

# Causal Data Science: Estimating Identifiable Causal Effects

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- Overview
- Less Technical
- Introduction at a broad & intuitive level



“ Remdesivir use is associated with lower mortality in patients with COVID

Clinical Infectious Diseases, 2019

“ Remdesivir use is associated with lower mortality in patients with COVID

Clinical Infectious Diseases, 2019

“ Remdesivir becomes first Covid-19 treatment to receive FDA approval

CNN, 2020

“ *Remdesivir use is associated with lower mortality in patients with COVID*

Clinical Infectious Diseases, 2019

“ *Remdesivir becomes first Covid-19 treatment to receive FDA approval*

CNN, 2020

“ *WHO recommends against use of Remdesivir for COVID patients*

CNN, 2020

**What's going on?**

# Story Behind the Data

---

## Observational Study (FDA)

|                | Mortality Rate |
|----------------|----------------|
| Remdesivir     | 11%            |
| Non Remdesivir | 20%            |

vs.

## Randomized Trial (WHO)

|                | Mortality Rate |
|----------------|----------------|
| Remdesivir     | 15%            |
| Non Remdesivir | 15%            |

*Positive Correlation with Lower Mortality*

*No Causal Effect to Lower Mortality*

# Story Behind the Data

Since Remdesivir costs over \$2000, wealthier patients are more likely to receive it.

**Observational Study** (FDA)

|                | Mortality Rate |
|----------------|----------------|
| Remdesivir     | 11%            |
| Non Remdesivir | 20%            |

**vs.**

**Randomized Trial** (WHO)

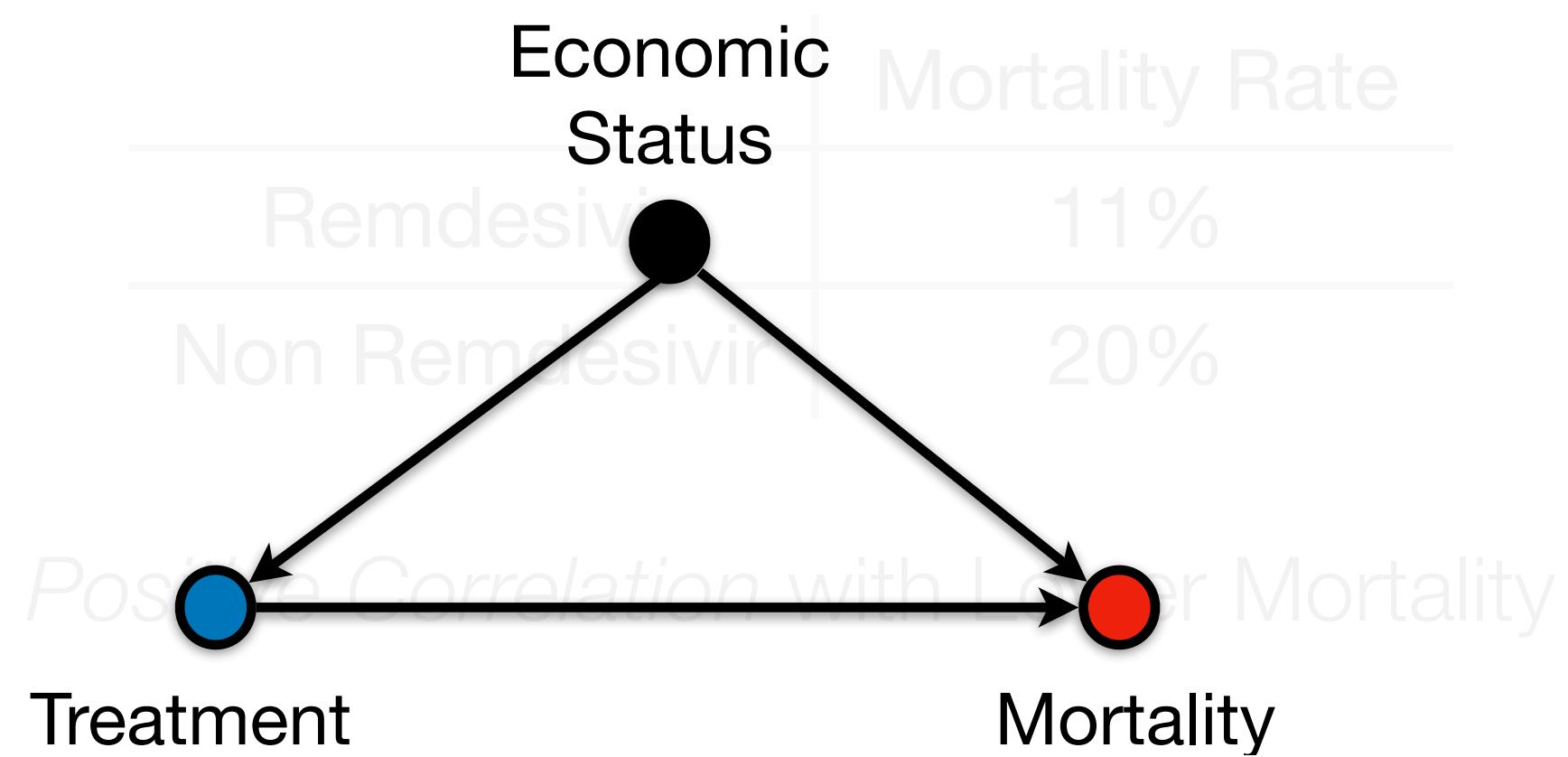
|                | Mortality Rate |
|----------------|----------------|
| Remdesivir     | 15%            |
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*Positive Correlation with Lower Mortality*

*No Causal Effect to Lower Mortality*

# Story Behind the Data

## Observational Study (FDA)



vs.

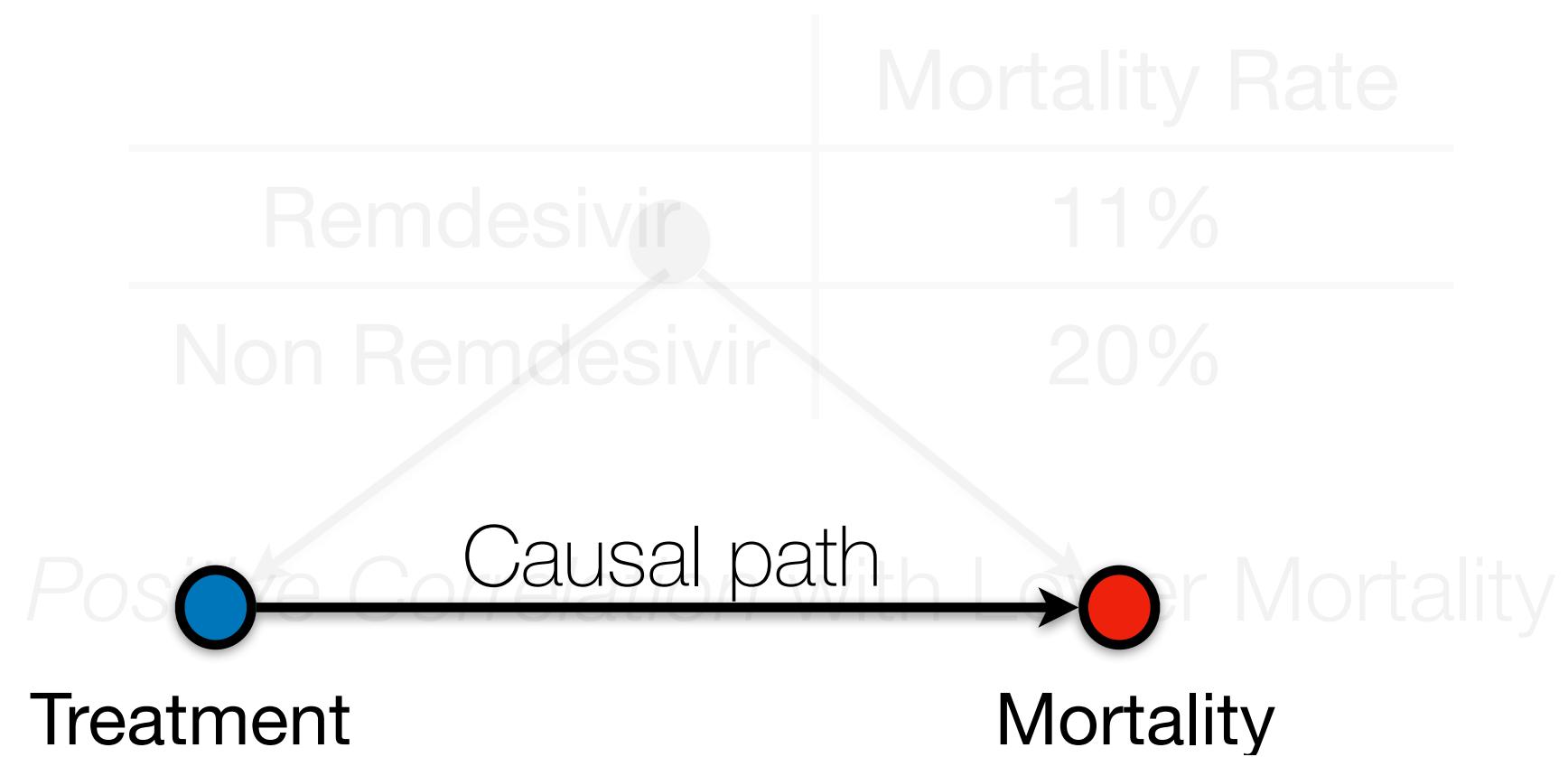
## Randomized Trial (WHO)

|                | Mortality Rate |
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*No Causal Effect to Lower Mortality*

# Story Behind the Data

**Observational Study** (FDA)



**vs.**

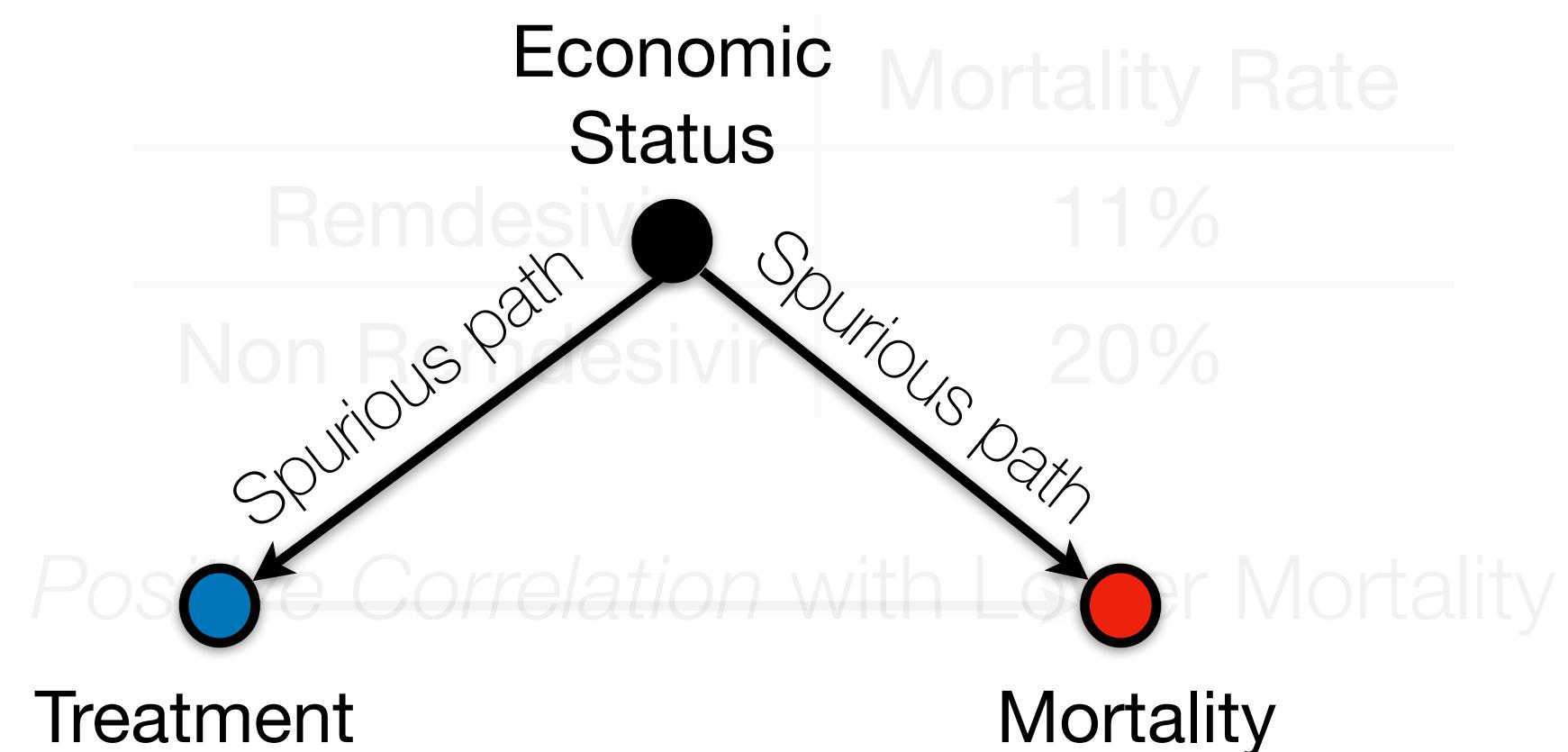
**Randomized Trial** (WHO)

|                | Mortality Rate |
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# Story Behind the Data

## Observational Study (FDA)



vs.

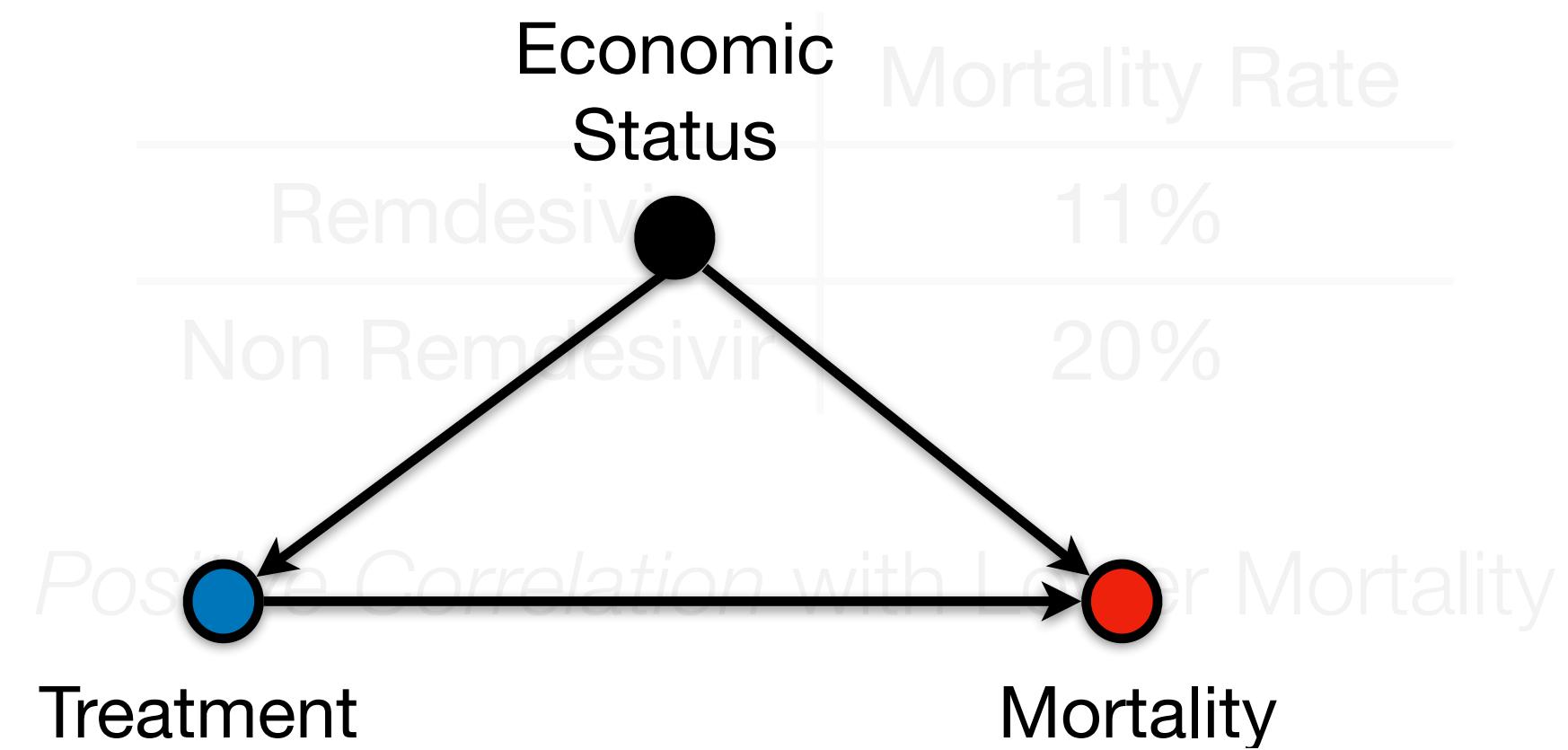
## Randomized Trial (WHO)

|                | Mortality Rate |
|----------------|----------------|
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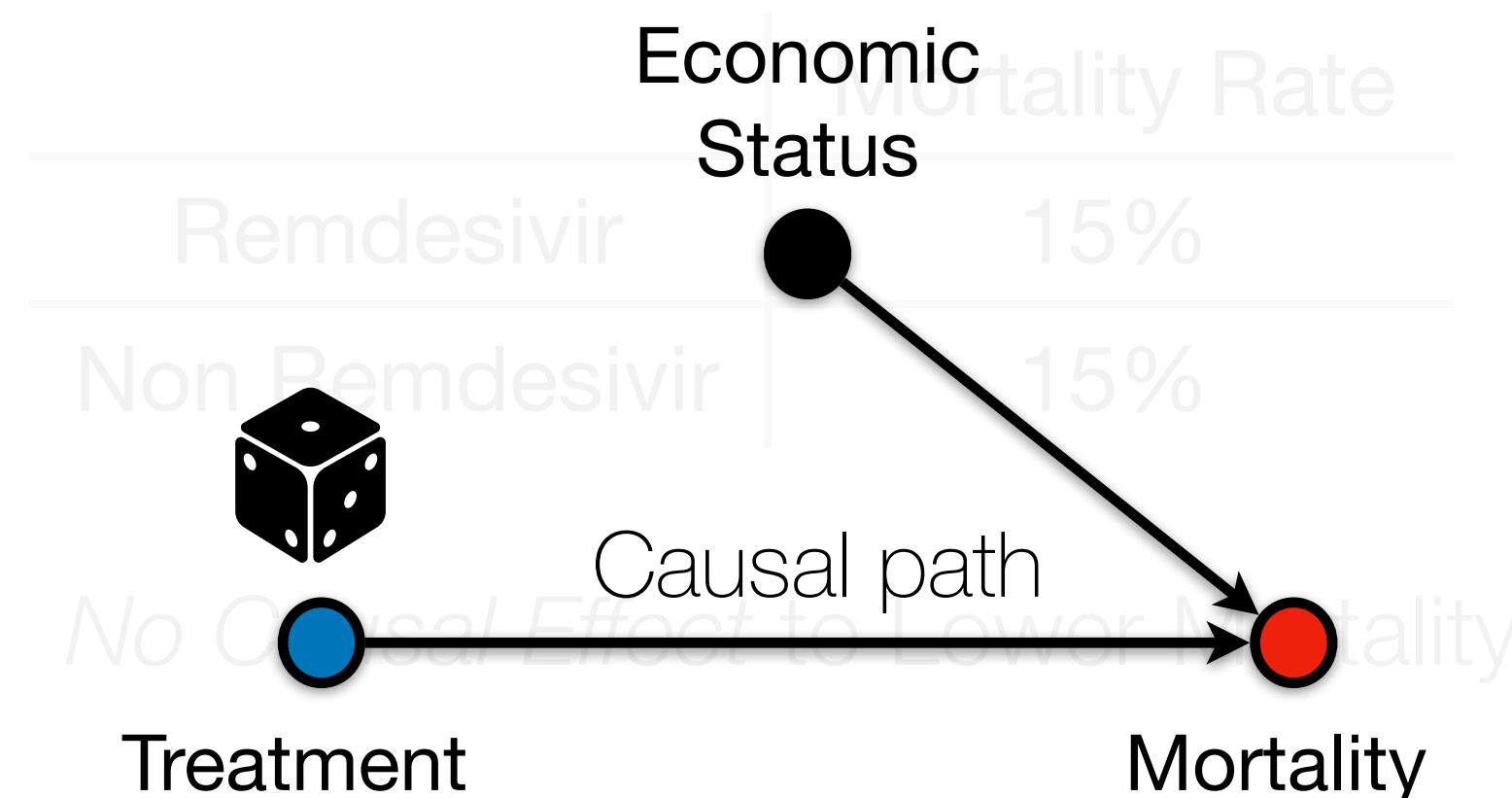
No Causal Effect to Lower Mortality

# Story Behind the Data

**Observational Study (FDA)**



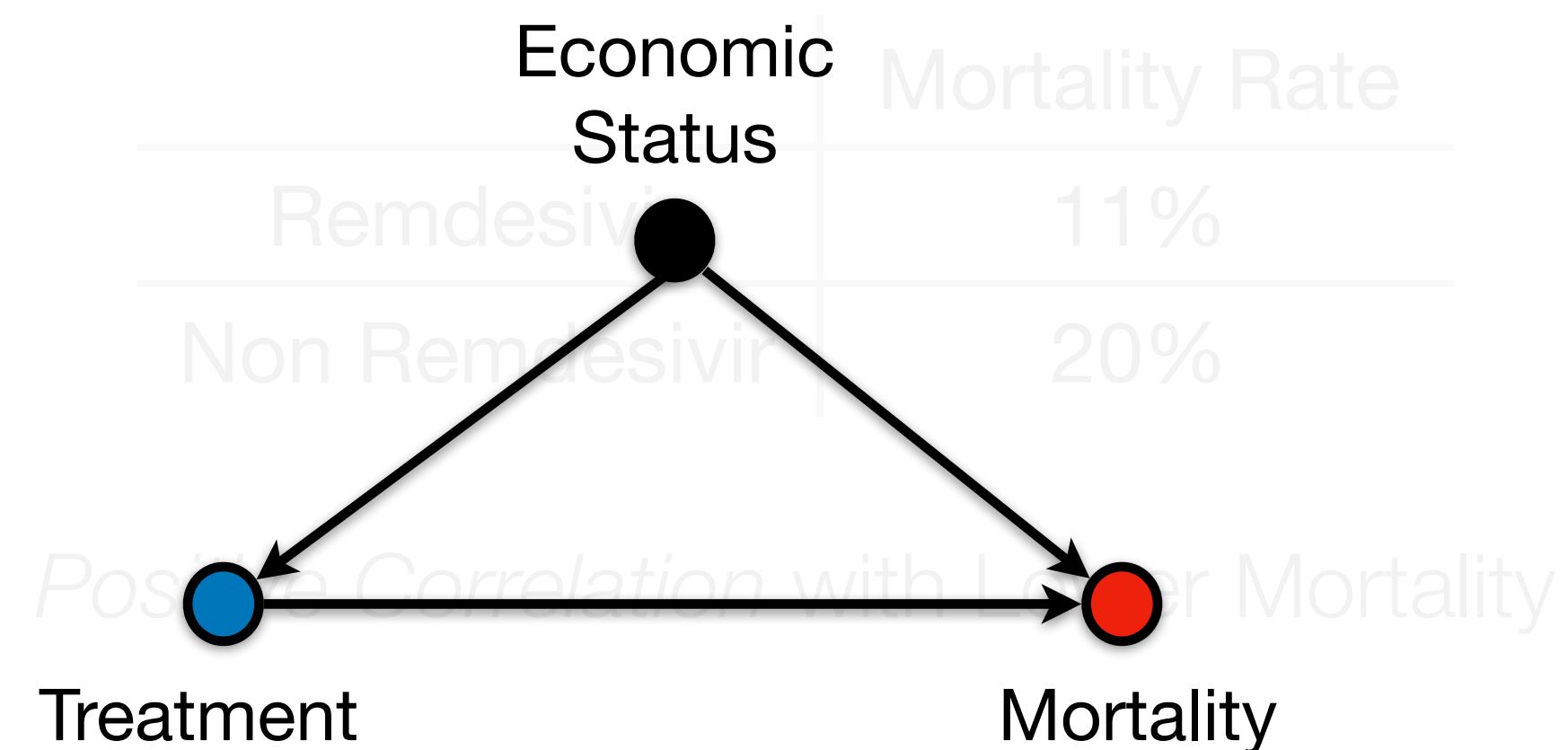
**Randomized Trial (WHO)**



**vs.**

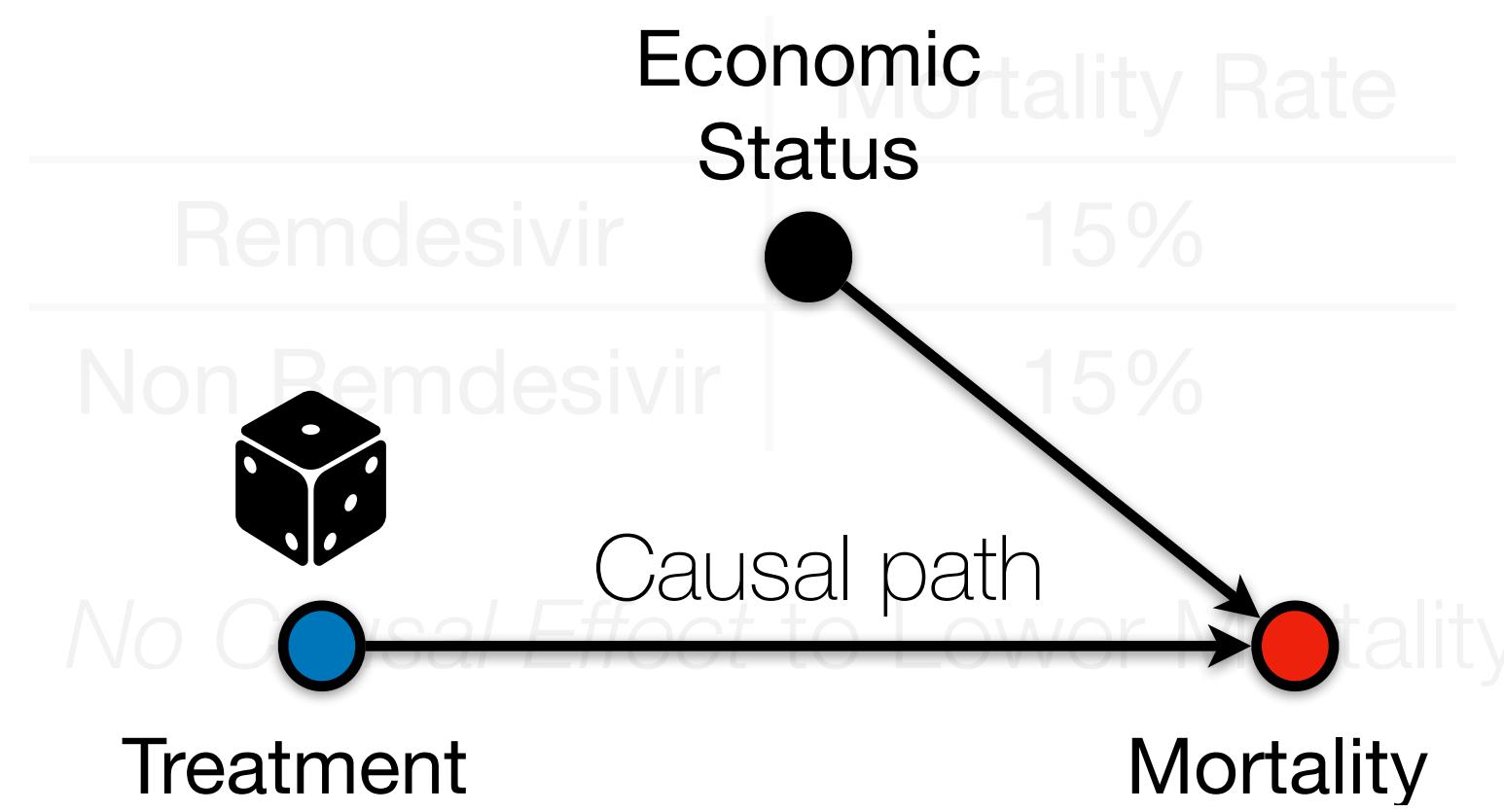
# Story Behind the Data

**Observational Study (FDA)**



**vs.**

**Randomized Trial (WHO)**



- + Feasible, Accessible
- Confounding bias

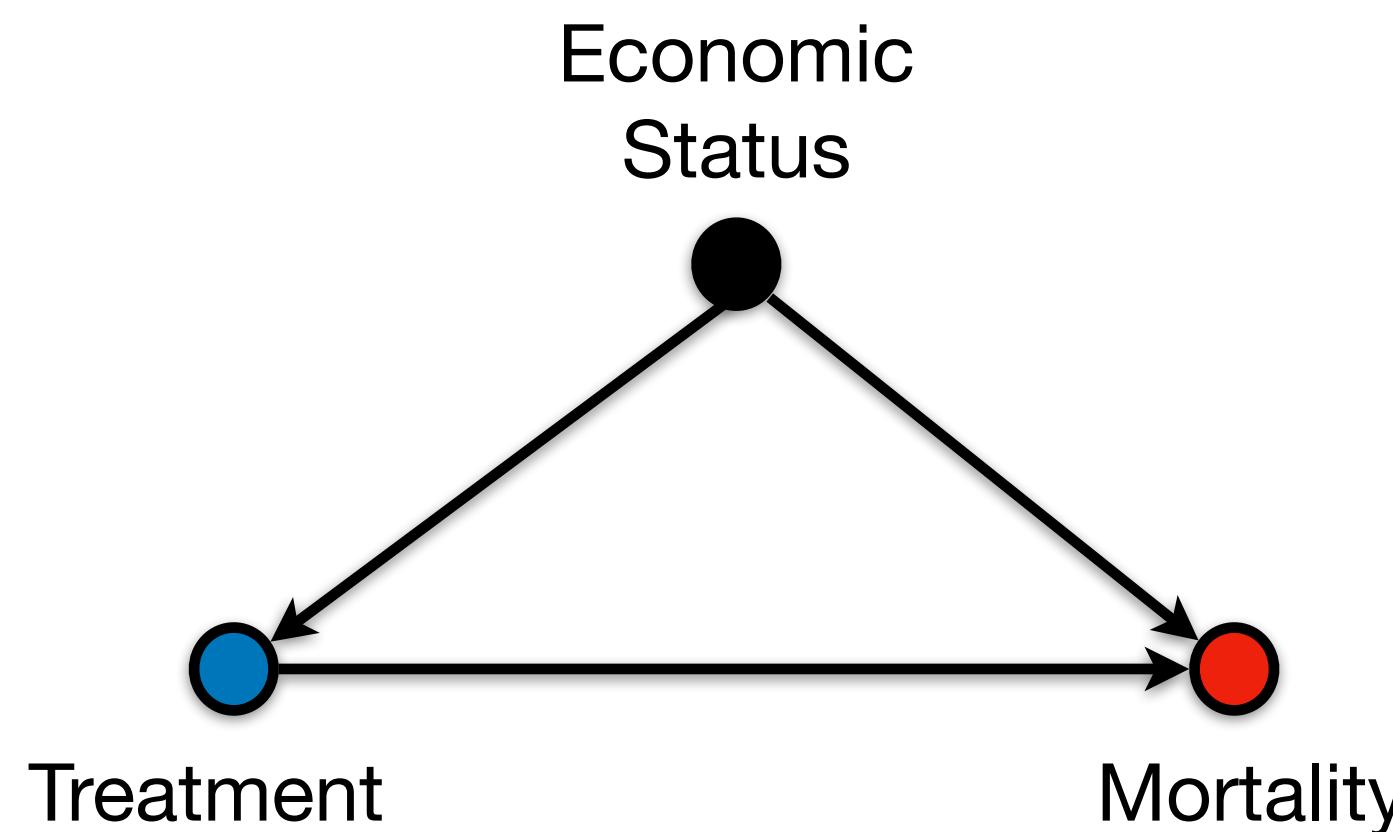
- + Gold standard in causal inference
- Expensive, Infeasible

# Story Behind the Data

## Observational Study (FDA)

|                | Mortality Rate |
|----------------|----------------|
| Remdesivir     | 11%            |
| Non Remdesivir | 20%            |

“Causal Inference Pipeline”



## Causal Effect

|                | Mortality Rate |
|----------------|----------------|
| Remdesivir     | 15%            |
| Non Remdesivir | 15%            |

# Standard Causal Inference Pipeline

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# Standard Causal Inference Pipeline

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Input

---

Effect (Q)

$\mathbb{E}[Y | \text{do}(x)]$

Graph

Samples

$D$  from a distribution  $P$

# Standard Causal Inference Pipeline

Input

Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$

expected **outcome** on **intervening/fixing** treatment **X** to **x**

$\mathbb{E}[Y | \text{do}(X=x)]$

Graph

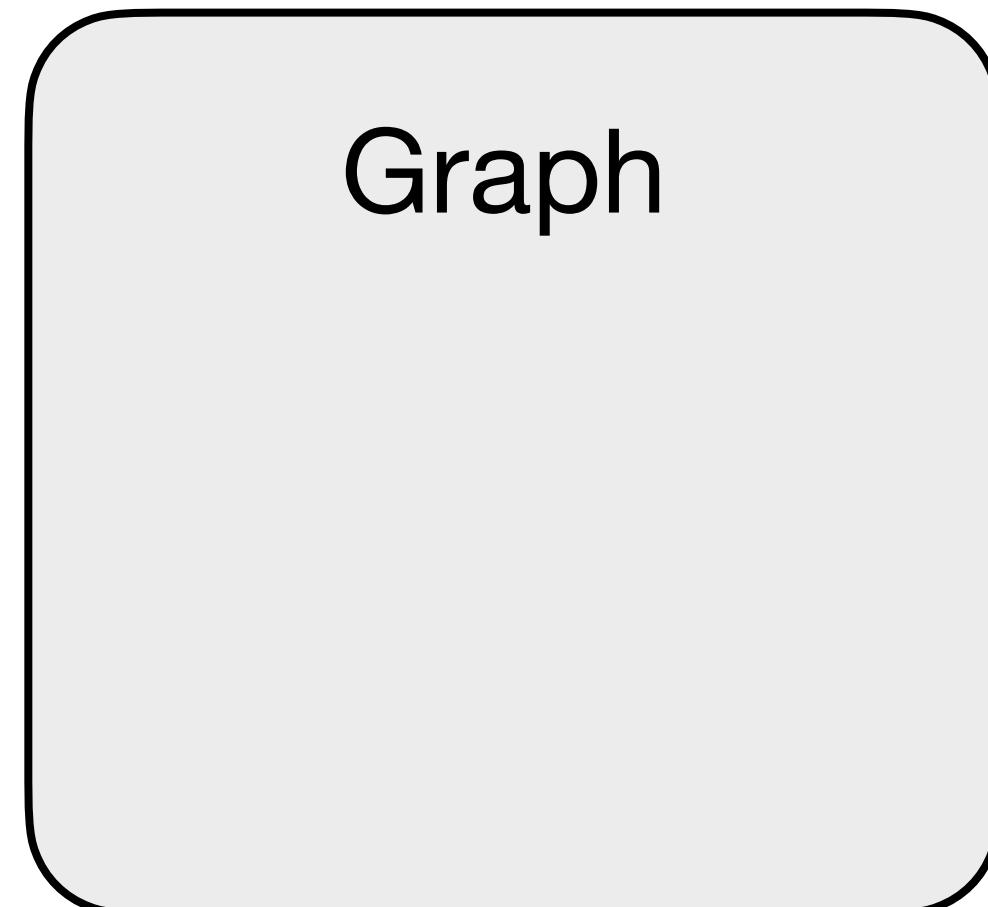
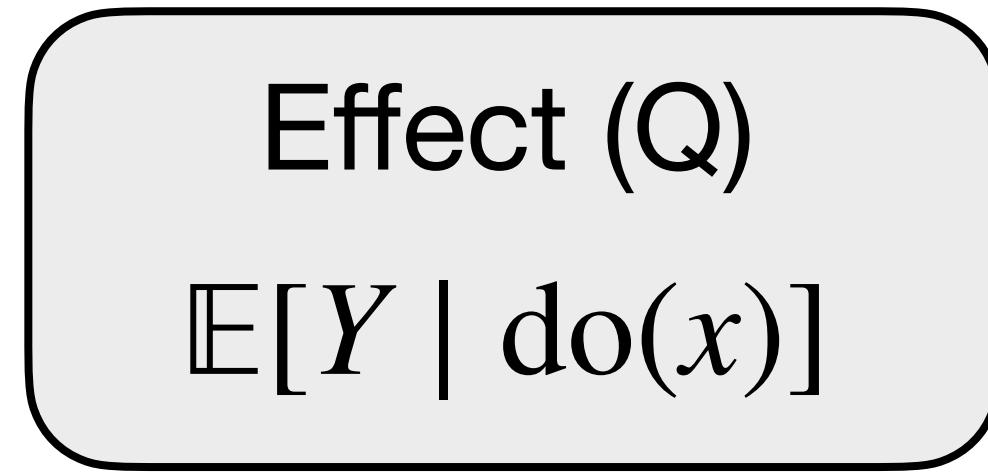
Samples  
 $D$  from a distribution  $P$

# Standard Causal Inference Pipeline

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Input

---



Encode a story (or assumptions) behind the dataset

```
graph LR; Input[Input] --- Effect[Effect (Q)]; Input --- Graph[Graph]; Input --- Samples[Samples]; Graph -- "Encode a story (or assumptions) behind the dataset" --> Graph;
```

# Standard Causal Inference Pipeline

---

## Input

---

Effect (Q)

$$\mathbb{E}[Y \mid \text{do}(x)]$$

Graph

Samples

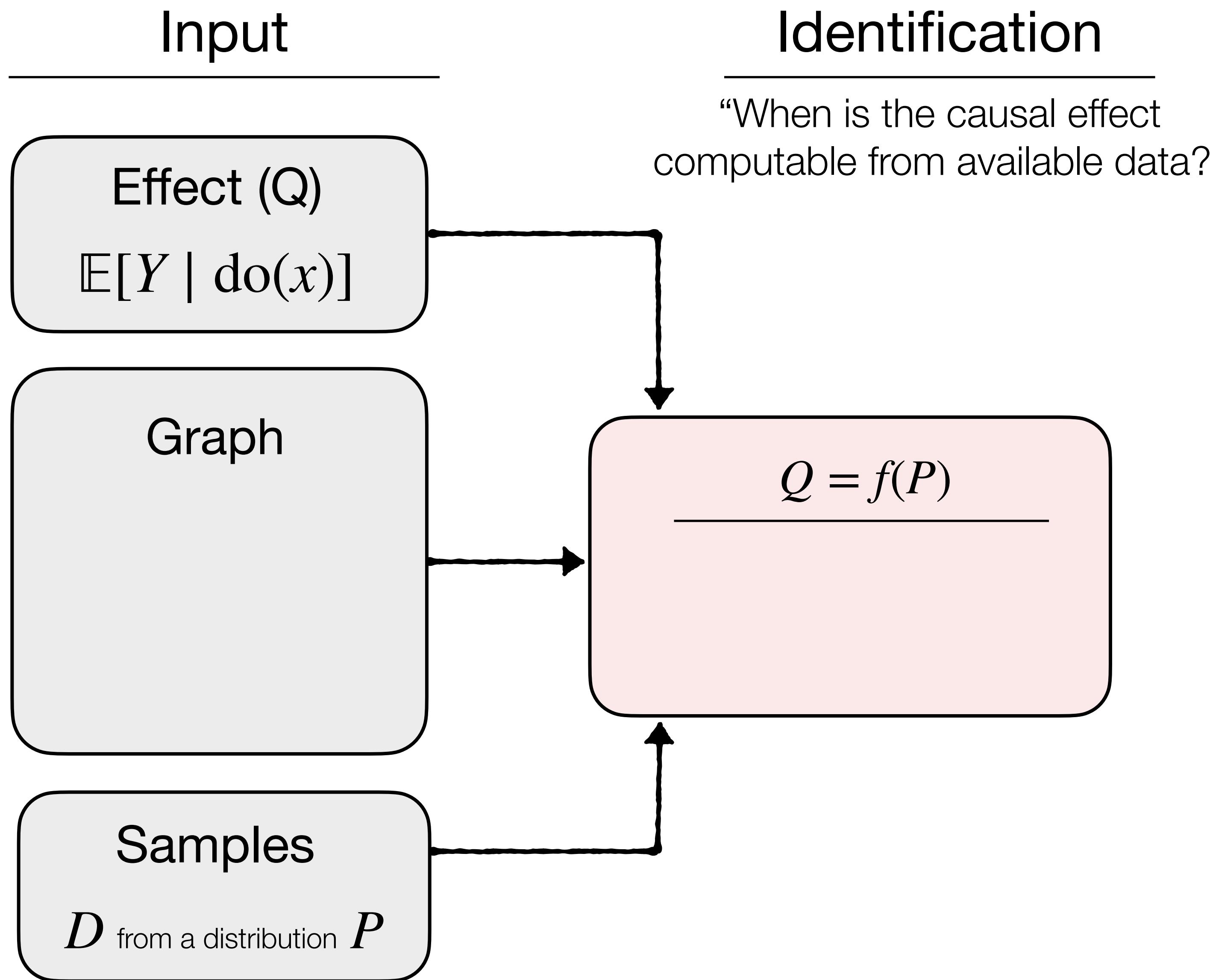
$D$  from a distribution  $P$

## Identification

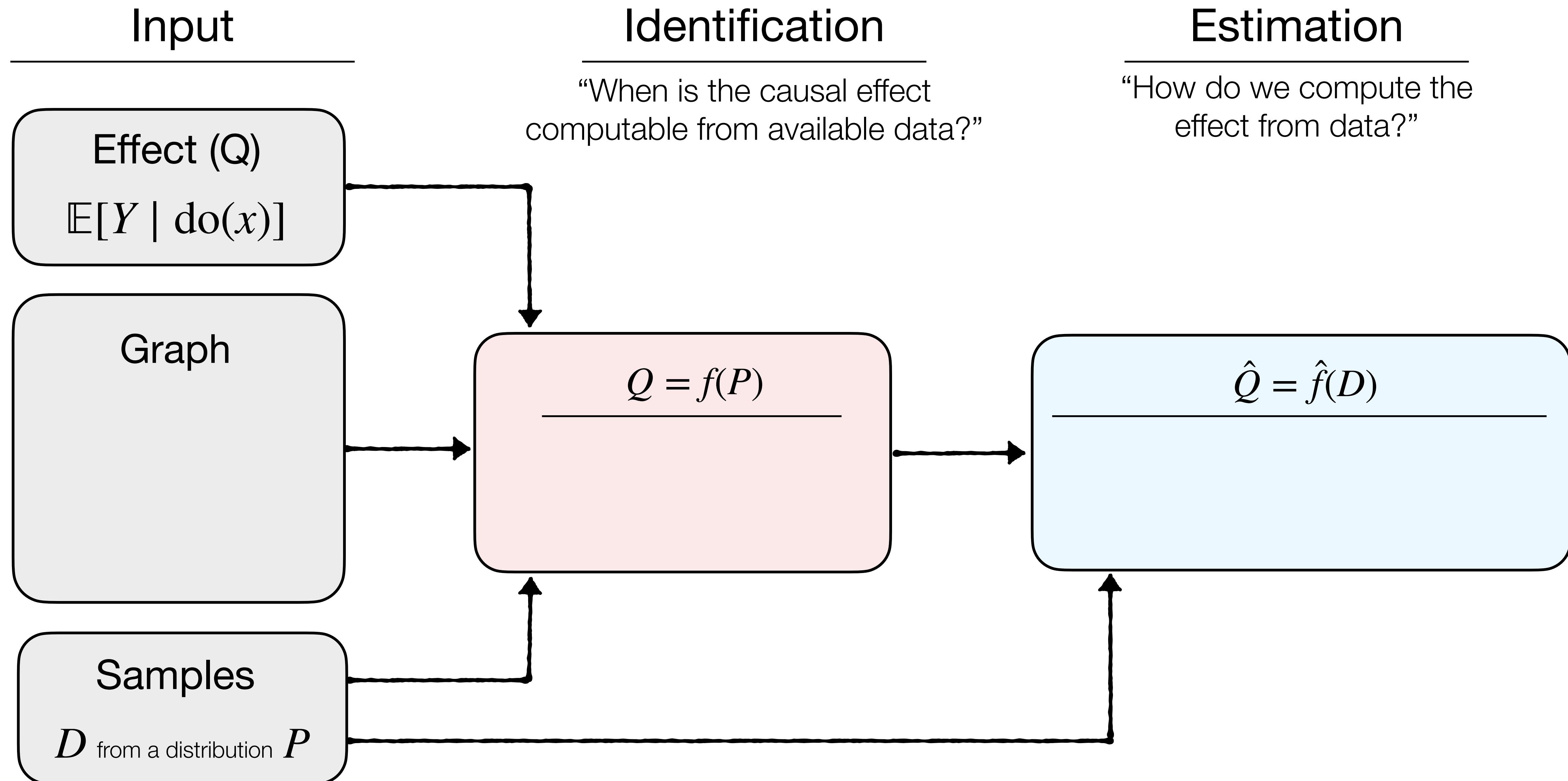
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“When is the causal effect computable from available data?”

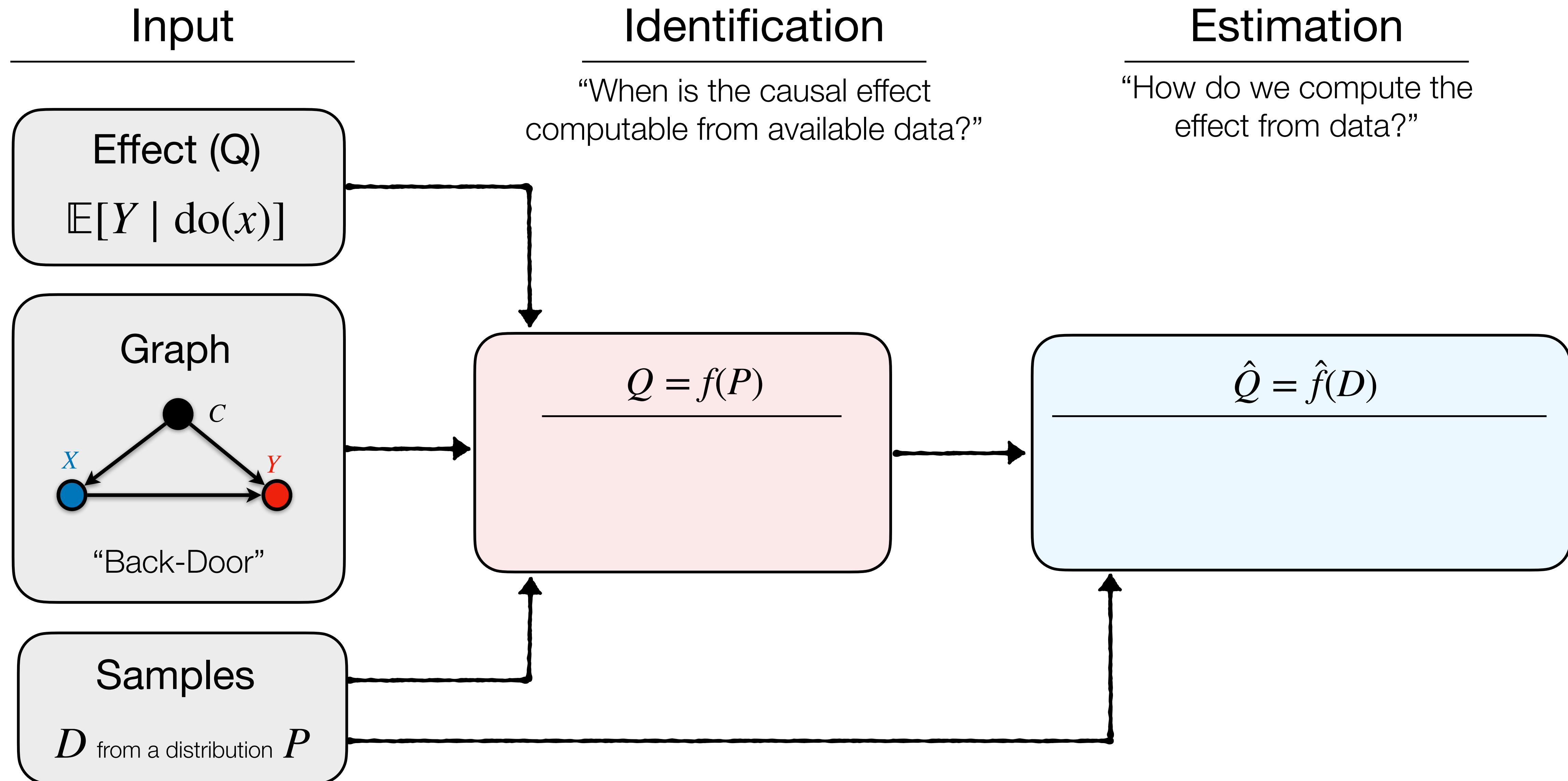
# Standard Causal Inference Pipeline



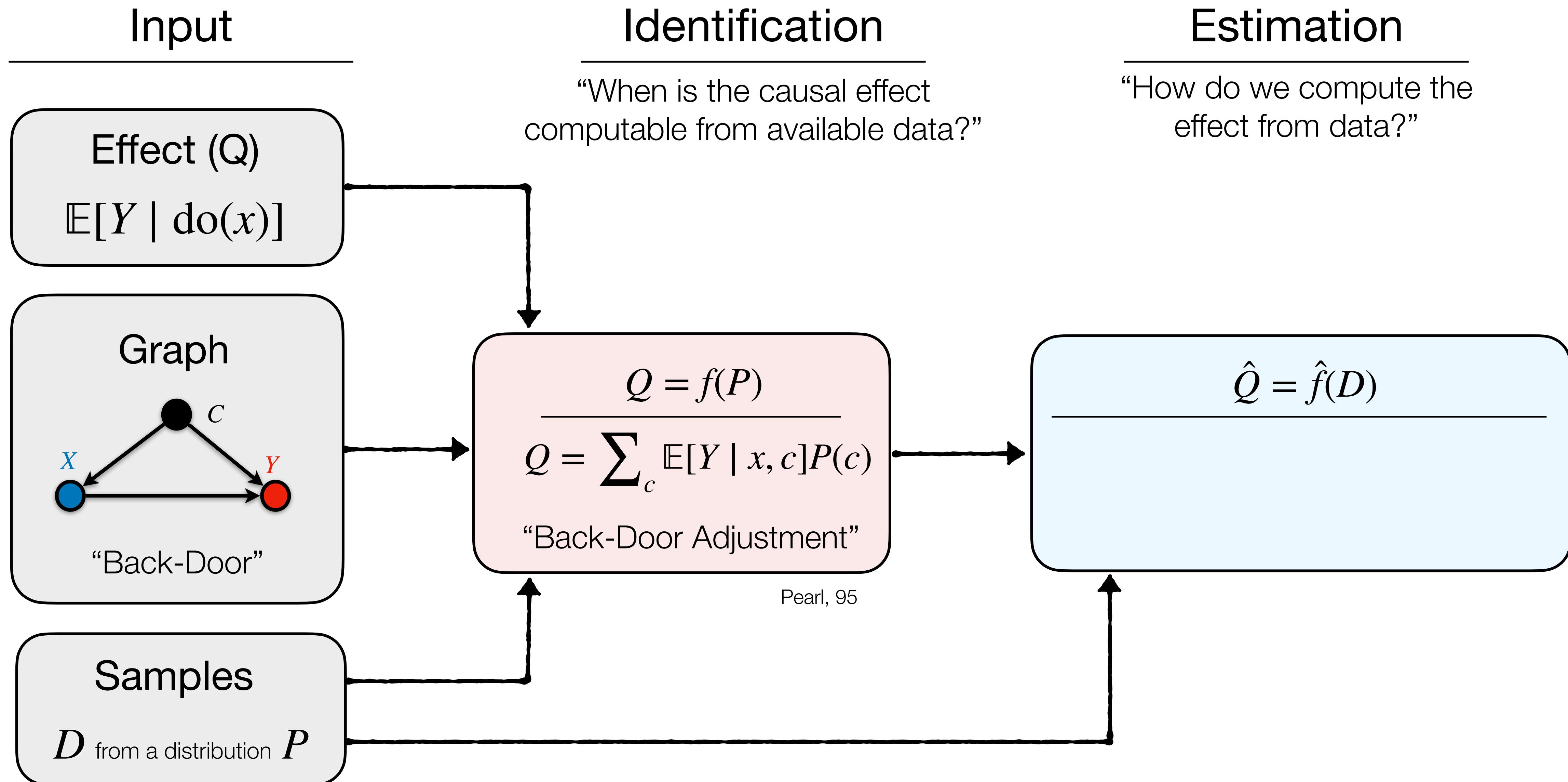
# Standard Causal Inference Pipeline



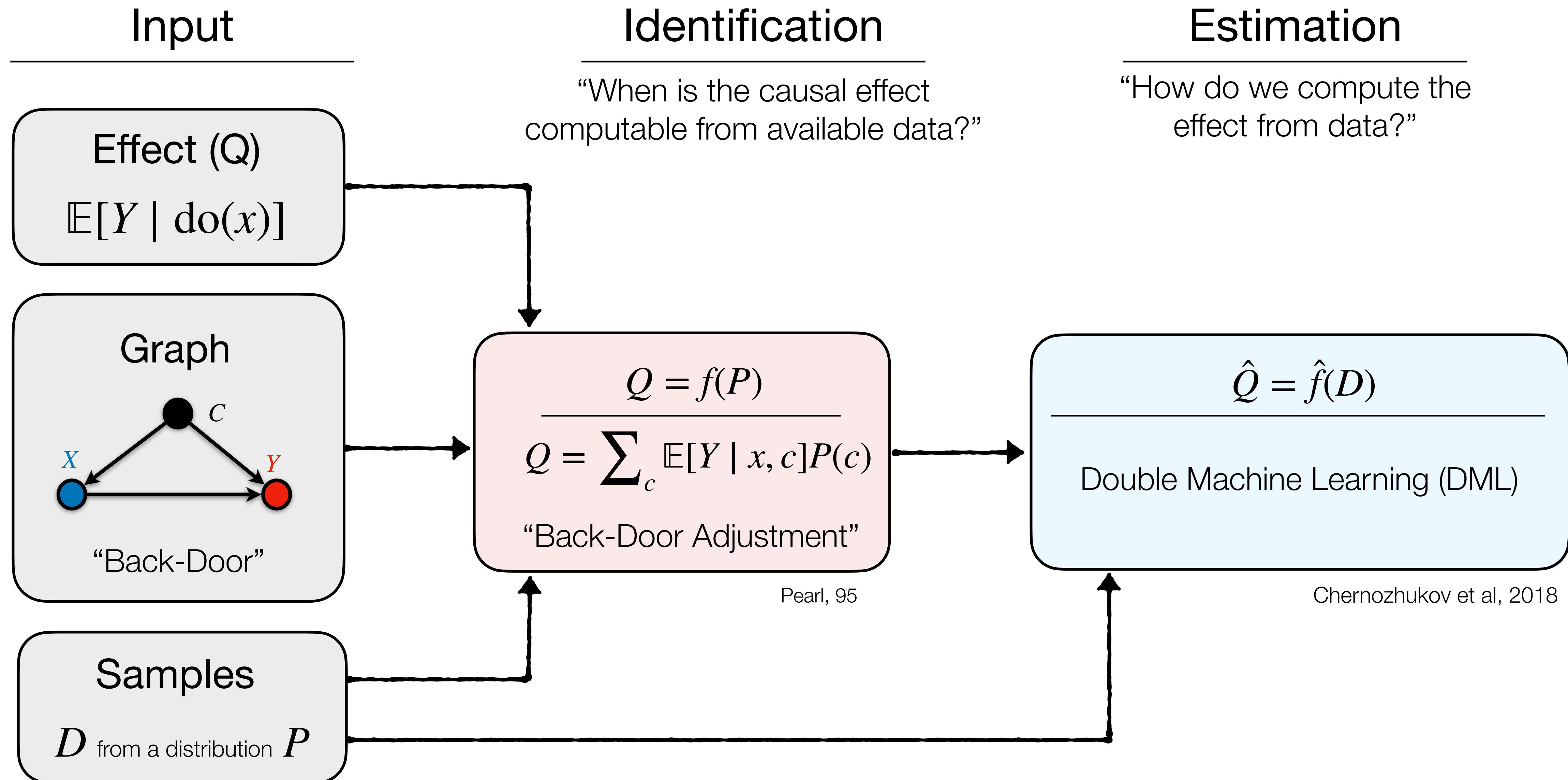
# Standard Causal Inference Pipeline



# Standard Causal Inference Pipeline



# Standard Causal Inference Pipeline



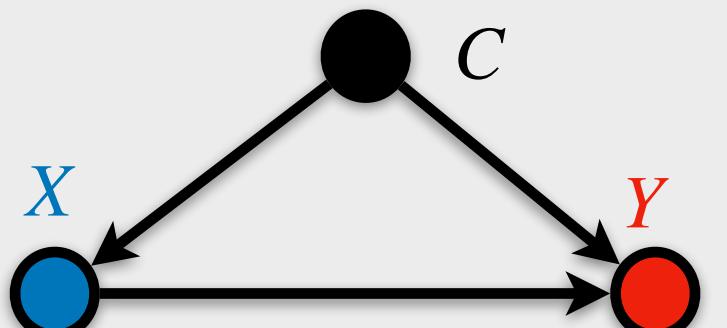
# Challenges in Causal Inference

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Effect (Q)

$$\mathbb{E}[Y \mid \text{do}(x)]$$

Graph



“Back-Door”

Samples

$$D \text{ from } P$$

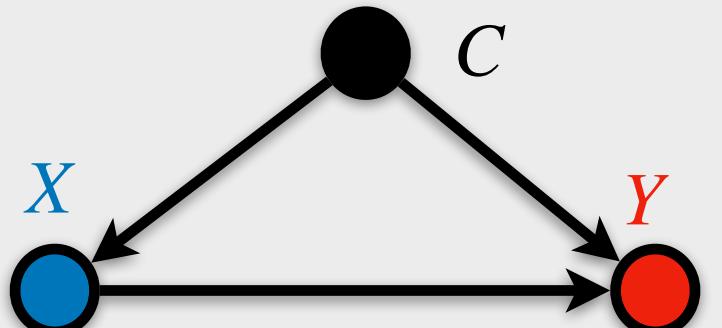
# Challenges in Causal Inference

Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$

1

Complex  
dependences

Graph



“Back-Door”

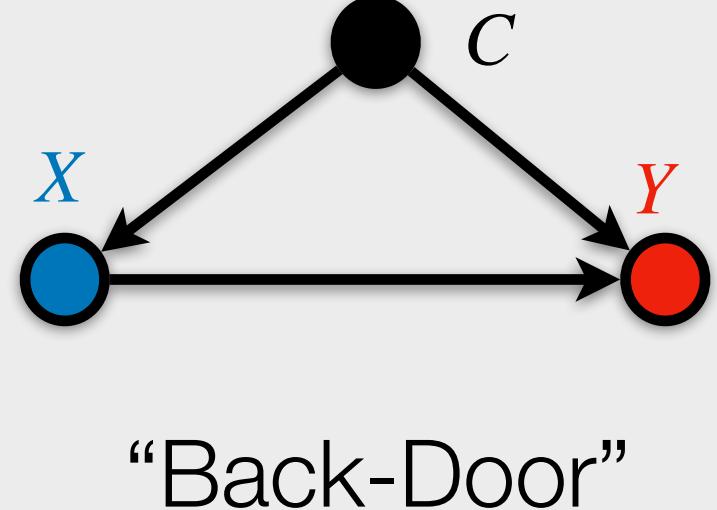
Samples

$D$  from  $P$

# Challenges in Causal Inference

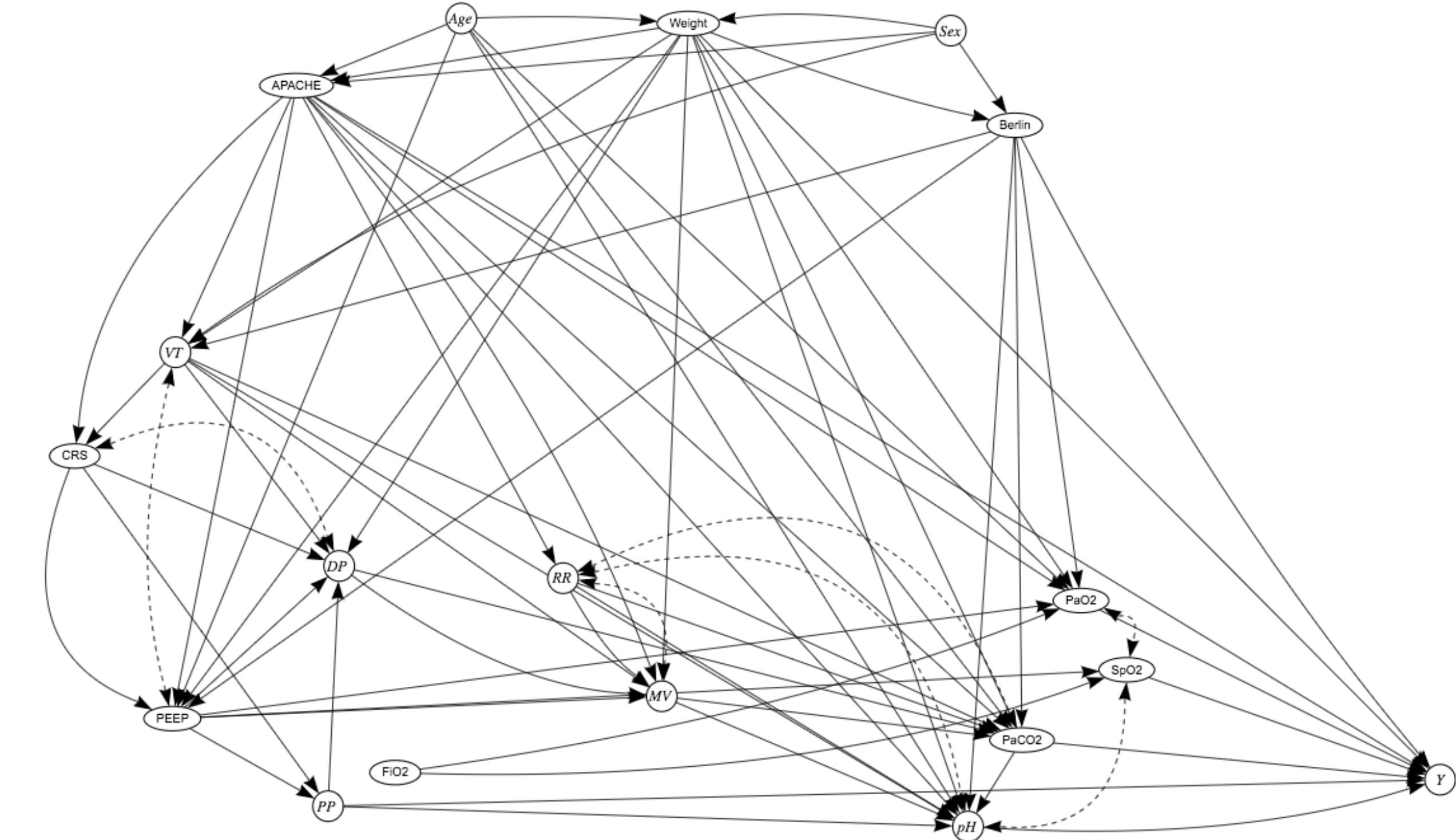
Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$

Graph



Samples  
 $D$  from  $P$

1 Complex dependences



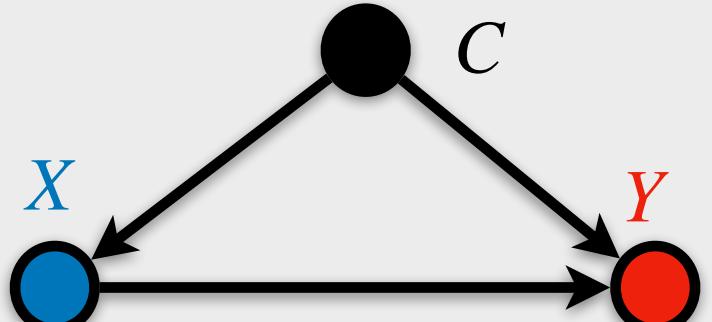
Causal graph on acute respiratory distress syndrome (ARDS)

# Challenges in Causal Inference

Effect (Q)

$$\mathbb{E}[Y \mid \text{do}(x)]$$

Graph



“Back-Door”

Samples

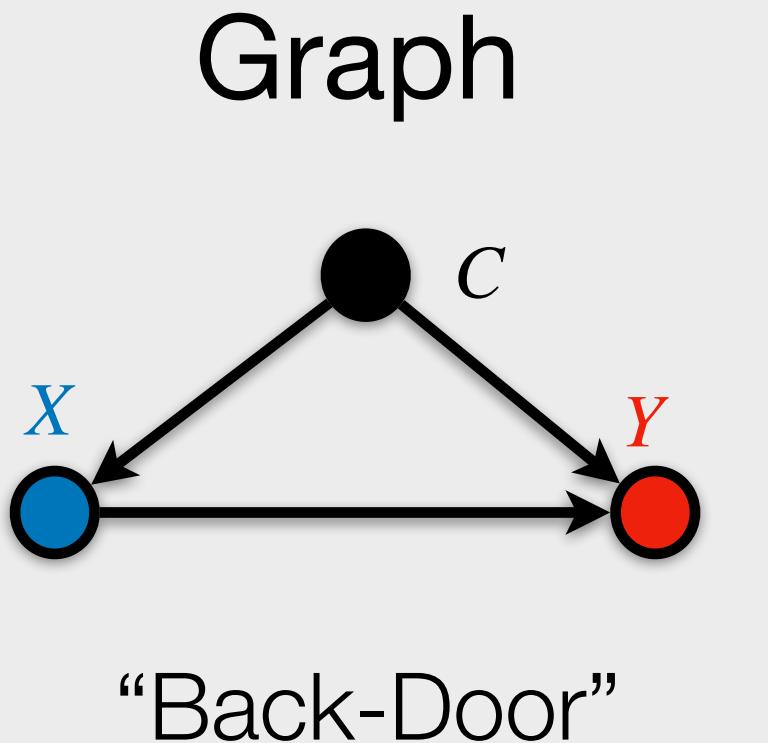
$$D \text{ from } P$$

1 Complex dependences

2 Data fusion  
(observations & experiments)

# Challenges in Causal Inference

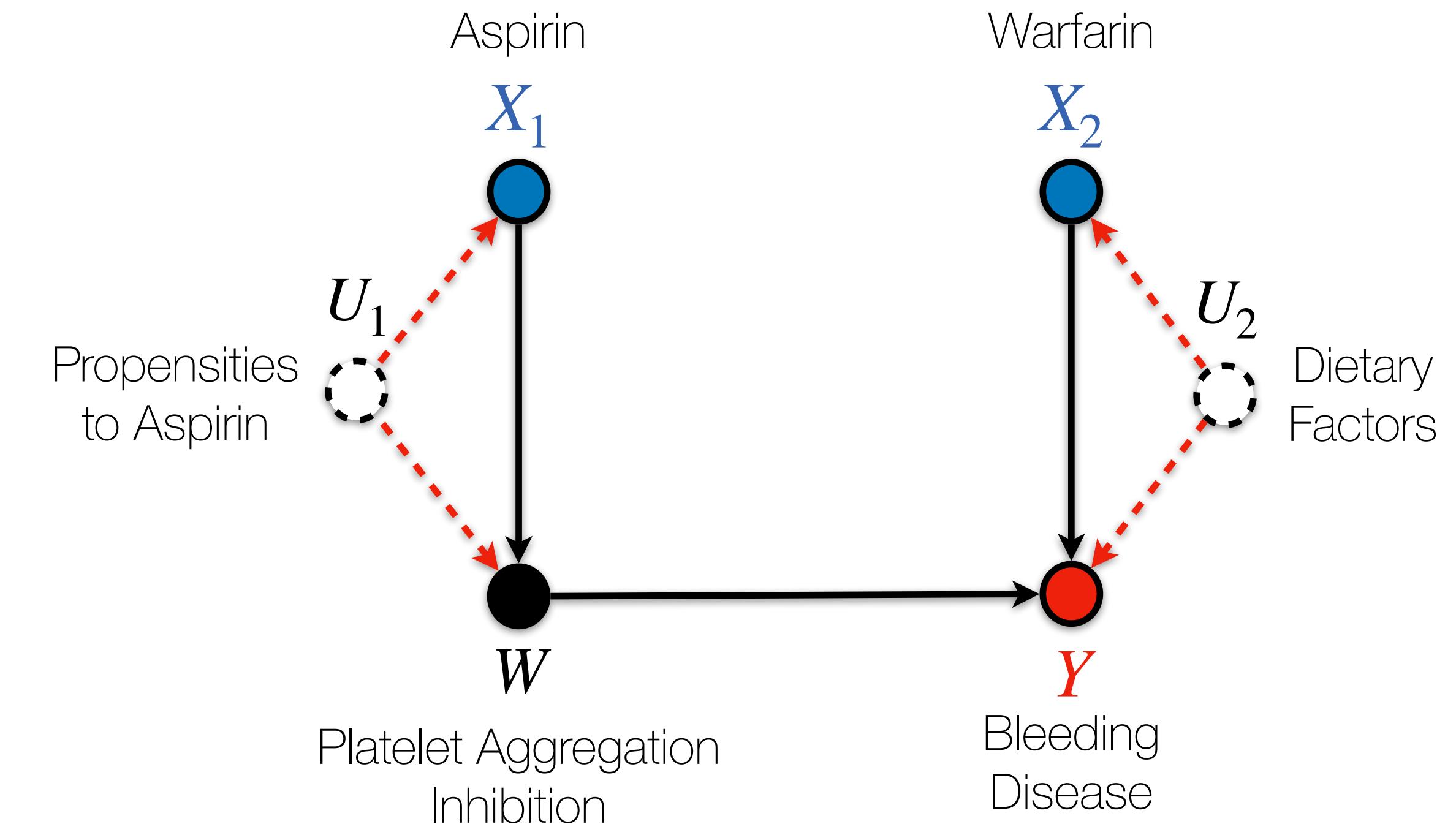
Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$



Samples  
 $D$  from  $P$

1 Complex dependences

2 Data fusion  
(observations & experiments)

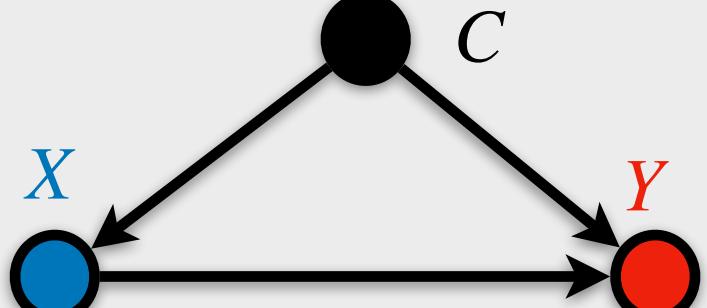


- Goal: Estimate  $\mathbb{E}[Y | \text{do}(x_1, x_2)]$  from single interventions  $\text{do}(x_1)$  and  $\text{do}(x_2)$ .

