

A hand in a suit sleeve is lighting a fuse. The fuse is positioned next to a row of seven wooden blocks of varying heights on a wooden surface. The background is a dark, textured wood.

# Causal Inference Theory and Applications in Enterprise Computing

Dr. Matthias Uflacker, Johannes Huegle, Christopher Schmidt

April 24, 2019

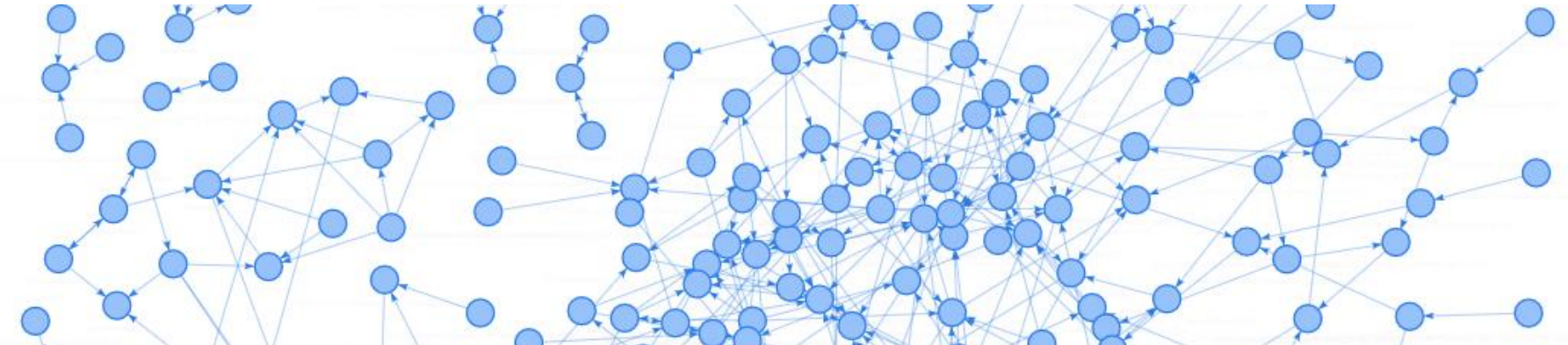
# Agenda

April 24, 2019

- **Recap of Theoretical Background**
- **Constraint-Based Causal Structure Learning**
  1. Introduction
  2. Constraint-Based Causal Structure Learning
  3. PC Algorithm
  4. PC Algorithm in the Cooling House Example
  5. Extensions of the PC Algorithm
  6. Excursion: Other Causal Structure Learning Concepts
- **Causal Inference in Application**
- **Outlook: Group Work on Research Topics**

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## Recap of Theoretical Background

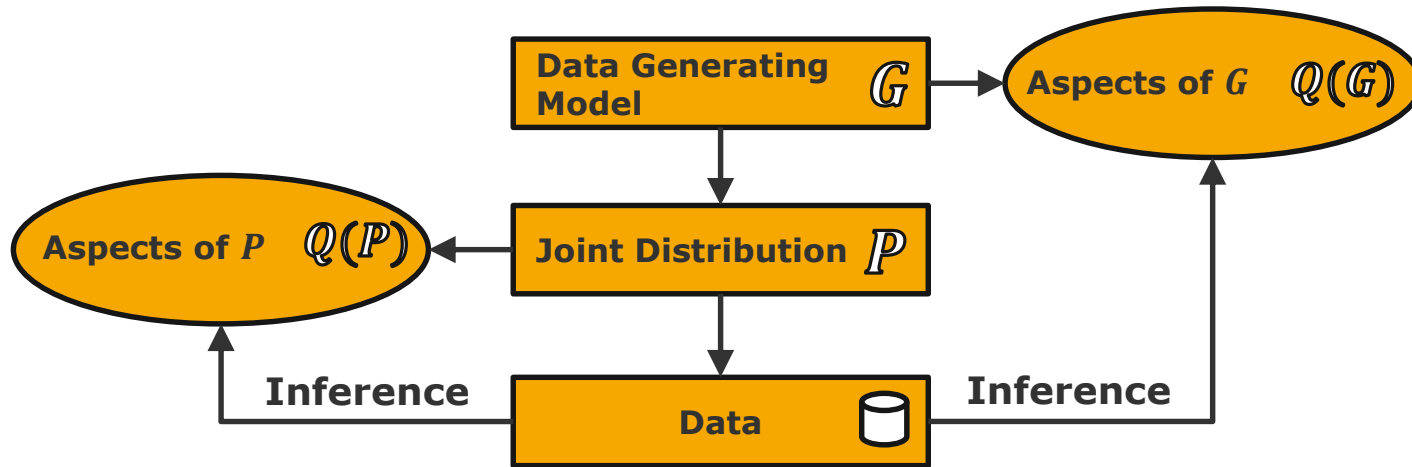


# Recap of Theoretical Background

## Causal Inference in a Nutshell

### Traditional Statistical Inference Paradigm

### Paradigm of Structural Causal Models



E.g., what is the sailors' probability of recovery when **we see** a treatment with lemons?

$$Q(P) = P(\text{recovery}|\text{lemons})$$

E.g., what is the sailors' probability of recovery if **we do** treat them with lemons?

$$Q(G) = P(\text{recovery}|\text{do}(\text{lemons}))$$

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# Recap of Theoretical Background

## Causal Graphical Models

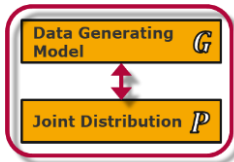
- Causal Structures formalized by *DAG (directed acyclic graph)*  $G$  with random variables  $V_1, \dots, V_n$  as vertices.

- *Causal Sufficiency*, *Causal Faithfulness* and *Global Markov Condition* imply
$$(X \perp Y | Z)_G \Leftrightarrow (X \perp Y | Z)_P.$$

- *Local Markov Condition* states that the density  $p(v_1, \dots, v_n)$  then factorizes into

$$p(v_1, \dots, v_n) = \prod_{i=1}^n p(v_i | Pa(v_i)).$$

- Causal conditional  $p(v_j | Pa(v_j))$  represent *causal mechanisms*.

