# Causal Learner User's Manual Public domain version 1.0

Release date: 24/10/2020

Copyright (C) 2020, School of Computer Science and Technology, Anhui University, Hefei, Anhui, 230601, China

#### **Authors:**

Zhaolong Ling (zlling@ahu.edu.cn)

Kui Yu (yukui@hfut.edu.cn)

Hao Wang (jsjxwangh@hfut.edu.cn)

Yiwen Zhang (zhangyiwen@ahu.edu.cn)

Lin Liu (lin.liu@unisa.edu.au)

Jiuyong Li (jiuyong.li@unisa.edu.au)

Causal Learner is an easy-to-use open source toolbox for causal structure and Markov blanket learning. As a toolbox, Causal Learner provides discrete data and continuous data generating functions, causal structure learning and MB learning algorithms, and algorithm evaluation functions.

The toolbox is free software; you can redistribute it and/or modify it under the terms of the GNU General Public License as published by the Free Software Foundation; either version 3 of the License, or (at your option) any later version.

This program is distributed in the hope that it will be useful, but WITHOUT ANY WARRANTY; without even the implied warranty of MERCHANTABILITY or FITNESS FOR A PARTICULAR PURPOSE. See the GNU General Public License for more details.

You should have received a copy of the GNU General Public License along with this program; if not, write to the Free Software Foundation, Inc., 59 Temple Place, Suite 330, Boston, MA 02111-1307 USA.

# **Contents**

1. Toolbox overview	1
1.1 Introduction	1
1.2 Architecture	1
1.3 Configuration	2
2. Data	3
3. Algorithm	4
3.1 Global causal structure learning	5
3.2 Local causal structure learning	7
3.3 Markov blanket learning	9
4. Evaluation	13
4.1 Evaluating global causal structure learning algorithms	14
4.2 Evaluating local causal structure learning algorithms	16
4.3 Evaluating Markov blanket learning algorithms	18

## 1. Toolbox overview

#### 1.1 Introduction

Causal Learner is a toolbox for developers and researchers to learn causal structure and Markov blanket (MB). The relationship between global causal structure, local causal structure, and MB is shown in Figure 1 (T is a target node in black). Causal Learner provides discrete data and continuous data generating functions, causal structure learning and MB learning algorithms, and algorithm evaluation functions. The data generation part of Causal Learner is written in R language, and the rest of Causal Learner is written in MATLAB. Causal Learner is is an open-source version of the will-known causality learning toolbox Causal Explorer<sup>[1]</sup>, which makes research efforts on causal structure learning and MB learning much easier.

[1] Alexander Statnikov, Ioannis Tsamardinos, Laura E Brown, and Constantin F Aliferis. Causal explorer: A matlab library of algorithms for causal discovery and variable selection for classifification. Causation and Prediction Challenge Challenges in Machine Learning, Volume 2, pages 267–278, 2010.

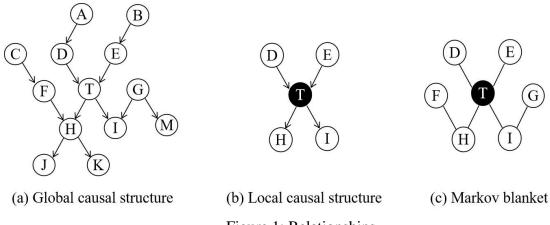


Figure 1: Relationships

#### 1.2 Architecture

Figure 2 illustrates the hierarchical architecture of Causal Learner, in which we also compare it with another toolbox for learning causal structure and MB, Causal Explorer. Generally, Causal Explorer only provides some algorithms, and it was developed 10 years ago, many new algorithms on learning causal structure and MB have been proposed. By contrast, Causal Learner conceives a more ambitious blueprint. It attempts to support the entire causal structure and MB learning procedure including data generation, state-of-the-art algorithms, and algorithm evaluations.

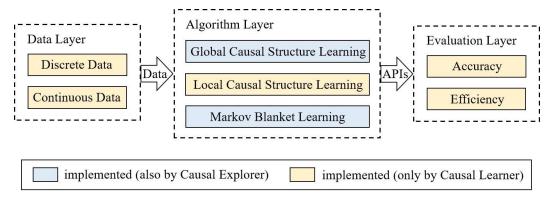


Figure 2: Architecture

The Causal Learner website is at <a href="https://github.com/z-dragonl/Causal-Learner">https://github.com/z-dragonl/Causal-Learner</a>. The main directory of Causal Learner contains 7 folders and 4 Matlab files, and the details of each document is shown in Table 1.

