Code ▾

TMLE step by step

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1 Introduction

During the last 30 years, the modern epidemiology has been able to identify some important drawbacks of the classic epidemiologic methods. Causal Inference (Robins *et al.*, 2000) and the Neyma-Rubin Potential Outcomes framework (Rubin, 2011) have provided the theory and statistical methods needed to identify recurrent problems in observational epidemologic research, such as:

1. non collapsibility of the odds and hazard ratios,
2. impact of paradoxical effects due to conditioning on colliders,
3. left truncation,
4. prevalent cases,
5. selection bias related with the vague understanding of the effect of time on exposure and outcome and,
6. effect of time dependent confounding and mediators.
7. Etc.

To control for confounding, the classical epidemilogic methods require making the assumption that the effect measure is constant across levels of confounders included in the model.

Alternatively, James Robins in 1986 demonstrated that using standardization, implemented through the use of the **G-formula**, allowed to obtain unconfounded marginal estimation of the causal average treatment effect (ATE) under causal nontestable assumptions (Greenland and Robins, 1986). The most commonly used estimator for a binary treatment effect is the risk difference or **ATE** $= \psi(P_0)$.

2 The G-Formula

$$\psi(P_0) \;=\; \sum_w \left[\sum_y P(Y=y \mid A=1, W=w) - \sum_y P(Y=y \mid A=0, W=w) \right] P(W=w)$$

where,

$$P(Y=y \mid A=a, W=w) \;=\; \frac{P(W=w, A=a, Y=y)}{\sum_y P(W=w, A=a, Y=y)}$$

is the conditional probability distribution of Y = y, given A = a, W = w and,

$$P(W=w) \;=\; \sum_{y,a} P(W=w, A=a, Y=y)$$

- Classical epidemilogic methods require making the assumption that the effect measure is constant across

levels of confounders included in the model. However, **Standardization** allows us to obtain an unconfounded summary effect measure without requiring this assumption. The **G-formula** is a *generalization of standardization* (Greenland and Robins, 1986).

- The ATE can be estimated **non-parametrically** using the G-formula. However, the course of dimensionality in observational studies limits its estimation.

- Hence, the estimation of the ATE using the G-formula relies mostly on **parametric modelling** assumptions and maximum likelihood estimation. The **correct model specification** in parametric modelling is crucial to obtain unbiased estimates of the true ATE (Rubin, 2011).

However, Mark van der Laan and collaborators have developed a double-robust estimation procedure **to reduce bias against misspecification**. The targeted maximum likelihood estimation (TMLE) is a semiparametric, efficient substitution estimator (Laan and Rose, 2011).

TMLE allows for data-adaptive estimation while obtaining valid statistical inferencebased on the targeted minimum loss-based estimation and machine learning algorithms to minimize the risk of model misspecification (Laan and Rose, 2011).

1. **TMLE** is a general algorithm for the construction of double-robust, semiparametric, efficient substitution estimators. **TMLE** allows for data-adaptive estimation while obtaining valid statistical inference.

2. **TMLE** implemtation uses the G-computation estimand (G-formula). Briefly, the **TMLE** algorithm uses information in the estimated exposure mechanism P(A|W) to update the initial estimator of the conditional expectaction of the outcome given the treatment and the set of covariates W, E_0(Y|A,W).

3. The targeted estimates are then substituted into the parameter mapping Ψ. The updating step achieves a targeted bias reduction for the parameter of interest $\psi(P_0)$ (the true target parameter) and serves to solve the efficient score equation. As a result, **TMLE** is a double robust estimator.

4. **TMLE** it will be consistent for $\psi(P_0)$ if either the conditional expectation E_0(Y|A,W) or the exposure mechanism P_0(A|W) are estimated consistently. When both functions are consistently estimated, the **TMLE** will be efficient in that it achieves the lowest asymptotic variance among a large class of estimators. These asymptotic properties typically translate into lower bias and variance in finite samples (Bühlmann *et al.*, 2016).

