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The Challenges of Estimating the Causal Effect of Online Display Advertising

In general the metrics used to evaluate success in online display advertising have nothing to do with measuring effectiveness. However, the effectiveness of the advertising is ultimately what any marketer should care about. There are many challenges associated with estimating the effect of the advertising. Targeted Maximum Likelihood Estimation (TMLE) can address many of these challenges. In this talk we will present an analysis of online display advertising campaigns using TMLE. We will compare and contrast TMLE versus other methods. In addition, we will discuss pragmatic issues regarding estimating causal effects in the online display ecosystem.