

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

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“ *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%

Positive Correlation with Lower Mortality

vs.

Randomized Trial (WHO)

	Mortality Rate
Remdesivir	15%
Non Remdesivir	15%

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%

Positive Correlation with Lower Mortality

vs.

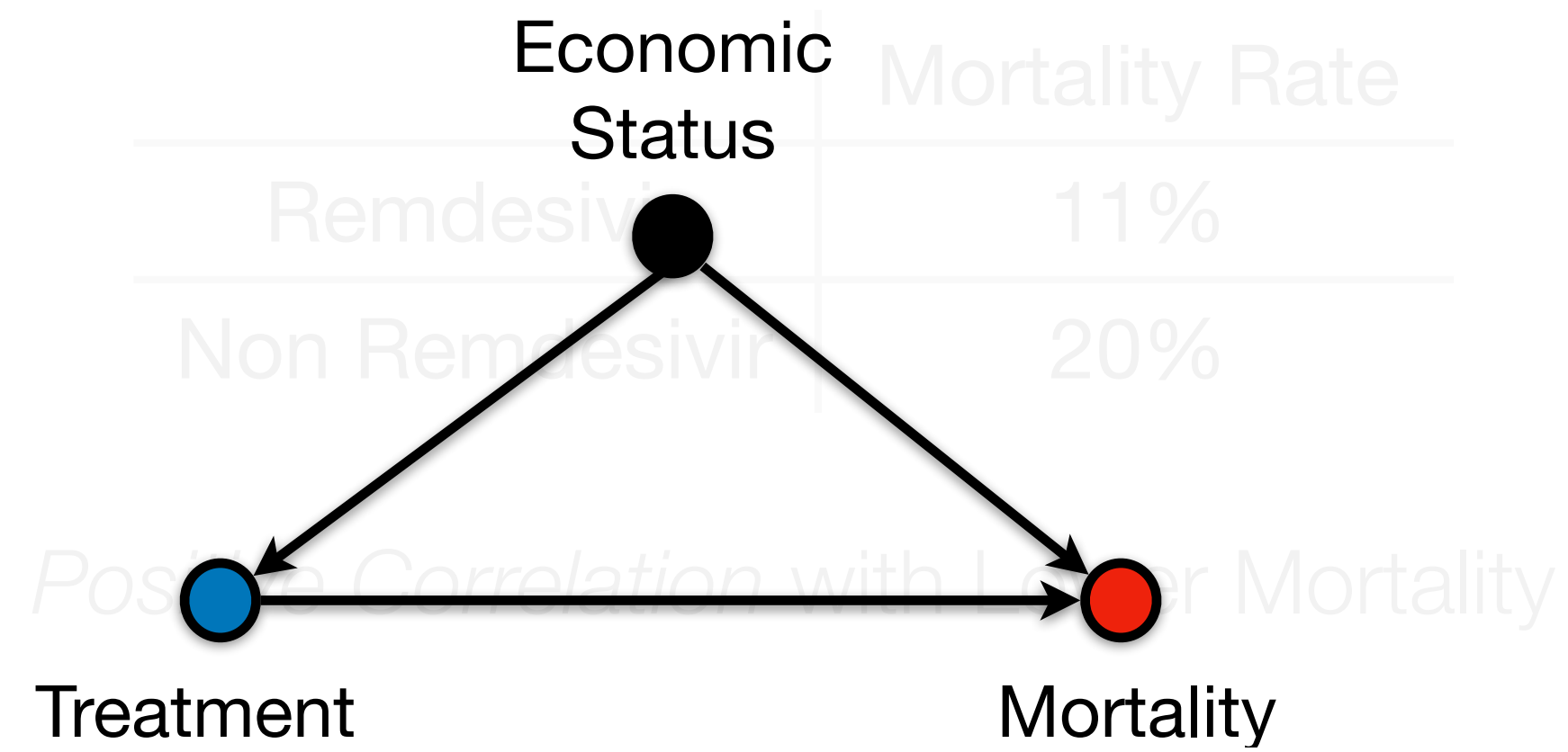
Randomized Trial (WHO)

	Mortality Rate
Remdesivir	15%
Non Remdesivir	15%

No Causal Effect to Lower Mortality

Story Behind the Data

Observational Study (FDA)



vs.

Randomized Trial (WHO)

	Mortality Rate
Remdesivir	15%
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No Causal Effect to Lower Mortality

Story Behind the Data

Observational Study (FDA)

	Mortality Rate
Remdesivir	11%
Non Remdesivir	20%



vs.

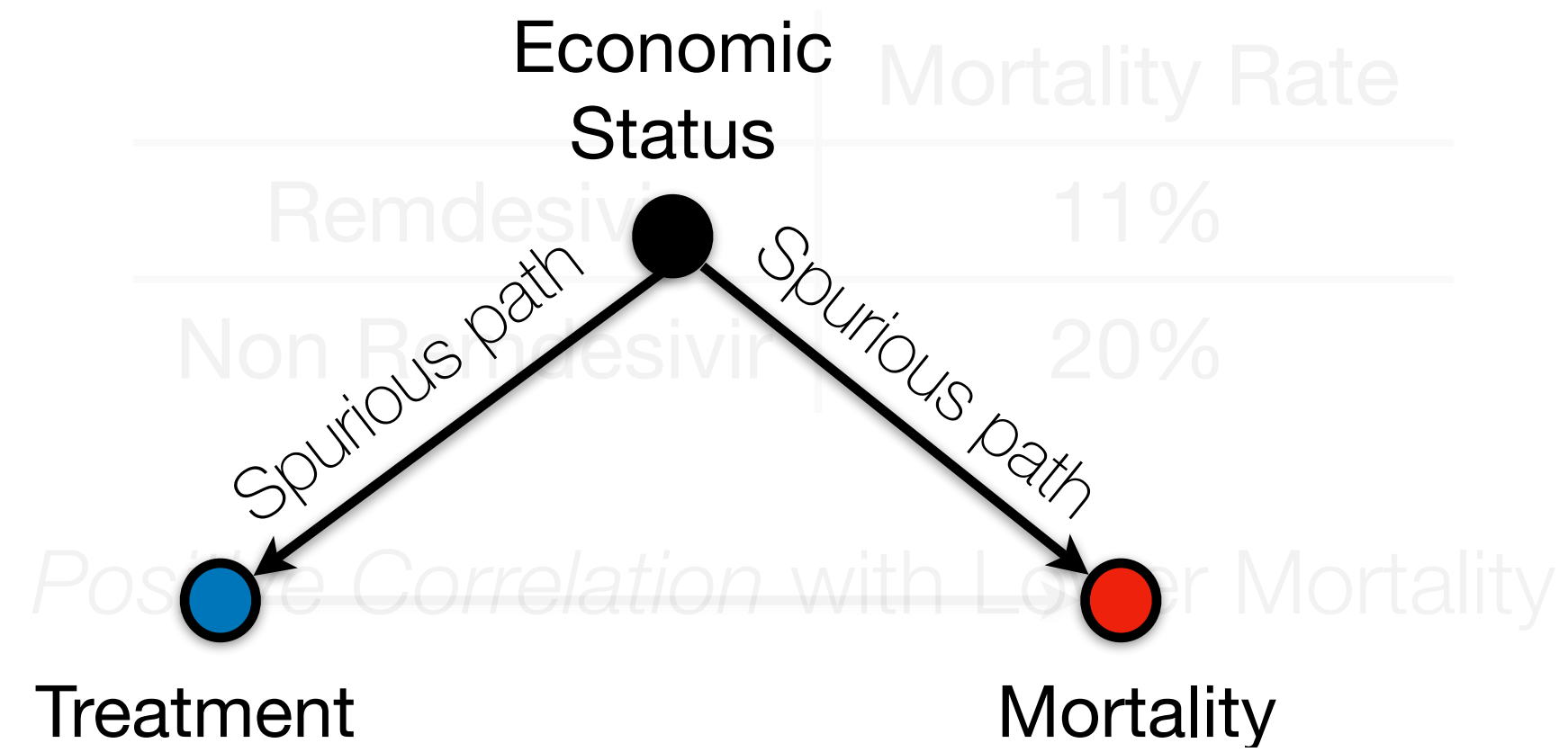
Randomized Trial (WHO)

	Mortality Rate
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No Causal Effect to Lower Mortality

Story Behind the Data

Observational Study (FDA)



vs.

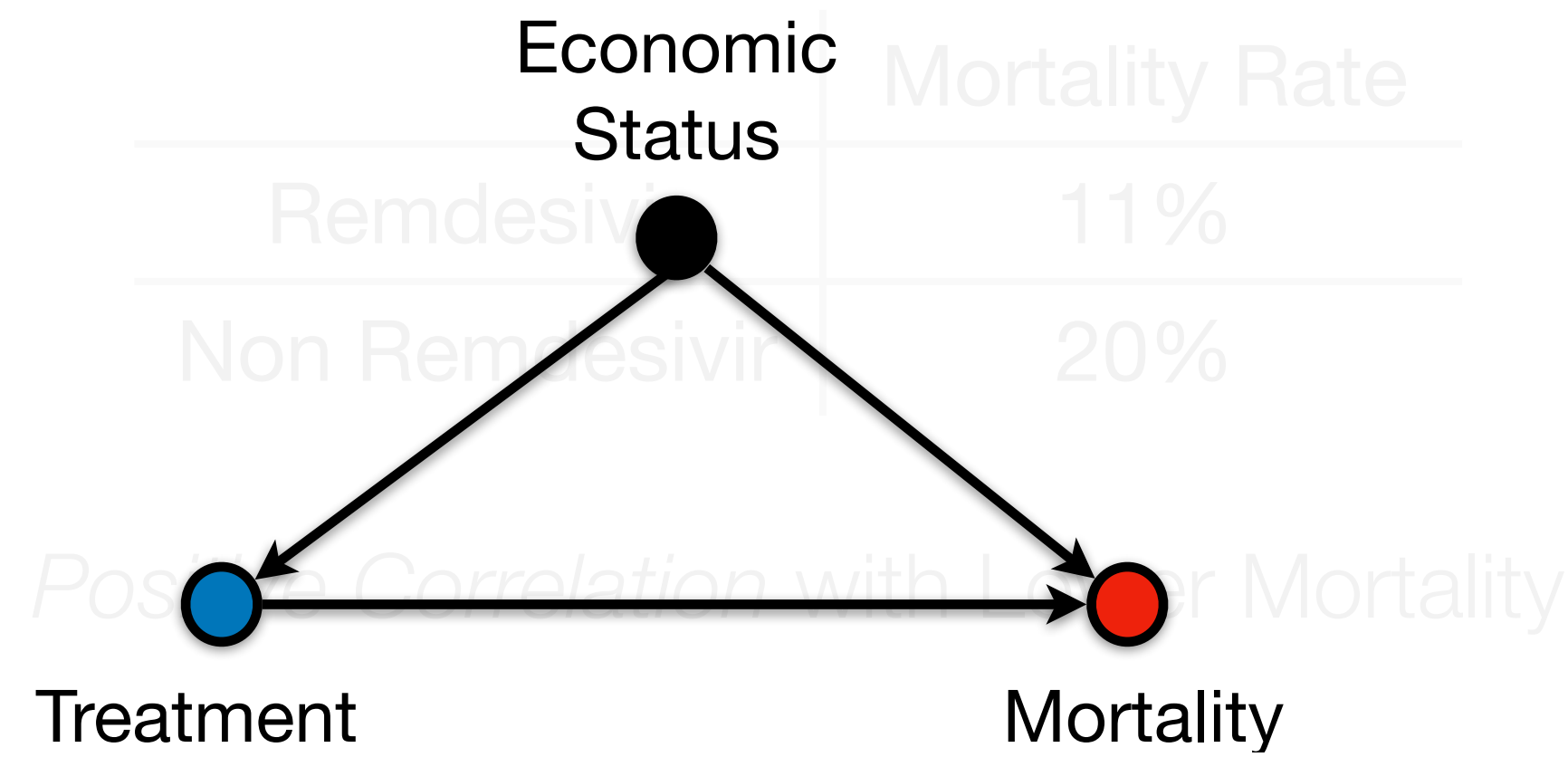
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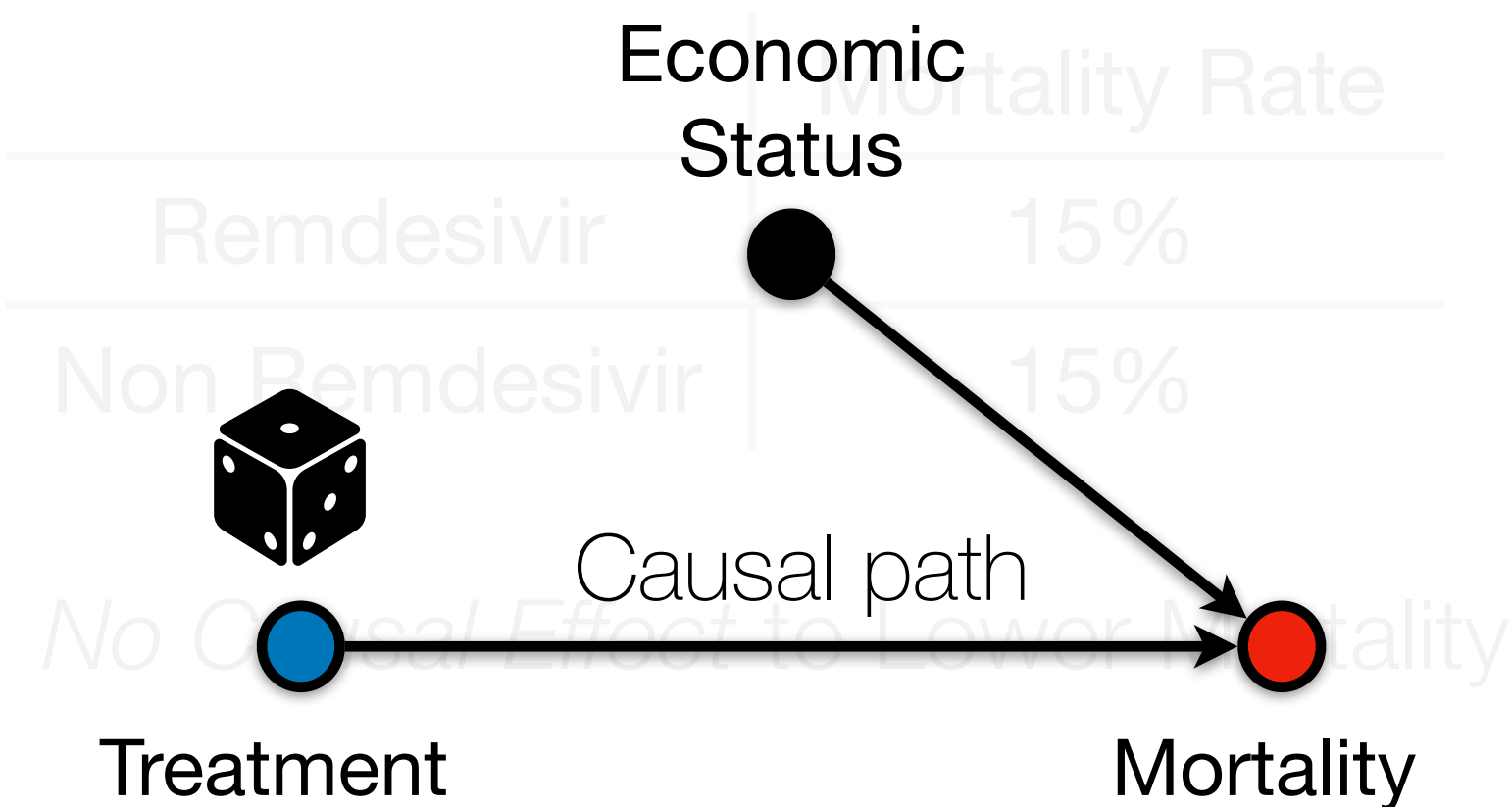
Story Behind the Data

Observational Study (FDA)



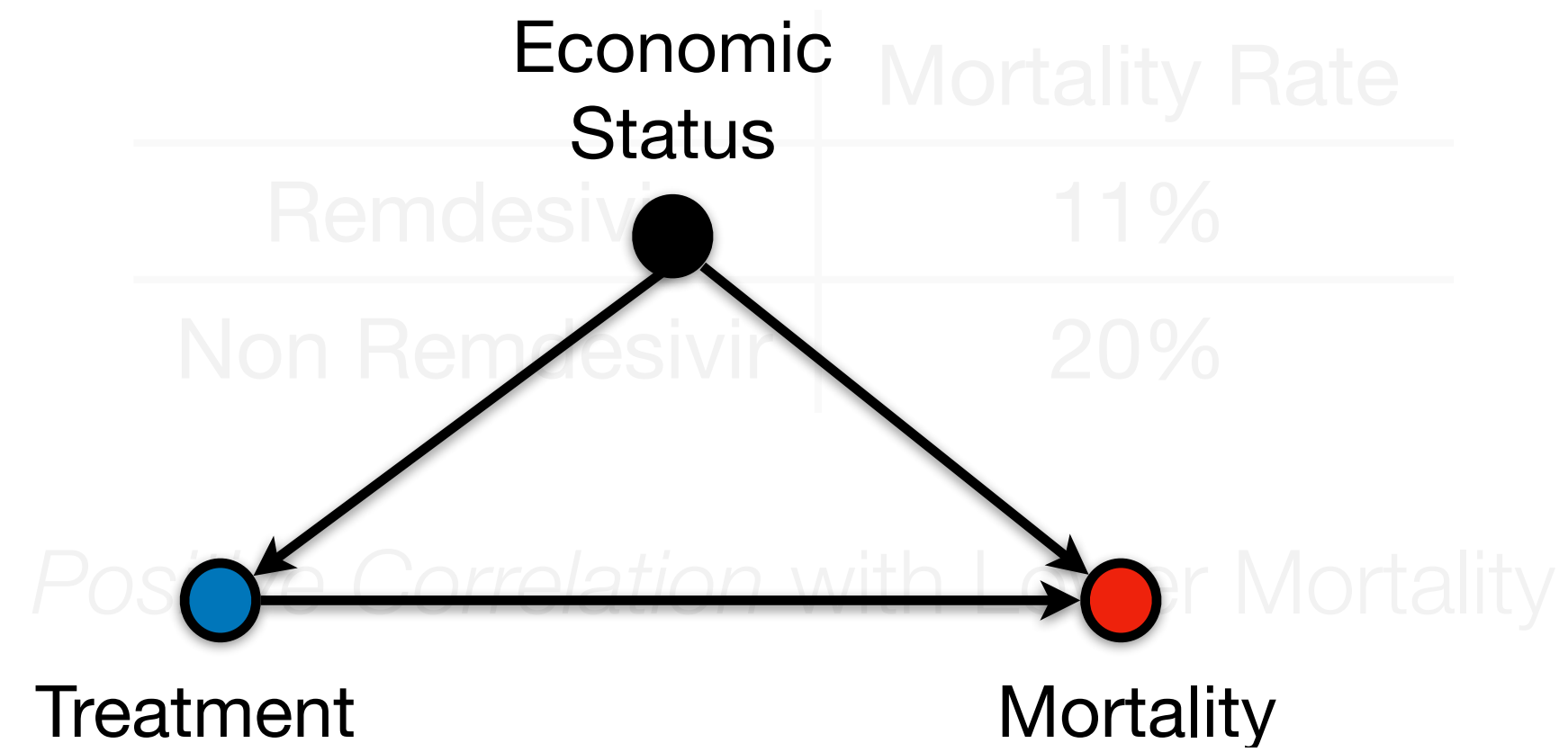
vs.

Randomized Trial (WHO)



Story Behind the Data

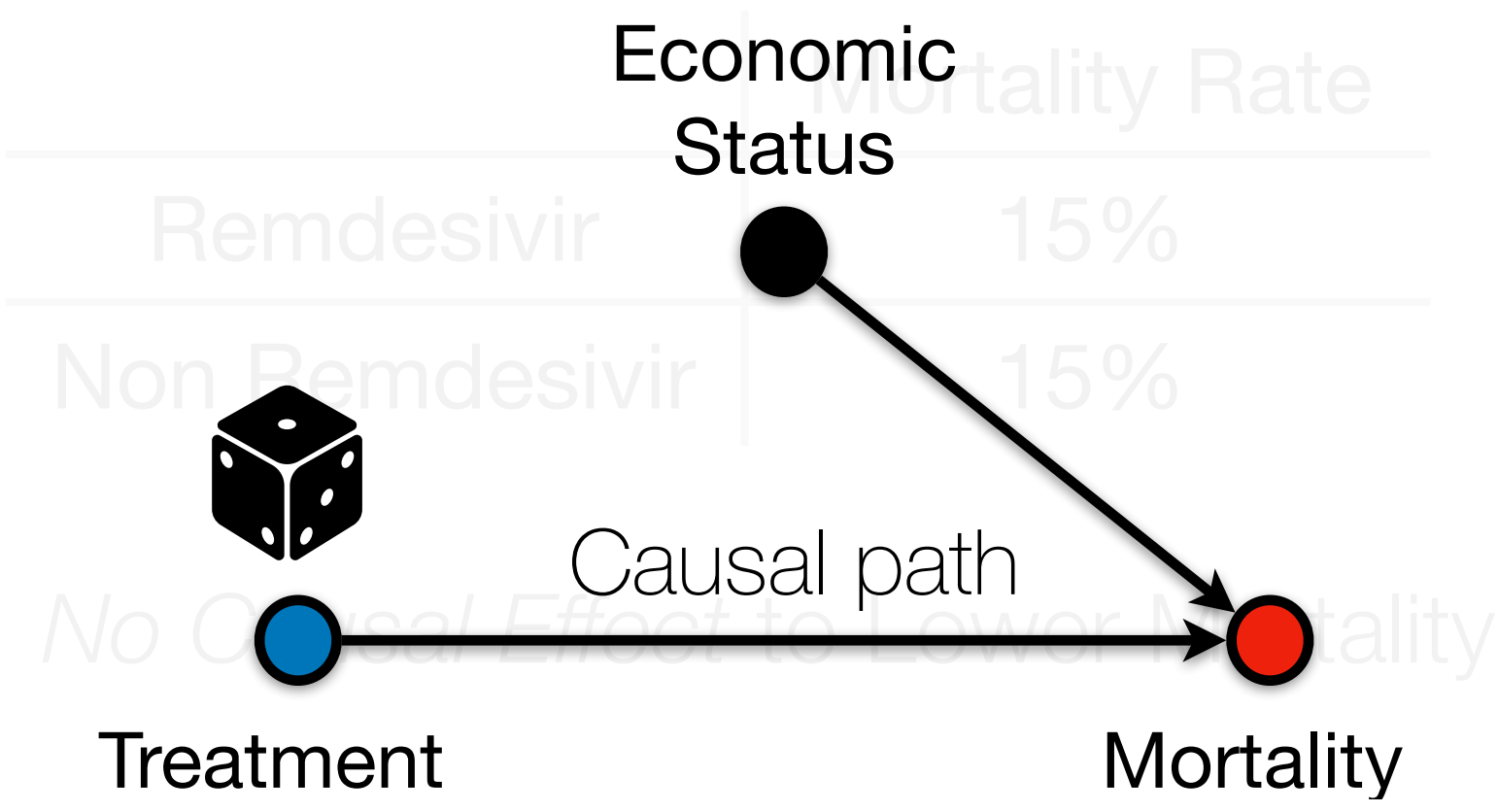
Observational Study (FDA)



- + Feasible, Accessible
- Confounding bias

vs.

Randomized Trial (WHO)



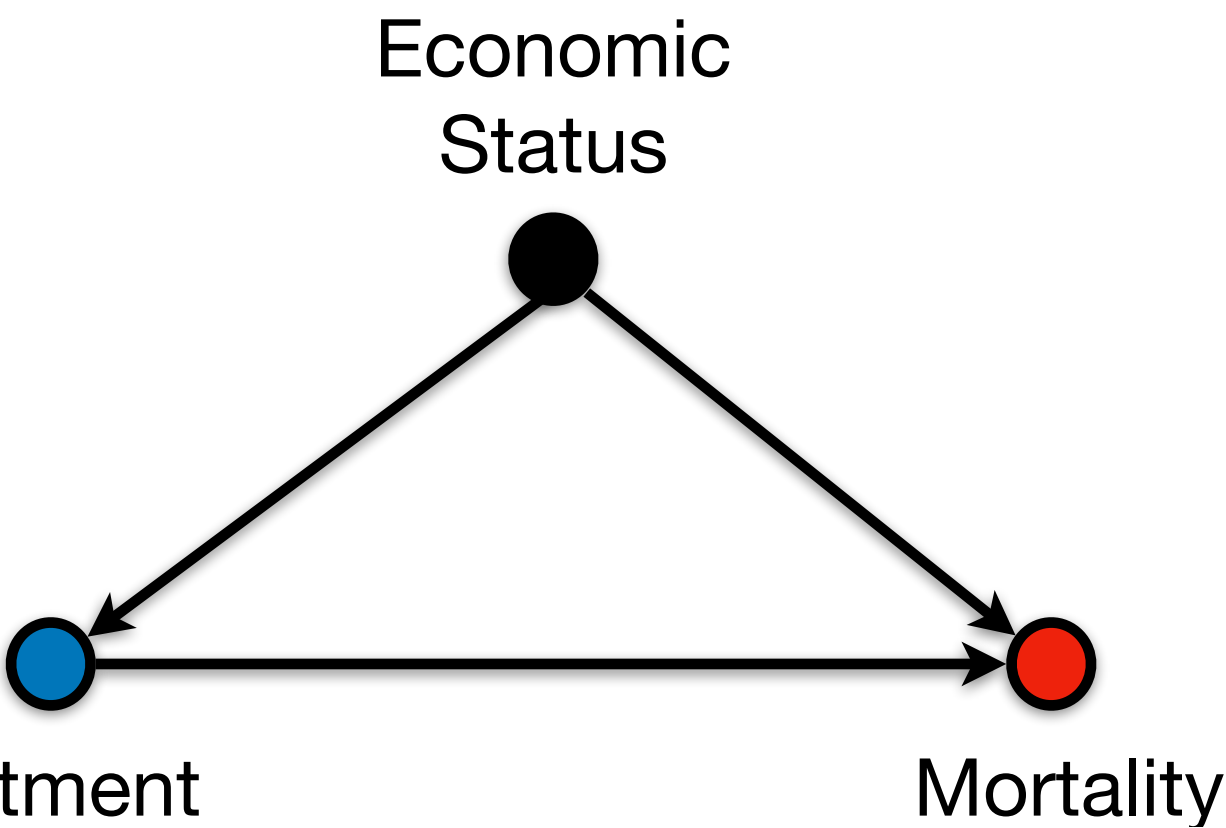
- + Gold standard in causal inference
- Expensive, Infeasible

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

Standard Causal Inference Pipeline

Input

Effect (Q)

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

Graph

Samples

D from a distribution P

Standard Causal Inference Pipeline

Input

Effect (Q)

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

Graph

Samples

D from a distribution P

expected outcome on intervening/fixing treatment X to x

$$\mathbb{E}[\textcolor{red}{Y} \mid \textcolor{green}{do}(\textcolor{blue}{X}=\textcolor{blue}{x})]$$

Standard Causal Inference Pipeline

Input

Effect (Q)

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

Graph

Encode a story (or assumptions) behind the dataset

Samples

D from a distribution P

Standard Causal Inference Pipeline

Input

Effect (Q)

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

Graph

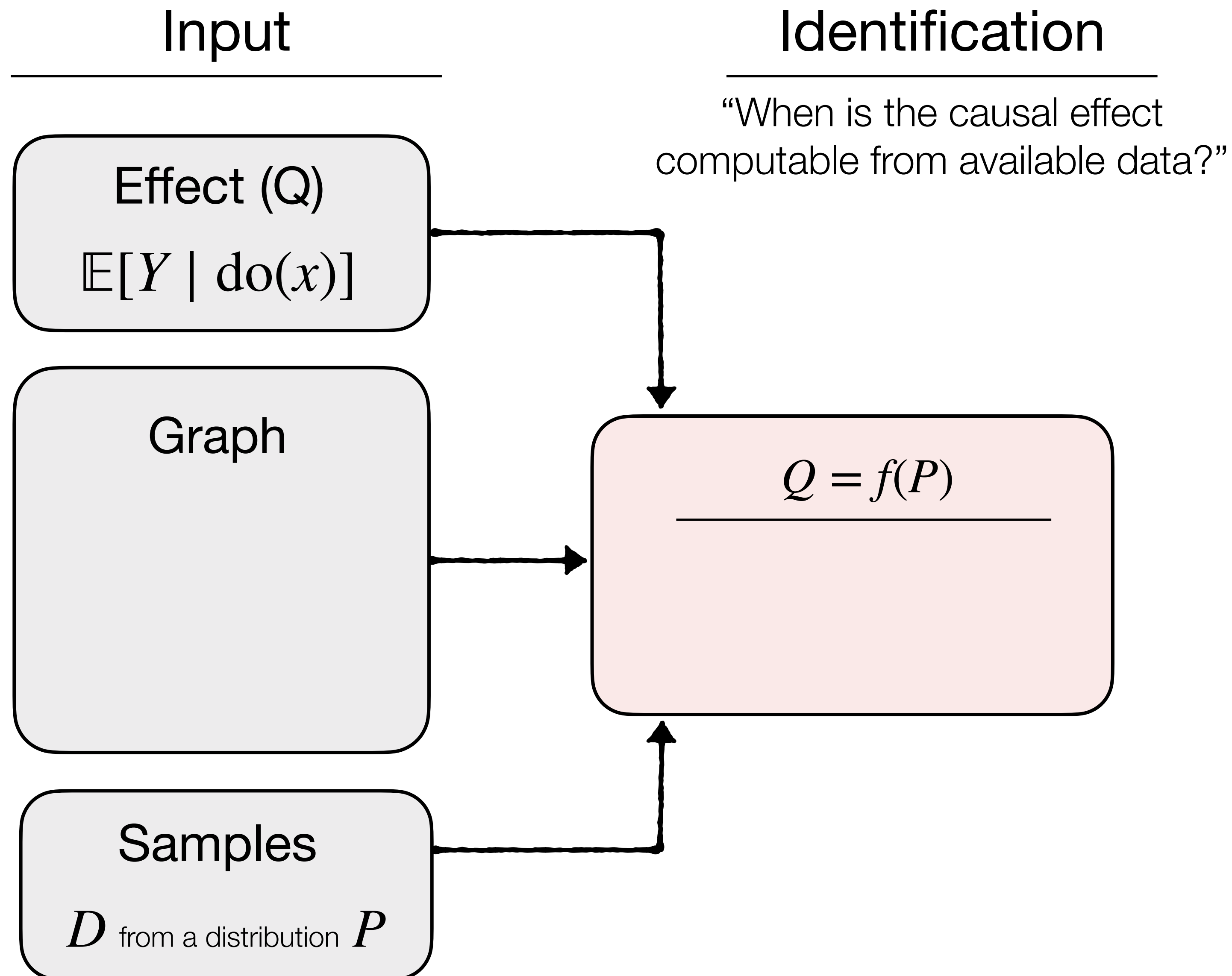
Samples

D from a distribution P

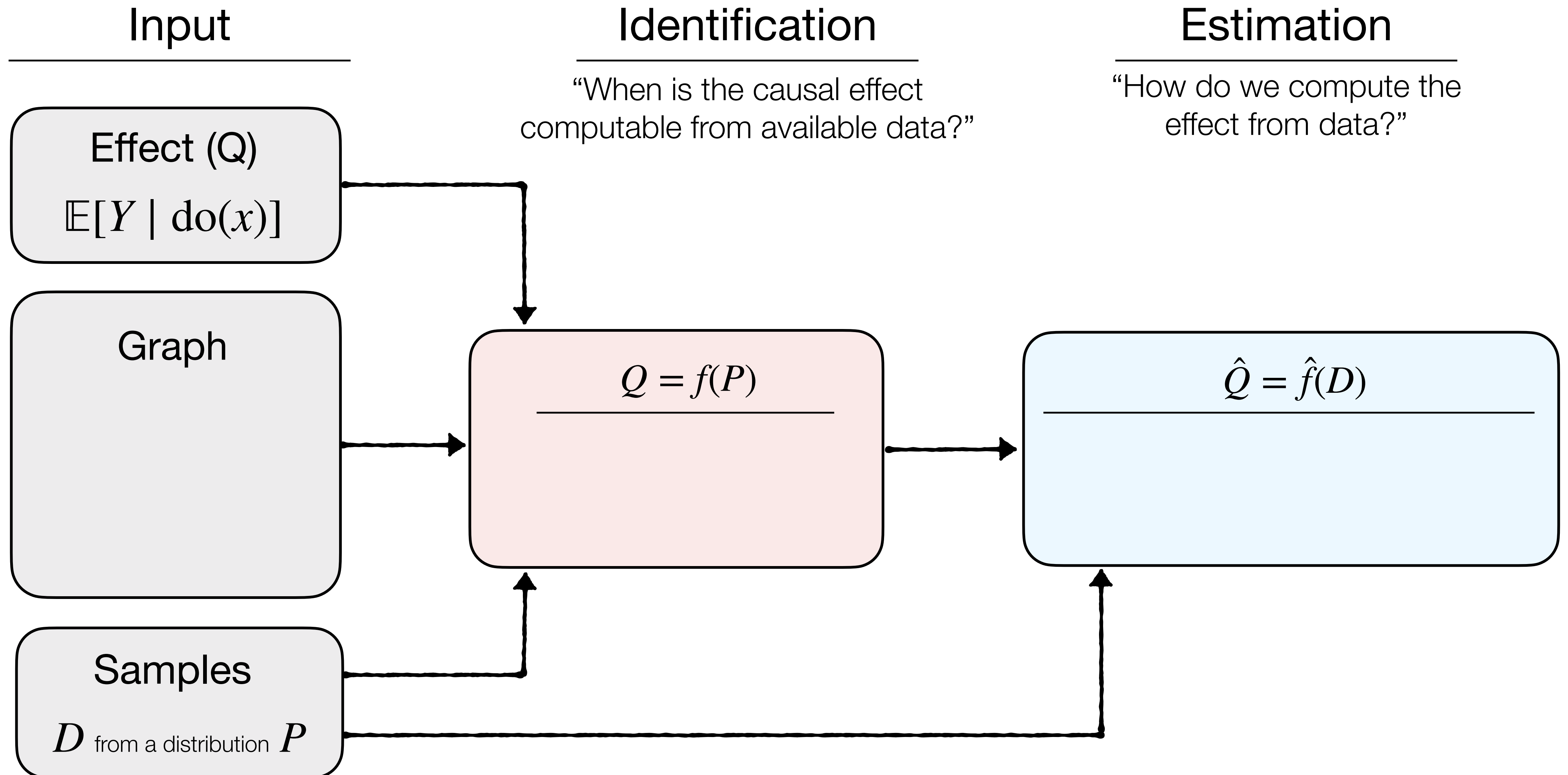
Identification

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

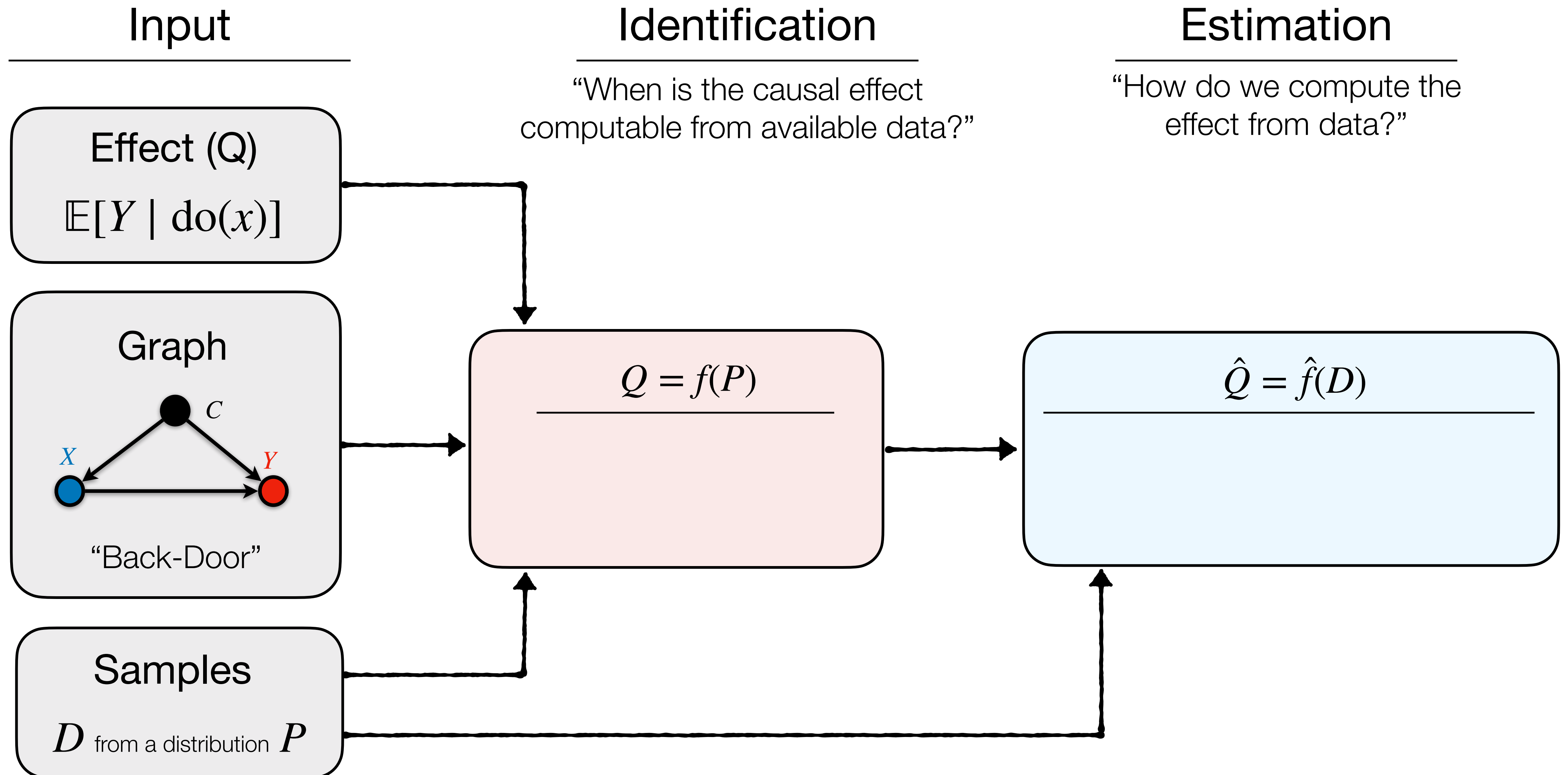
Standard Causal Inference Pipeline



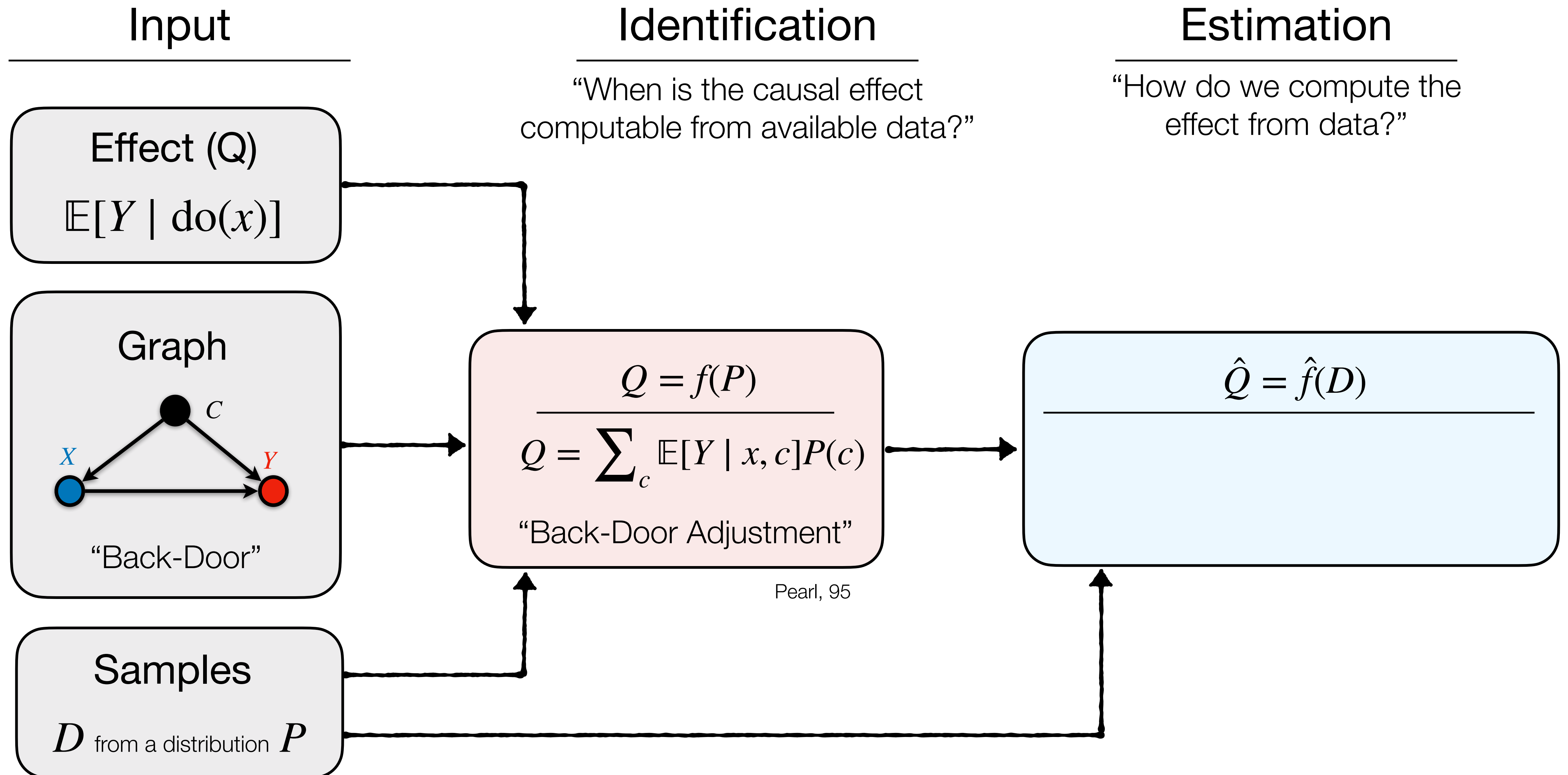
Standard Causal Inference Pipeline



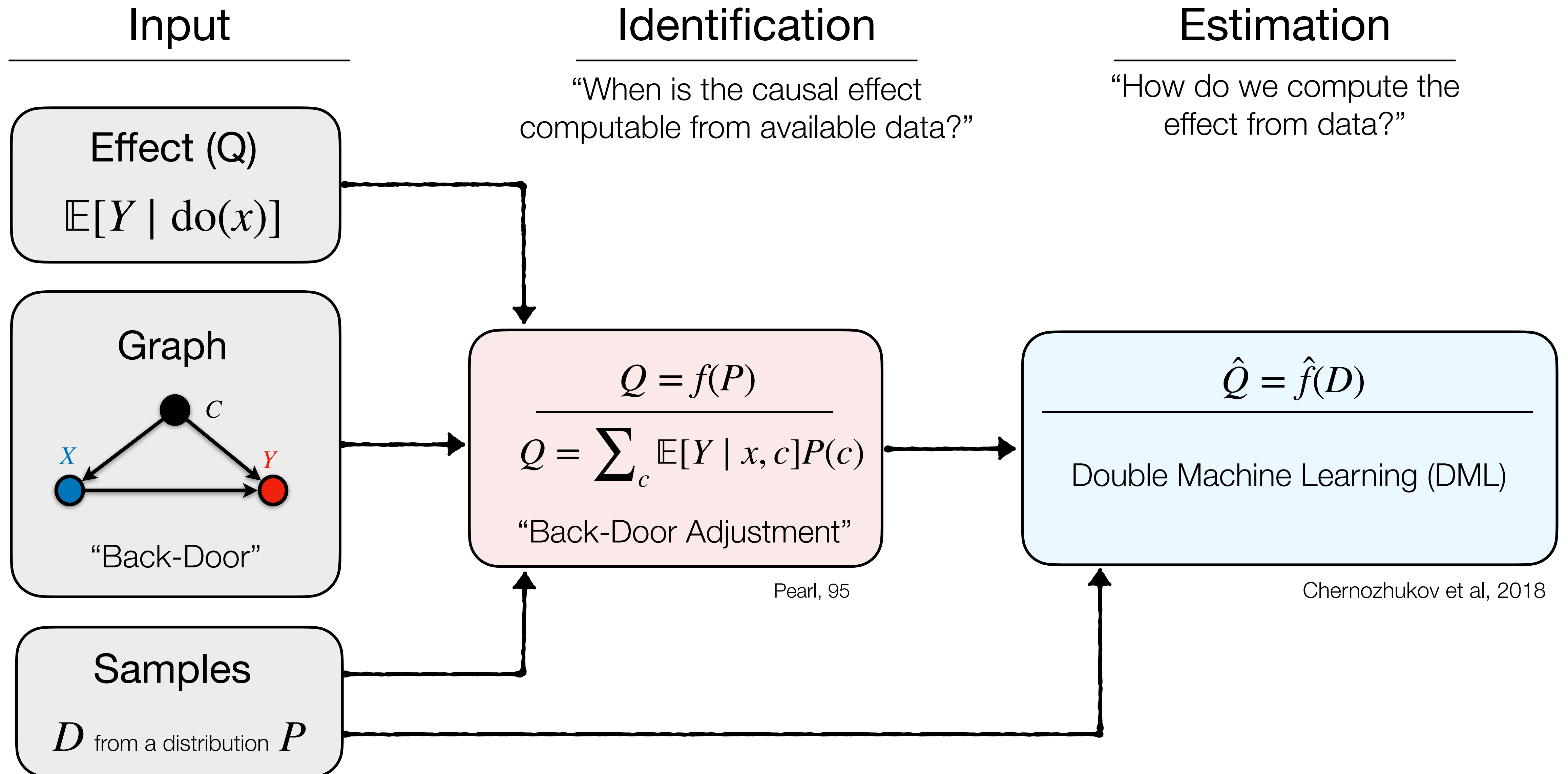
Standard Causal Inference Pipeline



Standard Causal Inference Pipeline



Standard Causal Inference Pipeline

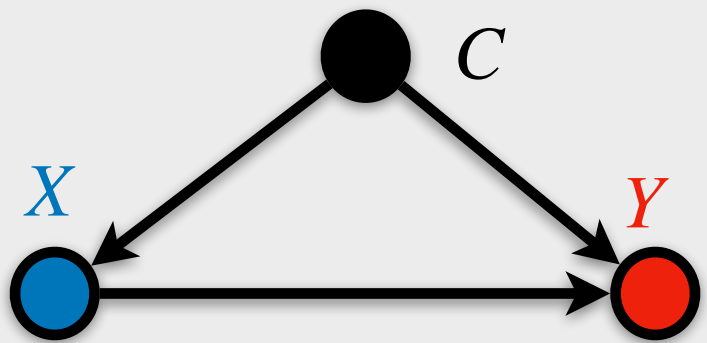


Challenges in Causal Inference

Effect (Q)

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

Graph



“Back-Door”

Samples

D from P

Challenges in Causal Inference

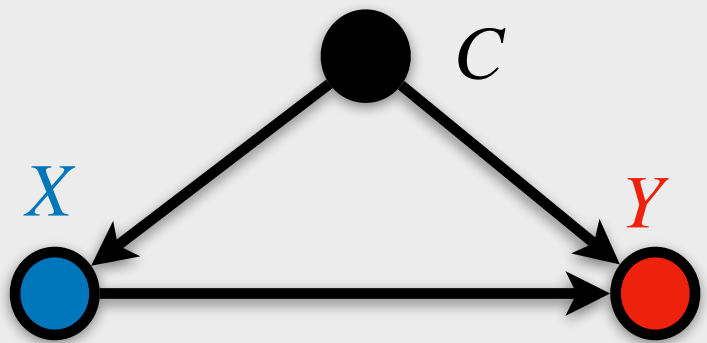
Effect (Q)

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

1

Complex
dependences

Graph



“Back-Door”

Samples

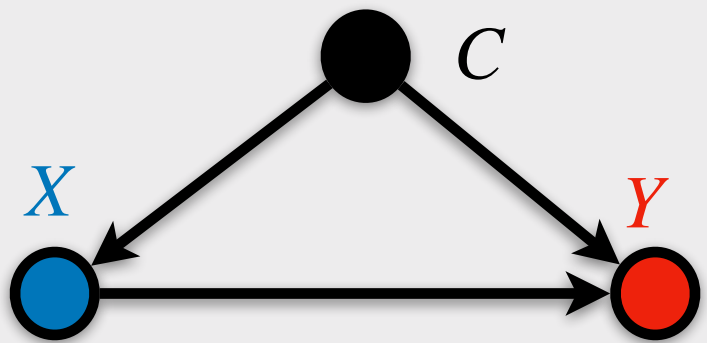
D from P

Challenges in Causal Inference

Effect (Q)

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

Graph

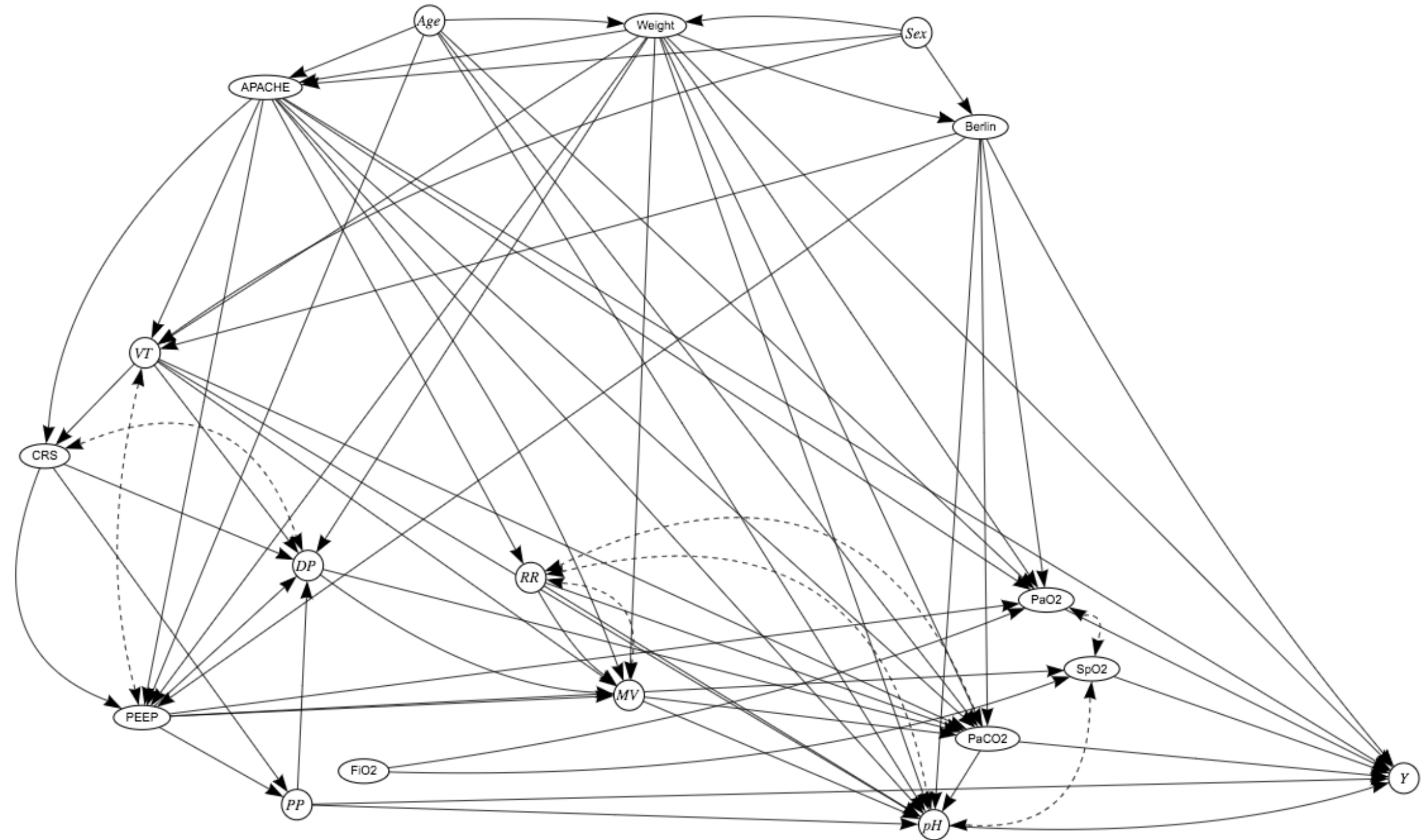


“Back-Door”

Samples

D from P

1 Complex dependencies



Causal graph on acute respiratory distress syndrome (ARDS)

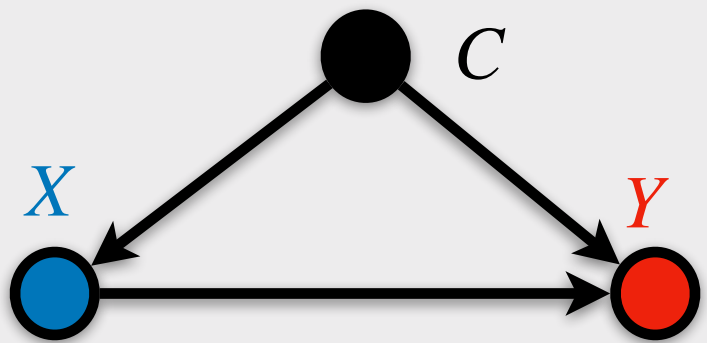
Challenges in Causal Inference

Effect (Q)

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

1 Complex dependencies

Graph



“Back-Door”

2 Data fusion
(observations & experiments)

Samples

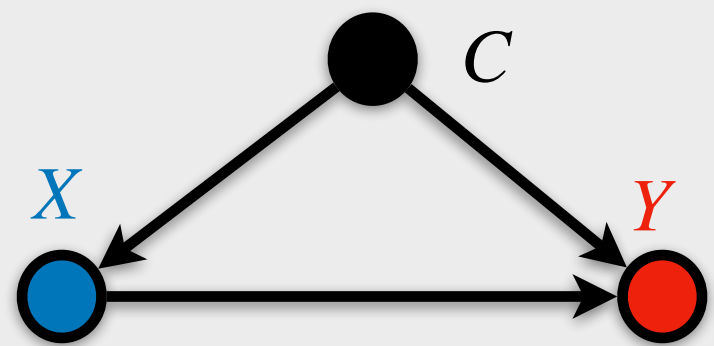
$$D \text{ from } P$$

Challenges in Causal Inference

Effect (Q)

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

Graph

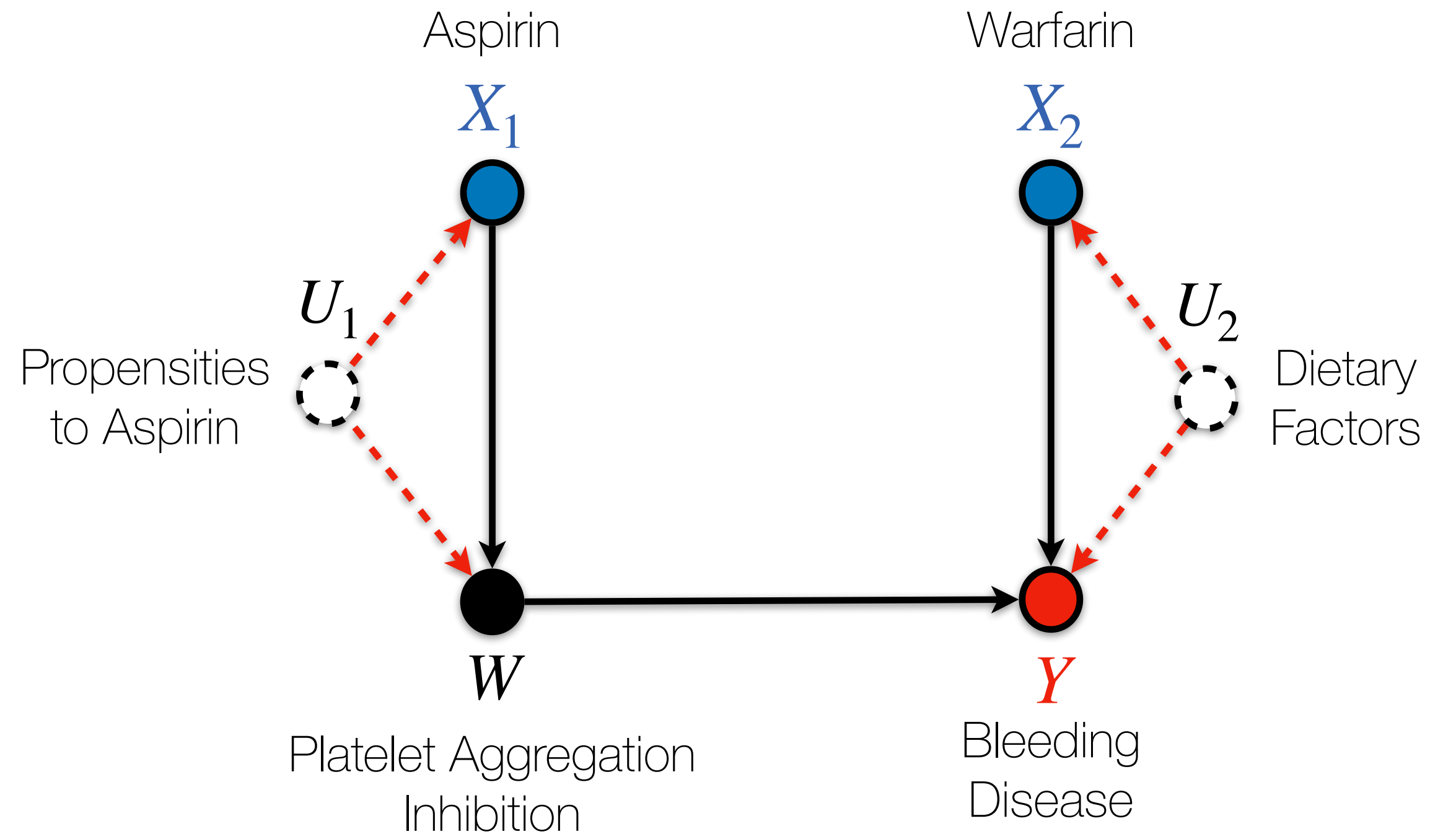


“Back-Door”

Samples

D from P

- 1 Complex dependences
- 2 Data fusion (observations & experiments)



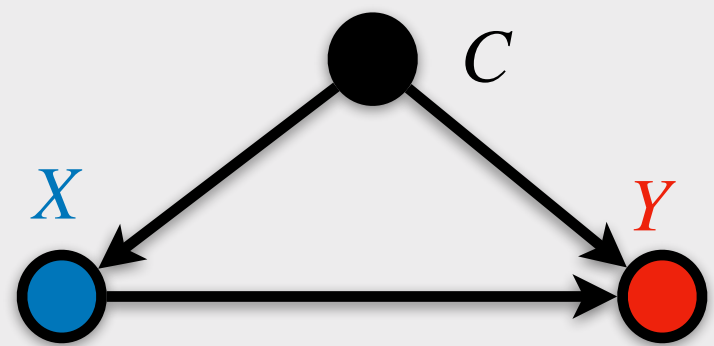
- Goal: Estimate $\mathbb{E}[Y \mid \text{do}(x_1, x_2)]$ from single interventions $\text{do}(x_1)$ and $\text{do}(x_2)$.

Challenges in Causal Inference

Effect (Q)

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

Graph



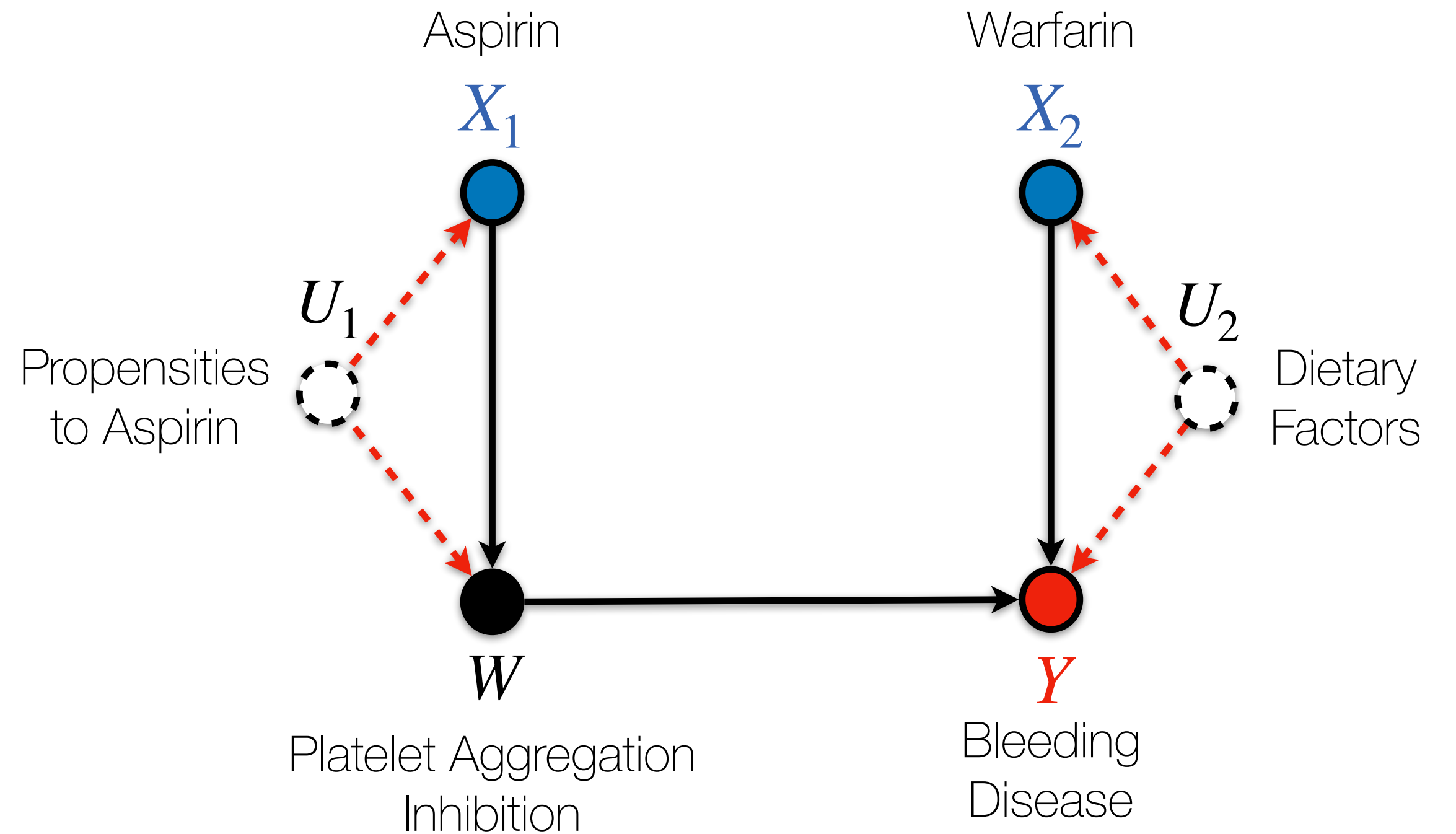
“Back-Door”

Samples

D from P

1 Complex dependences

2 Data fusion (observations & experiments)



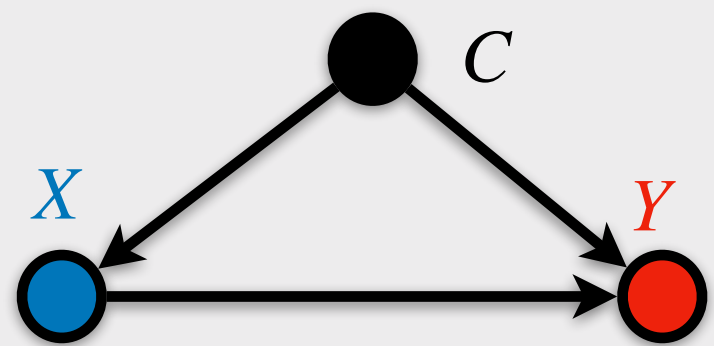
- Goal: Estimate $\mathbb{E}[Y \mid \text{do}(x_1, x_2)]$ from single interventions $\text{do}(x_1)$ and $\text{do}(x_2)$.
- Drug interactions between X_1 and X_2

Challenges in Causal Inference

Effect (Q)

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

Graph

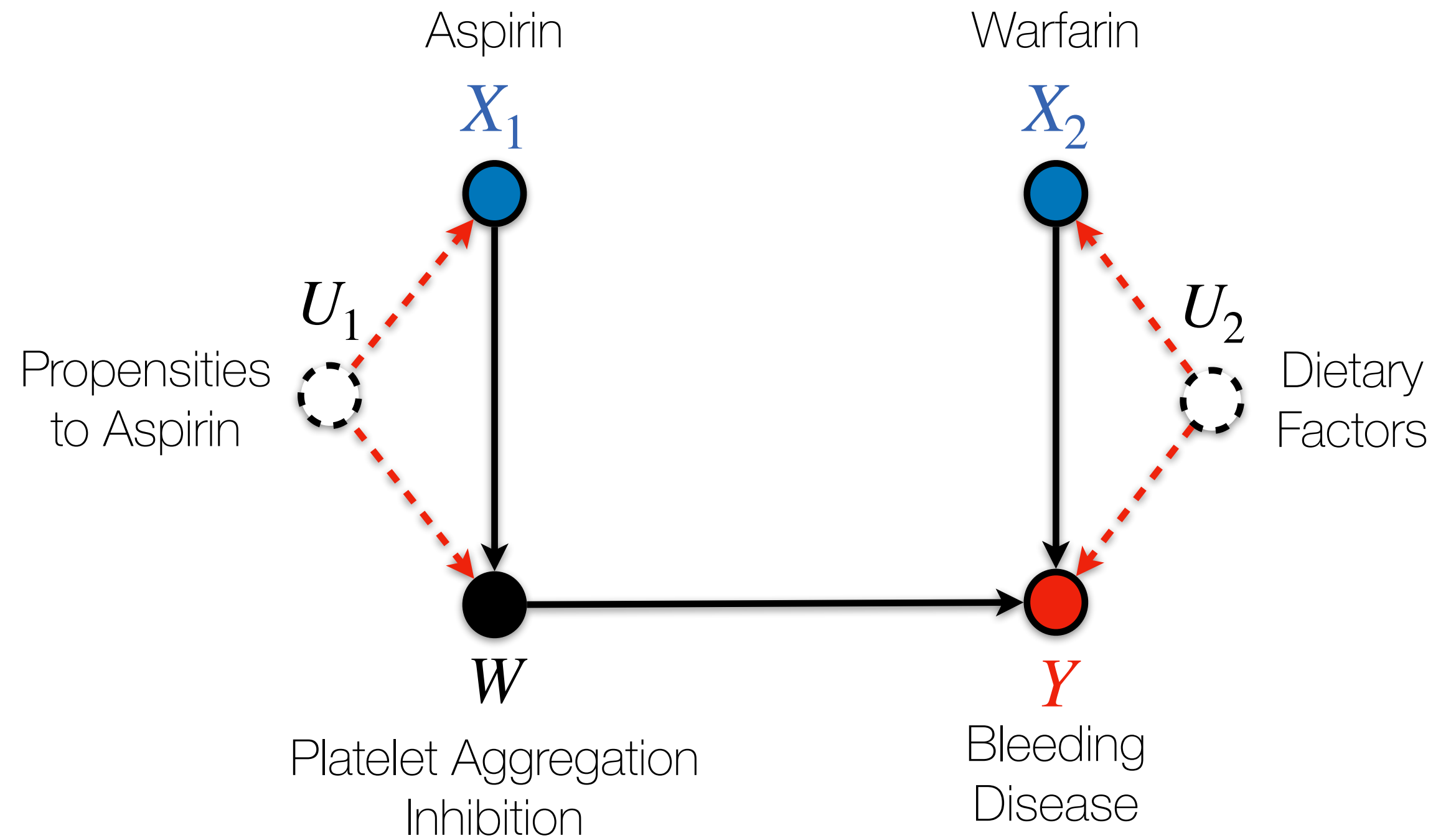


“Back-Door”

Samples

D from P

- 1 Complex dependences
- 2 Data fusion (observations & experiments)



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

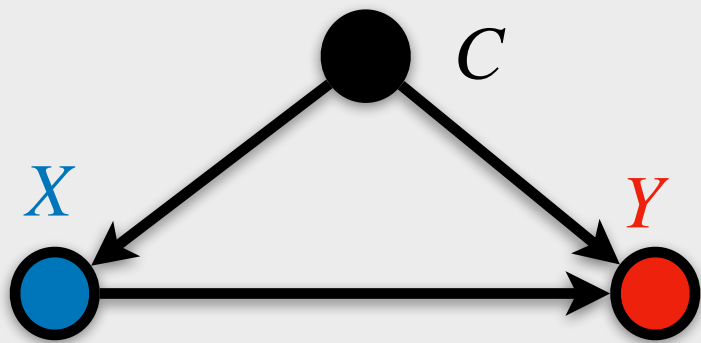
Challenges in Causal Inference

Effect (Q)

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

1 Complex dependences

Graph



“Back-Door”

2 Data fusion (observations & experiments)

3 More general scenarios

Samples

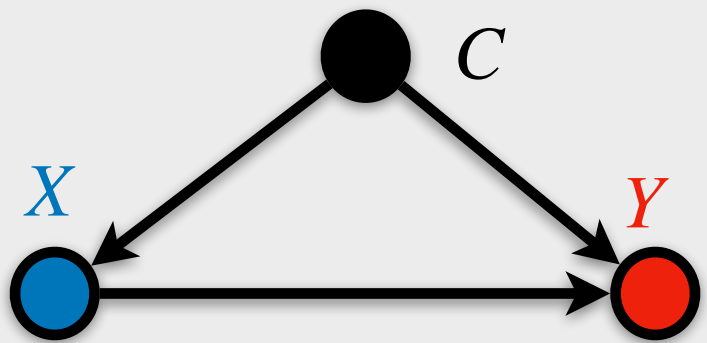
$$D \text{ from } P$$

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

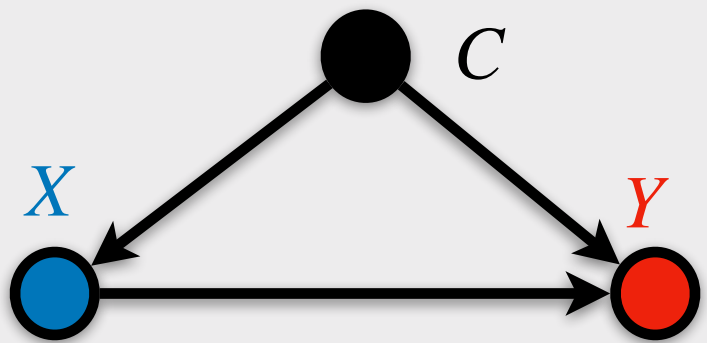
(Fairness) Salary (Y) a man ($X = x$) would earn if he is given the opportunities (M) that other genders ($X \neq x$) had received

Challenges in Causal Inference

Effect (Q)

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

Graph



“Back-Door”

Samples

$$D \text{ from } P$$

- 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

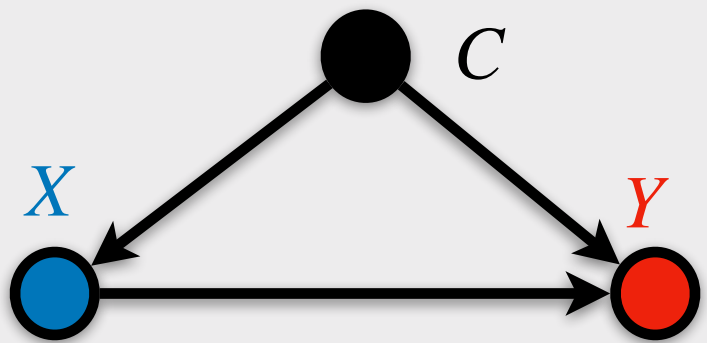
$$\mathbb{E}[Y_{x,M_{\neg x}}]$$

Challenges in Causal Inference

Effect (Q)

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

Graph



“Back-Door”

Samples

$$D \text{ from } P$$

- 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

Tasks

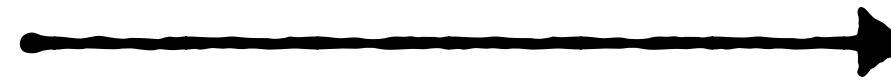
Challenges

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

Estimating Identifiable Causal Effects

Tasks

- 1 Estimating causal effects from observations



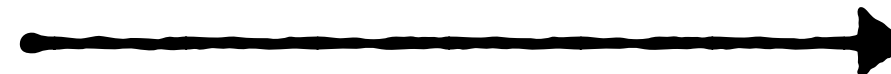
Challenges

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

Estimating Identifiable Causal Effects

Tasks

- 1 Estimating causal effects from observations
- 2 Estimating causal effects from data fusion