Type	Document	Description
	$\mathrm{alg\_GCS}$	Global causal structure learning algorithms
	alg_LCS	Local causal structure learning algorithms
	${ m alg\_MB}$	Markov blanket learning algorithms
Folder	common	Functions that all algorithms need to call in common
	data	Simulated data sets from various benchmark
	uata .	Bayesian networks, and true network structures
	evaluation	Algorithm evaluation functions
	Gen_Data	Simulated data sets generation functions
	Causal_Learner.m	Interface of causal learner
File	$example\_GCS.m$	An example of global causal structure learning
I THE	example_LCS.m	An example of local causal structure learning
	example_MB.m	An example of Markov blanket learning

Table 1: Details of the documents in Causal Learner

# 1.3 Configuration

To run Causal Learner, it is required that

- (1) Windows 10 operating system;
- (2) R 3.60<sup>1</sup> or above version, and R studio<sup>2</sup>;
- (3) MATLAB 2016a, or above to be installed.

<sup>&</sup>lt;sup>1</sup> https://mirrors.tuna.tsinghua.edu.cn/CRAN/

<sup>&</sup>lt;sup>2</sup> https://rstudio.com/products/rstudio/download/

#### 2. Data

Causal Learner uses the documents in Gen\_Data folder to generate simulated Bayesian network (BN) data sets (written in R language), and the details of each benchmark BN<sup>3</sup> are shown in Table 2. The main directory of Gen\_Data contains 1 folder and 2 R files, and the details of each document is shown in Table 3.

	Name	Nodes	Arcs	Name	Nodes	Arcs
	cancer	5	4	barley	48	84
	earthquake	5	4	hailfinder	56	66
	survey	6	6	hepar2	70	123
Discrete	asia	8	8	win95pts	76	112
Bayesian	sachs	11	17	pathfinder	109	195
Network	child	20	25	andes	223	338
Network	insurance	27	52	diabetes	413	602
	water	32	66	pigs	441	592
	mildew	35	46	link	724	1125
	alarm	37	46	munin (4 subnetworks)	186 - 1041	273 - 1388
Continuous	sangiovese	15	55	ecoli70	46	70
Bayesian	mehra-complete	24	71	magic-irri	64	102
Network	magic-niab	44	66	arth150	107	150

Table 2: Benchamark Bayesian networks

Type	Document	Description
Folder	RDS	Detailed information of Bayesian networks
File	Gen_Data.R	Interface of data generation
Tile	example.R	An example of generating data

Table 3: Details of the documents in Gen\_Data

To generate data, users only need to modify the parameters in example.R, and then run example.R to obtain a data set that simulates any BN with any data samples. For example, if users need to generate a simulated ALARM BN data set with 5000 data samples, please modify the parameters of data name (users can use one of the algorithm names in Table 2) and data samples in example.R, for example in Figure 3. Then run example.R, the generated data set will be stored in the data folder in the upper-level directory, alarm\_5000.txt is the data set that simulates 5000 data samples of alarm BN. Meanwhile, the true BN structure will be also generated and stored in the data folder in the form of graph, such as alarm\_graph.txt.

```
source('Gen_Data.R')

data_name<-"alarm"

data_samples<-5000

Gen_Data(data_name,data_samples)
```

Figure 3: An example of generating data set

\_

<sup>&</sup>lt;sup>3</sup> https://www.bnlearn.com/bnrepository

# 3. Algorithm

In algorithm layer, Causal Learner implements 7 global causal structure learning algorithms, 4 local causal structure learning algorithms, and 15 MB learning algorithms (written in Matlab). Table 4 gives a list of all algorithms.

To ensure the correctness of the algorithms we implement, 1) Unless the original implementations of algorithms are not released, we always try to integrate the original versions rather than re-implementing them. 2) Using the same data and evaluation functions, the algorithms in Causal Learner are comparable with that of Causal Explorer in accuracy, and achieve far better efficiency.