# Challenges in Causal Inference

Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$

Graph

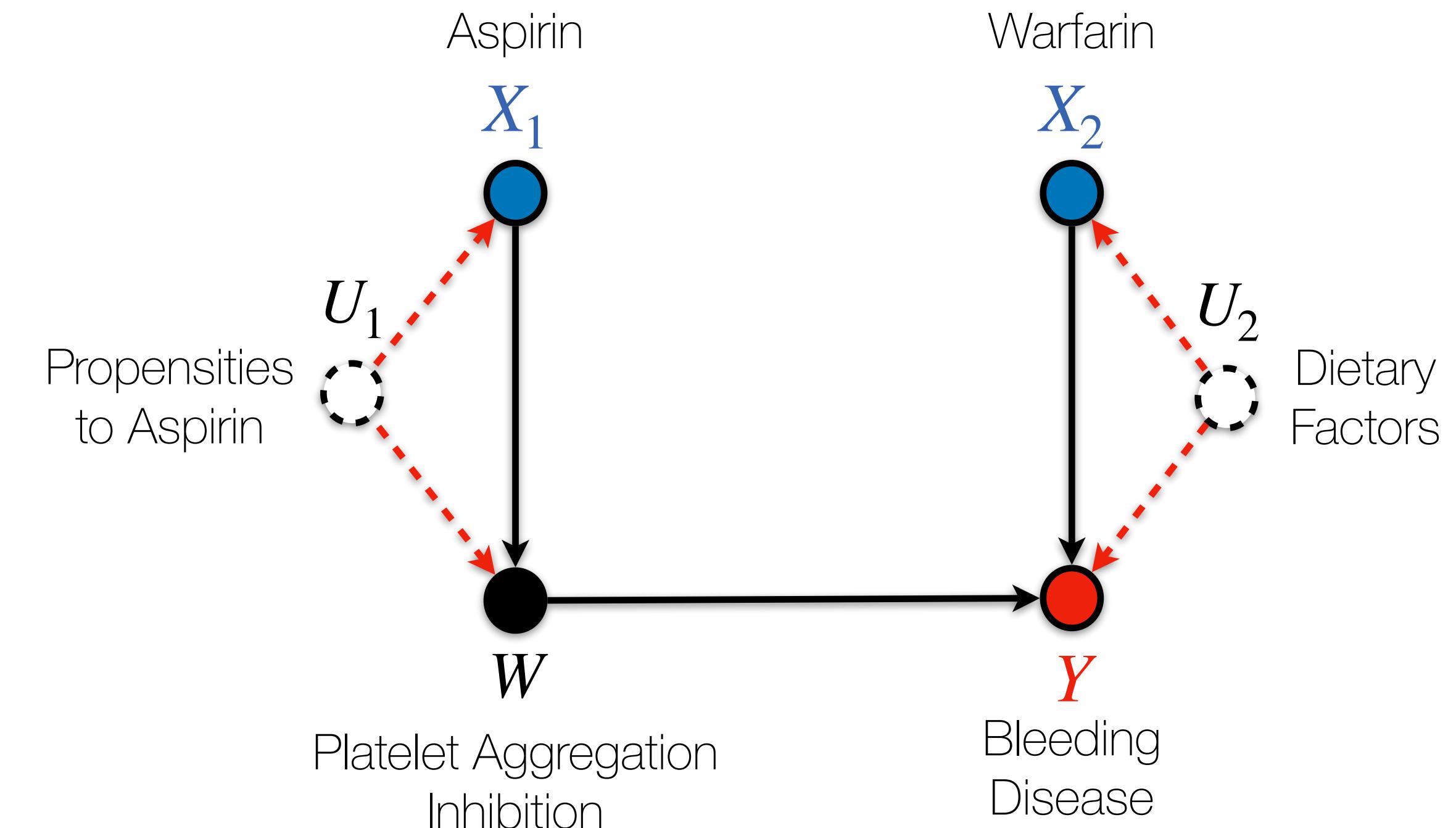


Samples

$D$  from  $P$

1 Complex dependences

2 Data fusion  
(observations & experiments)

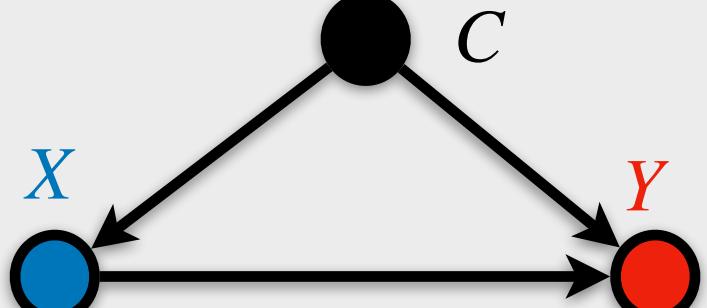


- Goal: Estimate  $\mathbb{E}[Y | \text{do}(x_1, x_2)]$  from single interventions  $\text{do}(x_1)$  and  $\text{do}(x_2)$ .
- Drug interactions between  $X_1$  and  $X_2$

# Challenges in Causal Inference

Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$

Graph

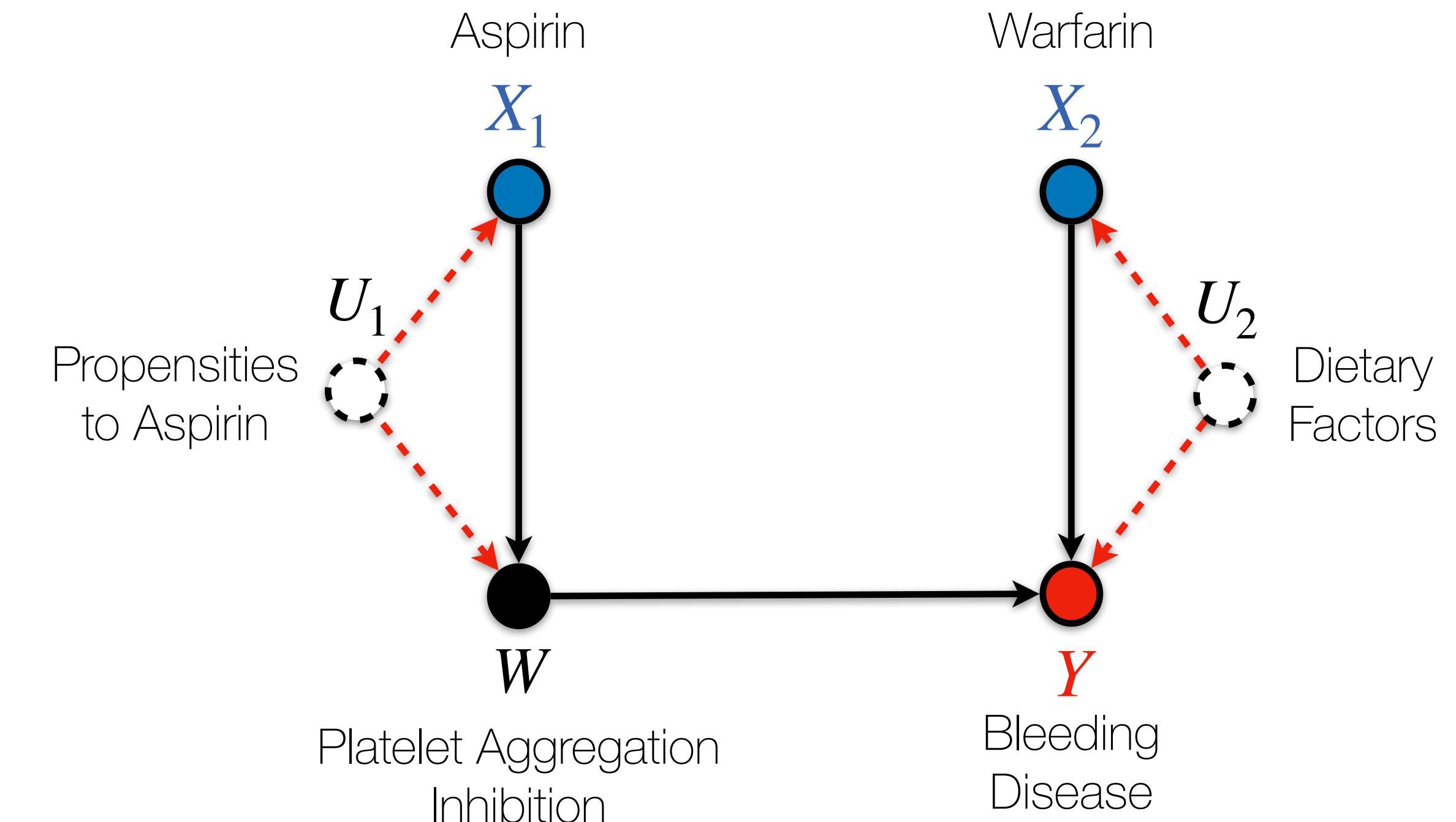


“Back-Door”

Samples  
 $D$  from  $P$

1 Complex dependences

2 Data fusion  
(observations & experiments)



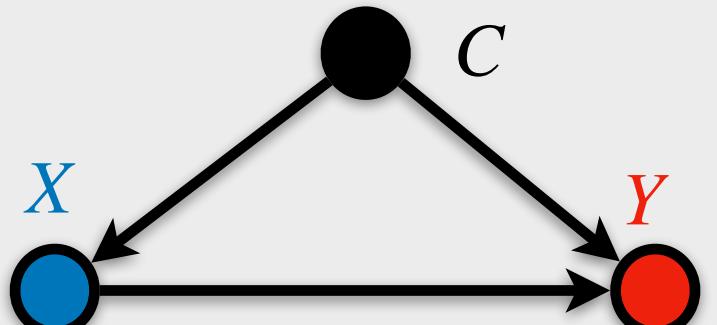
- Goal: Estimate  $\mathbb{E}[Y | \text{do}(x_1, x_2)]$  from single interventions  $\text{do}(x_1)$  and  $\text{do}(x_2)$ .
- Drug interactions between  $X_1$  and  $X_2$
- Not identifiable from observations

# Challenges in Causal Inference

Effect (Q)

$$\mathbb{E}[Y \mid \text{do}(x)]$$

Graph



“Back-Door”

Samples

$$D \text{ from } P$$

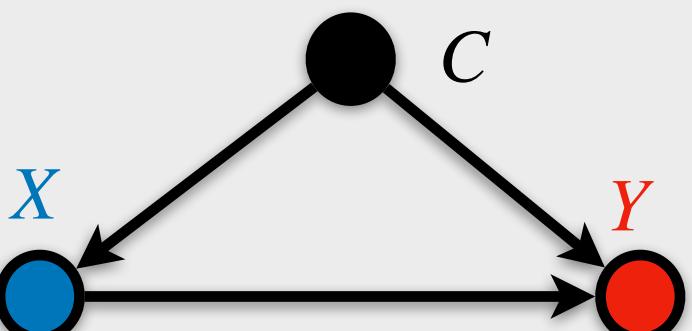
1 Complex dependences

2 Data fusion  
(observations & experiments)

3 More general scenarios

# Challenges in Causal Inference

Effect (Q)  
 $\mathbb{E}[Y \mid \text{do}(x)]$



“Back-Door”

Samples

$D$  from  $P$

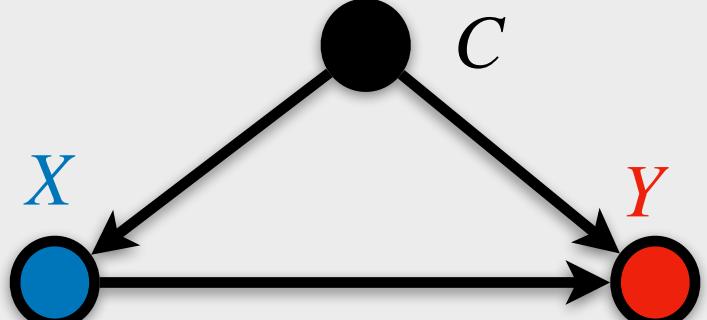
- 1 Complex dependences
- 2 Data fusion (observations & experiments)
- 3 More general scenarios

**(Fairness)** Salary ( $Y$ ) a man ( $X = x$ ) would earn if he is given the opportunities ( $M$ ) that other genders ( $X \neq x$ ) had received

# Challenges in Causal Inference

Effect (Q)  
 $\mathbb{E}[Y \mid \text{do}(x)]$

Graph



“Back-Door”

Samples

$D$  from  $P$

- 1 Complex dependences
- 2 Data fusion (observations & experiments)
- 3 More general scenarios

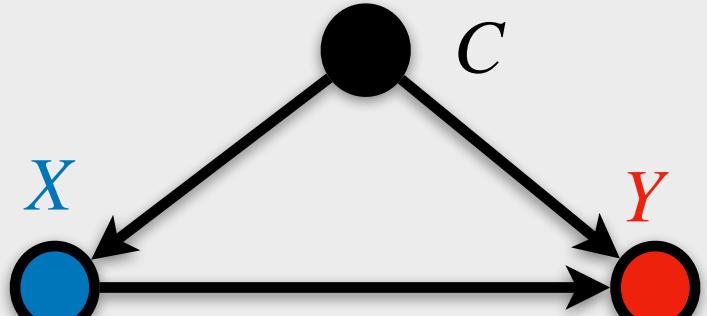
**(Fairness)** Salary ( $Y$ ) a man ( $X = x$ ) would earn if he is given the opportunities ( $M$ ) that other genders ( $X \neq x$ ) had received

$$\mathbb{E}[Y_{x,M_{\neg x}}]$$

# Challenges in Causal Inference

Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$

Graph



“Back-Door”

Samples

$D$  from  $P$

- 1 Complex dependences
- 2 Data fusion (observations & experiments)
- 3 More general scenarios

**(Fairness)** Salary ( $Y$ ) a man ( $X = x$ ) would earn if he is given the opportunities ( $M$ ) that other genders ( $X \neq x$ ) had received

expected salary a man would earn given the opportunity other genders had received

$$\mathbb{E}[Y_{x,M_{\neg x}}]$$

# Estimating Identifiable Causal Effects

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## Tasks

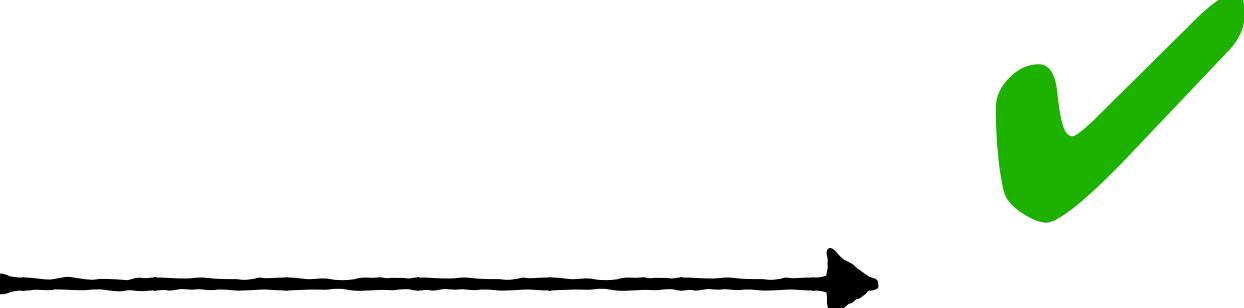
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## Challenges

---

- 1 Complicated dependences
- 2 Data fusion  
(observations + experiments)
- 3 More general scenarios

# Estimating Identifiable Causal Effects

| Tasks  | Challenges   |
|--|--|
| <p>1 Estimating causal effects from observations</p> |  |
|  | <p>2 Data fusion<br/>(observations + experiments)</p>                                |
|  | <p>3 More general scenarios</p>  |

# Estimating Identifiable Causal Effects

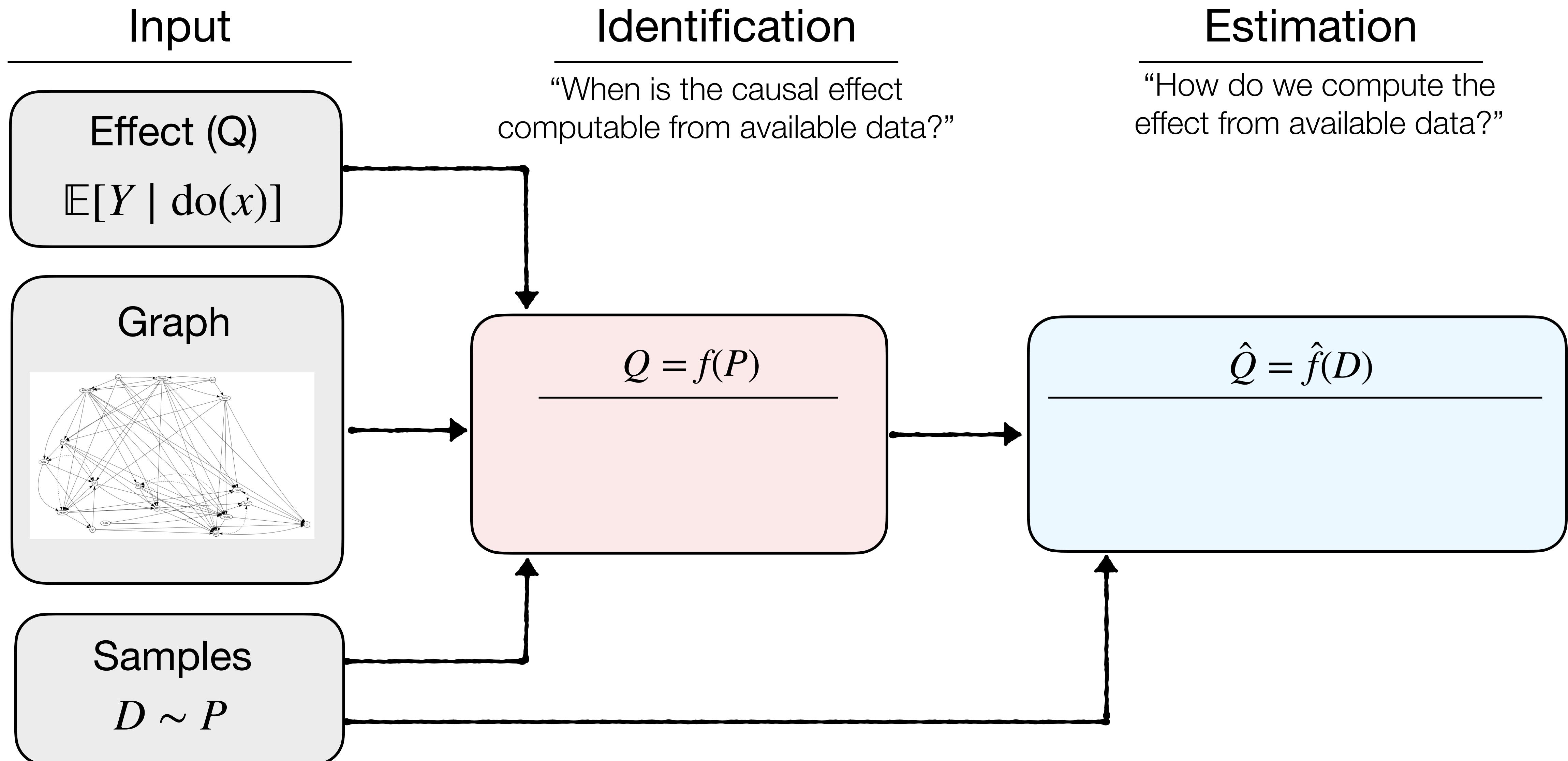
| Tasks   | Challenges  |
|---|---|
| 1 Estimating causal effects from observations |   |
| 2 Estimating causal effects from data fusion  |  |
| 3 More general scenarios                      |   |

# Estimating Identifiable Causal Effects

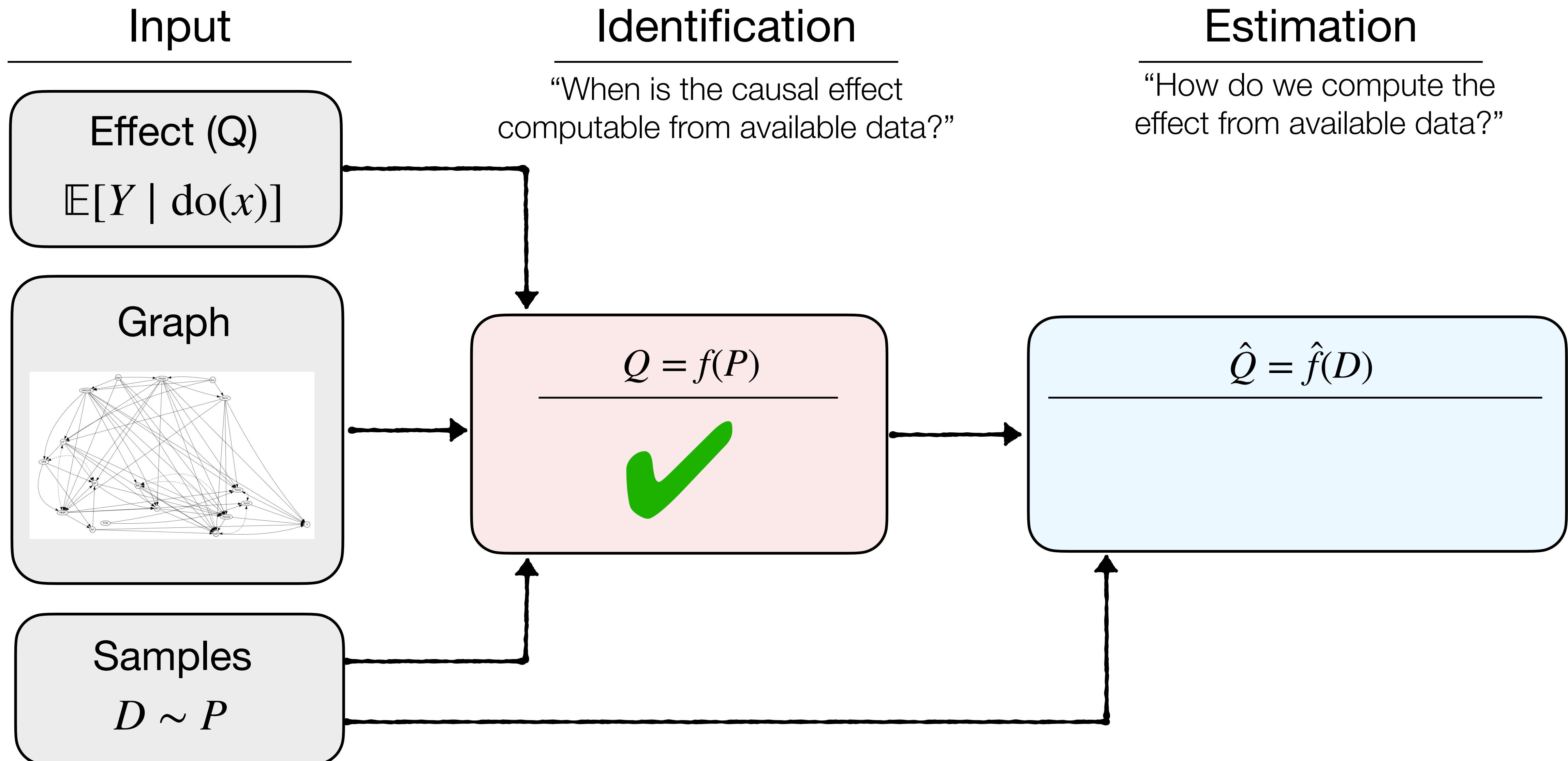
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| Tasks   | Challenges |
|---|------------|
| 1 Estimating causal effects from observations | ✓          |
| 2 Estimating causal effects from data fusion  | ✓          |
| 3 Unified causal effect estimation method     | ✓          |

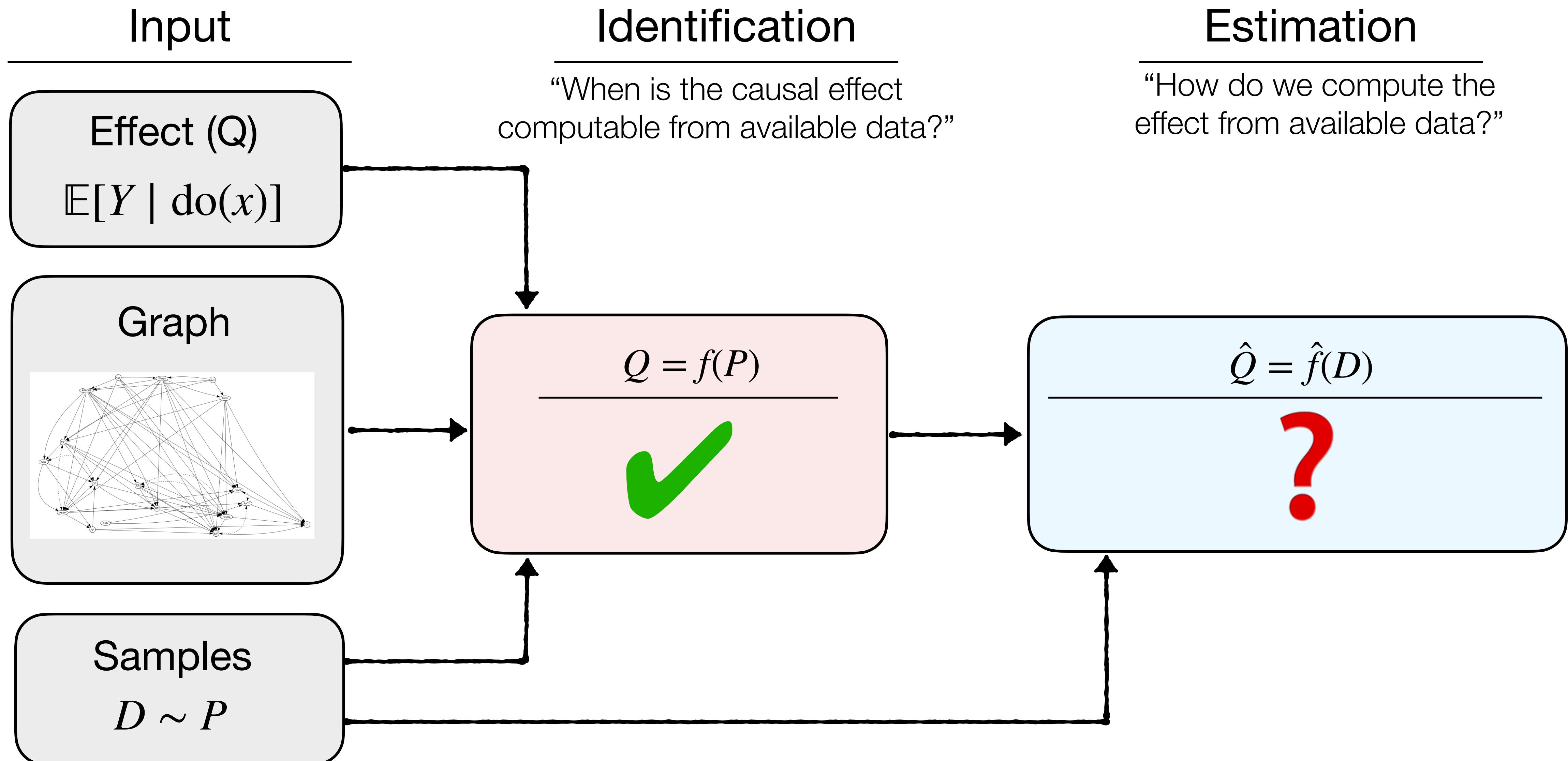
# Task 1: Estimating from Observations



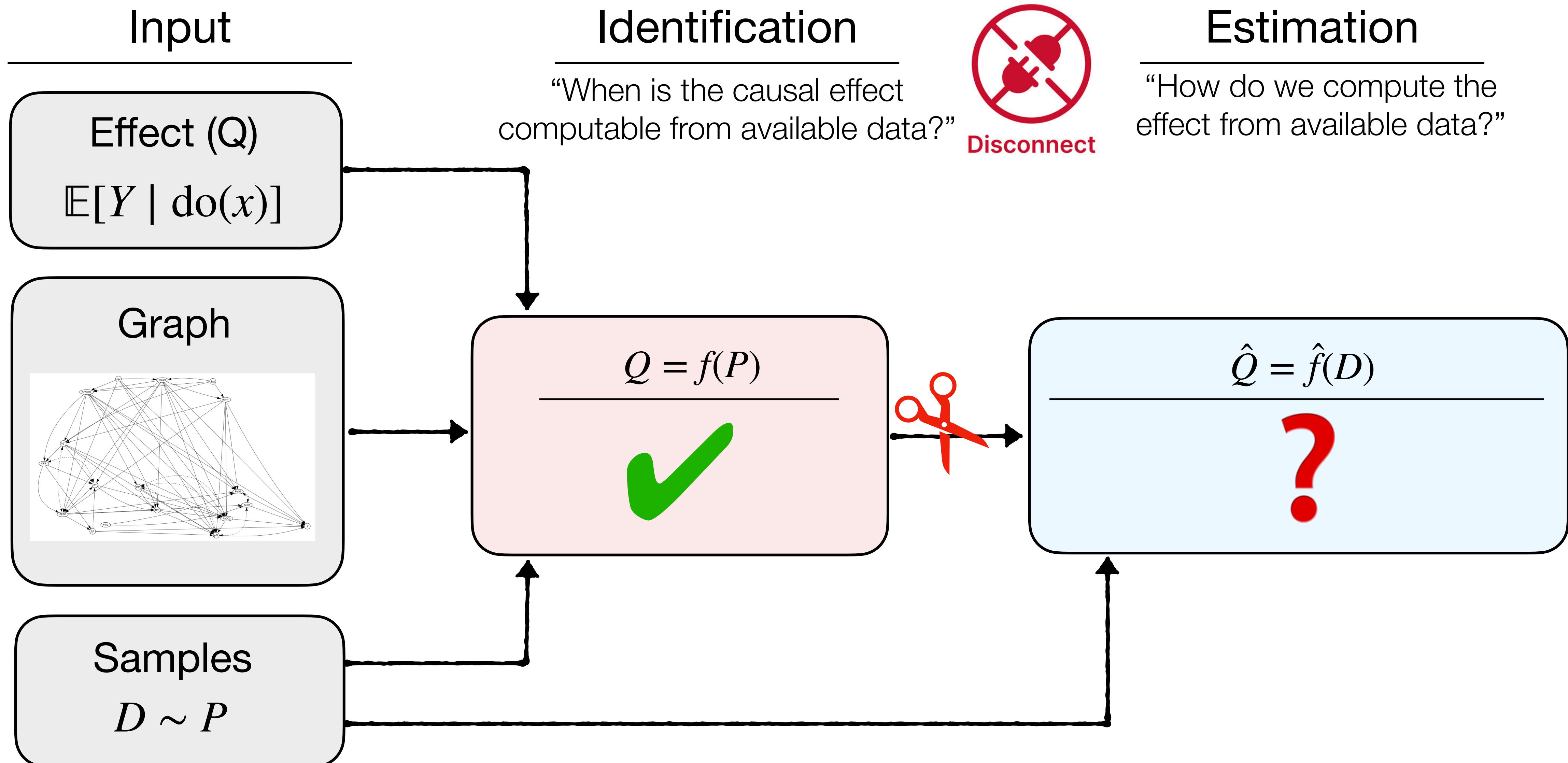
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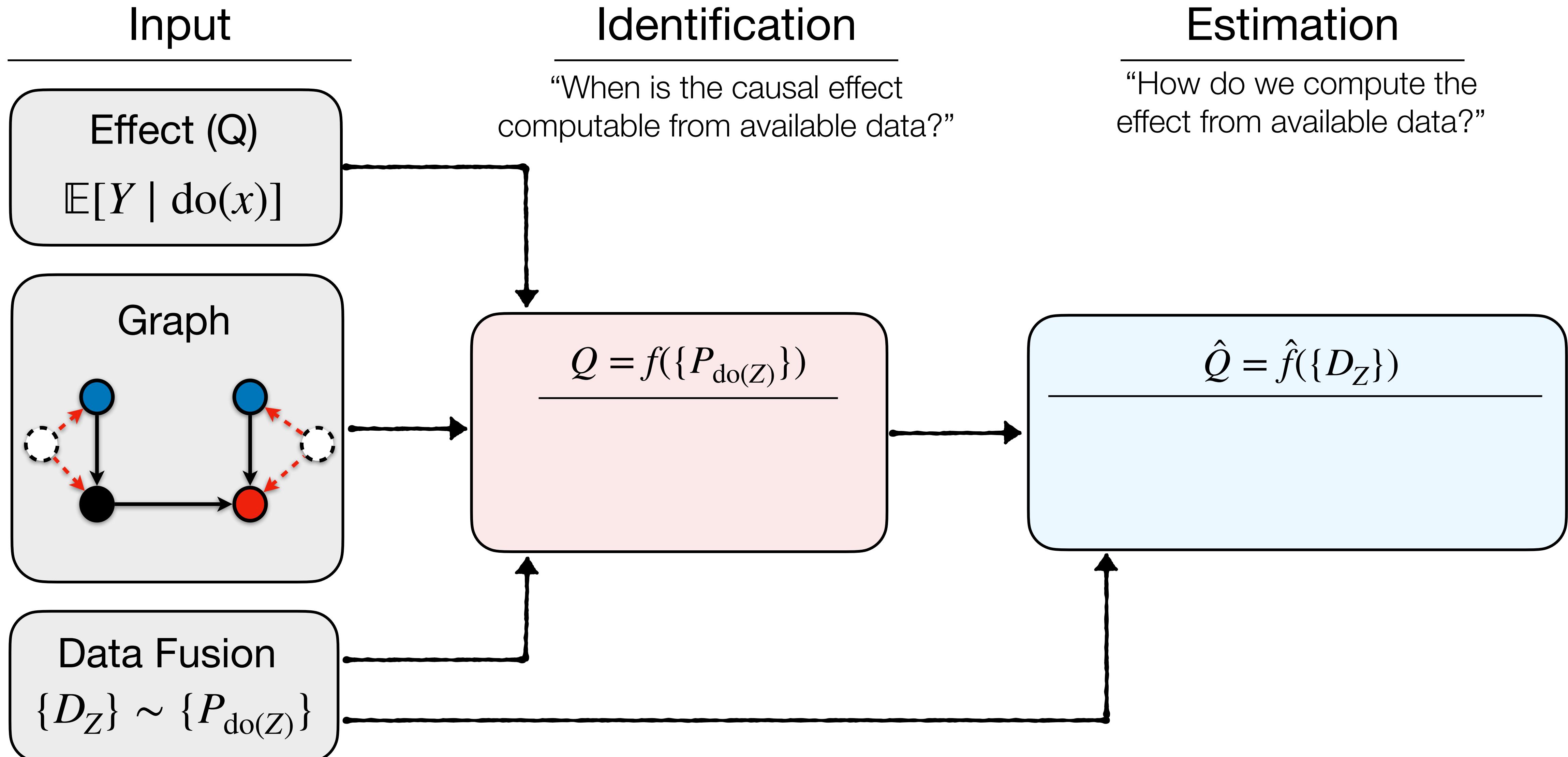
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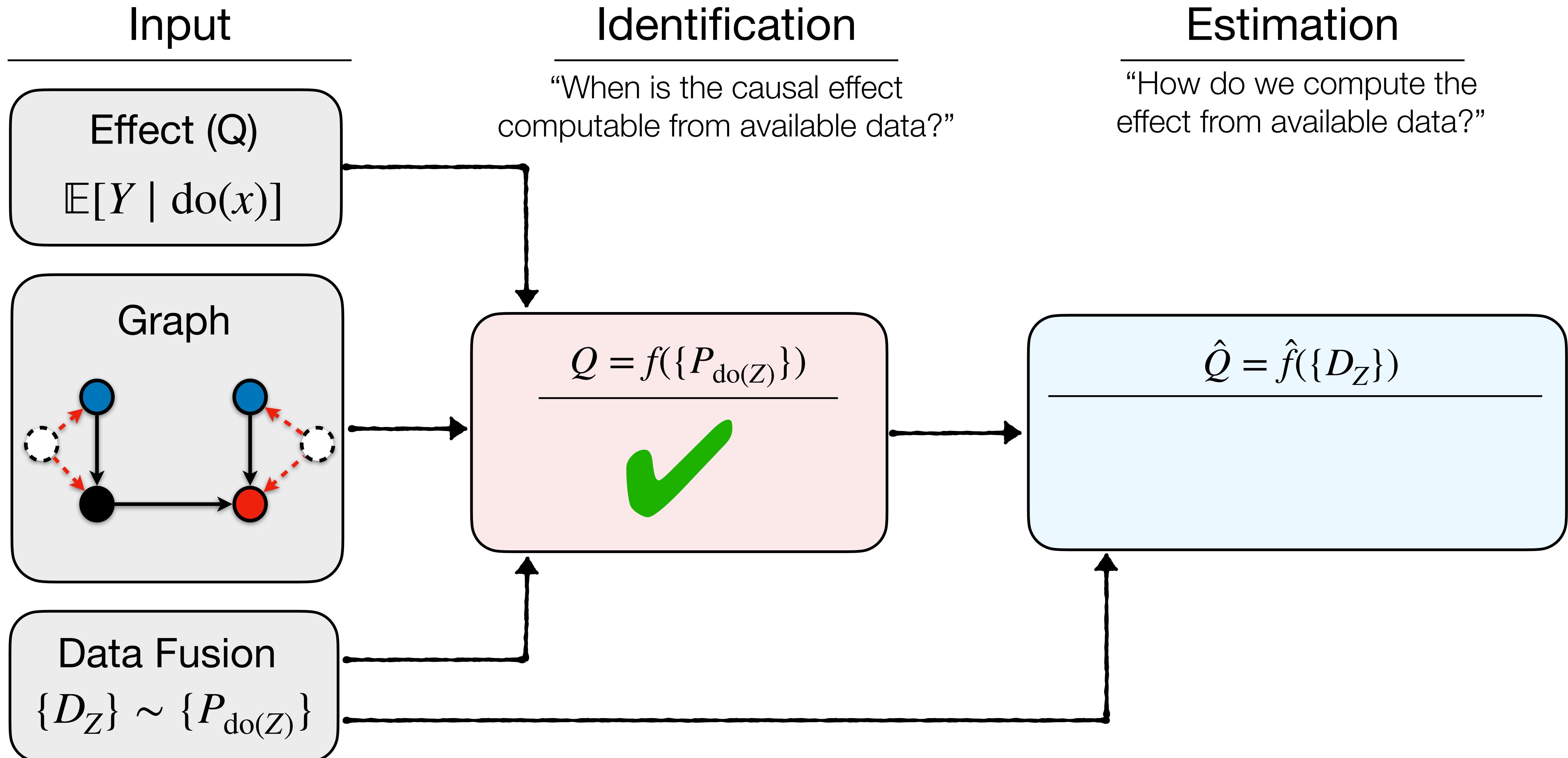
# Task 1: Estimating from Observations



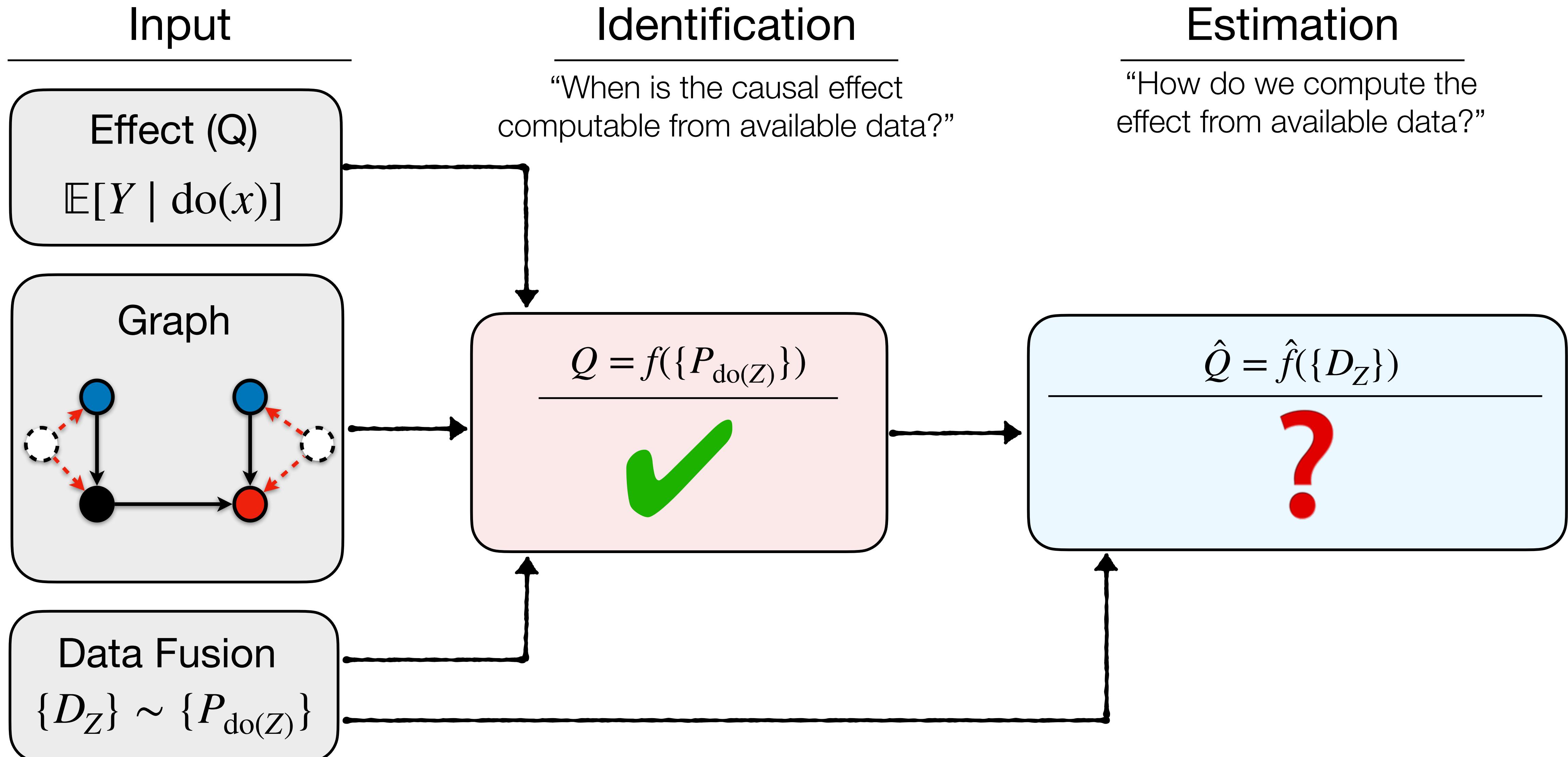
# Task 2: Estimating from Data Fusion



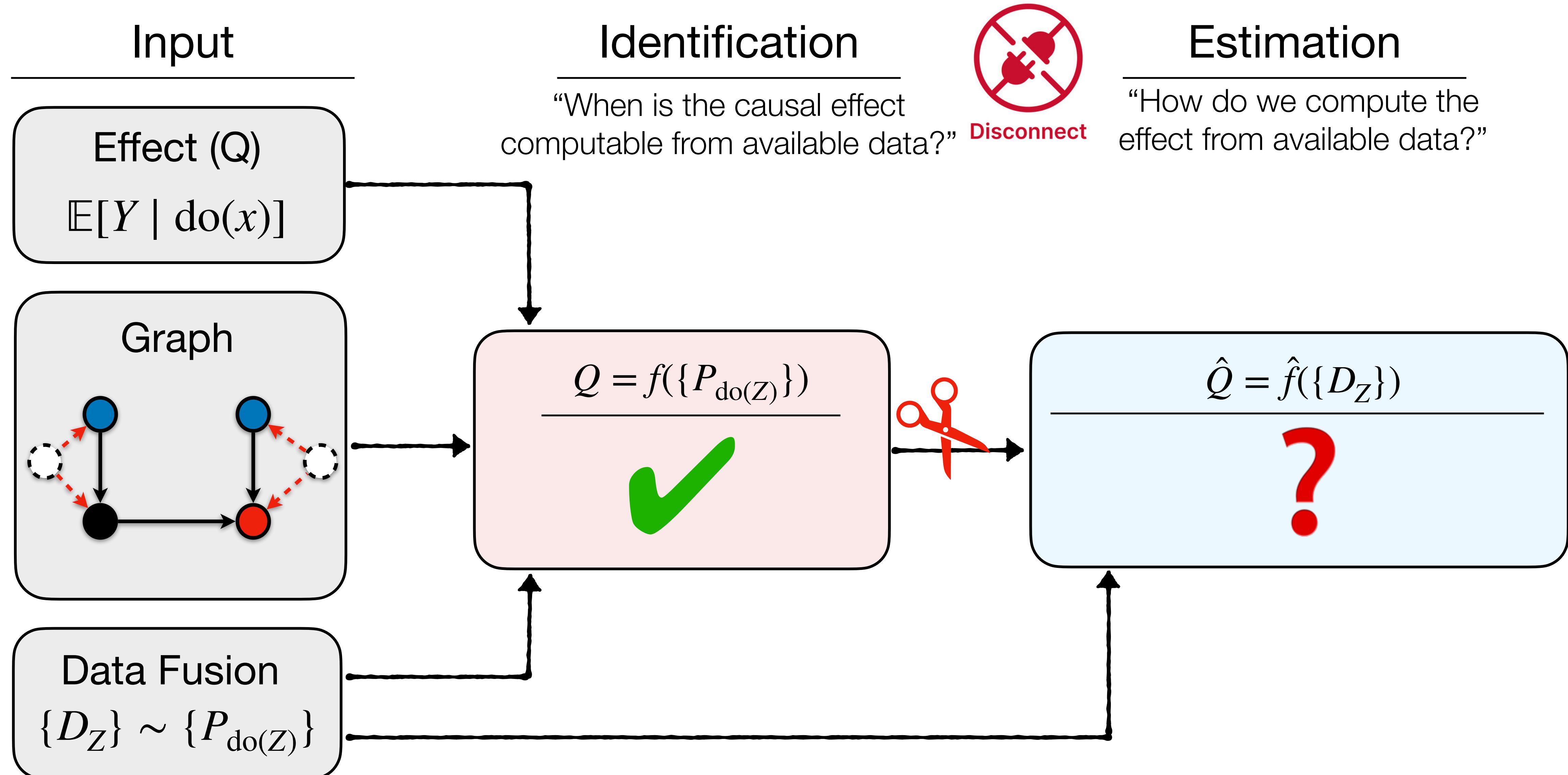
# Task 2: Estimating from Data Fusion



# Task 2: Estimating from Data Fusion



# Task 2: Estimating from Data Fusion



# Task 3: Unified Estimation Methods

## Fairness Analysis

$$\mathbb{E}[Y_{x, M_{\neg x}}]$$

Salary a man would earn if given the opportunities that other genders would receive

■  
■  
■

## Offline Policy Evaluation

$$\mathbb{E}[Y_{\tau(X|C)}]$$

Recovery rate of a drug dosage policy given baseline characteristics

■  
■  
■

## Retrospection

$$\mathbb{E}[Y_x | \neg x]$$

The headache intensity for patients who took aspirin, had they not taken it

■ ■ ■

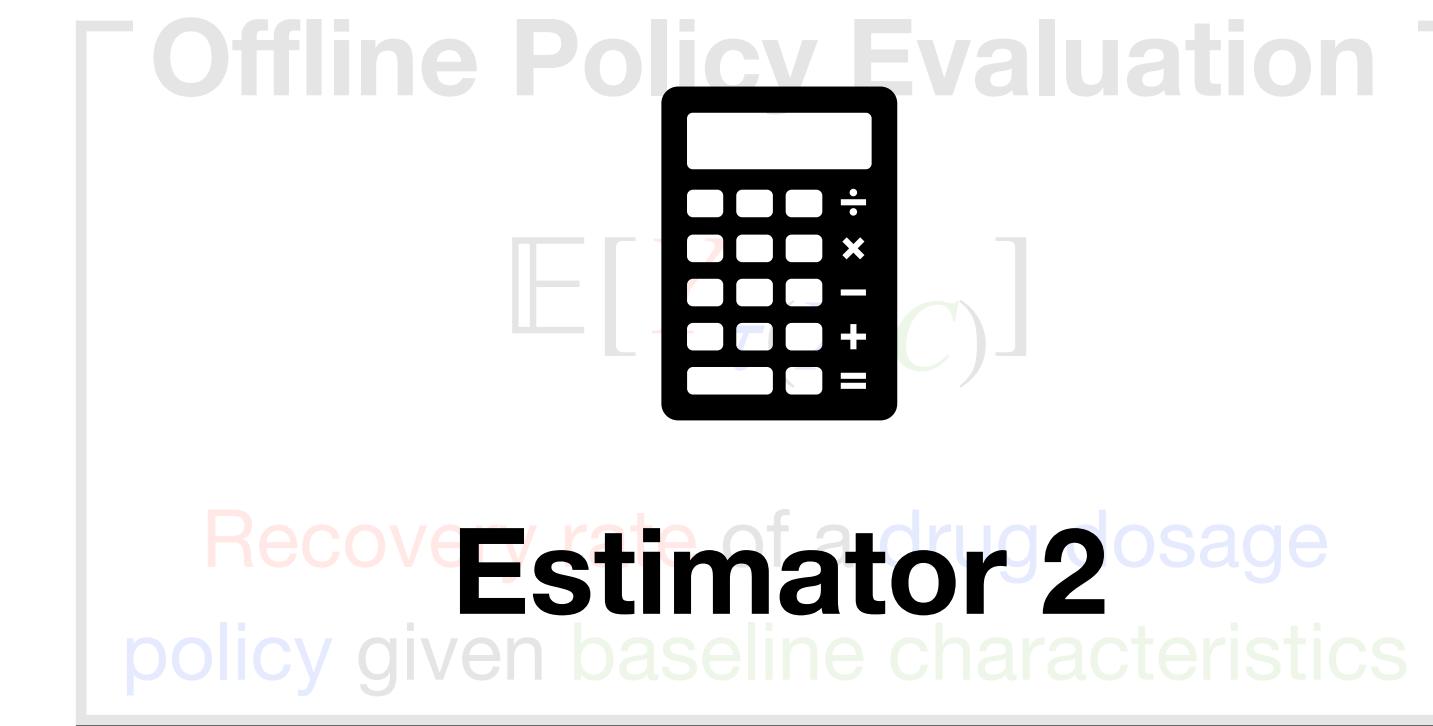
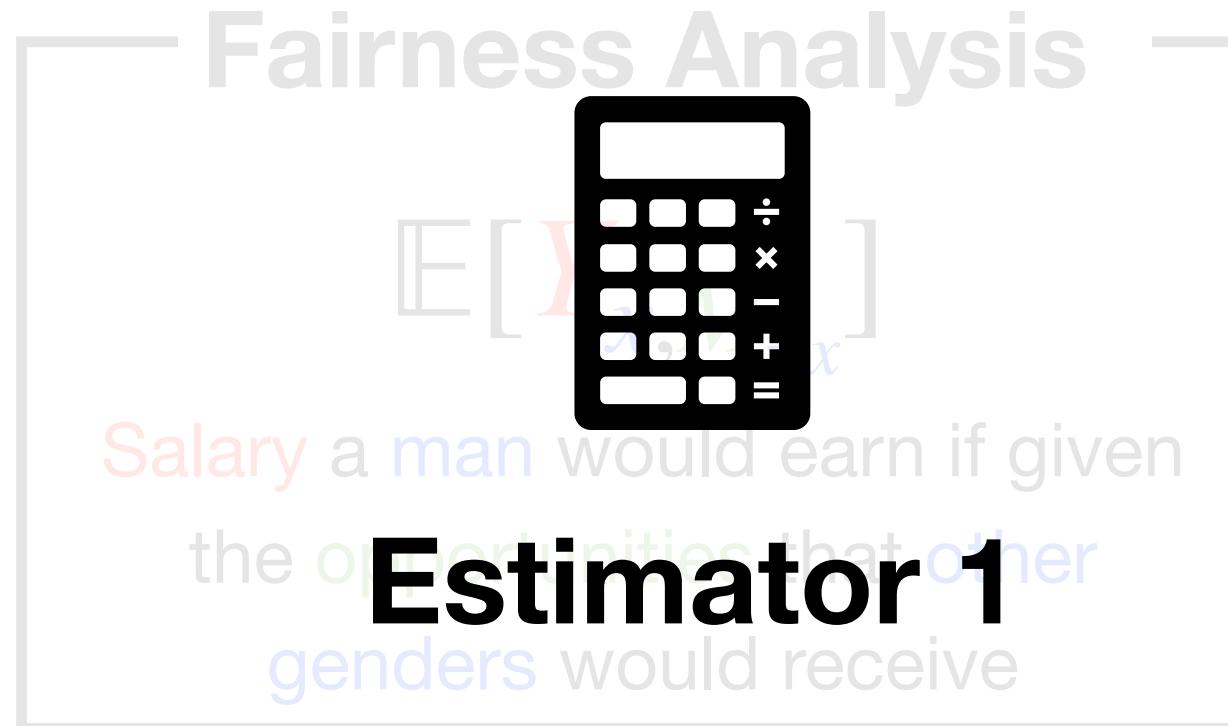
## Domain Transfer

$$\mathbb{E}[Y | \text{do}(x), S=\text{NY}]$$

The effect of a treatment in NY identifiable from trials in Chicago

■ ■ ■

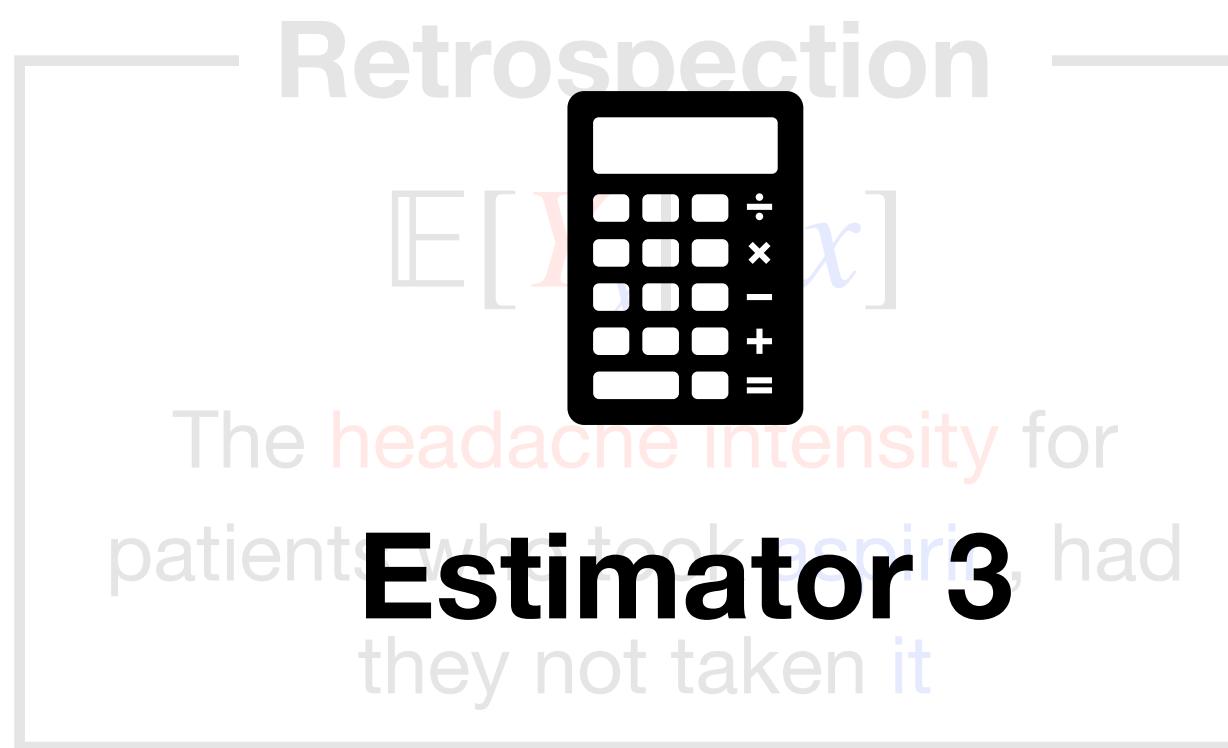
# Task 3: Unified Estimation Methods



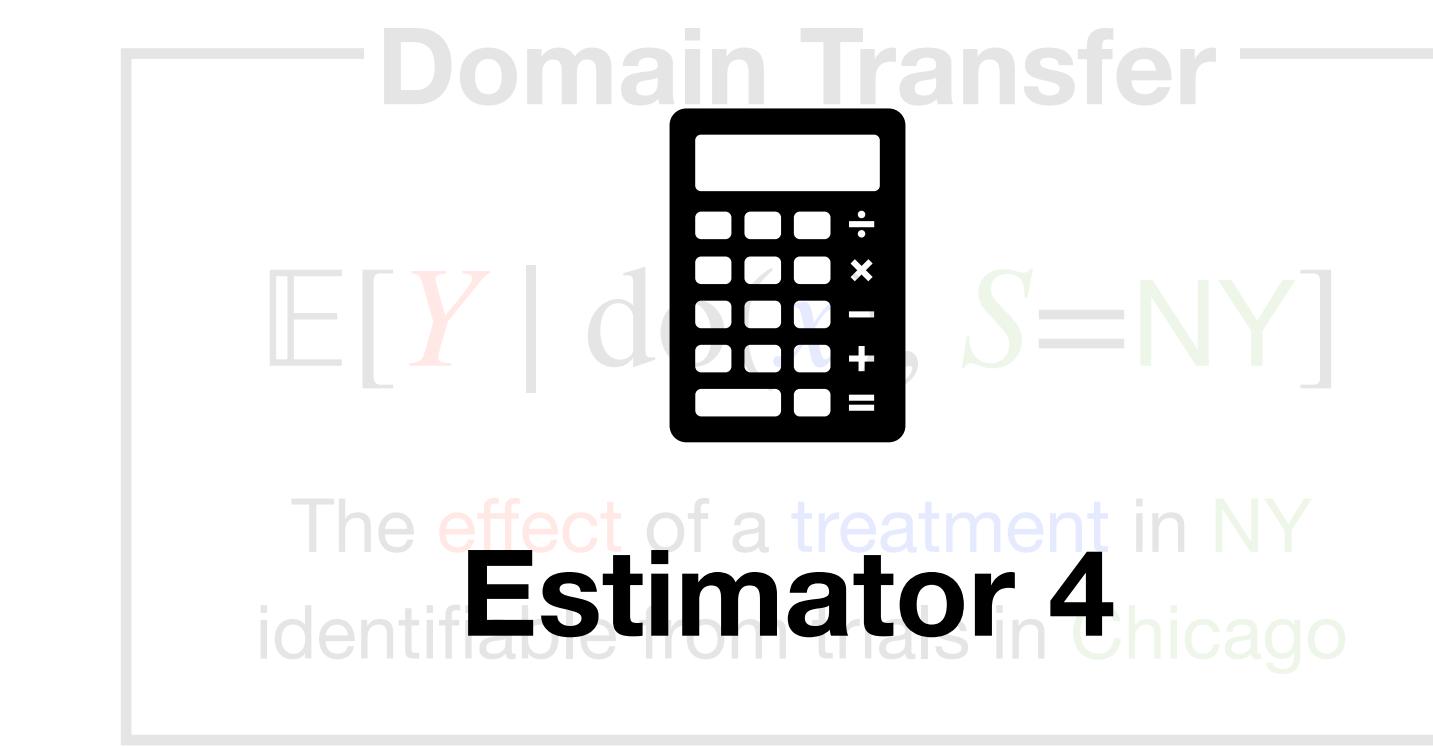
⋮

⋮

⋮



⋮



# Task 3: Unified Estimation Methods

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Unified causal effect  
estimation method

# Talk Outline

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# Talk Outline

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## 1 Estimating causal effects from observations

+ its application in healthcare & explainable AI

# Talk Outline

---

- ① Estimating causal effects from observations  
+ its application in healthcare & explainable AI
  
- ② Estimating causal effects from data fusion

# Talk Outline

---

- 1 Estimating causal effects from observations  
+ its application in healthcare & explainable AI
- 2 Estimating causal effects from data fusion
- 3 Unified causal effect estimation method

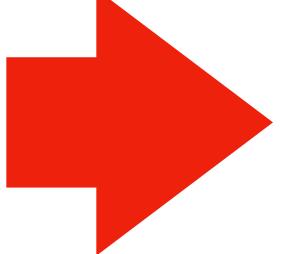
# Talk Outline

---

- 1 Estimating causal effects from observations  
+ its application in healthcare & explainable AI
- 2 Estimating causal effects from data fusion
- 3 Unified causal effect estimation method
- 4 Summary & Future direction

# Talk Outline

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- 
- ① Estimating causal effects from observations  
+ its application in healthcare & explainable AI

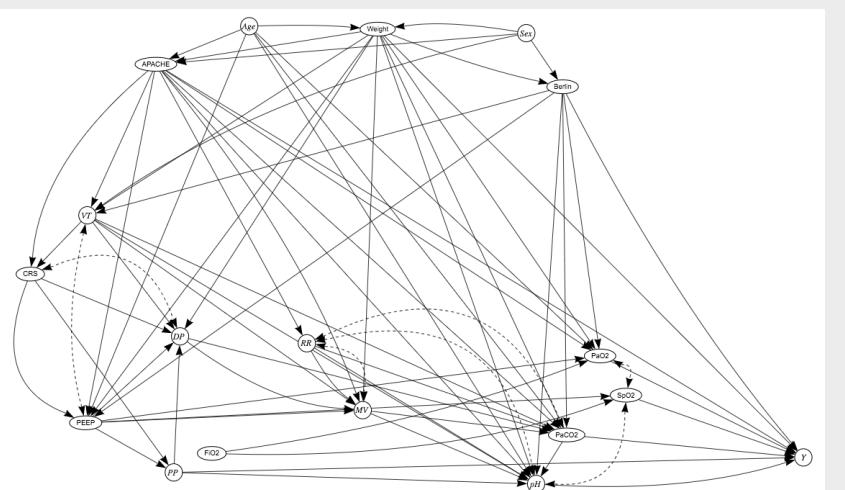


## Input

## Identification

## Estimation

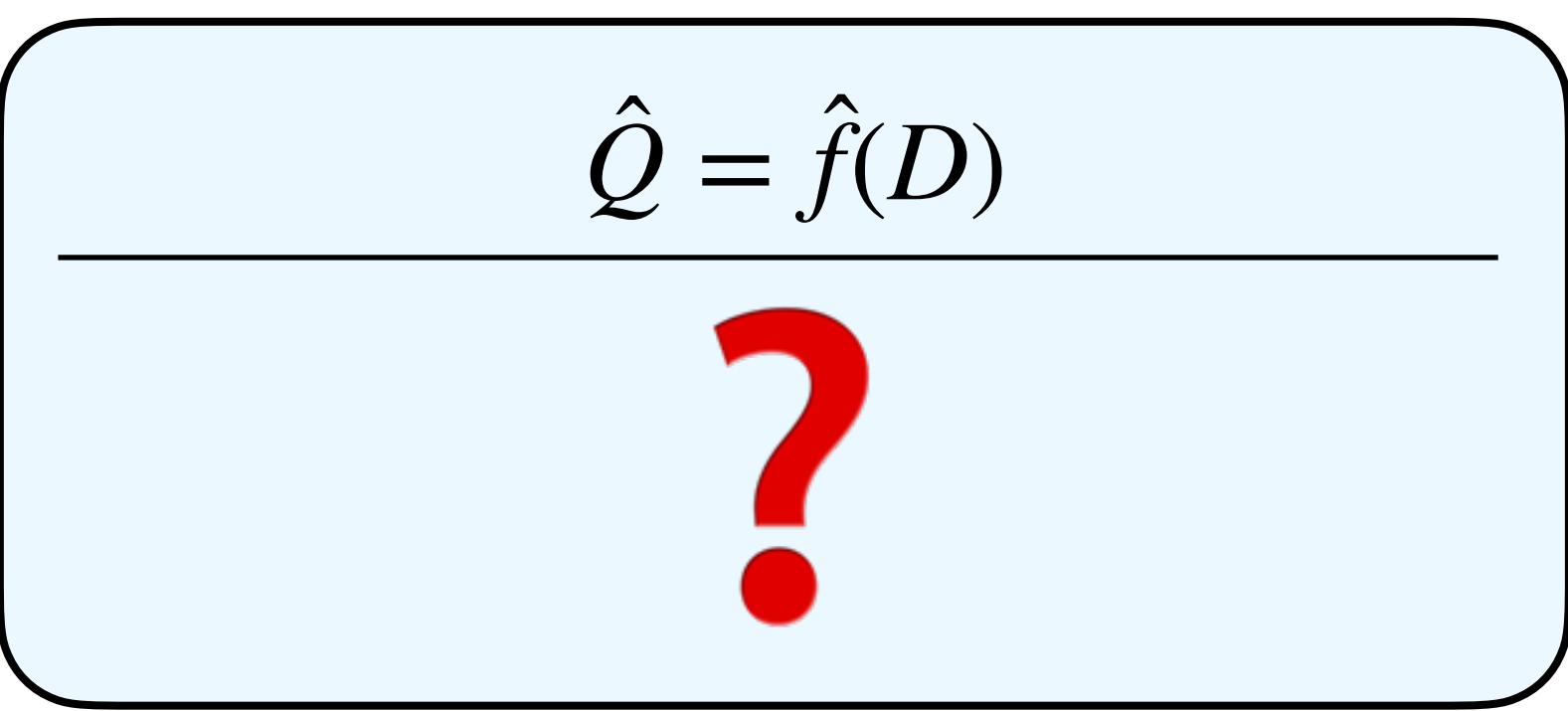
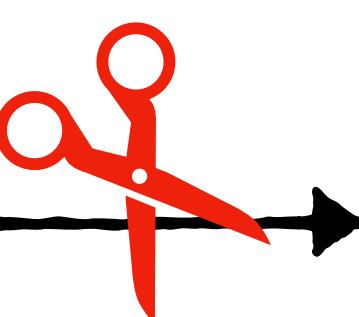
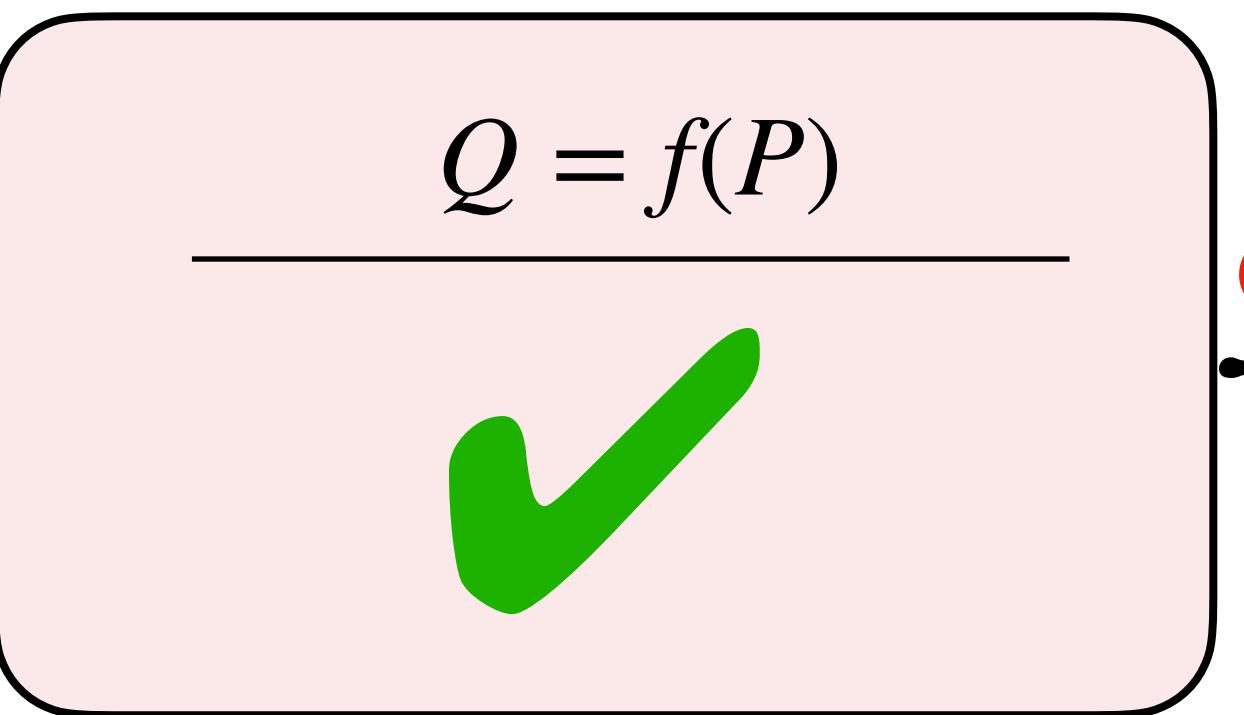
Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$

Assumption  


Samples  
 $D \sim P$



Disconnect



## Input

## Identification

## Estimation

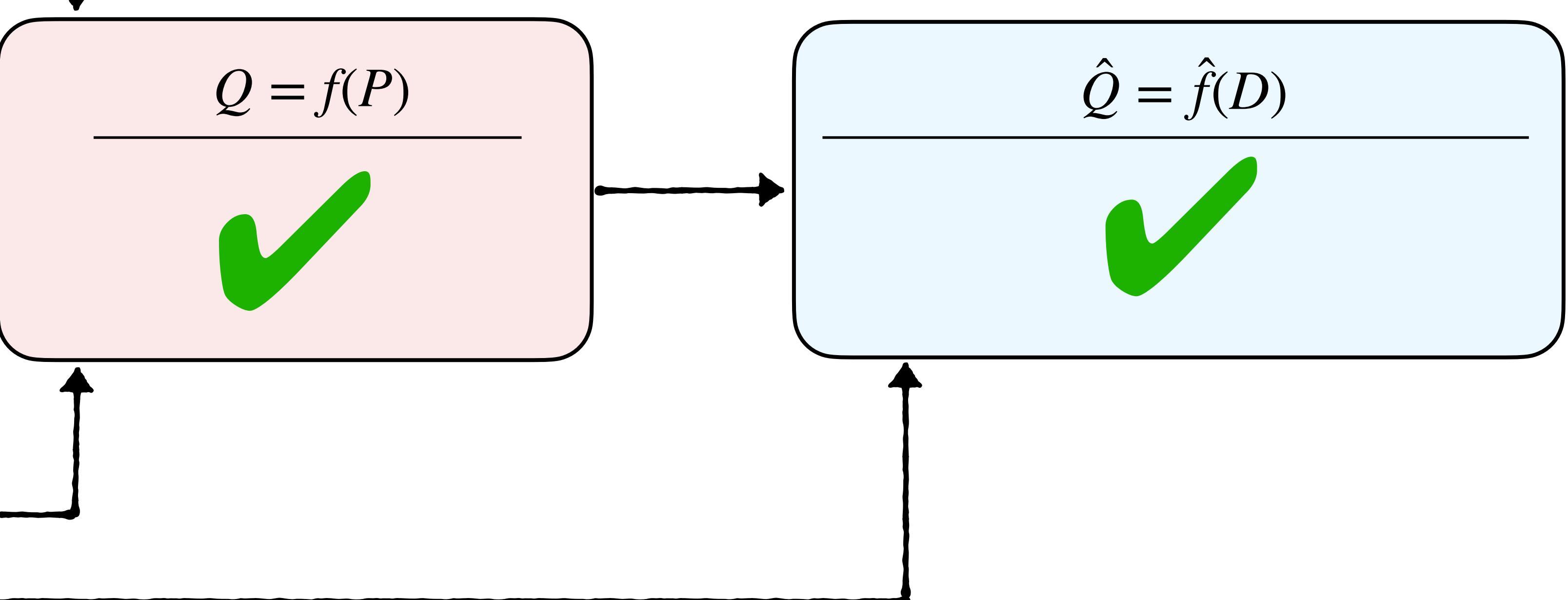
Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$

Assumption

Samples  
 $D \sim P$



Jung et al., AAAI, 2021



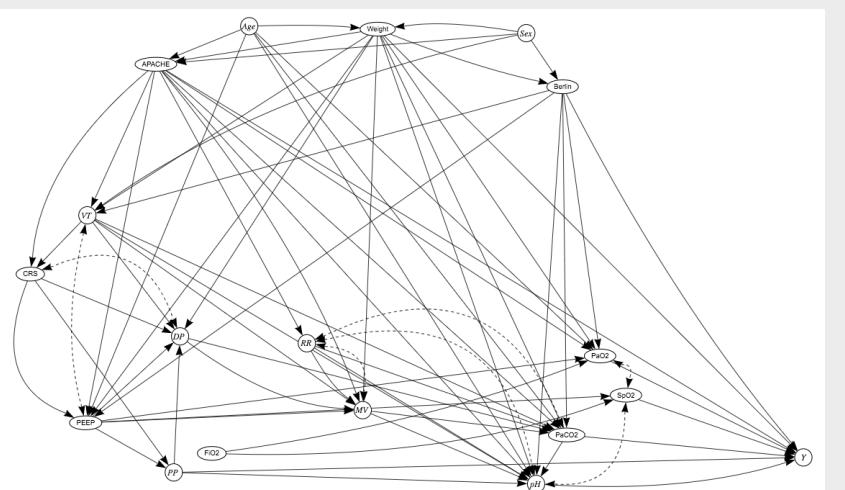
## Input

## Identification

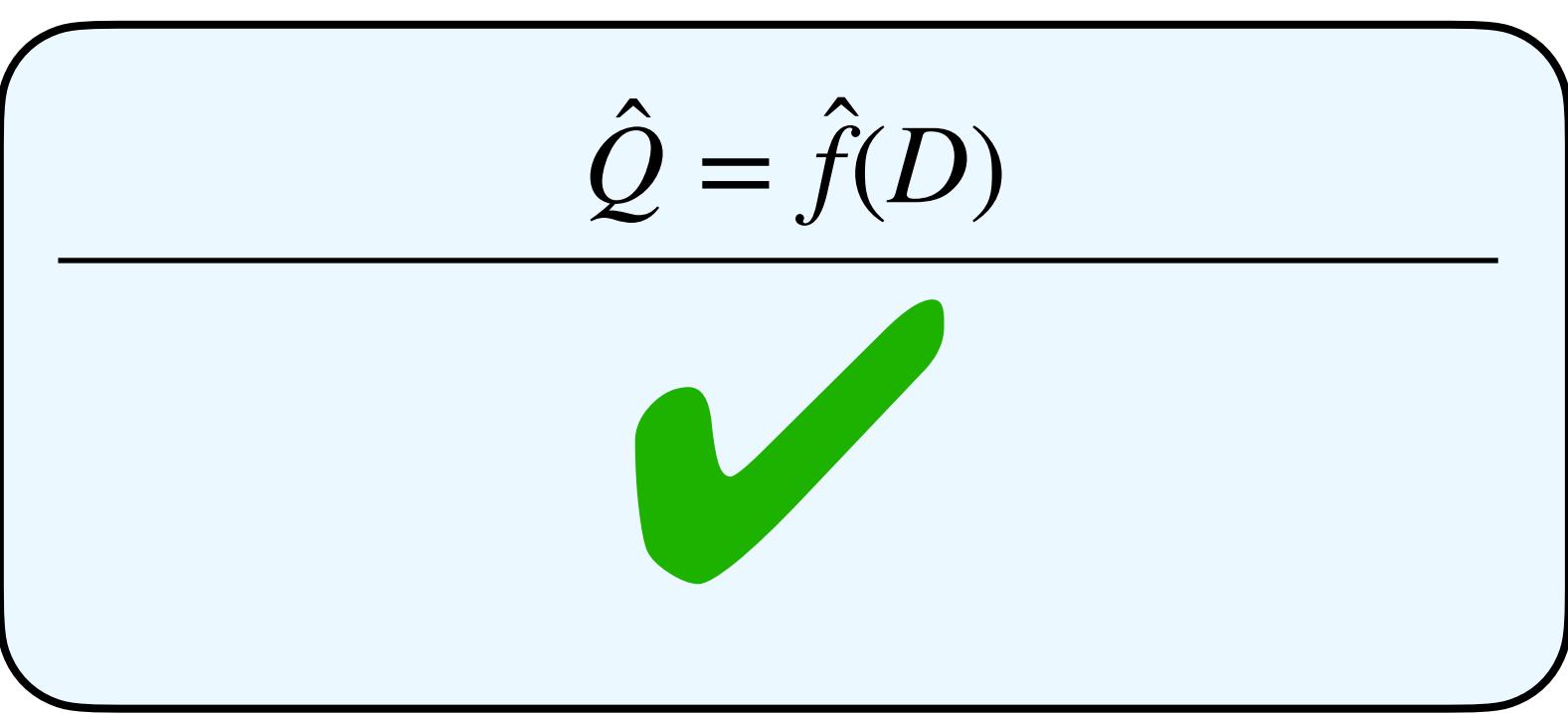
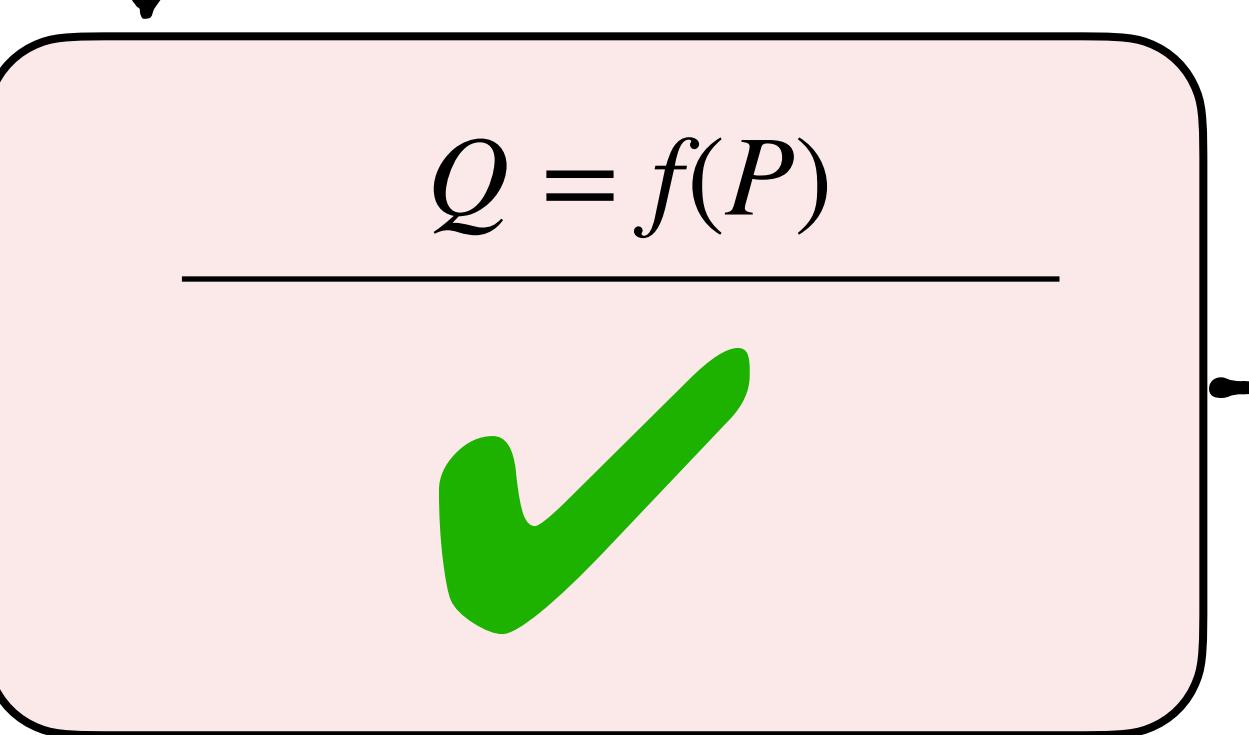


## Estimation

Effect (Q)  
 $\mathbb{E}[Y | \text{do}(x)]$

Assumption  


Samples  
 $D \sim P$



Jung et al., AAAI, 2021

**Application**

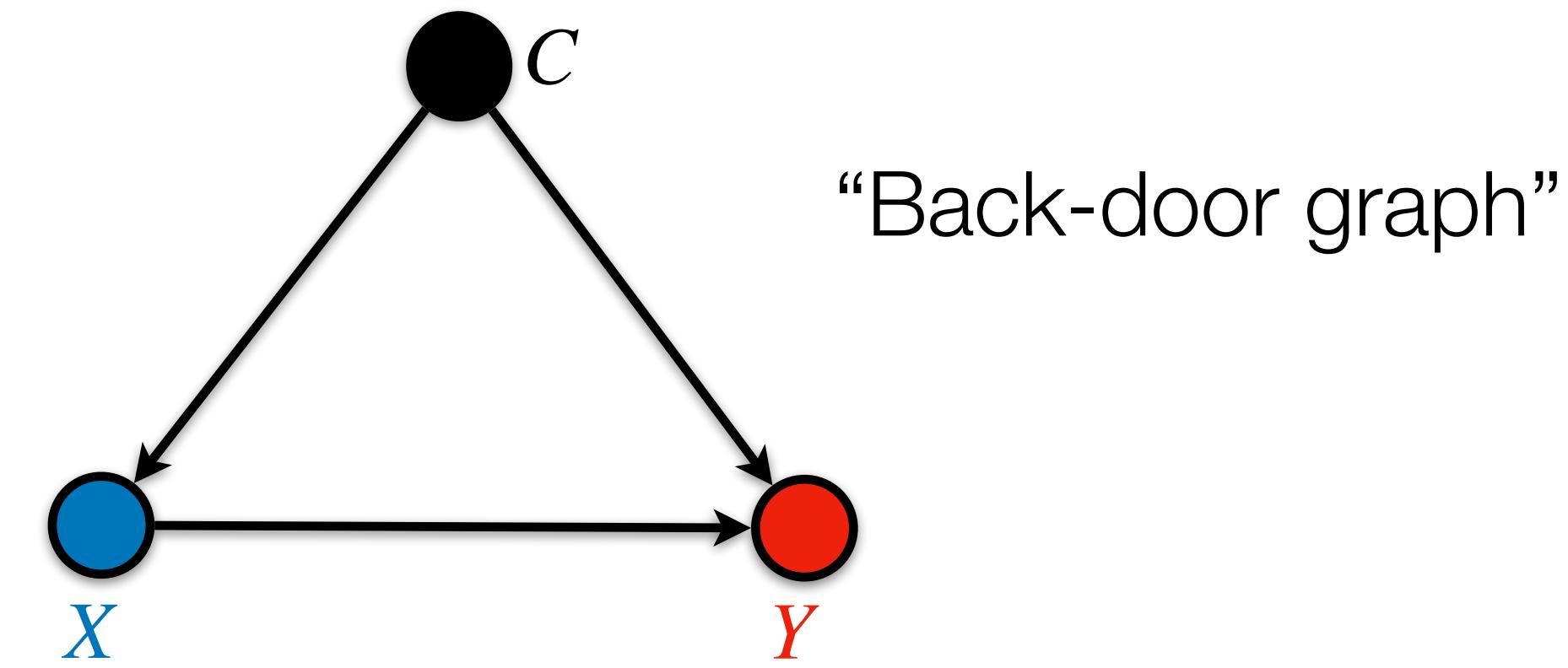
- Healthcare Jung et al., American Thoracic Society, 2018
- Explainable AI Jung et al., ICML, 2022

# Background: Back-door Adjustment (BD)

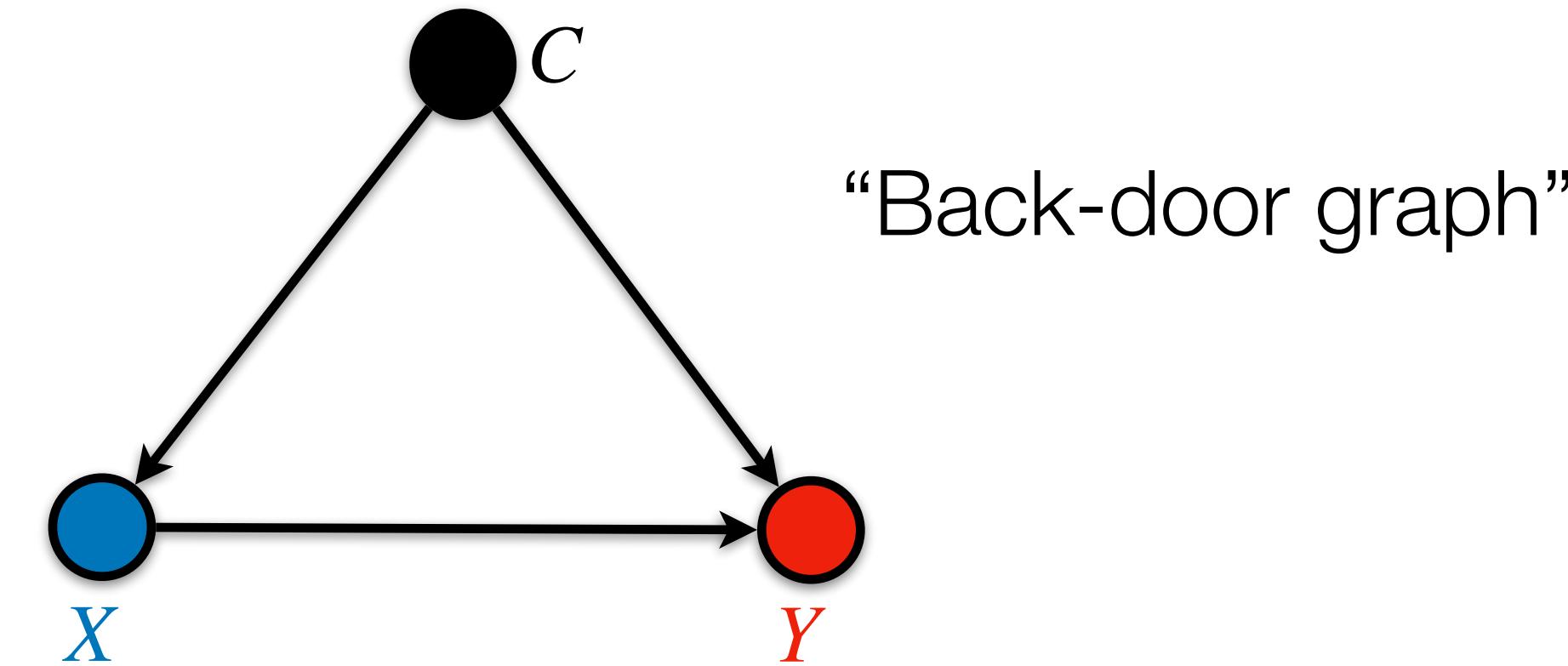
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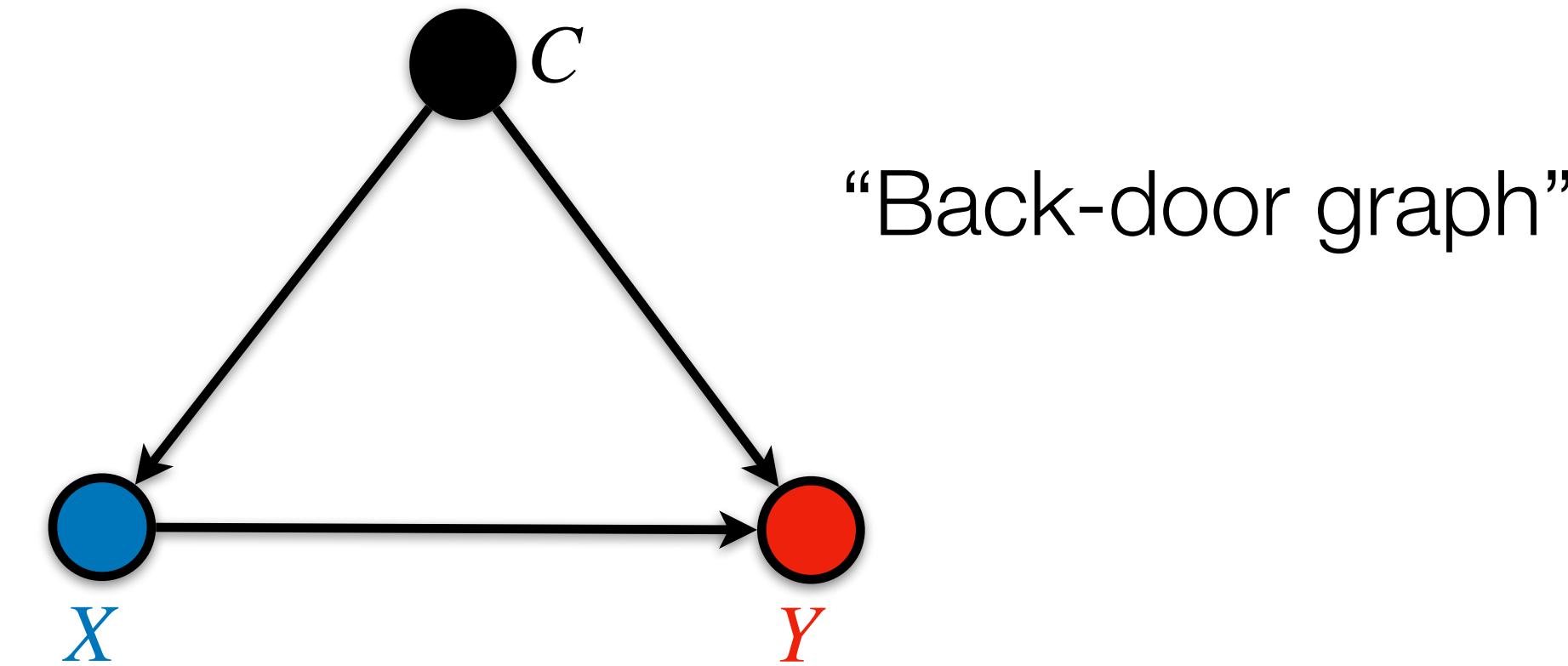


