
AISTats Submission Sept 26: up to "CBNs are causal theories"

1 Introduction

It is widely accepted that causal knowledge and statistical knowledge are distinct. At least two levels are common: statistics is concerned with *association* while causation is concerned with *consequences*; a distinction of this nature goes back at least to Hume [Morris and Brown, 2019], who is also noted for his argument that knowledge of the latter cannot be reduced to the former. Pearl [2009] has identified three level hierarchy of causal knowledge in contemporary work: first *association*, then *intervention* (analogous to Cartwright's *strategy*) and finally *counterfactuals*. Pearl argues that the types of things that can be known at higher levels subsumes what can be known at lower levels (e.g. all associational knowledge is a type of interventional knowledge), but lower levels do not subsume higher levels.

An apparently paradoxical feature of this three level hierarchy is that, though knowledge is claimed to flow only in one direction, we find that the first and third levels are both described by ordinary joint probability distributions. Counterfactual queries can be formulated as missing data problems, which are distinct from associational problems only due to the interpretations we assign to so-called *counterfactual random variables* or *potential outcomes*. Knowledge at the second level, on the other hand, is described by causal graphical models which are *not* joint probability distributions (in one treatment, they are introduced as indexed sets of joint probability distributions Pearl [2009]). Here is an apparently paradoxical feature of common approaches to causal inference: associational knowledge is distinguished from consequential knowledge in both interpretation and representation, while counterfactual knowledge – considered to subsume both – is distinguished from associational knowledge by interpretation only.

Statistical decision theory, introduced by Wald [1950], underpins much of modern machine learning. It introduced the fundamental notions of *loss* and *risk* to statistics and provided foundational theorems such as the *complete class theorem* which shows that all admissible decision rules are Bayesian decision rules for some prior. Key elements of statistical learning theory inherits heavily from statistical decision theory. While some descendants of statistical decision theory have grappled with the problem of causality [Lewis, 1981], SDT itself is regarded as a theory of statistical decision making and not of causality.

We show a surprising relationship between SDT and causal graphical models. We proceed in two steps: We note that a causal graphical model represents a relationship between probability measures on a given space and the consequences of a given set of actions. We then consider a modification of a standard statistical decision problem: suppose that, rather than being given a loss function that directly evaluates decisions, we are instead provided with a preference function over consequences of decisions that (following convention) we call a *utility*. The resulting problem is underspecified and provides no ordering over decisions. However, the type of relationship represented by a causal graphical model is then found to be precisely the type of object needed to fully specify the problem, and does so in a way that induces a regular statistical decision problem.

This motivates the definition of *causal statistical decision problems* (CSDPs). These relate to regular statistical decision problems (SDPs) in loose analogy with the way that model based reinforcement learning relates to model free reinforcement learning; while the former keeps track of both consequences and rewards/utilities of decisions, the latter “forgets about the consequences” and only works with reward/utility.

Is this true?
There are substantial similarities between SDT and SLT, but I haven't found direct evidence of lineage in e.g. a citation from Valiant

CSDPs introduce the notion of *causal theories*. Causal theories represent relationships between probability measures and consequences and are a generalisation of causal graphical models. In Pearl’s language, they represent the connection between associational knowledge and interventional knowledge; in Cartwright’s, they connect associational knowledge with the consequences of strategies.

Thanks to the clarity of our approach, we are able to shed light on the questions raised in the second paragraph: we require a causal theory to bring knowledge from levels 1 to 2 of Pearl’s hierarchy and we *also* require a causal theory to bring knowledge from level 3 to level 2. A joint distribution over counterfactuals can only answer interventional questions *given interventional assumptions* (we speculate that such assumptions may have been taken for granted). Associational knowledge is represented with probability distributions, knowledge of consequences with stochastic maps and relationships between the two with causal theories.

Choosing appropriate causal theories is a hard problem. Whether we build a causal theory with graphical models or Potential Outcomes (with additional assumptions), it is often the case that a nontrivial result rests on assumptions that are not obvious, generic or testable. Generic principles such as the bias-variance tradeoff have proved to be immensely powerful in the world of statistics, and we regard the question of whether there are generic principles that govern causal inference and what they may be to be one of the most important questions in the field.

We are primarily concerned with setting out a clear framework for reasoning about causal theories, and do not propose principles for constructing a causal theory in this paper. We are able to show a general negative result - causal theories that are symmetric over permutations of decisions cannot yield nontrivial decision rule orderings. We term this result “no causes in, no causes out” as it demonstrates that some causal knowledge is required at the outset if we hope for any nontrivial decision rules. Such asymmetric causal assumptions must be problem specific, so from the outset we cannot build causal theories on “problem neutral” assumptions alone.

