



The University of Chicago
Department of Statistics

Ph.D. Seminar

ABIGAIL JAGER

Department of Statistics
The University of Chicago

“Likelihood Methods for Potential Outcomes”

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ABSTRACT

Potential outcome models, also called Rubin causal models, are one way of operationalizing the abstract notion of causality. Counterfactual effects are comparisons of marginal distributions of potential outcomes. Most of the attention given to counterfactual effects has been on moment-based estimators. We develop likelihood-based estimation techniques for counterfactual effects. Likelihood-based methods allow us to estimate a variety of counterfactual effects and to potentially improve efficiency. We consider two scenarios: observational studies with a complete set of confounders and randomized experiments where not all subjects comply with their assigned treatment. For each scenario we present our likelihood development along side more traditional moment-based estimation procedures.