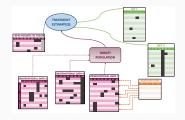
Personalized Care Through Causal Learning: From Data to Decisions

Julie Josse. Senior Researcher Inria 2020-; Prof. CMAP X 2016-2020

Lead Inria-Inserm PreMeDICaL team: personalized medicine by data integration & causal learning





(Online) Decision support tool with quantified uncertainty

Ex: Traumatrix project¹: Reducing under and over triage for improved resource allocation in trauma care



Major trauma: brain injuries or hemorrhagic shock from car accidents, falls, stab wounds, etc. \Rightarrow requires specialized care/resources in "trauma centers"

Many patients are misdirected: human/ economical costs

Clinical trial launched in 2025: real-time implementation of Machine Learning models in ambulance dispatch via a mobile data collection application

¹www.traumabase.eu - https://www.traumatrix.fr/

Personalization of treatment recommendation

Ex: Estimating treatment effect from the Traumabase data

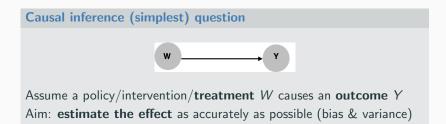
- ▷ 40000 trauma patients
- ▷ 300 heterogeneous features from pre-hospital and in-hospital settings
- ▷ 40 trauma centers, 4000 new patients per year

Center	Accident	Age	Sex	Weight	Lactacte	Blood	TXA.	Y
						Press.		
Beaujon	fall	54	m	85	NA	180	treated	0
Pitie	gun	26	m	NA	NA	131	untreated	1
Beaujon	moto	63	m	80	3.9	145	treated	1
Pitie	moto	30	W	NA	NA	107	untreated	0
HEGP	knife	16	m	98	2.5	118	treated	1

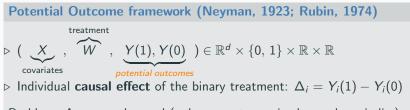
 \Rightarrow Estimate causal effect (with missing values²): Administration of the treatment *tranexamic acid (TXA)*, given within 3 hours of the accident, on the outcome (Y) 28 days in-hospital mortality for trauma brain patients

²Mayer, I., Wager, S. & J.J. (2020). Doubly robust treatment effect estimation with incomplete confounders. *Annals Of Applied Statistics. (implemented in package grf).*

Causal inference: "what would happen if?"



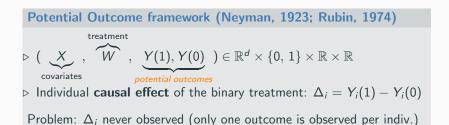
Causal inference: "what would happen if?"



Problem: Δ_i never observed (only one outcome is observed per indiv.)

C	ovariate	es	Treatment	Outco	ome(s)
X_1	X_2	X_3	W	Y(0)	Y(1)
1.1	20	F	1	?	200
-6	45	F	0	10	?
0	15	Μ	1	?	150
-2	52	М	0	100	?

Causal inference: "what would happen if?"



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Average Treatment Effect (ATE): $\tau = \mathbb{E}[\Delta_i] = \mathbb{E}[Y_i(1) - Y_i(0)]$ ATE with **Risk Difference**: difference of the average outcome had everyone gotten treated and the average outcome had nobody gotten treatment

- gold standard (allocation \hat{e})
- same covariate distributions in treated and control groups
 - $\Rightarrow \mathsf{High} \text{ internal validity}$

 \triangleright

- ▷ gold standard (allocation)
 - same covariate distributions in treated and control groups
 ⇒ High internal validity
- ▷ expensive, long, ethical limitations
- small sample size: restrictive inclusion criteria
 - \Rightarrow No personalized medicine
- ▷ trial sample different from the population eligible for treatment
 ⇒ Low external validity

gold standard (allocation 🐑)



- same covariate distributions in treated and control groups \Rightarrow High **internal** validity
- expensive, long, ethical limitations
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- ▷ low cost
- ▷ large amounts of data (registries, biobanks, EHR, claims)
 - \Rightarrow patient's heterogeneity
- representative of the target populations
 - \Rightarrow High **external** validity

gold standard (allocation 🐑)



- same covariate distributions in treated and control groups \Rightarrow High **internal** validity
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- ▷ "big data": low quality
- ▷ lack of a controlled design opens the door to confounding bias \Rightarrow Low **internal** validity
- ▷ low cost
- Iarge amounts of data (registries, biobanks, EHR, claims) \Rightarrow patient's heterogeneity
- representative of the target populations
 - \Rightarrow High **external** validity

Leverage both RCT and observational data

RCT

- + No confounding
- Trial sample different from the population eligible for treatment

We can use both to 3 . . .

