



Cost-effectively Identifying Causal Effects When Only Response Variable is Observable

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Learning And Mining from Data

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Problem setting

• Goal:

In this paper, we aim to identify the **causal effects** of each variable X_i (covariates) on the **response variable** Y (target/outcome/reward) in Pearl's causal framework.

• Basic assumptions:

Causal sufficiency + **Faithfulness**.

• Input:

observational data of full variables (X and Y).

• By:

Discovering related **causal relations** by introducing **interventions** (causal discovery with both observational and interventional data) and estimate the causal effects by **back-door (adjustment) criterion**.

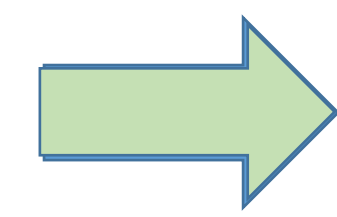
• Main difference between ours and previous methods:

In real tasks, it is hard to observe full variables under intervention. We consider such a setting, that **only response variable** is observed under intervention.

• Mission:

Observational data of full variables

Interventional data of Y

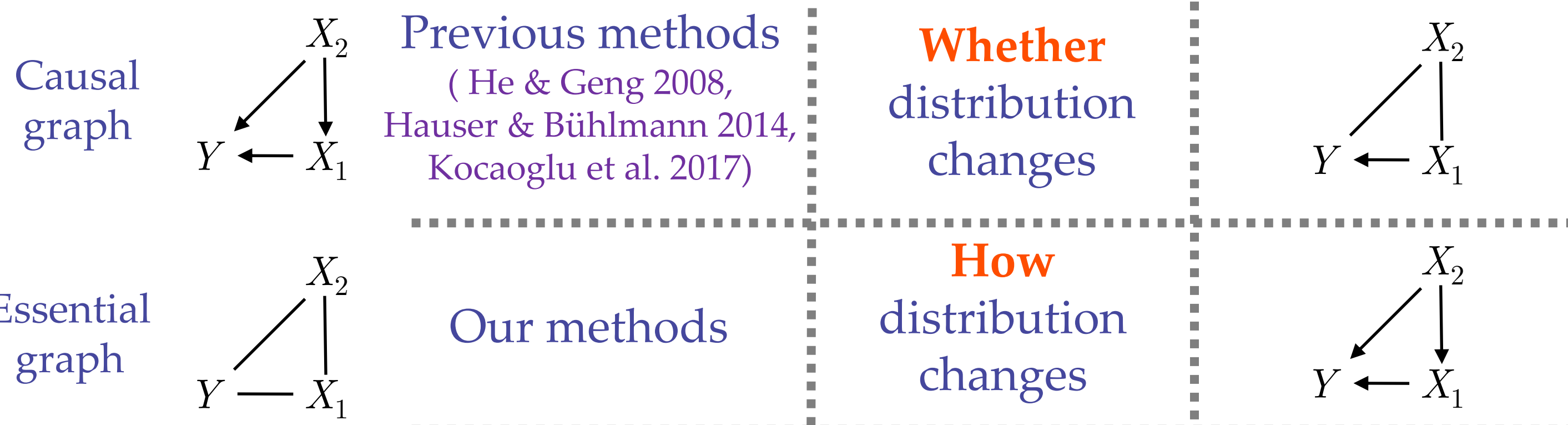


Causal effect identification of each X_i on Y

Main innovation

• How to use the interventional data:

Example

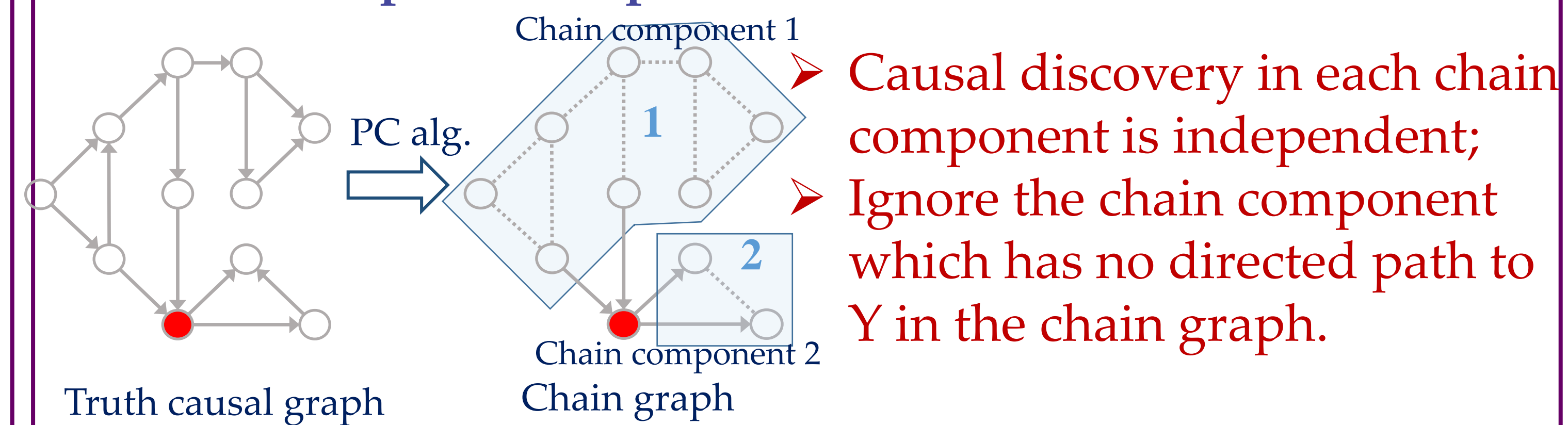


• An active intervention strategy to identify causal effects:

