Algorithm 1 MMPC Algorithm 1: procedure \overline{MMPC} (T,\mathcal{D}) Input: target variable T; data DOutput: the parents and children of T in any Bayesian network faithfully representing the data distribution %Phase I: Forward $CPC = \emptyset$ 2: repeat 3: $\langle F, assocF \rangle = MaxMinHeuristic(T; \mathbf{CPC})$ 4: if $assocF \neq 0$ then 5: $CPC = CPC \cup F$ 6: end if 7: until CPC has not changed 8: %Phase II: Backward for all $X \in \mathbf{CPC}$ do 9: if $\exists S \subseteq CPC$, s.t. Ind(X;T|S) then 10: $\mathbf{CPC} = \mathbf{CPC} \setminus \{X\}$ 11: end if 12: end for 13: return CPC 14: 15: end procedure 16: procedure MaxMinHeuristic(T,CPC) Input: target variable T; subset of variables CPC Output: the maximum over all variables of the minimum association with T relative to \mathbf{CPC} , and the variable that achieves the maximum $assocF = \max_{X \in \mathcal{V}} MinAssoc(X; T | \mathbf{CPC})$ 17: $F = \arg \max_{X \in V} MinAssoc(X; T|\mathbf{CPC})$ 18: return $\langle F, assocF \rangle$ 19: 20: end procedure