There’s another half baked angle here, which is “what kinds of causal theories are represented by graphical models”? In particular, via the question of dominance we can consider causal theories to be related by three different types of randomisation. Also, if we examine marginal causal models, we note that they all represent causal theories that are related to a “nice” causal theory (in the sense that identification is straightforward) via two of these types of randomisation. It’s half baked because I can’t yet say a lot from there, save for the fact that the operation of randomisation seems more amenable to being generalised to a continuous version than DAGs do.

I could also include the “free” results from statistical decision theory somewhere - complete class theorem, purification

2 Definitions & Notation

We use the following standard notation: $[n]$ refers to the set of natural numbers $\{1, \dots, n\}$. Sets are ordinary capital letters X , σ -algebras are script letters \mathcal{X} while random variables are sans serif capitals $X : _ \rightarrow X$. The calligraphic \mathcal{G} refers to a directed acyclic graph rather than a σ -algebra. Probability measures are greek letters μ, ξ, γ and stochastic maps are bold capitals \mathbf{C}, \mathbf{H} . Sets of probability measures or stochastic maps are script capitals: $\mathcal{H}, \mathcal{T}, \mathcal{J}$. We write the set of all probability measures on (X, \mathcal{X}) as $\Delta(\mathcal{X})$ and the set of all stochastic maps $W \rightarrow \Delta(X)$ as $\Delta(\mathcal{X})^W$. $\delta_x : (X) \rightarrow [0, 1]$ is the probability measure such that $\delta_x(A) = 1$ if $x \in A$ and 0 otherwise.

If X is a discrete space, probability measures on X are positive row vectors in $\mathbb{R}^{|X|}$ that sum to 1, and stochastic maps or Markov kernels $X \rightarrow \Delta(Y)$ are $|X| \times |Y|$ positive matrices with row sums of 1. Using the standard notion of associative matrix-vector products, given $\mu \in \Delta(X)$ and $\mathbf{A} : X \rightarrow \Delta(Y)$, $\mu\mathbf{A}$ is a probability measure on Y . Given a random variable (or equivalently, measurable function) $T : Y \rightarrow Z$, $\mathbf{A}T$ is a measurable function $X \rightarrow Z$. Given $\mathbf{A} : X \rightarrow \Delta(Y)$ and $\mathbf{B} : Y \rightarrow \Delta(Z)$, $\mathbf{A}\mathbf{B}$ is a stochastic map $X \rightarrow \Delta(Z)$. We can use this same notation for continuous sets X and Y , see Çinlar [2011].

Write \mathbf{A}_x for the probability measure given by $\delta_x\mathbf{A}$, for $E \subset X$ write \mathbf{A}_E for $\mathbf{A}\mathbb{1}_E$ where $\mathbb{1}_E$ is the indicator function on E , and write $\mathbf{A}(x; E) := A_x(E) := \delta_x A_E$. The tensor product $\mathbf{A} \otimes \mathbf{B}$ is the stochastic map $X \times Y \rightarrow \Delta(Y \times Z)$ given by $(x, y) \mapsto \mathbf{A}_x\mathbf{B}_y$.

Product notation is useful for defining composite kernels and probability measures, but sometimes more elaborate constructions are called for. Here we use string diagrams. String diagrams can always be interpreted as a mixture of matrix products and tensor products of Markov kernels, but we introduce kernels with special notation that helps with interpreting the resulting objects. A kernel $\mathbf{A} : X \rightarrow \Delta(\mathcal{Y})$ is written $\vdash \mathbf{A}$, where the input and output wires are associated with the measurable spaces (X, \mathcal{X}) and (Y, \mathcal{Y}) . Probability measures $\mu \in \Delta(\mathcal{X})$ are written $\triangleleft \mu$ and measurable functions $X \rightarrow Y$ are written \dashv . For a thorough definition of string diagrams, see Cho and Jacobs [2019].

The identity $\text{Id}_X : X \rightarrow \Delta(X)$ is the Markov kernel $x \mapsto \delta_x$, which we represent with a bare wire, leaving the space implicit. The copy map $\vee : X \rightarrow \Delta(X \times X)$ is the Markov kernel $x \mapsto \delta_{(x,x)}$. For $\mathbf{A} : X \rightarrow \Delta(Y)$ and $\mathbf{B} : X \rightarrow \Delta(Z)$, $\vee(\mathbf{A} \otimes \mathbf{B}) = \sum_{x \in X} A_x \otimes B_x$. The discard map \dashv is the Markov kernel $X \rightarrow \{*\}$ given by $x \mapsto \delta_*$, where $*$ is a one element set.