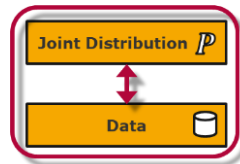


# Recap of Theoretical Background

## Statistical Inference

- *Null Hypothesis*  $H_0$  is the claim that is initially assumed to be true
- *Alternative Hypothesis*  $H_1$  is a claim that contradicts the  $H_0$
- How to test a hypothesis?
  - Approximate  $T$  under  $H_0$  by a known distribution
  - Different distributions yield to different tests, e.g.,  $T$ -test,  $\chi^2$ -test, etc.
  - Derive rejection criteria for  $H_0$ 
    - *c-value*: reject  $H_0$  if  $T(x_n) > c$  for a  $c \in \mathbb{R}$
    - *p-value*: reject  $H_0$  if  $P_{H_0}(T(X) > T(x)) < \alpha$
- *(Conditional) Independence Test*

Distribution of  $V_1, \dots, V_N \Rightarrow$  dependence measures  $T(V_i, V_j, \mathcal{S}) \Rightarrow$  test  $H_0: t = 0$
- Allows for *constraint-based causal structure learning*





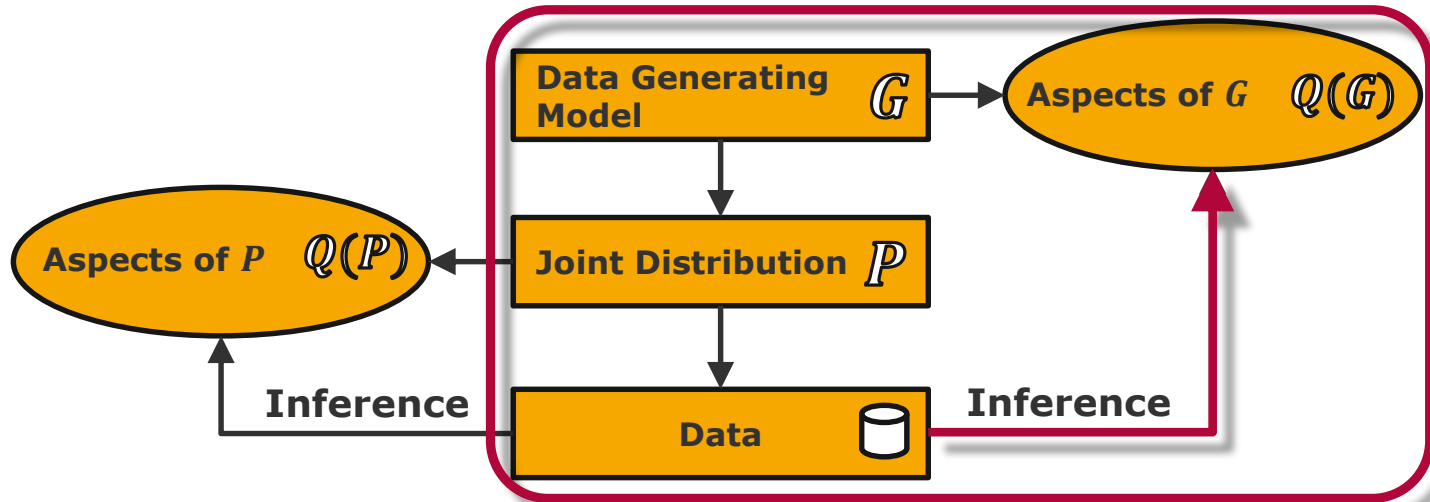
# Constraint-Based Causal Structure Learning

# 1. Introduction

## The Concept

### Traditional Statistical Inference Paradigm

### Paradigm of Structural Causal Models



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E.g., what is the sailors' probability of recovery when **we see** a treatment with lemons?

$$Q(P) = P(\text{recovery}|\text{lemons})$$

E.g., what is the sailors' probability of recovery if **we do** treat them with lemons?

$$Q(G) = P(\text{recovery}|\text{do}(\text{lemons}))$$



# 1. Introduction

## Recap: Basis of Causal Structure Learning (Pearl et al.)

### ■ Assumptions:

- Causal Sufficiency
- Global Markov Condition
- Causal Faithfulness

### ■ Causal Structure Learning:

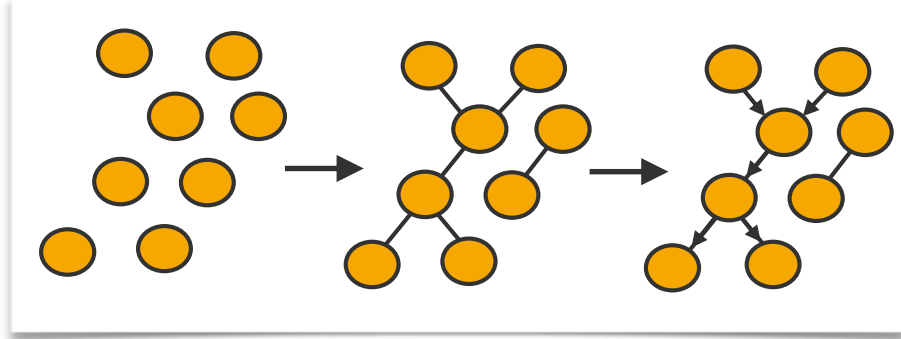
- Accept only those DAG's  $G$  as causal hypothesis for which

$$(X \perp Y | Z)_G \Leftrightarrow (X \perp Y | Z)_P.$$

- Identifies causal DAG up to *Markov equivalence class* (DAGs that imply the same conditional independencies)
- The Markov equivalence class of a DAG  $G$  includes all DAGs  $G'$  that have the same *skeleton  $C$*  and the same  *$v$ -structures*
- Markov equivalence class of the true DAG  $G$  that can be uniquely described by a *completed partially directed acyclic graph (CPDAG)*

## 2. Constraint-Based Causal Structure Learning

### Algorithmic Construction (I/II)



#### Idea:

1. Construct skeleton  $\mathcal{C}$
2. Find  $v$ -structures
3. Direct further edges that follow from
  - Graph is acyclic
  - All  $v$ -structures have been found in 2

➔ IC algorithm by Verma and Pearl (1990) to reconstruct CPDAG  $G$  from  $P$

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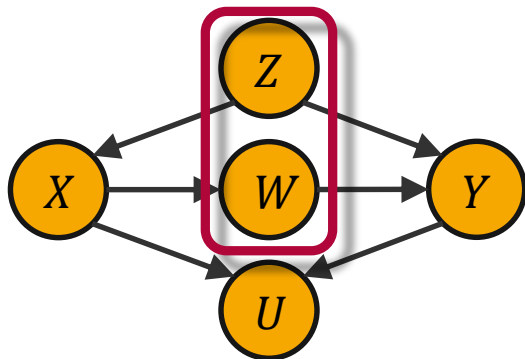
## 2. Constraint-Based Causal Structure Learning

### Algorithmic Construction (II/II)

#### Theorem

Assume Markov condition and faithfulness holds. Then  $X$  and  $Y$  are linked by an edge if and only if there is no set  $S(X, Y)$  such that  $(X \perp Y | S(X, Y))_P$ .

