

Beyond Exchangeability: Distribution-Shift-Aware Integration of External Control Data in Randomized Trials

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Motivation

Setup and Trial-Only Benchmark

Exploiting Distribution Shifts

Augmented Estimator and Asymptotic Properties

Adaptive Shrinkage Estimator

Numerical Experiments

Takeaways

Randomized trials: the gold standard, with caveats

- ▶ Randomized controlled trials (RCTs) are the gold standard for causal effects: randomization removes confounding *by design*.
- ▶ In practice, however, trial estimates are often not precise enough:
 - ▶ optimistic assumptions about event rates, follow-up, and accrual;
 - ▶ costly and slow to scale.
- ▶ This motivates augmenting an RCT with auxiliary external data, e.g., historical trials, registries, electronic health records, claims. (Pocock, 1976; Colnet et al., 2024)

External controls (EC)

- ▶ For studies of an *experimental* intervention, the auxiliary data often contain **only untreated subjects**.
- ▶ These are used as **external controls (EC)**.
- ▶ Central question:

*How can we use EC data to improve efficiency
without introducing bias?*

RCT (treated + control)
randomized $T \in \{0, 1\}$ small / underpowered
+
External Controls
untreated only ($T = 0$) large, but different

The exchangeability assumption

- ▶ The standard route assumes **exchangeability**: conditional on covariates, untreated outcomes are comparable across trial and EC,

$$p(y_0 \mid \mathbf{x}) = q(y_0 \mid \mathbf{x}) \quad \left(\text{or the weaker mean version } \mathbb{E}_p(Y_0 \mid \mathbf{x}) = \mathbb{E}_q(Y_0 \mid \mathbf{x}) \right).$$

- ▶ Then EC subjects **directly** inform untreated outcomes in the trial.
- ▶ A large literature borrows EC information under this assumption. (Dahabreh et al., 2019; Li et al., 2023; Valancius et al., 2024)

$p(\cdot)$ and $q(\cdot)$ denote the distributions in the RCT and EC populations.

But exchangeability often fails

- ▶ Differences in **eligibility criteria**, **standard of care**, **calendar time**, **recruitment**, and **measurement** induce **distribution shift**.
- ▶ EC subjects are then *systematically different* from trial controls.
- ▶ Existing remedies are **guarded / defensive**:
 - ▶ select compatible controls; downweight, discount, or shrink external information.
(Rosenman et al., 2023; Yang et al., 2023; Gao et al., 2024)
- ▶ Limitations:
 - ▶ they improve robustness but may **discard or attenuate useful information**;
 - ▶ they typically improve **only for the control arm**.

This work: be *distribution-shift-aware*

*Don't assume the shift away; instead, **model it explicitly and exploit it**.*

1. A framework to integrate EC data **without exchangeability**, by exploiting distribution shifts.
2. **Calibration-based** augmented estimating functions from trial-only EIFs, using *both* covariate and concept shift $\Rightarrow$ improve **both** arms.
3. Practical augmented estimators by directly modeling / estimating the shifts.
4. A data-adaptive **shrinkage** estimator: consistent under shift-model misspecification, with **guaranteed efficiency dominance** over trial-only inference.

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Data structure and notation

- ▶ Source indicator R : $R = 1$ for RCT, $R = 0$ for EC.
- ▶ Covariate $\mathbf{X}$, outcome Y , treatment $T \in \{0, 1\}$; potential outcomes $Y = TY_1 + (1 - T)Y_0$.
- ▶ Observed data $\mathcal{O}$: N i.i.d. copies of $(R, T, \mathbf{X}, Y)$, with $n/N \rightarrow \kappa \in (0, 1)$.

