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Review of the Book Statistical Methods for Dynamic ...

proach for identification of dynamic treatment effects in the presence of dynamic selection, noncompliance, and right-censoring. Our method is fully nonparametric, and we do not impose independence of observed and unobserved characteristics or separability in their effects on the outcome. We propose estimation procedures and derive their asymptotic properties.

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Value maximization methods are based on forming an estimator of $V(d) = E d Y$ and then directly maximizing this estimator over d in some class of DTRs, say D . Value maximization methods include outcome weighted learning [9, 14], augmented value maximization [10, 12, 13], and structural mean models . We give a version of outcome weighted learning in the subsequent section.

Estimation of Optimal Dynamic Treatment Regimes

Common approaches to constructing a dynamic treatment regime from data, such as Q-learning, employ non-smooth functionals of the data. Therefore, simple inferential tasks such as constructing a...

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