The general formula to estimate the ATE using the TMLE method:

$$\psi TMLE, n = \Psi(Q_n^*) = \frac{1}{n} \sum_{i=1}^{n} \bar{Q}_n^1 (1, \ W_i) - \bar{Q}_n^1 (0, \ W_i). \ (1)$$

The efficient influence curve (IC) based on Hampel seminal paper (Hampel, 1974) is applied for statistical inference using TMLE:

$$IC_n(O_i) \ = \ \left(\frac{I(A_i = 1)}{g_n(1 \,|W_i))} \ - \ \frac{I(A_i = 0)}{g_n(0 \,|W_i))} \right) \left[Y_i - \bar{Q}_n^1 (A_i, W_i) \right] + \bar{Q}_n^1 (1, \ W_i) - \bar{Q}_n^1 (0, \ W_i) - \psi TMLE, n. \ (2)$$

where the variance of the ATE:

$$\sigma(\psi_0) = \sqrt{\frac{Var(IC_n)}{n}}. \ (3)$$

5. The procedure is available with standard software such as the **tmle** package in R (Gruber and Laan, 2011).

6. The advantages of **TMLE** have been repeatedly demonstrated in both simulation studies and applied analyses (Laan and Rose, 2011). Evidence shows that **TMLE** provides the less unbiased ATE estimate compared with other double-robust estimators (Neugebauer and Laan, 2005), (Laan and Rose, 2011) such as the combination of regression adjustment with inverse probability of treatment weighting (IPTW-RA) and the augmented inverse probability of treatment weighting (AIPTW). The AIPTW estimation is a two step procedure with two equations (propensity score equation and mean outcome equation).

7. To estimate the ATE using the AIPTW estimator one can set the estimation equation (EE) (4) equal to cero and use bootstrap to derive 95% confidence intervals (CI). However, solving the EE using the generalized method of moments (GMM), stacking both equations (propensity score and outcome), reduces the estimation and inference steps to only one. However, given that the propensity score in equation (4) can easily fall outside the range [0, 1] (if for some observations $g_n(1|W_i)$ is close to 1 or 0) the AIPTW estimation can be unstable (near violation of the positivity assumption). This represents the price of not being a substitution estimator as **TMLE**.

$$\psi_0^{AIPTW-ATE} \quad = \quad \frac{1}{n} \sum_{i=1}^{n} \left(\frac{I(A_i = 1)}{g_n(1|W_i)} - \frac{I(A_i = 0)}{g_n(0|W_i)} \right) \left[Y_i - \bar{Q}_n^0(A_i, W_i) \right] + \frac{1}{n} \sum_{i=1}^{n} \bar{Q}_n^0(1, W_i) - \bar{Q}_n^0(0, W_i) . (4)$$

3 Structural causal framework

3.1 Direct Acyclic Graph

Back-door criterion

Minimal sufficient sets for estimating the total effect of A on Y:
$A \perp Y \mid W3, W4$

Under conditional exchangeability: $A \perp Y_1, Y_0 \mid W$
$\Psi(P_0)$ **(ATE)** = E [E(Y | A = 1;W) - E(Y | A = 0;W)]
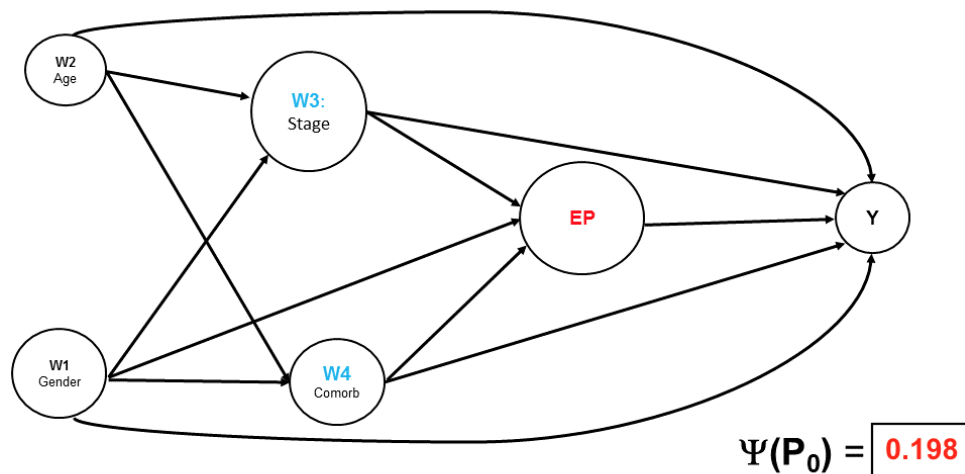
$\Psi(P_0) = \boxed{0.198}$

