

Package ‘truncProxy’

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Type Package

Title Proximal Weighting Estimation for Dependent Left Truncation

Version 0.1.0

Description Implements proximal weighting estimators for the expectation of an arbitrarily transformed event time under dependent left truncation, with optional inverse probability of censoring weighting to handle right censoring. The methods leverage proxy variables to handle dependent left truncation in settings where dependence-inducing factors are not fully observed.

License GPL-3

Encoding UTF-8

Depends R (>= 4.1.0)

Imports Rcpp, survival

LinkingTo Rcpp, RcppArmadillo

Suggests testthat (>= 3.0.0)

Config/testthat/edition 3

URL https://github.com/wangyuyao98/truncProxy_weighting,
<https://arxiv.org/pdf/2512.21283>

BugReports https://github.com/wangyuyao98/truncProxy_weighting/issues

RoxygenNote 7.3.2

NeedsCompilation yes

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Repository CRAN

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PQB_estimator	<i>Proximal Weighting Estimation Under Dependent Left Truncation</i>
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Description

Computes the proximal weighting estimator for the expectation of an arbitrarily transformed event time under dependent left truncation.

Usage

```
PQB_estimator(
  nu,
  dat,
  time.name,
  Q.name,
  W1.name,
  W2.name,
  Z.name,
  weights = rep(1, nrow(dat)),
  trim.min = 1e-07,
  trim.max = 1e+07
)
```

Arguments

nu	A user-supplied transformation of the event time. For example, <code>function(t) as.numeric(t > tau)</code> results in estimating a survival probability beyond time tau.
dat	A data frame containing the observed data.
time.name	Name of the event time variable.
Q.name	Name of the left truncation time variable.
W1.name	Name of the truncation proxies.
W2.name	Name of the event time proxies.
Z.name	Name of the measured covariates that are directly associated with both the event time and the truncation time.
weights	Optional nonnegative case weights. Defaults to equal weights.
trim.min	Lower bound used to stabilize the estimated bridge weights.
trim.max	Upper bound used to stabilize the estimated bridge weights.

Value

A numeric scalar containing the proximal weighting estimator.

PQB_IPCW_estimator	<i>IPCW-Adjusted Proximal Weighting Estimation under Dependent Left Truncation and Random Right Censoring</i>
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Description

Computes the IPCW-adjusted proximal weighting estimator for the expectation of an arbitrarily transformed event time under dependent left truncation and random right censoring.

Usage

```
PQB_IPCW_estimator(
  nu,
  t0,
  dat,
  time.name,
  Q.name,
  event.name = NULL,
  W1.name,
  W2.name,
  Z.name,
  weights = rep(1, nrow(dat)),
  trim.min = 1e-07,
  trim.max = 1e+07,
  IPCW_time_varying = FALSE,
  trim.IPCW = 1e-07
)
```

Arguments

nu	A user-supplied transformation of the event time. For example, <code>function(t) as.numeric(t > tau)</code> results in estimating a survival probability beyond time tau.
t0	A cutoff such that $\text{nu}(t) = \text{nu}(\min(t, t_0))$. For example, for survival probability at time tau, one can set $t_0 = \text{tau}$.
dat	A data frame containing the observed data.
time.name	Name of the observed event or censoring time variable.
Q.name	Name of the left truncation time variable.
event.name	Name of the event indicator variable. Set to NULL when there is no right censoring.
W1.name	Name of the truncation proxies.

<code>W2.name</code>	Name of the event time proxies.
<code>Z.name</code>	Name of the measured covariates that are directly associated with both the event time and the truncation time.
<code>weights</code>	Optional nonnegative case weights. Defaults to equal weights.
<code>trim.min</code>	Lower bound used to stabilize the estimated bridge weights.
<code>trim.max</code>	Upper bound used to stabilize the estimated bridge weights.
<code>IPCW_time_varying</code>	Logical; if TRUE, use time-varying IPCW weights in the bridge estimation step.
<code>trim.IPCW</code>	Lower bound used to stabilize the denominators of IPCW weights.

Value

A numeric scalar containing the IPCW-adjusted proximal weighting estimator.

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