

# A new iterated conditional expectations estimator for longitudinal causal effects in continuous time

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## Motivation

- In medical research, the estimation of causal effects of treatments over time is often of interest.
- Continuous-time inference allows for data that is more closely aligned with the data collection process (Table 1). Moreover, discrete time approaches usually require the discretization of time, leading to a loss of information.
- There is a scarcity of (applied) literature on the estimation of longitudinal causal effects in continuous time. Rytgaard et al. (2022) considered a targeted minimum-loss based estimator based on iterated conditional expectations (Figure 1) for estimating causal effects flexibly. Recently, Ryalen (2024) proposed a general identification result for longitudinal causal effects in continuous time. We extend upon these works and provide a new feasible iterated conditional expectations estimator (Figure 2) for the estimation of longitudinal causal effects in continuous time.

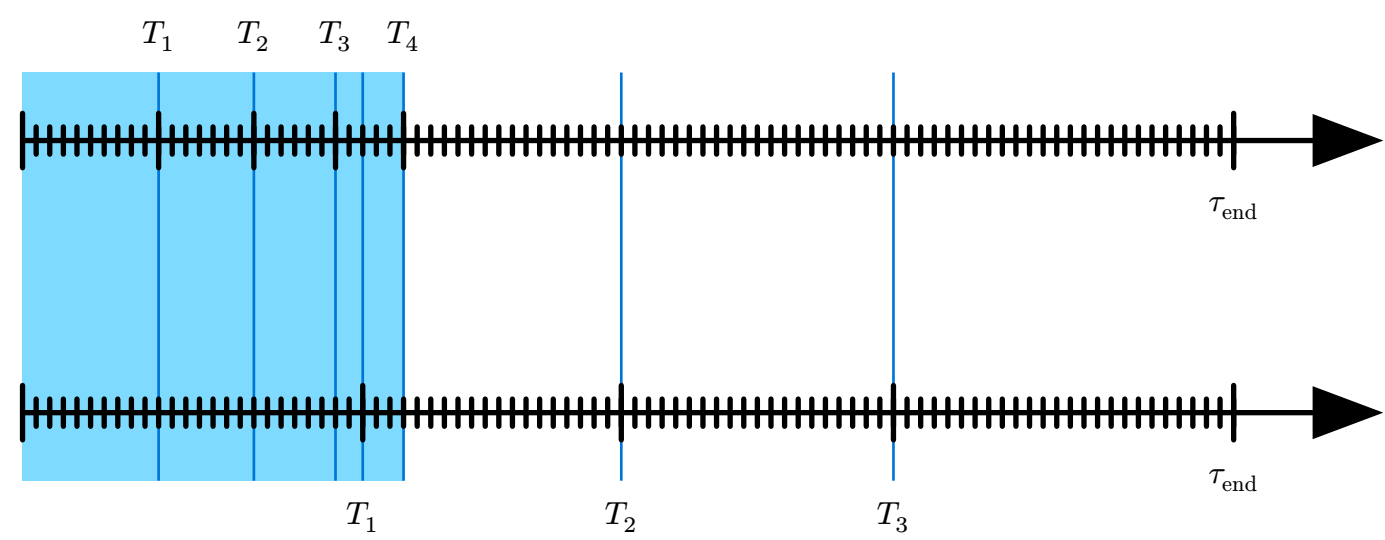


Figure 1: The figure illustrates the sequential regression approach given in Rytgaard et al. (2022) for two observations.

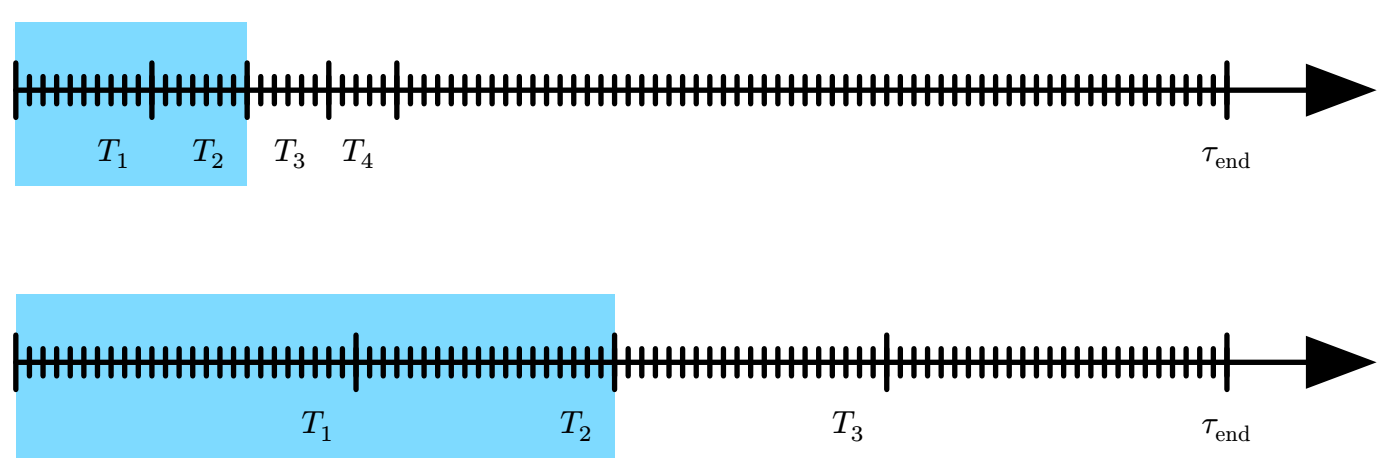


Figure 2: The figure illustrates the sequential regression approach proposed in this article.

id	time	event
1	3	side effect
1	8	primary event
2	10	primary event
3	2	side effect
3	5	treatment shift
3	7	censoring
...		