Figure 1. Direct Acyclic Graph

4 Causal assumptions

Under the counterfactual framework the following assumptions have to be considered to estimate the $\psi(P_0)$ (ATE) with a mondel for P_0 augmented with additional nontestatble cuasal assumptions (Rubin, 2011), (Laan and Rose, 2011):

4.1 CMI or Randomization

$(Y_0, Y_1 \perp A|W)$ of the binary treatment effect (A) on the outcome (Y) given the set of observed covariates (W), where W = (W1, W2, W3, ... , Wk).

4.2 Positivity

a ϵ A: P(A=a | W) > 0
P(A=1|W=w) > 0 and P(A=0| W = w) > 0 for each possible w.

4.3 Consistency or SUTVA:

The observed outcome value, under the observed treatment, is equal to the counterfactual outcome corresponding to the observed treatment for identical independent distributed (i.i.d.) variables.

5 TMLE flow chart

Source: Mark van der Laan and Sherri Rose. Targeted learning: causal inference for observational and experimental dataSpringer Series in Statistics, 2011.
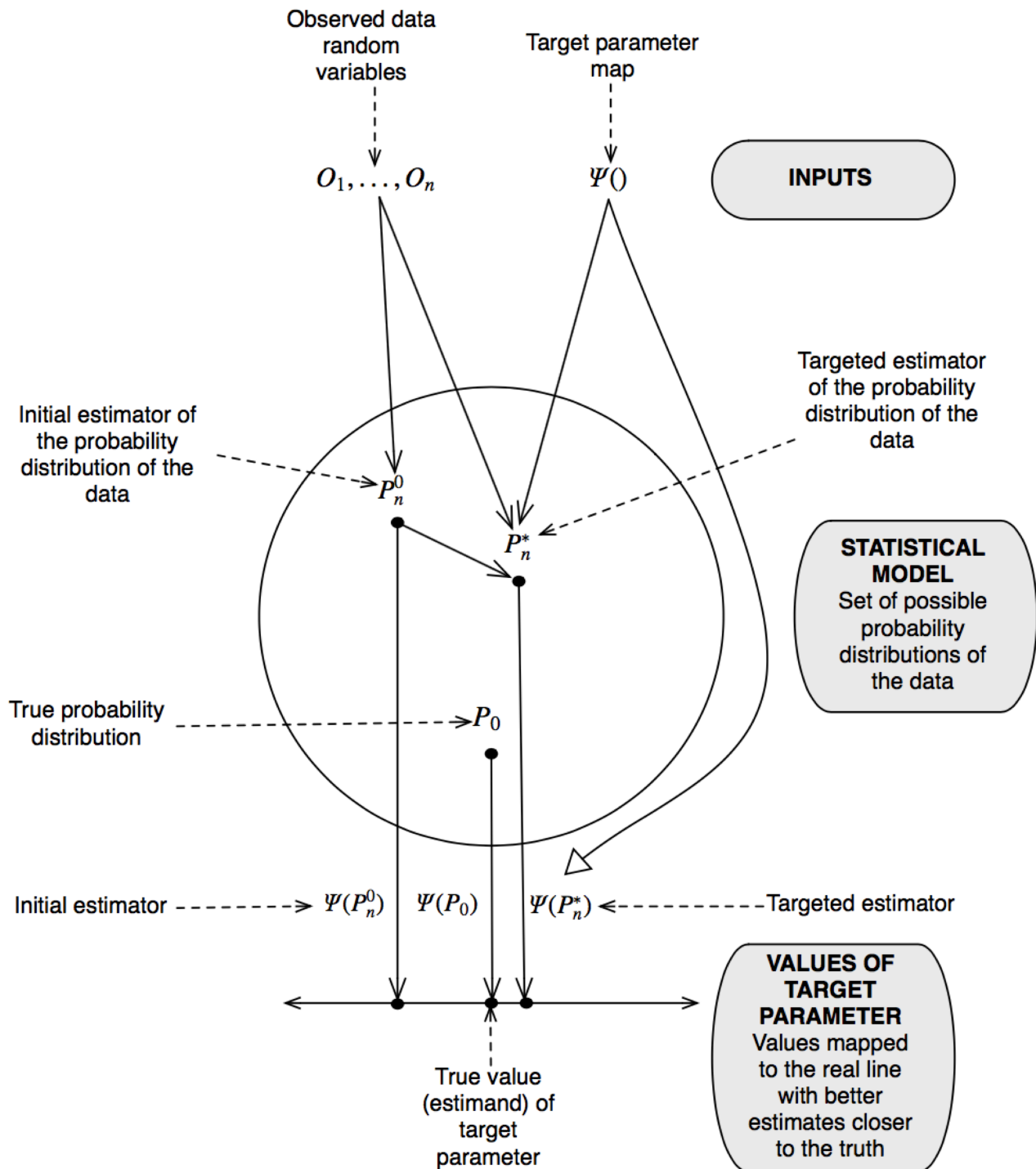
Sherri Rose, Mark J. van der Laan