- I.e., dependence mediated by other variables can be screened off by conditioning on an *appropriate* set



- $X \perp Y | \{Z, W\}$
- But not:
  - $X \perp Y | U$
  - $X \perp Y | \{Z, W, U\}$

...but not by conditioning on all other variables!

- $S(X, Y)$  is called *separation set of X and Y*

# 3. PC Algorithm

## The Idea

### Question:

How to find the appropriate separation sets  $S(V_i, V_j)$  for all variables  $V_i$  and  $V_j$ ?

- Check  $V_i \perp V_j \mid S(V_i, V_j)$  for all possible separation sets  $S(V_i, V_j) \subseteq V \setminus \{V_i, V_j\}$ 
  - Computationally infeasible for large  $V$

- Efficient construction of the skeleton  $\mathcal{C}$

Iteration over size of the separation sets  $S$ :

1. Remove all edges  $X - Y$  with  $X \perp Y$
2. Remove all edges  $X - Y$   
for which there is an adjacent  $Z \neq Y$  of  $X$  with  $X \perp Y \mid Z$
3. Remove all edges  $X - Y$   
for which there are two adjacent  $Z_1, Z_2 \neq Y$  of  $X$  with  $X \perp Y \mid \{Z_1, Z_2\}$
4. ...

➔ PC algorithm by Spirtes et al. (1993) to reconstruct CPDAG  $\mathcal{G}$  from  $P$

# 3. PC Algorithm

## Skeleton Discovery: Pseudocode

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**Algorithm 1** The  $PC_{pop}$ -algorithm

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- 1: **INPUT:** Vertex Set  $V$ , Conditional Independence Information
  - 2: **OUTPUT:** Estimated skeleton  $C$ , separation sets  $S$  (only needed when directing the skeleton afterwards)
  - 3: Form the complete undirected graph  $\tilde{C}$  on the vertex set  $V$ .
  - 4:  $\ell = -1$ ;  $C = \tilde{C}$
  - 5: **repeat**
  - 6:    $\ell = \ell + 1$
  - 7:   **repeat**
  - 8:     Select a (new) ordered pair of nodes  $i, j$  that are adjacent in  $C$  such that  $|adj(C, i) \setminus \{j\}| \geq \ell$
  - 9:     **repeat**
  - 10:      Choose (new)  $\mathbf{k} \subseteq adj(C, i) \setminus \{j\}$  with  $|\mathbf{k}| = \ell$ .
  - 11:      **if**  $i$  and  $j$  are conditionally independent given  $\mathbf{k}$  **then**
  - 12:       Delete edge  $i, j$
  - 13:       Denote this new graph by  $C$
  - 14:       Save  $\mathbf{k}$  in  $S(i, j)$  and  $S(j, i)$
  - 15:      **end if**
  - 16:     **until** edge  $i, j$  is deleted or all  $\mathbf{k} \subseteq adj(C, i) \setminus \{j\}$  with  $|\mathbf{k}| = \ell$  have been chosen
  - 17:     **until** all ordered pairs of adjacent variables  $i$  and  $j$  such that  $|adj(C, i) \setminus \{j\}| \geq \ell$  and  $\mathbf{k} \subseteq adj(C, i) \setminus \{j\}$  with  $|\mathbf{k}| = \ell$  have been tested for conditional independence
  - 18: **until** for each ordered pair of adjacent nodes  $i, j$ :  $|adj(C, i) \setminus \{j\}| < \ell$ .
-

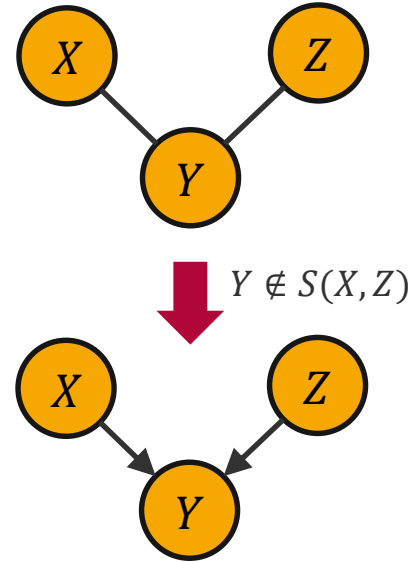
# 3. PC Algorithm

## Edge Orientation: $v$ -Structures

- Assume the skeleton is given by:
  - Given  $X - Y - Z$  with  $X$  and  $Z$  nonadjacent
  - Given  $S(X, Z)$  with  $X \perp Z \mid S(X, Z)$
- A priori, there are 4 possible orientations
  - $X \rightarrow Y \rightarrow Z$
  - $X \leftarrow Y \rightarrow Z$
  - $X \leftarrow Y \leftarrow Z$
  - $X \rightarrow Y \leftarrow Z$

$\left. \begin{array}{l} X \rightarrow Y \rightarrow Z \\ X \leftarrow Y \rightarrow Z \\ X \leftarrow Y \leftarrow Z \end{array} \right\} Y \in S(X, Z)$

$\left. \begin{array}{l} X \rightarrow Y \leftarrow Z \end{array} \right\} Y \notin S(X, Z)$

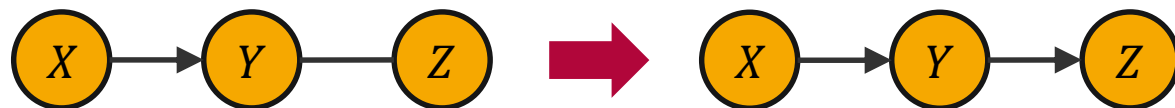


### $v$ -Structures:

If  $Y \notin S(X, Z)$  then replace  $X - Y - Z$  by  $X \rightarrow Y \leftarrow Z$ .

