Package 'SPORTSCausal'

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Type Package

Title Spillover Time Series Causal Inference

Version 1.0

Imports CausalImpact, keras, stats, graphics, grDevices

Date 2021-03-13

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Description A time series causal inference model for Randomized Controlled Trial (RCT) under spillover effect. 'SPORTSCausal' (Spillover Time Series Causal Inference) separates treatment effect and spillover effect from given responses of experiment group and control group by predicting the response without treatment. It reports both effects by fitting the Bayesian Structural Time Series (BSTS) model based on 'CausalImpact', as described in Brodersen et al. (2015) <doi:10.1214/14-AOAS788>.

License GPL-2

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Contents

1

SPORTSCausal-package   *Spillover Time Series Causal Inference*

Description

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Details

The DESCRIPTION file:

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License:	GPL-2

Index of help topics:

SPORTSCausal-package	Spillover Time Series Causal Inference
ad_cost	Advertising cost: a real experimental data under spillover effect
sportscausal	Time series causal inference of Randomized Controlled Trial (RCT) under spillover effect

Author(s)

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References

Brodersen et al. *Inferring causal impact using Bayesian structural time-series models.* Annals of Applied Statistics, 2015

See Also

http://google.github.io/CausalImpact/CausalImpact.html

Examples

```
## For more detail of the package, try ?sportscausal and ?ad_cost
```

---

ad_cost   *Advertising cost: a real experimental data under spillover effect*

Description

This dataset comes from an A/Btest, which is to evaluate how a newly-proposed algorithm will affect the cost of advertising. Assuming that the bidding environment of an advertising market is stable in a short period of time, there will be no net increase or decrease of cost. When a treatment is applied, the mutual interference between the experiment group and the control group can not be ignored. For example, the difference in cost between the experiment group and the control group might not only come from the increase of experiment group, caused by treatment effect, but also from the potential decrease in control group. That is the typical situation for spillover causal inference to be implemented.

Usage

```
data("ad_cost")
```

Format

A data frame with 49 observations on the following 3 variables.

y.exp A numeric vector of responses in experiment group.

y.con A numeric vector of responses in control group.

time A numeric vector indicating time period before/after the treatment, time = 1 represents post treatment period.

Details

This data has been linearly transformed for confidential issue.

Examples

```
### load data

data(ad_cost)

### define variables and visualize

y.exp = ad_cost$y.exp

y.con = ad_cost$y.con

plot(y.exp, col = "red", type = "l",
     xlab = "time", ylab = "response")
```

```
lines(y.con, col = "blue")

### fit the model and return treatment/spillover effect

# notice that day-34 is the first day of treatment

fit = sportscausal(y.exp = y.exp, y.con = y.con,
                   pre.period = c(1:33), post.period = c(34:49), is.plot = FALSE)

fit$est.treatment

fit$est.spillover
```

---

sportscausal	*Time series causal inference of Randomized Controlled Trial (RCT) under spillover effect*

Description

'SPORTSCausal' produces treatment effect and spillover effect estimation from responses of experiment group and control group.

Usage

```
sportscausal(y.exp, y.con, pre.period, post.period, is.plot = TRUE,
  model.select = "AIC", max.p = 3, max.d = 3, max.q = 3, feature = NULL)
```

Arguments

y.exp	Response of experiment group, from pre-treatment to post-treatment
y.con	Response of control group, from pre-treatment to post-treatment
pre.period	Time period before the treatment
post.period	Time period during the treatment
is.plot	If is.plot = TRUE, by default, a pdf containing summary figures will be returned to the current working directory as getwd()
model.select	Model used to predict the time series without treatment. If model.select = "AIC", by default, the ARIMA model using AIC selection would be applied. If model.select = "CV", the ARIMA model using cross validation would be applied. If model.select = "lstm", the Long Short-Term Memory model would be applied
max.p	The max number of autoregressive terms in ARIMA model, by default max.p = 3
max.d	The max number of nonseasonal differences needed for stationarity in ARIMA model, by default max.d = 3

max.q	The max number of lagged forecast errors in the prediction equation in ARIMA model, by default max.p = 3
feature	The covariate matrix associated with the response. By default, feature = NULL but can be non-null when model.select = "lstm"

Details

In the presense of spillover effect, the response of control group could be interferenced by the treatment. In order to seprate the treatment effect and spillover effect, sportscausal uses ARIMA model or LSTM model to predict the response behavior without treatment. The point estimator and significance of both effect follow using Bayesian Structrual Time Series (BSTS) model.

Value

est.treatment	Information of treatment effect estimation, containing point estimation, confidence interval and p-value
est.spillover	Information of spillover effect estimation, containing point estimation, confidence interval and p-value

Author(s)

Zihao Zheng and Feiyu Yue

References

Brodersen et al. *Inferring causal impact using Bayesian structural time-series models.* Annals of Applied Statistics, 2015

See Also

See also ?ad_cost

Examples

```
## simulate data

set.seed(1)

y0 = 100 + arima.sim(model = list(ar = 0.3), n = 125)

y.con = y0 + rnorm(125)
y.con[101:125] = y.con[101:125] - 10 ## -10 as spillover effect

y.exp = y0 + rnorm(125)
y.exp[101:125] = y.exp[101:125] + 10 ## 10 as treatment effect

pre.period = c(1:100)
post.period = c(101:125)

## visualize
```

```
plot(y.exp, col = "red", type = "l", ylab = "response",
   ylim = c(80, 120))

lines(y.con, col = "blue")

abline(v = 101, col = "grey", lty = 2, lwd = 2)

legend("topleft", legend = c("exp", "con"), col = c("red", "blue"),
     cex = 1, lty = 1)

## try SPORTSCausal with ARIMA + AIC

fit.aic = sportscausal(y.exp = y.exp, y.con = y.con,
         pre.period = pre.period, post.period = post.period, is.plot = FALSE)

fit.aic$est.treatment
fit.aic$est.spillover

## you can also try model.select = "CV" or "lstm"
```

Index