On Which Variable(s) Should We Condition to Remove Confounding Bias?

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Authors' contributions

This work was carried out in collaboration between the two authors, which included many discussions and the drawing of causal diagrams. Author ES wrote the first draft of the manuscript. Author DJS offered critical revisions. Both authors read and approved the final manuscript.

Article Information

DOI: 10.9734/BJMMR/2015/19751

Editor(s):
(1) Crispim Cerutti Junior, Department of Social Medicine, Federal University of Espirito Santo, Brazil.

Reviewers:
(1) A. Papazafiropoulou, Department of Internal Medicine and Diabetes Center, Tzaneio General Hospital of Piraeus, Greece.
(2) F. E. Okwaraji, University of Nigeria, Nigeria.
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Complete Peer review History: http://sciencedomain.org/review-history/10476

Received 25\(^{th}\) June 2015
Accepted 21\(^{st}\) July 2015
Published 11\(^{th}\) August 2015

ABSTRACT

Using causal diagrams and an axiomatization of causality, we examined the well-known claim that conditioning on confounders (“adjustment” for confounders) is sufficient to remove confounding bias. We show that this advice is poorly stated and is incomplete. To remove confounding bias, it is necessary to condition on three types of variables, none of which is a confounder. Conditioning on one of them, however, leads to an interesting form of colliding bias, which in turn, can be removed by conditioning on two other types of variables.

Keywords: Causal diagrams; axioms of causality; confounding bias; colliding bias; conditioning.

1. INTRODUCTION

By definition, a confounder \((C)\) is any shared cause of the exposure \((E)\) and the disease \((D)\), which affects the disease not only through its effect on the exposure \([1]\). In the presence of a confounder (Fig. 1), the marginal association between \(E\) and \(D\) does not arise from the causal

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path $E \rightarrow D$ alone, but also from the confounding path $E \leftarrow C \rightarrow D$ – an open (associational) path between the exposure and the disease.

It is widely believed that conditioning on $C$ ("adjustment" for $C$) is sufficient to remove confounding bias due to $C$. We examined the validity of this claim under axioms of causality.

2. RELEVANT AXIOMS

Scientific inference, like any kind of inference, must rely on axioms – a set of primary premises that cannot be derived from other premises. Surprisingly, the voluminous literature in philosophy of science does not contain an elaborated axiomatization of causality, except for the well-known clash between determinism and indeterminism [2].

We previously proposed a set of axioms about indeterministic causation [3], four of which are relevant here:

- All causation operates between time point variables: a variable at one time (e.g., $A_0$) affects a variable at a later time (e.g., $Y_t$).
- If $A \rightarrow Y$, then $A_i \rightarrow Y_j$ for any $i$ and $j$ where $j > i$.
- A direct effect exists only on the $dt$ scale of time, where $dt$ is an infinitesimal time interval (as in Newton’s calculus): $A_0 \rightarrow Y_{0+dt}, A_0 \rightarrow A_{0+dt}$. Informally: there is no "time travel" of an effect.
- A variable at one time (e.g., $A_0$) affects that variable at any future time (e.g., $A_1$): $A_0 \rightarrow A_{0+dt} \rightarrow \ldots \rightarrow A_{1-dt} \rightarrow A_1$

Notice two important derivations: First, any arrow between two time point variables is just a convenient abbreviation for causal paths on the $dt$ scale of time. Second, the effect of $A$ on $Y$ should be estimated for a specified time interval between the two variables.

3. BLOCKING CONFOUNDING PATHS

In light of the axioms, the causal structure in Fig. 1 is an oversimplification. There are no generic variables such as $C$, $E$, and $D$ – only time point variables, each taking the value of some property at a distinct time. Given the causal ordering of $C$, $E$, and $D$ ($C$ is a cause of $E$; $E$ is a cause of $D$), a sequential subscript may denote a time point for each variable: $C_0$, $E_1$, $D_2$. Without losing generality, we assume throughout that the subscript "0" denotes a property at its inception.