Figure 2. TMLE flow chart (Road map)

6 Data generation

6.1 Simulation

In R we create a function to generate the data. The function will have as input number of draws and as output the generated observed data (ObsData) including the counterfactuals (Y1, Y0).

The simulated data replicationg the DAG in Figure 1:

1. Y: mortality binary indicator (1 death, 0 alive)
2. A: binary treatment for emergency presentation at cancer diagnosis (1 EP, 0 NonEP)
3. W1: Gender (1 male; 0 female)
4. W2: Age at diagnosis (0 <65; 1 >=65)
5. W3: Cancer TNM classification (scale from 1 to 4)
6. W4: Comorbidities (scale from 1 to 5)

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```
#install.packages("broom")
options(digits=4)
generateData <- function(n){
  w1 <- rbinom(n, size=1, prob=0.5)
  w2 <- rbinom(n, size=1, prob=0.65)
  w3 <- round(runif(n, min=0, max=4), digits=3)
  w4 <- round(runif(n, min=0, max=5), digits=3)
  A  <- rbinom(n, size=1, prob= plogis(-0.4 + 0.2*w2 + 0.15*w3 + 0.2*w4 + 0.15*w2*w4
))
  Y  <- rbinom(n, size=1, prob= plogis(-1 + A -0.1*w1 + 0.3*w2 + 0.25*w3 + 0.2*w4 +
0.15*w2*w4))


  # counterfactual
  Y.1 <- rbinom(n, size=1, prob= plogis(-1 + 1 -0.1*w1 + 0.3*w2 + 0.25*w3 + 0.2*w4 +
 0.15*w2*w4))
  Y.0 <- rbinom(n, size=1, prob= plogis(-1 + 0 -0.1*w1 + 0.3*w2 + 0.25*w3 + 0.2*w4 +
 0.15*w2*w4))


  # return data.frame
  data.frame(w1, w2, w3, w4, A, Y, Y.1, Y.0)
}
set.seed(7777)
ObsData <- generateData(n=10000)
True_Psi <- mean(ObsData$Y.1-ObsData$Y.0);
cat(" True_Psi:", True_Psi)
Bias_Psi <- lm(data=ObsData, Y~ A)
cat("\n")
cat("\n Naive_Biased_Psi:",summary(Bias_Psi)$coef[2, 1])
Naive_Bias <- ((summary(Bias_Psi)$coef[2, 1])-True_Psi); cat("\n Naives bias:", Naiv
e_Bias)
Naive_Relative_Bias <- (((summary(Bias_Psi)$coef[2, 1])-True_Psi)/True_Psi)*100; cat
("\n Relative Naives bias:", Naive_Relative_Bias,"%")
```

6.2 Data visualization

Hide