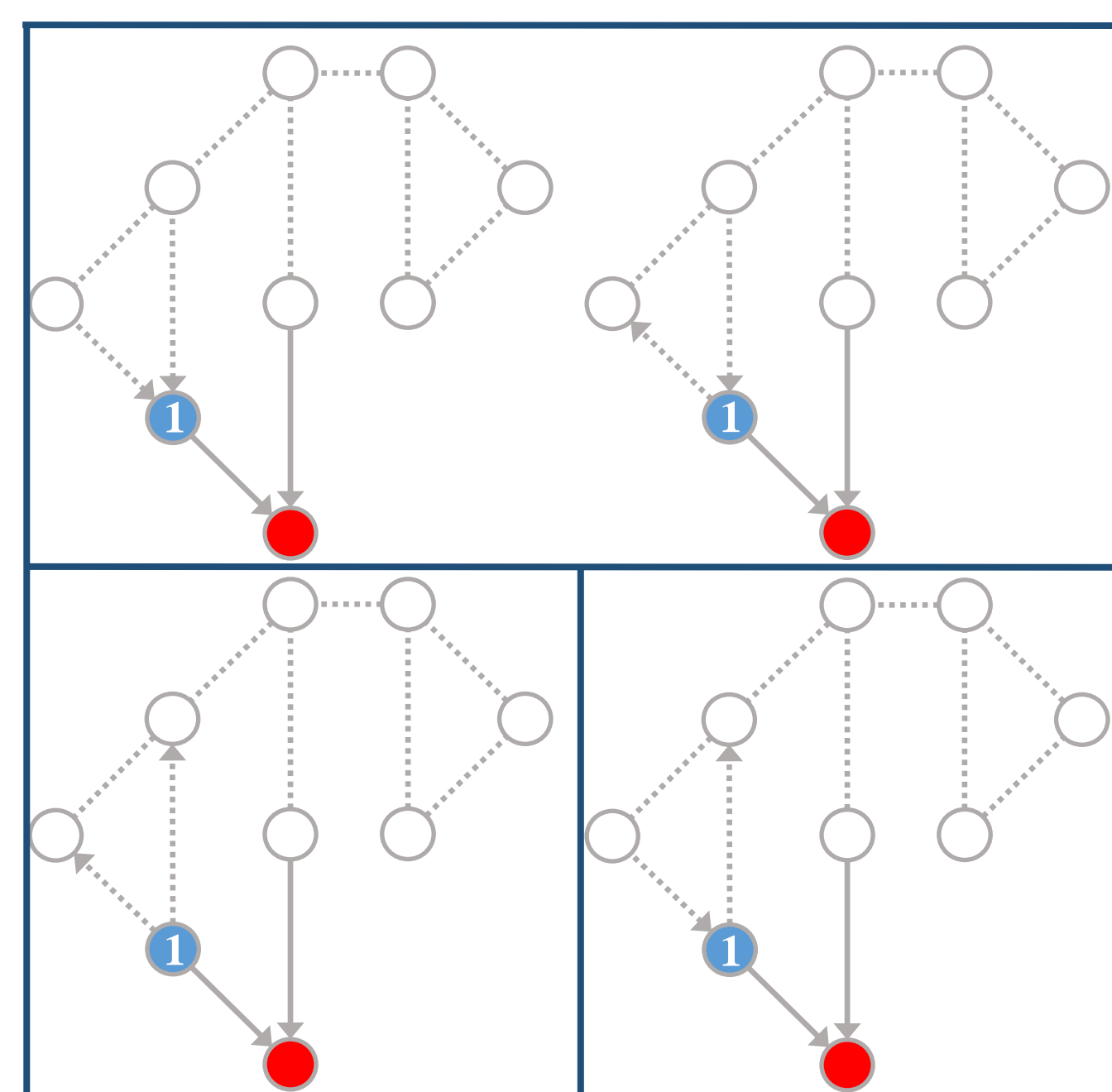
The ACI Algorithm

• Begin from Essential graph obtained by observational data.

• Part 1: Graph Decomposition.



• Part 2: Structure Inference.



1. **Orient** undirect edges of the intervened variable ;
2. Find **Minimal parental back-door admissible set** for each oriented graph and classify them by the set;
3. Estimate the **causal effects** on Y in each class and compare them to interventional data of Y .

• Part 3: Intervention Variable Selection.

• Goal:

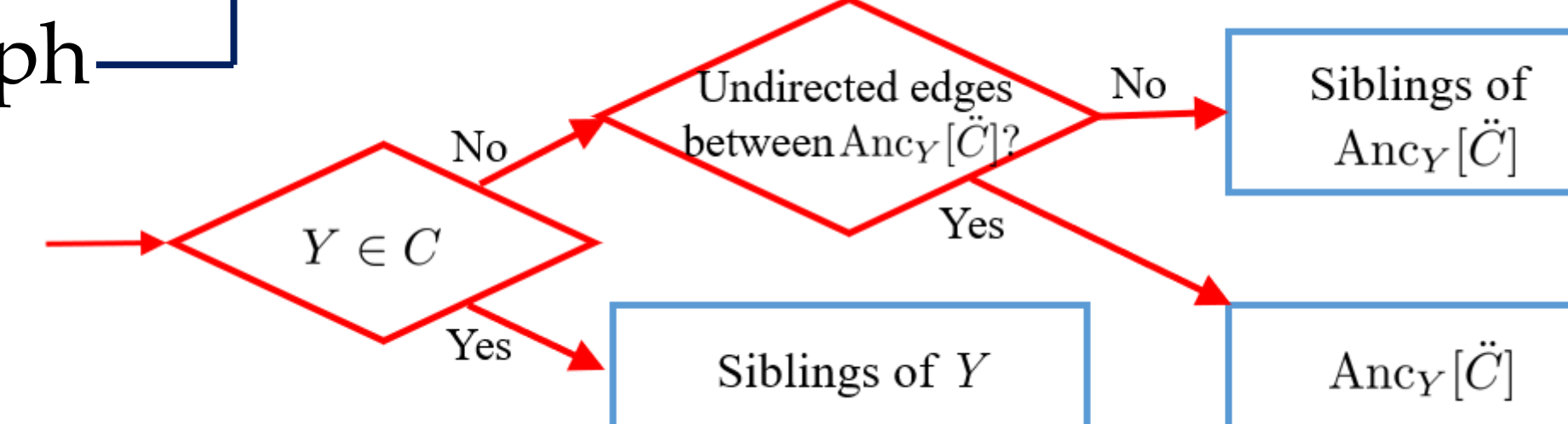
- At least one ancestor edges can be identified;
- Discover more undirected edges.

