

What is the difference between association and causation?

Rhian Daniel and Bianca De Stavola

ESRC Research Methods Festival, 5th July 2012, 10.00am

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PATHWAYS



What is the difference between association and causation?

And why should we bother being formal about it?

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- 2 The difference between association and causation
- 3 The building blocks of causal diagrams
- 4 Causal diagrams: a more formal introduction
- 5 “We can only measure associations”—so why bother?
- 6 An example: the birthweight “paradox”
- 7 Final thoughts



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What is causal inference? (1)

- **Causal inference** is the science (sometimes art?) of inferring the presence and magnitude of **cause–effect relationships** from data.
- As sociologists, economists, epidemiologists *etc.*, and indeed as human beings, it is something we know an awful lot about.
- Suppose a study finds an association between paternal **silk tie** ownership and **infant mortality**.
- On the back of this, the government implements a programme in which 5 silk ties are given to all men aged 18–45 with a view to reducing infant mortality.
- We would all agree that **this is madness**.
- This is because we understand the difference between **association** and **causation**.



What is causal inference? (2)

- Much of our research is about **cause–effect** relationships.
- If we can find **modifiable causes** of adverse outcomes, we can change the world!
- Modifying factors that are **non-causally** associated with adverse outcomes is an expensive **waste of time**.
- The field of causal inference consists of (at least) three parts:
 - 1 A **formal language** for unambiguously defining causal concepts. This is just a formalisation of the common sense we already have.
 - 2 **Causal diagrams**: a tool for clearly displaying our causal assumptions. They can be used to inform both the design and analysis of observational studies.
 - 3 Analysis **methods** (i.e. statistical methods) that can help us draw more reliable causal conclusions from the data at hand.
- In this talk, I will mostly focus on 1 and 2, and briefly mention 3.



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A simple example



- 12 subjects each suffer a **headache**.
- Some take a **potion**; others don't.
- One hour later, we ask each of the 12 whether or not his/her headache has **disappeared**.



The observed data (1)

Here are the data:

| | X (potion taken?) | Y (headache disappeared?) |
|------------|-------------------------|---------------------------------|
| Arianrhod | 0 | 0 |
| Blodeuwedd | 1 | 0 |
| Caswallawn | 1 | 1 |
| Dylan | 0 | 0 |
| Efnisien | 0 | 1 |
| Gwydion | 1 | 0 |
| Hafgan | 1 | 0 |
| Lleu | 0 | 0 |
| Matholwch | 0 | 1 |
| Pwyll | 0 | 0 |
| Rhiannon | 0 | 1 |
| Teyrnnon | 1 | 1 |



The observed data (2)

Here are the data:

| | X (potion taken?) | Y (headache disappeared?) |
|------------|-------------------------|---------------------------------|
| Arianrhod | 0 | 0 |
| Blodeuwedd | 1 | 0 |
| Caswallawn | 1 | 1 |
| Dylan | 0 | 0 |
| Efnisien | 0 | 1 |
| Gwydion | 1 | 0 |
| Hafgan | 1 | 0 |
| Lleu | 0 | 0 |
| Matholwch | 0 | 1 |
| Pwyll | 0 | 0 |
| Rhiannon | 0 | 1 |
| Teyrnnon | 1 | 1 |

- Caswallawn took the potion, and his headache disappeared.
- Did the potion **cause** his headache to disappear?
- We don't know.
- To answer this, we need to know what **would** have happened **had he not** taken the potion.



Counterfactuals and potential outcomes

- X is the treatment: whether or not a potion was taken.
- Y is the outcome: whether or not the headache disappeared.
- Write Y^0 and Y^1 to represent the *potential outcomes* under both treatments.
- Y^0 is the outcome which would have been seen had the potion NOT been taken.
- Y^1 is the outcome which would have been seen had the potion been taken.
- One of these is observed: if $X = 0$, Y^0 is observed; if $X = 1$, Y^1 is observed.
- The other is *counterfactual*.
- Suppose that we can observe the unobservable. . .



The ideal data (1)

The 'ideal' data:

| | Y^0 | Y^1 |
|------------|-------|-------|
| Arianrhod | 0 | 0 |
| Blodeuwedd | 1 | 0 |
| Caswallawn | 0 | 1 |
| Dylan | 0 | 0 |
| Efnisien | 1 | 1 |
| Gwydion | 0 | 0 |
| Hafgan | 0 | 0 |
| Lleu | 0 | 0 |
| Matholwch | 1 | 0 |
| Pwyll | 0 | 0 |
| Rhiannon | 1 | 1 |
| Teyrnnon | 0 | 1 |

- For Caswallawn, the potion **did** have a causal effect.
- He did take it, and his headache disappeared; but **had he not taken it**, his headache **would not** have disappeared.
- Thus the potion had a causal effect on his headache.
- What about Gwydion?
- and Rhiannon?
- and Matholwch?



The ideal data (2)

The 'ideal' data:

| | Y^0 | Y^1 | Causal effect? |
|------------|-------|-------|-----------------|
| Arianrhod | 0 | 0 | No |
| Blodeuwedd | 1 | 0 | Yes, harmful |
| Caswallawn | 0 | 1 | Yes, protective |
| Dylan | 0 | 0 | No |
| Efnisien | 1 | 1 | No |
| Gwydion | 0 | 0 | No |
| Hafgan | 0 | 0 | No |
| Lleu | 0 | 0 | No |
| Matholwch | 1 | 0 | Yes, harmful |
| Pwyll | 0 | 0 | No |
| Rhiannon | 1 | 1 | No |
| Teyrnnon | 0 | 1 | Yes, protective |

- An **individual-level causal effect** is defined for each subject and is given by

$$Y^1 - Y^0$$

- These need not all be the same.



The fundamental problem of causal inference

Back to reality...

| | Y^0 | Y^1 | X | Y |
|------------|-------|-------|-----|-----|
| Arianrhod | 0 | ? | 0 | 0 |
| Blodeuwedd | ? | 0 | 1 | 0 |
| Caswallawn | ? | 1 | 1 | 1 |
| Dylan | 0 | ? | 0 | 0 |
| Efnisien | 1 | ? | 0 | 1 |
| Gwydion | ? | 0 | 1 | 0 |
| Hafgan | ? | 0 | 1 | 0 |
| Lleu | 0 | ? | 0 | 0 |
| Matholwch | 1 | ? | 0 | 1 |
| Pwyll | 0 | ? | 0 | 0 |
| Rhiannon | 1 | ? | 0 | 1 |
| Teyrnnon | ? | 1 | 1 | 1 |

- In reality, we **never** observe **both** Y^0 and Y^1 on the same individual.
- Sometimes called the **fundamental problem of causal inference**.
- It is therefore over-ambitious to try to infer anything about individual-level causal effects.



Population-level causal effects (1)

- A less ambitious goal is to focus on the **population-level** or **average** causal effect:

$$E(Y^1) - E(Y^0)$$

or, since Y is binary,

$$P(Y^1 = 1) - P(Y^0 = 1)$$

- Let's return to the 'ideal' data...



Population-level causal effects (2)

| | Y^0 | Y^1 | Causal effect? |
|------------|-------|-------|-----------------|
| Arianrhod | 0 | 0 | No |
| Blodeuwedd | 1 | 0 | Yes, harmful |
| Caswallawn | 0 | 1 | Yes, protective |
| Dylan | 0 | 0 | No |
| Efnisien | 1 | 1 | No |
| Gwydion | 0 | 0 | No |
| Hafgan | 0 | 0 | No |
| Lleu | 0 | 0 | No |
| Matholwch | 1 | 0 | Yes, harmful |
| Pwyll | 0 | 0 | No |
| Rhiannon | 1 | 1 | No |
| Teyrnon | 0 | 1 | Yes, protective |

$$P(Y^0 = 1) = \frac{4}{12}$$

$$P(Y^1 = 1) = \frac{4}{12}$$

$$P(Y^1 = 1) - P(Y^0 = 1) = 0$$

i.e. **no causal effect** at the population level.



Population-level causal effects (3)

- In reality, we don't know Y^1 for every subject, so we can't simply estimate $P(Y^1 = 1)$ as the proportion of all subjects with $Y^1 = 1$.
- Likewise, we can't simply estimate $P(Y^0 = 1)$ as the proportion of all subjects with $Y^0 = 1$.
- Thus we can't easily estimate $P(Y^1 = 1) - P(Y^0 = 1)$ for the same reason that we can't estimate $Y^1 - Y^0$.
- Causal inference is all about choosing quantities from the observed data (i.e. involving X , Y and other observed variables) that represent **reasonable substitutes** for hypothetical quantities such as $P(Y^1 = 1) - P(Y^0 = 1)$, which involve unobservable counterfactuals.



When does association = causation? (1)

- What might be a good substitute for $P(Y^1 = 1)$?
- What about $P(Y = 1 | X = 1)$?
- This is the proportion whose headache disappeared among those who actually took the potion.
- Is this the same as $P(Y^1 = 1)$?
- Only if those who took the potion are **exchangeable** with those who didn't.
- This would be the case if the choice to take the potion was made **at random**.
- This is why ideal randomised experiments are the **gold standard** for inferring causal effects.



