

Dr. Walter W. Piegorsch
University of Arizona
and
Dr. Stephen Portnoy
University of Illinois-Champaign

4 March, 2007

Dear Dr. Piegorsch and Dr. Portnoy,

Please find included a new submission to the Theory and Methods section of the Journal of the American Statistical Association, entitled *Bias Correction in Non-Differentiable Estimating Equations for Optimal Dynamic Regimes*.

In this paper, we discuss and provide a method to reduce the asymptotic bias that arises in g-estimating equations for optimal dynamic treatment regimes under particular data distributions that are not uncommon. This topic is extremely novel: in the dynamic regimes literature, only Robins (2004, *Proceedings of the Second Seattle Symposium on Biostatistics*) has noted the existence of this bias, but as yet there is no bias correction method.

There is currently great interest within the statistical community on dynamic treatment regimes as an emerging area of research, as evidenced by the two-week summer programme planned for June of 2007 by the Statistical and Applied Mathematical Sciences Institute and the discussion that followed Dr. Susan Murphy's 2003 paper in the Journal of the Royal Statistical Society. This paper will also be of interest to a broad statistical readership as the methods used fall into the class of pre-test estimators, which are used in a variety of statistical settings.

Best wishes,

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