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Value maximization methods are based on forming an estimator of  $V(d) = E d Y$  and then directly maximizing this estimator over  $d$  in some class of DTRs, say  $D$ . Value maximization methods include outcome weighted learning [9, 14], augmented value maximization [10, 12, 13], and

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structural mean models. We give a version of outcome weighted learning in the subsequent section.

## Estimation of Optimal Dynamic Treatment Regimes

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