When does association = causation? (2)

| | Y^0 | Y^1 | X | Y |
|------------|-------|-------|-----|-----|
| Arianrhod | 0 | ? | 0 | 0 |
| Blodeuwedd | ? | 0 | 1 | 0 |
| Caswallawn | ? | 1 | 1 | 1 |
| Dylan | 0 | ? | 0 | 0 |
| Efnisien | 1 | ? | 0 | 1 |
| Gwydion | ? | 0 | 1 | 0 |
| Hafgan | ? | 0 | 1 | 0 |
| Lleu | 0 | ? | 0 | 0 |
| Matholwch | 1 | ? | 0 | 1 |
| Pwyll | 0 | ? | 0 | 0 |
| Rhiannon | 1 | ? | 0 | 1 |
| Teyrnon | ? | 1 | 1 | 1 |

$$P(Y = 1 | X = 1) = \frac{2}{5}$$

$$P(Y = 1 | X = 0) = \frac{3}{7}$$

$$P(Y = 1 | X = 1) - P(Y = 1 | X = 0) = -\frac{1}{35}$$

If we assumed that association = causation, we would conclude that the potion was, on average, slightly **harmful**.



What's going on here?

| | Y^0 | Y^1 | X | Y |
|------------|-------|-------|-----|-----|
| Arianrhod | 0 | 0 | 0 | 0 |
| Blodeuwedd | 1 | 0 | 1 | 0 |
| Caswallawn | 0 | 1 | 1 | 1 |
| Dylan | 0 | 0 | 0 | 0 |
| Efnisien | 1 | 1 | 0 | 1 |
| Gwydion | 0 | 0 | 1 | 0 |
| Hafgan | 0 | 0 | 1 | 0 |
| Lleu | 0 | 0 | 0 | 0 |
| Matholwch | 1 | 0 | 0 | 1 |
| Pwyll | 0 | 0 | 0 | 0 |
| Rhiannon | 1 | 1 | 0 | 1 |
| Teyrnon | 0 | 1 | 1 | 1 |

- The subjects with the more **severe** headaches are **more likely** to take the potion.
- So association \neq causation.



Taking severity into account

- Suppose we asked each of the 12 subjects at the beginning of the study: “is your headache **severe**?”.
- Then, we might propose that, after taking severity into account, the decision as to whether or not to take the potion was effectively taken **at random**.
- Suppose Z denotes severity. Then, under this assumption, within strata of Z , the exposed and unexposed subjects are **exchangeable**.
- This is called **conditional exchangeability** (given Z).
- Under conditional exchangeability given Z , association = causation within strata of Z .
- Let's return to the data and look for an association between X and Y **within strata of Z** .



Stratifying on severity

| | Y^0 | Y^1 | X | Y | Z |
|------------|-------|-------|-----|-----|-----|
| Arianrhod | 0 | 0 | 0 | 0 | 1 |
| Blodeuwedd | 1 | 0 | 1 | 0 | 0 |
| Caswallawn | 0 | 1 | 1 | 1 | 0 |
| Dylan | 0 | 0 | 0 | 0 | 1 |
| Efnisien | 1 | 1 | 0 | 1 | 0 |
| Gwydion | 0 | 0 | 1 | 0 | 1 |
| Hafgan | 0 | 0 | 1 | 0 | 1 |
| Lleu | 0 | 0 | 0 | 0 | 0 |
| Matholwch | 1 | 0 | 0 | 1 | 1 |
| Pwyll | 0 | 0 | 0 | 0 | 0 |
| Rhiannon | 1 | 1 | 0 | 1 | 0 |
| Teyrnon | 0 | 1 | 1 | 1 | 1 |

In the stratum $Z = 0$:

$$P(Y = 1 | X = 1) = \frac{1}{2}$$

$$P(Y = 1 | X = 0) = \frac{2}{4}$$

In the stratum $Z = 1$:

$$P(Y = 1 | X = 1) = \frac{1}{3}$$

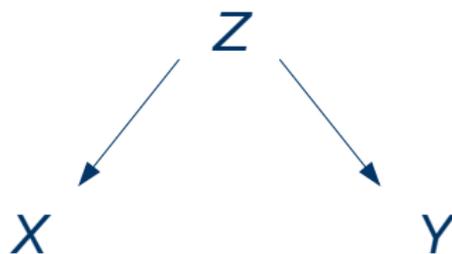
$$P(Y = 1 | X = 0) = \frac{1}{3}$$

i.e. within strata of Z we find **no association** between X and Y .



Summary so far (1)

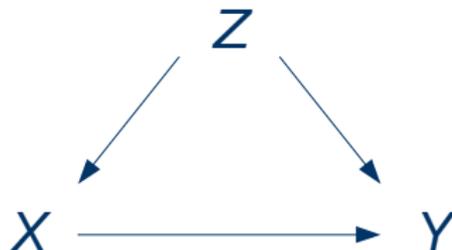
- We have looked at a simple, artificial example, and defined what we mean by a **causal effect**.
- We have seen that, unless the exposed and unexposed groups are exchangeable, **association is not causation**.
- In our simple example, there was no (average) causal effect of X on Y .
- And yet, X and Y were associated, because of Z .





Summary so far (2)

- When we **stratified** on Z , we found no association between X and Y .
- So association = causation within strata of Z .
- This is because exposed and unexposed subjects were **conditionally exchangeable** given Z .
- More generally, when there **is** a causal effect of X on Y , but **also a non-causal** association via Z , the causal effect will be estimated with bias unless we stratify on Z .





Summary so far (3)

- **Conditional exchangeability** is the key criterion that allows us to make causal statements using observational data.
- Thus we need to identify, if possible, a set of variables Z_1, Z_2, \dots , such that conditional exchangeability holds given these.
- In real life, there may be many many candidate Z -variables.
- These may be causally inter-related in a very complex way.
- Deciding whether or not the exposed and unexposed are conditionally exchangeable given Z_1, Z_2, \dots requires detailed background subject-matter knowledge.
- **Causal diagrams** can help us to use this knowledge to determine whether or not conditional exchangeability holds.



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How can two variables be associated in the population? (1)



- Two variables X and Y will be **associated** in the population if X causes Y .

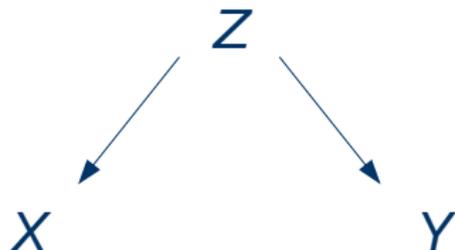
How can two variables be associated in the population? (2)



- X and Y will also be associated if Y causes X .



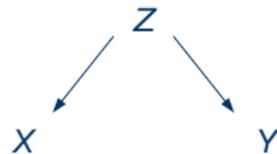
How can two variables be associated in the population? (3)



- Finally, X and Y will also be associated if there is some Z that causes **both** X and Y .



How can two variables be associated in the population? (4)



- X and Y cannot be associated in the population for any other reason.
- If X and Y are associated in the population then at least one of the above must be true.



What do we mean by associated 'in the population'?

- In statistical terminology, X and Y being associated 'in the population' means that they are **marginally associated**.
- If X and Y are marginally associated, then, for a particular subject, knowing the value of X gives us some information about the likely value of Y and vice versa.
- Suppose, for simplicity, that X and Y are both binary. If X and Y are marginally associated then

$$P(X = 1 | Y = 1) \neq P(X = 1 | Y = 0)$$

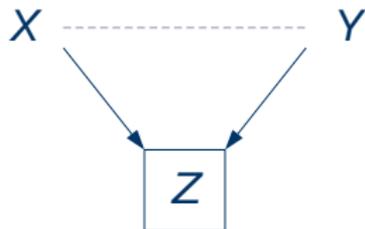
and

$$P(Y = 1 | X = 1) \neq P(Y = 1 | X = 0)$$

- Next, we will talk about **conditional association** or **association in a subpopulation**.



How can two variables be associated in a sub-population? (1)

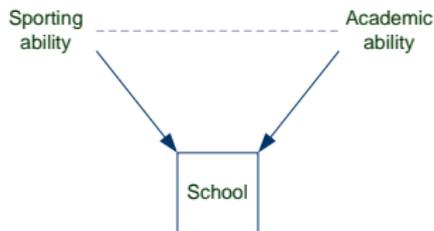


- Suppose that Z is an **effect** of **both** X and Y .
- Then X and Y will be **associated within strata of Z** , even if they are independent in the population.
- X and Y will be conditionally associated (given Z), even if they are marginally independent.
- The box around Z denotes that we are stratifying (conditioning) on it.
- The dashed line denotes the induced conditional association.



How can two variables be associated in a sub-population? (2)

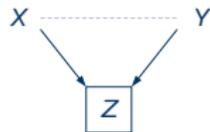
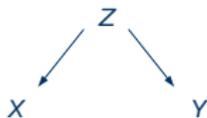
Some intuition



- Suppose there is a **selective school** that accepts pupils who are either good at **sport**, or good **academically**, or both.
- Suppose too that sporting ability and academic ability are **independent** in the population.
- **Within this school**, there will be a (negative) **association** between sporting and academic ability.
- Why? Suppose you choose a pupil at random and find her to be useless at sport. Then she must be good academically.