• Step 1:

Select a set as the graph

• Step 2:

Select the variable with the maximum sibling in the set



Theoretical analysis

• Identifiability

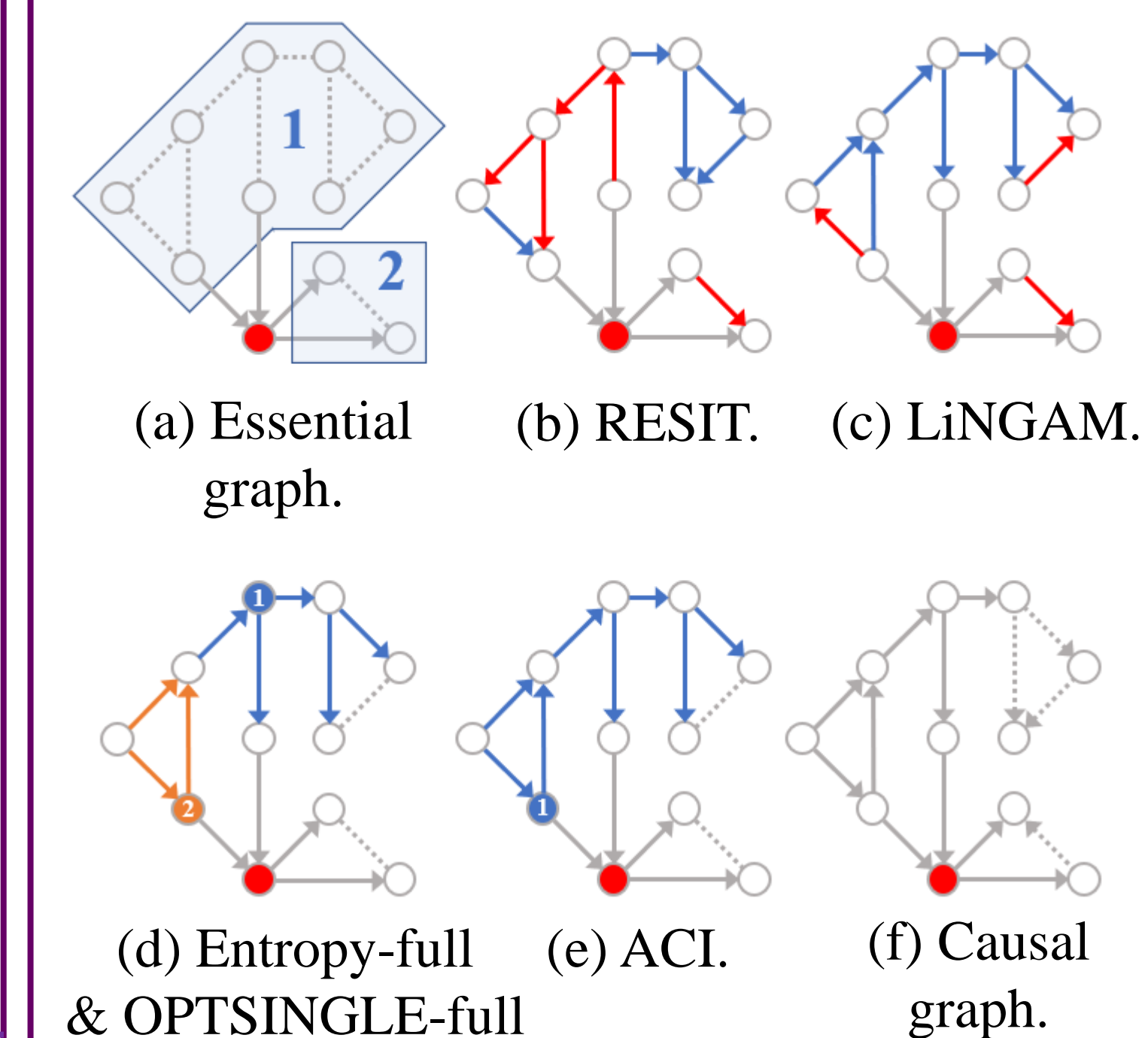
Under the **interventional-faithfulness** assumption, the **ancestor causal structure** is identifiable, which leads to the identifiability of the causal effect of each variable on Y .