(big) Observational data

- Confounding
- + Representative of the target population

- ▷ ... validate observational methods, correct for confounding bias
- ▷ ...improve estimation of heterogeneous treatment effects
- ... generalize the treatment effect to a target population (data fusion, transportability, recovery from selection bias)⁴,⁵

 ³Colnet, et al. J.J. (2022). Causal inf. for combining RCT & obs. studies. *Statistical Science*.
 ⁴Elias Bareinboim & Judea Pearl. (2016). Causal inference & the data-fusion problem. *PNAS*.
 ⁵Dahabreh, Haneuse, Robins, Robertson, Buchanan, Stuart, Hernan. (2021). Study Designs for Extending Causal Inferences From a RCT to a Target Population American J. of Epidemiology.

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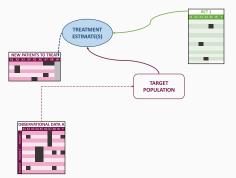
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The FDA has greenlighted the usage of the drug *Ibrance* to men with breast cancer, though clinical trials were performed only on women.

 \rightarrow Reduce drug approval times and costs

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Predicting treatment effects from 1 trial to another population



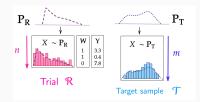


Bénédicte Colnet (Corps des Mines, French social security's direction), Imke Mayer (Owkin) Erwan Scornet (X - Sorbonne Université), Gaël Varoquaux (Inria)

Generalization task from one RCT to a target population

Two data sources:

- ▷ A trial of size *n* with $p_{R}(x)$ the probability of observing individual with X = x,
- ▷ A sample of the target population of interest – for e.g. a national cohort (resp. *m* and $p_T(x)$).



Generalization task from one RCT to a target population

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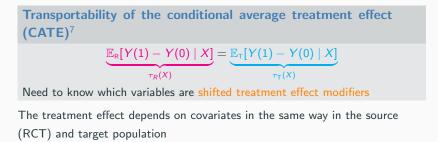
Covariates distribution not the same in the RCT & target pop:

$$p_{R}(x) \neq p_{T}(x) \Rightarrow \underbrace{\tau_{R} := \mathbb{E}_{R}[Y(1) - Y(0)]}_{\text{ATE in the RCT}} \neq \underbrace{\mathbb{E}_{T}[Y(1) - Y(0)] := \tau_{T}}_{\text{Target ATE}}$$

Overlap assumption⁶

$$\forall x \in \mathbb{X}, p_{\mathsf{R}}(x) > 0 \text{ and } \operatorname{supp}(P_{\mathcal{T}}(X)) \subset \operatorname{supp}(P_{\mathcal{R}}(X))$$

The observational covariate support is included in the RCT's support. Every individual in the target population could have been selected into the trial



⁷Equivalent formulation with sampling mechanism S: $(Y(1) - Y(0)) \perp S \mid X$

 $^{^{\}rm 6}$ If this is too strong, we could generalize on a different target population: the target population for which eligibility criteria of the trial are ensured

Generalization of local effects (i.e. conditional effects/strata) $\tau_{T} = \mathbb{E}_{T}[Y_{i}(1) - Y_{i}(0)] = \mathbb{E}_{T}[\mathbb{E}_{T}[Y_{i}(1) - Y_{i}(0)|X]]$ $= \mathbb{E}_{T}[\tau_{T}(X)] = \mathbb{E}_{T}[\tau_{R}(X)] \text{ Transportability CATE}$ $= \mathbb{E}_{R}\left[\frac{p_{T}(X)}{p_{R}(X)}\tau_{R}(X)\right]$

IPSW: inverse propensity sampling weighting

$$\hat{\tau}_{\pi,n,m} = \frac{1}{n} \sum_{i \in \mathcal{R}} \frac{\hat{p}_{\tau}(X_i)}{\hat{p}_{\mathsf{R}}(X_i)} \quad Y_i\left(\frac{W_i}{\pi} - \frac{1 - W_i}{1 - \pi}\right) \,,$$

 $\hat{p}_{\mathsf{R},n}(x) := \frac{1}{n} \sum_{i \in \mathcal{R}} \mathbb{1}_{X_i=x}, \quad \pi \text{ proba. of treatment assignment in trial Re-weight, so that the trial follows the target sample's distribution$

Idea of relying on an external representative sample to reweight is recent⁸

⁸Cole & Stuart. (2010). Generalizing from RCT to target pop. American J. of Epidemiology.

