Seminar in Directed Graphical Models and Causality

3. Identifiability of Post-Nonlinear Causal Models

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Outline

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2. Structural Equation Models
3. Post-Nonlinear causal model
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Causal Modeling

1. We observe $\mathbf{X} = (X_1, \dots, X_m)$ random vector
2. $\mathcal{G} = (V, \mathcal{E})$ associated Directed Acyclic Graph (DAG), with $V = 1, \dots, m$
3. Factorization according to DAG $\mathcal{G}$ is
   $f(\mathbf{x}) = \prod_{v \in V} f_{X_v | X_{pa(v)}}(x_v | x_{pa(v)})$

D-separation

In a DAG $\mathcal{G} = (\mathbf{V}, \mathcal{E})$, a path between i and j is **blocked** by $\mathbf{S} \subset \mathbf{V} \backslash \{i, j\}$ whenever there is a node k in the path and one of the following holds:

1. $k \in \mathbf{S}$ and k is not a collider in the path, or
2. $k \notin \mathbf{S}$ and k is a collider in the path and $\forall l \in \mathbf{DE}_k^{\mathcal{G}} \implies l \notin \mathbf{S}$.

Given disjoint subsets $\mathbf{A}, \mathbf{B}, \mathbf{C}$, we say $\mathbf{A}$ and $\mathbf{B}$ are **d-separated** by $\mathbf{C}$ if every path between nodes in $\mathbf{A}$ and $\mathbf{B}$ is blocked by $\mathbf{C}$.

Markov Property

The joint distribution $\mathcal{L}(\mathbf{X})$ of $\mathbf{X}$ is said to be **Markov with respect to the DAG** $\mathcal{G}$ if

$$\mathbf{A}, \mathbf{B} \text{ d-sep. by } \mathbf{C} \implies \mathbf{A} \perp\!\!\!\perp \mathbf{B} | \mathbf{C}.$$

for all disjoint sets $\mathbf{A}, \mathbf{B}, \mathbf{C} \subseteq \mathbf{V}$.

Faithfulness and Causal Minimality

1. We say $\mathcal{L}(\mathbf{X})$ is **faithful to the DAG** $\mathcal{G}$ if

$$\mathbf{A}, \mathbf{B} \text{ d-sep. by } \mathbf{C} \iff \mathbf{A} \perp\!\!\!\perp \mathbf{B} | \mathbf{C}.$$

   for all disjoint sets $\mathbf{A}, \mathbf{B}, \mathbf{C} \subseteq \mathbf{V}$.

2. A distribution satisfies **causal minimality** with respect to graph $\mathcal{G}$ if it is Markov with respect to $\mathcal{G}$, but not to any proper subgraph of $\mathcal{G}$.

Markov Equivalence

1. $\mathcal{M}(\mathcal{G}) := \{\mathcal{L}(\mathbf{X}) : \mathcal{L}(\mathbf{X}) \text{ is Markov w.r.t. } \mathcal{G}\}$
2. Two DAGs $\mathcal{G}_1$ and $\mathcal{G}_2$ are called **Markov equivalent** if $\mathcal{M}(\mathcal{G}_1) = \mathcal{M}(\mathcal{G}_2)$.
3. This holds if and only if $\mathcal{G}_1$ and $\mathcal{G}_2$ satisfy same set of d-separations.

Markov Equivalence

Three nodes i, j, k are called **immorality** or **v-structure** if one of them, say j is a child of the others and these parents are not adjacent: $i \to j$, $k \to j$ and $(k, i) \notin \mathcal{E}, (i, k) \notin \mathcal{E}$

Lemma 2 ((Verma and Pearl, 1990))
Two DAGs are Markov equivalent if and only if they have the same v-structures and same skeleton.

Structural Equation Model (SEM)

A structural equation model (SEM) is defined as a tuple $(\mathcal{S}, \mathcal{L}(\mathbf{N}))$, where $\mathcal{S} = (S_1, \ldots, S_p)$ is a collection of p equations

$$S_j : \quad X_j = f_j(\mathbf{PA}_j, N_j), \quad j = 1, \ldots, p \tag{1}$$

Identifiability of SEM

Proposition 1 (Proposition 9 of (Peters et al., 2014))
Let the joint distribution $\mathcal{L}(\mathbf{X})$ *of* $\mathbf{X} = (X_1, \ldots, X_p)$ *is Markov with respect to* $\mathcal{G}$ *and it has positive density with respect to Lebesgue measure. Then there exists an SEM with graph* $\mathcal{G}$ *that generates the distribution* $\mathcal{L}(\mathbf{X})$.

