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

## Statistical properties to consider

- Substitution / plug-in
- Valid inference
- Efficiency
- Ability to optimize finite sample performance