

Statistics Seminar
Department of Mathematics and Statistics

DATE:	Thursday, March 28, 2024
TIME:	1:15pm - 2:15pm
LOCATION:	WH 100E
SPEAKER:	Baozhen Wang, Binghamton University
TITLE:	Conformal Meta-learners for Predictive Inference of Individual Treatment Effects

Abstract

This paper investigates predictive inference for individual treatment effects (ITEs) using machine learning techniques. Traditional approaches have primarily concentrated on developing meta-learners for estimating the conditional average treatment effect (CATE), offering point estimates without considering predictive intervals. The study introduces conformal meta-learners, a framework that enhances traditional CATE meta-learners by applying the conformal prediction procedure to provide predictive intervals for ITEs. This method is validated through a stochastic ordering framework, highlighting that conformal meta-learners can achieve valid inferences with desired coverage levels.

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