

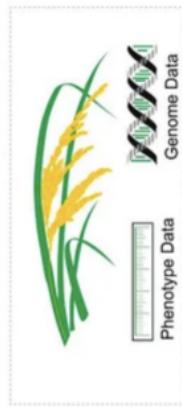
# Causal Optimization: Aligning Prediction and Causal Estimation in Machine Learning

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# Prediction and Causal Estimation

- One of the major successes of modern machine learning is their powerful predictive capability.

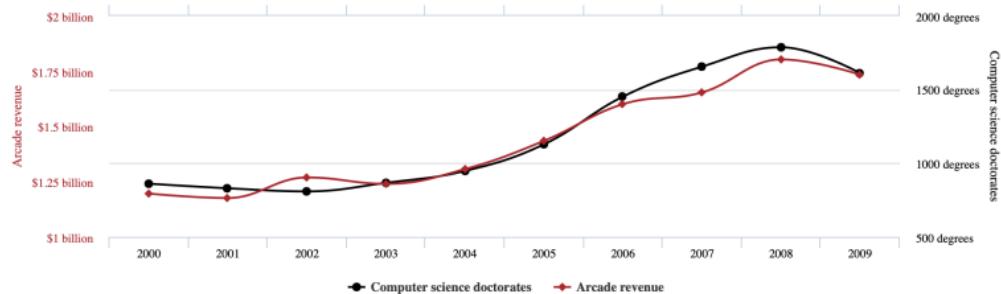


It is a husky!

Prediction Score: 99.94%

# Prediction and Causal Estimation

- However, accurate prediction does not guarantee accurate causal estimation.<sup>1</sup>



<sup>1</sup>Efron, B. (2020). Prediction, estimation, and attribution.

# Spurious association problem

- Some elements of the observed covariates  $x = (x_1, x_2, \dots, x_p)$  are predictive to the outcome  $y$ , but they are not the true causes.
- Classical machine learning often relies on the empirical risk minimization (ERM)

$$\min_{\alpha} R(\alpha) = \mathbb{E}[L(\hat{y}(x; \alpha), y)].$$

- ERM leverages causal and non-causal information in  $x$ .
- A parametric model  $\hat{y}(x; \alpha)$  learned by ERM
  1. is biased for causal estimation;
  2. cannot generalize its prediction under interventions.

# Environments

## Change of domains

Across hospitals  
in biomedicine



Across countries  
in agriculture



Across locations  
in robotics



## Subpopulations

Across  
demographics



## Interventions

Gene knockdown



- We will leverage multi-environment data to distinguish causality.
- Each environment  $e$  has distribution  $p^e(X, Y)$ .
- Observations per environment are  $(X_i^e, Y_i^e) \sim p^e(X, Y)$ ,  $e \in \mathcal{E}$ .

# Data generating process

Consider a linear structural equation model

$$y^e \leftarrow (\beta^*)^\top x^e + \varepsilon^e, \quad e \in \mathcal{E}$$

- $\mathcal{E}$ : a collection of environments.
- $S \subset \{1, 2, \dots, p\}$ : the index set of direct causes.
- $x$ : observed covariates;  $x_S$  are the causes,  $x_{\setminus S}$  are the spurious covariates.
- $\beta^*$ : causal coefficients or direct causal effects;  $\beta_S^* \neq 0$ ,  $\beta_{\setminus S}^* = 0$ .
- Goal: (i) estimate  $S$  and  $\beta^*$ ; (ii) make predictions based on causes.