Challenges

- 3 More general scenarios

Estimating Identifiable Causal Effects

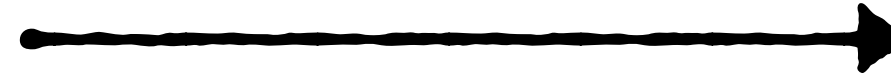
Tasks

Challenges

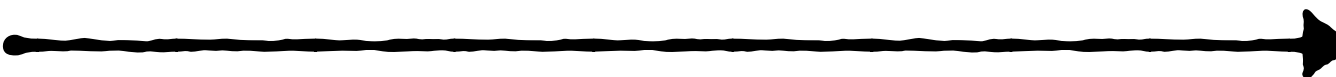
1 Estimating causal effects from observations



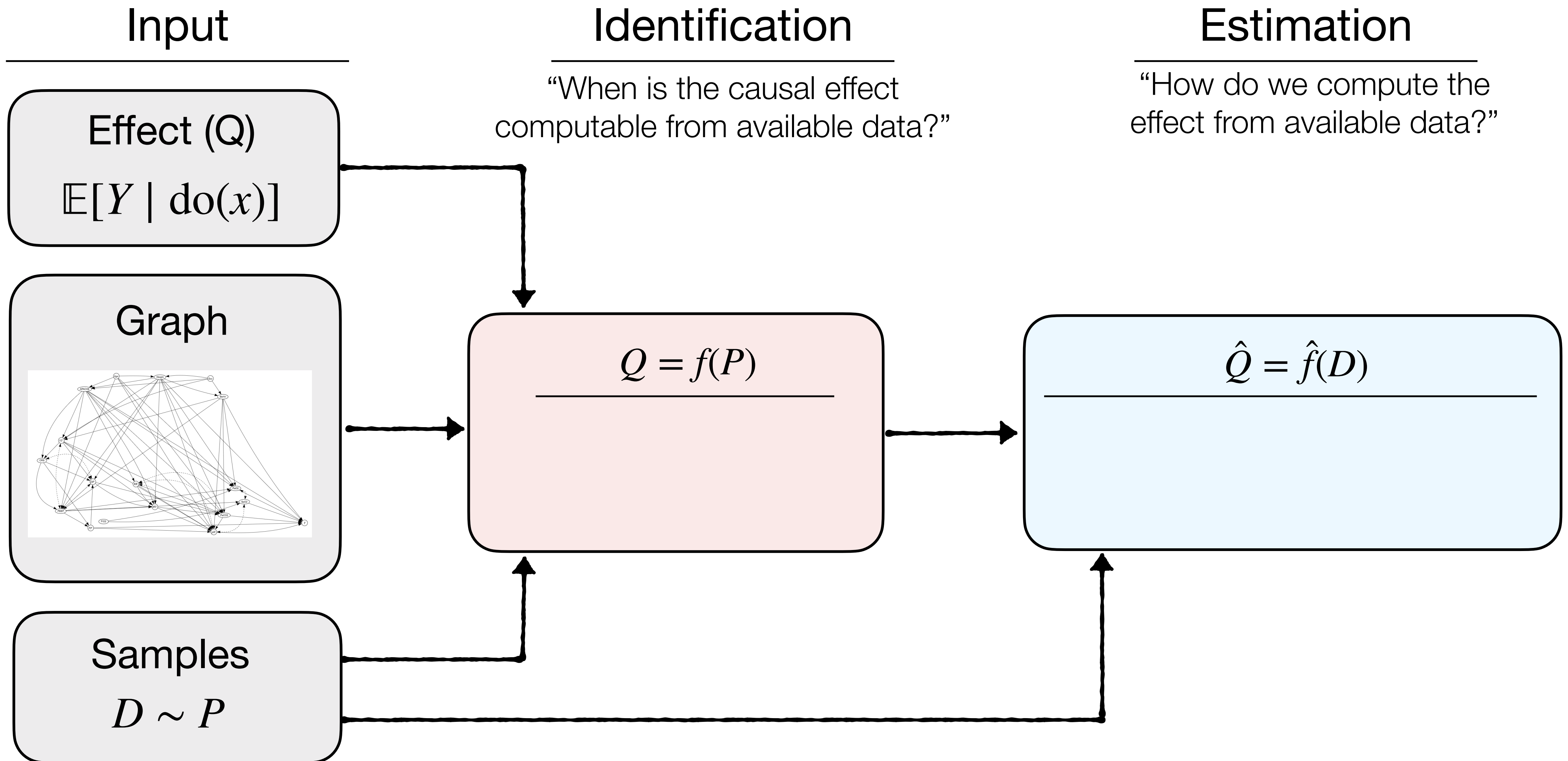
2 Estimating causal effects from data fusion



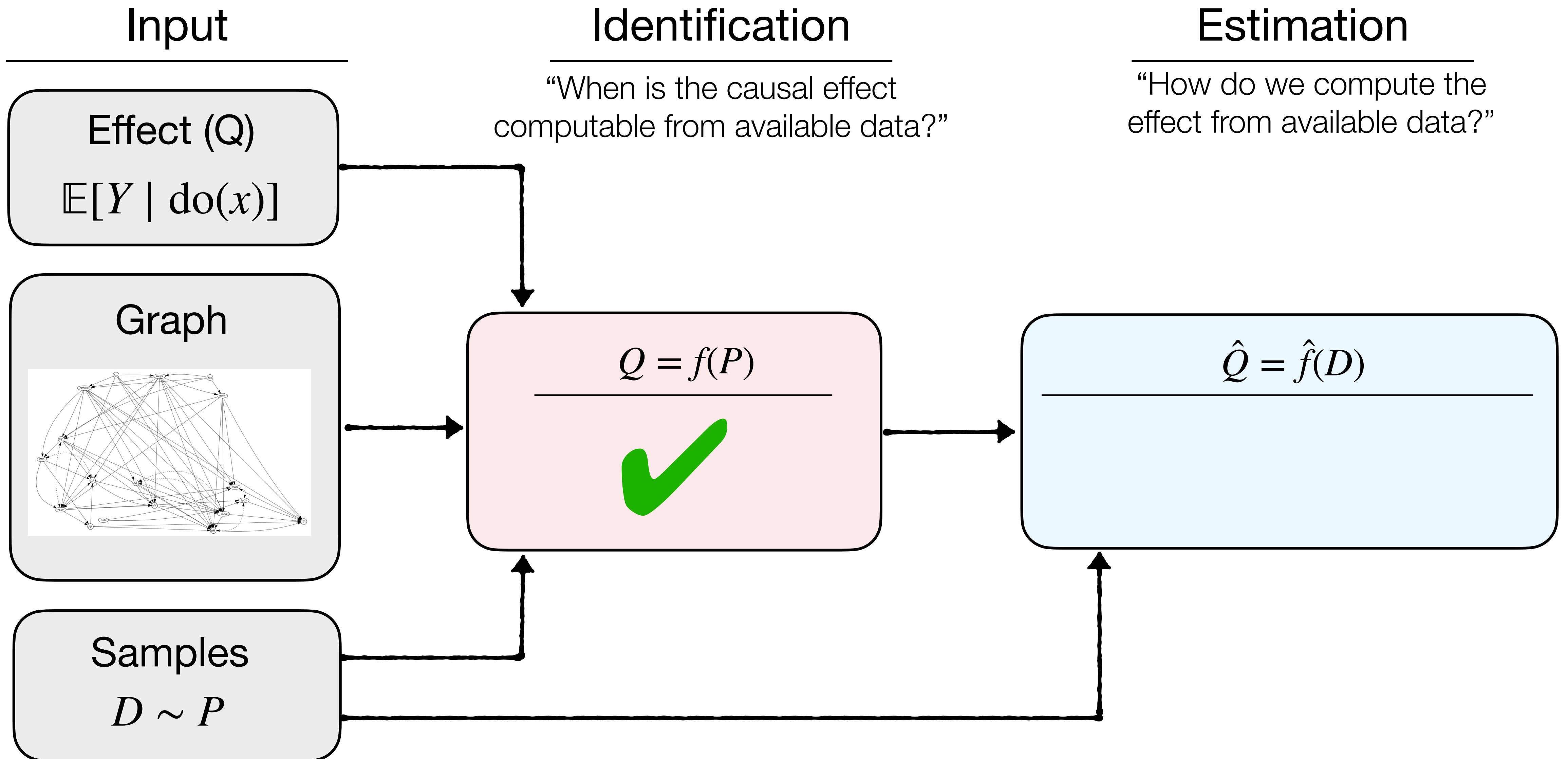
3 Unified causal effect estimation method



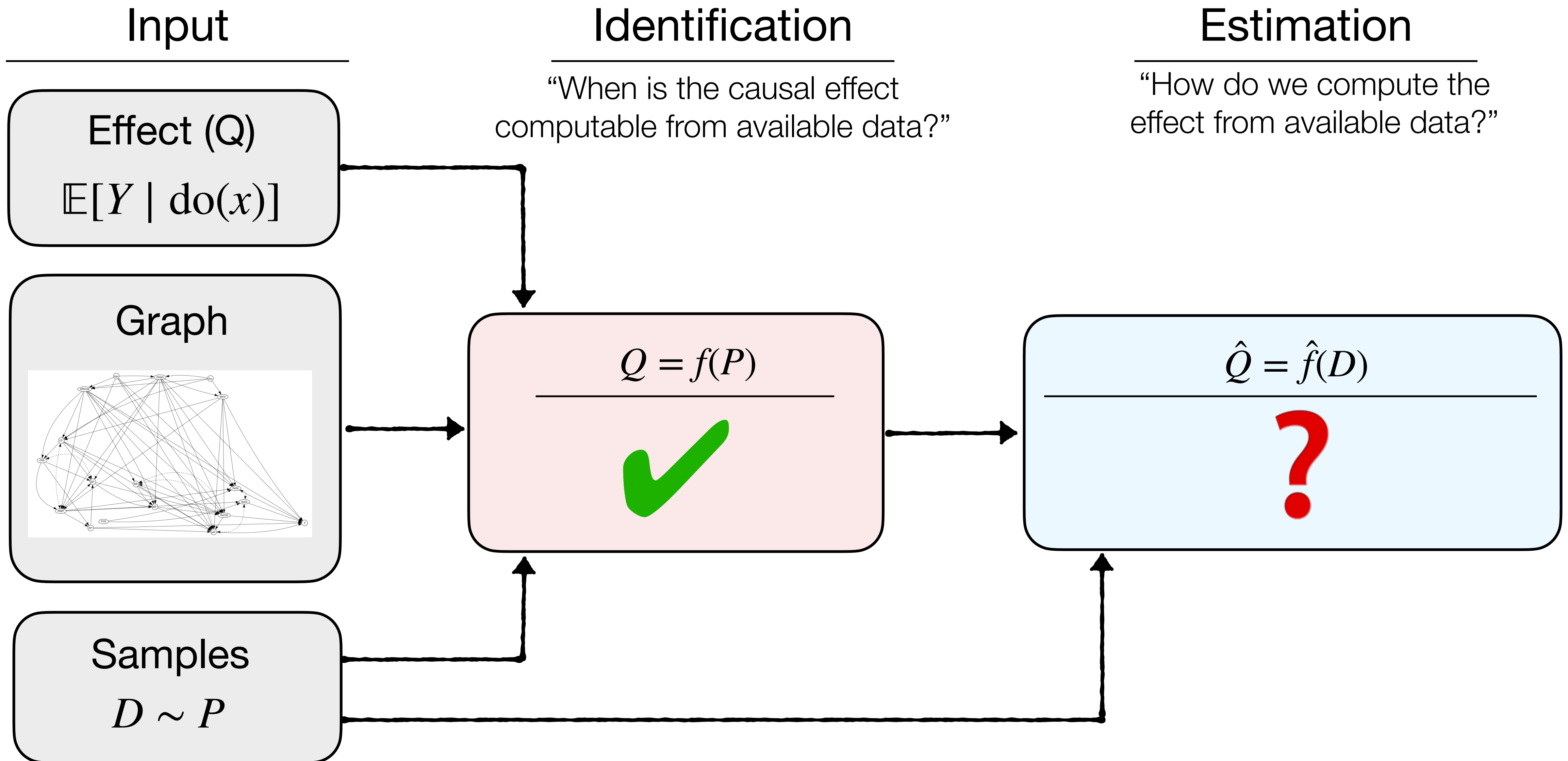
Task 1: Estimating from Observations



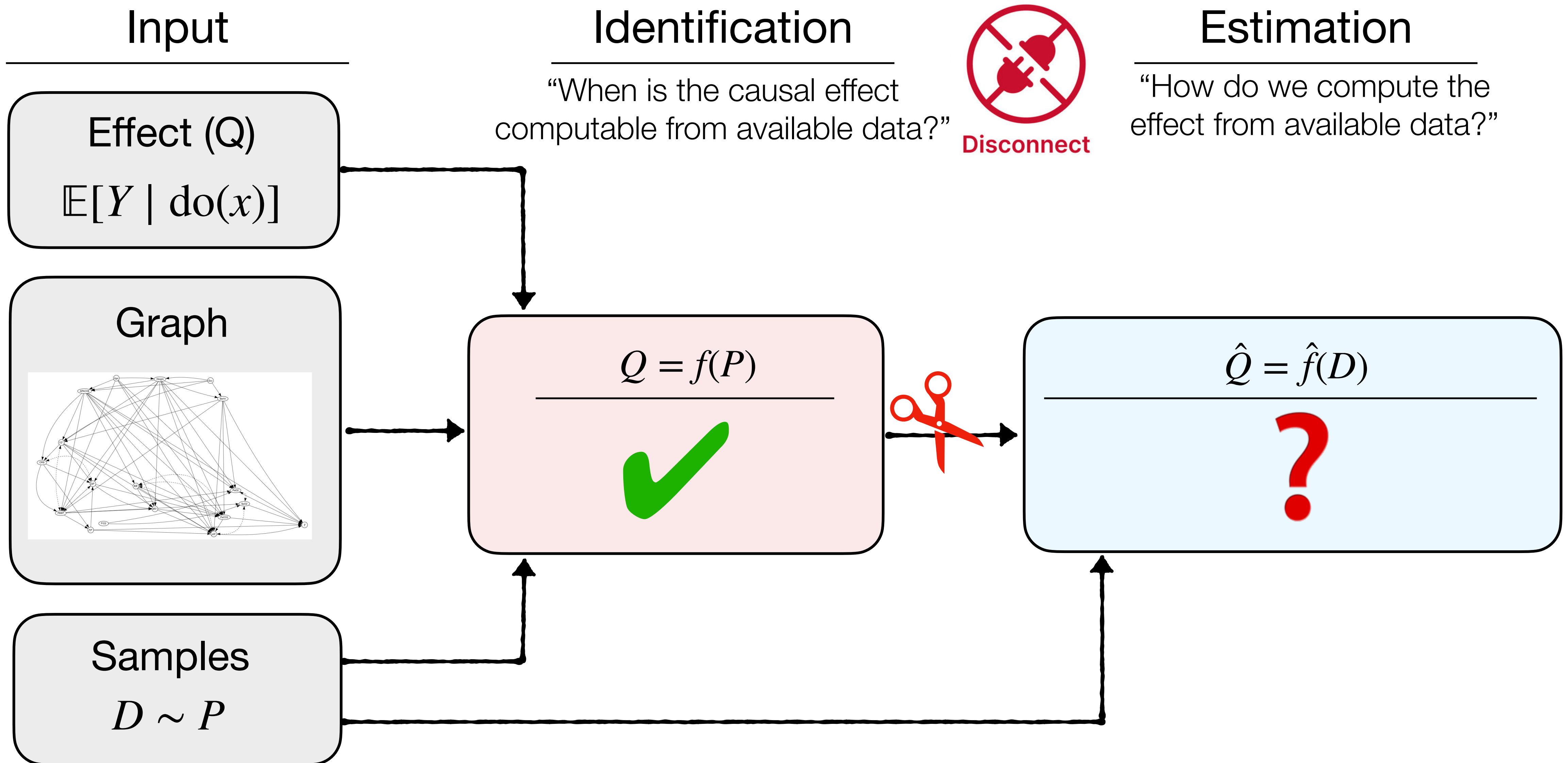
Task 1: Estimating from Observations



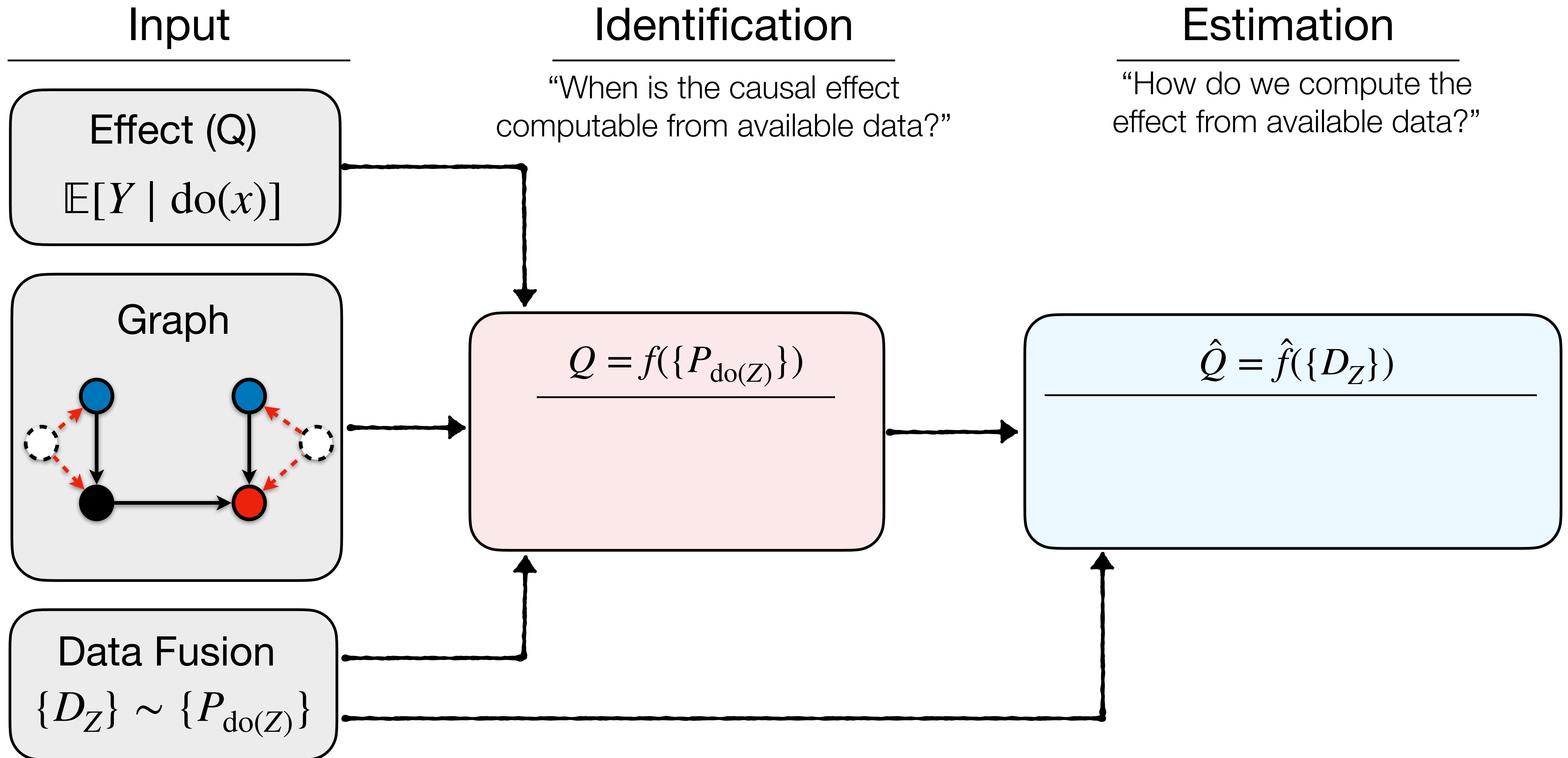
Task 1: Estimating from Observations



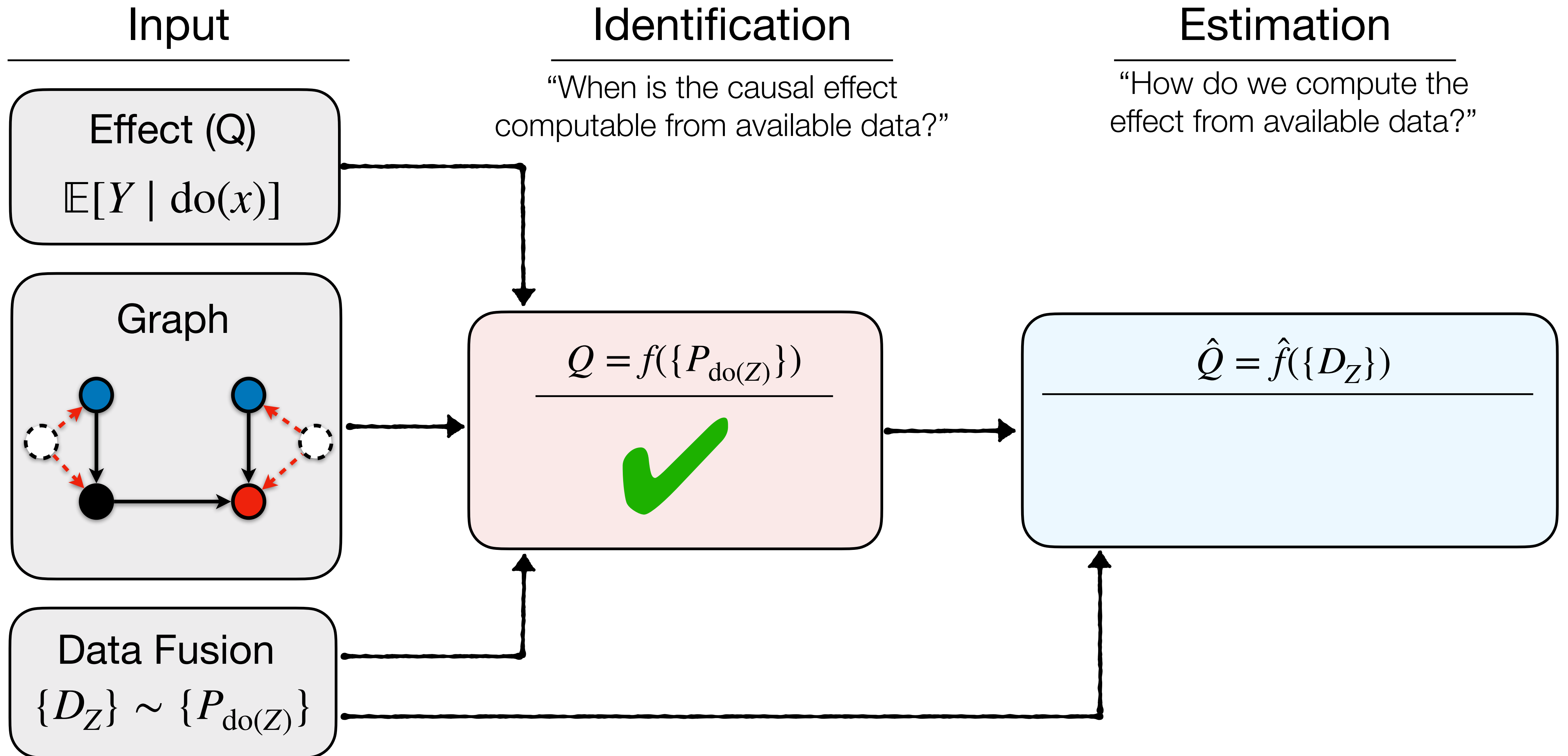
Task 1: Estimating from Observations



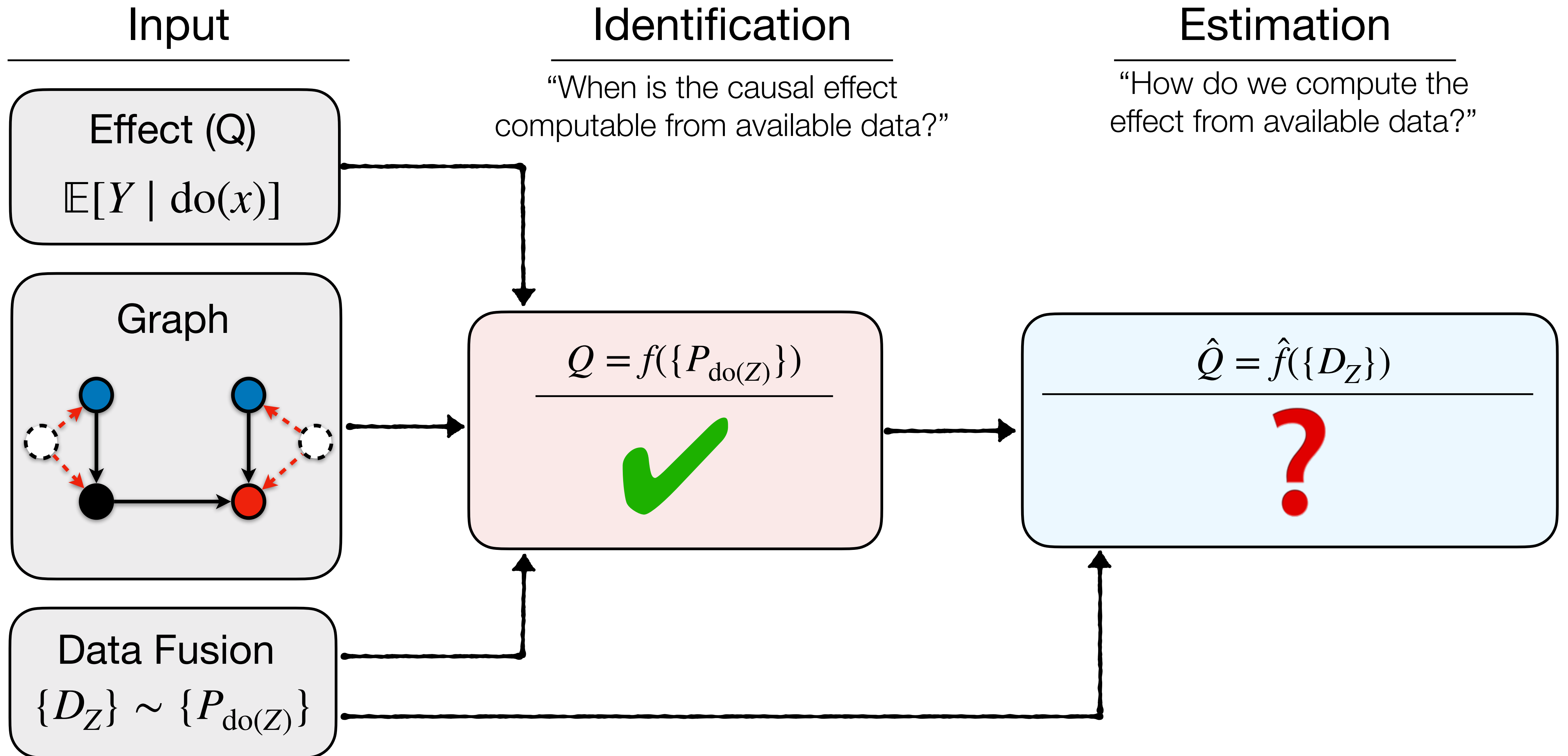
Task 2: Estimating from Data Fusion



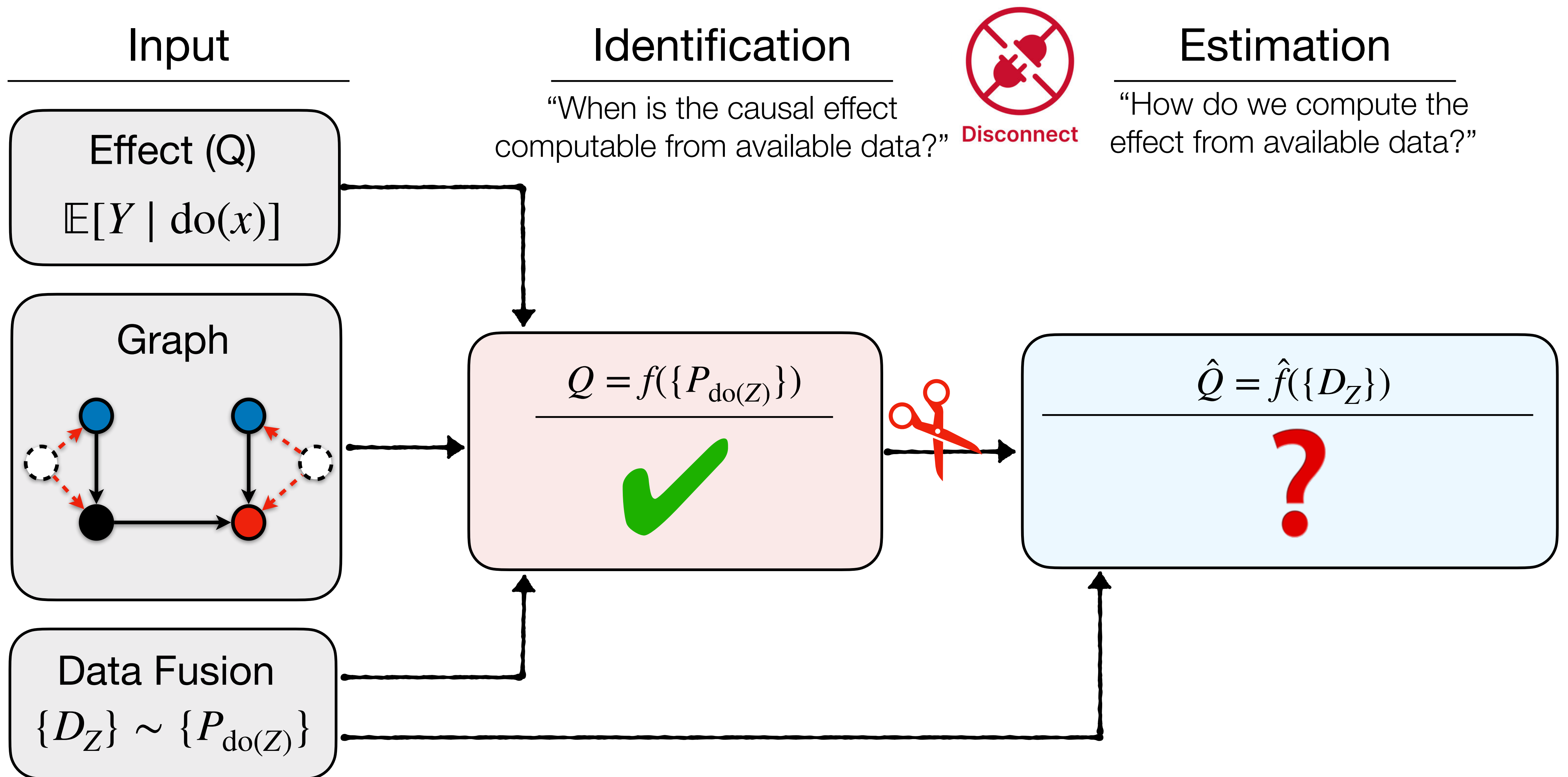
Task 2: Estimating from Data Fusion



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

■
■
■

Retrospection

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

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

Offline Policy Evaluation

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

Recovery rate of a drug dosage policy given baseline characteristics

■
■
■

Domain Transfer

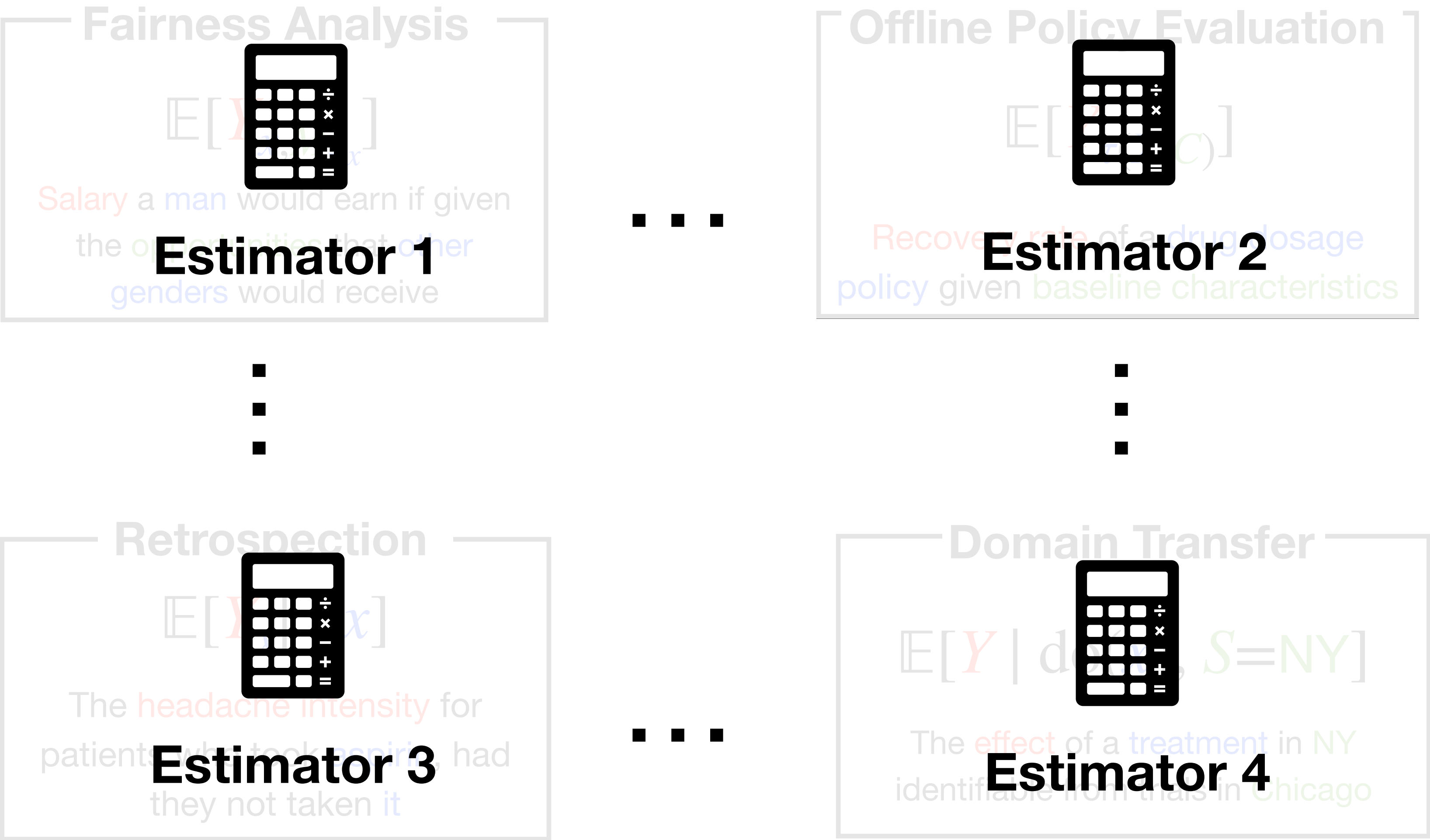
$$\mathbb{E}[Y | \text{do}(x), S=\text{NY}]$$

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

■ ■ ■

■ ■ ■

Task 3: Unified Estimation Methods



Task 3: Unified Estimation Methods

Unified causal effect
estimation method

Talk Outline

Talk Outline

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

Talk Outline

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

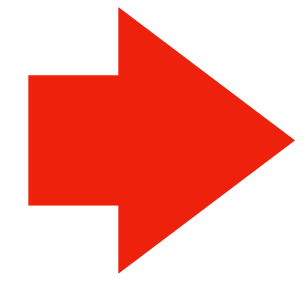
Talk Outline

- ➊ Estimating causal effects from observations
+ its application in healthcare & explainable AI
- ➋ Estimating causal effects from data fusion
- ➌ Unified causal effect estimation method

Talk Outline

- ➊ Estimating causal effects from observations
+ its application in healthcare & explainable AI
- ➋ Estimating causal effects from data fusion
- ➌ Unified causal effect estimation method
- ➍ Summary & Future direction

Talk Outline



1 Estimating causal effects from observations

+ its application in healthcare & explainable AI

Input

Identification



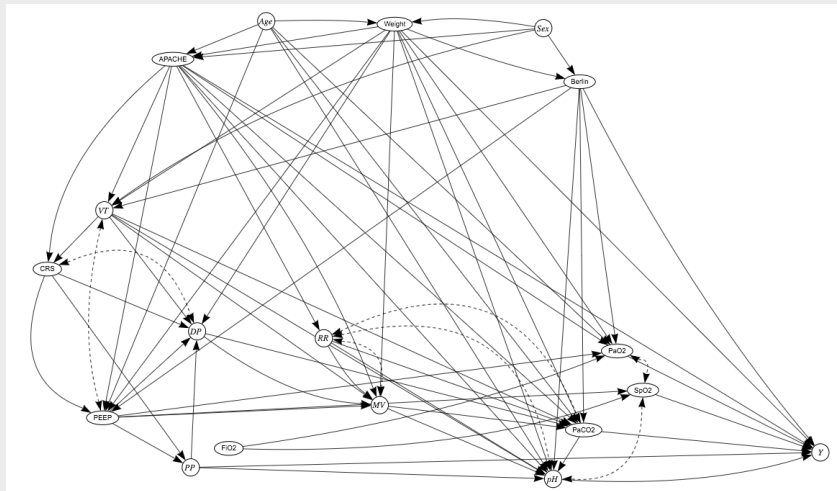
Disconnect

Estimation

Effect (Q)

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

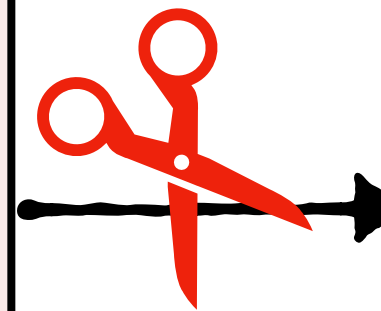
Assumption



Samples

$$D \sim P$$

$$Q = f(P)$$



$$\hat{Q} = \hat{f}(D)$$

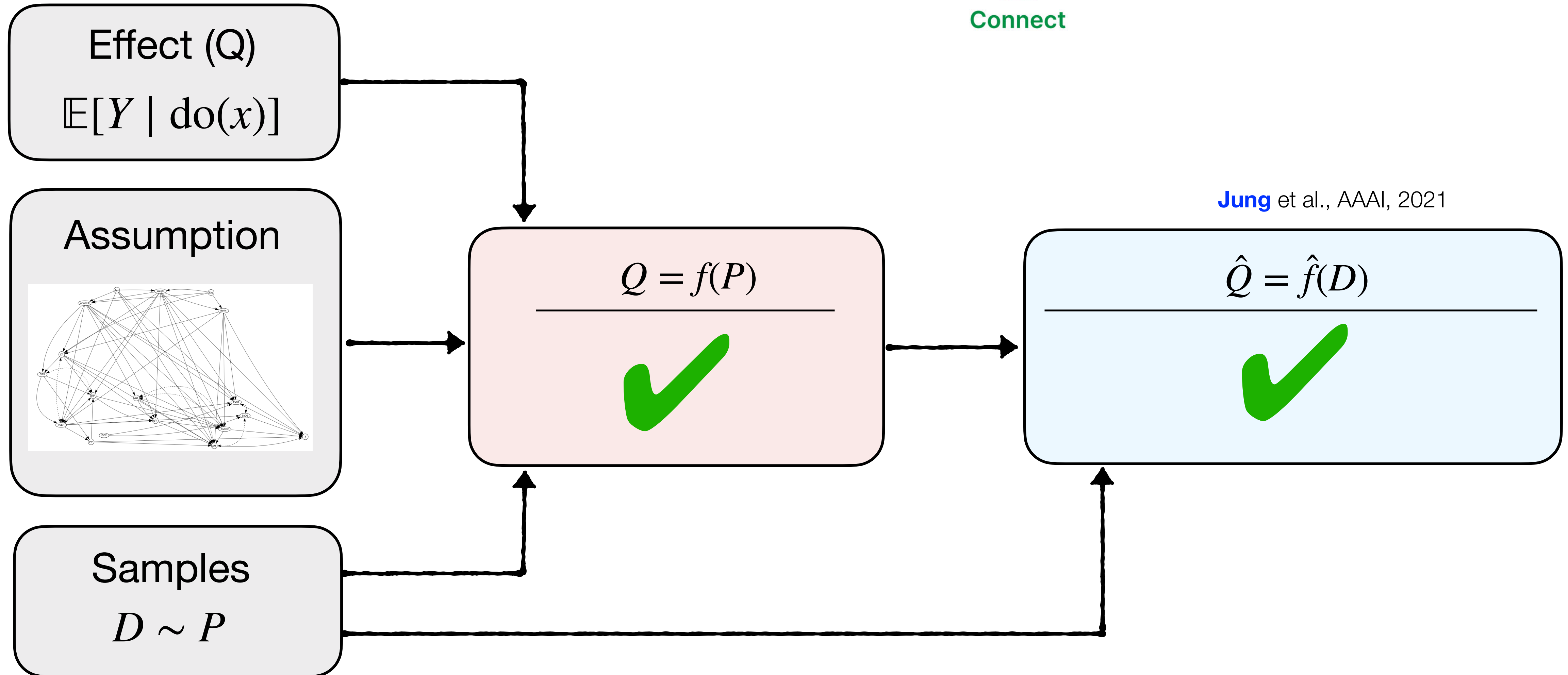


Input

Identification



Estimation

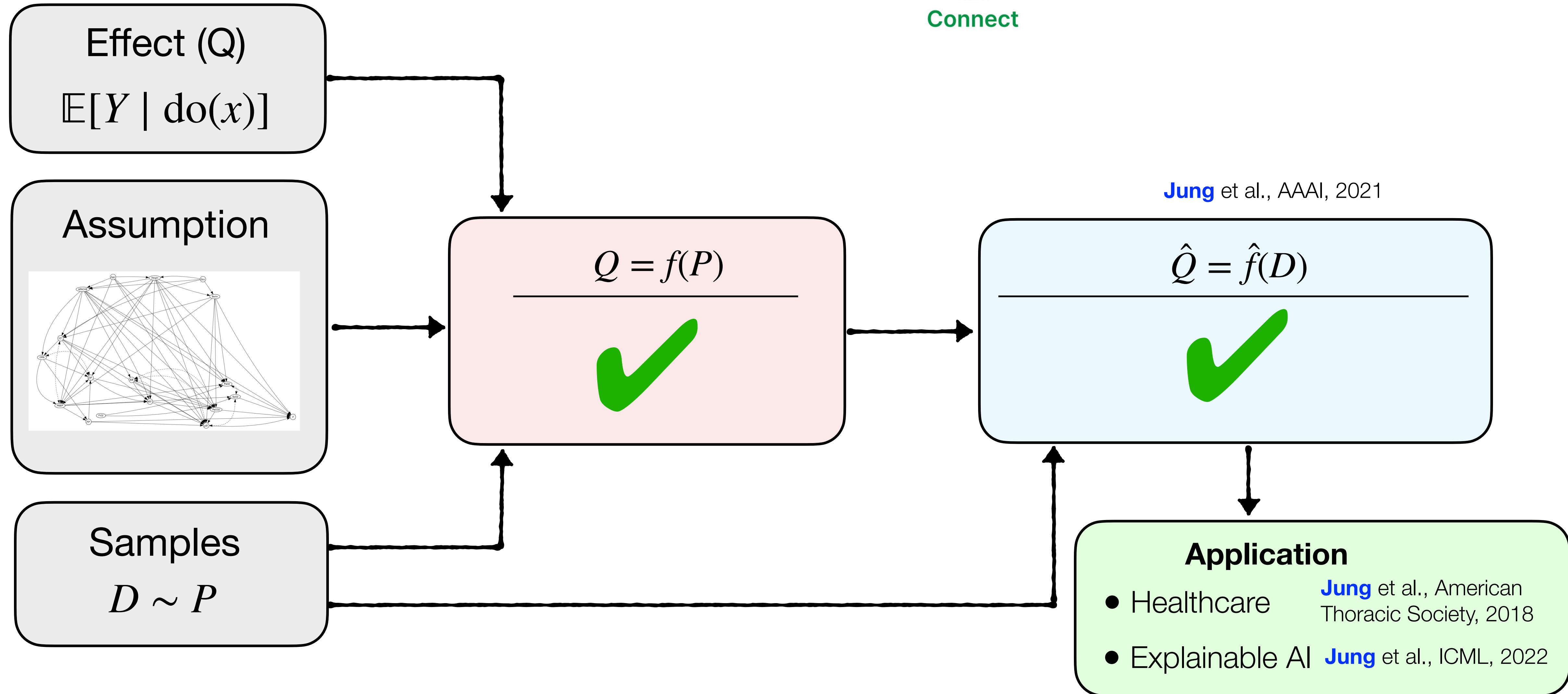


Input

Identification

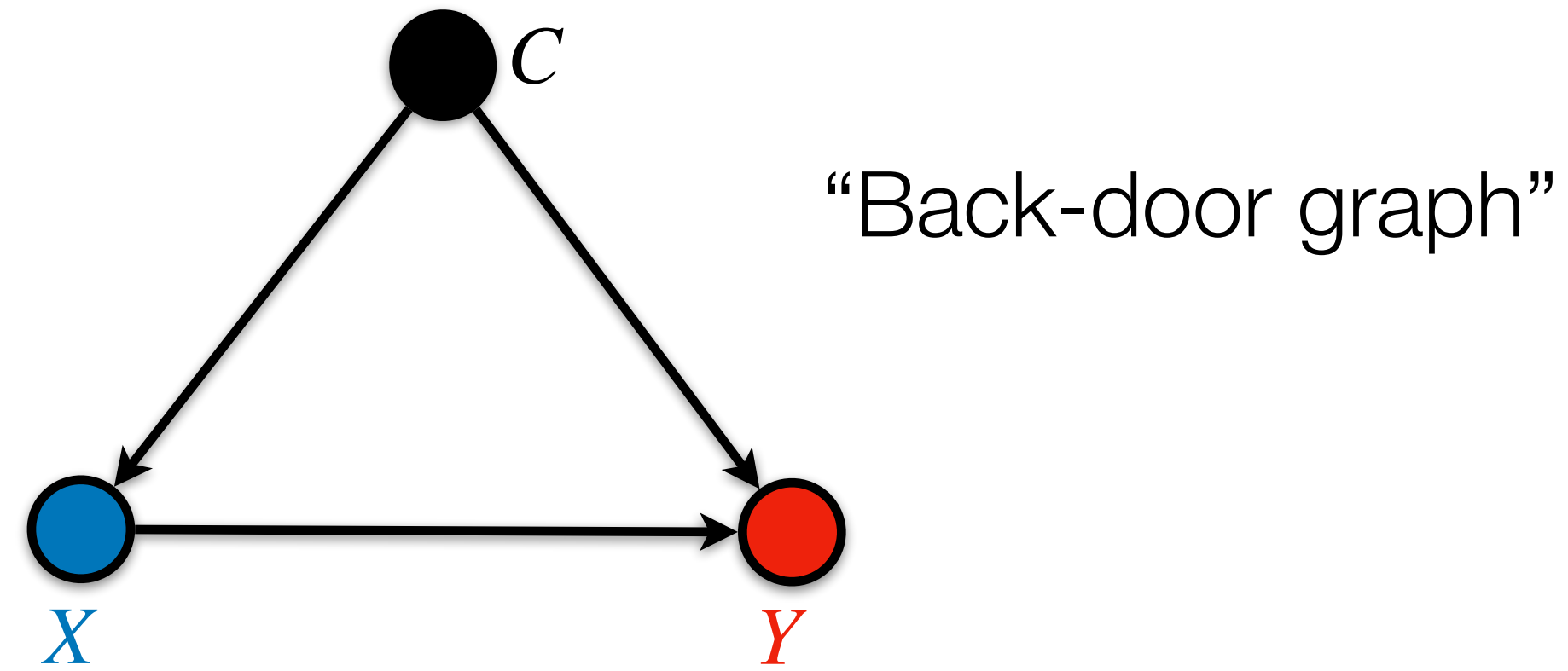


Estimation

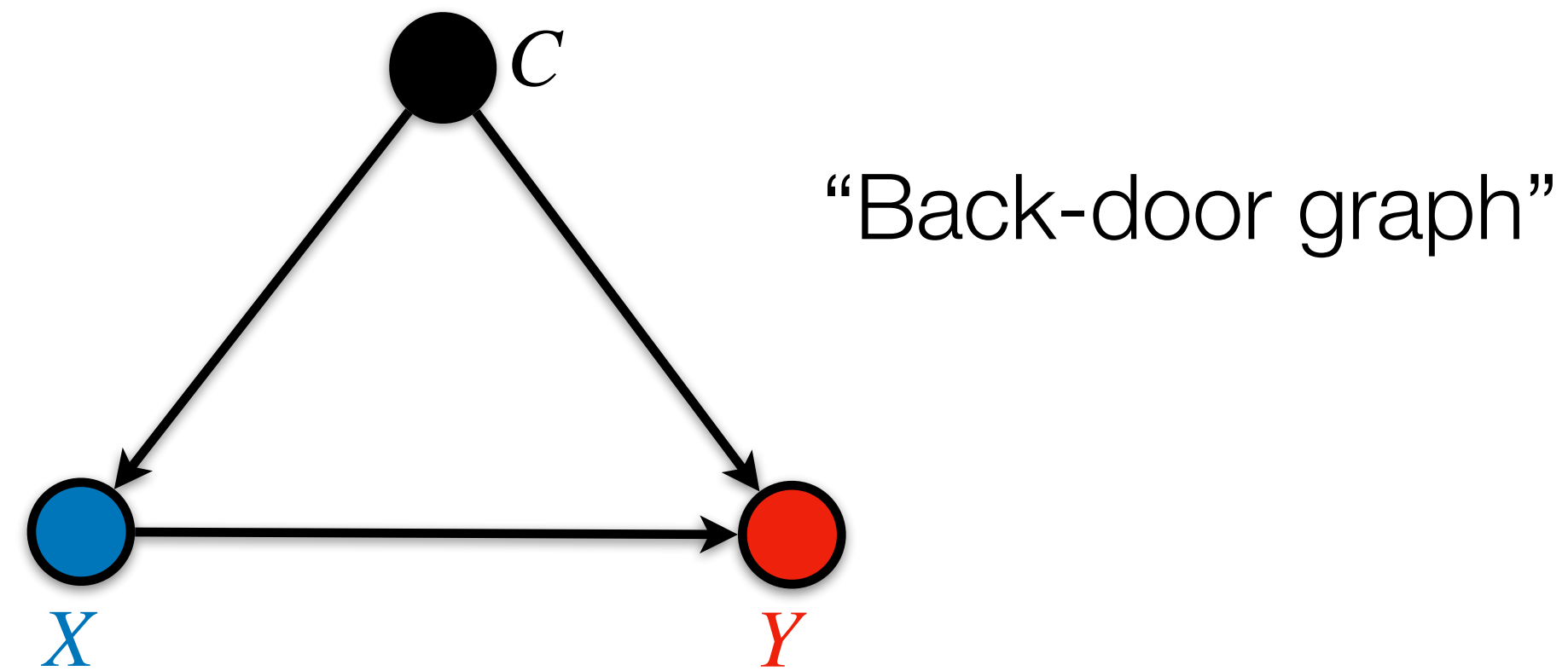


Background: Back-door Adjustment (BD)

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Background: Back-door Adjustment (BD)

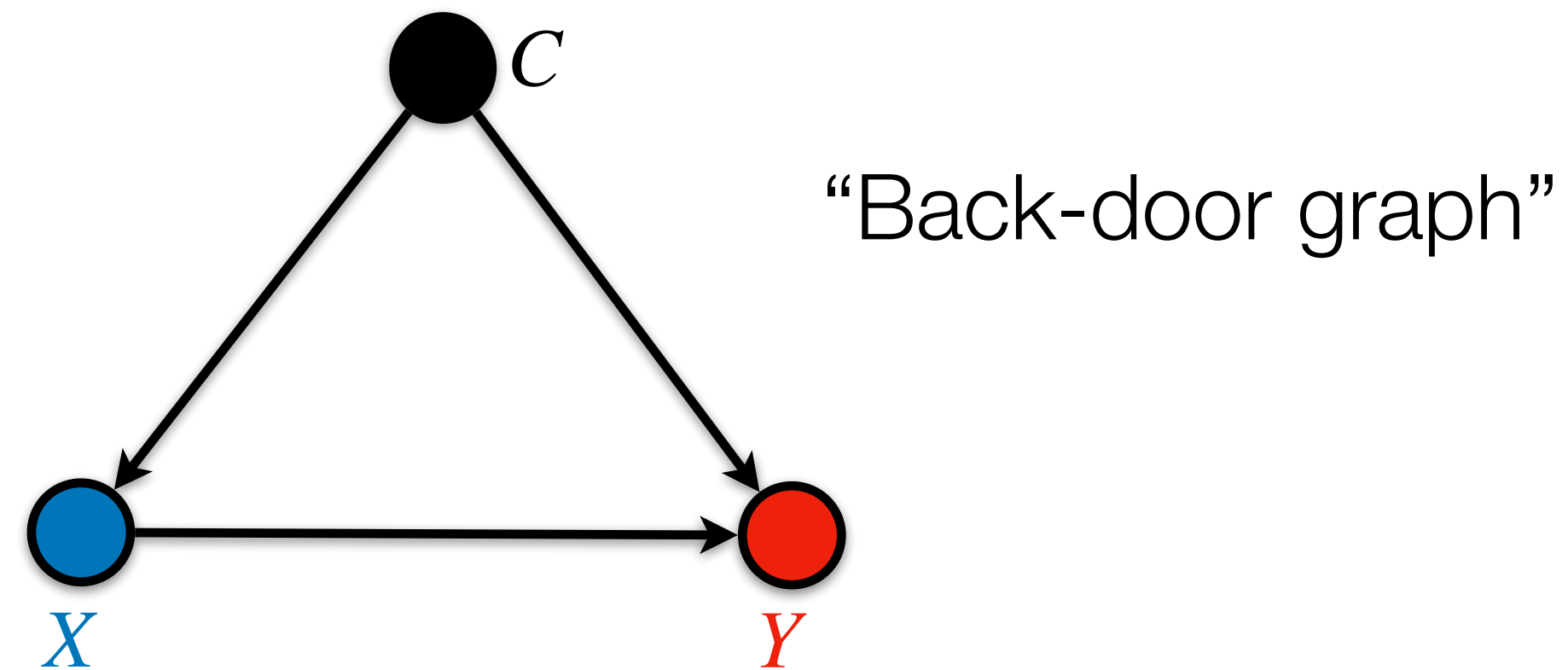


Back-door Criterion

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

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

Background: Back-door Adjustment (BD)

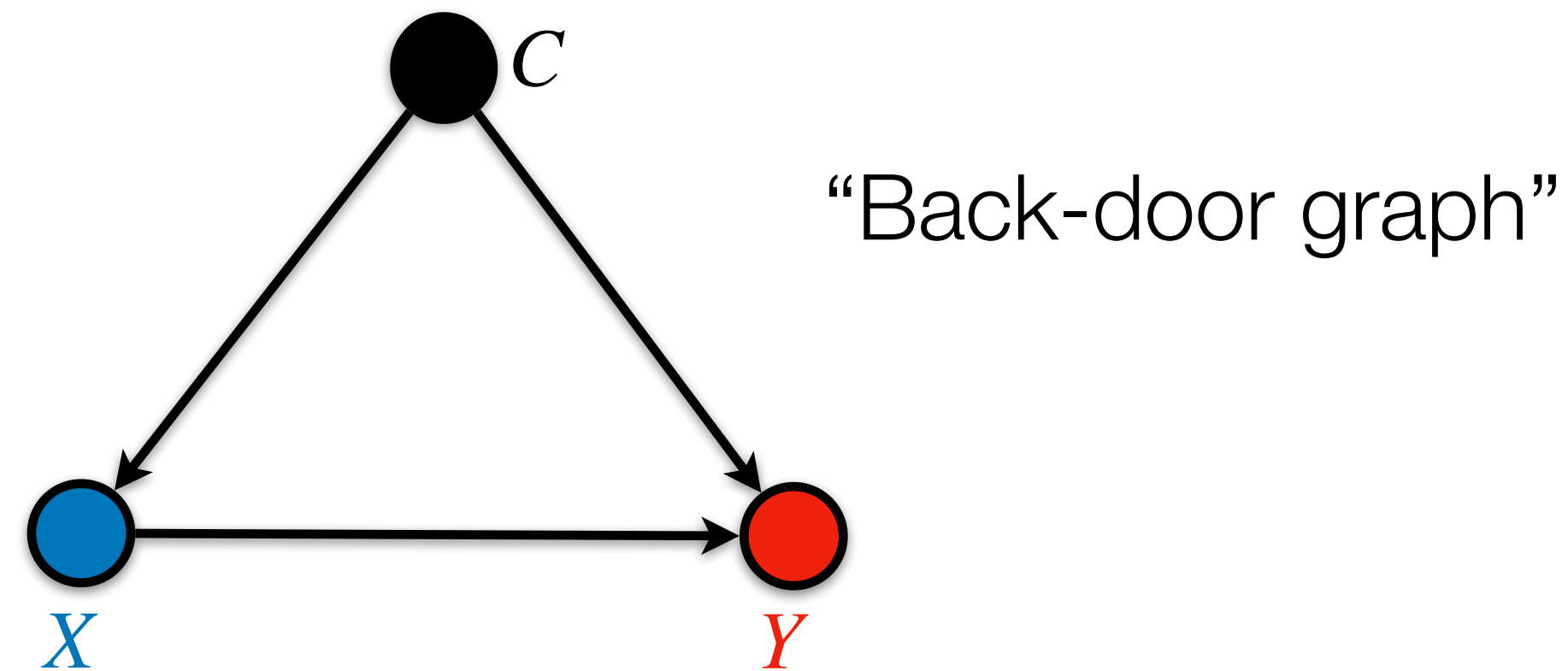


Back-door Criterion

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

Background: Back-door Adjustment (BD)



Back-door Criterion

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

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

“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

DML-BD: Robust Estimator for BD

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

DML-BD: Robust Estimator for BD

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

2 DML-BD($\hat{\mu}$, $\hat{\pi}$) is a robust estimator:

DML-BD: Robust Estimator for BD

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

2 DML-BD($\hat{\mu}$, $\hat{\pi}$) is a robust estimator:

$$\text{Error}(\text{DML-BD}(\hat{\mu}, \hat{\pi}), \text{BD}(\mu, \pi)) = \text{Error}(\hat{\mu}, \mu) \times \text{Error}(\hat{\pi}, \pi)$$

DML-BD: Robust Estimator for BD

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- **Double Robustness:** Error = 0 if either $\hat{\mu} = \mu$ or $\hat{\pi} = \pi$

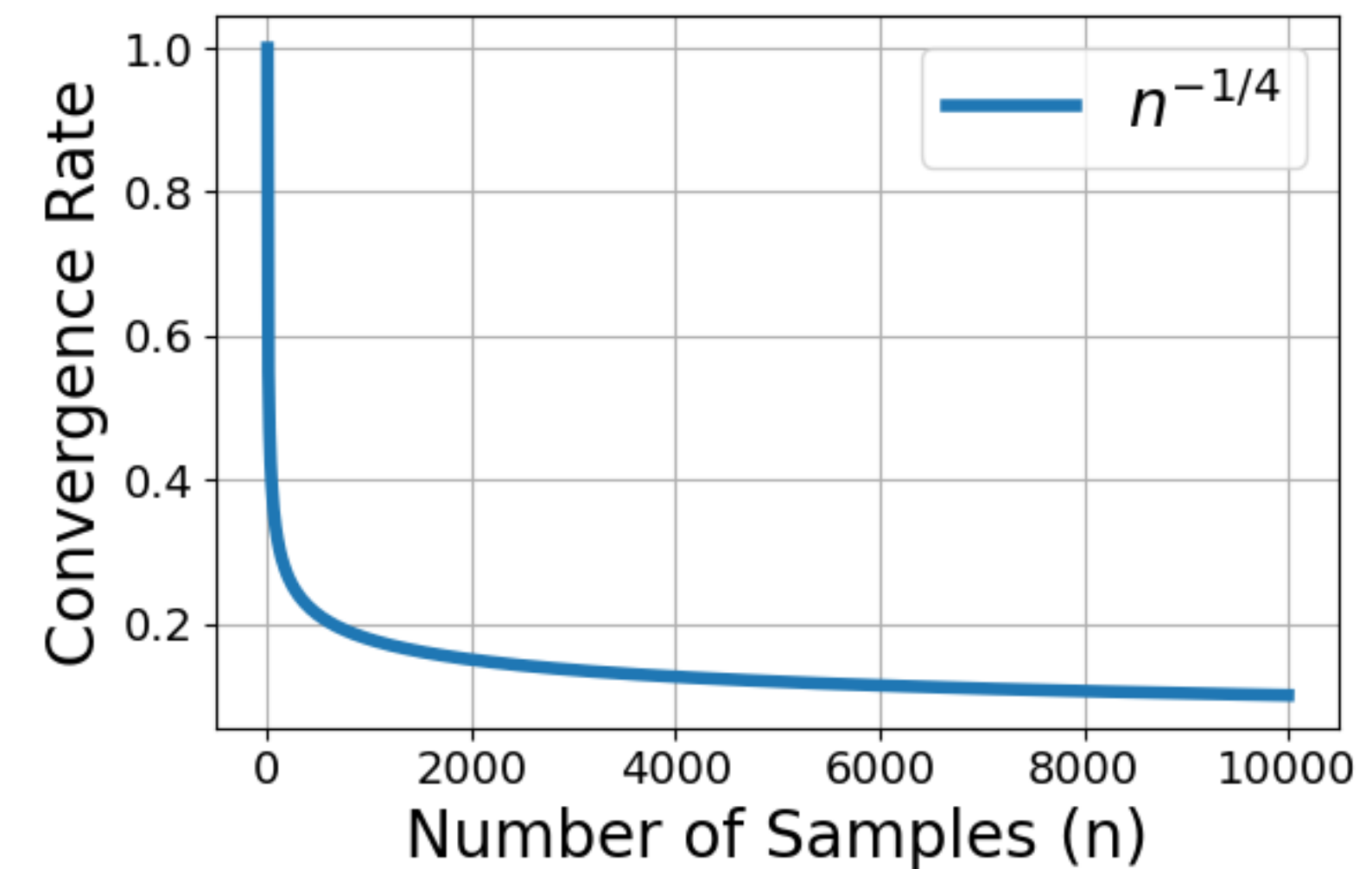
DML-BD: Robust Estimator for BD

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$$\text{Error}(\text{DML-BD}(\hat{\mu}, \hat{\pi}), \text{BD}(\mu, \pi)) = \text{Error}(\hat{\mu}, \mu) \times \text{Error}(\hat{\pi}, \pi)$$

- **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*.