	R	T	Y_1	Y_0	$\mathbf{X}$
RCT $\mathcal{O}_1 = \{(r_i = 1, t_i, \mathbf{x}_i, y_i)\}_{i=1}^n$	1	1	✓		✓
	1	0		✓	✓
EC $\mathcal{O}_2 = \{(r_i = 0, t_i = 0, \mathbf{x}_i, y_i)\}_{i=n+1}^N$	0	0		✓	✓

Estimand and the RCT design

- ▶ Target: the **average treatment effect (ATE)** in the trial population,

$$\tau = \tau_1 - \tau_0, \quad \tau_t = \mathbb{E}(Y_t \mid R = 1), \quad t \in \{0, 1\}.$$

- ▶ **Assumption 1** (randomization in the trial):

$$(i) \quad T \perp\!\!\!\perp (\mathbf{X}, Y_0, Y_1) \mid R = 1; \quad (ii) \quad 0 < \pi = \text{pr}(T = 1 \mid R = 1) < 1.$$

- ▶ Simple **gold-standard** trial estimators: treated / control sample means

$$\tilde{\tau}_1^{\text{gs}} = \frac{\sum_{i=1}^n t_i y_i}{\sum_{i=1}^n t_i}, \quad \tilde{\tau}_0^{\text{gs}} = \frac{\sum_{i=1}^n (1 - t_i) y_i}{\sum_{i=1}^n (1 - t_i)}.$$

Trial-only efficient influence functions (the benchmark)

- ▶ Let $\mu_t(\mathbf{x}) = \mathbb{E}(Y \mid \mathbf{x}, t, R = 1)$. The trial-only **EIFs** for τ_1 and τ_0 (Robins et al., 1994)

$$\begin{aligned}\tilde{\psi}_1 &= \frac{RT}{\kappa\pi}\{Y - \mu_1(\mathbf{X})\} + \frac{R}{\kappa}\{\mu_1(\mathbf{X}) - \tau_1\}, \\ \tilde{\psi}_0 &= \frac{R(1-T)}{\kappa(1-\pi)}\{Y - \mu_0(\mathbf{X})\} + \frac{R}{\kappa}\{\mu_0(\mathbf{X}) - \tau_0\}.\end{aligned}$$

- ▶ Set $\tilde{\psi} = \tilde{\psi}_1 - \tilde{\psi}_0$. The **trial-only semiparametric efficiency bound** of τ is

$$\tilde{B} = \mathbb{E}(\tilde{\psi}^2).$$

- ▶ This is the **best we can do with the trial alone**, and thus serves as our benchmark.

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Beyond exchangeability: model the shift

- Capture the discrepancy between the two sources by two **density ratios**:

$$\underbrace{a(\mathbf{x}) = \frac{q(\mathbf{x})}{p(\mathbf{x})}}_{\text{covariate shift}} \quad \text{and} \quad \underbrace{b(\mathbf{x}, y_0) = \frac{q(y_0 \mid \mathbf{x})}{p(y_0 \mid \mathbf{x})}}_{\text{concept shift}}.$$

- Exchangeability is the special case $b(\mathbf{x}, y_0) \equiv 1$.
- Define the induced **source-probability weights**:

$$k(\mathbf{x}) = \text{pr}(R = 1 \mid \mathbf{x}) = \frac{\kappa}{\kappa + (1 - \kappa)a(\mathbf{x})},$$
$$\rho(\mathbf{x}, y_0) = \text{pr}(R = 1 \mid \mathbf{x}, y_0, T = 0) = \frac{\kappa(1 - \pi)}{\kappa(1 - \pi) + (1 - \kappa)a(\mathbf{x})b(\mathbf{x}, y_0)}.$$

Distribution balancing

Lemma 1 (Balancing). Under Assumption 1, for any integrable $g_1(\mathbf{x})$ and $g_2(\mathbf{x}, y_0)$,

$$\begin{aligned}\mathbb{E}\{g_1(\mathbf{X}) \mid R = 1\} &= \mathbb{E}\left\{\frac{k(\mathbf{X})}{\kappa} g_1(\mathbf{X})\right\}, \\ \mathbb{E}\{g_2(\mathbf{X}, Y_0) \mid R = 1\} &= \mathbb{E}\left\{\frac{1-T}{\kappa(1-\pi)} \rho(\mathbf{X}, Y_0) g_2(\mathbf{X}, Y_0)\right\}.\end{aligned}$$

- ▶ Reweighting by k and ρ transports expectations from the *trial* data to the *pooled* population.
- ▶ This is the engine for augmenting trial-only estimating functions with EC data.

