q-learning*

Description

`control_drql` sets the default control arguments for doubly robust Q-learning, `type = "drql"`.

Usage

```
control_drql(qv_models = q_glm(~.))
```

Arguments

`qv_models`	Single element or list of V-restricted Q-models created by `q_glm()`, `q_rf()`, `q_sl()` or similar functions.

Value

list of (default) control arguments.

`control_earl` *Control arguments for Efficient Augmentation and Relaxation Learning*

Description

`control_earl` sets the default control arguments for efficient augmentation and relaxation learning , `type = "earl"`. The arguments are passed directly to `DynTxRegime::earl()` if not specified otherwise.

Usage

```
control_earl(
  moPropen,
  moMain,
  moCont,
  regime,
  iter = 0L,
  fSet = NULL,
  lambdas = 0.5,
  cvFolds = 0L,
  surrogate = "hinge",
  kernel = "linear",
  kparam = NULL,
  verbose = 0L
)
```

Arguments

`moPropen`	Propensity model of class "ModelObj", see modelObj::modelObj.
`moMain`	Main effects outcome model of class "ModelObj".
`moCont`	Contrast outcome model of class "ModelObj".
`regime`	An object of class formula specifying the design of the policy/regime.
`iter`	Maximum number of iterations for outcome regression.
`fSet`	A function or NULL defining subset structure.
`lambdas`	Numeric or numeric vector. Penalty parameter.
`cvFolds`	Integer. Number of folds for cross-validation of the parameters.
`surrogate`	The surrogate 0-1 loss function. The options are `"logit"`, `"exp"`, `"hinge"`, `"sqhinge"`, `"huber"`.
`kernel`	The options are `"linear"`, `"poly"`, `"radial"`.
`kparam`	Numeric. Kernel parameter
`verbose`	Integer.

Value

list of (default) control arguments.

`control_owl` *Control arguments for Outcome Weighted Learning*

Description

`control_owl()` sets the default control arguments for backwards outcome weighted learning, `type = "owl"`. The arguments are passed directly to `DTRlearn2::owl()` if not specified otherwise.

Usage

```
control_owl(
  policy_vars = NULL,
  reuse_scales = TRUE,
  res.lasso = TRUE,
  loss = "hinge",
  kernel = "linear",
  augment = FALSE,
  c = 2^(-2:2),
  sigma = c(0.03, 0.05, 0.07),
  s = 2^(-2:2),
  m = 4
)
```

Arguments

`policy_vars`	Character vector/string or list of character vectors/strings. Variable names used to restrict the policy. The names must be a subset of the history names, see get_history_names(). Not passed to `owl()`.
`reuse_scales`	The history matrix passed to `owl()` is scaled using `scale()` as advised. If `TRUE`, the scales of the history matrix will be saved and reused when applied to (new) test data.
`res.lasso`	If `TRUE` a lasso penalty is applied.
`loss`	Loss function. The options are `"hinge"`, `"ramp"`, `"logit"`, `"logit.lasso"`, `"l2"`, `"l2.lasso"`.
`kernel`	Type of kernel used by the support vector machine. The options are `"linear"`, `"rbf"`.
`augment`	If `TRUE` the outcomes are augmented.
`c`	Regularization parameter.
`sigma`	Tuning parameter.
`s`	Slope parameter.
`m`	Number of folds for cross-validation of the parameters.

Value

list of (default) control arguments.

`control_ptl` *Control arguments for Policy Tree Learning*

Description

`control_ptl` sets the default control arguments for doubly robust policy tree learning, `type = "ptl"`. The arguments are passed directly to `policytree::policy_tree()` (or `policytree::hybrid_policy_tree()`) if not specified otherwise.

Usage

```
control_ptl(
  policy_vars = NULL,
  hybrid = FALSE,
  depth = 2,
  search.depth = 2,
  split.step = 1,
  min.node.size = 1
)
```

Arguments

`policy_vars`	Character vector/string or list of character vectors/strings. Variable names used to construct the V-restricted policy tree. The names must be a subset of the history names, see get_history_names(). Not passed to `policy_tree()`.
`hybrid`	If `TRUE`, `policytree::hybrid_policy_tree()` is used to fit a policy tree. Not passed to `policy_tree()`.
`depth`	Integer or integer vector. The depth of the fitted policy tree for each stage.
`search.depth`	(only used if `hybrid = TRUE`) Integer or integer vector. Depth to look ahead when splitting at each stage.
`split.step`	Integer or integer vector. The number of possible splits to consider when performing policy tree search at each stage.
`min.node.size`	Integer or integer vector. The smallest terminal node size permitted at each stage.

Value

list of (default) control arguments.

`control_rwl` *Control arguments for Residual Weighted Learning*

Description

`control_rwl` sets the default control arguments for residual learning , `type = "rwl"`. The arguments are passed directly to `DynTxRegime::rwl()` if not specified otherwise.

Usage

```
control_rwl(
  moPropen,
  moMain,
  regime,
  fSet = NULL,
  lambdas = 2,
  cvFolds = 0L,
  kernel = "linear",
  kparam = NULL,
  responseType = "continuous",
  verbose = 2L
)
```

Arguments

`moPropen`	Propensity model of class "ModelObj", see modelObj::modelObj.
`moMain`	Main effects outcome model of class "ModelObj".
`regime`	An object of class formula specifying the design of the policy/regime.
`fSet`	A function or NULL defining subset structure.
`lambdas`	Numeric or numeric vector. Penalty parameter.
`cvFolds`	Integer. Number of folds for cross-validation of the parameters. `"logit"`, `"exp"`, `"hinge"`, `"sqhinge"`, `"huber"`.
`kernel`	The options are `"linear"`, `"poly"`, `"radial"`.
`kparam`	Numeric. Kernel parameter
`responseType`	Character string. Options are `"continuous"`, `"binary"`, `"count"`.
`verbose`	Integer.

Value

list of (default) control arguments.

copy_policy_data *Copy Policy Data Object*

Description

Objects of class policy_data contains elements of class data.table. `data.table` provide functions that operate on objects by reference. Thus, the `policy_data` object is not copied when modified by reference, see examples. An explicit copy can be made by `copy_policy_data`. The function is a wrapper of `data.table::copy()`.

Usage

```
copy_policy_data(object)
```

Arguments

`object`	Object of class policy_data.

Value

Object of class policy_data.

Examples

```
library("polle")
### Single stage case: Wide data
d1 <- sim_single_stage(5e2, seed=1)
head(d1, 5)
# constructing policy_data object:
pd1 <- policy_data(d1,
                   action="A",
                   covariates=c("Z", "B", "L"),
                   utility="U")
pd1

# True copy
pd2 <- copy_policy_data(pd1)
# manipulating the data.table by reference:
pd2$baseline_data[, id := id + 1]
head(pd2$baseline_data$id - pd1$baseline_data$id)

# False copy
pd2 <- pd1
# manipulating the data.table by reference:
pd2$baseline_data[, id := id + 1]
head(pd2$baseline_data$id - pd1$baseline_data$id)
```

`fit_g_functions` *Fit g-functions*

Description

`fit_g_functions` is used to fit a list of g-models.

Usage

```
fit_g_functions(policy_data, g_models, full_history = FALSE)
```

Arguments

`policy_data`	Policy data object created by `policy_data()`.
`g_models`	List of action probability models/g-models for each stage created by `g_empir()`, `g_glm()`, `g_rf()`, `g_sl()` or similar functions.
`full_history`	If TRUE, the full history is used to fit each g-model. If FALSE, the single stage/"Markov type" history is used to fit each g-model.

Examples

```
library("polle")
### Simulating two-stage policy data
d <- sim_two_stage(2e3, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# fitting a single g-model across all stages:
g_functions <- fit_g_functions(policy_data = pd,
                               g_models = g_glm(),
                               full_history = FALSE)
g_functions

# fitting a g-model for each stage:
g_functions <- fit_g_functions(policy_data = pd,
                               g_models = list(g_glm(), g_glm()),
                               full_history = TRUE)
g_functions
```

get_actions *Get Actions*

Description

get_actions returns the actions at every stage for every observation in the policy data object.

Usage

```
get_actions(object)
```

Arguments

object	Object of class policy_data.

Value

data.table with keys id and stage and character variable A.

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
# constructing policy_data object:
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# getting the actions:
head(get_actions(pd))
```

get_action_set *Get Action Set*

Description

get_action_set returns the action set, i.e., the possible actions at each stage for the policy data object.

Usage

```
get_action_set(object)
```

Arguments

object	Object of class policy_data.

Value

Character vector.

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
# constructing policy_data object:
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# getting the actions set:
get_action_set(pd)
```

---

get_g_functions *Get g-functions*

Description

`get_g_functions()` returns a list of (fitted) g-functions associated with each stage.

