

Supplementary Material:

A nonlinear causality estimator based on Non-Parametric Multiplicative Regression

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1 SUPPLEMENTARY TABLES

Supplementary Table 1. Mean causality for Dataset 2. Results are from pairwise/univariate and conditional/multivariate estimates from linear GC, Kernel-GC and C_{NPMR}

GC pairwise		x_1	To: x_2	x_3	GC conditional		x_1	To: x_2	x_3
From:	x_1	—	0.688	0.279	From:	x_1	—	0.665	0.003
	x_2	0.002	—	0.502		x_2	0.003	—	0.226
	x_3	0.003	0.025	—		x_3	0.003	0.003	—
$K - GC$ univariate		x_1	To: x_2	x_3	$K - GC$ multivariate		x_1	To: x_2	x_3
From:	x_1	—	0.491	0.237	From:	x_1	—	0.476	0
	x_2	0.001	—	0.392		x_2	0	—	0.195
	x_3	0.001	0.018	—		x_3	0	0.001	—
C_{NPMR} pairwise		x_1	To: x_2	x_3	C_{NPMR} conditional		x_1	To: x_2	x_3
From:	x_1	—	0.614	0.172	From:	x_1	—	0.510	0 (-0.125)
	x_2	0 (-0.084)	—	0.422		x_2	0 (-0.003)	—	0.064
	x_3	0 (-0.018)	0.003	—		x_3	0 (-0.055)	0 (-0.018)	—