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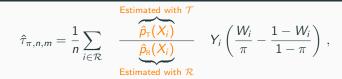
$$\hat{\tau}_{\pi,n,m} = \frac{1}{n} \sum_{i \in \mathcal{R}} \frac{\hat{\rho}_{\mathsf{T}}(X_i)}{\hat{\rho}_{\mathsf{R}}(X_i)} \quad Y_i\left(\frac{W_i}{\pi} - \frac{1 - W_i}{1 - \pi}\right) ,$$

 $\hat{p}_{R,n}(x) := \frac{1}{n} \sum_{i \in \mathcal{R}} \mathbb{1}_{X_i=x}, \quad \pi \text{ proba. of treatment assignment in trial Re-weight, so that the trial follows the target sample's distribution$

Idea of relying on an external representative sample to reweight is recent⁸ **Open questions remain**: Impact of the two data sources' sizes n & m?

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Reweighting the RCT: finite sample & asymptotic analysis⁹



Asymptotic properties

Letting
$$\lim_{n,m\to\infty} m/n = \lambda \in [0,\infty]$$

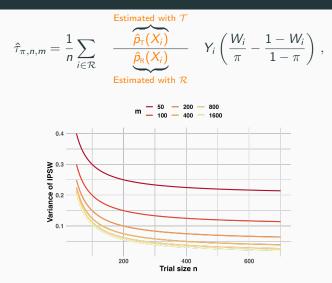
$$\lim_{n,m\to\infty}\min(n,m)\operatorname{Var}\left[\hat{\tau}_{\pi,n,m}\right]=\min(1,\lambda)\left(\frac{\operatorname{Var}\left[\tau(X)\right]}{\lambda}+V_{so}\right)$$

Variance depends on the size of the <u>two</u> data sets, n and m

- ▷ If target >> trial, $m/n \rightarrow \infty$, (i.e., $\lambda = \infty$): asymptotic variance = Semi-Oracle's one and depends on the ratio of probabilities.
- ▷ If trial >> target $m/n \rightarrow 0$, (i.e., $\lambda = 0$): asymptotic variance depends on var. of Conditional Average Treatment Effect Var $[\tau(X)]$.

 $^{^{9}}$ Colnet, J.J et al. 2022. Reweighting the RCT for generalization: finite sample analysis and variable selection. *JRSSA*.

Reweighting the RCT: finite sample & asymptotic analysis⁹



Impact for data collection

11

⁹Colnet, **J.J** et al. 2022. Reweighting the RCT for generalization: finite sample analysis and variable selection. *JRSSA*.

Generalization from Crash 3 trial¹⁰ to the Traumabase

CRASH3

- Multi-centric RCT 29 countries
- ▷ 9000 individuals develp. countries
- Positive effect for moderately

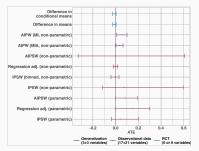
injured patients

Traumabase

- > Observational sample
- ▷ 8200 patients with brain trauma
- $\triangleright~$ Deleterious/No evidence for an

effect of TXA

Comparison of trials, observational data, and generalization estimates



x-axis: Estimation of the Average Treatment Effect, Confidence intervals with bootstrap y-axis: Estimation methods (estimation of nuisances: parametric: logistic regression - non parametric: forests)

¹⁰(2019). Effects of tranexamic acid on death in patients with acute trauma. brain injury. *Lancet.*

				Covariate	s	Treat	Outcomes
	Set	S	x ₁	X2	X3	W	Y
1	\mathcal{R}	1	1.1	20	NA	1	24.1
	\mathcal{R}	1	-6	45	NA	0	26.3
п	\mathcal{R}	1	0	15	NA	1	23.5
$n+1 \\ n+2$	O	?	-1	35	7.1		
n + 2	0	?	-2	52	2.4		
	0	?					
n + m	O	?	-2	22	3.4		

 ¹¹Colnet, J.J. et al. 2022. Generalizing a causal effect: sensitivity analysis. J. of Causal Inference.
 ¹²Mayer, J.J. 2021. Generalizing effects with incomplete covariates Biometrical Journal.

 $^{^{13}}$ Colnet, J.J et al. 2023. Reweighting the RCT for generalization: finite sample analysis and variable selection. *JRSSC*.

