

independence_tests.
ParCorr/GPDC/CMIknn/CMIsymb(
use_mask, mask_type, significance,
confidence)

pcmci.PCMCI(dataframe,
cond_ind_test)

run_pcmci(tau_max, pc_alpha,
fdr_method)
Returns: p_matrix, q_matrix, val_matrix

data_processing
preprocessing functions
DataFrame(data, mask,
missing_flag)

models.LinearMediation
(dataframe, data_transform,
use_mask, mask_type,
missing_flag)

models.Models(dataframe,
model, data_transform,
use_mask, mask_type,
missing_flag)
Wrapper around sklearn
get_fit(all_parents)
Returns: fitted model

models.Prediction(
dataframe, train_indices,
test_indices, prediction_model,
data_transform, cond_ind_model,
missing_flag)
get_predictors(steps_ahead,
tau_max, pc_alpha)
Returns: predictors
fit(target_predictors)
predict(target)
Returns: prediction results