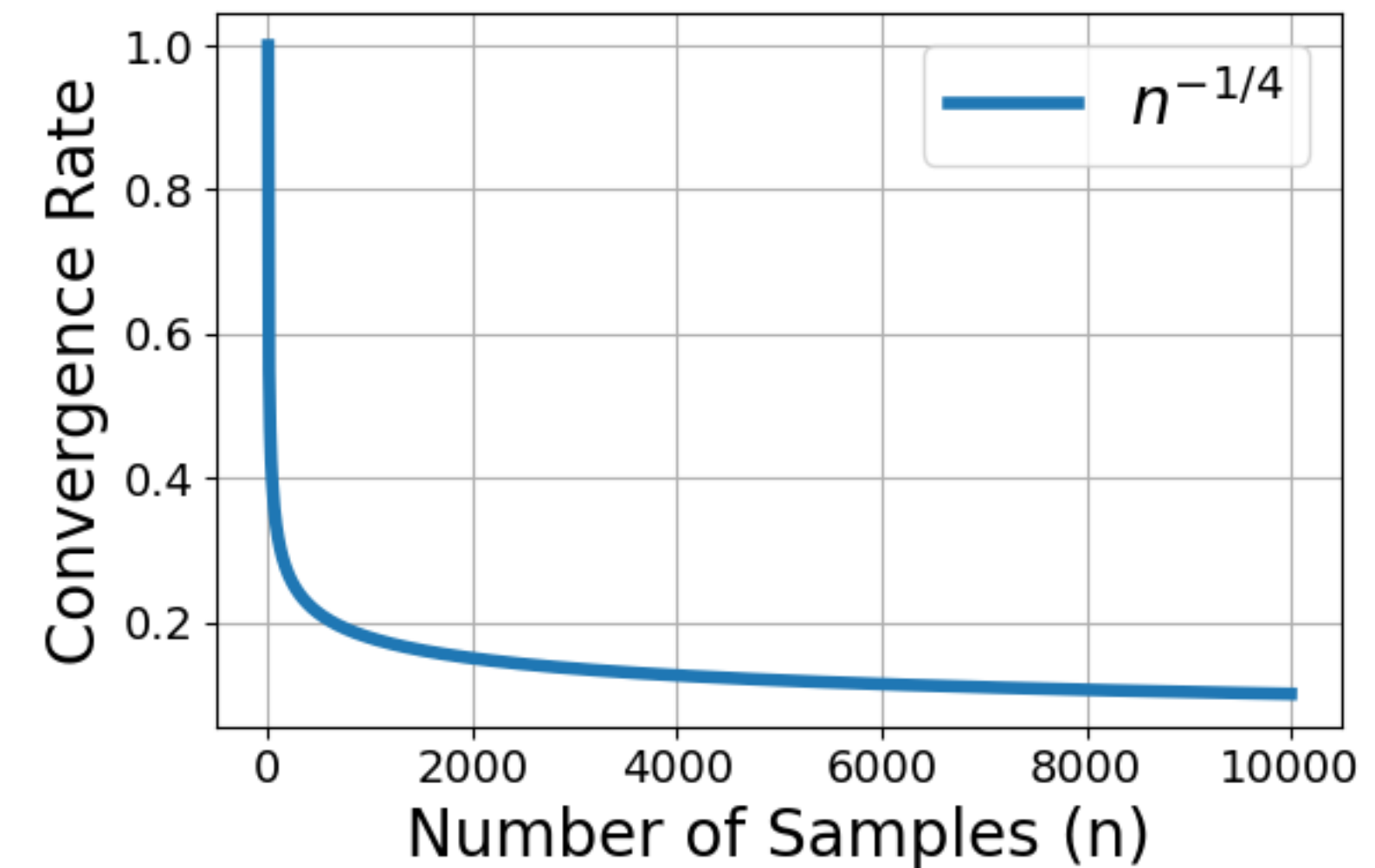
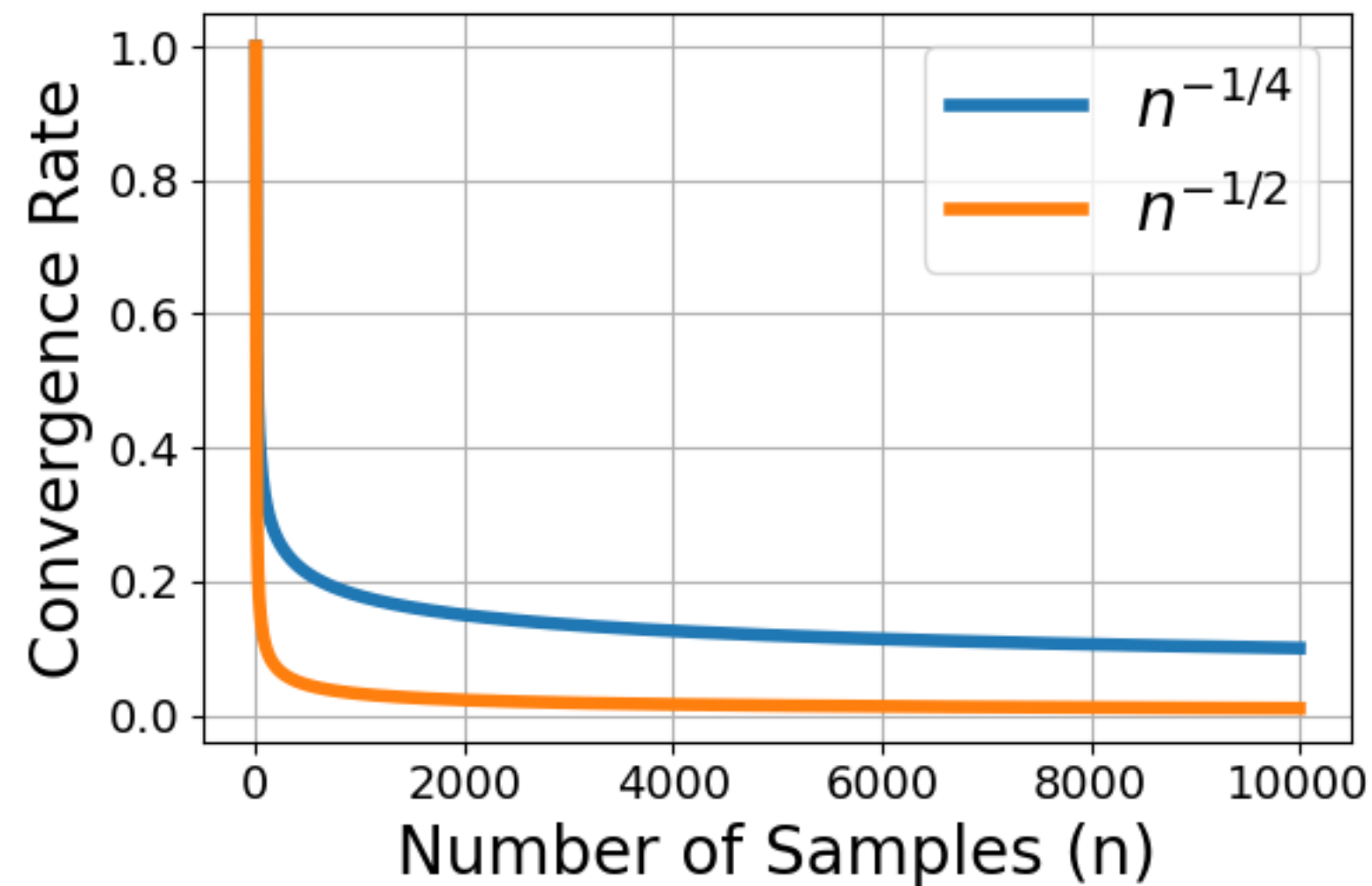
DML-BD: Robust Estimator for BD



$$\text{Error}(\text{DML-BD}(\hat{\mu}, \hat{\pi}), \text{BD}(\mu, \pi)) = \underbrace{\text{Error}(\hat{\mu}, \mu)}_{n^{-1/4}} \times \underbrace{\text{Error}(\hat{\pi}, \pi)}_{n^{-1/4}}$$

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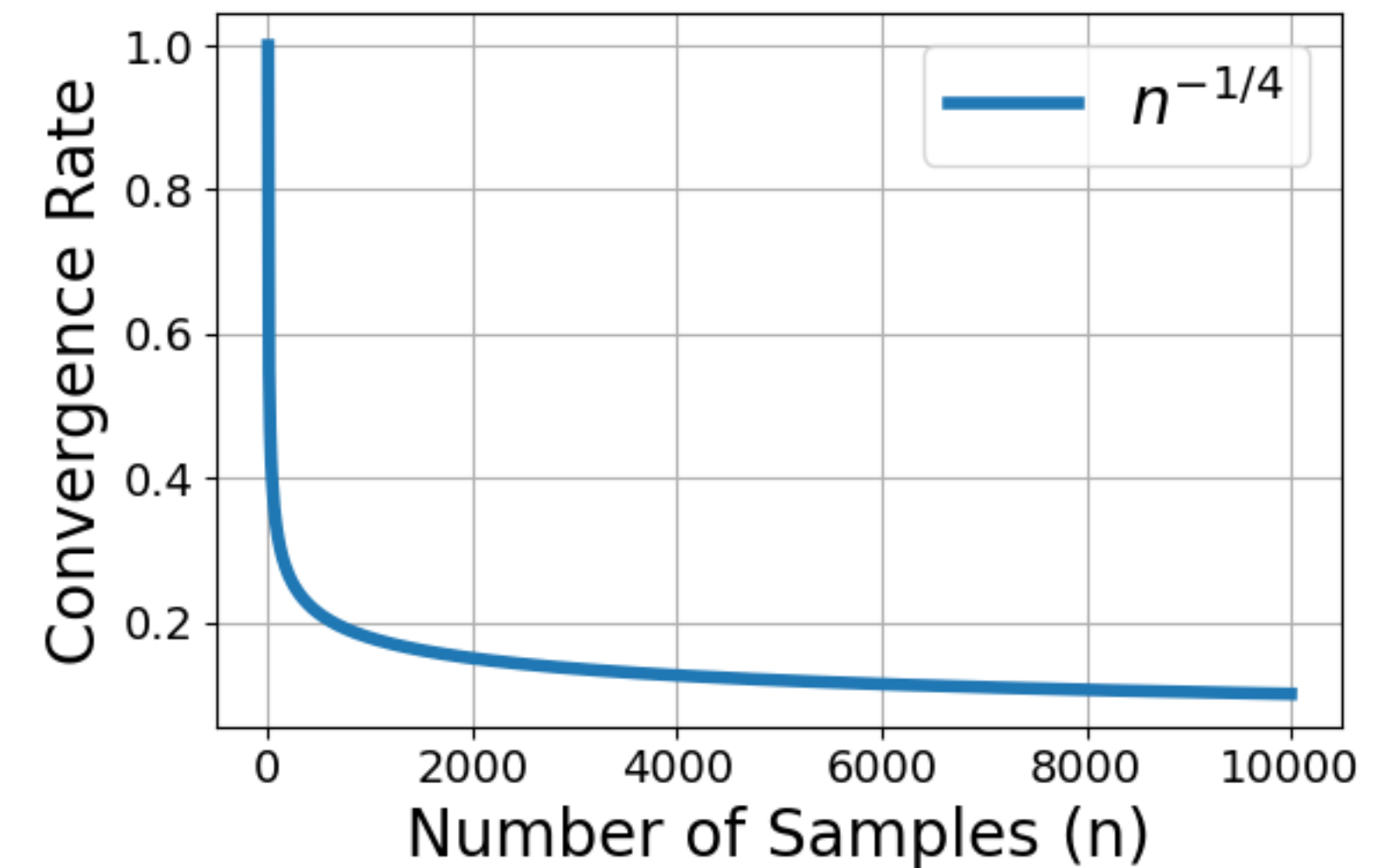
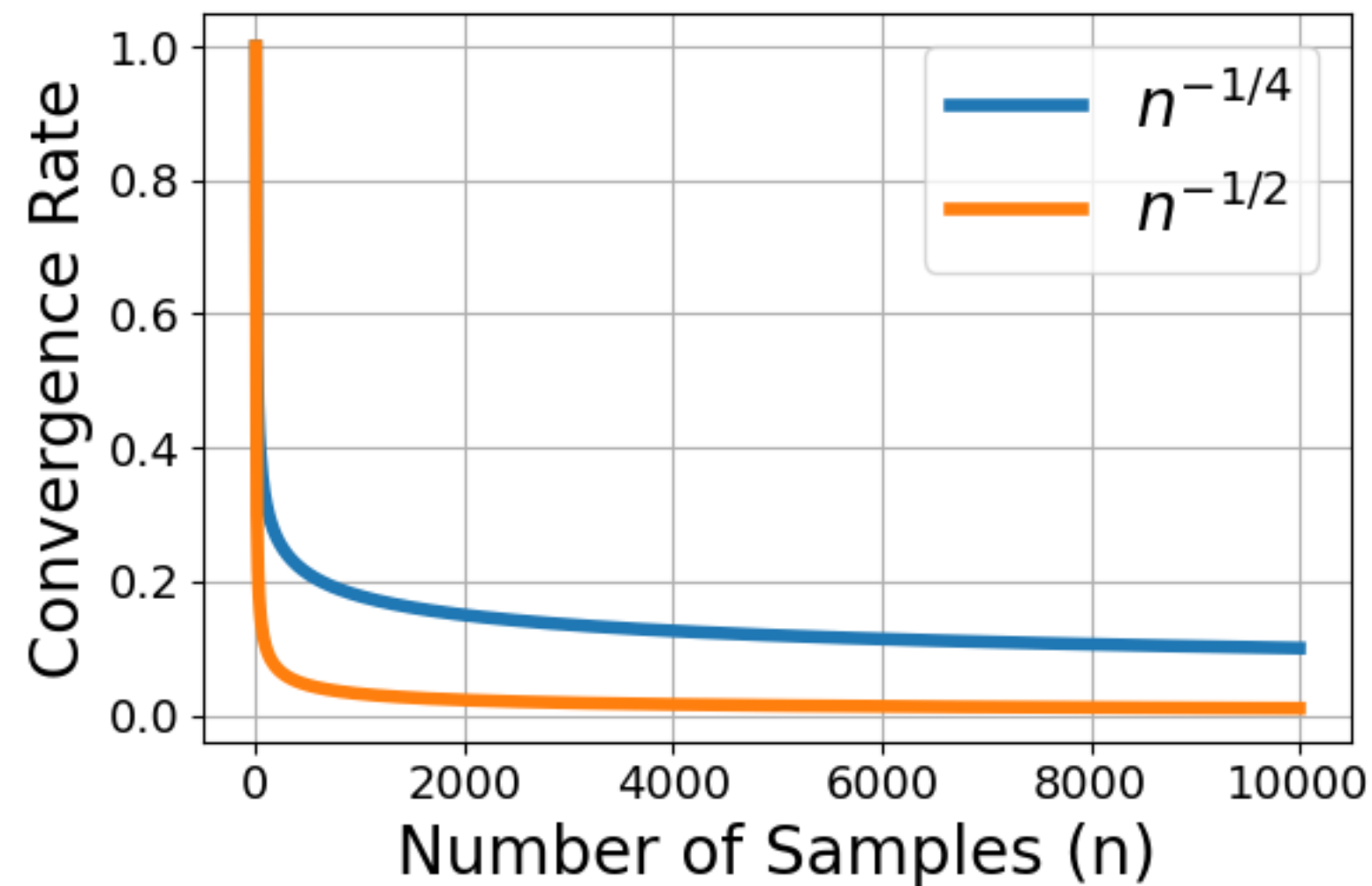
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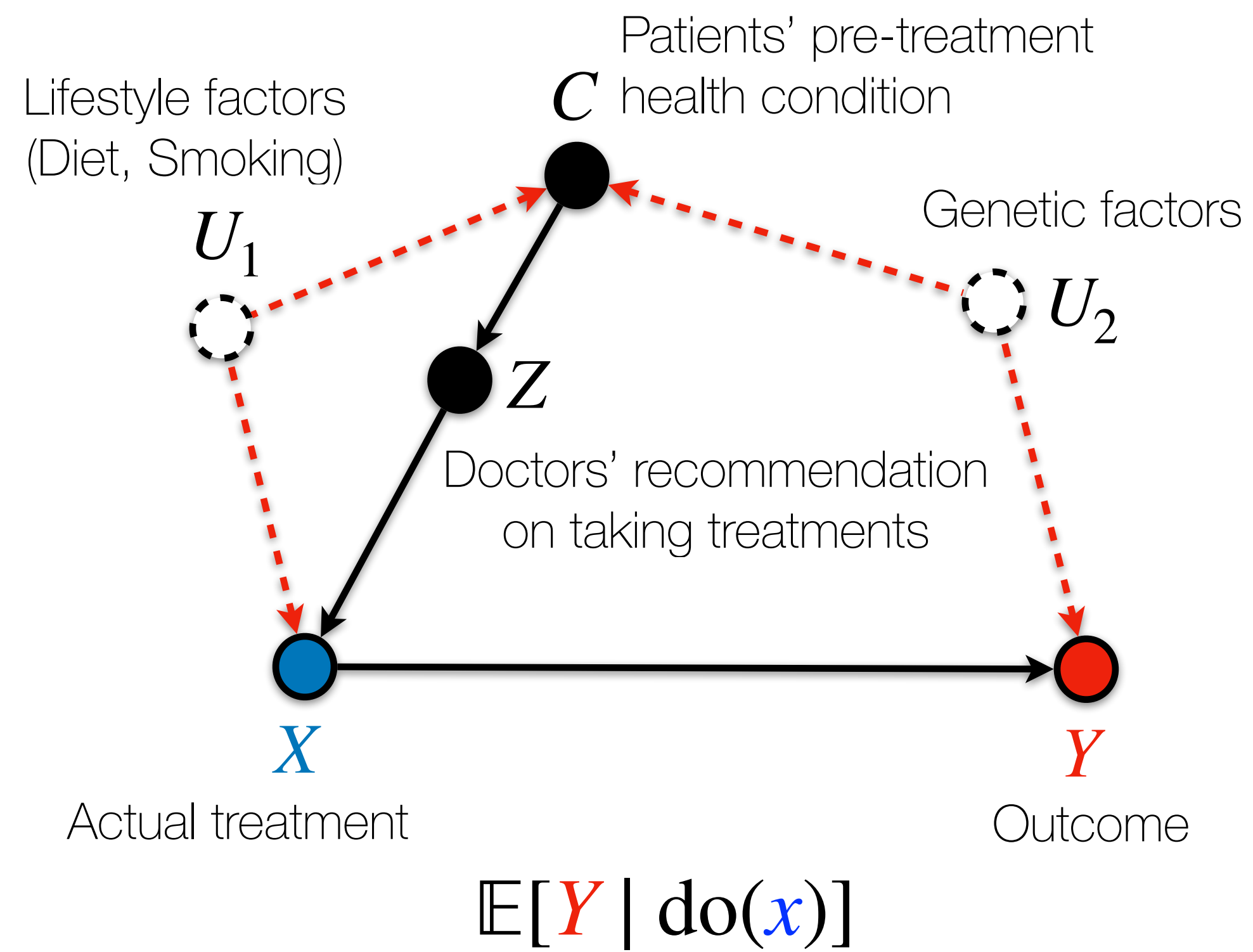
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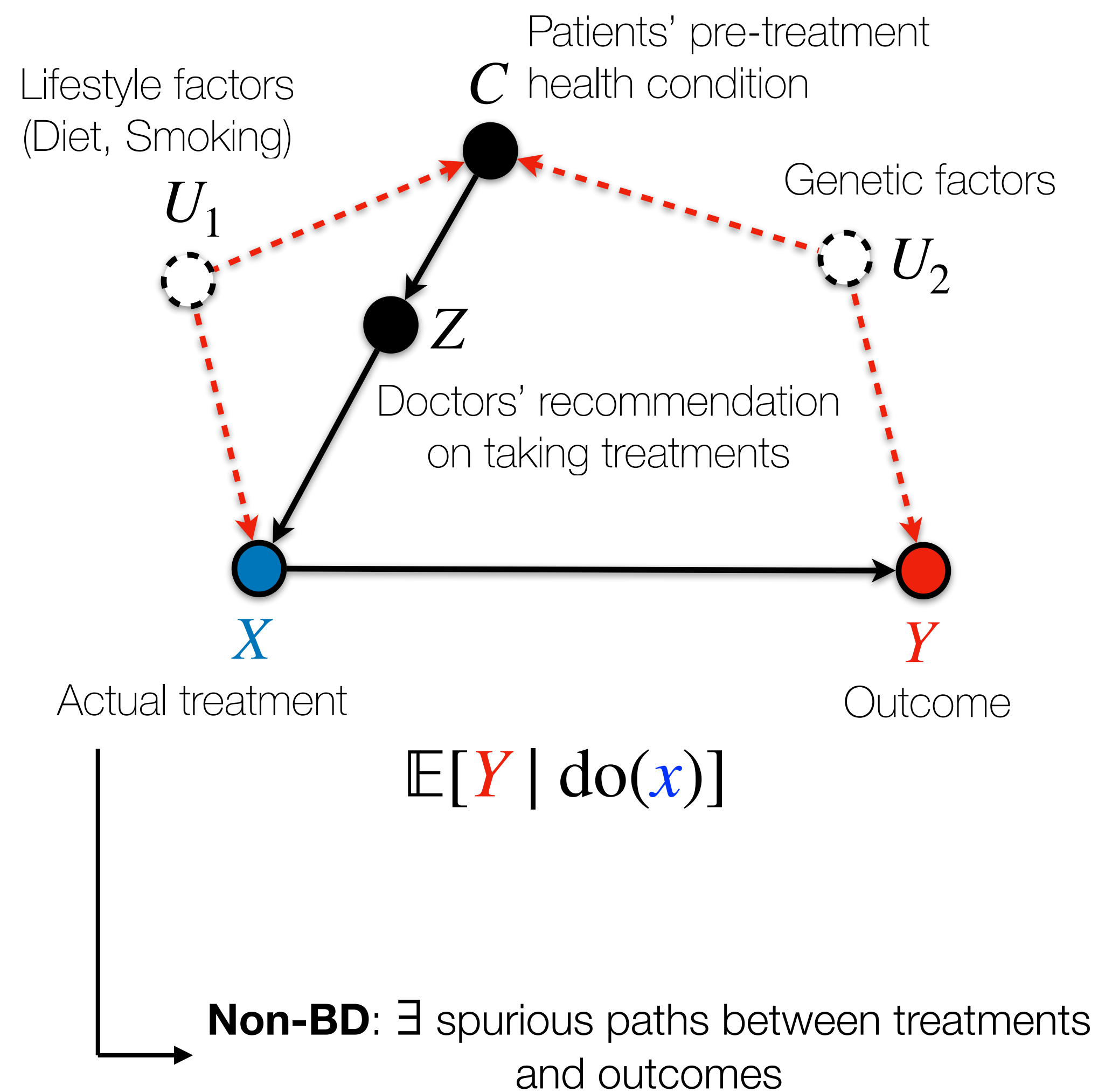
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Property of modern ML models

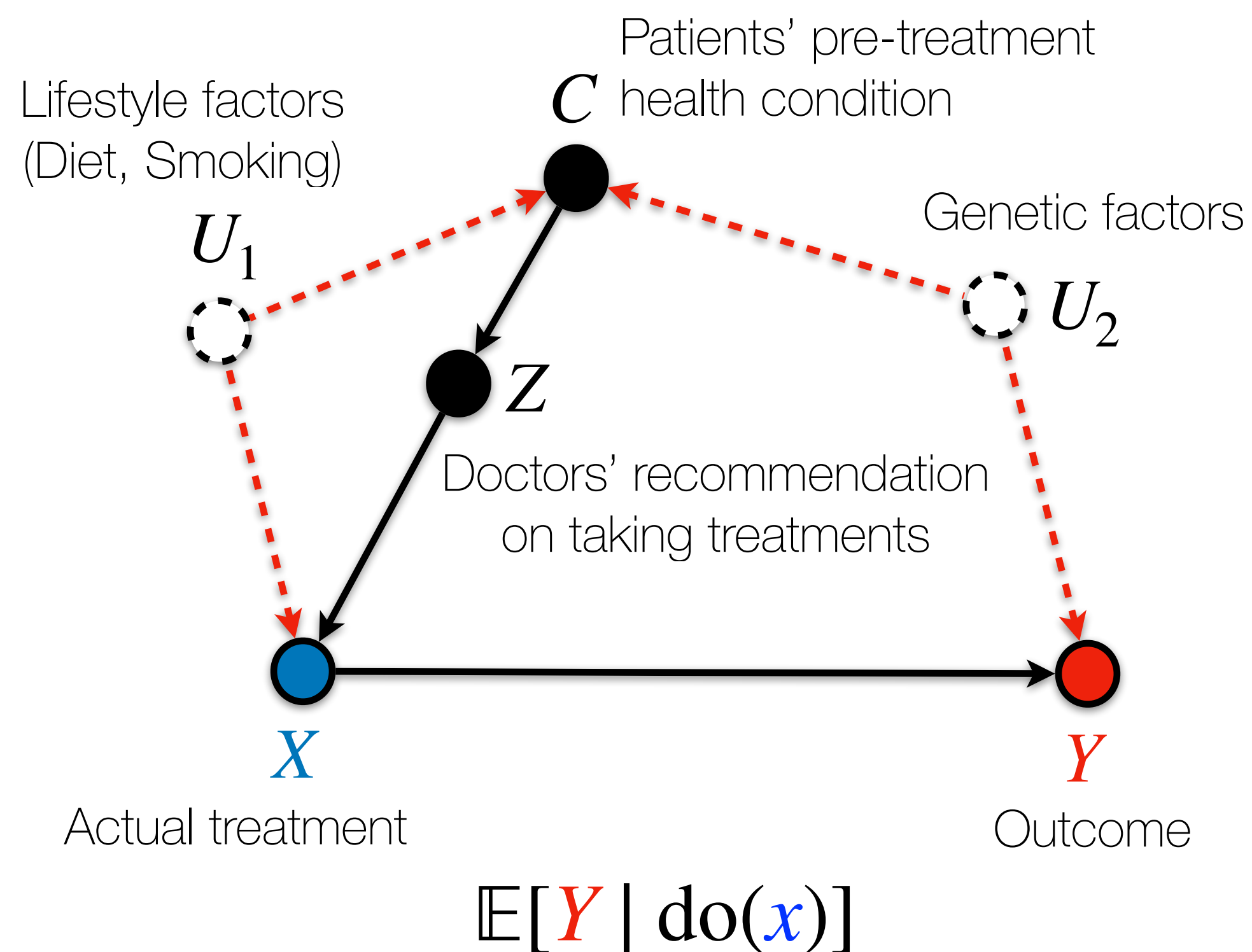
Working example



Working example



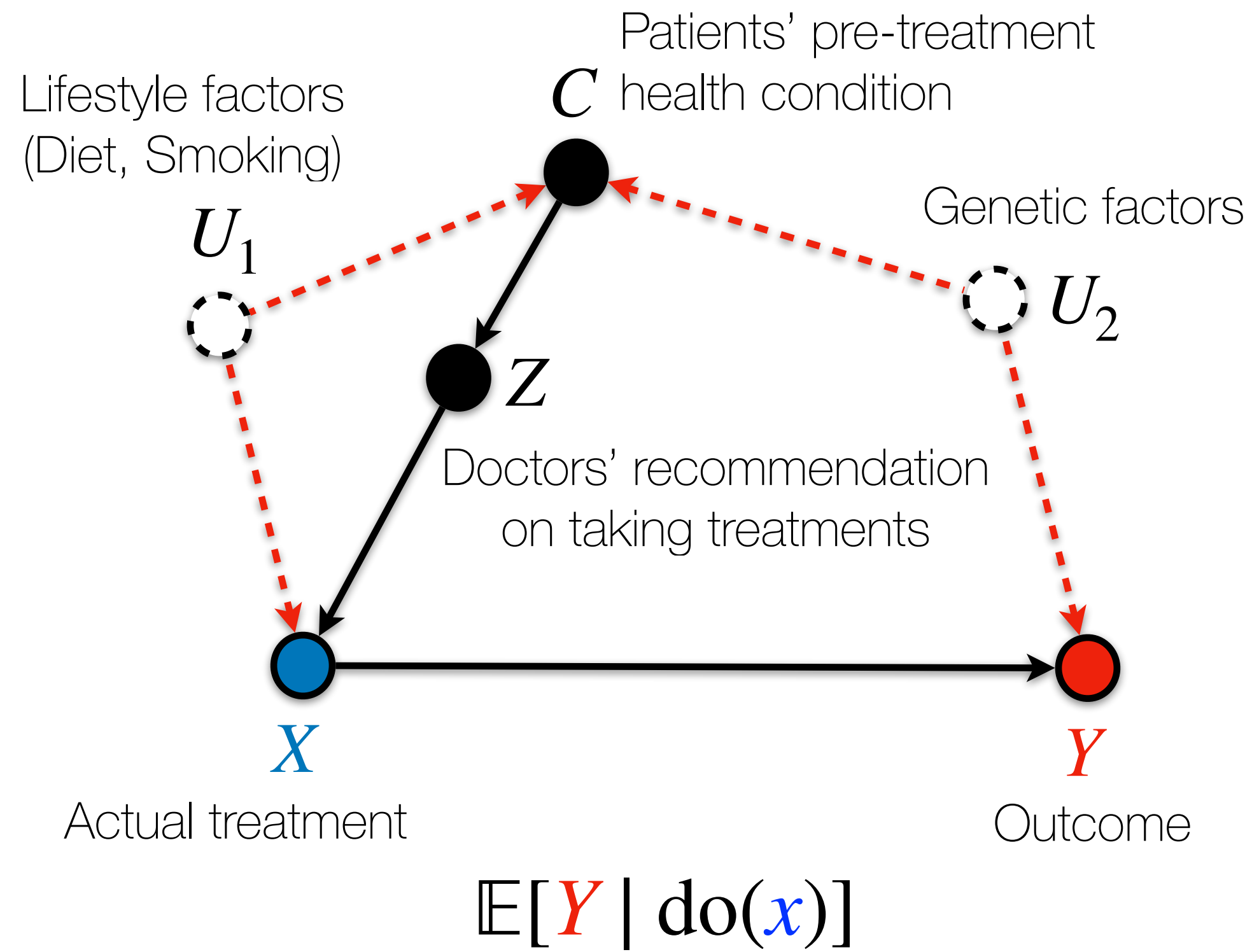
Working example



Identification

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

Working example



Identification

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

Estimation

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

Identification vs. Estimation

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

Identification vs. Estimation

Data	Scenario	Identification	Estimation
$D \sim P$ Observational	Back-door (BD)		
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Identification vs. Estimation

Data	Scenario	Identification	Estimation
$D \sim P$ Observational	Back-door (BD)	✓	✓
	Non-BD	✓	

Identification vs. Estimation

Data	Scenario	Identification	Estimation
$D \sim P$ Observational	Back-door (BD)	✓	✓
	Non-BD	✓	?

Idea for connecting BD and Identification

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

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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

Background: Causal Effect Identification

Identification

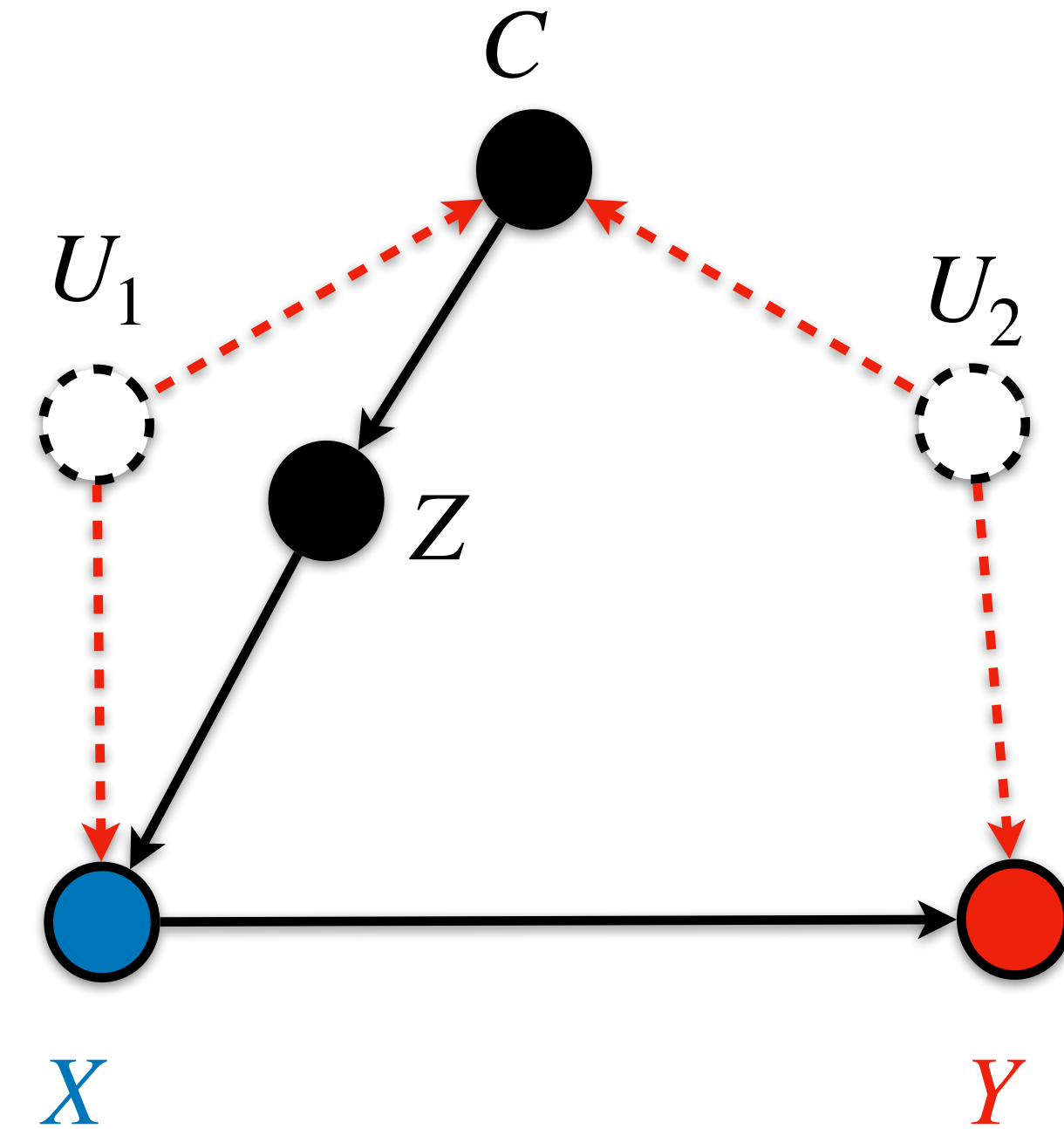
- spanning a *tree* from $P(\mathbf{V})$
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“ $P(Y \mid \text{do}(X))$ is a function of $P(\mathbf{V})$ via factorizations & marginalizations”

Background: Causal Effect Identification

Identification

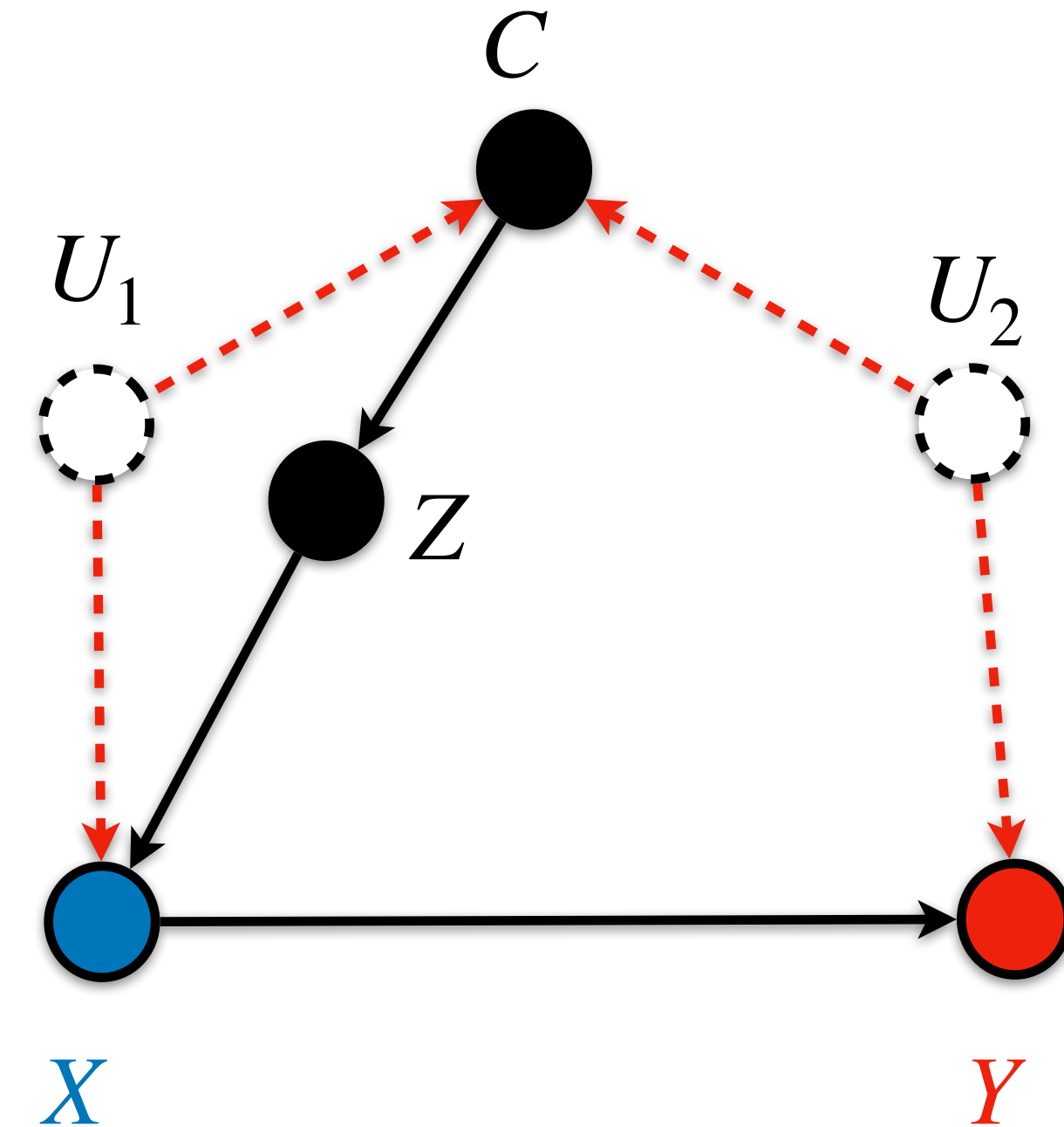
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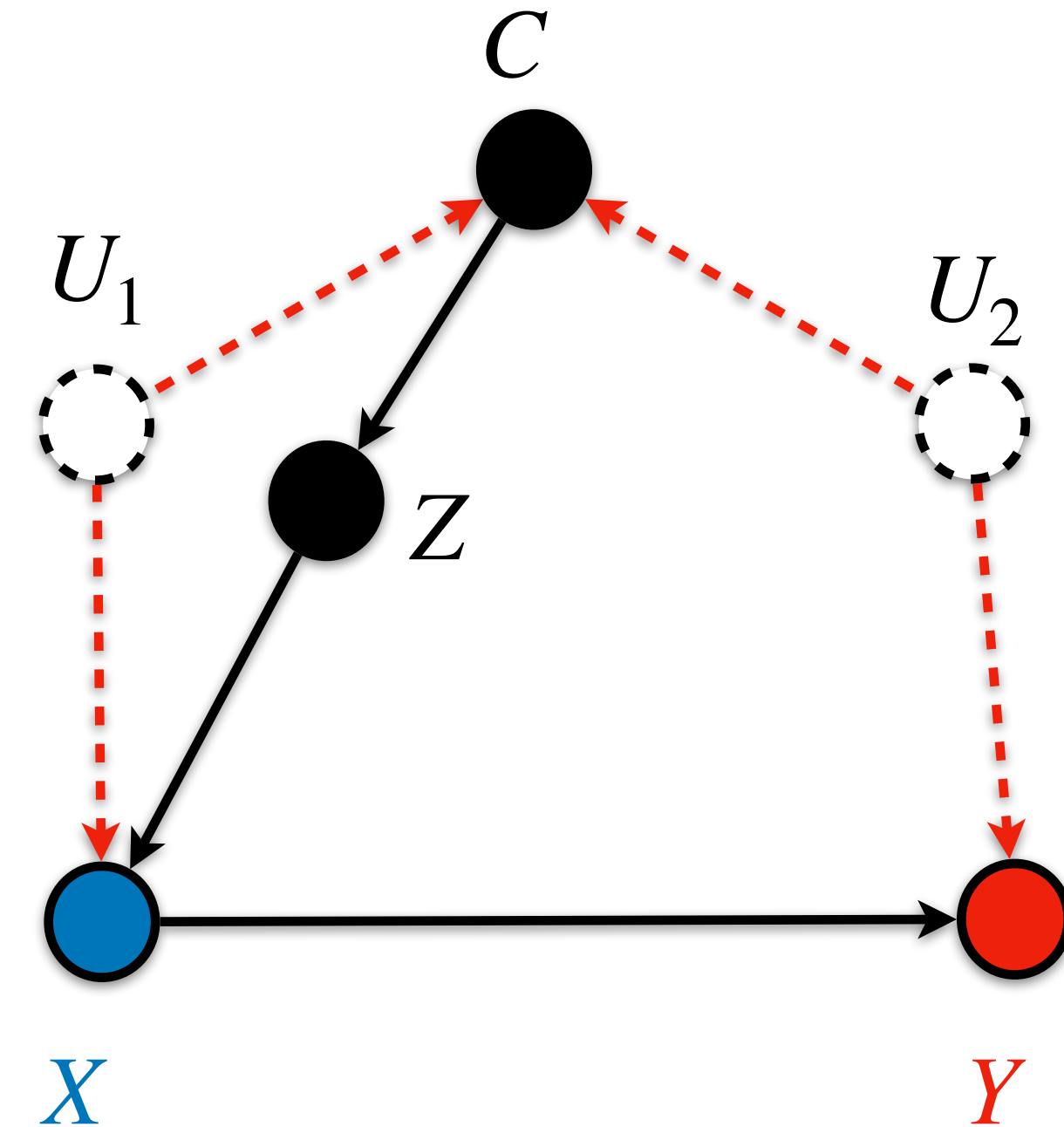


$$P(CZXY)$$

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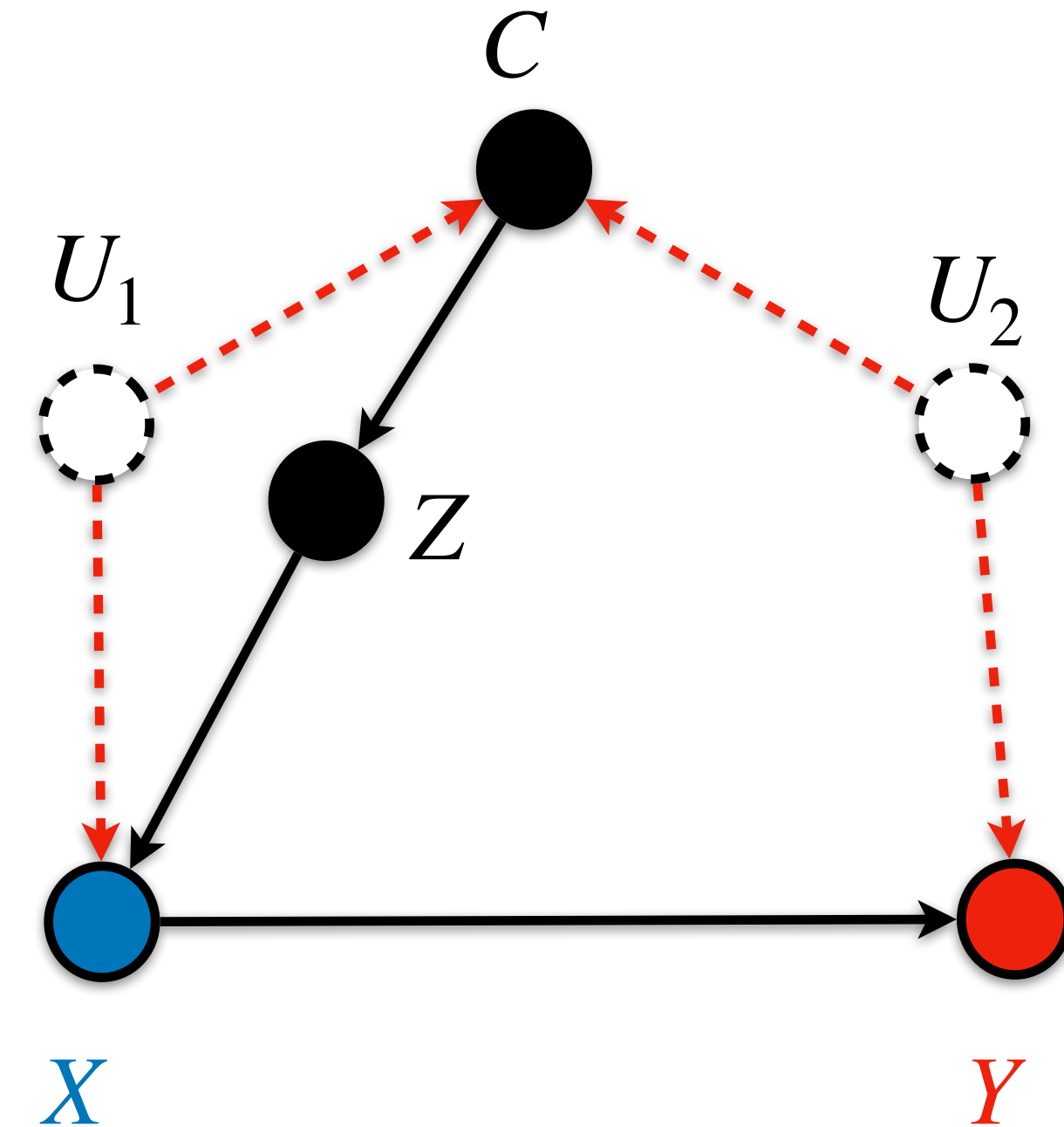
$$P(CZXY) \xrightarrow{\text{Factorization}} P_{\text{do}(Z)}(CXY)$$

$$P(C)P(XY \mid ZC)$$

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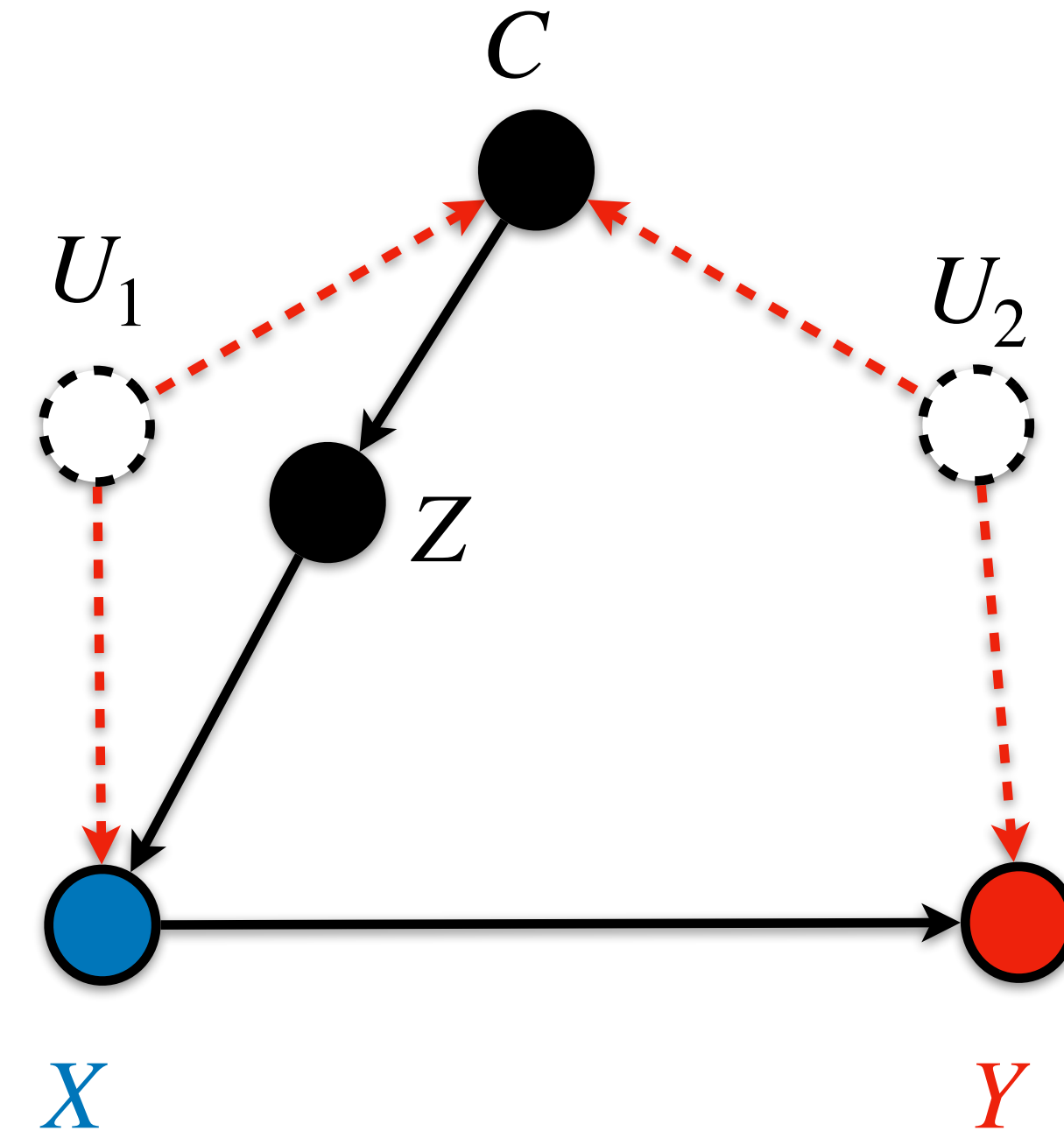
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$$\sum_c P(c)P(XY \mid Zc)$$

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

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

To connect BD & Identification,

My Approach: 3-Step

To connect BD & Identification,

- 1 **Check** if each interventional distribution on the tree is expressible as BD

My Approach: 3-Step

To connect BD & Identification,

- 1 **Check** if each interventional distribution on the tree is expressible as BD
- 2 **Express** causal effects as a function of BD

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To connect BD & Identification,

- ➊ **Check** if each interventional distribution on the tree is expressible as BD
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- ➌ **Construct** robust estimators by combining DML-BD

Estimating Causal Effects in 3-Steps

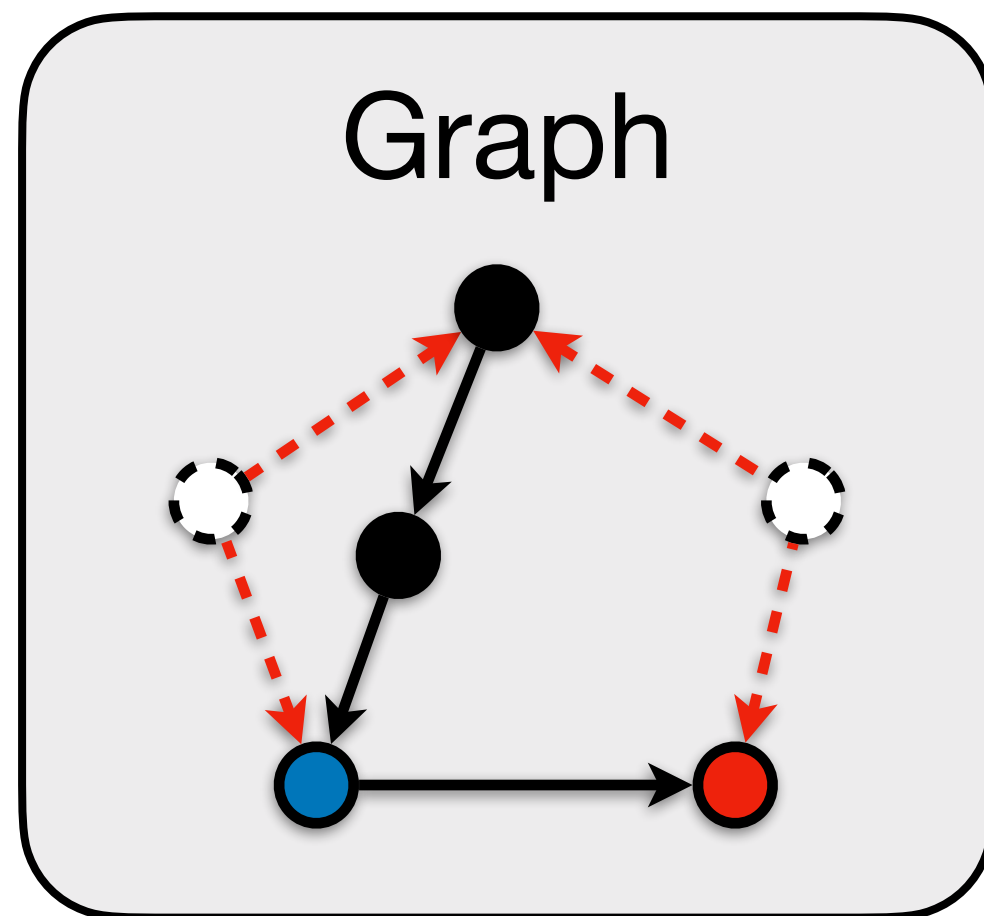
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Estimating Causal Effects in 3-Steps

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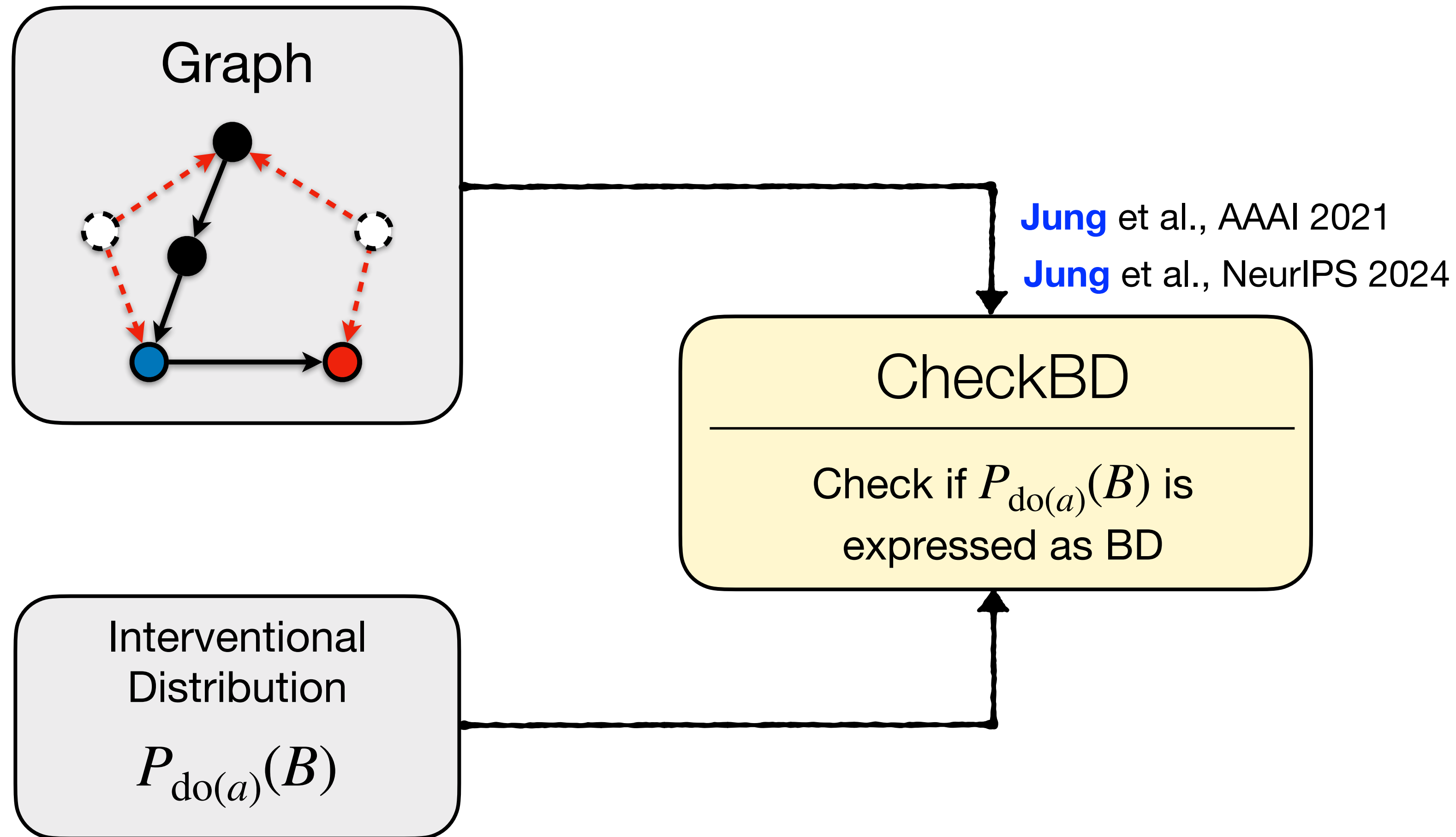


Interventional
Distribution

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

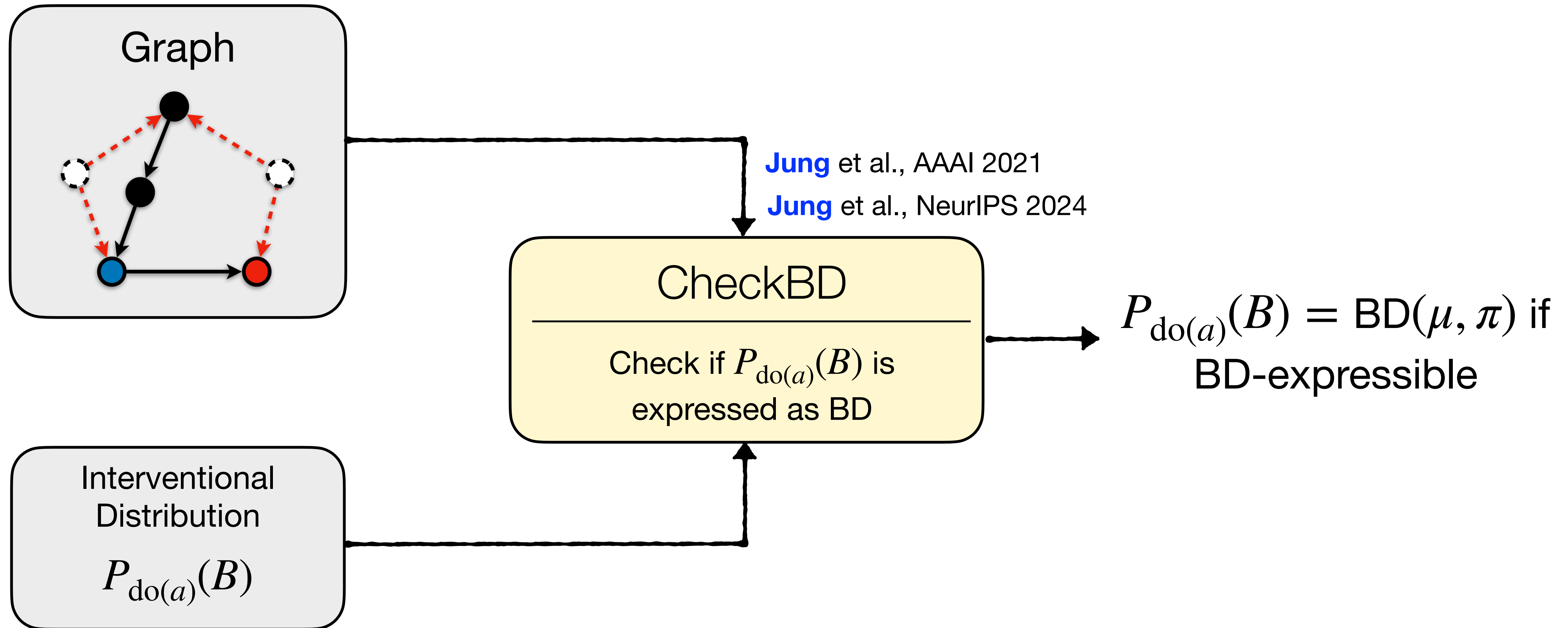
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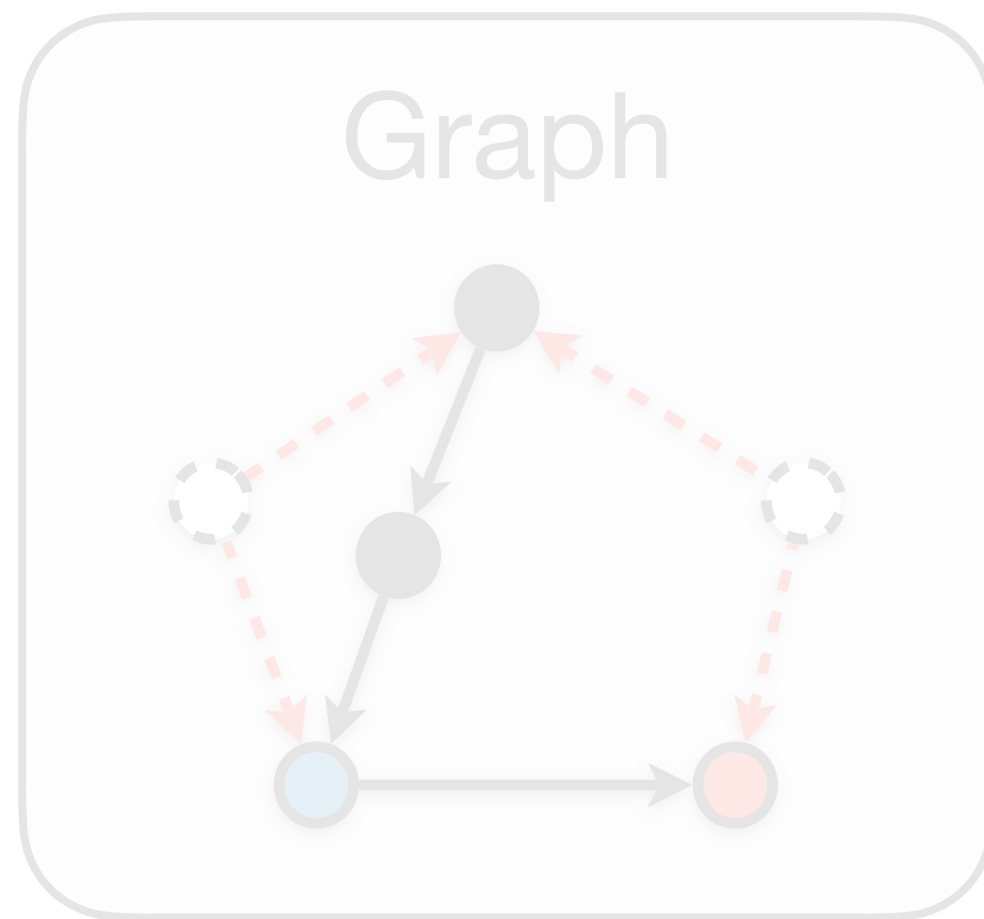
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Estimating Causal Effects in 3-Steps

- 1 **Check** if each interventional distribution on the tree is expressible as BD



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

Interventional
Distribution

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

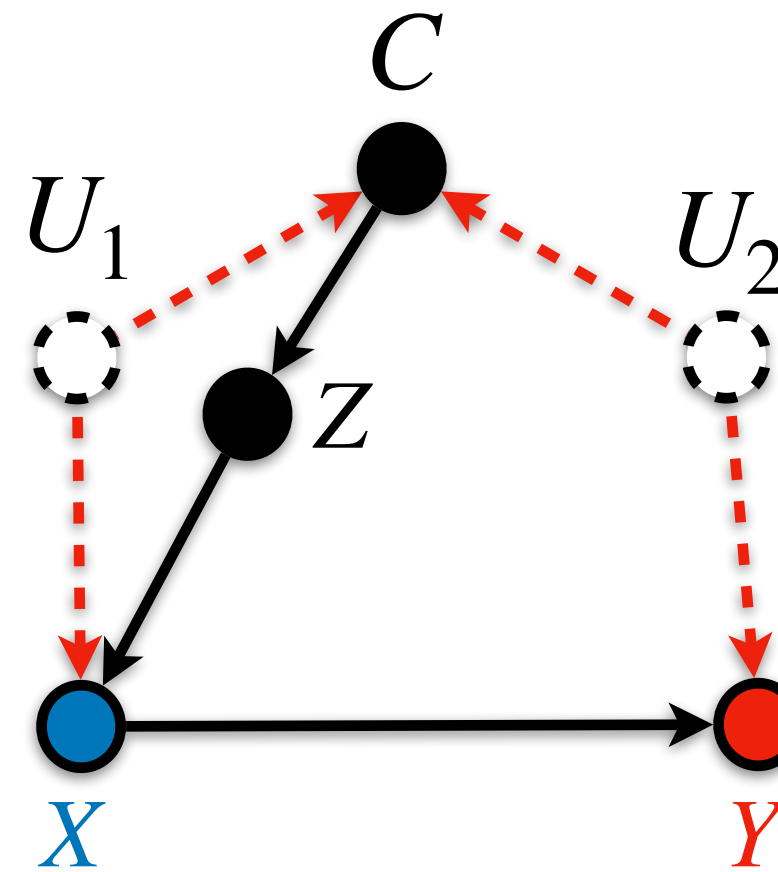
Estimating Causal Effects in 3-Steps

Estimating Causal Effects in 3-Steps

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Estimating Causal Effects in 3-Steps

2 Express causal effects as a function of BD



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

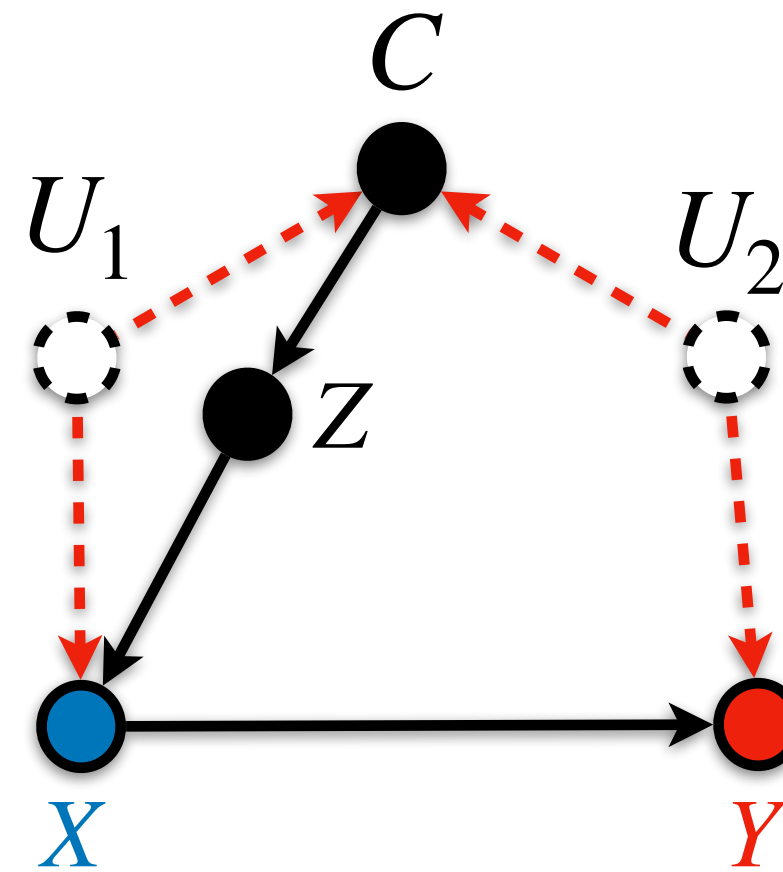
Callout for $P_{\text{do}(Z)}(CXY)$: $P(C)P(XY \mid ZC)$

Callout for $P_{\text{do}(Z)}(XY)$: $\sum_c P(c)P(XY \mid Zc)$

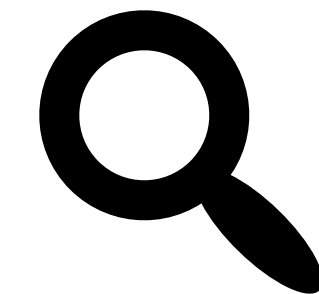
Callout for $P(Y \mid \text{do}(X))$: $\frac{\sum_c P(c)P(XY \mid Zc)}{\sum_c P(c)P(X \mid Zc)}$

Estimating Causal Effects in 3-Steps

2 Express causal effects as a function of BD



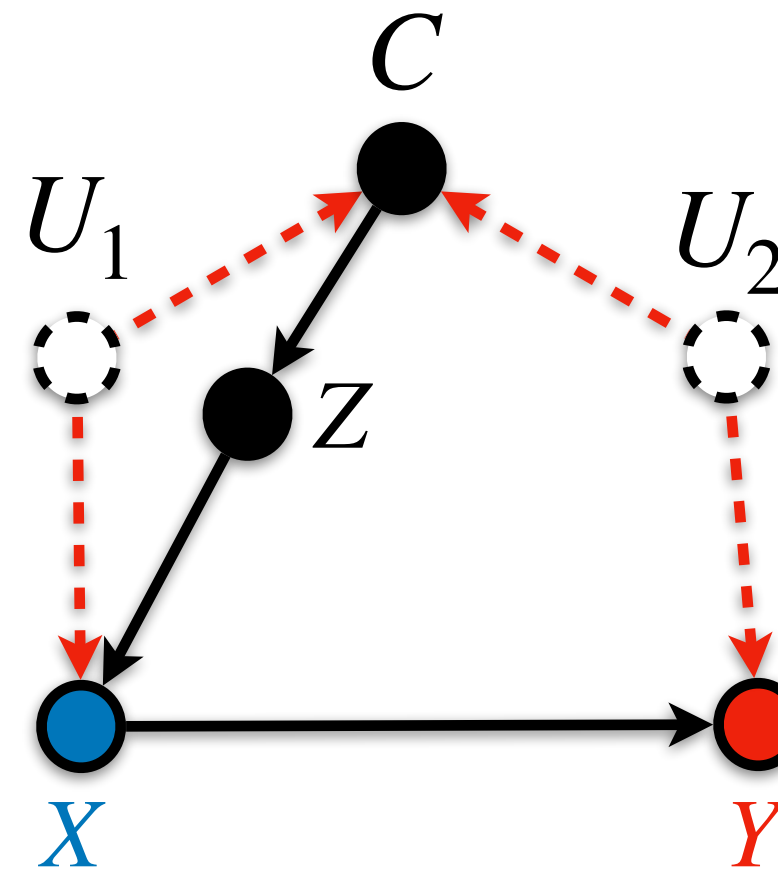
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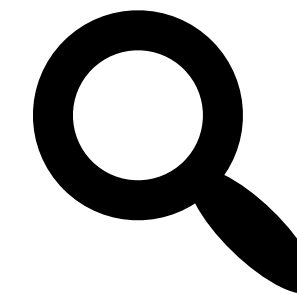
CheckBD

Estimating Causal Effects in 3-Steps

2 Express causal effects as a function of BD



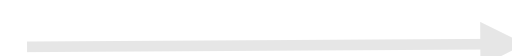
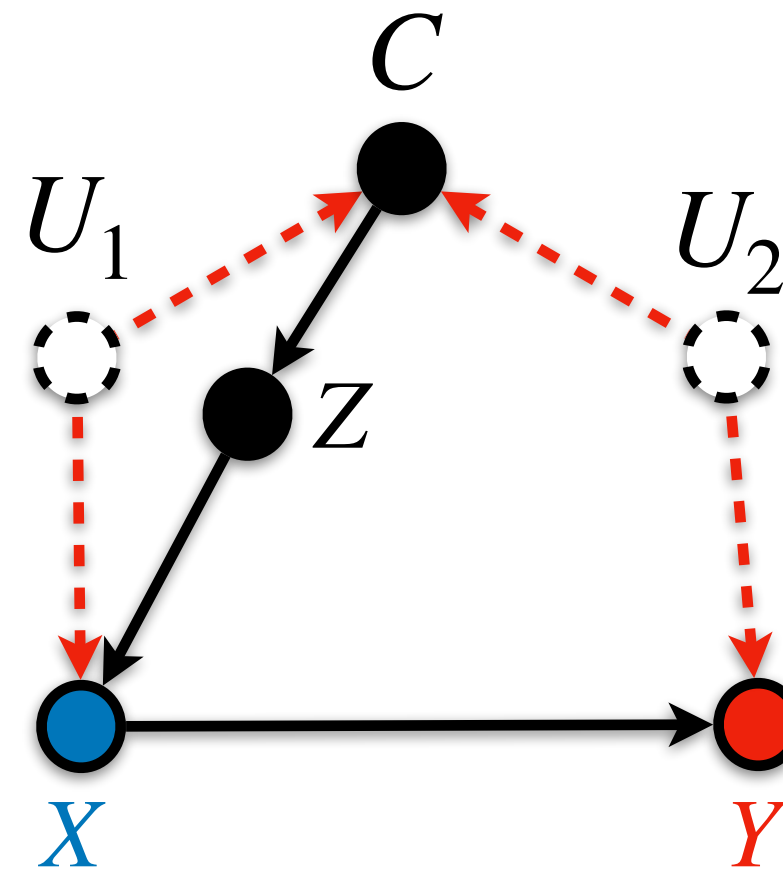
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CheckBD

Estimating Causal Effects in 3-Steps

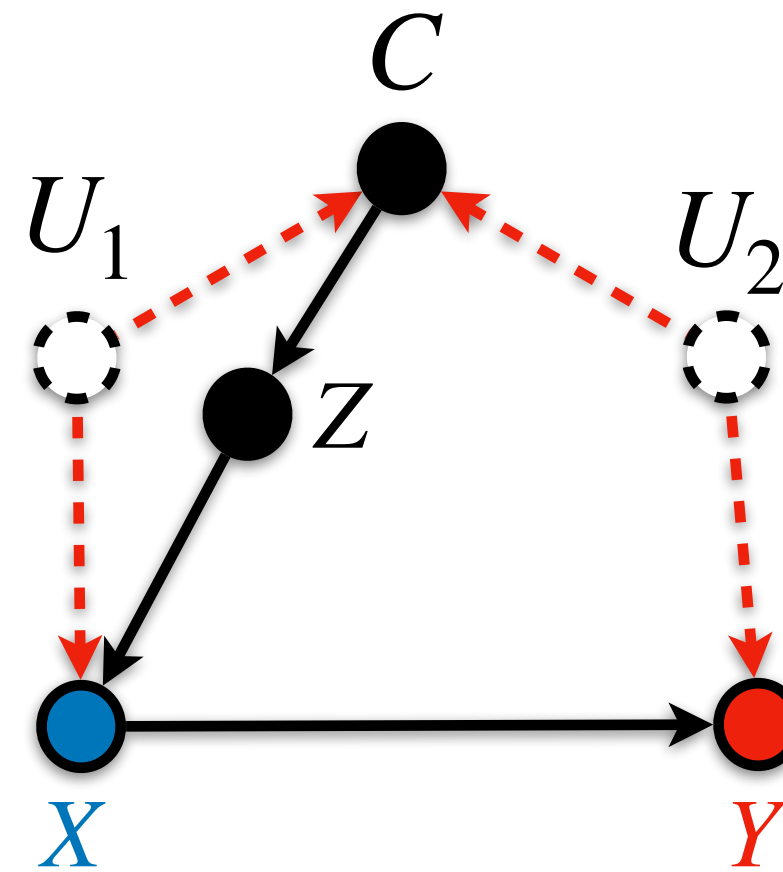
2 Express causal effects as a function of BD



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

Estimating Causal Effects in 3-Steps

2 Express causal effects as a function of BD



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

Estimating Causal Effects in 3-Steps

2 Express causal effects as a function of BD

Theorem

Causal effect is identifiable

If and only if

It's expressible as a *function of BD*

$$= \frac{BD_1(\mu, \pi)}{BD_2(\mu, \pi)}$$

$$BD_1(\mu, \pi)$$

Factorization

$$P(Y \mid \text{do}(X))$$

DML-ID: Estimator for Identifiable Causal Effects

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

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

DML-ID: Estimator for Identifiable Causal Effects

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“DML-ID”

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

DML-ID: Estimator for Identifiable Causal Effects

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“DML-ID”

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

DML-ID: Estimator for Identifiable Causal Effects

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$$\begin{array}{c} \mathbb{E}[Y \mid \text{do}(\mathbf{x})] = g(\{ \text{BD}(\mu_1, \pi_1), \text{BD}(\mu_2, \pi_2), \dots, \text{BD}(\mu_m, \pi_m) \}) \\ \begin{array}{ccccccc} \downarrow & & \downarrow & & \dots & & \downarrow \\ \text{DML-BD} & & \text{DML-BD} & & \dots & & \text{DML-BD} \\ \downarrow & & \downarrow & & & & \downarrow \end{array} \\ \text{"DML-ID"} \\ \mathbb{E}[\widehat{Y} \mid \text{do}(\mathbf{x})] \triangleq g(\{ \widehat{\text{BD}}(\mu_1, \pi_1), \widehat{\text{BD}}(\mu_2, \pi_2), \dots, \widehat{\text{BD}}(\mu_m, \pi_m) \}) \end{array}$$

Robustness of DML-ID

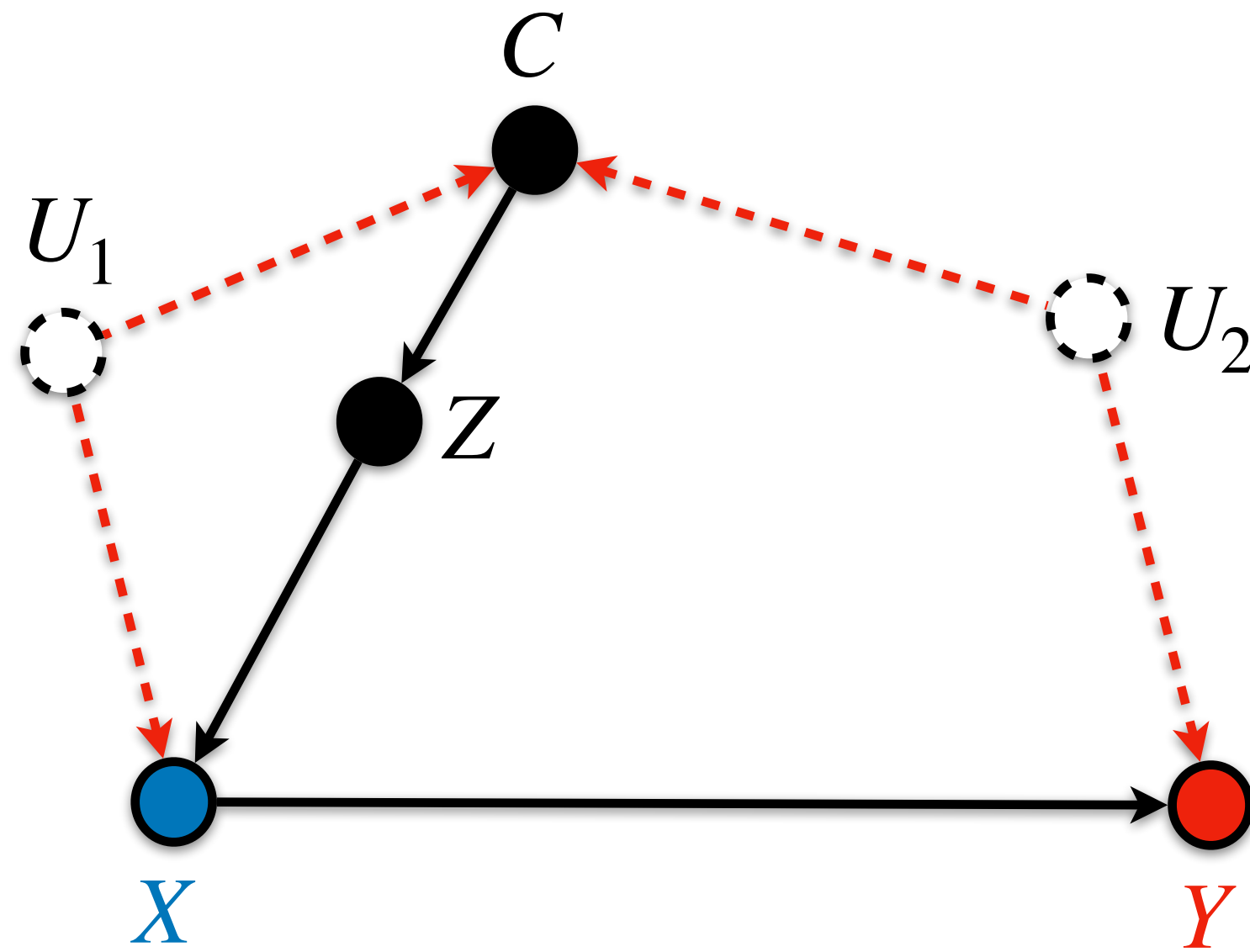
Theorem

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

- **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

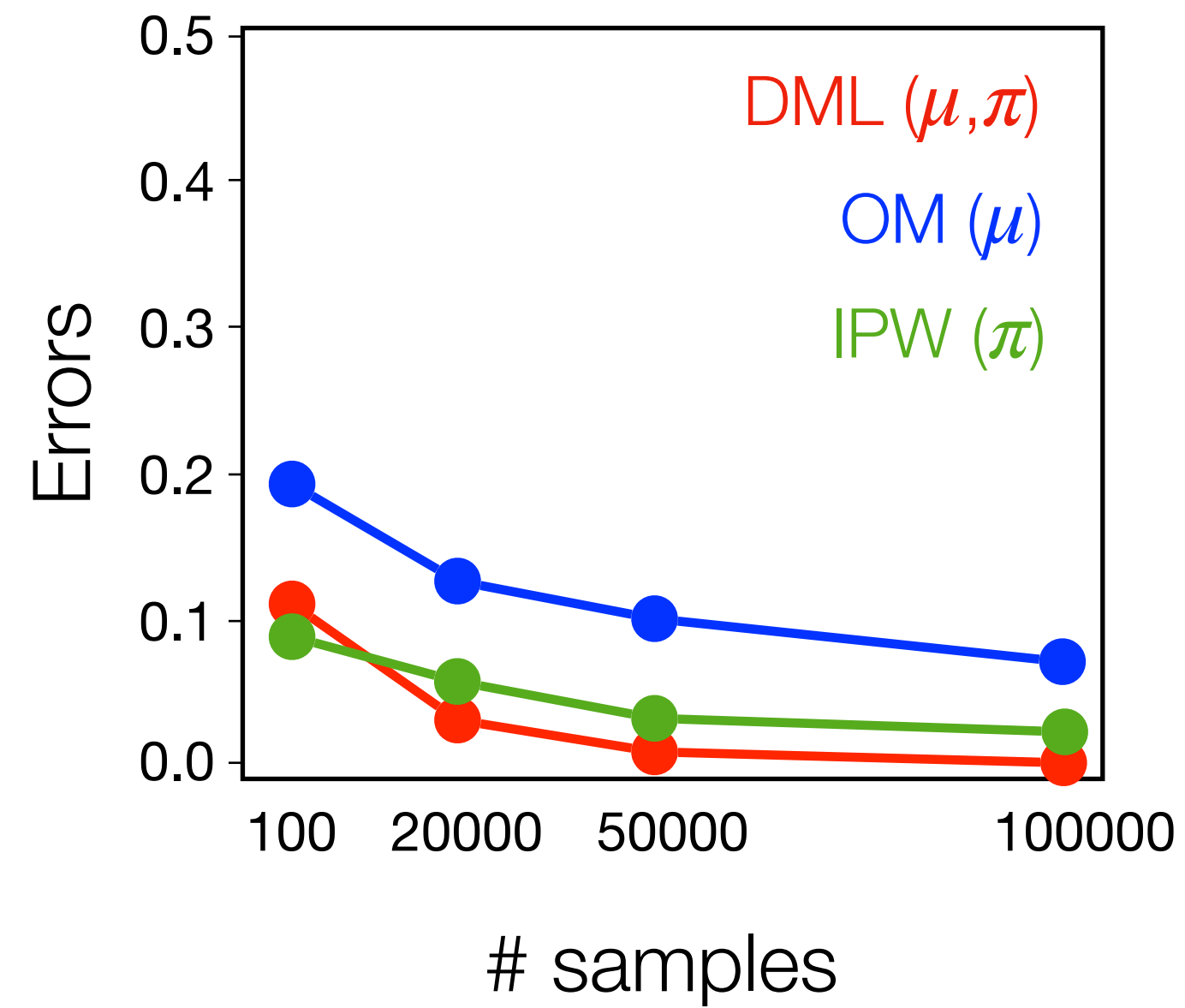
DML-ID - Simulation



DML-ID - Simulation

Fast Convergence

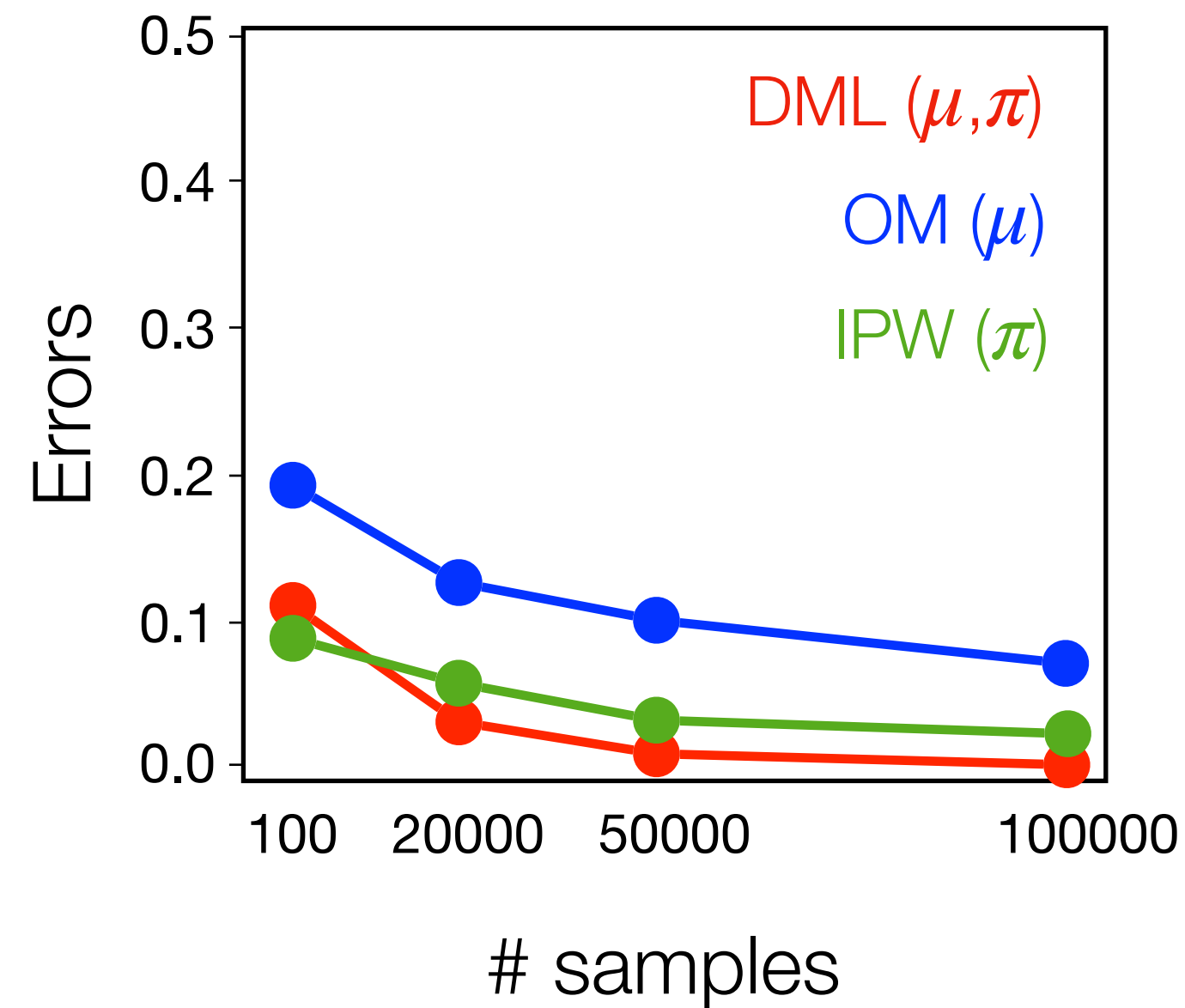
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DML-ID - Simulation