## Back-door Criterion

(Rubin 74,, Robins 86, Pearl, 95)

Spurious paths between (treatments, outcome) are blocked by observed variables (i.e., *no unmeasured confounders*)

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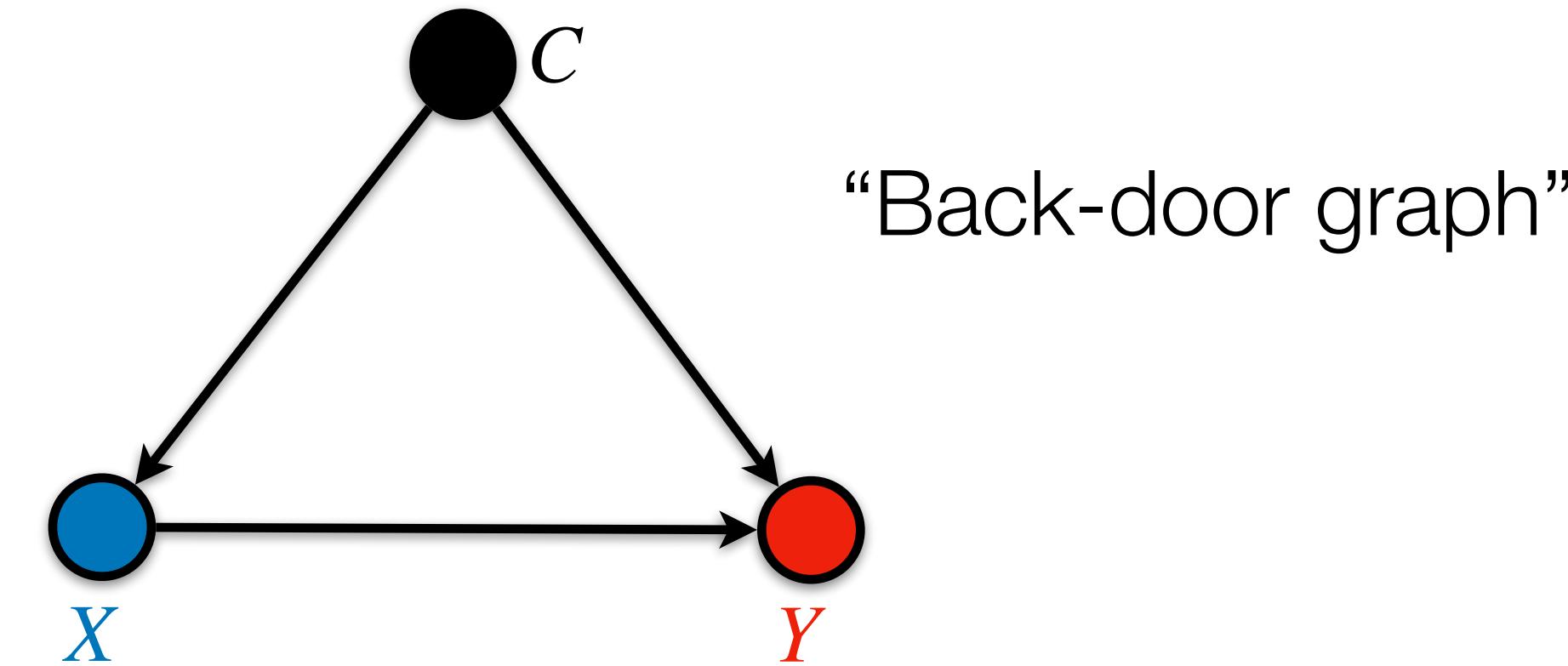


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“Back-door adjustment (BD)”

$$\mathbb{E}[Y \mid \text{do}(x)] = \text{BD} \triangleq \sum_c \mathbb{E}[Y \mid x, c]P(c)$$

# DML-BD: Robust Estimator for BD

---

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---

- 1  $\text{BD}(\mu, \pi) = \mathbb{E}[\mu \times \pi]$ , where  $\mu(XC) \triangleq \mathbb{E}[Y | X, C]$  and  $\pi(XC) \triangleq \frac{\mathbb{I}_x(X)}{P(X | C)}$

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---

“Double Machine Learning Estimator for Back-door Adjustment” (Chernozhukov et al., 2018)

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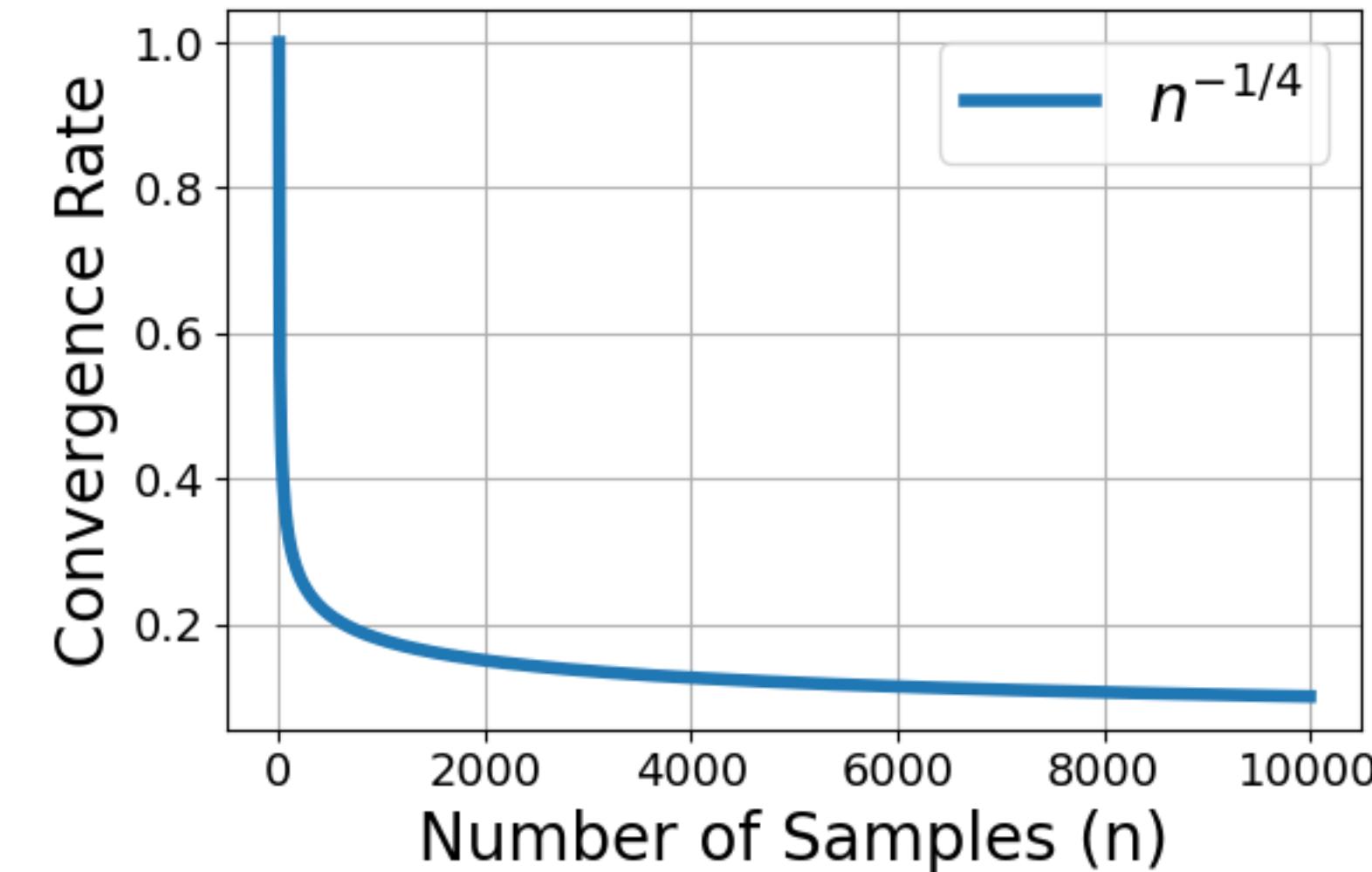
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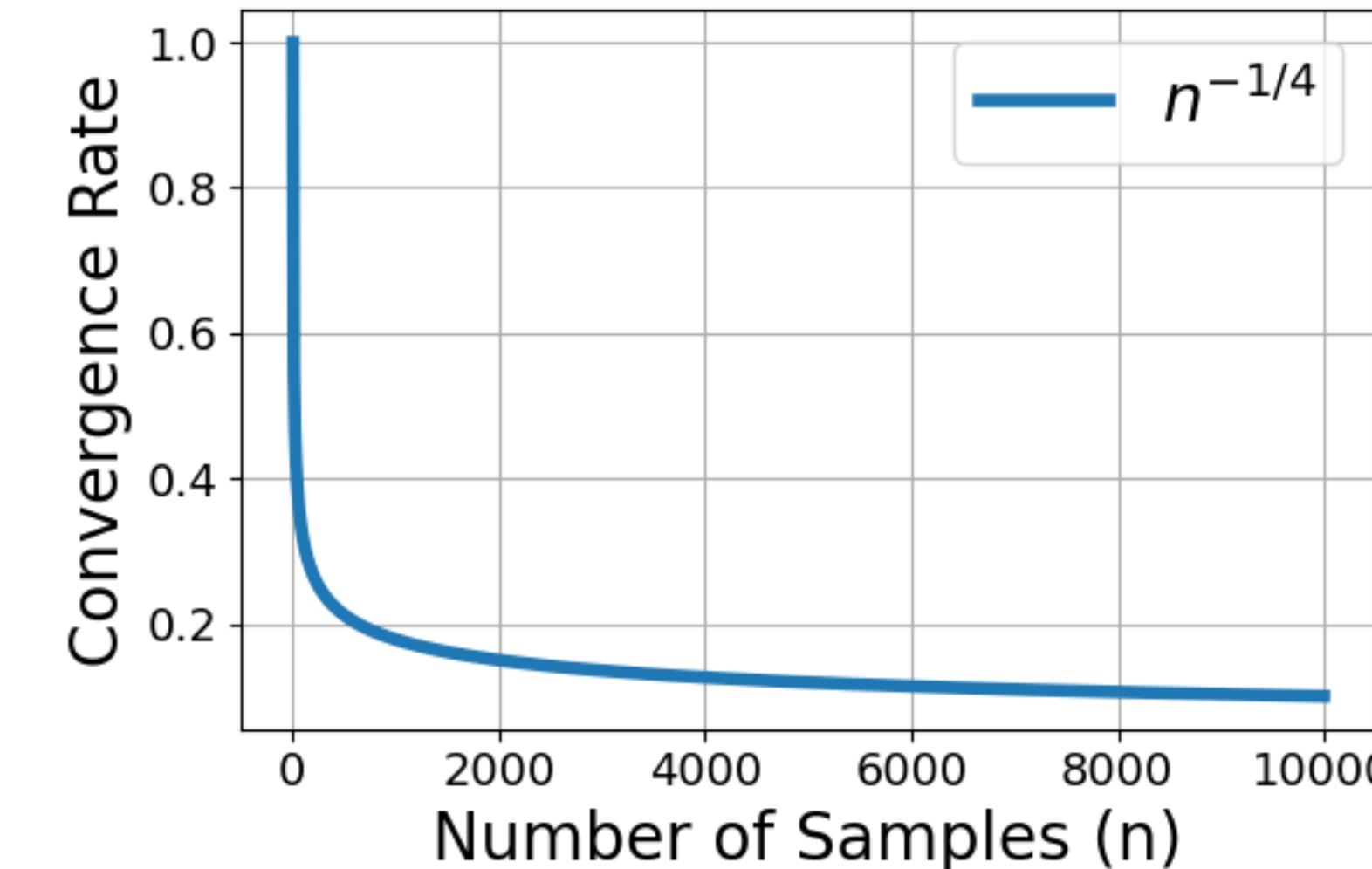
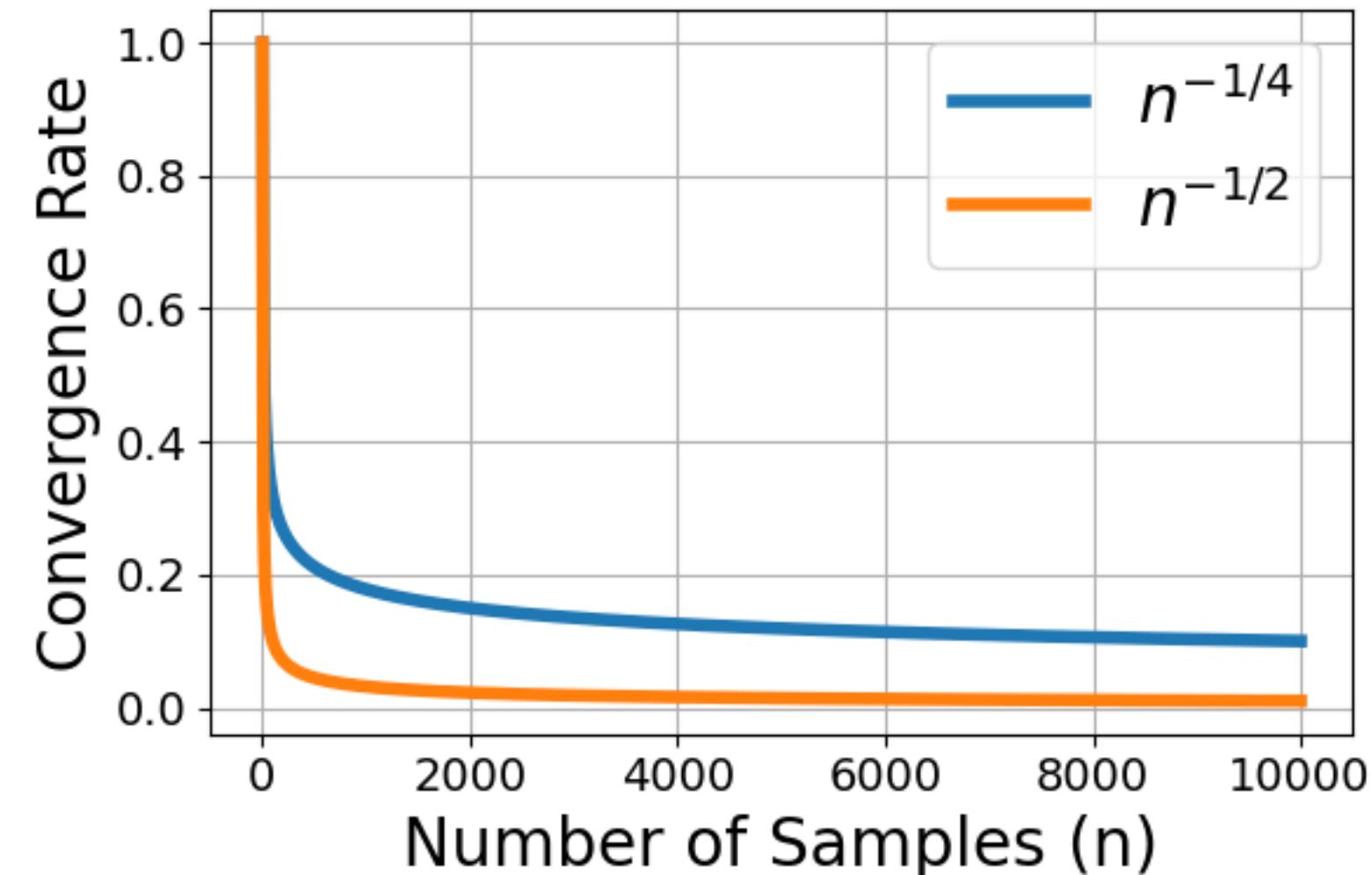


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$$n^{-1/4} \qquad n^{-1/4}$$

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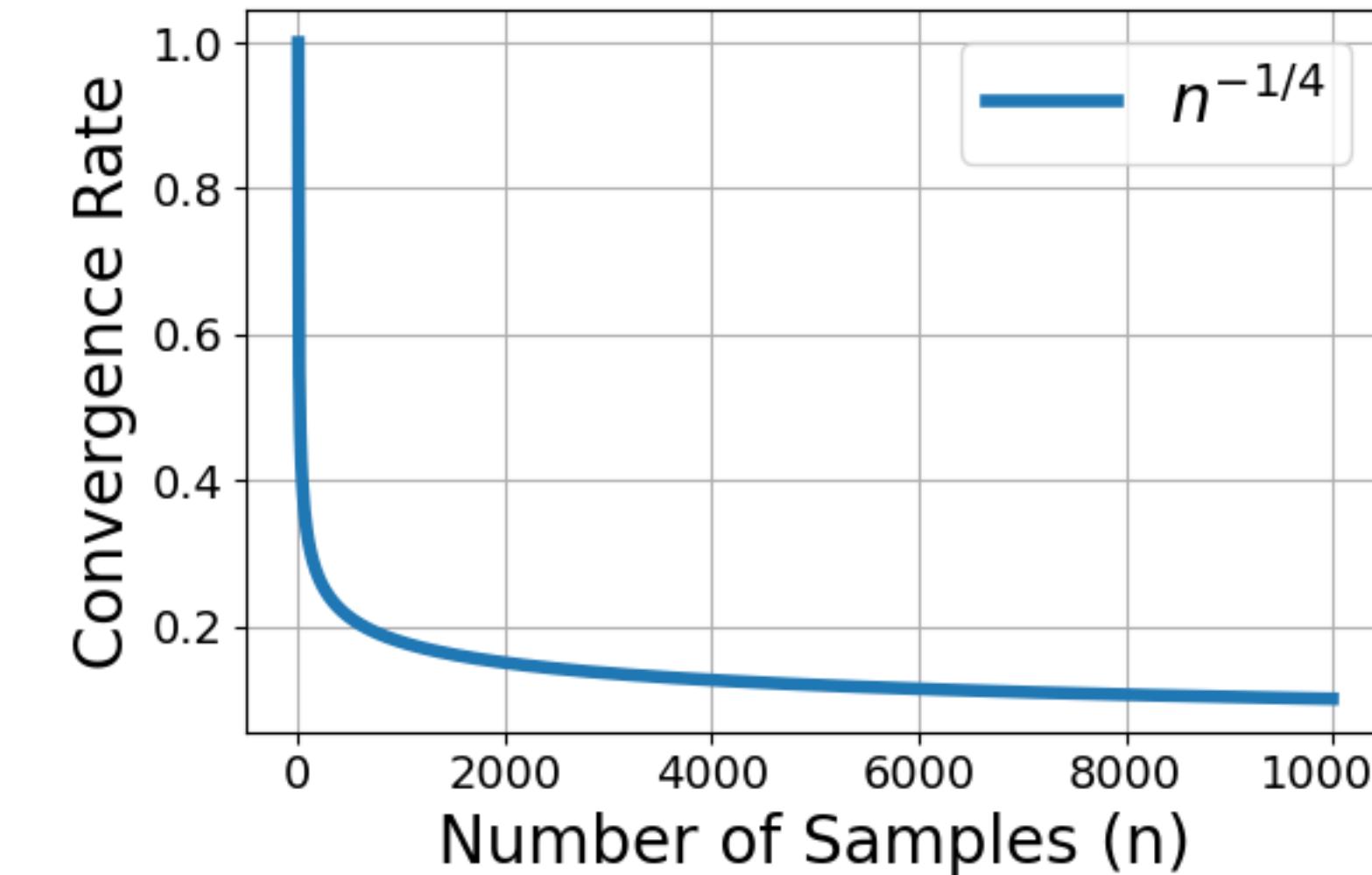
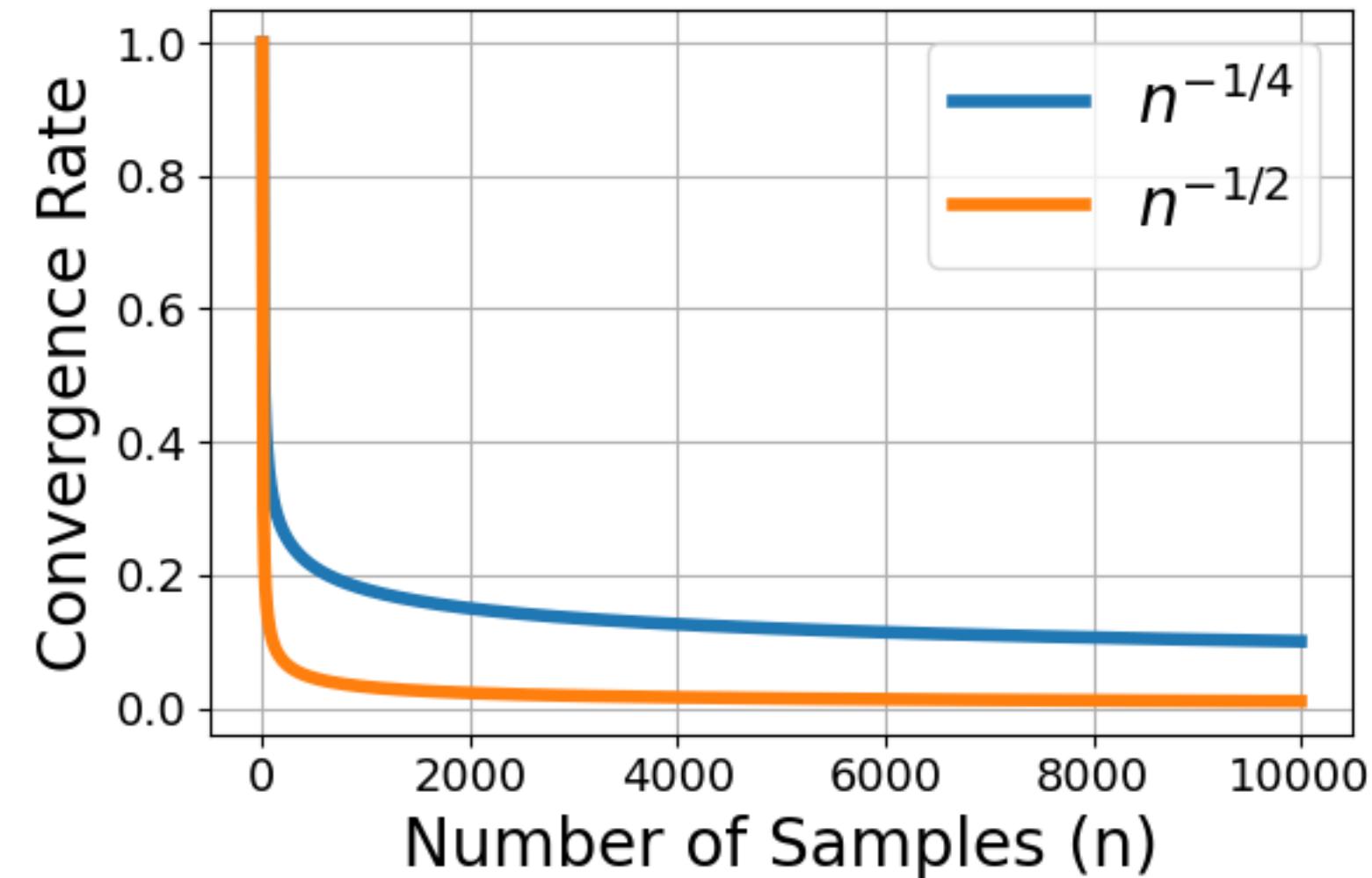
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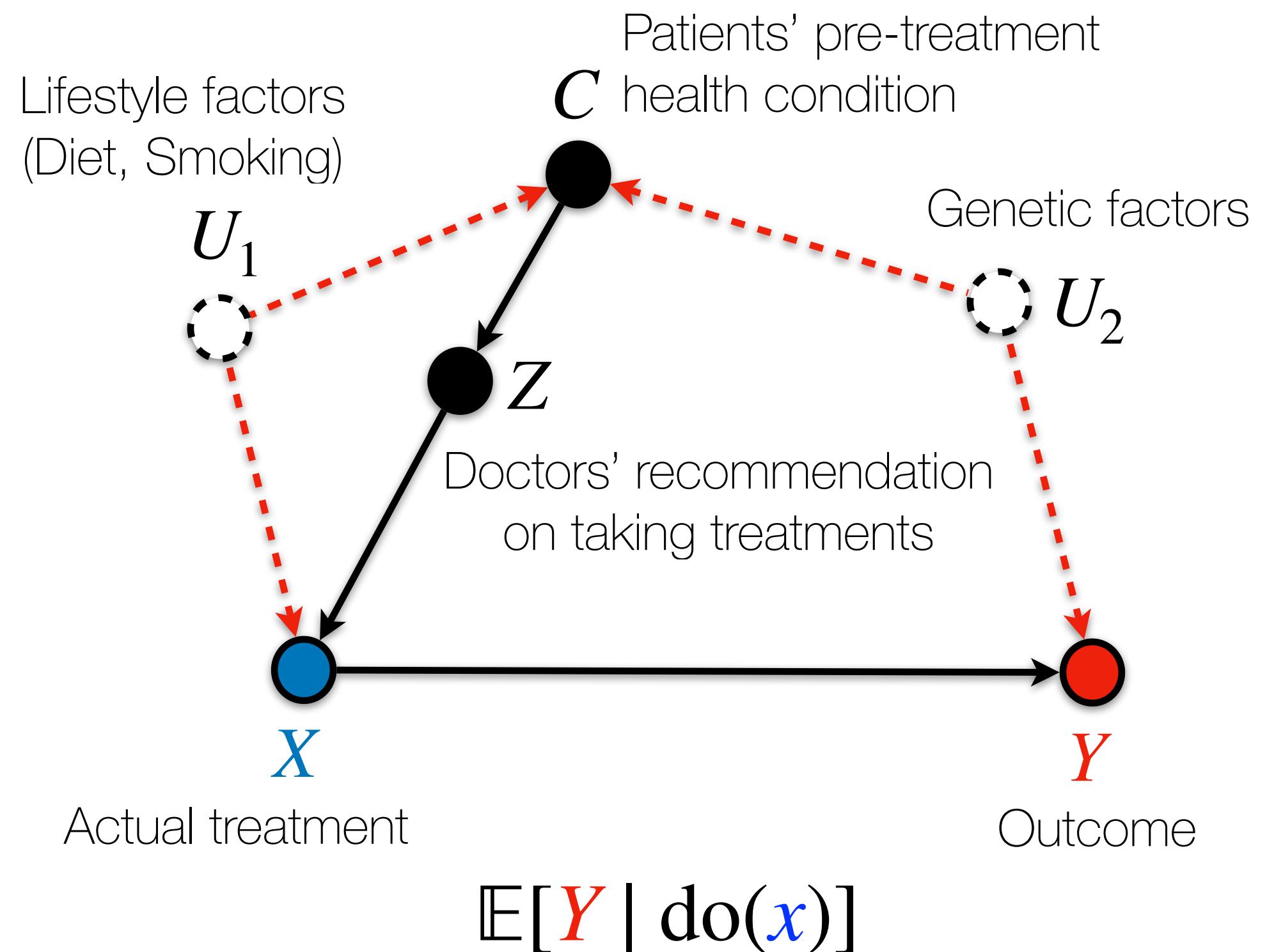
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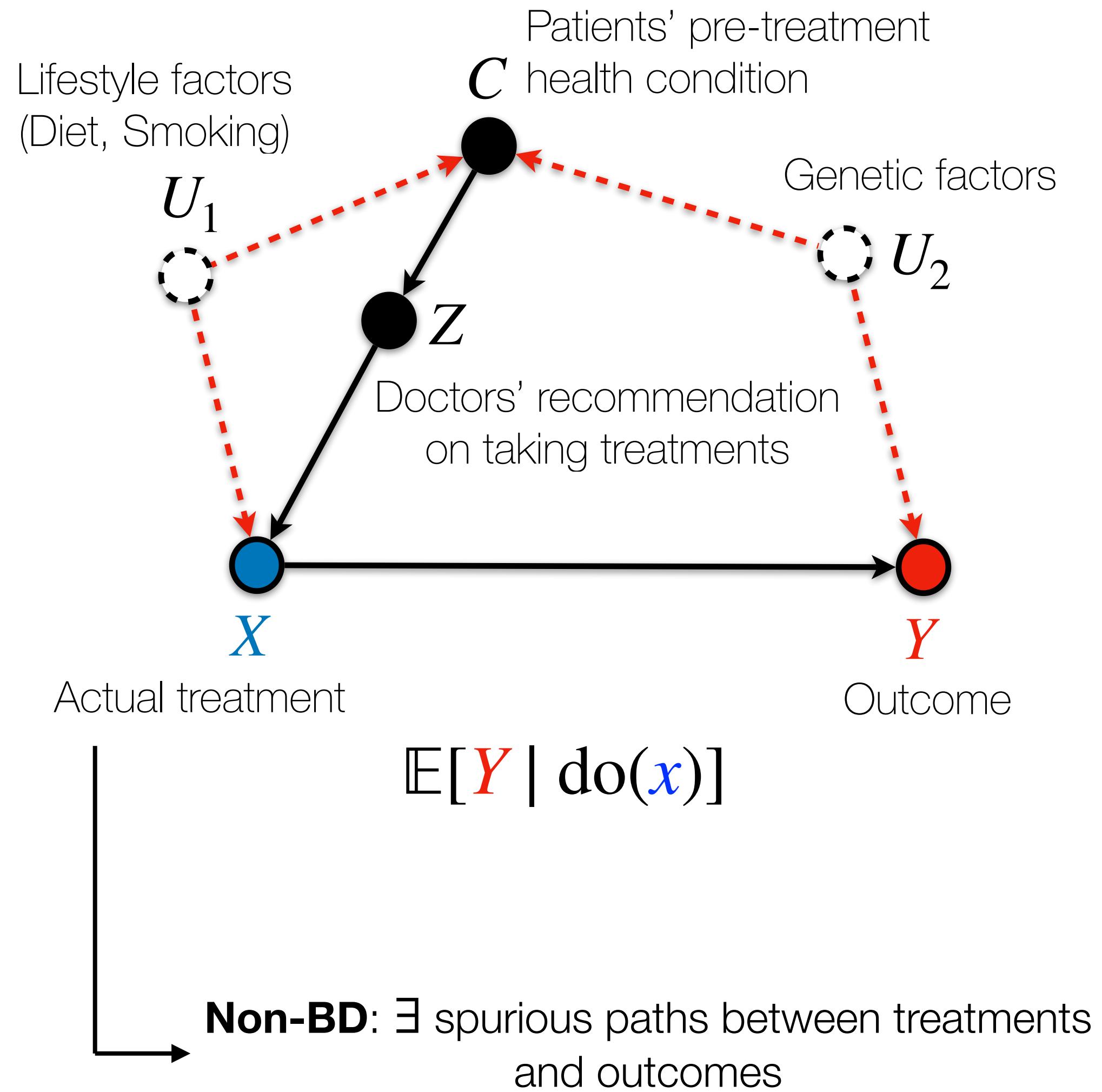
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Property of modern ML models

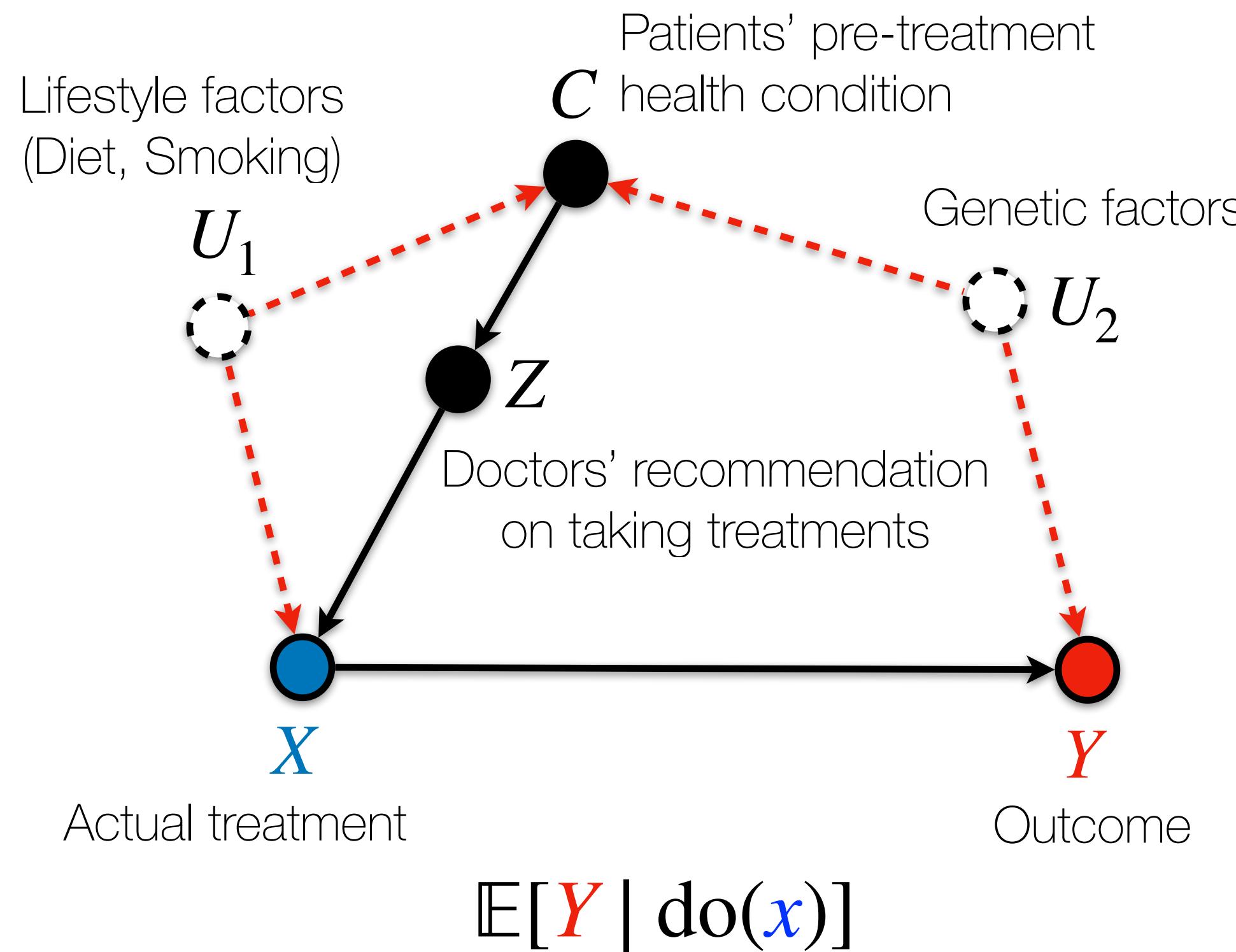
# Working example



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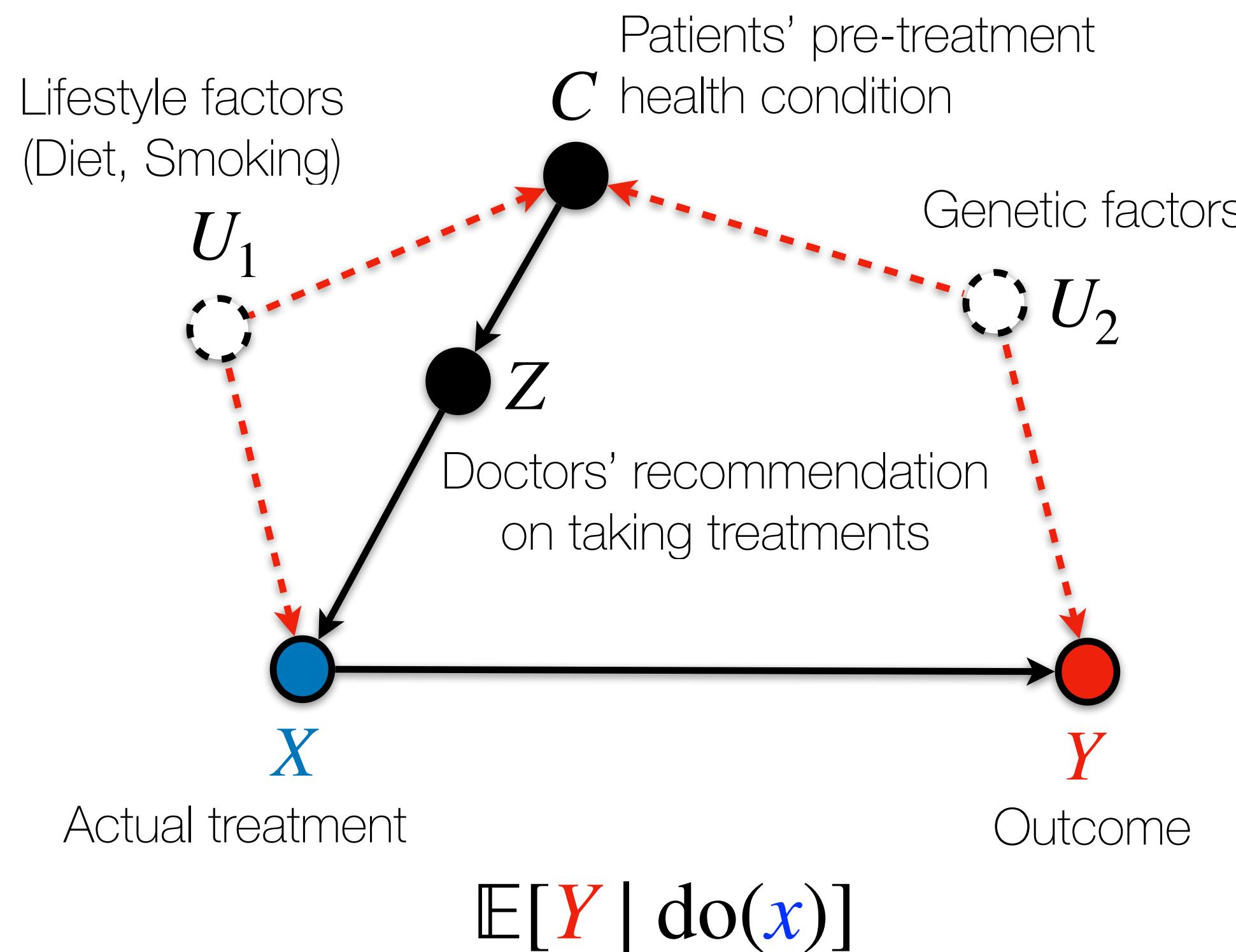
# Working example



## Identification

$$\mathbb{E}[Y \mid \text{do}(x)] = \frac{\sum_c \mathbb{E}[Y \mid x, z, c]P(x \mid z, c)P(c)}{\sum_c P(x \mid z, c)P(c)}$$

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## Estimation

$$\mathbb{E}[Y \mid \text{do}(x)] = ?$$

# Identification vs. Estimation

---

| Data          | Scenario          | Identification | Estimation |
|---------------|-------------------|----------------|------------|
| $D \sim P$    | Back-door<br>(BD) |                |            |
| Observational | Non-BD            |                |            |

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# Idea for connecting BD and Identification

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**If**  $\mathbb{E}[Y | \text{do}(\textcolor{blue}{x})]$  is expressible as a **function of BDs** (i.e.,  $\mathbb{E}[Y | \text{do}(\textcolor{blue}{x})] = g(\{\text{BD}\})$ ),

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then, a general estimator for  $\mathbb{E}[Y | \text{do}(\textcolor{blue}{x})]$  can be constructed  
by strategically **combining DML-BD estimators**.

# Background: Causal Effect Identification

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## Identification

- spanning a *tree* from  $P(\mathbf{V})$
- to reach to causal distribution  $P(Y \mid \text{do}(X))$
- through factorization & marginalization of distributions

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## Identification

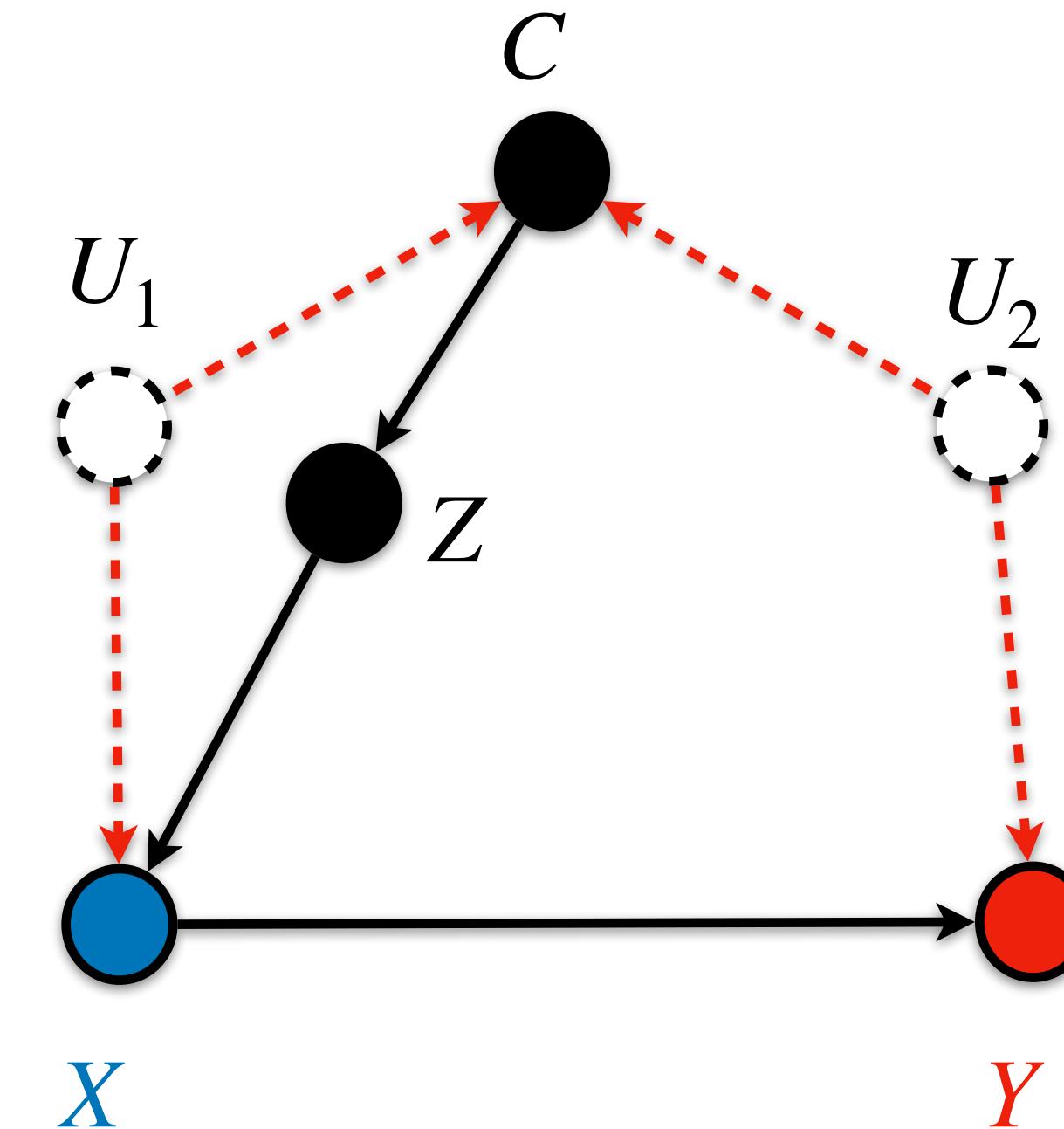
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“ $P(Y | \text{do}(X))$  is a function of  $P(\mathbf{V})$  via factorizations & marginalizations”

# Background: Causal Effect Identification

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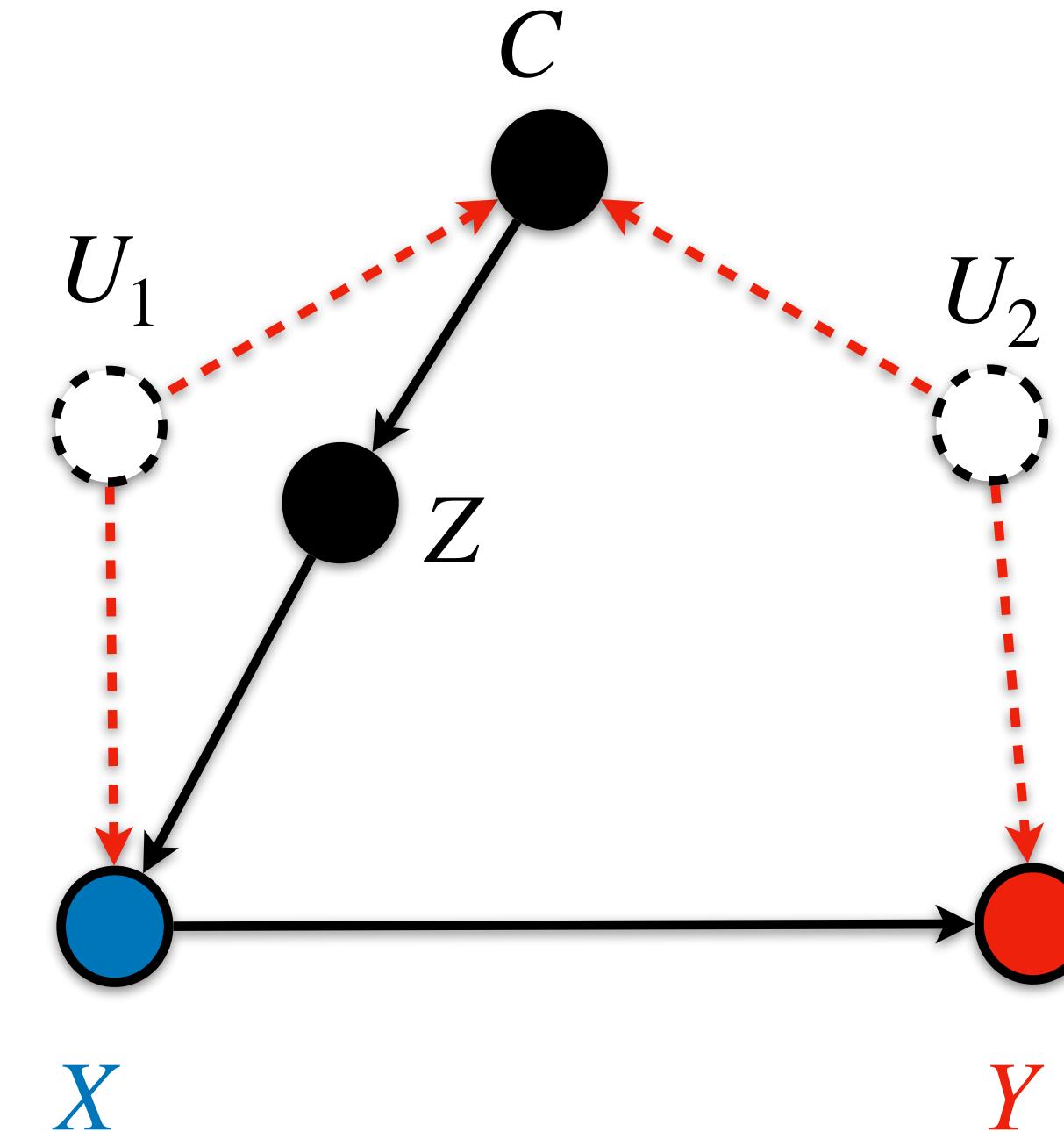
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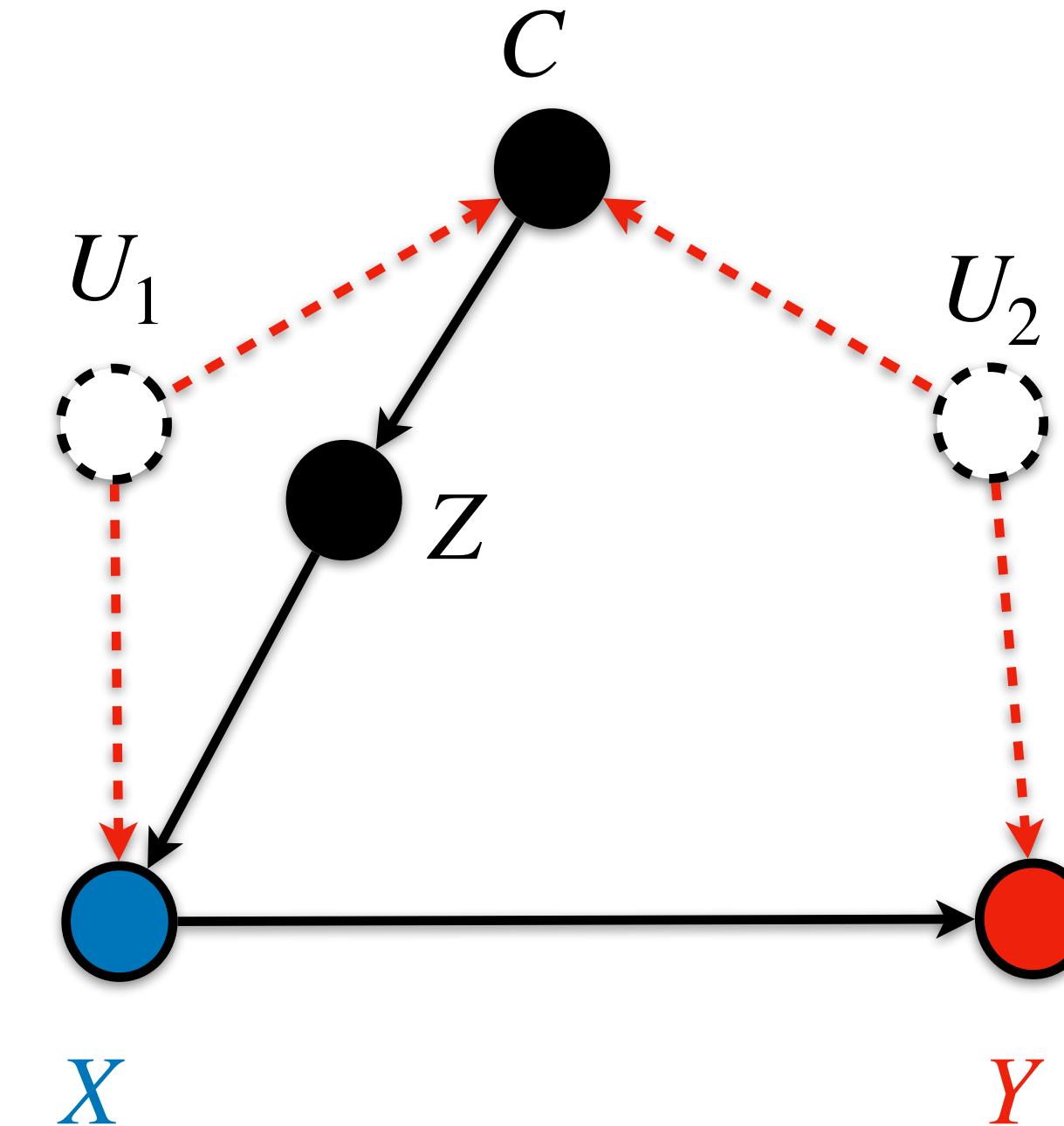


$$P(CZXY)$$

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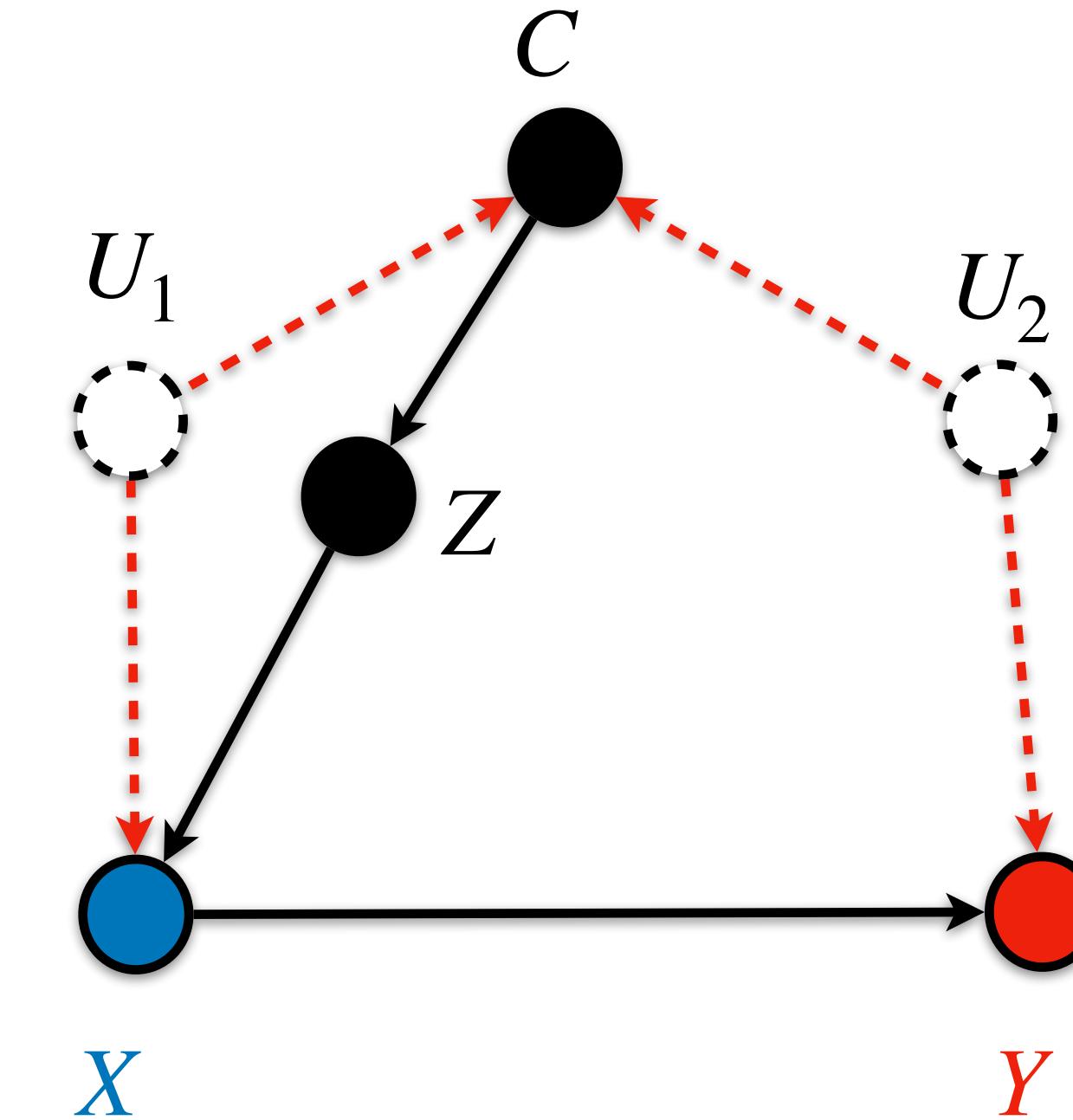
$$P(CZXY) \xrightarrow{\text{Factorization}} P_{\text{do}(Z)}(CXY)$$

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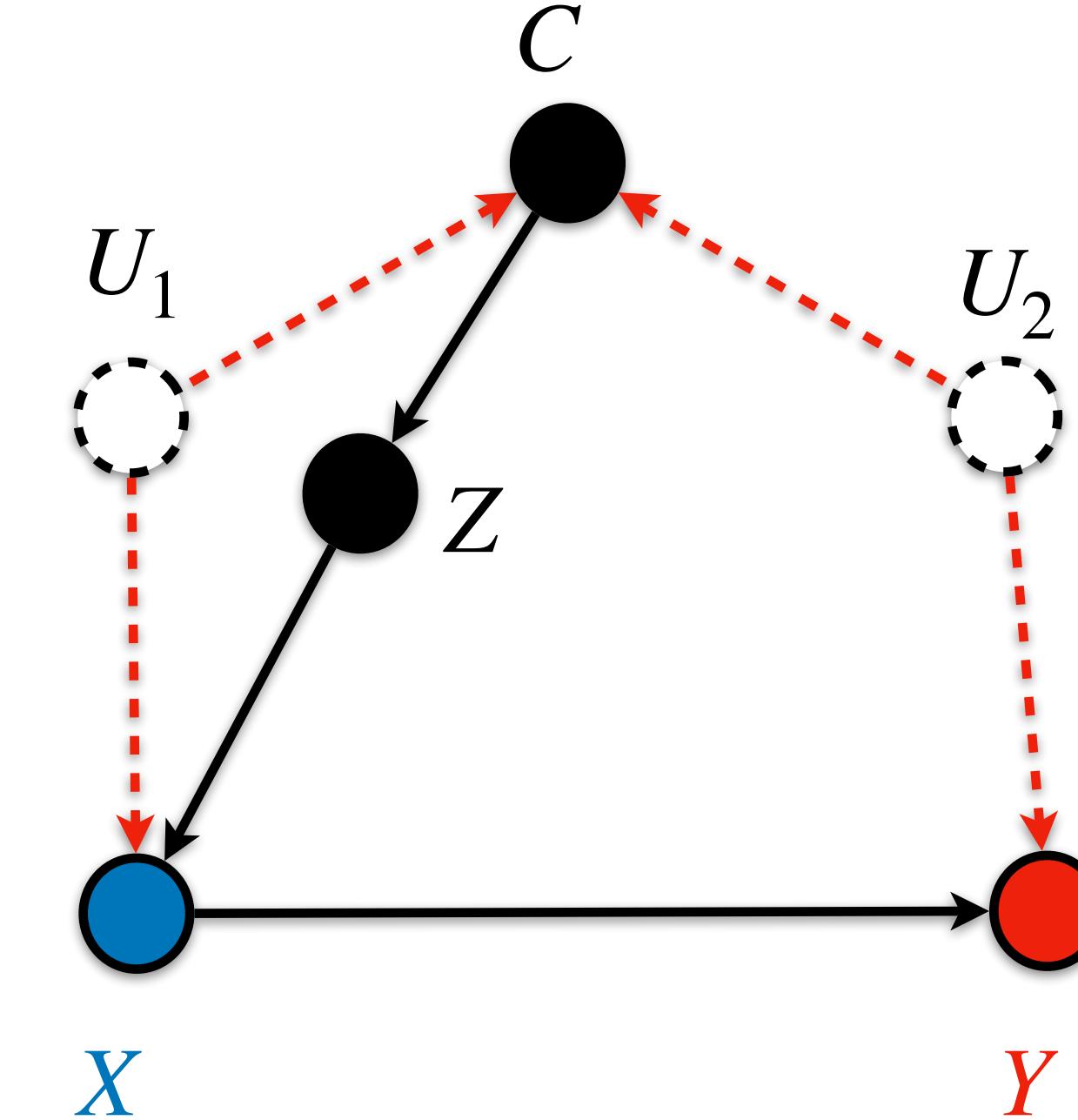
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$$\boxed{P(C)P(XY | ZC)}$$

$$\boxed{\sum_c P(c)P(XY | Zc)}$$

$$\boxed{P_{\text{do}(Z)}(Y | X) = \frac{\sum_c P(c)P(XY | Zc)}{\sum_c P(c)P(X | Zc)}}$$

# My Approach: 3-Step

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**So far,**

- *Back-door adjustment* (BD) can be computed through DML-BD
  - The computation tree for *causal effect identification* composes of interventional distributions.
-

# My Approach: 3-Step

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To connect BD & Identification,

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# Estimating Causal Effects in 3-Steps

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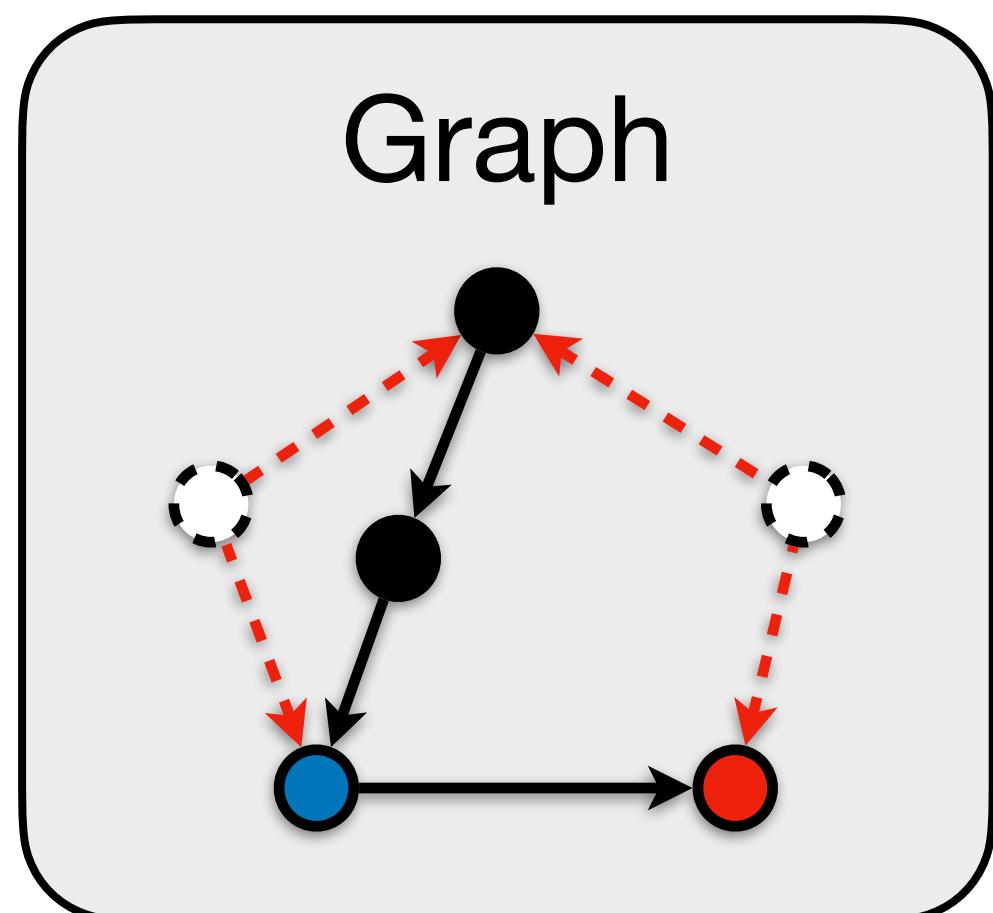
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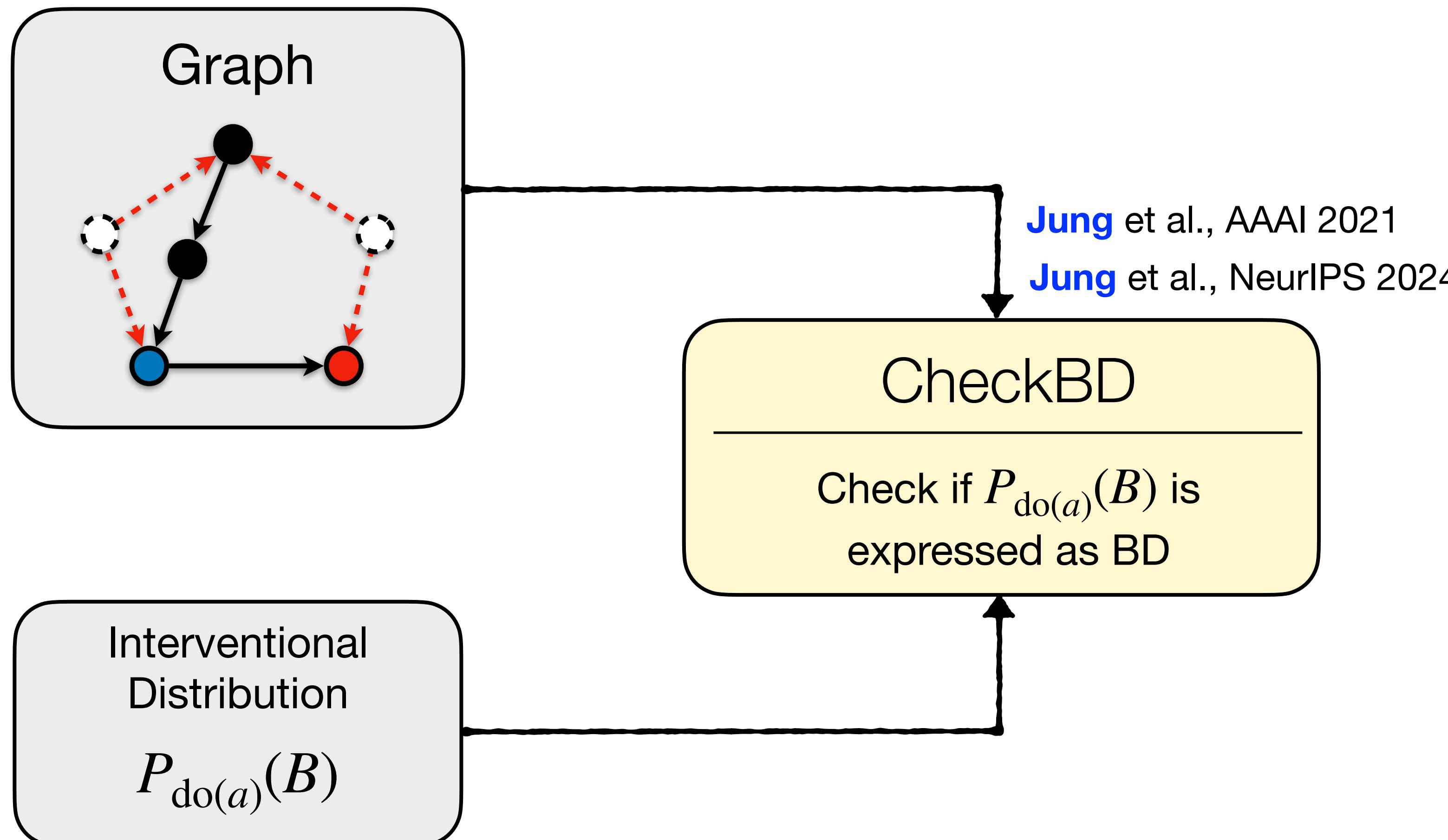


Interventional  
Distribution

$$P_{\text{do}(a)}(B)$$

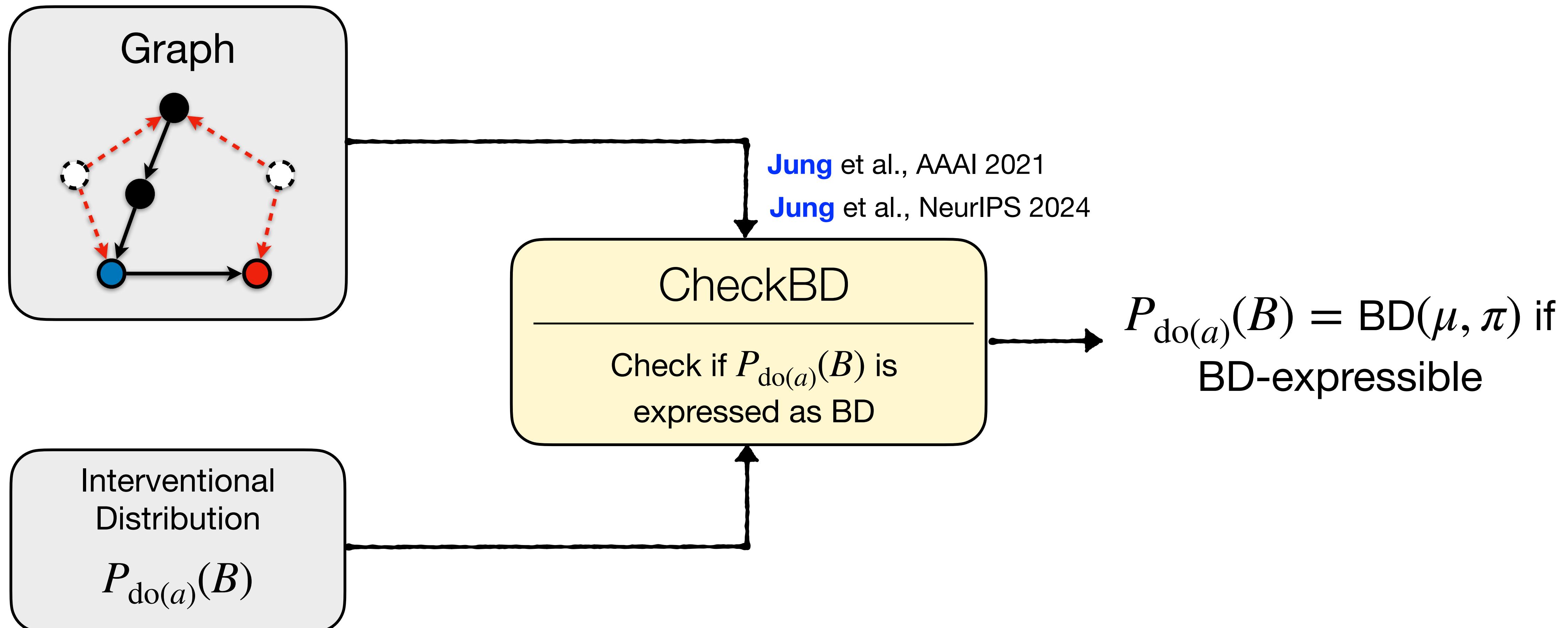
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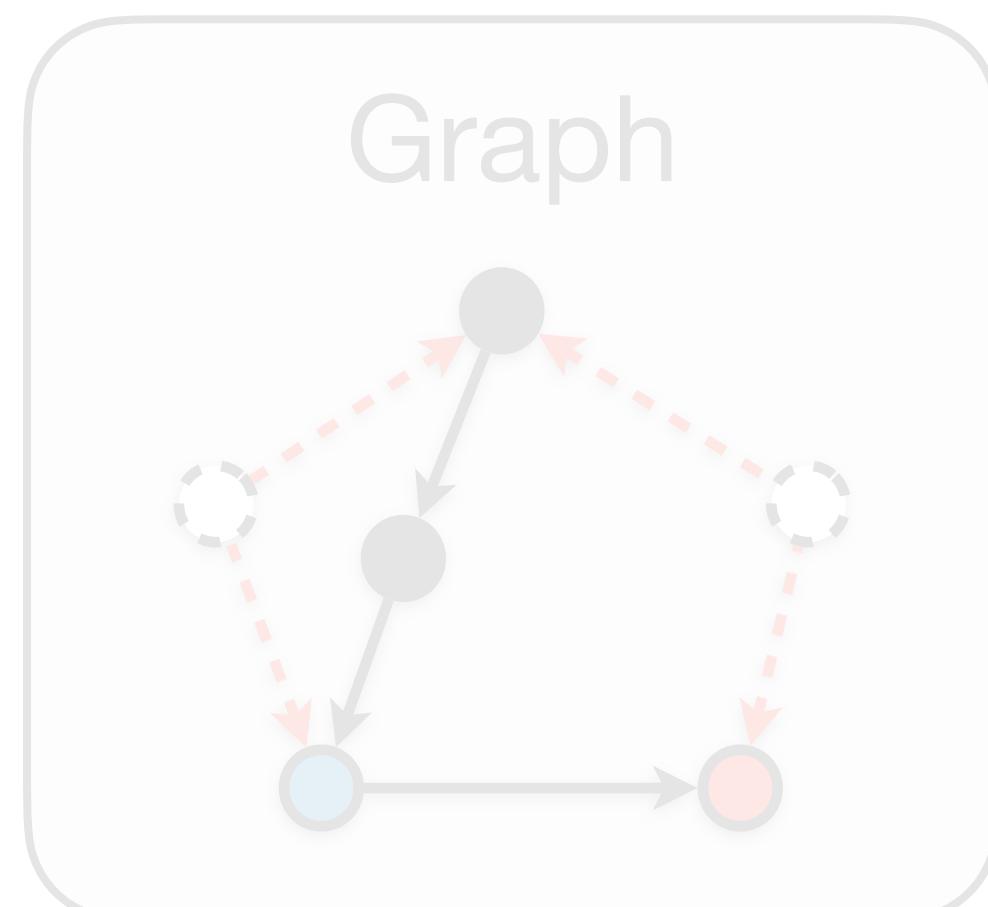
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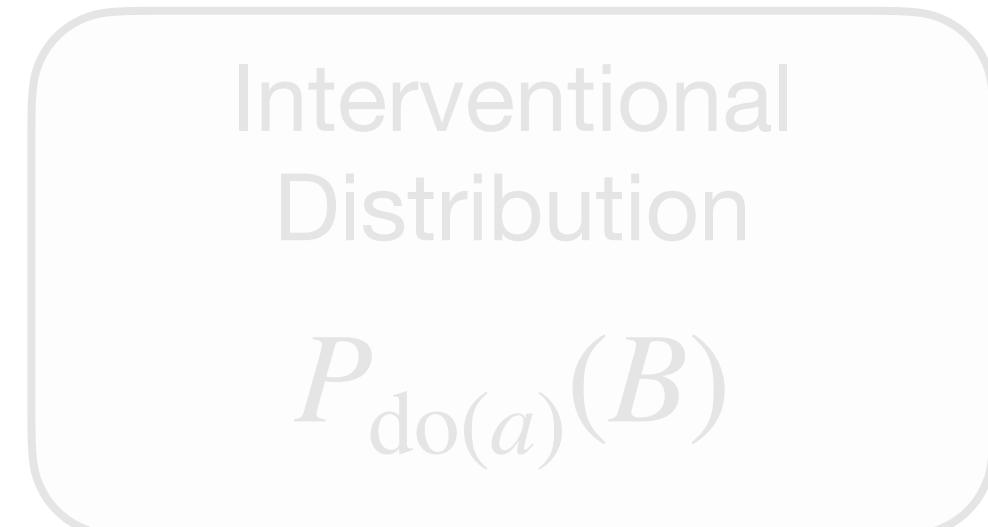


## Theorem

$P_{\text{do}(a)}(B)$  is expressible through BD

***if and only if***

$P_{\text{do}(a)}(B)$  passes CheckBD



=  $\text{BD}(\mu, \pi)$  if  
expressible

# Estimating Causal Effects in 3-Steps

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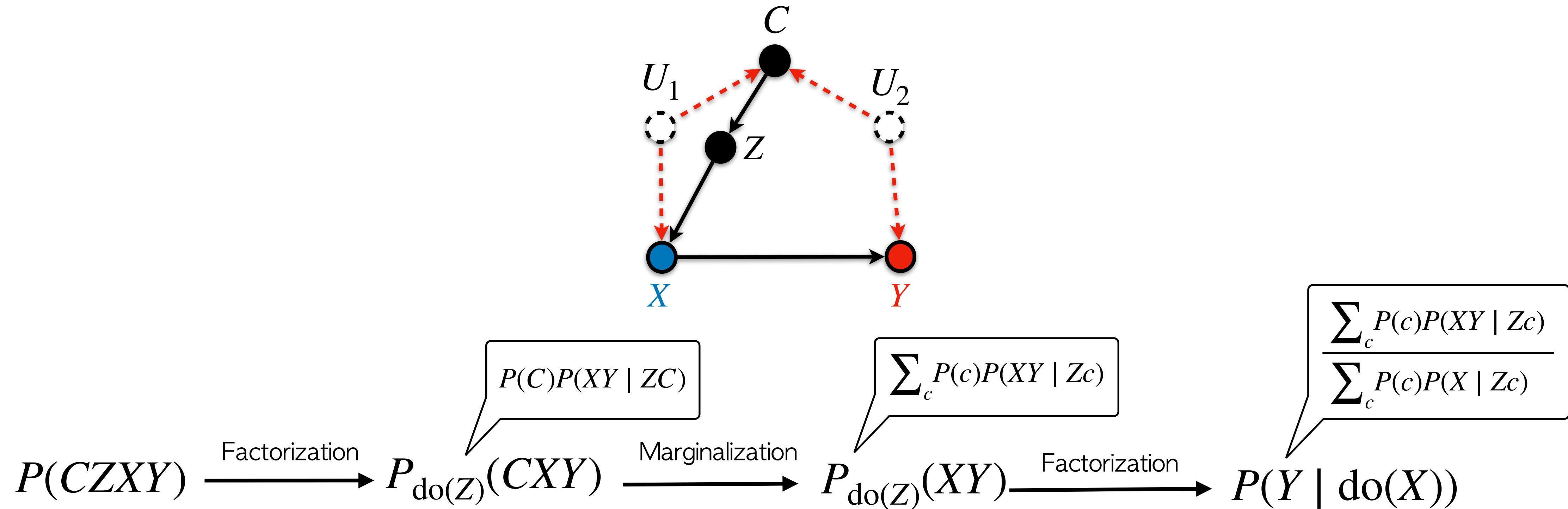
2

**Express causal effects as a function of BD**

# Estimating Causal Effects in 3-Steps

2

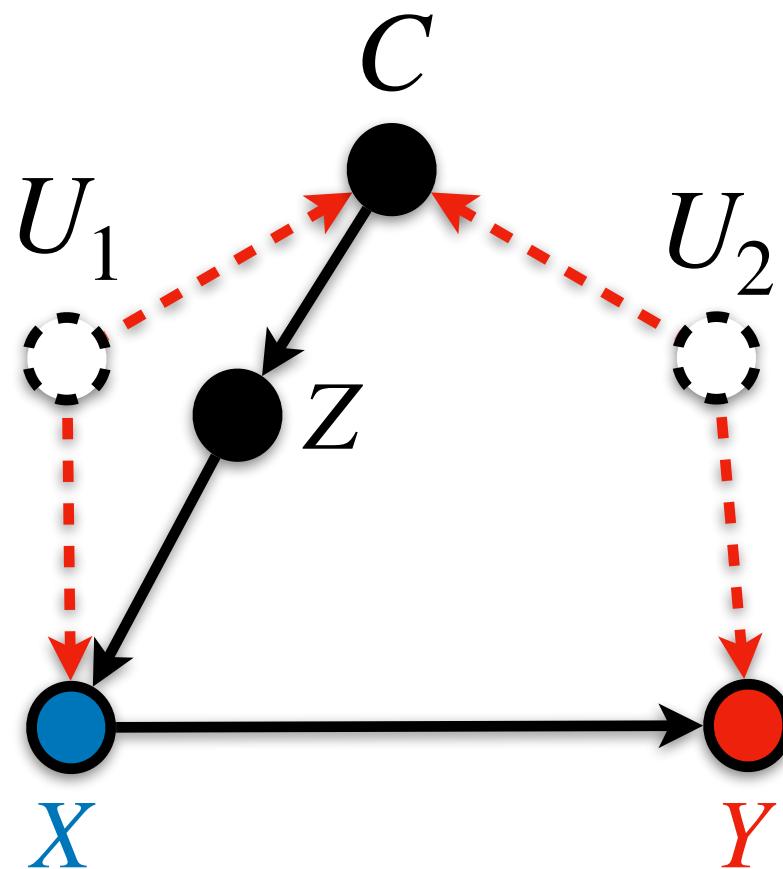
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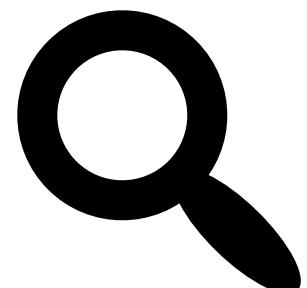
# Estimating Causal Effects in 3-Steps