# Formalize spurious association

- Spurious association is an endogeneity problem

$$x_{\setminus S}^e \not\perp\!\!\!\perp \varepsilon^e, \text{ hence } \mathbb{E}[\varepsilon^e | x^e] \neq 0$$

- Possible reasons

1. Unobserved confounding  $y \leftarrow \epsilon \rightarrow x_{\setminus S}$
2. Observing descendants  $y \rightarrow x_{\setminus S}$
3. Observing colliders  $y \rightarrow x_1 \leftarrow x_2, x_1, x_2 \in x_{\setminus S}$

# Assumptions

- (i) Linear DGP  $y^e \leftarrow (\beta^*)^\top x^e + \epsilon^e$ ; it will be relaxed to nonlinear models for methodology
- (ii) Moment conditions:  $\mathbb{E}[\epsilon^e] = 0$ ,  $\text{Var}[\epsilon^e]$ ,  $\text{Var}[x_j^e] < \infty$  for all  $j \in \{1, 2, \dots, p\}$
- (iii) Exogeneity of causes: the observed causes

$$x_S^e \perp\!\!\!\perp \epsilon^e,$$

which is weaker than standard assumption  $x^e \perp\!\!\!\perp \epsilon^e$ .

- (iv) Invariance: across environments

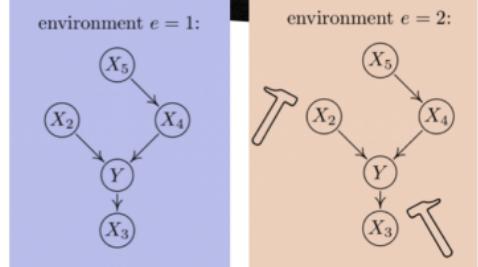
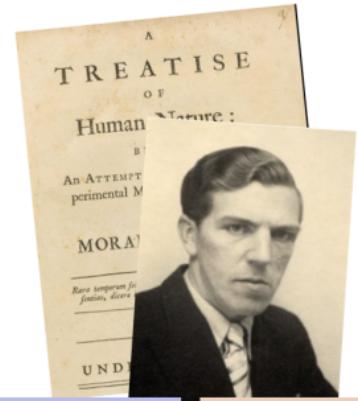
$$\mathbb{E}[y^e | \text{Pa}(y^e) = \mathbf{c}] = \mathbb{E}[y^{e'} | \text{Pa}(y^{e'}) = \mathbf{c}], \text{ for all } e, e' \in \mathcal{E},$$

while  $p^e(x)$  changes.

# Invariance of causality

- Philosophy: constant conjunction (Hume, 1740); Econometrics: autonomy and modularity (Haavelmo, 1944, Hoover 2008); Computer Science: independent causal mechanism (Schölkopf, et al., 2021)
- Invariant Causal Prediction (Peters, Bühlmann and Meinshausen, 2016)
- Invariant Risk Minimization (Arjovsky et al., 2019)

A more comprehensive history is in Peters et al. (2017), Chapter 2.<sup>1</sup>



<sup>1</sup>Elements of causal inference: foundations and learning algorithms, 2017.

# Our main idea

1. Find an *idealized* optimization problem with the causal coefficients as *the* solution.
2. Relax it to be a *feasible* optimization problem with the causal coefficients as *a* solution.
3. Restore the identification using multi-environment data.

# Idealized optimization in an environment

- Consider a predictor  $\hat{y}(x, \alpha) = \alpha^\top x$
- Throughout,  $\alpha$  denotes the model parameters and  $\beta^*$  denotes the unknown causal parameters.
- Direct ERM  $\min_{\alpha} R(\alpha) = \mathbb{E}[(1/2)(\hat{y}(x, \alpha) - y)^2]$  produces biased estimate  $\hat{\alpha} \neq \beta^*$  due to spurious association.
- Adding simple constraints will provide causal optimality

$$\min_{\alpha} R(\alpha)$$

s.t.  $\alpha_j = 0, \quad j \notin S$  (the index set of causes).

Its solution  $\hat{\alpha} = \beta^*$ .