EC-augmented estimating function: treated arm τ_1

- For τ_1 , the EC sample contributes *only covariate information* (through $\mathbf{X}$).

$$\text{trial-only: } \tilde{\psi}_1 = \frac{RT}{\kappa\pi} \{Y - \mu_1(\mathbf{X})\} + \frac{R}{\kappa} \{\mu_1(\mathbf{X}) - \tau_1\},$$

$$\text{augmented: } \psi_1 = \underbrace{\frac{RT}{\kappa\pi} \{Y - \mu_1(\mathbf{X})\}}_{\text{unchanged}} + \underbrace{\frac{k(\mathbf{X})}{\kappa} \{\mu_1(\mathbf{X}) - \tau_1\}}_{\text{covariate contribution}}.$$

- Single change: $\frac{R}{\kappa} \rightsquigarrow \frac{k(\mathbf{X})}{\kappa}$ — the *covariate-shift* weight that anchors the regression term to the *pooled* population.

EC-augmented estimating function: control arm τ_0

- ▶ For τ_0 , the EC sample contributes **untreated-outcome** and **covariate** information.

$$\text{trial-only: } \tilde{\psi}_0 = \frac{R(1-T)}{\kappa(1-\pi)} \{Y - \mu_0(\mathbf{X})\} + \frac{R}{\kappa} \{\mu_0(\mathbf{X}) - \tau_0\},$$

$$\text{augmented: } \psi_0 = \underbrace{\frac{(1-T)\rho(\mathbf{X}, Y)}{\kappa(1-\pi)} \{Y - \mu_0(\mathbf{X})\}}_{\text{outcome contribution}} + \underbrace{\frac{k(\mathbf{X})}{\kappa} \{\mu_0(\mathbf{X}) - \tau_0\}}_{\text{covariate contribution}}.$$

- $R(1-T) \rightsquigarrow (1-T)\rho(\mathbf{X}, Y)$: **concept**-shift weight — borrows EC *untreated outcomes* over *all* untreated units.
- $R \rightsquigarrow k(\mathbf{X})$: **covariate**-shift weight (*same* correction as τ_1) — anchors the regression term to the pooled population.

Validity and guaranteed efficiency gain

Proposition 1 (Efficiency gain). We have $\mathbb{E}(\psi_t) = 0$ for $t \in \{0, 1\}$, and

$$\mathbb{E}(\psi_1^2) - \mathbb{E}(\tilde{\psi}_1^2) = -\frac{1}{\kappa^2} \mathbb{E}[\{\mu_1(\mathbf{X}) - \tau_1\}^2 k(\mathbf{X})\{1 - k(\mathbf{X})\}] \leq 0,$$

$$\begin{aligned} \mathbb{E}(\psi_0^2) - \mathbb{E}(\tilde{\psi}_0^2) = & -\frac{1}{\kappa^2} \mathbb{E}[\{\mu_0(\mathbf{X}) - \tau_0\}^2 k(\mathbf{X})\{1 - k(\mathbf{X})\}] \\ & - \frac{1}{\kappa^2(1-\pi)^2} \mathbb{E}[(1-T)\{Y - \mu_0(\mathbf{X})\}^2 \rho(\mathbf{X}, Y)\{1 - \rho(\mathbf{X}, Y)\}] \leq 0. \end{aligned}$$

Equalities hold if and only if $\kappa = 1$ (i.e. no EC data). In addition, let $\psi = \psi_1 - \psi_0$, and we have $\mathbb{E}(\psi^2) - \mathbb{E}(\tilde{\psi}^2) \leq 0$, and the equality holds if and only if $\kappa = 1$.

- ▶ Variance **never increases**; strictly smaller whenever EC data are present.
- ▶ EC improves **both arms**: covariate shift helps τ_1 ; covariate + concept shift help τ_0 .