Summary so far



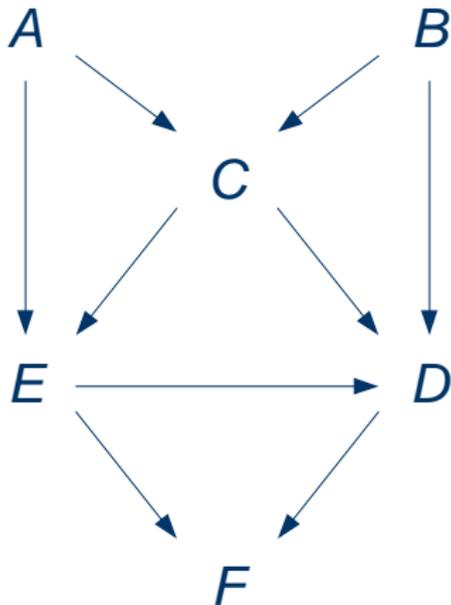
- X and Y will be associated **in the population** if:
 - X causes Y ,
 - Y causes X , or
 - there is a Z that is a **cause** of both X and Y .
- X and Y will be associated **in sub-populations defined by Z** if Z is an **effect** of both X and Y .
- These are the building blocks of causal diagrams.



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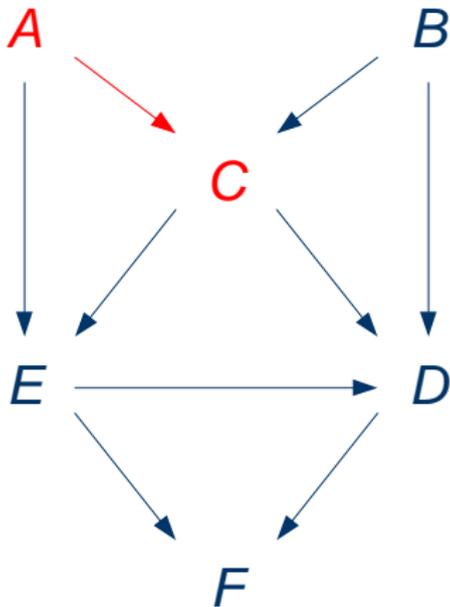
An example



Directed acyclic graph

- This is an example of a **causal diagram** or causal **directed acyclic graph** (DAG).
- It is **directed** since each edge is a single-headed arrow.
- It is **causal** since the arrows represent our assumptions about the direction of causal influence.
- It is **acyclic** since it contains no cycles: no variable causes itself. [NB 'Feedback' can be dealt with by incorporating time].

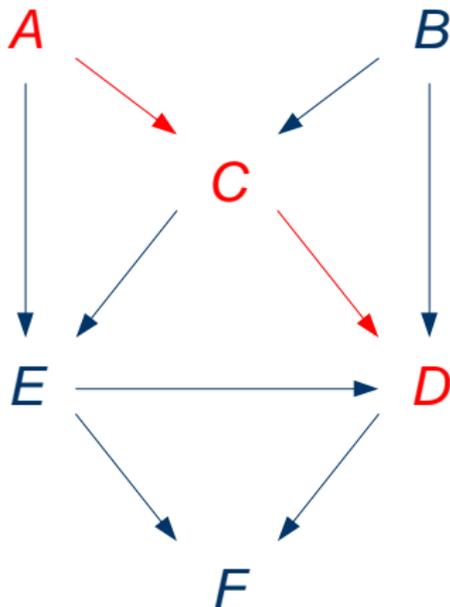
Terminology (1)



Parents and children

- A is a **parent** of C.
- C is a **child** of A.

Terminology (2)



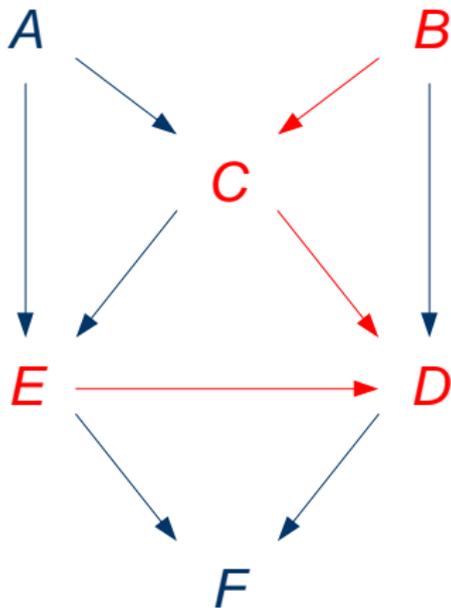
Ancestors and descendants

- A is an **ancestor** of D.
- D is a **descendant** of A.

[NB:

- A is also an ancestor of C.
- C is also a descendant of A.
- i.e. parents are ancestors, and children are descendants.]

Terminology (3)

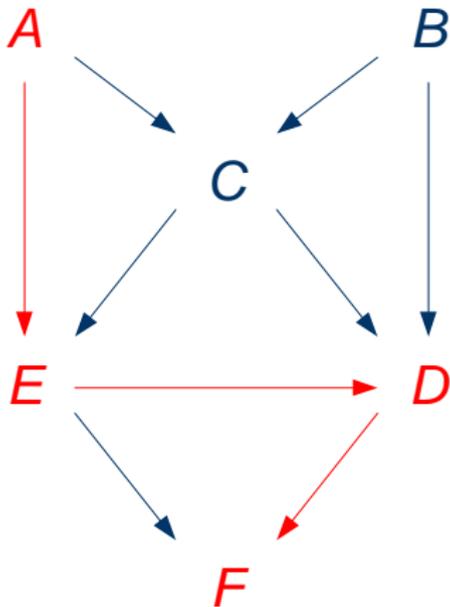


Path

- This is a **path** from *E* to *B*.



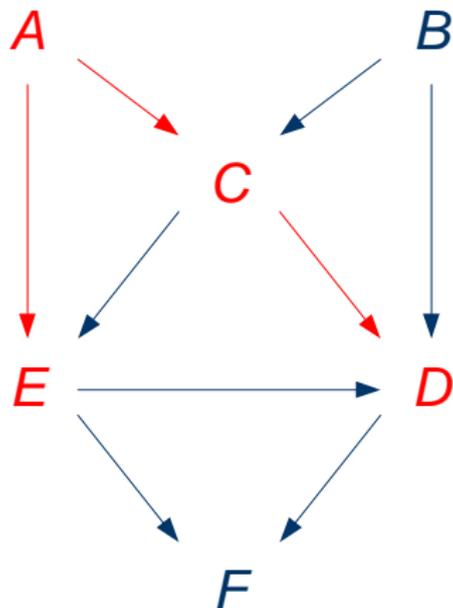
Terminology (4)



Directed path

- This is a **directed path** from A to F (since all arrows point 'forwards').

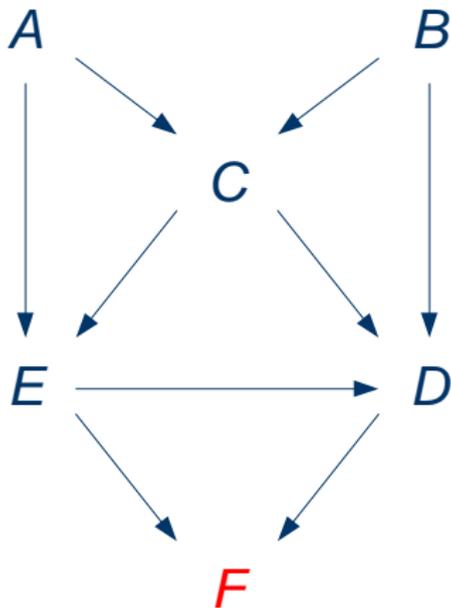
Terminology (5)



Back-door path

- This is a **back-door path** from E to D , since it starts with an arrow **into** E .

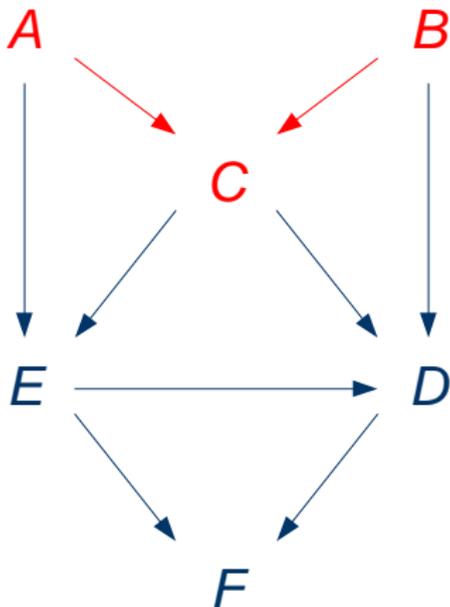
Terminology (6)



Collider

- F is a **collider** since two arrow-heads meet at F .