Usage

```
get_g_functions(object)
```

Arguments

object	Object of class policy_eval or policy_object.

Value

List of class nuisance_functions.

See Also

predict.nuisance_functions

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# evaluating the static policy a=1 using inverse propensity weighting
# based on a GLM model at each stage
pe <- policy_eval(type = "ipw",
                  policy_data = pd,
                  policy = policy_def(1, reuse = TRUE, name = "A=1"),
                  g_models = list(g_glm(), g_glm()))
pe

# getting the g-functions
g_functions <- get_g_functions(pe)
g_functions

# getting the fitted g-function values
head(predict(g_functions, pd))
```

`get_history_names` *Get history variable names*

Description

`get_history_names()` returns the state covariate names of the history data table for a given stage. The function is useful when specifying the design matrix for g_model and q_model objects.

Usage

```
get_history_names(object, stage)
```

Arguments

`object`	Policy data object created by `policy_data()`.
`stage`	Stage number. If NULL, the state/Markov-type history variable names are returned.

Value

Character vector.

Examples

```
library("polle")
### Multiple stages:
d3 <- sim_multi_stage(5e2, seed = 1)
pd3 <- policy_data(data = d3$stage_data,
                   baseline_data = d3$baseline_data,
                   type = "long",
                   id = "id",
                   stage = "stage",
                   event = "event",
                   action = "A",
                   utility = "U")
pd3
# state/Markov type history variable names (H):
get_history_names(pd3)
# full history variable names (H_k) at stage 2:
get_history_names(pd3, stage = 2)
```

`get_id` *Get IDs*

Description

`get_id` returns the ID for every observation in the policy data object.

Usage

```
get_id(object)
```

Arguments

`object`	Object of class policy_data or history.

Value

Character vector.

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
# constructing policy_data object:
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd
```

```
# getting the IDs:
head(get_id(pd))
```

`get_id_stage` *Get IDs and Stages*

Description

`get_id` returns the stages for every ID for every observation in the policy data object.

Usage

```
get_id_stage(object)
```

Arguments

`object`	Object of class policy_data or history.

Value

data.table with keys id and stage.

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
# constructing policy_data object:
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# getting the IDs and stages:
head(get_id_stage(pd))
```

get_K *Get Maximal Stages*

Description

get_K returns the maximal number of stages for the observations in the policy data object.

Usage

```
get_K(object)
```

Arguments

object	Object of class policy_data.

Value

Integer.

Examples

```
d <- sim_multi_stage(5e2, seed = 1)
pd <- policy_data(data = d$stage_data,
                  baseline_data = d$baseline_data,
                  type = "long",
                  id = "id",
                  stage = "stage",
                  event = "event",
                  action = "A",
                  utility = "U")
pd
# getting the maximal number of stages:
get_K(pd)
```

get_n *Get Number of Observations*

Description

get_n returns the number of observations in the policy data object.

Usage

```
get_n(object)
```

Arguments

object	Object of class policy_data.

Value

Integer.

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
# constructing policy_data object:
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# getting the number of observations:
get_n(pd)
```

---

get_policy *Get Policy*

Description

`get_policy` extracts the policy from a policy object or a policy evaluation object The policy is a function which take a policy data object as input and returns the policy actions.

Usage

```
get_policy(object)
```

Arguments

`object`	Object of class policy_object or policy_eval.

Value

function of class policy.

Examples

```
library("polle")
### Two stages:
d <- sim_two_stage(5e2, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("BB"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
```

```
                  utility = c("U_1", "U_2", "U_3"))
pd

### V-restricted (Doubly Robust) Q-learning

# specifying the learner:
pl <- policy_learn(type = "drql",
                   control = control_drql(qv_models = q_glm(formula = ~ C)))

# fitting the policy (object):
po <- pl(policy_data = pd,
         q_models = q_glm(),
         g_models = g_glm())

# getting and applying the policy:
head(get_policy(po)(pd))

# the policy learner can also be evaluated directly:
pe <- policy_eval(policy_data = pd,
                  policy_learn = pl,
                  q_models = q_glm(),
                  g_models = g_glm())

# getting and applying the policy again:
head(get_policy(pe)(pd))
```

`get_policy_actions` *Get Policy Actions*

Description

`get_policy_actions()` extract the actions dictated by the (learned and possibly cross-fitted) policy a every stage.

Usage

```
get_policy_actions(object)
```

Arguments

`object`	Object of class policy_eval.

Value

data.table with keys `id` and `stage` and action variable `d`.

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# defining a policy learner based on cross-fitted doubly robust Q-learning:
pl <- policy_learn(type = "drql",
                 control = control_drql(qv_models = list(q_glm(~C_1), q_glm(~C_1+C_2))),
                  full_history = TRUE,
                  L = 2) # number of folds for cross-fitting

# evaluating the policy learner using 2-fold cross fitting:
pe <- policy_eval(type = "dr",
                  policy_data = pd,
                  policy_learn = pl,
                  q_models = q_glm(),
                  g_models = g_glm(),
                  M = 2) # number of folds for cross-fitting

# Getting the cross-fitted actions dictated by the fitted policy:
head(get_policy_actions(pe))
```

---

get_policy_functions.blip

Get Policy Functions

Description

`get_policy_functions()` returns a function defining the policy at the given stage. `get_policy_functions()` is useful when implementing the learned policy.

Usage

```
## S3 method for class 'blip'
get_policy_functions(object, stage, include_g_values = FALSE, ...)

## S3 method for class 'drql'
get_policy_functions(object, stage, include_g_values = FALSE, ...)

get_policy_functions(object, stage, ...)

## S3 method for class 'ptl'
get_policy_functions(object, stage, ...)
```

```
## S3 method for class 'ql'
get_policy_functions(object, stage, include_g_values = FALSE, ...)
```

Arguments

object	Object of class "policy_object" or "policy_eval", see policy_learn and policy_eval.
stage	Integer. Stage number.
include_g_values	If TRUE, the g-values are included as an attribute.
...	Additional arguments.

Value

Functions with arguments:

H data.table containing the variables needed to evaluate the policy (and g-function).

Examples

```
library("polle")
### Two stages:
d <- sim_two_stage(5e2, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = "BB",
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

### Realistic V-restricted Policy Tree Learning
# specifying the learner:
pl <- policy_learn(type = "ptl",
                   control = control_ptl(policy_vars = list(c("C_1", "BB"),
                                                            c("L_1", "BB"))),
                   full_history = TRUE,
                   alpha = 0.05)

# evaluating the learner:
pe <- policy_eval(policy_data = pd,
                  policy_learn = pl,
                  q_models = q_glm(),
                  g_models = g_glm())

# getting the policy function at stage 2:
pf2 <- get_policy_functions(pe, stage = 2)
args(pf2)

# applying the policy function to new data:
set.seed(1)
```

```
L_1 <- rnorm(n = 10)
new_H <- data.frame(C = rnorm(n = 10),
                    L = L_1,
                    L_1 = L_1,
                    BB = "group1")
d2 <- pf2(H = new_H)
head(d2)
```

`get_policy_object` *Get Policy Object*

Description

Extract the fitted policy object.

Usage

```
get_policy_object(object)
```

Arguments

`object`	Object of class policy_eval.

Value

Object of class policy_object.

Examples

```
library("polle")
### Single stage:
d1 <- sim_single_stage(5e2, seed=1)
pd1 <- policy_data(d1, action="A", covariates=list("Z", "B", "L"), utility="U")
pd1


# evaluating the policy:
pe1 <- policy_eval(policy_data = pd1,
                   policy_learn = policy_learn(type = "drql",
                                               control = control_drql(qv_models = q_glm(~.))),
                   g_models = g_glm(),
                   q_models = q_glm())

# extracting the policy object:
get_policy_object(pe1)
```

`get_q_functions` *Get Q-functions*

Description

`get_q_functions()` returns a list of (fitted) Q-functions associated with each stage.

Usage

```
get_q_functions(object)
```

Arguments

`object`	Object of class policy_eval or policy_object.

Value

List of class nuisance_functions.

See Also

predict.nuisance_functions

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# evaluating the static policy a=1 using outcome regression
# based on a GLM model at each stage.
pe <- policy_eval(type = "or",
                  policy_data = pd,
                  policy = policy_def(1, reuse = TRUE, name = "A=1"),
                  q_models = list(q_glm(), q_glm()))
pe

# getting the Q-functions
q_functions <- get_q_functions(pe)

# getting the fitted g-function values
head(predict(q_functions, pd))
```

get_stage_action_sets *Get Stage Action Sets*

Description

`get_stage_action_sets` returns the action sets at each stage, i.e., the possible actions at each stage for the policy data object.

Usage

```
get_stage_action_sets(object)
```

Arguments

`object`	Object of class policy_data.

Value

List of character vectors.