Given $\mu \in \Delta(X)$, $\mathbf{A} : X \rightarrow \Delta(Y)$ as before, the joint distribution on $X \times Y$ that might be informally written $P(X)P(Y|X)$ is given in string diagram notation as

$$\triangleleft \nu \vdash \begin{array}{c} X \\ Y \end{array} := \triangleleft \mu \vdash \begin{array}{c} X \\ \boxed{\mathbf{A}} \vdash Y \end{array} \quad (1)$$

A string diagram such as 1 that is “capped” on the left by a probability measure defines a probability space where the sample space is the Cartesian product of the output wires, the measurable sets are the tensor product of the output σ -algebras and the probability measure is given by the composition of measures in the diagram. The projection map $\pi_X : X \times Y \rightarrow X$ is thus a measurable function; following this observation, we overload the notation for the random variable X to label wires on the diagram; when used as such, it always refers to the projection map π_X . While a random variable technically requires a probability space, we also use this convention for string diagrams representing kernels $X \rightarrow \Delta(\mathcal{Y})$ for arbitrary X, Y (such diagrams feature “free” wires on the left and right). Using this convention, the measurable function referred to by the wire label X is always unambiguous, but we need to define a prior $\xi \in \Delta(\mathcal{X})$ in order for it to have a distribution.

Finally, if we are given a set of kernels $\{\mathbf{A}, \mathbf{B}\}$ where $\mathbf{A} : X \rightarrow \Delta(\mathcal{Y})$, $\mathbf{B} : W \rightarrow \Delta(\mathcal{Z})$ and a composition defining some kernel $\mathbf{K} : T \rightarrow \Delta(\mathcal{U})$ where T, U are each Cartesian products of some subset of $\{W, X, Y, Z\}$, we can always construct $\mathbf{K}^* : T \rightarrow \Delta(\mathcal{W} \otimes \mathcal{X} \otimes \mathcal{Y} \otimes \mathcal{Z})$ by inserting copy maps in appropriate places. Thus if we have *both* a set of kernels and a diagram defining their composition, we can cautiously regard the input and output wires of *each* kernel as a random variable under the same interpretation as given above.

If we regard ν as a joint distribution of X and Y , the marginal ν_X , which by definition of ν is equal to μ , is given by

$$\triangleleft \nu \vdash \begin{array}{c} X \\ * \end{array} = \triangleleft \mu \vdash X \quad (2)$$

A disintegration $\nu_{Y|X}$ is any kernel $X \rightarrow \Delta(\mathcal{Y})$ such that

$$\triangleleft \nu \vdash \begin{array}{c} X \\ \boxed{\nu_{Y|X}} \vdash Y \end{array} := \triangleleft \nu \vdash \begin{array}{c} X \\ Y \end{array} \quad (3)$$

Disintegrations are known to exist wherever X and Y are standard measurable spaces (isomorphic to a discrete space or the reals with the Borel σ -algebra), though in general they are not unique. We will use the notation $\nu_{Y|X}$ to refer to an arbitrary representative of the full set of disintegrations. Note that from Equations 1 and 2 it is clear that \mathbf{A} is a disintegration $\nu_{Y|X}$. We use disintegrations to represent conditional probability.

The copy map and erase maps have the following properties:





And for all \mathbf{A} with appropriate signature



A subset of the notation we use for string diagrams is the subject of a coherence theorem: taking a string diagram and applying a planar deformation or any of the rules 4, 5 and 6 yields a string diagram that represents the same kernel.

3 Statistical Decision Problems and Causal Statistical Decision Problems

A statistical decision problem (SDP) poses the following scenario: suppose we have a set of “states of nature” Θ , a set of decisions D and a loss function $l : \Theta \times D \rightarrow \mathbb{R}$. For each state of nature $\theta \in \Theta$ there is an associated probability measure $\mu_\theta \in \Delta(\mathcal{E})$ where (E, \mathcal{E}) is some measurable space. Call the stochastic map $H : \theta \mapsto \mu_\theta$ a *statistical experiment*. Given a *decision strategy* $\pi : E \rightarrow \Delta(\mathcal{D})$, define the *risk* of π given state θ to be the expected loss of π in state θ . Specifically, $R : \Pi \times \Theta \rightarrow \mathbb{R}$ given by $R : (\pi, \theta) \mapsto \delta_\theta \vee (H\pi \otimes \text{Id}_\Theta)l$, where we make use of the product notation and copy map for brevity.