Terminology (7)

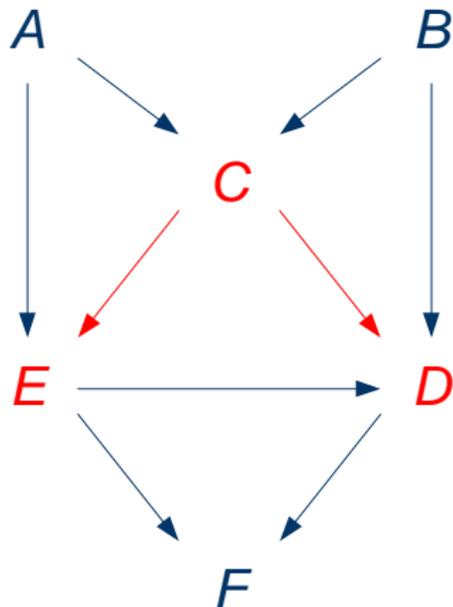


Note

- Note that C is a collider on the path $A \rightarrow C \leftarrow B \dots$



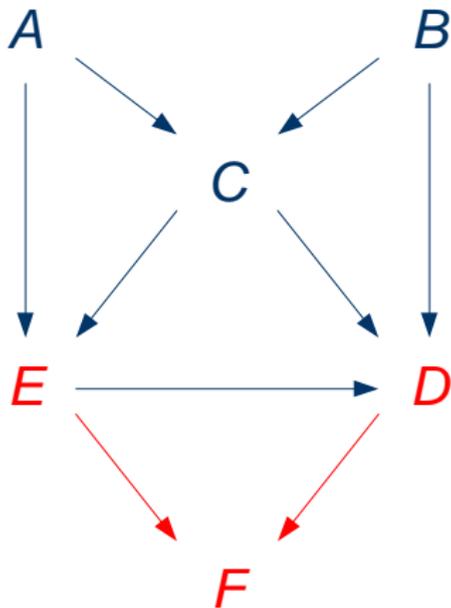
Terminology (8)



Note

- but C is NOT a collider on the path $E \leftarrow C \rightarrow D$.
- Thus the definition of a collider is with respect to the path being considered.

Terminology (9)

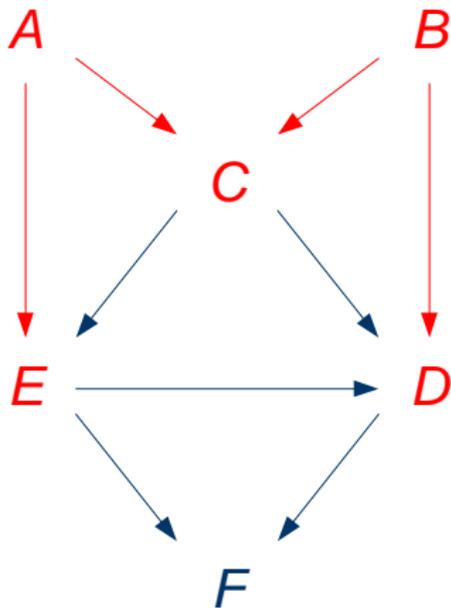


Blocked path

- The path $E \rightarrow F \leftarrow D$ is **blocked** since it contains a collider (F).



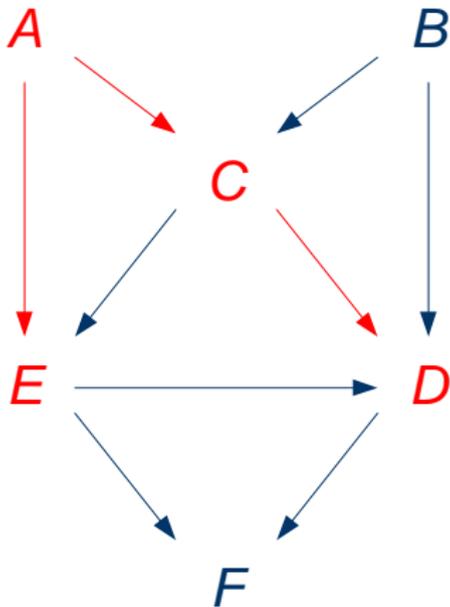
Terminology (10)



Blocked path

- This path is also blocked (at C).

Terminology (11)

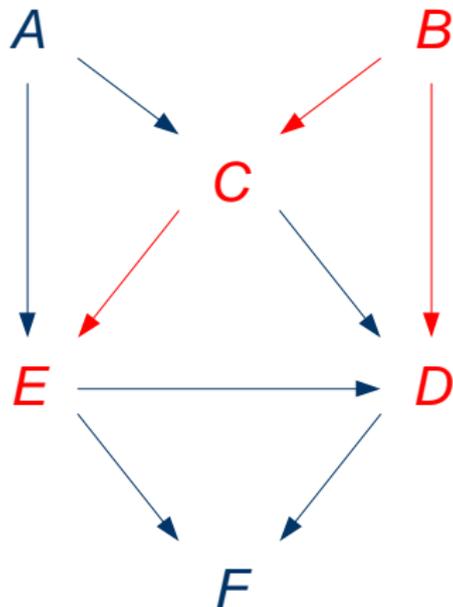


Open path

- A path which does not contain a collider is **open**. Here is an example. . .



Terminology (12)

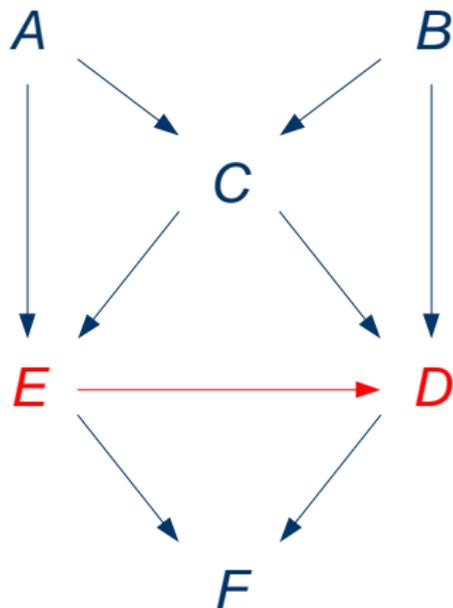


Open path

- ... and another ...



Terminology (13)



Open path

- ... and another.



How to construct a causal diagram (1)

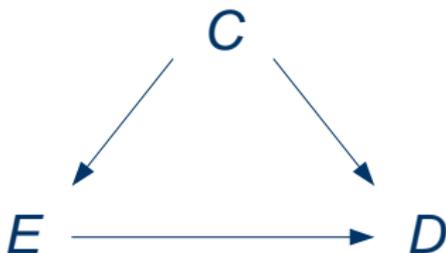


Step 1

- The first step in constructing a causal diagram for a particular problem is to write down the **exposure** and **outcome** (e.g. disease) of interest, with an **arrow** from the exposure to the outcome.
- This arrow represents the **causal effect** we aim to estimate.



How to construct a causal diagram (2)

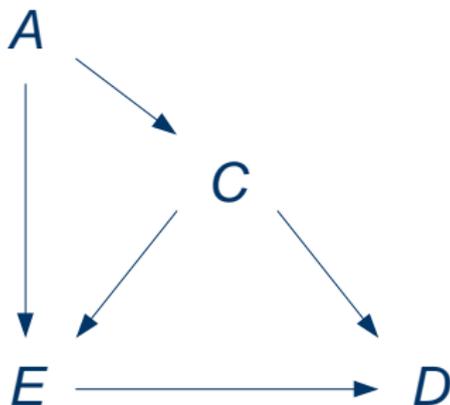


Step 2

- If there is any **common cause** C of E and D , we must write it in the diagram, with arrows from C to E and C to D .
- We must include C in the diagram **irrespective** of whether or not it has been **measured** in our study.



How to construct a causal diagram (3)

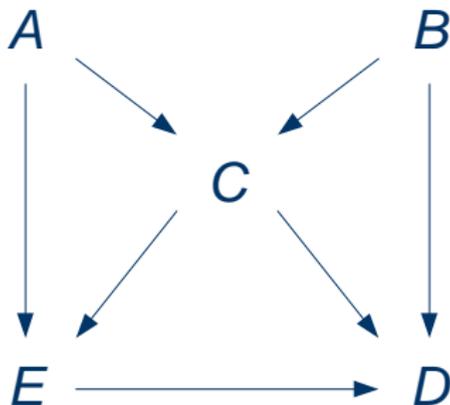


Step 2

- We continue in this way, adding to the diagram any variable (observed or unobserved) which is a **common cause** of two or more variables already in the diagram.



How to construct a causal diagram (4)

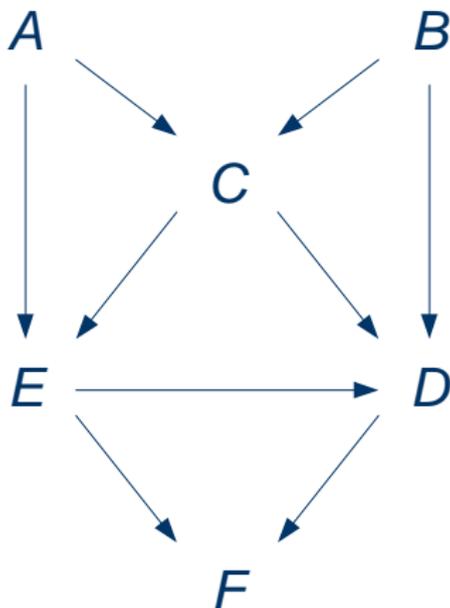


Step 2

- We continue in this way, adding to the diagram any variable (observed or unobserved) which is a **common cause** of two or more variables already in the diagram.