Examples

```
### Two stages:
d <- sim_two_stage_multi_actions(5e2, seed=1)
# constructing policy_data object:
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# getting the stage actions set:
get_stage_action_sets(pd)
```

get_utility *Get the Utility*

Description

`get_utility()` returns the utility, i.e., the sum of the rewards, for every observation in the policy data object.

Usage

```
get_utility(object)
```

Arguments

object	Object of class policy_data.

Value

data.table with key id and numeric variable U.

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
# constructing policy_data object:
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# getting the utility:
head(get_utility(pd))
```

---

g_model *g_model class object*

Description

Use g_glm(), g_empir(), g_glmnet(), g_rf(), g_sl(), g_xgboost to construct an action probability model/g-model object. The constructors are used as input for policy_eval() and policy_learn().

Usage

```
g_empir(formula = ~1, ...)

g_glm(
  formula = ~.,
  family = "binomial",
  model = FALSE,
  na.action = na.pass,
  ...
)

g_glmnet(formula = ~., family = "binomial", alpha = 1, s = "lambda.min", ...)

g_rf(
  formula = ~.,
  num.trees = c(500),
```

```
  mtry = NULL,
  cv_args = list(nfolds = 5, rep = 1),
  ...
)

g_sl(
  formula = ~.,
  SL.library = c("SL.mean", "SL.glm"),
  family = binomial(),
  env = as.environment("package:SuperLearner"),
  onlySL = TRUE,
  ...
)

g_xgboost(
  formula = ~.,
  objective = "binary:logistic",
  params = list(),
  nrounds,
  max_depth = 6,
  eta = 0.3,
  nthread = 1,
  cv_args = list(nfolds = 3, rep = 1)
)
```

Arguments

formula	An object of class formula specifying the design matrix for the propensity model/g-model. Use `get_history_names()` to view the available variable names.
...	Additional arguments passed to `glm()`, glmnet::glmnet, ranger::ranger or SuperLearner::SuperLearner.
family	A description of the error distribution and link function to be used in the model.
model	(Only used by `g_glm`) If `FALSE` model frame will not be saved.
na.action	(Only used by `g_glm`) A function which indicates what should happen when the data contain NAs, see na.pass.
alpha	(Only used by `g_glmnet`) The elastic net mixing parameter between 0 and 1. alpha equal to 1 is the lasso penalty, and alpha equal to 0 the ridge penalty.
s	(Only used by `g_glmnet`) Value(s) of the penalty parameter lambda at which predictions are required, see `glmnet::predict.glmnet()`.
num.trees	(Only used by `g_rf`) Number of trees.
mtry	(Only used by `g_rf`) Number of variables to possibly split at in each node.
cv_args	(Only used by `g_rf` and `g_xgboost`) Cross-validation parameters. Only used if multiple hyper-parameters are given. `K` is the number of folds and `rep` is the number of replications.
SL.library	(Only used by `g_sl`) Either a character vector of prediction algorithms or a list containing character vectors, see SuperLearner::SuperLearner.

env	(Only used by g_sl) Environment containing the learner functions. Defaults to the calling environment.
onlySL	(Only used by g_sl) Logical. If TRUE, only saves and computes predictions for algorithms with non-zero coefficients in the super learner object.
objective	(Only used by g_xgboost) specify the learning task and the corresponding learning objective, see xgboost::xgboost.
params	(Only used by g_xgboost) list of parameters.
nrounds	(Only used by g_xgboost) max number of boosting iterations.
max_depth	(Only used by g_xgboost) maximum depth of a tree.
eta	(Only used by g_xgboost) learning rate.
nthread	(Only used by g_xgboost) number of threads.

Details

g_glm() is a wrapper of glm() (generalized linear model).
g_empir() calculates the empirical probabilities within the groups defined by the formula.
g_glmnet() is a wrapper of glmnet::glmnet() (generalized linear model via penalized maximum likelihood).
g_rf() is a wrapper of ranger::ranger() (random forest). When multiple hyper-parameters are given, the model with the lowest cross-validation error is selected.
g_sl() is a wrapper of SuperLearner::SuperLearner (ensemble model).
g_xgboost() is a wrapper of xgboost::xgboost.

Value

g-model object: function with arguments 'A' (action vector), 'H' (history matrix) and 'action_set'.

See Also

get_history_names(), get_g_functions().

Examples

```
library("polle")
### Two stages:
d <- sim_two_stage(2e2, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("B"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# available state history variable names:
get_history_names(pd)
# defining a g-model:
g_model <- g_glm(formula = ~B+C)
```

```
# evaluating the static policy (A=1) using inverse propensity weighting
# based on a state glm model across all stages:
pe <- policy_eval(type = "ipw",
                  policy_data = pd,
                  policy = policy_def(1, reuse = TRUE),
                 g_models = g_model)
# inspecting the fitted g-model:
get_g_functions(pe)

# available full history variable names at each stage:
get_history_names(pd, stage = 1)
get_history_names(pd, stage = 2)

# evaluating the same policy based on a full history
# glm model for each stage:
pe <- policy_eval(type = "ipw",
                   policy_data = pd,
                   policy = policy_def(1, reuse = TRUE),
                   g_models = list(g_glm(~ L_1 + B),
                                   g_glm(~ A_1 + L_2 + B)),
                   g_full_history = TRUE)
# inspecting the fitted g-models:
get_g_functions(pe)
```

`history` *Get History Object*

Description

`get_history` summarizes the history and action at a given stage from a policy_data object.

Usage

```
get_history(object, stage = NULL, full_history = FALSE)
```

Arguments

`object`	Object of class policy_data.
`stage`	Stage number. If NULL, the state/Markov-type history across all stages is returned.
`full_history`	Logical. If TRUE, the full history is returned If FALSE, only the state/Markov-type history is returned.

Details

Each observation has the sequential form

$$O = B, U_1, X_1, A_1, ..., U_K, X_K, A_K, U_{K+1},$$

for a possibly stochastic number of stages K.

- B is a vector of baseline covariates.
- U_k is the reward at stage k (not influenced by the action A_k).
- X_k is a vector of state covariates summarizing the state at stage k.
- A_k is the categorical action at stage k.

Value

Object of class history. The object is a list containing the following elements:

H	data.table with keys id and stage and with variables $\{B, X_k\}$ (state history) or $\{B, X_1, A_1, ..., X_k\}$ (full history), see details.
A	data.table with keys id and stage and variable A_k, see details.
action_name	Name of the action variable in A.
action_set	Sorted character vector defining the action set.
U	(If stage is not NULL) data.table with keys id and stage and with variables U_bar and U_Aa for every a in the actions set. U_bar is the accumulated rewards up till and including the given stage, i.e., $\sum_{j=1}^{k} U_j$. U_Aa is the deterministic reward of action a.

Examples

```
library("polle")
### Single stage:
d1 <- sim_single_stage(5e2, seed=1)
# constructing policy_data object:
pd1 <- policy_data(d1, action="A", covariates=list("Z", "B", "L"), utility="U")
pd1

# In the single stage case, set stage = NULL
h1 <- get_history(pd1)
head(h1$H)
head(h1$A)

### Two stages:
d2 <- sim_two_stage(5e2, seed=1)
# constructing policy_data object:
pd2 <- policy_data(d2,
                   action = c("A_1", "A_2"),
                   baseline = c("B"),
                   covariates = list(L = c("L_1", "L_2"),
                                     C = c("C_1", "C_2")),
                   utility = c("U_1", "U_2", "U_3"))
pd2
# getting the state/Markov-type history across all stages:
h2 <- get_history(pd2)
head(h2$H)
head(h2$A)

# getting the full history at stage 2:
```

```
h2 <- get_history(pd2, stage = 2, full_history = TRUE)
head(h2$H)
head(h2$A)
head(h2$U)

# getting the state/Markov-type history at stage 2:
h2 <- get_history(pd2, stage = 2, full_history = FALSE)
head(h2$H)
head(h2$A)

### Multiple stages
d3 <- sim_multi_stage(5e2, seed = 1)
# constructing policy_data object:
pd3 <- policy_data(data = d3$stage_data,
                   baseline_data = d3$baseline_data,
                   type = "long",
                   id = "id",
                   stage = "stage",
                   event = "event",
                   action = "A",
                   utility = "U")
pd3

# getting the full history at stage 2:
h3 <- get_history(pd3, stage = 2, full_history = TRUE)
head(h3$H)
# note that not all observations have two stages:
nrow(h3$H) # number of observations with two stages.
get_n(pd3) # number of observations in total.
```

`nuisance_functions` *Nuisance Functions*

Description

The fitted g-functions and Q-functions are stored in an object of class "nuisance_functions". The object is a list with a fitted model object for every stage. Information on whether the full history or the state/Markov-type history is stored as an attribute ("full_history").

S3 generics

The following S3 generic functions are available for an object of class `nuisance_functions`:

`predict` Predict the values of the g- or Q-functions based on a policy_data object.

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
pd <- policy_data(d,
```

```
                  action = c("A_1", "A_2"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

# evaluating the static policy a=1:
pe <- policy_eval(policy_data = pd,
                  policy = policy_def(1, reuse = TRUE),
                  g_models = g_glm(),
                  q_models = q_glm())

# getting the fitted g-functions:
(g_functions <- get_g_functions(pe))

# getting the fitted Q-functions:
(q_functions <- get_q_functions(pe))

# getting the fitted values:
head(predict(g_functions, pd))
head(predict(q_functions, pd))
```

`partial` *Trim Number of Stages*

Description

`partial` creates a partial policy data object by trimming the maximum number of stages in the policy data object to a fixed given number.