## First order condition

- We will turn the constrained optimization into an unconstrained optimization while keeping causal optimality.
- Derive the first order condition of constrained optimization by the directional derivative method.
- Directional derivative in direction  $v$  is

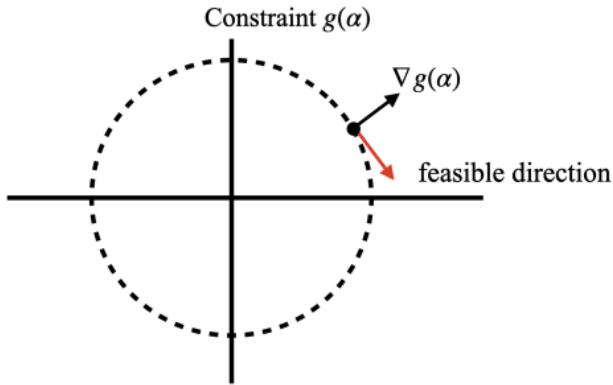
$$\mathbf{D}_v R(\boldsymbol{\alpha}) := \lim_{t \rightarrow 0} (R(\boldsymbol{\alpha} + tv) - R(\boldsymbol{\alpha}))/t = \langle \nabla R(\boldsymbol{\alpha}), v \rangle$$

- Principle: the first-order condition for optimality is that the directional derivative in all feasible directions vanishes (Marban, 1969).

# Feasible directions

$$\begin{aligned} & \min_{\alpha} R(\alpha) \\ \text{s.t. } & \alpha_j = 0, \quad j \notin S \end{aligned}$$

- Feasible directions are where the optimizer can go without violating the constraints. They are tangent to the constraint surface in  $\mathbb{R}^p$ .
- Our constraints  $g_j(\alpha) = \alpha_j = 0$  for  $j \notin S$
- The feasible directions form a linear space  $\mathcal{U} = \text{span}\{\mathbf{e}_j : j \in S\}$  with basis vector  $\mathbf{e}_j$ .



# Single environment objective

- Given the feasible directions, the first order condition is

$$\mathbf{D}_{\mathbf{e}_j} R(\boldsymbol{\alpha}) = \langle \nabla R(\boldsymbol{\alpha}), \mathbf{e}_j \rangle = 0, \text{ for } j \in S,$$

or equivalently written with Hadamard product  $\circ$

$$\|\nabla R(\boldsymbol{\alpha}) \circ \boldsymbol{\beta}^*\|_2 = 0$$

- Relaxation: the causal coefficients  $\boldsymbol{\beta}^*$  by construction is the optimum, which satisfy the first order condition as

$$\|\nabla R(\boldsymbol{\beta}^*) \circ \boldsymbol{\beta}^*\|_2 = 0.$$

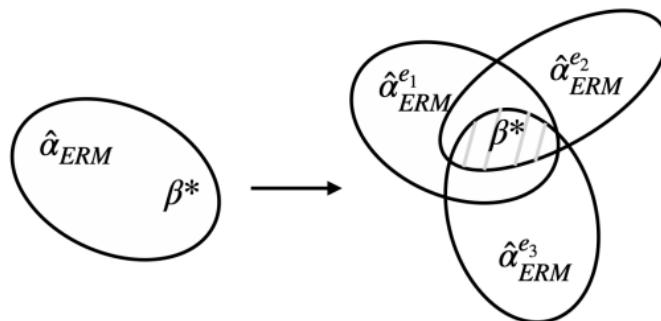
- In other words,

$$\boldsymbol{\beta}^* \in \arg \min_{\boldsymbol{\alpha}} \|\nabla R(\boldsymbol{\alpha}) \circ \boldsymbol{\alpha}\|_2. \quad (1)$$

# No free lunch

- The objective  $\min_{\alpha} \|\nabla R(\alpha; X, Y) \circ \alpha\|_2$ 
  - Only depends on the observational data.
  - Unlike  $R(\alpha; X, Y)$ , it has  $\beta^*$  as an optima.
  - It is simple and easy to compute.
- However, the optima is not unique, which can be  $\beta^*$ ,  $\hat{\alpha}_{\text{ERM}}$ ,  $\mathbf{0}$ , and others.