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Constructing the augmented estimator

- ▶ Posit parametric **working models** $k(\mathbf{x}; \alpha)$, $\rho(\mathbf{x}, y_0; \beta)$, $\mu_t(\mathbf{x}; \gamma_t)$, with $\sqrt{N}$ -consistent nuisance estimators.
- ▶ Solve the empirical moment equations from ψ_1, ψ_0 :

$$\hat{\tau}_1 = \sum_{i=1}^N \left[\frac{r_i t_i}{\hat{\pi}} \{y_i - \mu_1(\mathbf{x}_i; \hat{\gamma}_1)\} + k(\mathbf{x}_i; \hat{\alpha}) \mu_1(\mathbf{x}_i; \hat{\gamma}_1) \right] / \sum_{i=1}^N k(\mathbf{x}_i; \hat{\alpha}),$$

$$\hat{\tau}_0 = \sum_{i=1}^N \left[\frac{1-t_i}{1-\hat{\pi}} \rho(\mathbf{x}_i, y_i; \hat{\beta}) \{y_i - \mu_0(\mathbf{x}_i; \hat{\gamma}_0)\} + k(\mathbf{x}_i; \hat{\alpha}) \mu_0(\mathbf{x}_i; \hat{\gamma}_0) \right] / \sum_{i=1}^N k(\mathbf{x}_i; \hat{\alpha}).$$

- ▶ ATE estimator: $\hat{\tau} = \hat{\tau}_1 - \hat{\tau}_0$.

Consistency

Theorem 2 (Consistency). Under standard regularity conditions:

- ▶ $\hat{\tau}_1$ is consistent and asymptotically normal (CAN) if $k(\mathbf{x}; \boldsymbol{\alpha}^*) = k(\mathbf{x})$;
 - ▶ $\hat{\tau}_0$ is CAN if $k(\mathbf{x}; \boldsymbol{\alpha}^*) = k(\mathbf{x})$ and $\rho(\mathbf{x}, y_0; \boldsymbol{\beta}^*) = \rho(\mathbf{x}, y_0)$.
-
- ▶ Consistency hinges on correctly modeling the shifts k, ρ (equivalently $a(\mathbf{x}), b(\mathbf{x}, y_0)$).
 - ▶ Robust to misspecification of the outcome models μ_t , a robustness flavor inherited from the trial-only EIFs.

Asymptotic distribution

Theorem 3 (Asymptotic representation). If all working models are correctly specified, then

$$\begin{aligned}\sqrt{N}(\hat{\tau}_1 - \tau_1) &= N^{-1/2} \sum_{i=1}^N \psi_{1,i} + \underbrace{\Gamma_1 \sqrt{N}(\hat{\alpha} - \alpha^*)}_{\text{from estimating the shift}} + o_p(1), \\ \sqrt{N}(\hat{\tau}_0 - \tau_0) &= N^{-1/2} \sum_{i=1}^N \psi_{0,i} + \underbrace{\Gamma_0 \sqrt{N}(\hat{\alpha} - \alpha^*) + \Gamma_\rho \sqrt{N}(\hat{\beta} - \beta^*)}_{\text{from estimating the shift}} + o_p(1).\end{aligned}$$

- ▶ Estimating the **shift** parameters (α, β) affects efficiency;
- ▶ Estimating the **outcome** parameters (γ_0, γ_1) does *not*.

Two regimes for the shift

- ▶ **Known shifts** (from design or reliable external knowledge): the remainder terms vanish, and

$$\sqrt{N}(\hat{\tau}_t - \tau_t) \xrightarrow{d} \mathcal{N}\{0, \mathbb{E}(\psi_t^2)\} \quad \Rightarrow \quad \text{efficiency gain over trial-only.}$$

- ▶ **Validation data** (auxiliary sample of size m , $m/N \rightarrow \xi$):

$$\sigma_{t,\text{val}}^2 = \mathbb{E}(\psi_t^2) + \underbrace{\xi^{-1} \cdot (\text{shift-estimation variance})}_{= O(\xi^{-1})}.$$

The extra term **vanishes** as the validation sample grows $\Rightarrow$ recover the known-shift efficiency.