```
# DT table = interactive
# install.packages("DT") # install DT first
library(DT)
datatable(head(ObsData, n = nrow(ObsData)), options = list(pageLength = 5, digits =
2))
```

7 TMLE simple implementation

7.1 Step 1: Q_0(A,W)

Estimation of the initial probability of the outcome (Y) given the treatment (A) and the set of covariates (W), denoted as the Q_0(A,**W**). To estimate Q_0(A,**W**) we can use a standard logistic regression model:

$$\text{logit}[P(Y = 1|A, W)] = \beta_0 + \beta_1 A + \hat{\beta_2^T} W.$$

Therefore, we can estimate the initial probability as follows:

$$\bar{Q}^0(A, W) = \text{expit}(\hat{\bar{\beta}}_0 + \hat{\beta}_1 A + \hat{\beta_2^T} W).$$

The predicted probability can be estimated using the Super Learner library implemented in the R package "Super-Learner" (Ref) to include any terms that are functions of A or W (e.g., polynomial terms of A and W, as well as the interaction terms of A and W, can be considered). Consequently, for each subject, the predicted probabilities for both potential outcomes $\bar{Q}^0(0, W)$ and $\bar{Q}^0(1, W)$ can be estimated by setting A = 0 and A = 1 for everyone respectively:

$$\bar{Q}^0(0, W) = \text{expit}(\hat{\bar{\beta}}_0 + \hat{\beta_2^T} W),$$

and,

$$\bar{Q}^0(1, W) = \text{expit}(\hat{\bar{\beta}}_0 + \hat{\beta}_1 A + \hat{\beta_2^T} W).$$

Hide

```
ObsData <-subset(ObsData, select=c(w1,w2,w3,w4,A,Y))
Y   <- ObsData$Y
A   <- ObsData$A
w1 <- ObsData$w1
w2 <- ObsData$w2
w3 <- ObsData$w3
w4 <- ObsData$w4
m   <- glm(Y ~ A + w1 + w2 + w3 + w4, family=binomial, data=ObsData)
Q   <- cbind(QAW = predict(m),
            Q1W = predict(m, newdata=data.frame(A = 1, w1, w2, w3, w4)),
            Q0W = predict(m, newdata=data.frame(A = 0, w1, w2, w3, w4)))
Q0 <- as.data.frame(Q);mean(Q0$Q1W-Q0$Q0W)
```

```
[1] 1.026
```

7.2 Step 2: $g_0(A, W)$

Estimation of the probability of the treatment (A) given the set of covariates (W), denoted as $g_0(A, W)$. We can use again a logistic regression model and to improve the prediction algorithm we can use the Super Learner library or any other machine learning estrategy:

$$\text{logit}[P(A = 1|W)] = \beta_0 + \beta_1^T W.$$

Then, we estimate the predicted probability of P(A|W) = $\hat{g}(1, W)$ using:

$$\hat{g}(1, W) = \text{expit} = (\hat{\beta_0} + \hat{\beta_2^T} W).$$

Hide

```
g <- glm(A ~ w2 + w3 + w4, family = binomial)
g1w = predict(g, type ="response");summary(g1w)
```