Supposing some unknown true state θ^* , we would ideally find a strategy π that minimises the risk in θ^* . Unfortunately, most statistical decision problems do not admit such strategies. Two alternative decision rules are available:

Given a measure $\xi \in \Delta(\Theta)$ called a prior, ξ -*Bayes decision rule* is a decision rule π_{Ba}^* such that the *Bayes risk* $R_\xi : \pi \mapsto \xi \vee (H\pi \otimes \text{Id}_\Theta)l$ is minimised:

$$\pi_{\text{Ba}}^* \in \arg \min_{\pi \in \Pi} R_\xi(\pi) \quad (7)$$

A *minimax* decision rule π_{MM}^* minimises the worst-case risk. Unlike a Bayes rule, it does not invoke a prior:

$$\pi_{\text{Mm}}^* \in \arg \min_{\pi \in \Pi} \max_{\theta \in \Theta} R(\theta, \pi) \quad (8)$$

We emphasise here that we regard the set Θ as a “state of nature” or a “theory of nature” and not a “parameter set” - it is possible that for some $\theta \neq \theta'$ we have $\mu_\theta = \mu_{\theta'}$, a possibility not supported by the interpretation of Θ as a set of distribution parameters. If there were a decision strategy that minimised the loss in every state, such a strategy would clearly minimise the loss in the true state.

Our representation of statistical experiment is slightly different to, for example, Le Cam [1996], who introduces statistical experiments as an ordered collection of probability measures. Both representations do the same job, and the representation as a map makes for a clearer connection with causal statistical decision problems.

Formally, we define an SDP as the tuple $\langle \Theta, E, D, H, l \rangle$ where Θ, E and D are measurable sets, H is a stochastic map $\Theta \rightarrow \Delta(\mathcal{E})$ and l a measurable function $E \rightarrow \mathbb{R}$. We leave implicit the set Π of decision strategies $E \rightarrow \Delta(\mathcal{D})$ and \mathbb{R} , the codomain of l .

This is a very bare bones exposition of the theory of SDPs, and for more details we refer readers to Ferguson [1967].

Need a canonical measure on Θ ; the coarsest measure rendering the evaluation maps measurable?

For each state $\theta \in \Theta$, the Markov kernel

- Arbitrary sets of CBNs (e.g. ADMGs)

this might be equivalent to the set of 1-combs, see Jacobs

- Marginal models (e.g. mDAGs)
- CBNs with different intervention rules
- Cyclic SEMs (???)

don't know
about this
one

Show this for all the examples claimed

It is not the case, however, that *every* type of “causal graphical model” is a representation of a causal theory - SWIGs are an important exception. This is because SWIGs, like all counterfactual models, represent hypothesis classes (a hypothesis class is the range of a statistical experiment).

4 Causal Bayesian Networks

Suppose we have a set of “interventions” R which factorises as $R = \otimes_{i \in [n]} \{\#\} \cup X^i$ for some $n \in \mathbb{N}$, collection of sets $\{X^i\}_{i \in [n]}$ and distinguished element $* \notin R^i$ for any i . Suppose we also have a measurable space E and set of random variables $\{X^i | i \in \mathbb{N}\}$ such that $X^i : E \rightarrow X^i$. We denote an element $(x^0, \#, \dots, \#, x^n) \in R$, $x^0, x^n \neq \#$ by the notation $do(X^0 = x^0, X^n = x^n)$ where occurrences of the distinguished element $*$ are omitted. Denote by $\underline{\#}$ the element of R consisting entirely of $\#$ (equivalently, $do()$).

For $n \in \mathbb{N}$, directed acyclic graph (DAG) of degree n is a graph $\mathcal{G} = (V, A)$ where V is a set of vertices such that $|V| = n$ and $A \subset V \times V$ is a set of directed edges (“arrows”) such that A induces no cycles (for a definition of cycles see Pearl [2009]).

Strictly, we are considering labeled graphs \mathcal{G} and sets $\{X^i\}_{i \in [n]}$ of random variables. That is, we have bijective functions $f : V \rightarrow [n]$ and $g : \{X^i\}_{i \in [n]} \rightarrow [n]$ and we adopt the convention that $f(i) := V^i$ and $g(i) := X^i$. In addition, we will sometimes let a set $U \subset V$ or $a \subset [n]$ to denote a set of random variables rather than vertices or natural numbers; this is licenced by the bijections f and g . We will therefore overload notation and simply refer the nodes of \mathcal{G} as the random variables X^i .