Usage

```
partial(object, K)
```

Arguments

`object`	Object of class policy_data.
`K`	Maximum number of stages.

Value

Object of class policy_data.

Examples

```
library("polle")
### Multiple stage case
d <- sim_multi_stage(5e2, seed = 1)
# constructing policy_data object:
```

```
pd <- policy_data(data = d$stage_data,
                  baseline_data = d$baseline_data,
                  type = "long",
                  id = "id",
                  stage = "stage",
                  event = "event",
                  action = "A",
                  utility = "U")
pd
# Creating a partial policy data object with 3 stages
pd3 <- partial(pd, K = 3)
pd3
```

`plot.policy_data` *Plot policy data for given policies*

Description

Plot policy data for given policies

Usage

```
## S3 method for class 'policy_data'
plot(
  x,
  policy = NULL,
  which = c(1),
  stage = 1,
  history_variables = NULL,
  jitter = 0.05,
  ...
)
```

Arguments

`x`	Object of class policy_data
`policy`	An object or list of objects of class policy
`which`	A subset of the numbers 1:2 • 1 Spaghetti plot of the cumulative rewards • 2 Plot of the policy actions for a given stage
`stage`	Stage number for plot 2
`history_variables`	character vector of length 2 for plot 2
`jitter`	numeric
`...`	Additional arguments

Examples

```
library("polle")
library("data.table")
setDTthreads(1)
d3 <- sim_multi_stage(2e2, seed = 1)
pd3 <- policy_data(data = d3$stage_data,
                   baseline_data = d3$baseline_data,
                   type = "long",
                   id = "id",
                   stage = "stage",
                   event = "event",
                   action = "A",
                   utility = "U")

# specifying two static policies:
p0 <- policy_def(c(1,1,0,0), name = "p0")
p1 <- policy_def(c(1,0,0,0), name = "p1")

plot(pd3)
plot(pd3, policy = list(p0, p1))

# learning and plotting a policy:
 pe3 <- policy_eval(pd3,
                    policy_learn = policy_learn(),
                    q_models = q_glm(formula = ~t + X + X_lead))
plot(pd3, list(get_policy(pe3), p0))

# plotting the recommended actions at a specific stage:
plot(pd3, get_policy(pe3),
     which = 2,
     stage = 2,
     history_variables = c("t","X"))
```

`plot.policy_eval` *Plot histogram of the influence curve for a* `policy_eval` *object*

Description

Plot histogram of the influence curve for a `policy_eval` object

Usage

```
## S3 method for class 'policy_eval'
plot(x, ...)
```

Arguments

`x`	Object of class policy_eval
`...`	Additional arguments

Examples

```
d <- sim_two_stage(2e3, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = "BB",
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))

pe <- policy_eval(pd,
                  policy_learn = policy_learn())

plot(pe)
```

`policy` *Policy-class*

Description

A function of inherited class "policy" takes a policy data object as input and returns the policy actions for every observation for every (observed) stage.

Details

A policy can either be defined directly by the user using policy_def or a policy can be fitted using policy_learn (or policy_eval). policy_learn returns a policy_object from which the policy can be extracted using get_policy.

Value

data.table with keys `id` and `stage` and action variable `d`.

S3 generics

The following S3 generic functions are available for an object of class `policy`:

`print` Baisc print function

Examples

```
### Two stages:
d <- sim_two_stage(5e2, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))

# defining a dynamic policy:
```

```
p <- policy_def(
  function(L) (L>0)*1,
  reuse = TRUE
)
p
head(p(pd), 5)

# V-restricted (Doubly Robust) Q-learning:
# specifying the learner:
pl <- policy_learn(type = "drql",
                   control = control_drql(qv_models = q_glm(formula = ~ C)))

# fitting the policy (object):
po <- pl(policy_data = pd,
         q_models = q_glm(),
         g_models = g_glm())

p <- get_policy(po)
p

head(p(pd))
```

`policy_data` *Create Policy Data Object*

Description

`policy_data()` creates a policy data object which is used as input to `policy_eval()` and `policy_learn()` for policy evaluation and data adaptive policy learning.

Usage

```
policy_data(
  data,
  baseline_data,
  type = "wide",
  action,
  covariates,
  utility,
  baseline = NULL,
  deterministic_rewards = NULL,
  id = NULL,
  stage = NULL,
  event = NULL,
  action_set = NULL,
  verbose = FALSE
)

## S3 method for class 'policy_data'
```

```
print(x, digits = 2, ...)

## S3 method for class 'policy_data'
summary(object, probs = seq(0, 1, 0.25), ...)
```

Arguments

data	data.frame or data.table; see Examples.
baseline_data	data.frame or data.table; see Examples.
type	Character string. If "wide", data is considered to be on wide format. If "long", data is considered to be on long format; see Examples.
action	Action variable name(s). Character vector or character string. • A vector is valid for wide data. The length of the vector determines the number of stages (K). • A string is valid for single stage wide data or long data.
covariates	Stage specific covariate name(s). Character vector or named list of character vectors. • A vector is valid for single stage wide data or long data. • A named list is valid for multiple stages wide data. Each element must be a character vector with length K. Each vector can contain NA elements, if a covariate is not available for the given stage(s).
utility	Utility/Reward variable name(s). Character string or vector. • A string is valid for long data and wide data with a single final utility. • A vector is valid for wide data with incremental rewards. Must have length K+1; see Examples.
baseline	Baseline covariate name(s). Character vector.
deterministic_rewards	Deterministic reward variable name(s). Named list of character vectors of length K. The name of each element must be on the form "U_Aa" where "a" corresponds to an action in the action set.
id	ID variable name. Character string.
stage	Stage number variable name.
event	Event indicator name.
action_set	Character string. Action set across all stages.
verbose	Logical. If TRUE, formatting comments are printed to the console.
x	Object to be printed.
digits	Minimum number of digits to be printed.
...	Additional arguments passed to print.
object	Object of class policy_data
probs	numeric vector (probabilities)

Details

Each observation has the sequential form

$$O = B, U_1, X_1, A_1, ..., U_K, X_K, A_K, U_{K+1},$$

for a possibly stochastic number of stages K.

- B is a vector of baseline covariates.
- U_k is the reward at stage k (not influenced by the action A_k).
- X_k is a vector of state covariates summarizing the state at stage k.
- A_k is the categorical action at stage k.

The utility is given by the sum of the rewards, i.e., $U = \sum_{k=1}^{K+1} U_k$.

Value

`policy_data()` returns an object of class "policy_data". The object is a list containing the following elements:

`stage_data`	data.table containing the id, stage number, event indicator, action (A_k), state covariates (X_k), reward (U_k), and the deterministic rewards.
`baseline_data`	data.table containing the id and baseline covariates (B).
`colnames`	List containing the state covariate names, baseline covariate names, and the deterministic reward variable names.
`action_set`	Sorted character vector describing the action set, i.e., the possible actions at all stages.
`stage_action_sets`	List of sorted character vectors describing the observed actions at each stage.
`dim`	List containing the number of observations (n) and the number of stages (K).

S3 generics

The following S3 generic functions are available for an object of class `policy_data`:

`partial()` Trim the maximum number of stages in a `policy_data` object.

`subset_id()` Subset a a `policy_data` object on ID.

`get_history()` Summarize the history and action at a given stage.

`get_history_names()` Get history variable names.

`get_actions()` Get the action at every stage.

`get_utility()` Get the utility.

`plot()` Plot method.