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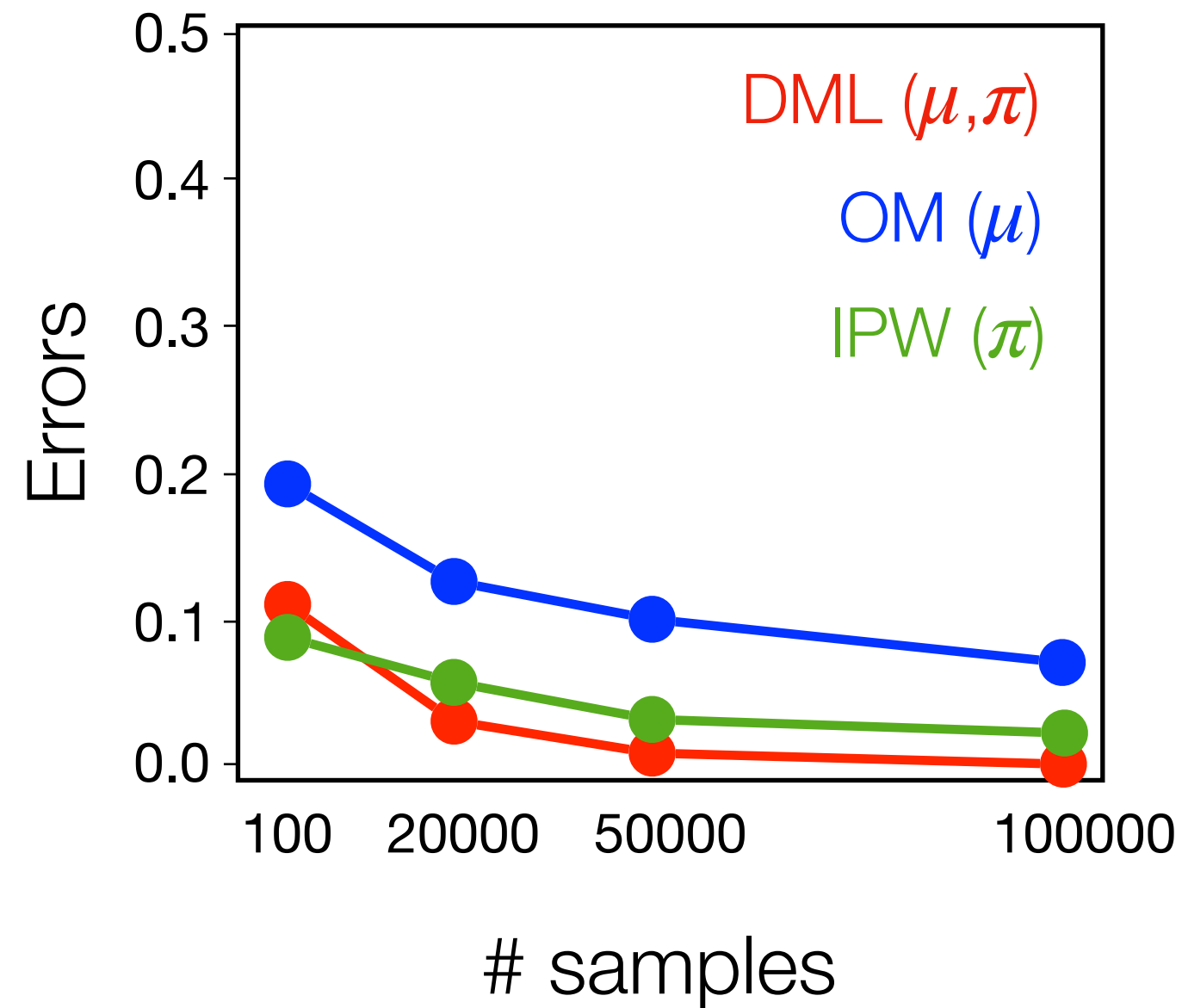


DML-ID converges fast, even when $(\hat{\mu}, \hat{\pi})$ converge slowly

DML-ID - Simulation

Fast Convergence

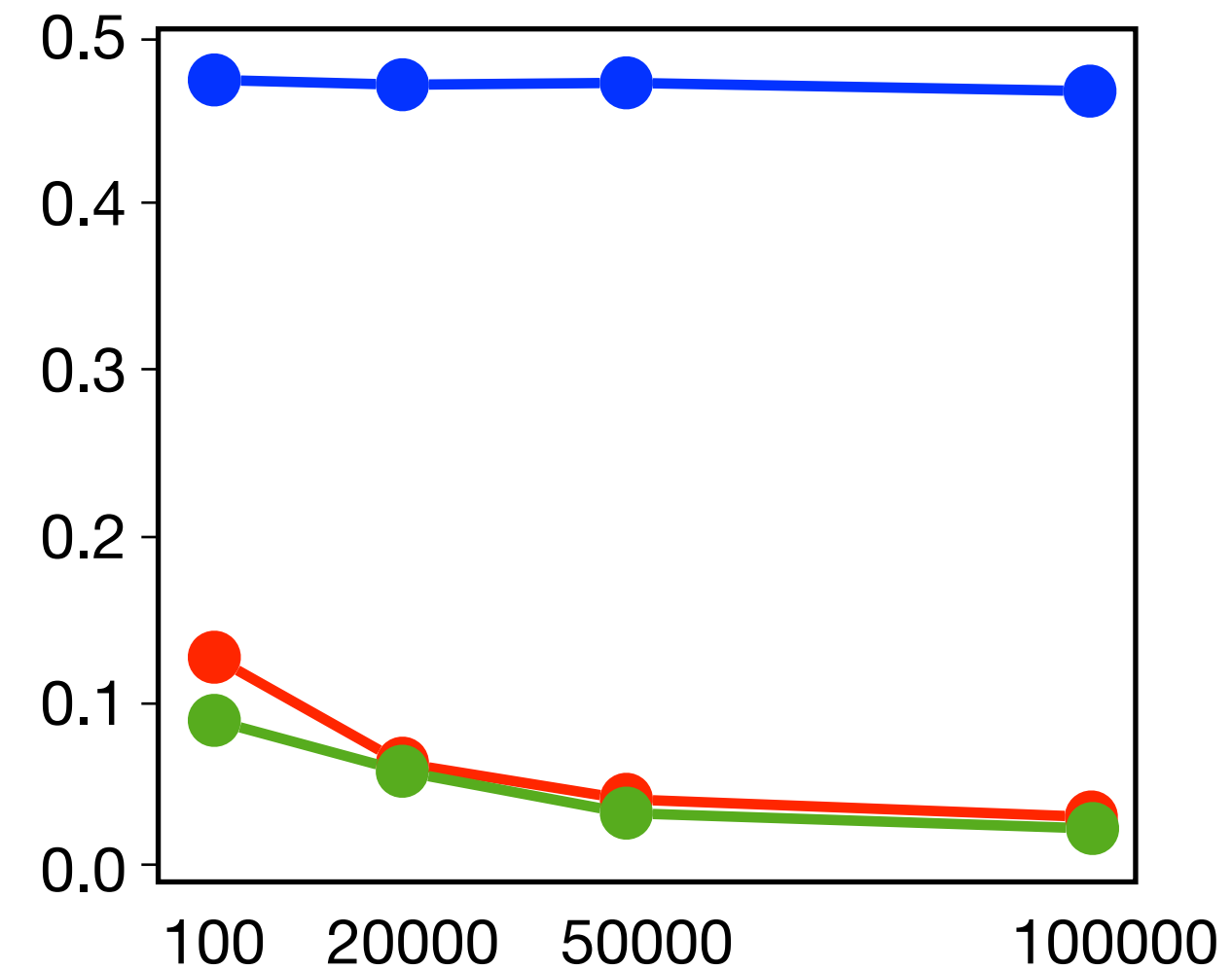
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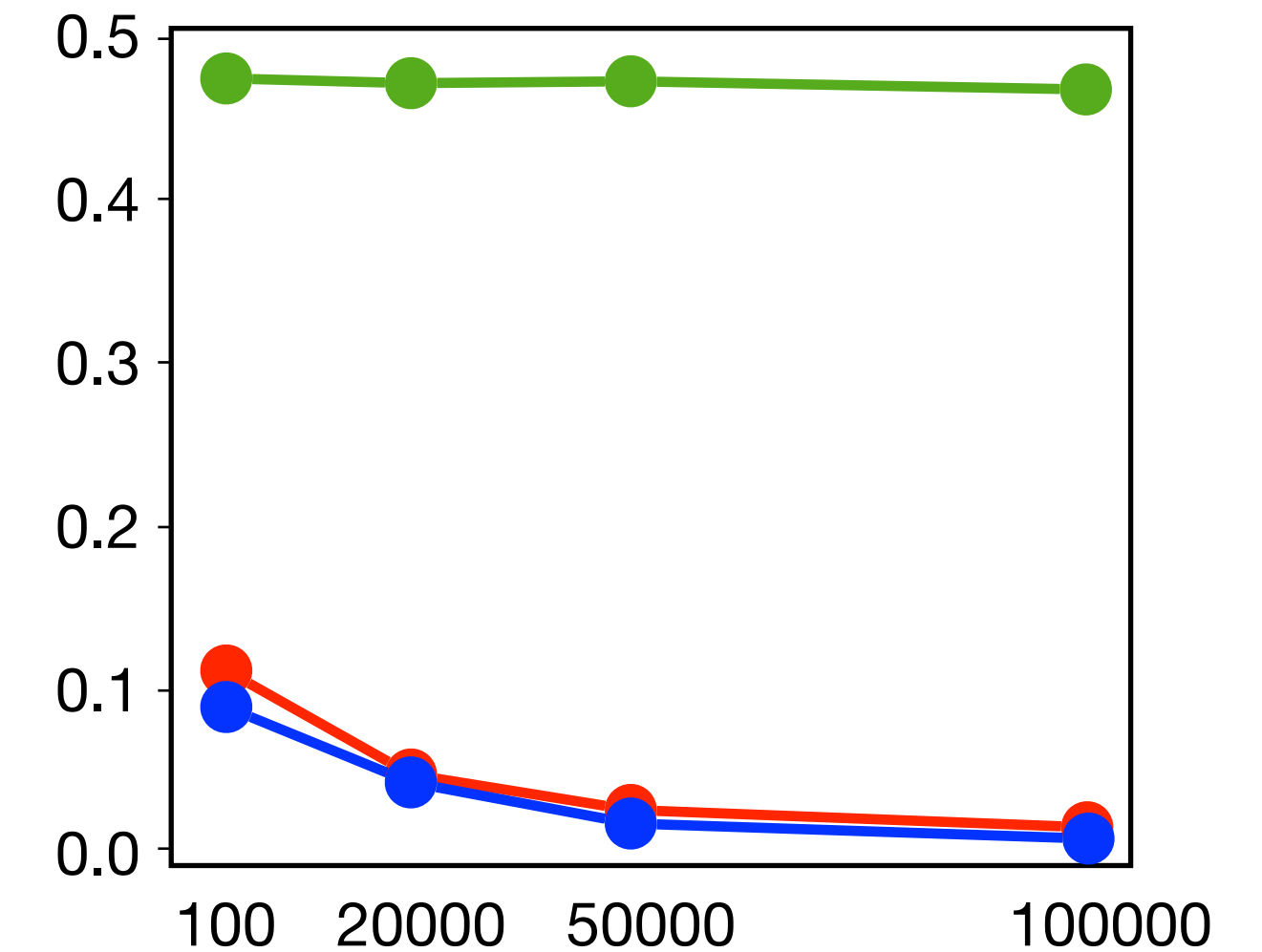
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Double Robustness

$\hat{\mu}$ misspecified ($\hat{\mu} \neq \mu$)



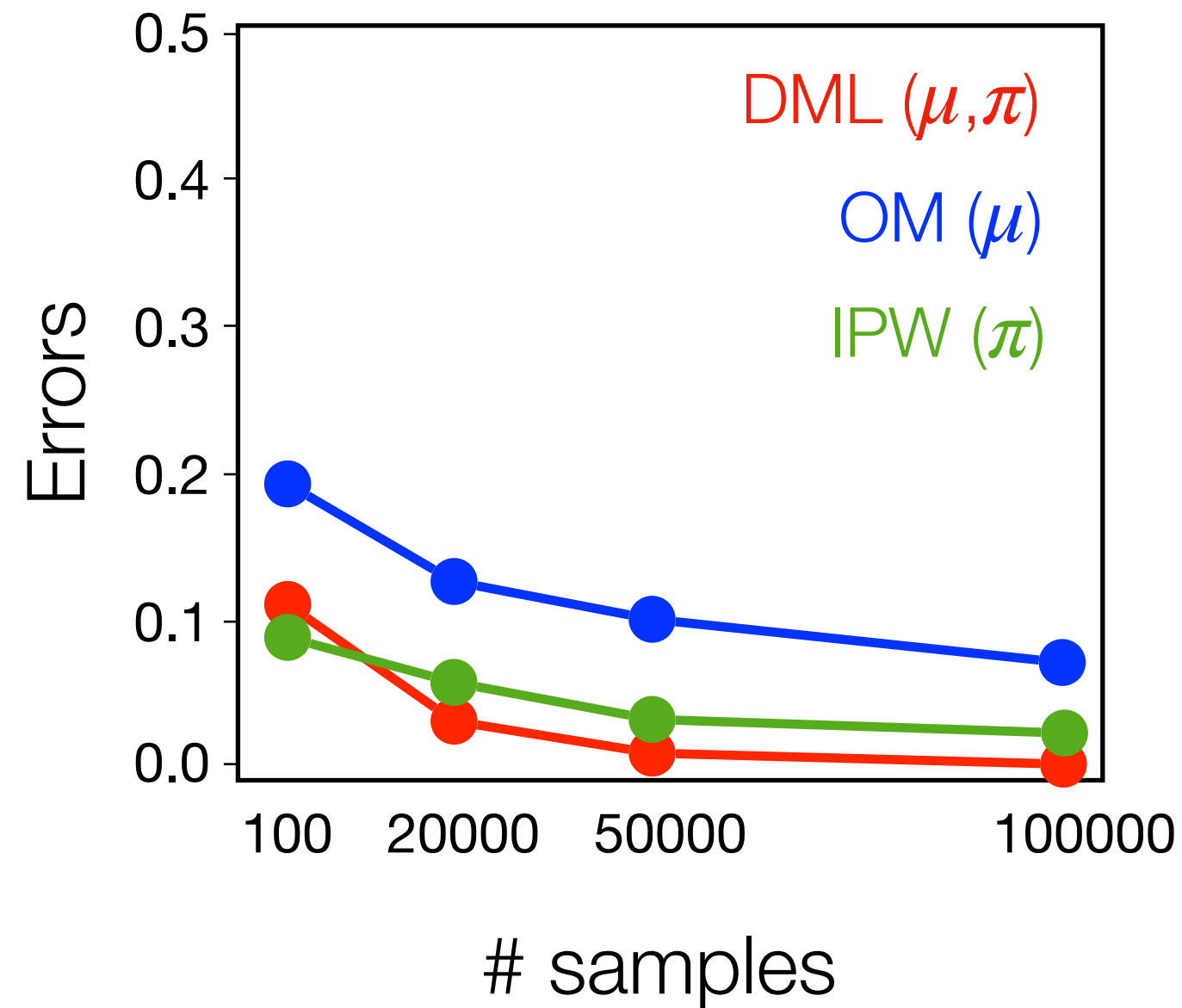
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DML-ID - Simulation

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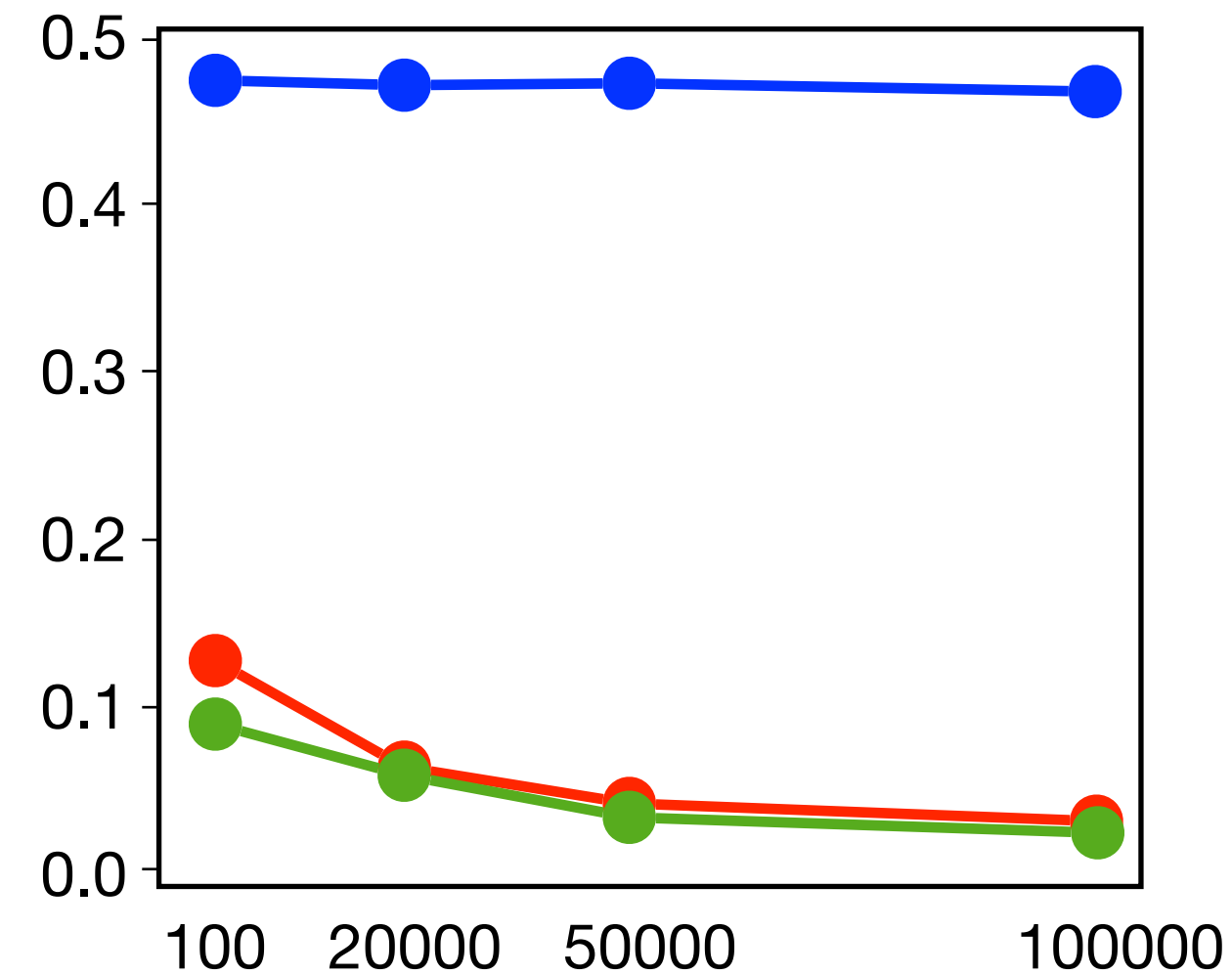
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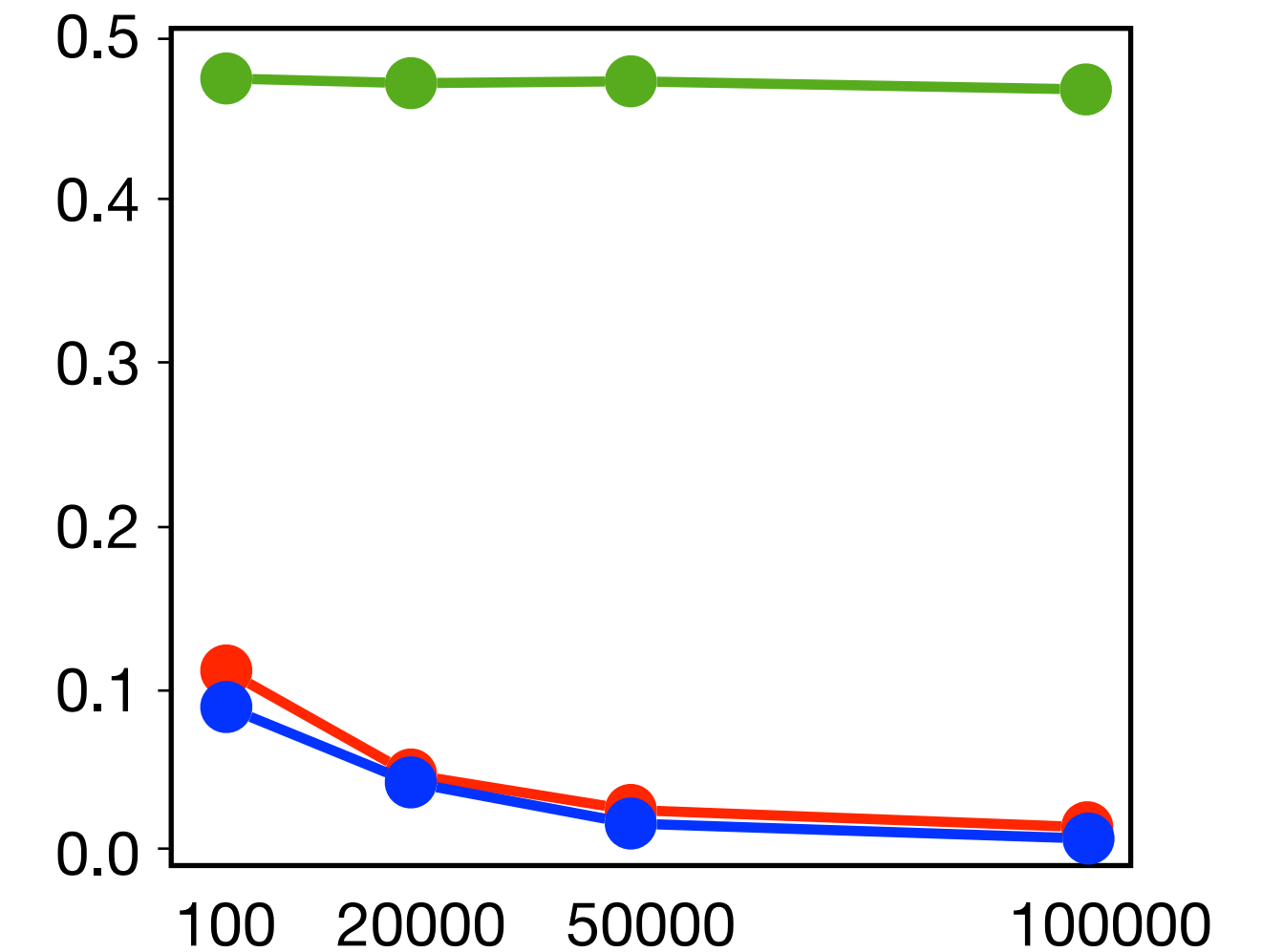
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Double Robustness

$\hat{\mu}$ misspecified ($\hat{\mu} \neq \mu$)



$\hat{\pi}$ misspecified ($\hat{\pi} \neq \pi$)



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?"



Estimation

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

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

Identification

"When is the causal effect computable from data?"



Estimation

"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

Replying 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

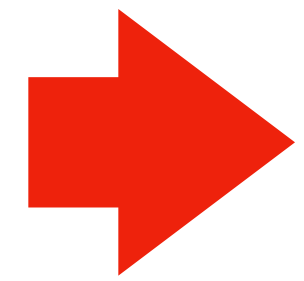


Judea Pearl ✓
@yudapearl

Follow

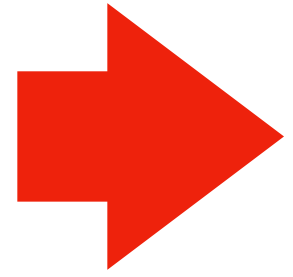
the do-calculus. The answer, surprisingly and pleasingly is YES. This recent paper causalai.net/r62.pdf shows that EVERY identifiable causal effect can be estimated by a "Weighted Empirical Risk Minimization" method, a fancy name for IPW-like estimation. Worth keeping in mind.

Talk Outline



- ➊ Estimating causal effects from observations
+ its application in healthcare & explainable AI
- ➋ Estimating causal effects from data fusion
- ➌ Unified causal effect estimation method
- ➍ 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
- Expensive
- Selection bias

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EHR MIMIC-IV, OpenMRS eICU, ...

-  Confounding bias
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-  Generalizable

Application 1. Healthcare Science

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- Confounding bias
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Best of Both Worlds

Emulating RCT from EHR

Application 1. Emulating RCT from EHR

Application 1. Emulating RCT from EHR

Input

Effect (Q)

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

EHR

D from P

Application 1. Emulating RCT from EHR

Input

Graph Discovery

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

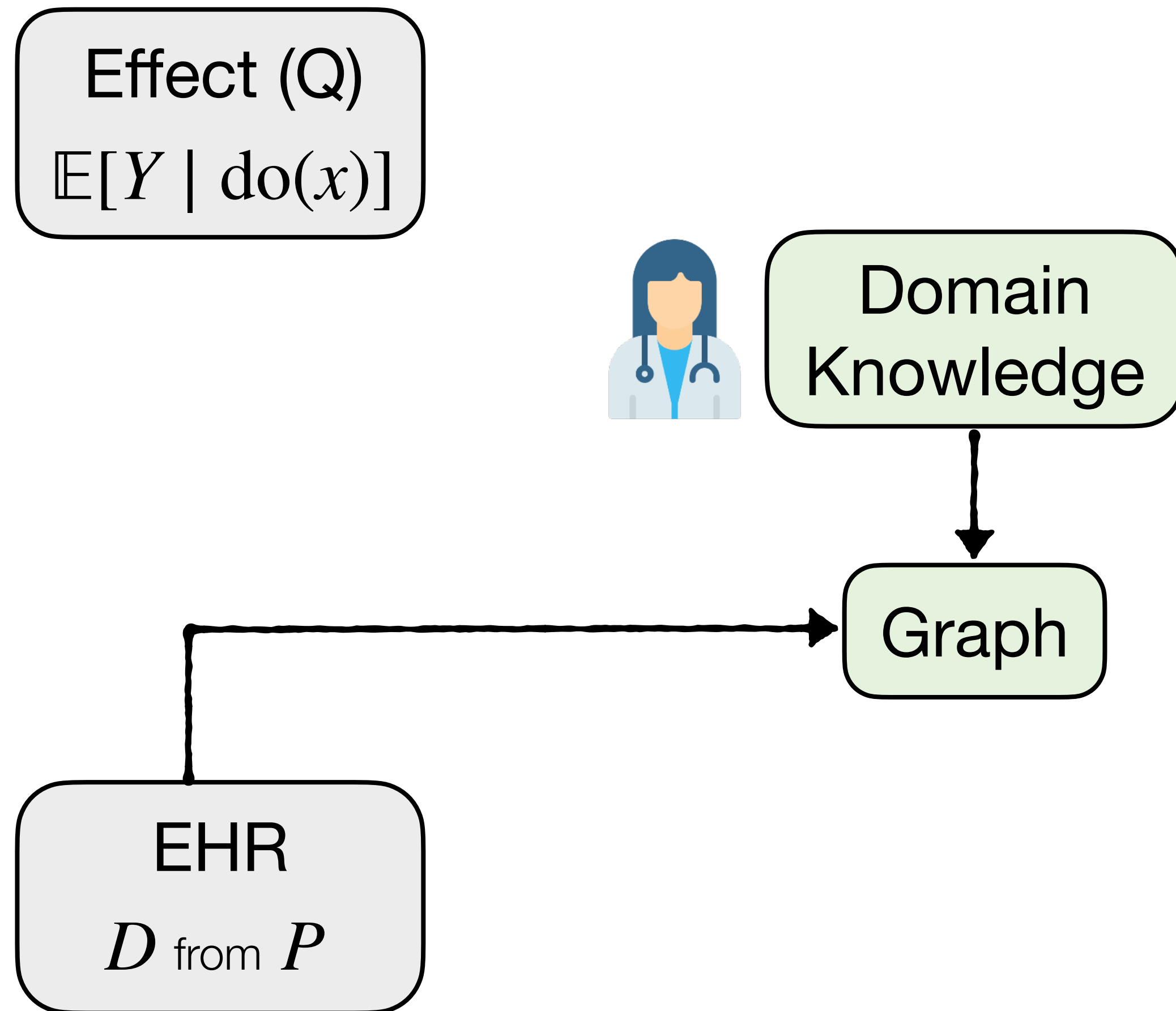
Graph

EHR
 D from P

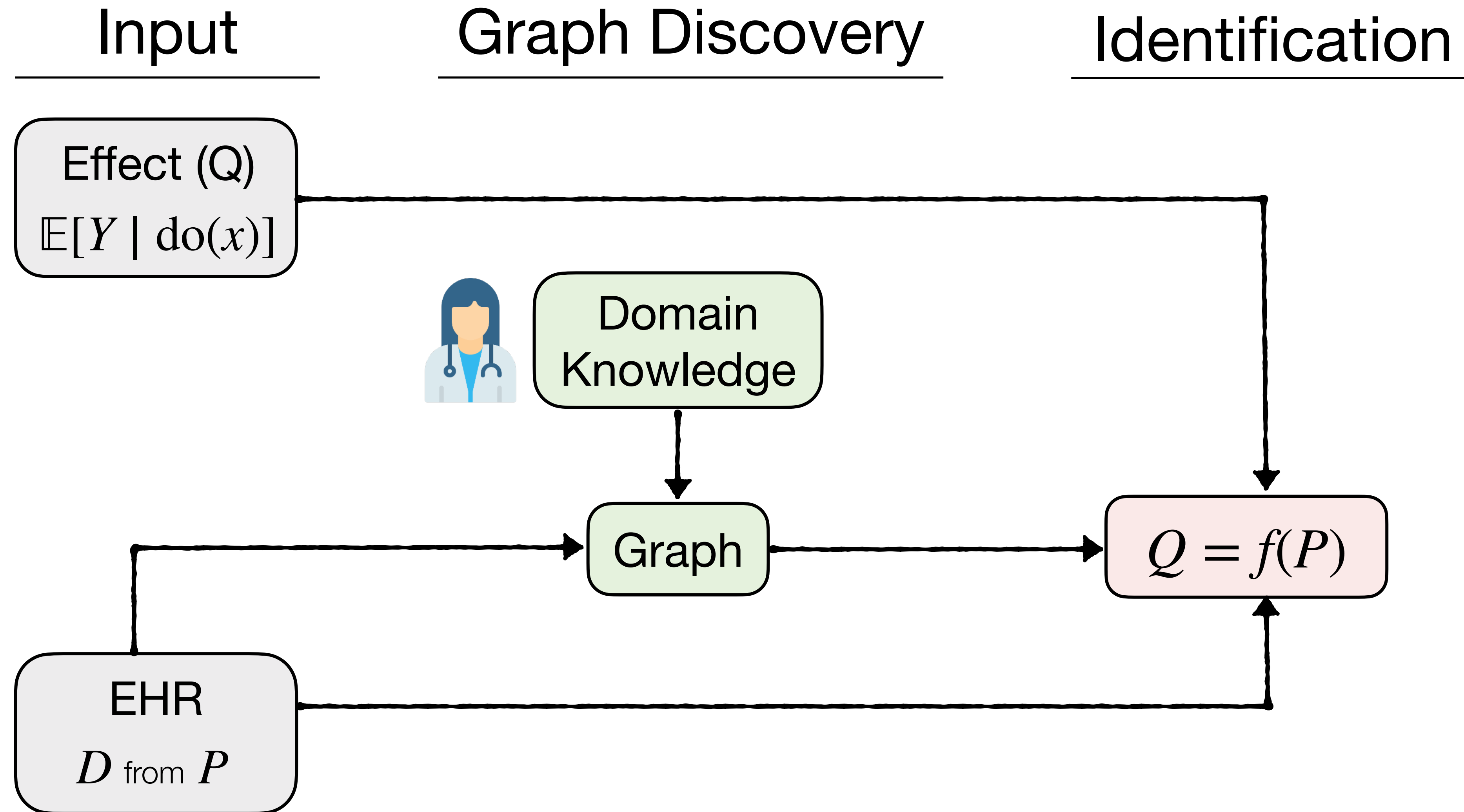
Application 1. Emulating RCT from EHR

Input

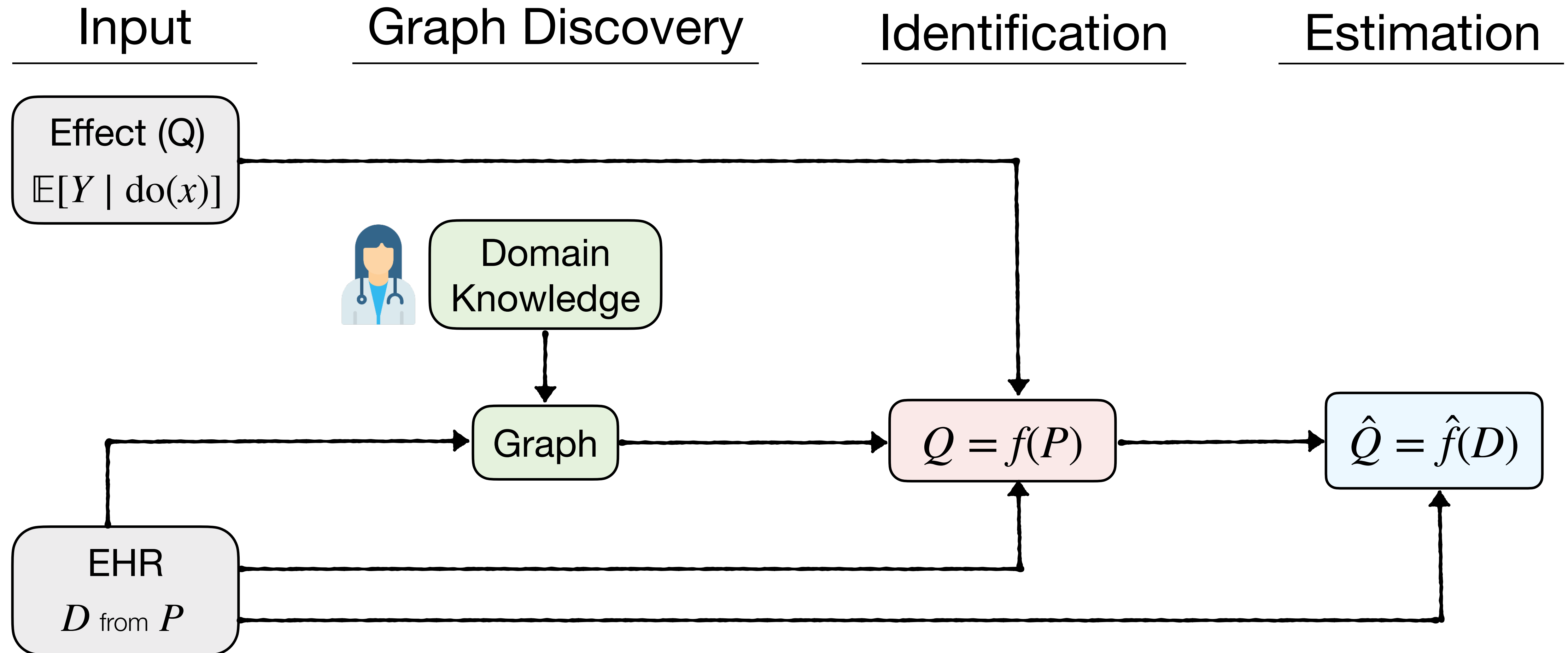
Graph Discovery



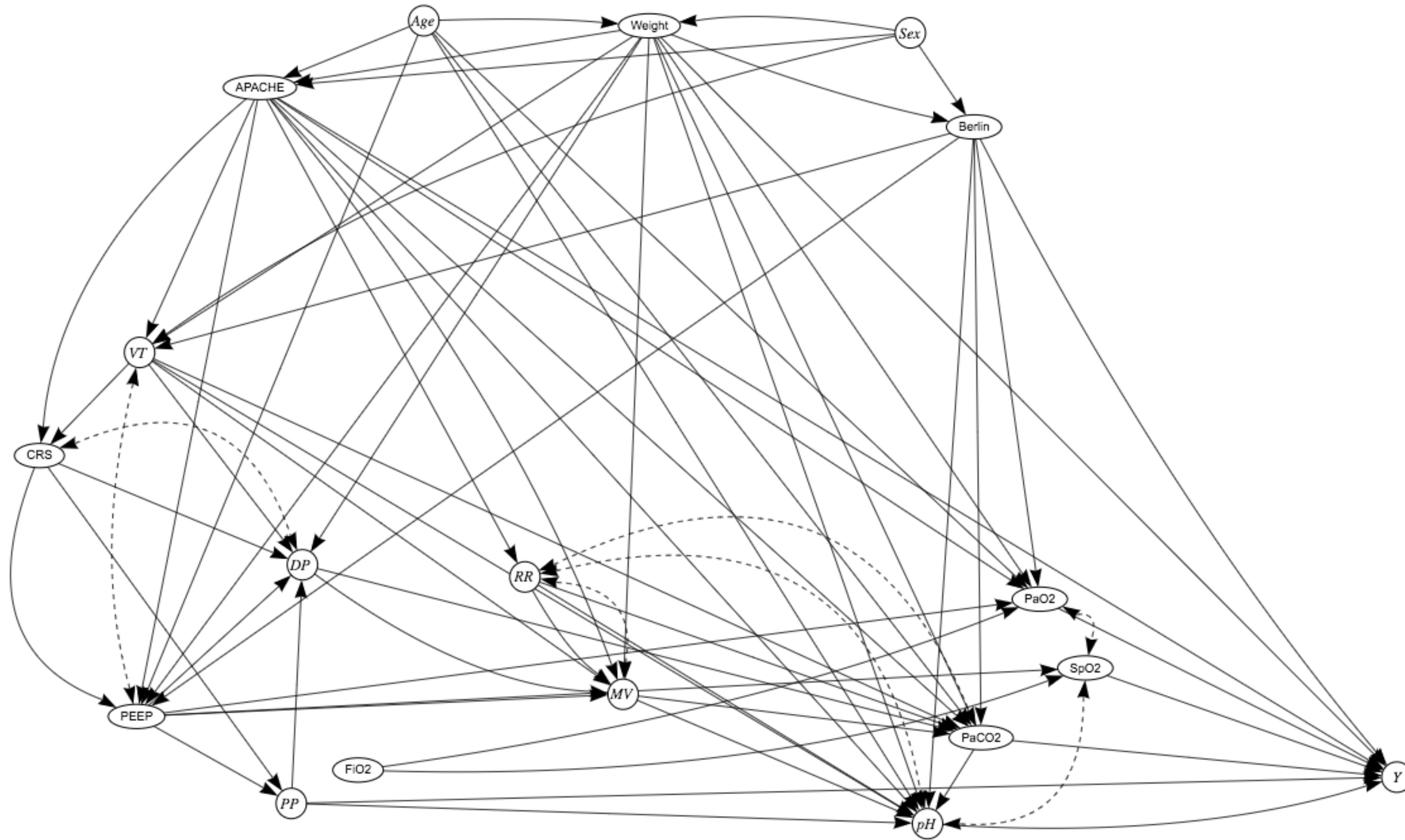
Application 1. Emulating RCT from EHR



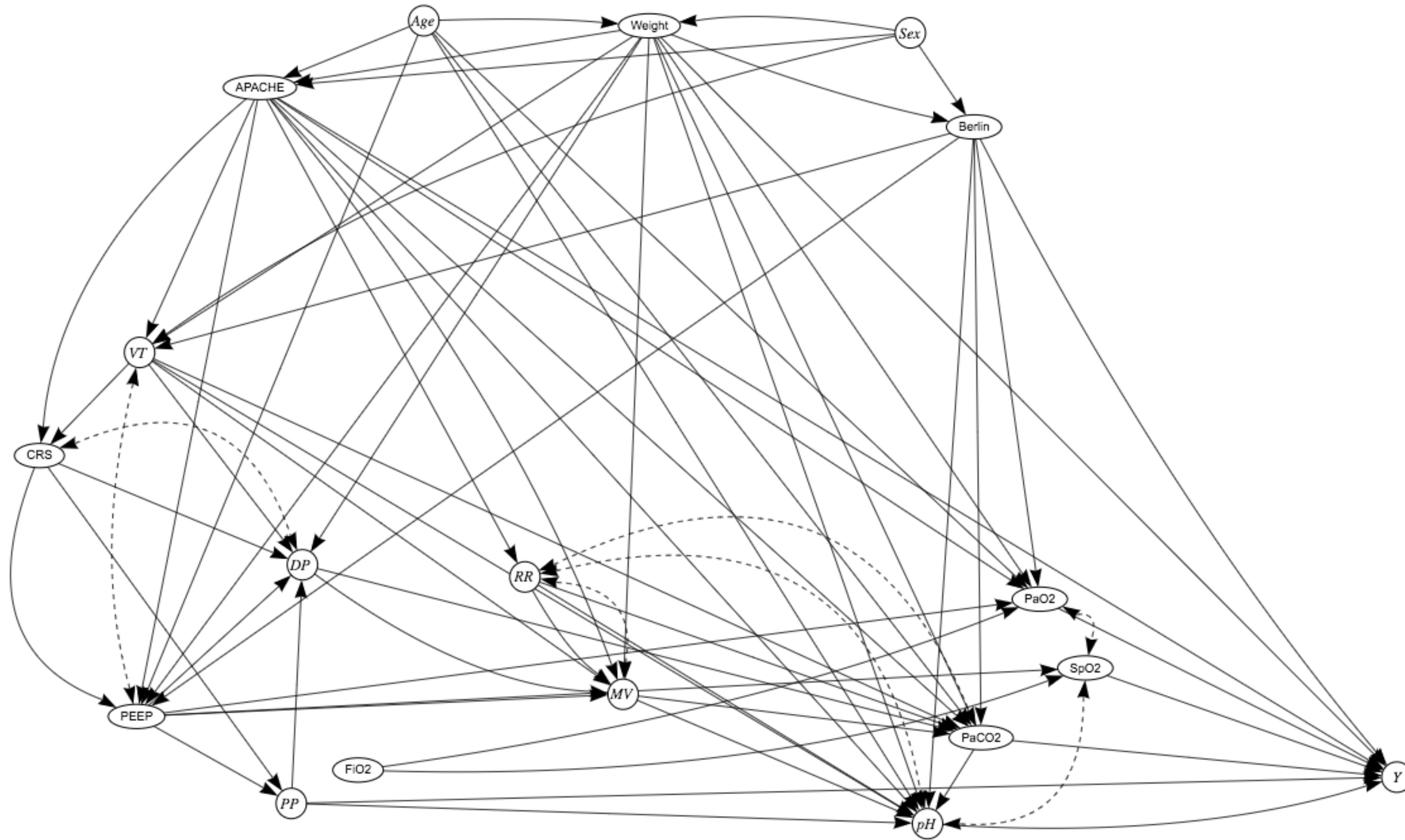
Application 1. Emulating RCT from EHR



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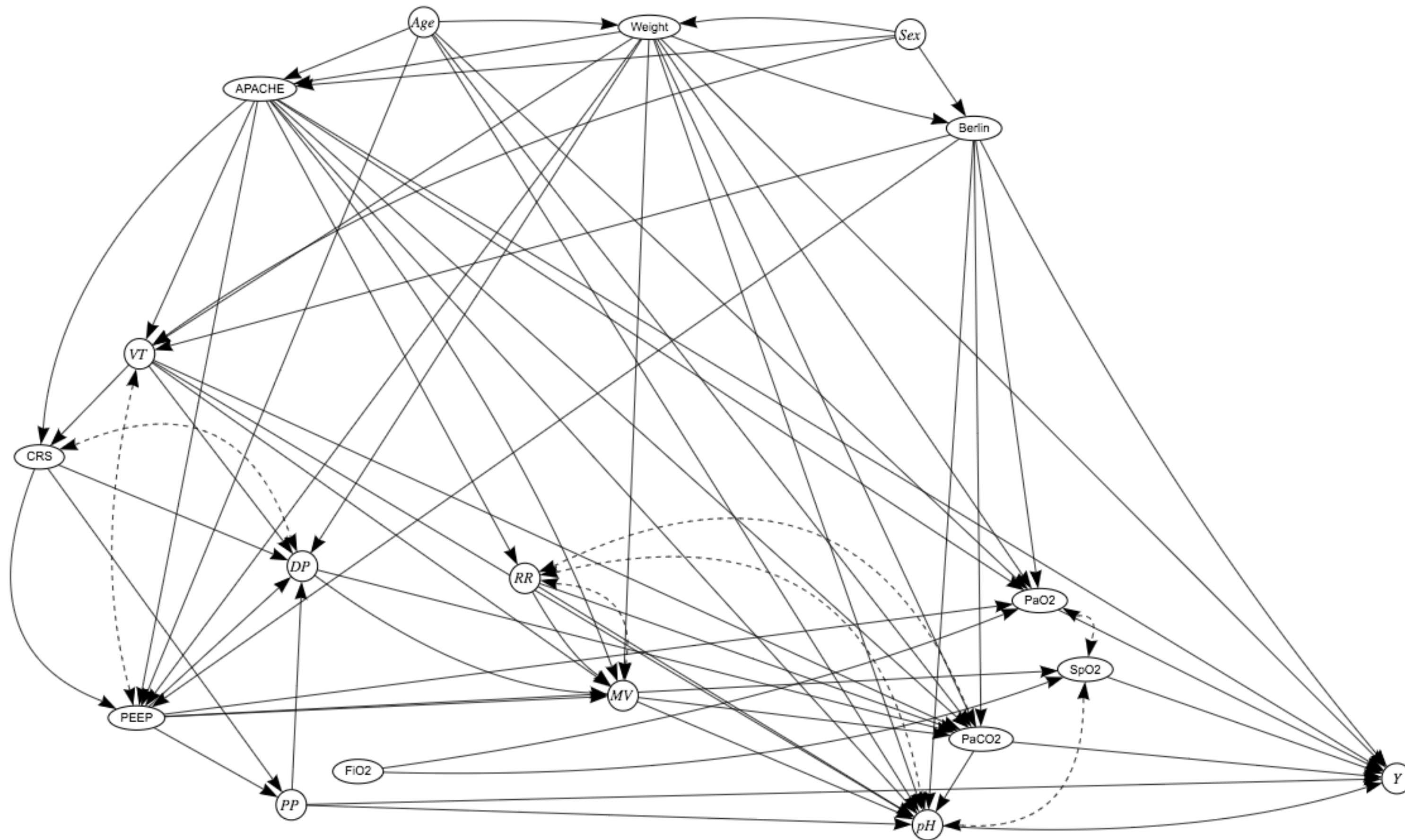
Application 1. Emulating RCT from EHR



Causal graph on Acute Respiratory
Distress Syndrome (ARDS)

Application 1. Emulating RCT from EHR

Jung et al., American Thoracic Society, 2018



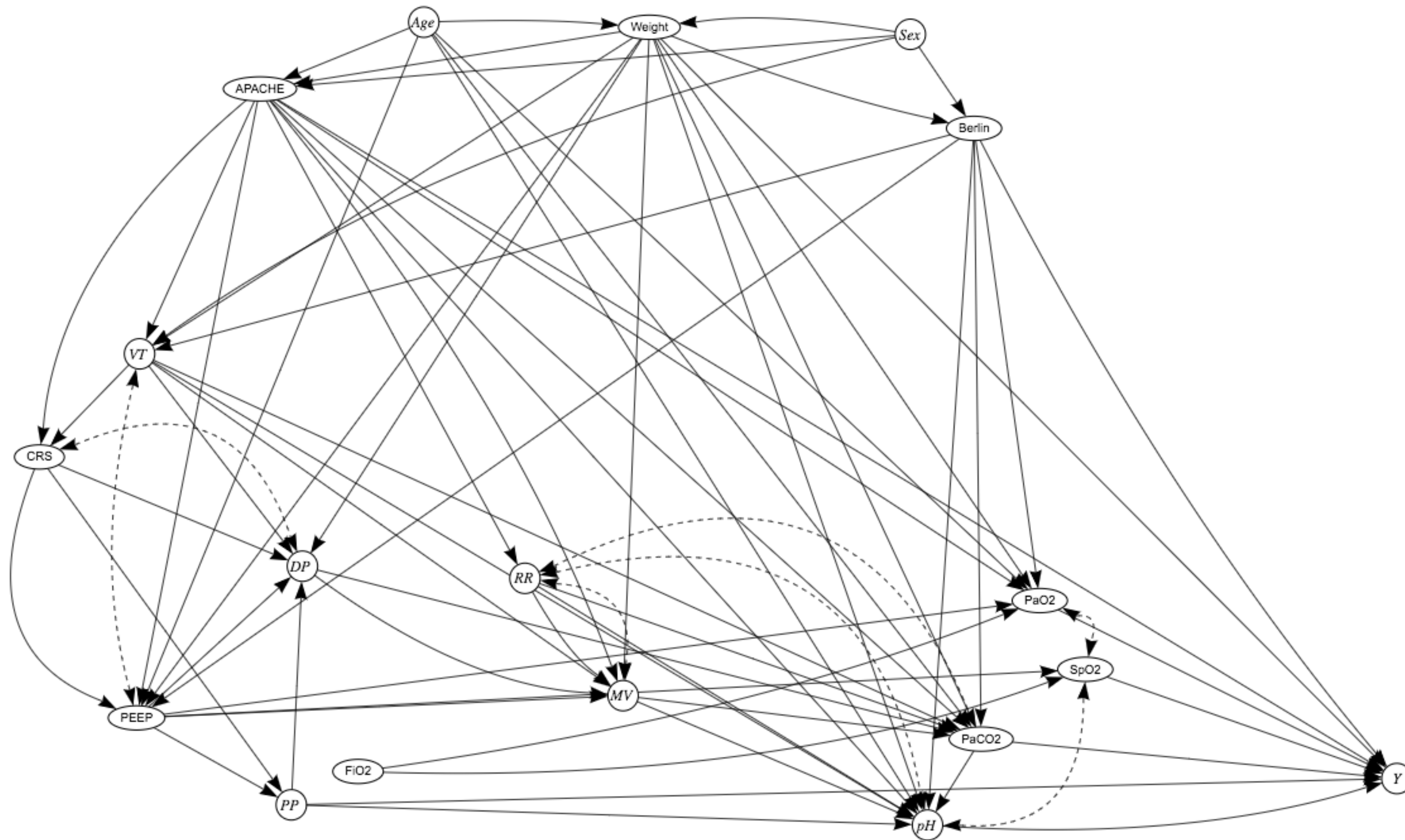
Causal graph on Acute Respiratory Distress Syndrome (ARDS)

Result

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

Application 1. Emulating RCT from EHR

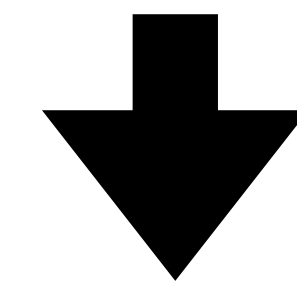
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Causal graph on Acute Respiratory Distress Syndrome (ARDS)

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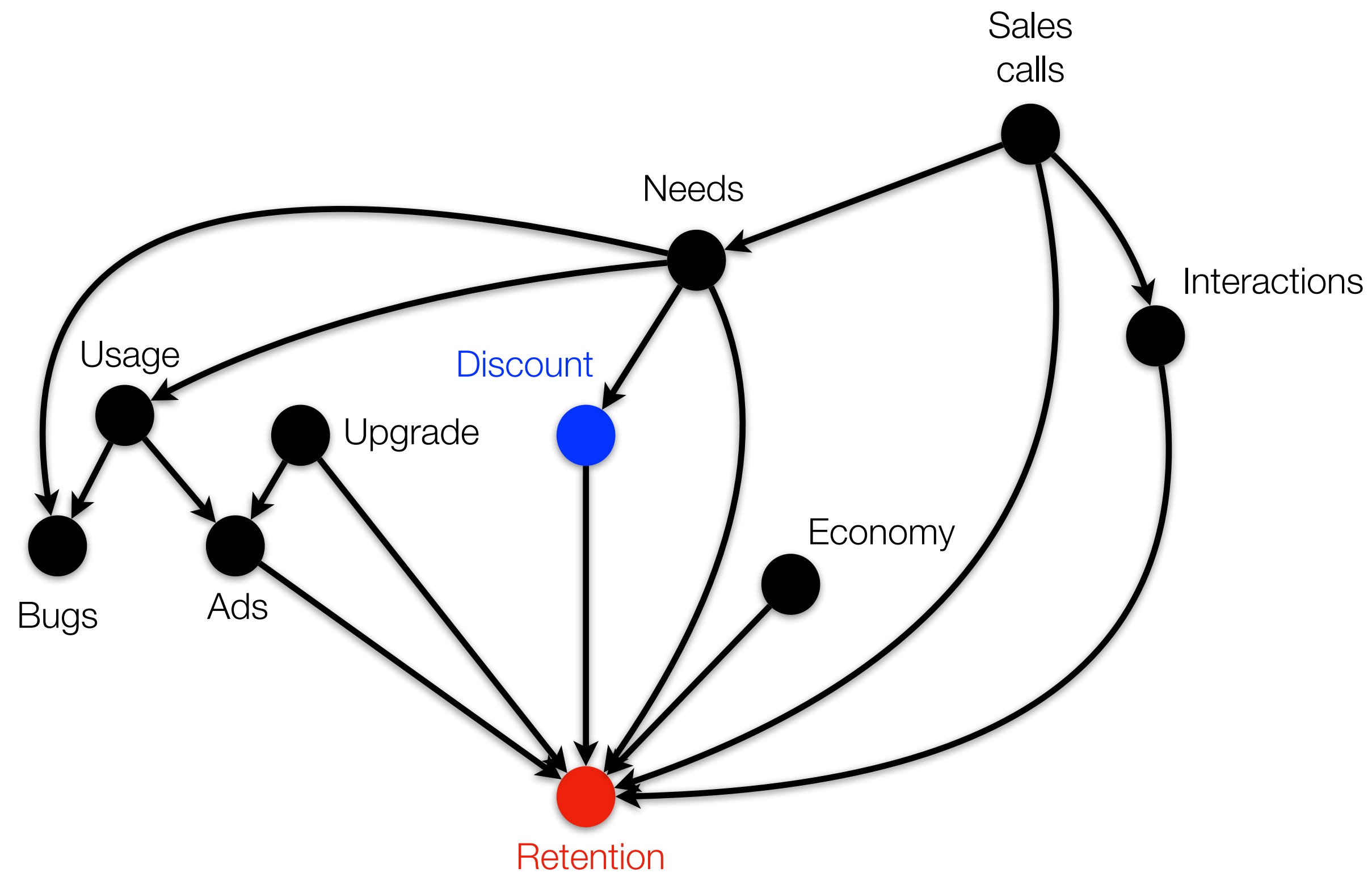


Impact

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

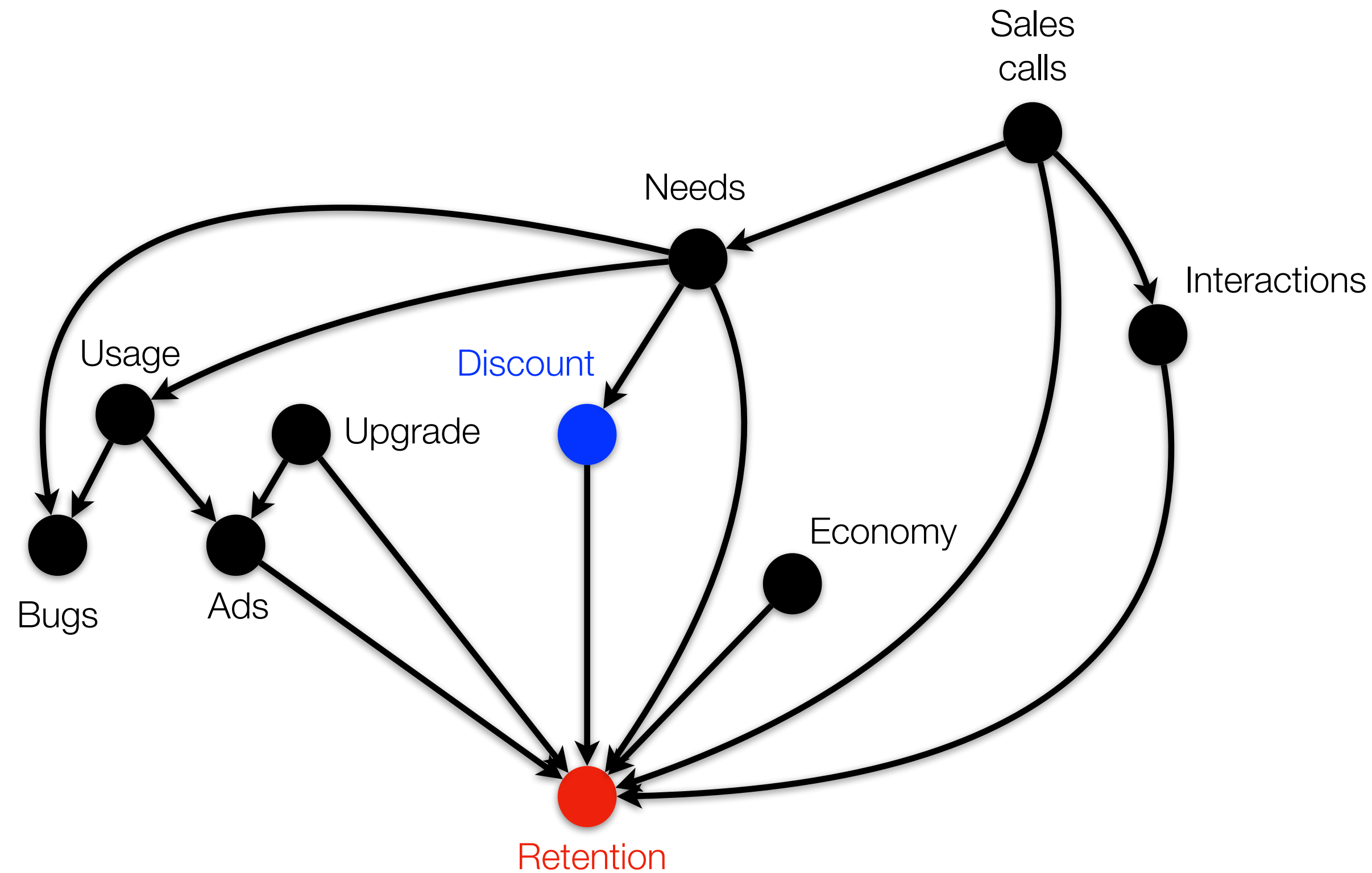
Application 2. Explainable AI

Application 2. Explainable AI



Contribution of Discount to the Retention?

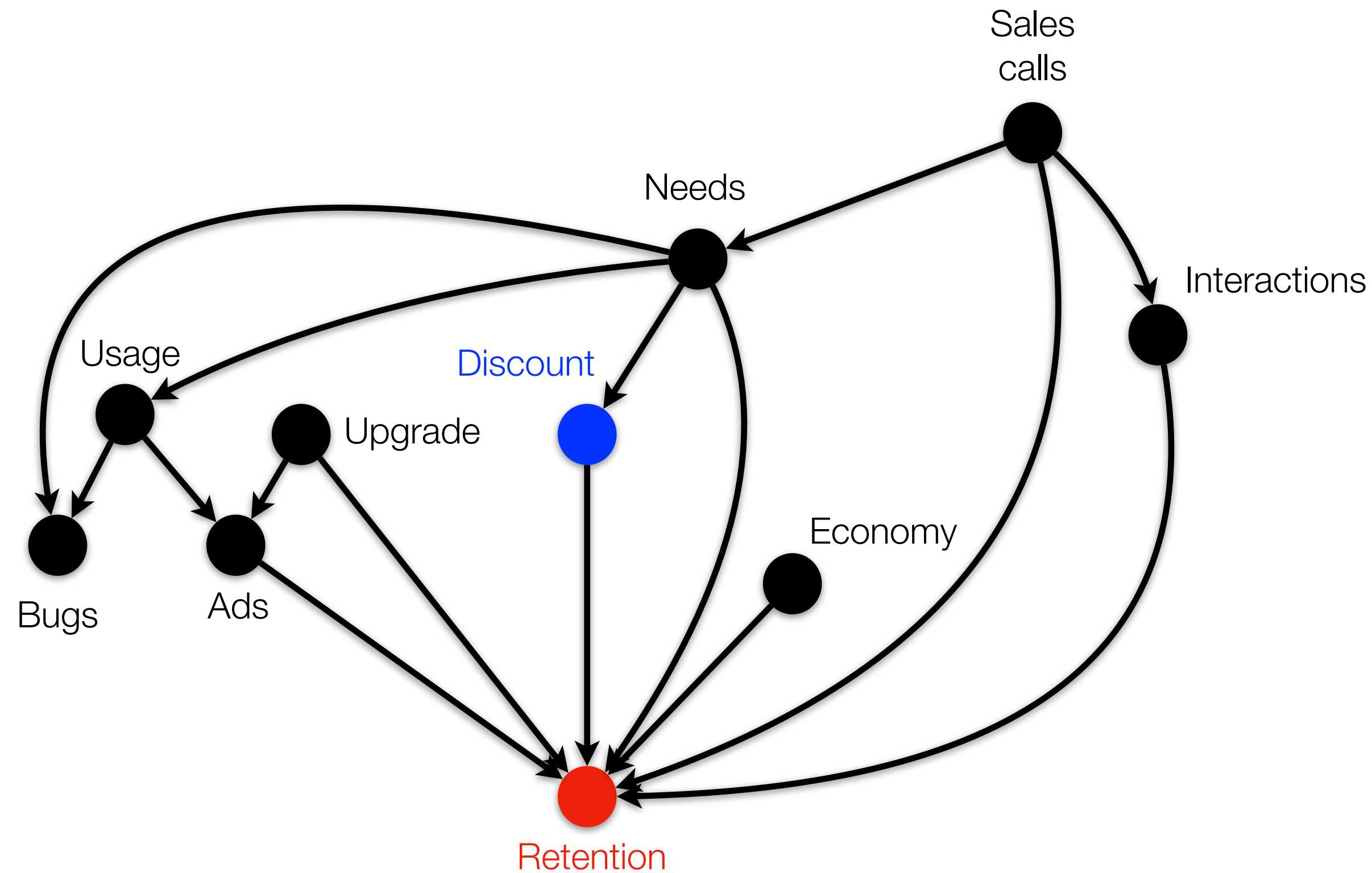
Application 2. Explainable AI



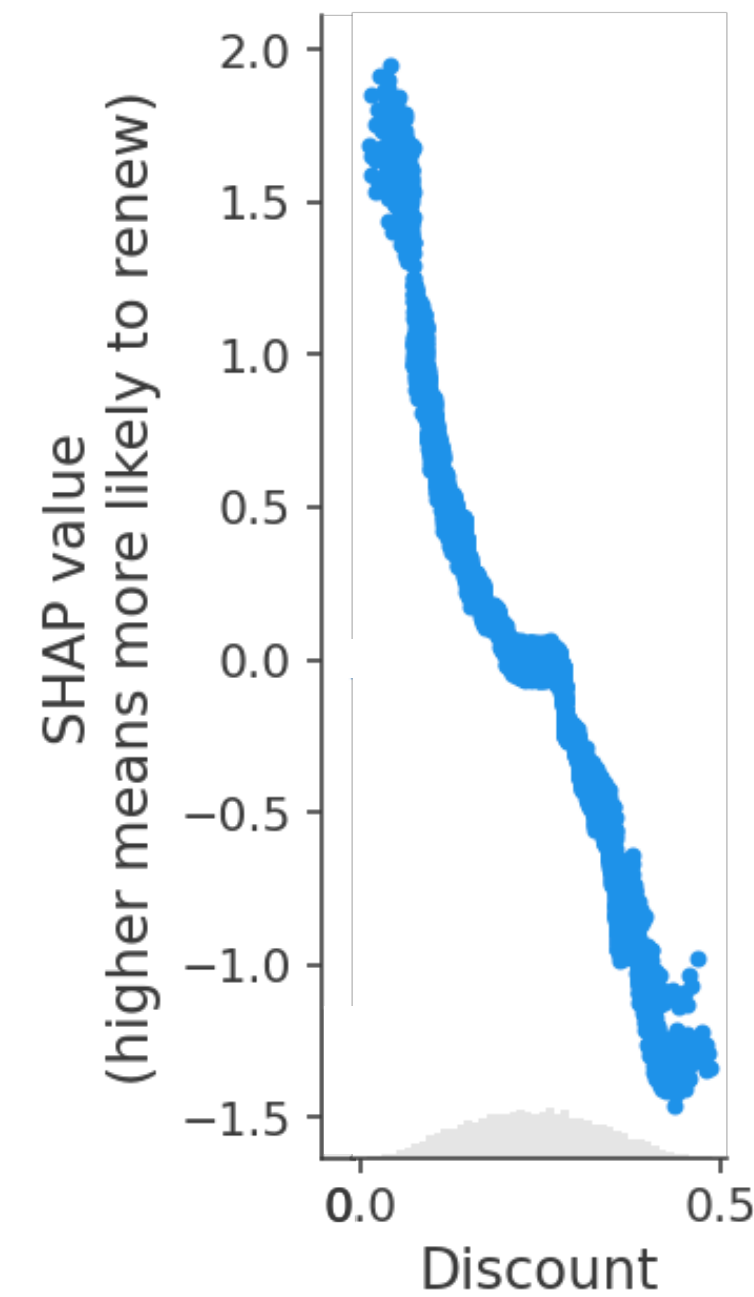
Contribution of Discount to the Retention?