We also suppose we have surjective $h : R \rightarrow \mathcal{P}([n])$ such that $h : (x^0, \dots, x^n) \mapsto \{i | x^i \neq *\}$. That is, h picks out the indices that aren't suppressed in the $do(\dots)$ notation for elements of V . Define $X^{i'} : R \rightarrow \{\#\} \cup X^i$ by the function returning the i -th element of r for $r \in R$. Again, we suppose we have a bijection between primed random variables and natural numbers and can therefore pick out corresponding sets of primed RVs and unprimed RVs or natural numbers.

Definition 4.1 (Causal Bayesian Network). Given R, E and $P_* : R \rightarrow \Delta(\mathcal{E})$ and $\{X^i\}_{i \in [n]}$, a Causal Bayesian Network (CBN) compatible with P_* is a directed acyclic graph (DAG) \mathcal{G} of degree n such that for all $r \in R$

1. P_r is compatible with \mathcal{G} (see Pearl [2009])
2. For all $i \in h(r)$, $P_r F_{X^i} = \delta_{X^{i'}(r)} F_{X^i}$
3. For all $i \notin h(r)$, $P_r|_{\text{Pa}_{\mathcal{G}}(X^i)} F_{X^i} = P_{\underline{\#}}|_{\text{Pa}_{\mathcal{G}}(X^i)} F_{X^i}$, $P_{\underline{\#}}$ -almost surely

This definition differs slightly from that given in Pearl [2009]; for example P_* is a map to $\Delta(\mathcal{E})$ rather than a set of labeled members of $\Delta(\mathcal{E})$, and we formulate it in directly in terms of measure theoretic probability rather than elementary probability. Nonetheless, we claim these choices don't meaningfully alter the standard definition, at least if we restrict E to be finite, and they make for a more convenient connection with CSDPs.

A graph \mathcal{G} and a measure $\mu \in \Delta(\mathcal{E})$ compatible with \mathcal{G} together define a class of stochastic maps $K \subset \Delta(\mathcal{E})^V$ such that every $P_* \in K$ is compatible with \mathcal{G} and $P_*(\underline{\#}) = \mu$. Let the notation $\mathcal{G}(\mu)$ stand for the set K as defined here; note that $\mathcal{G}(\mu)$ is in general a set-valued function.

At least in the case of discrete E and $P_*(\underline{\#})$ positive definite, we have from this definition for any $r \in V$ the *truncated factorisation* property:

$$P_r F_{\mathbf{X}}(A) = \prod_{i \in h(r)} \delta_{X^{i'}(r)}(X^i(A)) \sum_{a \in A} \prod_{i \notin h(r)} P_{\underline{\#}}|_{\text{Pa}_{\mathcal{G}}(X^i)} F_{X^i}(a; \{X^i(a)\}) \quad (10)$$

I haven't
found a for-
mulation of
CBNs on in-
finite spaces,
let alone con-
tinuous ones

As a consequence of the existence of conditional probability, given \mathcal{G} and μ there exists a unique set of interventional maps P_* compatible with both \mathcal{G} and μ as above. This property licenses a typical use case of CBNs: $\mathcal{G}(\cdot)$ is treated as a *map* from the subset of $\Delta(\mathcal{E})$ compatible with \mathcal{G} to interventional maps $V \rightarrow \Delta(\mathcal{E})$. More generally, provided μ is compatible with \mathcal{G} we have that \mathcal{I}_0 exists, and so $\mathcal{G}(\mu)$ is non-empty.

Condition 3 presents some difficulties in the presence of measure 0 sets, as when a conditional probability such as $P_{\#|\text{Pa}_{\mathcal{G}}(V^i)}$ may be variously intended to mean a particular element of the class of conditional probabilities, any element or every element in the class [Çinlar, 2011]; condition 3 will have different implications for these various interpretations.