# Multi-environment objective



- Causal coefficients  $\beta^*$  is invariant and shared across environments.
- We aggregate single-environment objectives over multiple environments  $\mathcal{E}$

$$\min_{\boldsymbol{\alpha}} f_{\mathcal{E}}(\boldsymbol{\alpha}) := \frac{1}{|\mathcal{E}|} \sum_{e \in \mathcal{E}} (\|\nabla R^e(\boldsymbol{\alpha}) \circ \boldsymbol{\alpha}\|_2). \quad (2)$$

- Due to invariance assumption: (1)  $\beta^* \in \arg \min f_{\mathcal{E}}(\boldsymbol{\alpha})$ , and (2)  $\arg \min_{\boldsymbol{\alpha}} f_{\mathcal{E}}(\boldsymbol{\alpha}) = \bigcap_{e \in \mathcal{E}} \arg \min_{\boldsymbol{\alpha}} \|\nabla R^e(\boldsymbol{\alpha}) \circ \boldsymbol{\alpha}\|_2$  so  $|\mathcal{E}| \uparrow$  helps.

## Last step

We need to remove the  $\mathbf{0}$ -vector from the minimizers if  $\beta^* \neq \mathbf{0}$

- If a set of variables  $C$  are known to be exogenous, i.e.  $X_j \perp\!\!\!\perp \epsilon, j \in C$ , we can safely regress over this set of variables (Approach 1).
- Modify the objective with  $\tilde{\alpha} = \alpha \circ (\mathbf{1} - \mathbf{1}_C) + \mathbf{1}_C$ ,

$$\min_{\alpha} f_{\mathcal{E}}(\alpha) = \frac{1}{|\mathcal{E}|} \sum_{e \in \mathcal{E}} \|\nabla R^e(\alpha) \circ \tilde{\alpha}\|_2 \quad (3)$$

- We can show  $f_{\mathcal{E}}(\beta^*) = 0$  while  $f_{\mathcal{E}}(\mathbf{0}) > 0$  almost surely when  $\beta_C^* \neq \mathbf{0}$
- Alternatively, we can use the risk function as a regularization as  $R^e(\mathbf{0}) \geq R^e(\beta^*)$ . It recovers ERM for one environment (Approach 2).

$$\min_{\alpha} \frac{1}{|\mathcal{E}|} \sum_{e \in \mathcal{E}} \left\{ \|\nabla R^e(\alpha) \circ \alpha\|_2 + \lambda_r R^e(\alpha) \right\}, \quad \lambda_r > 0. \quad (4)$$

# Algorithm

## Conditional Causal Optimization (CoCo)

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**Algorithm 1** CoCo with known exogenous variables

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**input :** Data  $\mathbf{D}^e = \{\mathbf{Y}^e, \mathbf{X}^e\}$ ,  $\mathbf{X}^e \in \mathbb{R}^{n^e \times p}$ ; the risk function  $R^e$  for each environment  $e \in \mathcal{E}$ ; the set of known non-descendant variables  $\mathcal{C}$ ; the predictor  $f(\cdot)$ .

**output:** Coefficient estimation  $\boldsymbol{\alpha}$  with causal interpretation.

Initialize  $\boldsymbol{\alpha}$  randomly

**while** not converged **do**

**for**  $e$  in  $\mathcal{E}$  **do**

Compute the gradient of the empirical risk:

$$\mathbf{g}^e(\boldsymbol{\alpha}) = \frac{1}{n_e} \frac{\partial}{\partial \boldsymbol{\alpha}} \sum_{i=1}^{n_e} R^e(\boldsymbol{\alpha}; y_i^e, \hat{y}_i^e), \quad \hat{y}_i^e = f(\mathbf{x}_i^e; \boldsymbol{\alpha})$$

Set  $\tilde{\boldsymbol{\alpha}} = \boldsymbol{\alpha} \circ (\mathbf{1} - \mathbf{1}_{\mathcal{C}}) + \mathbf{1}_{\mathcal{C}}$

Compute the optimization objective:

$$\mathcal{L}^e(\boldsymbol{\alpha}) = \|\mathbf{g}^e(\boldsymbol{\alpha}) \circ \tilde{\boldsymbol{\alpha}}\|_2$$