¹⁴Colnet, J.J et al. 2024. Risk-Ratio, Odds-ratio, wich causal measure is easier to generalize?

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• 2) Missing values: Missing values (NA) in both RCT and Obs data¹²

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- 2) Missing values: Missing values (NA) in both RCT and Obs data¹²
- 3) Which covariates should be include? Would adding prognostic variables reduce the variance as in the classical case?¹³

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- 2) Missing values: Missing values (NA) in both RCT and Obs data¹²
- \bullet 3) Which covariates should be include? Would adding prognostic variables reduce the variance as in the classical case? 13
- 4) Clinicians are more interested in the risk ratio than the risk difference¹⁴

¹¹Colnet, J.J, et al. 2022. Generalizing a causal effect: sensitivity analysis. *J. of Causal Inference*.
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Binary outcome: $\mathbb{P}[Y(w) = 1] = \mathbb{E}[Y(w)]$ and $\mathbb{P}[Y(w) = 0] = 1 - \mathbb{E}[Y(w)]$.

Absolute measures

$$\tau^{\scriptscriptstyle \mathsf{RD}} := \mathbb{E}\left[Y(1)\right] - \mathbb{E}\left[Y(0)\right], \qquad \tau^{\scriptscriptstyle \mathsf{NNT}} := (\tau^{\scriptscriptstyle \mathsf{RD}})^{-1}.$$

• Number Needed to Treat (NNT): how many individuals should be treated to observe one individual answering positively to treatment.

Relative measures

$$\begin{split} \tau^{\mathsf{RR}} &:= \frac{\mathbb{E}\left[\boldsymbol{Y}(1)\right]}{\mathbb{E}\left[\boldsymbol{Y}(0)\right]}, \quad \tau^{\mathsf{SR}} := \frac{\mathbb{P}\left[\boldsymbol{Y}(1)=0\right]}{\mathbb{P}\left[\boldsymbol{Y}(0)=0\right]} = \frac{1-\mathbb{E}\left[\boldsymbol{Y}(1)\right]}{1-\mathbb{E}\left[\boldsymbol{Y}(0)\right]}\\ \tau^{\mathsf{OR}} &:= \frac{\mathbb{P}[\boldsymbol{Y}(1)=1]}{\mathbb{P}[\boldsymbol{Y}(1)=0]} \left(\frac{\mathbb{P}[\boldsymbol{Y}(0)=1]}{\mathbb{P}[\boldsymbol{Y}(0)=0]}\right)^{-1} \end{split}$$

- \bullet A null effect now corresponds to a Risk Ratio of 1
- Survival Ratio (SR) corresponds to the RR with swapped labels Y
- RR is not symmetric to the choice of outcome 0 and 1 –e.g. counting the living or the dead while Odds Ratio (OR) is

Different treatment measures give different impressions

An example: Randomized Control Trial (RCT) from Cook and Sackett (1995)

- Y = 1 stroke in 5 years and Y = 0 no stroke
- W antihyperintensive therapy
- Feature X (blood pressure), X = 1 low baseline risk (15/1000 versus 2/10)

$$\tau_{RD}$$
 τ_{RR}
 τ_{SR}
 τ_{NNT}
 τ_{OR}

 All (P_R)
 -0.0452
 0.6
 1.05
 22
 0.57

 X = 1
 -0.006
 0.6
 1.01
 167
 0.6

 X = 0
 -0.08
 0.6
 1.1
 13
 0.545

$$\mathbb{P}[Y(0) = 1 \mid X = 0] \ge \mathbb{P}[Y(0) = 1 \mid X = 1]$$

- RD: treatment reduces by 0.045 the probability to suffer from a stroke
- \bullet RR: the treated has 0.6 \times the risk of having a stroke comp. with the control
- SR: increased chance of not having a stroke when treated (factor 1.05).
- NNT: one has to treat 22 people to prevent one additional stroke
- \bullet OR \approx RR in a stratum where prevalence of the outcome is low

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	$ au_{ extsf{RD}}$	$ au_{ extsf{rr}}$	$\tau_{\rm SR}$	$\tau_{\rm NNT}$	$ au_{\mathrm{OR}}$
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X = 1	-0.006	0.6	1.01	167	0.6
X = 0	-0.08	0.6	1.1	13	0.545

$$\mathbb{P}\left[Y(0)=1\mid X=0
ight]\geq \mathbb{P}\left[Y(0)=1\mid X=1
ight]$$