### 3. PC Algorithm

#### Edge Orientation: Rule 1



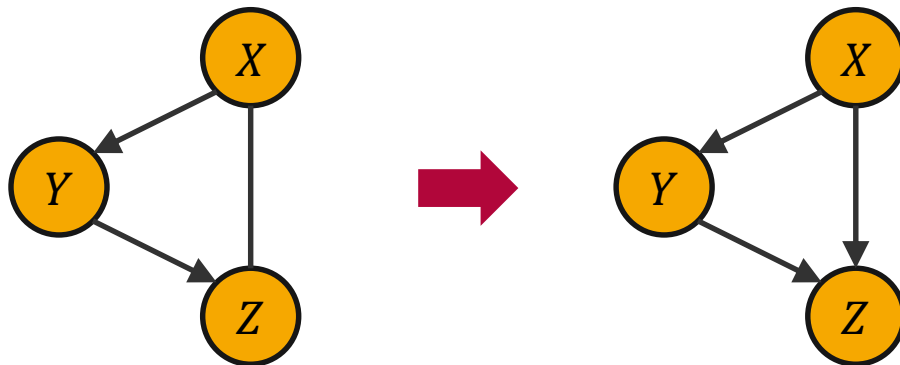
(Otherwise we get a new  $v$ -structure)

#### Rule 1:

Orient  $Y - Z$  to  $Y \rightarrow Z$  whenever  
there is an arrow  $X \rightarrow Y$  s.t.  $X$  and  $Z$  are nonadjacent

### 3. PC Algorithm

#### Edge Orientation: Rule 2



(Otherwise we get a cycle)

#### Rule 2:

Orient  $X - Z$  to  $X \rightarrow Z$  whenever  
there is a chain  $X \rightarrow Y \rightarrow Z$

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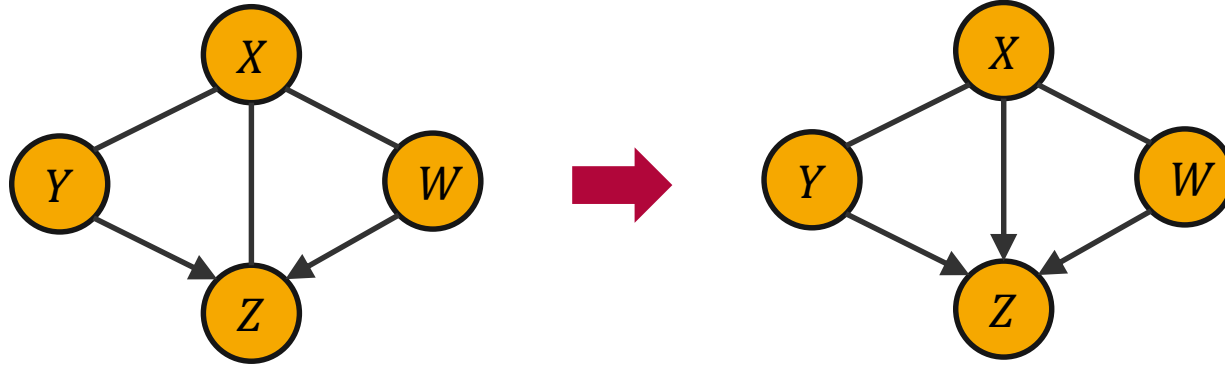
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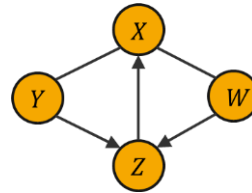


### 3. PC Algorithm

#### Edge Orientation: Rule 3



(Could not be completed without creating a cycle or a new  $v$ -structure)

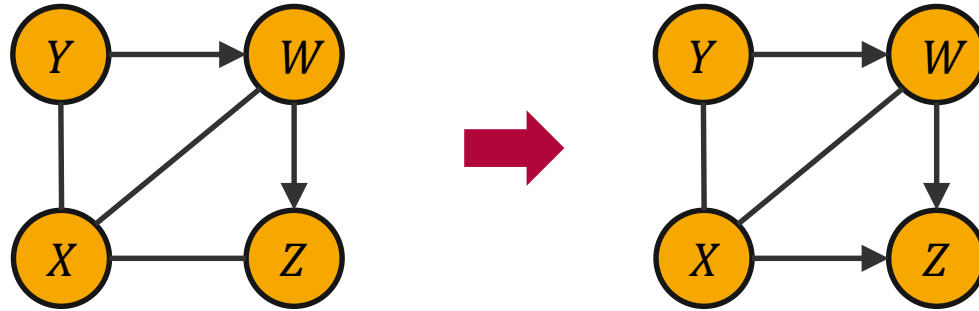


#### Rule 3:

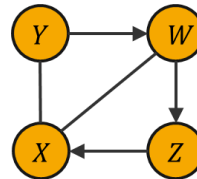
Orient  $X - Z$  to  $X \rightarrow Z$  whenever there are two chains  $X - Y \rightarrow Z$  and  $X - W \rightarrow Z$  s.t.  $Y$  and  $W$  are nonadjacent

### 3. PC Algorithm

#### Edge Orientation: Rule 4



(Could not be completed without creating a cycle or a new  $v$ -structure)



#### Rule 4:

Orient  $X - Z$  to  $X \rightarrow Z$  whenever

there are two chains  $X - Y \rightarrow W$  and  $Y \rightarrow W \rightarrow Z$  s.t.  $Y$  and  $Z$  are nonadjacent

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# 3. PC Algorithm

## Edge Orientation: Pseudocode

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**Algorithm 2** Extending the skeleton to a CPDAG

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**INPUT:** Skeleton  $G_{skel}$ , separation sets  $S$

**OUTPUT:** CPDAG  $G$

**for all** pairs of nonadjacent variables  $i, j$  with common neighbour  $k$  **do**

**if**  $k \notin S(i, j)$  **then**

    Replace  $i - k - j$  in  $G_{skel}$  by  $i \rightarrow k \leftarrow j$

**end if**

**end for**

In the resulting PDAG, try to orient as many undirected edges as possible by repeated application of the following three rules:

**R1** Orient  $j - k$  into  $j \rightarrow k$  whenever there is an arrow  $i \rightarrow j$  such that  $i$  and  $k$  are nonadjacent.