- SHAP value: one of the most cited measure for the feature importance

Application 2. Explainable AI

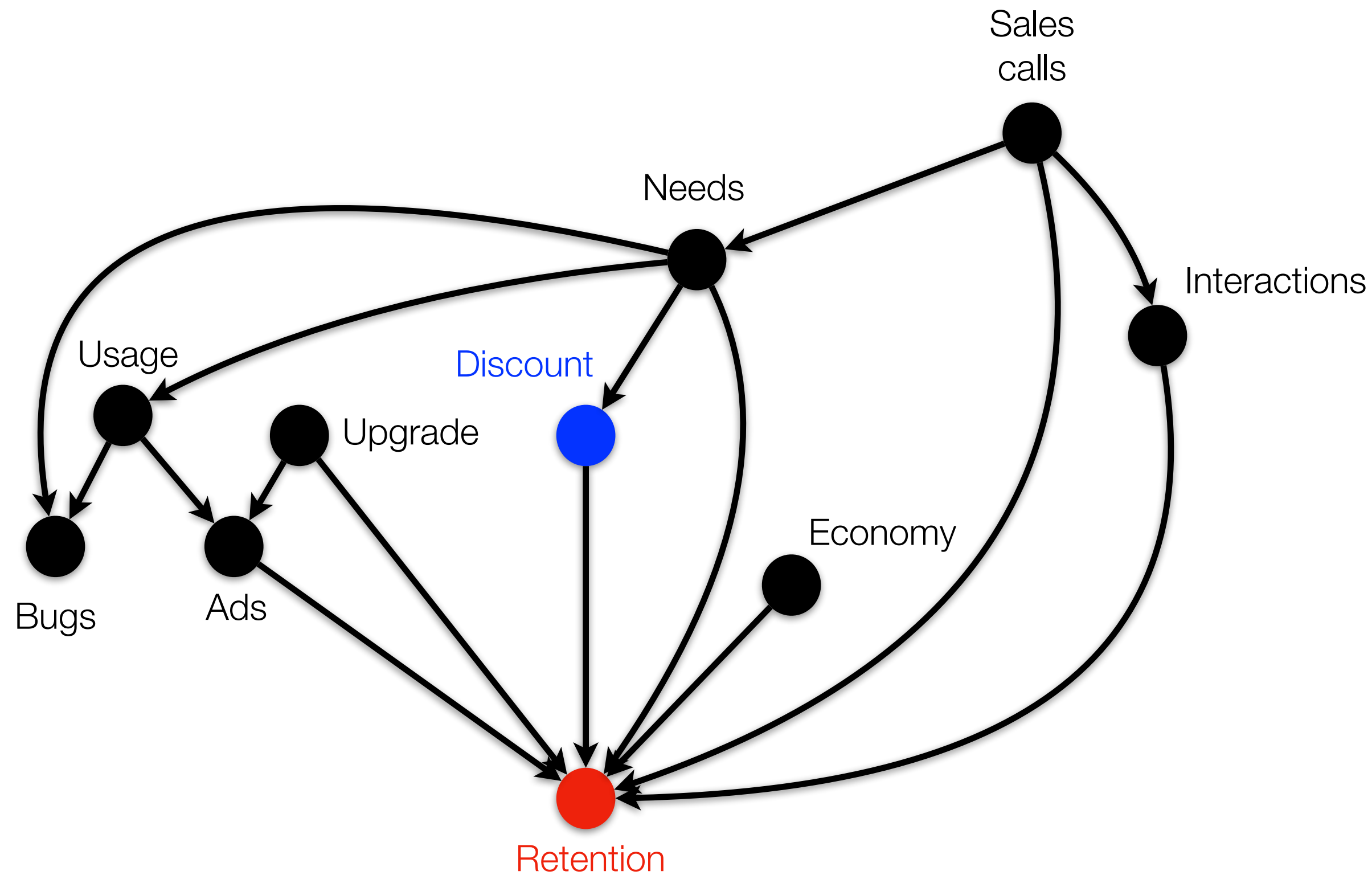


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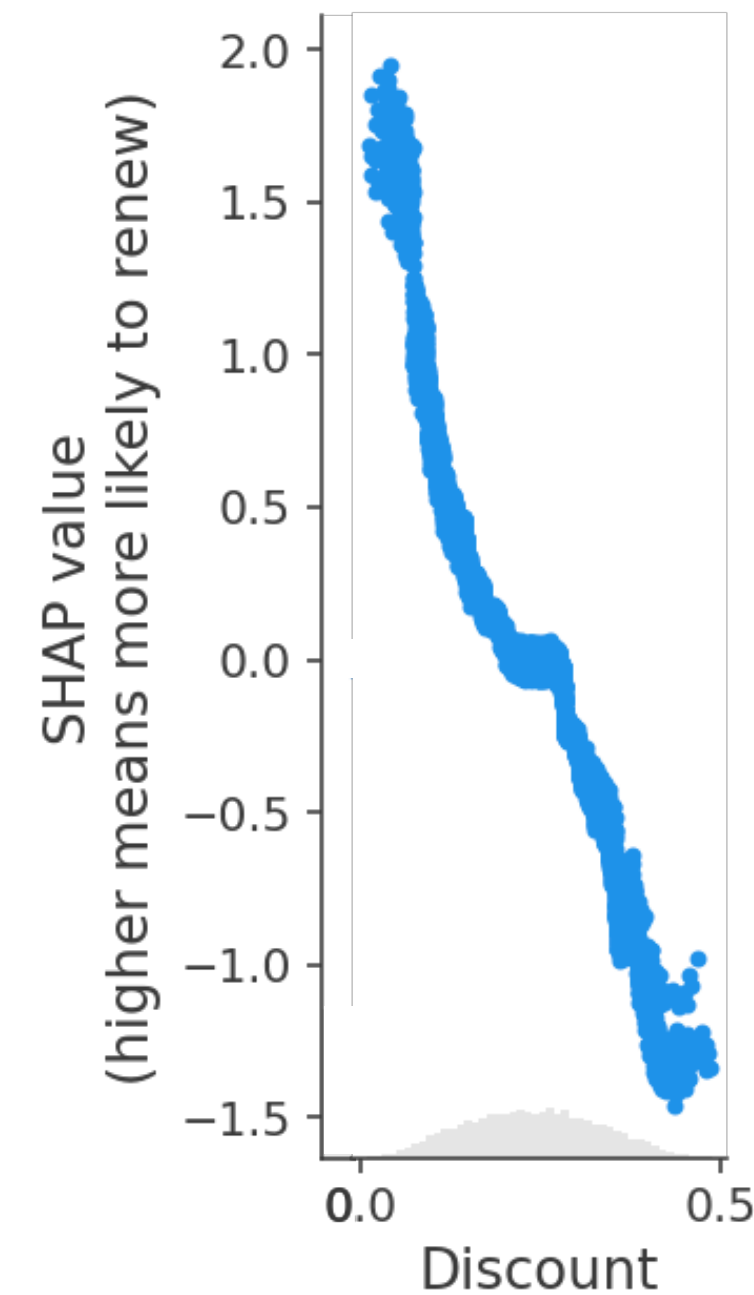


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Application 2. Explainable AI

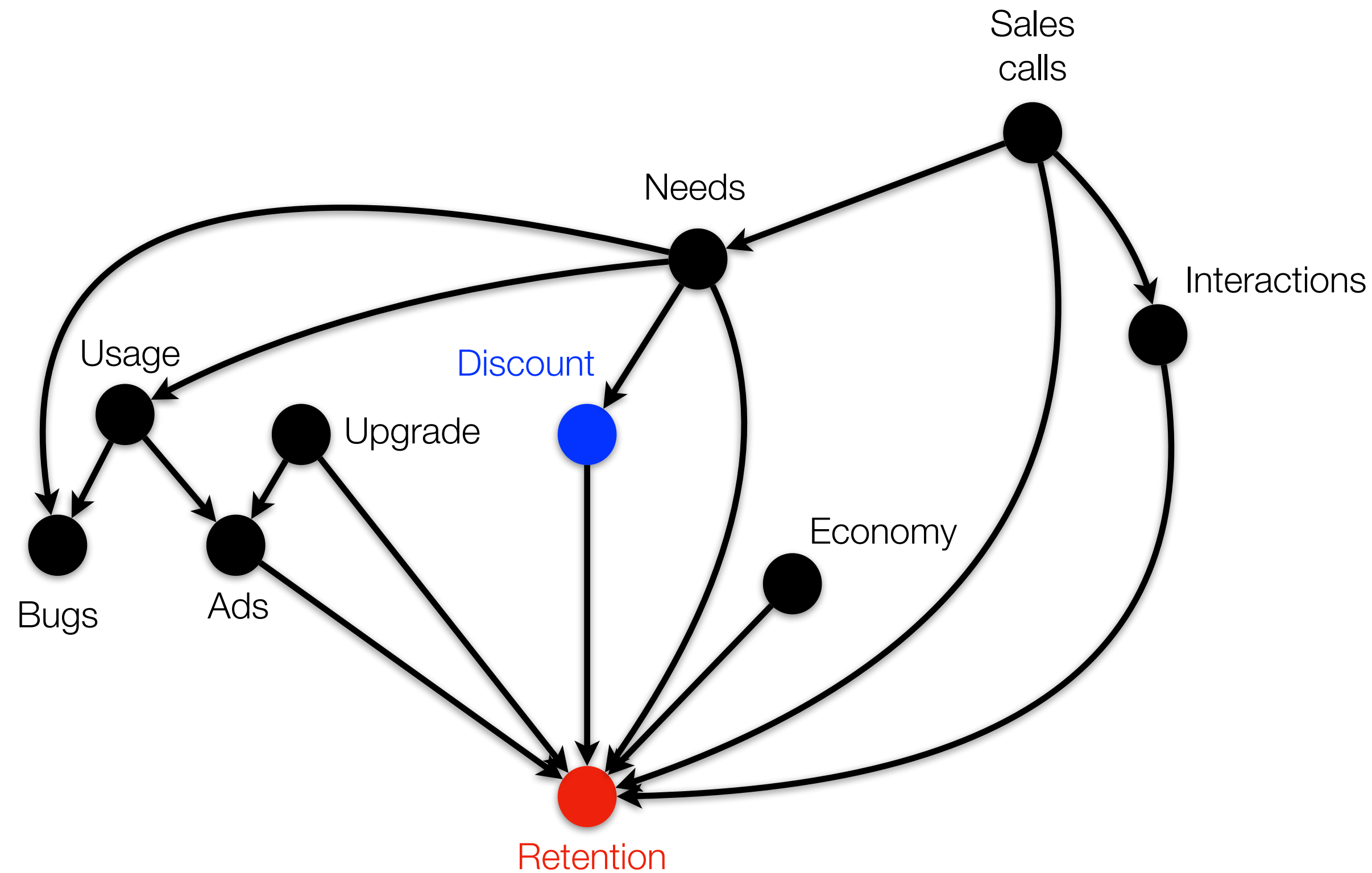


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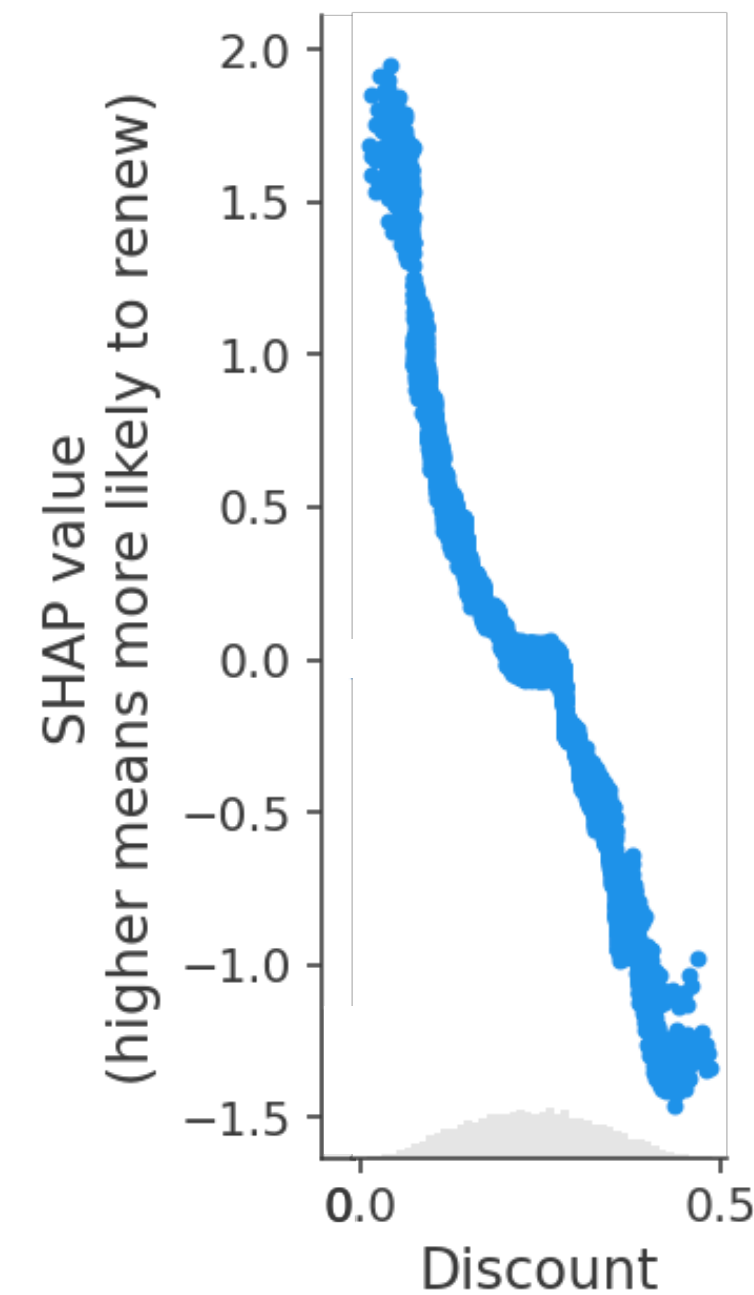


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Application 2. Explainable AI

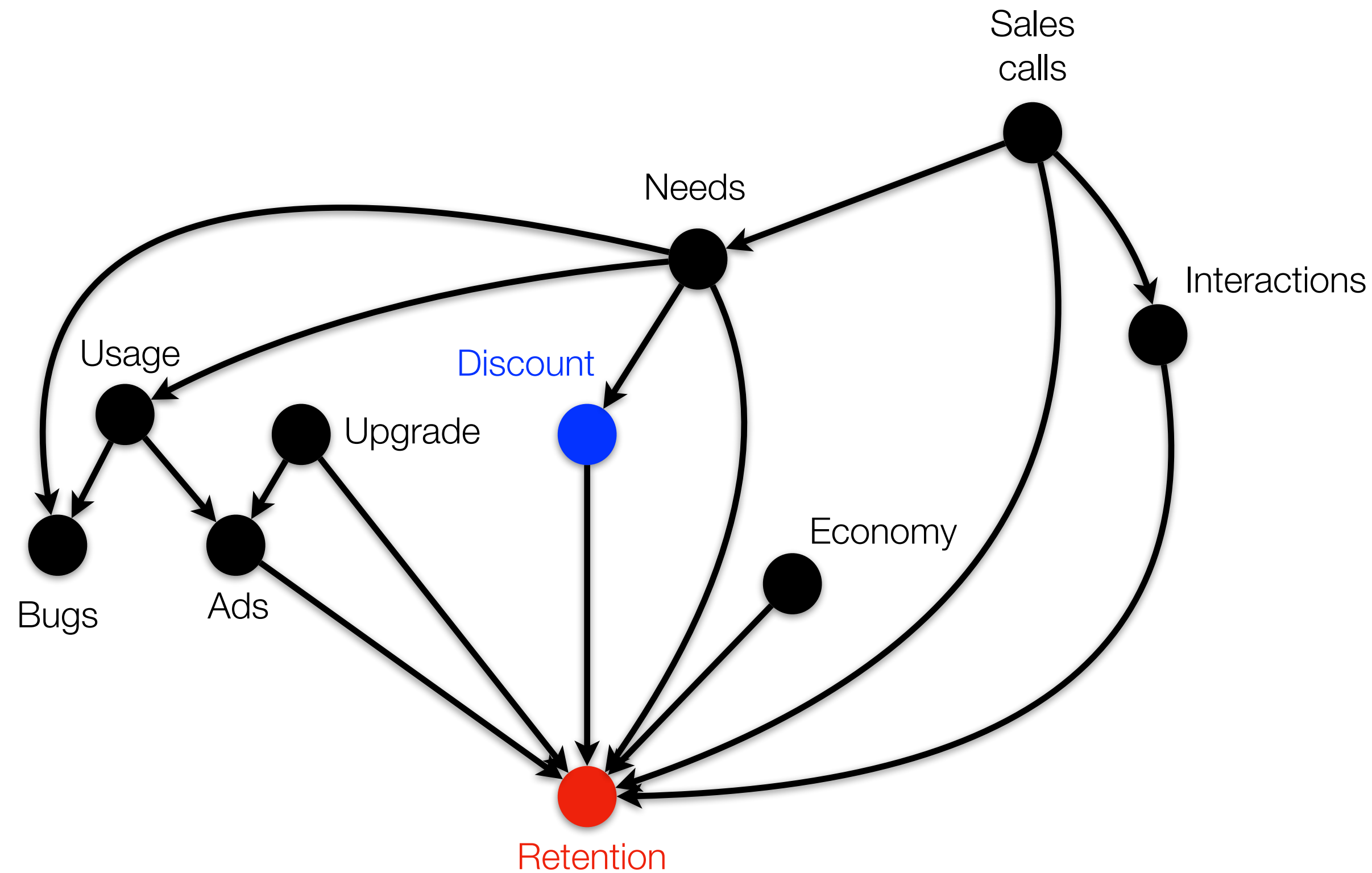


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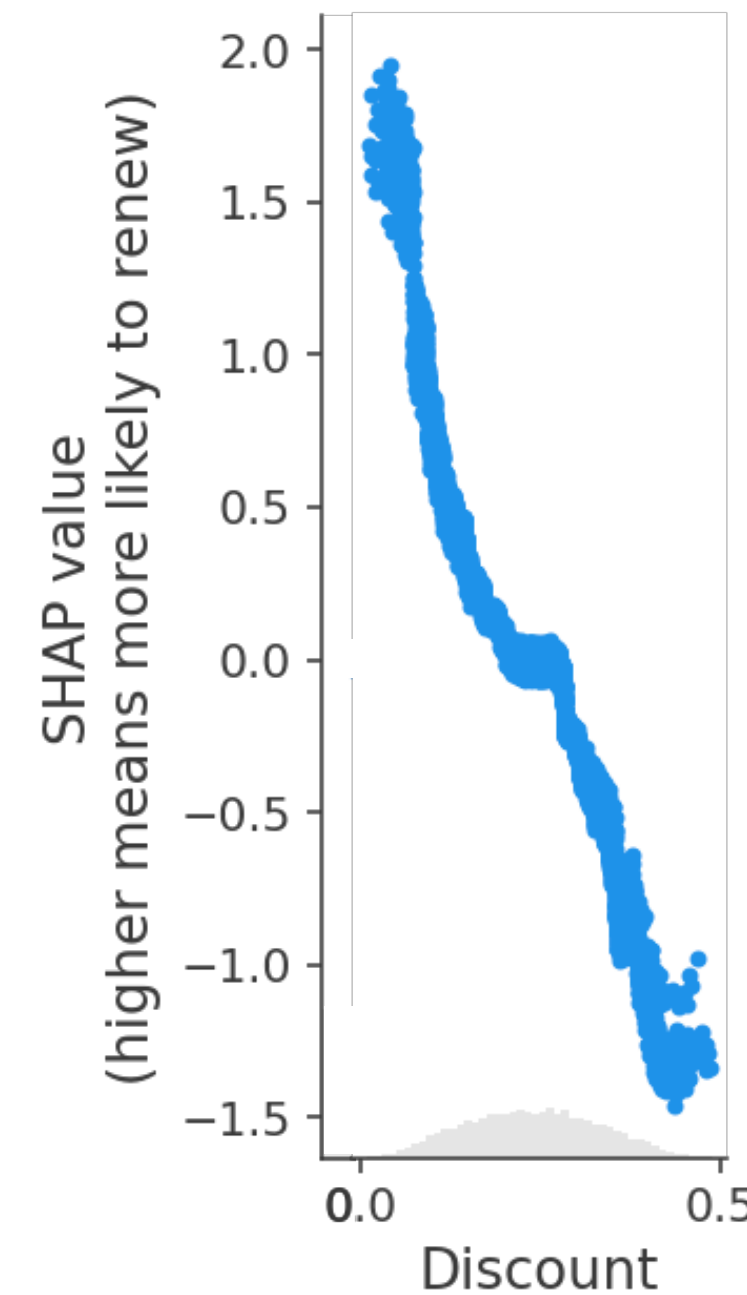


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- Mismatch with human intuition is due to computing the importance based on correlation (e.g. $\mathbb{E}[\text{retention}|\text{discount}]$)

Application 2. Explainable AI



Contribution of Discount to the Retention?



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Causality-based feature importance measure is essential

do-Shapley: Causality-based Feature Attribution

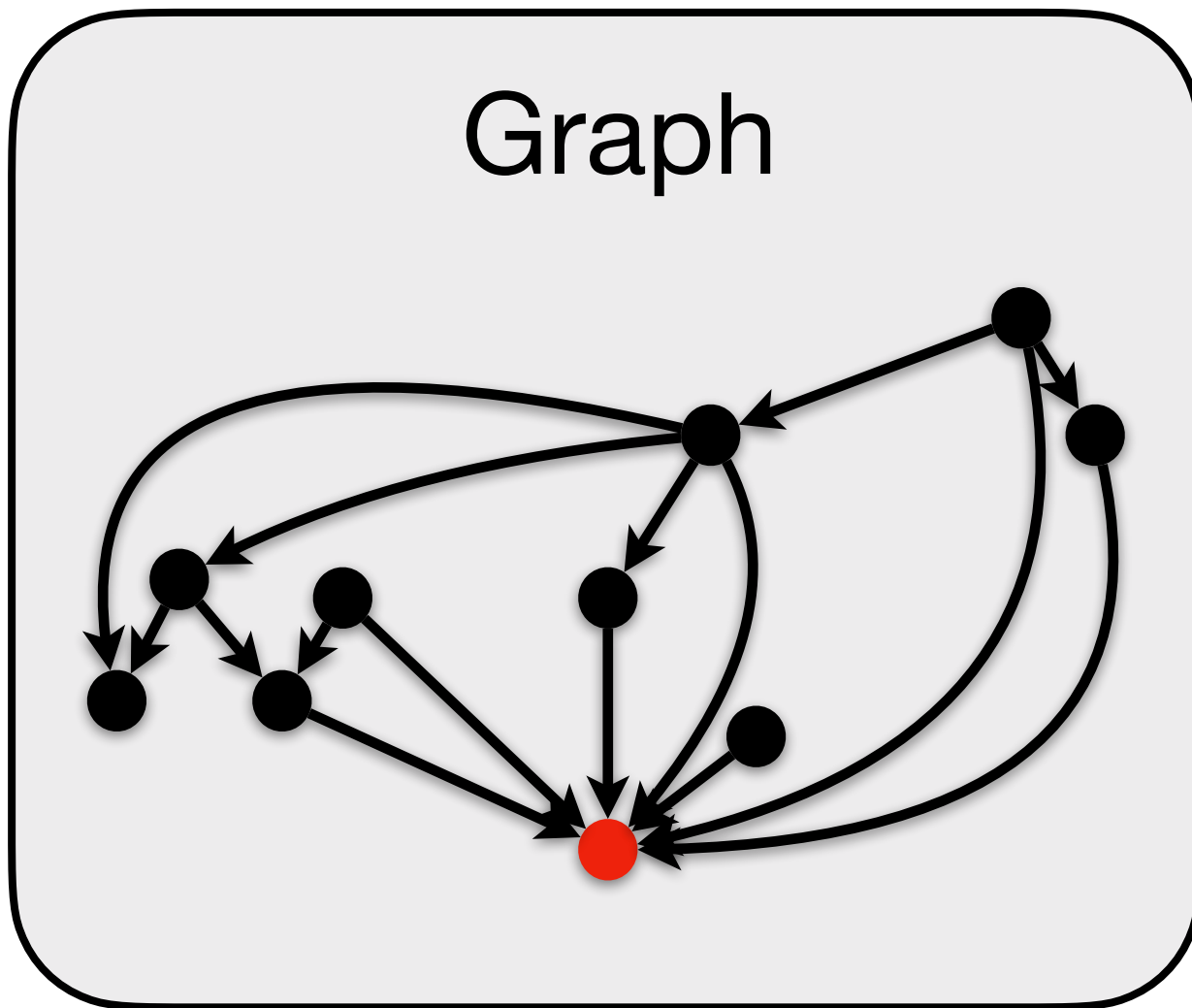
Jung et al., ICML 2022

do-Shapley: Causality-based Feature Attribution

Jung et al., ICML 2022

Input

Graph



Data

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

do-Shapley: Causality-based Feature Attribution

Jung et al., ICML 2022

Input

Attribution

Graph

do-Shapley

$(\phi_1, \dots, \phi_m)$

Causality-based
feature attribution

Data

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

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Jung et al., ICML 2022

Input

Attribution

Graph

do-Shapley

$(\phi_1, \dots, \phi_m)$

Causality-based
feature attribution

Data

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

$$\phi_i = \frac{1}{n} \sum_{S \subseteq [n] \setminus \{i\}} \binom{n-1}{|S|}^{-1} \{ \mathbb{E}[Y | do(\mathbf{x}_S, x_i)] - \mathbb{E}[Y | do(\mathbf{x}_S)] \}$$

do-Shapley: Causality-based Feature Attribution

Jung et al., ICML 2022

Input

Attribution

Identification

Graph

do-Shapley

$(\phi_1, \dots, \phi_m)$

Causality-based
feature attribution

$\phi_i = f(P)$

Determine if ϕ_i is
computable from
available data

Data

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

do-Shapley: Causality-based Feature Attribution

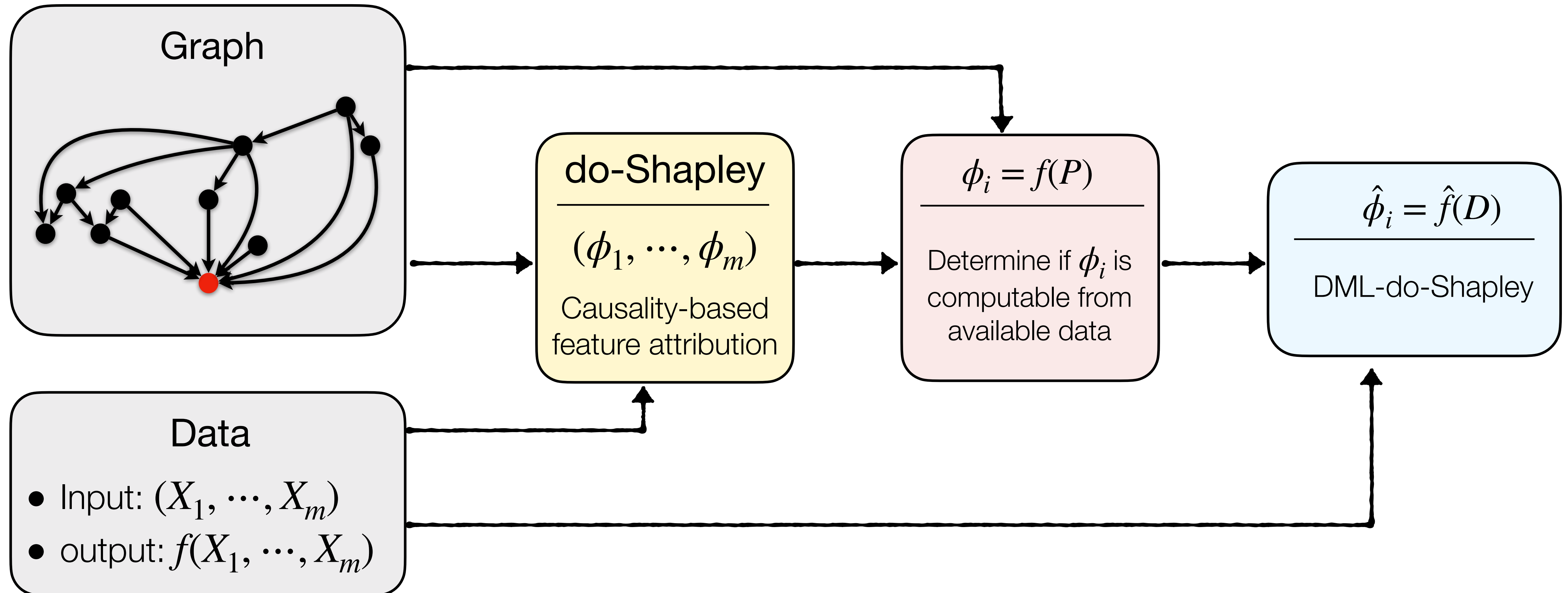
Jung et al., ICML 2022

Input

Attribution

Identification

Estimation



do-Shapley: Causality-based Feature Attribution

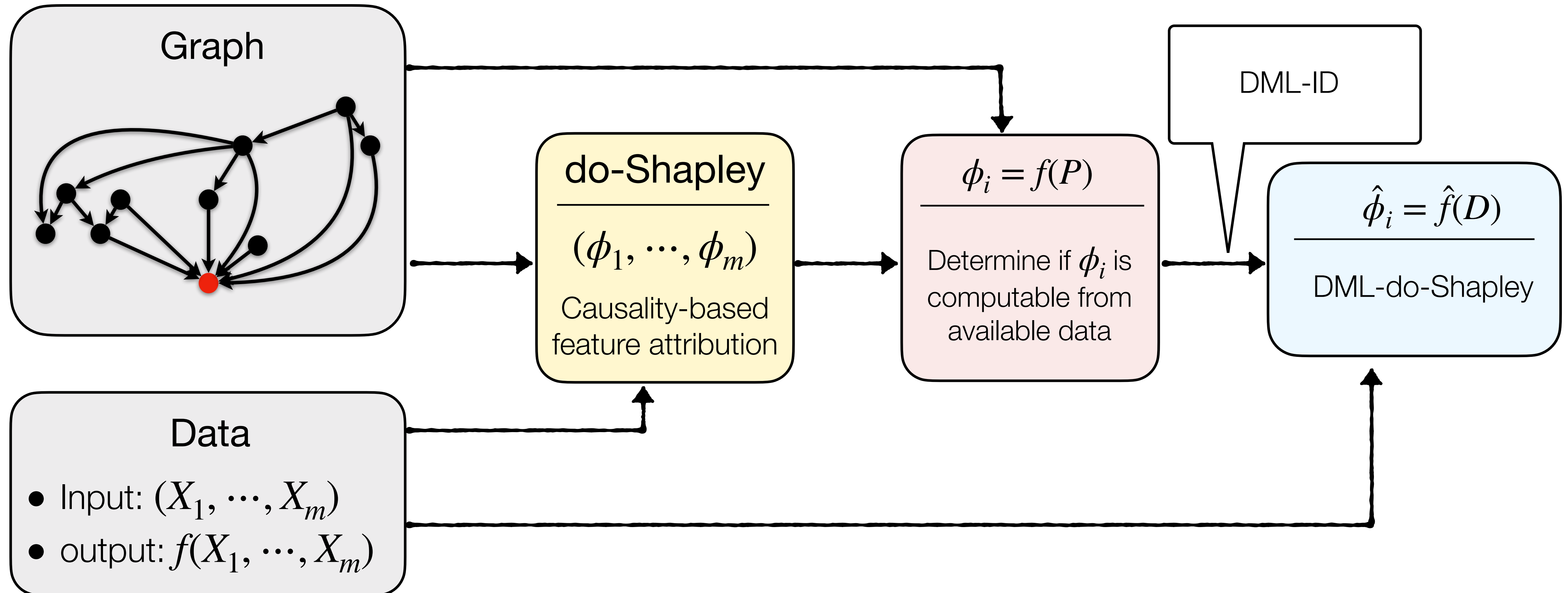
Jung et al., ICML 2022

Input

Attribution

Identification

Estimation



Simulation: Better Interpretability

Estimator	Rank Correlation with True Importances	Implication
DML-do-Shapley	1.0	
SHAP	-0.28	

Simulation: Better Interpretability

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Simulation: Better Interpretability

Estimator	Rank Correlation with True Importances	Implication
DML-do-Shapley	1.0	Estimated feature importance ranking = True ranking of feature importance
SHAP	-0.28	High true importance ranking = Low estimated ranks

Impact on Explainable AI

Impact on Explainable AI

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

Impact on Explainable AI

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- Two features receive equal contributions whenever their causal effects are the same.

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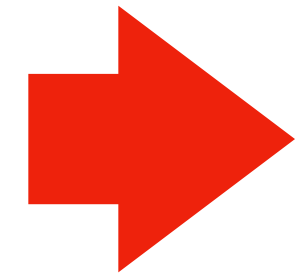
- Two features receive equal contributions whenever their causal effects are the same.
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Impact on Explainable AI

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

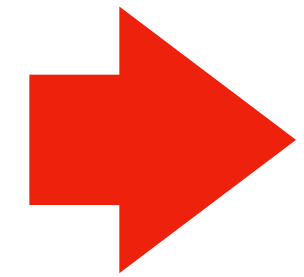
- Two features receive equal contributions whenever their causal effects are the same.
- Feature's contribution = 0 if it has no causal effect
- Feature contributions closely approximate their causal effects on the outcome
- The sum of feature contributions = The outcome $f(X_1, \dots, X_m)$

Talk Outline



- ➊ Estimating causal effects from observations
+ its application in healthcare & explainable AI
- ➋ Estimating causal effects from data fusion
- ➌ Unified causal effect estimation method
- ➍ Summary & Future direction

Talk Outline



2

Estimating causal effects from data fusion

Input

Identification



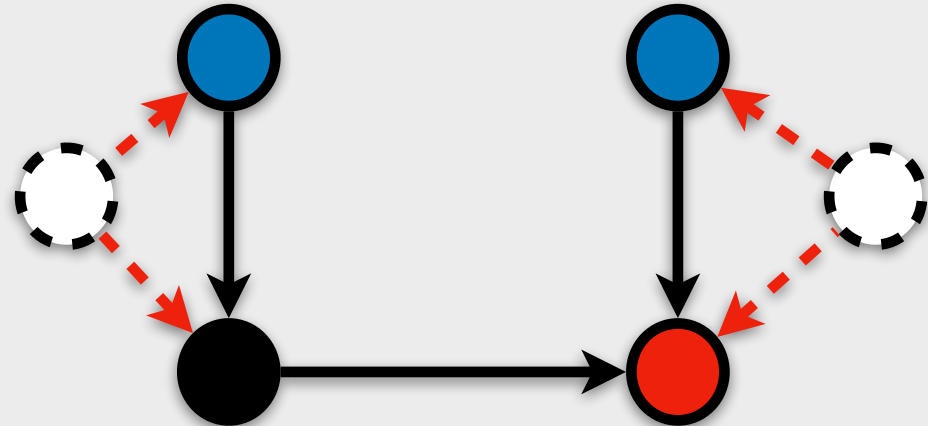
Disconnect

Estimation

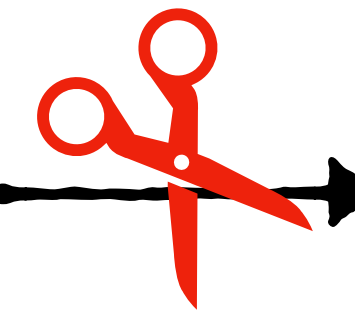
Effect (Q)

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

Graph



$$Q = f(\{P_{\text{do}(Z)}\})$$



$$\hat{Q} = \hat{f}(\{D_Z\})$$

?

Data Fusion

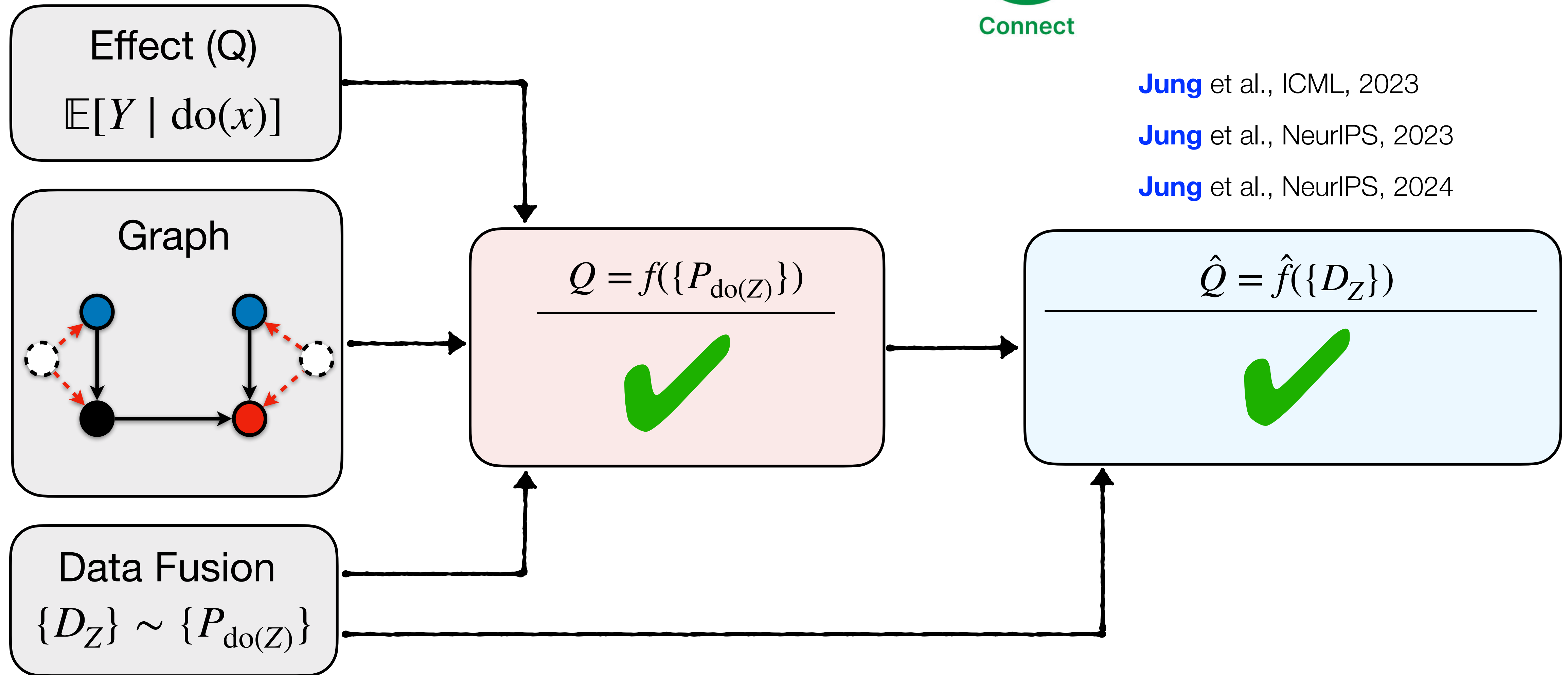
$$\{D_Z\} \sim \{P_{\text{do}(Z)}\}$$

Input

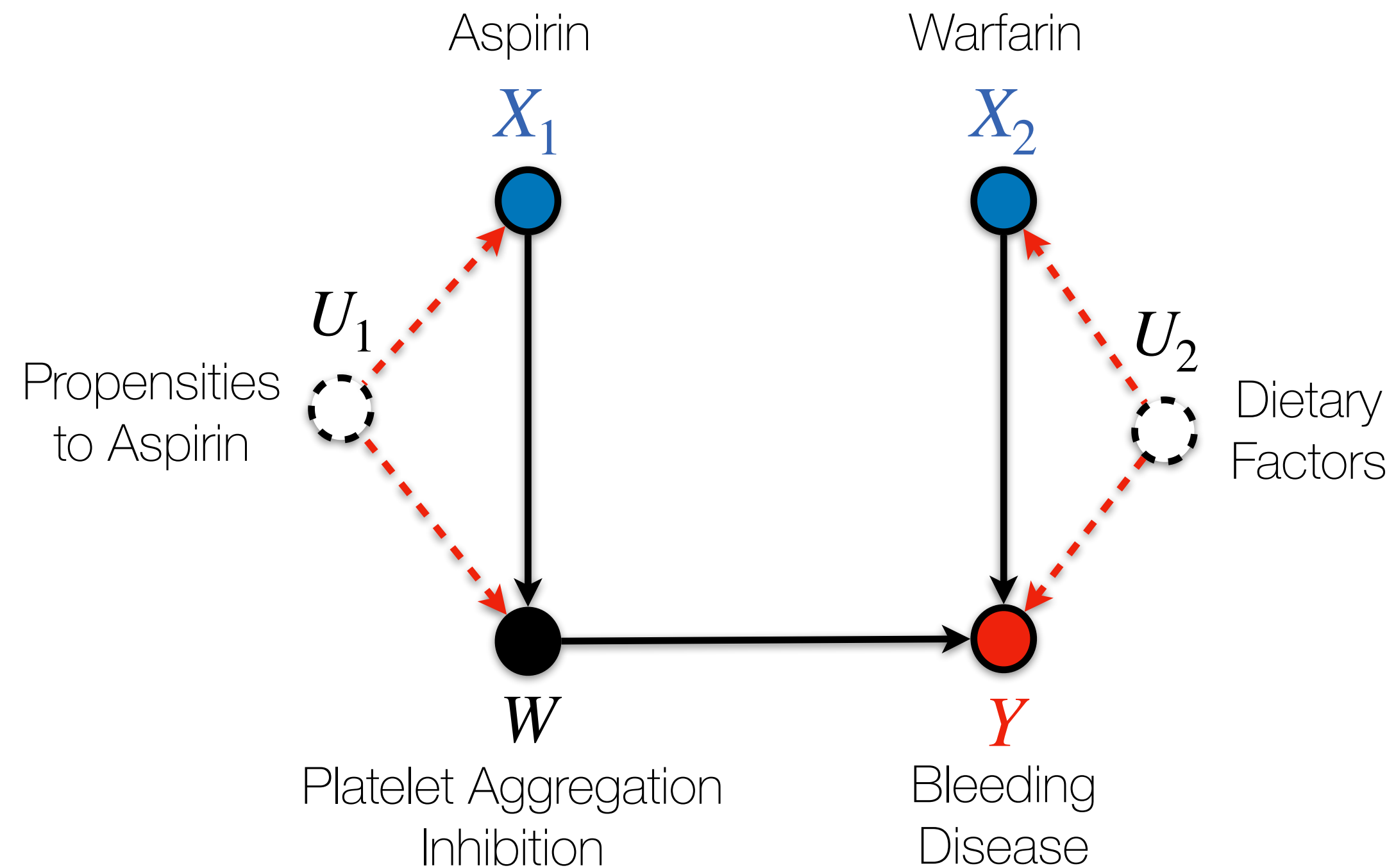
Identification



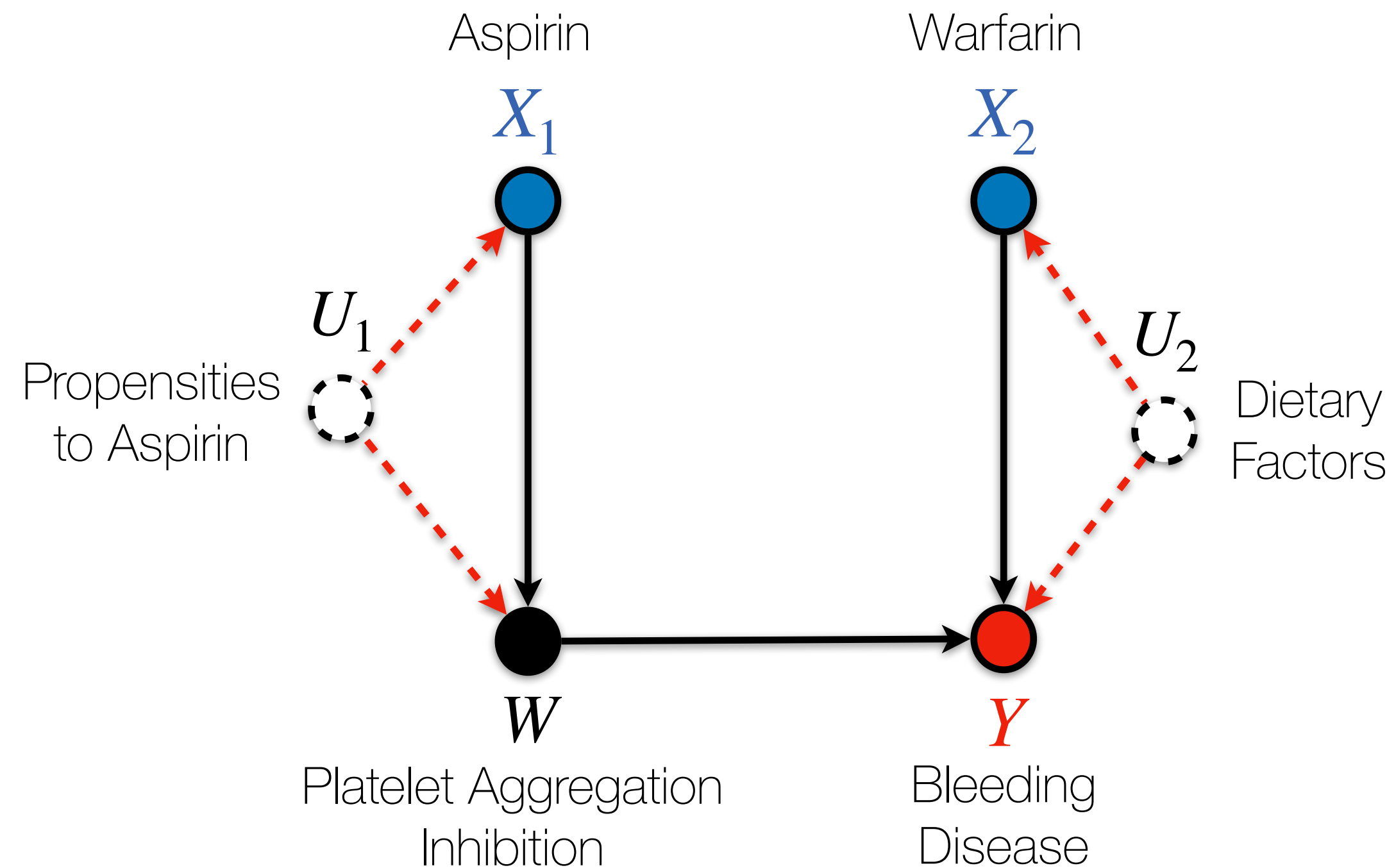
Estimation



Motivation: Joint Treatment Effect Estimation

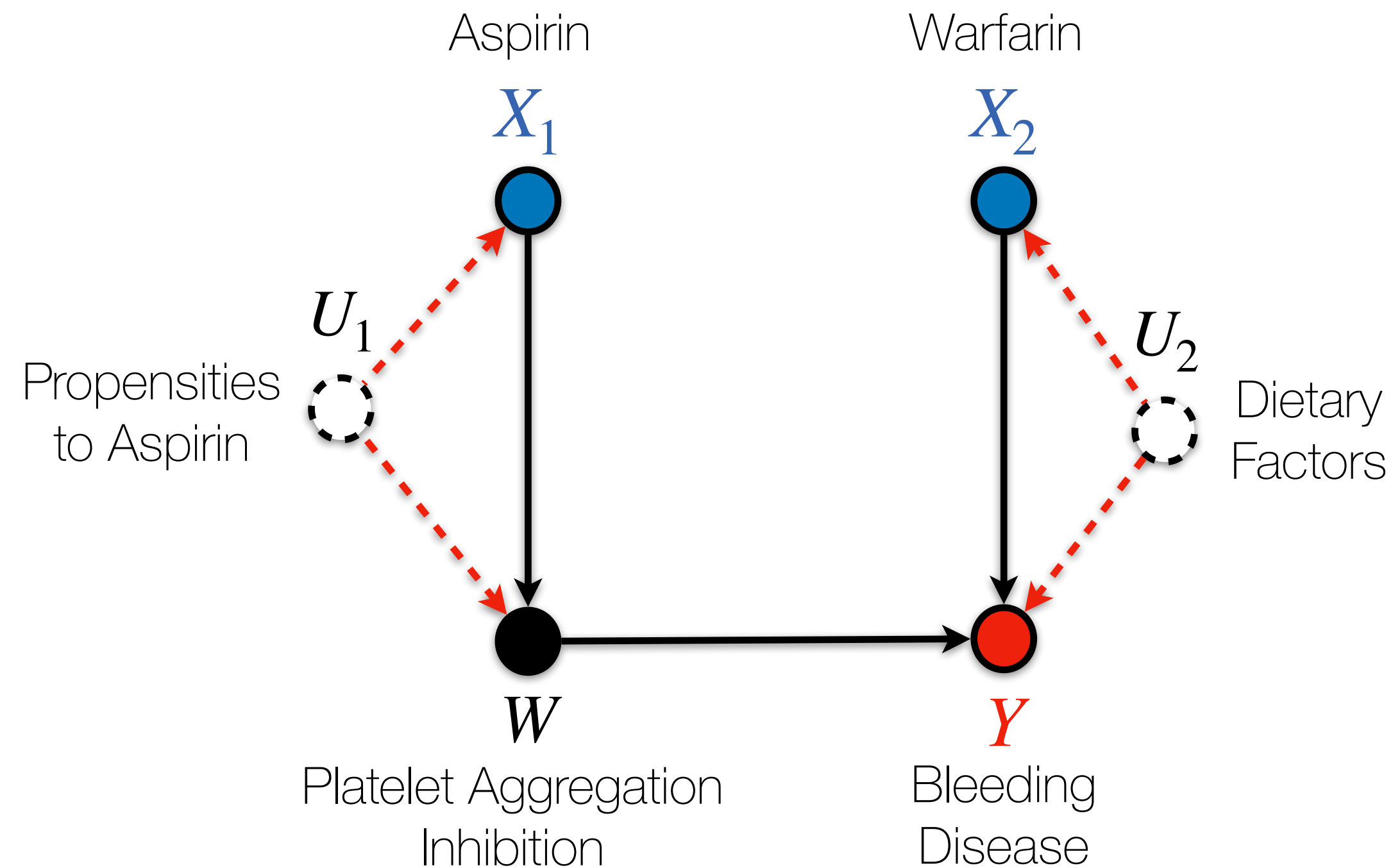


Motivation: Joint Treatment Effect Estimation



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

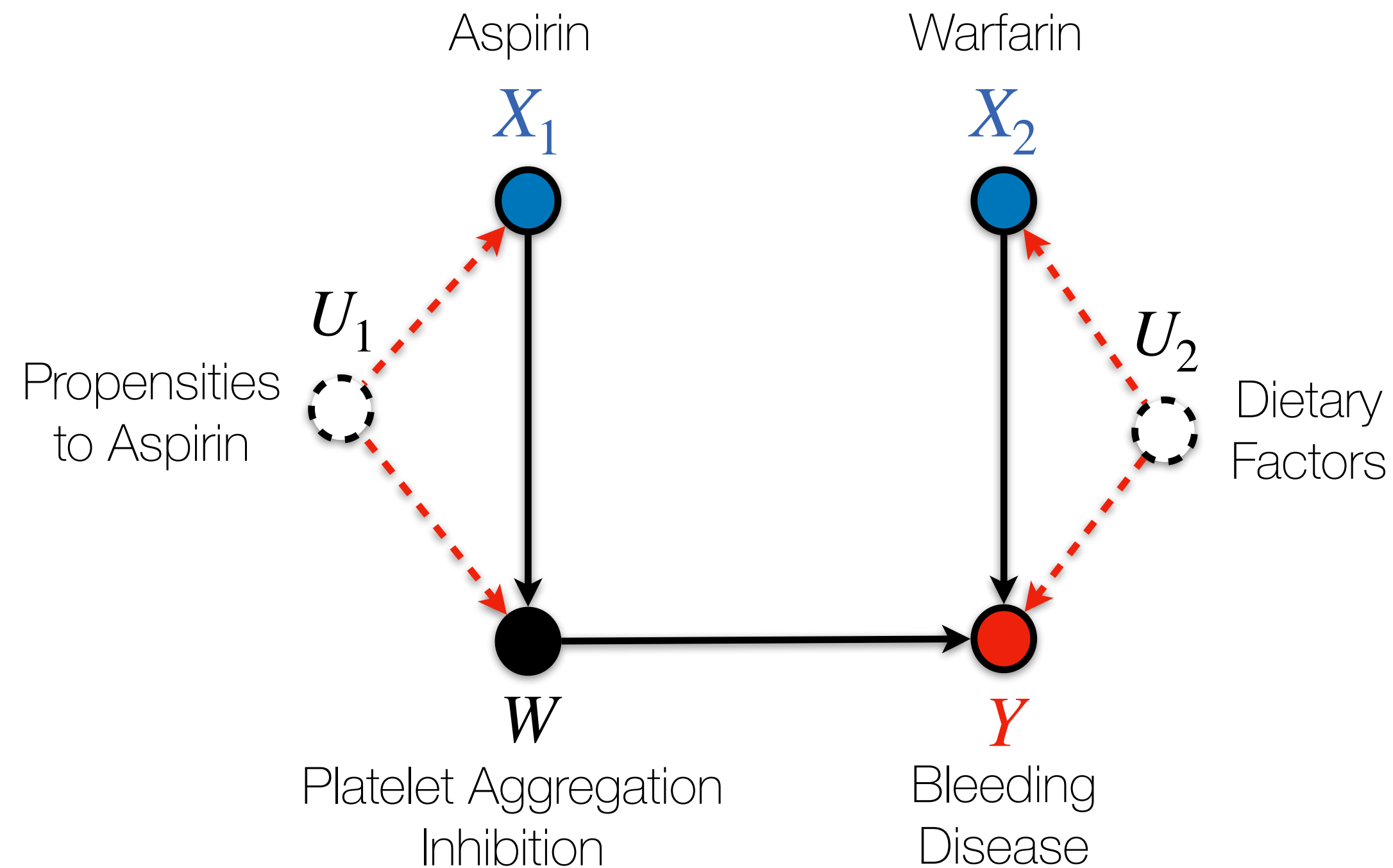
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Challenges for Estimating $\mathbb{E}[Y \mid \text{do}(x_1, x_2)]$

- BD is not applicable

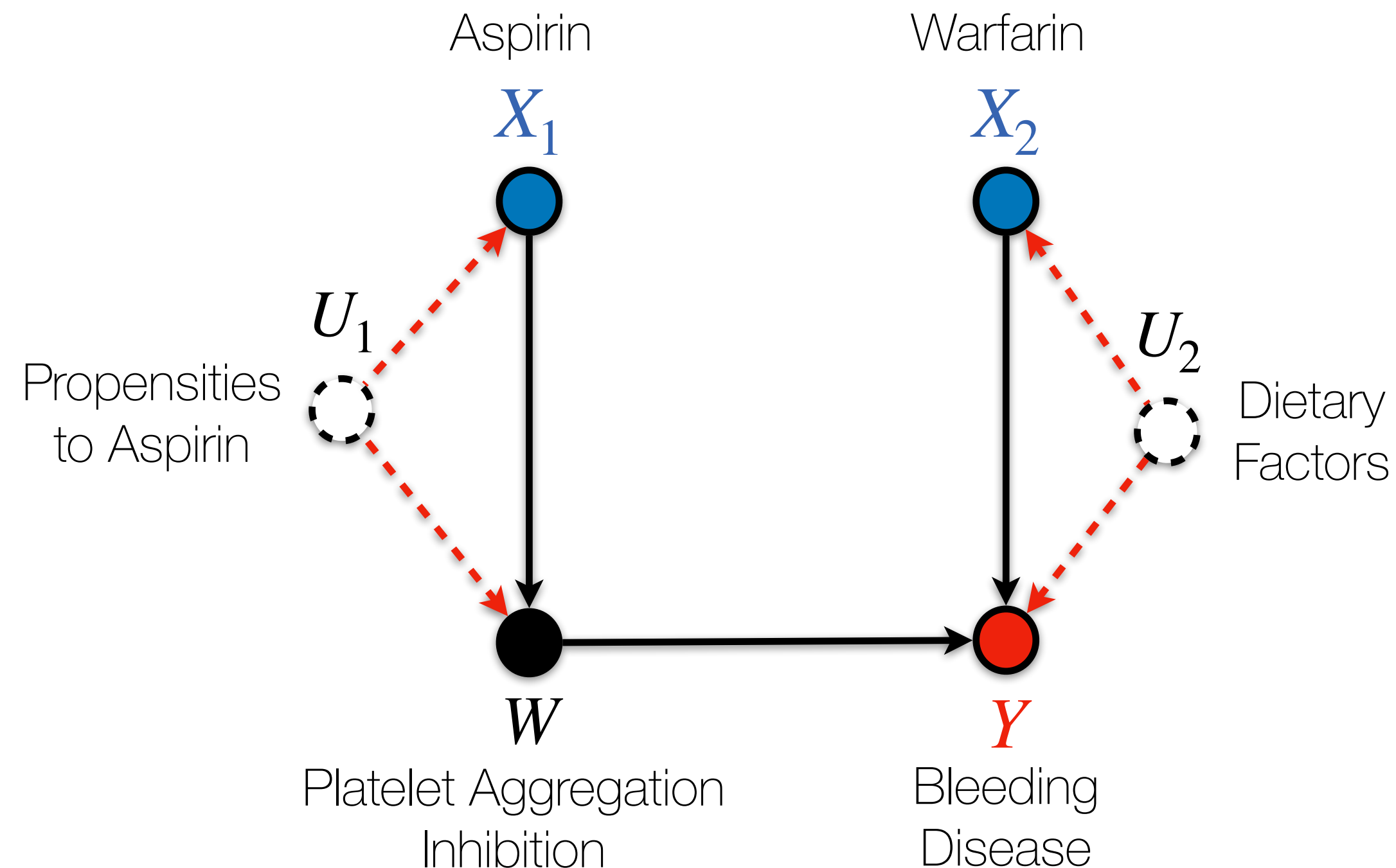
Motivation: Joint Treatment Effect Estimation



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

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- Not identifiable from observations $P(\mathbf{V})$.

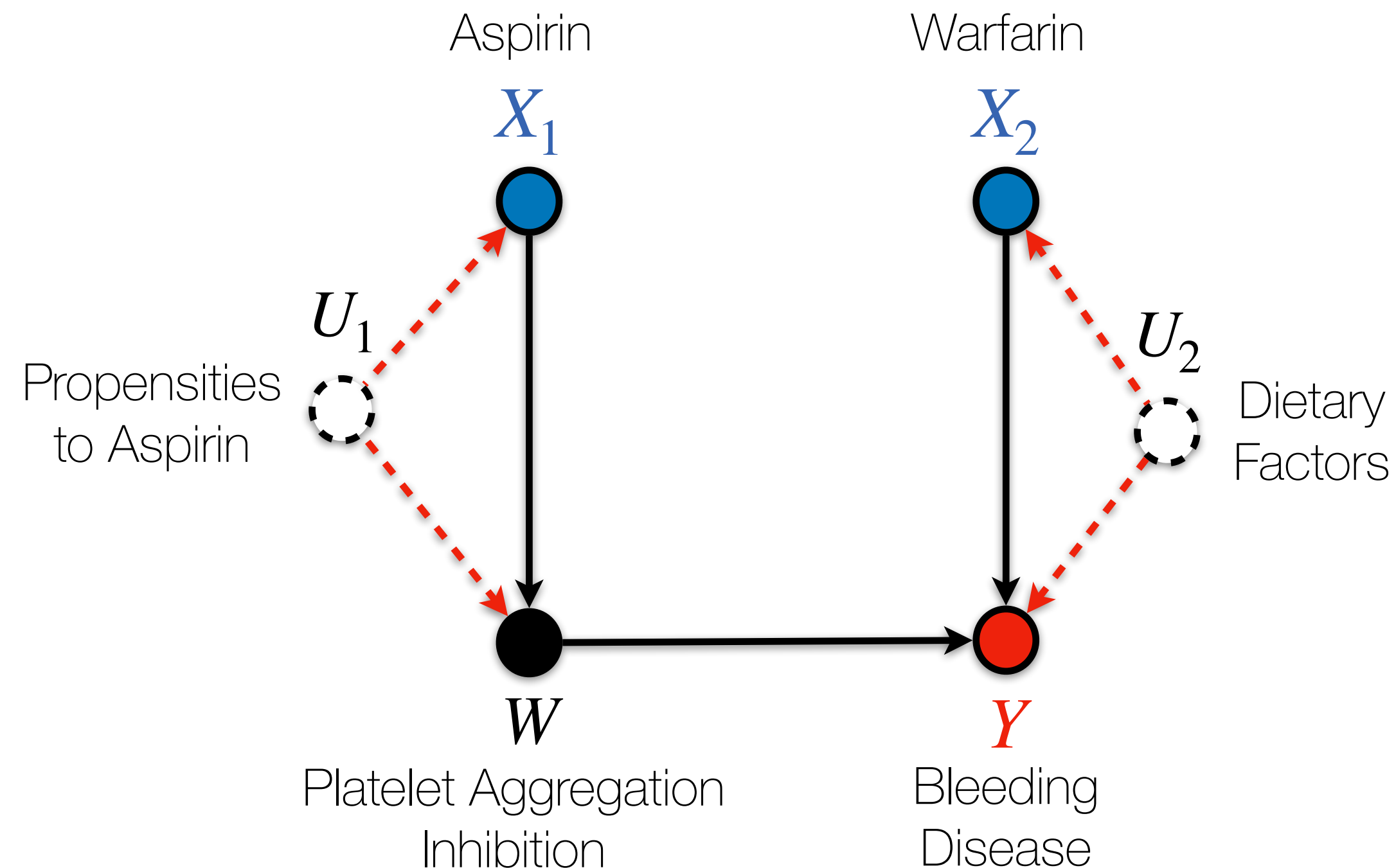
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Motivation: Joint Treatment Effect Estimation

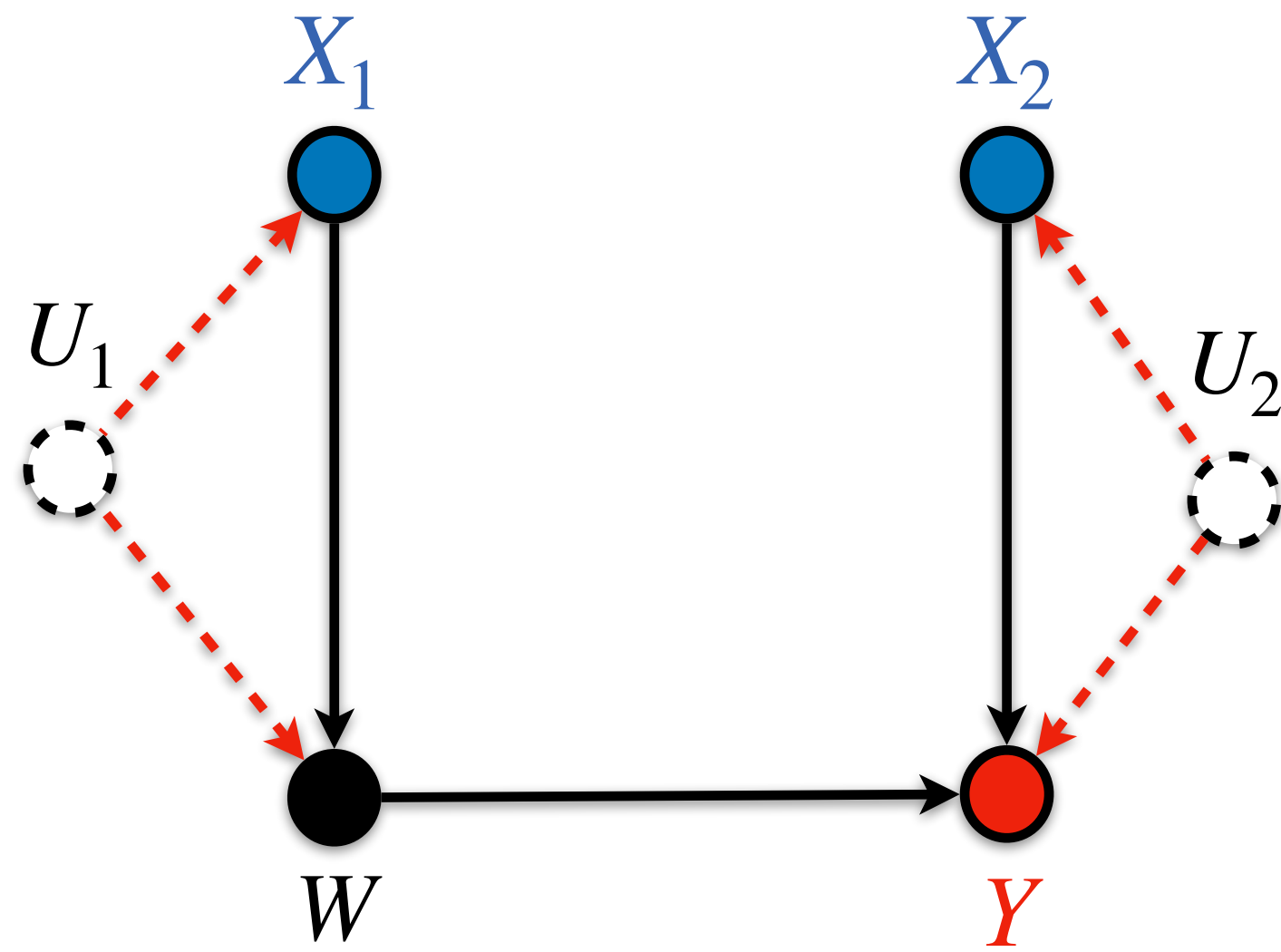


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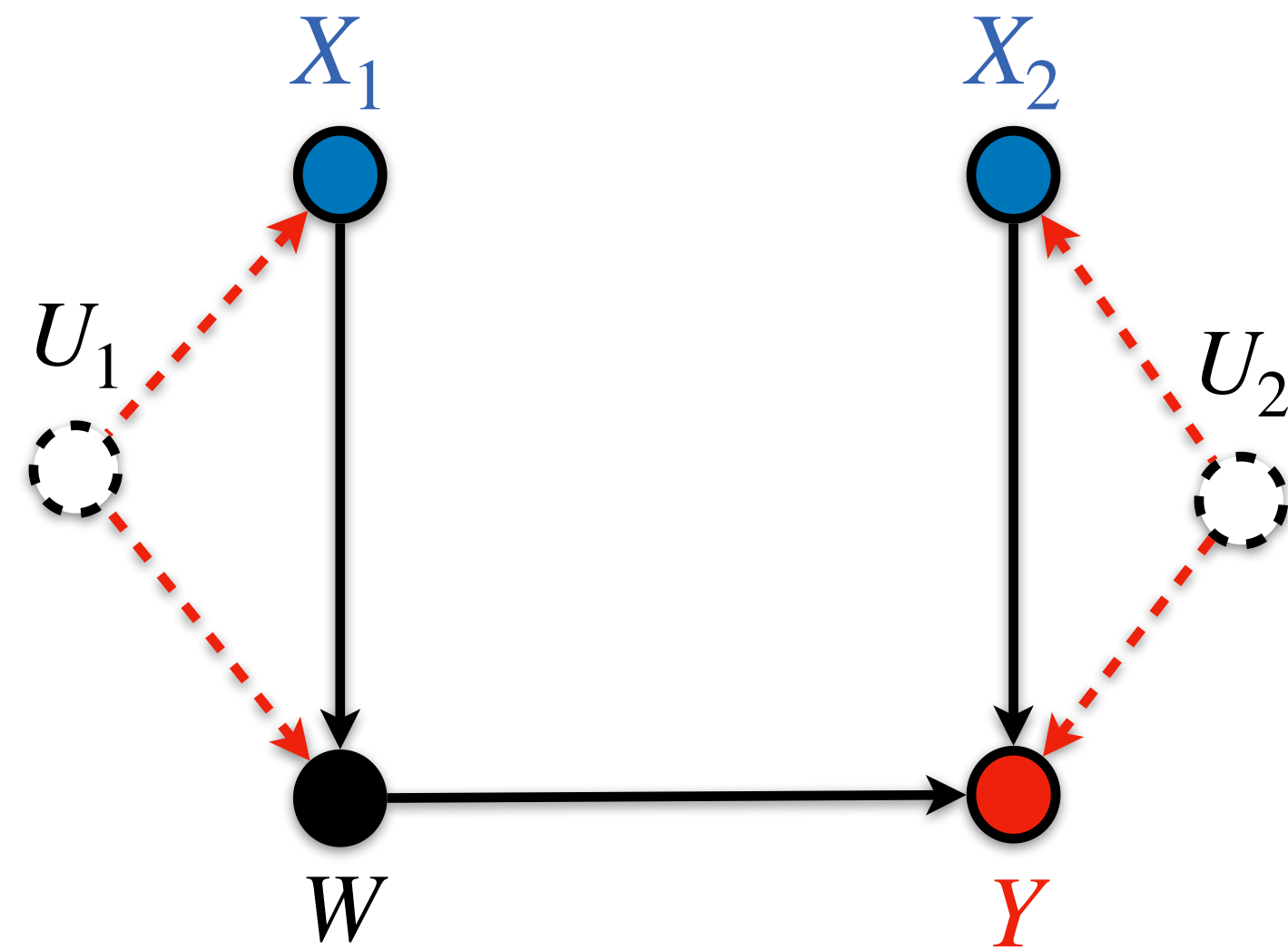
Can $\mathbb{E}[Y \mid \text{do}(x_1, x_2)]$ be estimated from two trials $P_{\text{do}(x_1)}(\mathbf{V})$ and $P_{\text{do}(x_2)}(\mathbf{V})$?