- RD is heterogeneous with X while RR is homogeneous with X
- Heterogeneity's property defined w.r.t. (i) covariates & (ii) a measure

• Impact of the baseline risk: with 3% baseline mortality reduced to 1% by treatment, RD shows a 0.02 drop, while RR shows controls have three times the risk: RD suggests a small effect; RR highlights a larger one

Formalization of causal measures's properties: toward guidance

The age-old question of how to report effects



"We wish to decide whether we shall count the failures or the successes and whether we shall make relative or absolute comparisons"

- Mindel C. Sheps, New England Journal of Medicine, in 1958

The choice of the measure is still actively discussed

e.g. Spiegelman and VanderWeele, 2017; Baker and Jackson, 2018; Feng et al., 2019; Doi et al., 2022; Xiao et al., 2021, 2022; Huitfeldt et al., 2021; Lapointe-Shaw et al., 2022; Liu et al., 2022 ...

- CONSORT guidelines recommend to report all of them

Risk ratio, odds ratio, risk difference

Which causal measure is easier to generalize?



A desirable property: collapsibility

Collapsibility: Population's effect is equal to a weighted sum of local effects (conditional effects)

Direct collapsibility - weights are equal to population's proportions

$$\tau = \mathbb{E}\left[\tau(X)\right]$$

• Risk Difference is directly collapsible

	$ au_{ m RD}$	$\tau_{\rm RR}$	$\tau_{\rm SR}$	$\tau_{\rm NNT}$	$\tau_{\rm OR}$
All (P _R)	-0.0452	0.6	1.05	22	0.57
X = 1	-0.006	0.6	1.01	167	0.6
X = 0	-0.08	0.6	1.1	13	0.545

 $\tau_{\scriptscriptstyle \mathsf{R}}^{\scriptscriptstyle \mathsf{RD}} = p_{\scriptscriptstyle \mathsf{R}}(X=1) \times \tau_{\scriptscriptstyle \mathsf{R}}^{\scriptscriptstyle \mathsf{RD}}(X=1) + p_{\scriptscriptstyle \mathsf{R}}(X=0) \times \tau_{\scriptscriptstyle \mathsf{R}}^{\scriptscriptstyle \mathsf{RD}}(X=0)$

 $-0.0452 = -0.47 \times 0.006 - 0.53 \times 0.08.$

Useful for generalization! (replacing p_{R} by p_{T})

Summary of causal measure properties

Direct collapsibility

$$\mathbb{E}\left[\tau(X)\right] = \tau$$

Collapsibility: weights depend on the baseline distribution Y(0)

 $\mathbb{E}\left[w(X, P(X, Y(0)))\tau(X)\right] = \tau \quad \text{with } w \ge 0, \ \mathbb{E}\left[w(X, P(X, Y(0)))\right] = 1$

Logic respecting (Simpson paradox)

$$au \in \left[\min_{x}(au(x)), \max_{x}(au(x))\right].$$

Ex. OR: Overall population, $\tau_{\rm OR}\approx 0.26~\tau_{\rm OR|\mathit{F}=1}\approx 0.167$ and $\tau_{\rm OR|\mathit{F}=0}\approx 0.166$

Measure	Dir. collapsible	Collapsible	Logic-respecting
Risk Difference	Yes	Yes	Yes
Number Needed to Treat	No	No	Yes
Risk Ratio	No	Yes	Yes
Survival Ratio	No	Yes	Yes
Odds Ratio	No	No	No

Back to generalizability from one **RCT** to a Target pop.

Generalizing	Conditional Outcome	Local effects/CATE
Assumption	$\mathbb{E}_{\mathbb{R}}[Y(w) \mid X] = \mathbb{E}_{\mathbb{T}}[Y(w) \mid X]$	$\tau_R(X) = \tau_{T}(X)$
Variables	All shifted prognostic covariates	All shifted effect modifiers
Identification	$\mathbb{E}_{T}\left[Y(w)\right] = \mathbb{E}_{T}\left[\mathbb{E}_{R}\left[Y(w) \mid X\right]\right]$	$\mathbb{E}_{R}\left[\frac{p_{T}(X)}{p_{R}(X)}w_{T}(Y(0),X)\tau_{R}(X)\right]$
Estimation	Regression (G-formula)	Weighting

- Generalize local effects only for collapsible measures, need info. on $Y^{(0)}$
- Generalizing conditional outcome require stronger assumptions
- Estimation challenges: using with parametric models (logistic reg.) or non-parametric ones (i.e. random forests). Ex for RR¹⁵: doubly robust estim. using influence function theory, convergence rate, confidence intervals, etc.