**R2** Orient  $i - j$  into  $i \rightarrow j$  whenever there is a chain  $i \rightarrow k \rightarrow j$ .

**R3** Orient  $i - j$  into  $i \rightarrow j$  whenever there are two chains  $i - k \rightarrow j$  and  $i - l \rightarrow j$  such that  $k$  and  $l$  are nonadjacent.

**R4** Orient  $i - j$  into  $i \rightarrow j$  whenever there are two chains  $i - k \rightarrow l$  and  $k \rightarrow l \rightarrow j$  such that  $k$  and  $j$  are nonadjacent.

# 3. PC Algorithm

## A Review

### Advantages

- Testing all sets  $S(X, Y)$  containing the adjacencies of  $X$  is sufficient
- Many edges can be removed already for small sets
- Depending on sparseness, the algorithm only requires independence tests with small conditioning sets  $S(X, Y)$
- Polynomial complexity for graph of  $N$  vertices of bounded degree  $k$ , i.e.,

$$\frac{N^2(N-1)^{k-1}}{(k-1)!}$$

- Asymptotic consistency (under technical assumptions), i.e.,

$$\Pr(\hat{G} = G) \rightarrow 1 \quad (n \rightarrow \infty)$$

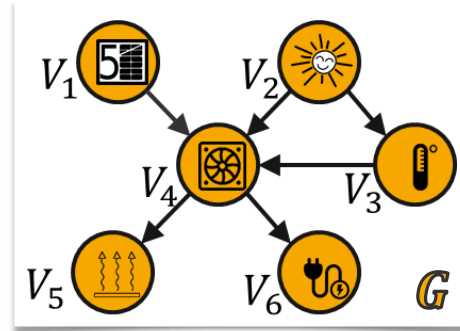
### Disadvantages

- In the worst case, complexity exponential to number of vertices  $N$
- Assumes causal sufficiency, faithfulness and Markov conditions

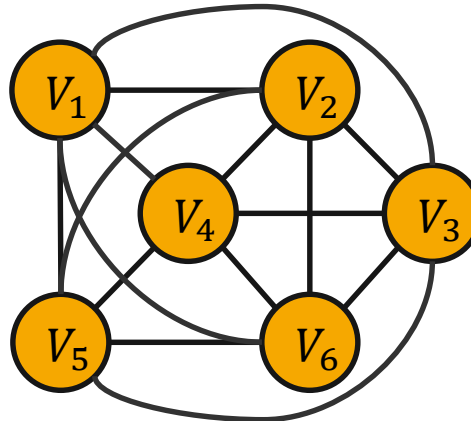
# 4. PC Algorithm in the Cooling House Example

## Cooling House Example (I/V)

- Assume the true DAG  $G$  is given by:



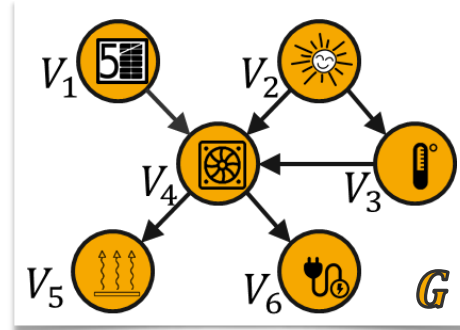
- We start with a fully connected undirected graph:



# 4. PC Algorithm in Application

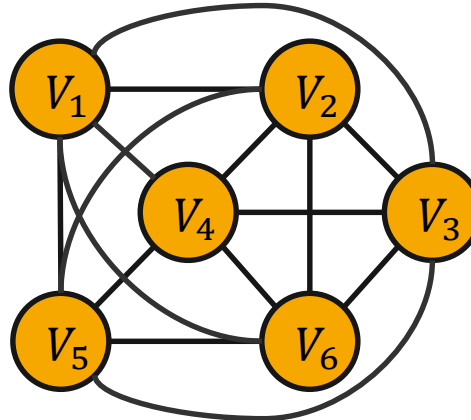
## Cooling House Example (II/V)

- Assume the true DAG  $G$  is given by:



- Remove all edges  $X - Y$  that are directly independent, i.e.,  $X \perp Y \mid \emptyset$

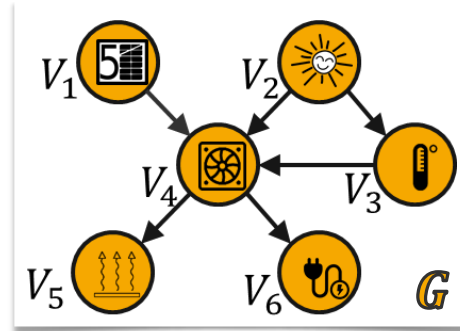
- $V_1 \perp V_2$
- $V_1 \perp V_3$



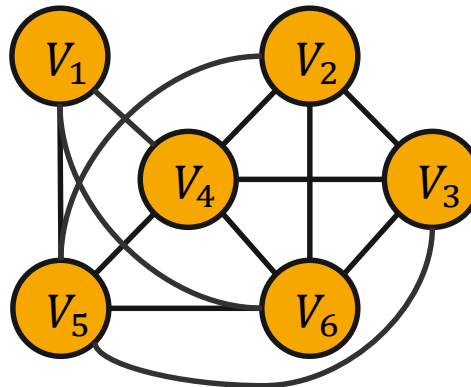
# 4. PC Algorithm in Application

## Cooling House Example (III/V)

- Assume the true DAG  $G$  is given by:



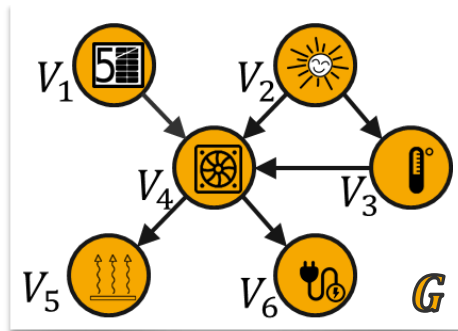
- Remove all edges  $X - Y$  having separation sets of size 1, i.e.,  $X \perp Y \mid Z$ 
  - $V_1 \perp V_5 \mid V_4$
  - $V_1 \perp V_6 \mid V_4$
  - $V_2 \perp V_5 \mid V_4$
  - $V_2 \perp V_6 \mid V_4$
  - $V_3 \perp V_5 \mid V_4$
  - $V_3 \perp V_6 \mid V_4$
  - $V_5 \perp V_6 \mid V_4$