Global Caus	al Structure	e Learning	Local Causal Structure Learn		Learning	Markov Blanket Learning		ning
Algorithms	Learner	Explorer	Algorithms	Learner	Explorer	Algorithms	Learner	Explorer
SCA	0	•	PCD-by-PCD	•	0	GS	•	•
PC	•	•	MB-by-MB	•	0	IAMB	•	•
TPDA	0	•	CMB	•	0	interIAMB	•	•
GES	•	0	LCS-FS	•	0	IAMBnPC	•	•
GSBN	•	0				interIAMBnPC	•	•
MMHC	•	•				Fast-IAMB	•	•
PC-stable	•	0				FBED	•	0
F2SL-c	•	0				MMMB	•	•
F2SL-s	•	0				HITON-MB	•	•
						PCMB	•	0
						IPCMB	•	0
						MBOR	•	0
						STMB	•	0
						BAMB	•	0
						EEMB	•	0

Table 4: Algorithms (Learner represents Causal Learner and Explorer denotes Causal Explorer, • indicates that there is an algorithm in the corresponding toolbox, while • indicates that the algorithm is not in the toolbox.)

## 3.1 Global causal structure learning

Causal Learner has implemented 7 global causal structure learning algorithms, the full name of each algorithm is shown in Table 5, and then the references of all algorithms.

- ★ GSBN Grow/Shrink Bayesian network algorithm<sup>[2]</sup>
- ★ GES Greedy Equivalence Search algorithm<sup>[3]</sup>
- ★ PC PC algorithm<sup>[4]</sup>
- ★ MMHC Max-Min Hill-Climbing algorithm<sup>[5]</sup>
- ★ PCstable PC-stable algorithm<sup>[6]</sup>
- ★ F2SL\_c Feature Selection-based Structure Learning using independence tests (F2SL-c) algorithm<sup>[7]</sup>
- ★ F2SL\_s Feature Selection-based Structure Learning using score functions (F2SL-s) algorithm<sup>[7]</sup>

Table 5: Full name of all global causal structure learning algorithms

- [2] Dimitris Margaritis and Sebastian Thrun. Bayesian network induction via local neighborhoods. *In Advances in neural information processing systems*, pages 505–511, 2000.
- [3] David Maxwell Chickering. 2003. Optimal Structure Identification With Greedy Search. *Journal of Machine Learning Research* 3 (2003), 507–554.
- [4] Peter Spirtes, Clark N Glymour, and Richard Scheines. Causation, prediction, and search. *MIT press*, 2000.
- [5] Ioannis Tsamardinos, Laura E Brown, and Constantin F Aliferis. The max-min hill-climbing bayesian network structure learning algorithm. *Machine learning*, 65(1):31–78, 2006.
- [6] Diego Colombo and Marloes H. Maathuis. Order-independent constraint based causal structure learning. *The Journal of Machine Learning Research*, 15(1):3741–3782, 2014.
- [7] Kui Yu, Zhaolong Ling, Lin Liu, Hao Wang, and Jiuyong Li. Feature Selection for Efficient Local-to-Global Bayesian Network Structure Learning. *ACM Transactions on Intelligent Systems and Technology* (in press).

The input and output parameter types and quantities are the same for all global causal structure learning algorithms as shown in Table 6.

	1 <sup>st</sup> input = algorithm name
Innuts (four nonemators).	2 <sup>nd</sup> input = data set
Inputs ( <mark>four parameters</mark> ):	3 <sup>rd</sup> input = type of data set (discrete or continuous)
	4 <sup>th</sup> input = significance level
Outputs (two parameters):	1 <sup>st</sup> output = learned global causal structure
	2 <sup>nd</sup> output = running time

Table 6: Inputs and outputs of global structure learning algorithms

## Inputs (four parameters):

#### $1^{st}$ input = algorithm name

Users can use one of the algorithm names in Table 5 as the 1<sup>st</sup> input parameter, such as MMHC, GSBN, F2SL c, etc.

#### $2^{\text{nd}}$ input = data set

The data set is used for training. Columns are variables, and rows are observations. Support both continuous and discrete data sets. There are some simulated benchmark Bayesian network data sets in the data folder for using.