¹⁵Boughdiri, J.J., Scornet. (2024). Estimating Risk Ratios in Causal Inference.

From one to multiple Randomized Control Trials (RCTs)



Meta-analysis (aggregating estimated effects from multiple studies) is at the top of the pyramid of evidence based medicine.

Meta-analysis still faces significant challenges:

- Be careful with aggregation of causal measures
- Heterogeneity across studies: sample size, population, center effects
- Difficulty to share individual-level data: data silos & regulations

20

Going beyond meta-analysis with federated causal inference¹⁶

A BASELINE FL ALGORITHM: FEDAVG [MCMAHAN ET AL., 2017]

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 $\begin{array}{l} \mbox{Algorithm ClientUpdate}(k,\theta)\\ \hline \mbox{Parameters: $\#$ steps L, step size η}\\ \mbox{for $1,\ldots,L$ do}\\ \mbox{$\theta \leftarrow \theta - \eta \nabla F(\theta; \mathcal{D}_k)$}\\ \mbox{send θ to server} \end{array}$

Bridging causal inference and federated learning to improve treatment effect estimation from **decentralized data sources**

¹⁶ Rémi Khellaf, Aurelien Bellet, J.J. (2025). Multi-centric ATE estimation AISTAT.

A BASELINE FL ALGORITHM: FEDAVG [MCMAHAN ET AL., 2017]

initialize model





 Algorithm ClientUpdate(k, θ)

 Parameters: # steps L, step size η

 for 1, ..., L do

 $\theta \leftarrow \theta - \eta \nabla F(\theta; D_k)$

 send θ to server

¹⁶ Rémi Khellaf, Aurelien Bellet, J.J. (2025). Multi-centric ATE estimation AISTAT.

A BASELINE FL ALGORITHM: FEDAVG [MCMAHAN ET AL., 2017]

each party makes an update using its local dataset

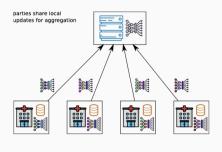




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¹⁶ Rémi Khellaf, Aurelien Bellet, J.J. (2025). Multi-centric ATE estimation AISTAT.

A BASELINE FL ALGORITHM: FEDAVG [MCMAHAN ET AL., 2017]



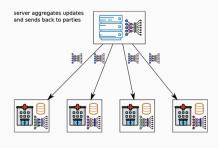
 Algorithm
 ClientUpdate(k, θ)

 Parameters:
 # steps
 L, step size
 η

 for
 1, ..., L
 do
 $\theta \leftarrow \theta - \eta \nabla F(\theta; \mathcal{D}_k)$ send
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¹⁶ Rémi Khellaf, Aurelien Bellet, J.J. (2025). Multi-centric ATE estimation AISTAT.

A BASELINE FL ALGORITHM: FEDAVG [MCMAHAN ET AL., 2017]



 Algorithm FedAvg (server-side)

 initialize θ

 for each round t = 0, 1, ... do

 for each party k in parallel do

 $\theta_k \leftarrow \text{ClientUpdate}(k, \theta)$
 $\theta \leftarrow \frac{1}{K} \sum_{k=1}^{K} \theta_k$

Algorithm ClientUpdate(k, θ) Parameters: # steps L, step size η for 1,..., L do $\theta \leftarrow \theta - \eta \nabla F(\theta; D_k)$ send θ to server

¹⁶ Rémi Khellaf, Aurelien Bellet, J.J. (2025). Multi-centric ATE estimation AISTAT.

A BASELINE FL ALGORITHM: FEDAVG [McMahan et al., 2017]

parties update their copy of the model and iterate





 Algorithm
 ClientUpdate(k, θ)

 Parameters:
 # steps L, step size η

 for 1,..., L do
 $\theta \leftarrow \theta - \eta \nabla F(\theta; \mathcal{D}_k)$

 send θ to server

¹⁶ Rémi Khellaf, Aurelien Bellet, J.J. (2025). Multi-centric ATE estimation AISTAT.