How to construct a causal diagram (5)

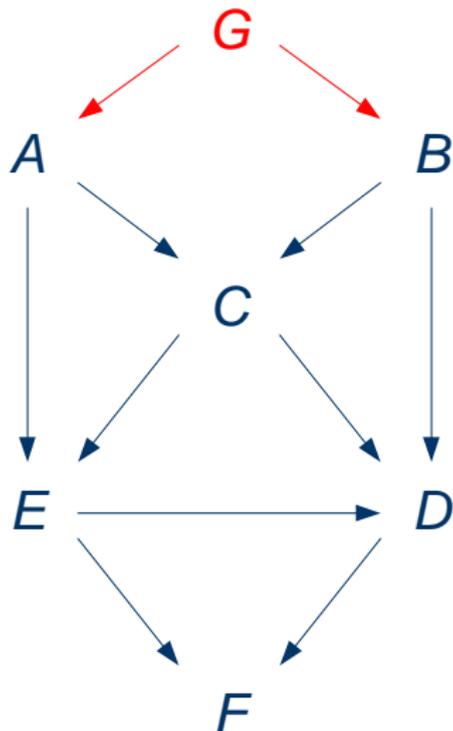


Step 3

- If we choose, we can also include **other variables**, even if they are not common causes of other variables in the diagram.
- For example, *F*.
- Suppose we finish at this point. The variables and arrows NOT in our diagram represent our **causal assumptions**.



How to construct a causal diagram (6)

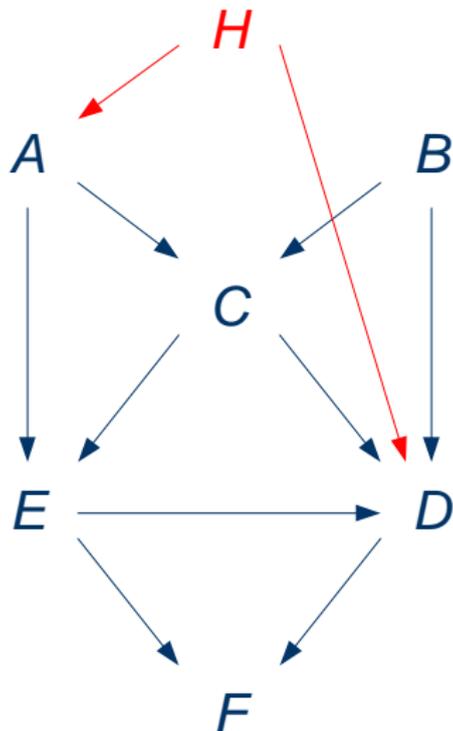


What are our assumptions?

- For example, we are making the assumption that there is no common cause G of A and B .



How to construct a causal diagram (7)

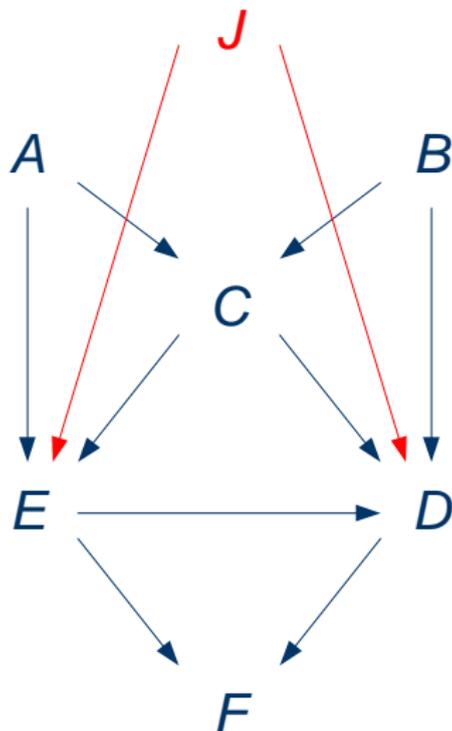


What are our assumptions?

- And that there is no common cause H of A and D .



How to construct a causal diagram (8)

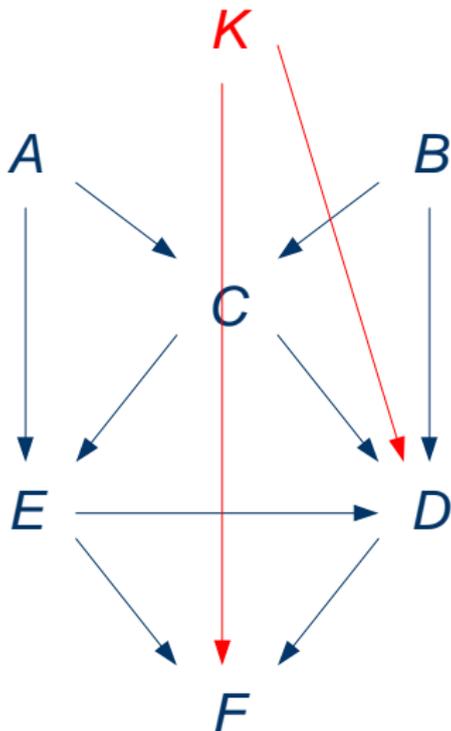


What are our assumptions?

- And that A , B and C represent ALL common causes of E and D —there is no additional common cause J .



How to construct a causal diagram (9)

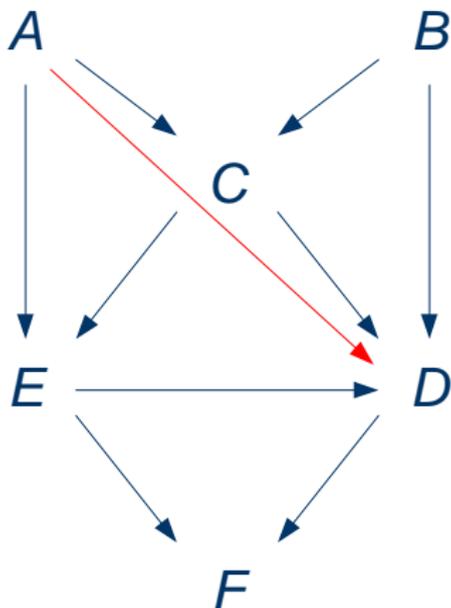


What are our assumptions?

- And that there is no additional common cause K of F and D .



How to construct a causal diagram (10)

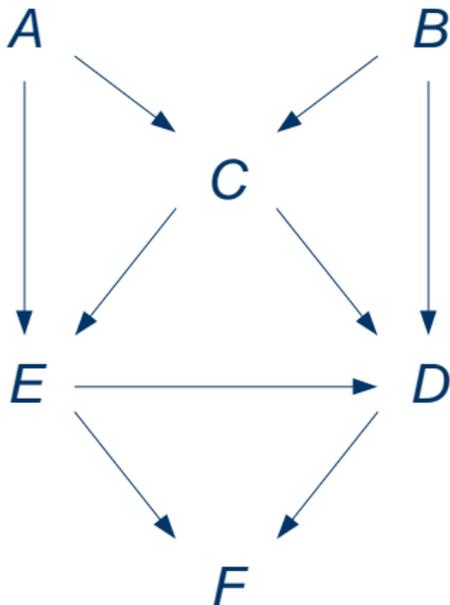


What are our assumptions?

- Therefore, each omitted arrow also represents an assumption.
- For example, we are assuming that all the effect of A on D acts through C and E .



Back-door criterion: is there confounding? (1)

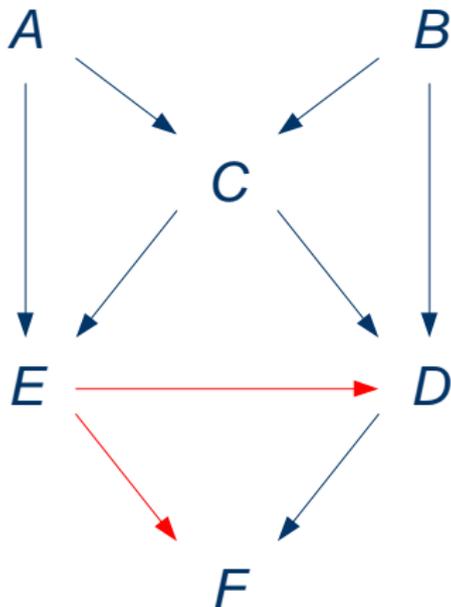


What next?

- **IF** we believe our causal diagram, we can proceed to determine whether or not the $E \rightarrow D$ relationship is **confounded**.
- This is done using the **back-door criterion**.
- The back-door criterion comes in two halves:
 - 1 the first half determines whether or not there is confounding
 - 2 if there is, the second half determines whether or not we can control for it.



Back-door criterion: is there confounding? (2)

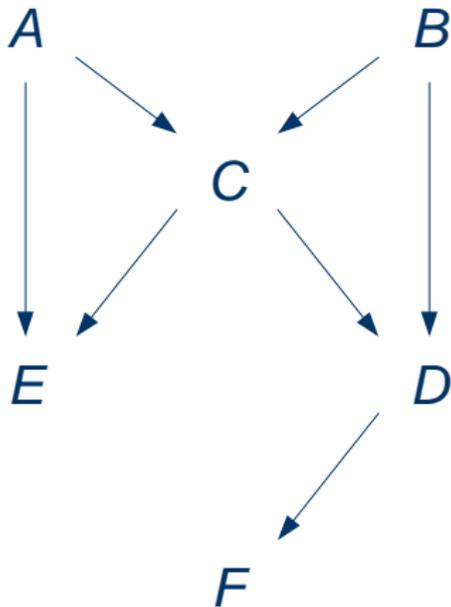


Step 1

- First we remove all arrows emanating from the exposure.