Letting $\mathcal{H}^{\mathcal{G}} \subset \Delta(\mathcal{E})$ be some *hypothesis class* of probability measures compatible with a causal graph \mathcal{G} , define the set of pairs $\mathcal{T}^{\mathcal{G}} := \{(\mu, \kappa) | \mu \in \mathcal{H}, \kappa \in \mathcal{G}(\mu)\}$. Recall that a causal theory can be represented as a set of (observation, consequence map) pairs; i.e. $\mathcal{T}^{\mathcal{G}}$ is a causal theory. The map $\text{Th} : \mathcal{G} \mapsto \mathcal{T}^{\mathcal{G}}$ is therefore a map from directed acyclic graphs to causal theories. Unlike the map from DAGs to sets of probability measures, the map from DAGs to causal theories is injective.

Theorem 4.2 (The map Th is injective). *For DAGs $\mathcal{G}, \mathcal{G}'$ on the same set of RV's $\{X^i\}_{[n]}$, $\mathcal{G} \neq \mathcal{G}' \implies \mathcal{T}^{\mathcal{G}} \neq \mathcal{T}^{\mathcal{G}'}$.*

Proof. Sketch: \mathcal{G} and \mathcal{G}' must disagree on at least one parental set. Choose some μ such that $P_{\#|\text{Pa}_{\mathcal{G}}(X^i)} F_{X^i} \neq P_{\#|\text{Pa}_{\mathcal{G}'}(X^i)} F_{X^i}$. Then take r, r' such that $h(r) = h(r') = \text{Pa}_{\mathcal{G}}(X^i) \cup \text{Pa}_{\mathcal{G}'}(X^i)$, $\text{Pa}_{\mathcal{G}}(X^i)(r) = \text{Pa}_{\mathcal{G}}(X^i)(r')$ but $r \neq r'$. Then $P_r F_{X^i} \neq P_{r'} F_{X^i}$ so $P_r \neq P_{r'}$. \square

Each DAG \mathcal{G} represents a causal theory $\mathcal{T}^{\mathcal{G}}$. For every causal theory \mathcal{T} , either it is not represented by any graph or there is a unique graph \mathcal{G} such that $\mathcal{T} = \mathcal{T}^{\mathcal{G}}$. It is in this sense that we claim Causal Bayesian Networks are a subset of causal theories.

General definition: $f(A)$ is the image of A under f and X as the copy-mapped tensor product of vari-

Surely Pearl or a student has dealt with this somewhere? Any element seems to be the most appropriate choice, but this renders CBNs useless for continuous spaces unless we place extra restrictions on P_*

5 potential outcomes models

We will follow Rubin [2005] in our development of potential outcomes models, acknowledging that there are a wider variety of approaches to modelling potential outcomes than Rubin's version potential outcomes alone. Given an underlying state space Θ , Rubin posits a number of Markov kernels and composes them to define a statistical experiment $H : \Theta \rightarrow \Delta(\mathcal{X} \otimes \mathcal{Y} \otimes \mathcal{W})$. We eschew the “conditional probability” notation Rubin uses as it masks the distinction between a Markov kernel that is the disintegration of a previously defined joint probability distribution and a Markov kernel that we are simply defining as such, and will not necessarily be a disintegration of any probability distribution.

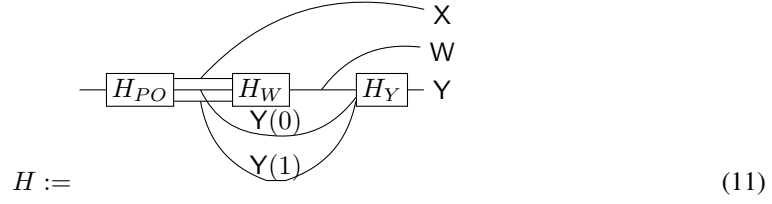
Notationally, we will refer to the symbol W_i as the i -th treatment assignment ($i \in \{0, \dots, n\}$), $Y_i(0)$ $Y_i(1)$ as the i -th potential outcomes, Y_i as the i -th observed outcome and X_i as the i -th “vector of background facts”. W refers to the composite of all W_i s and similarly for other symbols. We avoid strictly defining what these symbols represent for now, as the construction of H allows us to be more explicit about what exactly these symbols represent. Suppose the vector $[Y_0, \dots, Y_n]$ takes values in \mathcal{Y} and similarly for other symbols.