# $3^{rd}$ input = type of data set

Since the data type is discrete or continuous, the  $3^{rd}$  input parameter is 'dis' or 'con'.

# 4<sup>th</sup> input = significance level

The significance level of hypothesis tests (e.g.,  $G^2$  test and Fisher's z-test), and is usually set to 0.01 or 0.05.

# Outputs (two parameters):

# $1^{st}$ output = learned global causal structure

An adjacency matrix of the learned global causal structure. The algorithm constructs undirected graph and attempts to direct all edges. If the element in the i<sup>th</sup> row and j<sup>th</sup> column of adjacency matrix is equal to 1, variable i is a parent of j.

# $2^{\text{nd}}$ output = running time

Running time (in seconds) of an algorithm.

## 3.2 Local causal structure learning

Causal Learner has implemented 4 local causal structure learning algorithms, the full name of each algorithm is shown in Table 7, and then the references of all algorithms.

- ★ PCDbyPCD PCD-by-PCD algorithm<sup>[8]</sup>
- ★ MBbyMB MB-by-MB algorithm<sup>[9]</sup>
   ★ CMB Causal Markov Blanket algorithm<sup>[10]</sup>
- ★ LCSFS Local Causal Structure learning by Feature Selection (LCS-FS) algorithm<sup>[11]</sup>

Table 7: Full name of all local causal structure learning algorithms

- [8] Jianxin Yin, You Zhou, Changzhang Wang, Ping He, Cheng Zheng, and Zhi Geng. 2008. Partial orientation and local structural learning of causal networks for prediction. In Causation and Prediction Challenge. 93–105.
- [9] Changzhang Wang, You Zhou, Qiang Zhao, and Zhi Geng. 2014. Discovering and orienting the edges connected to a target variable in a DAG via a sequential local learning approach. Computational Statistics & Data Analysis 77 (2014), 252–266.
- [10] Tian Gao and Qiang Ji. 2015. Local causal discovery of direct causes and effects. In Advances in Neural Information Processing Systems. 2512–2520.
- [11] Zhaolong Ling, Kui Yu, Hao Wang, Lei Li, and Xindong Wu. 2020. Using feature selection for local causal structure learning. IEEE Trans. Emerg. Topics Comput. Intell. DOI:10.1109/TETCI.2020.2978238 (2020).

The input and output parameter types and quantities are the same for all local causal structure learning algorithms as shown in Table 8.

	1 <sup>st</sup> input = algorithm name
	2 <sup>nd</sup> input = data set
Inputs (five parameters):	3 <sup>rd</sup> input = type of data set (discrete or continuous)
	4 <sup>th</sup> input = significance level
	5 <sup>th</sup> input = target variable index
Outputs ( <mark>five parameters</mark> ):	1 <sup>st</sup> output = learned target's parents
	2 <sup>nd</sup> output = learned target's children
	3 <sup>rd</sup> output = learned target's PC
	4 <sup>th</sup> output = number of conditional independence tests
	5 <sup>th</sup> output = running time

Table 8: Inputs and outputs of local structure learning algorithms

#### Inputs (five parameters):

#### $1^{\text{st}}$ input = algorithm name

Users can use one of the algorithm names in Table 7 as the 1<sup>st</sup> input parameter, such as PCD\_by\_PCD, MB\_by\_MB, CMB, etc.

#### $2^{nd}$ input = data set

The data set is used for training. Columns are variables, and rows are observations. Support both continuous and discrete data sets. There are some benchmark BN data sets in the data folder for using.

#### $3^{rd}$ input = type of data set

Since the data type is discrete or continuous, the 3<sup>rd</sup> input parameter is 'dis' or 'con'.

## 4<sup>th</sup> input = significance level

The significance level of hypothesis tests (e.g.,  $G^2$  test and Fisher's z-test), and is usually set to 0.01 or 0.05.

#### $5^{th}$ input = target variable index

Index of the target variable that the user is interested in. Our goal will be to find local causal structure of this variable.

# Outputs (five parameters):

# $1^{st}$ output = learned target's parents

A vector with the indexes of variables in the set of learned target's parents.

# 2<sup>nd</sup> output = learned target's children

A vector with the indexes of variables in the set of learned target's children.