```
   Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
  0.358   0.594   0.681   0.671   0.759   0.875
```

7.3 Step 3: HAW and ϵ

This step aims to find a better prediction model targeted at minimising mean squared error (MSE) for the potential outcomes by using the so-called efficient IC estimation equation. For the ATE on step convergence is guaranteed given $\bar{Q}^0$ and $\hat{g}(1, W)$ the fluctuating parameter is modelled using a parametric working model to estimate the fluctuation parameters ϵ_0 and ϵ_1 as follows:

$$\bar{Q}^1(A, W) = \text{expit} \left[\text{logit} \left(\bar{Q}^0(A, W) \right) + \hat{\epsilon_0} H_0(A, W) + \hat{\epsilon_1} H_1(A, W) \right] (5)$$

$$\bar{Q}^1(0, W) = \text{expit}\left[\text{logit}\left(\bar{Q}^0(A, W)\right) + \hat{\epsilon}_0 H_0(A, W)\right]$$

$$\bar{Q}^1(1, W) = \text{expit}\left[\text{logit}\left(\bar{Q}^0(A, W)\right) + \hat{\epsilon}_1 H_1(A, W)\right]$$

Where,

$$H_0(A, W) = \frac{I(A = 0)}{\hat{g}(0|W)} \text{ and, } H_1(A, W) = \frac{I(A = 1)}{\hat{g}(1|W)}$$

are referred to as clever covariates (note that $\hat{g}(A|W)$ is estimted from step 2).

The fluctuation parameters $(\hat{\epsilon}_0 , \hat{\epsilon}_1)$ are estimated using maximum likelihood procedures by setting logit($\bar{Q}^0(A, W)$) as an offset in a intercept-free logistic regression with H_0 and H_1 as independent variables. Then, the estimated probability of the potential outcomes is updated by the substitution parameters $(\hat{\epsilon}_0 , \hat{\epsilon}_1)$. The substitution update is performed by setting A = 0 and A = 1 for each subject in the initial estimate probability of the potential outcomes $\bar{Q}^1(0, W)$, $\bar{Q}^1(1, W)$, as well as in the clever covariates $H_0(0, W)$ and $H_1(1, W)$.

For the ATE, the updated estimate of the potential outcomes only needs one iteration $\Psi(\bar{Q}_n^*)$ from $\bar{Q}^0(A, W) \Rightarrow \bar{Q}^1(A, W)$. Therefore, model (5) targets $E[\hat{Y}_{A=0}]$ and $E[\hat{Y}_{A=1}]$ simultaneously by including both $H_0(A, W)$ and $H_1(A, W)$ in the model.

Hide

```
#Model 5: Clever covariate and fluctuating/substitution paramteres
h <- cbind(A/g1w -(1-A)/(1-g1w), 1/g1w, -1/(1-g1w))
epsilon <- coef(glm(Y ~ -1 + h[,1] + offset(Q[,"QAW"]), family = binomial));epsilon
```

```
  h[, 1]
0.001189
```

7.4 Step 4: $\bar{Q}_n^*$

$$\psi TMLE, n = \Psi(Q_n^*) = \frac{1}{n} \sum_{i=1}^{n} \bar{Q}_n^1(1, W_i) - \bar{Q}_n^1(0, W_i). \text{ (1)}$$

Hide

```
Qstar <- plogis(Q + epsilon*h)
Psi <- mean(Qstar[,"Q1W"] - Qstar[,"Q0W"]);cat("TMLE_Psi:", Psi)
```

```
TMLE_Psi: 0.2004
```

Hide

```
cat("\n TMLE.SI_bias:", abs(True_Psi-Psi))
```

```
  TMLE.SI_bias: 0.002383
```

```
cat("\n Relative_TMLE.SI_bias:",abs(True_Psi-Psi)/True_Psi*100,"%")
```

```
  Relative_TMLE.SI_bias: 1.204 %
```

7.5 Step 5: Inference

$$IC_n(O_i) = \left(\frac{I(A_i = 1)}{g_n(1 \mid W_i))} - \frac{I(A_i = 0)}{g_n(0 \mid W_i))} \right) \left[Y_i - \bar{Q}_n^1(A_i, W_i) \right] + \bar{Q}_n^1(1, W_i) - \bar{Q}_n^1(0, W_i) - \psi TMLE, n. \ (2)$$

where the variance of the ATE:

$$\sigma(\psi_0) = \sqrt{\frac{Var(IC_n)}{n}} . \ (3)$$

```
Q <- as.data.frame(Q)
IC <- h[,1]*(Y-Q$QAW) + Q$Q1W - Q$Q0W - Psi;summary(IC)
```

```
   Min.  1st Qu.   Median    Mean 3rd Qu.    Max.
 -2.950   -0.855   -0.200  -0.006   0.570  14.300
```