In particular, Rubin supplies:

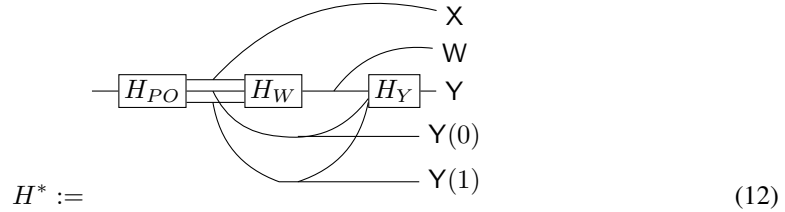
- A “model on the science”, $H_{PO} : \Theta \rightarrow \Delta(\mathcal{X} \otimes \mathcal{Y} \otimes \mathcal{W})$ (In Rubin's notation, $\prod_i f(X_i, Y_i(0), Y_i(1))$)
- An “assignment mechanism”, $H_W : X \times Y^2 \rightarrow \Delta(\{0, 1\}^n)$ (in Rubin's notation, $Pr(W|X, Y(1), Y(0))$)
- An “observation model”, $H_Y : \{0, 1\}^n \times Y^2 \rightarrow \Delta(\mathcal{Y})$, defined explicitly as $H_Y : (y^0, y^1, w) \mapsto (1 - w) \odot \delta_{y^0} + w \odot \delta_{y^1}$ where \odot is the elementwise product

Note that this construction does not permit the usual assumption of consistency ($W_i = w \implies Y_i = Y_i(w)$) because Markov kernels can at best give almost sure equality.

We then define the experiment H by



Where we have labeled the wires “carrying” $Y(0)$ and $Y(1)$ for clarity. In fact, the “vector” symbols defined above are naturally associated with wires in the above diagram. Additionally, we could draw an alternative diagram where each wire was copied n times to reflect the unit level symbols X_i etc. It is also possible to define the symbols as random variables, though we require an expanded sample space $\Omega := X \times W \times Y^3$ to do so. Consider the kernel H^* which is constructed from the same components as H :



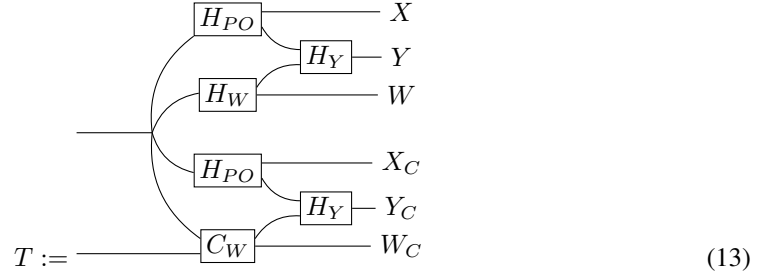
Then X is the random variable identical to the projection $\pi_X : \Omega \rightarrow X$ and similarly for other symbols.

We are interested here in defining a “general type” of potential outcomes problem rather than investigate particular assumptions that may permit inference. Without a formal guide as to how to do this, we will postulate that a potential outcomes model is, in general, three Markov kernels $\langle H_{PO}, H_W, H_Y \rangle$ where $H_{PO} : \Theta \rightarrow \Delta(\mathcal{X} \otimes \mathcal{Y}^m)$, $H_W : \Theta \rightarrow \Delta(\{0, \dots, m-1\}^n)$ and $H_Y : \{0, \dots, m-1\}^n \times Y^m \rightarrow \Delta(\mathcal{Y})$ which is a “selection function” in the sense defined above. We adopt the alternative signature for H_W as it seems reasonable to suppose that the details of this kernel aren’t always known *a priori*. Note that in general multiple potential outcomes models will yield the same statistical experiment H , though we postulate that in general different models will yield different H^* .

5.1 Can we consider potential outcomes models to be causal theories?

A potential outcomes model is a statistical experiment. Therefore, given a tuple $\langle \Theta, E, D, H, u \rangle$ where H follows from a potential outcomes model $\langle H_{PO}, H_W, H_Y \rangle$ and $u : F \rightarrow \mathbb{R}$ is a utility function, we have an ill-posed causal problem. A potential outcomes model is not literally a causal model, but we might ask if it is possible that our potential outcomes model H is a “causal theory in disguise”; Is there a natural map from potential outcomes models to causal theories?

We will propose, somewhat weakly, that given a well-specified potential outcomes model, decisions correspond to modifications of H_W . This supposition generalises the approach to policy modelling found in ? As there is no general way to identify an arbitrary set of decisions D with different assignment functions H_W , we offer (weakly) that the answer to the question in the paragraph above is “no”. However, given knowledge of the “decision-influenced treatment assignment” $C_W : \Theta \times D \rightarrow \{0, 1\}^n$, we *can* define a causal theory via the four elements $\langle H_{PO}, H_W, H_Y, C_W \rangle$. We’ve supposed here there are n “observational” units and n “consequence” units, a restriction that simplifies the notation and is fairly easy to lift. Concretely, the causal theory is:



Where X_C , W_C , Y_C are the “consequence” analogues of observational variables X , W and Y . To simplify the diagram, we have merged the wires for $Y(0)$ and $Y(1)$ and omitted the labels; the potential outcomes are carried by the wire from H_{PO} to H_Y . Without detailed justification, we will note that this construction is unlikely to be appropriate if H_{PO} does not define an exchangeable sequence of potential outcomes, an assumption that we have made as a result of following Rubin [2005].