• Intervention times analysis

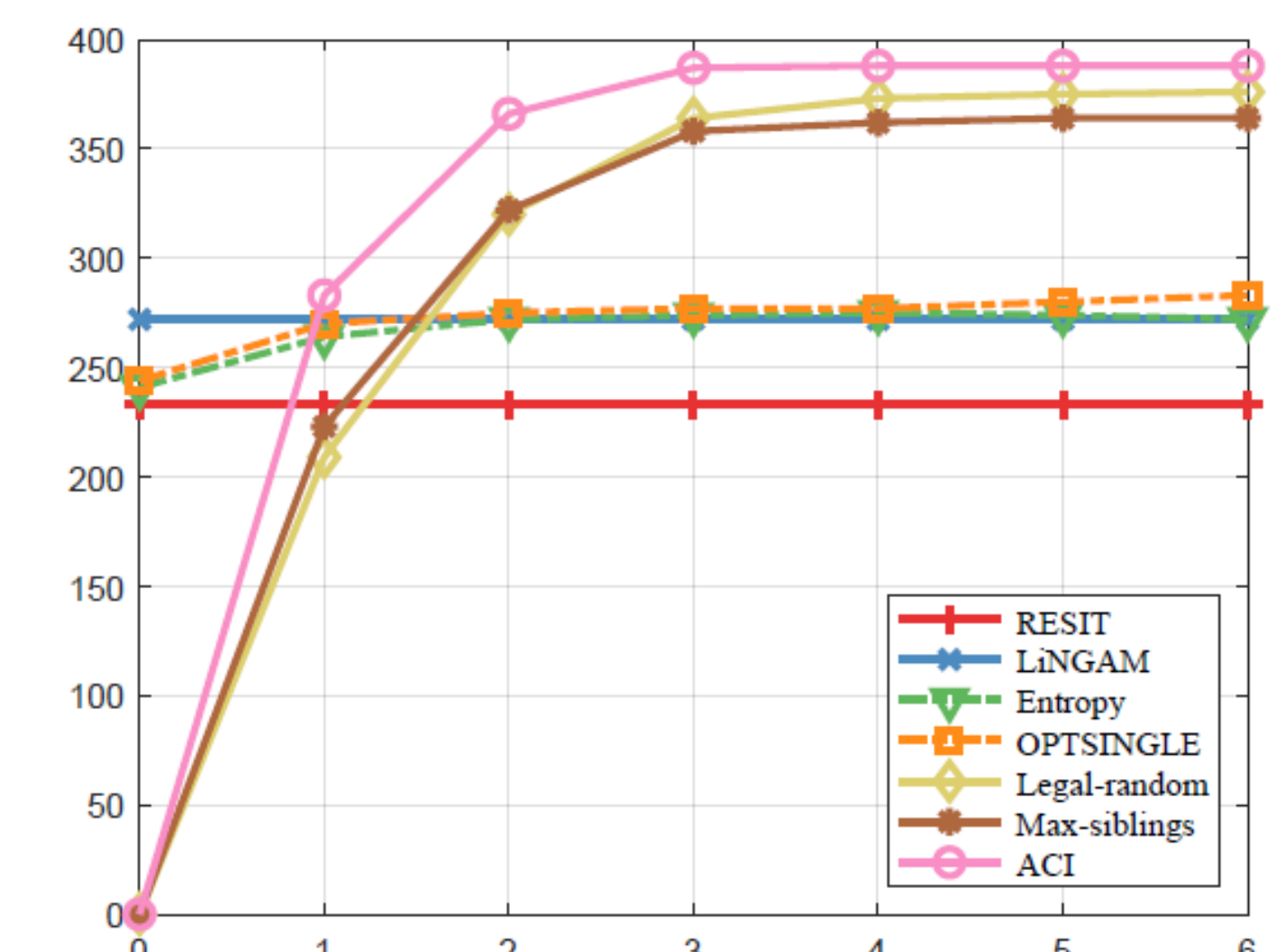
	Ratio of Inter. times	Ours	Eberhardt (2007)
Complete causal graph			
Y is at the last position		2/3	2/3
Y is in random position		5/6	1/3

Experiments

Experimental process:



Simulation



The **number** of newly identified ancestor edges as the **intervention times** grow

Contact:



Paper



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