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Express causal effects as a function of BD



$$P(CZXY) \xrightarrow{\text{Factorization}} P_{\text{do}(Z)}(CXY) \xrightarrow{\text{Marginalization}} P_{\text{do}(Z)}(XY) \xrightarrow{\text{Factorization}} P(Y \mid \text{do}(X))$$

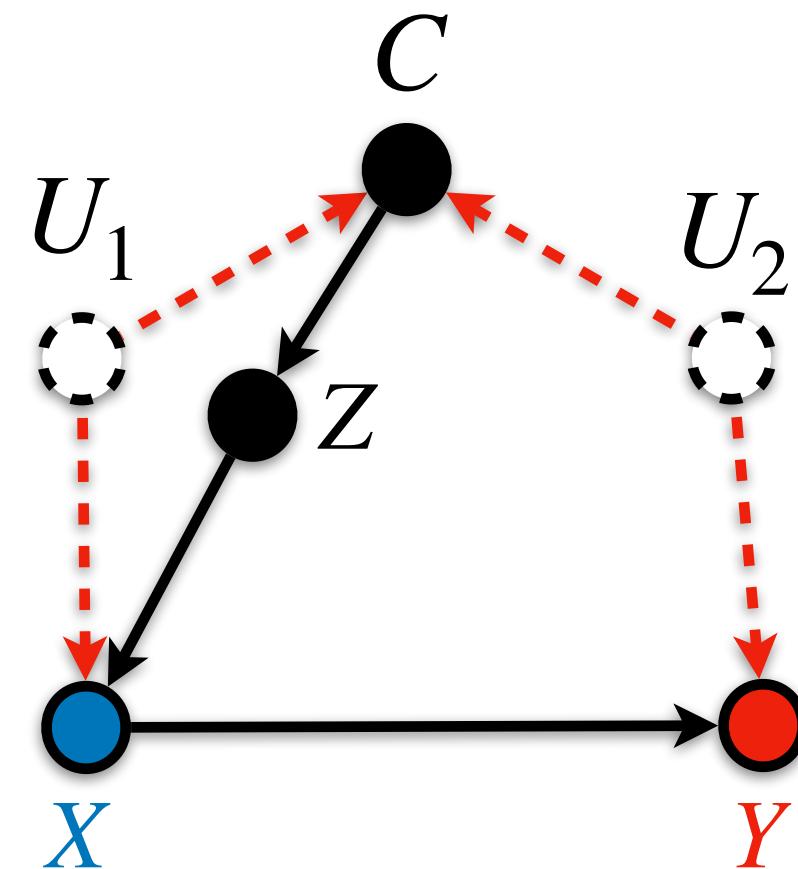


CheckBD

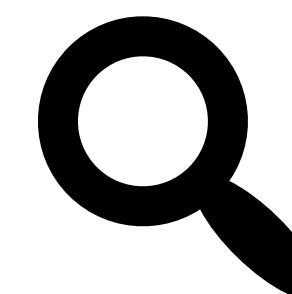
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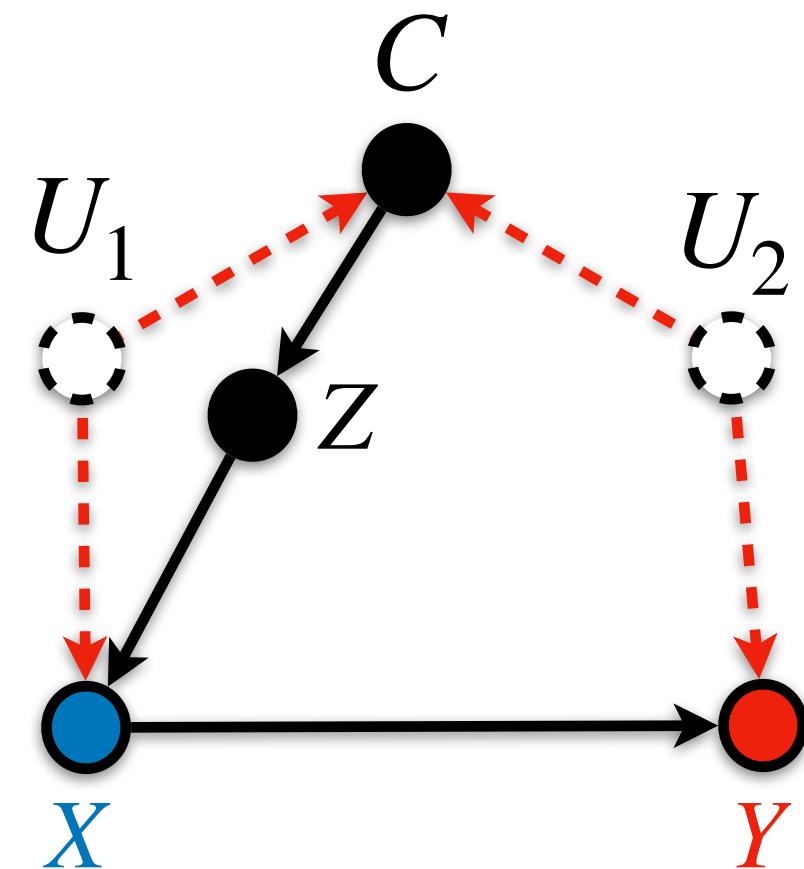


CheckBD

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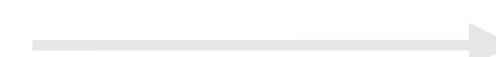
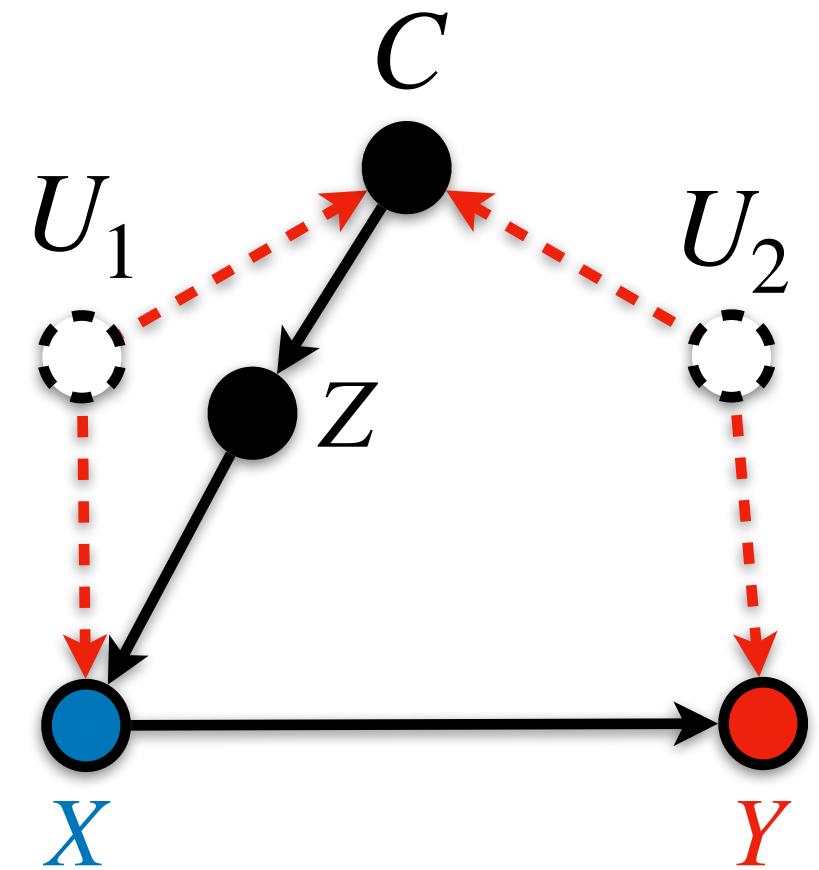


$$\xrightarrow{\hspace{1cm}} \text{BD}_1(\mu, \pi) \xrightarrow{\text{Factorization}} P(Y \mid \text{do}(X))$$

# Estimating Causal Effects in 3-Steps

2

Express causal effects as a function of BD



$$= \frac{\text{BD}_1(\mu, \pi)}{\text{BD}_2(\mu, \pi)}$$
$$\text{BD}_1(\mu, \pi) \xrightarrow{\text{Factorization}} P(Y \mid \text{do}(X))$$

# Estimating Causal Effects in 3-Steps

2

Express causal effects as a function of BD

C

## Theorem

Causal effect is identifiable

***If and only if***

It's expressible as a ***function of BD***



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$\text{BD}_1(\mu, \pi) \xrightarrow{\text{Factorization}} P(Y \mid \text{do}(X))$

# DML-ID: Estimator for Identifiable Causal Effects

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**Construct robust estimators by combining DML-BD**

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$$\mathbb{E}[Y \mid \text{do}(\mathbf{x})] = g(\{\text{BD}(\mu_1, \pi_1), \text{BD}(\mu_2, \pi_2), \dots, \text{BD}(\mu_m, \pi_m)\})$$

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“DML-ID”

$$\widehat{\mathbb{E}[Y \mid \text{do}(\mathbf{x})]}$$

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“DML-ID”

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# DML-ID: Estimator for Identifiable Causal Effects

## 3 Construct robust estimators by combining DML-BD

$$\begin{array}{ccc}
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 & & \downarrow \qquad \downarrow \qquad \downarrow \qquad \dots \qquad \downarrow \\
 \text{“DML-ID”} & \xrightarrow{\text{DML-BD}} & \text{DML-BD} & \text{DML-BD} & \text{DML-BD} \\
 & & \downarrow & \downarrow & \downarrow
 \end{array}$$

# Robustness of DML-ID

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## Theorem

$$\text{Error}(\text{DML-ID}, \mathbb{E}[Y \mid \text{do}(x)]) = \sum_{i=1}^m \text{Error}(\hat{\mu}_i, \mu_i) \times \text{Error}(\hat{\pi}_i, \pi_i)$$

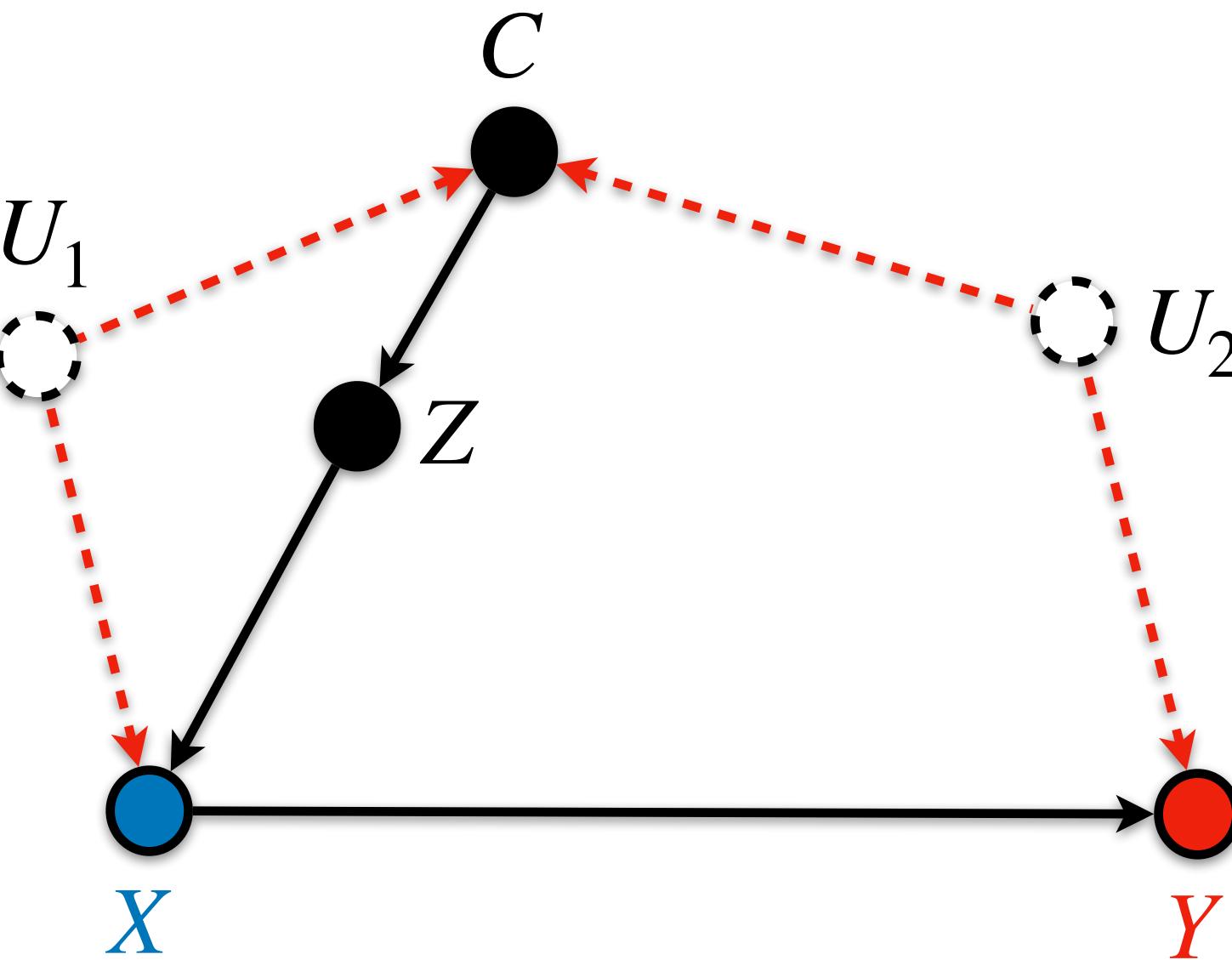
- **Double Robustness:** Error = 0 if either  $\hat{\mu}_i = \mu_i$  or  $\hat{\pi}_i = \pi_i$  for all  $i = 1, \dots, m$ .
- **Fast Convergence:** Error  $\rightarrow 0$  fast even when  $\hat{\mu}_i \rightarrow \mu_i$  and  $\hat{\pi}_i \rightarrow \pi_i$  slow.

# DML-ID - Simulation

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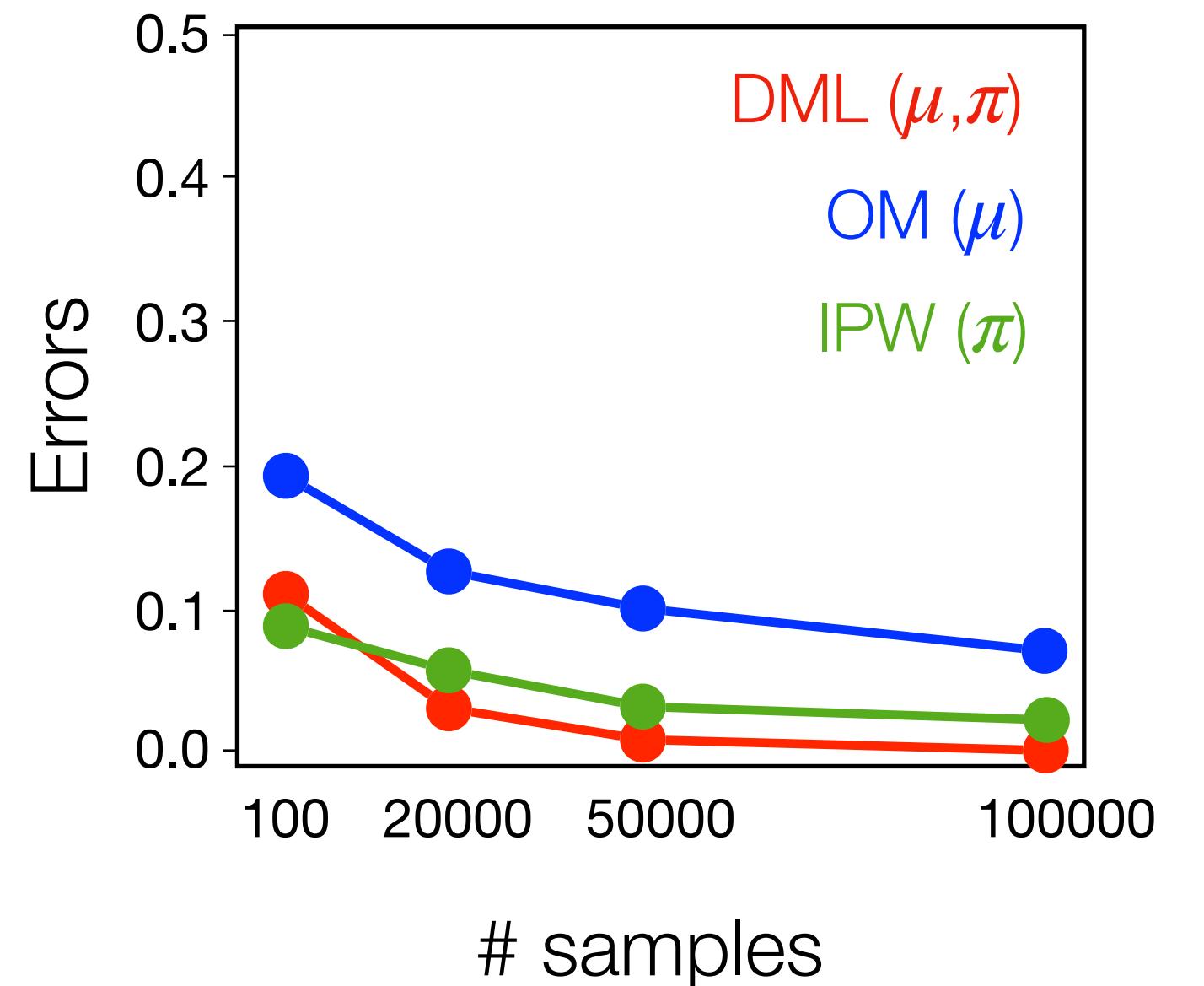
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# DML-ID - Simulation

## Fast Convergence

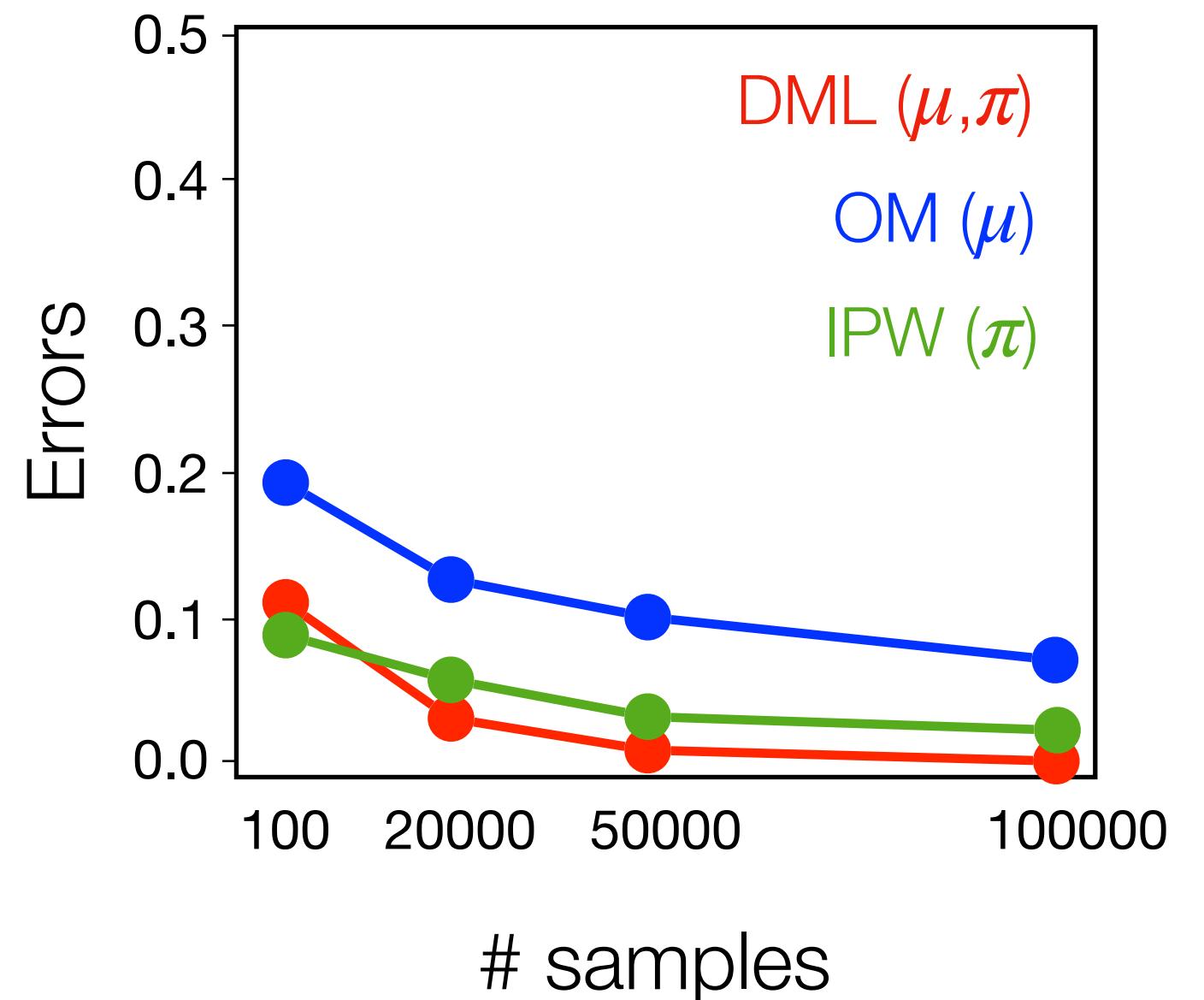
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# DML-ID - Simulation

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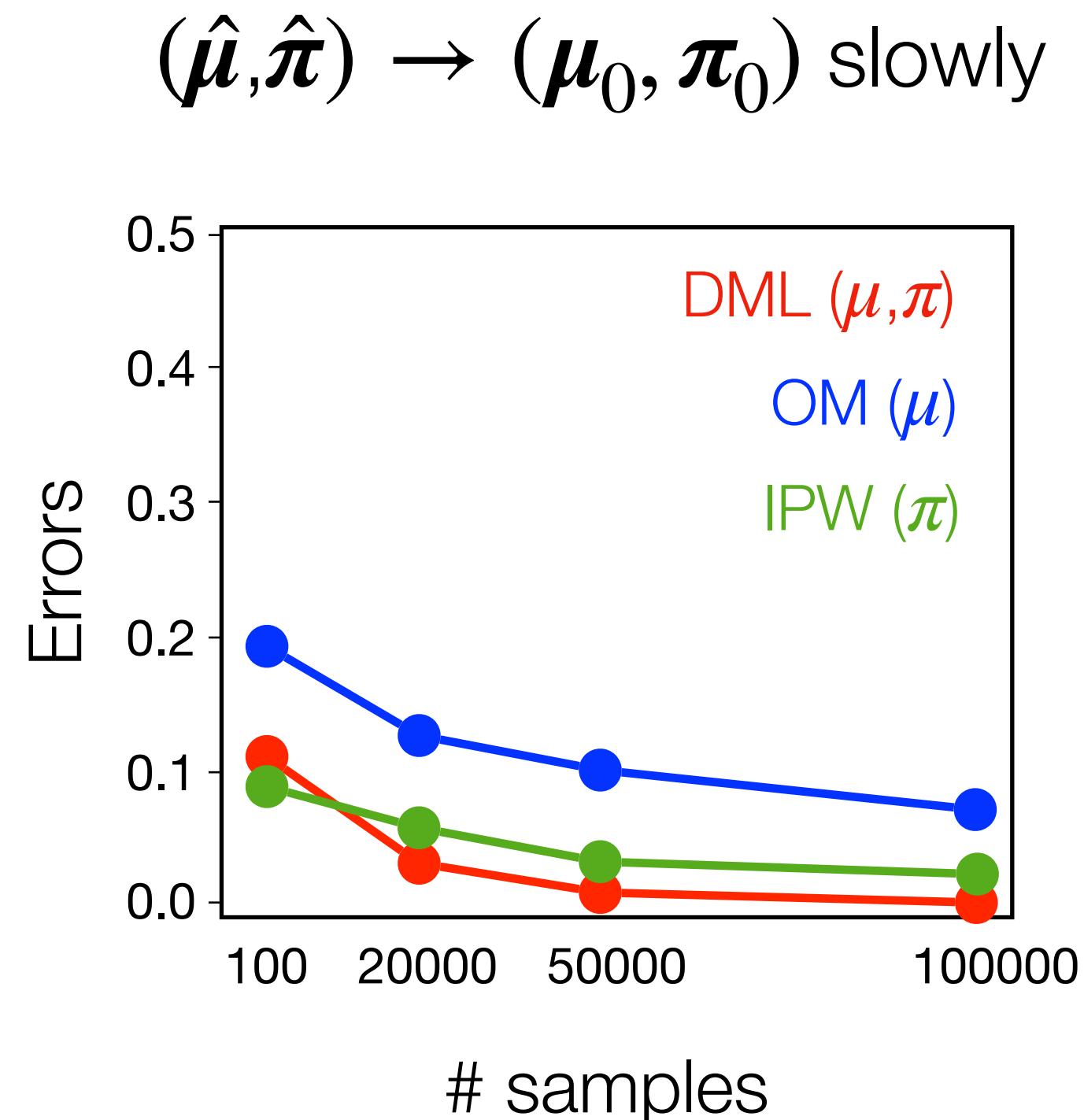
$(\hat{\mu}, \hat{\pi}) \rightarrow (\mu_0, \pi_0)$  slowly



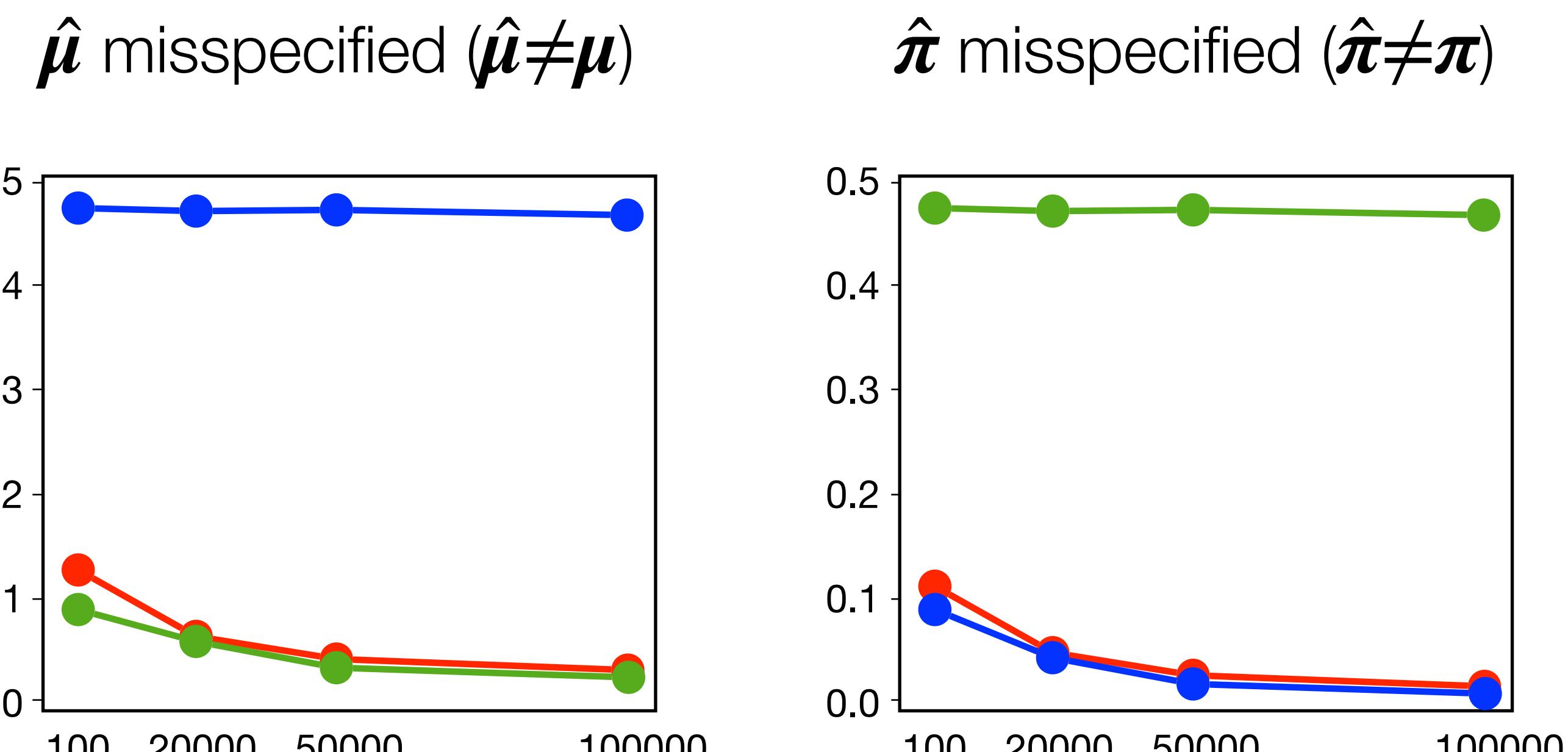
DML-ID converges fast, even  
when  $(\hat{\mu}, \hat{\pi})$  converge slowly

# DML-ID - Simulation

## Fast Convergence



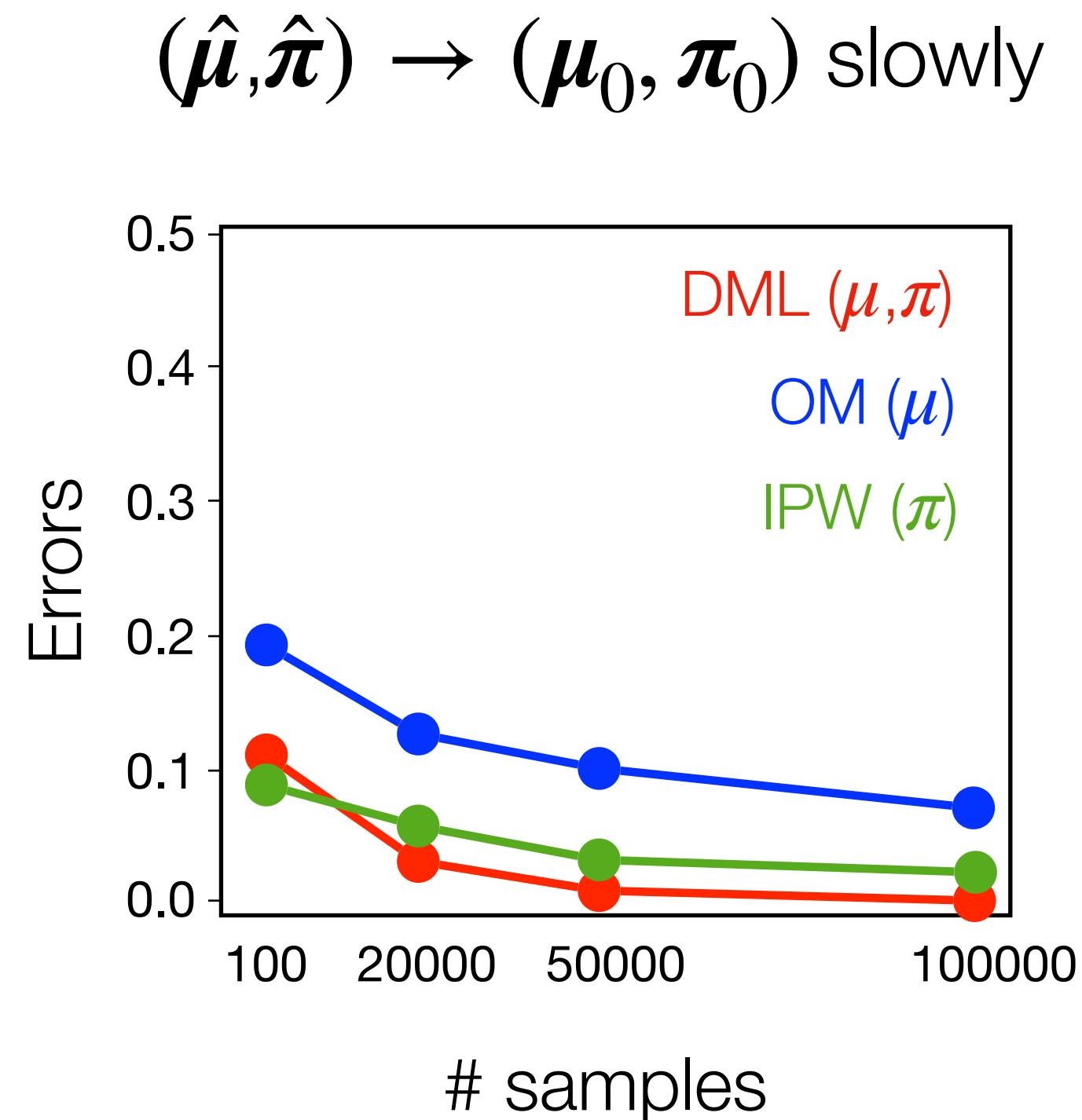
## Double Robustness



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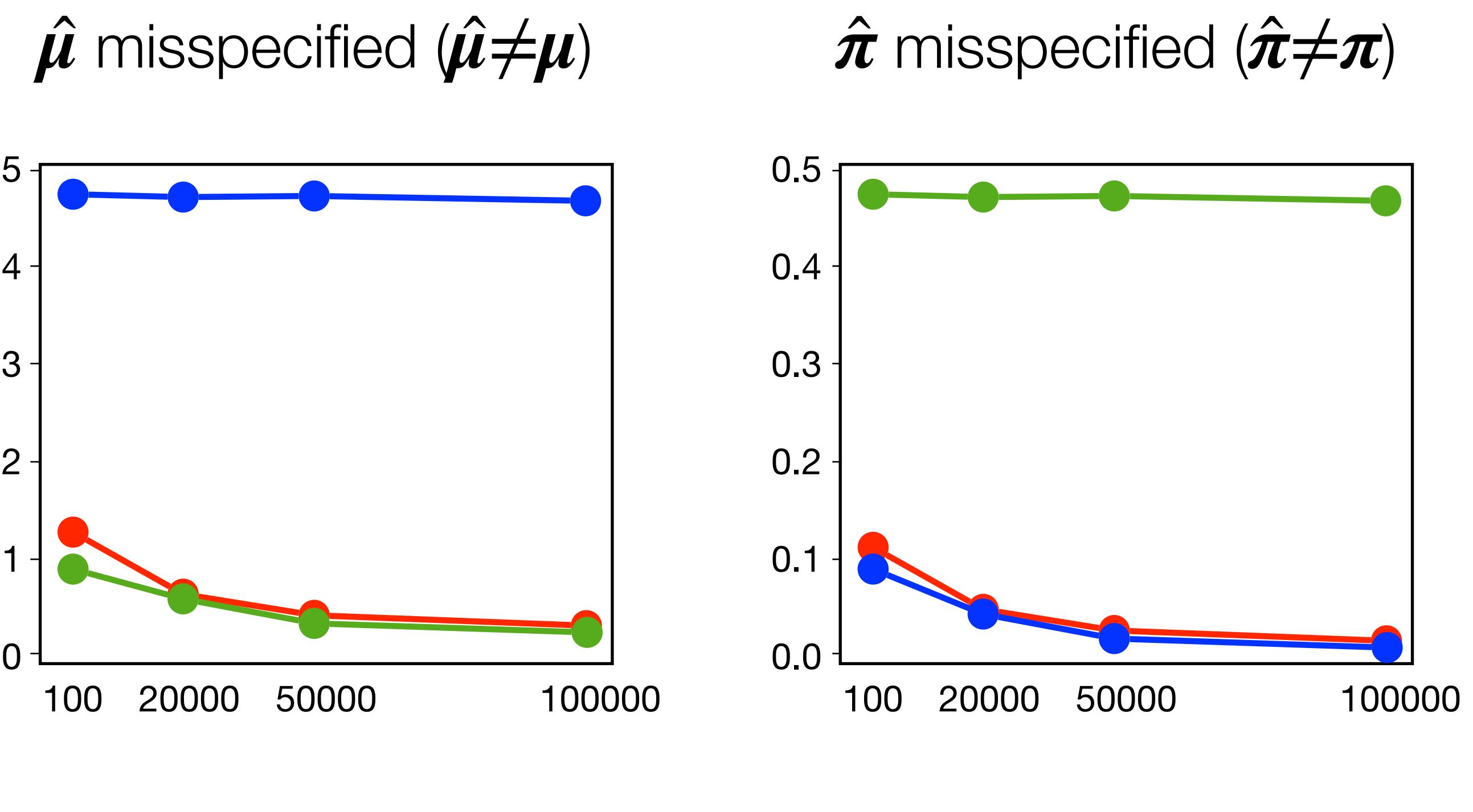
# DML-ID - Simulation

## Fast Convergence



DML-ID converges fast, even when  $(\hat{\mu}, \hat{\pi})$  converge slowly

## Double Robustness



DML-ID converges to the true causal effect even when  $\hat{\mu}$  or  $\hat{\pi}$  are misspecified.

# Identification

---

"When is the causal effect computable from data?"



Disconnect

# Estimation

---

"How do we compute the effect from available data?"

# Identification

---

"When is the causal effect computable from data?"



Connect

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---

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*“ Whenever computable from data,  
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"How do we compute the effect from available data?"

*“ Whenever computable from data,  
We can compute sample-efficiently.*

Econ Professor at MIT, who developed DML



**Victor Chernozhukov**

@VC31415

Follow

Replies to @YonghanJung @PHuenermund

This is really a fantastic work and is a major contribution. (Incidentally, our DML work was meant to be a service paper to help applied researchers use ML for causal inference, and I don't view our work as a major contribution, certainly not seminal :-).)

Turing Award winner, pioneer of causal inference



**Judea Pearl**

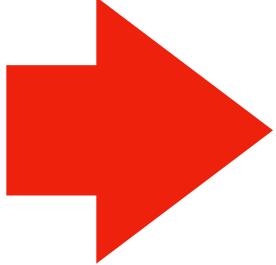
@yudapearl

Follow

the do-calculus. The answer, surprisingly and pleasingly is YES. This recent paper [causalai.net/r62.pdf](http://causalai.net/r62.pdf) shows that EVERY identifiable causal effect can be estimated by a "Weighted Empirical Risk Minimization" method, a fancy name for IPW-like estimation. Worth keeping in mind.

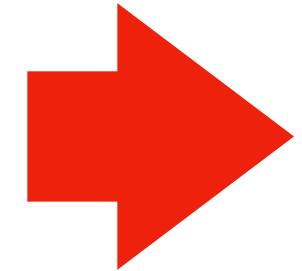
# Talk Outline

---

- 
- 1** Estimating causal effects from observations  
+ its application in healthcare & explainable AI
  - 2** Estimating causal effects from data fusion
  - 3** Unified causal effect estimation method
  - 4** Summary & Future direction

# Talk Outline

---



+ its application in healthcare & explainable AI

# Application 1. Healthcare Science

---

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## RCT

---

- + Gold standard in causal inference
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## EHR MIMIC-IV, OpenMRS eICU, ...

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Best of Both Worlds

---

## Emulating RCT from EHR

# Application 1. Emulating RCT from EHR

---

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---

## Input

---

Effect (Q)

$\mathbb{E}[Y \mid \text{do}(x)]$

EHR

$D$  from  $P$

# Application 1. Emulating RCT from EHR

Input

Graph Discovery

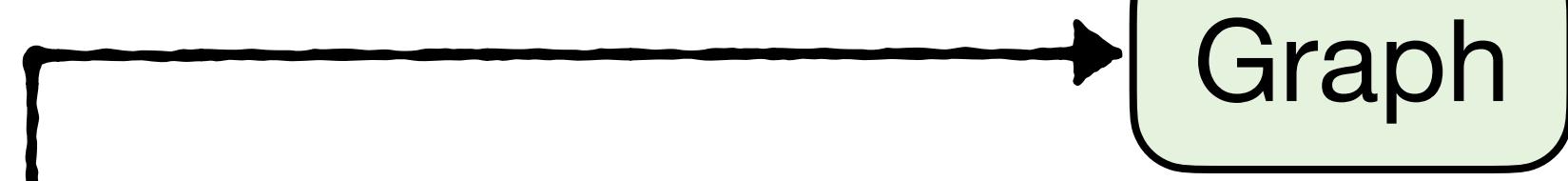
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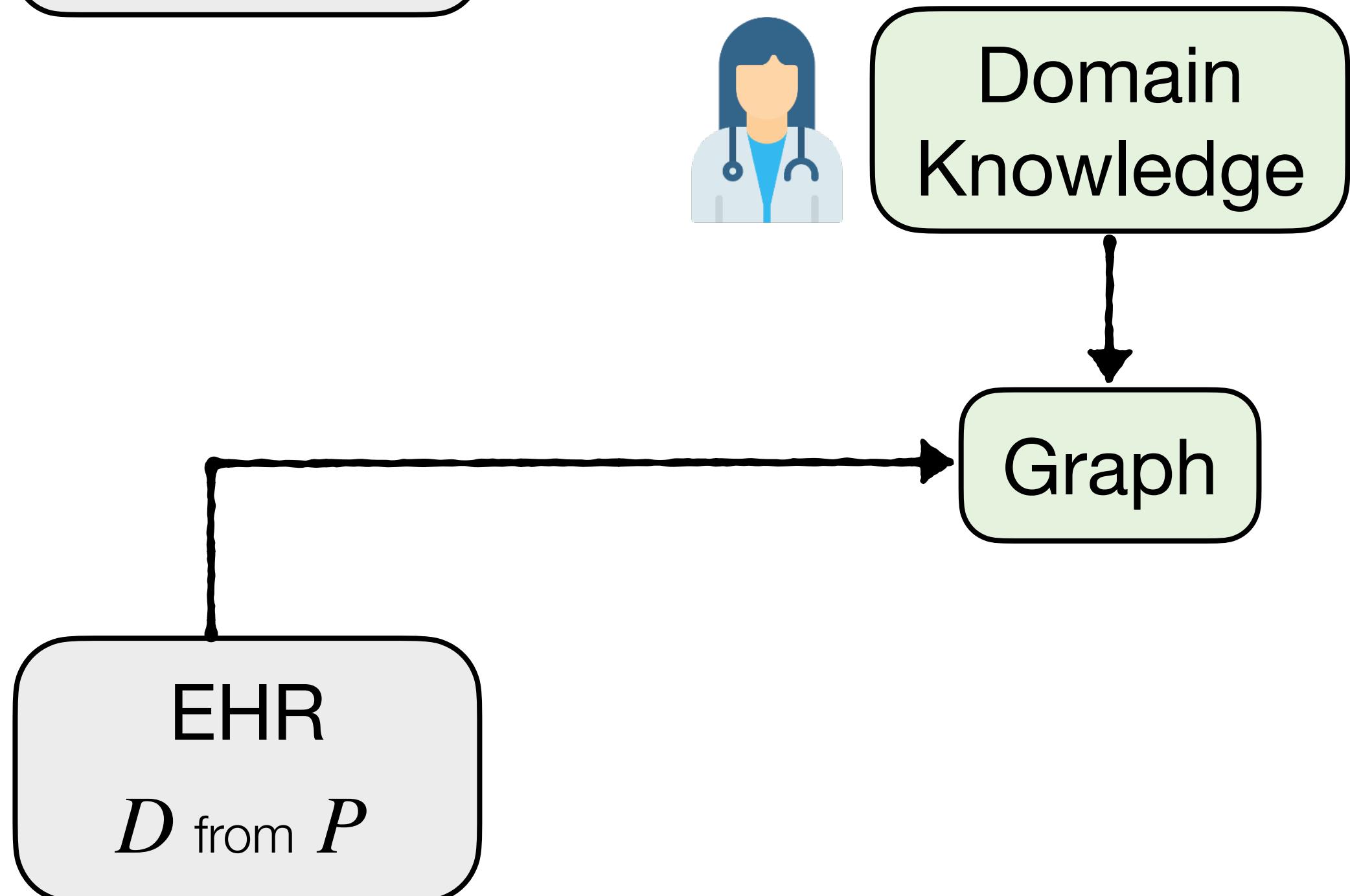


# Application 1. Emulating RCT from EHR

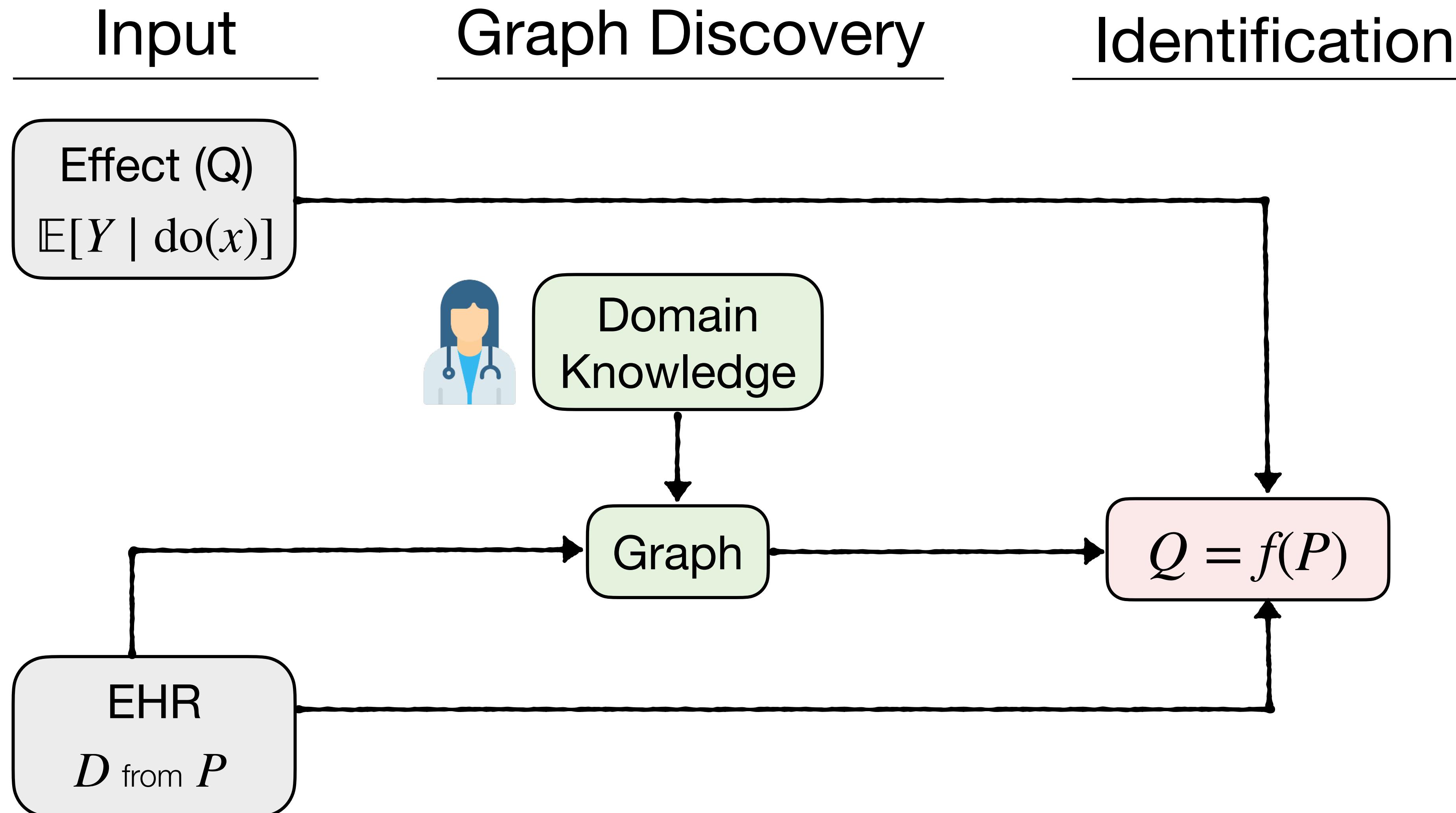
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Effect (Q)  
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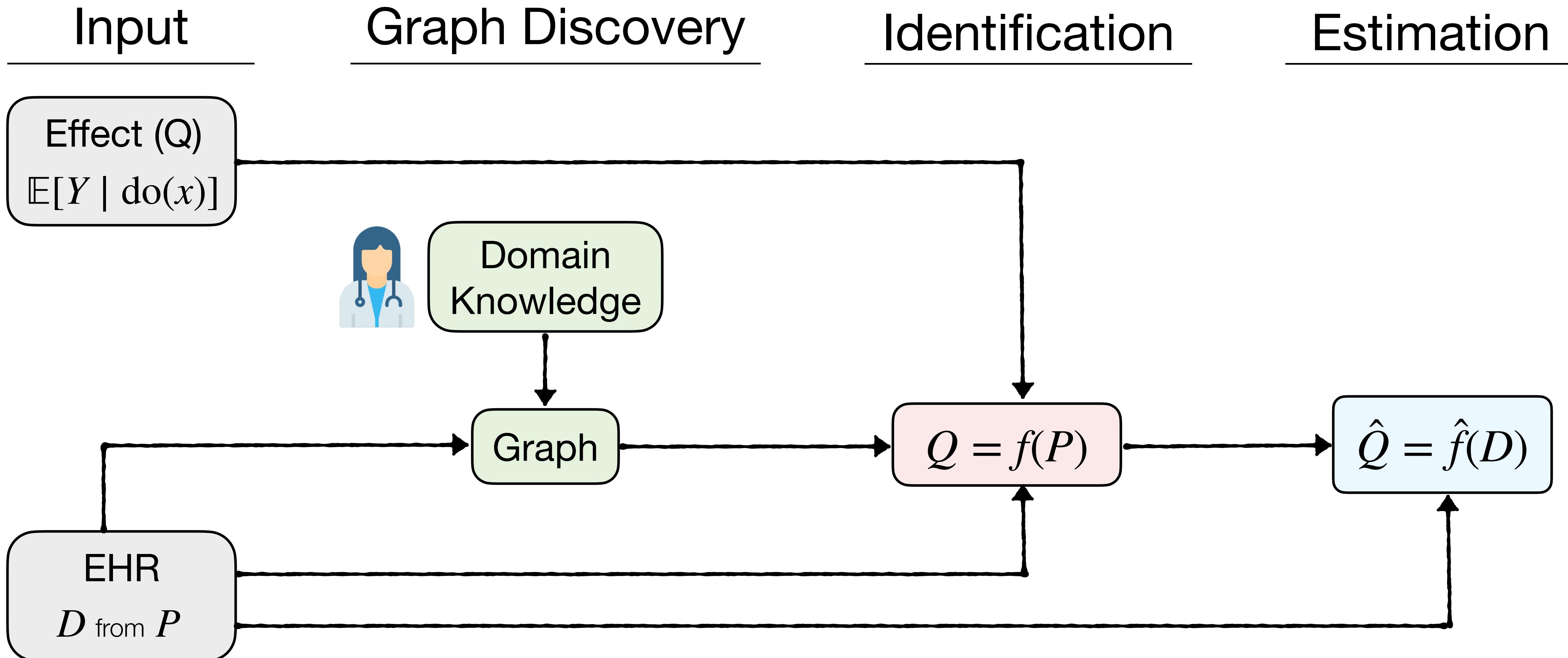
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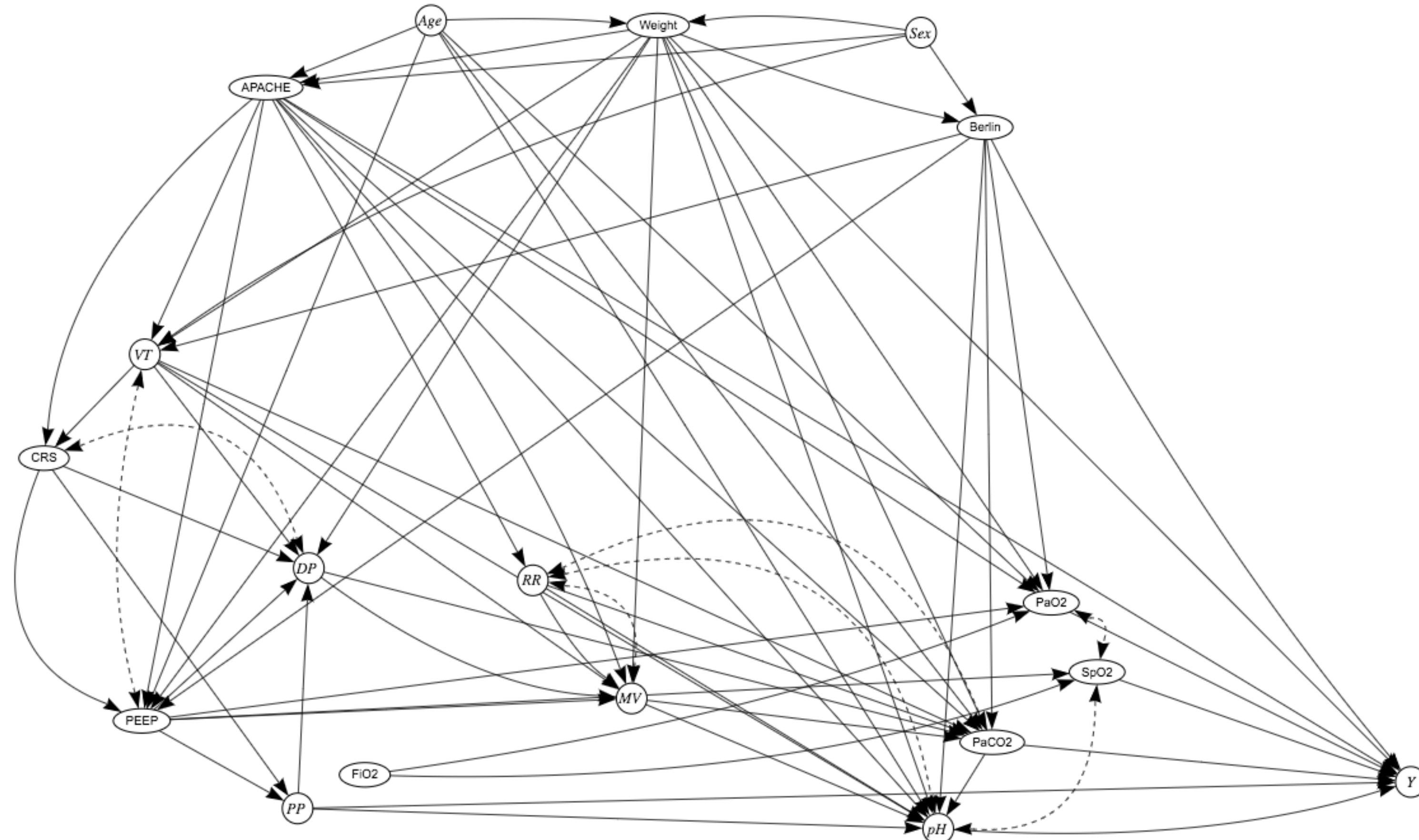
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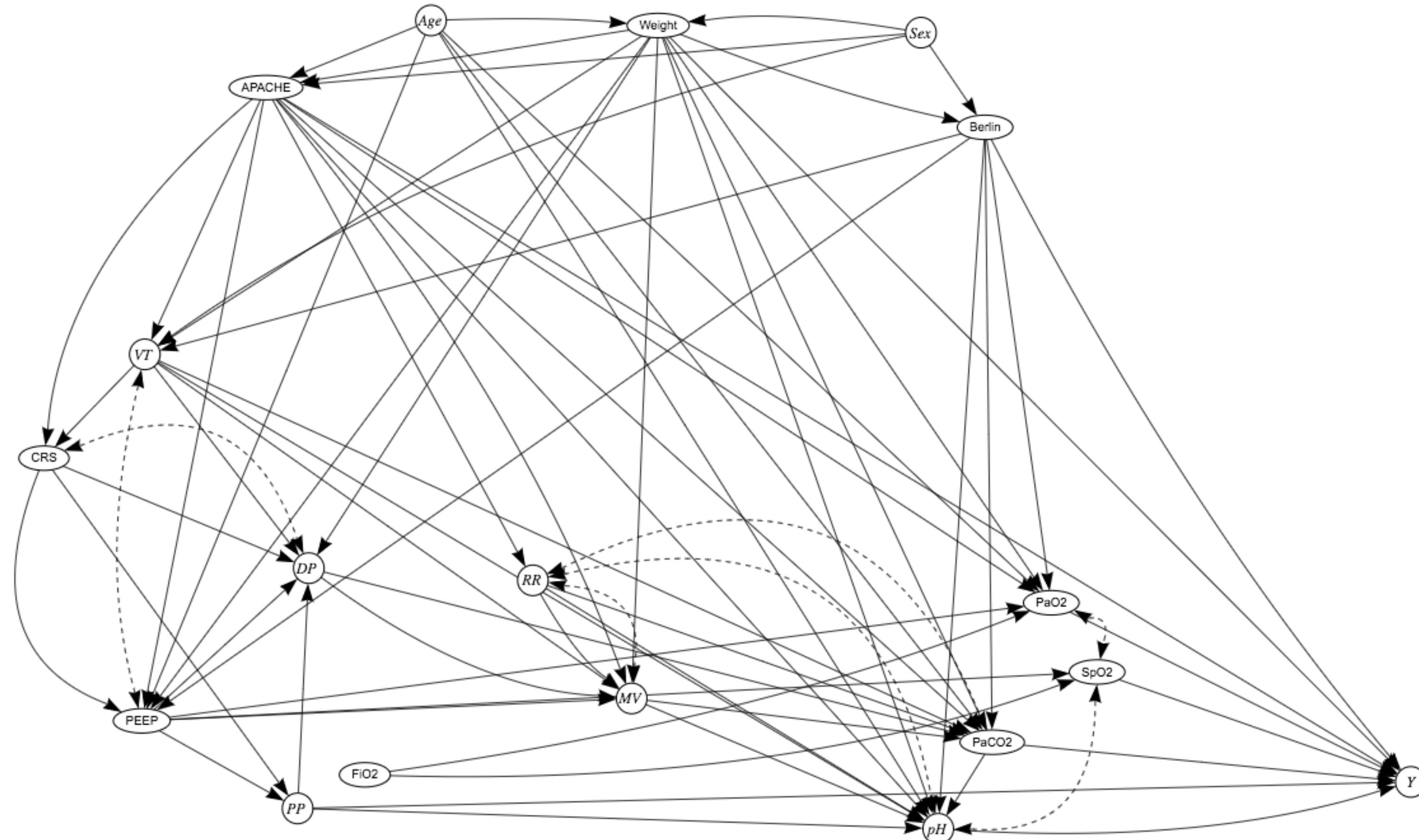
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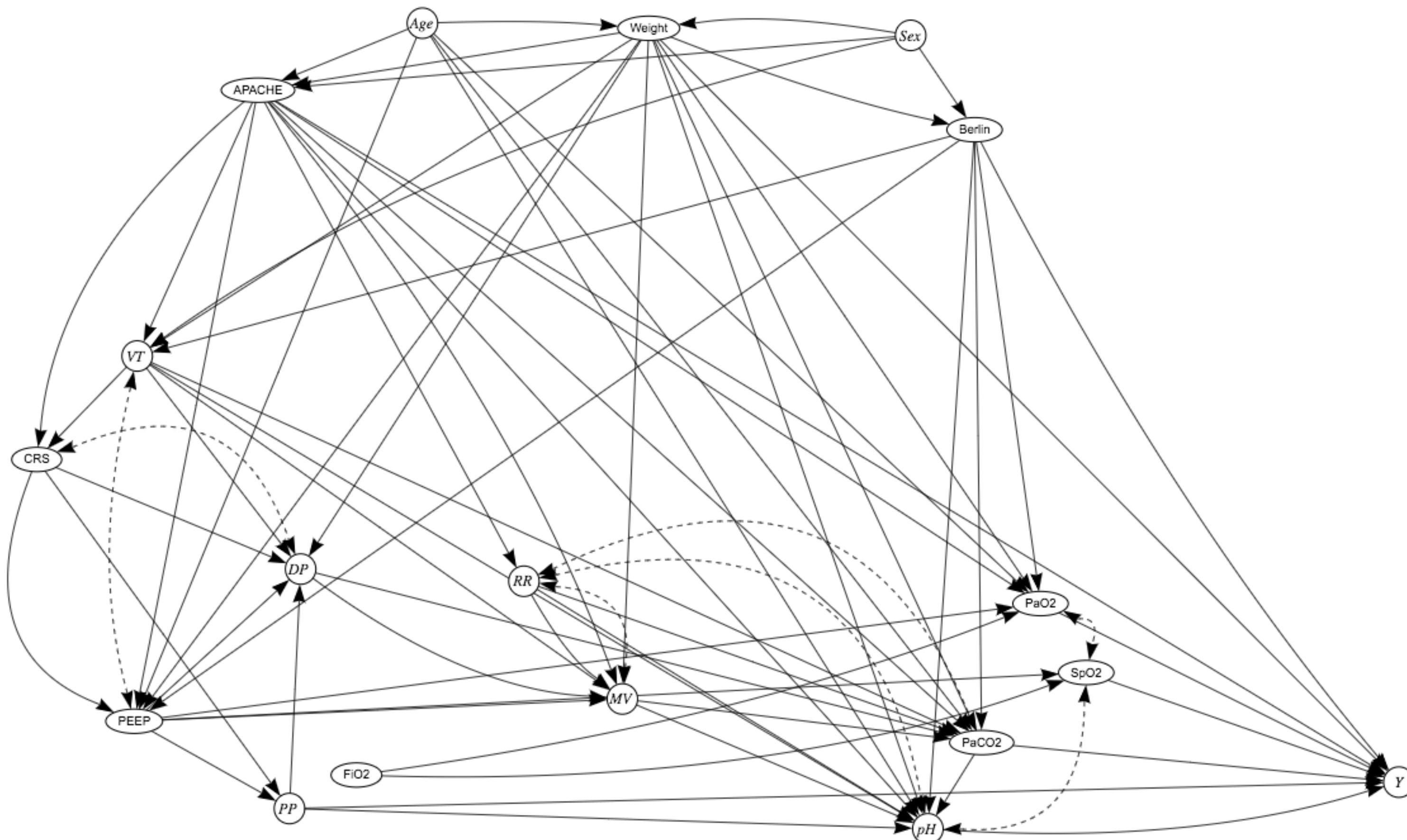


# Application 1. Emulating RCT from EHR



Causal graph on Acute Respiratory  
Distress Syndrome (ARDS)

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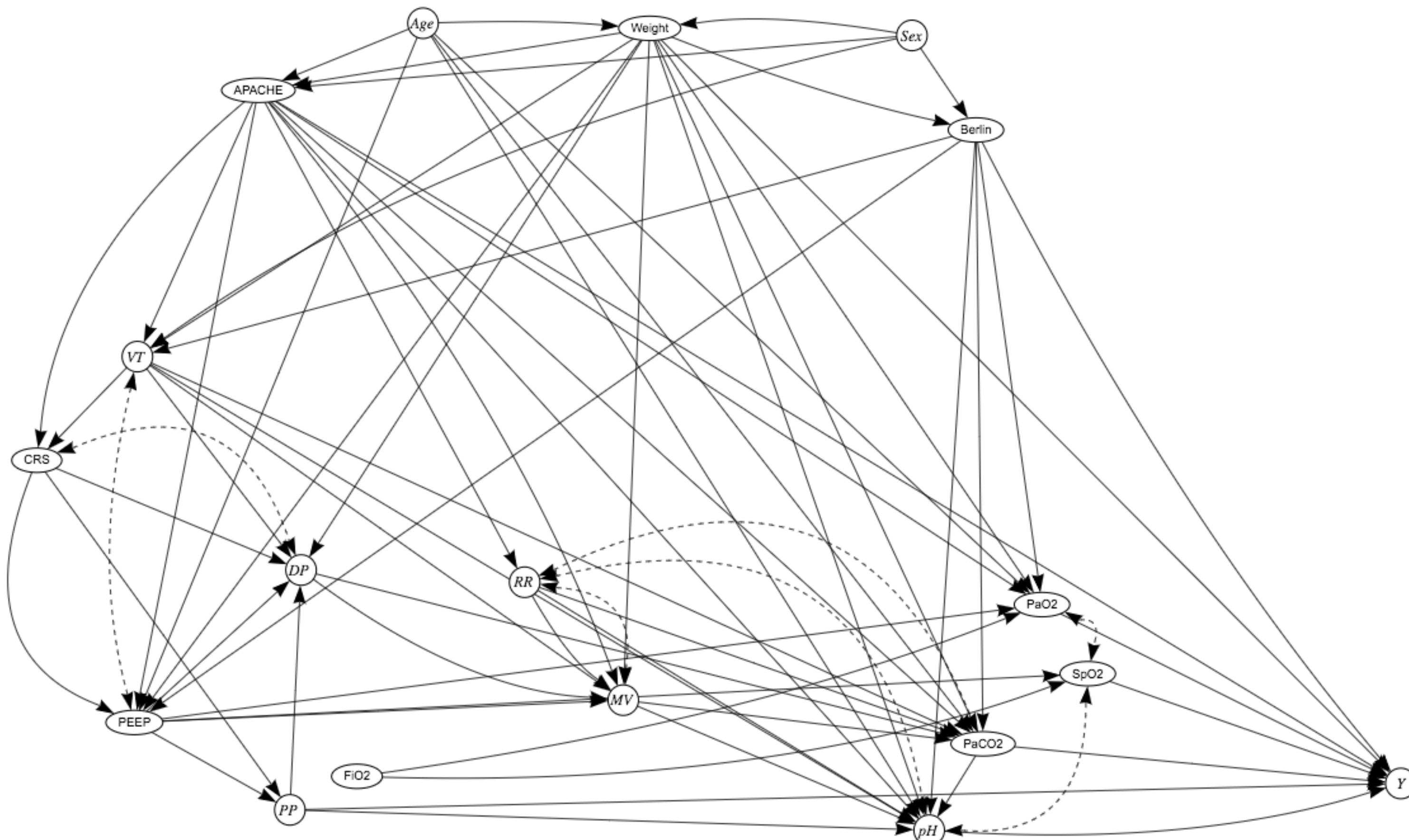


Causal graph on Acute Respiratory  
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Jung et al., American Thoracic Society, 2018

**Result**  
For seminal RCTs,  
Our treatment recommendation  
= Trials' treatment recommendation

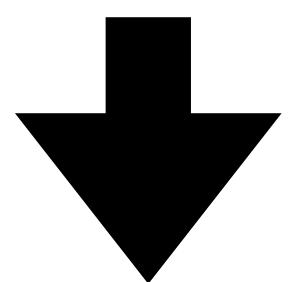
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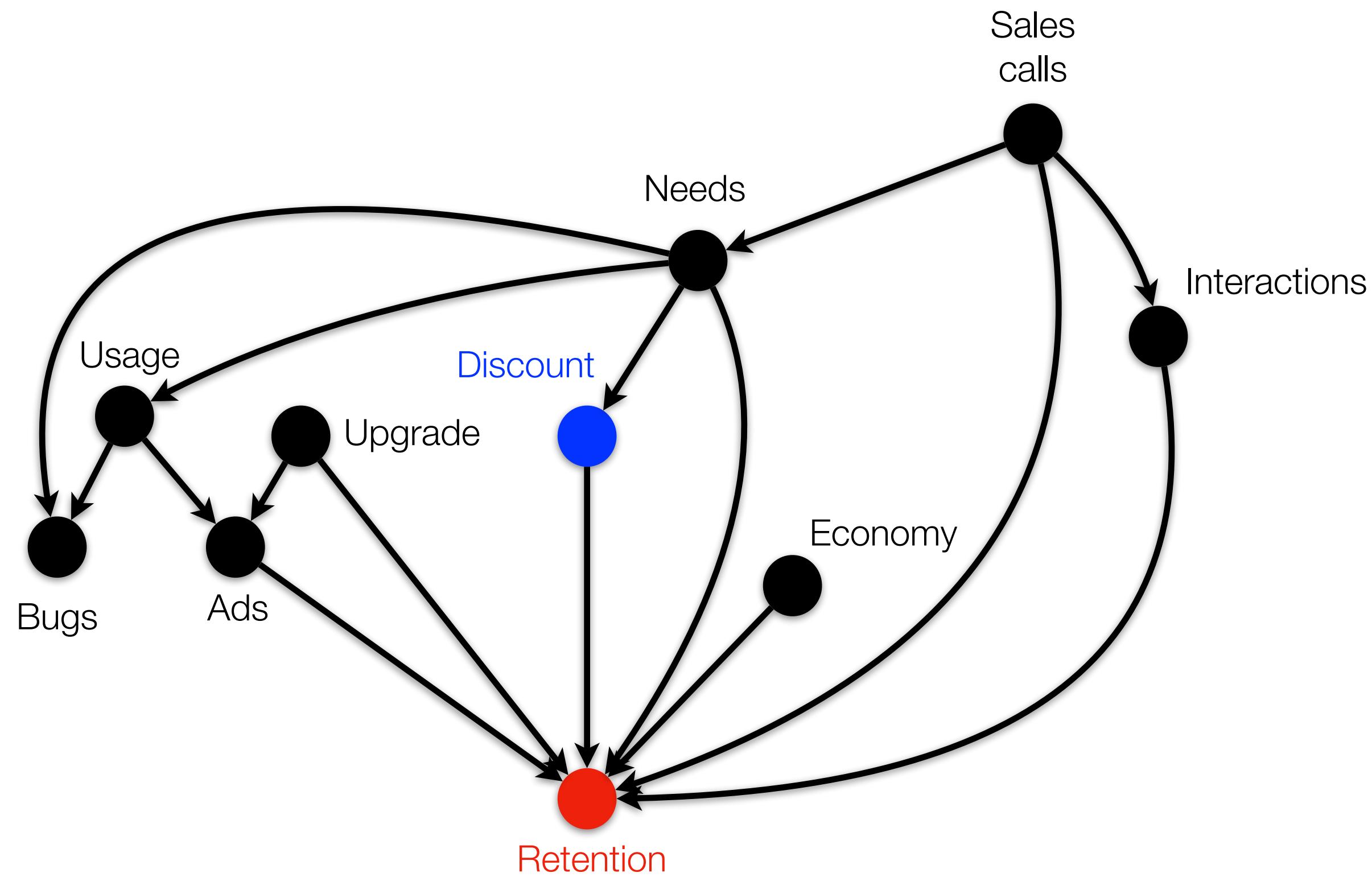


**Impact**  
Our method can be used to construct an initial hypothesis before conducting trials.

# Application 2. Explainable AI

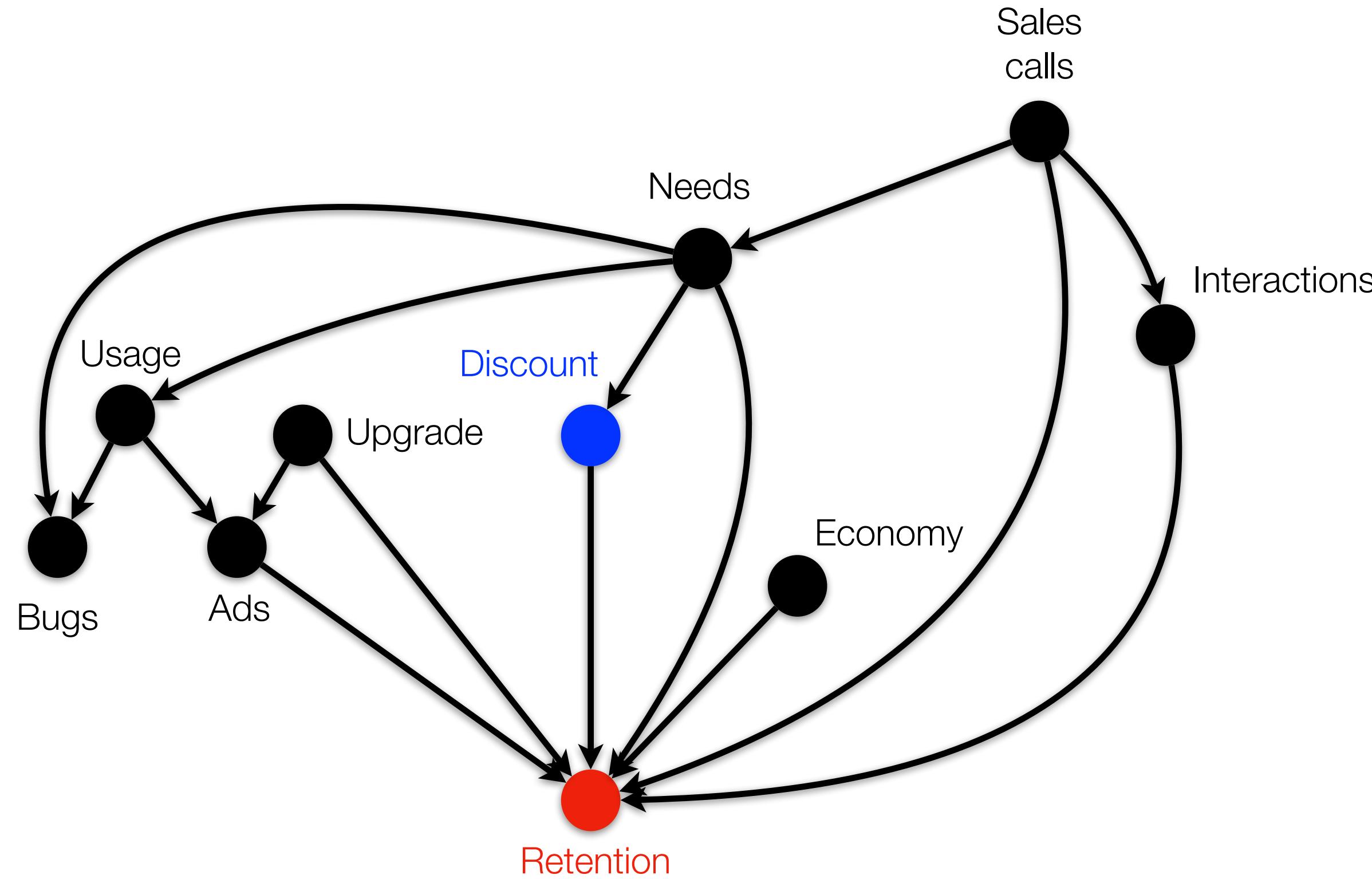
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# Application 2. Explainable AI



Contribution of **Discount** to the **Retention**?