Post-Nonlinear causal model

Post-Nonlinear (PNL) causal model is a SEM $(\mathcal{S}, \mathcal{L}(\mathbf{N}))$ with equations

$$S_j: \quad X_j = f_{j,2}(f_{j,1}(\mathbf{PA}_j) + N_j), \quad j = 1, \ldots, p \tag{2}$$

where $\mathbf{PA}_j$ are the parents of X_j. $N_j \perp\!\!\!\perp \mathbf{PA}_j$ and are jointly independent.

Note that in the case of $f_{j,2}$ $\forall j \in [1, p]$ functions are identity, the PNL causal model becomes Additive Noise Models (ANM).

Identifiabilty of Bivariate PNL Models

Suppose

$$X_2 = f_2(f_1(X_1) + N_2) \text{ and } X_1 = g_2(g_1(X_2) + N_1), \tag{3}$$

where f_2, g_2 are invertible and f_1, g_1 are non-constant functions. Further assume that $p_{N_2}(n_2)$ is positive on $(-\infty, +\infty)$. Then, for every (x_1, x_2) such that $\eta_2^{''} h^{'} \neq 0$ we have

$$\eta_1^{'''} - \frac{\eta_1^{''} h^{''}}{h^{'}} = (\frac{\eta_2^{'} \eta_2^{'''}}{\eta_2^{''}} - 2\eta_2^{''}) h^{'} h^{''} - \frac{\eta_2^{'''}}{\eta_2^{''}} h^{'} \eta_1^{''} + \eta_2^{'}(h^{'''} - \frac{(h^{''})^2}{h^{'}}), \tag{4}$$

and

$$\frac{1}{h_1^{'}} = \frac{\eta_1^{''} + \eta_2^{''}(h^{'})^2 - \eta_2^{'} h^{''}}{\eta_2^{''} h^{'}}, \tag{5}$$

where $T_1 := g_2^{-1}(X_1), Z_2 := f_2^{-1}(X_2)$ and
$h := f_1 \circ g_2, h_1 := g_1 \circ f_2, \eta_1(t_1) := \log p_{T_1}(t_1), \eta_2(n_2) := \log p_{N_2}(n_2)$

Non Identifiable Models

N_2	T_1	h
Gaussian	Gaussian	linear
log-mix-lin-exp	log-mix-lin-exp	linear
log-mix-lin-exp	one-sided asymptotically exponential (but not log-mix-lin-exp)	h is strictly monotonic and $h^{'} \to 0$, as $t_1 \to +\infty$ or as $t_1 \to -\infty$
log-mix-lin-exp	generalized mixture of two exponentials	same as above
generalized mixture of two exponentials	two-sided asymptotically exponential	same as above

Table 1: Non identifiable bivariate PNL causal models

Identifiabilty of Multivariate PNL Models

Lemma 2 (Lemma 2 of (Peters et al., 2011) or Lemma 36 of (Peters et al., 2014))
Let Y, Q, N, R be random vectors with continuous joint density $p_{Y,Q,N,R}(y, q, n, r)$. Let $X := f(Y, Q, N)$, where $f : \mathcal{Y} \times \mathcal{Q} \times \mathcal{N} \to \mathcal{X}$ be a measurable function. If $N \perp\!\!\!\perp (Y, Q, R)$ then for all $q \in \mathcal{Q}, r \in \mathcal{R}$ with $p_{Q,R}(q, r) > 0$ and $\bar{Y}_{q,r} := (Y|Q = q, R = r)$, $\bar{X}_{q,r} := (X|Q = q, R = r)$ we have:

$$\bar{X}_{q,r} =_d f(\bar{Y}_{q,r}, q, N).$$

Identifiabilty of Multivariate PNL Models

Lemma 3 (Lemma 37 of (Peters et al., 2014))

Let $\mathcal{L}(\mathbf{X})$ be generated according to SEM as in (1) with corresponding DAG $\mathcal{G}$ and let $X \in \mathbf{X}$.