## 4. PC Algorithm in Application

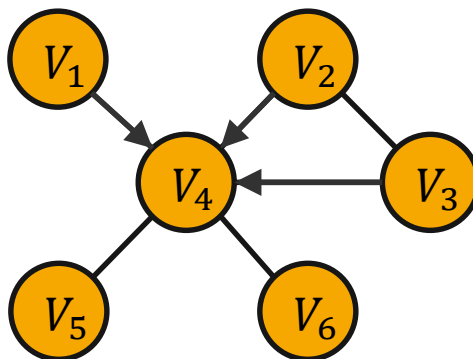
### Cooling House Example (IV/V)

- Assume the true DAG  $G$  is given by:



- Find  $v$ -structures, i.e., orient  $X - Y - Z$  to  $X \rightarrow Y \leftarrow Z$  if  $Y \notin S(X, Z)$

- $V_4 \notin S(V_1, V_2)$
- $V_4 \notin S(V_1, V_3)$

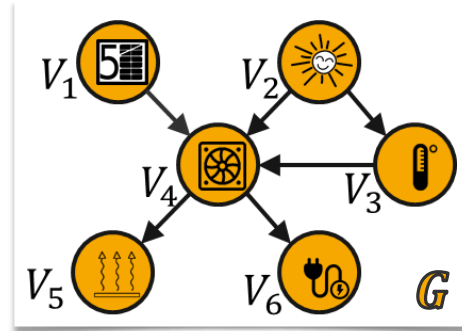




# 4. PC Algorithm in Application

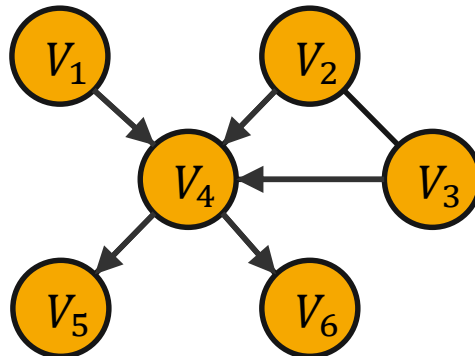
## Cooling House Example (V/V)

- Assume the true DAG  $G$  is given by:



- Orient further edges (such that no further  $v$ -structures arise)

- $V_1 \rightarrow V_4 - V_5$  (Rule 1)
- $V_1 \rightarrow V_4 - V_6$  (Rule 1)



- No further edges can be oriented, i.e.,  $V_2 - V_3$  remain undirected

# 5. Extensions of the PC Algorithm

## Order Independence (Colombo et al. 2014)

### PC algorithm

Order of  $V_1, \dots, V_N$  affects estimation of

1. Skeleton  $\mathcal{C}$
2. Separating sets  $S(V_i, V_j)$
3. Edge orientation

### PC-stable algorithm

For each level  $l$

- Compute and store the adjacency set  $a(V_i)$  of all vertices  $V_i$
  - Use  $a(V_i)$  for search of separation sets
- ⇒ Edge deletion longer affects which conditional independencies are checked for other pairs of variables at this level  $l$

Algorithm 4.1 Step 1 of the PC-stable algorithm (oracle version)

**Require:** Conditional independence information among all variables in  $\mathbf{V}$ , and an ordering  $\text{order}(\mathbf{V})$  on the variables

1: Form the complete undirected graph  $\mathcal{C}$  on the vertex set  $\mathbf{V}$

2: Let  $\ell = -1$ ;

3: **repeat**

4:   Let  $\ell = \ell + 1$ ;

5:   **for all** vertices  $X_i$  in  $\mathcal{C}$  **do**

6:     Let  $a(X_i) = \text{adj}(\mathcal{C}, X_i)$

7:   **end for**

8:   **repeat**

9:     Select a (new) ordered pair of vertices  $(X_i, X_j)$  that are adjacent in  $\mathcal{C}$  and satisfy  $|a(X_i) \setminus \{X_j\}| \geq \ell$ , using  $\text{order}(\mathbf{V})$ ;

10:     **repeat**

11:       Choose a (new) set  $\mathbf{S} \subseteq a(X_i) \setminus \{X_j\}$  with  $|\mathbf{S}| = \ell$ , using  $\text{order}(\mathbf{V})$ ;

12:       **if**  $X_i$  and  $X_j$  are conditionally independent given  $\mathbf{S}$  **then**

13:          Delete edge  $X_i - X_j$  from  $\mathcal{C}$ ;

14:          Let  $\text{sepset}(X_i, X_j) = \text{sepset}(X_j, X_i) = \mathbf{S}$ ;

15:       **end if**

16:     **until**  $X_i$  and  $X_j$  are no longer adjacent in  $\mathcal{C}$  or all  $\mathbf{S} \subseteq a(X_i) \setminus \{X_j\}$  with  $|\mathbf{S}| = \ell$  have been considered

17:     **until** all ordered pairs of adjacent vertices  $(X_i, X_j)$  in  $\mathcal{C}$  with  $|a(X_i) \setminus \{X_j\}| \geq \ell$  have been considered

18:     **until** all pairs of adjacent vertices  $(X_i, X_j)$  in  $\mathcal{C}$  satisfy  $|a(X_i) \setminus \{X_j\}| \leq \ell$

19:     **return**  $\mathcal{C}$ ,  $\text{sepset}$ .

