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**Mark J. van der Laan
James M. Robins**

**Unified Methods
for Censored
Longitudinal Data
and Causality**



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Unified Methods For Censored Longitudinal Data And Causality Springer Series In Statistics

Mark J. van der Laan, James M Robins



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Unified Methods for Censored Longitudinal Data and Causality Mark J. van der Laan, James M Robins, 2012-11-12 During the last decades there has been an explosion in computation and information technology This development comes with an expansion of complex observational studies and clinical trials in a variety of fields such as medicine biology epidemiology sociology and economics among many others which involve collection of large amounts of data on subjects or organisms over time The goal of such studies can be formulated as estimation of a finite dimensional parameter of the population distribution corresponding to the observed time dependent process Such estimation problems arise in survival analysis causal inference and regression analysis This book provides a fundamental statistical framework for the analysis of complex longitudinal data It provides the first comprehensive description of optimal estimation techniques based on time dependent data structures subject to informative censoring and treatment assignment in so called semiparametric models Semiparametric models are particularly attractive since they allow the presence of large unmodeled nuisance parameters These techniques include estimation of regression parameters in the familiar multivariate generalized linear regression and multiplicative intensity models They go beyond standard statistical approaches by incorporating all the observed data to allow for informative censoring to obtain maximal efficiency and by developing estimators of causal effects It can be used to teach masters and Ph D students in biostatistics and statistics and is suitable for researchers in statistics with a strong interest in the analysis of complex longitudinal data

Unified Methods for Censored Longitudinal Data and Causality Mark J Van Der Laan, James M Robins, 2003-01-14 **Introduction to Rare Event Simulation** James Bucklew, 2013-03-09 This book is an attempt to present a unified theory of rare event simulation and the variance reduction technique known as importance sampling from the point of view of the probabilistic theory of large deviations This framework allows us to view a vast assortment of simulation problems from a single unified perspective It gives a great deal of insight into the fundamental nature of rare event simulation Unfortunately this area has a reputation among simulation practitioners of requiring a great deal of technical and probabilistic expertise In this text I have tried to keep the mathematical preliminaries to a minimum the only prerequisite is a single large deviation theorem dealing with sequences of R_d valued random variables This theorem and a proof are given in the text Large deviation theory is a burgeoning area of probability theory and many of the results in it can be applied to simulation problems Rather than try to be as complete as possible in the exposition of all possible aspects of the available theory I have tried to concentrate on demonstrating the methodology and the principal ideas in a fairly simple setting Madison Wisconsin 2003 James Antonio Bucklew Contents 1 Random Number Generation 1 1 1 Uniform Generators 1 1 2 Nonuniform Generation 8 1 2 1 The Inversion Method 8 1 2 2 The Acceptance Rejection Method 10 1 3 Discrete Distributions 13 1 3 1 Inversion by Truncation of a Continuous Analog 14 1 3 2 Acceptance Rejection 15 **Methods in Comparative Effectiveness Research** Constantine Gatsonis, Sally C. Morton, 2017-02-24 Comparative effectiveness

research CER is the generation and synthesis of evidence that compares the benefits and harms of alternative methods to prevent diagnose treat and monitor a clinical condition or to improve the delivery of care IOM 2009 CER is conducted to develop evidence that will aid patients clinicians purchasers and health policy makers in making informed decisions at both the individual and population levels CER encompasses a very broad range of types of studies experimental observational prospective retrospective and research synthesis This volume covers the main areas of quantitative methodology for the design and analysis of CER studies The volume has four major sections causal inference clinical trials research synthesis and specialized topics The audience includes CER methodologists quantitative trained researchers interested in CER and graduate students in statistics epidemiology and health services and outcomes research The book assumes a masters level course in regression analysis and familiarity with clinical research

Exploring Multivariate Data with the Forward Search Anthony C. Atkinson,Marco Riani,Andrea Cerioli,2013-04-17 Why We Wrote This Book This book is about using graphs to explore and model continuous multi variate data Such data are often modelled using the multivariate normal distribution and indeed there is a literatme of weighty statistical tomes presenting the mathematical theory of this activity Our book is very dif ferent Although we use the methods described in these books we focus on ways of exploring whether the data do indeed have a normal distribution We emphasize outlier detection transformations to normality and the de tectio n of clusters and unsuspected influential subsets We then quantify the effect of these departures from normality on procedures such as dis crimination and duster analysis The normal distribution is central to our book because subject to our exploration of departures it provides useful models for many sets of data However the standard estimates of the parameters especially the covari ance matrix of the observations are highly sensitive to the presence of outliers This is both a blessing and a curse It is a blessing because if we estimate the parameters with the outliers excluded their effect is appre ciable and apparent if we then include them for estimation It is however a curse because it can be hard to detect which observations are outliers We use the forward search for this purpose

