## Notes on Confounding

David Madigan (based on Greenland & Morgenstern)

# **Confounding and Causality**

• Confounding is a causal concept

	Population D		Population d	
Outcome	Drug	Not drug	Drug	Not drug
	(factual)	(counterfactual)	(counterfactual)	(factual)
Y=1	30	20	30	10
Y=0	70	80	70	90
	<u>a</u> =0.3	<u>b</u> =0.2		<u>c</u> =0.1

True causal effect = a/b = 1.5 or  $a/(1-a) \div b/(1-b) = 1.71$ Estimated causal effect = a/c = 3 or  $a/(1-a) \div c/(1-c) = 3.86$ 

 "The association in the combined D+d populations is confounded for the effect in population D"

### Why does this happen?

- For confounding to occur there must be some characteristics/covariates/conditions that distinguish D from d.
- However, the existence of such factors does not in and of itself imply confounding.
- For example, D could be males and d females but it could still be the case that *b=c*.

#### Stratification can introduce confounding

	Population D		Population d	
Outcome	Drug (actual)	Not drug	Drug (counter)	Not drug
		(counter)		(actual)
Y=1	30	20	30	20
Y=0	70	80	70	80
	a=0.3	<u>b</u> =0.2		<u>c</u> =0.2

True causal effect = a-b = 0.1Estimated causal effect = a-c = 0.1No confounding

Male

	Population D		Population d			
Outcome	Drug (actual) Not drug I		Drug (counter)	Not drug		
		(counter)		(actual)		
Y=1	15	2	5	5		
Y=0	35	8	65	15		
	a=0.3	b=0.2		c=0.25		

True = a - b = 0.1

Estimated = a-c = 0.05Confounding

Female

	Population D		Population d	
Outcome	Drug (actual)	Not drug	Drug (counter)	Not drug
		(counter)		(actual)
Y=1	15	18	25	15
Y=0	35	72	5	65
	a=0.3	<u>b</u> =0.2		0.1875

True = a-b = 0.1

Estimated = a-c = 0.1125Confounding

#### Non-Collapsibility without Confounding

Population D						
	Drug (factual) Not drug (counterfactual)					
Covariate	Y=1	Y=0	Y=1	Y=0		
Z=1	80	20	60	40		
Z=0	40	60	20	80		
Total	120	80	80	120		

True causal effect | Z=1: 0.8  $/0.2 \div 0.6 / 0.4 = 2.67$ 

True causal effect |  $Z=0: 0.4 / 0.6 \div 0.2 / 0.8 = 2.67$ 

True causal effect ignoring Z: 0.6  $/0.4 \div 0.4/0.6 = 2.25$ 

Population d							
		Drug (counterfactual) Not drug (factual)					
Covariate	Y=1		Y=0	Y=1	Y=0		
Z=1				60	40		
Z=0				20	80		
Total				80	120		

Estimated causal effect | Z=1:  $0.8 / 0.2 \div 0.6 / 0.4 = 2.67$ Estimated causal effect | Z=0:  $0.4 / 0.6 \div 0.2 / 0.8 = 2.67$ Estimated causal effect ignoring Z:  $0.6 / 0.4 \div 0.4 / 0.6 = 2.25$ 

#### Collapsibility with Confounding

Population D						
	Drug (factual) Not drug (counterfactual)					
Covariate	Y=1	Y=0	Y=1	Y=0		
Z=1	80	20	60	40		
Z=0	40	60	20	80		
Total	120	80	80	120		

True causal effect | Z=1:  $0.8 / 0.2 \div 0.6 / 0.4 = 2.67$ 

True causal effect |  $Z=0: 0.4 / 0.6 \div 0.2 / 0.8 = 2.67$ 

True causal effect ignoring Z: 0.6  $/0.4 \div 0.4/0.6 = 2.25$ 

Population d							
		Drug (counterfactual) Not drug (factual)					
Covariate	Y=1		Y=0	Y=1	Y=0		
Z=1				60	40		
Z=0				30	120		
Total				90	160		

Estimated causal effect | Z=1:  $0.8 / 0.2 \div 0.6 / 0.4 = 2.67$ Estimated causal effect | Z=0:  $0.4 / 0.6 \div 0.2 / 0.8 = 2.67$ Estimated causal effect ignoring Z:  $0.6 / 0.4 \div 0.36 / 0.64 = 2.67$