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Why shrinkage?

- ▶ In practice the shifts are **unknown** — they must be modeled *and* estimated from data.
- ▶ Two distinct risks for the augmented estimator $\hat{\tau}_t$:
 - ▶ **misspecified** $k, \rho \Rightarrow$ **bias** (inconsistency);
 - ▶ even when correctly specified, $\hat{\tau}_t$ could be **less efficient** than trial-only due to the extra variability of estimating the shift.
- ▶ We want a single estimator that is
 - ▶ **consistent** regardless of model specification, and
 - ▶ **at least as efficient** as the trial-only benchmark, keeping the gain whenever EC is informative.

Adaptive shrinkage

- ▶ Combine the trial-only estimator $\tilde{\tau}_t$ and augmented estimators $\hat{\tau}_t$ along a one-parameter family:

$$\hat{\tau}_t(\lambda_t) = \tilde{\tau}_t + \lambda_t(\hat{\tau}_t - \tilde{\tau}_t), \quad \lambda_t \in \mathbb{R}.$$

- ▶ $\hat{\tau}_t(0) = \tilde{\tau}_t$, and $\hat{\tau}_t(1) = \hat{\tau}_t$.
1. **Consistency:** if $\hat{\tau}_t$ is biased (shift model misspecified), we want $\lambda_t \rightarrow 0$, so the combination collapses to the consistent trial-only $\tilde{\tau}_t$.
 2. **Efficiency:** if $\hat{\tau}_t$ is consistent, then $\hat{\tau}_t(\lambda_t)$ is consistent for every λ_t , so we are free to choose λ_t to minimize the variance.

Adaptive shrinkage: optimal weight

- ▶ If $\hat{\tau}_t$ is consistent, $\hat{\tau}_t(\lambda_t)$ is consistent for every λ_t — so pick λ_t to **minimize the variance**.
- ▶ Minimizing $\text{var}\{\hat{\tau}_t(\lambda_t)\}$ over λ_t gives the optimal weight

$$\lambda_t^* = -\frac{\text{cov}(\hat{\tau}_t - \tilde{\tau}_t, \tilde{\tau}_t)}{\text{var}(\hat{\tau}_t - \tilde{\tau}_t)},$$

and the resulting variance dominates *both* components:

$$\sigma_t^2 := \text{var}\{\hat{\tau}_t(\lambda_t^*)\} \leq \min\{\text{var}(\tilde{\tau}_t), \text{var}(\hat{\tau}_t)\}.$$

Adaptive shrinkage: data-adaptive weight

- ▶ Define the gap $D_t = \hat{\tau}_t - \tilde{\tau}_t$, and $\text{var}(D_t) = O(N^{-1})$.
 - ▶ $\hat{\tau}_t$ consistent: $D_t = O_p(N^{-1/2})$;
 - ▶ otherwise: $D_t = c_t^* + O_p(N^{-1/2}) = O_p(1)$;
- ▶ To facilitate adaptive shrinkage driven by the consistency of $\hat{\tau}_t$, define

$$\delta_{t,N} = \frac{\text{var}(D_t)}{\text{var}(D_t) + D_t^4} \longrightarrow \begin{cases} 1, & \hat{\tau}_t \text{ consistent,} \\ 0, & \text{otherwise.} \end{cases}$$

- ▶ Shrinkage weight

$$\lambda_{t,N} = \delta_{t,N} \lambda_t^* \longrightarrow \begin{cases} \lambda_t^*, & \hat{\tau}_t \text{ consistent,} \\ 0, & \text{otherwise.} \end{cases}$$

- ▶ The shrinkage estimator is $\hat{\tau}_t^{(s)} = \hat{\tau}_t(\hat{\lambda}_{t,N})$.

