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 $E[Y|A,W]$ with super (machine) learning

2. Updating initial estimate to acheive optimal bias-variance trade-off for ψ_{stat}

TMLE estimates are optimal:

plug-in, efficient, unbiased, finite sample robust