# 3<sup>rd</sup> output = learned target's PC

A vector with the indexes of variables in the set of the union of the learned target's parents and children.

## 4st output = number of conditional independence tests

Number of conditional independence tests of an algorithm.

# $5^{st}$ output = running time

Running time (in seconds) of an algorithm.

## 3.3 Markov blanket learning

Causal Learner has implemented 15 Markov blanket learning algorithms, the full name of each algorithm is shown in Table 9, and then the references of all algorithms.

- ★ GS Grow/Shrink algorithm<sup>[12]</sup>
- ★ IAMB Incremental Association-Based Markov Blanket (IAMB) algorithm<sup>[13]</sup>
- ★ InterIAMB Inter-IAMB algorithm<sup>[14]</sup>
- ★ IAMBnPC IAMBnPC algorithm<sup>[14]</sup>
- ★ InterIAMBnPC Inter-IAMBnPC algorithm<sup>[14]</sup>
- ★ FastIAMB Fast-IAMB algorithm<sup>[15]</sup>
- ★ FBED Forward-Backward selection with Early Dropping algorithm<sup>[16]</sup>
- ★ MMMB Min-Max MB algorithm<sup>[17]</sup>
- ★ HITONMB HITON-MB algorithm<sup>[18]</sup>
- ★ PCMB Parents and children based MB algorithm<sup>[19]</sup>
- ★ IPCMB Iterative Parent-Child based search of MB algorithm<sup>[20]</sup>
- ★ MBOR MB search using the OR condition algorithm<sup>[21]</sup>
- ★ STMB Simultaneous MB discovery algorithm<sup>[22]</sup>
- ★ BAMB Balanced MB discovery algorithm<sup>[23]</sup>
- ★ EEMB Efficient and Effective MB algorithm<sup>[24]</sup>
- ★ MBFS MB by Feature Selection algorithm<sup>[25]</sup>

Table 9: Full name of all Markov blanket learning algorithms

- [12] Dimitris Margaritis and Sebastian Thrun. Bayesian network induction via local neighborhoods. *In Advances in neural information processing systems*, pages 505–511, 2000.
- [13] Ioannis Tsamardinos and Constantin Aliferis. 2003. Towards principled feature selection: Relevancy, filters and wrappers. In *Proceedings of the 9th International Workshop on Artificial Intelligence and Statistics*. Citeseer.
- [14] Ioannis Tsamardinos, Constantin F Aliferis, Alexander R Statnikov, and Er Statnikov. Algorithms for large scale markov blanket discovery. In FLAIRS conference, volume 2, pages 376–380, 2003b.

- [15] Sandeep Yaramakala and Dimitris Margaritis. 2005. Speculative Markov blanket discovery for optimal feature selection. In *Proceedings of the IEEE International Conference on Data Mining (ICDM'05)*. IEEE, 4–9.
- [16] Giorgos Borboudakis and Ioannis Tsamardinos. 2019. Forward-backward selection with early dropping. *J. Mach. Learn. Res.* 20, 1 (2019), 276–314.
- [17] Ioannis Tsamardinos, Constantin F. Aliferis, and Alexander Statnikov. 2003. Time and sample efficient discovery of Markov blankets and direct causal relations. In *Proceedings of the Conference on Knowledge Discovery and Data Mining (KDD'03)*. ACM, 673–678.
- [18] Constantin F Aliferis, Alexander Statnikov, Ioannis Tsamardinos, Subramani Mani, and Xenofon D Koutsoukos. Local causal and markov blanket induction for causal discovery and feature selection for classifification part i: Algorithms and empirical evaluation. Journal of Machine Learning Research, 11:171–234, 2010a.
- [19] Jose M. Pena, Roland Nilsson, Johan Björkegren, and Jesper Tegn ér. 2007. Towards scalable and data efficient learning of Markov boundaries. *Int. J. Approx. Reas.* 45, 2 (2007), 211–232.
- [20] Shunkai Fu and Michel C. Desmarais. 2008. Fast Markov blanket discovery algorithm via local learning within single pass. In *Proceedings of the Conference of the Canadian Society for Computational Studies of Intelligence*. Springer, 96–107.
- [21] Sergio Rodrigues De Morais and Alex Aussem. 2008. A novel scalable and data efficient feature subset selection algorithm. In *Proceedings of the European Conference on Machine Learning and Principles and Practice of Knowledge Discovery in Databases (ECML-PKDD'08)*. Springer, 298–312.
- [22] Tian Gao and Qiang Ji. 2017. Efficient Markov blanket discovery and its application. *IEEE Trans. Cyber.* 47, 5 (2017), 1169–1179.
- [23] Zhaolong Ling, Kui Yu, Hao Wang, Lin Liu, Wei Ding, and Xindong Wu. 2019. BAMB: A balanced Markov blanket discovery approach to feature selection. *ACM Trans. Intell. Syst. Technol.* 10, 5 (2019), 1–25.
- [24] Hao Wang, Zhaolong Ling, Kui Yu, and Xindong Wu. 2020. Towards efficient and effective discovery of Markov blankets for feature selection. *Inf. Sci.* 509 (2020), 227–242.
- [25] Zhaolong Ling, Kui Yu, Hao Wang, Lei Li, and Xindong Wu. 2020. Using feature selection for local causal structure learning. *IEEE Trans. Emerg. Topics Comput. Intell.* DOI:10.1109/TETCI.2020.2978238 (2020).

