🏠

Benchmarking Group Time Series Causal Discovery Algorithms

Upload ZIP file:

Upload a ZIP file with time series data and associated parents.

Strucuture of the ZIP file must follow the format of CSV and TXT files created by the [page for toy dataset generation](#).

| Choose File | dataset…oup.zip |

Add Algorithm

Algorithms:

| pca+pcmci ⌄ |

Algorithm parameters:

dimensionality_reduction: [pca]

node_causal_discovery_alg: [pcmci]

node_causal_discovery_params: [{"max_lag":5,"min_lag":0,"pc_alpha":0.05}]

<div align="center">Delete Algorithm</div>

<div align="center">[micro-level ⌄]</div>

Algorithm parameters:

node_causal_discovery_alg: [pcmci]

node_causal_discovery_params: [{"max_lag":5,"min_lag":0,"pc_alpha":0.05}]

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<div align="center">[group-embedding ⌄]</div>

Algorithm parameters:

dimensionality_reduction: [pca]

dimensionality_reduction_params: [{"explained_variance_threshold":0.3,"groups_division_method":"gr]

node_causal_discovery_alg: [pcmci]

node_causal_discovery_params: [{"max_lag":5,"min_lag":0,"pc_alpha":0.05}]

verbose: [0]

Delete Algorithm

Run benchmark