Guarantees: consistency + efficiency dominance

Theorem 4 (Adaptive shrinkage). The shrinkage estimator $\hat{\tau}_t^{(s)}$ is CAN regardless of model specification:

- (i) if $\hat{\tau}_t$ is inconsistent, then $\hat{\tau}_t^{(s)}$ behaves like the trial-only $\tilde{\tau}_t$;
- (ii) if $\hat{\tau}_t$ is consistent, then $\sqrt{N}\{\hat{\tau}_t^{(s)} - \tau_t\} \xrightarrow{d} \mathcal{N}(0, \sigma_t^2)$, with $\sigma_t^2 \leq \min\{\text{var}(\tilde{\tau}_t), \text{var}(\hat{\tau}_t)\}$.

Corollary

The asymptotic variance of $\hat{\tau}_t^{(s)}$ is **never larger** than that of the trial-only estimator $\tilde{\tau}_t$ — for any choice of working models.

A safe estimator: efficiency dominance with guaranteed consistency.

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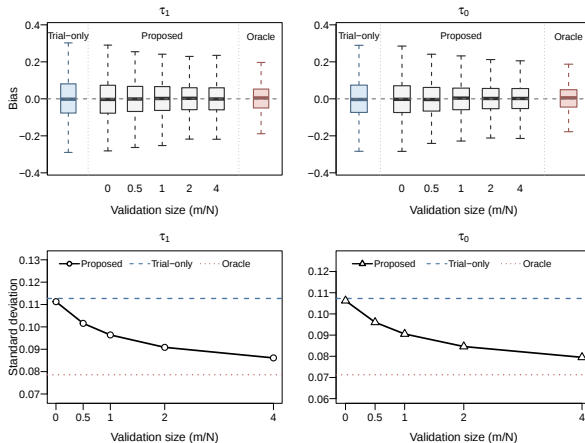
Takeaways

Simulations

- ▶ **Trial:** $X \sim \mathcal{N}(1.5, 0.8^2)$, $Y_t \mid x \sim \mathcal{N}\{\mu_t(x), 0.8^2\}$ with $\mu_1(x) = 2 + x + 0.6e^x$, $\mu_0(x) = 1 + 1.5x + 0.5e^x$.
- ▶ **External controls:** $X \sim \mathcal{N}(1, 1)$, $Y \mid x \sim \mathcal{N}\{0.5 + \mu_0(x), 0.8^2\}$.
 $\Rightarrow$ EC differs from the trial in **both** the X -marginal *and* $Y_0 \mid X$.
- ▶ Sizes $n = 1500$, $N = 3500$, $\pi = 0.5$.
- ▶ True shifts: $k(x; \boldsymbol{\alpha}) = \text{expit}(\alpha_0 + \alpha_1 x + \alpha_2 x^2)$,
 $\rho(x, y; \boldsymbol{\beta}) = \text{expit}(\beta_0 + \beta_1 x + \beta_2 x^2 + \beta_3 e^x + \beta_4 y)$.

Experiment 1: efficiency gains under correct model specification

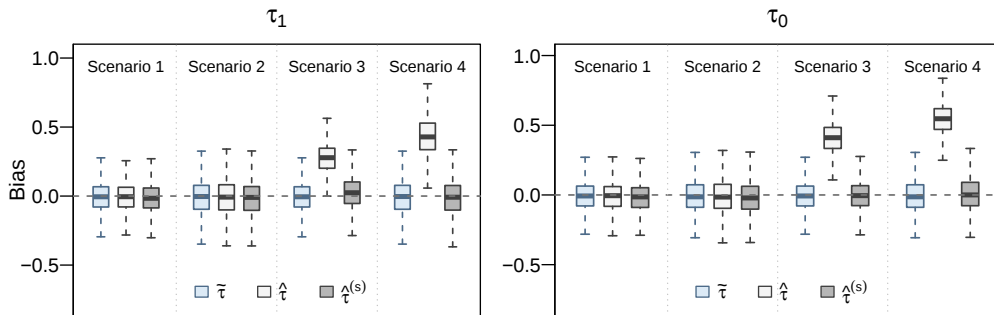
- Regimes: no info / validation data ($m/N \in \{0.5, 1, 2, 4\}$) / oracle (known shifts).