To estimate the effect $E_1 \rightarrow D_2$ and remove confounding bias, we may block the path $E_1 \leftarrow C_0 \rightarrow D_2$ by conditioning on $C_0$ (Fig. 2).

Conditioning, denoted by a box, dissociates a variable from all other variables, as denoted by crossing lines over surrounding arrows. After conditioning on $C_0$, the (conditional) association between $E_1$ and $D_2$ does not include the unwanted contribution of the confounding path.

$C_0$, however, indicates the $C$-property at just one time point before $E_1$. Between $t=0$ and $t=1$, there are an infinite number of interim $C_t$ variables ($0 < t < 1$), as shown in Fig. 3. Two $C$-variables that are close to $C_0$ and $C_1$ are labeled, respectively, $C_{0+dt}$ and $C_{1-dt}$.

In accord with the axioms of causality, the set of interim $C_t$ form a causal path between $C_0$ and $C_1$ ($C_0 \rightarrow C_{0+dt} \rightarrow \ldots \rightarrow C_{1-dt} \rightarrow C_1$), and each of these variables is also a cause of $E_1$. Therefore, there is a continuum of $C_t$, each of which creates a unique confounding path: $E_1 \leftarrow C_t \rightarrow C_1 \rightarrow D_2$ (Fig. 3). The so-called confounder $C$ is actually a set of an infinite number of confounders.

Fig. 1. A confounding path due to $C$
Fig. 2. Blocking the confounding path

Fig. 4 shows what happens after conditioning on $C_0$. One confounding path is indeed blocked, as we already saw in Fig. 2, but an infinite number of paths, $E_1 \leftarrow C_t \rightarrow C_{t+1} \rightarrow D_2$, remain open.

Fig. 4 leads to another conclusion: let $C_j$ be a member of $(C_t: 0 \leq t < 1)$. Then, the shorter the time interval between $C_j$ and $C_1$, the smaller the set of confounding paths that remain open after conditioning on $C_j$. Therefore, if we have to choose between conditioning on $C_i$ and $C_j$ ($i < j < 1$), it is better to condition on $C_j$ (less bias will remain).

Most important, however, is the following conclusion:

Rather than conditioning on $C_0$ or any other confounder, $C_j$ ($j < 1$), we should condition on $C_1$ — the variable that coincides with the exposure variable $E_1$ (Fig. 5). Since $C_1$ is located on all preceding confounding paths, conditioning on this variable will block them all. But $C_1$ is not a confounder! It is not a cause of $E_1$.

Conditioning on $C_1$ will not suffice, however, if $C_0$ affects $D_2$ not only through subsequent $C$-variables, but also through other variables, such as $V$ (Fig. 6). In that case, an infinite number of confounding paths, $E_1 \leftarrow C_{t_1} \rightarrow V_{t_2} \rightarrow V_1 \rightarrow D_2$, where $0 < t_1 < t_2 < 1$, still remain open. To remove all confounding due to $C$-variables, we have to condition on $V_1$ as well (Fig. 7). Notice that $V_1$ is not a confounder, either. It is a cause of $D_2$, but not a cause of $E_1$.
Fig. 5. Blocking the confounding paths by conditioning on $C_t$

Fig. 6. $C$ affects $D$ through some variable $V$

Fig. 7. Blocking the confounding paths by conditioning on both $C_t$ and $V_t$

4. CONFOUNDING BY PREVIOUS EXPOSURE VARIABLES

Although not widely recognized, $E$-variables before $E_1$ are confounders too. Unless the effect of $E$ on $D$ is precisely null, each of them is not only a cause of $E_1$, but also a cause of $D_2$ through $D_1$ (Fig. 8). Just like $C_t$ and $V_t$, the $E_t$ variables collectively create an infinite number of confounding paths ($E_t \leftarrow E_1 \rightarrow D_1 \rightarrow D_2$), which make an unwanted contribution to the association between $E_1$ and $D_2$.