See Also

`policy_eval()`, `policy_learn()`, `copy_policy_data()`

Examples

```
library("polle")
### Single stage: Wide data
d1 <- sim_single_stage(n = 5e2, seed=1)
head(d1, 5)
# constructing policy_data object:
pd1 <- policy_data(d1,
                   action="A",
                   covariates=c("Z", "B", "L"),
                   utility="U")
pd1
# associated S3 methods:
methods(class = "policy_data")
head(get_actions(pd1), 5)
head(get_utility(pd1), 5)
head(get_history(pd1)$H, 5)

### Two stage: Wide data
d2 <- sim_two_stage(5e2, seed=1)
head(d2, 5)
# constructing policy_data object:
pd2 <- policy_data(d2,
                   action = c("A_1", "A_2"),
                   baseline = c("B"),
                   covariates = list(L = c("L_1", "L_2"),
                                     C = c("C_1", "C_2")),
                   utility = c("U_1", "U_2", "U_3"))
pd2
head(get_history(pd2, stage = 2)$H, 5) # state/Markov type history and action, (H_k,A_k).
head(get_history(pd2, stage = 2, full_history = TRUE)$H, 5) # Full history and action, (H_k,A_k).

### Multiple stages: Long data
d3 <- sim_multi_stage(5e2, seed = 1)
head(d3$stage_data, 10)
# constructing policy_data object:
pd3 <- policy_data(data = d3$stage_data,
                   baseline_data = d3$baseline_data,
                   type = "long",
                   id = "id",
                   stage = "stage",
                   event = "event",
                   action = "A",
                   utility = "U")
pd3
head(get_history(pd3, stage = 3)$H, 5) # state/Markov type history and action, (H_k,A_k).
head(get_history(pd3, stage = 2, full_history = TRUE)$H, 5) # Full history and action, (H_k,A_k).
```

`policy_def` *Define Policy*

Description

policy_def returns a function of class policy. The function input is a policy_data object and it returns a data.table with keys id and stage and action variable d.

Usage

```
policy_def(policy_functions, full_history = FALSE, reuse = FALSE, name = NULL)
```

Arguments

policy_functions	A single function/character string or a list of functions/character strings. The list must have the same length as the number of stages.
full_history	If TRUE, the full history at each stage is used as input to the policy functions.
reuse	If TRUE, the policy function is reused at every stage.
name	Character string.

Value

Function of class "policy". The function takes a policy_data object as input and returns a data.table with keys id and stage and action variable d.

See Also

get_history_names(), get_history().

Examples

```
library("polle")
### Single stage"
d1 <- sim_single_stage(5e2, seed=1)
pd1 <- policy_data(d1, action="A", covariates=list("Z", "B", "L"), utility="U")
pd1

# defining a static policy (A=1):
p1_static <- policy_def(1)

# applying the policy:
p1_static(pd1)

# defining a dynamic policy:
p1_dynamic <- policy_def(
  function(Z, L) ((3*Z + 1*L -2.5)>0)*1
)
p1_dynamic(pd1)

### Two stages:
d2 <- sim_two_stage(5e2, seed = 1)
pd2 <- policy_data(d2,
                   action = c("A_1", "A_2"),
```

```
                    covariates = list(L = c("L_1", "L_2"),
                                      C = c("C_1", "C_2")),
                    utility = c("U_1", "U_2", "U_3"))

# defining a static policy (A=0):
p2_static <- policy_def(0,
                        reuse = TRUE)
p2_static(pd2)

# defining a reused dynamic policy:
p2_dynamic_reuse <- policy_def(
  function(L) (L > 0)*1,
  reuse = TRUE
)
p2_dynamic_reuse(pd2)

# defining a dynamic policy for each stage based on the full history:
# available variable names at each stage:
get_history_names(pd2, stage = 1)
get_history_names(pd2, stage = 2)

p2_dynamic <- policy_def(
  policy_functions = list(
    function(L_1) (L_1 > 0)*1,
    function(L_1, L_2) (L_1 + L_2 > 0)*1
  ),
  full_history = TRUE
)
p2_dynamic(pd2)
```

`policy_eval` *Policy Evaluation*

Description

`policy_eval()` is used to estimate the value of a given fixed policy or a data adaptive policy (e.g. a policy learned from the data).

Usage

```
policy_eval(
  policy_data,
  policy = NULL,
  policy_learn = NULL,
  g_functions = NULL,
  g_models = g_glm(),
  g_full_history = FALSE,
  save_g_functions = TRUE,
  q_functions = NULL,
```

```
  q_models = q_glm(),
  q_full_history = FALSE,
  save_q_functions = TRUE,
  type = "dr",
  M = 1,
  future_args = list(future.seed = TRUE),
  name = NULL
)

## S3 method for class 'policy_eval'
coef(object, ...)

## S3 method for class 'policy_eval'
IC(x, ...)

## S3 method for class 'policy_eval'
vcov(object, ...)

## S3 method for class 'policy_eval'
print(x, ...)

## S3 method for class 'policy_eval'
summary(object, ...)

## S3 method for class 'policy_eval'
estimate(x, ..., labels = x$name)

## S3 method for class 'policy_eval'
merge(x, y, ..., paired = TRUE)

## S3 method for class 'policy_eval'
x + ...
```

Arguments

policy_data	Policy data object created by policy_data().
policy	Policy object created by policy_def().
policy_learn	Policy learner object created by policy_learn().
g_functions	Fitted g-model objects, see nuisance_functions. Preferably, use g_models.
g_models	List of action probability models/g-models for each stage created by g_empir(), g_glm(), g_rf(), g_sl() or similar functions. Only used for evaluation if g_functions is NULL. If a single model is provided and g_full_history is FALSE, a single g-model is fitted across all stages. If g_full_history is TRUE the model is reused at every stage.
g_full_history	If TRUE, the full history is used to fit each g-model. If FALSE, the state/Markov type history is used to fit each g-model.
save_g_functions	If TRUE, the fitted g-functions are saved.

q_functions	Fitted Q-model objects, see nuisance_functions. Only valid if the Q-functions are fitted using the same policy. Preferably, use q_models.
q_models	Outcome regression models/Q-models created by q_glm(), q_rf(), q_sl() or similar functions. Only used for evaluation if q_functions is NULL. If a single model is provided, the model is reused at every stage.
q_full_history	Similar to g_full_history.
save_q_functions	Similar to save_g_functions.
type	Type of evaluation (dr/doubly robust, ipw/inverse propensity weighting, or/outcome regression).
M	Number of folds for cross-fitting.
future_args	Arguments passed to future.apply::future_apply().
name	Character string.
object, x, y	Objects of class "policy_eval".
...	Additional arguments.
labels	Name(s) of the estimate(s).
paired	TRUE indicates that the estimates are based on the same data sample.

Details

Each observation has the sequential form

$$O = B, U_1, X_1, A_1, ..., U_K, X_K, A_K, U_{K+1},$$

for a possibly stochastic number of stages K.

- B is a vector of baseline covariates.
- U_k is the reward at stage k (not influenced by the action A_k).
- X_k is a vector of state covariates summarizing the state at stage k.
- A_k is the categorical action within the action set $\mathcal{A}$ at stage k.

The utility is given by the sum of the rewards, i.e., $U = \sum_{k=1}^{K+1} U_k$.

A policy is a set of functions

$$d = \{d_1, ..., d_K\},$$

where d_k for $k \in \{1, ..., K\}$ maps $\{B, X_1, A_1, ..., A_{k-1}, X_k\}$ into the action set.

Recursively define the Q-models (q_models):

$$Q_K^d(h_K, a_K) = E[U|H_K = h_K, A_K = a_K]$$

$$Q_k^d(h_k, a_k) = E[Q_{k+1}(H_{k+1}, d_{k+1}(B, X_1, A_1, ..., X_{k+1}))|H_k = h_k, A_k = a_k].$$

If q_full_history = TRUE, $H_k = \{B, X_1, A_1, ..., A_{k-1}, X_k\}$, and if q_full_history = FALSE, $H_k = \{B, X_k\}$.

The g-models (g_models) are defined as

$$g_k(h_k, a_k) = P(A_k = a_k|H_k = h_k).$$

If `g_full_history = TRUE`, $H_k = \{B, X_1, A_1, ..., A_{k-1}, X_k\}$, and if `g_full_history = FALSE`, $H_k = \{B, X_k\}$. Furthermore, if `g_full_history = FALSE` and `g_models` is a single model, it is assumed that $g_1(h_1, a_1) = ... = g_K(h_K, a_K)$.

If `type = "or"` `policy_eval` returns the empirical estimates of the value (`value_estimate`):

$$E[Q_1^d(H_1, d_1(...))]$$

for an appropriate input ... to the policy.