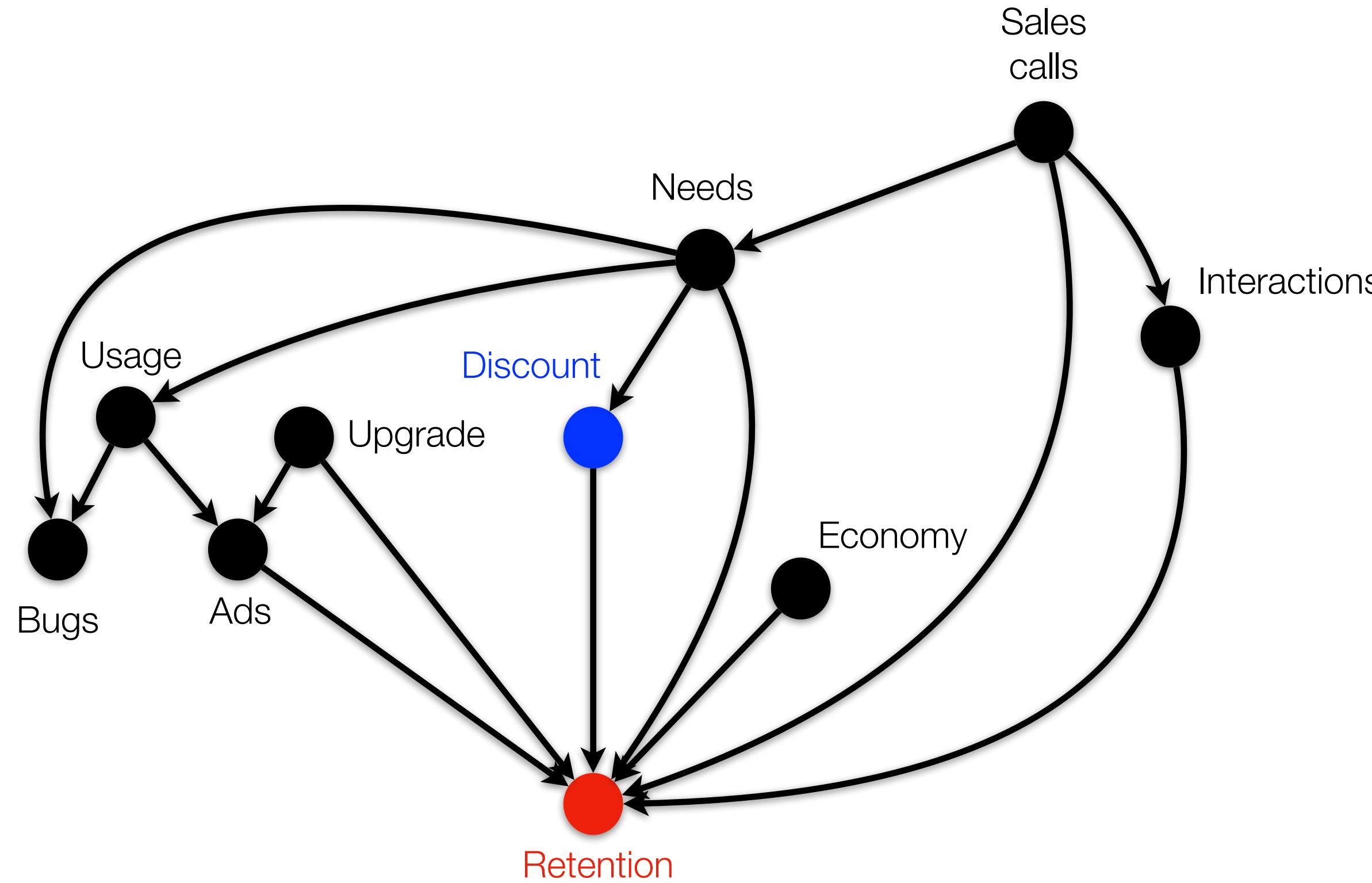
# Application 2. Explainable AI



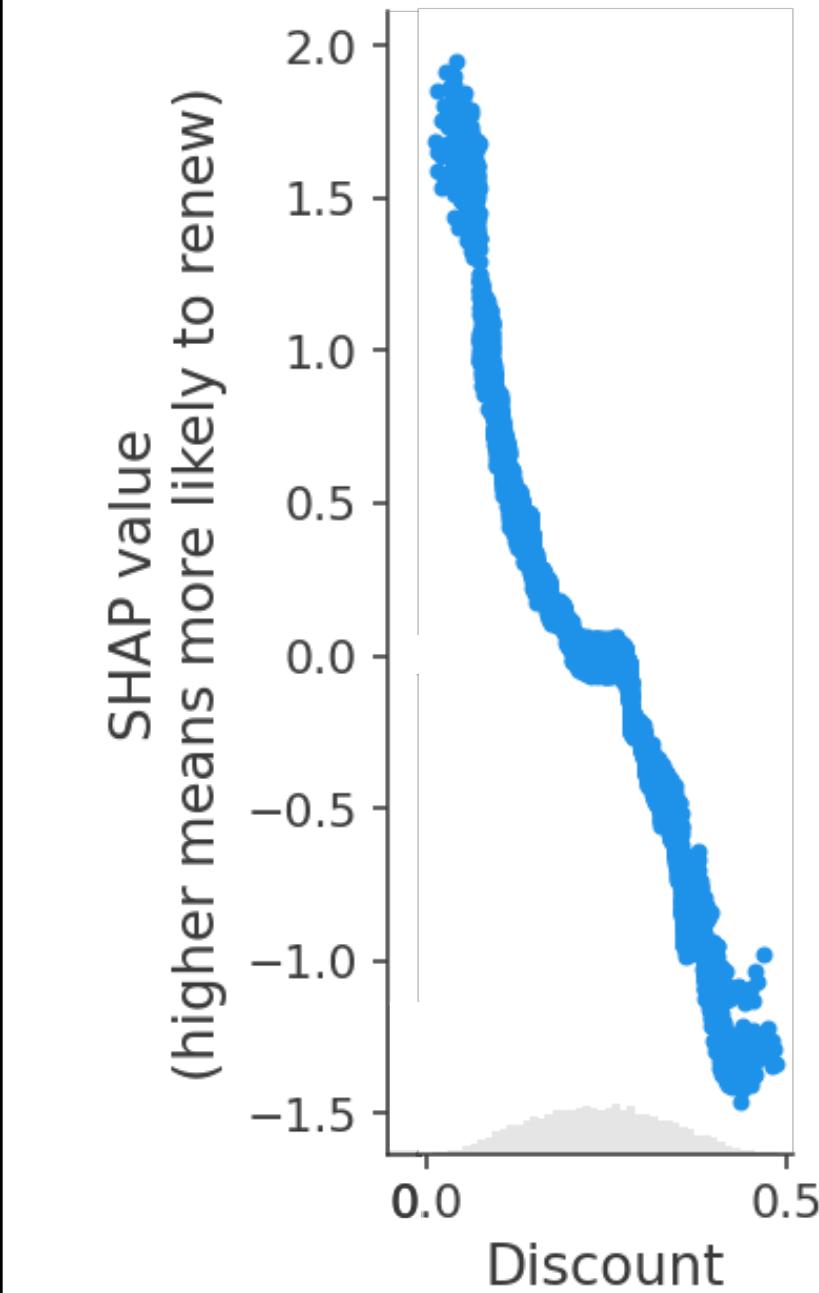
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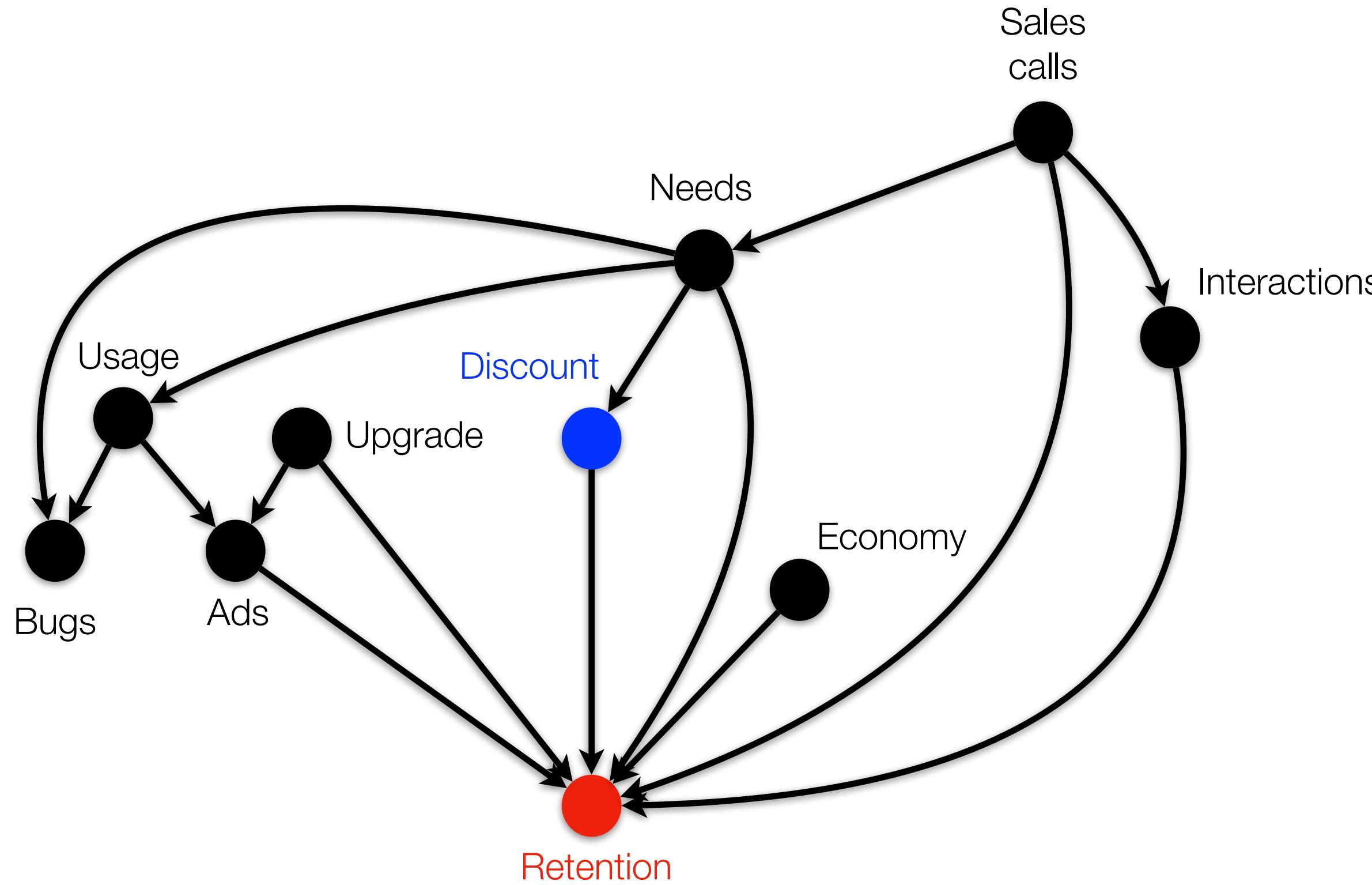


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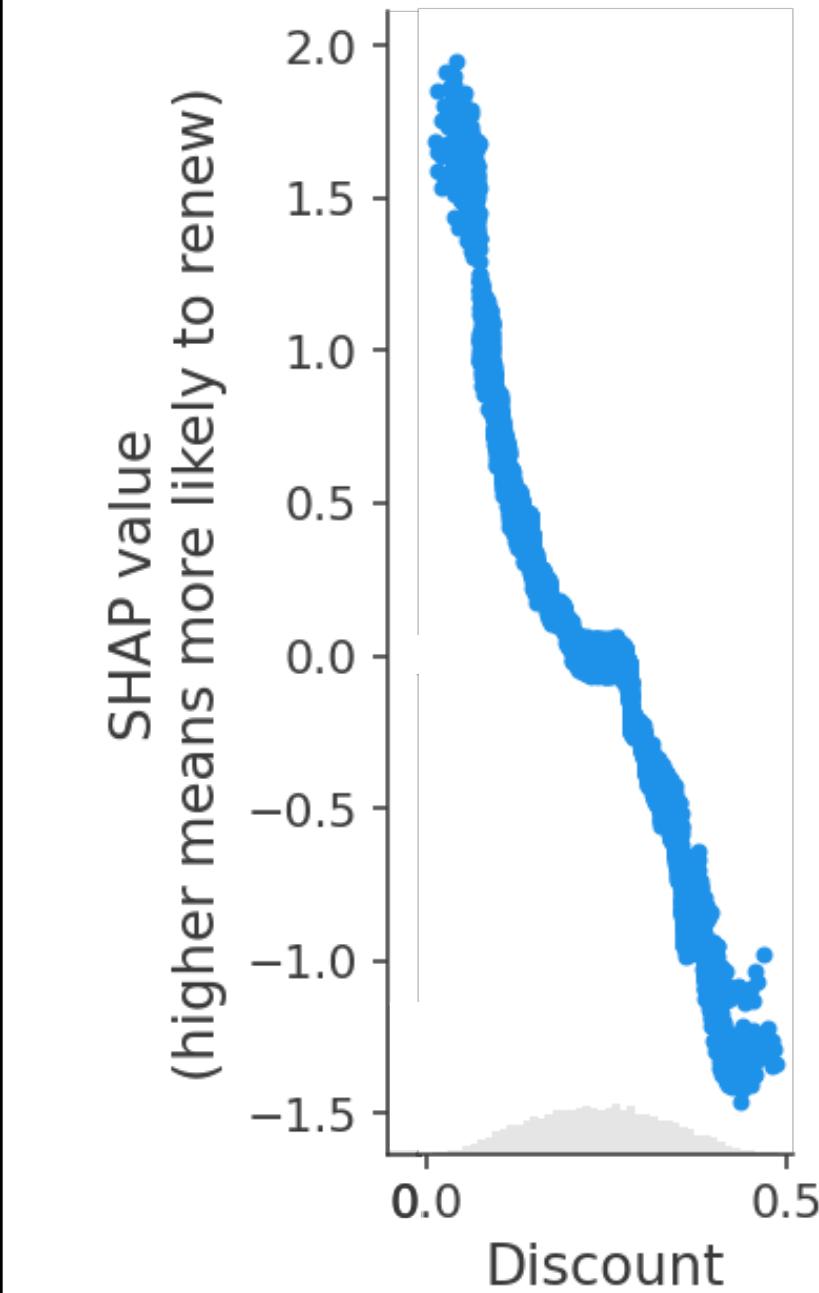


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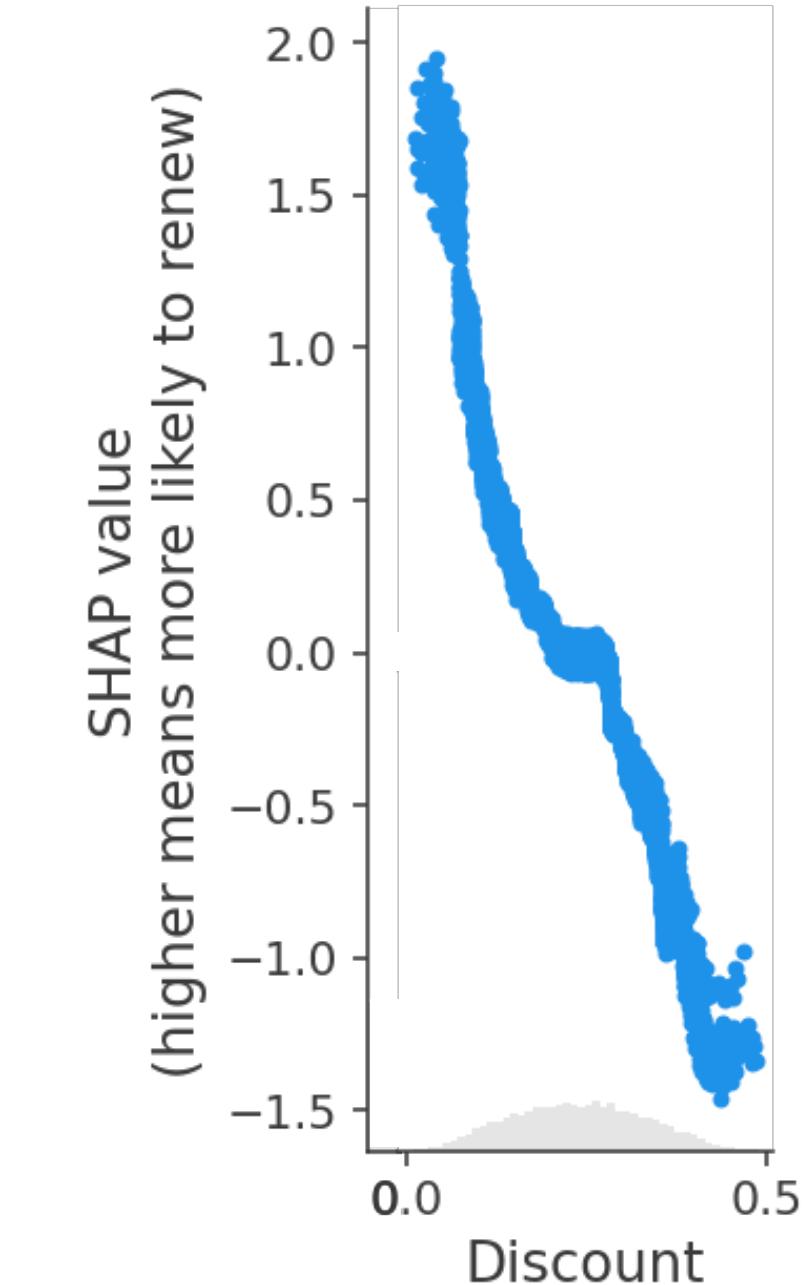
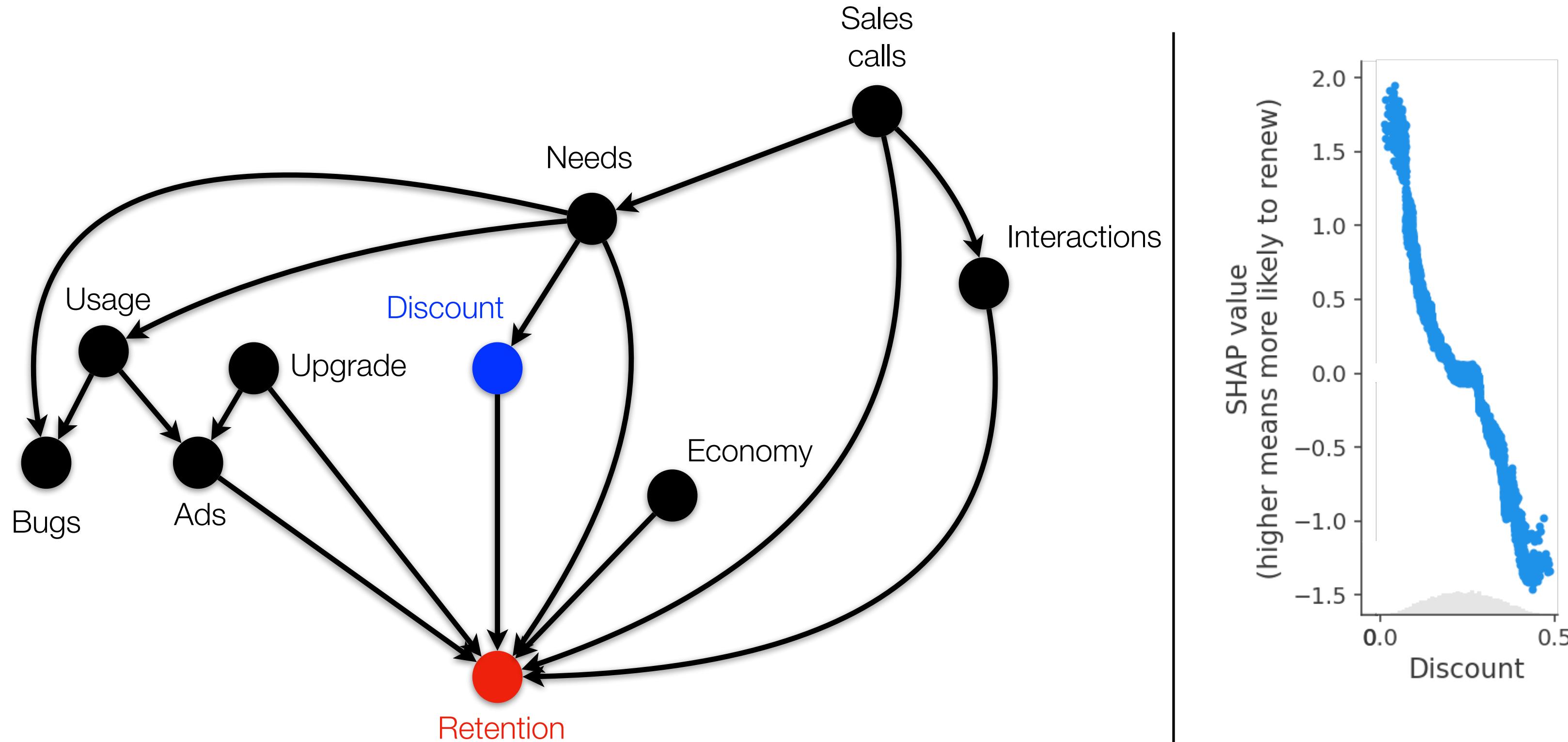


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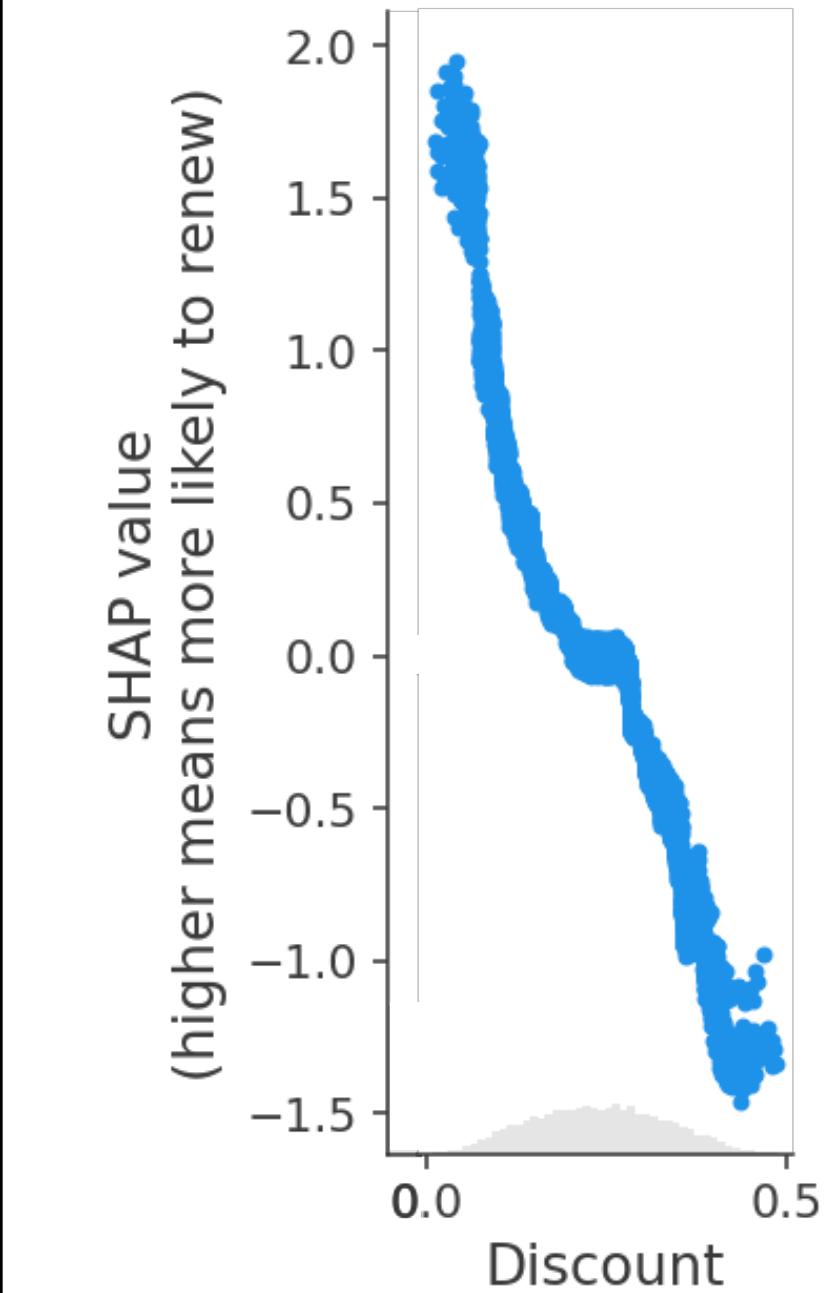
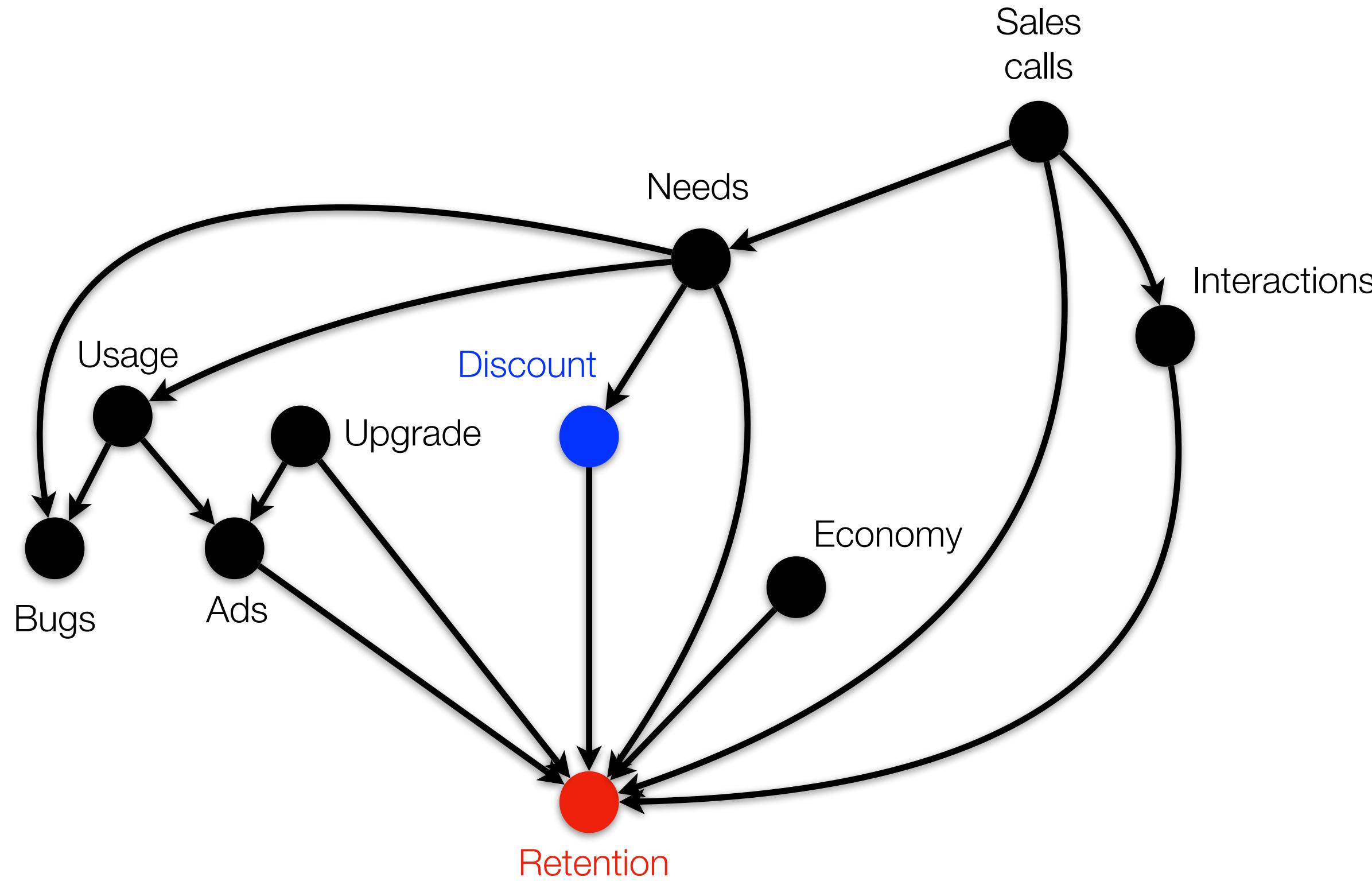
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*Causality-based feature importance measure is essential*

# do-Shapley: Causality-based Feature Attribution

---

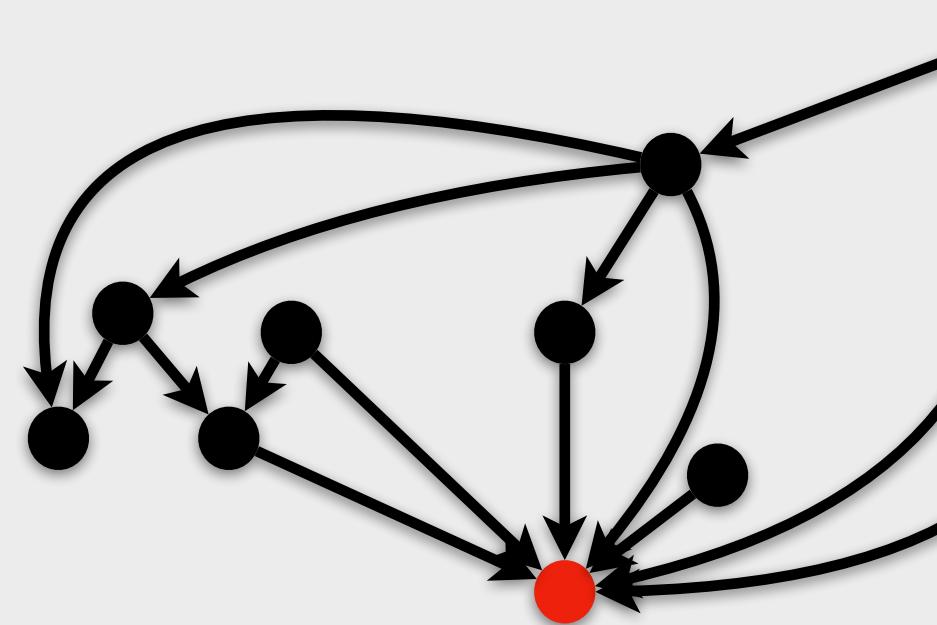
Jung et al., ICML 2022

# do-Shapley: Causality-based Feature Attribution

Jung et al., ICML 2022

Input

Graph

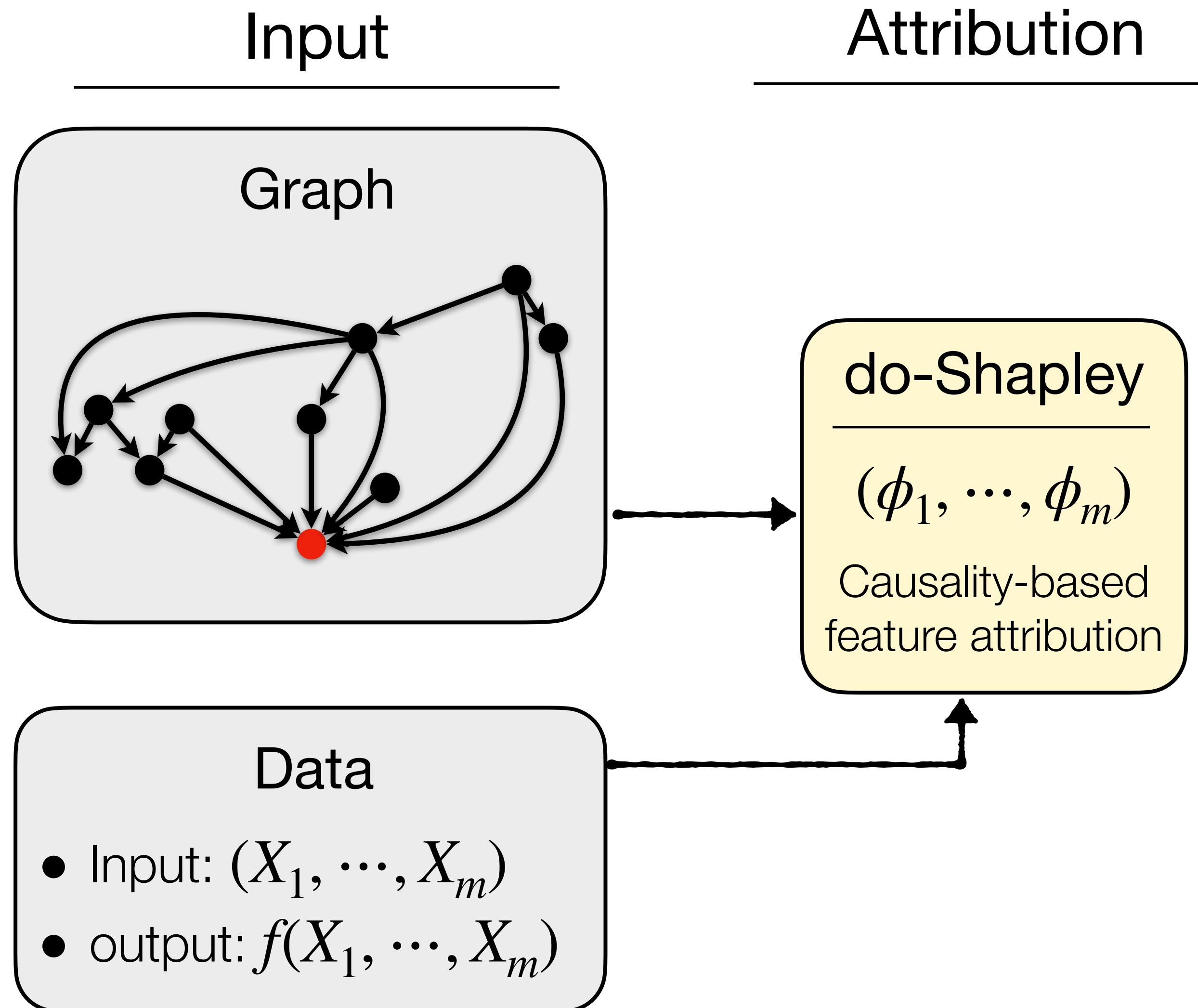


Data

- Input:  $(X_1, \dots, X_m)$
- output:  $f(X_1, \dots, X_m)$

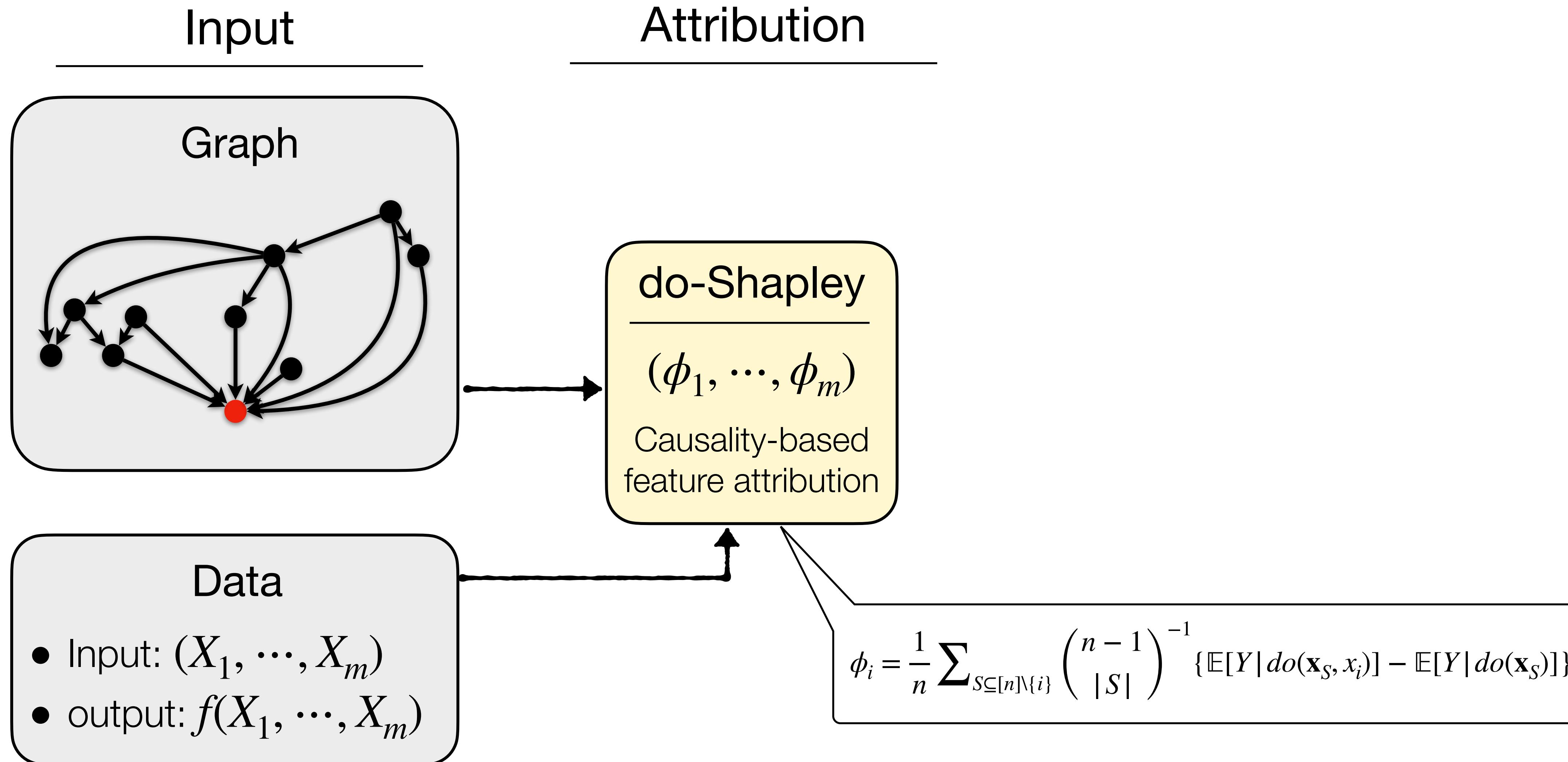
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Jung et al., ICML 2022



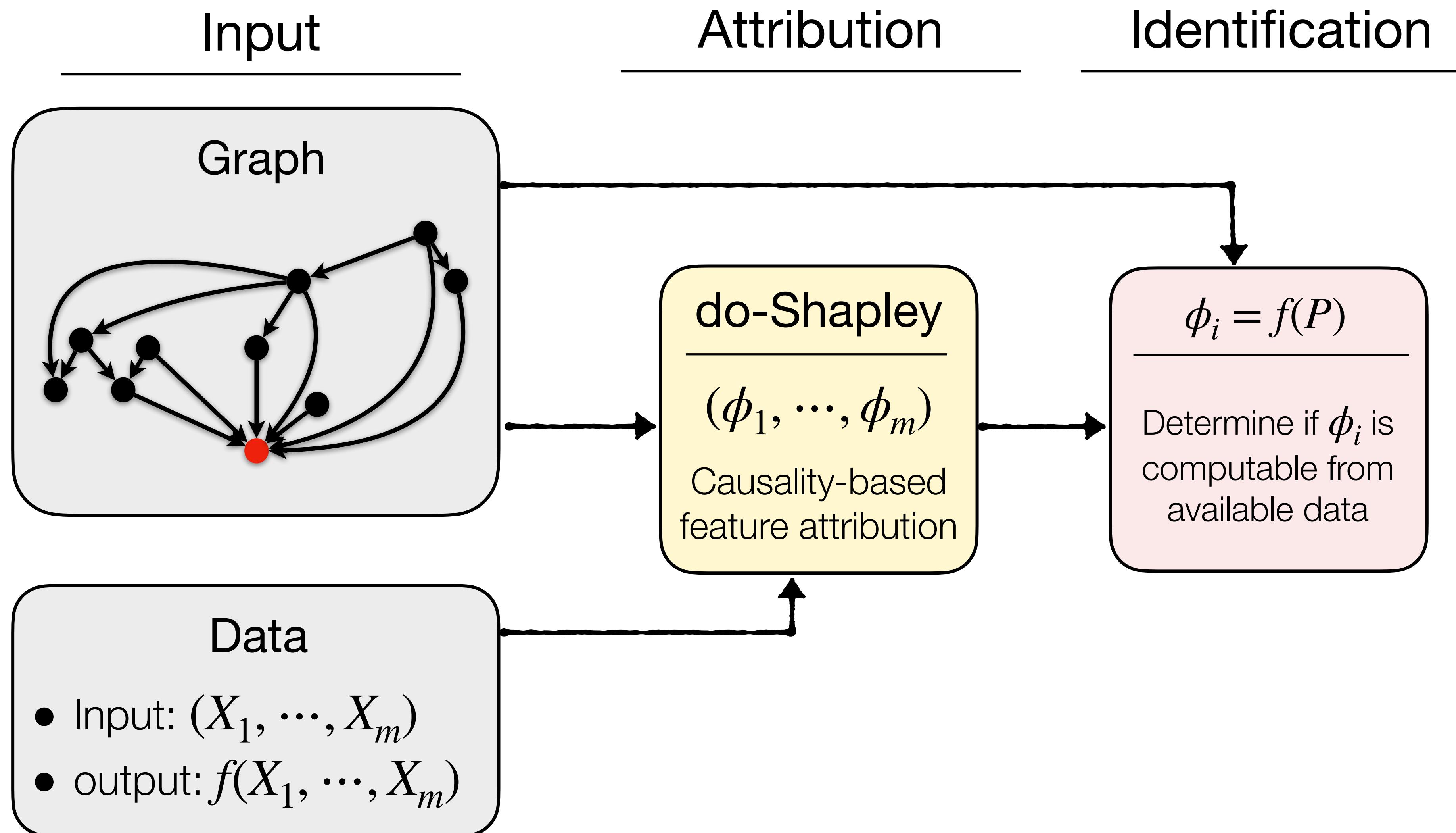
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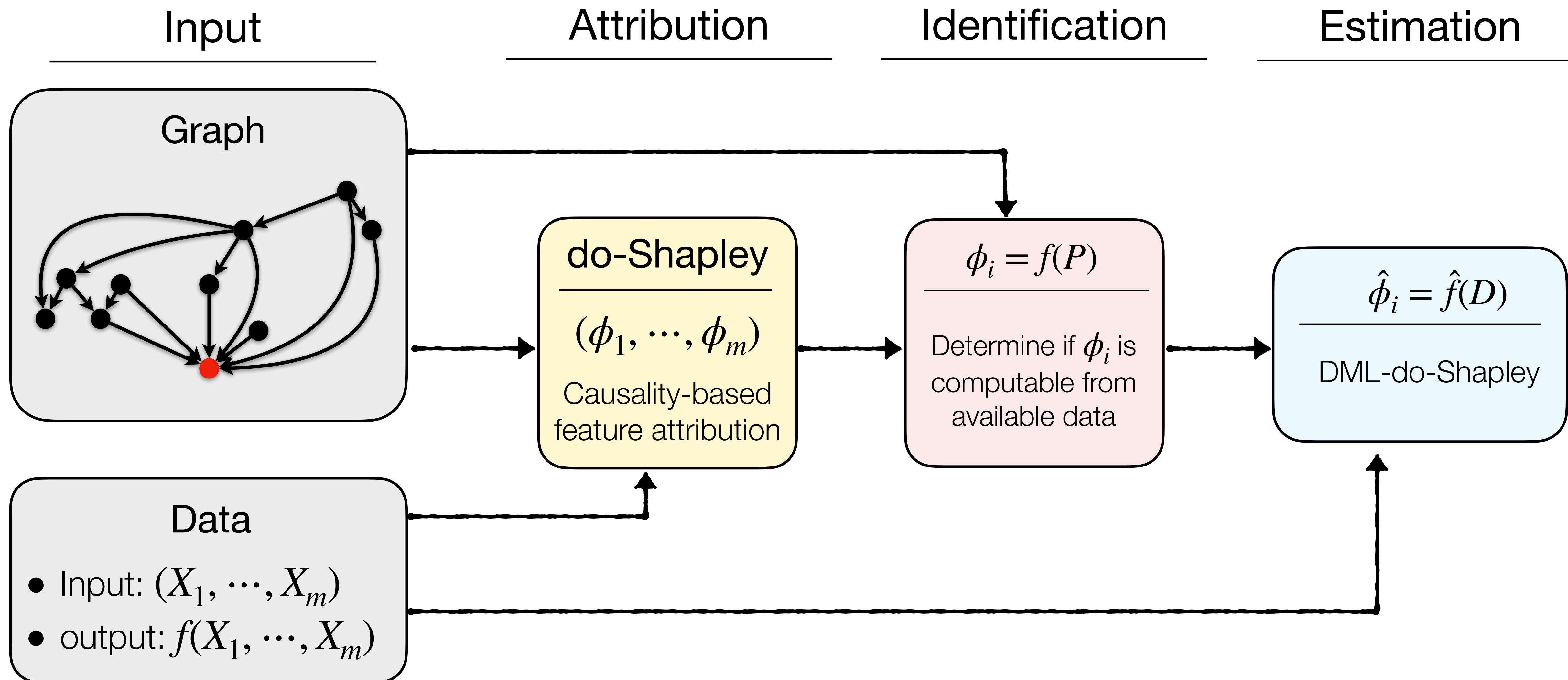
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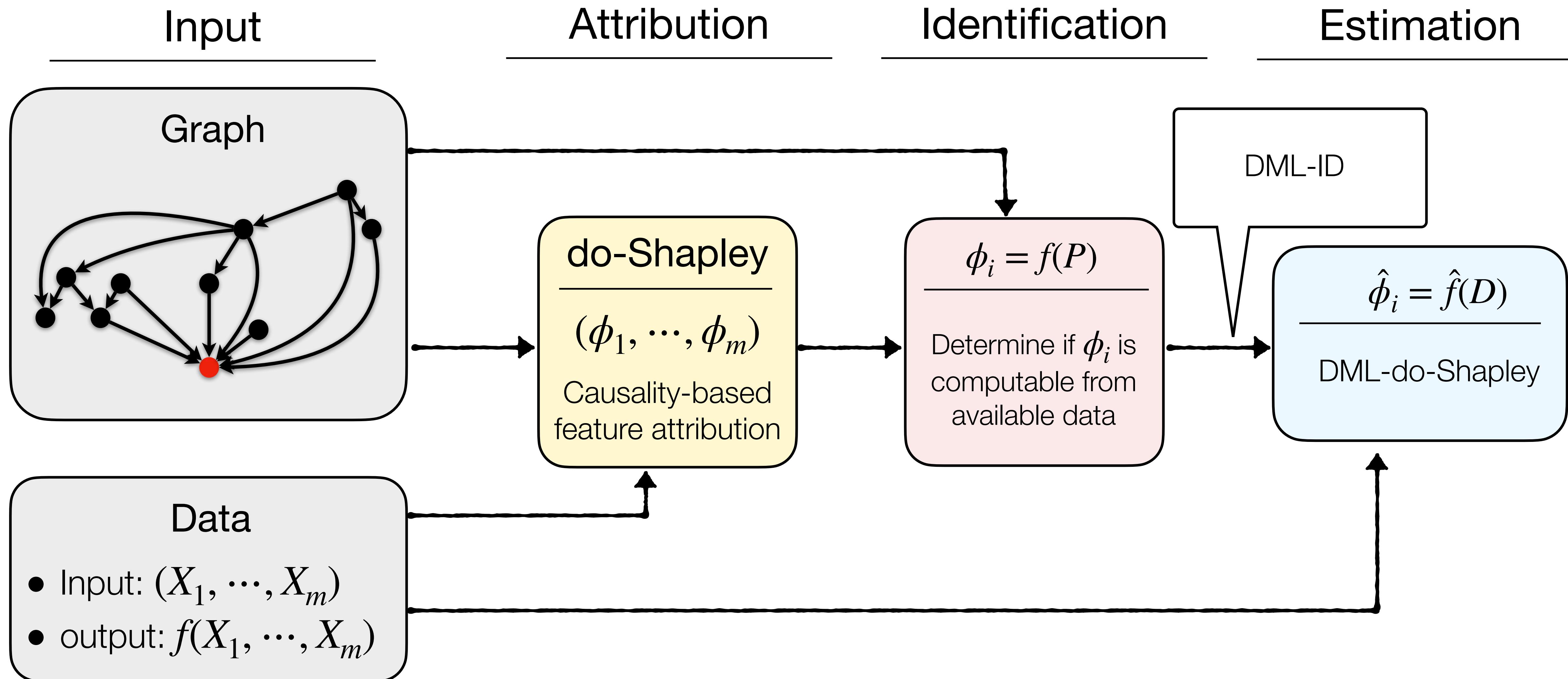
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Jung et al., ICML 2022



# Simulation: Better Interpretability

---

| Estimator      | Rank Correlation with True Importances | Implication |
|----------------|--|-------------|
| DML-do-Shapley | <b>1.0</b>                             |             |
| SHAP           | <b>-0.28</b>                           |             |

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| SHAP           | <b>-0.28</b>                           | High true importance ranking<br>= Low estimated ranks                        |

# Impact on Explainable AI

---

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---

***Unique*** causality-based feature importance measure that aligns with human intuition:

# Impact on Explainable AI

---

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# Impact on Explainable AI

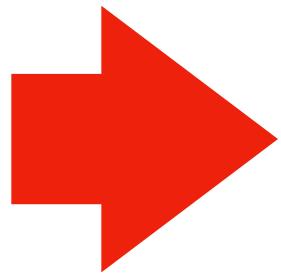
---

***Unique*** causality-based feature importance measure that aligns with human intuition:

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- The sum of feature contributions = The outcome  $f(X_1, \dots, X_m)$

# Talk Outline

---

- 
- ① Estimating causal effects from observations
  - ② Estimating causal effects from data fusion
  - ③ Unified causal effect estimation method
  - ④ Summary & Future direction

# Talk Outline

---



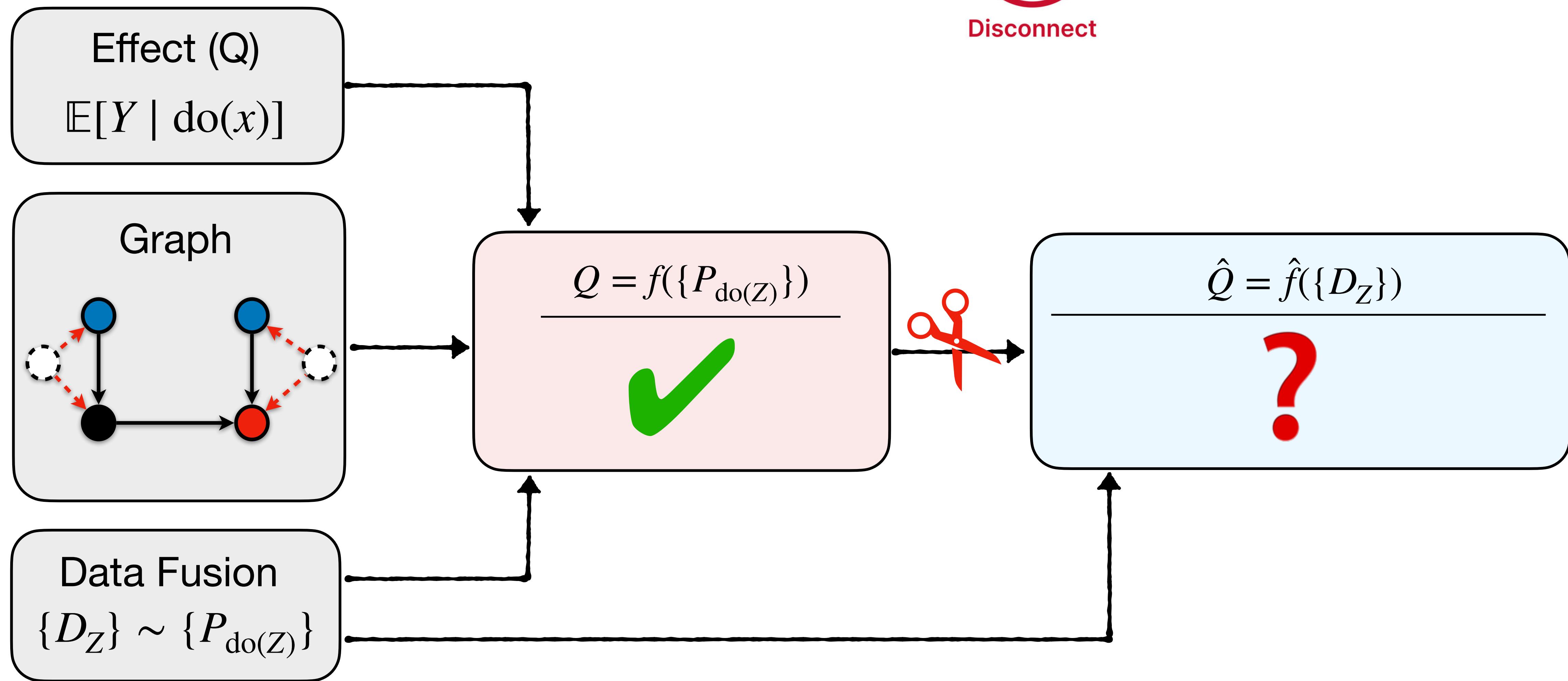
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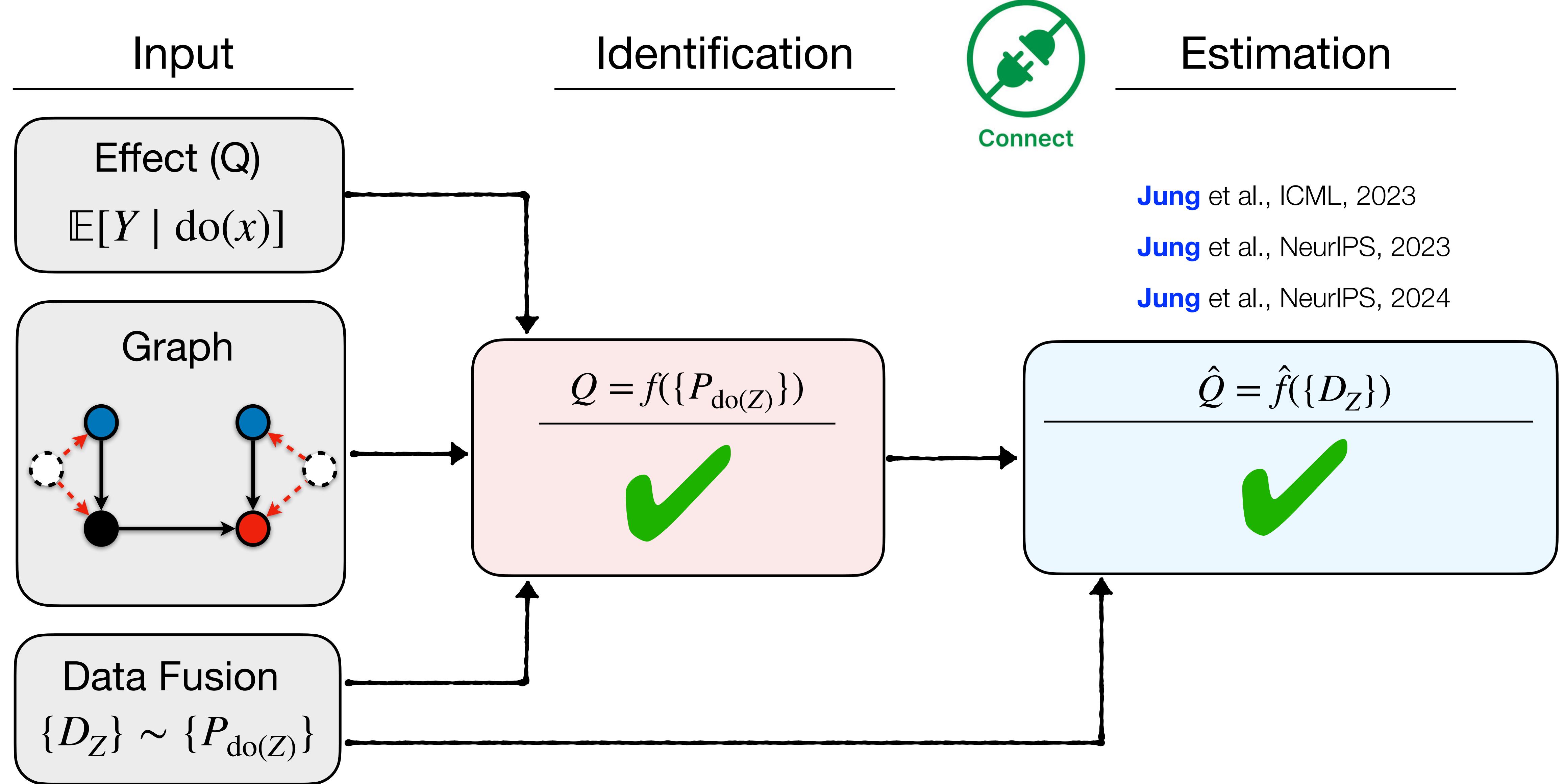


## Input

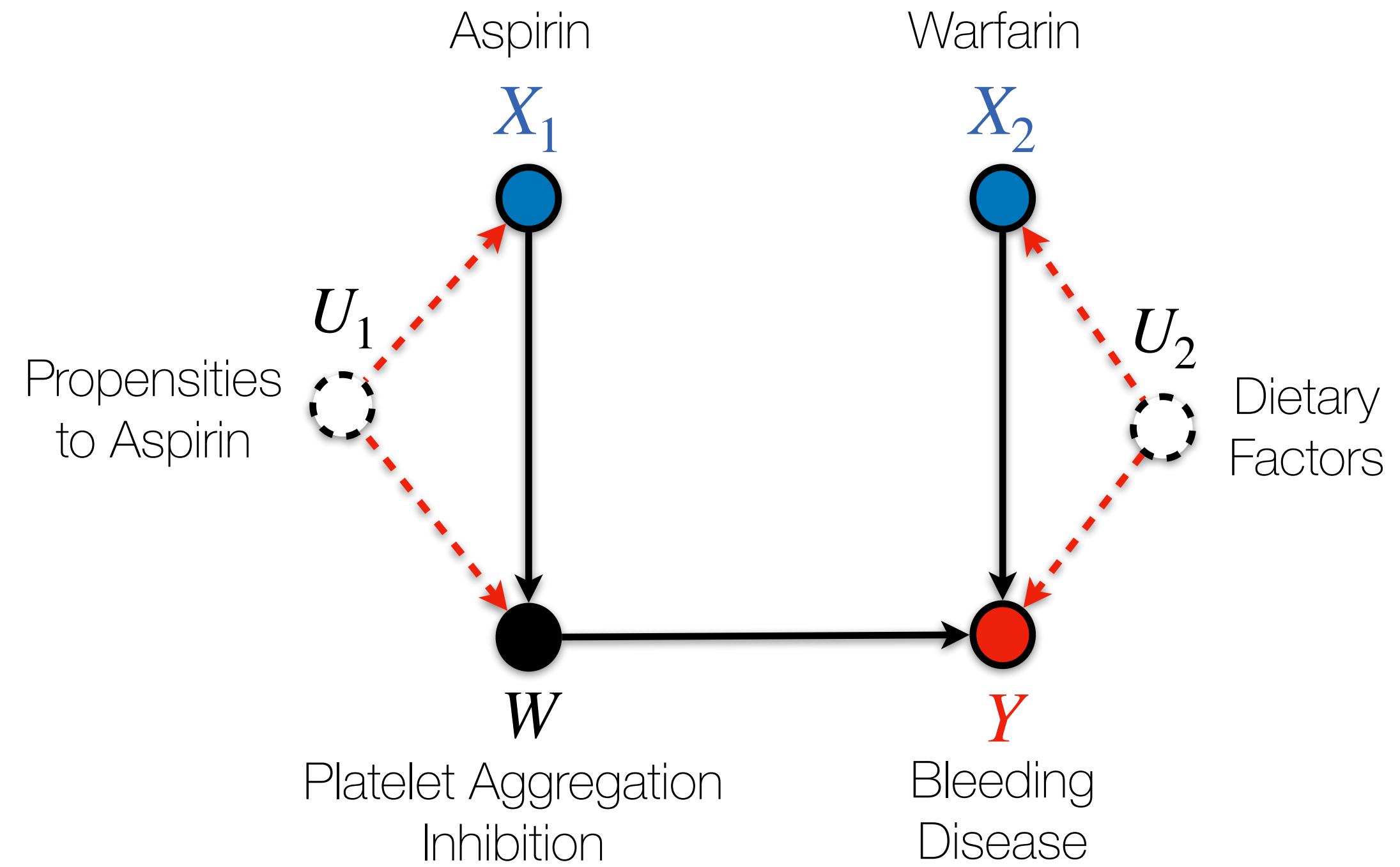
## Identification

## Estimation

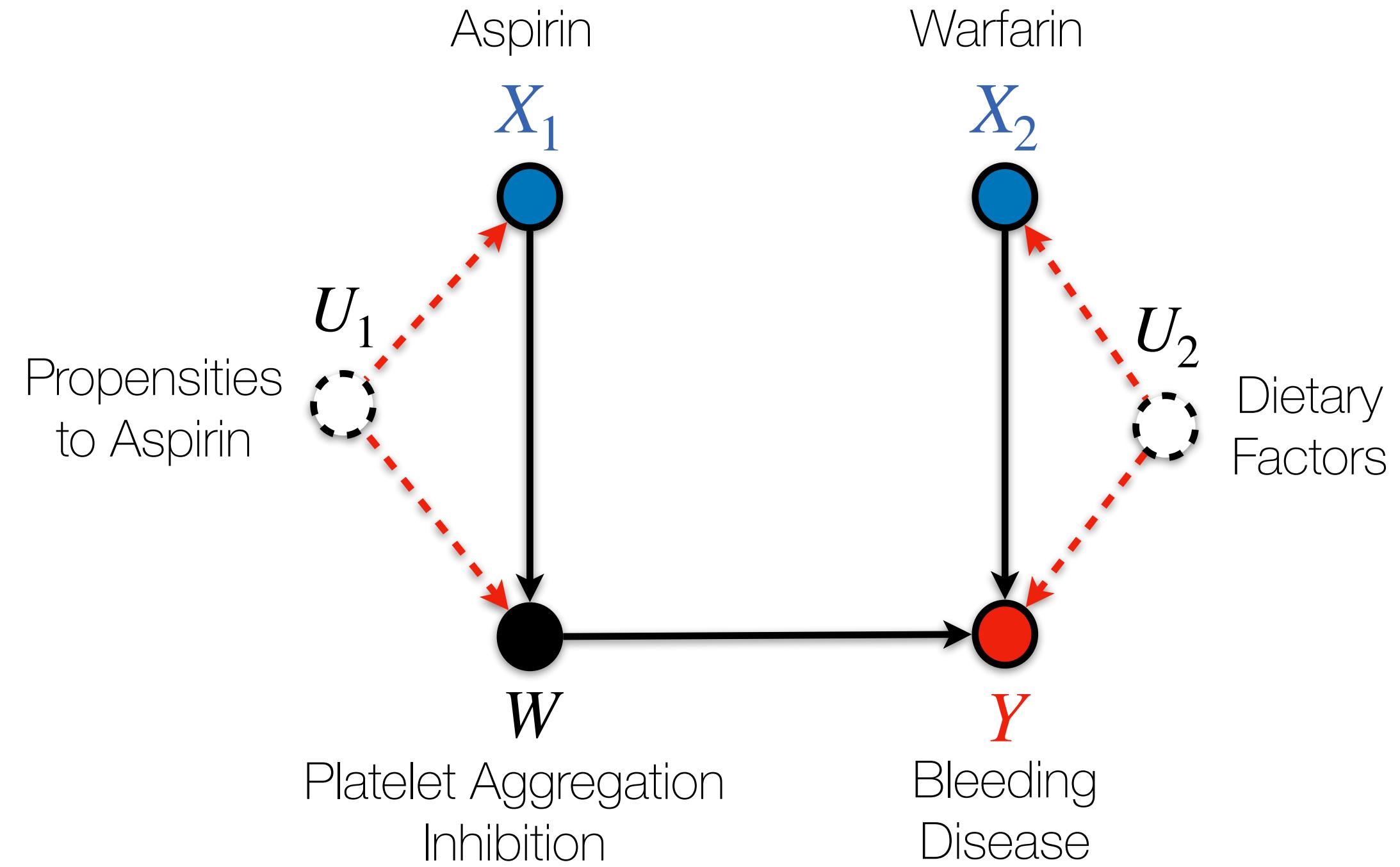




# Motivation: Joint Treatment Effect Estimation

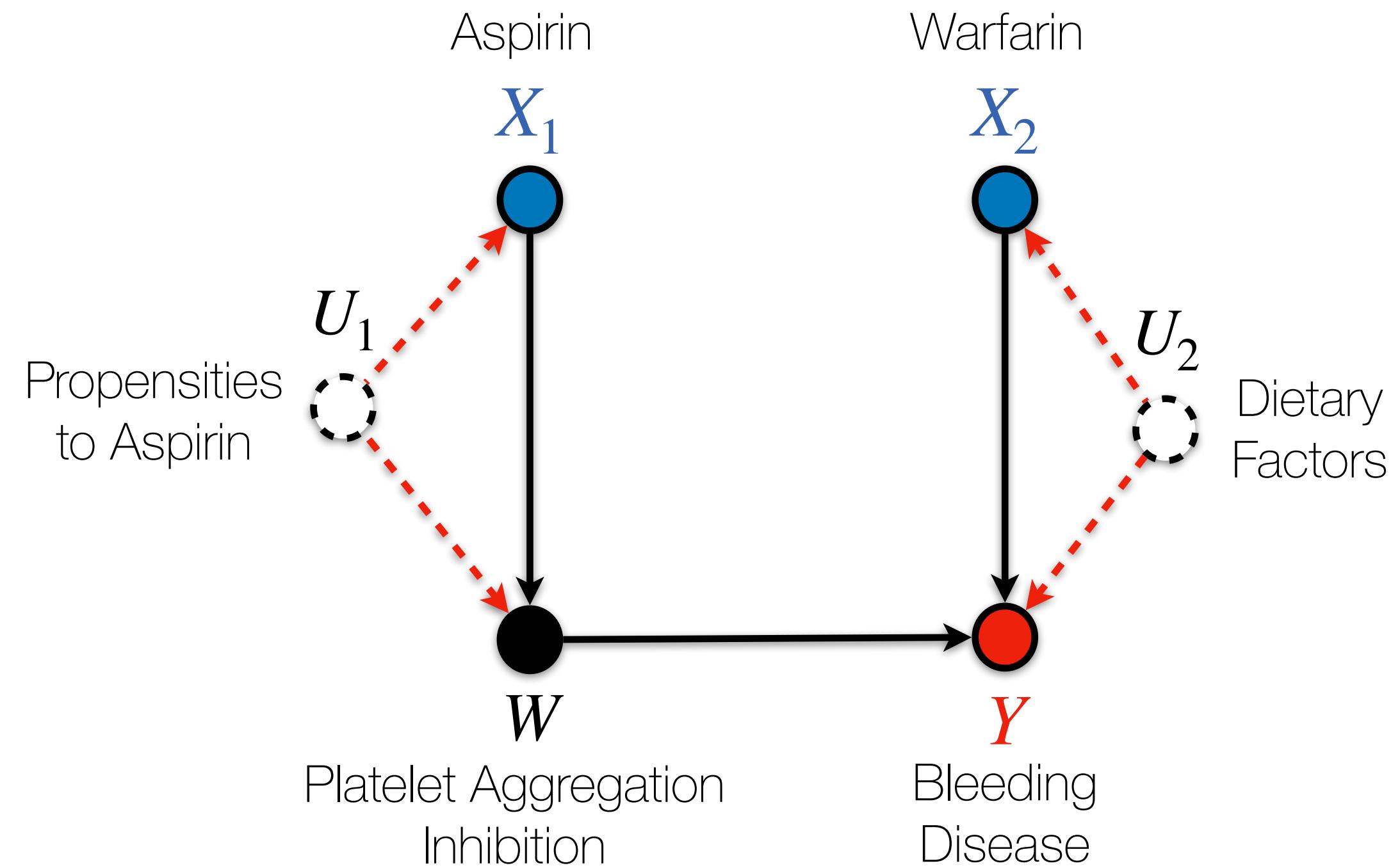


# Motivation: Joint Treatment Effect Estimation



**Challenges for Estimating  $\mathbb{E}[Y \mid \text{do}(x_1, x_2)]$**

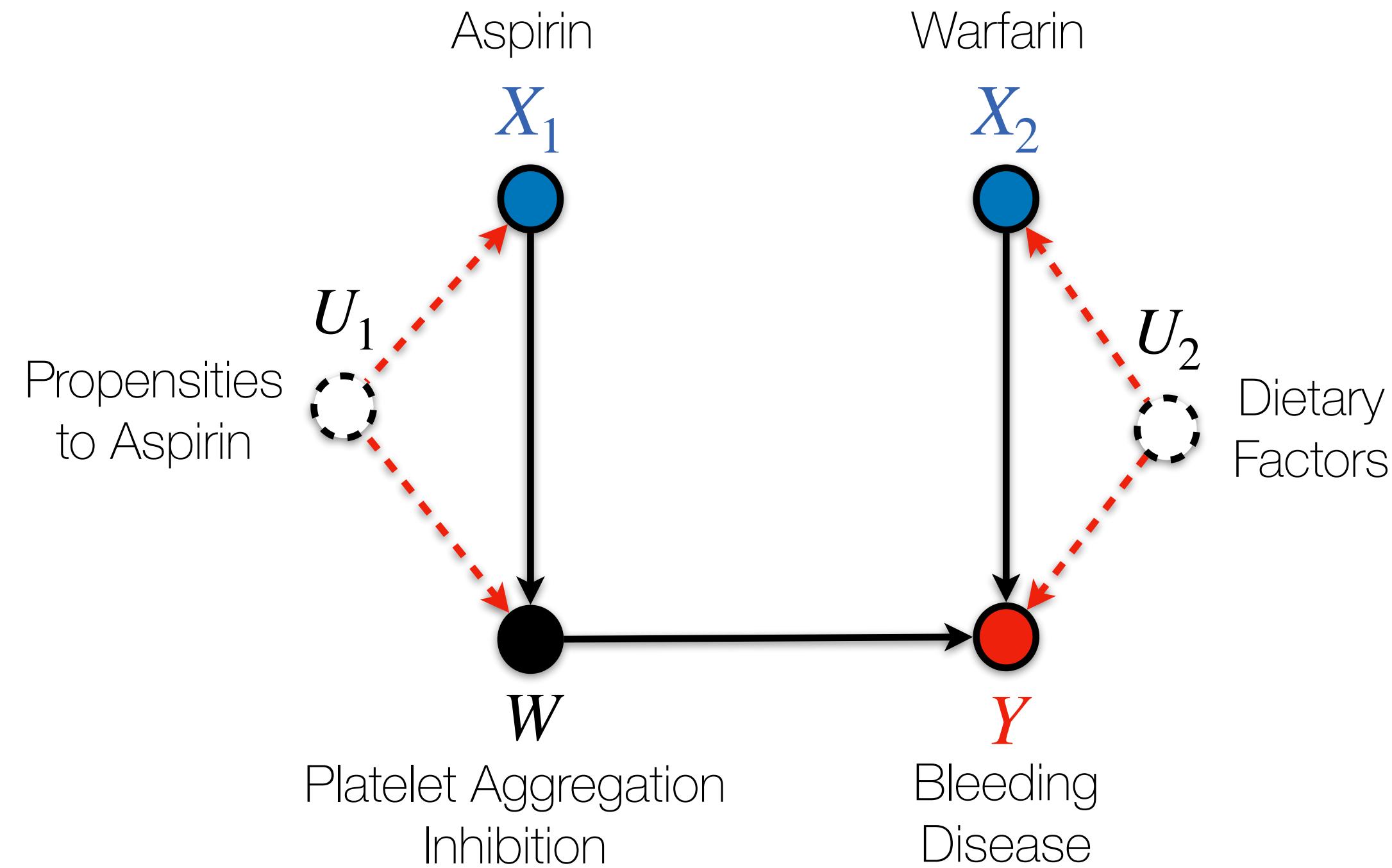
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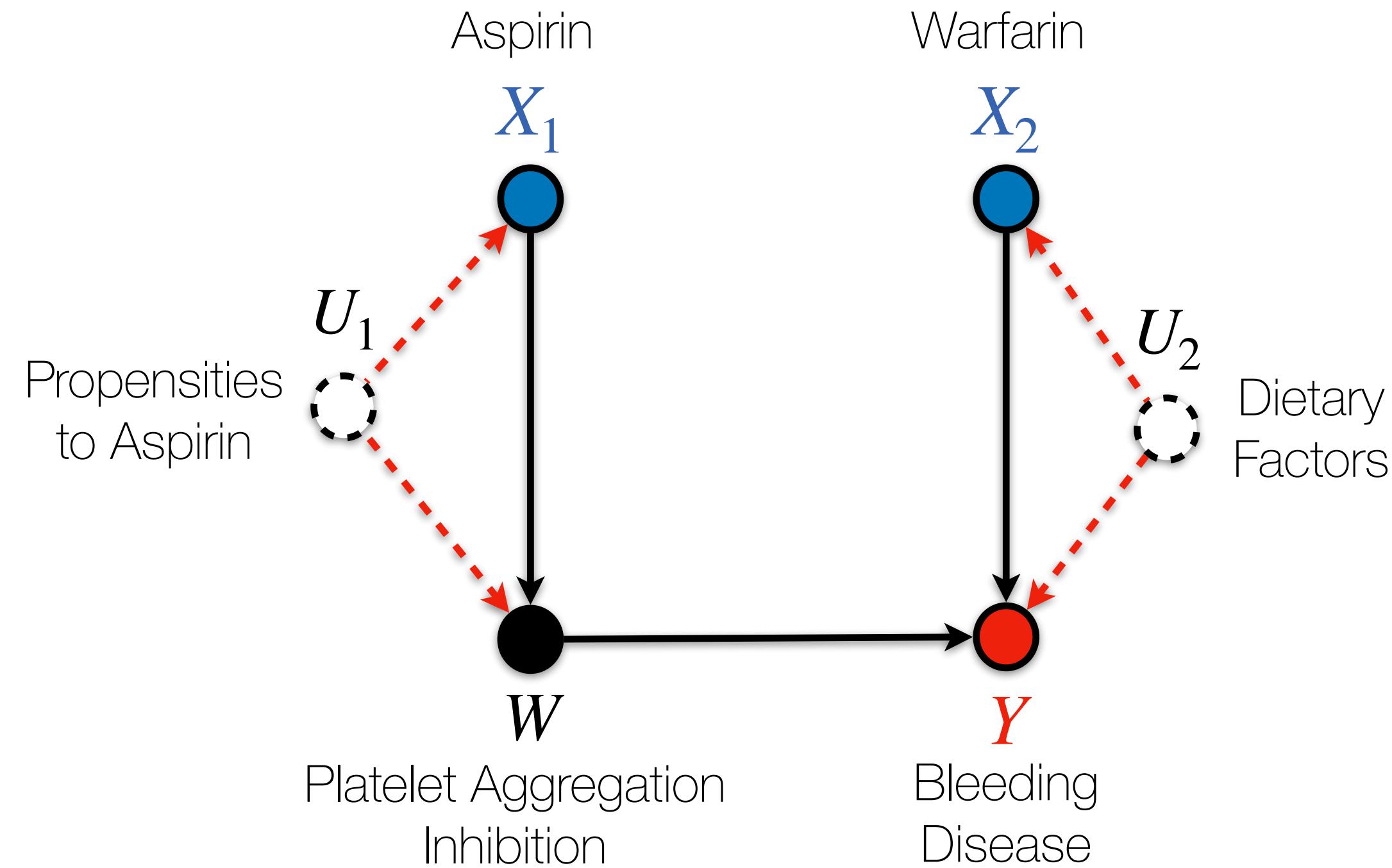
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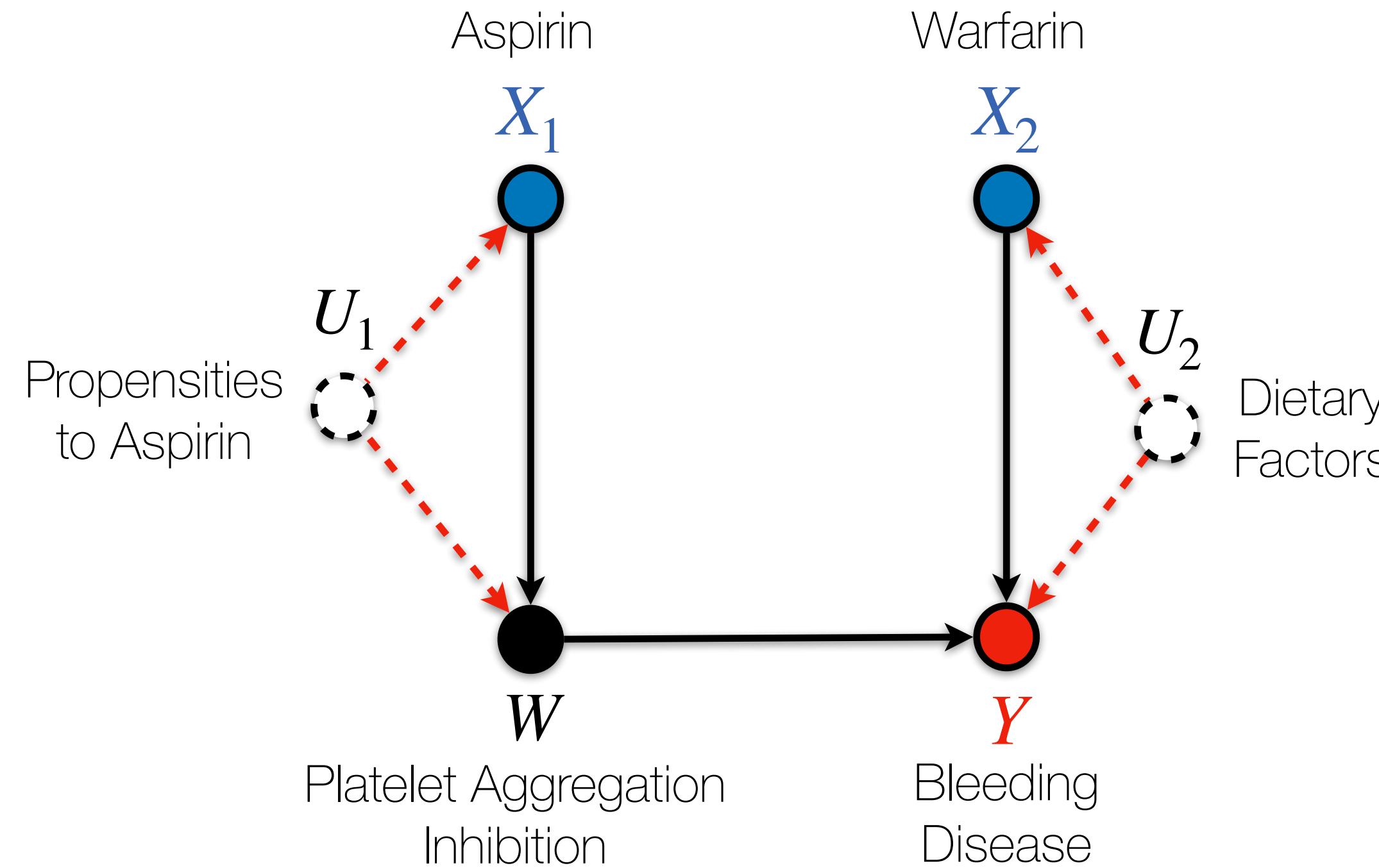
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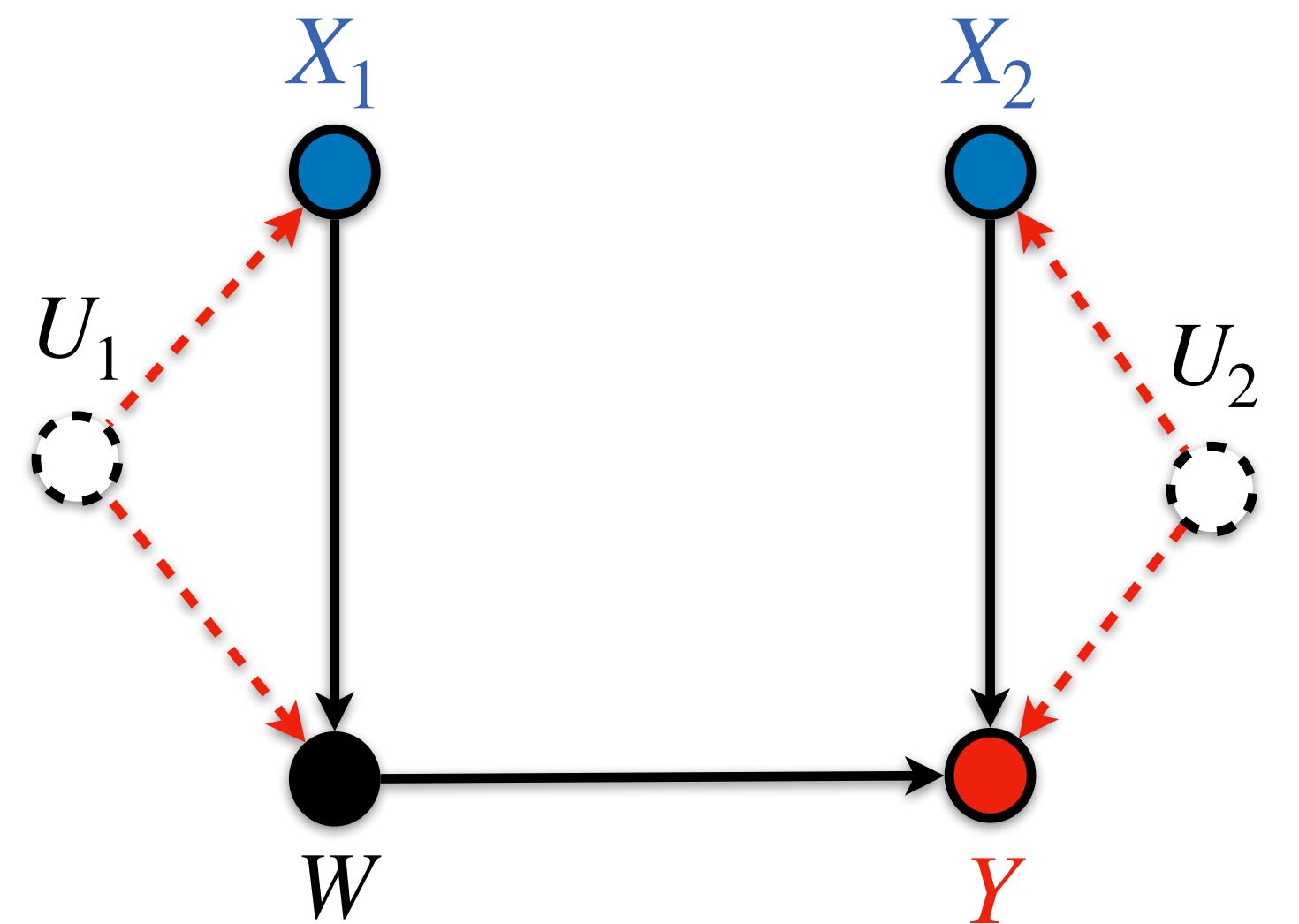
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Can  $\mathbb{E}[Y \mid \text{do}(x_1, x_2)]$  be estimated from two trials  $P_{\text{do}(x_1)}(\mathbf{V})$  and  $P_{\text{do}(x_2)}(\mathbf{V})$ ?

