

Think globally, act globally: An epidemiologist's perspective on instrumental variable estimation

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We appreciated Imbens' summary and reflections on the state of instrumental variable (IV) methods from an econometrician's perspective. His review was much needed as it clarified several issues that have been historically a source of confusion when individuals from different disciplines discussed IV methods.

Among the many topics covered by Imbens, we would like to focus on the common choice of the local average treatment effect (LATE) over the "global" average treatment effect (ATE) in IV analyses of epidemiologic data. As Imbens acknowledges, this choice of the LATE as an estimand has been contentious (Angrist, Imbens and Rubin, 1996; Robins and Greenland, 1996; Deaton, 2010; Imbens, 2010; Pearl, 2011). Several authors have questioned the usefulness of the LATE for informing clinical practice and policy decisions, because it only pertains to an unknown subset of the population of interest: the so-called "compliers". To make things worse, many studies do not even report the expected proportion of compliers in the study population (Swanson and Hernán, 2013). Other authors have wondered whether the LATE is advocated for simply because of the relatively weaker assumptions required for its identification, analogous to the drunk who stays close to the lamp post and declares whatever he finds under its light is what he was looking for all along (Deaton, 2010).

Here we explore the limitations of the LATE in the context of epidemiologic and public health research. First we discuss the relevance of LATE as an effect measure and conclude that it is not our primary choice. Second, we discuss the tenability of the monotonicity condition and conclude that this assumption is not a plausible one in many common settings. Finally, we propose further alternatives to the LATE, beyond those discussed by Imbens, that refocus on the global ATE in the population of interest.

1. RELEVANCE OF A LOCAL AVERAGE TREATMENT EFFECT IN EPIDEMIOLOGIC RESEARCH

Some authors claim the LATE is actually what we are primarily interested in, even if the "compliers" are not identifiable. A common argument is that we care about the treatment effect for the "compliers" because this is the only subset of the population whose treatment behaviors are modifiable. This rationale is problematic, however, as the definition of "compliers" is instrument-dependent (Pearl, 2011). If multiple instruments were separately used to estimate the effect of treatment in the "compliers" in the same study, each effect estimate would be pertinent to a different subset of the population: the "compliers" are different for each IV analysis. It is unclear why the effects in all these various subsets would be of primary interest. The perception of the "compliers" being the subset whose

behaviors are modifiable is overly simplistic because it ignores this instrument dependence.

Other authors, like Imbens in his review, perceive the LATE as a “second choice” estimand, yet advocate it can sometimes be useful. He argues for reporting subgroup effects even if the subgroup-specific analysis is not exactly addressing the primary research question. He proposes an analogy between estimating the effect in the “compliers” and estimating an effect in an all-male randomized trial, where males are, like “compliers”, a subset of the general population. This analogy begs the question: why would we be interested in the effect estimate from a male-only trial? There are two possible reasons: (1) we wish to inform clinical or policy decisions for men only, or (2) we wish to extrapolate from the study to inform decisions for men and women. If the former, the analogy with the “compliers” seems ill-placed: as we do not know who is a “complier”, we would not know to whom our new policy should apply. If the latter, then we would need to assume effect homogeneity between men and women. However, in IV analyses, the LATE is often chosen over the global ATE precisely because we expect too much effect heterogeneity for the ATE to be validly identified. As such, extrapolation of the LATE to the entire population could be ill-advised.

Finally, the LATE does not naturally translate to time-varying treatments. Because many if not most exposures studied in epidemiologic research vary over time, we cannot rely on the LATE to meaningfully study their effects. If we want to study the effects of time-varying treatments or exposures within the IV framework, we may instead consider g-estimation of structural nested models. This approach requires detailed modeling assumptions about the effect of treatment (Robins and Hernán, 2009).

2. PLAUSIBILITY OF MONOTONICITY IN EPIDEMIOLOGIC RESEARCH

Part of the argument for favoring the LATE is that the requisite monotonicity assumption appears more reasonable than the homogeneity assumptions required to estimate the “global” ATE. For dichotomous treatments and instruments, monotonicity requires no “defiers” exist, while homogeneity requires there is no effect modification by the instrument among the treated and untreated (Robins, 1989). However, while it may be plausible that there are essentially zero “defiers” in a randomized trial, the monotonicity condition may not hold for instruments used in observational studies.

Consider one of the most commonly proposed instruments in epidemiologic research, physician or facility prescribing preference (Swanson and Hernán, 2013). Suppose we are interested in estimating the effect of a specific treatment relative to no treatment among patients attending a clinic where two physicians with different preferences work. The first physician usually prefers to prescribe the treatment, but she makes exceptions for her patients with diabetes (because of some known contraindications). The second usually prefers to not prescribe the treatment, but he makes exceptions for his more physically active patients (because of some perceived benefits). Any patient who was both physically active and diabetic would have been treated contrary to both of these physicians preferences, and therefore would be a “defier.” Because physicians preferences represent the weighing of a variety of risks and benefits, there may be many opportunities

for a patient to be treated contrary to physicians preferences and thus exhibit a violation of monotonicity (Swanson et al., in press;a).

Moreover, the compliance types (“compliers”, “defiers”, “always-takers”, “never-takers”) are not well-defined for such instruments. Our example above considers a study with only two physicians that could possibly have seen our patients. In more common research settings with multiple physicians, for the compliance types to be well-defined, all physicians with the same level of preference who could have seen a patient would have to then treat the patient in the exact same way. Because this is unrealistic, not only is it more likely that there are monotonicity violations but whoever the “compliers” are that our effect pertains to is not just an unidentifiable but an ill-defined subset of our population (Swanson et al., in press;a).

