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proach for identification of  
dynamic treatment effects in  
the presence of dynamic

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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.

## **Nonparametric Instrumental Variable Methods for Dynamic**

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Statistical methods for dynamic treatment regimes : reinforcement learning, causal inference, and personalized medicine.

[Bibhas Chakraborty; Erica E M Moodie] -- Presents



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of personalized medicine.

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## **Dynamic Treatment Regimes: Statistical Methods for ...**

Value maximization methods  
are based on forming an  
estimator of  $V(d) = E d Y$   
and then directly maximizing

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this estimator over  $\mathcal{D}$  in some class of DTRs, say  $\mathcal{D}$ . 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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