A BASELINE FL ALGORITHM: FEDAVG [McMahan et al., 2017]

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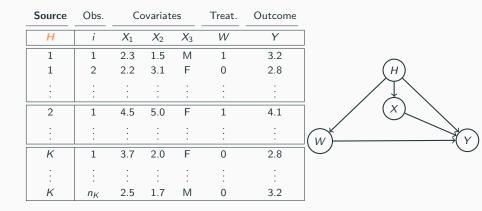


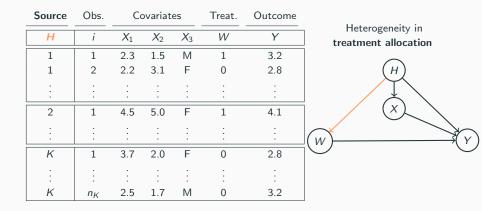
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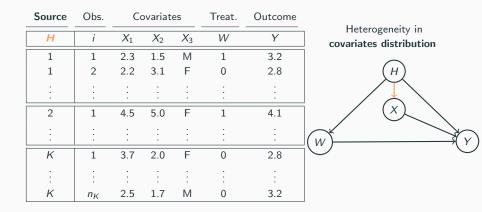
• Numerous extensions / improvements: fully decentralized (no server), dealing with highly heterogeneous data, privacy, fairness, compression... [Kairouz et al., 2021]

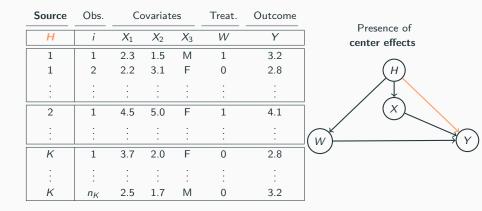
¹⁶ Rémi Khellaf, Aurelien Bellet, J.J. (2025). Multi-centric ATE estimation AISTAT.

Source	Obs.	Covariates			Treat.	Outcome
Н	i	X_1	X_2	<i>X</i> ₃	W	Y
1	1	2.3	1.5	Μ	1	3.2
1	2	2.2	3.1	F	0	2.8
:	:	÷	:	÷	-	:
2	1	4.5	5.0	F	1	4.1
:	:	:	÷	÷	:	:
K	1	3.7	2.0	F	0	2.8
÷	÷	÷	÷	÷	÷	÷
K	n _K	2.5	1.7	М	0	3.2

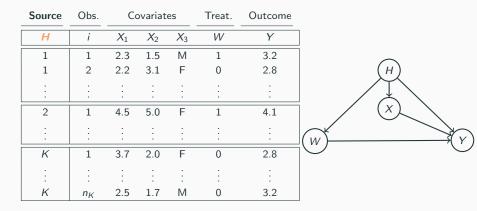








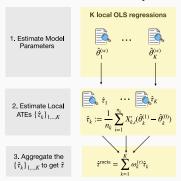
We consider *K* decentralized and potentially heterogeneous RCTs (studies) from different sources and want to estimate the ATE given by $\tau = \mathbb{E} \left(\mathbb{E}(Y^{(1)} - Y^{(0)} | H) \right)$



How to estimate τ without pooling together individual-level data?

Three types of federated estimators

Ex: linear outcome model for all studies $\forall k: Y_{k,i}^{(w)} = c^{(w)} + X_{k,i}\beta^{(w)} + \varepsilon_{k,i}^{(w)}$ Baseline: estimator $\hat{\tau}_{\text{pool}} = \frac{1}{n} \sum_{i=1}^{n} X_i' (\hat{\theta}_{\text{pool}}^{(1)} - \hat{\theta}_{\text{pool}}^{(0)})$ on pooled data $\hat{\theta}_{\text{pool}}^{(w)} = (\hat{c}_{\text{pool}}^{(w)}, \hat{\beta}_{\text{pool}}^{(w)}) = (X^{\prime(w)\top} X^{\prime(w)})^{-1} X^{\prime(w)\top} Y^{(w)}$ with $X^{\prime(w)} = [1, X^{(w)}]$