If $\mathbf{S} \subseteq \mathbf{ND}_X^{\mathcal{G}}$ then $N_X \perp\!\!\!\perp \mathbf{S}$.

Identifiabilty of Multivariate PNL Models

Lemma 4 (Lemma 38 of (Peters et al., 2014))
Let the joint distribution $\mathcal{L}(\mathbf{X})$ of random vector $\mathbf{X}$ has a positive density with respect to Lebesgue measure and is Markov with respect to graph $\mathcal{G}$. Then $\mathcal{L}(\mathbf{X})$ satisfies causal minimality with respect to graph $\mathcal{G}$ if and only if $\forall A \to B$ in $\mathcal{G}$ and $\forall \mathbf{S} \subset \mathbf{X}$ with $\mathbf{PA}_B^{\mathcal{G}} \setminus \{A\} \subseteq \mathbf{S} \subseteq \mathbf{ND}_B^{\mathcal{G}} \setminus \{A\}$ we have

$$B \not\perp\!\!\!\perp A | \mathbf{S}.$$

Identifiabilty of Multivariate PNL Models

Lemma 5

Given a DAG $\mathcal{G} = (\mathbf{V}, \mathcal{E})$ *and any non adjacent nodes* L *and* W *in* $\mathbf{V}$*. Then, for any set of nodes* $\mathbf{R}$ *in* $\mathbf{V}$ *such that* $\mathbf{R} \subset \mathbf{ND}_W^{\mathcal{G}}$*, then*

$$L, W \text{ d-sep. by } \mathbf{S} \cup \mathbf{R},$$

where $\mathbf{S} := \mathbf{PA}_L^{\mathcal{G}} \cup \mathbf{PA}_W^{\mathcal{G}}$.

Identifiabilty of Multivariate PNL Models

Proposition 6 (Proposition 29 of (Peters et al., 2014))

Let $\mathcal{G}$ and $\mathcal{G}'$ be two different DAGs over variables $\mathbf{X}$.

(i) Suppose the joint distribution $\mathcal{L}(\mathbf{X})$ has a positive density and satisfies the Markov property and causal minimality with respect to $\mathcal{G}$ and $\mathcal{G}'$. Then there exist variables $L, Y \in \mathbf{X}$ such that for the sets $\mathbf{Q} := \mathbf{PA}_L^{\mathcal{G}} \setminus \{Y\}$, $\mathbf{R} := \mathbf{PA}_Y^{\mathcal{G}'} \setminus \{L\}$ and $\mathbf{S} := \mathbf{Q} \cup \mathbf{R}$ we have
   - $Y \to L$ in $\mathcal{G}$ and $L \to Y$ in $\mathcal{G}'$
   - $\mathbf{S} \subseteq \mathbf{ND}_L^{\mathcal{G}} \setminus \{Y\}$ and $\mathbf{S} \subseteq \mathbf{ND}_Y^{\mathcal{G}'} \setminus \{L\}$

(ii) In particular, if $\mathcal{L}(\mathbf{X})$ is Markov and faithful with respect to $\mathcal{G}$ and $\mathcal{G}'$, then there are variables L and Y such that
   - $Y \to L$ in $\mathcal{G}$ and $L \to Y$ in $\mathcal{G}'$
   - $\mathbf{PA}_L^{\mathcal{G}} \setminus \{Y\} = \mathbf{PA}_Y^{\mathcal{G}'} \setminus \{L\}$