If `type = "ipw"` `policy_eval` returns the empirical estimates of the value (`value_estimate`) and score (`IC`):

$$E[(\prod_{k=1}^{K} I\{A_k = d_k(...)\} g_k(H_k, A_k)^{-1})U].$$

$$(\prod_{k=1}^{K} I\{A_k = d_k(...)\} g_k(H_k, A_k)^{-1})U - E[(\prod_{k=1}^{K} I\{A_k = d_k(...)\} g_k(H_k, A_k)^{-1})U].$$

If `type = "dr"` `policy_eval` returns the empirical estimates of the value (`value_estimate`) and influence curve (`IC`):

$$E[Z_1^d],$$

$$Z_1^d - E[Z_1^d],$$

where

$$Z_1^d = Q_1^d(H_1, d_1(...)) + \sum_{r=1}^{K} \prod_{j=1}^{r} \frac{I\{A_j = d_j(...)\}}{g_j(H_j, A_j)} \{Q_{r+1}^d(H_{r+1}, d_{r+1}(...)) - Q_r^d(H_r, d_r(...))\}.$$

Value

`policy_eval()` returns an object of class "policy_eval". The object is a list containing the following elements:

`value_estimate`	Numeric. The estimated value of the policy.
`type`	Character string. The type of evaluation ("dr", "ipw", "or").
`IC`	Numeric vector. Estimated influence curve associated with the value estimate.
`value_estimate_ipw`	(only if `type = "dr"`) Numeric. The estimated value of the policy based on inverse probability weighting.
`value_estimate_or`	(only if `type = "dr"`) Numeric. The estimated value of the policy based on outcome regression.
`id`	Character vector. The IDs of the observations.
`policy_actions`	data.table with keys id and stage. Actions associated with the policy for every observation and stage.
`policy_object`	(only if `policy = NULL` and `M = 1`) The policy object returned by `policy_learn`, see policy_learn.
`g_functions`	(only if `M = 1`) The fitted g-functions. Object of class "nuisance_functions".

g_values	The fitted g-function values.
q_functions	(only if M = 1) The fitted Q-functions. Object of class "nuisance_functions".
q_values	The fitted Q-function values.
cross_fits	(only if M > 1) List containing the "policy_eval" object for every (validation) fold.
folds	(only if M > 1) The (validation) folds used for cross-fitting.

S3 generics

The following S3 generic functions are available for an object of class `policy_eval`:

`get_g_functions()` Extract the fitted g-functions.

`get_q_functions()` Extract the fitted Q-functions.

`get_policy()` Extract the fitted policy object.

`get_policy_functions()` Extract the fitted policy function for a given stage.

`get_policy_actions()` Extract the (fitted) policy actions.ps

`plot.policy_eval()` Plot diagnostics.

References

van der Laan, Mark J., and Alexander R. Luedtke. "Targeted learning of the mean outcome under an optimal dynamic treatment rule." Journal of causal inference 3.1 (2015): 61-95. doi:10.1515/jci-20130022

Tsiatis, Anastasios A., et al. Dynamic treatment regimes: Statistical methods for precision medicine. Chapman and Hall/CRC, 2019. doi:10.1201/9780429192692.

See Also

lava::IC, lava::estimate.default.

Examples

```
library("polle")
### Single stage:
d1 <- sim_single_stage(5e2, seed=1)
pd1 <- policy_data(d1, action="A", covariates=list("Z", "B", "L"), utility="U")
pd1

# defining a static policy (A=1):
pl1 <- policy_def(1)

# evaluating the policy:
pe1 <- policy_eval(policy_data = pd1,
                   policy = pl1,
                   g_models = g_glm(),
                   q_models = q_glm(),
                   name = "A=1 (glm)")
```

```
# summarizing the estimated value of the policy:
# (equivalent to summary(pe1)):
pe1
coef(pe1) # value coefficient
sqrt(vcov(pe1)) # value standard error

# getting the g-function and Q-function values:
head(predict(get_g_functions(pe1), pd1))
head(predict(get_q_functions(pe1), pd1))

# getting the fitted influence curve (IC) for the value:
head(IC(pe1))

# evaluating the policy using random forest nuisance models:
set.seed(1)
pe1_rf <- policy_eval(policy_data = pd1,
                      policy = pl1,
                      g_models = g_rf(),
                      q_models = q_rf(),
                      name = "A=1 (rf)")

# merging the two estimates (equivalent to pe1 + pe1_rf):
(est1 <- merge(pe1, pe1_rf))
coef(est1)
head(IC(est1))

### Two stages:
d2 <- sim_two_stage(5e2, seed=1)
pd2 <- policy_data(d2,
                   action = c("A_1", "A_2"),
                   covariates = list(L = c("L_1", "L_2"),
                                     C = c("C_1", "C_2")),
                   utility = c("U_1", "U_2", "U_3"))
pd2

# defining a policy learner based on cross-fitted doubly robust Q-learning:
pl2 <- policy_learn(type = "drql",
                    control = control_drql(qv_models = list(q_glm(~C_1),
                                                            q_glm(~C_1+C_2))),
                    full_history = TRUE,
                    L = 2) # number of folds for cross-fitting

# evaluating the policy learner using 2-fold cross fitting:
pe2 <- policy_eval(type = "dr",
                   policy_data = pd2,
                   policy_learn = pl2,
                   q_models = q_glm(),
                   g_models = g_glm(),
                   M = 2, # number of folds for cross-fitting
                   name = "drql")
# summarizing the estimated value of the policy:
pe2
```

```
# getting the cross-fitted policy actions:
head(get_policy_actions(pe2))
```

`policy_learn` *Create Policy Learner*

Description

`policy_learn()` is used to specify a policy learning method (Q-learning, doubly robust Q-learning, policy tree learning and outcome weighted learning). Evaluating the policy learner returns a policy object.

Usage

```
policy_learn(
  type = "ql",
  control = list(),
  alpha = 0,
  full_history = FALSE,
  L = 1,
  cross_fit_g_models = TRUE,
  save_cross_fit_models = FALSE,
  future_args = list(future.seed = TRUE),
  name = type
)

## S3 method for class 'policy_learn'
print(x, ...)

## S3 method for class 'policy_object'
print(x, ...)
```

Arguments

`type`	Type of policy learner method: • `"ql"`: Quality/Q-learning. • `"drql"`: Doubly Robust Q-learning. • `"blip"`: Doubly Robust blip-learning (only for dichotomous actions). • `"ptl"`: Policy Tree Learning. • `"owl"`: Outcome Weighted Learning. • `"earl"`: Efficient Augmentation and Relaxation Learning (only single stage). • `"rwl"`: Residual Weighted Learning (only single stage).
`control`	List of control arguments. Values (and default values) are set using `control_{type}()`. Key arguments include: `control_drql()`:

- `qv_models`: Single element or list of V-restricted Q-models created by `q_glm()`, `q_rf()`, `q_sl()` or similar functions.

`control_blip()`:

- `blip_models`: Single element or list of V-restricted blip-models created by `q_glm()`, `q_rf()`, `q_sl()` or similar functions.

`control_ptl()`:

- `policy_vars`: Character vector/string or list of character vectors/strings. Variable names used to construct the V-restricted policy tree. The names must be a subset of the history names, see get_history_names().
- `hybrid`: If `TRUE`, `policytree::hybrid_policy_tree()` is used to fit a policy tree.
- `depth`: Integer or integer vector. The depth of the fitted policy tree for each stage.

`control_owl()`:

- `policy_vars`: As in `control_ptl()`.
- `loss`: Loss function. The options are `"hinge"`, `"ramp"`, `"logit"`, `"logit.lasso"`, `"l2"`, `"l2.lasso"`.
- `kernel`: Type of kernel used by the support vector machine. The options are `"linear"`, `"rbf"`.
- `augment`: If `TRUE` the outcomes are augmented.

`control_earl()`/`control_rwl()`:

- `moPropen`: Propensity model of class "ModelObj", see modelObj::modelObj.
- `moMain`: Main effects outcome model of class "ModelObj".
- `moCont` Contrast outcome model of class "ModelObj".
- `regime`: An object of class formula specifying the design of the policy.
- `surrogate`: The surrogate 0-1 loss function. The options are `"logit"`, `"exp"`, `"hinge"`, `"sqhinge"`, `"huber"`.
- `kernel`: The options are `"linear"`, `"poly"`, `"radial"`.

`alpha` Probability threshold for determining realistic actions.

`full_history` If `TRUE`, the full history is used to fit each policy function (e.g. QV-model, policy tree). If FALSE, the single stage/ "Markov type" history is used to fit each policy function.

`L` Number of folds for cross-fitting nuisance models.

`cross_fit_g_models`
If `TRUE`, the g-models will not be cross-fitted even if L > 1.

`save_cross_fit_models`
If `TRUE`, the cross-fitted models will be saved.

`future_args` Arguments passed to `future.apply::future_apply()`.

`name` Character string.

`x` Object of class "policy_object" or "policy_learn".

`...` Additional arguments passed to print.

