

STEP 1:
DESCRIBE
EXPERIMENT

STEP 2:
SPECIFY
STATISTICAL MODEL

STEP 3:
DEFINE STATISTICAL
QUERY

STEP 4:
**CONSTRUCT
ESTIMATOR**

STEP 5:
OBTAIN
INFERENCE

STEP 6:
MAKE SUBSTANTIVE
CONCLUSION

TMLE

- 1 Initial estimation of $P[Y = 1|A, W]$ with super (machine) learning
- 2 Updating initial estimate to achieve optimal bias-variance trade-off for ψ_{stat}

TMLE estimates are optimal:
plug-in, efficient, unbiased, finite sample robust