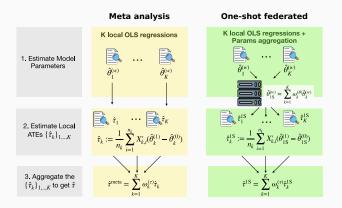


Meta analysis

Aggregation w_k : sample size weights (SW) or inverse variance weights (IVW) ²³

Three types of federated estimators

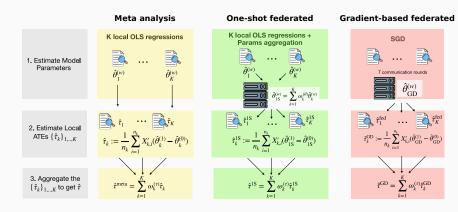
Ex: linear outcome model for all studies $\forall k: Y_{k,i}^{(w)} = c^{(w)} + X_{k,i}\beta^{(w)} + \varepsilon_{k,i}^{(w)}$ Baseline: estimator $\hat{\tau}_{\text{pool}} = \frac{1}{n} \sum_{i=1}^{n} X_i' (\hat{\theta}_{\text{pool}}^{(1)} - \hat{\theta}_{\text{pool}}^{(0)})$ on pooled data $\hat{\theta}_{\text{pool}}^{(w)} = (\hat{c}_{\text{pool}}^{(w)}, \hat{\beta}_{\text{pool}}^{(w)}) = (X^{\prime(w)^{\top}} X^{\prime(w)})^{-1} X^{\prime(w)^{\top}} Y^{(w)}$ with $X^{\prime(w)} = [1, X^{(w)}]$



Aggregation w_k : sample size weights (SW) or inverse variance weights (IVW) ²³

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Aggregation w_k : sample size weights (SW) or inverse variance weights (IVW) ²³

Statistical perf. & communication costs



Heterogeneity: Source membership *H* only affects treatment allocation: $W_{k,i} \sim B(p_k)$

Unbiased estimators but different asymptotic variance & communication costs:

Estimator	\mathbb{V}^{∞}	Com. rounds	Com. cost
$\hat{ au}_{Meta}$ SW	$\frac{\sigma^{2}}{n} \sum_{k=1}^{K} \frac{\rho_{k}}{\rho_{k}(1-\rho_{k})} + \frac{1}{n} \ \beta^{(1)} - \beta^{(0)}\ _{\Sigma}^{2}$	1	<i>O</i> (1)
$\hat{\tau}_{Meta\text{-}IVW}$	$\Big(\sum_{k=1}^{K} \left(\sigma^{2} \frac{n\rho_{k}}{p_{k}(1-p_{k})} + \frac{1}{n_{k}} \ \beta^{(1)} - \beta^{(0)}\ _{\Sigma}^{2}\right)^{-1}\Big)^{-1}$	1	O(1)
$\hat{\tau}_{\rm 1S-SW}$	$V_{\rm pool}$	2	O(d)
$\hat{\tau}_{\rm 1S-IVW}$	$V_{ m pool}$	2	$O(d^2)$
$\hat{ au}_{ m GD}$	$V_{ m pool}$	T + 1	O(Td)
$\hat{ au}_{pool}$	$V_{\text{pool}} = rac{\sigma^2}{n} rac{1}{p(1-p)} + rac{1}{n} \ eta^{(1)} - eta^{(0)} \ _{\Sigma}^2$	_	_

with
$$\rho_k = \mathbb{P}(H = k) = \mathbb{E}\left[\frac{n_k}{n}\right]$$
 and $p = \sum_{k=1}^{K} \frac{n_k}{n} p_k$ ²⁴

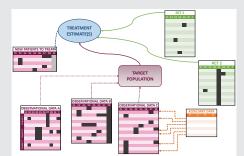
Federated Causal Inference/Generalization

Federated RCTs: Guidelines Meta & GD predilection regimes

- ▷ Small **sample size**: Gradient Descent: other need $n_k^{(w)} \ge d$ for k, w
- \triangleright Heterogeneity: Shift across sources ($\hat{\tau}_{meta-IVW}$ biased); different baseline outcomes ($\hat{\tau}_{meta}$ handles center effects, $\hat{\tau}_{GD}$ needs adjustment/prior knowledge on the model)

Multiple Randomized Control Trials, Multiple Observational data, Multiple Causal Measures

Real world data strenghten clinical evidences



Challenges for personalized treatment effects recommendation

Formalization needed due to causal measure subtleties & aggregation

On going/future work:

- Provide robust privacy guarantees (differential privacy)
- ▷ Complex outcome¹⁷/treatment/features: distributions, survival, time
- Policy learning: which treatment to give to each patient at what time?
- Uncertainty quantification in treatment recommendation



Clément Berenfeld, Ahmed Boudghiri, Mathieu Even, Agathe Chabassier, Laura Fuentes, Rémi Khellaf, Charlotte Voinot - Some are funded by PEPR Santé numérique SMATCH.



Aurelien Bellet (Inria), Erwan Scornet (Sorbone Univ.)

¹⁷Even, J.J. (2025). Rethinking the win ratio: causal framework for hierarchical outcome Analysis