Value

Function of inherited class `"policy_learn"`. Evaluating the function on a policy_data object returns an object of class policy_object. A policy object is a list containing all or some of the following elements:

`q_functions`	Fitted Q-functions. Object of class "nuisance_functions".
`g_functions`	Fitted g-functions. Object of class "nuisance_functions".
`action_set`	Sorted character vector describing the action set, i.e., the possible actions at each stage.
`alpha`	Numeric. Probability threshold to determine realistic actions.
`K`	Integer. Maximal number of stages.
`qv_functions`	(only if `type = "drql"`) Fitted V-restricted Q-functions. Contains a fitted model for each stage and action.
`ptl_objects`	(only if `type = "ptl"`) Fitted V-restricted policy trees. Contains a policy_tree for each stage.
`ptl_designs`	(only if `type = "ptl"`) Specification of the V-restricted design matrix for each stage

S3 generics

The following S3 generic functions are available for an object of class "policy_object":

`get_g_functions()` Extract the fitted g-functions.

`get_q_functions()` Extract the fitted Q-functions.

`get_policy()` Extract the fitted policy object.

`get_policy_functions()` Extract the fitted policy function for a given stage.

`get_policy_actions()` Extract the (fitted) policy actions.

References

Doubly Robust Q-learning (`type = "drql"`): Luedtke, Alexander R., and Mark J. van der Laan. "Super-learning of an optimal dynamic treatment rule." The international journal of biostatistics 12.1 (2016): 305-332. doi:10.1515/ijb20150052.

Policy Tree Learning (`type = "ptl"`): Zhou, Zhengyuan, Susan Athey, and Stefan Wager. "Offline multi-action policy learning: Generalization and optimization." Operations Research (2022). doi:10.1287/opre.2022.2271.

(Augmented) Outcome Weighted Learning: Liu, Ying, et al. "Augmented outcome-weighted learning for estimating optimal dynamic treatment regimens." Statistics in medicine 37.26 (2018): 3776-3788. doi:10.1002/sim.7844.

See Also

`policy_eval()`

Examples

```
library("polle")
### Two stages:
d <- sim_two_stage(5e2, seed=1)
pd <- policy_data(d,
                  action = c("A_1", "A_2"),
                  baseline = c("BB"),
                  covariates = list(L = c("L_1", "L_2"),
                                    C = c("C_1", "C_2")),
                  utility = c("U_1", "U_2", "U_3"))
pd

### V-restricted (Doubly Robust) Q-learning

# specifying the learner:
pl <- policy_learn(
  type = "drql",
  control = control_drql(qv_models = list(q_glm(formula = ~ C_1 + BB),
                                          q_glm(formula = ~ L_1 + BB))),
  full_history = TRUE
)

# evaluating the learned policy
pe <- policy_eval(policy_data = pd,
                  policy_learn = pl,
                  q_models = q_glm(),
                  g_models = g_glm())
pe
# getting the policy object:
po <- get_policy_object(pe)
# inspecting the fitted QV-model for each action strata at stage 1:
po$qv_functions$stage_1
head(get_policy(pe)(pd))
```

`predict.nuisance_functions` *Predict g-functions and Q-functions*

Description

`predict()` returns the fitted values of the g-functions and Q-functions when applied to a (new) policy data object.

Usage

```
## S3 method for class 'nuisance_functions'
predict(object, new_policy_data, ...)
```

Arguments

object	Object of class "nuisance_functions". Either g_functions or q_functions as returned by policy_eval() or policy_learn().
new_policy_data	Policy data object created by policy_data().
...	Additional arguments.

Value

data.table with keys id and stage and variables g_a or Q_a for each action a in the actions set.

Examples

```
library("polle")
### Single stage:
d <- sim_single_stage(5e2, seed=1)
pd <- policy_data(d, action="A", covariates=list("Z", "B", "L"), utility="U")
pd
# defining a static policy (A=1):
pl <- policy_def(1, name = "A=1")

# doubly robust evaluation of the policy:
pe <- policy_eval(policy_data = pd,
                  policy = pl,
                  g_models = g_glm(),
                  q_models = q_glm())
# summarizing the estimated value of the policy:
pe

# getting the fitted g-function values:
head(predict(get_g_functions(pe), pd))

# getting the fitted Q-function values:
head(predict(get_q_functions(pe), pd))
```

---

q_model *q_model class object*

Description

Use q_glm(), q_glmnet(), q_rf(), and q_sl() to construct an outcome regression model/Q-model object. The constructors are used as input for policy_eval() and policy_learn().

Usage

```
q_glm(
  formula = ~A * .,
  family = gaussian(),
```

```
  model = FALSE,
  na.action = na.pass,
  ...
)

q_glmnet(
  formula = ~A * .,
  family = "gaussian",
  alpha = 1,
  s = "lambda.min",
  ...
)

q_rf(
  formula = ~.,
  num.trees = c(250, 500, 750),
  mtry = NULL,
  cv_args = list(nfolds = 3, rep = 1),
  ...
)

q_sl(
  formula = ~.,
  SL.library = c("SL.mean", "SL.glm"),
  env = as.environment("package:SuperLearner"),
  onlySL = TRUE,
  discreteSL = FALSE,
  ...
)

q_xgboost(
  formula = ~.,
  objective = "reg:squarederror",
  params = list(),
  nrounds,
  max_depth = 6,
  eta = 0.3,
  nthread = 1,
  cv_args = list(nfolds = 3, rep = 1)
)
```

Arguments

formula	An object of class formula specifying the design matrix for the outcome regression model/Q-model at the given stage. The action at the given stage is always denoted 'A', see examples. Use `get_history_names()` to see the additional available variable names.
family	A description of the error distribution and link function to be used in the model.

model	(Only used by q_glm) If FALSE model frame will not be saved.
na.action	(Only used by q_glm) A function which indicates what should happen when the data contain NAs, see na.pass.
...	Additional arguments passed to glm(), glmnet::glmnet, ranger::ranger or SuperLearner::SuperLearner.
alpha	(Only used by q_glmnet) The elasticnet mixing parameter between 0 and 1. alpha equal to 1 is the lasso penalty, and alpha equal to 0 the ridge penalty.
s	(Only used by q_glmnet) Value(s) of the penalty parameter lambda at which predictions are required, see glmnet::predict.glmnet().
num.trees	(Only used by q_rf) Number of trees.
mtry	(Only used by q_rf) Number of variables to possibly split at in each node.
cv_args	(Only used by q_rf) Cross-validation parameters. Only used if multiple hyper-parameters are given. K is the number of folds and rep is the number of replications.
SL.library	(Only used by q_sl) Either a character vector of prediction algorithms or a list containing character vectors, see SuperLearner::SuperLearner.
env	(Only used by q_sl) Environment containing the learner functions. Defaults to the calling environment.
onlySL	(Only used by q_sl) Logical. If TRUE, only saves and computes predictions for algorithms with non-zero coefficients in the super learner object.
discreteSL	(Only used by q_sl) If TRUE, select the model with the lowest cross-validated risk.
objective	(Only used by q_xgboost) specify the learning task and the corresponding learning objective, see xgboost::xgboost.
params	(Only used by q_xgboost) list of parameters.
nrounds	(Only used by q_xgboost) max number of boosting iterations.
max_depth	(Only used by q_xgboost) maximum depth of a tree.
eta	(Only used by q_xgboost) learning rate.
nthread	(Only used by q_xgboost) number of threads.

Details

q_glm() is a wrapper of glm() (generalized linear model).
q_glmnet() is a wrapper of glmnet::glmnet() (generalized linear model via penalized maximum likelihood).
q_rf() is a wrapper of ranger::ranger() (random forest). When multiple hyper-parameters are given, the model with the lowest cross-validation error is selected.
q_sl() is a wrapper of SuperLearner::SuperLearner (ensemble model). q_xgboost() is a wrapper of xgboost::xgboost.

Value

q_model object: function with arguments 'AH' (combined action and history matrix) and 'V_res' (residual value/expected utility).

See Also

get_history_names(), get_q_functions().