How can we block these paths?

Obviously, we cannot follow the method for $C$ and $V$; we cannot condition on $E_1$, the exposure variable itself. At most, we may condition on some prior $E$, say $E_j (j<1)$.

To minimize confounding bias, $E_j$ should be as close as possible to $E_1$; the shorter the interval $[j, 1]$, the fewer the confounding paths that remain open and the smaller the residual bias. But as $E_j$ approaches $E_1$, it becomes similar to $E_1$, so the variance of the conditional association
between $E_1$ and $D_2$ will gradually increase: We have to pay in increased variance for reduced bias – another example of the bias-variance tradeoff. And if prior, measured, $E$-variables happen to be identical to measured $E_1$, as of some time point $k$, we cannot condition on any $E$-variable in the interval $[k,1]$.

Another solution, however, is available. Instead of conditioning on $E_i$, we may condition on $D_1$ (Fig. 9), an intermediary on all confounding paths due to previous $E$-variables. Again, the variable on which we condition to remove confounding bias is not a confounder.

5. HOW TO CONDITION ON $D_1$

Conditioning on $D_1$ is routinely performed in cohort studies, albeit for poorly stated reasons. Prevailing dogma calls for excluding prevalent disease ($D_1$="diseased") by design or analysis and estimating the effect of baseline exposure on incident disease.

Fig. 9 sheds new light on this practice. First, the diagram does not show any variable that is called incident disease – and rightly so. Neither incident disease status nor recurrent disease status are time point properties of any person; they are derived from the person’s disease status at different time points. Second, we do not estimate the exposure effect on incident (or recurrent) disease at $t=2$, but rather the exposure effect on $D_2$. That effect is estimated by the association between $E_1$ and $D_2$ conditional on $D_1$. It is not just a matter of wording, because derived variables, such as “incident disease status”, have neither causes nor effects [4]. They are mathematical entities, not natural properties of objects.

When $D$ is binary, the conditional association between $E_1$ and $D_2$ may take two forms: conditional on $D_1$="diseased" and conditional on $D_1$="disease-free". If $D_1$ is a significant modifier of the effect $E_1 \rightarrow D_2$, two stratum-specific estimates should be reported. Otherwise, we may compute a weighted average of two estimates of the effect $E_1 \rightarrow D_2$ (for example, by a “main effects" regression model). In either case, there is no reason to ignore the stratum $D_1$="diseased", other than sparse, or poor quality, data.

6. COLLIDING BIAS: THE CONSEQUENCE OF CONDITIONING ON $D_1$

Unfortunately, conditioning on $D_1$ does not settle the matter either [5]. Another kind of bias might be created: colliding bias [6]. The bias arises when two causes modify each other’s effect on some variable and we condition on that variable (a shared effect).
In certain circumstances conditioning on a shared effect (a collider) will create, or alter, an association between its causes (colliding variables).

Fig. 10 depicts the situation. Q is a cause of D, though not a confounder, and E and Q modify each other’s effects on D (denoted by a lower case letter above the modified arrow to indicate dependency on the modifier’s value).

Following conditioning on \(D_1\), a new association is created between \(E\) and \(Q\) at each time point (denoted by a dash line). As a result, we observe an infinite number of open induced paths that contribute to the conditional association between \(E_1\) and \(D_2\) — for example, \(E_1 \leftarrow E_0 - Q_0 \rightarrow Q_1 \rightarrow D_2\). That unwanted contribution is called colliding bias.

Fig. 11 shows the obvious solution. Conditioning on \(Q_1\) will block the induced paths and remove colliding bias. Again, the variable on which we condition is not a confounder.