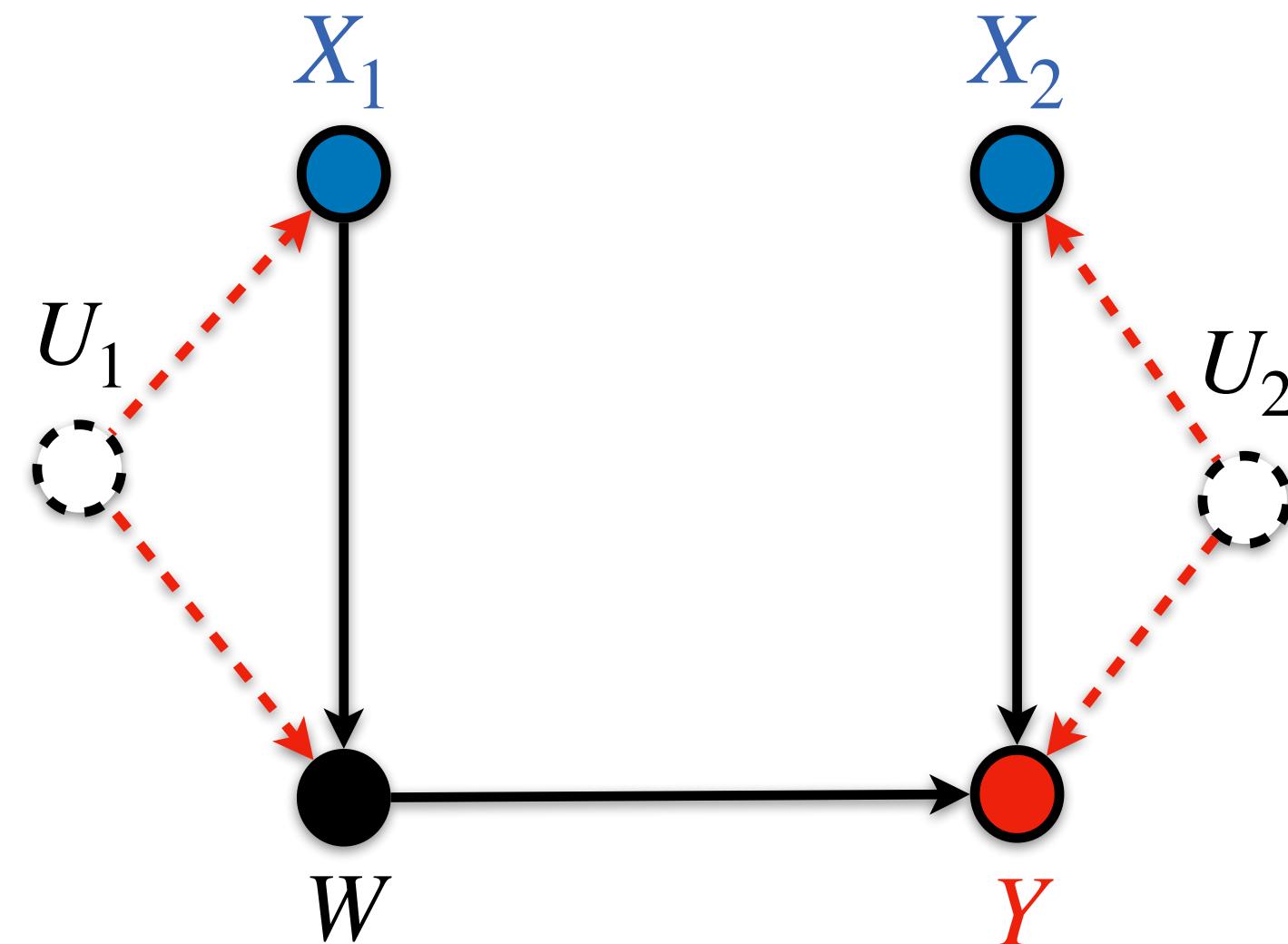
# BD+: BD for Data Fusion

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$$\mathbb{E}[Y \mid \text{do}(x_1, x_2)]$$

# BD+: BD for Data Fusion

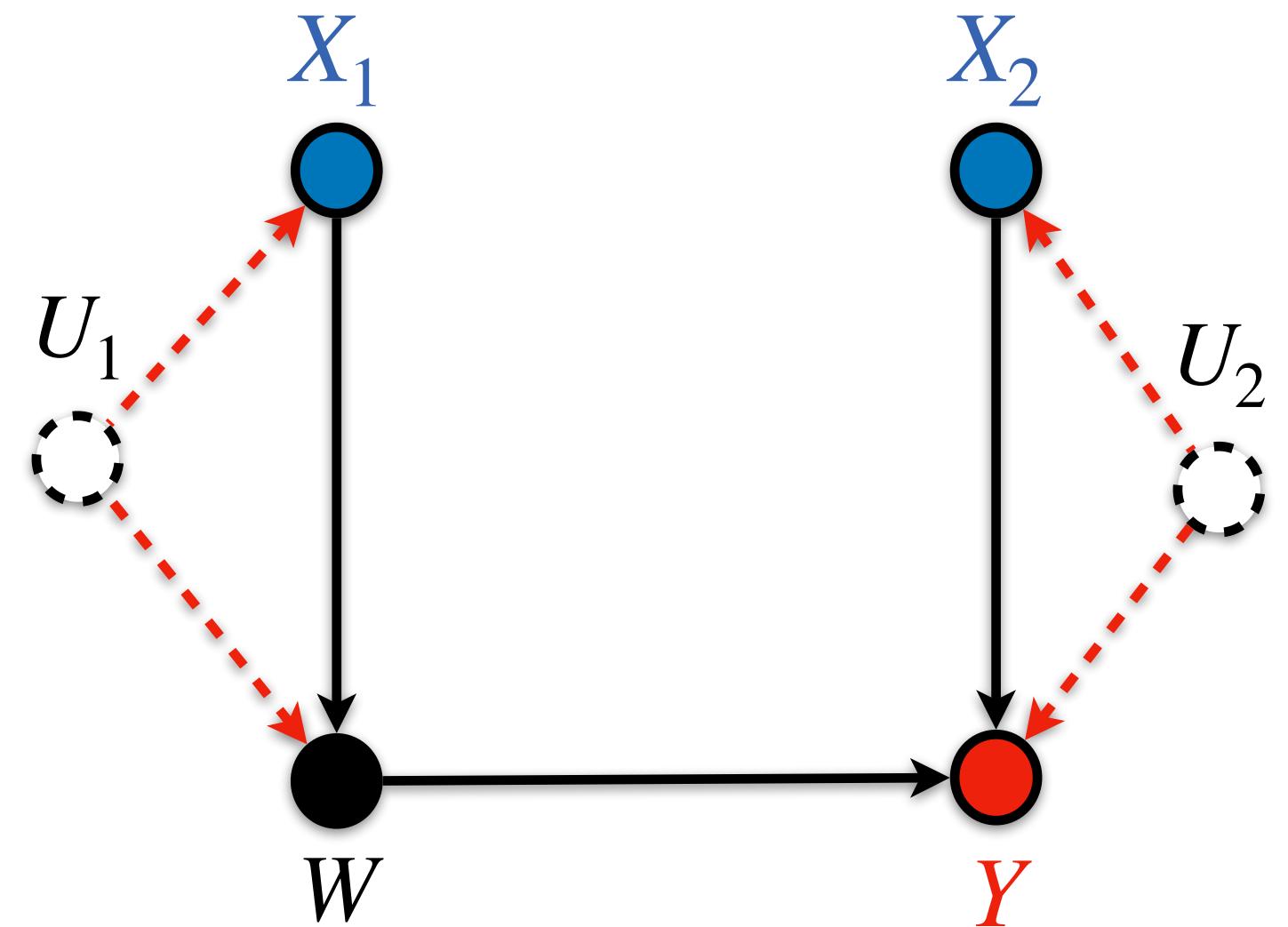


## Back-door (BD) [Pearl, 95]

Spurious paths between (treatments, outcome)  
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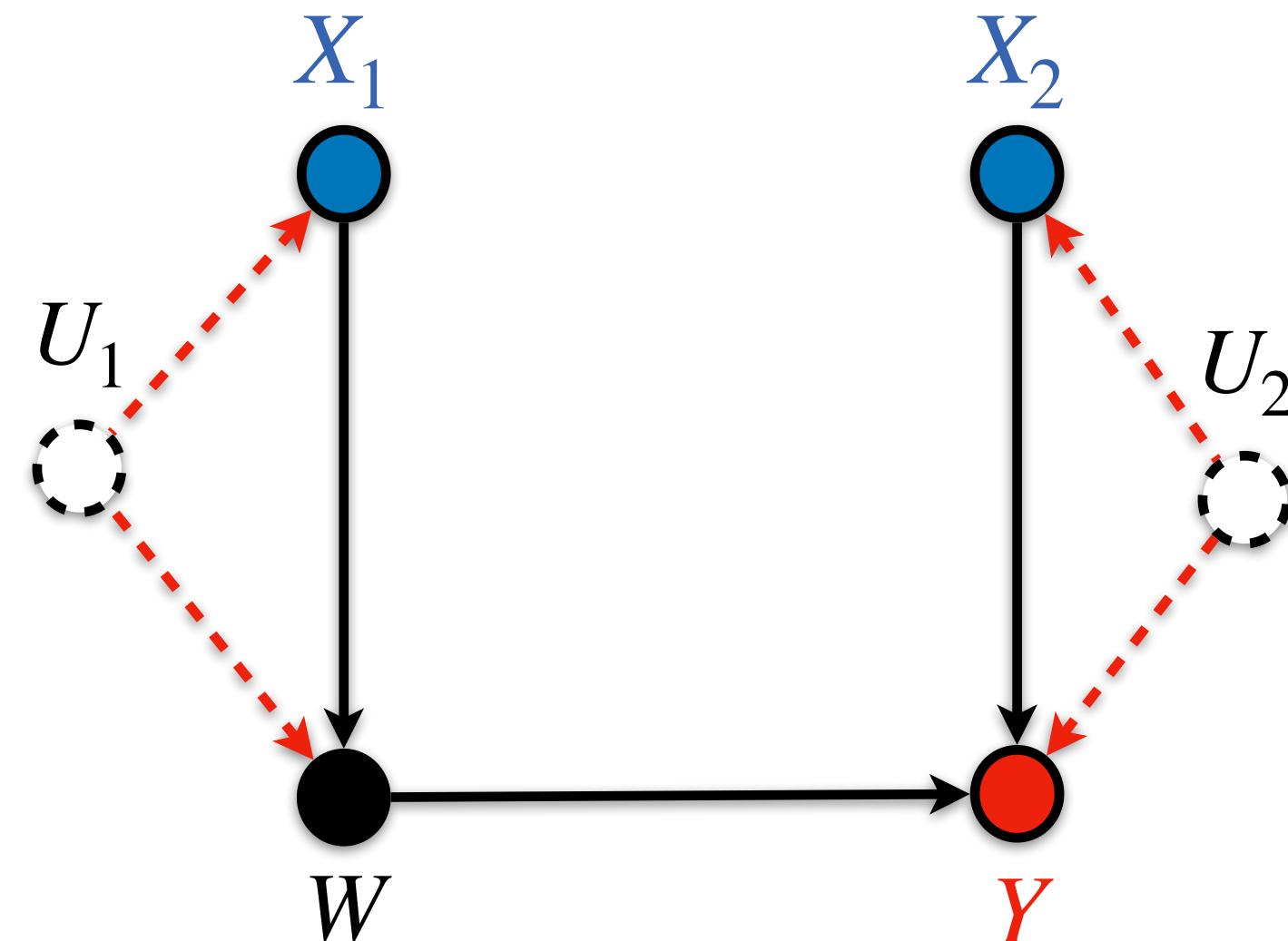
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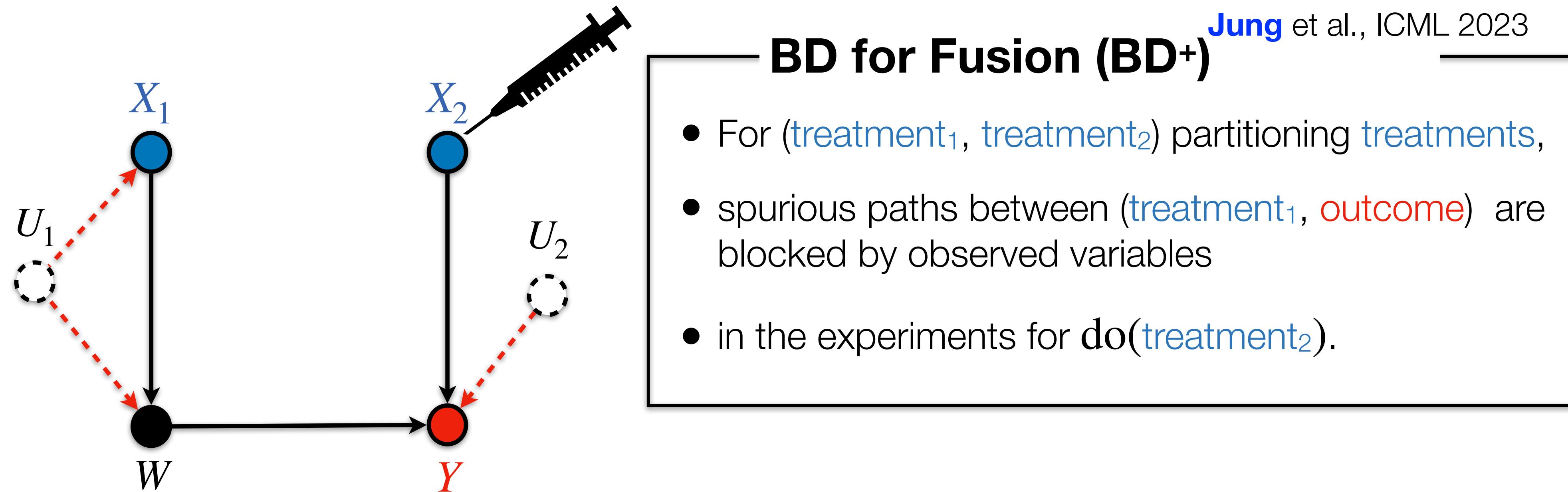
## BD for Fusion (BD<sup>+</sup>)

Jung et al., ICML 2023

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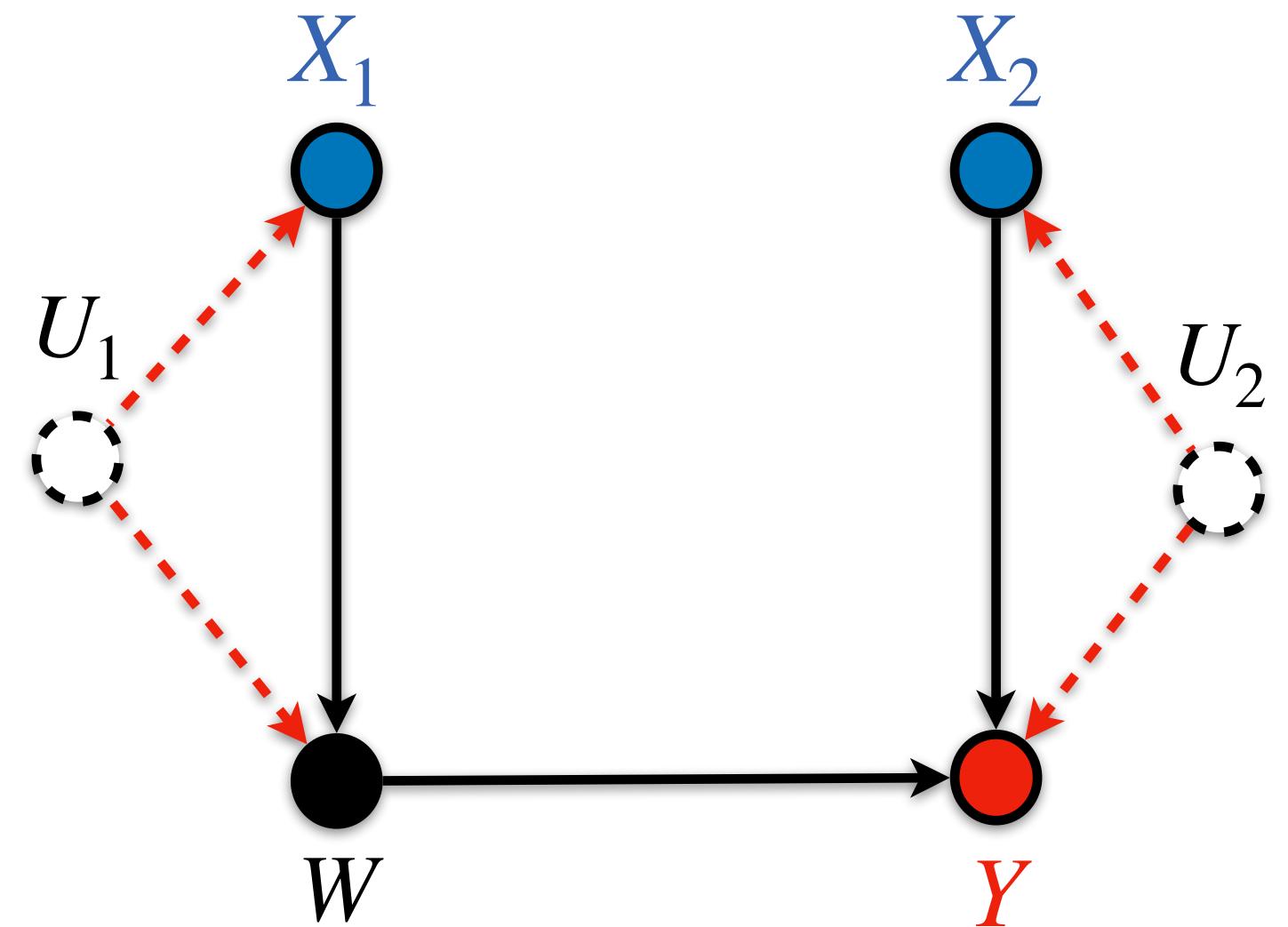
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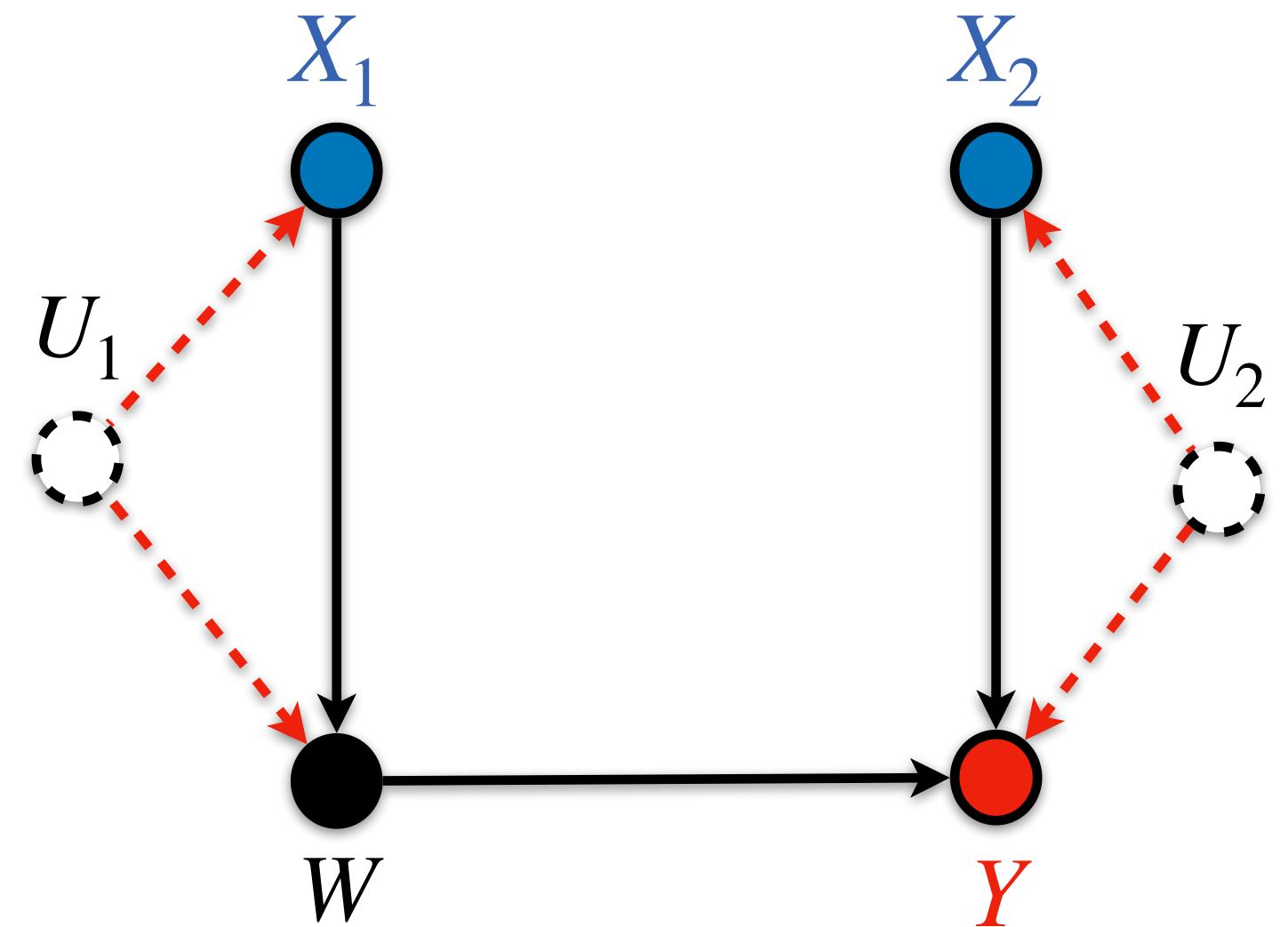
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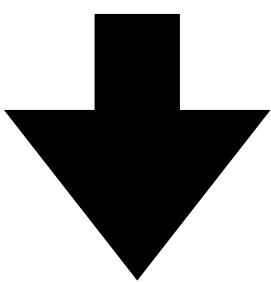
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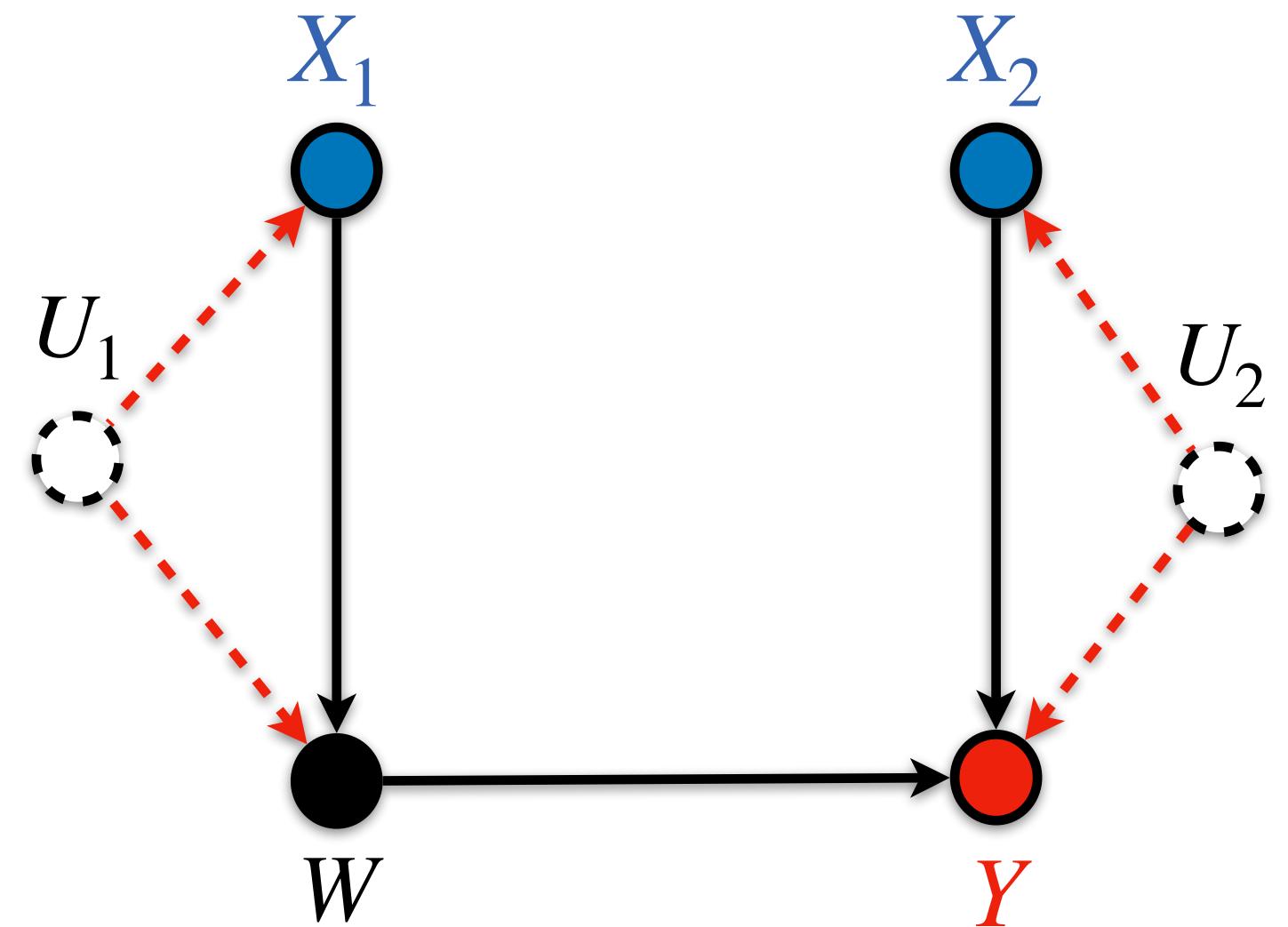
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$$\mathbb{E}[Y | \text{do}(x_1, x_2)] = \sum_w \mathbb{E}_{\text{do}(x_2)}[Y | x_1, w] P_{\text{do}(x_1)}(w)$$

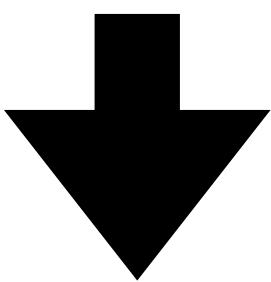
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$$\mathbb{E}[Y | \text{do}(x_1, x_2)] = \sum_w \underbrace{\mathbb{E}_{\text{do}(x_2)}[Y | x_1, w]}_{\text{Trial on } X_2} \underbrace{P_{\text{do}(x_1)}(w)}_{\text{Trial on } X_1}$$

# Doubly Robust Estimator for BD<sup>+</sup>

---

# Doubly Robust Estimator for BD<sup>+</sup>

---

## BD<sup>+</sup> Parametrization

$$\text{BD}^+(\mu, \pi) \triangleq \mathbb{E}_{P_{\text{do}(x_2)}}[\mu \times \pi]$$

where

- $\mu(X_1 W) \triangleq \mathbb{E}_{P_{\text{do}(x_2)}}[Y | X_1, W]$
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# Doubly Robust Estimator for BD<sup>+</sup>

## BD<sup>+</sup> Parametrization

$$\text{BD}^+(\mu, \pi) \triangleq \mathbb{E}_{P_{\text{do}(x_2)}}[\mu \times \pi]$$

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## Theorem

DML-BD<sup>+</sup>( $\hat{\mu}, \hat{\pi}$ ) achieves the followings:

- **Double Robustness:** Error = 0 if either  $\hat{\mu} = \mu$  or  $\hat{\pi} = \pi$
- **Fast Convergence:** Error  $\rightarrow 0$  fast even when  $\hat{\mu} \rightarrow \mu$  and  $\hat{\pi} \rightarrow \pi$  slowly

# Simulation: DML-BD<sup>+</sup>

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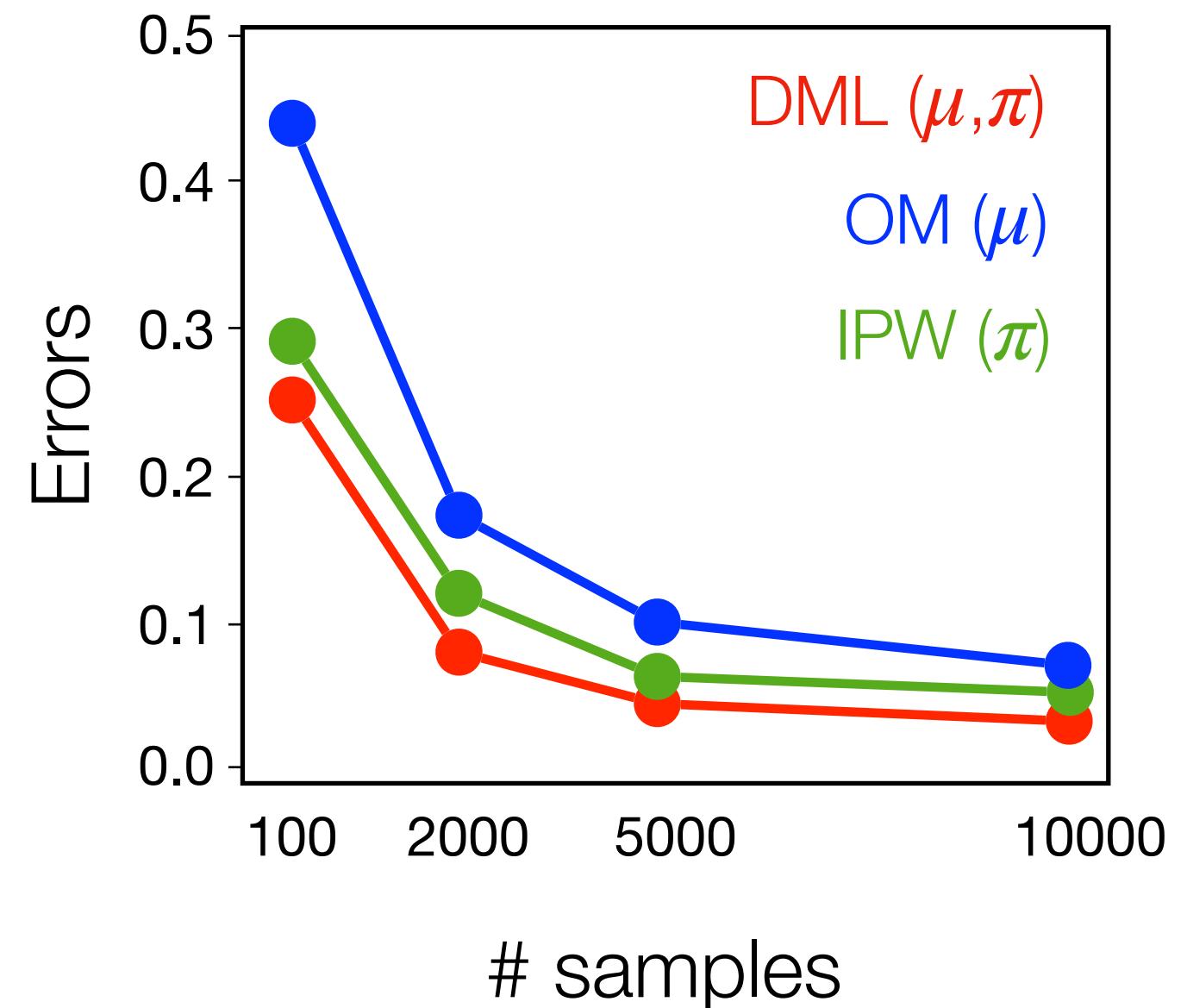
# Simulation: DML-BD<sup>+</sup>

---

## Fast Convergence

---

$(\hat{\mu}, \hat{\pi}) \rightarrow (\mu_0, \pi_0)$  slowly



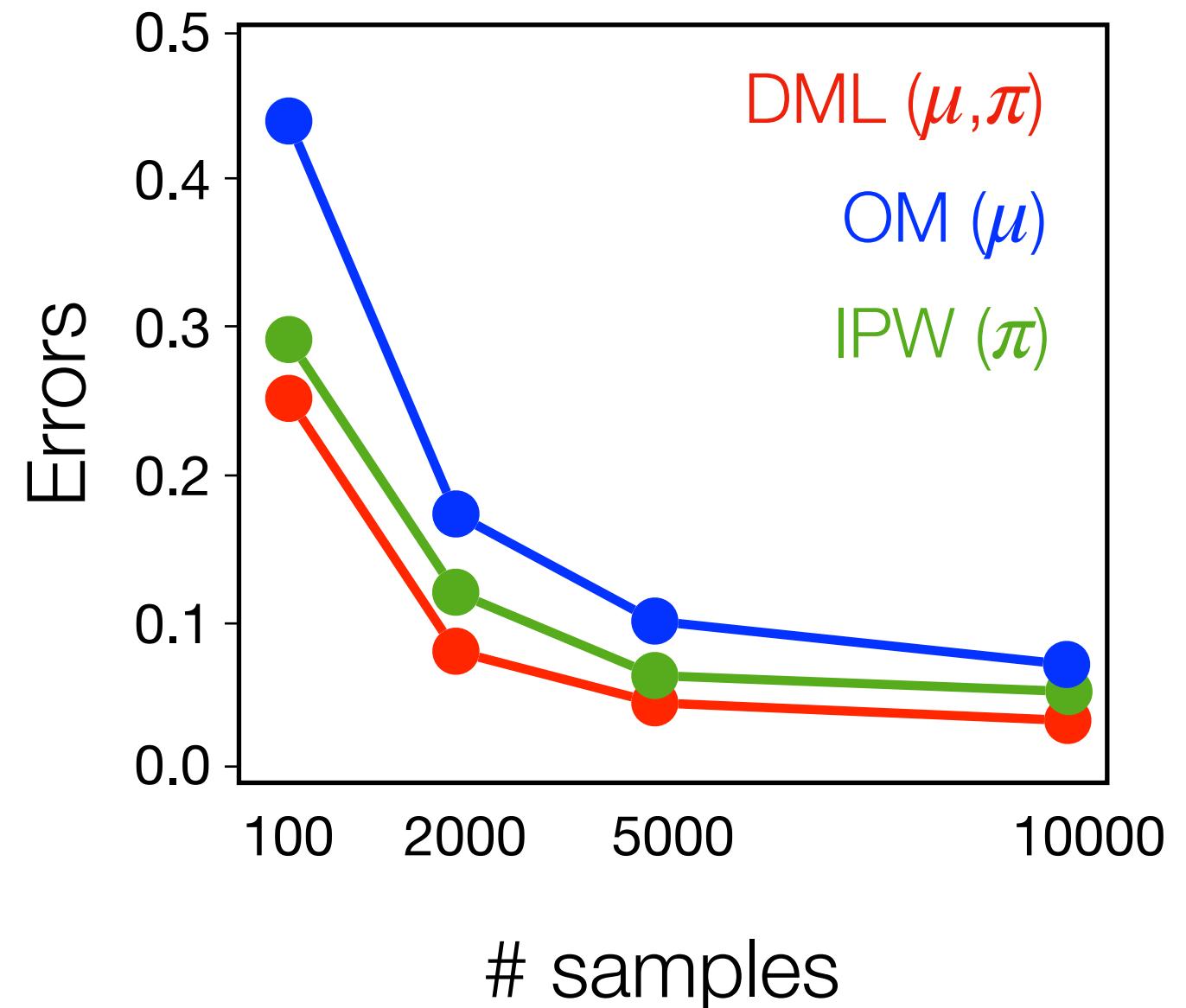
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## Fast Convergence

---

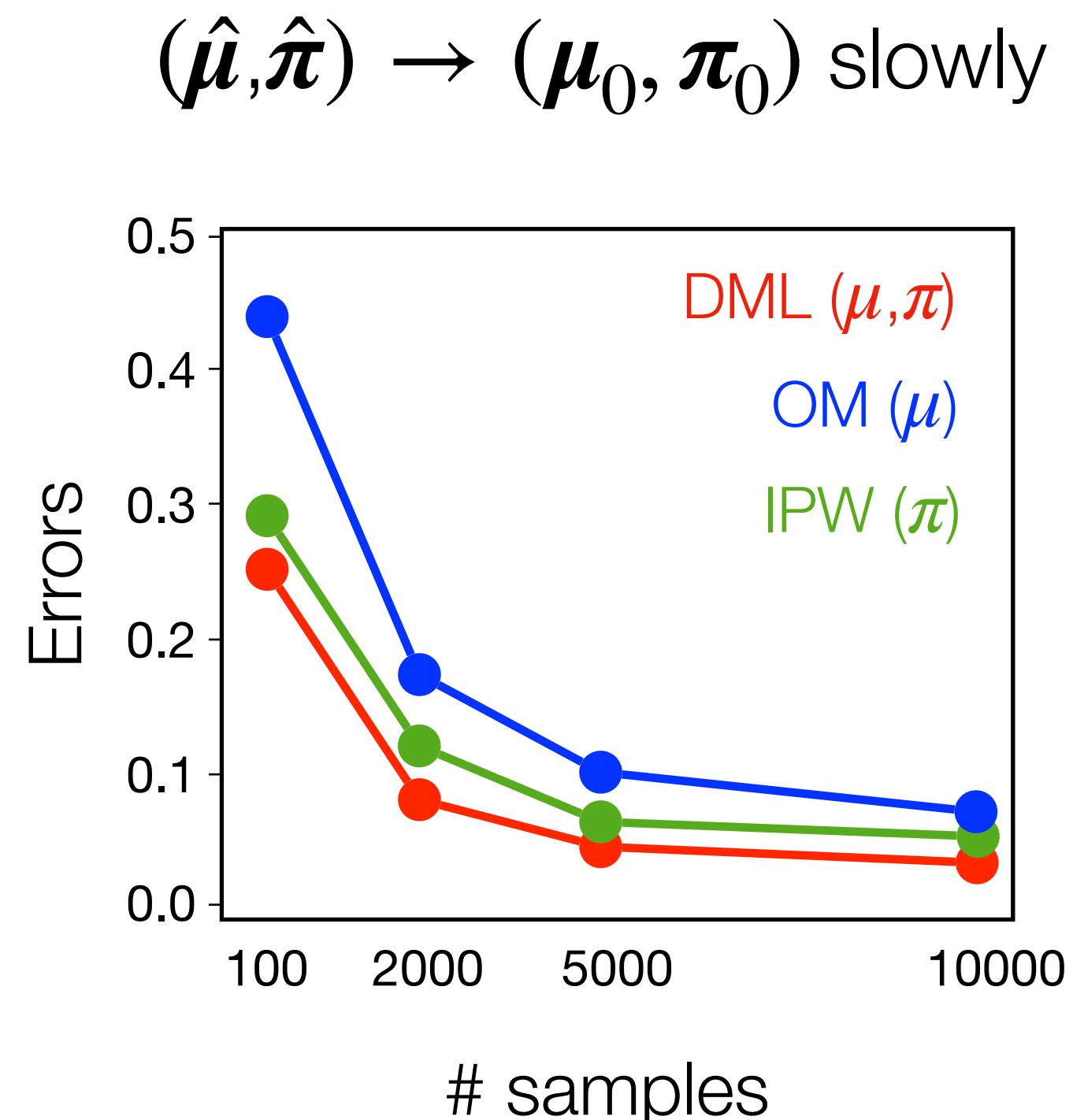
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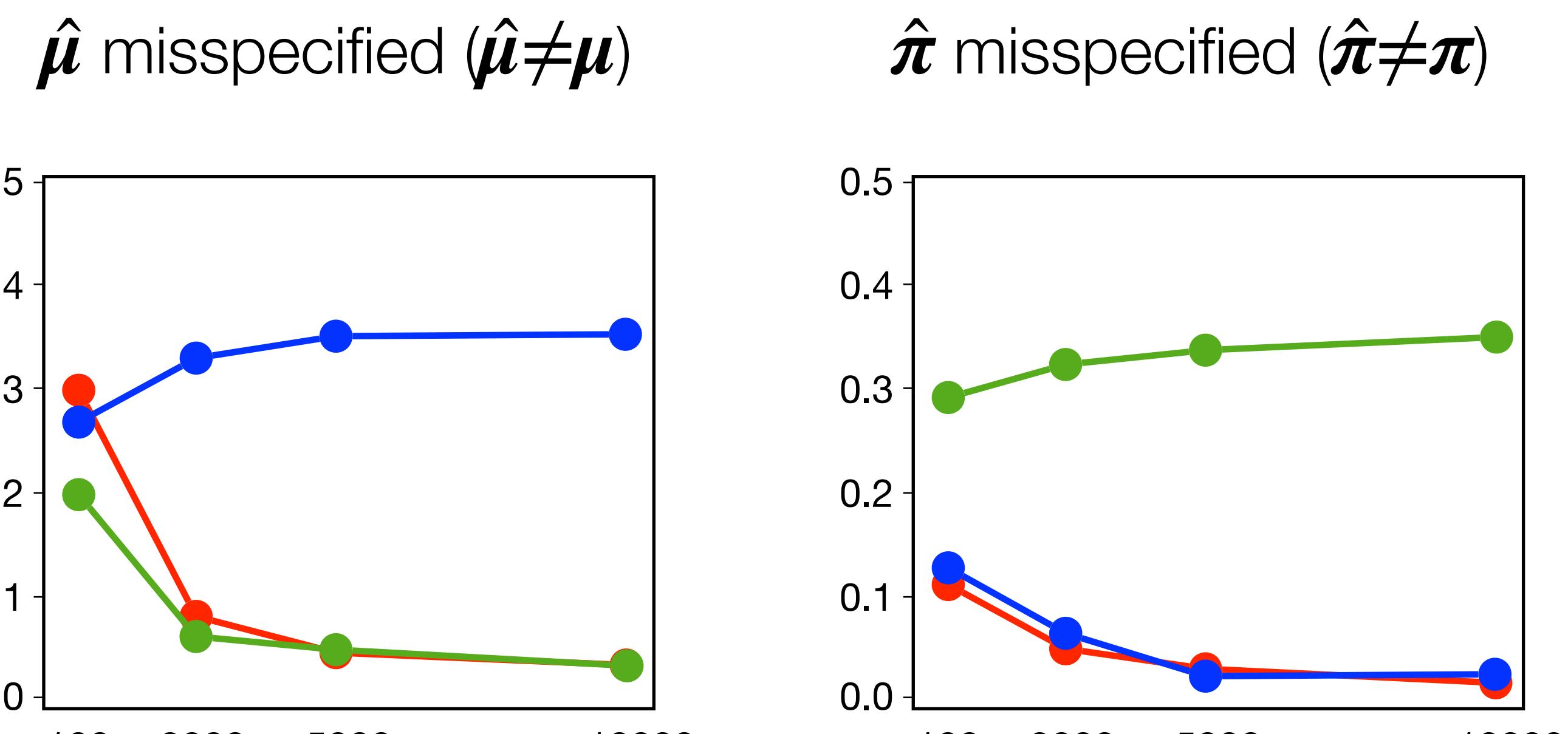
DML-BD<sup>+</sup> converges fast, even  
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# Simulation: DML-BD<sup>+</sup>

## Fast Convergence



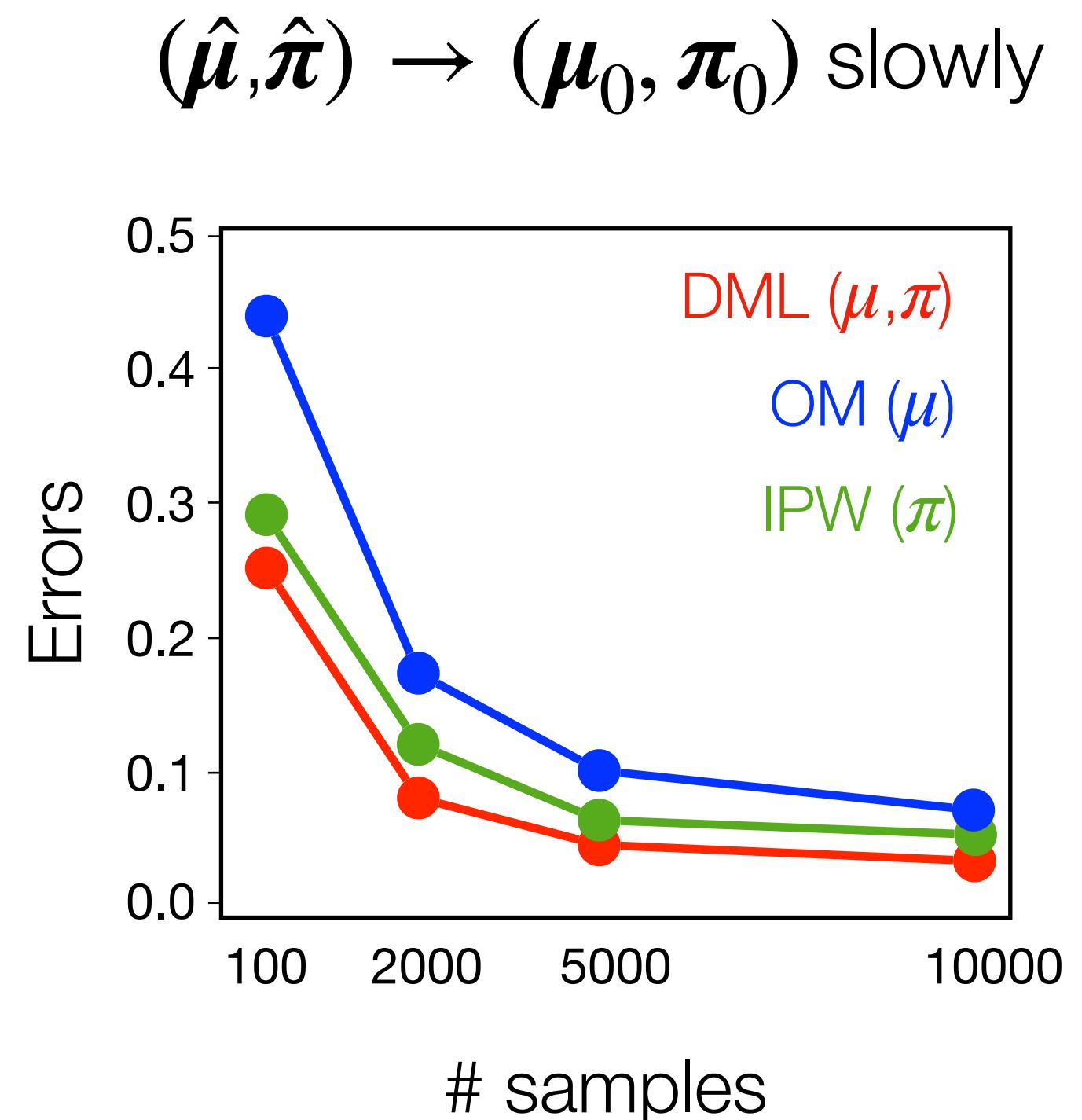
## Double Robustness



DML-BD<sup>+</sup> converges fast, even  
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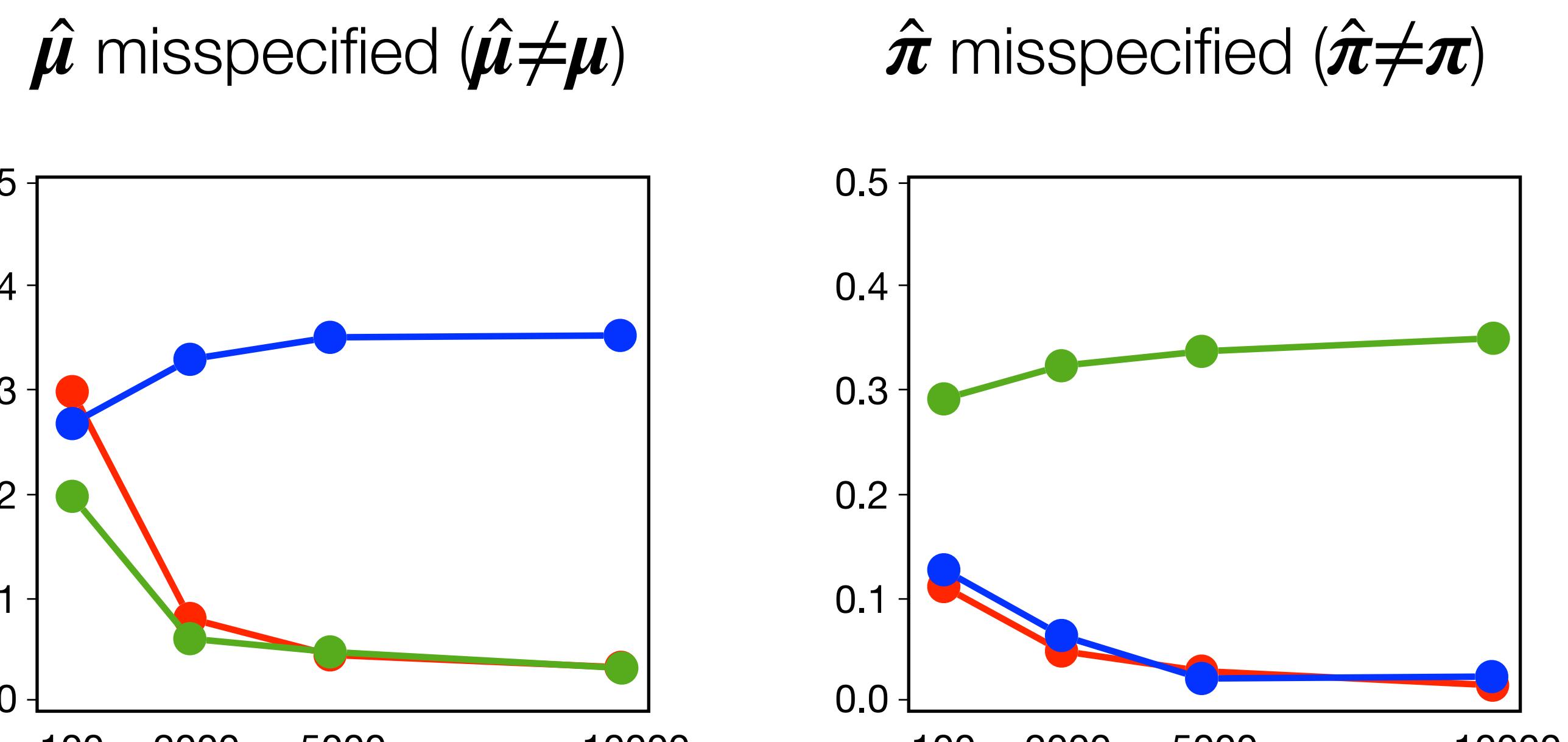
# Simulation: DML-BD<sup>+</sup>

## Fast Convergence



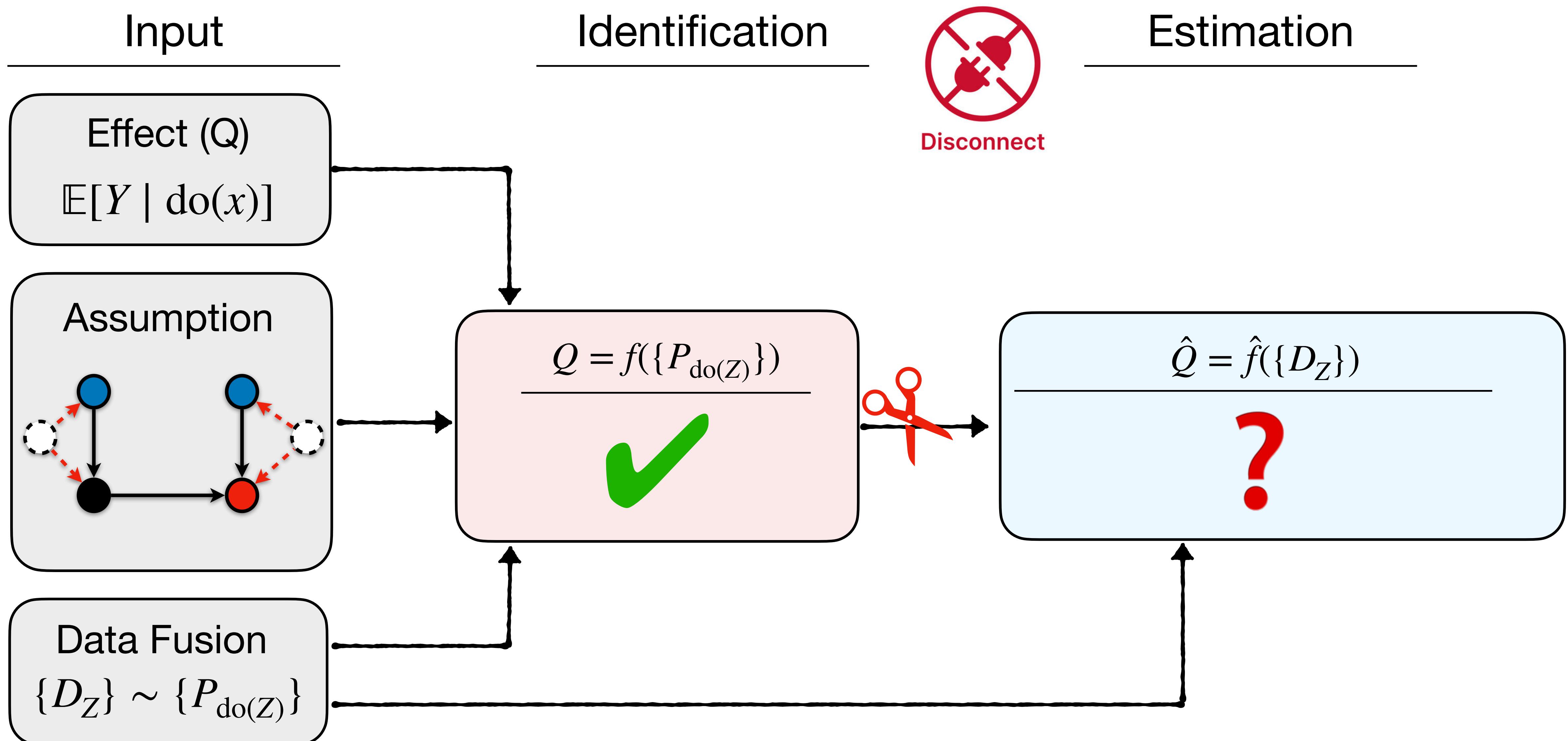
DML-BD<sup>+</sup> converges fast, even when  $(\hat{\mu}, \hat{\pi})$  converge slowly

## Double Robustness

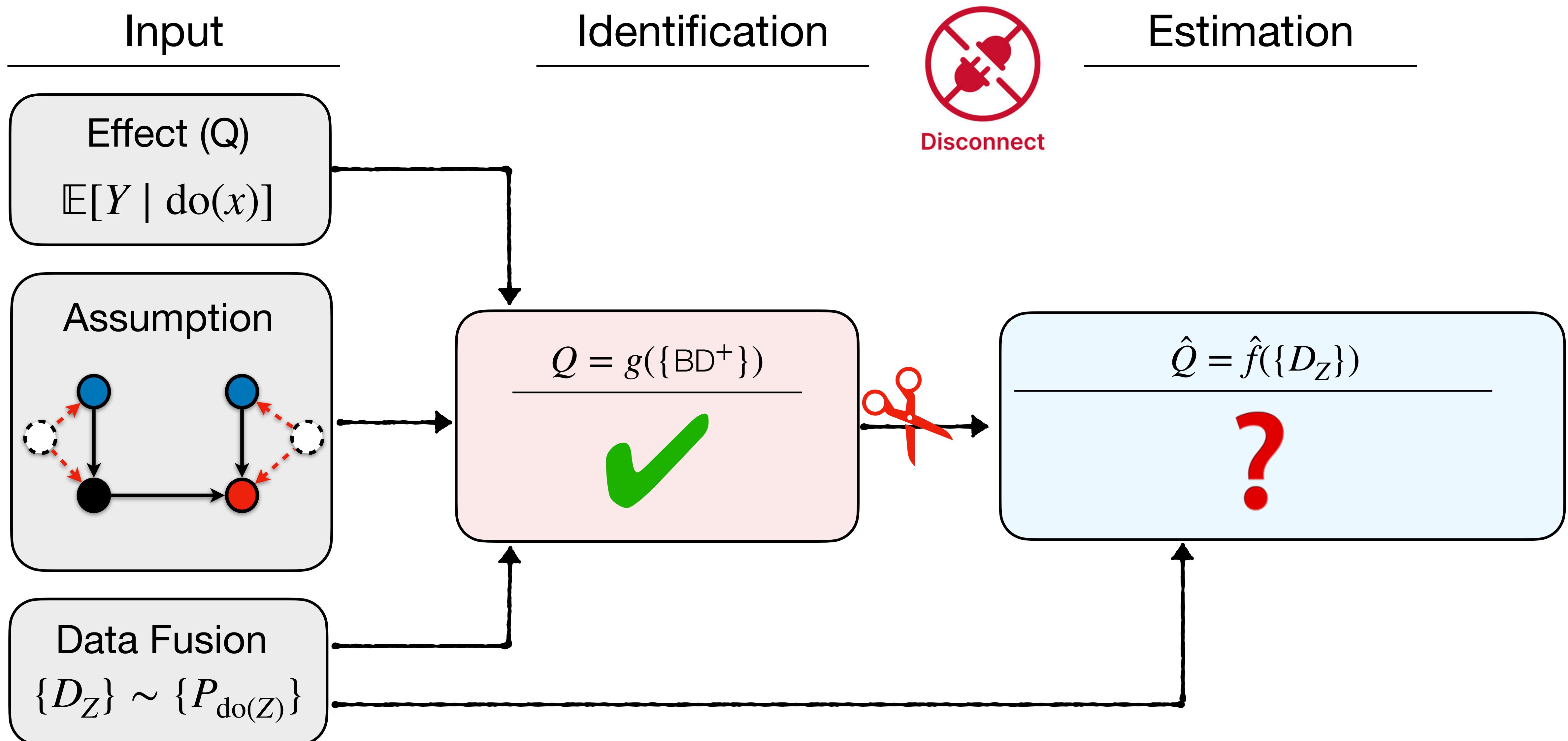


DML-BD<sup>+</sup> converges to the true causal effect even when  $\hat{\mu}$  or  $\hat{\pi}$  are misspecified.

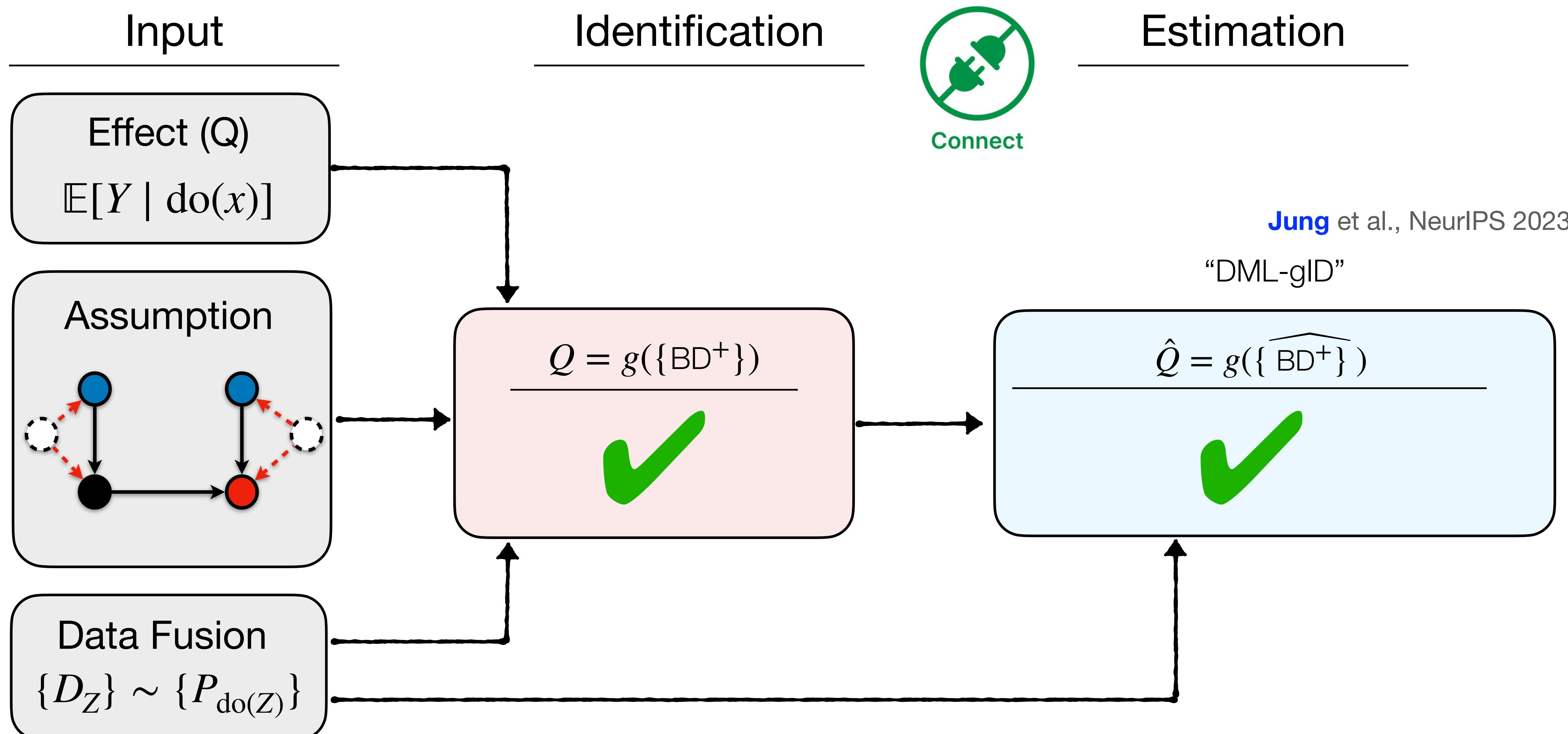
# General Estimator for Data Fusion



# General Estimator for Data Fusion



# General Estimator for Data Fusion



# General Estimator for Data Fusion

---

## Theorem

1. Any causal effect identifiable from data-fusion can be expressed as a function of BD<sup>+</sup>.
2. DML-gID, which is an estimator for any identifiable causal effects from data fusion, achieves double robustness and fast convergence.

2023

# General Estimator for Data Fusion

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## Theorem

1. Any causal effect identifiable from data-fusion can be expressed as a function of  $\text{BD}^+$ .
2. DML-gID, which is an estimator for any identifiable causal effects from data fusion, achieves double robustness and fast convergence.

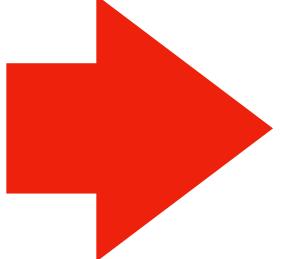
**“***Whenever computable from data fusion,  
We can compute sample-efficiently.*

# Talk Outline

---

1 Estimating causal effects from observations

+ its application in healthcare & explainable AI



2 Estimating causal effects from data fusion

3 Unified causal effect estimation method

4 Summary & Future direction

# Talk Outline

---



- ③ Unified causal effect estimation method

# Towards More General Causal Inference Queries

---

Estimating the  
interventional effects  
 $\mathbb{E}[Y | \text{do}(x)]$

# Towards More General Causal Inference Queries

---

## Fairness Analysis

$$\mathbb{E}[Y_{x,M_{\neg x}}]$$

Salary a man would earn if he had the opportunities that other genders would receive

# Towards More General Causal Inference Queries

---

## Offline Policy Evaluation

$$\mathbb{E}[Y_{\tau(X|C)}]$$

Recovery rate of a drug dosage policy given baseline characteristics

# Towards More General Causal Inference Queries

---

## Joint Treatment Effect

$$\mathbb{E}[Y | \text{do}(x_1, x_2)]$$

Effect of drugs  $x_1$  and  $x_2$  from two trials  
 $\text{do}(x_1)$  and  $\text{do}(x_2)$ , respectively

# Towards More General Causal Inference Queries

---

## Retrospection

$$\mathbb{E}[Y_x | \neg x]$$

The headache intensity for patients who took aspirin, had they not taken it

# Towards More General Causal Inference Queries

---

## Missing Data

$$\mathbb{E}[Y \mid \text{do}(x), \text{mis}=0]$$

The **effect** of a treatment identifiable  
from **missing data**

# Towards More General Causal Inference Queries

---

## Domain Transfer

$$\mathbb{E}[Y \mid \text{do}(\textcolor{blue}{x}), S=\text{NY}]$$

The **effect** of a **treatment** in **NY** identifiable  
from trials in **Chicago**

# Towards More General Causal Inference Queries

---

# Towards More General Causal Inference Queries

## Fairness Analysis

$$\sum_m \mathbb{E}[Y | m, x] P(m | \neg x)$$

## Domain Transfer

$$\sum_c \mathbb{E}_{\text{do}(x)}[Y | c, S=\text{Chi}] P(c | S=\text{NY})$$

## Offline Policy Evaluation

$$\sum_c \mathbb{E}[Y | c, x] \pi(x | c) P(c)$$

## Missing Data

$$\sum_c \mathbb{E}[Y | x, c, \text{mis}=1] P(c | \text{mis}=1)$$

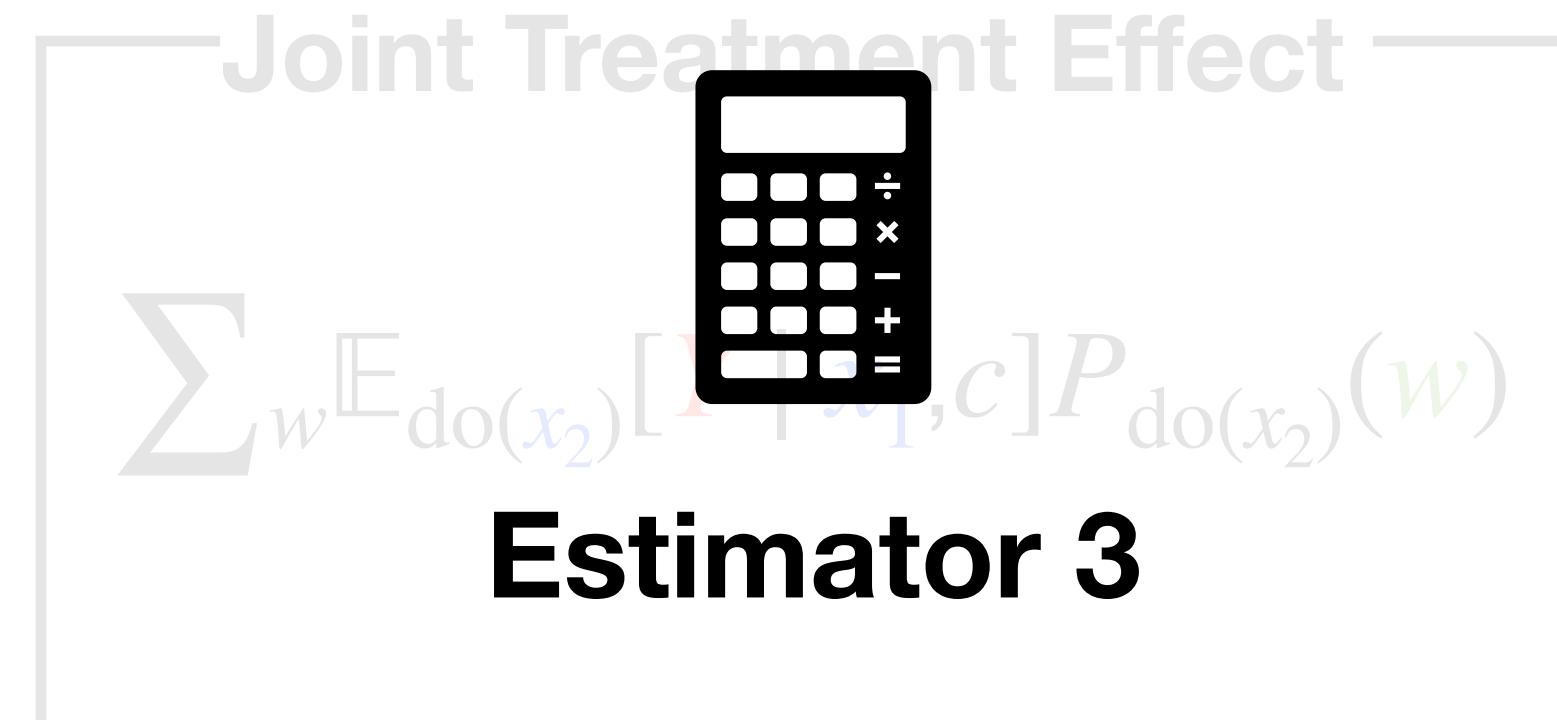
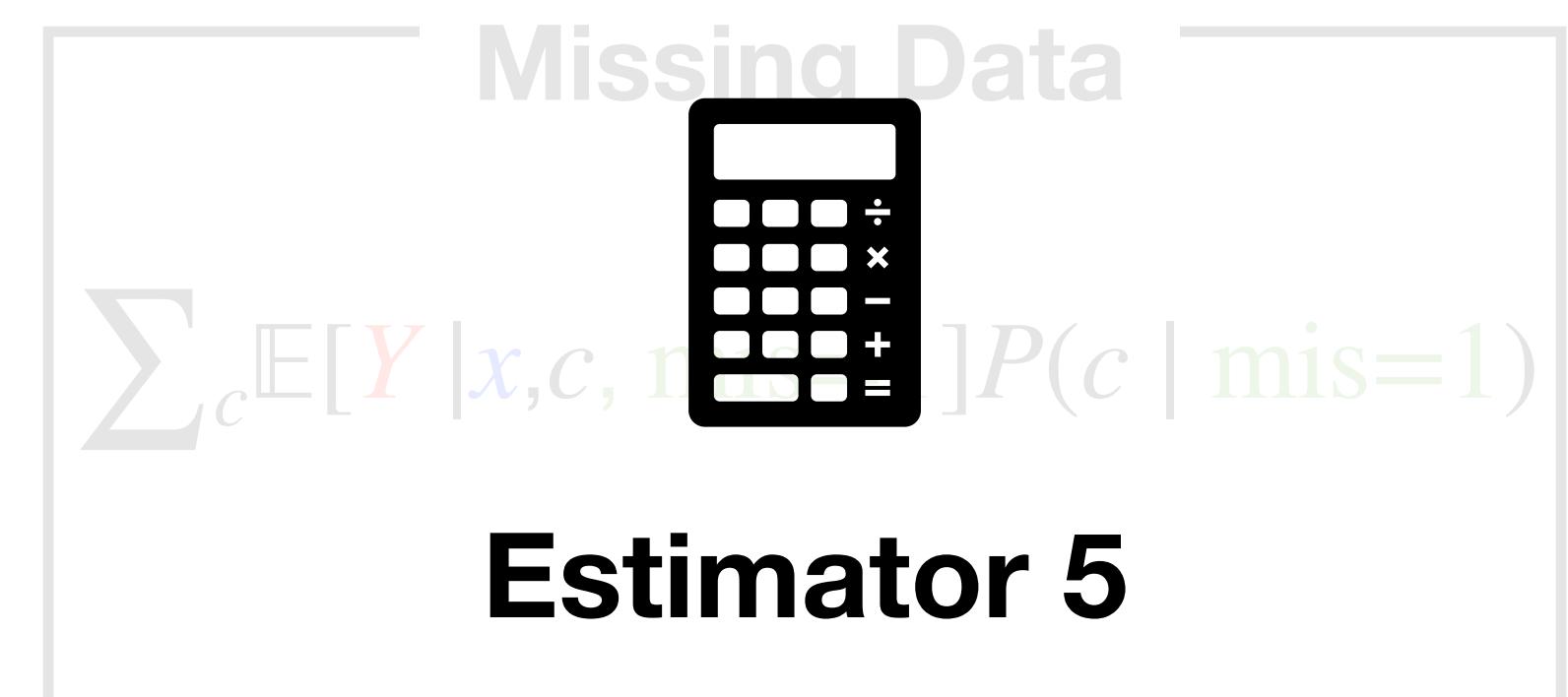
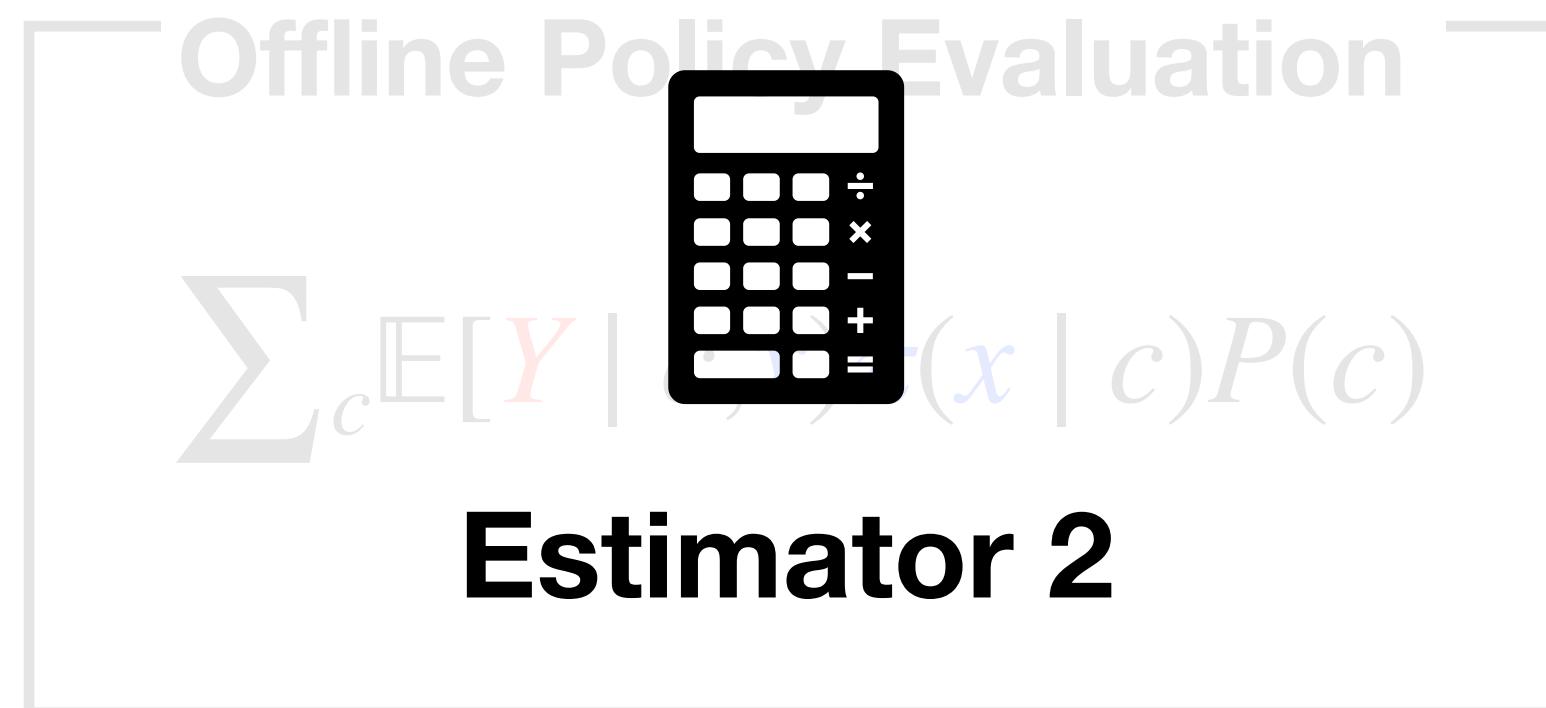
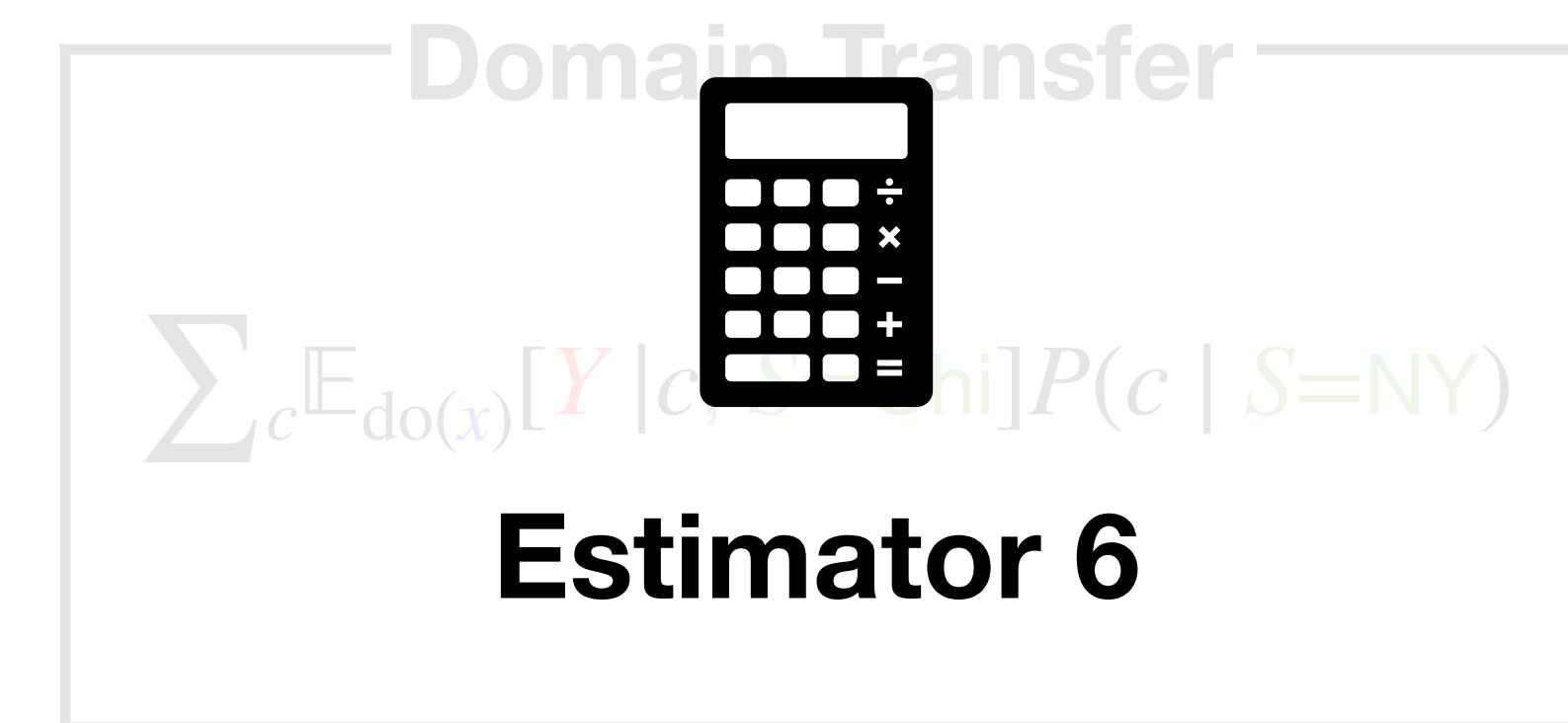
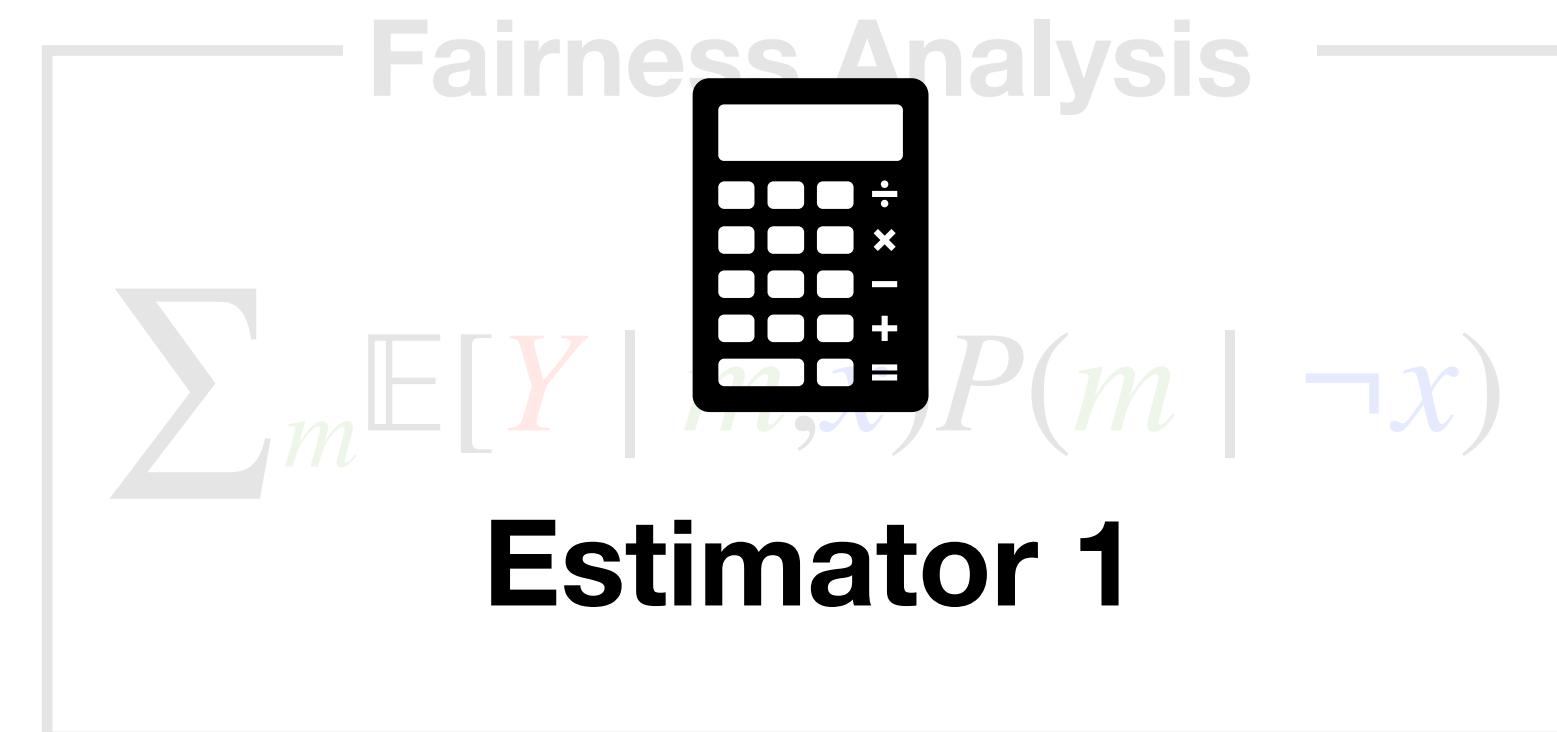
## Joint Treatment Effect

$$\sum_w \mathbb{E}_{\text{do}(x_2)}[Y | x_1, c] P_{\text{do}(x_2)}(w)$$

## Retrospection

$$\sum_c \mathbb{E}[Y | c, x] P(c | \neg x)$$

# Towards More General Causal Inference Queries



# Towards More General Causal Inference Queries

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Jung et al., NeurIPS 2024

## Unified Covariate Adjustment (UCA)

Unified causal estimation for summation of the product of arbitrary conditional distributions

# Unified Covariate Adjustment (UCA)

---

$$\sum_{\textcolor{blue}{x}, c} \mathbb{E}_{\textcolor{green}{P}_2}[Y \mid \textcolor{blue}{x}, c] \tau(\textcolor{blue}{x} \mid c) P_1(c)$$

# Unified Covariate Adjustment (UCA)

---

$$\sum_{x,c} \mathbb{E}_{P_2}[Y | x, c] \tau(x | c) P_1(c)$$

arbitrary distributions

arbitrary distributions

# Unified Covariate Adjustment (UCA)

---

$$\sum_{x,c} \mathbb{E}_{P_2}[Y | x, c] \tau(x | c) P_1(c)$$

arbitrary distributions

outcome

arbitrary distributions

# Unified Covariate Adjustment (UCA)

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$$\sum_{x,c} \mathbb{E}_{P_2}[Y | x, c] \tau(x | c) P_1(c)$$

arbitrary distributions

outcome

arbitrary policy of treatments

arbitrary distributions

# Unified Covariate Adjustment (UCA)

---

$$\sum_{x,c} \mathbb{E}_{P_2}[Y | x, c] \tau(x | c) P_1(c)$$

arbitrary distributions      outcome      arbitrary policy of treatments      arbitrary distributions      set of variables

# Unified Covariate Adjustment (UCA)

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arbitrary distributions      outcome      arbitrary policy of treatments      arbitrary distributions      set of variables

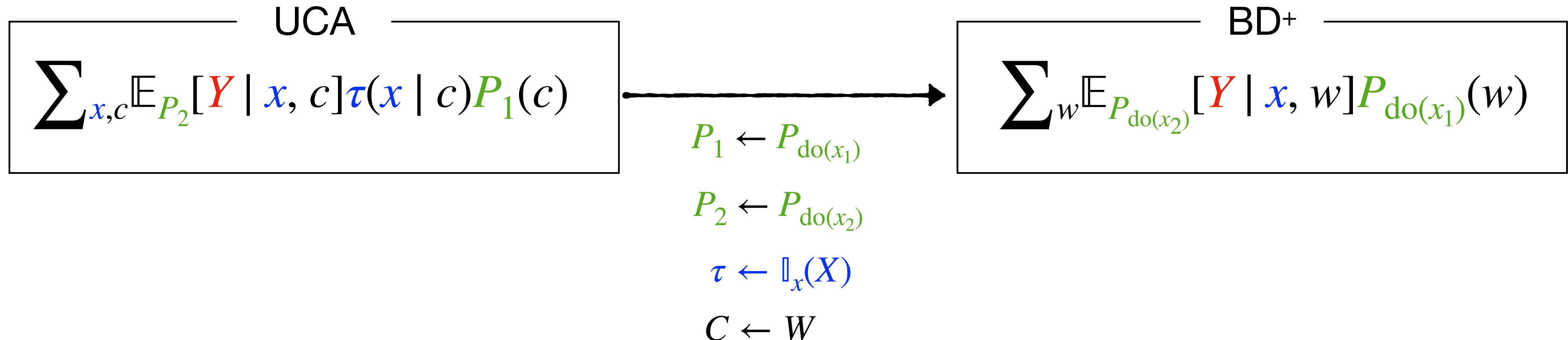
UCA

$$\sum_{x,c} \mathbb{E}_{P_2}[Y | x, c] \tau(x | c) P_1(c)$$

# Unified Covariate Adjustment (UCA)

$$\sum_{x,c} \mathbb{E}_{P_2}[Y | x, c] \tau(x | c) P_1(c)$$

arbitrary distributions  
 outcome  
 arbitrary policy of treatments  
 arbitrary distributions  
 set of variables



# Unified Covariate Adjustment (UCA)

$$\sum_{x,c} \mathbb{E}_{P_2}[Y | x, c] \tau(x | c) P_1(c)$$

arbitrary distributions      outcome      arbitrary policy of treatments      arbitrary distributions      set of variables

## Theorem

UCA can represent **any** causal effects expressible as a sum of products of arbitrary conditional distributions, by choosing  $C, P_1, P_2, \tau(\cdot | \cdot)$  properly.