Table 1: An example of a longitudinal dataset from electronic health records or a clinical trial. Events are registered at irregular/subject-specific time points.

## Setting

Let  $(N^a(t), A(t), N^\ell(t), L(t), N^y(t), N^d(t), N^c(t))^1$  be a stochastic (jump) processes observed in  $[0, \tau_{\text{end}}]$ , consisting of a counting process for treatment visits, treatment values, a counting process for treatment covariate measurements, covariate values, and counting processes for the primary event, competing event, and censoring, respectively. Furthermore,  $A(t) \in \{0, 1\}$  and  $L(t) \in \mathcal{L}$ , where  $\mathcal{L} \subseteq \mathbb{R}^d$  is a finite set.

**Assumption 1:** In the time interval  $[0, \tau_{\text{end}}]$  there are at most  $K - 1 < \infty$  many changes of treatment and covariates in total for a single individual.

**Assumption 2:** The counting processes  $N^a$ ,  $N^\ell$ ,  $N^y$ ,  $N^d$ , and  $N^c$  have with probability 1 no jump times in common.

Under these assumptions, the observed data can be written in the form

$$O = \mathcal{F}_{T_{(K)}}$$

where

$$\mathcal{F}_{T_{(k)}} = (T_{(k)}, \Delta_k, A(T_{(k)}), L(T_{(k)})) \vee \mathcal{F}_{T_{(k-1)}} \text{ and } \mathcal{F}_0 = (L(0), A(0))$$

**Assumption 3:** For each  $k \in \{1, \dots, K\}$ ,  $T_{(k)} \mid \mathcal{F}_{T_{(k-1)}} \ll m^2$ ,  $A(T_{(k)}) \mid T_{(k)} = t, \Delta_k = a, \mathcal{F}_{T_{(k-1)}} \ll \nu_a$ , and  $L(T_{(k)}) \mid T_{(k)} = t, \Delta_k = \ell, \mathcal{F}_{T_{(k-1)}} \ll \nu_\ell$ .

## Target parameter

Let  $\tilde{T}_k^1$  and  $\tilde{\Delta}_k^1$  be the counterfactual event time and indicator for the  $k$ 'th had the patient stayed on treatment and initially received treatment (and not been censored). Our target parameter  $\Psi_\tau^g : \mathcal{M} \rightarrow \mathbb{R}$  is the mean interventional absolute risk at time  $\tau$  given the intervention plan  $g$ .

$$\Psi_\tau^g(P) = \mathbb{E}_P \left[ \sum_{k=1}^K \mathbb{1}\{\tilde{T}_k^1 \leq \tau, \tilde{\Delta}_k^1 = y\} \right].$$

## Identification

We consider identification conditions in Theorem 3 of Ryalen (2024). These are stated in our present uncensored setting. Let  $\tilde{Y}_t = (\mathbb{1}\{\tilde{T}_1^1 \leq t, \tilde{\Delta}_1^1 = y\}, \dots, \mathbb{1}\{\tilde{T}_K^1 \leq t, \tilde{\Delta}_K^1 = y\})$  and  $T^a = \inf\{t > 0 : A(t) \neq 1\}$ . For each  $k \in \{1, \dots, K\}$ , we need:

- **Consistency:**

$$\mathbb{1}\{\tilde{T}_k^1 \leq t, \tilde{\Delta}_k^1 = y\} \mathbb{1}\{T^a > t, A(0) = 1\} = \mathbb{1}\{T_k \leq t, \Delta_k = y\} \mathbb{1}\{T^a > t, A(0) = 1\}$$

for  $t \in [0, \tau_{\text{end}}]$ .

- **Exchangeability:**

$$A(T_{(k)}) \perp \left( (\mathbb{1}\{\tilde{T}_{k+1}^1 \leq t, \tilde{D}_{k+1}^1 = y\}, \dots, \mathbb{1}\{\tilde{T}_K^1 \leq t, \tilde{D}_K^1 = y\}) \right)_{t \in [0, \tau_{\text{end}}]} \mid \Delta_k = a, \mathcal{F}_{T_{(k-1)}}$$

(and

$$\begin{aligned} & \lambda^a \left( t \mid \mathcal{F}_{T_{(k-1)}} \vee (\tilde{Y}_t)_{t \in [0, \tau_{\text{end}}]} \right) \\ &= \lim_{h \rightarrow 0} \frac{P \left( t \leq T_{(k)} < t + h, \Delta_k = a \mid T_{(k)} \geq t, \mathcal{F}_{T_{(k-1)}}, (\tilde{Y}_t)_{t \in [0, \tau_{\text{end}}]} \right)}{h} \end{aligned}$$

does not depend on  $(\tilde{Y}_t)_{t \in [0, \tau_{\text{end}}]}$ ).