One last problem still remains: there may be open induced paths through intermediaries between \(Q\) and \(D\), such as \(R\) (Fig. 12). We have to condition on intermediary variables between the modifier and the disease (Fig. 13), just as we had to condition on intermediary variables between the confounder and the disease (Fig. 7). Again, the variable on which we condition, \(R_1\), coincides with the exposure, \(E_1\), and is not a confounder (Fig. 13).
Fig. 12. An infinite number of open induced paths due to R-variables

Fig. 13. Blocking the induced paths by conditioning on R_1

7. SUMMARY

Fig. 14 summarizes the five types of variables on which we should condition to remove confounding bias, and some consequential colliding bias. To remove confounding bias, we should condition on three types of variables: two kinds of intermediaries on causal paths from the confounder to \( D_2 \) (\( C_1, V_1 \)); and disease status (\( D_1 \)). Since conditioning on \( D_1 \) may result in colliding bias, we should also condition on two kinds of intermediaries on causal paths from a modifier to \( D_2 \) (\( Q_1, R_1 \)).

8. DISCUSSION

Using a set of axioms of causality, we identified five types of variables on which we should condition to remove confounding bias. All variables coincide with the exposure. None is a confounder.
Fig. 14. Five types of variables for conditioning

An obvious counter-argument takes the following form: Even if the building blocks of causal reality are time point variables, many variables do not change over time. It makes no difference, for instance, whether we condition on $C_1$ or on $C_0$, or on any $C_t$. They are essentially the same variable.

We offer the following answers:

First, in contemporary practice, many variables are clearly time dependent: smoking, drinking, weight, drug use, mental states, and so on. In those cases, conditioning on a variable at one time point is not always equivalent to conditioning on a variable at a different time point.

Second, in an indeterministic universe no variable is endowed with guaranteed stability over time. Those who think otherwise should recall our genes, time-stable variables a century ago, which turned into not-so-stable variables with contemporary gene therapy, and might become classic time-varying variables in another century. Sound methodology, on the other hand, provides for time-stable reasoning.

Third, methodological arguments prescribe a logical course of action and should not be mixed with practical considerations. In practice, we never condition on the variables that are shown in Figs. 1-14. We always condition on an imputed version of the variable of interest (e.g., $C_{IMPUTED}$) – the variable that exists in our computer when we run the analysis software [4]. That variable might differ from the variable of interest and from any variable along the measurement process.

Furthermore, which variable is replaced by $C_{IMPUTED}$ is a matter of interpretation, because valid substitution requires only some form of association between the variable of interest and its substitute [4]. For instance, $C_{IMPUTED}$ may substitute for $C_0$ when the latter was measured, because the two are associated through a causal path ($C_0 \rightarrow C_{MEASURED} \rightarrow C_{IMPUTED}$). But it is equally valid to say that $C_{IMPUTED}$ substitutes for $C_t$ – even if $C_0$ was measured – because $C_{IMPUTED}$ and $C_t$ are associated through an open path ($C_t \leftarrow C_0 \rightarrow C_{MEASURED} \rightarrow C_{IMPUTED}$). In both cases the imputed variable provides information on the values of a variable of interest. Information bias aside, it does not matter which causal structure accounts for the association between the variable of interest and its substitute. Moreover, if the effect of $C_0$ on $C_t$ is so strong that the two variables practically take the same value, then $C_{IMPUTED}$ would be a good imputation for $C_t$ when $C_0$ was measured. In this sense $C_t$ is sometimes called a “time-stable” variable (even though its value is not inherently fixed over time).

In summary, causal diagrams, along with axioms of causality, reveal the types of variables that
should be considered when removing confounding bias. The conclusion that was reached here stands in sharp contrast to what is widely assumed. Of course, a different conclusion may be reached on the basis of a different axiomatization of causality, provided that coherent axioms are explicitly stated. It is crucial, however, to keep in mind the sharp distinction between an axiom of causality [3] and a definition of causality [7]: the former makes a bold claim about the way causality works; the latter trivially replaces some long phrase with a short phrase [8]. Axioms are essential for logical inference; definitions are not.

CONSENT

It is not applicable.

ETHICAL APPROVAL

It is not applicable.

COMPETING INTERESTS

Authors have declared that no competing interests exist.

REFERENCES