BD⁺: BD for Data Fusion



$$\mathbb{E}[\textcolor{red}{Y} \mid \text{do}(\textcolor{blue}{x}_1, \textcolor{blue}{x}_2)]$$

BD⁺: BD for Data Fusion

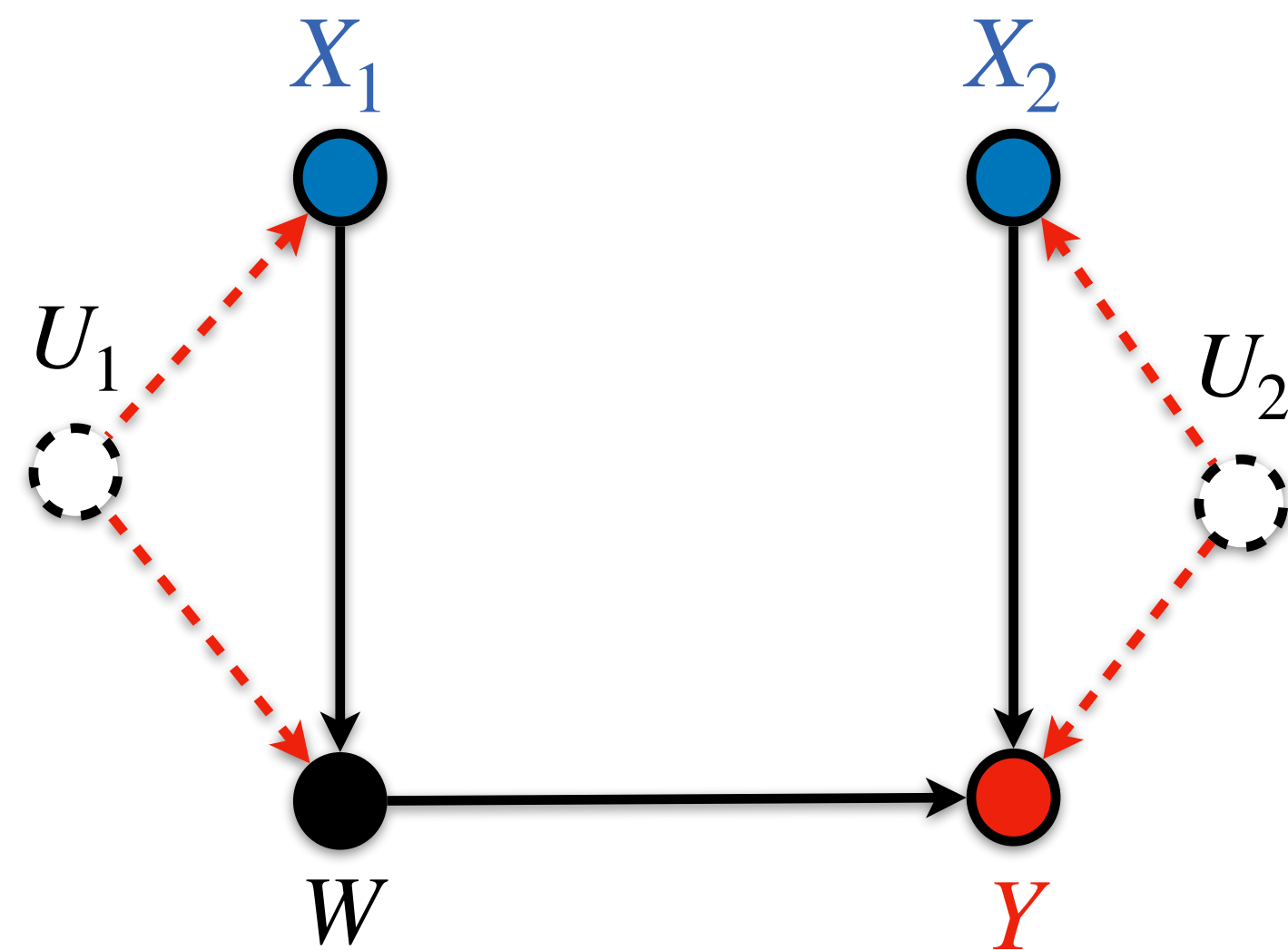


$$\mathbb{E}[Y \mid \text{do}(x_1, x_2)]$$

Back-door (BD) [Pearl, 95]

Spurious paths between (treatments, outcome) are blocked by observed variables

BD⁺: BD for Data Fusion



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

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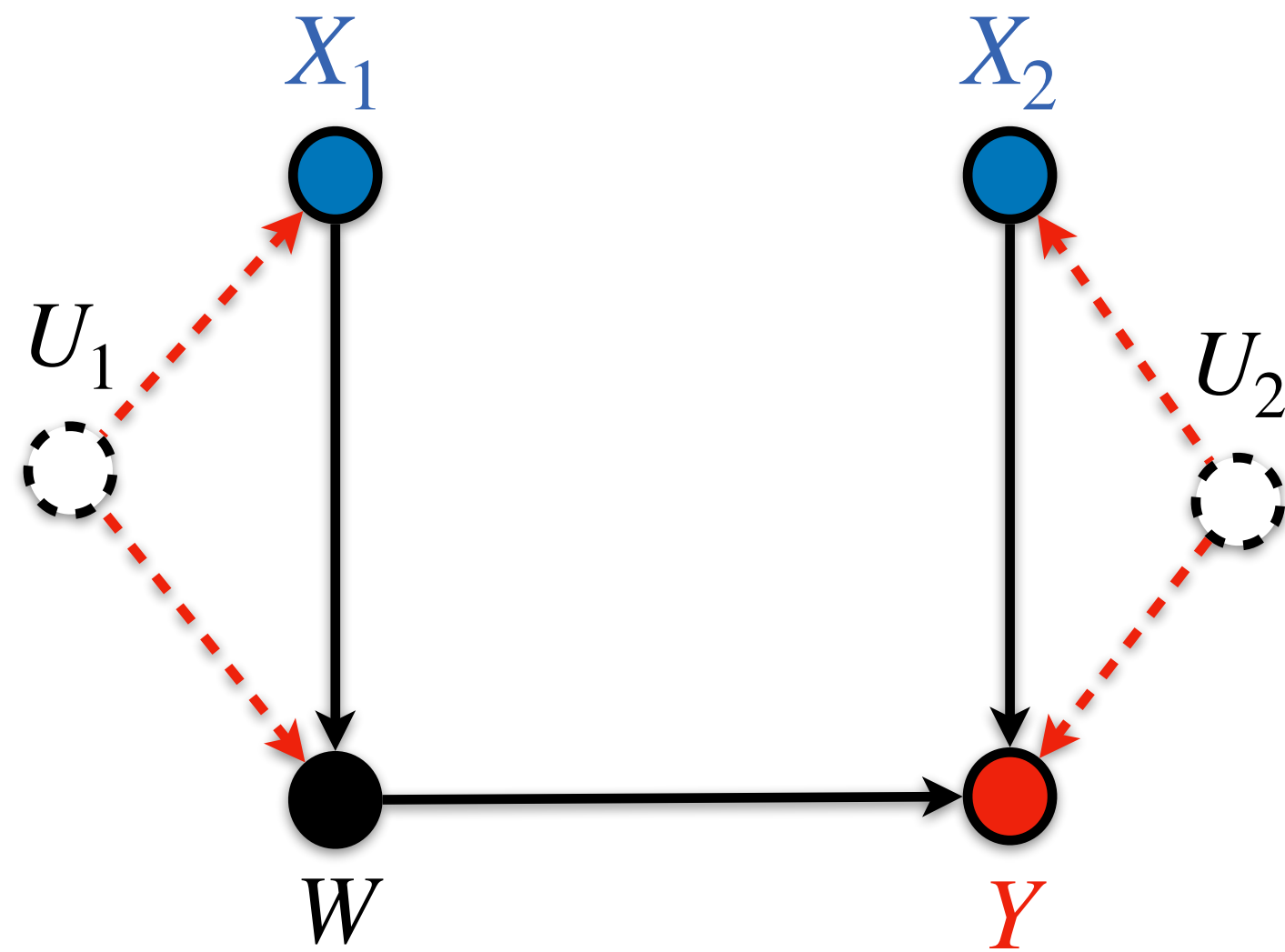


BD⁺: BD for Data Fusion

Jung et al., ICML 2023

BD for Fusion (BD⁺)

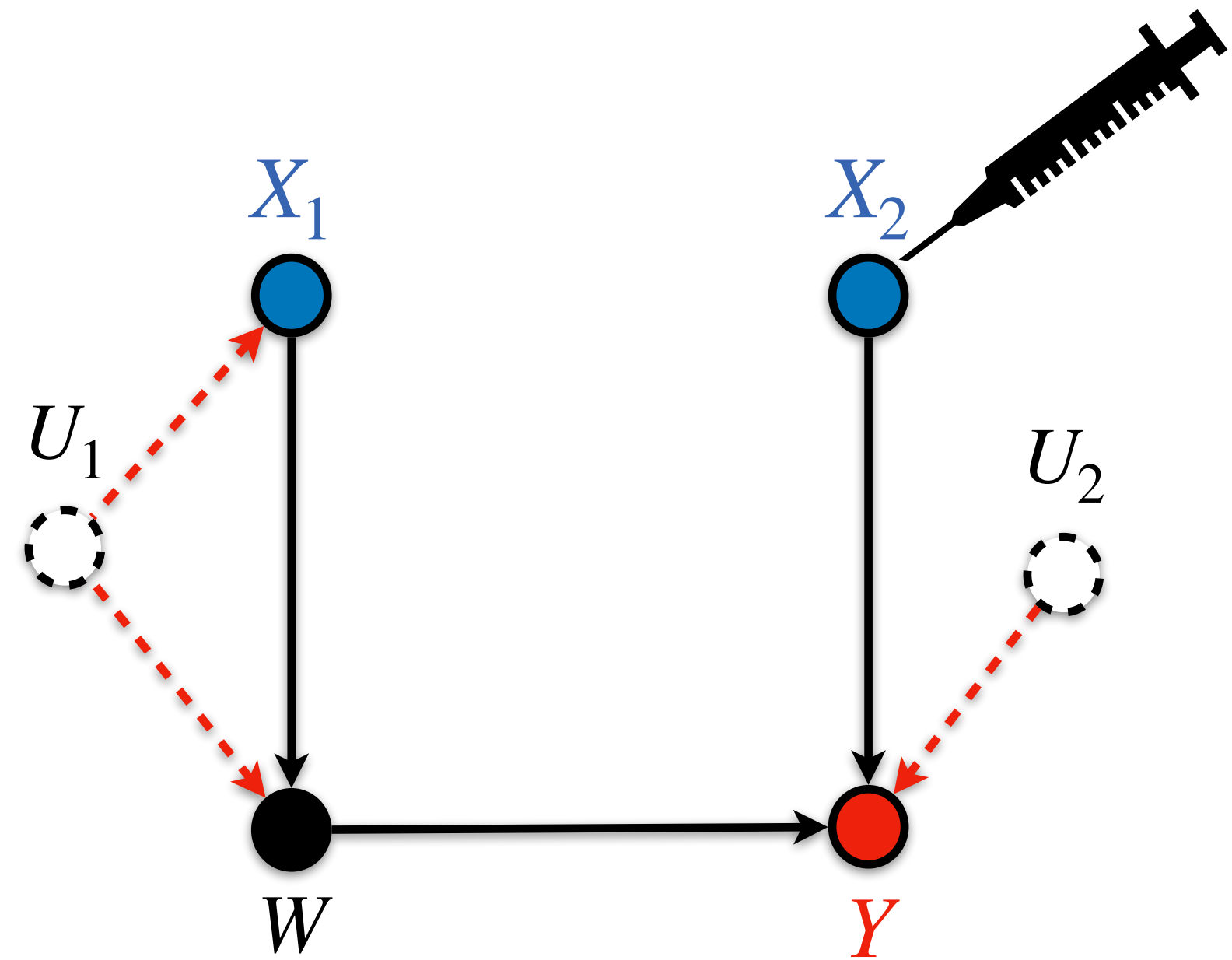
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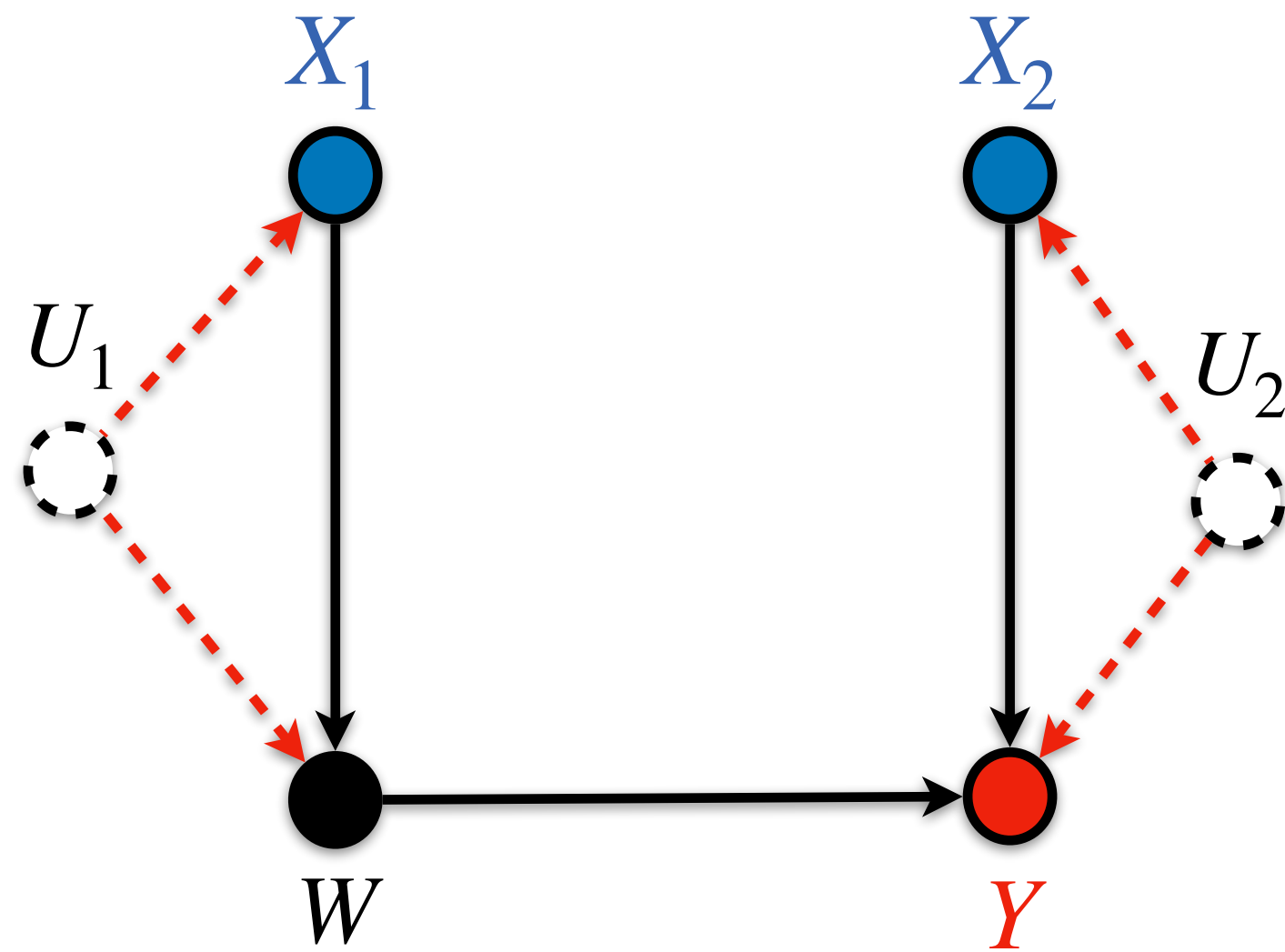
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Jung et al., ICML 2023

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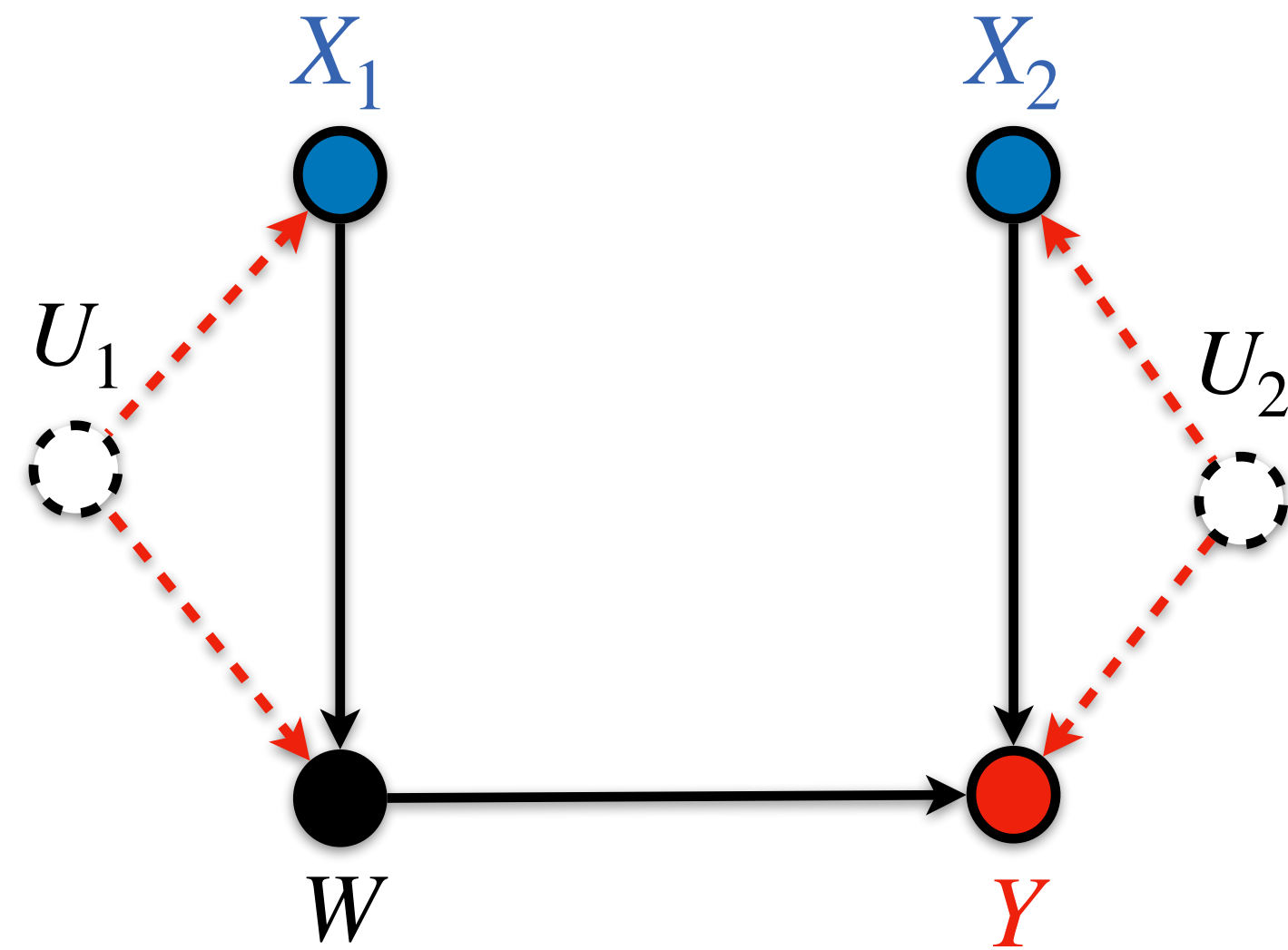
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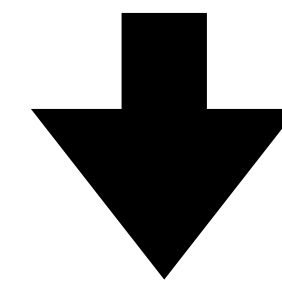
BD+: BD for Data Fusion

Jung et al., ICML 2023



BD for Fusion (BD+)

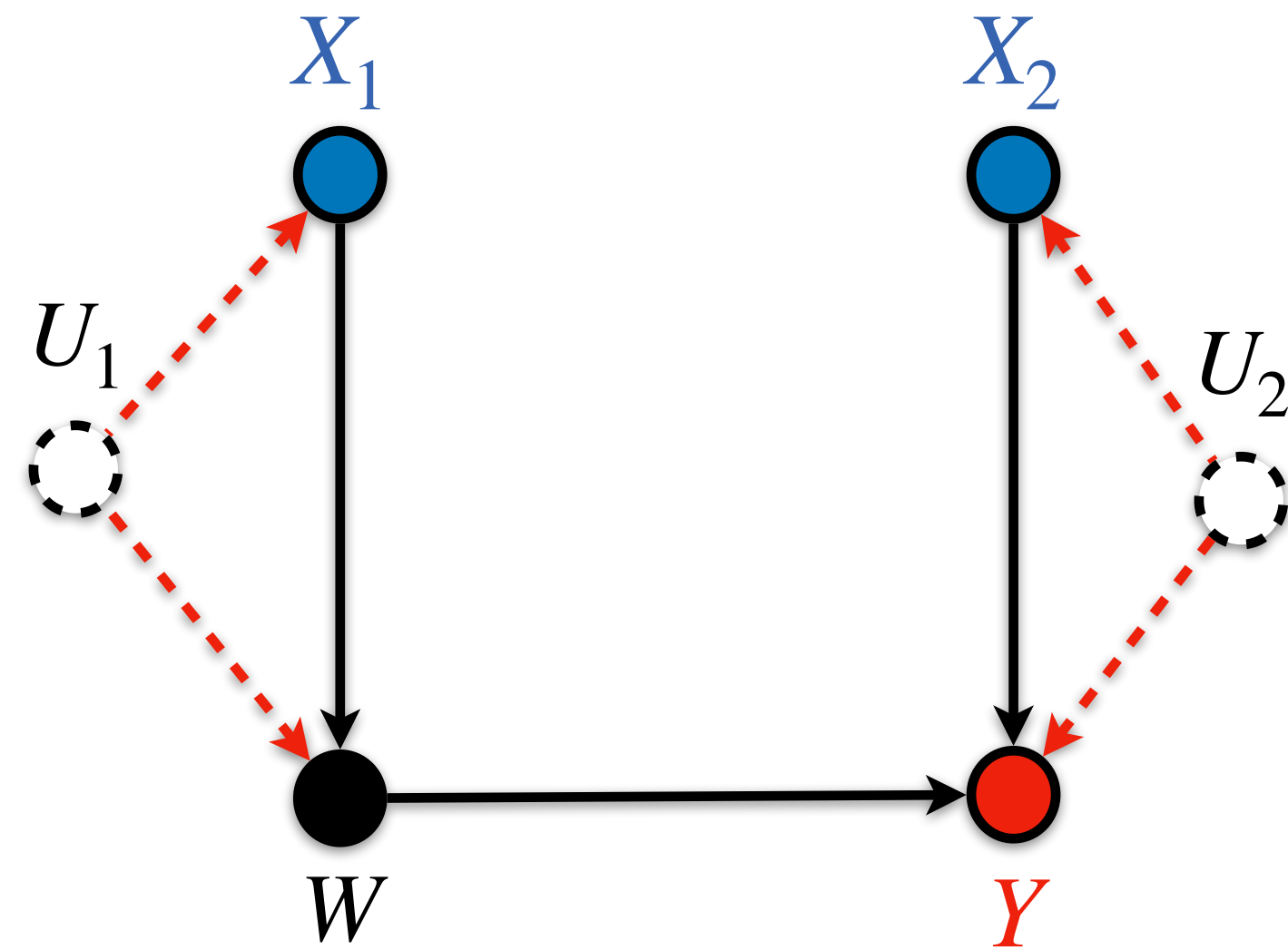
- For (treatment_1 , treatment_2) partitioning treatments ,
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$$\mathbb{E}[\textcolor{red}{Y} \mid \text{do}(\textcolor{blue}{x}_1, \textcolor{blue}{x}_2)] = \sum_w \mathbb{E}_{\text{do}(\textcolor{blue}{x}_2)}[\textcolor{red}{Y} \mid \textcolor{blue}{x}_1, w] P_{\text{do}(\textcolor{blue}{x}_1)}(w)$$

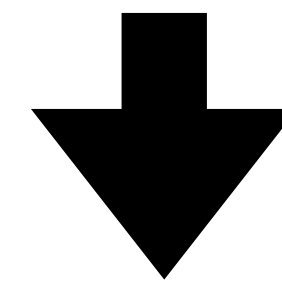
BD⁺: BD for Data Fusion

Jung et al., ICML 2023



BD for Fusion (BD⁺)

- For (treatment_1 , treatment_2) partitioning treatments,
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- in the experiments for $\text{do}(\text{treatment}_2)$.



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

Doubly Robust Estimator for BD^+

Doubly Robust Estimator for BD⁺

BD⁺ Parametrization

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

where

- $\mu(X_1 W) \triangleq \mathbb{E}_{P_{\text{do}(x_2)}}[Y | X_1, W]$
- $\pi(X_1 W) \triangleq \frac{\mathbb{I}_{x_1}(X_1) P_{\text{do}(x_1)}(W)}{P_{\text{do}(x_2)}(X_1 | W) P_{\text{do}(x_2)}(W)}$

Doubly Robust Estimator for BD⁺

BD⁺ Parametrization

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Theorem

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

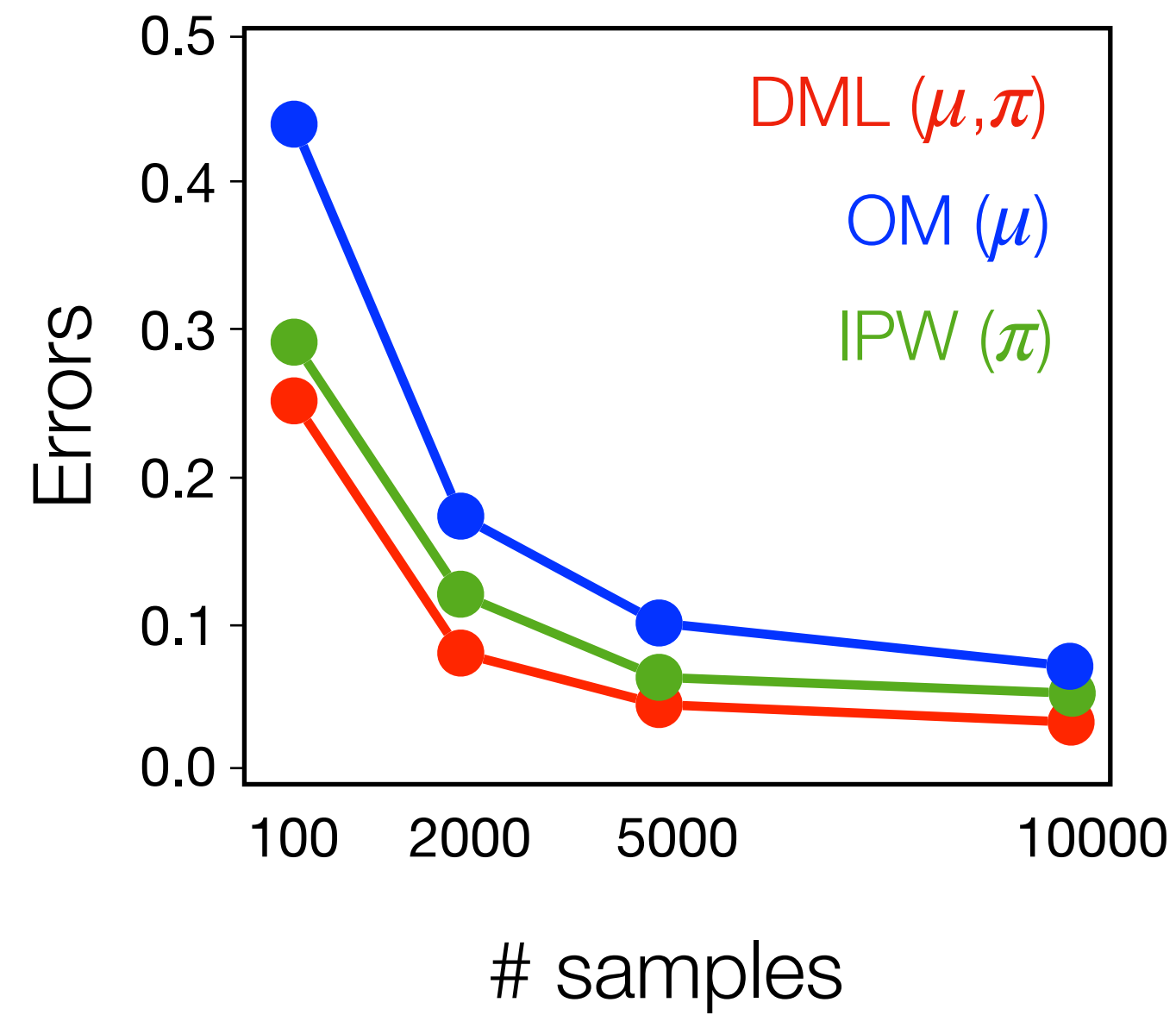
- **Double Robustness:** Error = 0 if either $\hat{\mu} = \mu$ or $\hat{\pi} = \pi$
- **Fast Convergence:** Error $\rightarrow 0$ fast even when $\hat{\mu} \rightarrow \mu$ and $\hat{\pi} \rightarrow \pi$ slowly

Simulation: DML-BD⁺

Simulation: DML-BD⁺

Fast Convergence

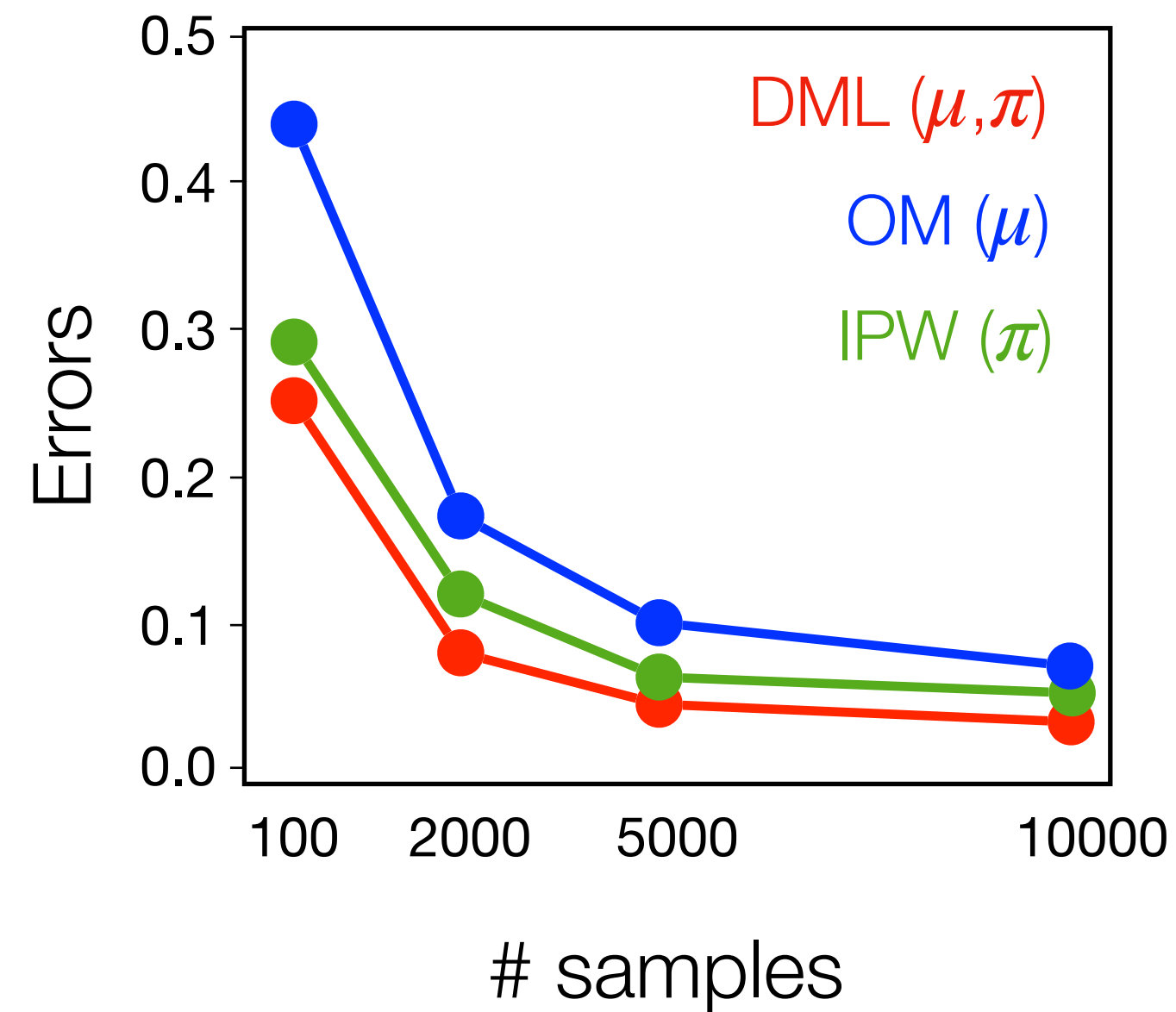
$(\hat{\mu}, \hat{\pi}) \rightarrow (\mu_0, \pi_0)$ slowly



Simulation: DML-BD⁺

Fast Convergence

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

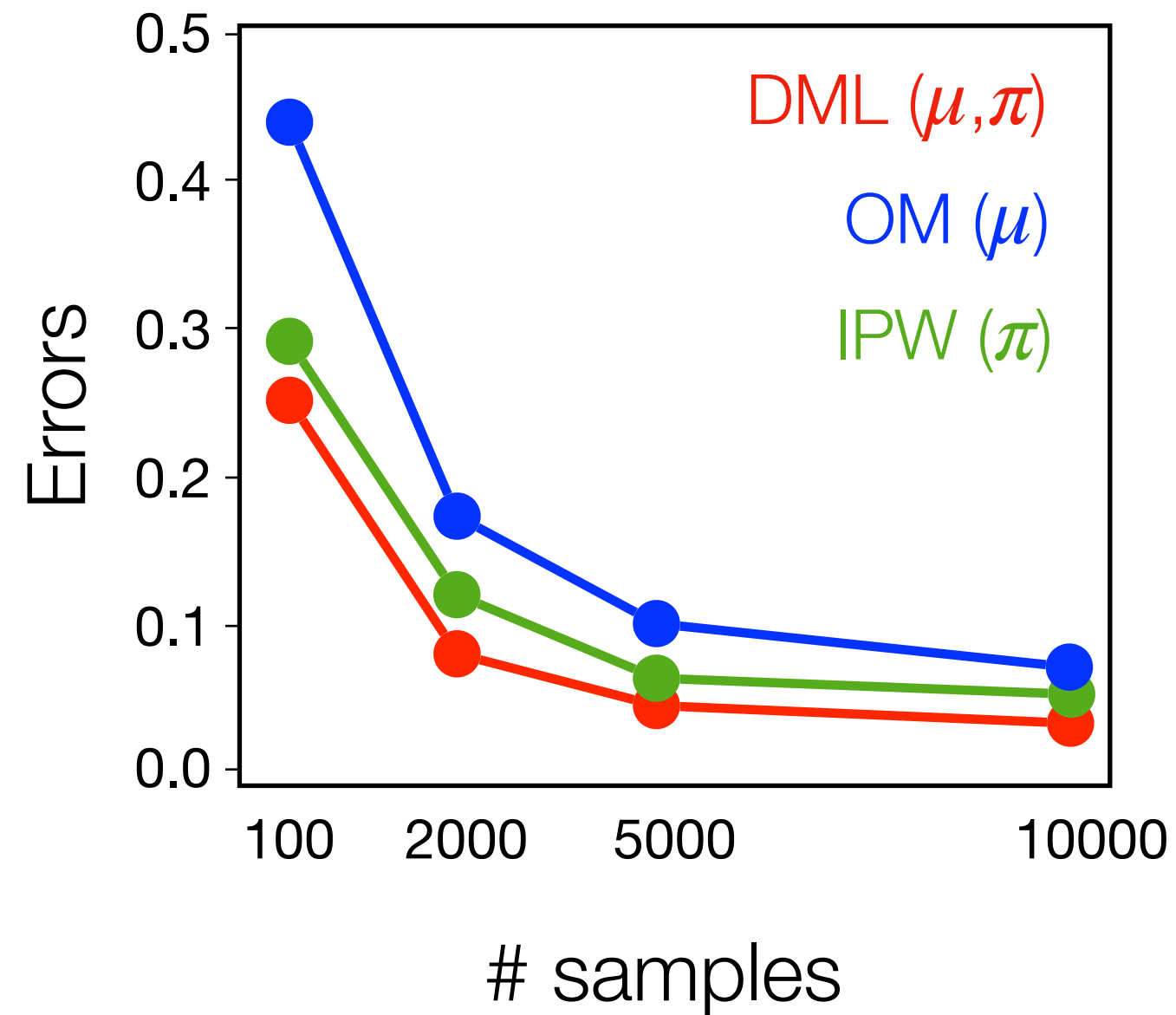


DML-BD⁺ converges fast, even
when $(\hat{\mu}, \hat{\pi})$ converge slowly

Simulation: DML-BD⁺

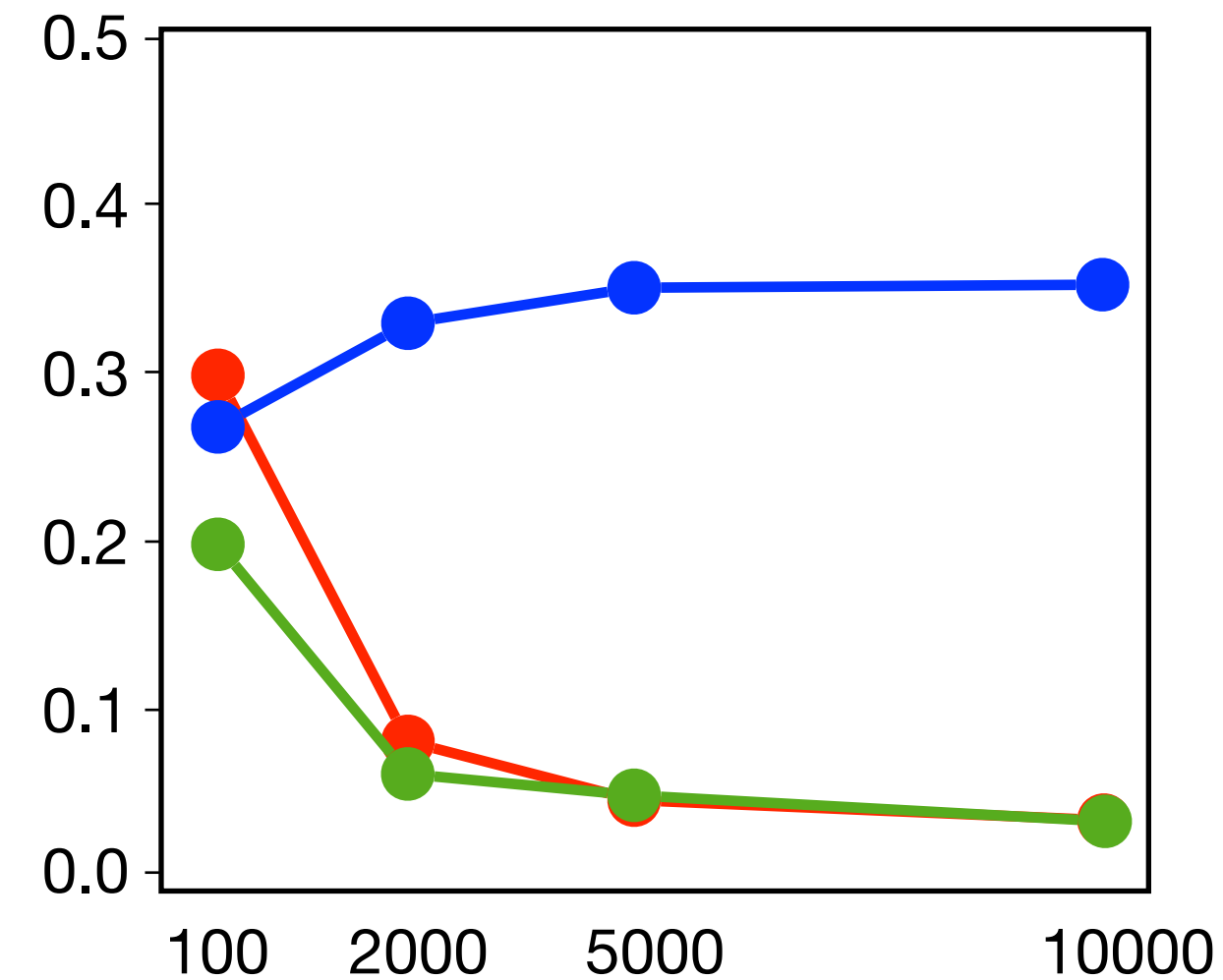
Fast Convergence

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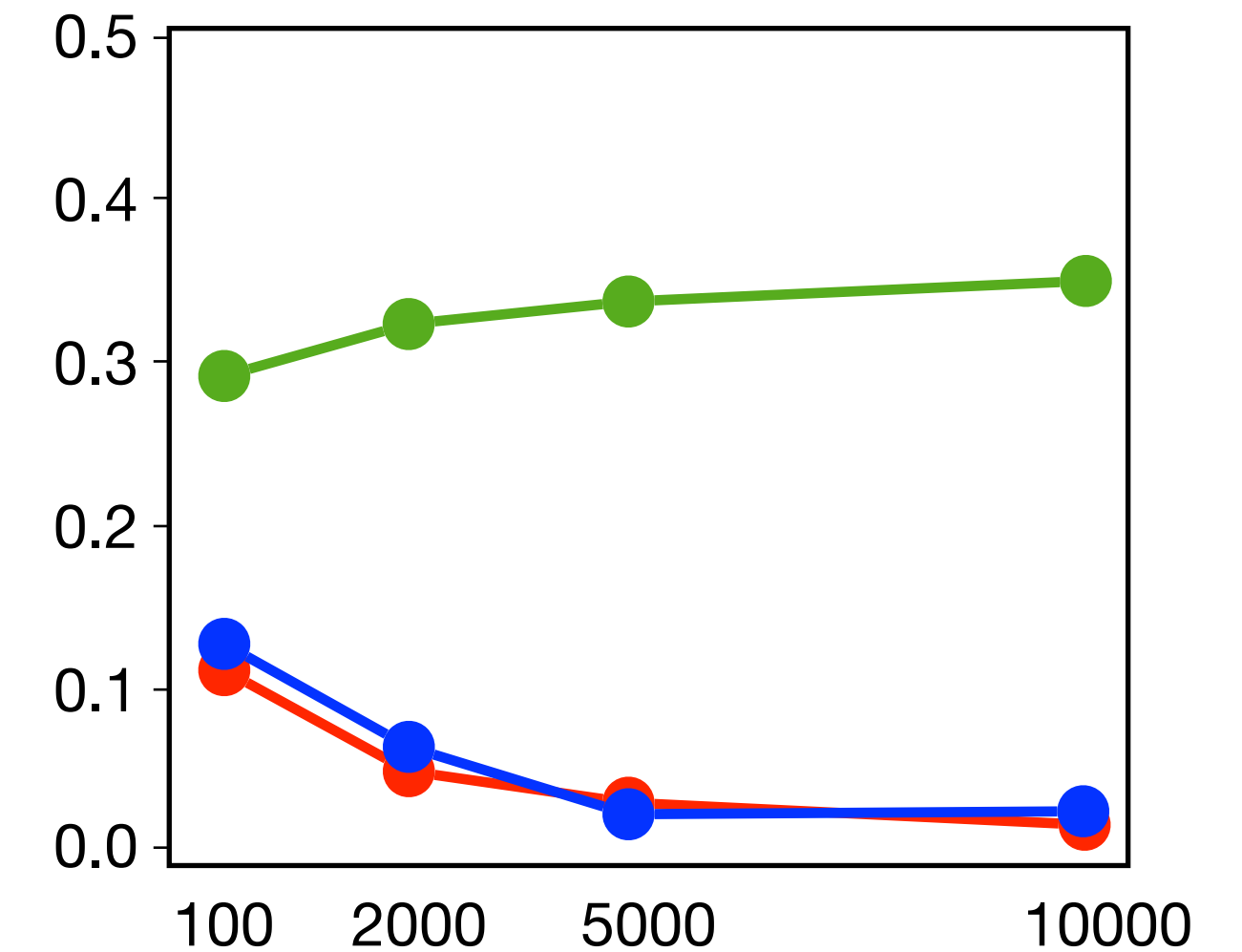


Double Robustness

$\hat{\mu}$ misspecified ($\hat{\mu} \neq \mu$)



$\hat{\pi}$ misspecified ($\hat{\pi} \neq \pi$)

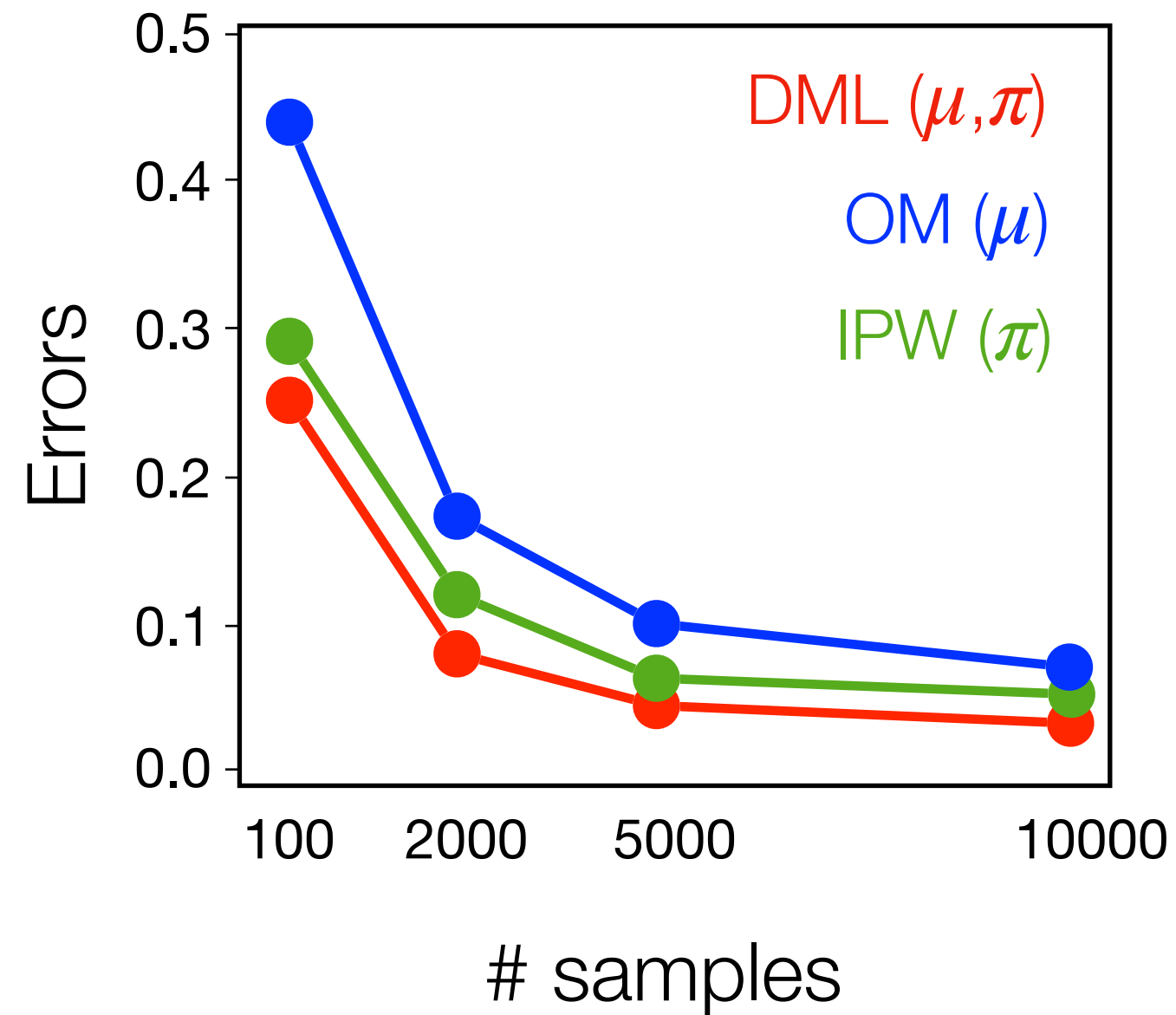


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Fast Convergence

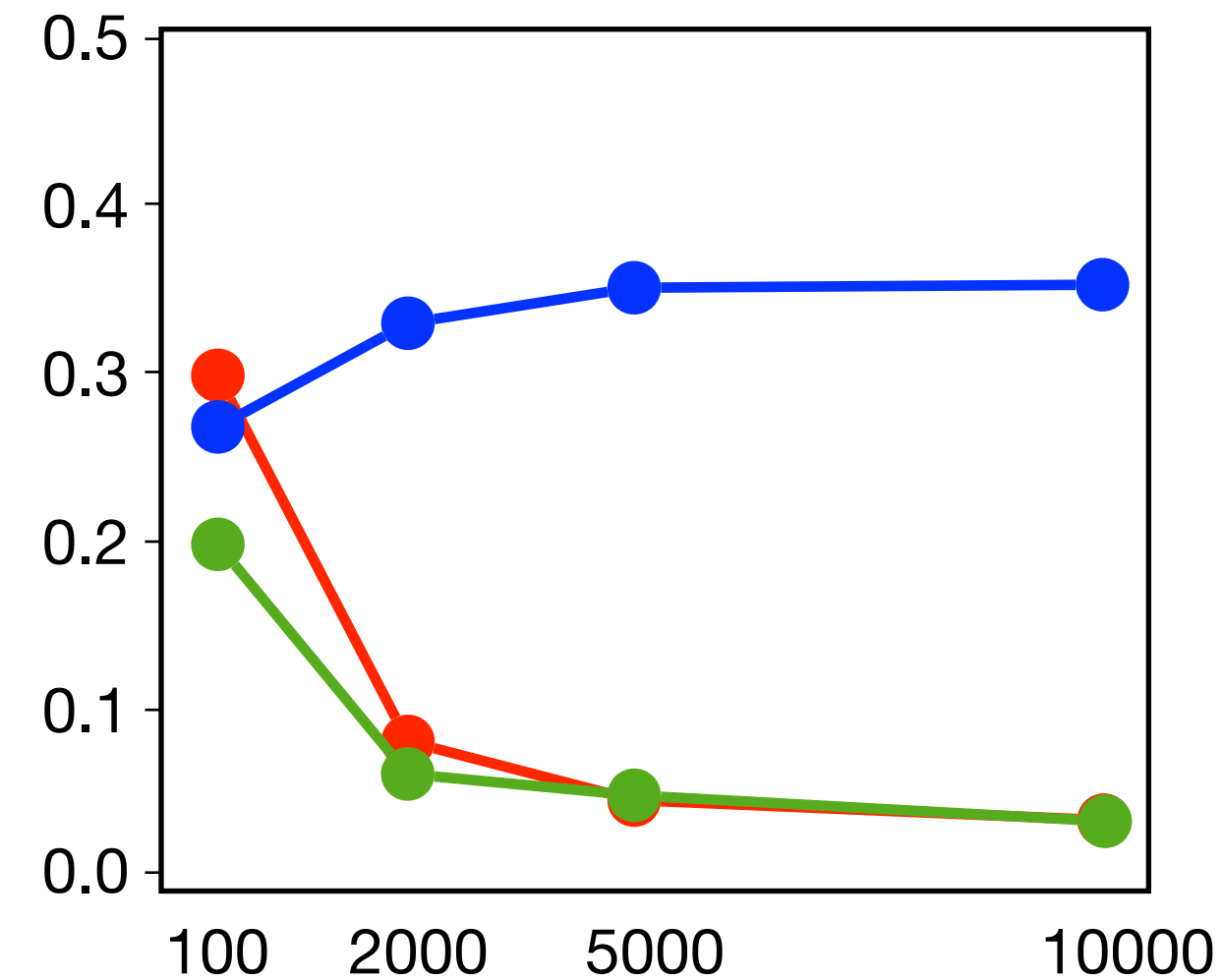
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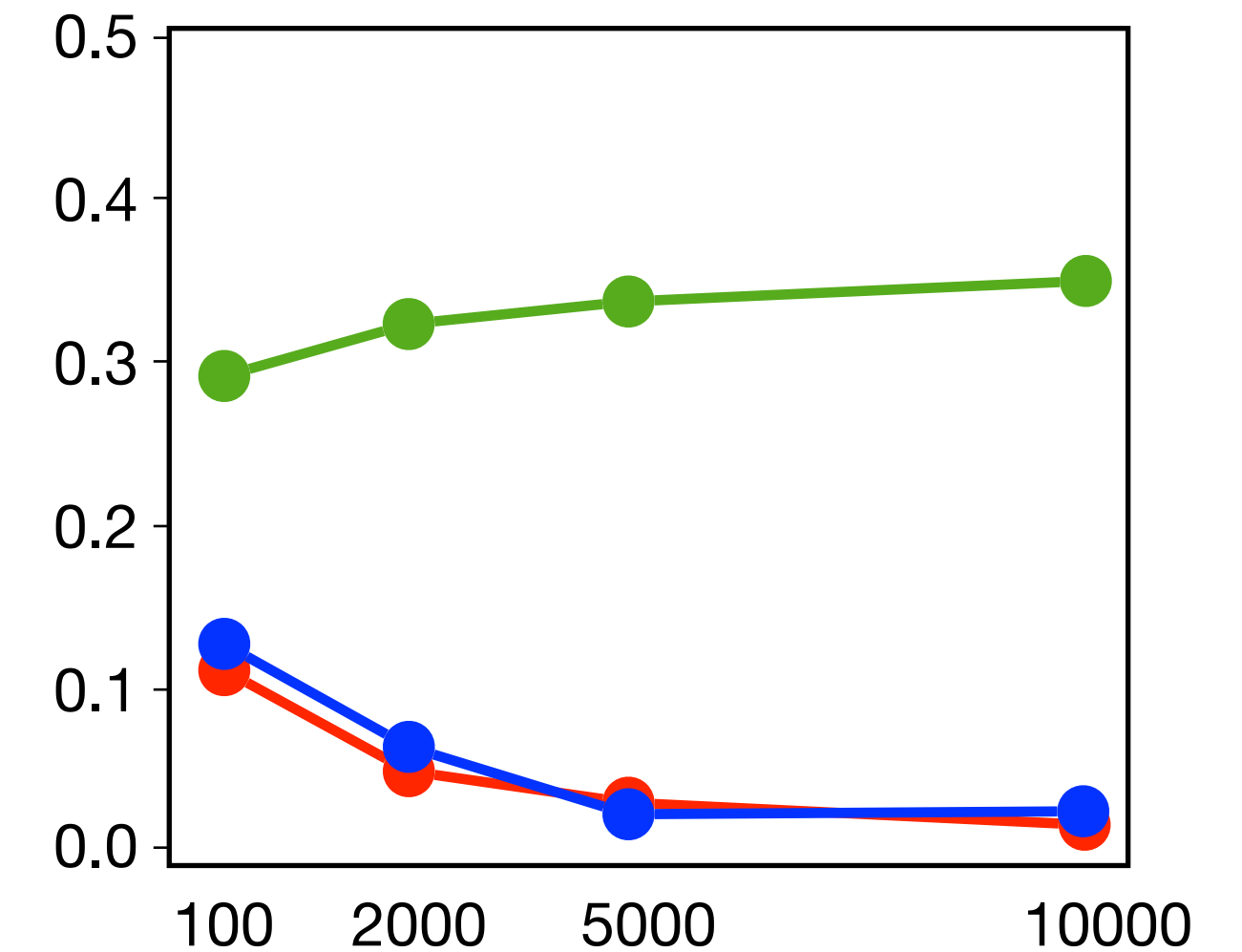
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$\hat{\mu}$ misspecified ($\hat{\mu} \neq \mu$)

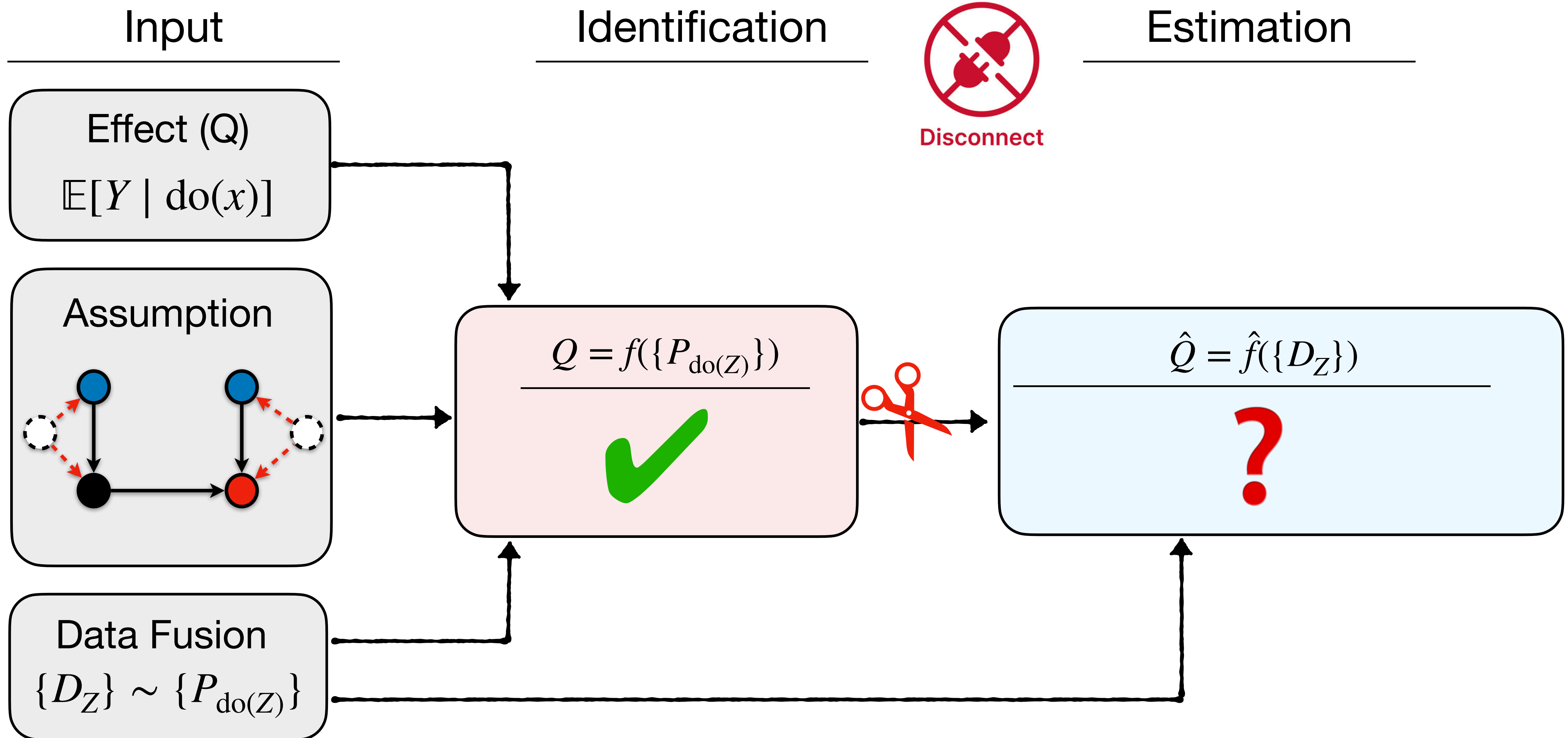


$\hat{\pi}$ misspecified ($\hat{\pi} \neq \pi$)

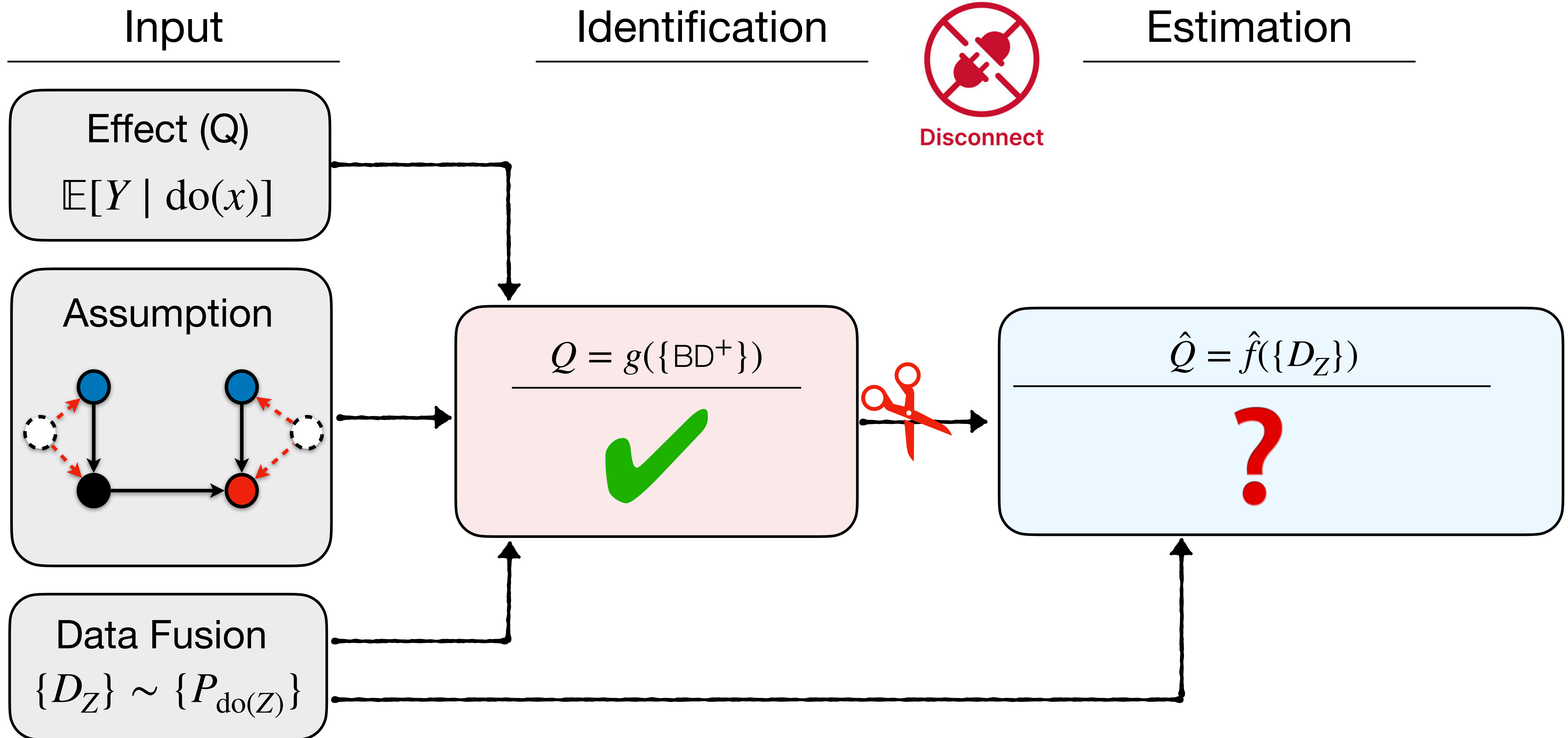


DML-BD⁺ converges to the true causal effect even when $\hat{\mu}$ or $\hat{\pi}$ are misspecified.

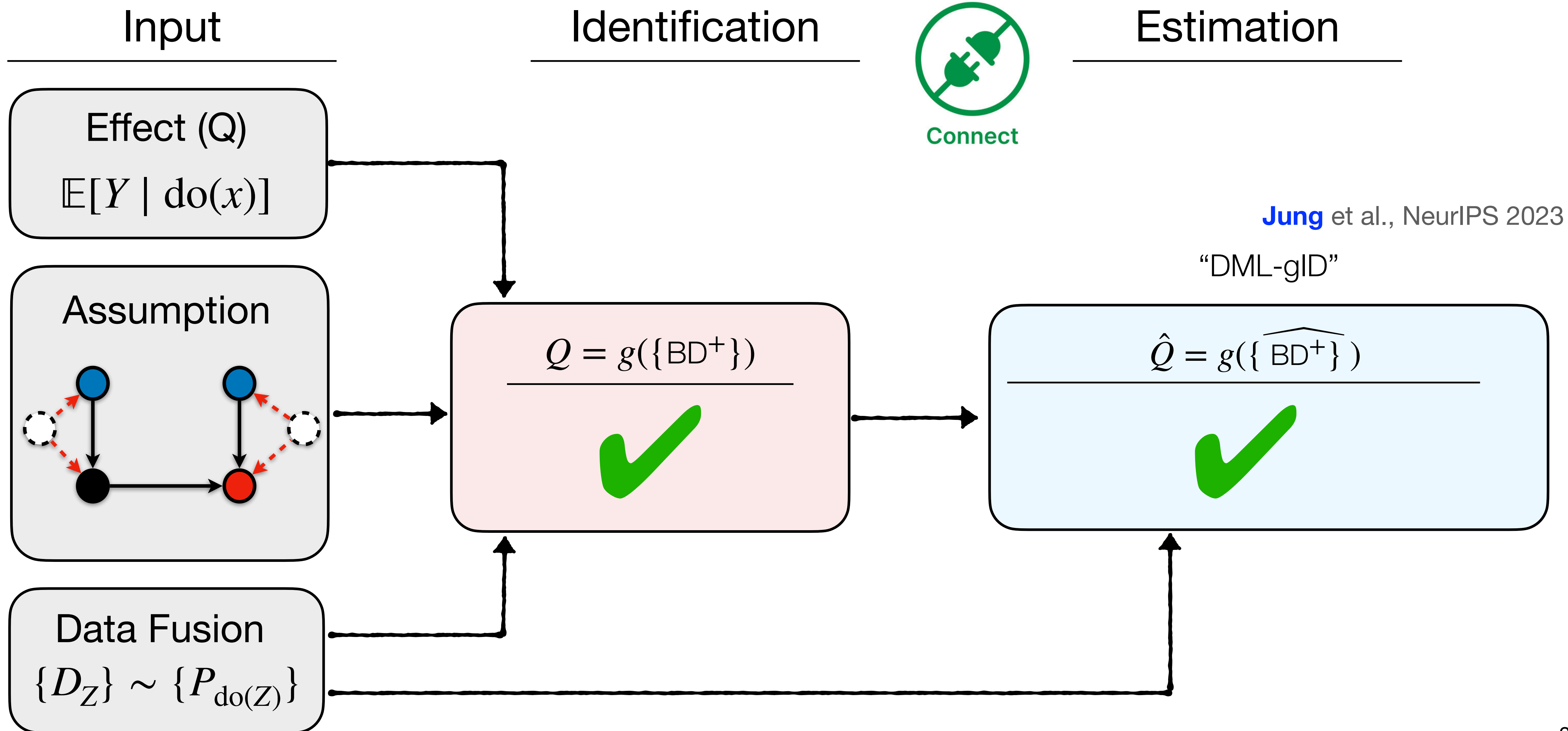
General Estimator for Data Fusion



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^+ .
2. DML-gID, which is an estimator for any identifiable causal effects from data fusion, achieves double robustness and fast convergence.

General Estimator for Data Fusion

Theorem

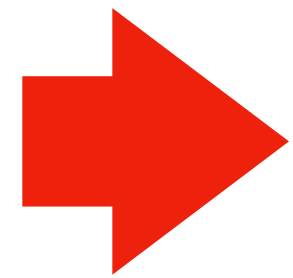
1. Any causal effect identifiable from data-fusion can be expressed as a function of BD^+ .
2. DML-gID, which is an estimator for any identifiable causal effects from data fusion, achieves double robustness and fast convergence.

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

Talk Outline

① Estimating causal effects from observations

+ its application in healthcare & explainable AI

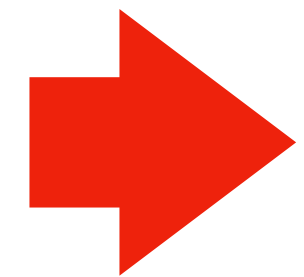


② Estimating causal effects from data fusion

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

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

$$\mathbb{E}[\textcolor{red}{Y} \mid \text{do}(\textcolor{blue}{x}_1, \textcolor{blue}{x}_2)]$$

Effect of drugs $\textcolor{blue}{x}_1$ and $\textcolor{blue}{x}_2$ from two trials
 $\text{do}(\textcolor{blue}{x}_1)$ and $\text{do}(\textcolor{blue}{x}_2)$, 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

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

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

Towards More General Causal Inference Queries

Domain Transfer

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

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

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

Domain Transfer

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

Offline Policy Evaluation

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

Missing Data

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

Joint Treatment Effect

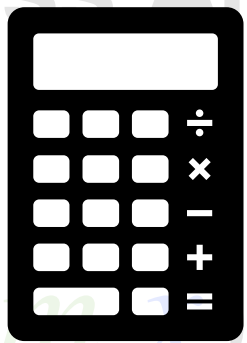
$$\sum_w \mathbb{E}_{\text{do}(x_2)}[Y \mid x_1, c] P_{\text{do}(x_2)}(w)$$

Retrospection

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

Towards More General Causal Inference Queries

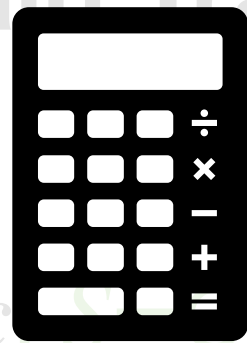
Fairness Analysis



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

Estimator 1

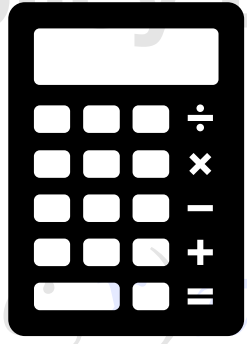
Domain Transfer



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

Estimator 6

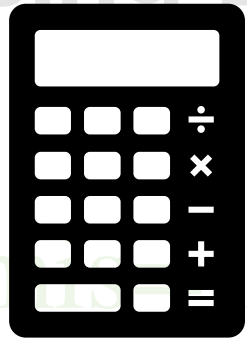
Offline Policy Evaluation



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

Estimator 2

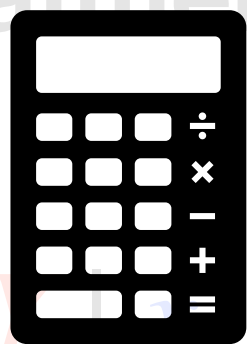
Missing Data



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

Estimator 5

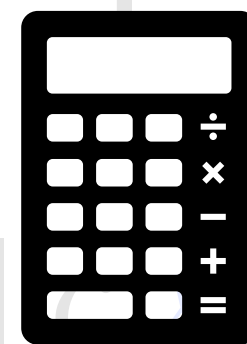
Joint Treatment Effect



$$\sum_w \mathbb{E}_{\text{do}(x_2)}[Y | x_1=1, c] P_{\text{do}(x_2)}(w)$$

Estimator 3

Retrospection



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

Estimator 4

Towards More General Causal Inference Queries

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)

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

Unified Covariate Adjustment (UCA)

arbitrary
distributions

arbitrary
distributions

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

Unified Covariate Adjustment (UCA)

arbitrary distributions

outcome

arbitrary distributions

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

Unified Covariate Adjustment (UCA)

The diagram illustrates the Unified Covariate Adjustment (UCA) formula with color-coded annotations:

- arbitrary distributions** (green text) points to the summation index x, c .
- outcome** (red text) points to the outcome variable Y .
- arbitrary policy of treatments** (blue text) points to the treatment variable x and the treatment assignment function $\tau(x | c)$.
- arbitrary distributions** (green text) points to the distribution $P_1(c)$.

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

Unified Covariate Adjustment (UCA)

The diagram illustrates the Unified Covariate Adjustment (UCA) formula with color-coded annotations:

- arbitrary distributions** (green text) points to the summation index x, c .
- outcome** (red text) points to the variable Y .
- arbitrary policy of treatments** (blue text) points to the treatment variable x and the policy function τ .
- arbitrary distributions** (green text) points to the distribution P_1 .
- set of variables** (black text) points to the covariate c .

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

Unified Covariate Adjustment (UCA)

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

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

UCA

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

Unified Covariate Adjustment (UCA)

Diagram illustrating the components of the causal effect formula:

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

- $\sum_{x,c}$: arbitrary distributions
- Y : outcome
- x, c : arbitrary policy of treatments
- $\tau(x | c)$: arbitrary distributions
- $P_1(c)$: set of variables

The diagram illustrates the transformation from the UCA (Upper Case Analysis) to the BD+ (Bayesian Decision) framework. It consists of two boxes connected by a horizontal arrow pointing from left to right.

UCA Box (Left): Contains the expression $\sum_{x,c} \mathbb{E}_{P_2}[\textcolor{red}{Y} \mid \textcolor{blue}{x}, c] \textcolor{blue}{\tau}(x \mid c) \textcolor{green}{P}_1(c)$. The variables x and c are blue, Y is red, τ is blue, and P_1 is green.

BD+ Box (Right): Contains the expression $\sum_w \mathbb{E}_{P_{\text{do}(x_2)}}[\textcolor{red}{Y} \mid \textcolor{blue}{x}, w] \textcolor{green}{P}_{\text{do}(x_1)}(w)$. The variables x and w are blue, Y is red, and $P_{\text{do}(x_1)}$ and $P_{\text{do}(x_2)}$ are green.

Transformation Rules (Center): Below the arrow, four assignments are listed in green and blue text:

- $P_1 \leftarrow P_{\text{do}(x_1)}$ (green)
- $P_2 \leftarrow P_{\text{do}(x_2)}$ (green)
- $\tau \leftarrow \mathbb{I}_x(X)$ (blue)
- $C \leftarrow W$ (blue)

Unified Covariate Adjustment (UCA)

The diagram illustrates the components of the Unified Covariate Adjustment (UCA) formula. The formula is $\sum_{x,c} \mathbb{E}_{P_2}[Y | x, c] \tau(x | c) P_1(c)$. The labels and their corresponding parts are:

- arbitrary distributions** (green text) points to P_2 .
- outcome** (red text) points to Y .
- arbitrary policy of treatments** (blue text) points to $\tau(x | c)$.
- arbitrary distributions** (green text) points to P_1 .
- set of variables** (black text) points to c .

The variables x and c in the summation are also color-coded: x is blue and c is green.