The input and output parameter types and quantities are the same for all Markov blanket learning algorithms as shown in Table 10.

	1 <sup>st</sup> input = algorithm name
	2 <sup>nd</sup> input = data set
Inputs (five parameters):	3 <sup>rd</sup> input = type of data set (discrete or continuous)
	4 <sup>th</sup> input = significance level
	5 <sup>th</sup> input = target variable index
	1 <sup>st</sup> output = learned target's MB
Outputs (three parameters):	2 <sup>nd</sup> output = number of conditional independence tests
	3 <sup>rd</sup> output = running time

Table 10: Inputs and outputs of Markov blanket algorithms

#### Inputs (five parameters):

## $1^{st}$ input = algorithm name

Users can use one of the algorithm names in Table 9 as the 1<sup>st</sup> input parameter, such as MMMB, HITONMB, IAMB, etc.

# $2^{\text{nd}}$ input = data set

The data set is used for training. Columns are variables, and rows are observations. Support both continuous and discrete data sets. There are some benchmark Bayesian network data sets in the data folder for using.

# $3^{\text{rd}}$ input = type of data set

Since the data type is discrete or continuous, the 3<sup>rd</sup> input parameter is 'dis' or 'con'.

# 4th input = significance level

The significance level of hypothesis tests (e.g.,  $G^2$  test and Fisher's z-test), and is usually set to 0.01 or 0.05.

# 5<sup>th</sup> input = target variable index

Index of the target variable that the user is interested in. Our goal will be to find Markov blanket of this variable.

# Outputs (five parameters):

 $1^{st}$  output = learned target's MB

A vector with the indexes of variables in the set of learned target's Markov blanket by an Markov blanket learning algorithm.

2<sup>st</sup> output = number of conditional independence tests

Number of conditional independence tests of an algorithm.

 $3^{st}$  output = running time

Running time (in seconds) of an algorithm.

## 4. Evaluation

Causal Learner provides abundant evaluation metrics for evaluating causal structure and MB learning algorithms (written in Matlab). In terms of accuracy, global and local causal structure learning algorithms use the same 7 metrics: Ar\_F1, Ar\_precision, Ar\_recall, SHD, Miss, Extra, and Reverse, MB learning algorithms use 3 metrics: Adj\_F1, Adj\_precision, and Adj\_recall. In terms of efficiency, global causal structure learning algorithms use running time, while local causal structure and MB learning algorithms use the number of conditional independence tests and running time.

Since the efficiency metrics can be obtained directly after running the algorithm, it will not be described here. As for accuracy metrics, after the algorithm runs, Causal Learner will call the Matlab file evaluation\_GCS.m, evaluation\_LCS.m, or evaluation\_MB.m to compare the results learned by the algorithm with the correct results, and then calculate the corresponding accuracy metrics. Among them, global causal structure learning and local causal structure learning algorithms need to orient the edges, so their accuracy evaluation metrics will involve the accuracy of the direction. MB learning algorithms learn the set of MB, so the accuracy evaluation metrics of the MB learning algorithms do not involve the correctness of the direction.

