ELLIS talk

Asymptotically Best Causal Effect Identification with Multi-Armed Bandits

Silvia Chiappa
DeepMind London

Host: Marco Mondelli

In this talk, I will present a method for selecting the causal identification formula with lowest asymptotic variance among a set of available ones. The method assumes an online setting in which the investigator may alter the data collection mechanism in a data-dependent way with the aim of identifying the formula in as few samples as possible, and formalizes this setting using the best-arm-identification bandit framework where the standard goal of learning the arm with the lowest loss is replaced with the goal of learning the arm that will produce the best estimate.

Wednesday, November 3, 2021 04:00pm - 06:00pm
Zoom Link:
https://istaustria.zoom.us/j/92619096752?pwd=UWlEYTZ6UGUrSEZWMDNMMDltaEEzUT09 ,
Meeting ID: 926 1909 6752, Passcode: 189793

This invitation is valid as a ticket for the ISTA Shuttle from and to Heiligenstadt Station. Please find a schedule of the ISTA Shuttle on our webpage: https://ista.ac.at/en/campus/how-to-get-here/ The ISTA Shuttle bus is marked ISTA Shuttle (#142) and has the Institute Logo printed on the side.

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