We can consider two cases where Eq. 13 appears to be appropriate.

First, suppose a potential outcomes model $\langle H_{PO}, H_W, H_Y \rangle$ is used in the evaluation of a public program, and it is intended to inform a choice between decisions $d = 0$: cut funding or $d = 1$: maintain funding. Suppose we also have C_W such that

- $d = 1$ leaves the assignment function unchanged; $C_W(\theta, 1; A) = H_W(\theta; A)$ for all θ, A
- d_0 means no-one receives treatment; $C_W(\theta, 0; A) = \delta_0(A)$ for all θ, A .

Supposing $Y = [0, 1]$ and positing a utility function $u := \pi_Y$, we can compare the utilities of decisions 0 and 1 for state θ by $Tu(\theta, 1) - Tu(\theta, 0)$ (in more familiar notation, $\mathbb{E}_{T(\theta, 1; \cdot)}[u] - \mathbb{E}_{T(\theta, 0; \cdot)}[u]$). By construction, if we let H^* be the “expanded” version of H above, $Tu(\theta, 1) - Tu(\theta, 0) = H_{\theta|W}^* \pi_{Y(1)}(1) - H_{\theta|W}^* \pi_{Y(0)}(1)$; this is because only the units for which $W = 1$ have different outcomes under the different decisions. This quantity is known as the *effect of treatment on the treated* (ETT) [Heckman, 1991].

ETT is common in the causal literature, but this is as far as I know the first example where it is formally derived as the difference between outcomes under different decisions, so I should probably do it properly

We can also consider the problem in medicine of evaluating the “effect of assigning treatment” vs “the effect of receiving treatment” (the former being known as *intention to treat* analysis). From Shrier et al. [2017]:

In public health, we are normally concerned with the first question – the effect of assigning a treatment. If we implement a prevention or treatment program that is efficacious only under strict research conditions but people in the real world would not receive it for any possible reason, the program will not be effective. This real-world context is termed the “average causal effect” of assigning treatment and is best estimated by the intention-to-treat (ITT) analysis [...]

There are 2 reasons why the average causal effect of receiving a treatment may be more important than the ITT for some people. First, even in the public health domain, investigators may want to know what the average causal effect of a treatment program would be if they could improve participation in the program. [...] Also, the average causal effect of receiving a treatment is of primary interest to a patient deciding whether or not to take the treatment as recommended.

As Shrier suggests, we can consider the potential outcomes $Y(0)$ and $Y(1)$ to represent the outcomes of an individual who is merely *assigned* a treatment or of an individual who is *actually given* a treatment. Note that in the former case, at least for a public health decision maker, one could reasonably suppose that the assignment function C_W was fully controlled by the decisions available -

we can be absolutely certain, choosing $d = 1$, that the patient is assigned a treatment and likewise that they are not assigned for $d = 0$, for all θ . However, if the patient's chance to actually take the treatment may differ from experimental conditions - or even worse, if we are the patient and we *know* that we will take the treatment if we should decide to - then it is unclear how the potential outcomes model given would help to determine the expected consequences of a decision as the potential outcomes underlying the causal effect are now inappropriate. On the other hand, if we suppose that potential outcomes represent the outcomes of *taking* a treatment, then we can understand the difference between the three scenarios as differences in C_W - in the first case, we do not know C_W or H_W , but we do know that H_W factorises as $H_W = \vee(I \otimes H_A)H'_W$ where $H_A : \Theta \rightarrow \Delta(A)$ is a treatment assignment function and $H'_W : \Theta \times A \rightarrow \Delta(W)$ is the treatment taking function. We also know $C_W = (I \otimes C_A)H'_W$ where $C_A : D \rightarrow \Delta(A)$ is a known assignment function. In the second case we do not know H_W or C_W nor do we necessarily have a relationship between the two, but we might posit some similarity. In the third case we know $C_W(\theta, d; \cdot)$ exactly - deciding to take the treatment means we definitely take the treatment and vice versa.

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