Discussion Assignment #2

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Question 2(d) What are the observed data O? Factorize the observed data distribution P0 according to the time-ordering.

N i.i.d. copies of $O = (L_0, A_0, L_1, A_1, L_2) \sim P_0$ (with Y as a subset of the Ls)

Basic Probability reminder for factoring:

- $P(A, B) = P(A \cup B) = P(A|B)XP(B)$
- If we know that say 10% of the class drinks coffee, and that of coffee drinkers, 50% like ginger cookies, then 5% of the class drinks coffee AND likes ginger cookies.
- So then, $P(A, B, C) = P(A|B, C)XP(B|C)XP(C)$

Because we have something that is a function of the joint distribution (P_0) we can factorize it using probability rules into conditional distributions that we can use.

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So,

$$P(L_0, A_0, L_1, A_1, L_2) =$$
$$P(L_2 | A_1 = a_1, L_1 = l_1, A_0 = a_0, L_0 = l_0)X$$
$$P(A_1 | L_1 = l_1, A_0 = a_0, L_0 = l_0)X$$
$$P(L_1 | A_0 = a_0, L_0 = l_0)X$$
$$P(A_0 | L_0 = l_0)X$$
$$P(L_0 = l_0)$$

This is the same as,

$$P(L_0, A_0, L_1, A_1, L_2) =$$

Question 2(e): What assumptions are needed to identify the causal parameter from the observed data distribution?

In order to identify our causal parameter from the observed data distribution, we must use the:

1. Sequential Randomization assumption, which assumes each a is independent of y (and which allows us to control for a different set of covariates at each time point)
2. Positivity assumption, which assumes that no strata have few or no observations.
3. No unmeasured confounding
4. Correct model is specified
5. No measurement error

Question 2(f): Specify the G-computation formula (i.e. the statistical estimand) for this example.

$$\psi_{n,\hat{gcomp}}(P_n) = 1/n \sum_{i=1}^{n} \bar{Q}_n(A_i = a, W_i)$$