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.

$$C \leftarrow W$$

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

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

Doubly Robust Estimator for UCA

UCA Parametrization

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

where

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

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

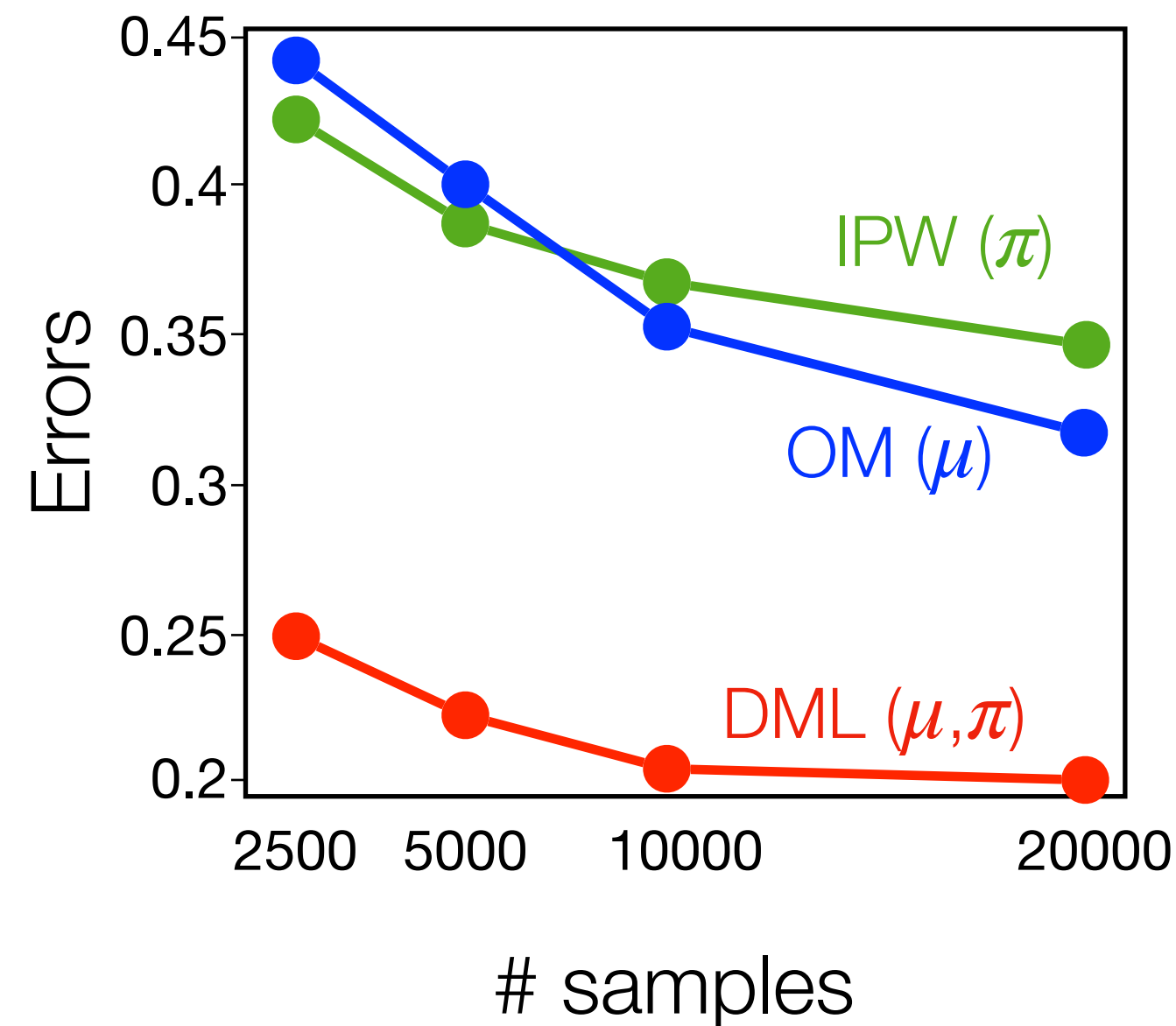
Simulation: DML-UCA

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

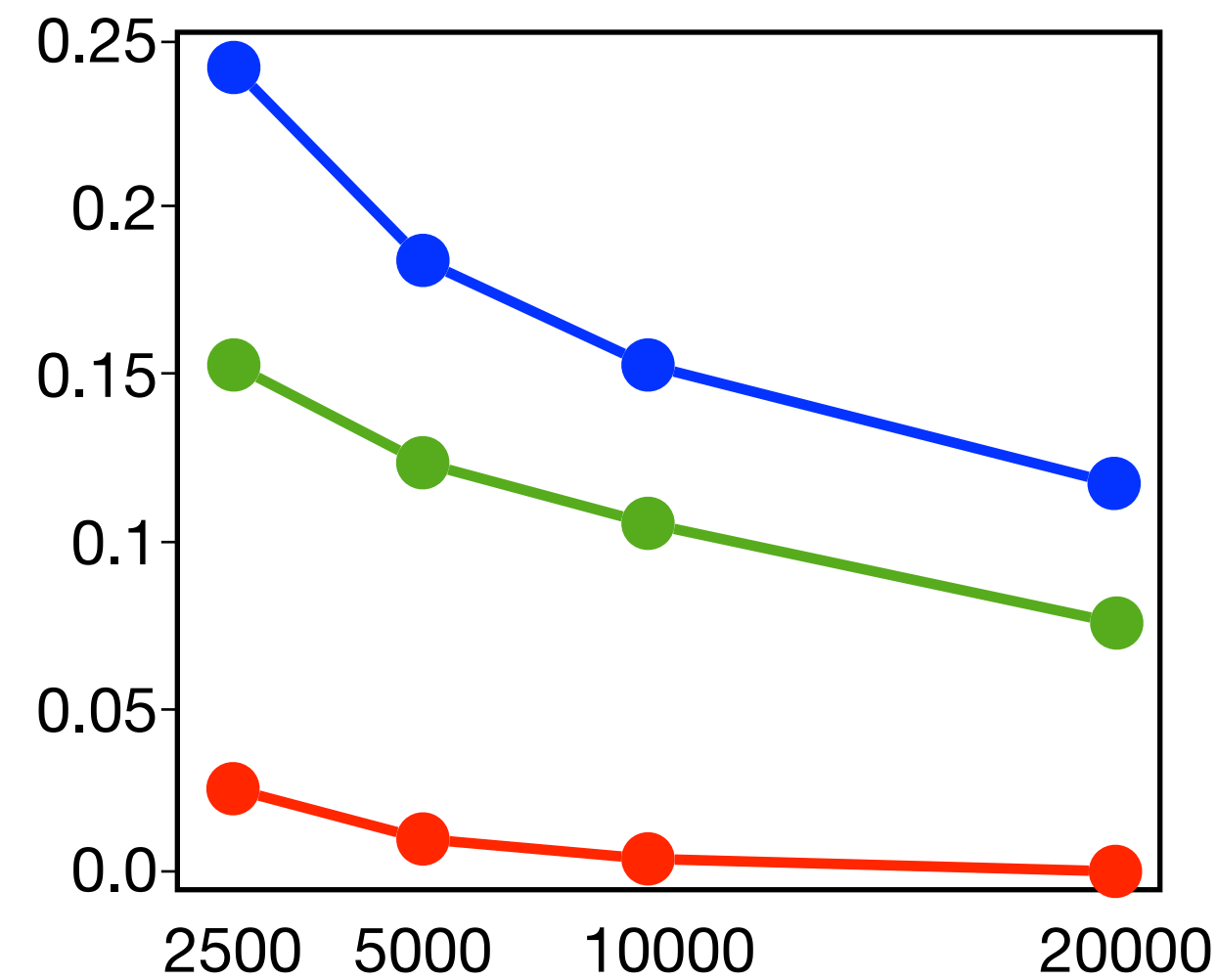
Simulation: DML-UCA

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

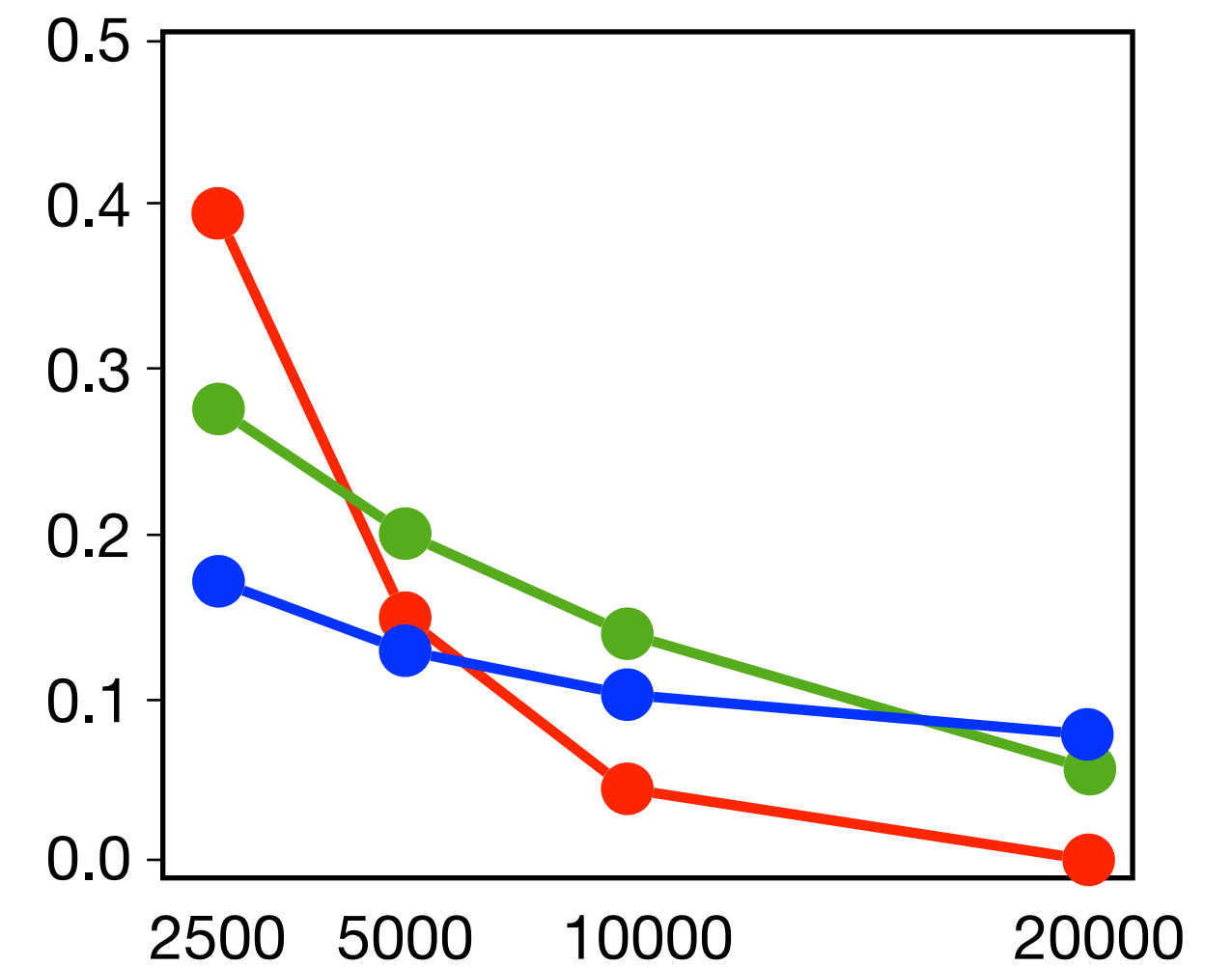
Fairness Analysis



Retrospection



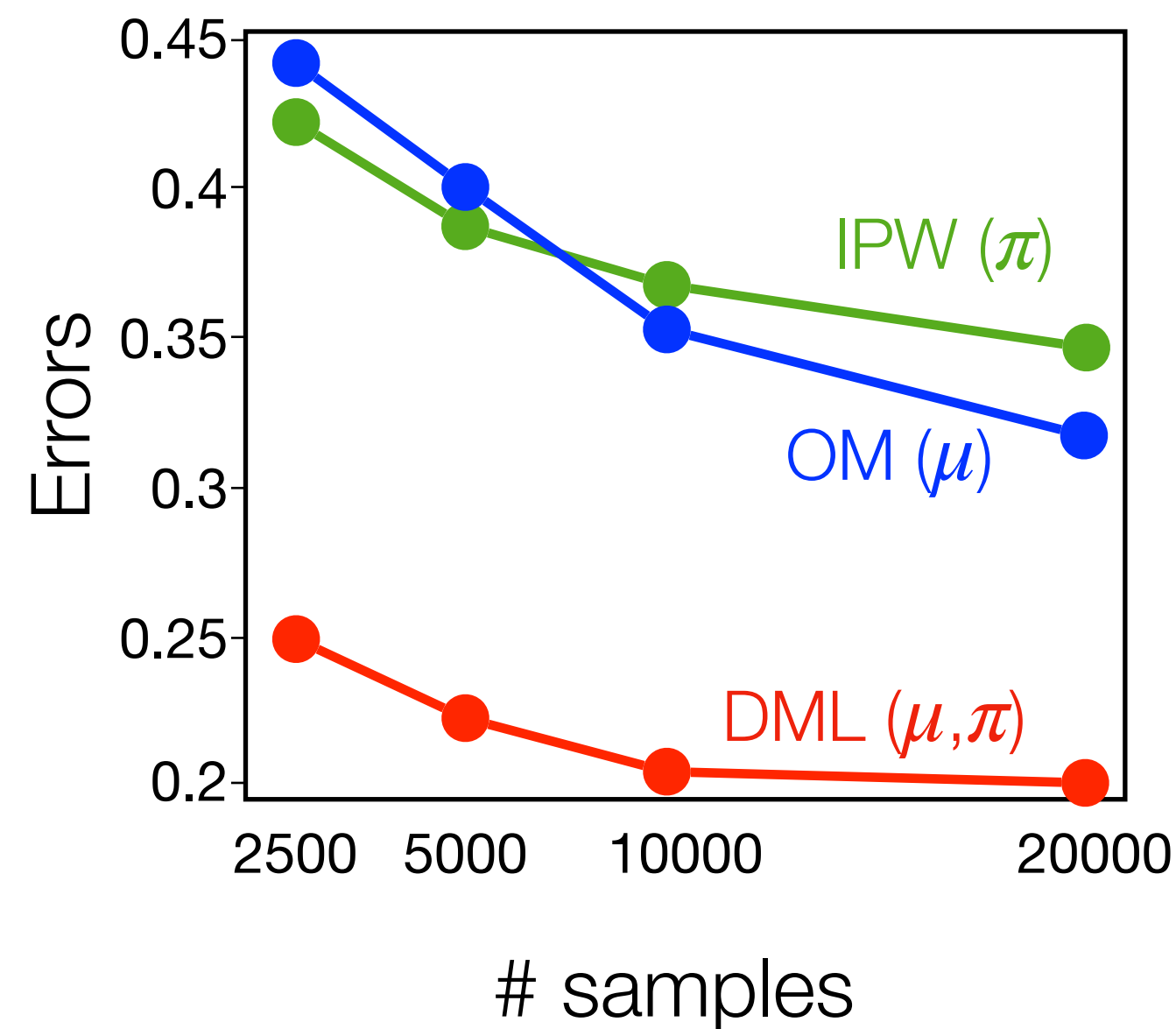
Domain Transfer



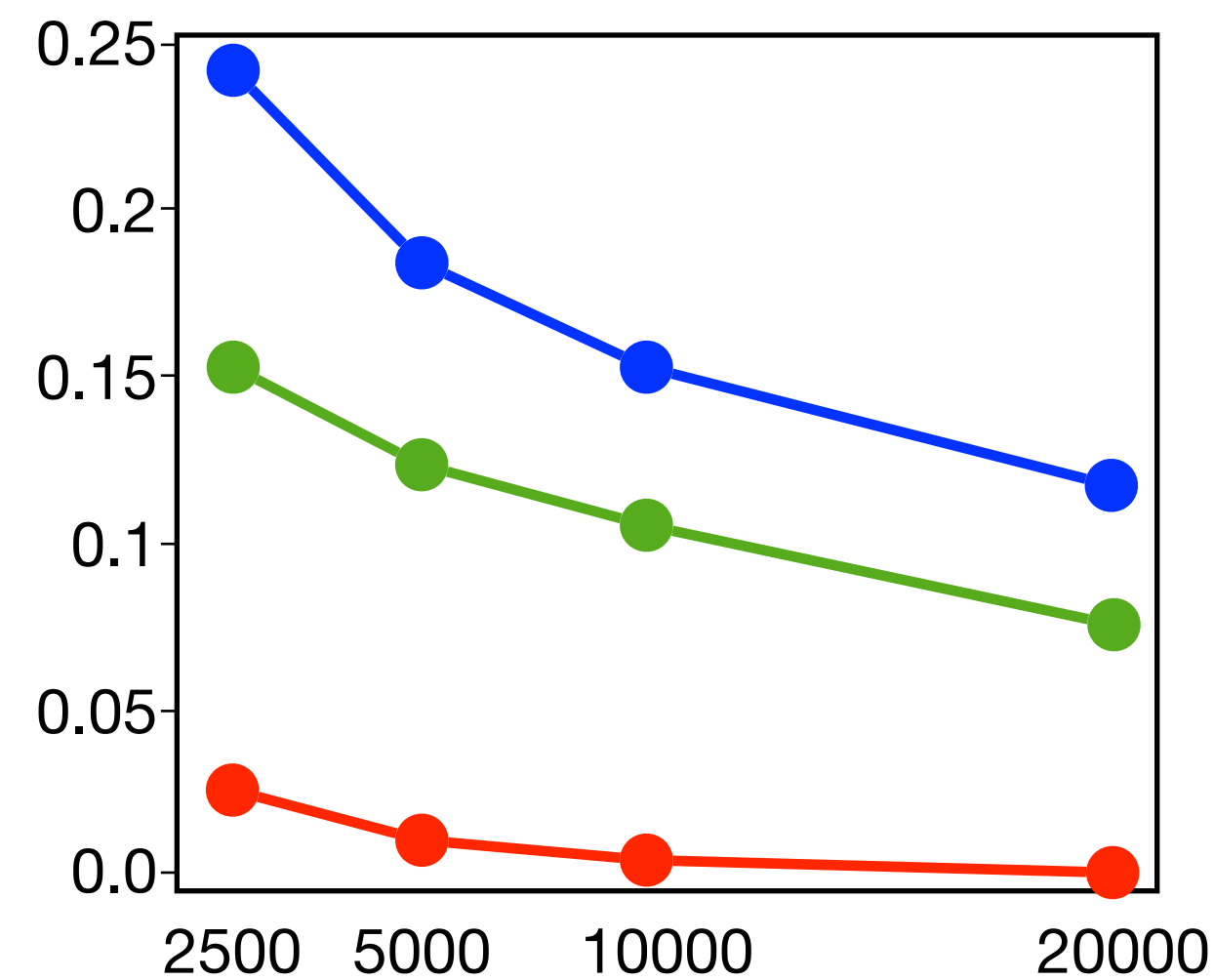
Simulation: DML-UCA

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

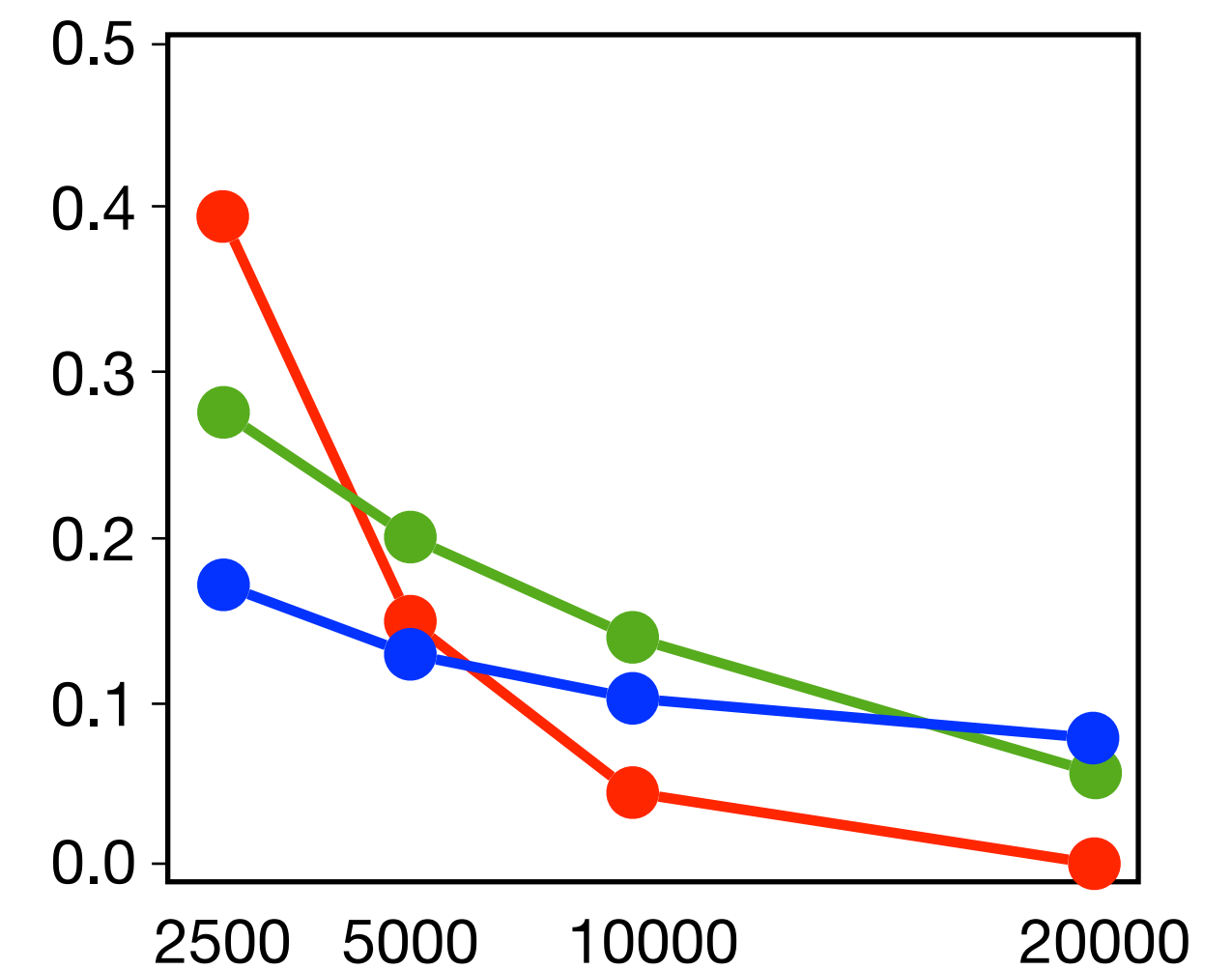
Fairness Analysis



Retrospection



Domain Transfer



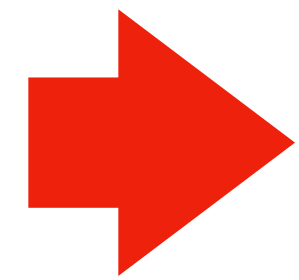
DML-UCA converges fast even when $(\hat{\mu}, \hat{\pi}) \rightarrow (\mu_0, \pi_0)$ slowly

Talk Outline

① Estimating causal effects from observations

+ its application in healthcare & explainable AI

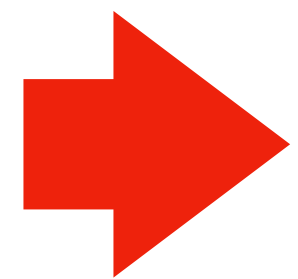
② Estimating causal effects from data fusion



③ Unified causal effect estimation method

④ Summary & Future direction

Talk Outline



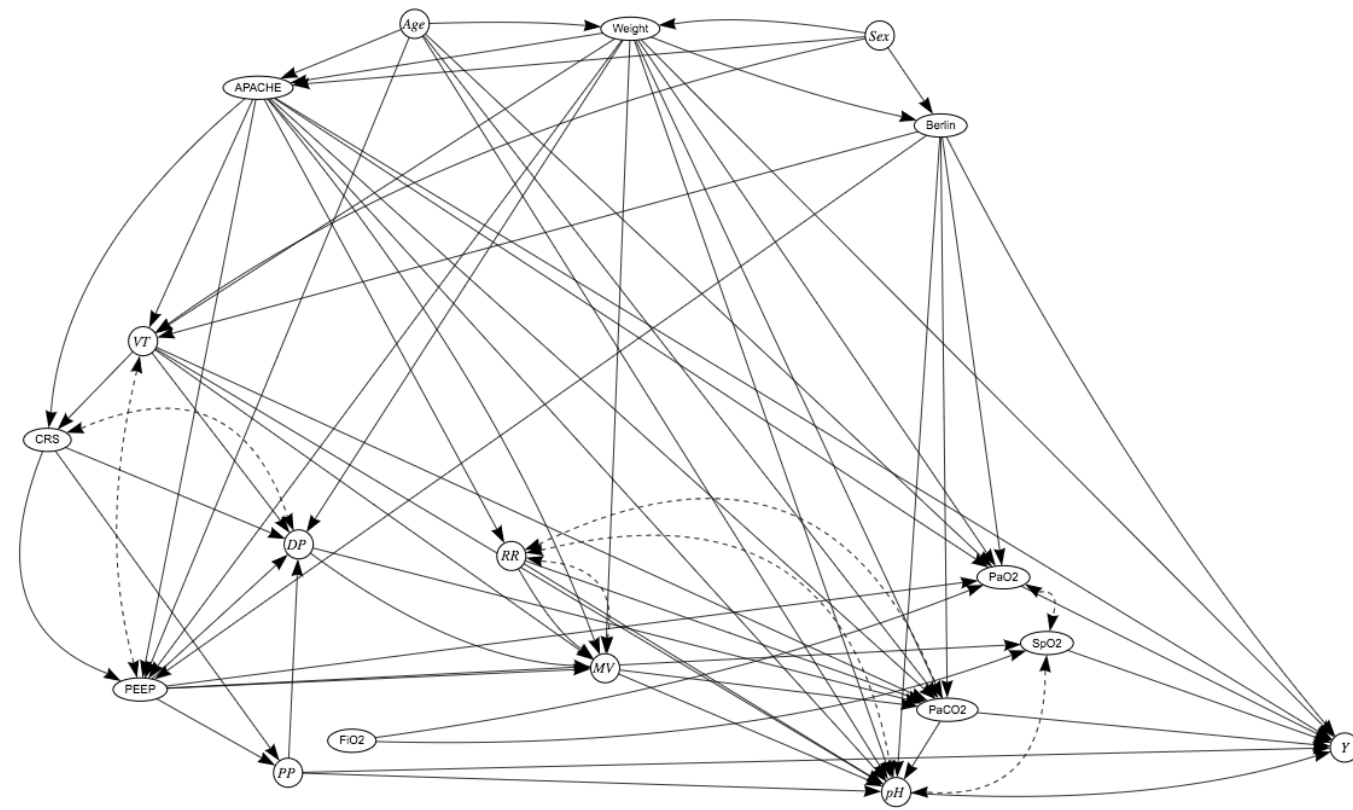
④ Summary & Future direction

This Talk: Estimating Causal Effects

This Talk: Estimating Causal Effects

1. From Observation

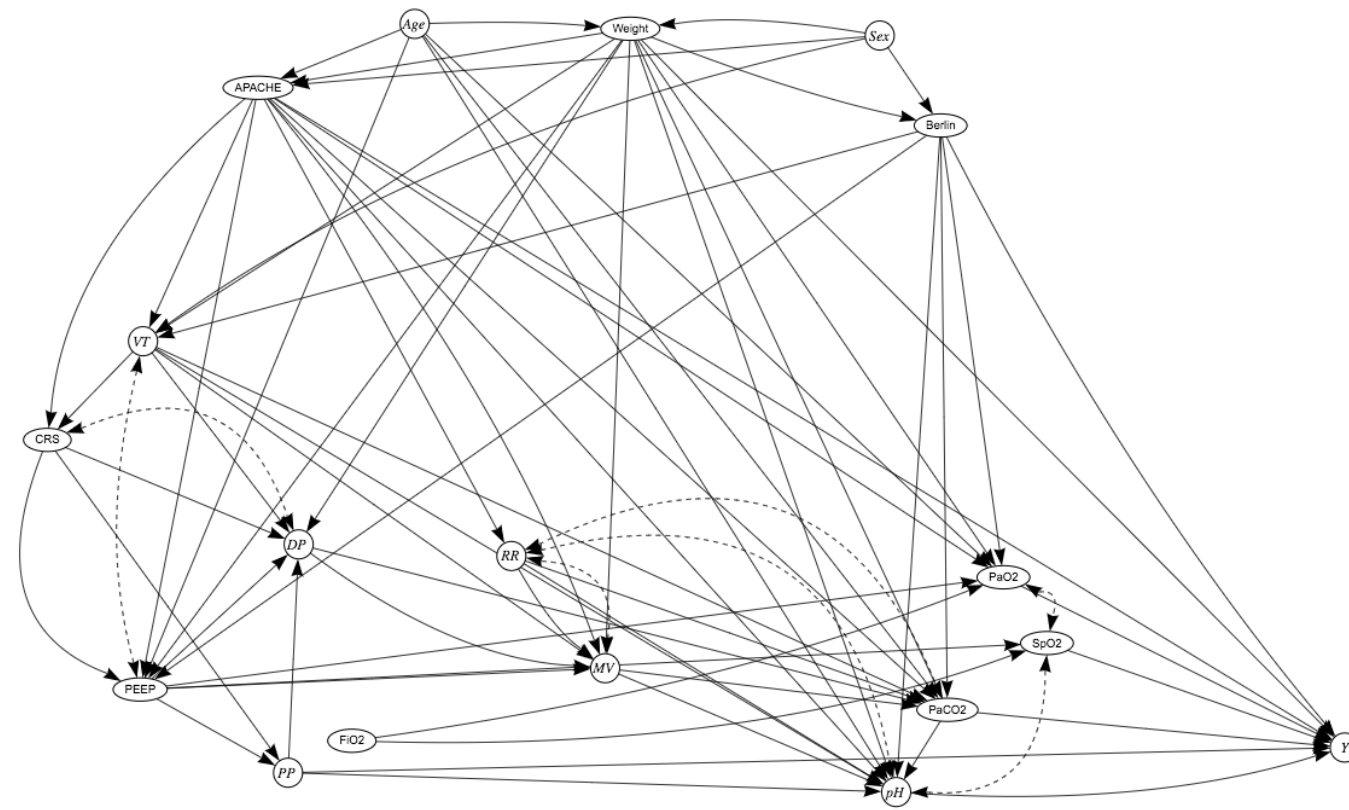
Tasks



This Talk: Estimating Causal Effects

1. From Observation

Tasks



Solution

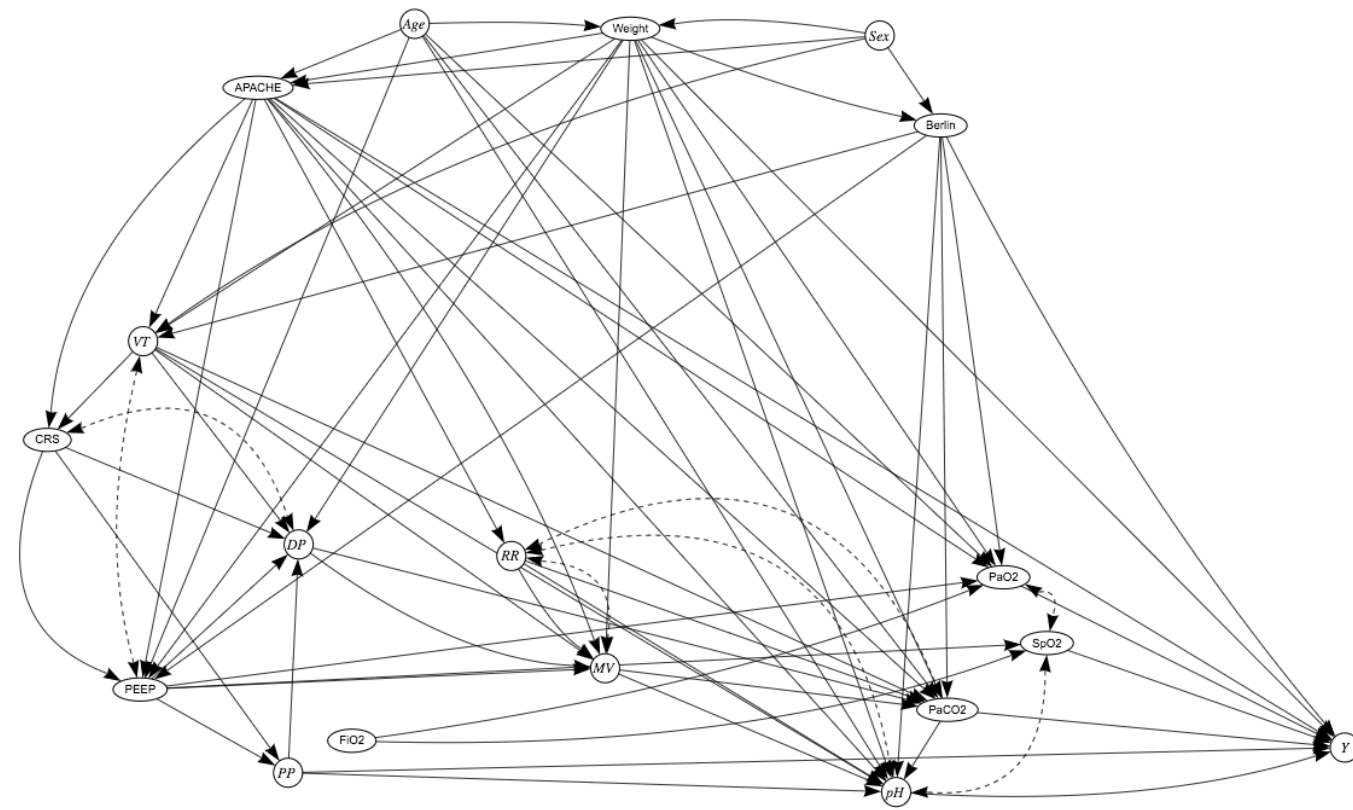
DML-ID

- + application to
 - Healthcare
 - Explainable AI

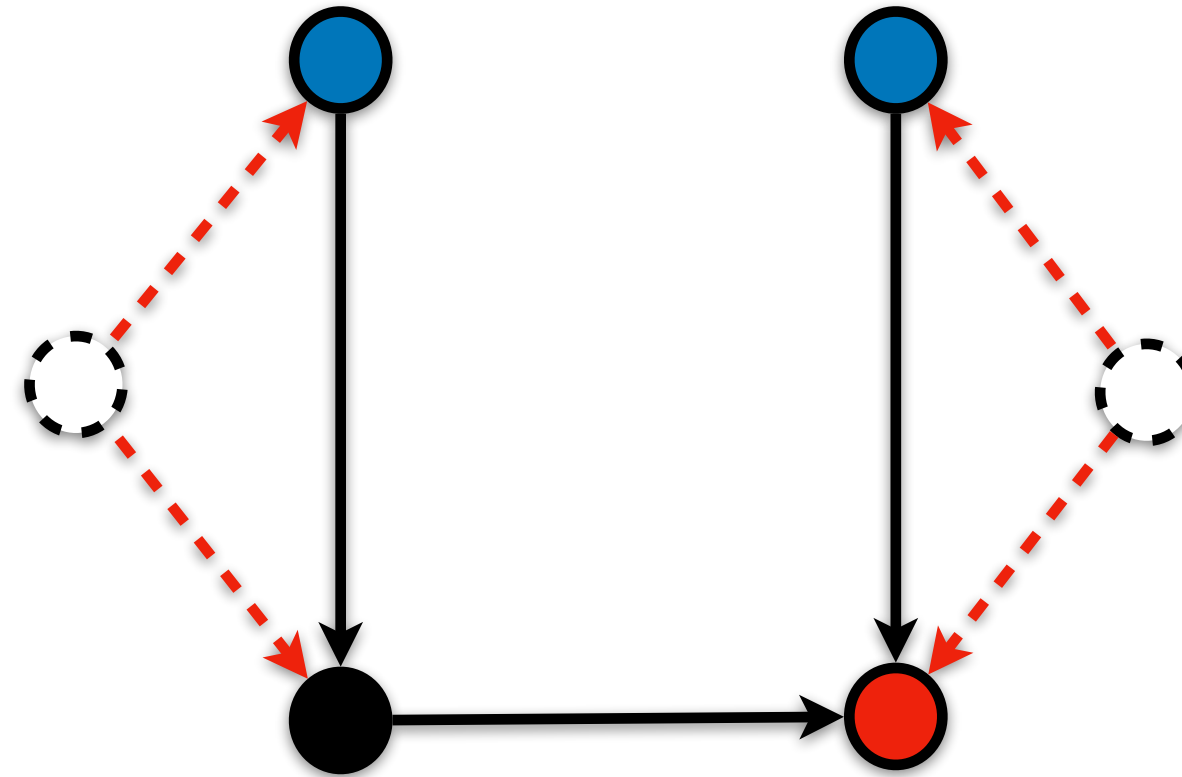
This Talk: Estimating Causal Effects

Tasks

1. From Observation



2. From Data Fusion



Solution

DML-ID

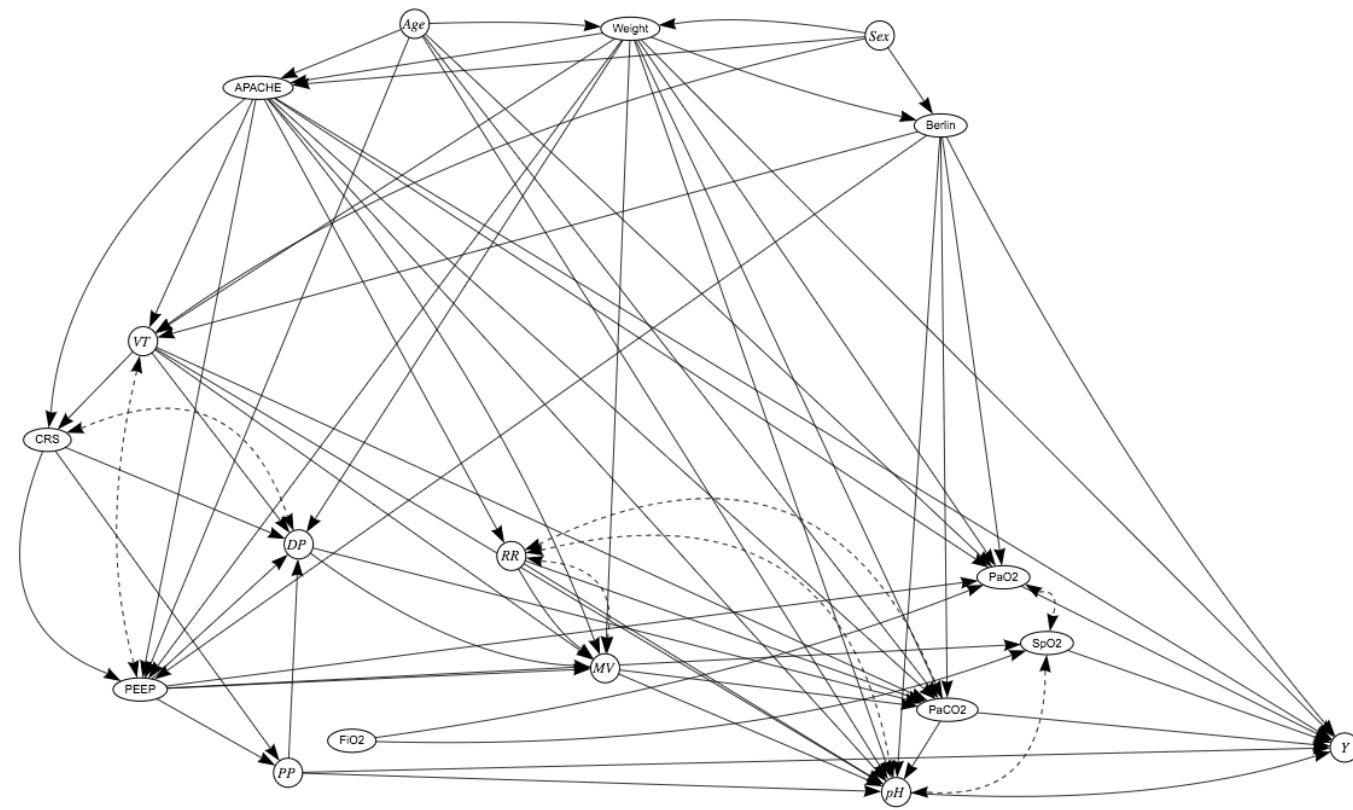
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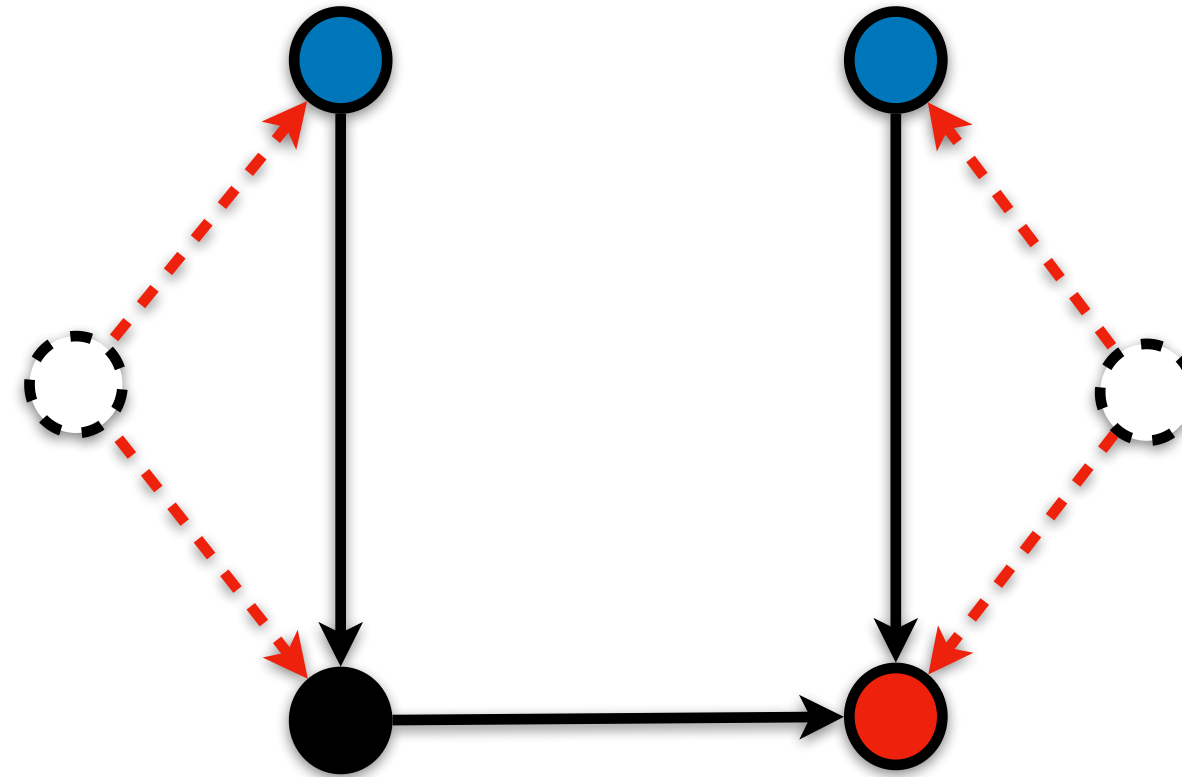
This Talk: Estimating Causal Effects

Tasks

1. From Observation



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Solution

DML-ID

+ application to

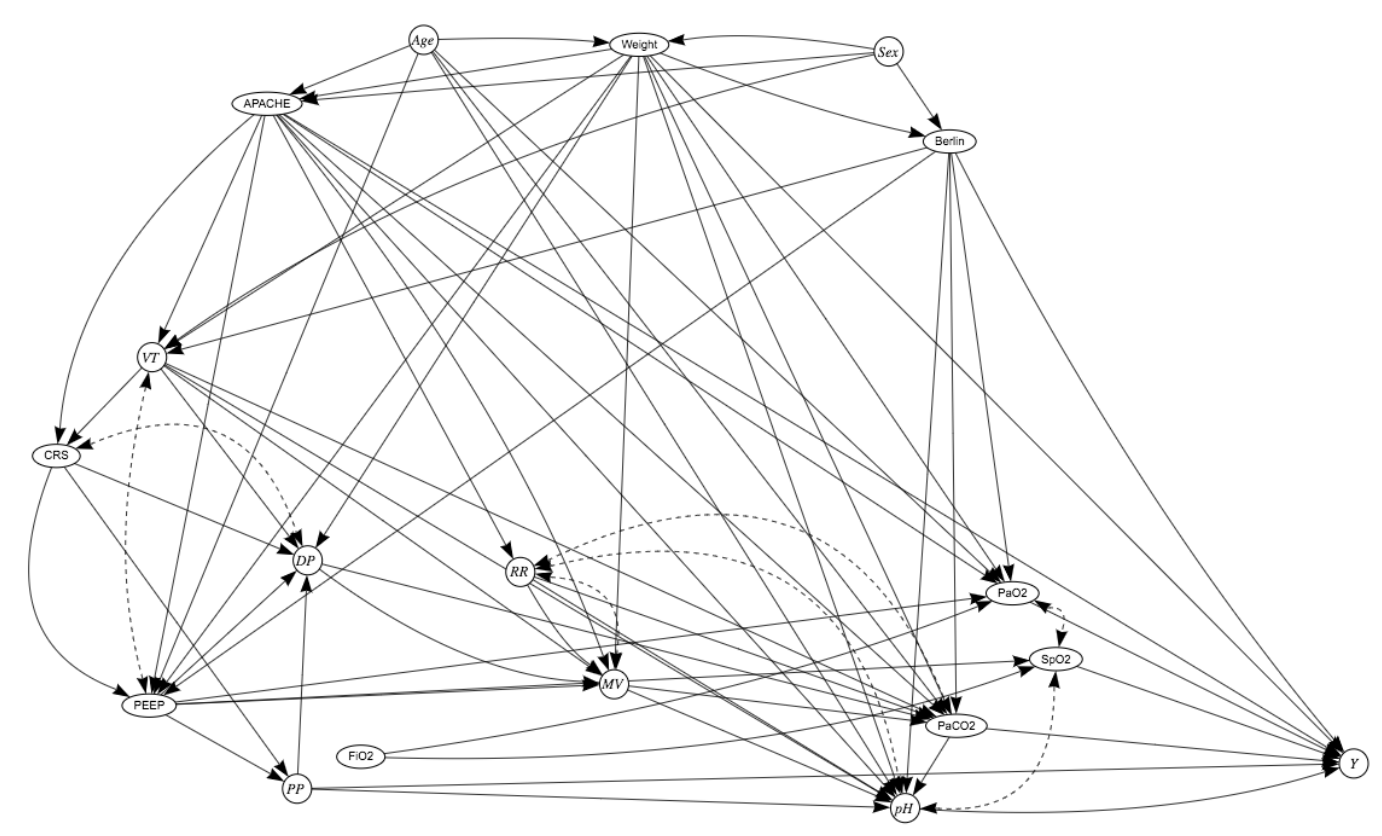
- Healthcare
- Explainable AI

- DML-BD⁺
- DML-gID

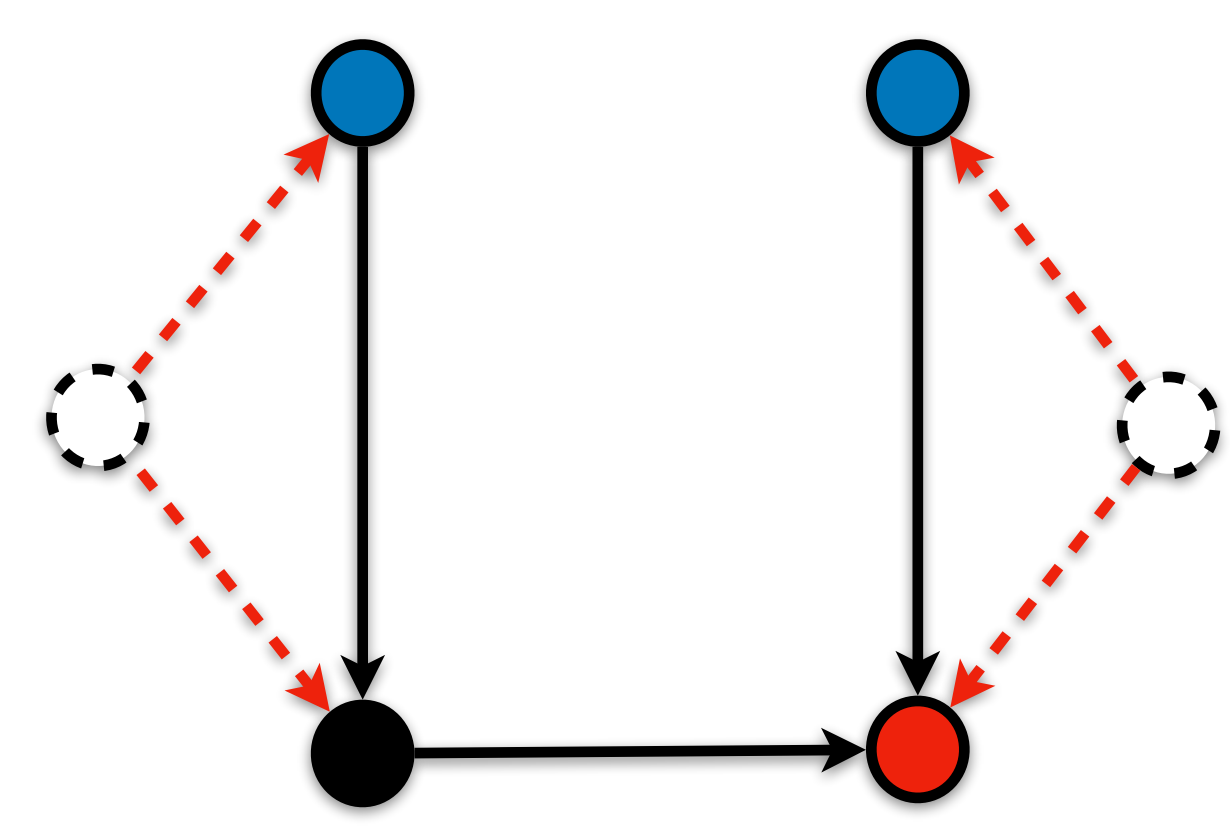
This Talk: Estimating Causal Effects

Tasks

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

Solution

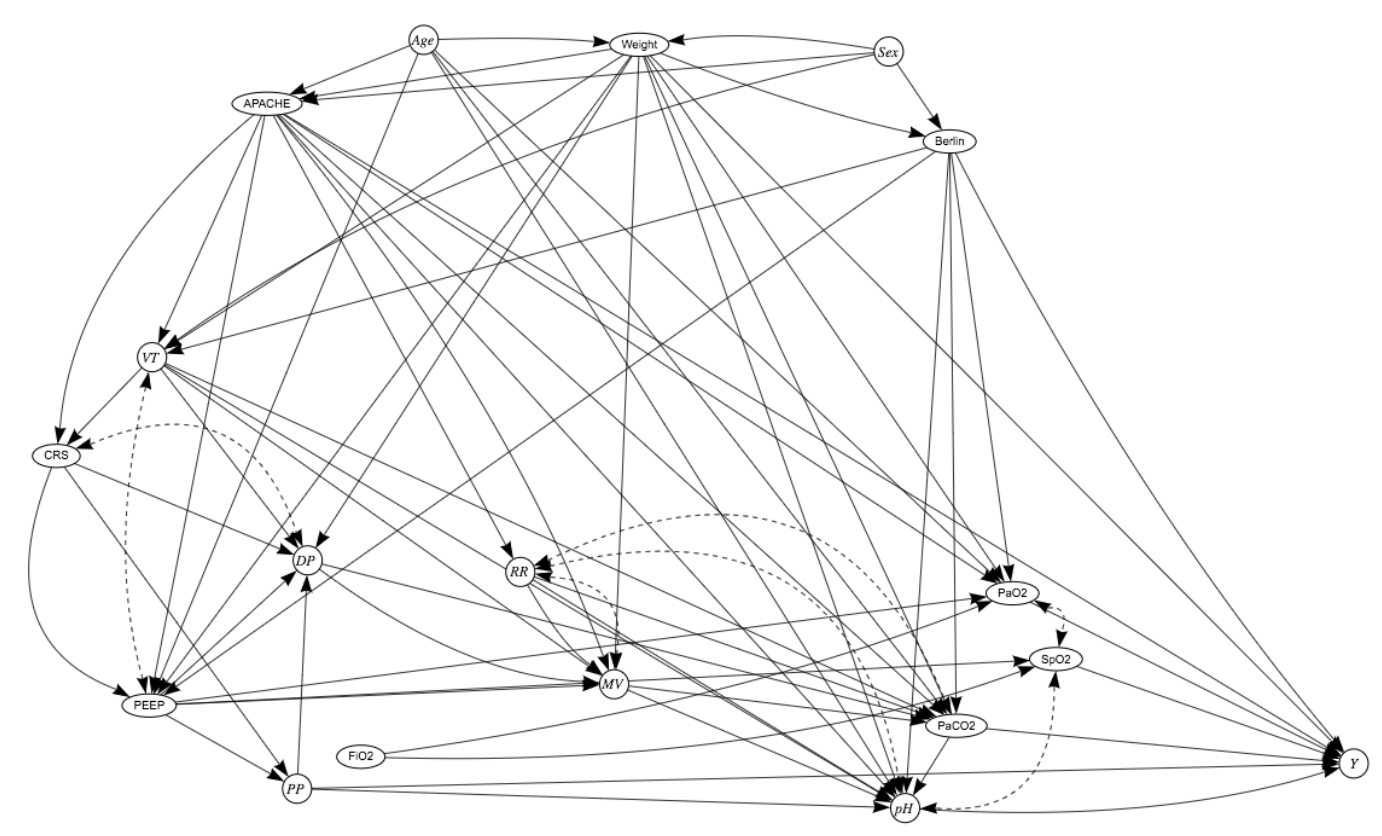
- DML-ID
- + application to
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 - Explainable AI

- DML-BD+
- DML-gID

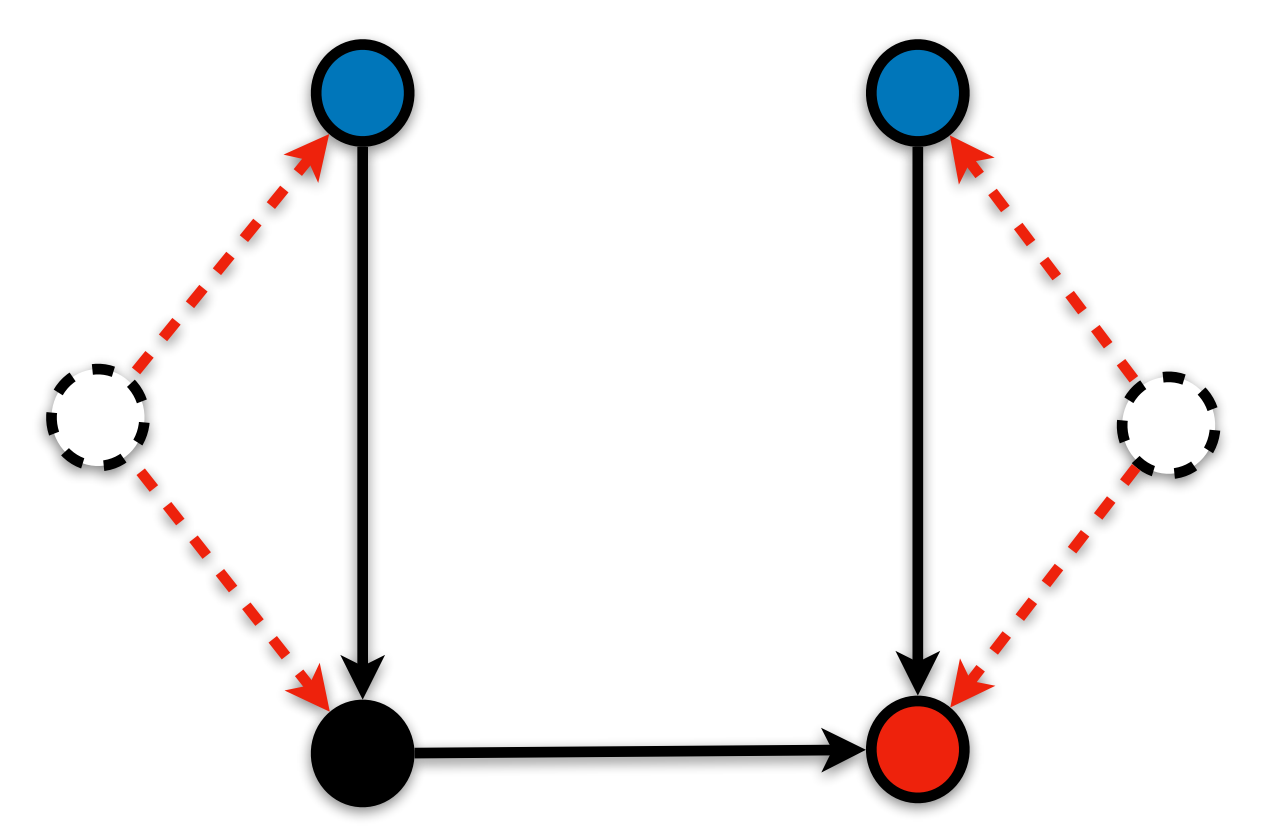
This Talk: Estimating Causal Effects

Tasks

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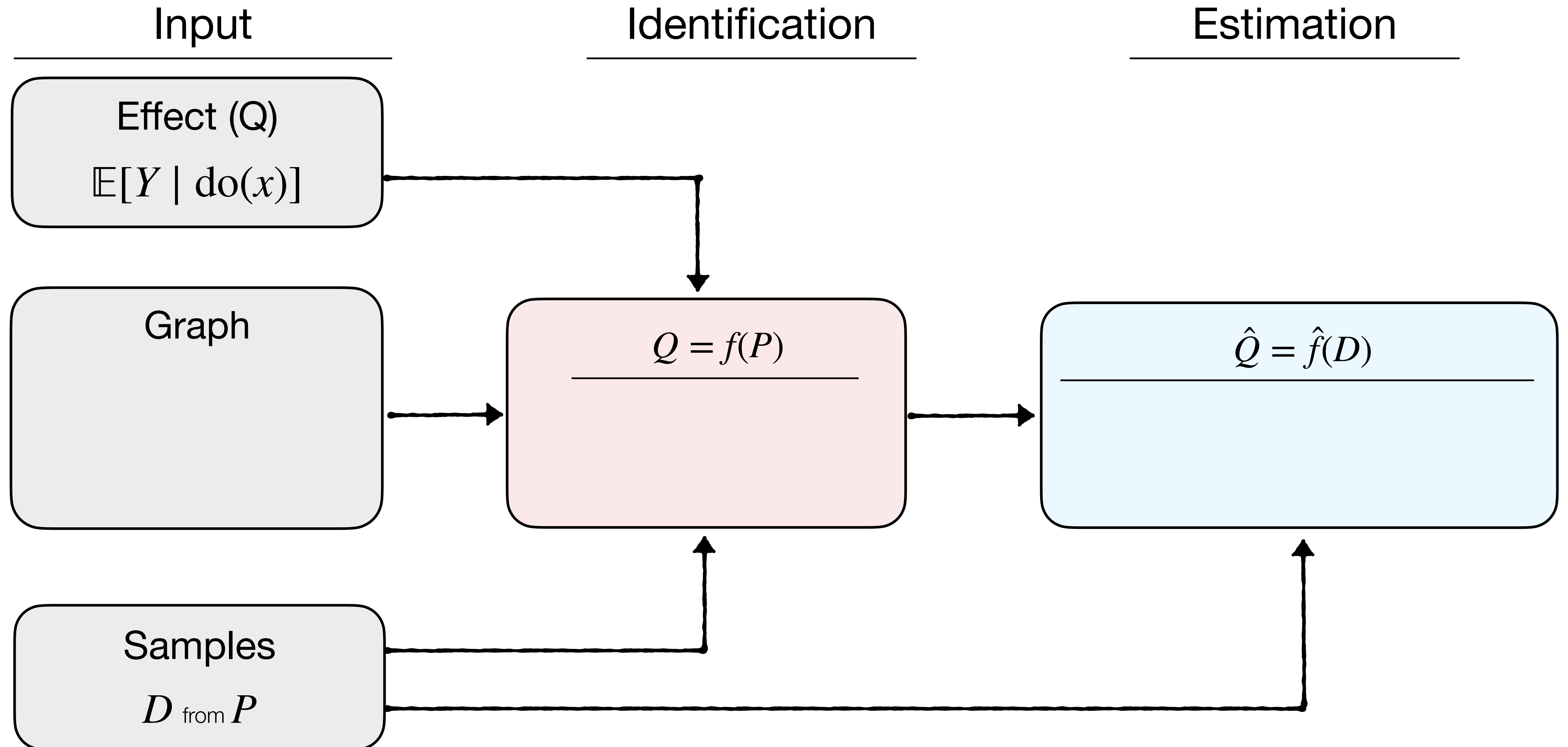
Solution

- DML-ID
- + application to
 - Healthcare
 - Explainable AI

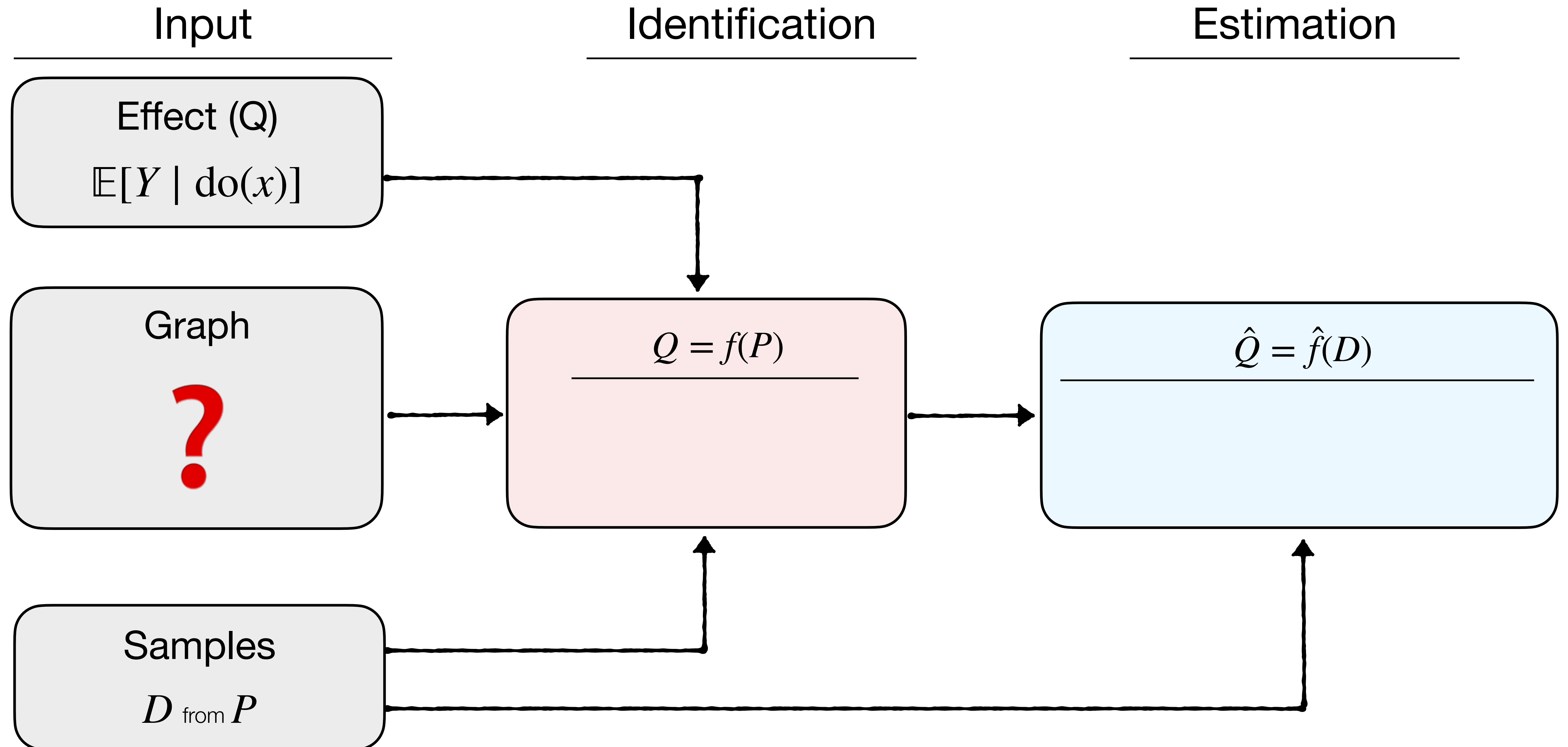
- DML-BD+
- DML-gID

DML-UCA

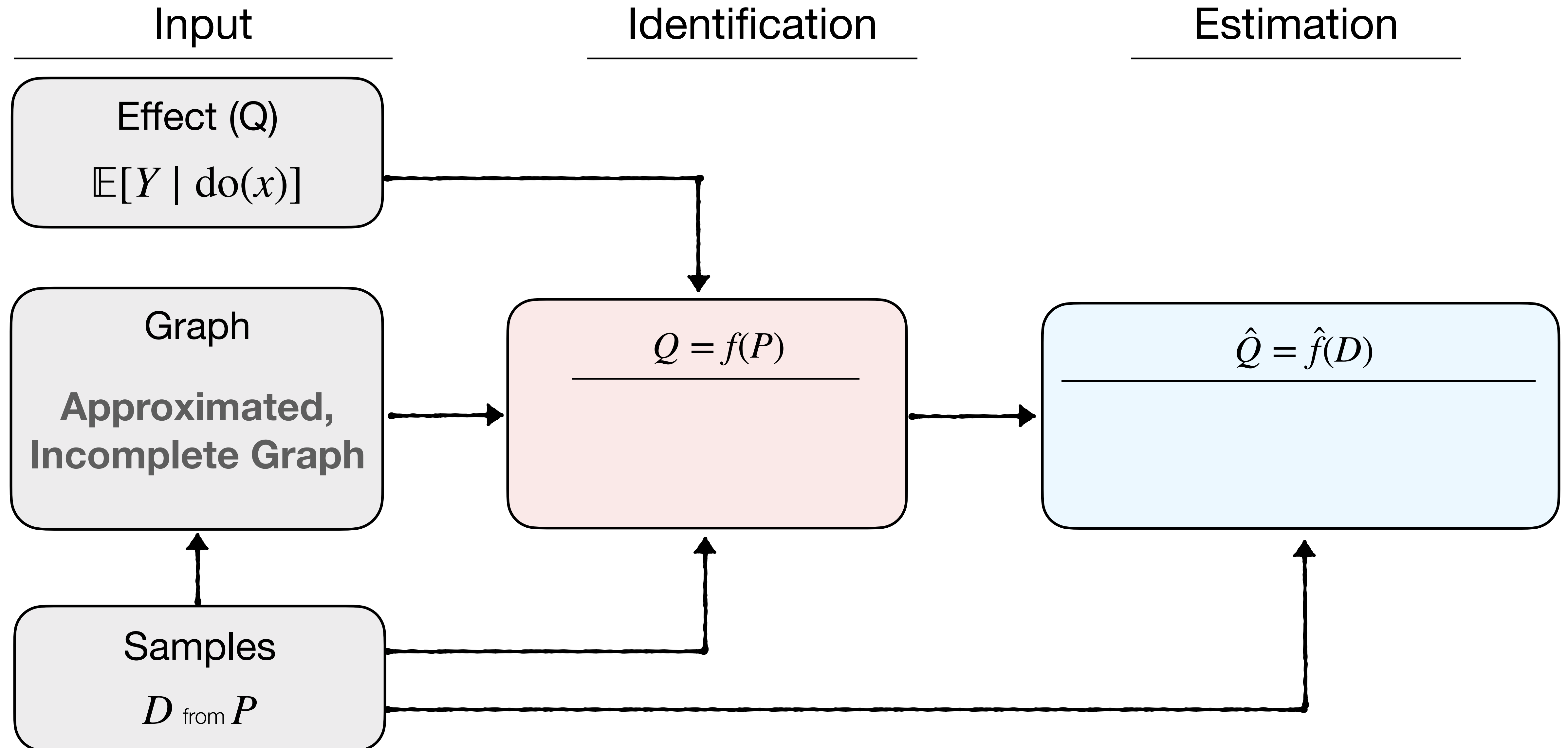
Other Work 1: Causal inference Without Graphs



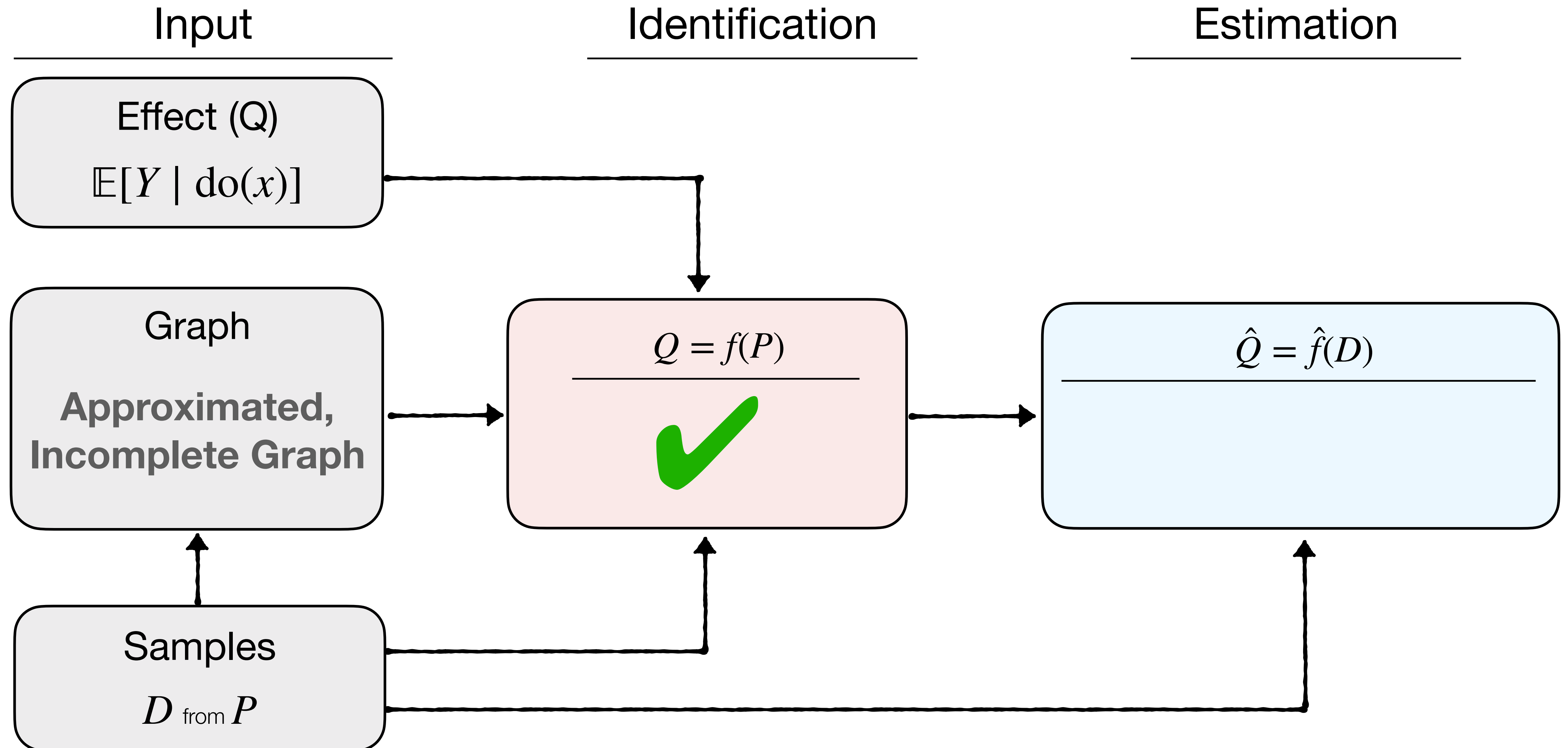
Other Work 1: Causal inference Without Graphs



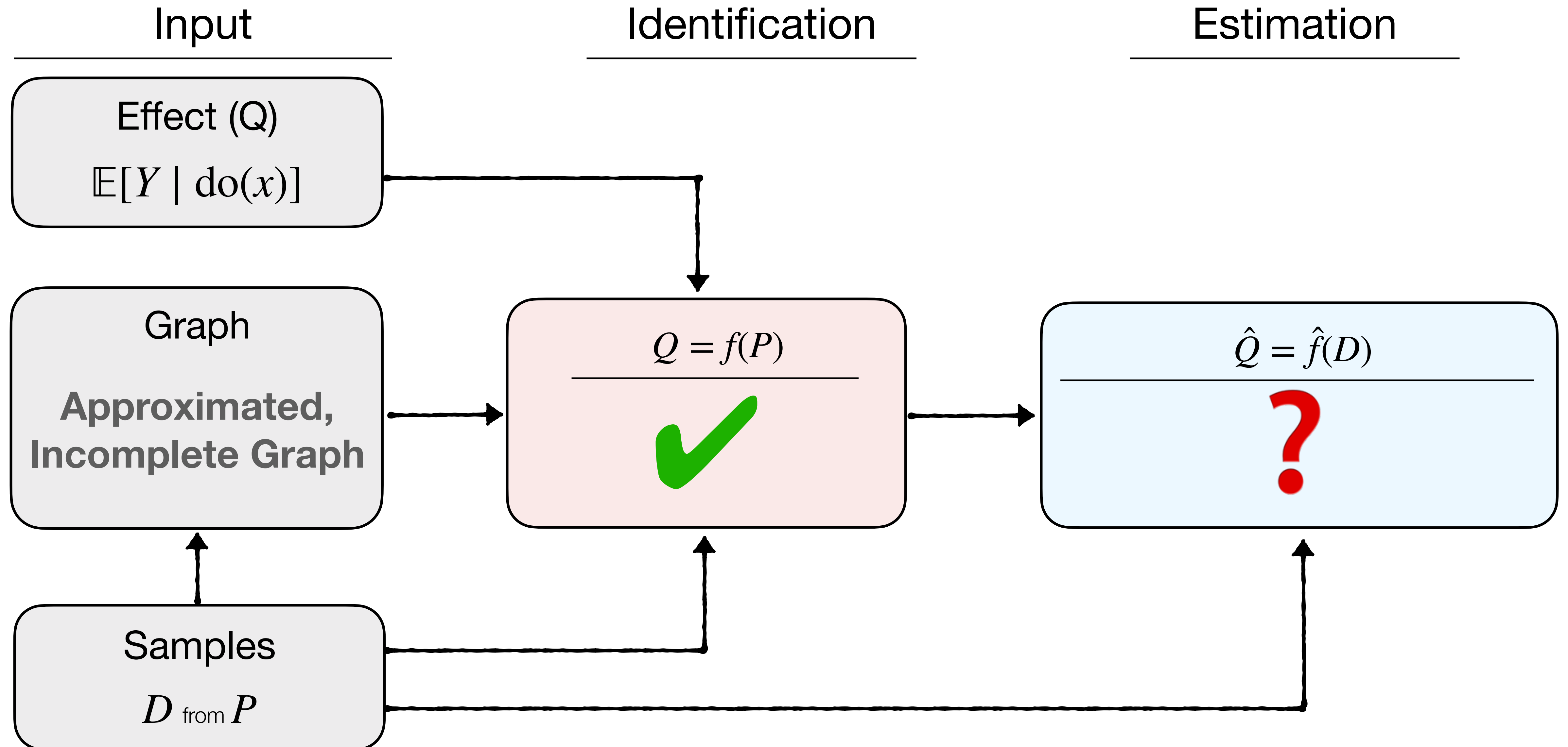
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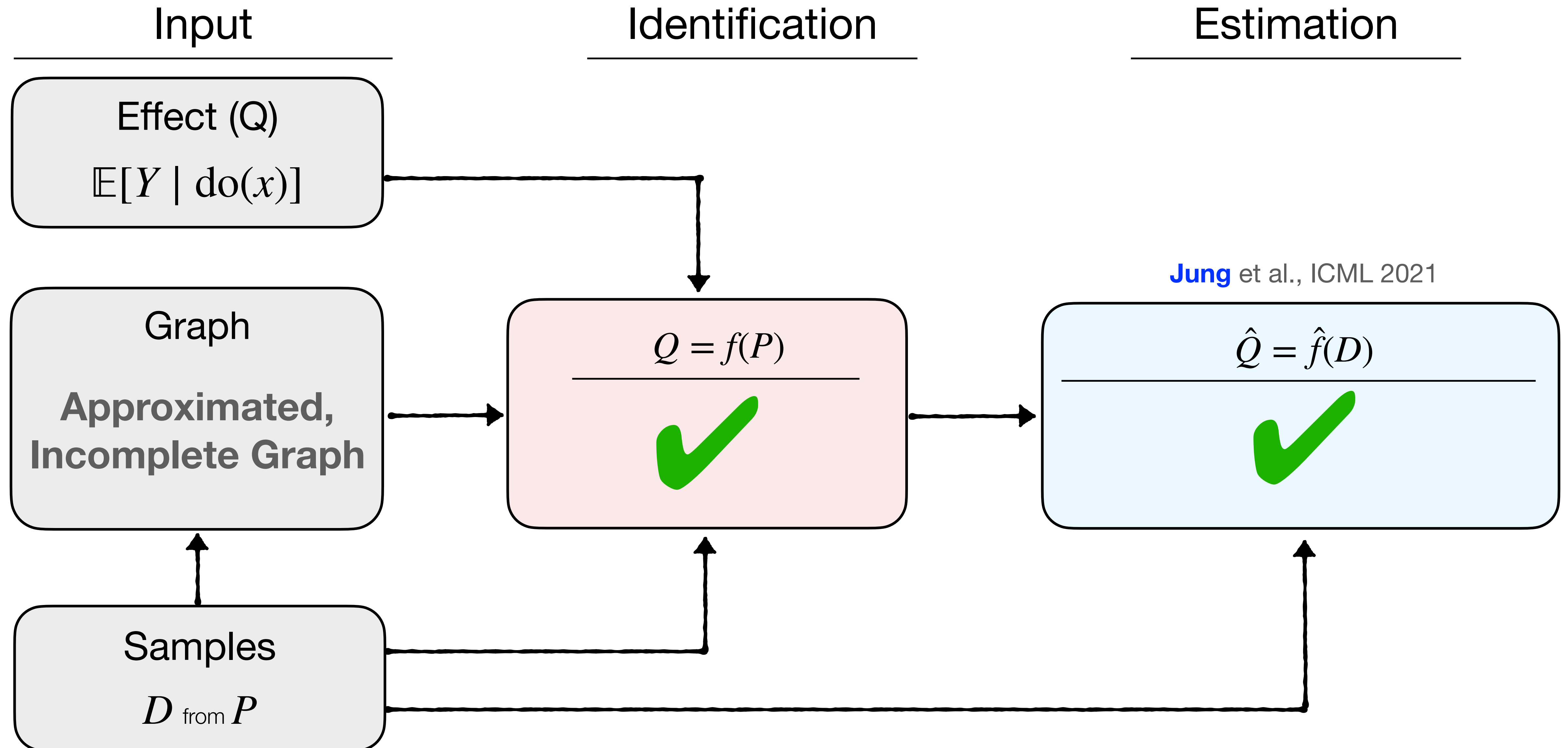
Other Work 1: Causal inference Without Graphs



