Things can go wrong

1. Intervene on Y (or its missing cause)
2. Non-additive, non-linear
3. Not enough interventions
4. Small sample size
5. Left out an important predictor

Then ICP

$\emptyset$

$\emptyset$

False Positives

$\emptyset$

1. Confounding $\Rightarrow \emptyset$
2. Unconfounding $\Rightarrow$ okay

Hidden ICP.

Charles's question: What happens if non-additive and small sample size.

Simulation:
- $y = X\beta(1+\sigma\cdot\varepsilon) + \varepsilon'$.
- $\log y = X\beta + \sigma\varepsilon$

generate a small sample, run ICP.

What does it say?