# Doubly Robust Estimator for UCA

---

# Doubly Robust Estimator for UCA

---

## UCA Parametrization

$$\text{UCA}(\mu, \pi) \triangleq \mathbb{E}_{P_2}[\mu \times \pi]$$

where

- $\mu(XC) \triangleq \mathbb{E}_{P_2}[Y | X, C]$
- $\pi(XC) \triangleq \frac{\tau(X | C) P_1(C)}{P_2(X | C) P_2(C)}$

# Doubly Robust Estimator for UCA

## UCA Parametrization

$$\text{UCA}(\mu, \pi) \triangleq \mathbb{E}_{P_2}[\mu \times \pi]$$

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## Theorem

DML-UCA( $\hat{\mu}, \hat{\pi}$ ) achieves the followings:

- **Double Robustness:** Error = 0 if either  $\hat{\mu} = \mu$  or  $\hat{\pi} = \pi$ .
- **Fast Convergence:** Error  $\rightarrow 0$  fast even when  $\hat{\mu} \rightarrow \mu$  and  $\hat{\pi} \rightarrow \pi$  slow.

# Simulation: DML-UCA

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# Simulation: DML-UCA

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$(\hat{\mu}, \hat{\pi}) \rightarrow (\mu_0, \pi_0)$  slowly

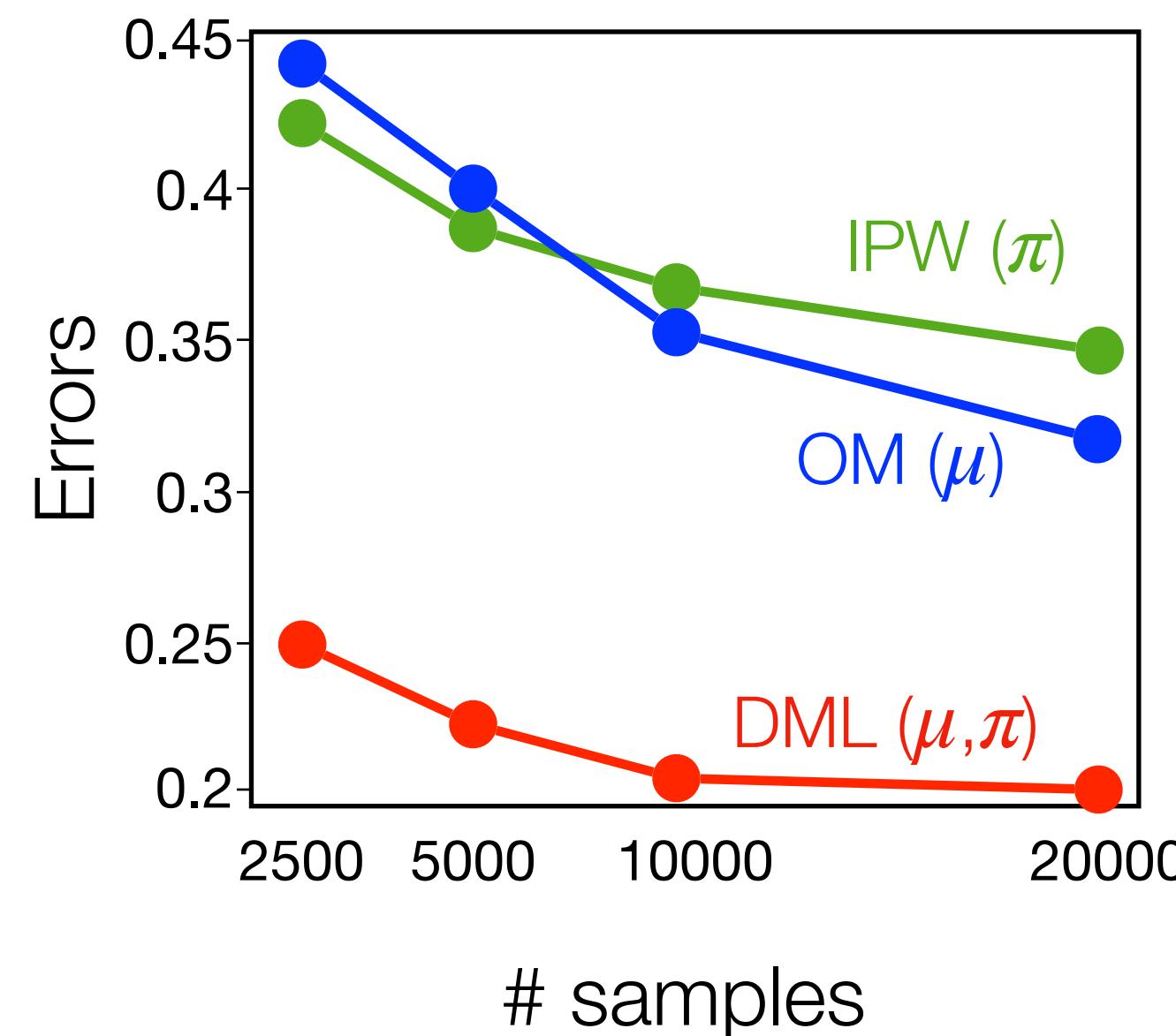
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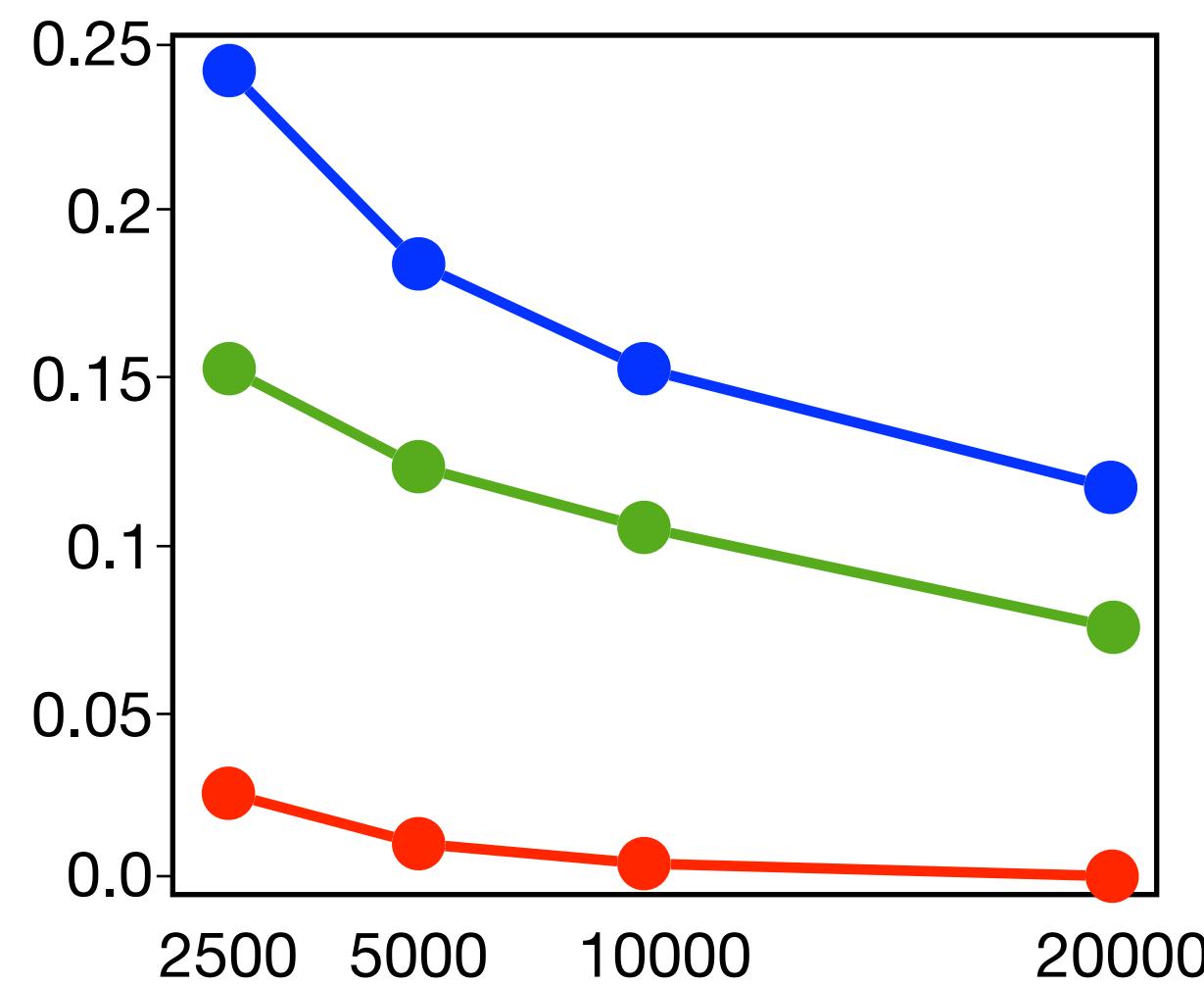
Fairness Analysis

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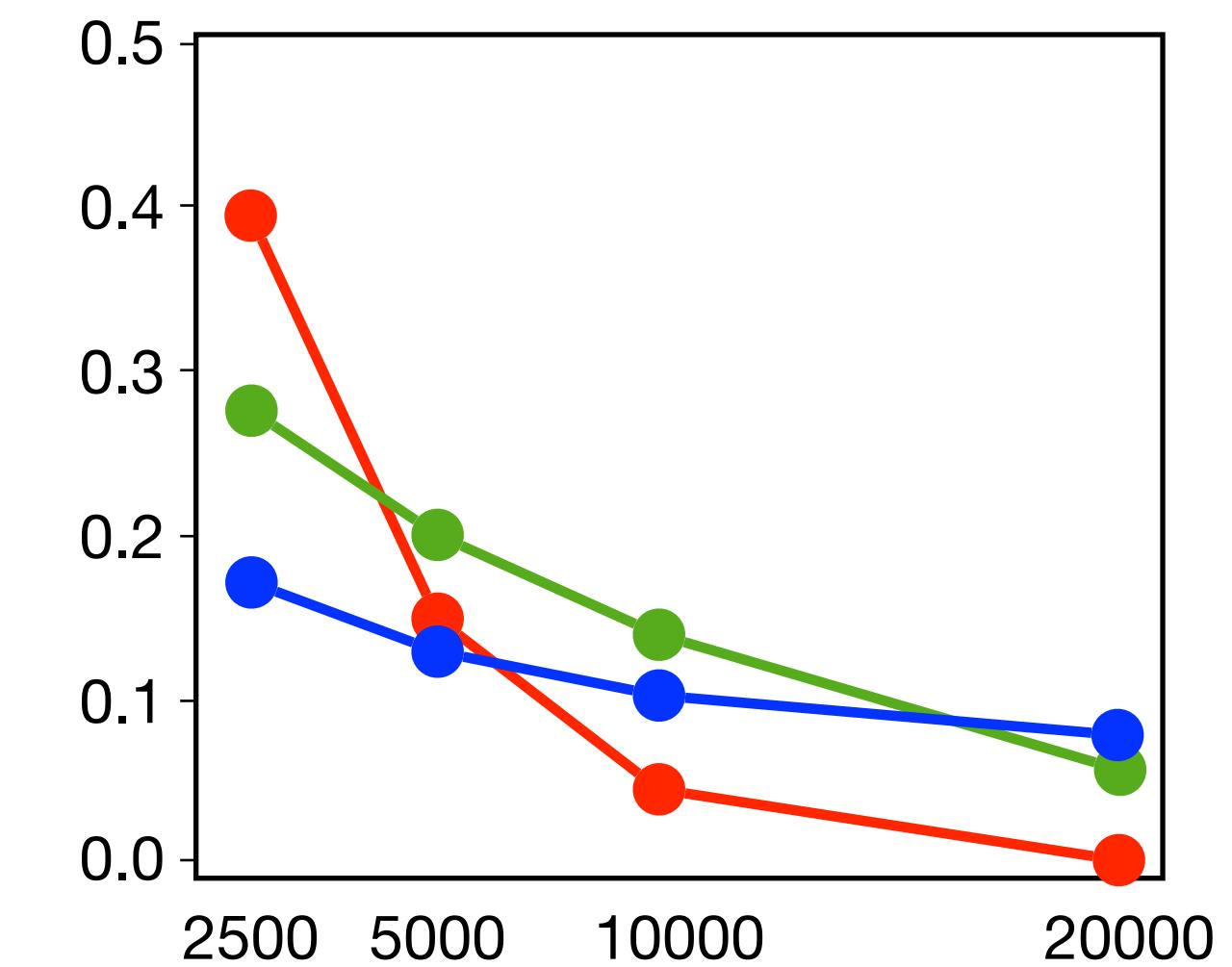
Retrospection

---



Domain Transfer

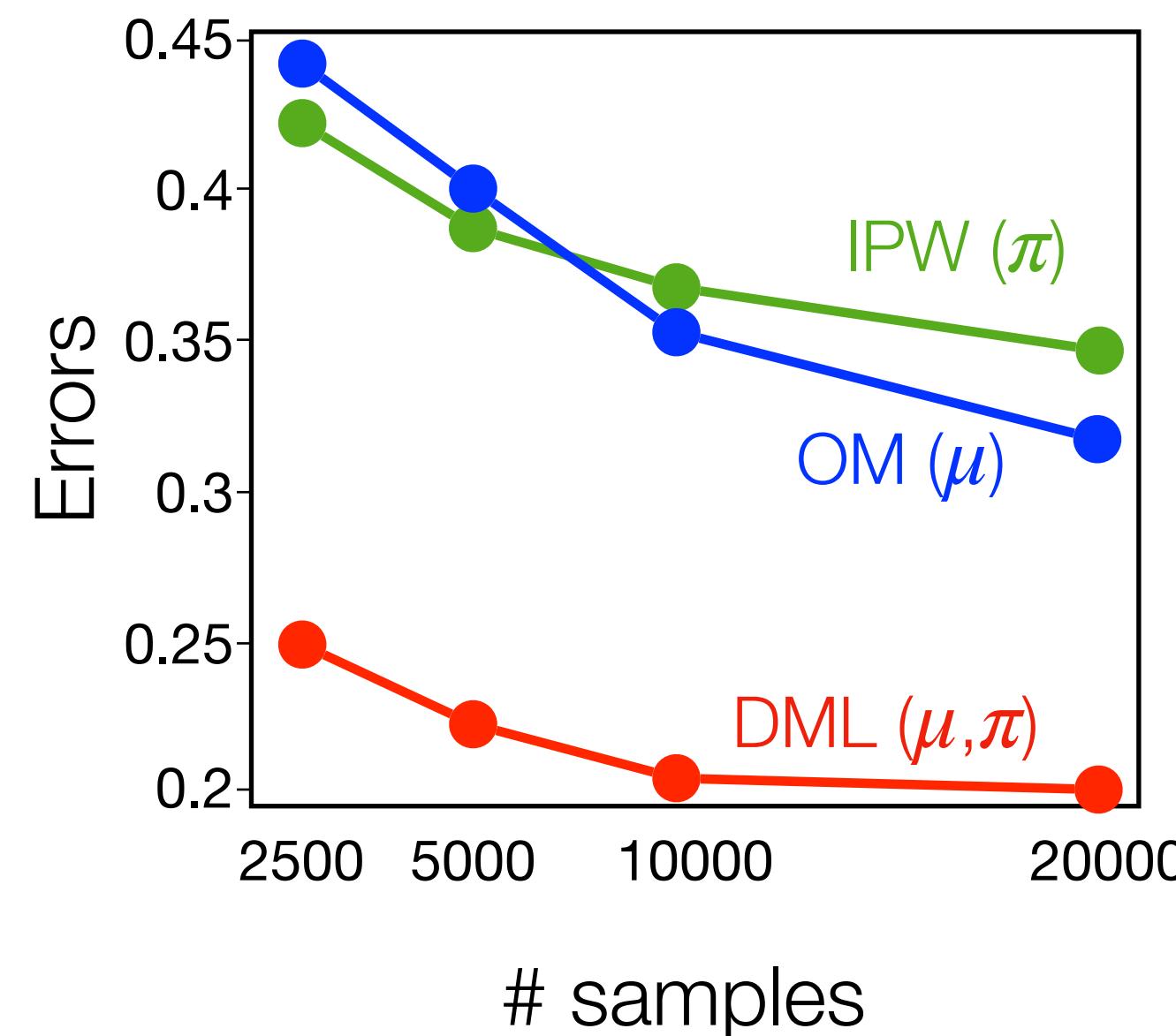
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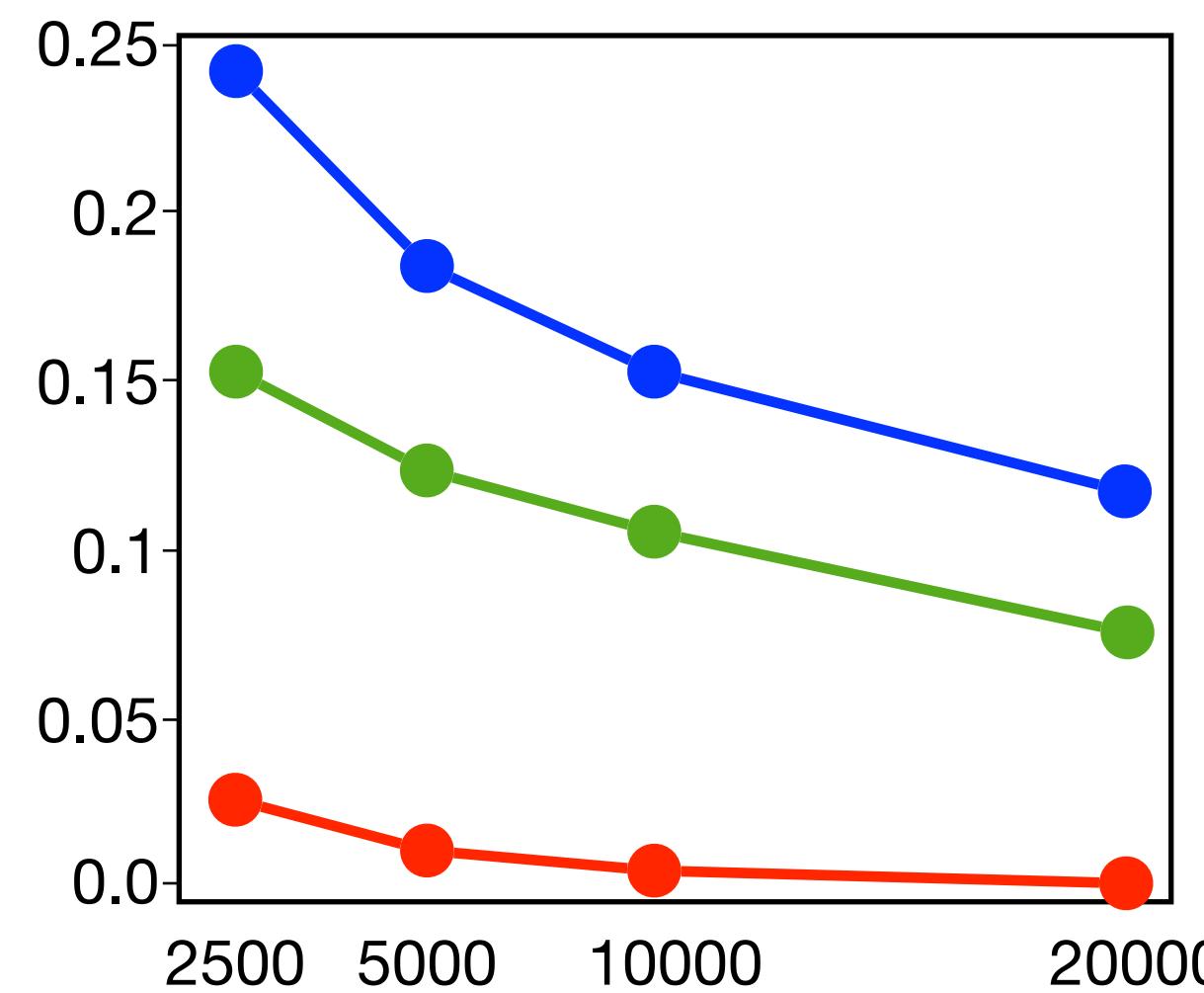
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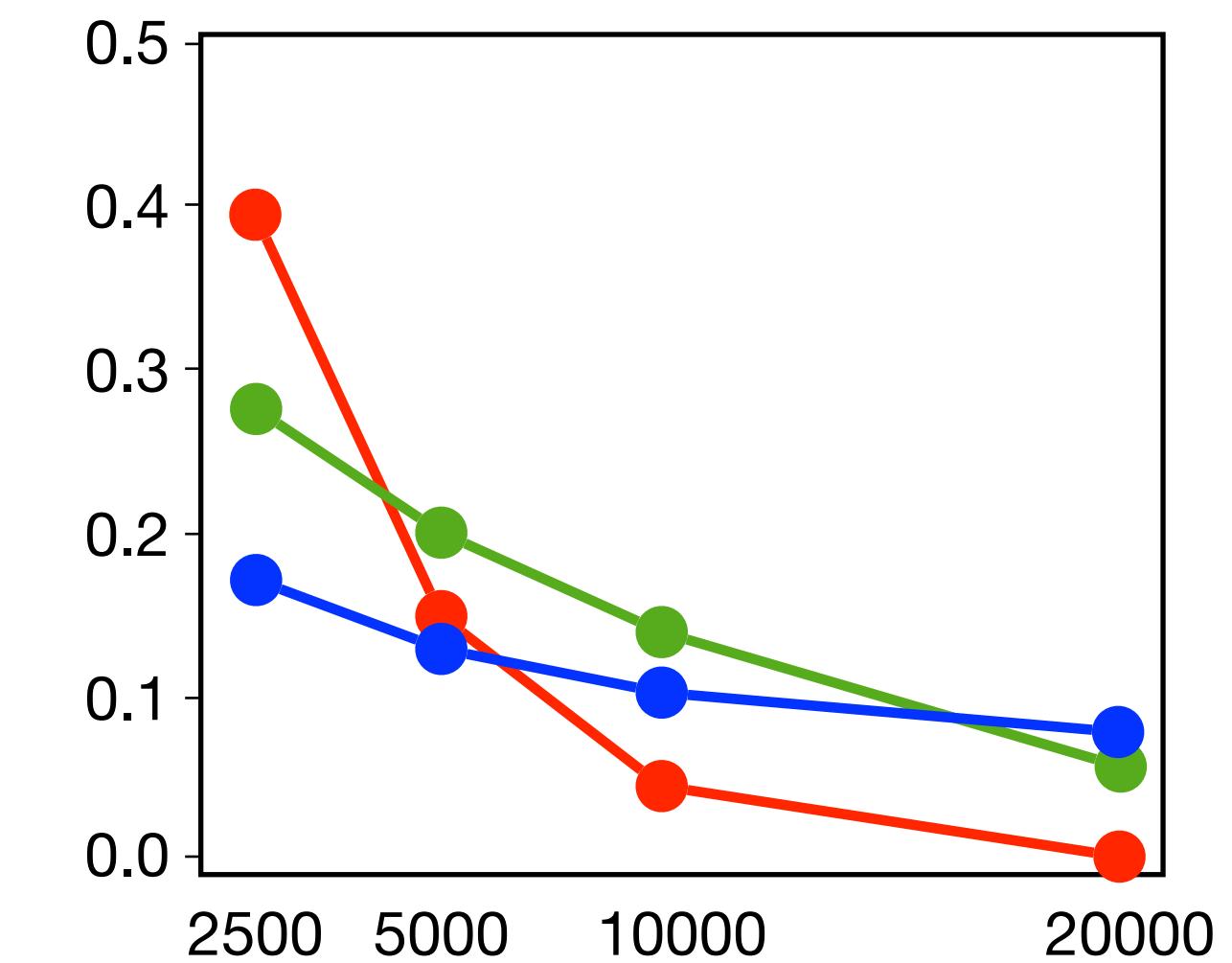
Fairness Analysis



Retrospection



Domain Transfer



DML-UCA converges fast even when  $(\hat{\mu}, \hat{\pi}) \rightarrow (\mu_0, \pi_0)$  slowly

# Talk Outline

---

1 Estimating causal effects from observations

+ its application in healthcare & explainable AI

2 Estimating causal effects from data fusion

→ 3 Unified causal effect estimation method

4 Summary & Future direction

# Talk Outline

---



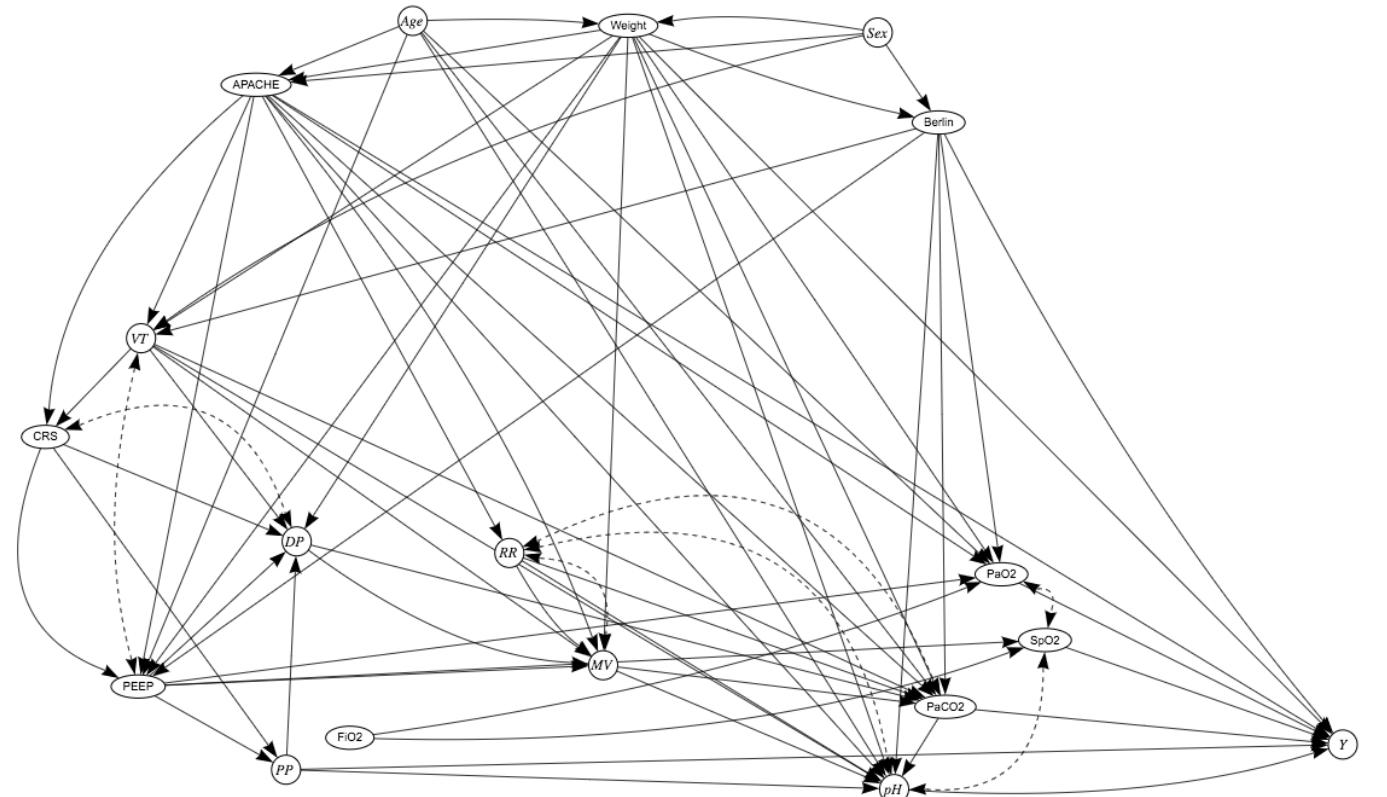
- 4 Summary & Future direction

# This Talk: Estimating Causal Effects

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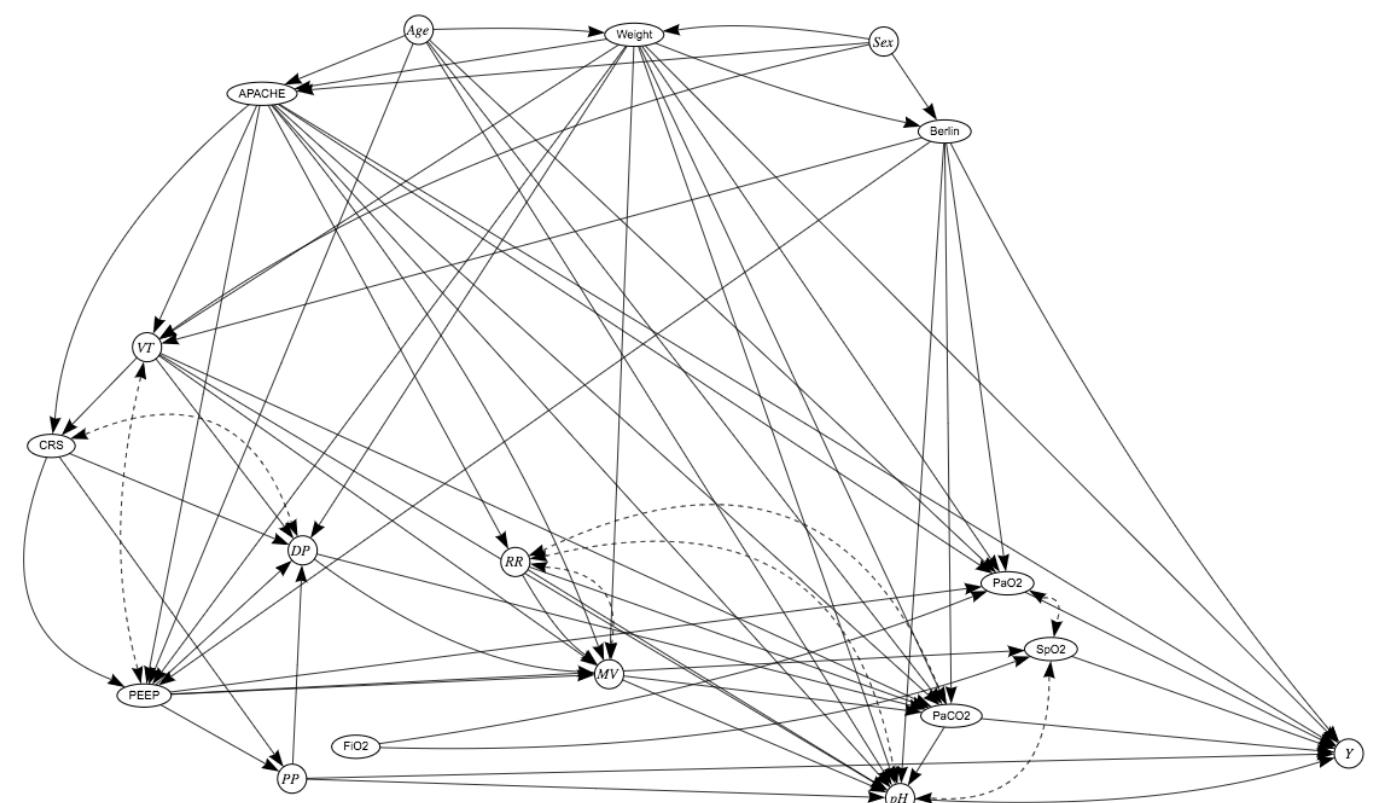
# This Talk: Estimating Causal Effects

## Tasks



# This Talk: Estimating Causal Effects

Tasks



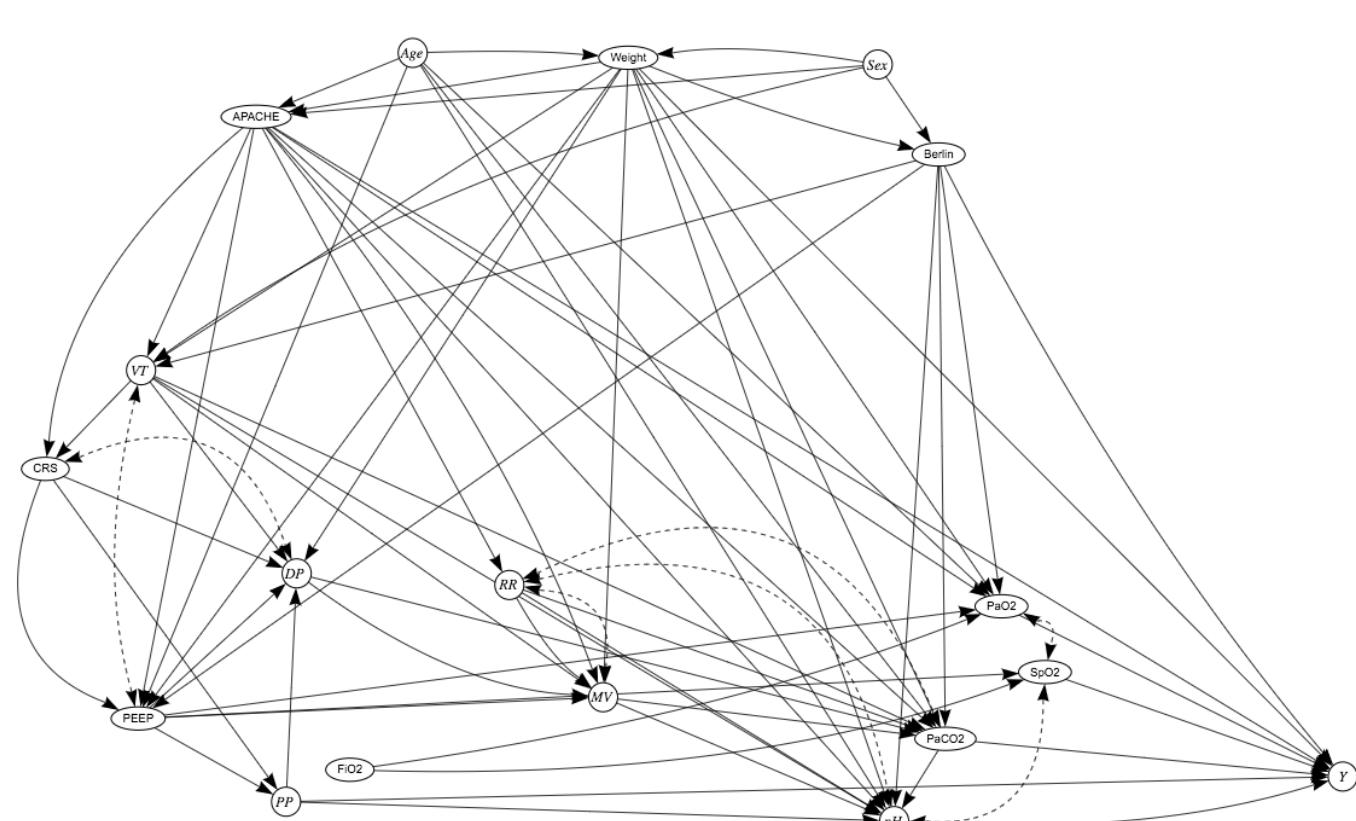
Solution

DML-ID

- + application to
  - Healthcare
  - Explainable AI

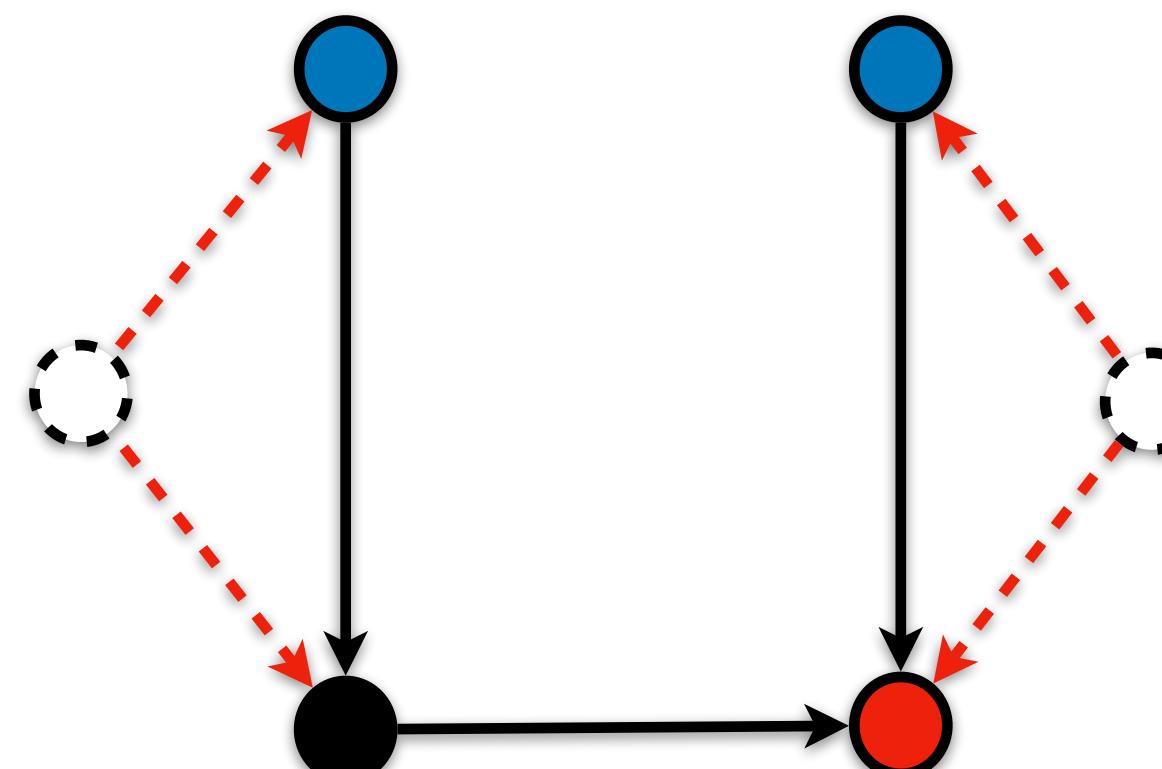
# This Talk: Estimating Causal Effects

Tasks



## 1. From Observation

## 2. From Data Fusion



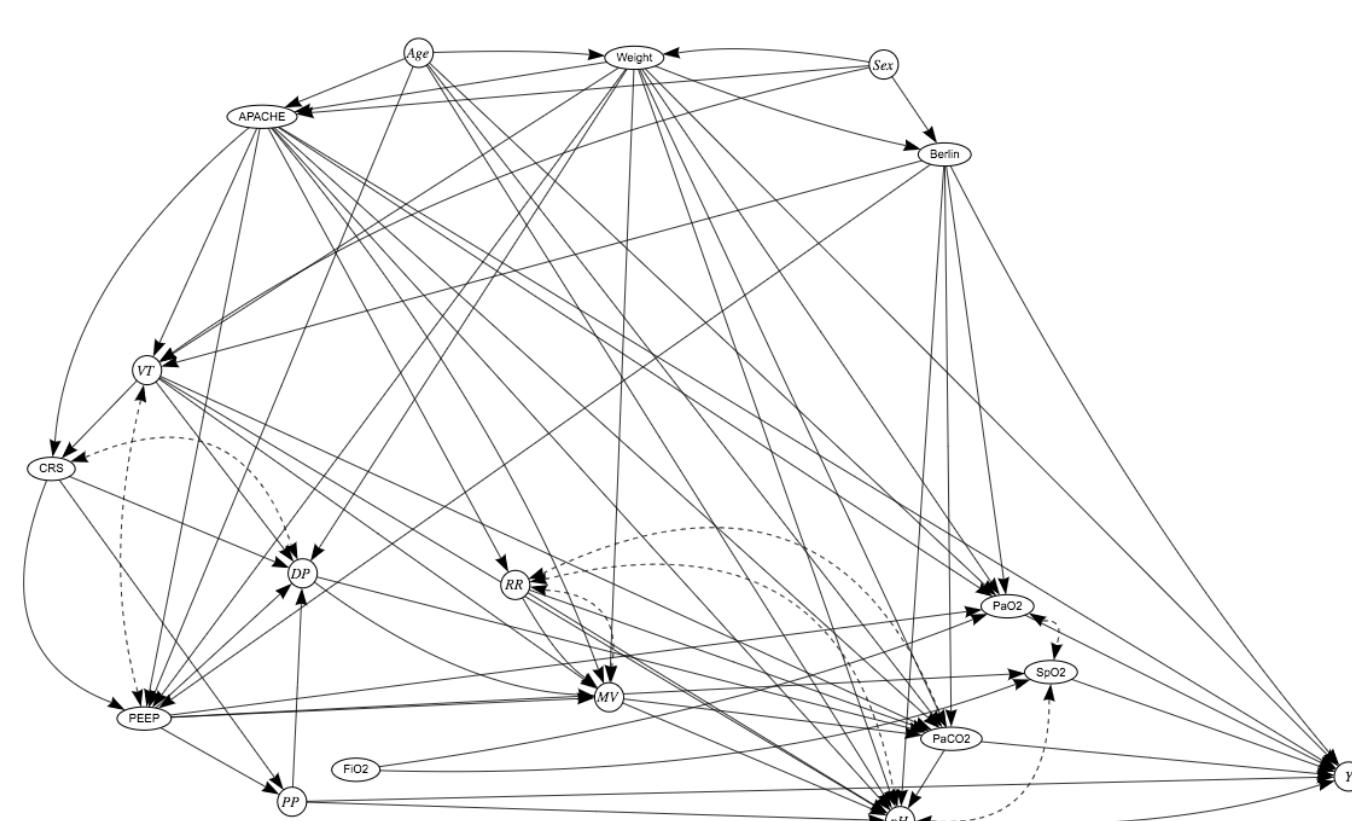
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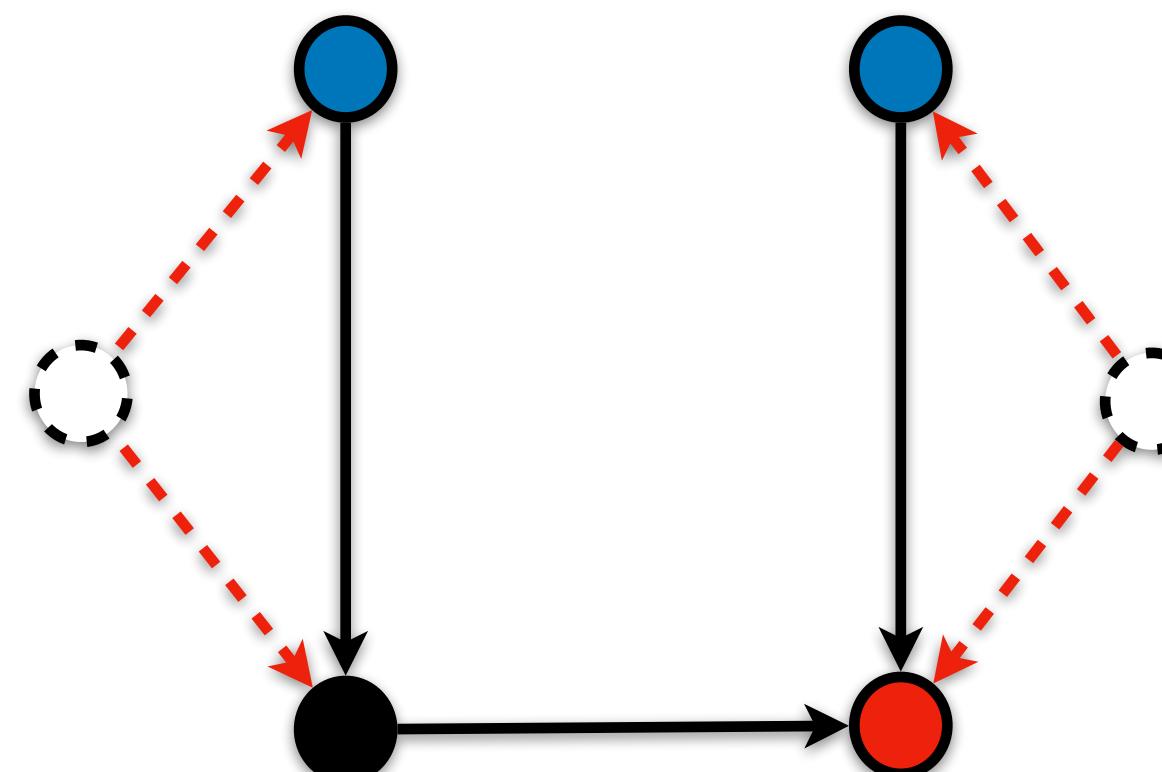
# This Talk: Estimating Causal Effects

Tasks



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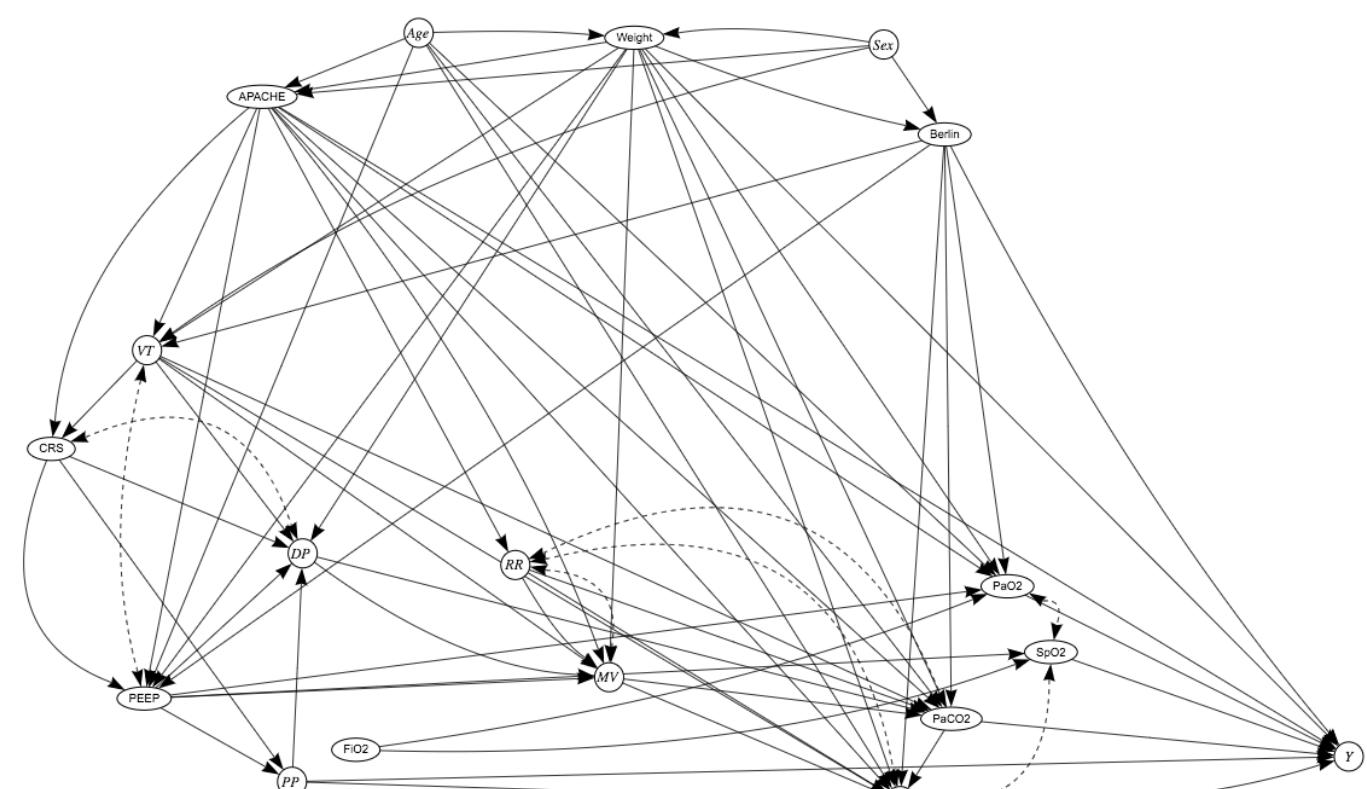
Solution

- DML-ID  
+ application to  
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• Explainable AI

- DML-BD<sup>+</sup>
- DML-gID

# This Talk: Estimating Causal Effects

Tasks



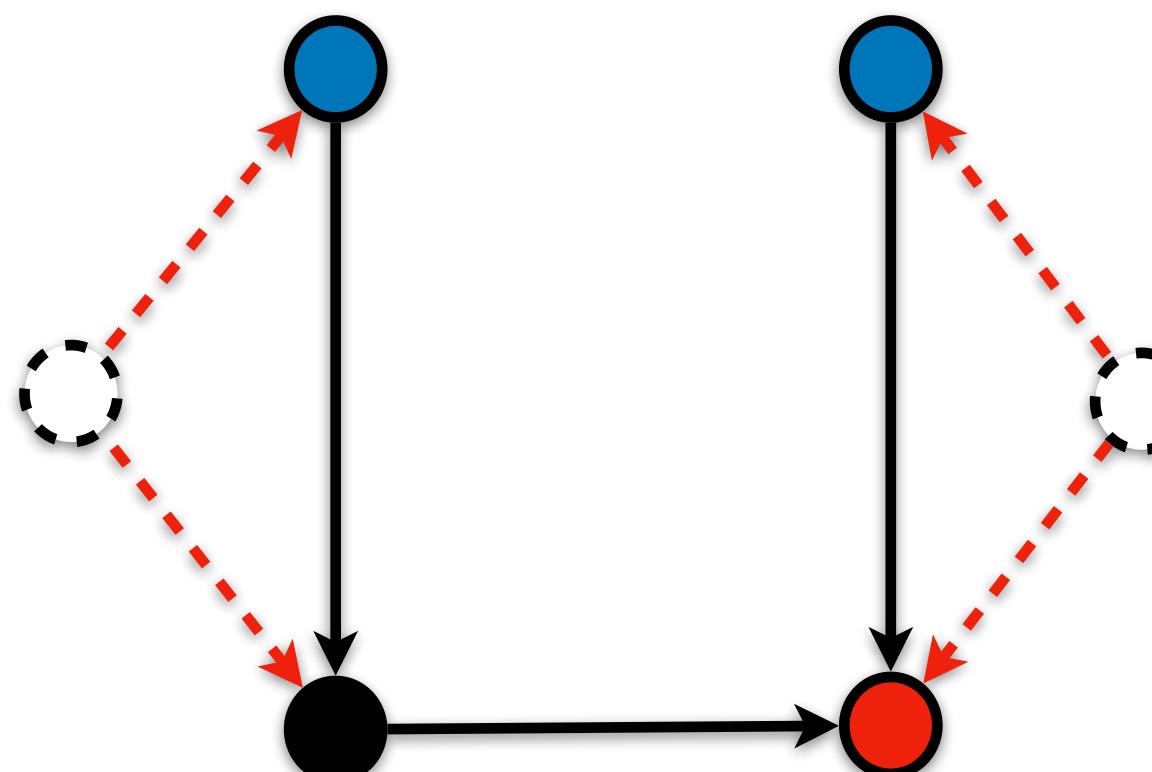
Solution

DML-ID  
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## 1. From Observation

## 2. From Data Fusion

## 3. Unified Estimation



Fairness

$$\mathbb{E}[Y_{x, M_{\neg x}}]$$

Off-policy evaluation

$$\mathbb{E}[Y_{\tau(X|C)}]$$

Counterfactuals

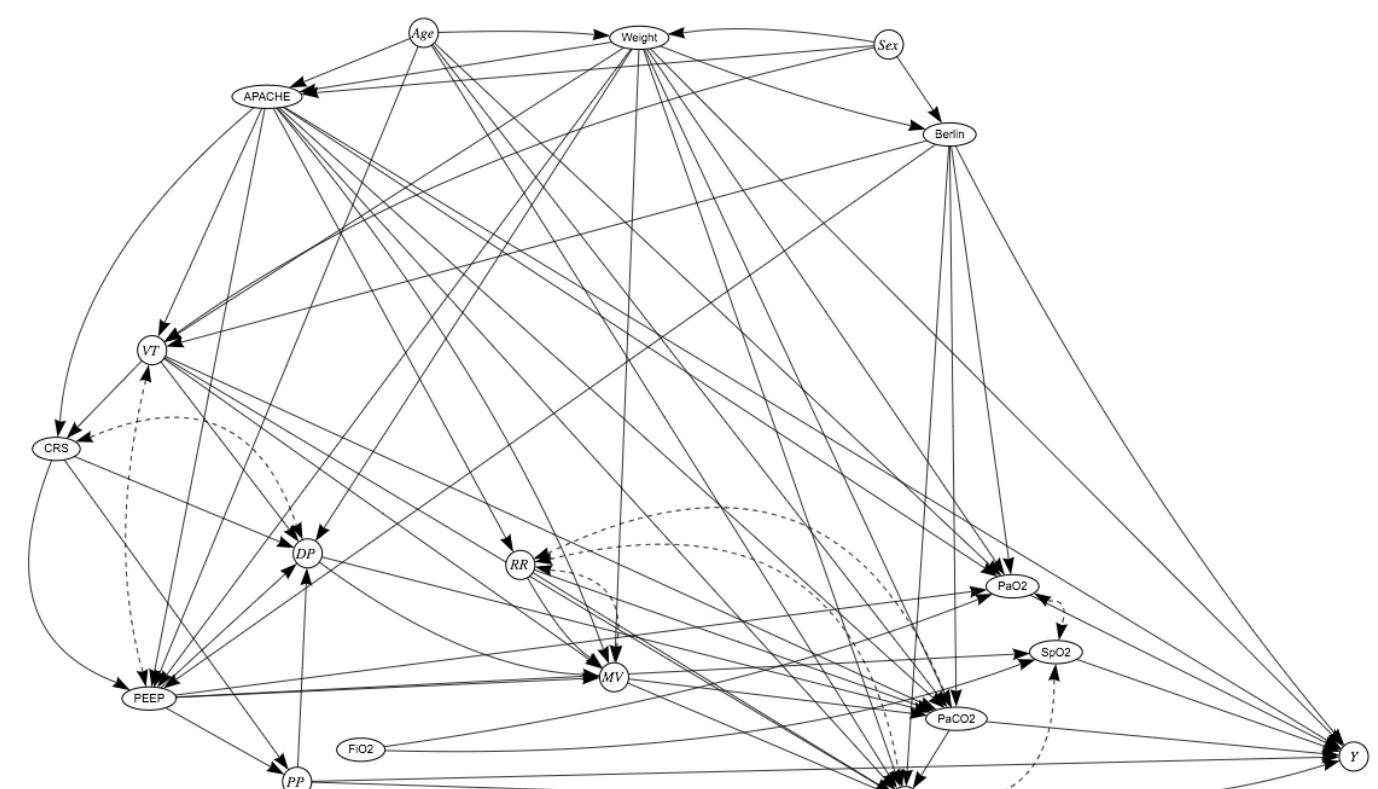
$$\mathbb{E}[Y_x | \neg x]$$

...

- DML-BD<sup>+</sup>
- DML-gID

# This Talk: Estimating Causal Effects

Tasks



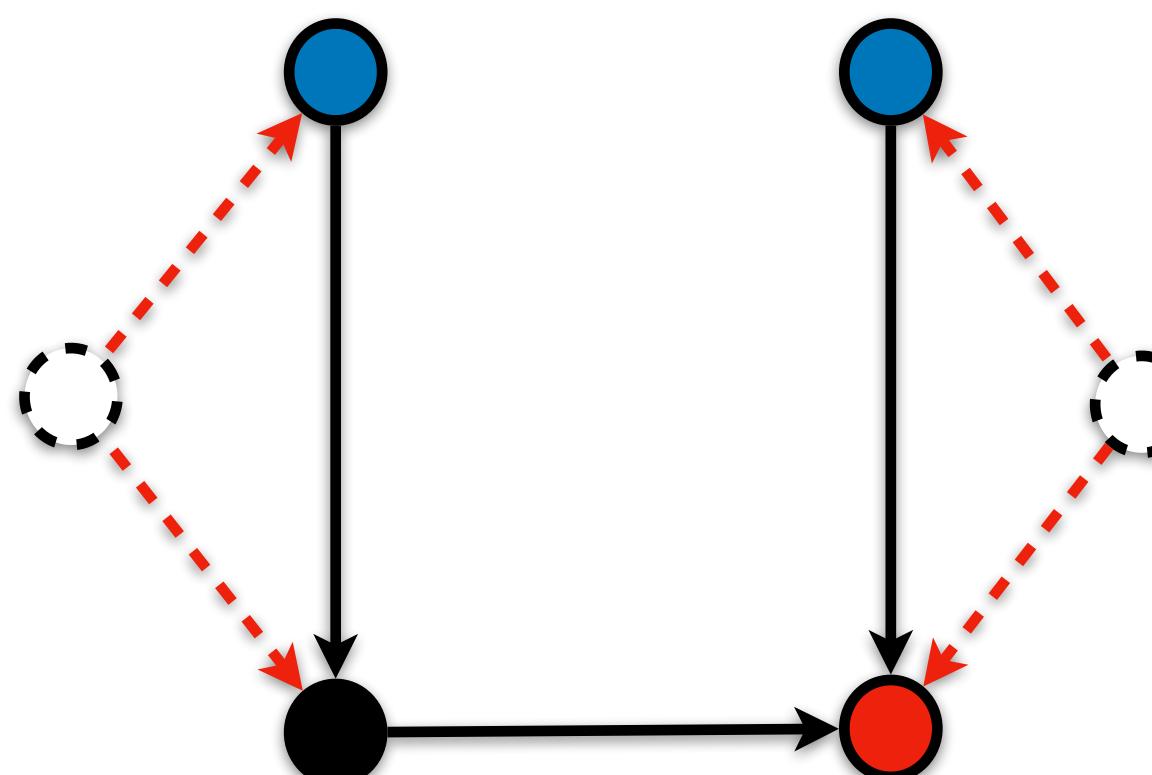
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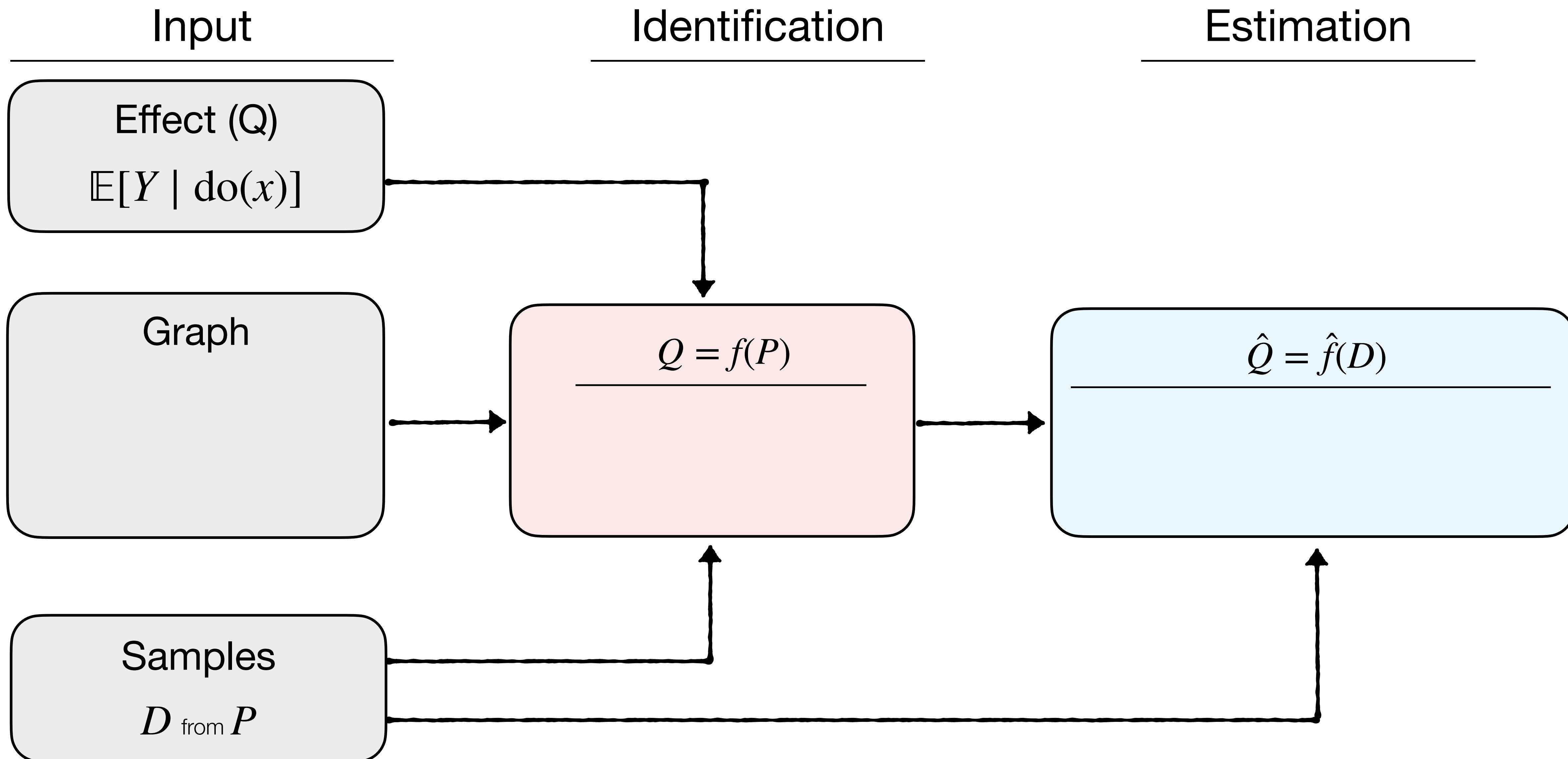
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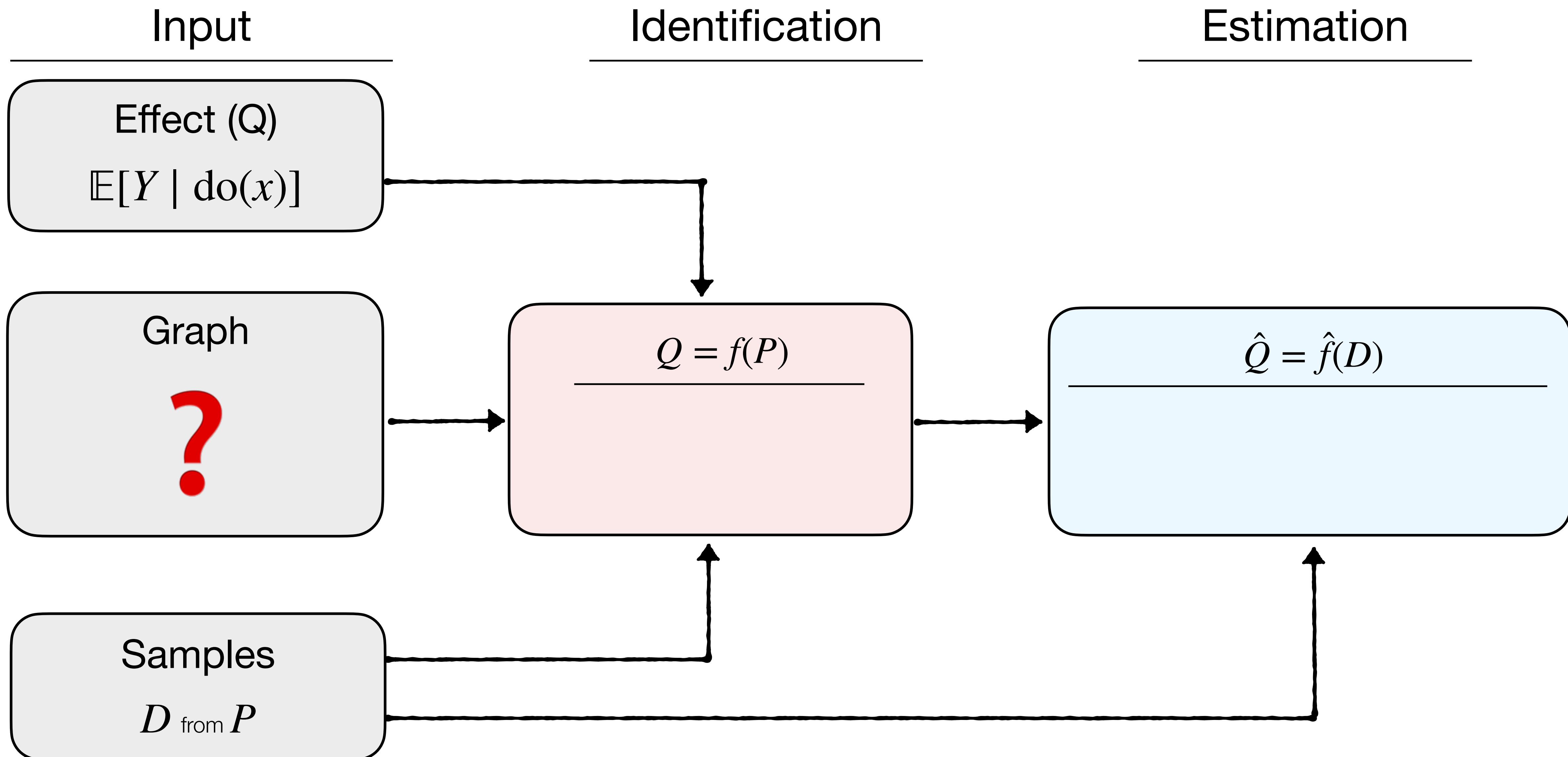
- DML-BD<sup>+</sup>
- DML-gID

DML-UCA

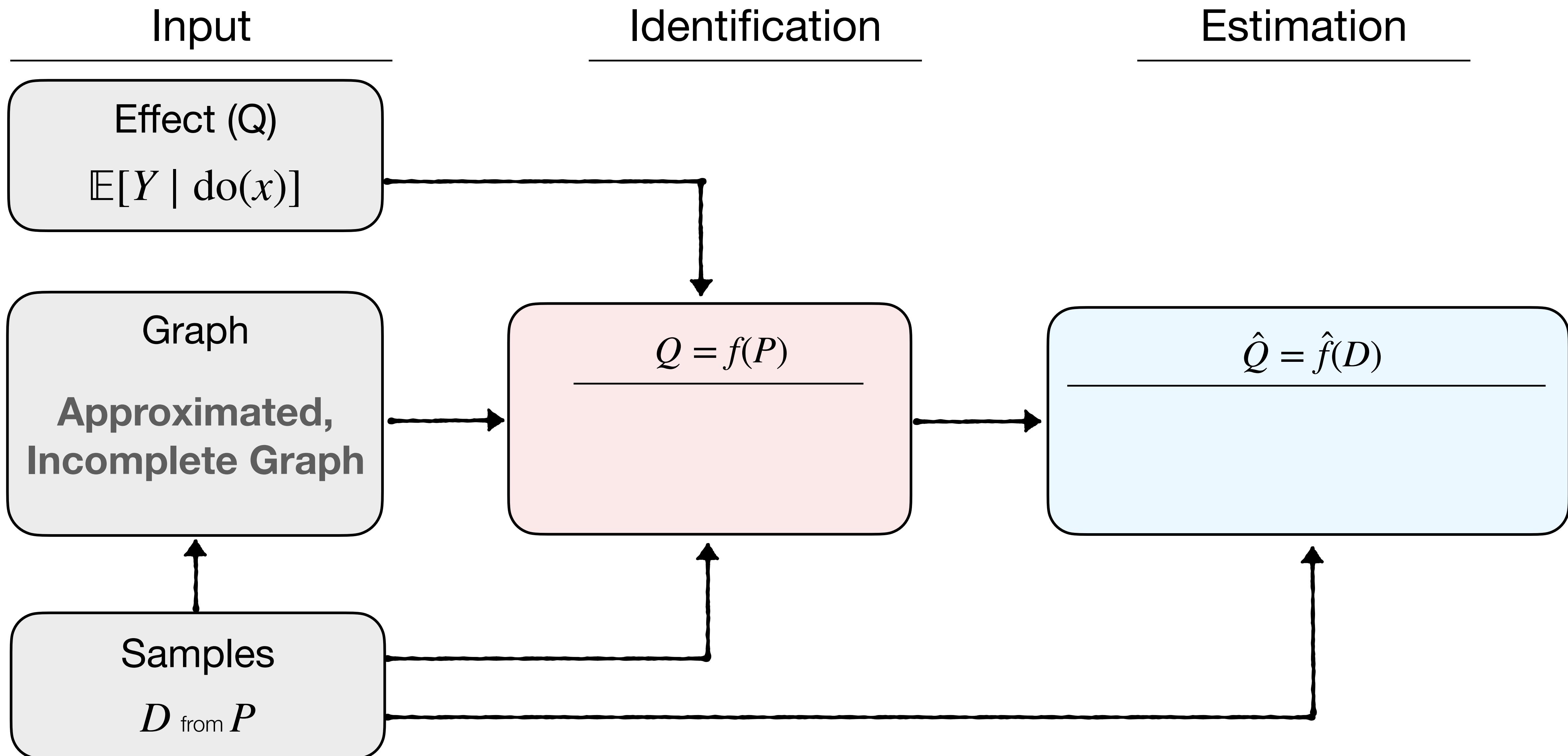
# Other Work 1: Causal inference Without Graphs