Further, most of the commonly proposed instruments in epidemiologic research use a non-causal proxy instrument in their analyses. This is done out of necessity: e.g., we cannot measure the actual preference of the physician when using a preference-based instrument, or we sometimes only have the means to measure approximate locations in the genome when using a genetic-based instrument. Although the use of such a non-causal instrument could satisfy the other identifying assumptions, this measurement error complicates our interpretation of a LATE-like effect (Hernán and Robins, 2006). In particular, if the unmeasured causal instrument is continuous, then the standard IV estimator using a dichotomous proxy instrument would not be an effect in a specific “compliant” subpopulation but rather identifies a weighted average of everybody with weights that are not particularly meaningful to any policy decision. This is assuming that monotonicity held for the unmeasured causal instrument, which is unlikely for instruments like preference where the instrument is a summary of multiple dimensions of encouragement (Swanson et al., in press;a).

3. ALTERNATIVE APPROACHES: A REFOCUS ON THE GLOBAL AVERAGE TREATMENT EFFECT

Because the LATE is not generally relevant to epidemiologic research questions, and the apparently plausible monotonicity assumption is actually implausible in many common settings, we suggest shifting focus back to the effect of primary interest, which is often the global ATE (Robins and Greenland, 1996). Imbens summarized two options for this using IV methods: (1) present bounds for the ATE (Balke and Pearl, 1997), which are often too wide to directly inform the particular decision at hand, or (2) present a point estimate for the ATE assuming effect homogeneity (Robins, 1994), even though this assumption often is not palatable. Of course this dichotomy is somewhat artificial: we can always do both. Moreover, there are middle grounds.

Consider the canonical flu vaccine trial that Imbens described: physicians were randomized to either receive or not receive a letter encouraging influenza vaccinations for their patients, and we are interested in the effect of vaccination on flu-related hospitalizations (McDonald, Hui and Tierney, 1992). Under the instrumental conditions but not monotonicity, Imbens calculated the Balke-Pearl bounds of $[-0.24, 0.64]$ for the global ATE. These bounds do not allow us to conclude whether vaccines are incredibly helpful, harmful, or somewhere in between. If we further assume effect homogeneity, the point estimate is -0.12 (using the

standard IV estimator that assumes additive homogeneity) or -0.13 (using an alternative IV estimator that assumes multiplicative homogeneity) (Hernán and Robins, 2006). However, these homogeneity assumptions are often perceived as too strong. Next we propose a middle ground between the uninformative bounds based on reasonable assumptions (at least in the flu vaccine trial) and the point estimate based on the often heroic assumption of homogeneity.

One reason the Balke-Pearl bounds are often wide is because (by definition) we have no information on what would have happened to the always-takers had they not been vaccinated and what would have happened to the never-takers had they been vaccinated. The bounds are estimated under the most extreme scenarios where all or none of these patients would be hospitalized under these unobserved counterfactual treatments. However, we could use subject-matter knowledge to assume a more reasonable range of possibilities. For example, we might propose that at most 10% of the never-takers under treatment and 10% of the always-takers under no treatment would be hospitalized. We can then use extensions of the Balke-Pearl bounds to estimate bounds of $[-0.07, 0.02]$ that are consistent with this further constraint and monotonicity (Richardson and Robins, 2010). If our narrower bounds are correct, the estimated LATE using the standard IV estimator under monotonicity (-0.12) overstates the benefit of vaccination that would have occurred had we vaccinated the whole population. If we assume stricter limits on what would have happened to the never-takers under treatment (e.g., at most 5% would have been hospitalized), we can narrow the bounds and identify the direction of the effect: $[-0.07, -0.02]$. A disadvantage of this approach is that, like approaches based on estimating the LATE, it requires well-defined compliance types, an assumption that may be reasonable for this randomized trial but less appropriate in other settings as we detailed above. For a review of other approaches to partial identification of the global ATE under IV-type assumptions, see Swanson et al. (in press;b).

Another middle ground approach is to describe the sensitivity of the point estimate to the suspected effect heterogeneity. A problem with this approach is that the homogeneity condition is mathematically stated with respect to the instrument, which is not intuitive and thus makes it difficult to apply subject-matter knowledge toward understanding the validity of the condition. To solve this problem, Hernán and Robins (2006) proposed a sufficient condition for heterogeneity that is stated with respect to the confounders. This sufficient condition allows us to use subject matter knowledge to understand its plausibility and therefore we can also propose sensitivity analyses based on plausible violations of this assumption. An advantage of this approach is we no longer need to assume the compliance types are well-defined or of a known distribution. Some authors have previously proposed ways to understand the implications of measured effect modifiers (Brookhart and Schneeweiss, 2007), and these ideas could be extended to consider unmeasured effect modifiers as well.

4. CONCLUSION

Imbens states we are “limited in the questions we can answer credibly and precisely.” We agree, but there are differences between the questions we can answer and the questions we want answered. Choosing only answerable questions (e.g., identifying the LATE in some settings) can mislead decision-making efforts:

our estimates may be misinterpreted as directly relevant to a decision when in fact they are only tangentially related. On the other hand, exact answers for our questions (e.g., identifying the global ATE) may be often unattainable, but a combination of data and assumptions based on subject-matter knowledge may go a long way towards partly answering them (e.g., obtaining narrow bounds for the ATE). At the very least, incomplete answers should serve as a reminder and encouragement that further studies — using other data and/or other assumptions — are warranted.

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