Back-door criterion: is there confounding? (3)

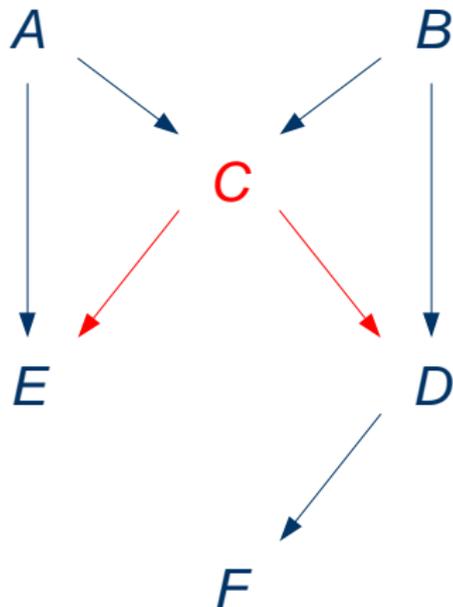


Step 2

- Then we look for any open paths from the exposure to the outcome.
- Recall: an open path does not contain a collider.



Back-door criterion: is there confounding? (4)

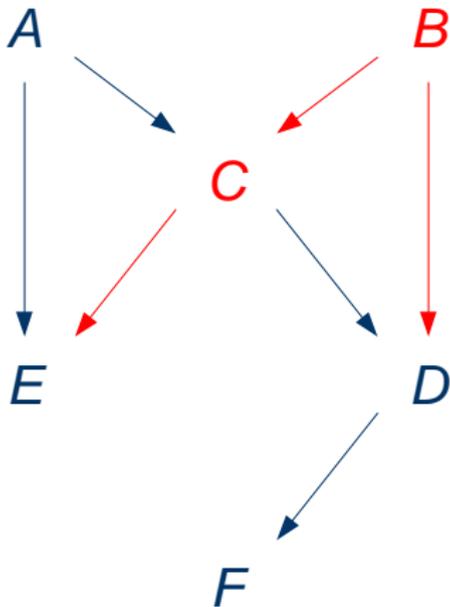


Step 2

- Is this an open path?
- Yes.



Back-door criterion: is there confounding? (5)

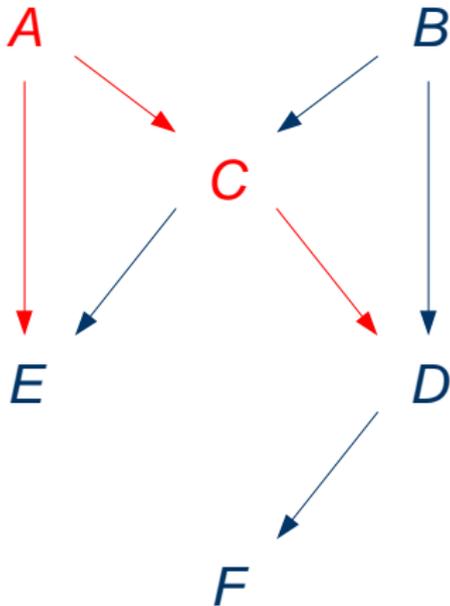


Step 2

- Is this an open path?
- Yes.



Back-door criterion: is there confounding? (6)

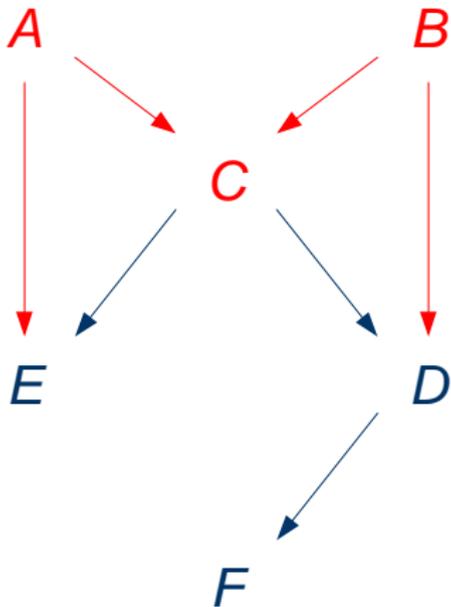


Step 2

- Is this an open path?
- Yes.



Back-door criterion: is there confounding? (7)

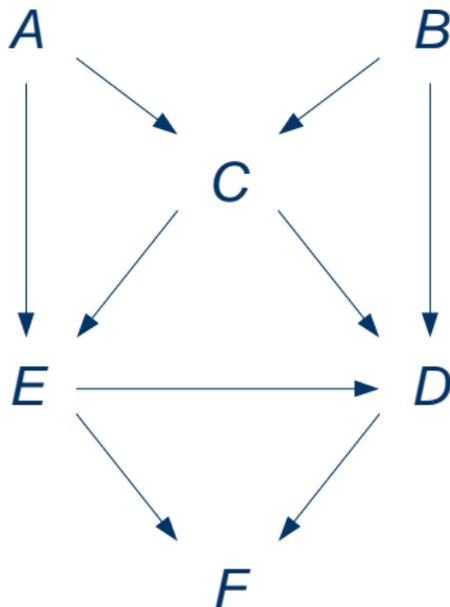


Step 2

- Is this an open path?
- No!



Back-door criterion: is there confounding? (8)



Is there confounding?

- So, we have identified three open back-door paths from E to D . Thus, there is **confounding**.
- Next question: can we use some or all of A, B, C, F to **control** for this confounding?
- We have determined that association \neq causation here. But is there a set of variables \mathcal{S} such that if we stratify on them, association = causation within these strata?



The back-door criterion

The second half of the back-door criterion allows us to determine, based on our causal diagram, whether or not a candidate set of covariates is sufficient to control for confounding:

The back-door criterion

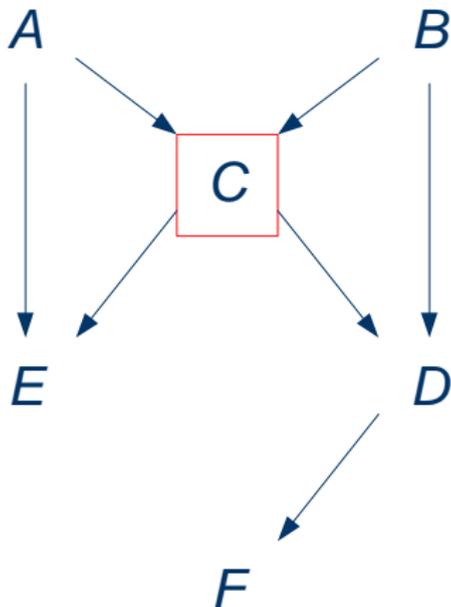
- (i) First, the candidate set \mathcal{S} must not contain any **descendants of the exposure**.
- (ii) Then, we remove all arrows emanating from the exposure.
- (iii) Then, we **join with a dotted line** any two variables that share a child which is either itself in \mathcal{S} or has a descendant in \mathcal{S} .
- (iv) Is there an open path from E to D that does not pass through a member of \mathcal{S} ?

If NOT, then \mathcal{S} is **sufficient** to control for the confounding.

Let's try this out on our example.



Back-door criterion: can we control it? (1)

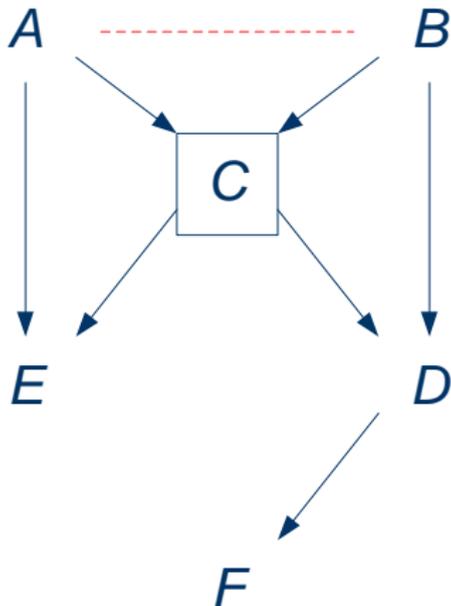


The back-door criterion: steps (i) and (ii)

- Is C sufficient?
- C is not a descendant of E , so step (i) is satisfied.
- We have already removed all arrows emanating from the exposure (step (ii)).



Back-door criterion: can we control it? (2)

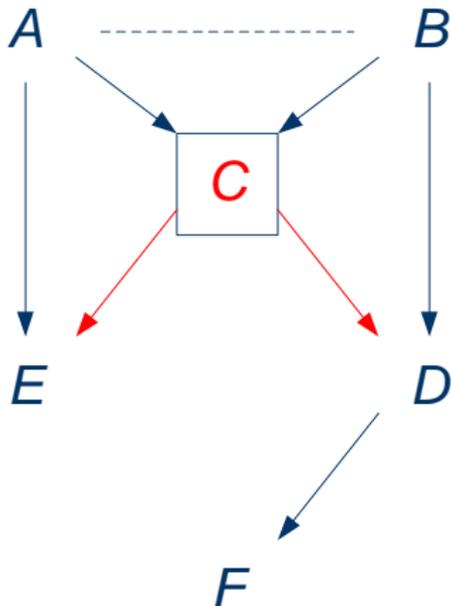


Step (iii)

- We **join** A and B with a dotted line, since they share a child (C) which is in our candidate set (C).
- No other two variables need be joined in this way.