- **Positivity:** The weights

$$w_k(f_{k-1}, t_k) = \frac{\mathbb{1}\{a_0 = 1\}}{\pi_0(l_0)} \prod_{j=1}^{k-1} \left( \frac{\mathbb{1}\{a_j = 1\}}{\pi_j(f_{j-1})} \right)^{\mathbb{1}\{\delta_j = a\}} \mathbb{1}\{t_1 < \dots < t_k\}$$

fulfill  $\mathbb{E}_P \left[ w_k \left( \mathcal{F}_{T_{(k-1)}}, T_{(k)} \right) \right] = 1$ . Here  $\pi_0(l) = P(A(0) = 1 \mid L(0) = l_0)$  and  $\pi_j(f) = P \left( A(T_{(j)}) = 1 \mid \Delta_j = a, \mathcal{F}_{T_{(j-1)}} = f \right)$ .

### Identification formula

Under the assumptions of **consistency**, **exchangeability**, and **positivity**, the target parameter is identified via

$$\Psi_\tau^g(P) = \mathbb{E}_P \left[ \sum_{k=1}^K w_k \left( \mathcal{F}_{T_{(k-1)}}, T_{(k)} \right) \mathbb{1}\{T_k \leq \tau, \Delta_k = y\} \right].$$

## Iterated conditional expectation estimator

Let  $S^c(t \mid \mathcal{F}_{T_{(k)}})$  be the conditional survival function of the censoring time given the  $k$  previous events and  $\mathcal{F}_{T_{(k)}}^{-A}$  denote the history without the treatment process.

### Proposed continuous-time ICE algorithm

- For each event point  $k = K, K - 1, \dots, 1$  (starting with  $k = K$ ):
  1. Obtain  $\hat{S}^c(t \mid \mathcal{F}_{T_{(k-1)}})$  by fitting a cause-specific hazard model for the censoring via the interevent time  $S_{(k)} = T_{(k)} - T_{(k-1)}$ , regressing on  $\mathcal{F}_{T_{(k-1)}}$  (among the people who are still at risk after  $k - 1$  events).
  2. Define the subject-specific weight:

$$\hat{\eta}_k = \frac{\mathbb{1}\{T_{(k)} \leq \tau, \Delta_k \in \{a, \ell\}, k < K\} \hat{\nu}_k(\mathcal{F}_{T_{(k)}}^{-A}, \mathbf{1})}{\hat{S}^c(T_{(k)} \mid \mathcal{F}_{T_{(k-1)}}^{-A}, \mathbf{1})}$$

Then calculate the subject-specific pseudo-outcome

$$\hat{R}_k = \frac{\mathbb{1}\{T_{(k)} \leq \tau, \Delta_k = y\}}{\hat{S}^c(T_{(k)} \mid \mathcal{F}_{T_{(k-1)}}^{-A}, \mathbf{1})} + \hat{\eta}_k$$

If  $k > 1$ : Regress  $\hat{R}_k$  on  $\mathcal{F}_{T_{(k-1)}}$  on the data with  $T_{(k-1)} < \tau$  and  $\Delta_k \in \{a, \ell\}$  to obtain a prediction function  $\hat{\nu}_{k-1} : \mathcal{H}_{k-1} \rightarrow \mathbb{R}_+$ .

If  $k = 1$ : Regress  $\hat{R}_k$  on  $L(0), A(0)$  to obtain a prediction function  $\hat{\nu}_0 : \mathcal{H}_0 \rightarrow \mathbb{R}_+$ .

- At baseline, we obtain the estimate  $\hat{\Psi}_n = \frac{1}{n} \sum_{i=1}^n \hat{\nu}_0(L_i(0), 1)$ .

## Future directions/challenges

- Implementation of the method and application on real data.
- Debiasing via the efficient influence function is not considered on this poster.
- Few individuals may have a high number of events, leading to potentially very small sample sizes in the iterated regressions.

## References

- Ryalen, P. (2024). *On the role of martingales in continuous-time causal inference*.
- Rytgaard, H. C., Gerds, T. A., & Laan, M. J. van der. (2022). Continuous-Time Targeted Minimum Loss-Based Estimation of Intervention-Specific Mean Outcomes. *The Annals of Statistics*, 50(5), 2469–2491. <https://doi.org/10.1214/21-AOS2114>

<sup>1</sup>We associate to this process its natural filtration  $\mathcal{F}_t$  implicitly defined on a probability space  $(\Omega, \mathcal{F}, P)$ .

<sup>2</sup> $m$  is the Lebesgue measure on  $\mathbb{R}_+$ . Also  $\ll$  should be understood in terms of the corresponding Markov kernel.