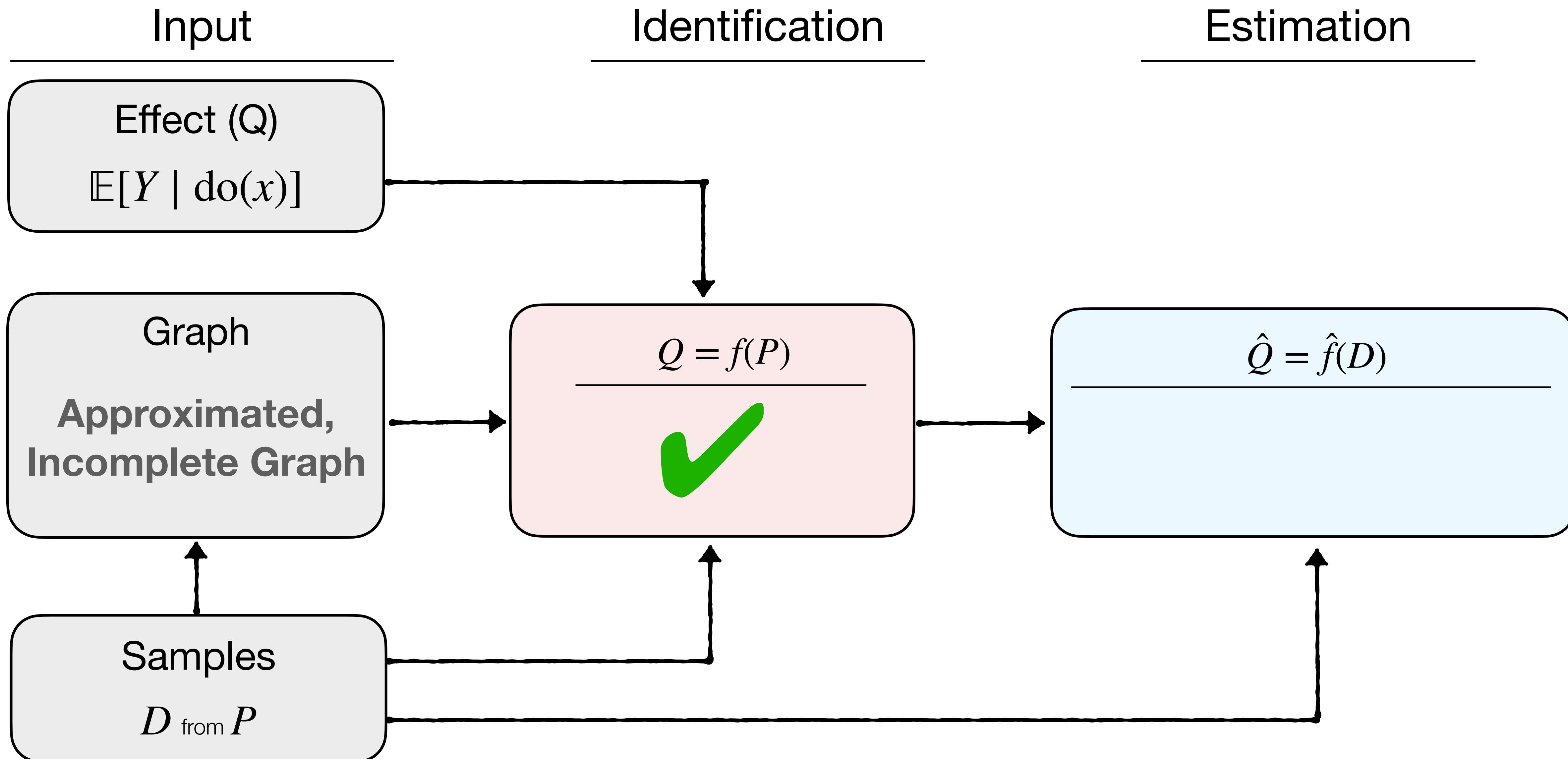
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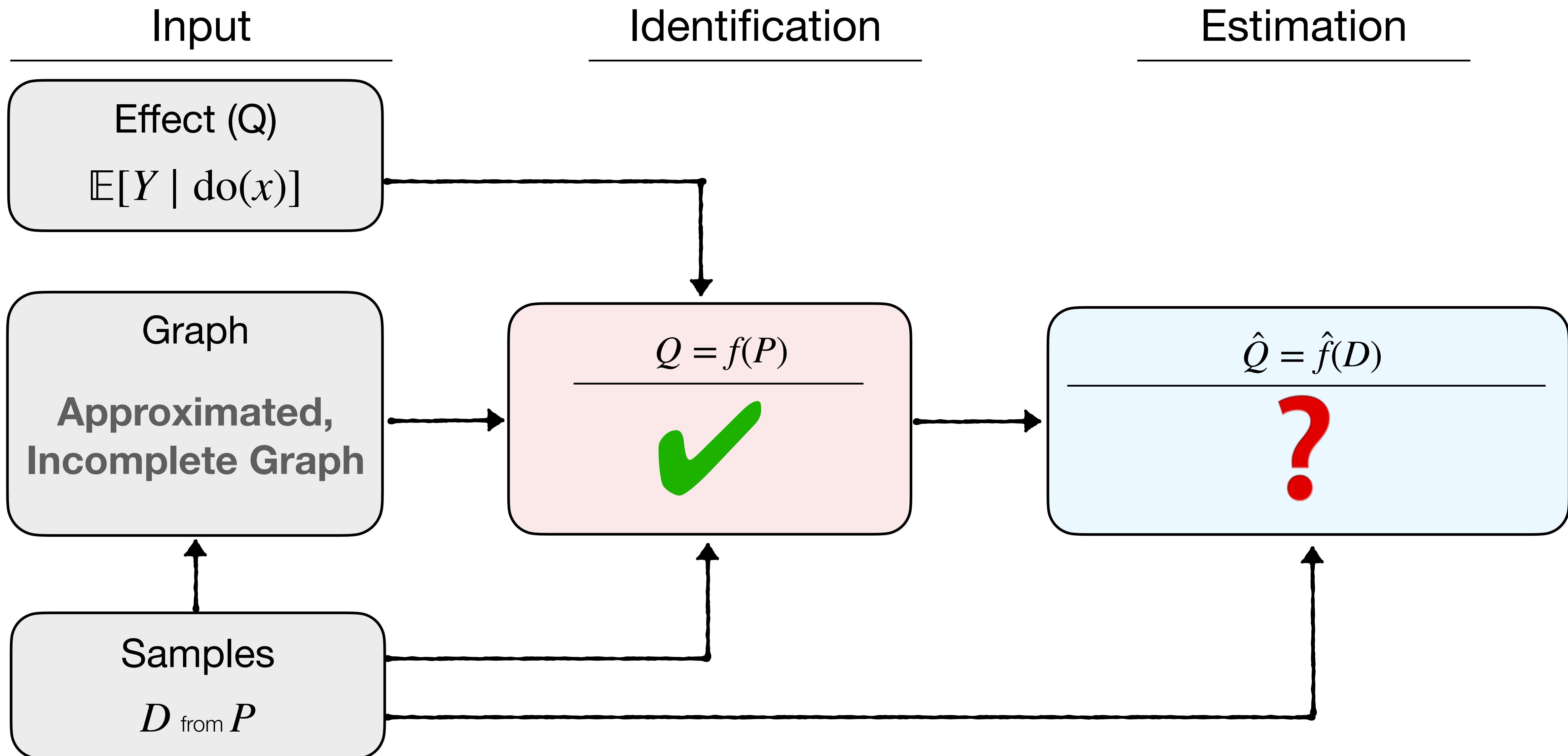
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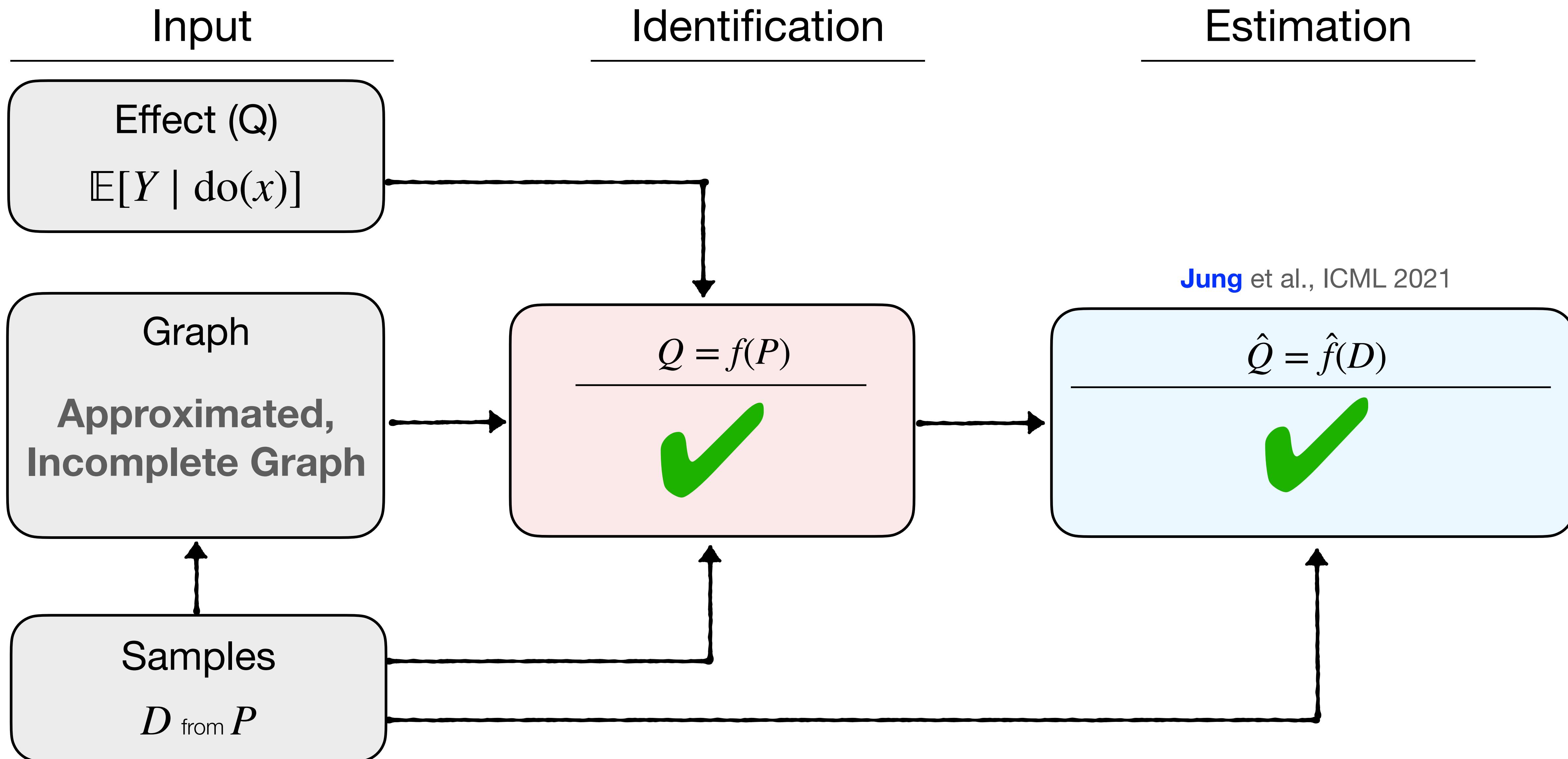
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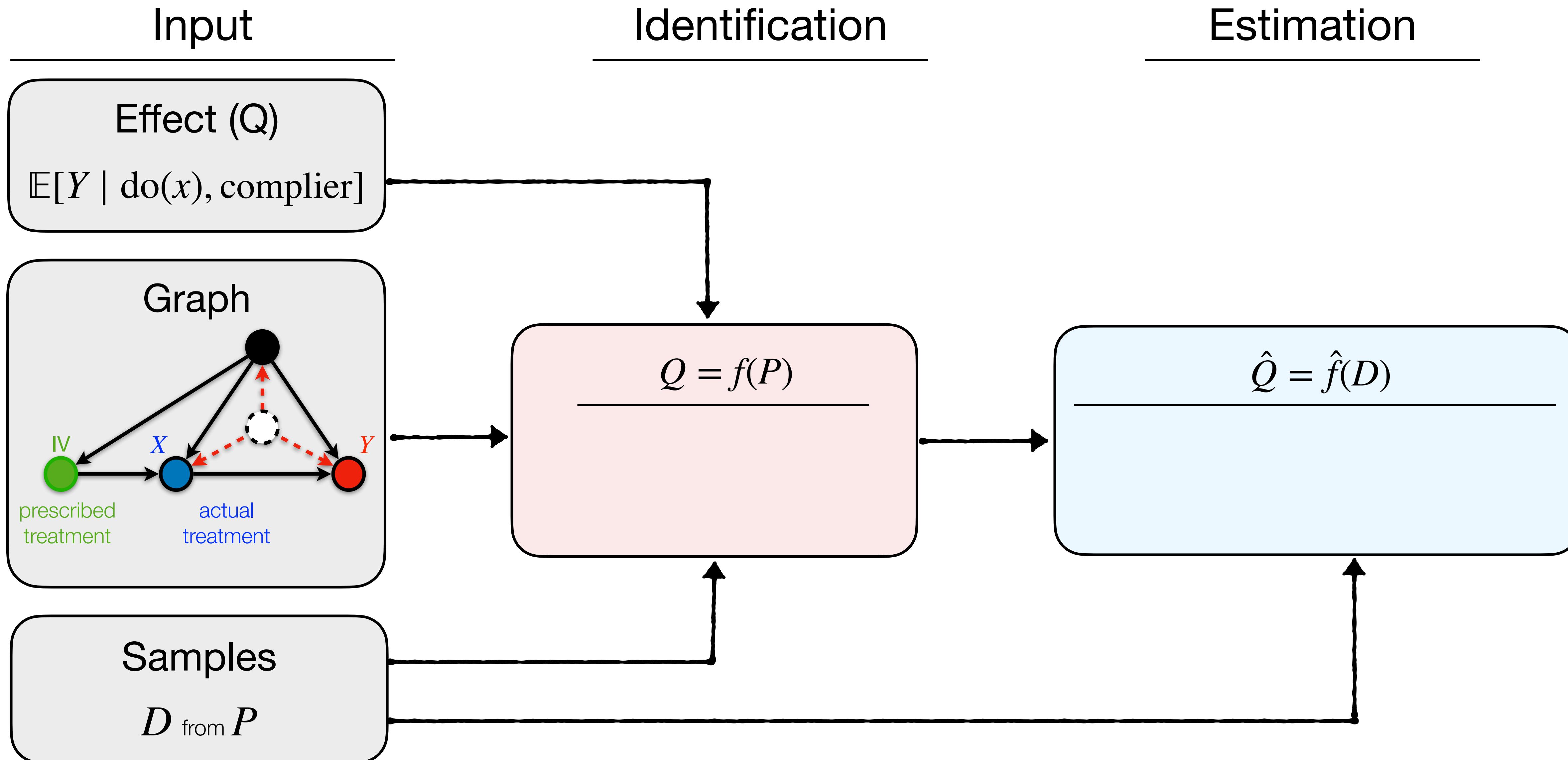
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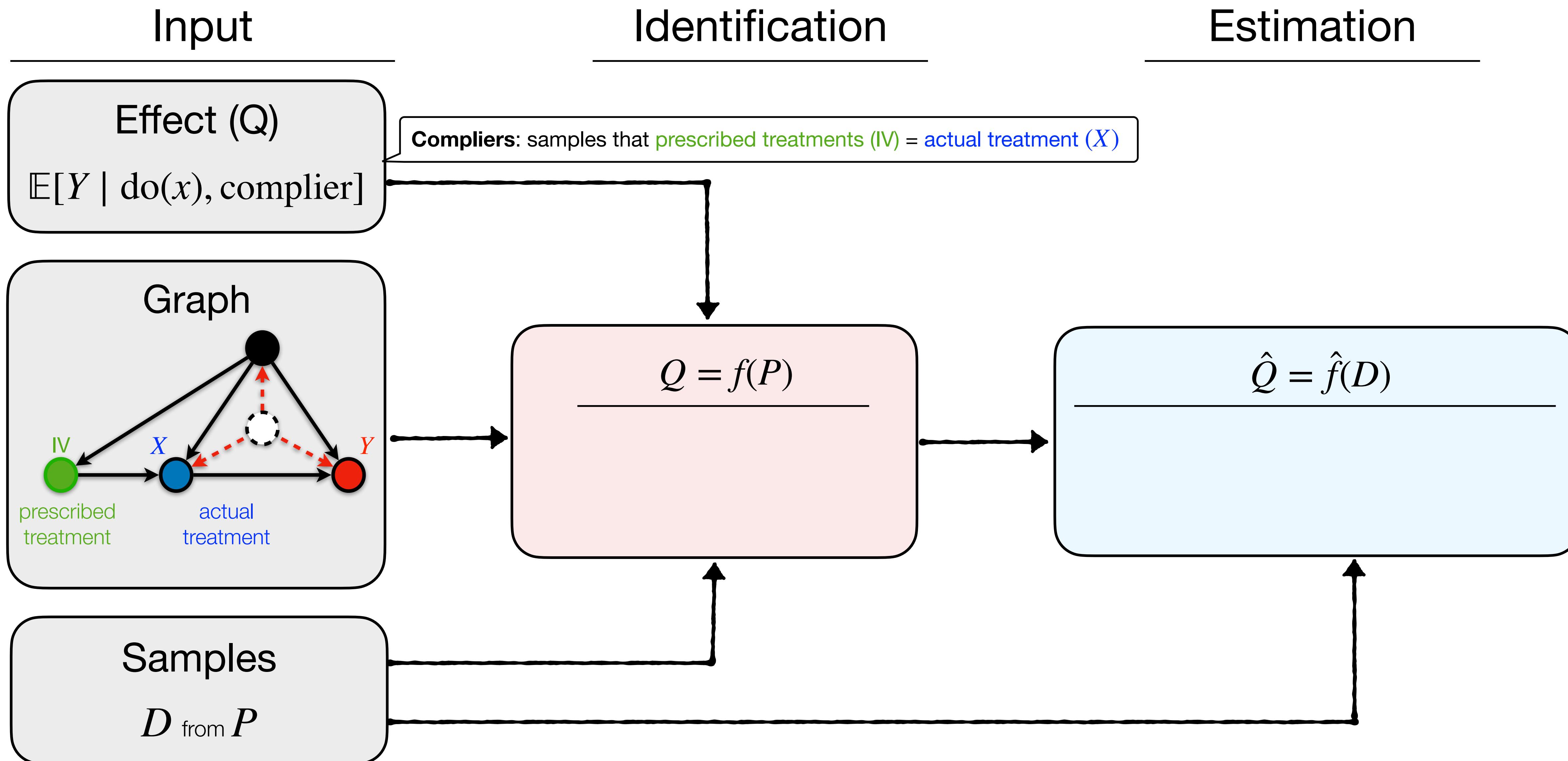
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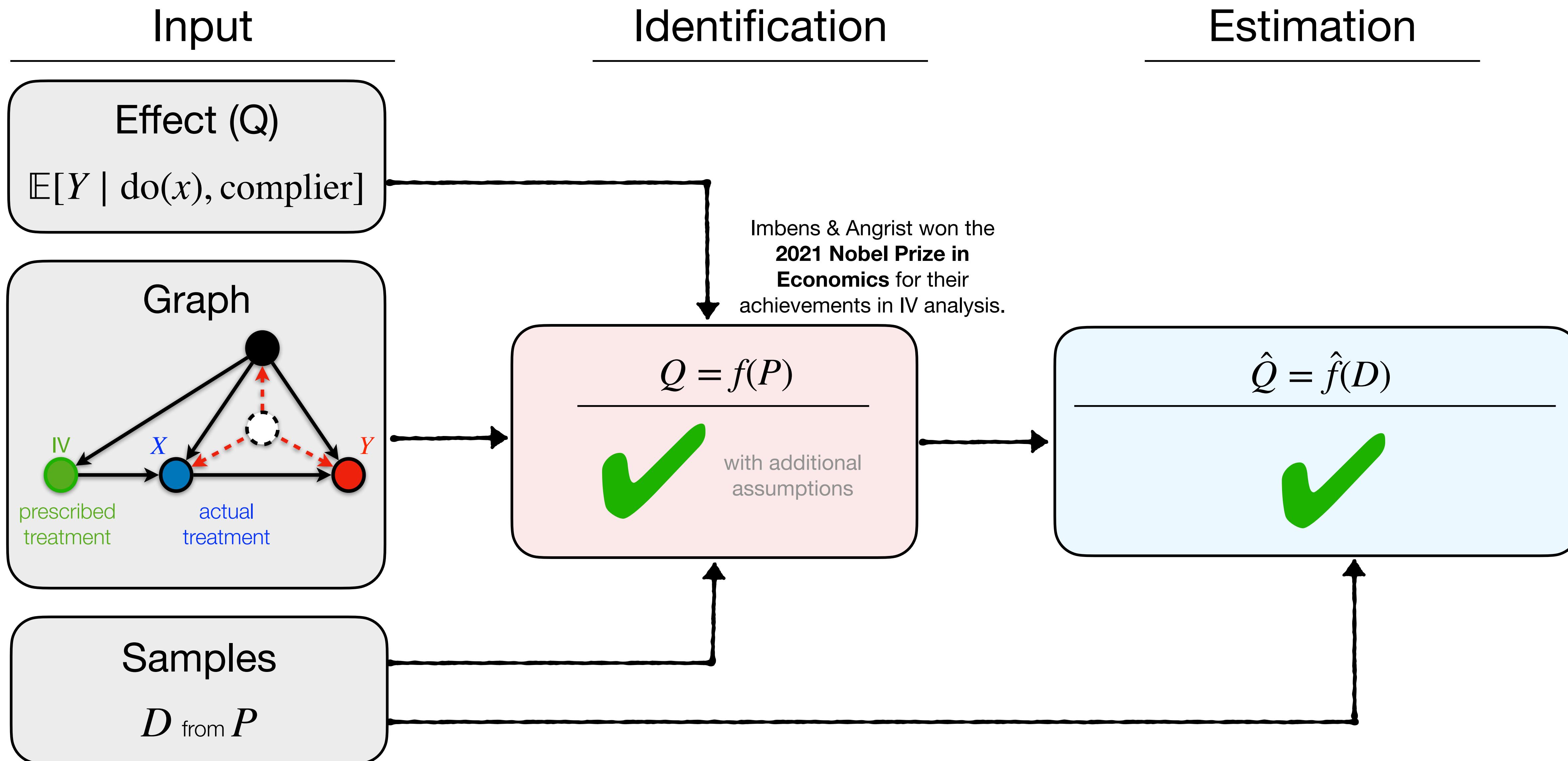
# Other Work 2: Instrumental Variable (IV) Analysis



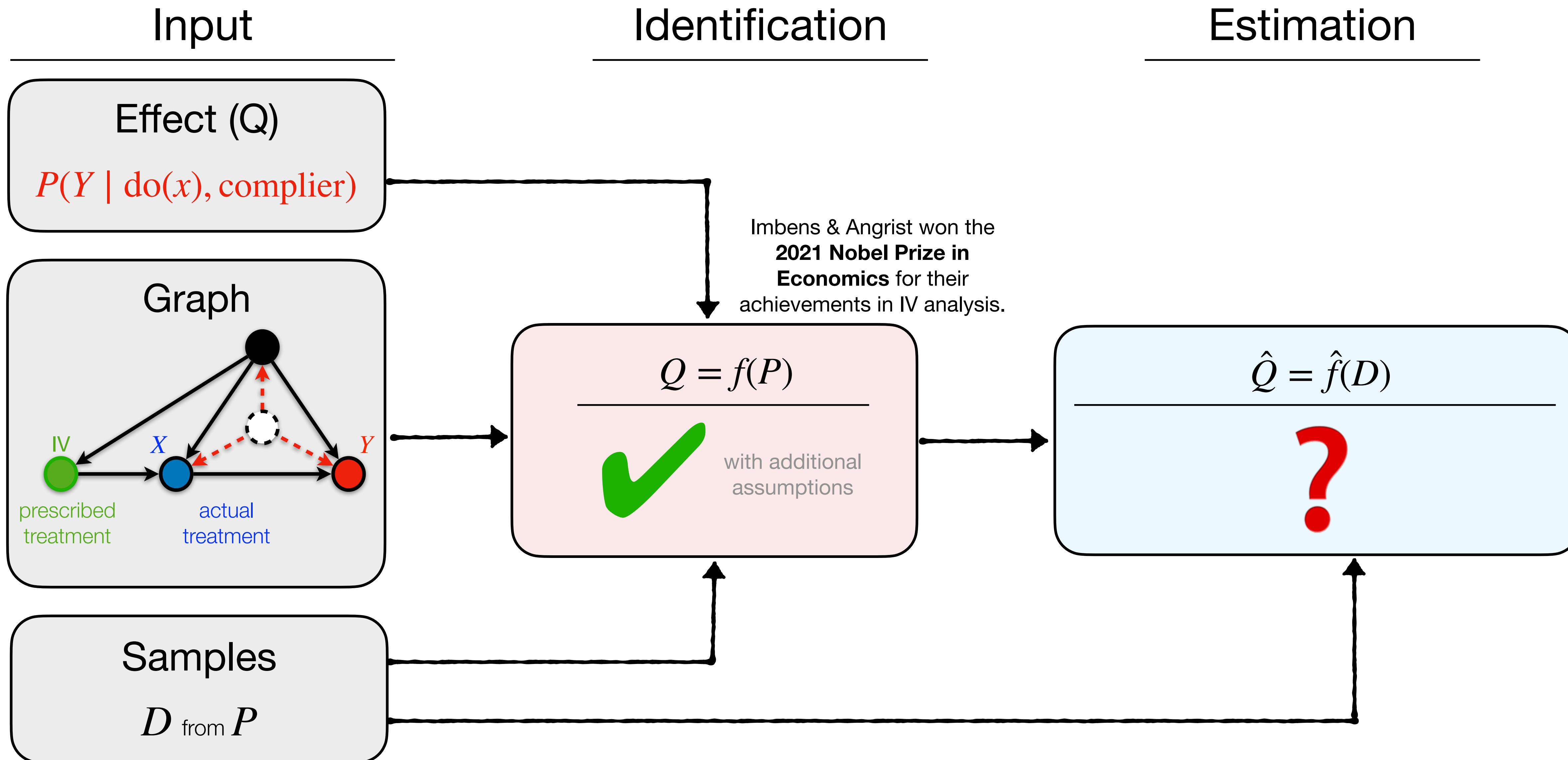
# Other Work 2: Instrumental Variable (IV) Analysis



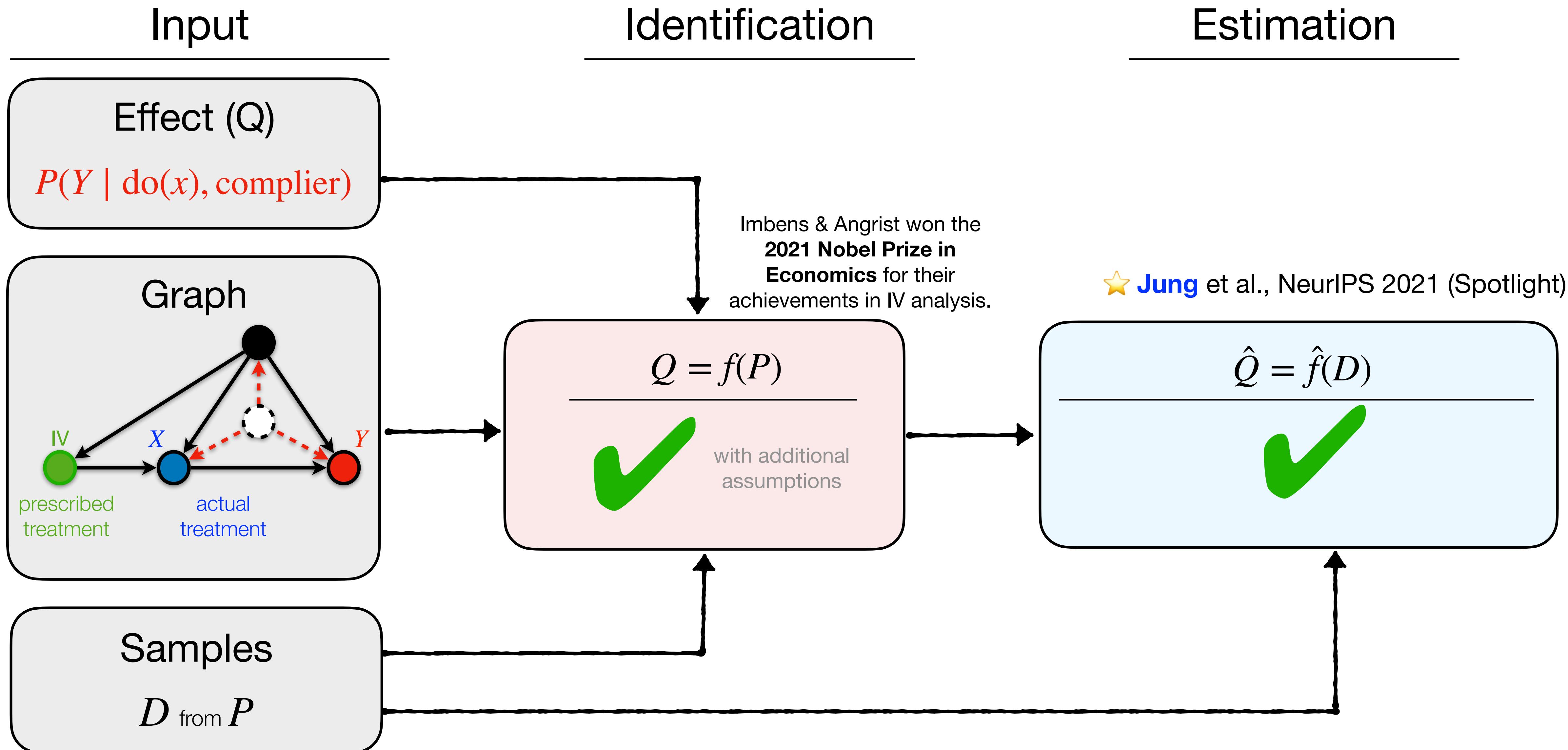
# Other Work 2: Instrumental Variable (IV) Analysis



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# Other Work 2: Instrumental Variable (IV) Analysis



Develop robust estimation methods for  
causal effects **across diverse scenarios**

# Develop robust estimation methods for causal effects **across diverse scenarios**

## Identification

---

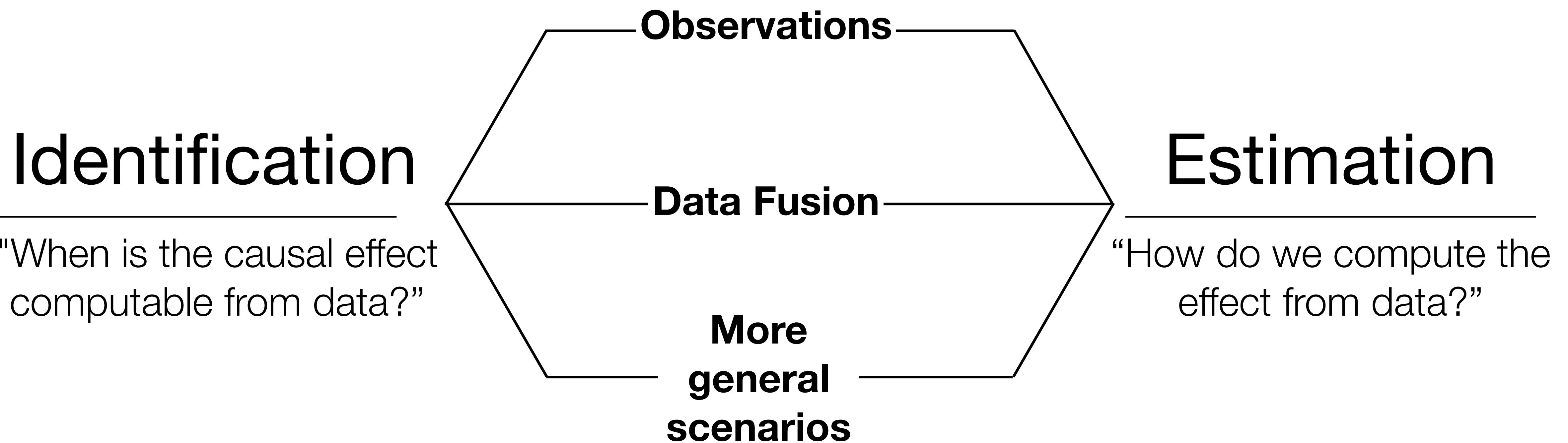
"When is the causal effect computable from data?"

## Estimation

---

"How do we compute the effect from data?"

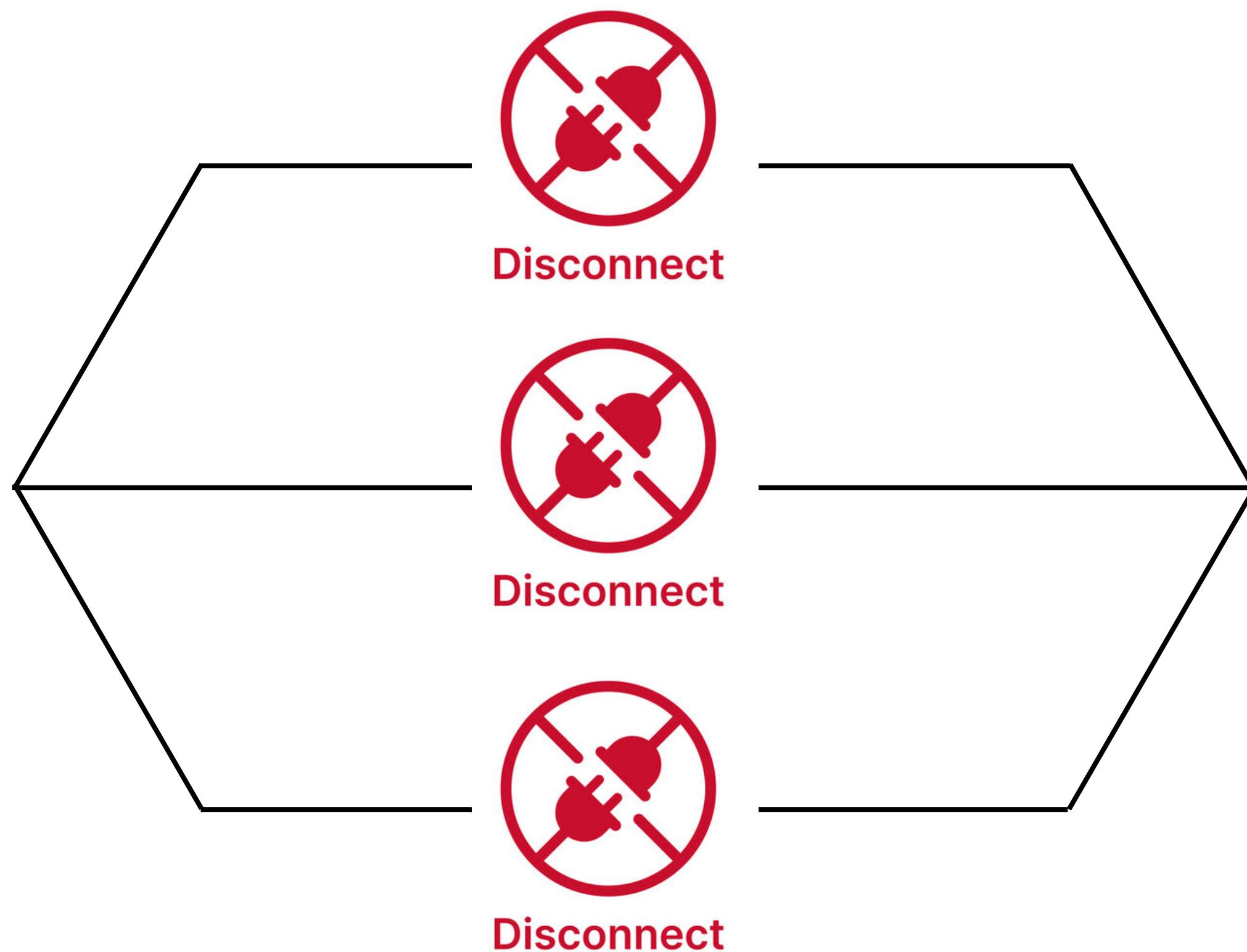
# Develop robust estimation methods for causal effects **across diverse scenarios**



# Develop robust estimation methods for causal effects **across diverse scenarios**

## Identification

"When is the causal effect computable from data?"



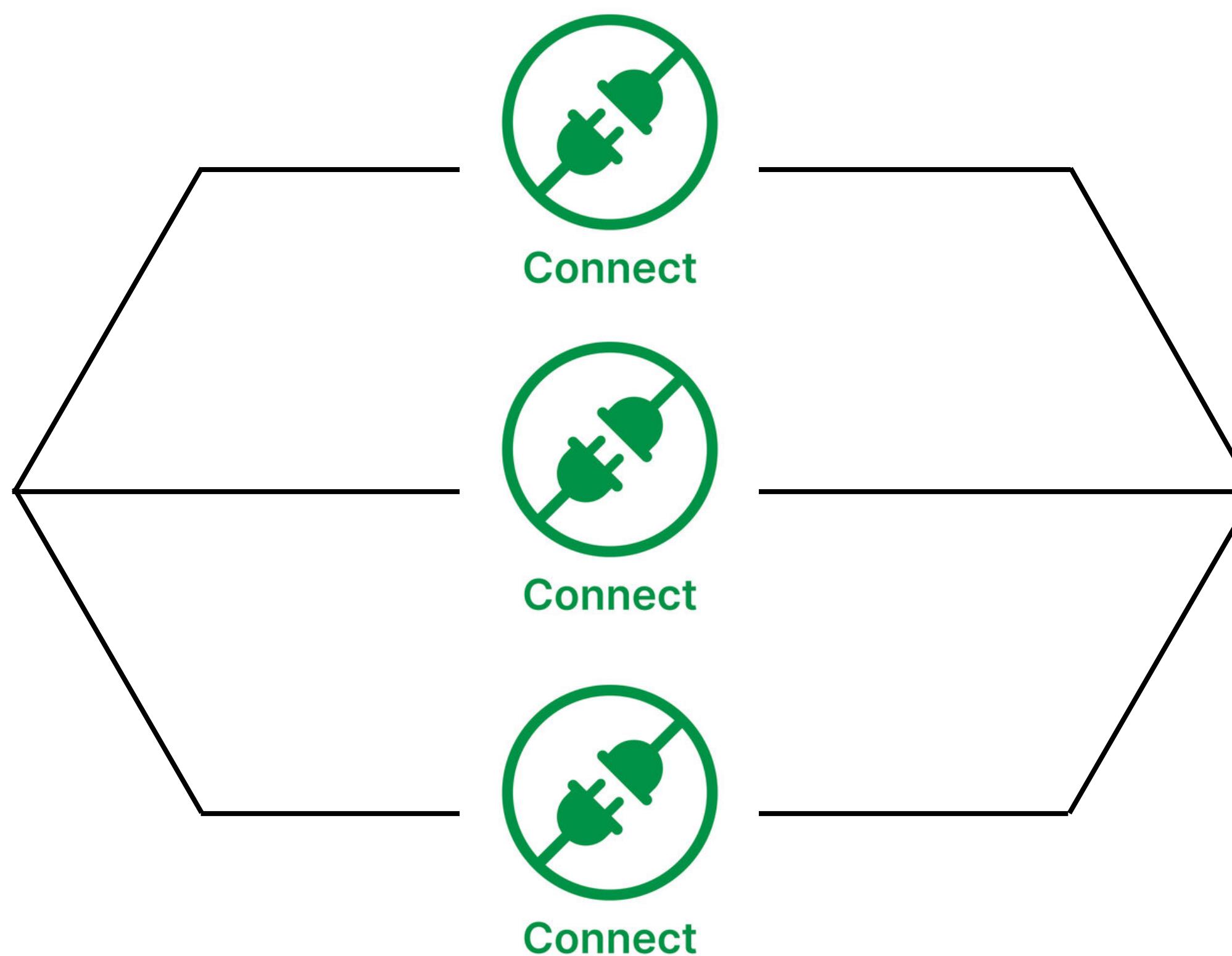
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## Identification

"When is the causal effect computable from data?"

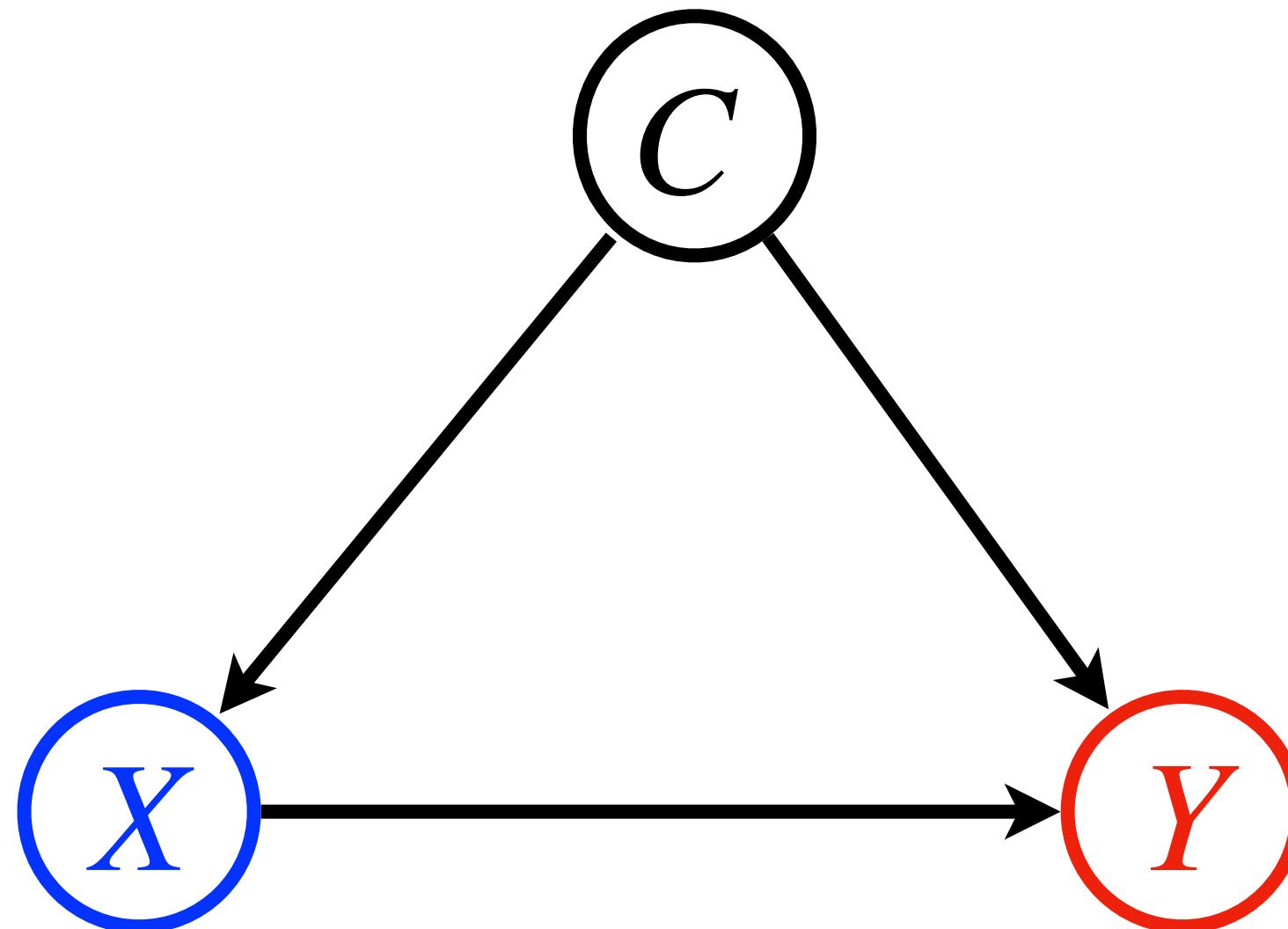
## Estimation

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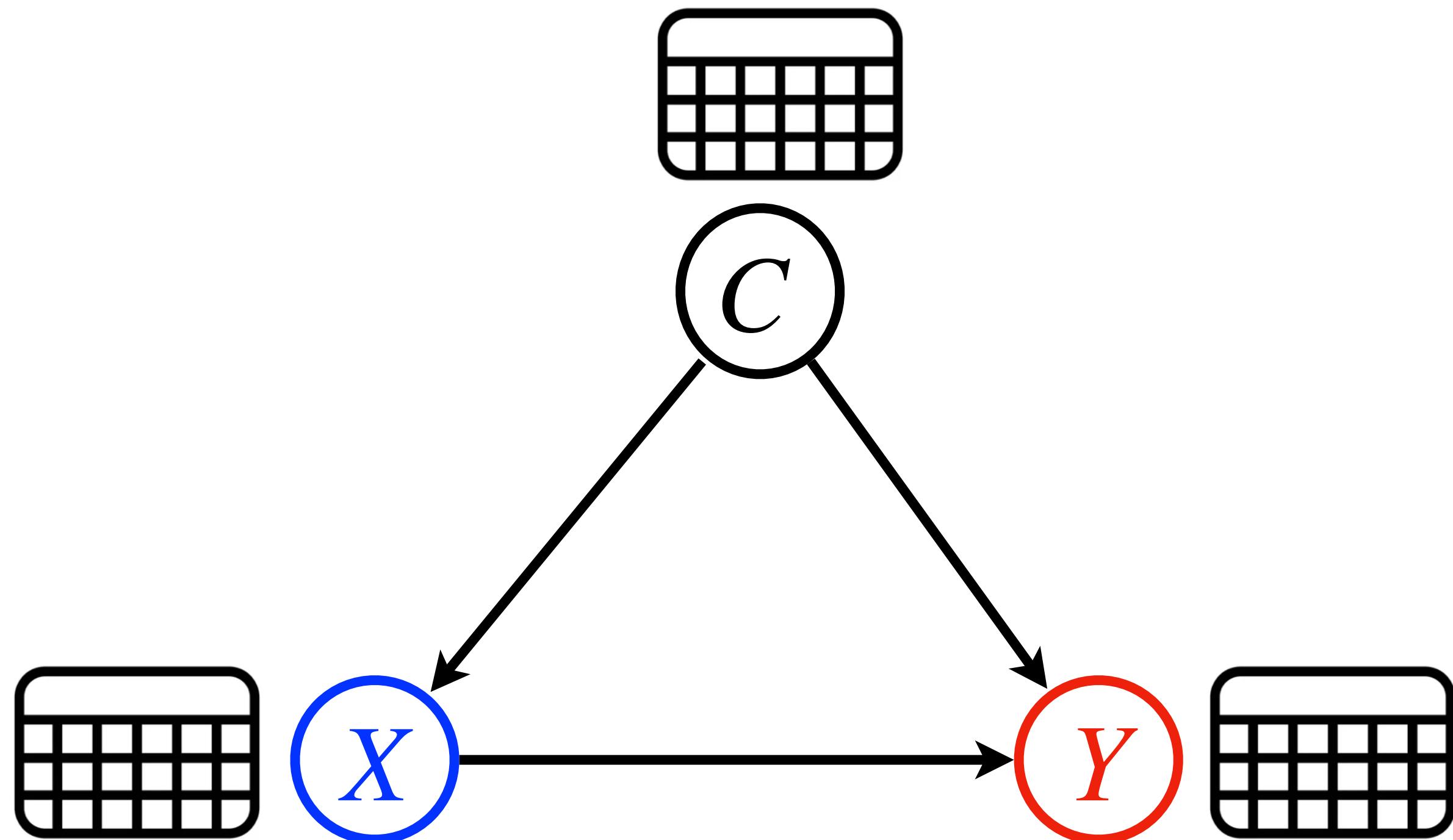
# Future 1: Inference with Multi-modal Data

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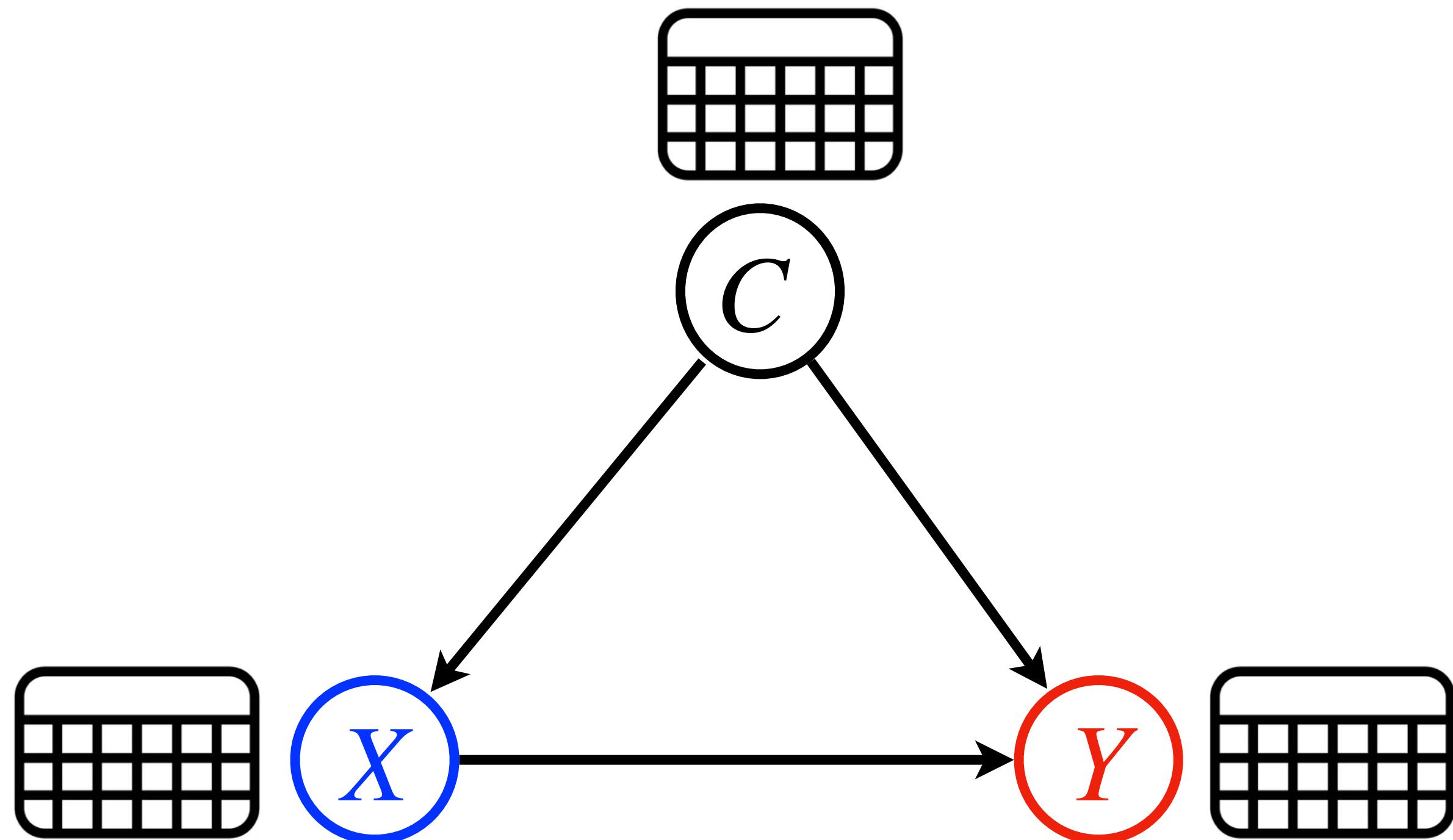
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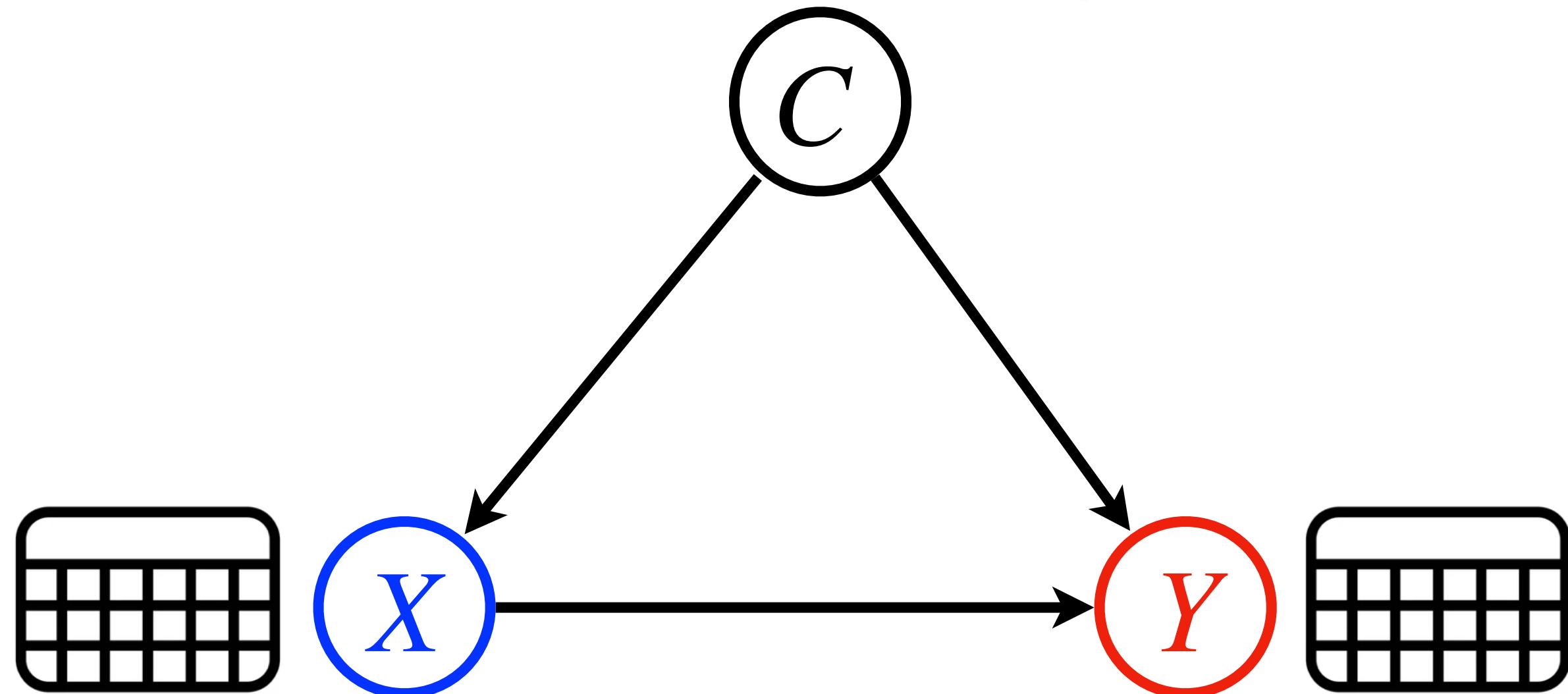
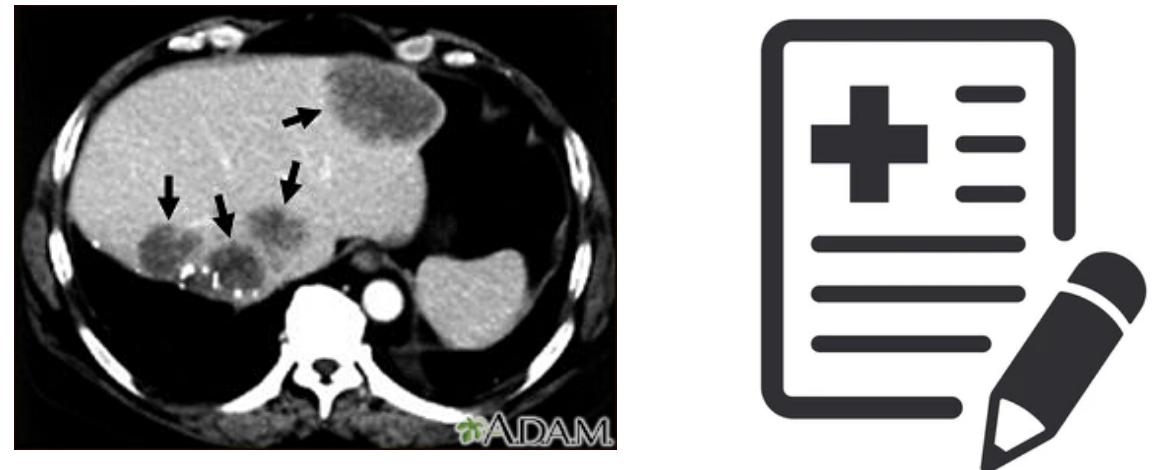
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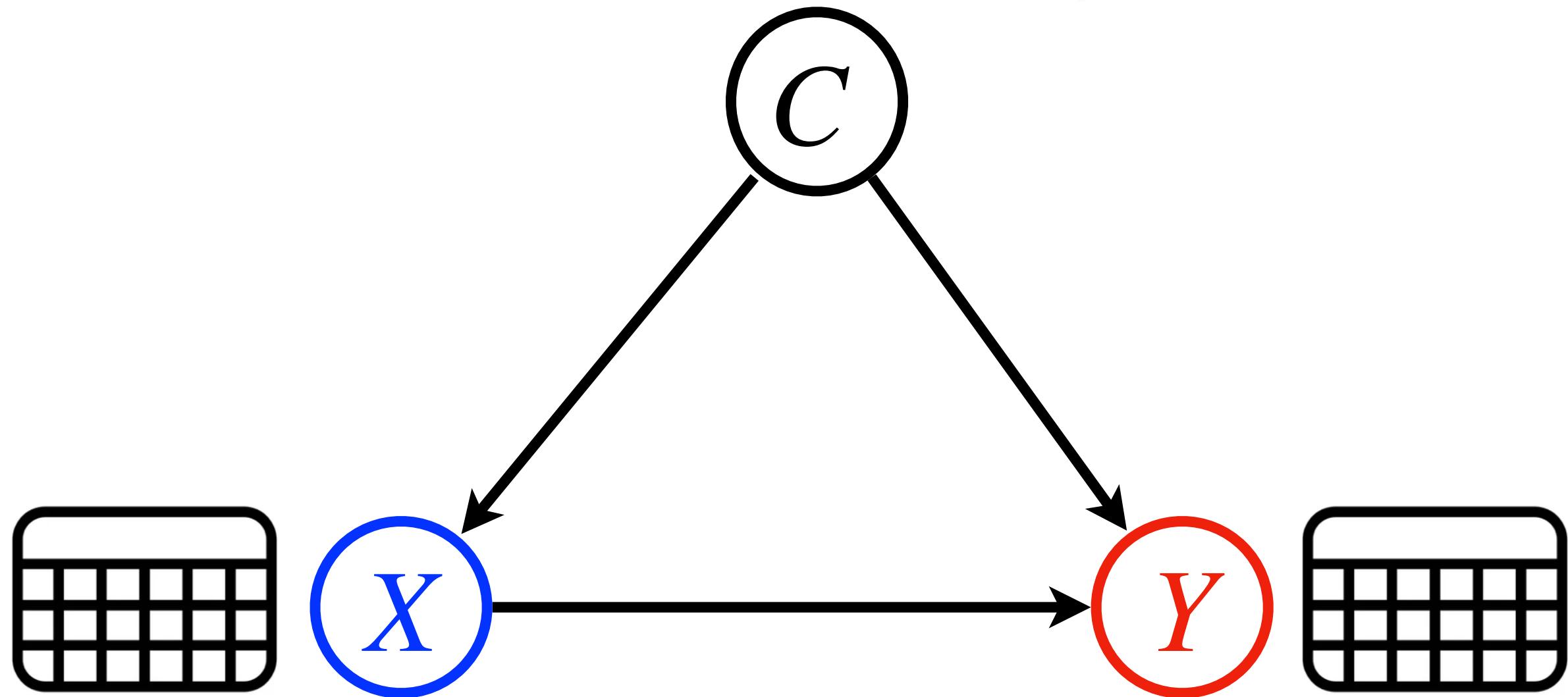
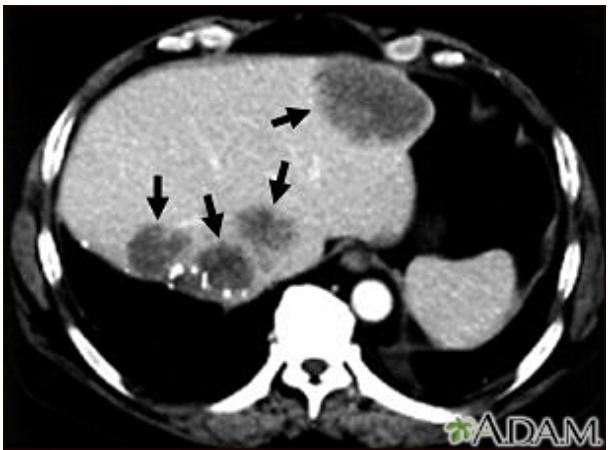
$$\mathbb{E}[Y \mid \text{do}(\textcolor{blue}{x})] = \sum_c \mathbb{E}[Y \mid \textcolor{blue}{x}, c] P(c)$$

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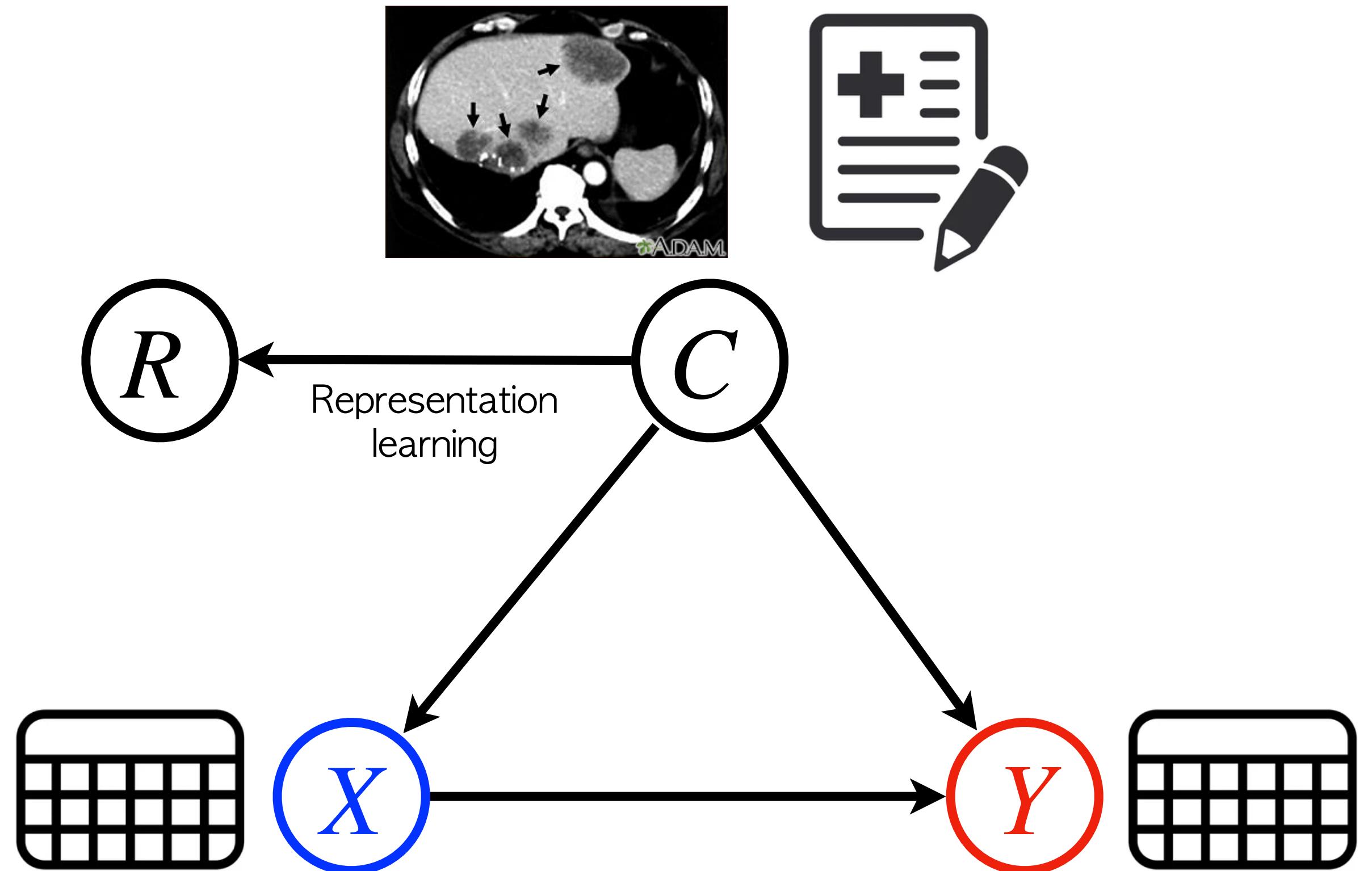
$$\mathbb{E}[Y \mid \text{do}(\textcolor{blue}{x})] = \sum_c \mathbb{E}[Y \mid \textcolor{blue}{x}, c] P(c)$$

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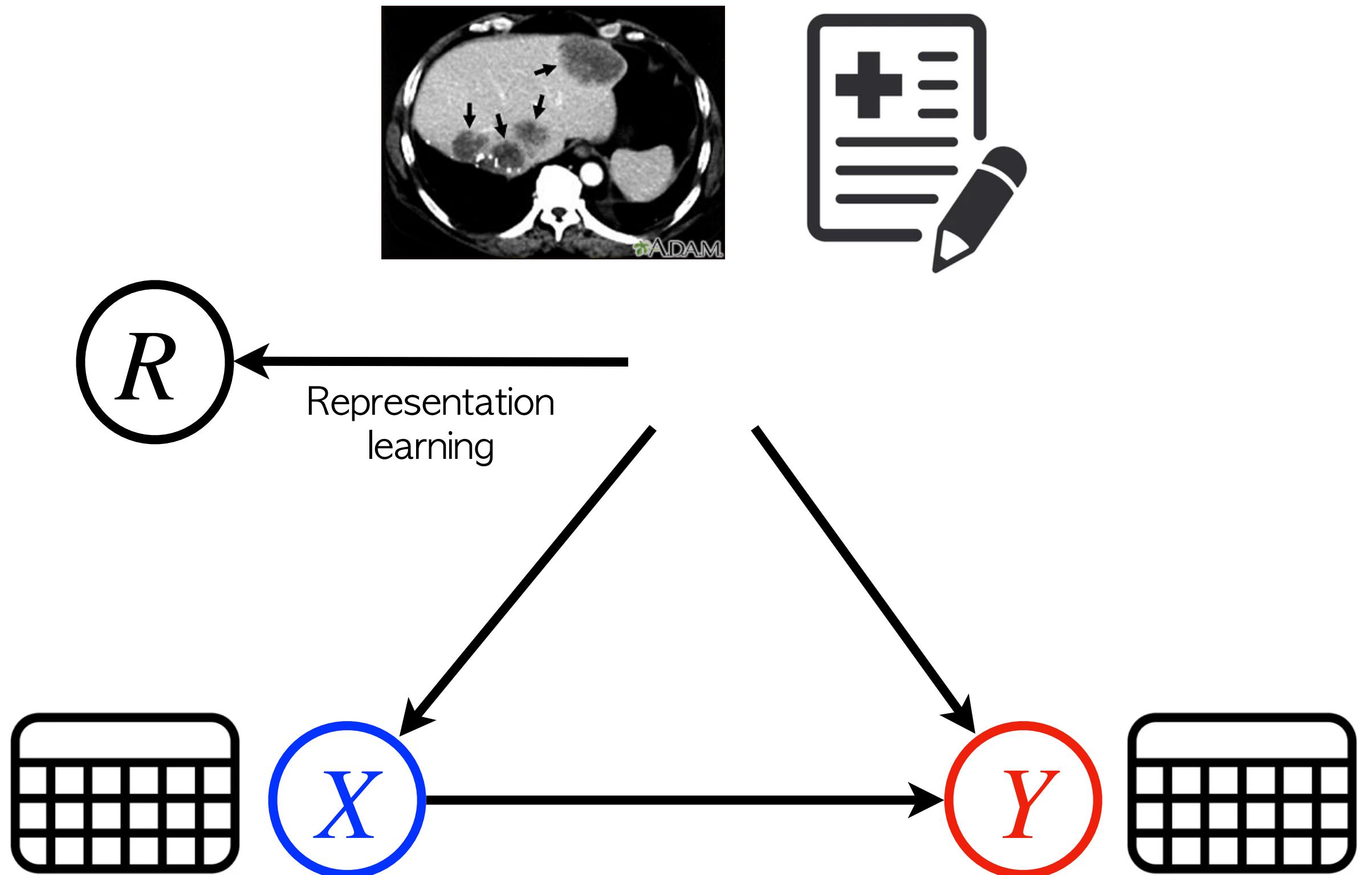
$$\mathbb{E}[Y \mid \text{do}(x)] = ?$$

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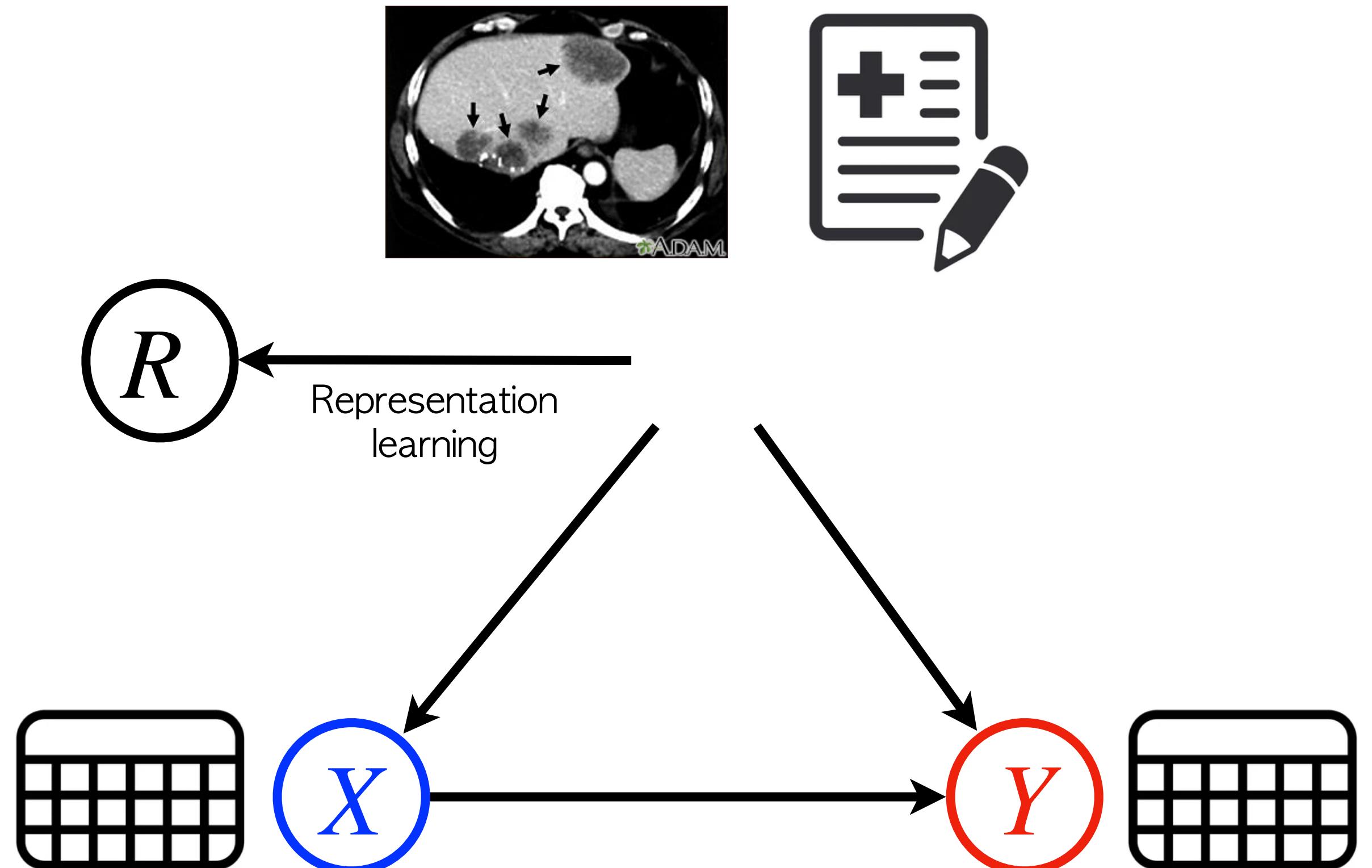
$$\mathbb{E}[Y \mid \text{do}(x)] = ?$$

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$$\mathbb{E}[Y \mid \text{do}(\underline{x})] = \sum_r \mathbb{E}[Y \mid \underline{x}, r] P(r)$$

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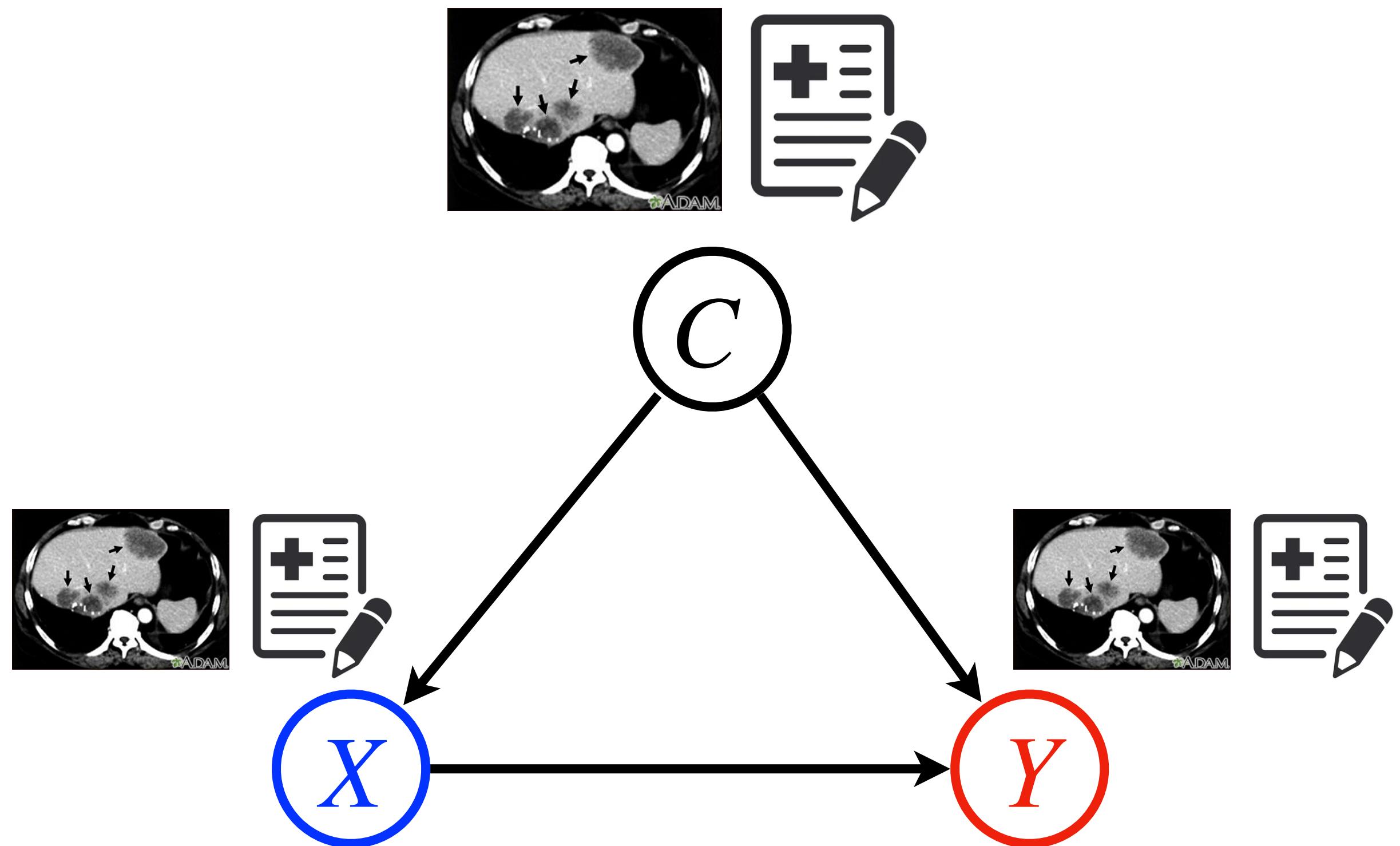


$$\mathbb{E}[Y \mid \text{do}(\underline{x})] = \sum_r \mathbb{E}[Y \mid \underline{x}, r] P(r)$$

A bracket under the summation term  $\sum_r$  points to a text box below it.

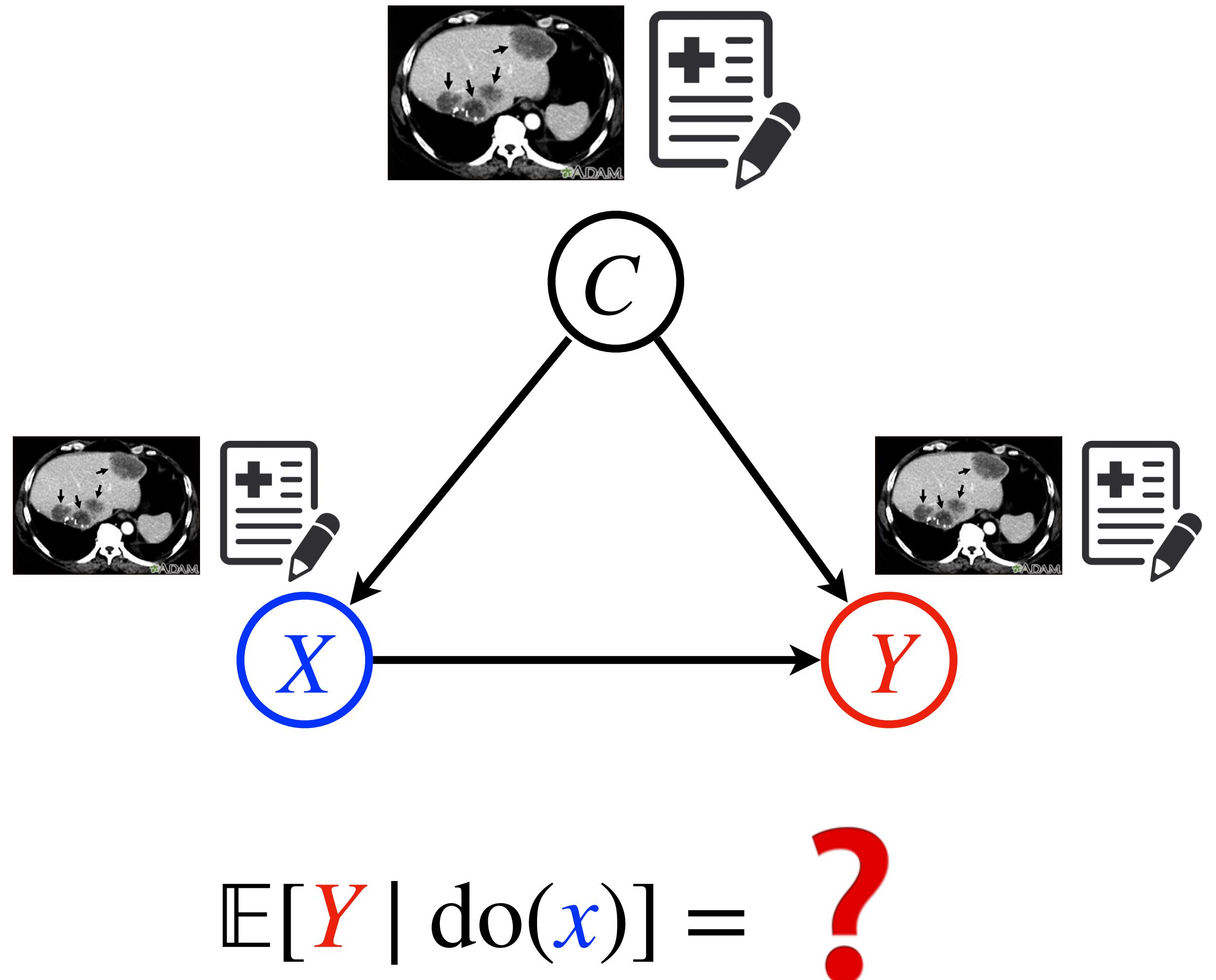
$R$  doesn't satisfy the BD criterion

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$$\mathbb{E}[Y \mid \text{do}(x)] = ?$$

# Future 1: Inference with Multi-modal Data



## Approach

- Representation learning taking account of causal dependencies
- New causal inference methods that allows us to use existing representation learning models

# Collaborators



**Elias Bareinboim**  
(Columbia University)



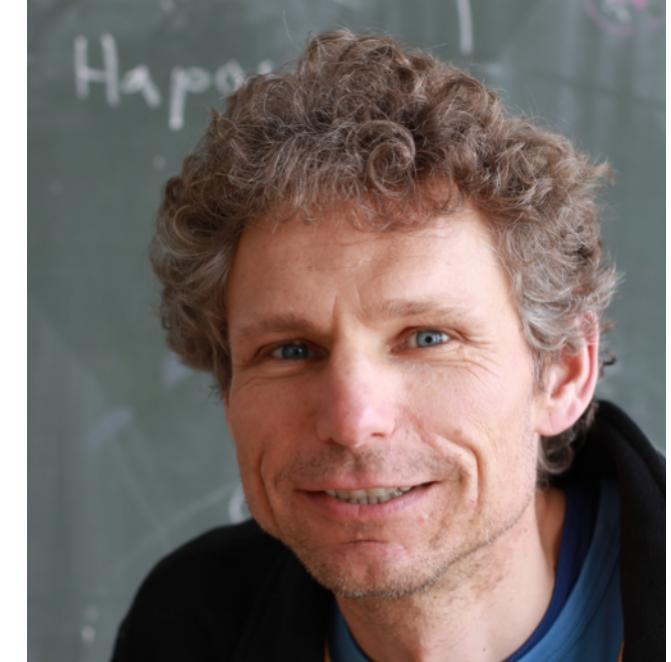
**Jin Tian**  
(MBZUAI)



**Ivan Diaz**  
(NYU Biostatistics)



**Shiva Kasiviswanathan**  
(Amazon)



**Dominik Janzing**  
(Amazon)



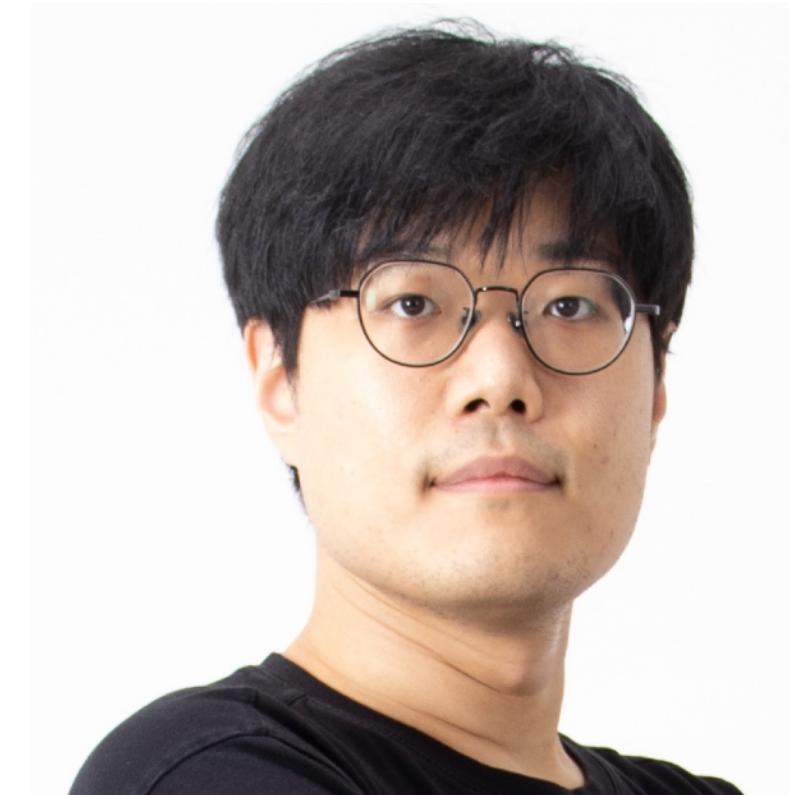
**Alexis Bellot**  
(Google DeepMind)



**Sanghack Lee**  
(Seoul National University)



**Kyungwoo Song**  
(Yonsei University)



**Sanghyuk Chun**  
(Naver AI)



**Shamali Joshi**  
(Columbia Univ. DBMI)

# Thank you

**Current:** Developing robust estimators for causal effects across diverse scenarios  
**Future:** Advancing causal inference for complex, real-world benefits

# PhD Student Recruitment

I currently recruiting PhD students to work with me starting in Spring or Fall 2026. My research focuses on ***causal inference with AI/ML, trustworthy AI, and applications to public health***. If you're interested in these areas, please feel free to reach out. You can find more details on my website.