Back-door criterion: can we control it? (3)

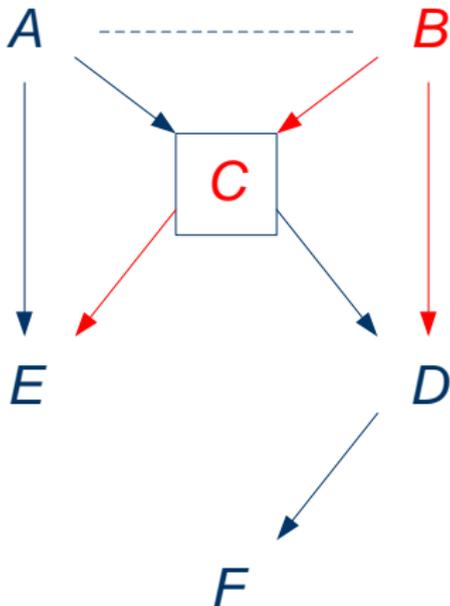


Step (iv)

- Now we look for open paths from E to D and see if they all pass through C .
- This one is OK.



Back-door criterion: can we control it? (4)

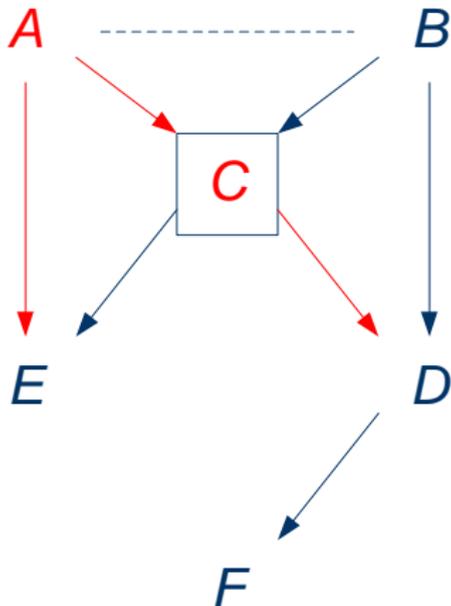


Step (iv)

- So is this one.



Back-door criterion: can we control it? (5)

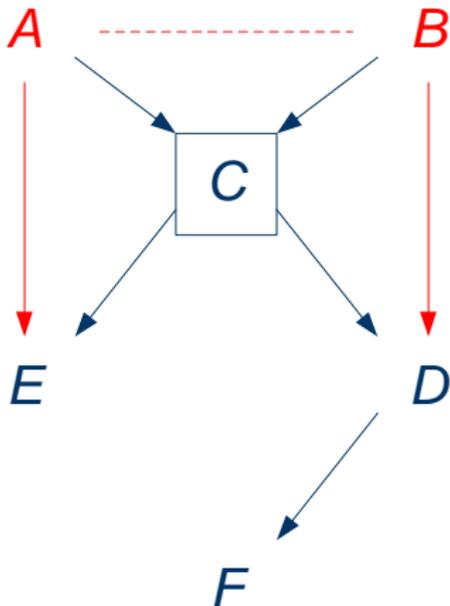


Step (iv)

- So is this one.



Back-door criterion: can we control it? (6)

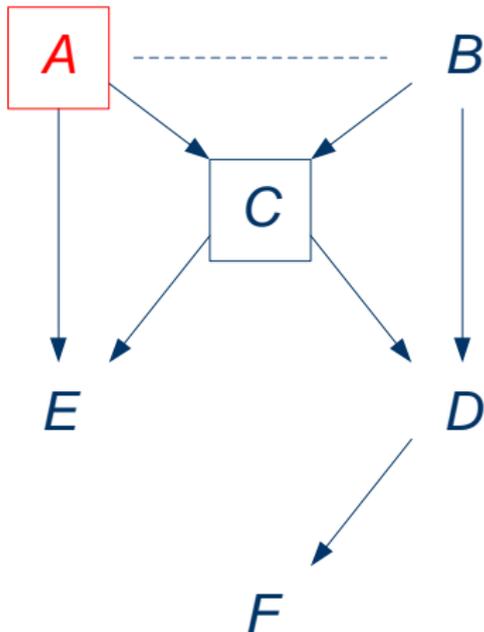


Step (iv)

- BUT, here is an open path from E to D that does NOT pass through C .
- So, controlling for C alone is NOT sufficient.



Back-door criterion: can we control it? (7)

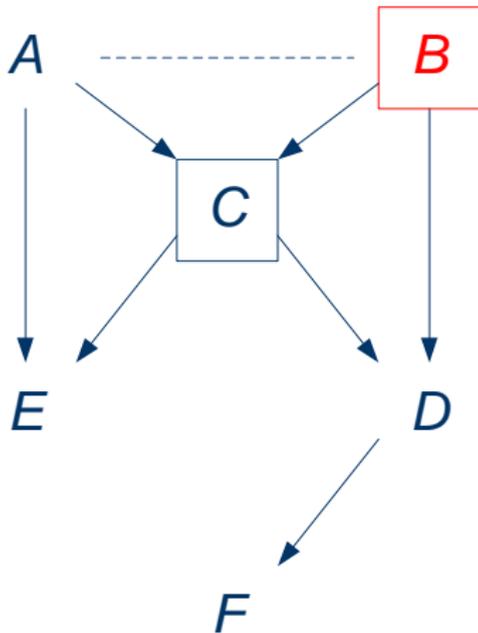


What's the solution?

- We must additionally control for either A . . .



Back-door criterion: can we control it? (8)

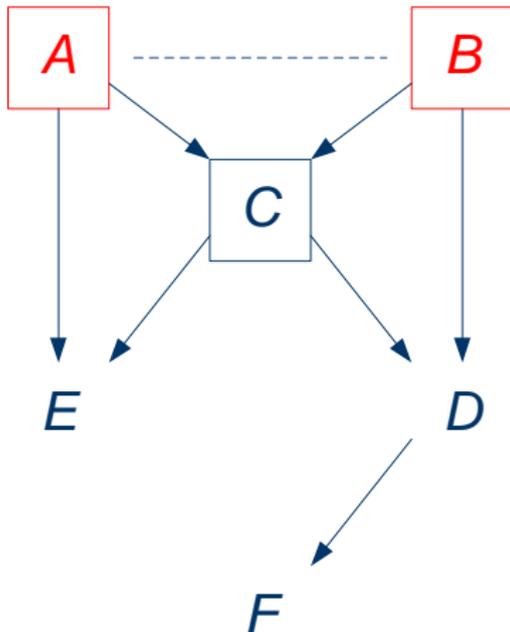


What's the solution?

- ...or *B* ...



Back-door criterion: can we control it? (9)



What's the solution?

- ... or both *A* and *B* to control for the confounding.

Outline



- 1 Introduction: what is causal inference?
- 2 The difference between association and causation
- 3 The building blocks of causal diagrams
- 4 Causal diagrams: a more formal introduction
- 5 “We can only measure associations”—so why bother?**
- 6 An example: the birthweight “paradox”
- 7 Final thoughts



Why bother?

What has causal inference research (since Rubin 1978) given us? (1)

- 1** A **formal language** (counterfactuals, hypothetical interventions) so that age-old causal concepts can be nailed down mathematically, eg
 - causal effect
 - direct effect
 - indirect effect
 - confounding
 - selection bias
 - effect modification
- 2** **Tools** for making **explicit** the **assumptions** under which our analysis (eg regression) gives estimates that can be **interpreted causally**, eg
 - causal diagrams (DAGs)



Why bother?

What has causal inference research (since Rubin 1978) given us? (2)

- 3 When the assumptions needed for 'standard' analyses to be causally-interpretable are too far-fetched, **alternative methods** have been proposed that give causally-interpretable estimates under a weaker set of assumptions, eg (for problems of intermediate confounding)
 - g-computation formula
 - inverse probability weighting of marginal structural models
 - g-estimation of structural nested models

[Would this have been possible without 1 & 2?]
- 4 **Sensitivity analyses** can be performed to see how robust our (causal) conclusions are to violations of these assumptions
[Not possible without explicit assumptions]



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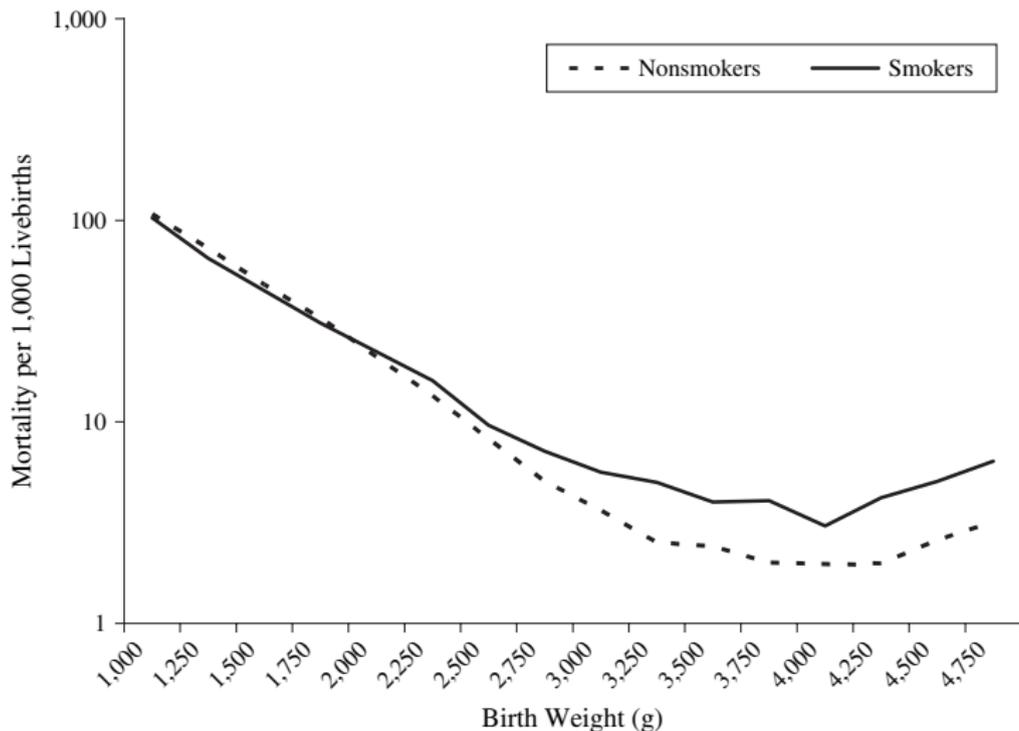