Examples

```
library("polle")
### Single stage case
d1 <- sim_single_stage(5e2, seed=1)
pd1 <- policy_data(d1,
                   action="A",
                   covariates=list("Z", "B", "L"),
                   utility="U")
pd1

# available history variable names for the outcome regression:
get_history_names(pd1)

# evaluating the static policy a=1 using inverse
# propensity weighting based on the given Q-model:
pe1 <- policy_eval(type = "or",
                   policy_data = pd1,
                   policy = policy_def(1, name = "A=1"),
                   q_model = q_glm(formula = ~A*.))
pe1

# getting the fitted Q-function values
head(predict(get_q_functions(pe1), pd1))

### Two stages:
d2 <- sim_two_stage(5e2, seed=1)
pd2 <- policy_data(d2,
                   action = c("A_1", "A_2"),
                   covariates = list(L = c("L_1", "L_2"),
                                     C = c("C_1", "C_2")),
                   utility = c("U_1", "U_2", "U_3"))
pd2

# available full history variable names at each stage:
get_history_names(pd2, stage = 1)
get_history_names(pd2, stage = 2)

# evaluating the static policy a=1 using outcome
# regression based on a glm model for each stage:
pe2 <- policy_eval(type = "or",
            policy_data = pd2,
            policy = policy_def(1, reuse = TRUE, name = "A=1"),
            q_model = list(q_glm(~ A * L_1),
                           q_glm(~ A * (L_1 + L_2))),
            q_full_history = TRUE)
pe2

# getting the fitted Q-function values
```

```
head(predict(get_q_functions(pe2), pd2))
```

`sim_multi_stage` *Simulate Multi-Stage Data*

Description

Simulate Multi-Stage Data

Usage

```
sim_multi_stage(
  n,
 par = list(tau = 10, gamma = c(0, -0.2, 0.3), alpha = c(0, 0.5, 0.2, -0.5, 0.4), beta =
    c(3, -0.5, -0.5), psi = 1, xi = 0.3),
  a = function(t, x, beta, ...) {
     prob <- lava::expit(beta[1] + (beta[2] * t^2) +
    (beta[3] * x))
     stats::rbinom(n = 1, size = 1, prob = prob)
 },
  seed = NULL
)
```

Arguments

n	Number of observations.
par	Named list with distributional parameters. • tau: τ • gamma: γ • alpha: α • beta: β • psi: ψ • xi: ξ
a	Function used to specify the action/treatment at every stage.
seed	Integer.

Details

`sim_multi_stage` samples n iid observation O with the following distribution:

$$W \sim \mathcal{N}(0,1) B \sim Ber(\xi)$$

For $k \geq 1$ let

$$(T_k - T_{k-1}) | X_{k-1}, A_{k-1}, W \sim \begin{cases} Exp\Big\{ \exp\left(\gamma^T [1, X_{k-1}, W]\right) \Big\} + \psi & A_{k-1} = 1 \\ \infty & A_{k-1} = 0 \end{cases} \quad X_k \mid T_k, X_{k-1}, B \sim \begin{cases} \mathcal{N}\left\{\alpha^T [1, T_k \\ 0 & T_k = \infty \end{cases}$$

Note that ψ is the minimum increment.

Value

list with elements `stage_data` (data.table) and `baseline_data` (data.table).

`sim_single_stage` *Simulate Single-Stage Data*

Description

Simulate Single-Stage Data

Usage

```
sim_single_stage(
  n = 10000,
  par = c(k = 0.1, d = 0.5, a = 1, b = -2.5, c = 3, p = 0.3),
  action_model = function(Z, L, B, k, d) {
     k * (Z + L - 1) * Z^(-2) + d * (B == 1)

    },
  utility_model = function(Z, L, A, a, b, c) {
     Z + L + A * (c * Z + a * L + b)
 },
  seed = NULL,
  return_model = FALSE,
  ...
)
```

Arguments

`n`	Number of observations.
`par`	Named vector with distributional parameters. • k: κ • d: δ • a: α • b: β • c: γ • p: π
`action_model`	Function used to specify the action/treatment probability (logit link).
`utility_model`	Function used to specify the conditional mean utility.
`seed`	Integer.
`return_model`	If TRUE, the lava::lvm model is returned.
`...`	Additional arguments passed to `lava::lvm()`.

Details

sim_single_stage samples n iid observation $O = (B, Z, L, A, U)$ with the following distribution:

$B \sim Bernoulli(\pi) Z, L \sim Uniform([0,1]) A \mid Z, L, B \sim Bernoulli(expit\{\kappa Z^{-2}(Z+L-1)+\delta B) U \mid Z, L, A \sim \mathcal{N}(Z+$

Value

data.frame with n rows and columns Z, L, B, A, and U.

---

sim_single_stage_multi_actions

Simulate Single-Stage Multi-Action Data

Description

Simulate Single-Stage Multi-Action Data

Usage

```
sim_single_stage_multi_actions(n = 1000, seed = NULL)
```

Arguments

n	Number of observations.
seed	Integer.

Details

sim_single_stage_multi_actions samples n iid observation $O = (z, x, a, u)$ with the following distribution:

$$z, x \sim Uniform([0,1]) \tilde{a} \sim \mathcal{N}(0,1) a \mid \tilde{a} \sim \begin{cases} 0 & if \quad \tilde{a} < -1 \\ 1 & if \quad \tilde{a} - 1 \leq a < 0.5 \\ 2 & otherwise \end{cases} \quad u \mid z, x \sim \mathcal{N}(x+z+I\{a=2\}(x-0.5)+I\{a =$$

Value

data.frame with n rows and columns z, x, a, and u.

`sim_two_stage` *Simulate Two-Stage Data*

Description

Simulate Two-Stage Data

Usage

```
sim_two_stage(
  n = 10000,
  par = c(gamma = 0.5, beta = 1),
  seed = NULL,
 action_model_1 = function(C_1, beta, ...) stats::rbinom(n = NROW(C_1), size = 1, prob =
    lava::expit(beta * C_1)),
 action_model_2 = function(C_2, beta, ...) stats::rbinom(n = NROW(C_1), size = 1, prob =
    lava::expit(beta * C_2)),
  deterministic_rewards = FALSE
)
```

Arguments

`n`	Number of observations.
`par`	Named vector with distributional parameters. • `gamma`: γ • `beta`: β
`seed`	Integer.
`action_model_1`	Function used to specify the action/treatment at stage 1.
`action_model_2`	Function used to specify the action/treatment at stage 2.
`deterministic_rewards`	Logical. If TRUE, the deterministic reward contributions are returned as well (columns U_1_A0, U_1_A1, U_2_A0, U_2_A1).

Details

`sim_two_stage` samples `n` iid observation O with the following distribution: BB is a random categorical variable with levels `group1`, `group2`, and `group3`. Furthermore,

$$B \sim \mathcal{N}(0,1) L_1 \sim \mathcal{N}(0,1) C_1 \mid L_1 \sim \mathcal{N}(L_1,1) A_1 \mid C_1 \sim Bernoulli(expit(\beta C_1)) L_2 \sim \mathcal{N}(0,1) C_2 \mid A_1, L_1 \sim \mathcal{N}(\gamma L_1 +$$

The rewards are calculated as

$$U_1 = L_1 U_2 = A_1 \cdot C_1 + L_2 U_3 = A_2 \cdot C_2 + L_3.$$

Value

data.table with n rows and columns B, BB, L_1, C_1, A_1, L_2, C_2, A_2, L_3, U_1, U_2, U_3 (,U_1_A0, U_1_A1, U_2_A0, U_2_A1).

`sim_two_stage_multi_actions` *Simulate Two-Stage Multi-Action Data*

Description

Simulate Two-Stage Multi-Action Data

Usage

```
sim_two_stage_multi_actions(
  n = 1000,
  par = list(gamma = 0.5, beta = 1, prob = c(0.2, 0.4, 0.4)),
  seed = NULL,
 action_model_1 = function(C_1, beta, ...) stats::rbinom(n = NROW(C_1), size = 1, prob =
   lava::expit(beta * C_1))
)
```

Arguments

`n`	Number of observations.
`par`	Named vector with distributional parameters. • `gamma`: γ • `beta`: β • `prob`: p
`seed`	Integer.
`action_model_1`	Function used to specify the dichotomous action/treatment at stage 1.

Details

`sim_two_stage_multi_actions` samples `n` iid observation O with the following distribution: BB is a random categorical variable with levels `group1`, `group2`, and `group3`. Furthermore,

$$B \sim \mathcal{N}(0,1) L_1 \sim \mathcal{N}(0,1) C_1 \mid L_1 \sim \mathcal{N}(L_1,1) P(A_1 =' yes' \mid C_1) = expit(\beta C_1) P(A_1 =' no' \mid C_1) = 1 - P(A_1 =' yes'$$

The rewards are calculated as

$$U_1 = L_1 U_2 = A_1 \cdot C_1 + L_2 U_3 = A_2 \cdot C_2 + L_3.$$

Value

data.table with n rows and columns B, BB, L_1, C_1, A_1, L_2, C_2, A_2, L_3, U_1, U_2, U_3.

subset_id *Subset Policy Data on ID*

Description

subset_id returns a policy data object containing the given IDs.

Usage

```
subset_id(object, id, preserve_action_set = TRUE)
```

Arguments

object	Object of class policy_data.
id	character vectors of IDs.
preserve_action_set	If TRUE, the action sets must be preserved.

Value

Object of class policy_data.

Examples

```
library("polle")
### Single stage:
d <- sim_single_stage(5e2, seed=1)
# constructing policy_data object:
pd <- policy_data(d, action="A", covariates=list("Z", "B", "L"), utility="U")
pd

# getting the observation IDs:
get_id(pd)[1:10]

# subsetting on IDs:
pdsub <- subset_id(pd, id = 250:500)
pdsub
get_id(pdsub)[1:10]
```

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