**end**

Update  $\boldsymbol{\alpha} \leftarrow \boldsymbol{\alpha} - \eta \frac{\partial}{\partial \boldsymbol{\alpha}} \sum_{e \in \mathcal{E}} \mathcal{L}^e(\boldsymbol{\alpha})$  with step size  $\eta$

**end**

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# Example

- The data generation follows

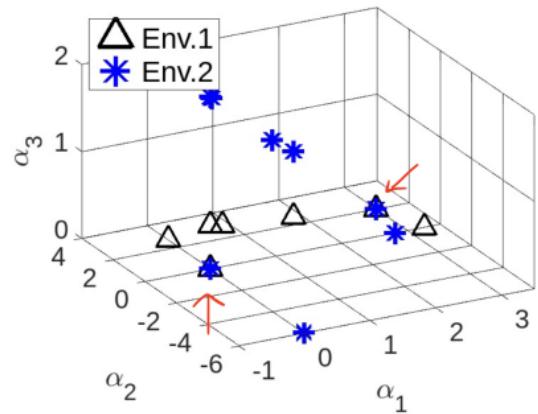
$$x_2^e \leftarrow \mathcal{N}(m_2^e, (\gamma^e)^2)$$

$$x_1^e \leftarrow \mathcal{N}(m_1^e, (\gamma^e)^2)$$

$$y^e \leftarrow 3x_1^e + 2x_2^e + \mathcal{N}(0, 1)$$

$$x_3^e \leftarrow \gamma^e y^e + \mathcal{N}(0, (\gamma^e)^2)$$

- The two environments correspond to parameters  $(m_1^{(1)}, m_2^{(1)}, \gamma^{(1)}) = (2, 0.5, 2)$ ,  $(m_1^{(2)}, m_2^{(2)}, \gamma^{(2)}) = (3, -1, 0.5)$ , and  $\beta^* = (3, 2, 0)$ .



CoCo optima (Two envs.)

# Analytic connections with IRM

- Invariant Risk Minimization (Arjovsky et al., 2019) is a popular approach for causal representation learning under spurious association by solving

$$\min_{\alpha} \sum_{e \in \mathcal{E}} \left[ \underbrace{R^e(\alpha; f(x_i^e; \alpha))}_{\text{Empirical risk}} + \lambda \underbrace{\left( \nabla_{w|w=1.0} R^e(\alpha; w \cdot f(x_i^e; \alpha)) \right)^2}_{\text{IRM regularization}} \right].$$

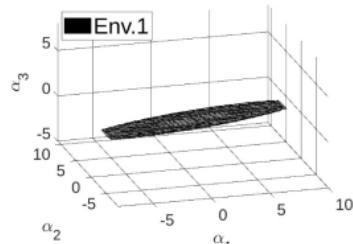
- We find for Linear-Gaussian and Linear-Bernoulli outcome models, IRM regularization is a directional derivative

$$(\nabla_{w|w=1.0} R^e(\alpha; w \alpha^\top x^e))^2 = (\langle \nabla R^e(\alpha), \alpha \rangle)^2$$

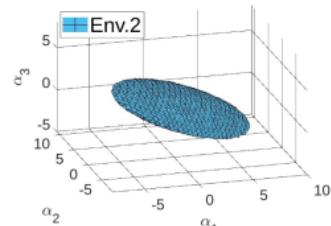
- It explains some success of IRM because  $\beta^* \in \arg \min_{\alpha} (\langle \nabla R^e(\alpha), \alpha \rangle)^2$
- It suggests IRM regularization could fail because it is a loose lower bound as  $(\langle \nabla R(\alpha), \alpha \rangle)^2 \leq p \|\nabla R(\alpha) \circ \alpha\|_2^2$

# Geometric connections with IRM

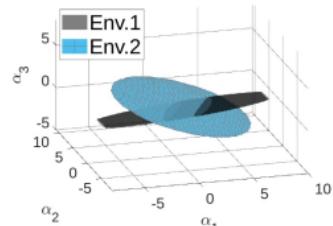
Back to the toy example, CoCo solutions are always less than that by IRM regularization



