



Seminar/Talk

# Asymptotically Best Causal Effect Identification with Multi-Armed Bandits

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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=UWIEY TZ6UGUrSEZWMDNMMDItaEEzUT09>,  
Meeting ID: 926 1909 6752, Passcode: 189793



This invitation is valid as a ticket for the ISTA Shuttle from and to Heiligenstadt Station.

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<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.