```
n <- nrow(ObsData)
varHat.IC <- var(IC)/n; varHat.IC
```

```
[1] 0.0002024
```

```
#Psi and 95%CI for Psi
cat("\n TMLE.SI_bias:", abs(True_Psi-Psi))
```

```
  TMLE.SI_bias: 0.002383
```

```
cat("\n 95%CI:", c(Psi-1.96*sqrt(varHat.IC),  Psi+1.96*sqrt(varHat.IC)))
```

```
 95%CI: 0.1725 0.2283
```

Hide

```
cat("\n Relative_TMLE.SI_bias:",abs(True_Psi-Psi)/True_Psi*100,"%")
```

```
 Relative_TMLE.SI_bias: 1.204 %
```

8 Comparison with AIPTW

$$\psi_0^{AIPTW-ATE} \quad = \quad \frac{1}{n}\sum_{i=1}^{n}\left(\frac{I(A_i=1)}{g_n(1\,|W_i))} - \frac{I(A_i=0)}{g_n(0\,|W_i))}\right)\left[Y_i - \bar{Q}_n^0(A_i, W_i)\right] + \frac{1}{n}\sum_{i=1}^{n}\bar{Q}_n^0(1,\,W_i) - \bar{Q}_n^0(0,\,W_i)\,. \,(4)$$

Hide

```
AIPTW <- mean((h[,1]*(Y-Q$QAW))+(Q$Q1W-Q$Q0W)); AIPTW
```

```
[1] 0.1948
```

Hide

```
cat("\n AIPTW_bias:", abs(True_Psi-AIPTW))
```

```
 AIPTW_bias: 0.003211
```

Hide

```
cat("\n Relative_AIPTW_bias:",abs(True_Psi-AIPTW)/True_Psi*100,"%")
```

```
 Relative_AIPTW_bias: 1.622 %
```

9 TMLE using the Super-Learner

Hide

```
#Q0
library(SuperLearner)
#Specify SuperLearner libraries
SL.library <- c("SL.glm","SL.step","SL.glm.interaction")
#Data frame with X with baseline covariates and exposure
X <- subset(ObsData, select=c(A, w1, w2, w3, w4))
n <- nrow(ObsData)
#Create data frames with A=1 and A=0
X1<-X0<-X
X1$A <-1
X0$A <-0
#Create new data by stacking
newdata <- rbind(X,X1,X0)
#Call superlearner
Qinit <- SuperLearner(Y=ObsData$Y, X=X, newX=newdata, SL.library=SL.library, family=
"binomial")
Qinit
```

```
Call:
SuperLearner(Y = ObsData$Y, X = X, newX = newdata, family = "binomial",
    SL.library = SL.library)


                          Risk    Coef
SL.glm_All                0.1766 0.4751
SL.step_All               0.1766 0.0000
SL.glm.interaction_All    0.1766 0.5249
```

Hide

```
#Predictions
#Pred prob of survival given A, W
QbarAW <- Qinit$SL.predict[1:n]
#Pred prob of surv for each subject given A=1 and w
Qbar1W <- Qinit$SL.predict[(n+1):(2*n)]
#Pred prob of surv for each subject given A=0 and w
Qbar0W <- Qinit$SL.predict[(2*n+1):(3*n)]
#Simple substitution estimator Psi(Q0)
PsiHat.SS <- mean(Qbar1W-Qbar0W);PsiHat.SS
```

```
[1] 0.199
```

Hide

```
#Step 2 g_0(A|W) with SuperLearner
w <- subset(ObsData, select=c(w1,w2,w3,w4))
gHatSL <- SuperLearner(Y=ObsData$A, X=w, SL.library=SL.library, family = binomial)
gHatSL;mean(gHatSL)
```

```
Call:
SuperLearner(Y = ObsData$A, X = w, family = binomial, SL.library = SL.library)


                          Risk    Coef
SL.glm_All               0.2091 0.0000
SL.step_All              0.2091 0.4355
SL.glm.interaction_All   0.2090 0.5645
```