Example: the birthweight “paradox” (1)

- Many epidemiological studies from the 1960s onwards found that low birthweight (LBW) infants have lower infant mortality in groups in which LBW is most frequent.
- “The increase in the incidence of LBW among infants of smoking mothers was confirmed. However, a number of **paradoxical** findings were observed which raise doubts as to causation. Thus, no increase in neonatal mortality was noted. Rather, **the neonatal mortality rate** and the risk of congenital anomalies of **LBW infants** were **considerably lower** for **smoking** than for **nonsmoking** mothers. These favourable results cannot be explained by differences in gestational age. . . .” (Yerushalmy, AJE 1971)



Example: the birthweight "paradox" (2)

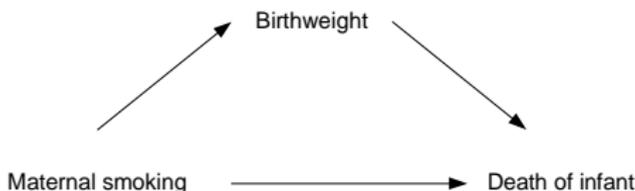




Example: the birthweight “paradox”

A ‘causal inference’ view (1)

- Hernández-Díaz et al (AJE, 2006) explained this “paradox” using simple **causal thinking**.

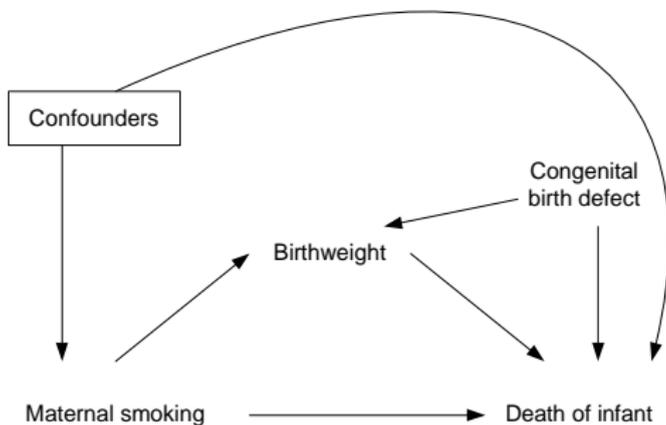


- **Birthweight** is on the **causal pathway** from maternal smoking to the death of the child.
- If we wanted the **total causal effect** of maternal smoking on infant mortality, we shouldn't adjust for BW.
- By adjusting, we are trying to estimate a **direct effect**. (Point 1).



Example: the birthweight “paradox”

A ‘causal inference’ view (2)

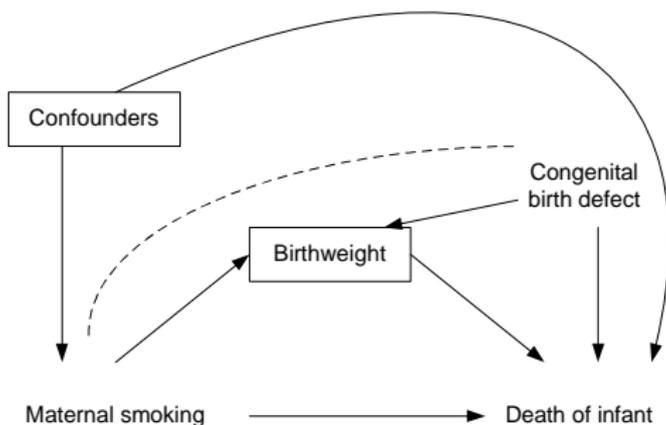


- But there are **common causes** of LBW and infant mortality, eg congenital birth defects, and confounders of smoking and infant mortality. (Point 2).



Example: the birthweight “paradox”

A ‘causal inference’ view (3)

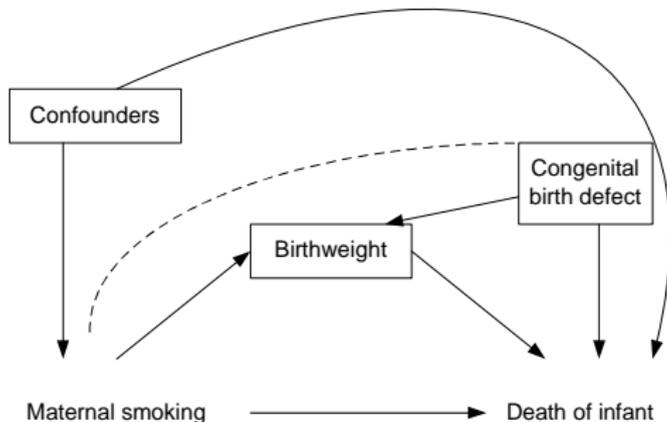


- Stratifying on the common effect of two independent causes **induces an association** between the causes. (Why?)
- Congenital birth defects plays the role of a confounder in this analysis.
- This explains the “paradoxical” findings.



Example: the birthweight “paradox”

A ‘causal inference’ view (4)

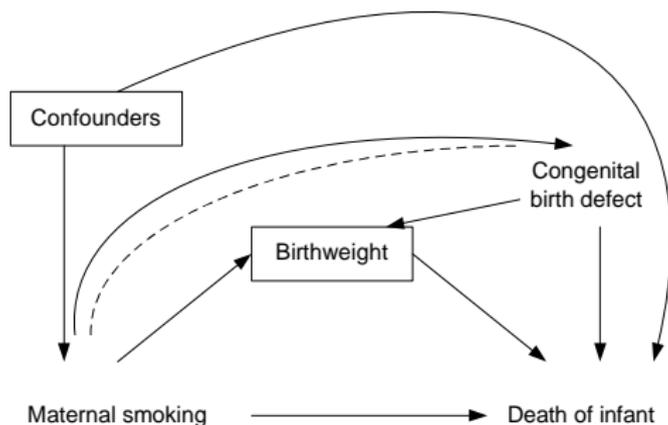


- So we should **adjust** for it when looking within strata of birthweight. (Still point 2).



Example: the birthweight “paradox”

A ‘causal inference’ view (5)

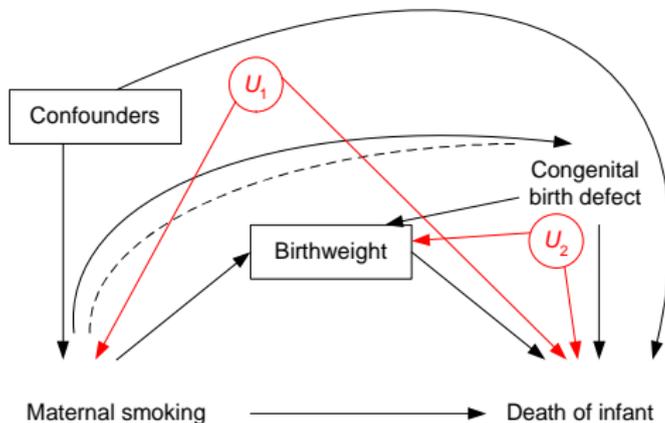


- But what if maternal smoking also causes congenital birth defects?
- Now it is an **intermediate confounder**.
- Alternative methods (g-computation, ipw, g-estimation) can be used. (Point 3).



Example: the birthweight "paradox"

A 'causal inference' view (6)



- And what if there are other (unmeasured) common causes of birthweight and infant mortality?
- Sensitivity analyses. (Point 4).



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Why bother?

In conclusion...

- If we know the language of causal inference, we are able to:
 - know exactly **what we mean** when talking about causal effect/direct effect/confounding etc
 - be **honest** about the **assumptions** under which association=causation
 - try to use analyses based on **more plausible** assumptions
 - report how **sensitive** our causal conclusions are to these assumptions
- Without the language of causal inference, we risk:
 - getting into a **muddle** when talking about causal concepts
 - sticking to analyses which can be causally-interpretable only under **highly implausible** assumptions
 - that people will **interpret** our estimates **causally** even when we warn them that association \neq causation

Final thought



- Always saying “... but association is not causation” is like putting “this product may contain nuts” on all food packaging.
- It’s true and absolves us of all responsibility.
- But is it useful? Is it ethical?