# 5. Extensions of the PC Algorithm

## Parallelization (Le et al. 2016)

### PC algorithm

Limitations:

1. Order-dependent ( $\rightarrow$ PC-stable)
  2. Sequential execution does not utilize modern hardware
- $\Rightarrow$  Long runtime hinders its application on high dimensional datasets

### parallelPC algorithm

PC-stable allows for easy parallelization at each level  $l$ , i.e.,

1. CI tests are distributed evenly among the cores
  2. Each core performs its own sets of CI tests in parallel with the others
  3. Synchronize test results into the global skeleton  $\mathcal{C}$
- $\Rightarrow$  Efficient in high dimensional datasets and consistent with PC-stable algorithm

```
Algorithm 2: The parallel-PC algorithm
Input: Dataset  $D$ , significant level  $\alpha$ ,  $P$  cores,
memory-efficient indicator  $s$ , number of edges
per batch  $t_b$ 
Output: The undirected graph  $G$  with a set of edges  $E$ 
Assume all nodes are connected in graph  $G$ 
Let depth  $d = 0$ 
repeat
  Query and fix the adjacent set  $adj(X, G)$  of each
  node  $X$  in  $G$ 
  Compute the set  $J$  of unordered pairs of adjacent
  vertices in  $X$  and  $G$ 
  // Parallelization Step
  for each batch of  $t_b$  edges ( $t_b = |J|$  if  $s = FALSE$ )
  do
    Distribute the edges in the batch evenly into  $P$ 
    cores, each with  $J_p$  edges
    for each core  $p = 1, \dots, P$  in parallel do
      for each pair  $(X, Y) \in J_p$  do
        Let  $k_{X,Y}^s$  indicate if  $(X, Y)$  is adjacent,
        initialize  $k_{X,Y}^s = TRUE$ 
        // On  $X$ 's neighbours
        if  $|adj(X, G) \setminus \{Y\}| \geq d$  then
          for each subset  $Z_X \subseteq adj(X, G) \setminus \{Y\}$ 
          and  $|Z_X| = d$  do
            if  $I(X, Y | Z_X)$  then
               $k_{X,Y}^s = FALSE$ 
              break
            end
          end
        // On  $Y$ 's neighbours
        if  $|adj(Y, G) \setminus \{X\}| \geq d$  then
          for each subset  $Z_Y \subseteq adj(Y, G) \setminus \{X\}$ 
          and  $|Z_Y| = d$  do
            if  $I(X, Y | Z_Y)$  then
               $k_{X,Y}^s = FALSE$ 
              break
            end
          end
        end
      end
    end
  end
  // Synchronization Step
  for each core  $p = 1, \dots, P$  do
    for each pair  $(X, Y) \in J_p$  do
      if  $k_{X,Y}^s = FALSE$  then
        Remove the edge between  $X$  and  $Y$ 
        and update  $G$  and  $E$ 
      end
    end
  end
  end
  Let  $d = d + 1$ 
until  $|adj(X, G) \setminus \{Y\}| < d$  for every pair of adjacent
vertices in  $G$ ;
```

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# 5. Extensions of the PC Algorithm

## Theoretical Extensions (A Selection)

### ■ Weaker form of faithfulness

- Learn a Markov equivalence class of DAGs under a weaker-than-standard causal faithfulness assumption
- Assumes Adjacency-Faithfulness to justify the step of recovering adjacencies in constraint-based algorithms

⇒ Conservative PC (CPC) by Ramsey et al. (1995)

### ■ Allow for latent and selection variables

- Learn a Markov equivalence class of DAGs with latent and selection variables
- Follows maximal ancestral graph (MAG) models

⇒ Fast causal inference (FCI) by Spirtes et al. (1999)

### ■ Allow for cycles

- Learn Markov equivalence classes of directed (not necessarily acyclic) graphs under the assumption of causal sufficiency.

⇒ Cyclic causal discovery (CCD) by Richardson (1996)

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# 6. Excursion:

## Other Causal Structure Learning Concepts

### Score-based methods

- "search-and-score approach", i.e.,
    1. Assume causal structure  $G$  and functional restrictions (e.g., linear relations and independent Gaussian noise)
    2. Optimize some score (e.g., likelihood or BIC) given these restrictions
    3. Change  $G$  and compute new optimal score value
    4. Repeat this for many  $G$  and return  $G^{opt}$  with the best (optimized) score
- ➔ E.g., Greedy-Equivalent-Search (GES) by Chickering (2002)

### Hybrid methods

- Combines constraint-based and search-and-score methods, i.e.,
    1. Constraint-based search to find skeleton
    2. Score-based approach to orient edges
- ➔ E.g., Max-Min Hill-Climbing (MMHC) by Tsamardinos et al. (2006)

- Pearl, J. (2009). *Causal inference in statistics: An overview*. Statistics Surveys.
- Pearl, J. (2009). *Causality: Models, Reasoning, and Inference*. Cambridge University Press.
- Spirtes et al. (2000). *Causation, Prediction, and Search*. The MIT Press.
- Kalisch et al. (2007). *Estimating high-dimensional directed acyclic graphs with the PC-algorithm*. Journal of Machine Learning Research.
- Colombo et al. (2014). *Order-independent constraint-based causal structure learning*. The Journal of Machine Learning Research.
- Le et al. (2016). *A fast PC algorithm for high dimensional causal discovery with multi-core PCs*. IEEE/ACM transactions on computational biology and bioinformatics.
- Kalisch et al. (2014). *Causal structure learning and inference: a selective review*. *Quality Technology & Quantitative Management*

# References

## Implementations

---

### R

- Kalisch et al. (2017), [R Package 'pcalg'](#).
- Le et al. (2015), [R Package 'ParallelPC'](#).
- Scutari (2007), [Learning Bayesian Networks with the bnlearn R Package](#).

### Python

- Kobayashi (2015), [CPDAG Estimation using PC-Algorithm](#).  
(Note: Unstable version of the PC Algorithm)

### Other

- Carnegie Mellon University, [The Tetrad Project](#)