```
argument is not numeric or logical: returning NA
```

```
[1] NA
```

Hide

```
#Generate the pred prob of A=1 and, A=0 given covariates
gHat1W <- gHatSL$SL.predict
gHat0W <- 1-gHat1W
#Step 3: Clever covariate
HAW <- as.numeric(ObsData$A==1)/gHat1W - as.numeric(ObsData$A==0)/gHat0W;mean(HAW)
```

```
[1] 0.003329
```

Hide

```
H1W <-   1/gHat1W
H0W <-  -1/gHat0W
```

Hide

```
#Step 4: Substitution estimaiton Q* of the ATE.
logitUpdate <- glm(ObsData$Y ~ -1 + offset(qlogis(QbarAW))+HAW, family='binomial')
eps <- logitUpdate$coef;eps
```

```
      HAW
0.0004736
```

Hide

```
#Calculating the predicted values for each subject under each txt
QbarAW.star <- plogis(qlogis(QbarAW)+eps*HAW)
Qbar1W.star <- plogis(qlogis(Qbar1W)+eps*H1W)
Qbar0W.star <- plogis(qlogis(Qbar0W)+eps*H0W)
PsiHat.TMLE.SL <- mean(Qbar1W.star) - mean(Qbar0W.star)
cat("PsiHat.TMLE.SL:", PsiHat.TMLE.SL)
```

```
PsiHat.TMLE.SL: 0.1994
```

Hide

```
cat("\n PsiHat.TMLE.SL_bias:", abs(True_Psi-PsiHat.TMLE.SL))
```

```
 PsiHat.TMLE.SL_bias: 0.001419
```

Hide

```
cat("\n Relative_PsiHat.TMLE.SL_bias:",abs(True_Psi-PsiHat.TMLE.SL)/True_Psi*100,"%"
)
```

```
 Relative_PsiHat.TMLE.SL_bias: 0.7166 %
```

10 R-TMLE

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```
library(tmle)
w <- subset(ObsData, select=c(w1,w2,w3,w4))
tmle <- tmle(Y, A, W=w)
cat("TMLER_Psi:", tmle$estimates[[2]][[1]],";","95%CI(", tmle$estimates[[2]][[3]],")
")
```

```
TMLER_Psi: 0.1993 ; 95%CI( 0.1798 0.2188 )
```

Hide

```
cat("\n TMLE_bias:", abs(True_Psi-tmle$estimates[[2]][[1]]))
```

```
 TMLE_bias: 0.001328
```

Hide

```
cat("\n Relative_TMLE_bias:",abs(True_Psi-tmle$estimates[[2]][[1]])/True_Psi*100,"%"
)
```

```
 Relative_TMLE_bias: 0.6708 %
```

11 R-TMLE improving prediction

Hide

```
SL.TMLER.Psi <- tmle(Y=Y, A=A, W=w, family="binomial",
    Q.SL.library = c("SL.glm", "SL.glm.interaction", "SL.gam", "SL.randomForest"),
    g.SL.library = c("SL.glm", "SL.glm.interaction", "SL.gam", "SL.randomForest"))
cat("SL.TMLER.Psi:", SL.TMLER.Psi$estimates[[2]][[1]],";","95%CI(", SL.TMLER.Psi$est
imates[[2]][[3]],")")
```

```
SL.TMLER.Psi: 0.1993 ; 95%CI( 0.1798 0.2188 )
```

Hide

```
cat("\n SL.TMLER.Psi_bias:", abs(True_Psi-SL.TMLER.Psi$estimates[[2]][[1]]))
```

```
 SL.TMLER.Psi_bias: 0.001305
```

Hide

```
cat("\n Relative_SL.TMLER.Psi_bias:",abs(True_Psi-SL.TMLER.Psi$estimates[[2]][[1]])/
True_Psi*100,"%")
```

```
 Relative_SL.TMLER.Psi_bias: 0.6589 %
```

12 Thank you

Thank you for participating in this tutorial.
If you have updates or changes that you would like to make, please send me (https://github.com/migariane
/MALF) a pull request. Alternatively, if you have any questions, please e-mail me.
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13 Session Info

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```
devtools::session_info()
```

14 References

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