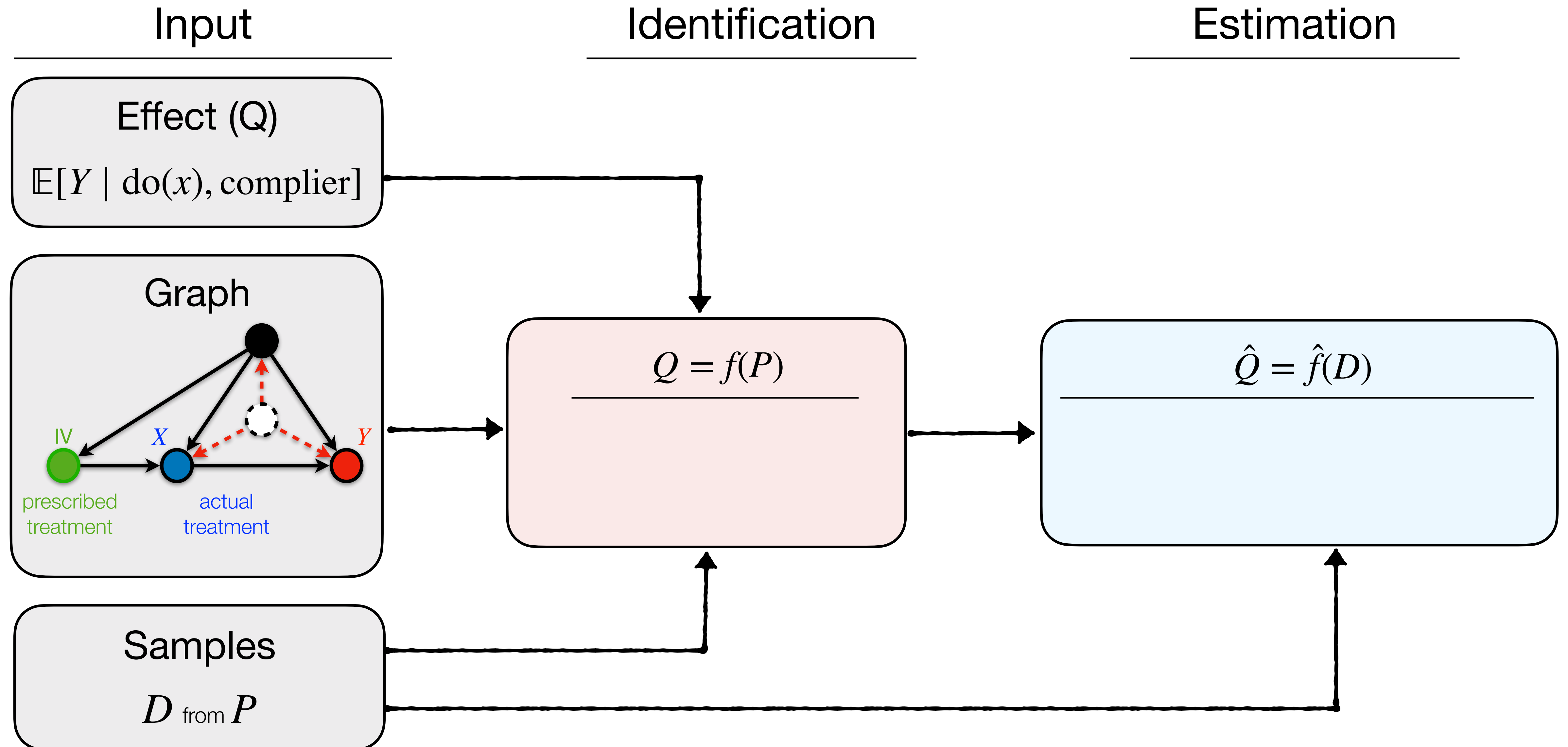
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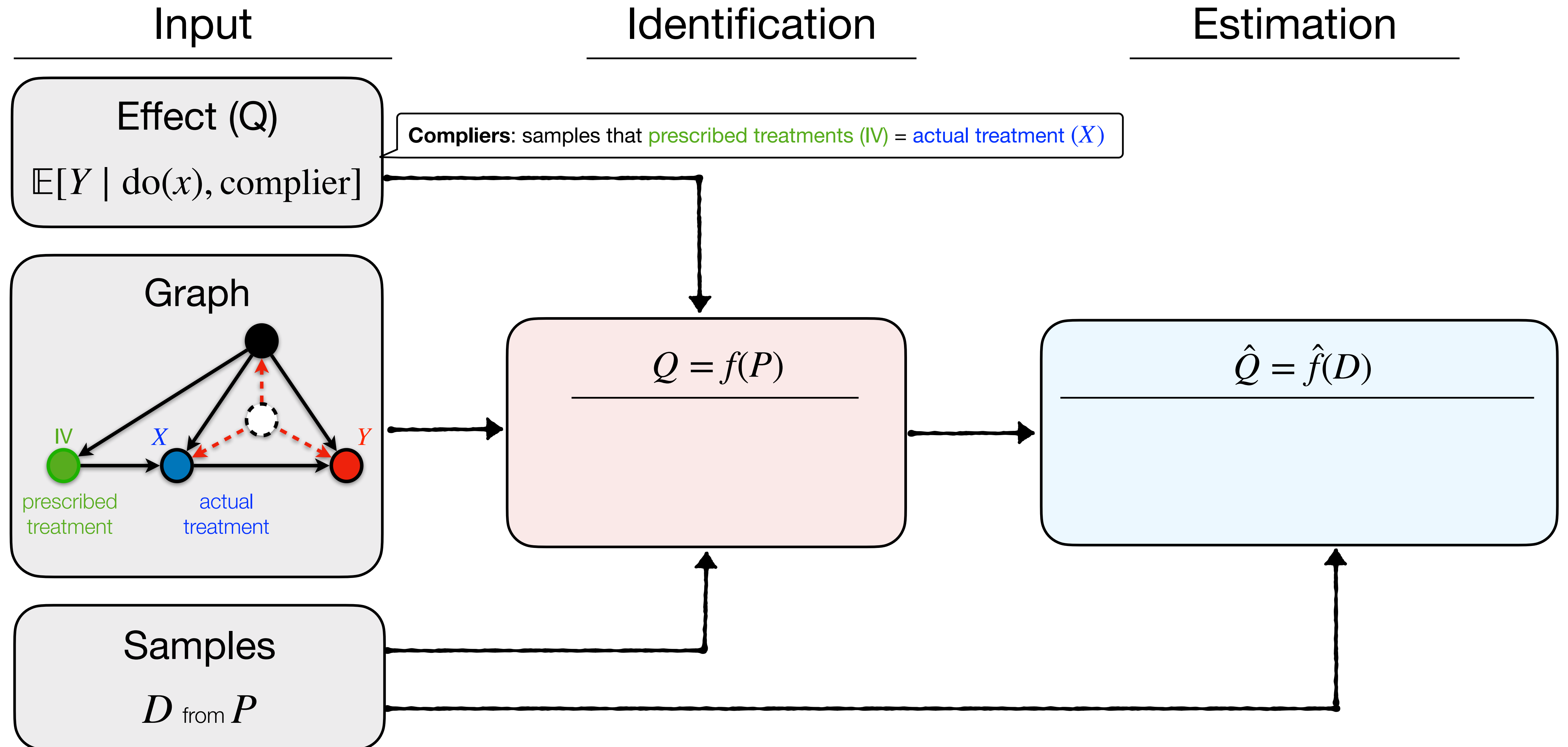
Other Work 1: Causal inference Without Graphs



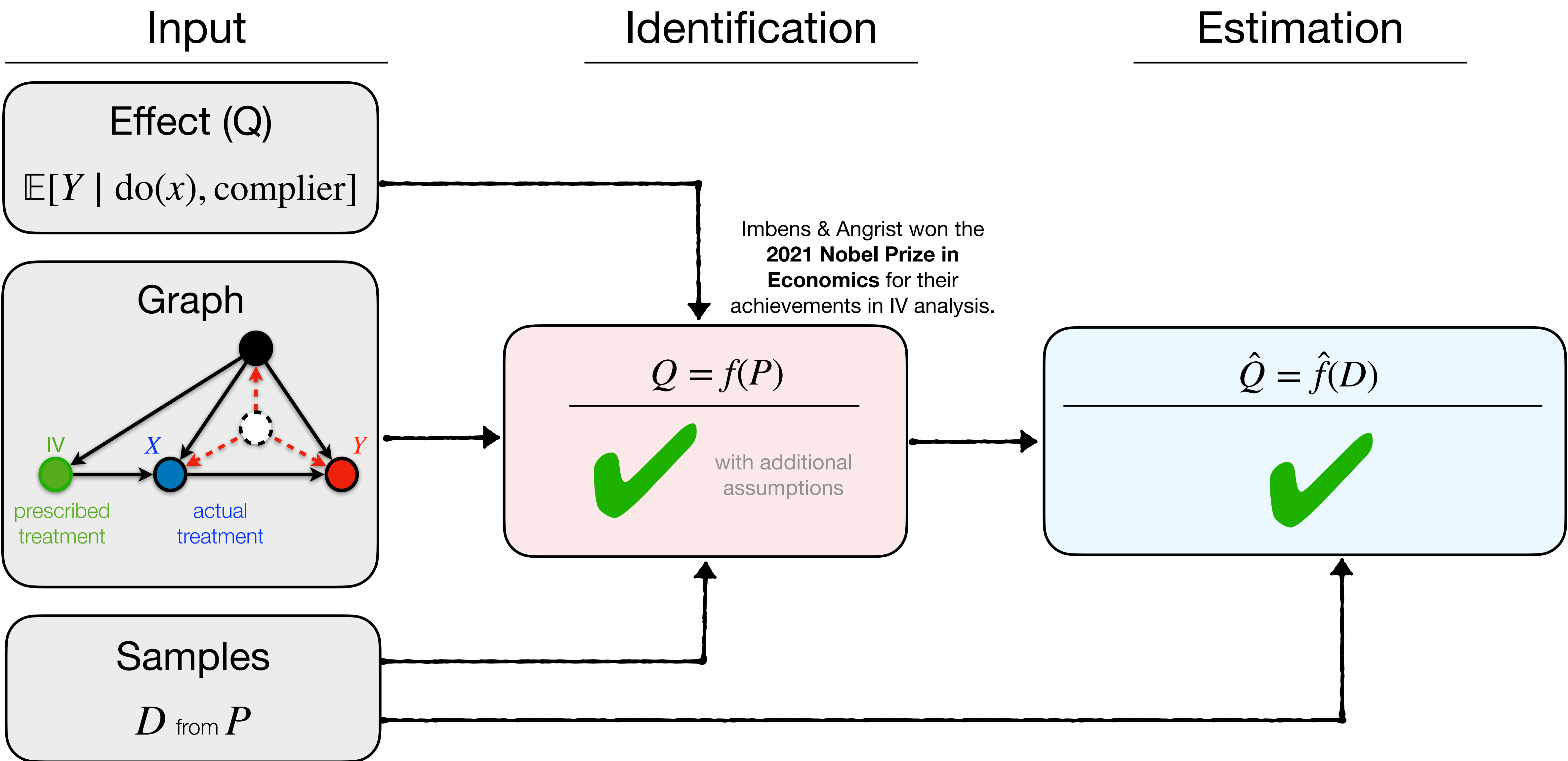
Other Work 2: Instrumental Variable (IV) Analysis



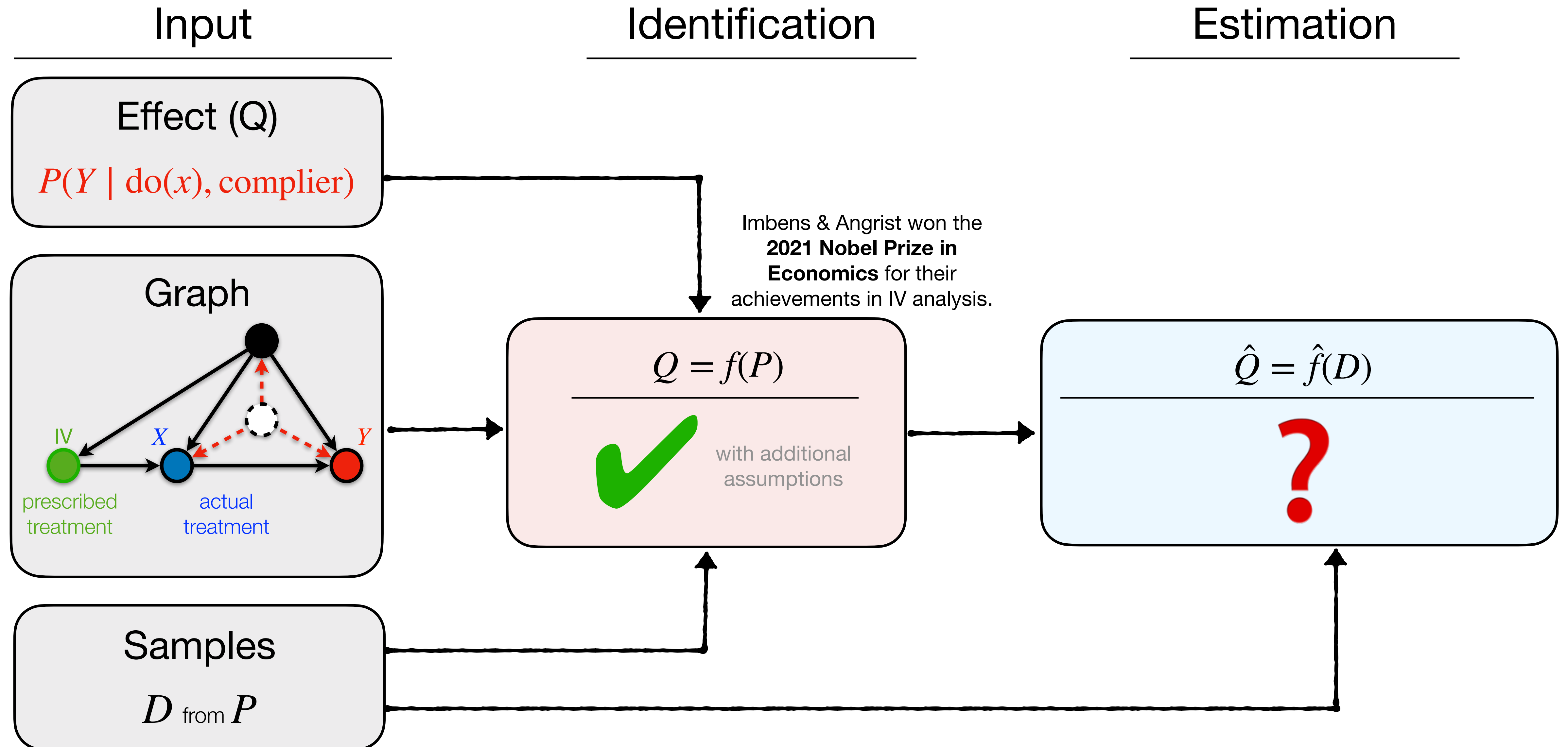
Other Work 2: Instrumental Variable (IV) Analysis



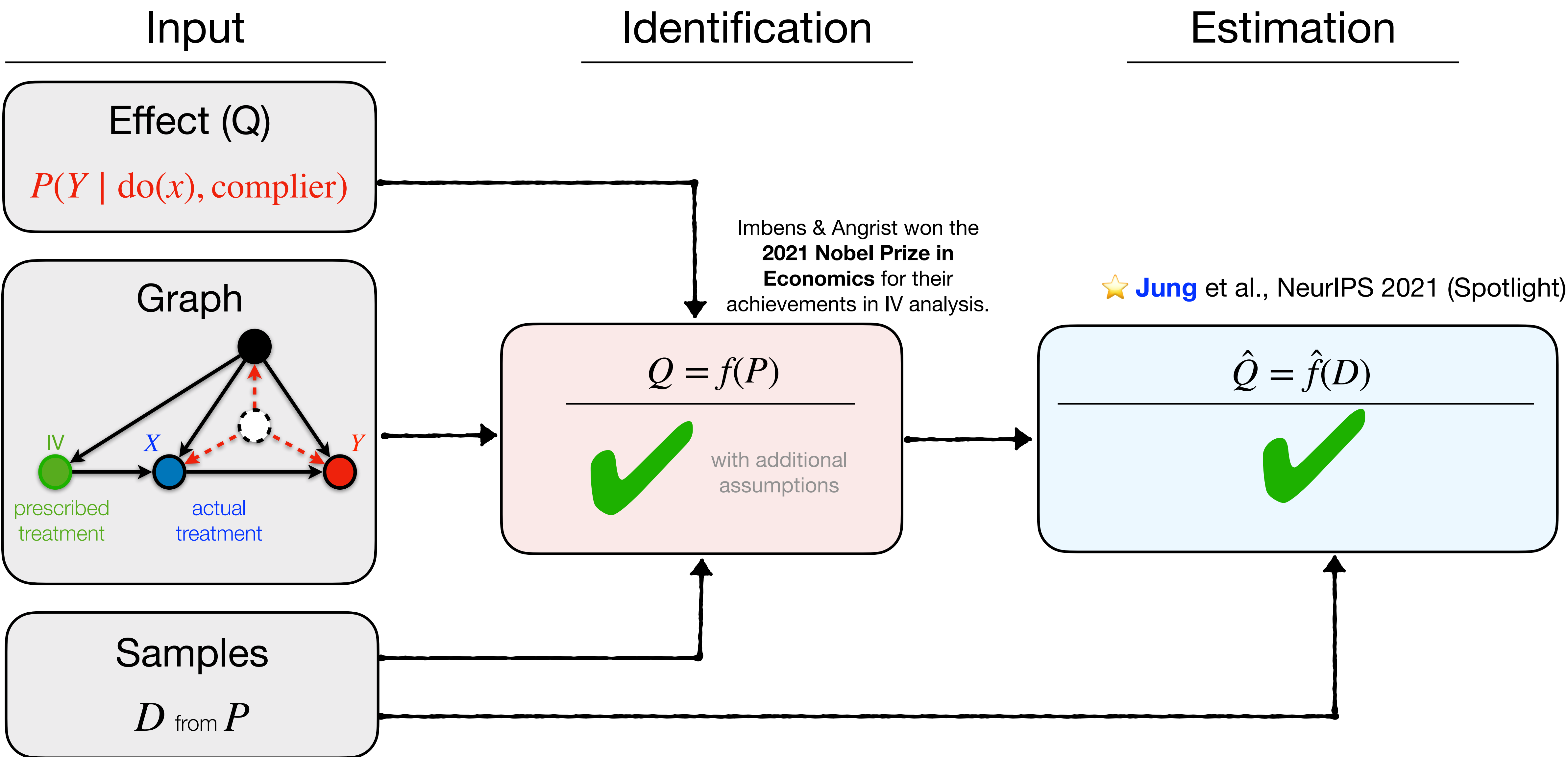
Other Work 2: Instrumental Variable (IV) Analysis



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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?"

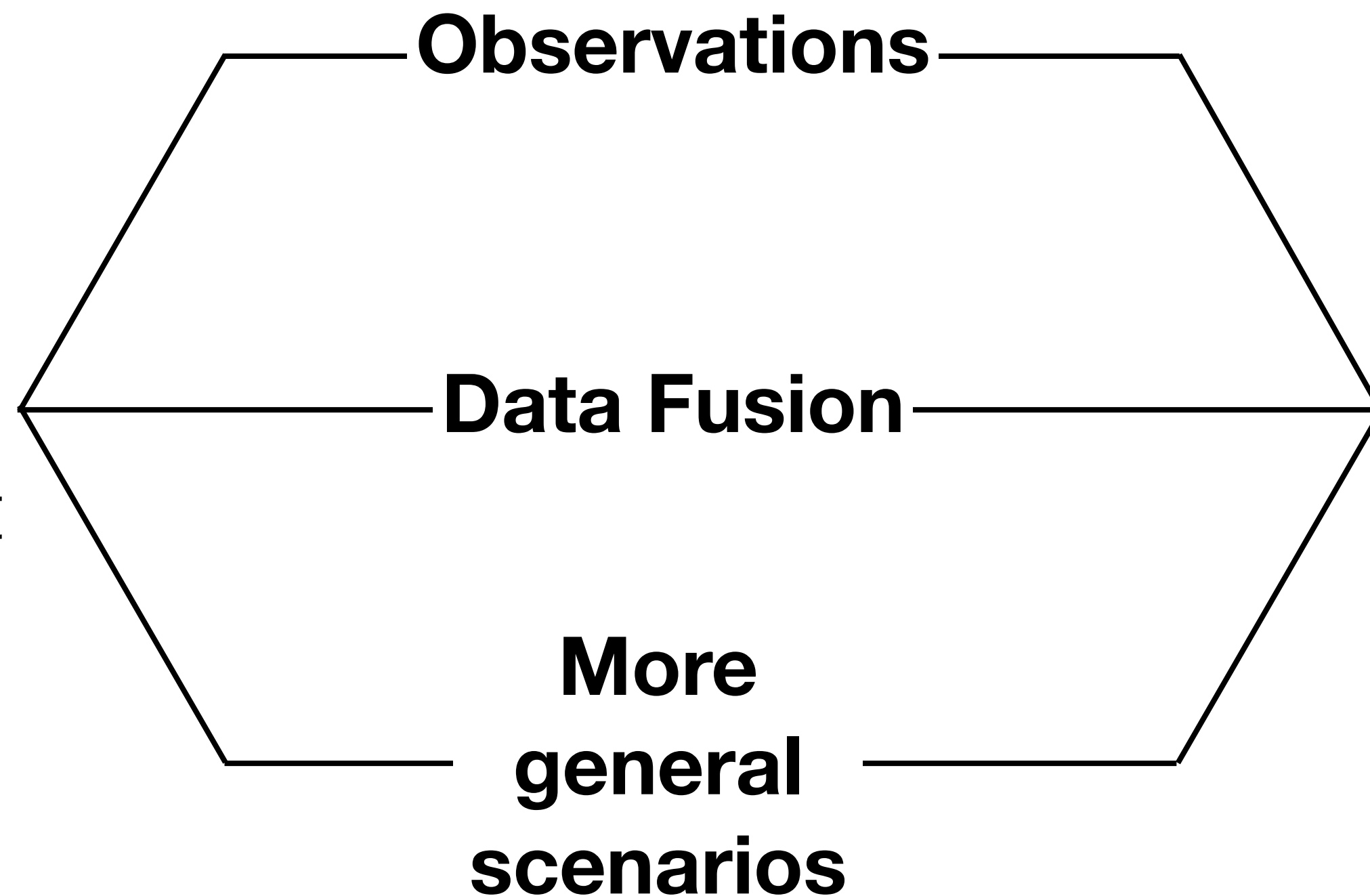
Estimation

"How do we compute the effect from data?"

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

Identification

"When is the causal effect computable from data?"



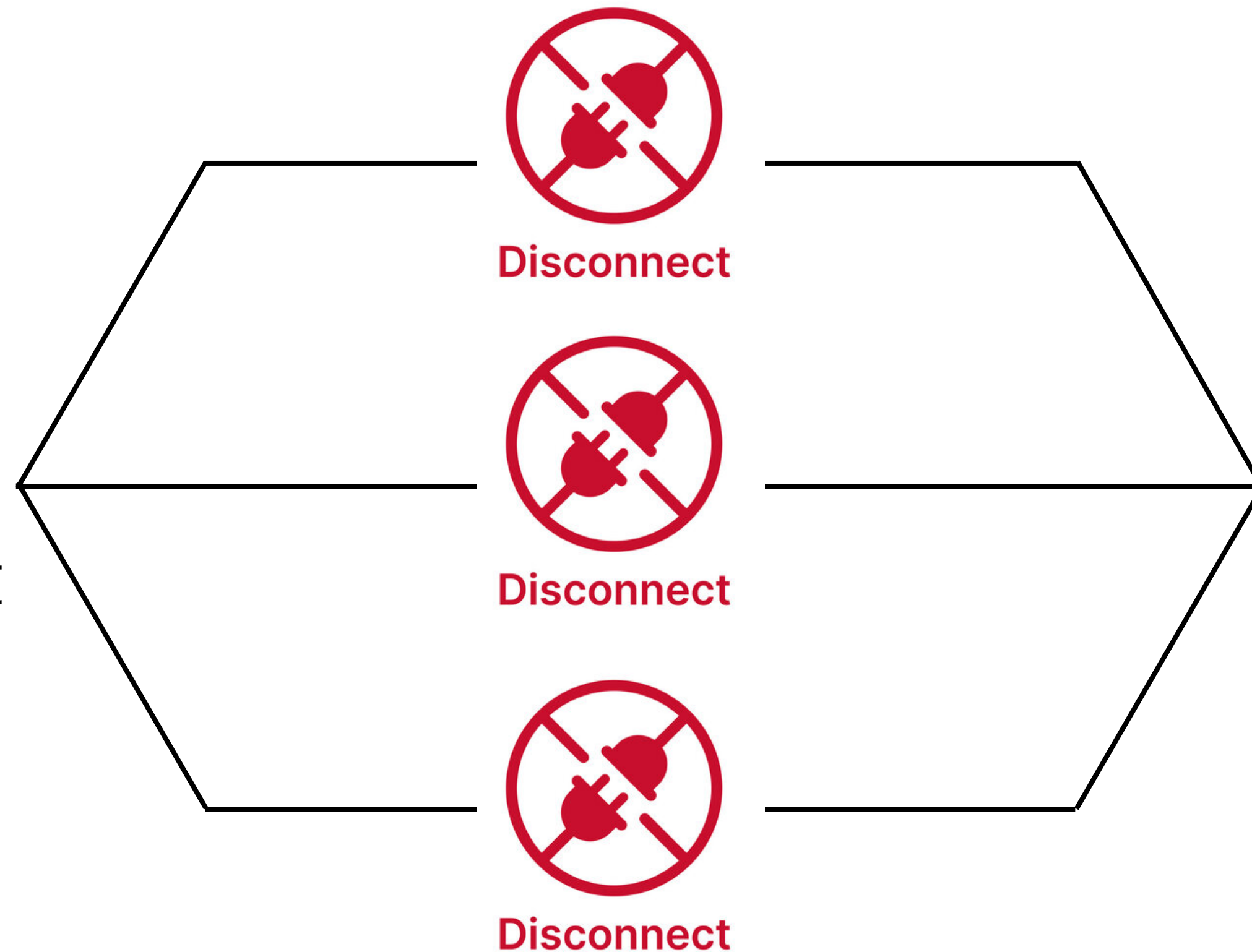
Estimation

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

Identification

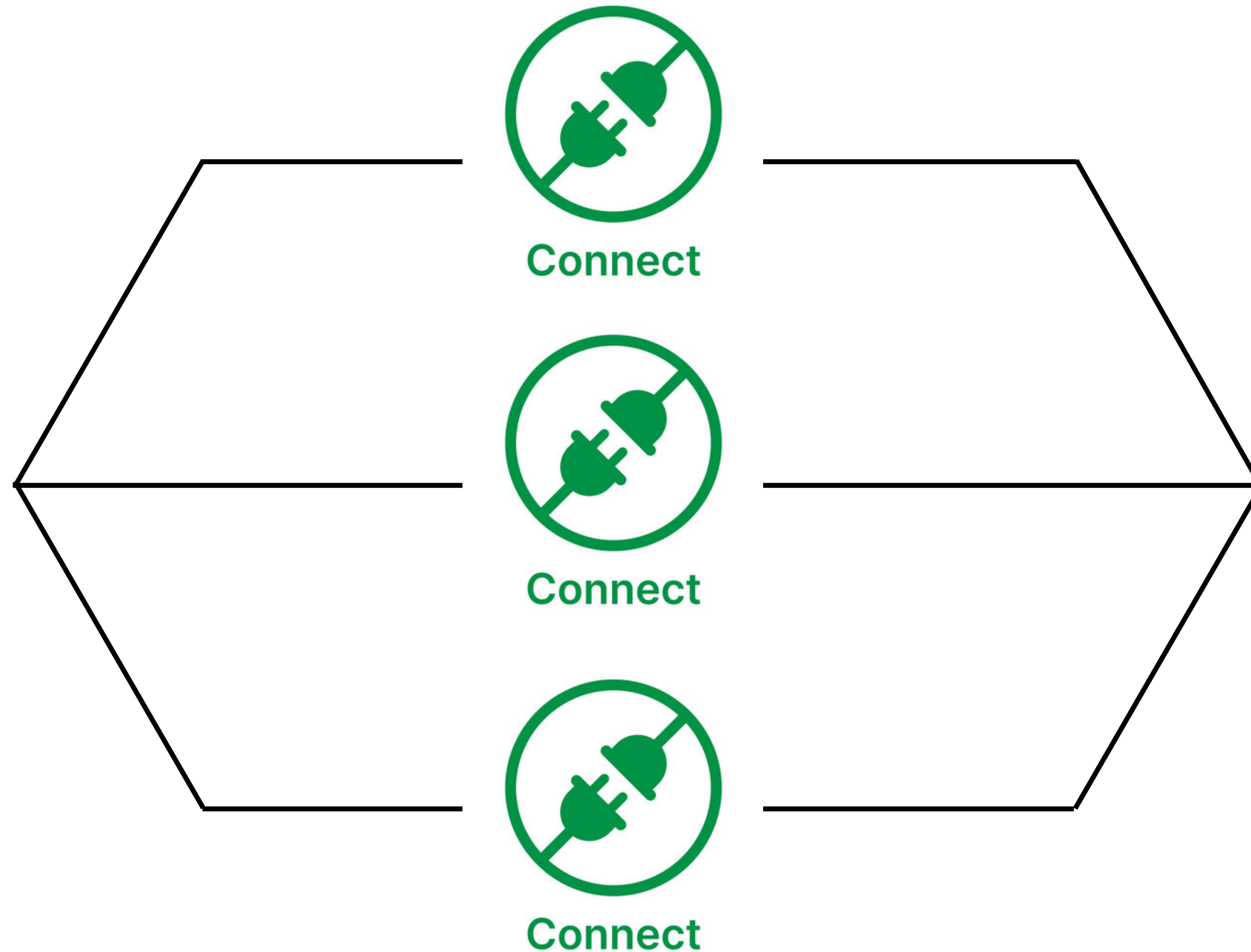
"When is the causal effect computable from data?"



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

Identification

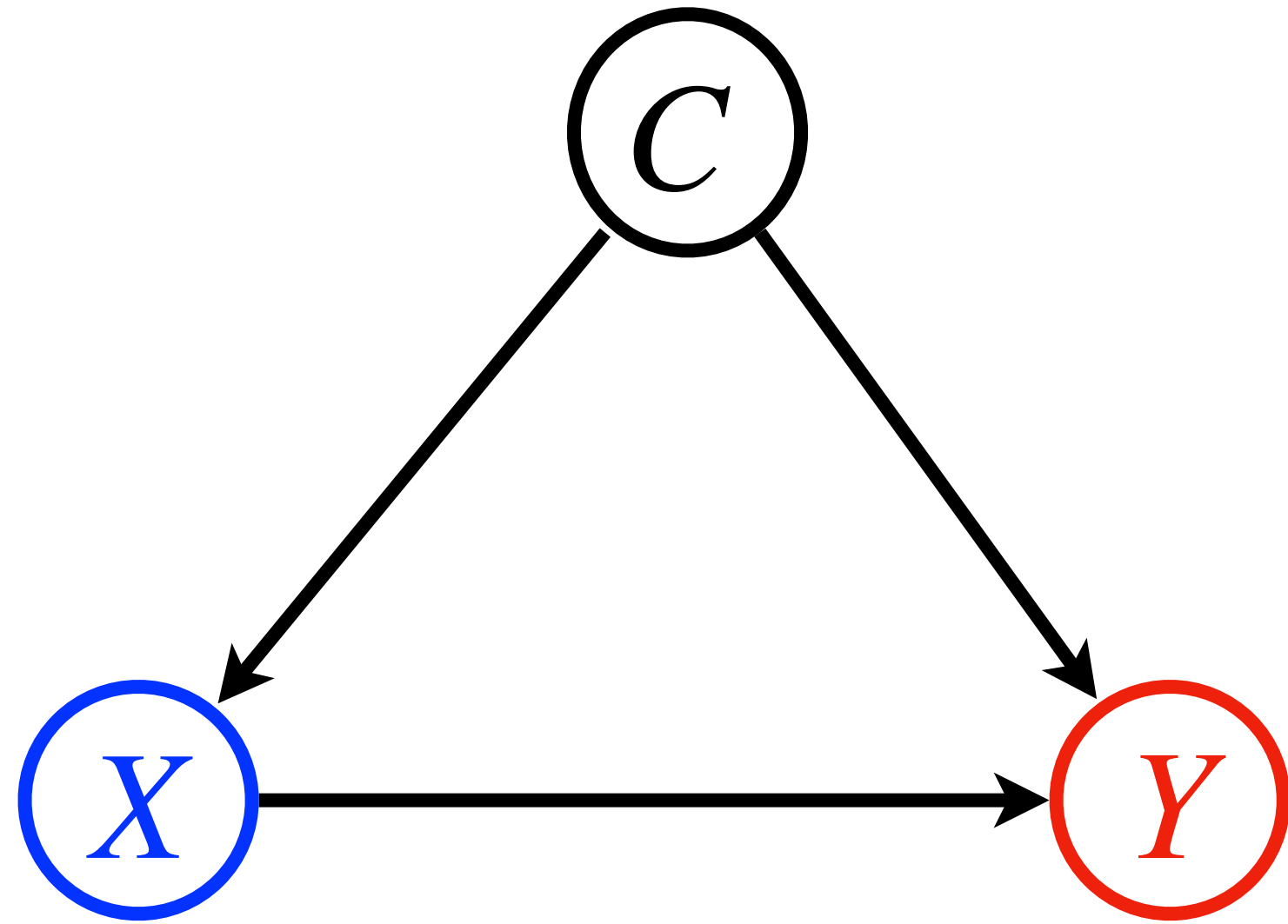
"When is the causal effect computable from data?"



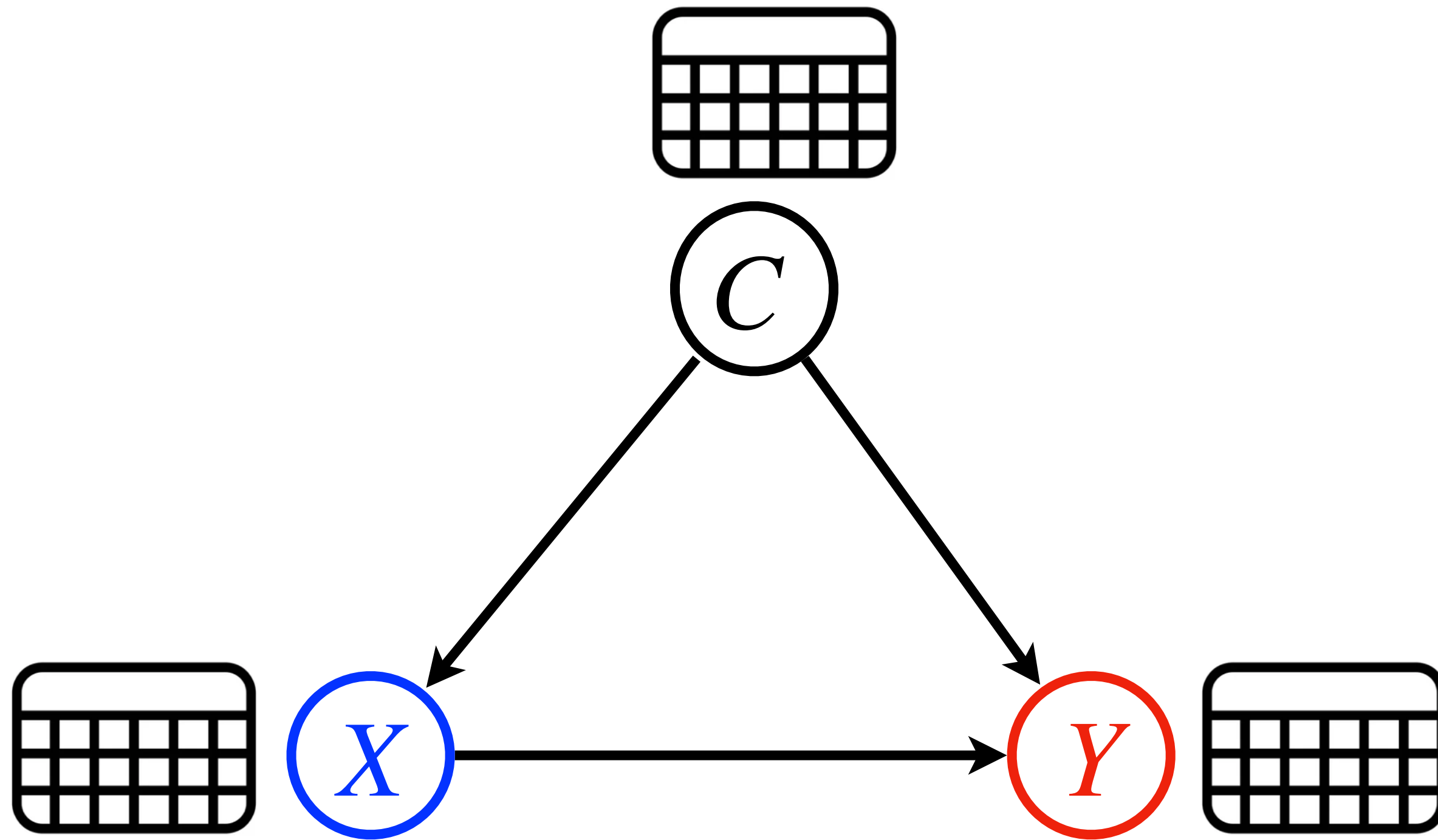
Estimation

"How do we compute the effect from data?"

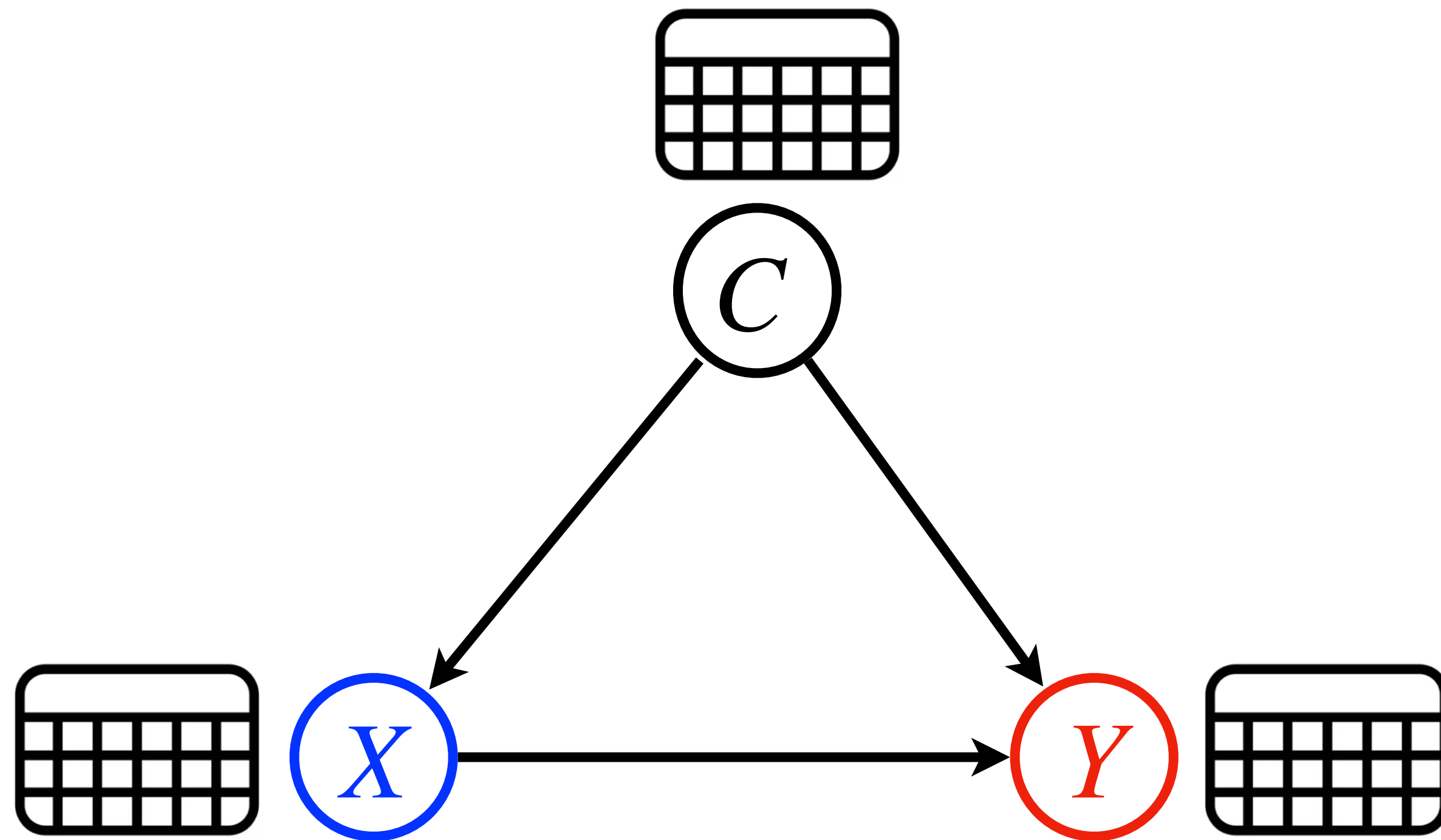
Future 1: Inference with Multi-modal Data



Future 1: Inference with Multi-modal Data

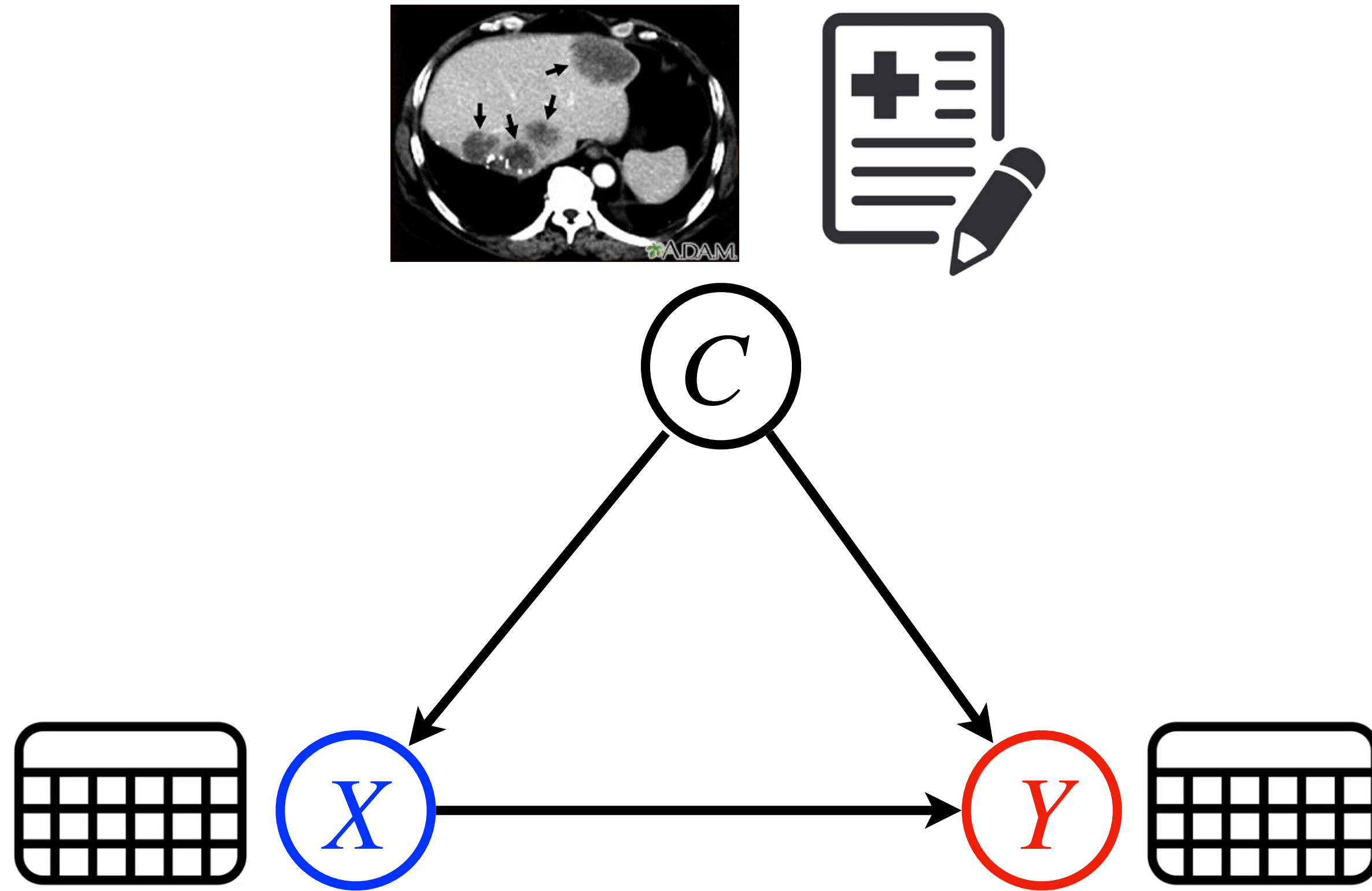


Future 1: Inference with Multi-modal Data



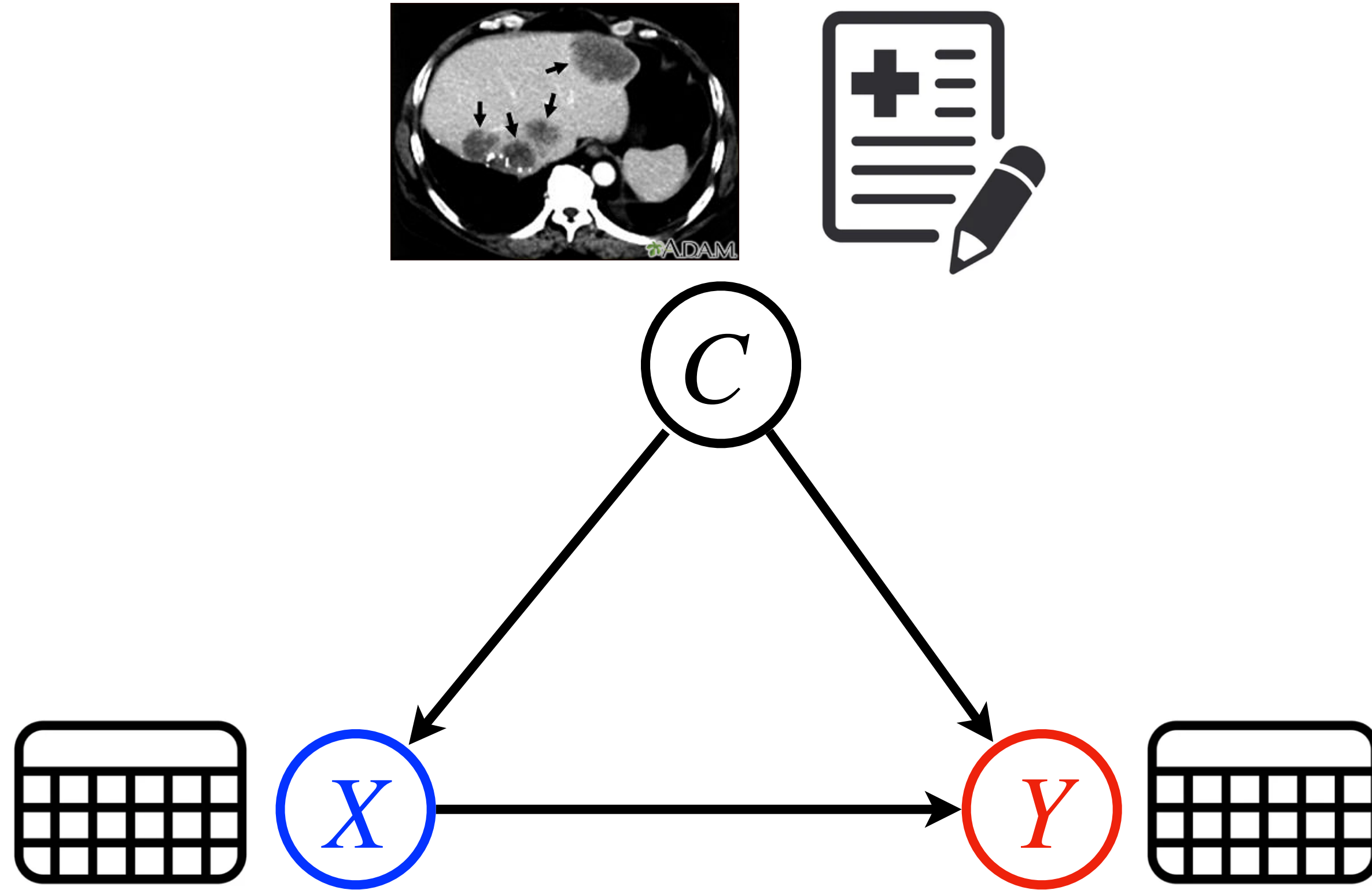
$$\mathbb{E}[\textcolor{red}{Y} \mid \text{do}(\textcolor{blue}{x})] = \sum_c \mathbb{E}[\textcolor{red}{Y} \mid \textcolor{blue}{x}, c] P(c)$$

Future 1: Inference with Multi-modal Data



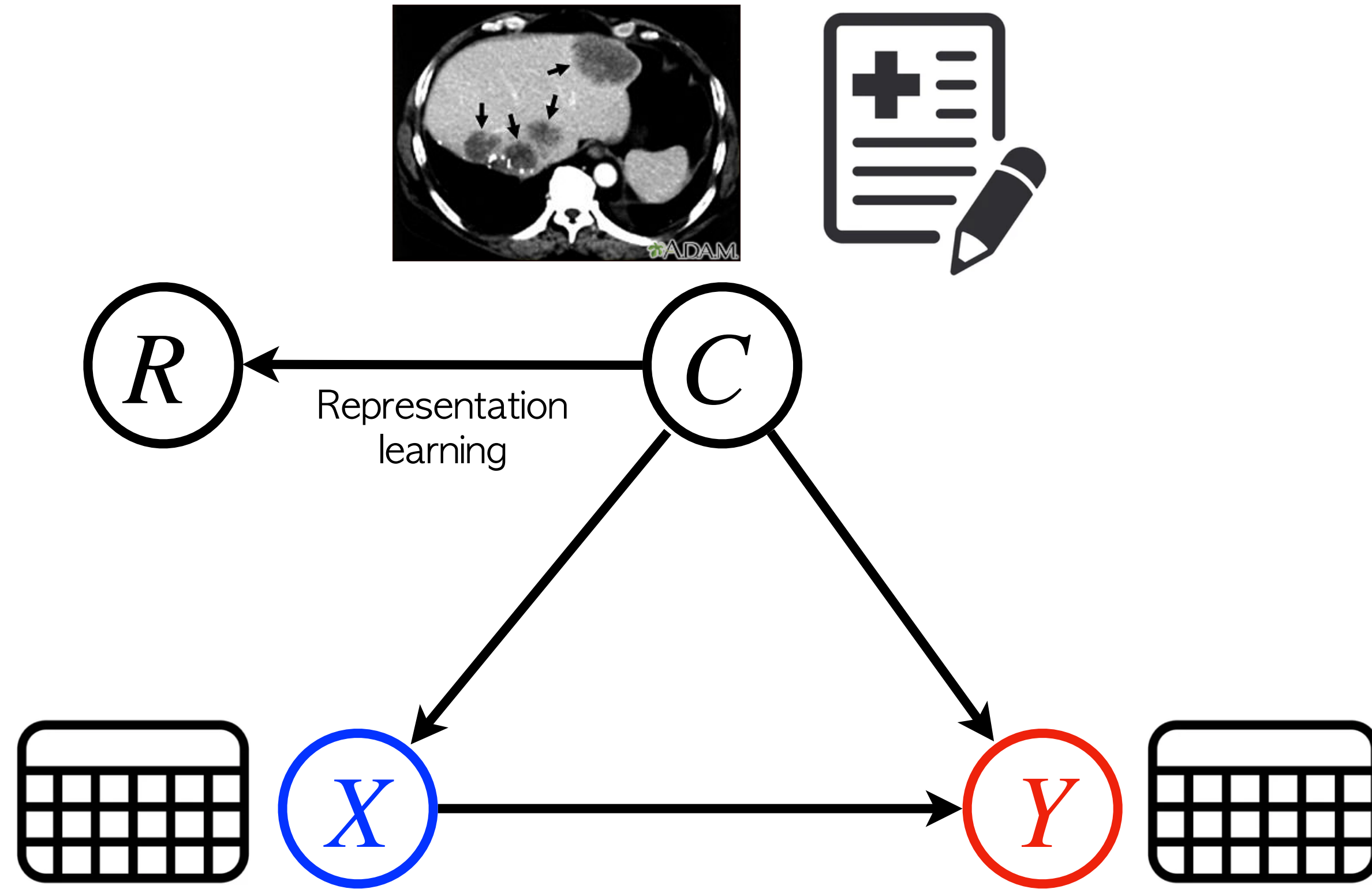
$$\mathbb{E}[\textcolor{red}{Y} \mid \text{do}(\textcolor{blue}{x})] = \sum_c \mathbb{E}[\textcolor{red}{Y} \mid \textcolor{blue}{x}, c] P(c)$$

Future 1: Inference with Multi-modal Data



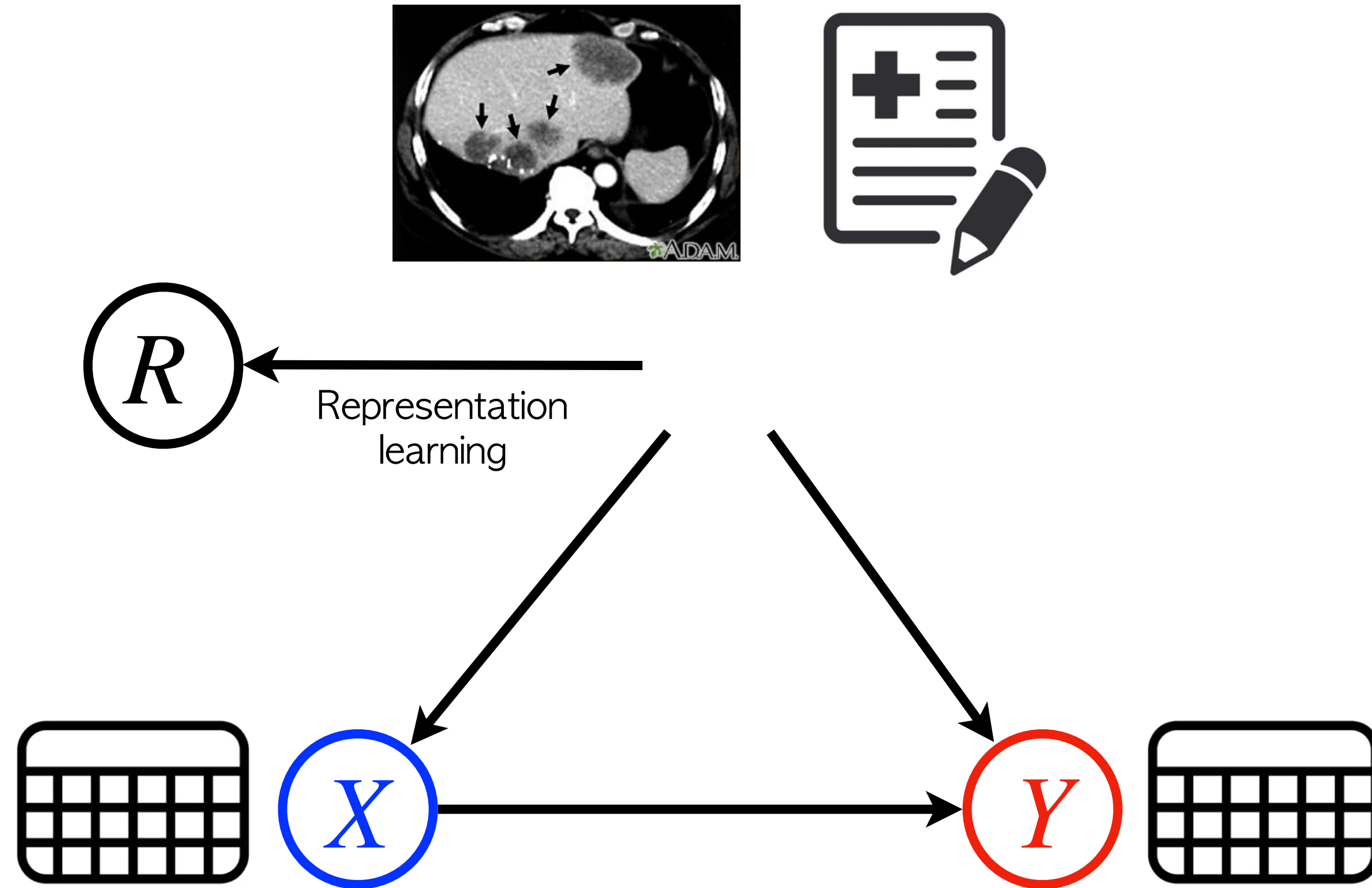
$$\mathbb{E}[\textcolor{red}{Y} \mid \text{do}(\textcolor{blue}{x})] = \textcolor{red}{?}$$

Future 1: Inference with Multi-modal Data



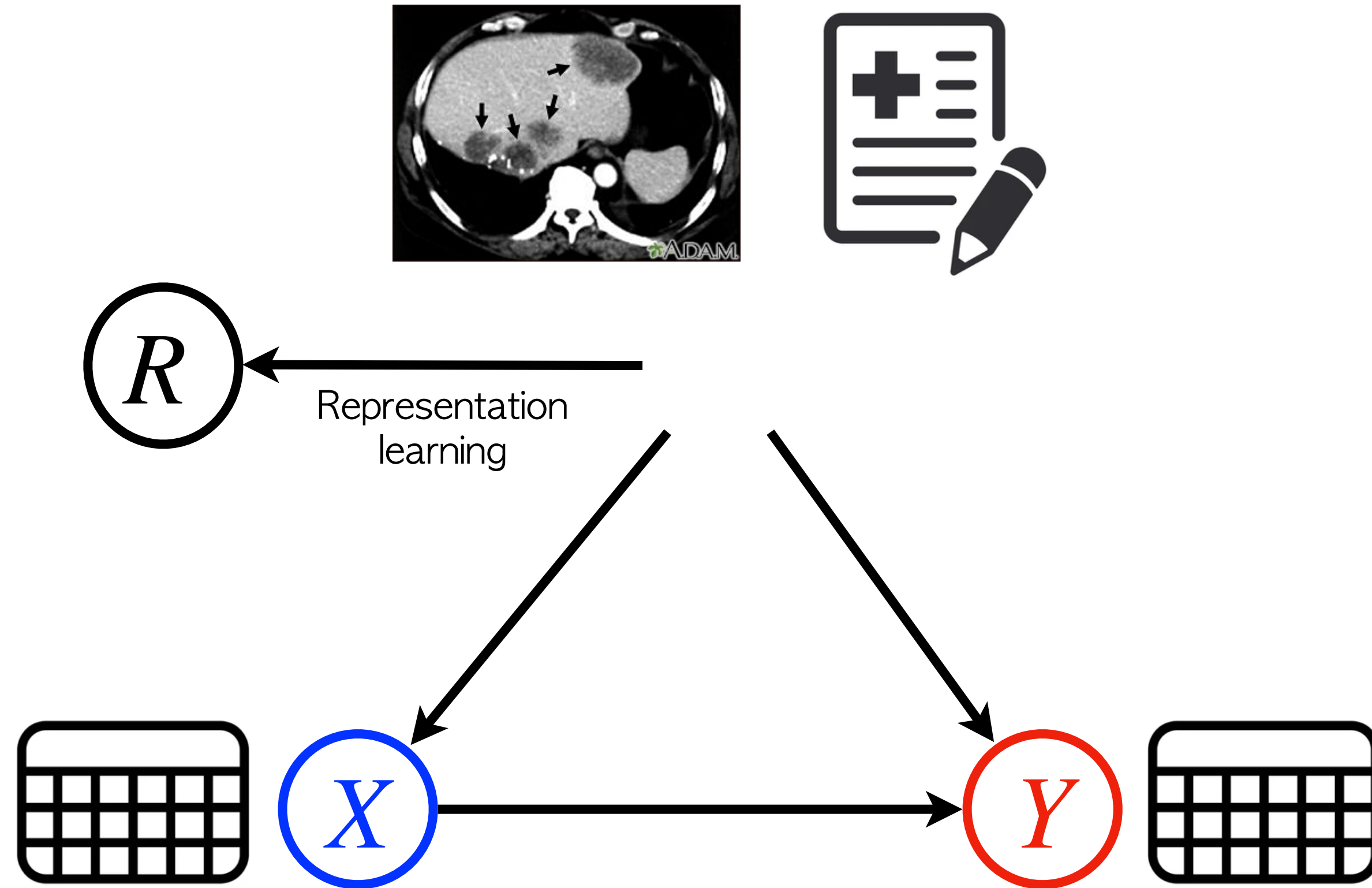
$$\mathbb{E}[\textcolor{red}{Y} \mid \text{do}(\textcolor{blue}{x})] = \textcolor{red}{?}$$

Future 1: Inference with Multi-modal Data



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

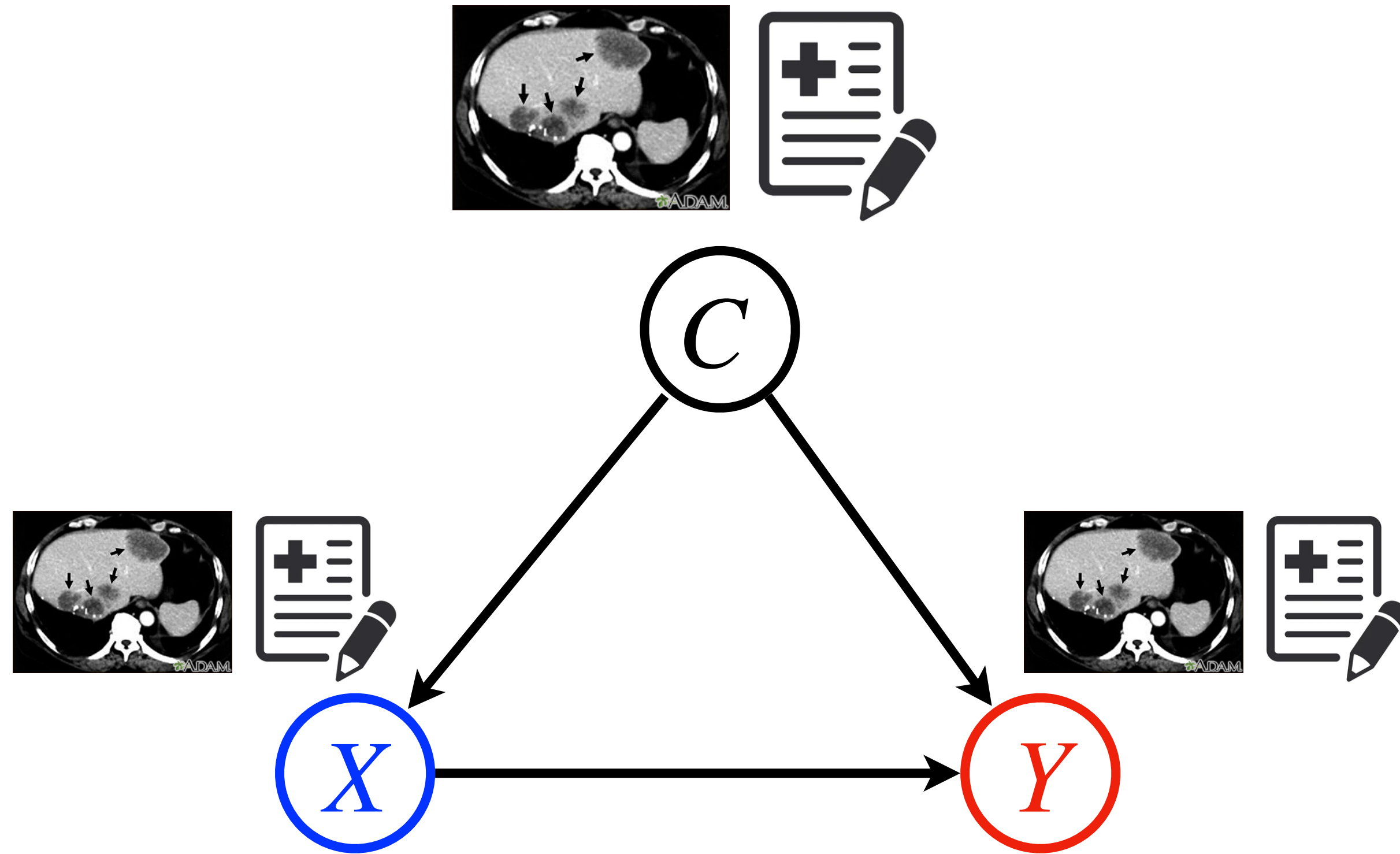
Future 1: Inference with Multi-modal Data



$$\mathbb{E}[\textcolor{red}{Y} \mid \text{do}(\textcolor{blue}{x})] \neq \sum_r \mathbb{E}[\textcolor{red}{Y} \mid \textcolor{blue}{x}, r] P(r)$$

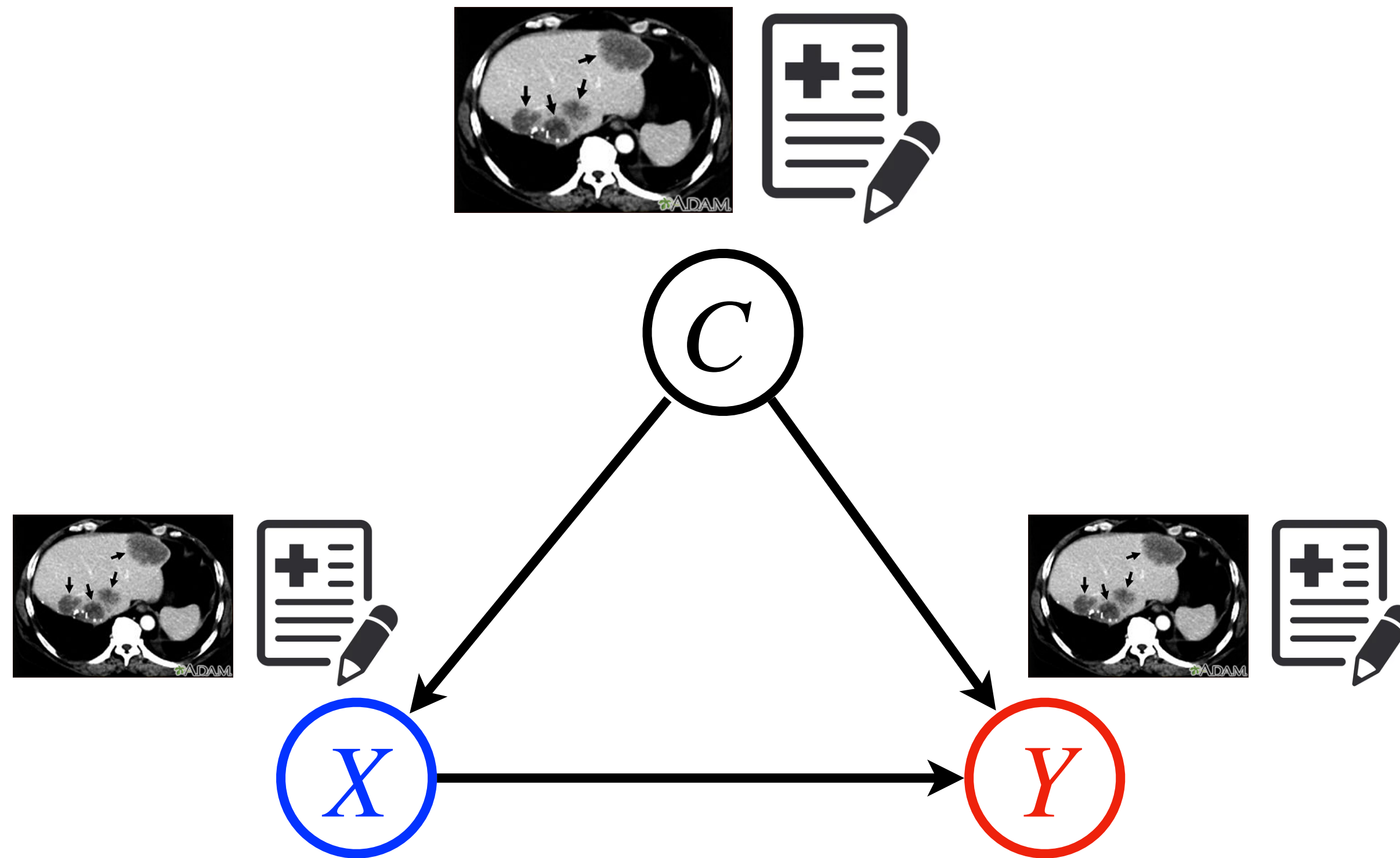
$\swarrow$ R doesn't satisfy the BD criterion

Future 1: Inference with Multi-modal Data



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

Future 1: Inference with Multi-modal Data



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

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)



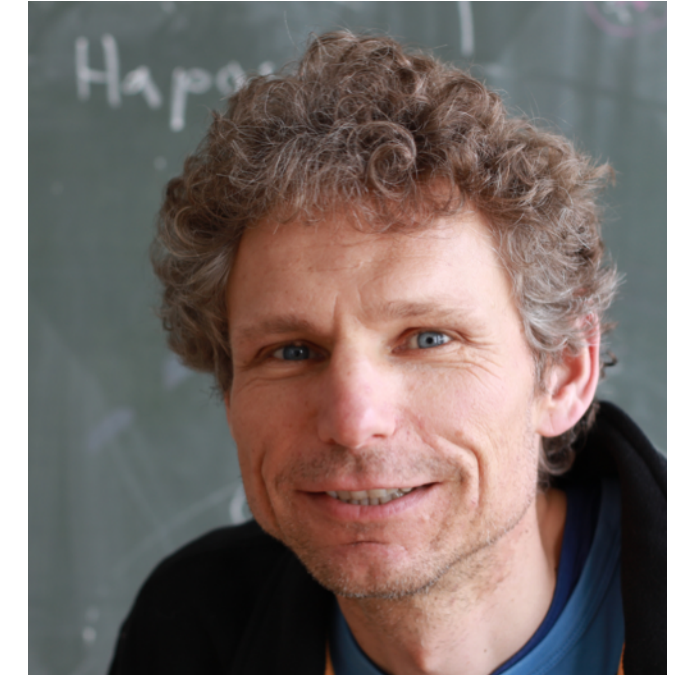
Jin Tian
(MBZUAI)



Ivan Diaz
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Shiva Kasiviswanathan
(Amazon)



Dominik Janzing
(Amazon)



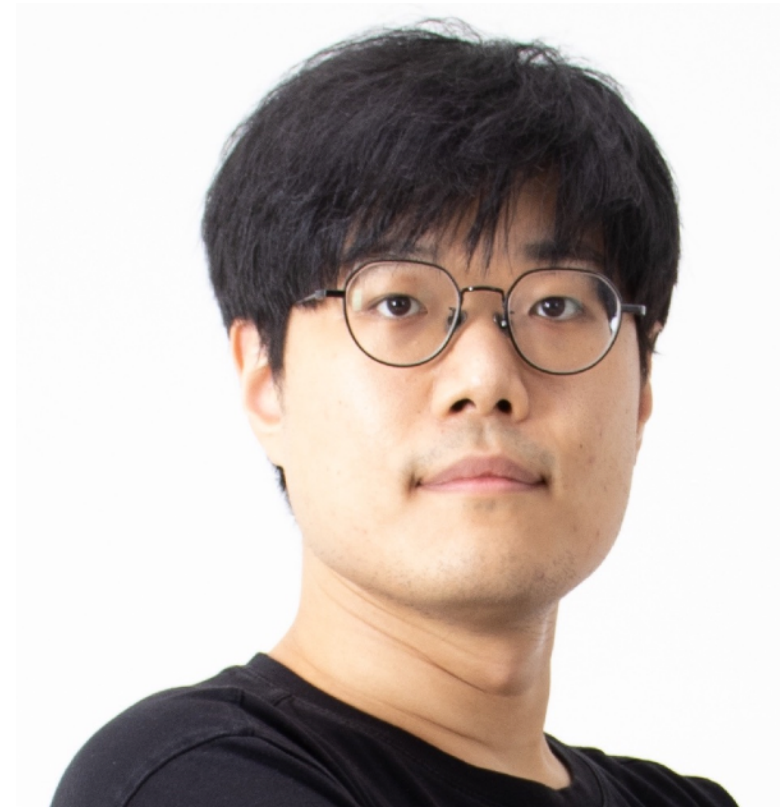
Alexis Bellot
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Shamali Joshi
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Thank you

Current: Developing robust estimators for causal effects across diverse scenarios

Future: Advancing causal inference for complex, real-world benefits

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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.

www.yonghanjung.me/