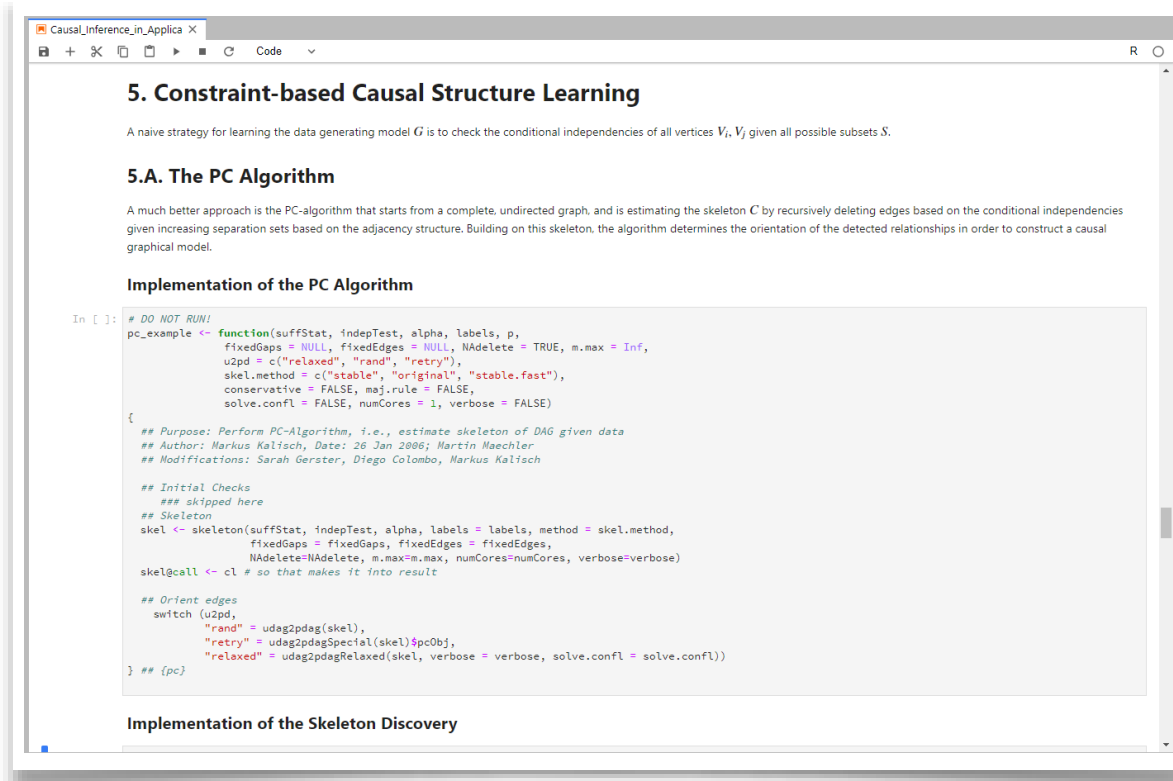
A hand in a dark suit jacket and white shirt cuff is lighting a matchstick. The matchstick is held between the thumb and index finger, and a bright yellow flame is visible. In the background, a row of seven light-colored wooden blocks stands on a dark wooden surface. The entire scene is overlaid with a semi-transparent dark red banner at the bottom.

# Causal Inference in Application



# Causal Inference in Application

## Cooling House Example



**5. Constraint-based Causal Structure Learning**

A naive strategy for learning the data generating model  $G$  is to check the conditional independencies of all vertices  $V_i, V_j$  given all possible subsets  $S$ .

**5.A. The PC Algorithm**

A much better approach is the PC-algorithm that starts from a complete, undirected graph, and is estimating the skeleton  $C$  by recursively deleting edges based on the conditional independencies given increasing separation sets based on the adjacency structure. Building on this skeleton, the algorithm determines the orientation of the detected relationships in order to construct a causal graphical model.

**Implementation of the PC Algorithm**

```
In [ ]: # DO NOT RUN!
pc_example <- function(suffStat, indepTest, alpha, labels, p,
  fixedGaps = NULL, fixedEdges = NULL, NAdelete = TRUE, m.max = Inf,
  u2pd = c("relaxed", "rand", "retry"),
  skel.method = c("stable", "original", "stable.fast"),
  conservative = FALSE, maj.rule = FALSE,
  solve.conf1 = FALSE, numCores = 1, verbose = FALSE)
{
  ## Purpose: Perform PC-Algorithm, i.e., estimate skeleton of DAG given data
  ## Author: Markus Kalisch, Date: 26 Jan 2006; Martin Maechler
  ## Modifications: Sarah Gerster, Diego Colombo, Markus Kalisch

  ## Initial Checks
  ## ## skipped here
  ## Skeleton
  skel <- skeleton(suffStat, indepTest, alpha, labels = labels, method = skel.method,
    fixedGaps = fixedGaps, fixedEdges = fixedEdges,
    NAdelete=NAdelete, m.max=m.max, numCores=numCores, verbose=verbose)
  skel$call <- cl # so that makes it into result

  ## Orient edges
  switch (u2pd,
    "rand" = udag2pdag(skel),
    "retry" = udag2pdagSpecial(skel)$pcObj,
    "relaxed" = udag2pdagRelaxed(skel, verbose = verbose, solve.conf1 = solve.conf1))
} ## {pc}
```

**Implementation of the Skeleton Discovery**

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**Outlook: Group Work on Research Topics**

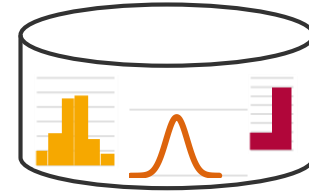
The image shows three researchers in a server room. A woman on the left in a red shirt is holding a server component. A man in the center with glasses is smiling and looking at the component. A woman on the right is holding a laptop. In the background, there is a poster with technical specifications for 'Multi' and 'Cloud Computing:'. The poster lists 'PQ4400 2.75 GHz 16 Cores', 'RX600 S3 1 TB RAM 32 Cores', and 'RX600 S6 512 GB RAM 40 Cores'. The 'Cloud Computing:' section lists '2 Endpoints' and '16 GB RAM'.

# Outlook: Group Work on Research Topics

## Overview on Topics

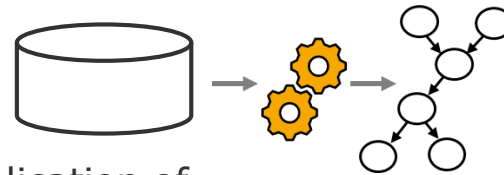
- **Data, Distributions, Independence**

Work on topics in the application of learnt techniques beyond the examples given in this lecture (e.g., heterogeneous data distributions)



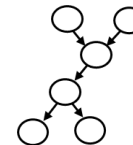
- **Causal Structure-Learning**

Work on topics in the context of performance improvements of causal structure learning algorithms (e.g., hardware acceleration)



- **Applications Scenarios**

Work on challenges and opportunities in the application of causal inference techniques on real-world data (e.g., industrial manufacturing)



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# Outlook: Group Work on Research Topics

## Topic Application

### ■ **How to work on a topic?**

1. Understand theoretic basis and your selected topic
2. Work on implementation
3. Present results
4. Write scientific report in a review process

### ■ **How to apply for a topic?**

- Build groups of around three students
- Send prioritized list of top 3 topics to [Johannes Huegle](#) until:  
*Fri April 26, 11.59 PM*
- Topic Assignments:  
*Tue April 30, 9:00 AM*

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Thank you  
for your attention!