

Comparison of approaches to adjust for confounding

A simplified example with dichotomous treatment A , dichotomous confounder L , continuous outcome Y , and ignoring censoring.

Approach	Estimand	Models we fit <i>Note:</i> Product terms shown below are optional, based on whether you think there is effect modification.	Interpretation: The mean weight gain would have been X kg higher had everyone quit smoking compared with had no one quit smoking ...	To consistently estimate the average causal effect in the population, are you forced to make any assumption(s) about effect modification?
Outcome regression on confounders, L	$E[Y^{a=1} L] - E[Y^{a=0} L]$ <i>Conditional</i>	Outcome model: $E[Y A,L] = \beta_0 + \beta_1A + \beta_2L + \beta_3A*L$	<u>conditional</u> on the confounders L .	Yes
Outcome regression on propensity score, PS	$E[Y^{a=1} PS] - E[Y^{a=0} PS]$ <i>Conditional</i>	Propensity score model: $\text{logit Pr}[A=1 L] = \beta_0 + \beta_1L$ Outcome model: $E[Y A,PS] = \beta_0 + \beta_1A + \beta_2PS + \beta_3A*PS$	<u>conditional</u> on the PS.	
Standardization	$E[Y^{a=1}] - E[Y^{a=0}]$ <i>Marginal</i> If interested: $E[Y^{a=1} L] - E[Y^{a=0} L]$ <i>Conditional</i>	Outcome model: $E[Y A,L] = \beta_0 + \beta_1A + \beta_2L + \beta_3A*L$ or $E[Y A,PS] = \beta_0 + \beta_1A + \beta_2PS + \beta_3A*PS$. (marginal interpretation)	No
Inverse probability weighting	$E[Y^{a=1}] - E[Y^{a=0}]$ <i>Marginal</i> If interested: $E[Y^{a=1} V] - E[Y^{a=0} V]$ <i>Conditional</i>	Model for weights: $\text{logit Pr}[A=1 L] = \beta_0 + \beta_1L$ Outcome model (fit to pseudopopulation): $E[Y A] = \beta_0 + \beta_1A$ or, if interested: Outcome model (fit to pseudopopulation): $E[Y A,V] = \beta_0 + \beta_1A + \beta_2V + \beta_3A*V$		
G-estimation	$E[Y^{a=1} L] - E[Y^{a=0} L]$ <i>Conditional</i>	Model for $H(\psi)$ for the grid search method: $\text{logit Pr}[A=1 H(\psi), L] = \beta_0 + \beta_1H(\psi) + \beta_2L$	<u>conditional</u> on the confounders L .	Yes

Instrumental variable estimation	$E[Y^{a=1}] - E[Y^{a=0}]$ <i>Marginal (under the homogeneity assumption)</i> $E[Y^{a=1} A^{z=1}=1, A^{z=0}=0] - E[Y^{a=0} A^{z=1}=1, A^{z=0}=0]$ <i>Effect among the compliers (under the monotonicity assumption)</i> If interested: $E[Y^{a=1} L] - E[Y^{a=0} L]$ <i>Conditional</i> $E[Y^{a=1} A^{z=1}=1, A^{z=0}=0, L] - E[Y^{a=0} A^{z=1}=1, A^{z=0}=0, L]$ <i>Conditional effect among the compliers</i>	<u>Using the ratio method:</u> Model for the numerator: $E[Y Z] = \beta_0 + \beta_1 Z$ Model for the denominator: $E[A Z] = \beta_0 + \beta_1 Z$ <u>Using two-stage-least-squares regression:</u> First-stage treatment model: $E[A Z] = \beta_0 + \beta_1 Z$ Second-stage outcome model: $E[Y Z] = \beta_0 + \beta_1 \hat{E}[A Z]$. (marginal interpretation) <i>or</i> among the compliers.	Yes
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