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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 this estimator over  $d$  in some class of DTRs, say  $D$ . 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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