- All unbiased (top); proposed SD decreases from trial-only toward the oracle as validation grows (bottom).

Experiment 2: robustness to misspecification

- Four scenarios: (1) all correct; (2) μ_t wrong; (3) k, ρ wrong; (4) all wrong.

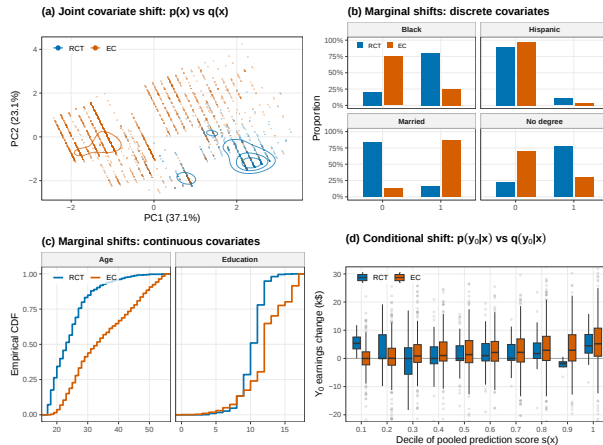


- Augmented $\hat{\tau}$ is unbiased in (1)–(2) [robust to μ_t], but **biased** in (3)–(4);
- the shrinkage $\hat{\tau}^{(s)}$ stays **centered at the truth in all scenarios**.

Real data: LaLonde NSW + PSID

- ▶ **Data:** NSW — a randomized job-training trial (RCT); PSID — an observational external-control group (untreated). (Lalonde, 1986; Dehejia and Wahba, 1999)
- ▶ **Outcome:** change in earnings, $re_dif = re78 - re75$.
- ▶ **Covariates (6):** age, education, black, hispanic, married, no-degree.
- ▶ **Design:** random 50/50 split $\Rightarrow$ primary + validation sample; logistic working models for $k(\mathbf{x})$ and $\rho(\mathbf{x}, y_0)$.

Distribution shift is real: NSW vs. PSID



- ▶ (a) PCA separation and (b,c) marginal **covariate shift**; (d) Y_0 differs within score deciles $\Rightarrow$ **concept shift**.

Real data: results

Estimand		Trial-only $\tilde{\tau}_t$	Without validation set		With validation set	
			Augmented $\hat{\tau}_t$	Shrinkage $\hat{\tau}_t^{(s)}$	Augmented $\hat{\tau}_t$	Shrinkage $\hat{\tau}_t^{(s)}$
τ_1	Est. (SD)	2.418 (0.551)	2.399 (0.568)	2.444 (0.543)	2.416 (0.546)	2.411 (0.542)
τ_0	Est. (SD)	1.567 (0.436)	1.686 (0.429)	1.787 (0.427)	1.647 (0.355)	1.653 (0.355)
τ	Est. (SD)	0.851 (0.702)	0.713 (0.711)	0.907 (0.701)	0.769 (0.649)	0.759 (0.648)

- ▶ Shrinkage SDs are $\leq$ trial-only across τ_1, τ_0, τ — the efficiency safeguard holds.
- ▶ With a validation set, the EC-augmented estimators show clearer variance reductions (especially τ_0, τ), and shrinkage preserves these gains.

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- ▶ We integrate external controls by **modeling the distribution shift** rather than assuming exchangeability.
- ▶ **EC-augmented** estimating functions exploit *both* covariate and concept shifts $\Rightarrow$ improve inference for *both* arms.
- ▶ Practical augmented estimators by directly modeling / estimating the shifts.
- ▶ **Adaptive shrinkage** estimators:
 - ▶ remains consistent under shift-model misspecification;
 - ▶ is asymptotically **never less efficient** than the trial-only benchmark.
- ▶ Finite-sample gains confirmed on synthetic experiments and the NSW/PSID benchmark.

Thank you!

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