# 4.1 Evaluating global causal structure learning algorithms

The input and output parameter types and quantities are the same for evaluating global causal structure learning algorithms (using evaluation\_GCS.m) as shown in Table 11.

In contract (topological topological topol	1st input = learned global causal structure
Inputs (two parameters):	<mark>2<sup>nd</sup> input</mark> = graph
	1 <sup>st</sup> output = Ar_F1
	2 <sup>nd</sup> output = Ar_precision
	3 <sup>rd</sup> output = Ar_recall
Outputs (seven parameters):	4 <sup>th</sup> output = SHD
•	5 <sup>th</sup> output = Miss
	<mark>6<sup>th</sup> output</mark> = Extra
	7 <sup>th</sup> output = Reverse

Table 11: Inputs and outputs of evaluating global causal structure learning algorithms

## Inputs (two parameters):

1st input = learned global causal structure

An adjacency matrix of the learned global causal structure. The algorithm constructs undirected graph and attempts to direct all edges. If the element in the i<sup>th</sup> row and j<sup>th</sup> column of adjacency matrix is equal to 1, variable i is a parent of j.

$$\frac{2^{nd} input}{} = graph$$

An adjacency matrix of the true Bayesian network structure.

#### Outputs (seven parameters):

$$\frac{1^{st} \text{ output}}{1} = Ar\_F1$$

 $Ar_F1 = 2 * (Ar_Precision *Ar_Recall) / (Ar_Precision + Ar_Recall).$ 

The Ar\_F1 score is the harmonic average of the Ar\_precision and Ar\_recall, where  $Ar_F1 = 1$  is the best case (perfect Ar\_precision and Ar\_recall) while  $Ar_F1 = 0$  is the worst case.

#### 2<sup>st</sup> output = Ar\_precision

*Ar\_precision* = #correctly predicted arrowheads / #predicted arrowheads

The number of correctly predicted arrowheads in the output divided by the number of edges in the output of an algorithm.

#### 3<sup>st</sup> output = Ar\_recall

*Ar\_recall* = #correctly predicted arrowheads / #true arrowheads

The number of correctly predicted arrowheads in the output divided by the number of true arrowheads in the true Bayesian network structure.

#### $\frac{4^{st}}{2}$ output = SHD

Structural Hamming Distance, the sum of the values of Miss, Extra, and Reverse as follows. Compared to Ar\_F1, Ar\_F1 considers not only extraneous edges, but also correct edges, while SHD only considers extraneous edges.

#### 5<sup>th</sup> output = Miss

The number of missing edges in the global causal structure learned by the algorithm against the true Bayesian network structure.

## 6<sup>th</sup> output = Extra

The number of extra edges in the learned global causal structure.

#### 7<sup>th</sup> output = Reverse

The number of edges with wrong directions according to the true Bayesian network structure.

# 4.2 Evaluating local causal structure learning algorithms

The input and output parameter types and quantities are the same for evaluating local causal structure learning algorithms (using evaluation\_LCS.m) as shown in Table 12.

	1st input - lagrand target's perents
	1 <sup>st</sup> input = learned target's parents
	2 <sup>nd</sup> input = learned target's children
Inputs ( <mark>five parameters</mark> ):	3 <sup>rd</sup> input = learned target's undirected
	4 <sup>th</sup> input = target
	<mark>5<sup>th</sup> input</mark> = graph
	1 <sup>st</sup> output = Ar_F1
	2 <sup>nd</sup> output = Ar_precision
	3 <sup>rd</sup> output = Ar_recall
Outputs (sight parameters).	4 <sup>th</sup> output = SHD
Outputs (eight parameters):	5 <sup>th</sup> output = Miss
	<mark>6<sup>th</sup> output</mark> = Extra
	7 <sup>th</sup> output = Reverse
	8 <sup>th</sup> output = Undirected

Table 12: Inputs and outputs of evaluating local causal structure learning algorithms

#### Inputs (two parameters):

## 1<sup>st</sup> input = learned target's parents

A vector with the indexes of variables in the set of target's parents learned by a local causal structure learning algorithm.

# 2<sup>nd</sup> input = learned target's children

A vector with the indexes of variables in the set of target's children learned by a local causal structure learning algorithm.

