



JOHNS HOPKINS
BLOOMBERG
SCHOOL of PUBLIC HEALTH

Department of Biostatistics

BIOSTATISTICS SEMINAR

Susan Murphy
Department of Statistics
Quantitative Methodology Program
Institute for Social Research
University of Michigan

Inference for Dynamic Treatment Regimes

Abstract

Dynamic treatment regimes (or treatment policies) are used to operationalize multi-stage decision making in the medical field. Common approaches to constructing dynamic treatment regimes from data, such as Q-Learning, employ non-smooth functionals of the data. The non-smoothness leads to non-regular asymptotics under common data generating models. As a result methods that ignore the non-regularity have poor performance in small samples. In this talk, we present a bootstrap based method for constructing asymptotically valid confidence sets. This method is adaptive in the sense that it provides exact coverage when the true underlying generative model leads to regular asymptotics and is conservative otherwise. Empirical studies show that the amount of conservatism is small. We discuss how a variety of modern statistical procedures exhibit this nonregularity and provide interesting statistical challenges in developing measures of confidence.

**The Johns Hopkins Bloomberg School of Public Health
Department of Biostatistics, Wednesday, September 8, 2010
Room W2030 School of Public Health, 4:00-5:00pm (Refreshments: 3:30)**