Semiparametric Theory and Missing Data Anastasios Tsiatis,2007-01-15 Missing data arise in almost all scientific disciplines In many cases the treatment of missing data in an analysis is carried out in a casual and ad hoc manner leading in many cases to invalid inference and erroneous conclusions In the past 20 years or so there has been a serious attempt to understand the underlying issues and difficulties that come about from missing data and their impact on subsequent analysis There has been a great deal written on the theory developed for analyzing missing data for finite dimensional parametric models This includes an extensive literature on likelihood based methods and multiple imputation More recently there has been increasing interest in semiparametric models which roughly speaking are models that include both a parametric and nonparametric component Such models are popular because estimators in such models are more robust than in traditional parametric models The theory of missing data applied to semiparametric models is scattered throughout the literature with no thorough comprehensive treatment of the subject This book combines much of

what is known in regard to the theory of estimation for semiparametric models with missing data in an organized and comprehensive manner It starts with the study of semiparametric methods when there are no missing data The description of the theory of estimation for semiparametric models is at a level that is both rigorous and intuitive relying on geometric ideas to reinforce the intuition and understanding of the theory These methods are then applied to problems with missing censored and coarsened data with the goal of deriving estimators that are as robust and efficient as possible

Information Criteria and Statistical Modeling Sadanori Konishi, Genshiro Kitagawa, 2007-09-12 The Akaike information criterion AIC derived as an estimator of the Kullback Leibler information discrepancy provides a useful tool for evaluating statistical models and numerous successful applications of the AIC have been reported in various fields of natural sciences social sciences and engineering One of the main objectives of this book is to provide comprehensive explanations of the concepts and derivations of the AIC and related criteria including Schwarz's Bayesian information criterion BIC together with a wide range of practical examples of model selection and evaluation criteria A secondary objective is to provide a theoretical basis for the analysis and extension of information criteria via a statistical functional approach A generalized information criterion GIC and a bootstrap information criterion are presented which provide unified tools for modeling and model evaluation for a diverse range of models including various types of nonlinear models and model estimation procedures such as robust estimation the maximum penalized likelihood method and a Bayesian approach

Modern Clinical Trial Analysis Wan Tang, Xin Tu, 2012-09-05 This volume covers classic as well as cutting edge topics on the analysis of clinical trial data in biomedical and psychosocial research and discusses each topic in an expository and user friendly fashion The intent of the book is to provide an overview of the primary statistical and data analytic issues associated with each of the selected topics followed by a discussion of approaches for tackling such issues and available software packages for carrying out analyses While classic topics such as survival data analysis analysis of diagnostic test data and assessment of measurement reliability are well known and covered in depth by available topic specific texts this volume serves a different purpose it provides a quick introduction to each topic for self learning particularly for those who have not done any formal coursework on a given topic but must learn it due to its relevance to their multidisciplinary research In addition the chapters on these classic topics will reflect issues particularly relevant to modern clinical trials such as longitudinal designs and new methods for analyzing data from such study designs The coverage of these topics provides a quick introduction to these important statistical issues and methods for addressing them As with the classic topics this part of the volume on modern topics will enable researchers to grasp the statistical methods for addressing these emerging issues underlying modern clinical trials and to apply them to their research studies

Indirect Sampling Pierre Lavallée, 2009-12-21 Following the classical sampling theory the survey statistician selects samples of people businesses or others in order to obtain the desired information Drawing the samples is usually done by randomly selecting from a list representing the target population In practice this list is often not available At

best the statistician only has access to a different list indirectly related to the targeted population. The example of a survey of children where the statistician only has a list of adult persons is a typical case. In this case the statistician first draws a sample of adults and for each selected adult the statistician then identifies his/her children. The survey is done from the latter. This is what is called indirect sampling. When indirect sampling is used jointly with the sampling of clusters of persons (families for example) many complications arise for the survey statistician. One of the complications relates to the computation of the estimates from the survey. The production of estimates of simple totals or means can then become nightmares for the survey statistician. To solve this problem the author proposes a simple solution easy to implement that is called the generalised weight share method. This book is the reference on indirect sampling and the generalised weight share method. It contains the different developments done by the author on these subjects. The theory surrounding them is presented but also different possible applications that drive its interest. The reader will find in this book the answer to questions that come inevitably when working in a context of indirect sampling.

Handbook of Statistical Methods for Precision Medicine Eric Laber, Bibhas Chakraborty, Erica E. M. Moodie, Tianxi Cai, Mark van der Laan, 2024-10-23

The statistical study and development of analytic methodology for individualization of treatments is no longer in its infancy. Many methods of study design, estimation and inference exist and the tools available to the analyst are ever growing. This handbook introduces the foundations of modern statistical approaches to precision medicine, bridging key ideas to active lines of current research in precision medicine. The contributions in this handbook vary in their level of assumed statistical knowledge; all contributions are accessible to a wide readership of statisticians and computer scientists including graduate students and new researchers in the area. Many contributions, particularly those that are more comprehensive reviews, are suitable for epidemiologists and clinical researchers with some statistical training. The handbook is split into three sections: Study Design for Precision Medicine, Estimation of Optimal Treatment Strategies, and Precision Medicine in High Dimensions. The first focuses on designed experiments in many instances, building and extending on the notion of sequential multiple assignment randomized trials. Dose finding and simulation based designs using agent based modelling are also featured. The second section contains both introductory contributions and more advanced methods suitable for estimating optimal adaptive treatment strategies from a variety of data sources including non-experimental observational studies. The final section turns to estimation in the many covariate setting, providing approaches suitable to the challenges posed by electronic health records, wearable devices or any other settings where the number of possible variables (whether confounders, tailoring variables or other) is high. Together these three sections bring together some of the foremost leaders in the field of precision medicine, offering new insights and ideas as this field moves towards its third decade.

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