## 3<sup>rd</sup> output = learned target's undirected

A vector with the indexes of variables in the set of target's PC learned by a local causal structure learning algorithm, which cannot be distinguished into parents or children.

# 4th input = target variable index

Index of the target variable that the user is interested in.

#### 5<sup>th</sup> input = graph

An adjacency matrix of the true Bayesian network structure, and it is used for comparing the local causal structure around a target node learned by a local causal structure learning algorithm with the local causal structure around the target in the true Bayesian network structure.

#### Outputs (eight parameters):

#### $1^{st}$ output = Ar F1

 $Ar_F1 = 2 * (Ar_Precision * Ar_Recall) / (Ar_Precision + Ar_Recall).$ 

The Ar\_F1 score is the harmonic average of the Ar\_precision and Ar\_recall, where  $Ar_F1 = 1$  is the best case (perfect Ar\_precision and Ar\_recall) while  $Ar_F1 = 0$  is the worst case.

#### 2<sup>st</sup> output = Ar\_precision

Ar\_precision =#correctly predicted arrowheads / #predicted arrowheads
The number of correctly predicted arrowheads in the output divided by the number of edges in the output of an algorithm.

#### 3<sup>st</sup> output = Ar\_recall

*Ar\_recall* = #correctly predicted arrowheads / #true arrowheads

The number of correctly predicted arrowheads in the output divided by the number of true arrowheads in the true local Bayesian network structure.

#### $4^{st}$ output = SHD

Structural Hamming Distance, the sum of the values of Miss, Extra, and Reverse as follows. Compared to Ar\_F1, Ar\_F1 considers not only extraneous edges, but also correct edges, while SHD only considers extraneous edges.

#### $5^{th}$ output = Miss

The number of missing edges in the local causal structure learned by the algorithm against the true local Bayesian network structure.

# 6<sup>th</sup> output = Extra

The number of extra edges in the learned local causal structure.

# $7^{th}$ output = Reverse

The number of edges with wrong directions according to the true local Bayesian network structure.

#### 8<sup>th</sup> output = Undirected

The number of edges that cannot be oriented in the learned local causal structure.

# 4.3 Evaluating Markov blanket learning algorithms

The input and output parameter types and quantities are the same for evaluating Markov blanket learning algorithms (using evaluation\_MB.m) as shown in Table 13.

	1st input = learned target's MB
Inputs (three parameters):	<mark>2<sup>nd</sup> input</mark> = target variable index
	<mark>3<sup>rd</sup> input</mark> = graph
	$1st output = Adj_F1$
Outputs (three parameters):	2 <sup>nd</sup> output = Adj_precision
	3 <sup>rd</sup> output = Adj_recall

Table 13: Inputs and outputs of evaluating Markov blanket learning algorithms

#### Inputs (three parameters):

 $1^{st}$  input = learned target's MB

A vector with the indexes of variables in the set of learned target's Markov blanket.

2<sup>nd</sup> input = target variable index

Index of the target variable that the user is interested in.

<mark>3<sup>rd</sup> input</mark> = graph

An adjacency matrix of the true Bayesian network structure, and it is used for comparing the Markov blanket around a target node learned by a Markov blanket learning algorithm with the Markov blanket around the target in the true Bayesian network structure.

# Outputs (three parameters):

1<sup>st</sup> output = Adj\_F1

 $Adj\_F1 = 2 * (Adj\_Precision * Adj \_Recall) / (Adj \_Precision + Adj \_Recall).$ 

The Adj\_F1 score is the harmonic average of the Adj\_precision and Adj\_recall, where  $Adj_F1 = 1$  is the best case (perfect Adj\_precision and Adj\_recall) while  $Adj_F1 = 0$  is the worst case.

## $2^{st}$ output = Adj\_precision

*Adj\_precision* = #correctly predicted nodes /#predicted nodes.

Adj\_precision is the number of true positives in the learned Markov blanket divided by the number of the learned Markov blanket.

## 3st output = Adj\_recall

*Adj\_recall = #correctly predicted nodes / #true nodes.* 

Adj\_recall is the number of true positives in the learned Markov blanket divided by the number of the true Markov blanket.