

# Model selection and causal effect estimation

# A summary of the question

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- You want to estimate causal effect of a variable  $X$  on a response variable  $Y$ , but there are "confounds"  $Z$ . E.g.:
  - $X$ : characteristic(s) of child's linguistic input
  - $Y$ : language development outcome (e.g., vocab test score)
  - $Z$ : socioeconomic status of family
- You have a set of models  $M_1, M_2, \dots, M_k$  that are candidates for analyzing your dataset  $D$ 
  - By assumption,  $D$  includes  $X, Y, Z$ , and maybe other info  $W$
- Each model includes a characterization of the  $Y \sim X$  relationship that is potentially scientifically interpretable
- Each model also has some predictive "score"
- How to use  $\{M_i\}$  to estimate the causal effect of interest?

# Random-effects structure in this light

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- Scenario: in addition to the foregoing, now our data are hierarchically organized with grouping factor  $F$
- How should we think about random-effects specification in this light?