Proof Idea of Proposition 6

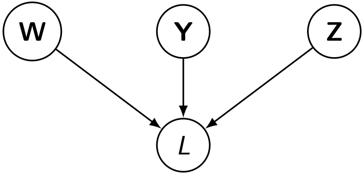

Figure 1: Nodes adjacent to L in $\mathcal{G}$

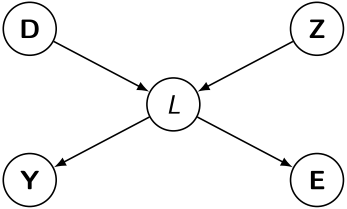

Figure 2: Nodes adjacent to L in $\mathcal{G}'$

Proof Idea of Proposition 6

1. $\mathbf{W} \cup \mathbf{Y} = \emptyset$
    1.1 $\exists D \in \mathbf{D}$
    1.2 $\mathbf{D} = \emptyset$ and $\exists E \in \mathbf{E}$
2. $\mathbf{W} \cup \mathbf{Y} \neq \emptyset$:
   $\exists T \in \mathbf{W} \cup \mathbf{Y}$ such that $\mathbf{DE}_T^{\mathcal{G}'} \cap (\mathbf{W} \cup \mathbf{Y}) = \emptyset$
    2.1 $T \in \mathbf{W}$
    2.2 $T \in \mathbf{Y}$

Identifiabilty of Multivariate PNL Models

Definition 7 (Restricted PNL causal models) (PNL version of Definition 27 of (Peters et al., 2014))

PNL causal model with p variables is called restricted if $\forall j \in \mathbf{V}, i \in \mathbf{PA}_j$ and for all sets $\mathbf{S} \subseteq \mathbf{V}$ with $\mathbf{PA}_j \setminus \{i\} \subseteq \mathbf{S} \subseteq \mathbf{ND}_j \setminus \{i\}$, there is an $x_{\mathbf{S}}$ with $p_{\mathbf{S}}(x_{\mathbf{S}}) > 0$, such that the model

$$X_j^* = f_{j,2}(f_{j,1}(x_{\mathbf{PA}_j \setminus \{i\}}, X_i) + N_j)$$

with a joint distribution $\mathcal{L}(X_i | X_{\mathbf{S}} = x_{\mathbf{S}}, X_j)$ is identifiable, where $X_j^* := X_j | X_{\mathbf{S}} = x_{\mathbf{S}}$.

Identifiabilty of Multivariate PNL Models

Theorem 8 (PNL restricted version of Theorem 28 of (Peters et al., 2014))
Let joint distribution $\mathcal{L}(\mathbf{X})$ of $\mathbf{X}$ is positive and generated by a restricted PNL causal model with graph $\mathcal{G}$ and $\mathcal{L}(\mathbf{X})$ satisfies causal minimality with respect to $\mathcal{G}$. Then, $\mathcal{G}$ is identifiable from the joint distribution.

Multidimensional PNL causal model

Theorem 9

Suppose

$$\mathbf{X}_2 = f_2(f_1(\mathbf{X}_1) + \mathbf{N}_2) \quad \mathbf{X}_1 = g_2(g_1(\mathbf{X}_2) + \mathbf{N}_1), \tag{6}$$

where f_2, g_2 are invertible and f_1, g_1 are non-constant functions. Further assume that $p_{\mathbf{N}}(\mathbf{n})$ is positive on $\mathbb{R}^m$ and the functions $p_{\mathbf{T}}$, $p_{\mathbf{N}}$, f_1, f_2, g_1, g_2 have all second-order partial derivatives. Then for all $i, j \in [1, m]$ and $i \neq j$ the following is true

$$\begin{aligned}\sum_{l,u=1}^{m} \frac{\partial^2 \eta_1(\mathbf{t})}{\partial \mathbf{t}_j \partial \mathbf{t}_u} \cdot \frac{\partial \mathbf{t}_u}{\partial \mathbf{z}_i} + \sum_{l,u=1}^{m} \frac{\partial^2 \eta_2(\mathbf{n}_2)}{\partial \mathbf{n}_{2,l} \partial \mathbf{n}_{2,u}} \cdot \frac{\partial \mathbf{n}_{2,l}}{\partial \mathbf{n}_{1,j}} \cdot \frac{\partial \mathbf{n}_{2,u}}{\partial \mathbf{z}_i} \\ + \sum_{l=1}^{m} \frac{\partial \eta_2(\mathbf{n}_2)}{\partial \mathbf{n}_{2,l}} \cdot \frac{\partial^2 \mathbf{n}_{2,l}}{\partial \mathbf{n}_{1,j} \partial \mathbf{z}_i} = 0.\end{aligned} \tag{7}$$

Thank you!

references

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