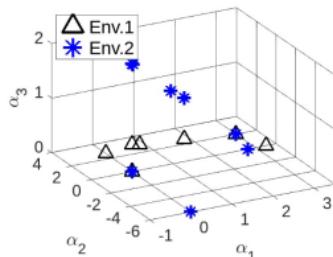
(a) IRM optima (Env. #1)



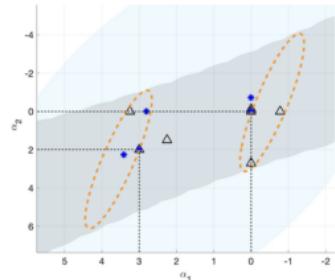
(b) IRM optima (Env. #2)



(c) IRM optima (Two envs.)



(d) CoCo optima (Two envs.)



(e) IRM & CoCo optima (Two envs.)

# Identification

- The goal is to find sufficient conditions for the uniqueness of the solutions for  $\min_{\alpha} f_{\mathcal{E}}(\alpha) = \frac{1}{|\mathcal{E}|} \sum_{e \in \mathcal{E}} \|\nabla R^e(\alpha) \circ \tilde{\alpha}\|_2$
- For each  $\hat{\alpha} \in \arg \min_{\alpha} f_{\mathcal{E}}(\alpha)$ , there exists  $H \subset \{1, 2, \dots, p\}$  such that  $\hat{\alpha} = (\hat{\alpha}_H, \hat{\alpha}_{\setminus H} = \mathbf{0})^\top$  and

$$\nabla \mathbb{E}[(y - \hat{\alpha}_H^\top x_H^e)^2] = 0.$$

- We call  $H$  an invariant set if regression on  $x_H^e, x_H^{e'}$  for any environments  $e, e'$  produces the same  $\hat{\alpha}_H^e = \hat{\alpha}_H^{e'}$ .

# Sufficient conditions for identification

**Theorem.** Under Assumptions (i-iv) and (v) Effective interventions: there is only one invariant sets  $H, C \subset H \subset \{1, 2, \dots, p\}$ . Then

$$\boldsymbol{\beta}^* = \arg \min_{\boldsymbol{\alpha}} \frac{1}{|\mathcal{E}|} \sum_{e \in \mathcal{E}} \|\nabla R^e(\boldsymbol{\alpha}) \circ \tilde{\boldsymbol{\alpha}}\|_2,$$

where  $\tilde{\boldsymbol{\alpha}} = \boldsymbol{\alpha} \circ (\mathbf{1} - \mathbf{1}_C) + \mathbf{1}_C$ .

- The effectiveness can be checked from data, though it can be computationally expensive.
- It guarantees the identification of the whole vector  $\boldsymbol{\beta}^*$ .
- We also provide a simple to check sufficient condition based on the rank of Gram matrix. It guarantees identification of  $\boldsymbol{\beta}_C^*$  for the effects of exogenous treatment variables in C.

## Generalize to nonlinear models

- Consider the nonlinear data generation and predictor:

$$y^e \leftarrow f(\mathbf{B}^* \mathbf{x}_S^e; \boldsymbol{\gamma}^*) + \varepsilon^e, \quad \hat{y}^e = f(\mathbf{A} \mathbf{x}^e; \boldsymbol{\gamma}).$$

- The optimality of the causal model still holds for the constrained optimization:  $\min_{\boldsymbol{\alpha}} R(\boldsymbol{\alpha})$  s.t.  $\alpha_j = 0, j \notin S$
- The same optimization objectives can be derived using the directional derivative similarly to the linear settings.
- This nonlinear model contains the fully-connected neural net as a special case.

# Robust prediction

- The fitted model has local optimality when applied to a new environment.
- **Proposition.** Suppose  $\hat{\alpha}$  minimizes CoCo objective with  $f_{\mathcal{E}}(\hat{\alpha}) = 0$ . Suppose a new environment  $l$  satisfies

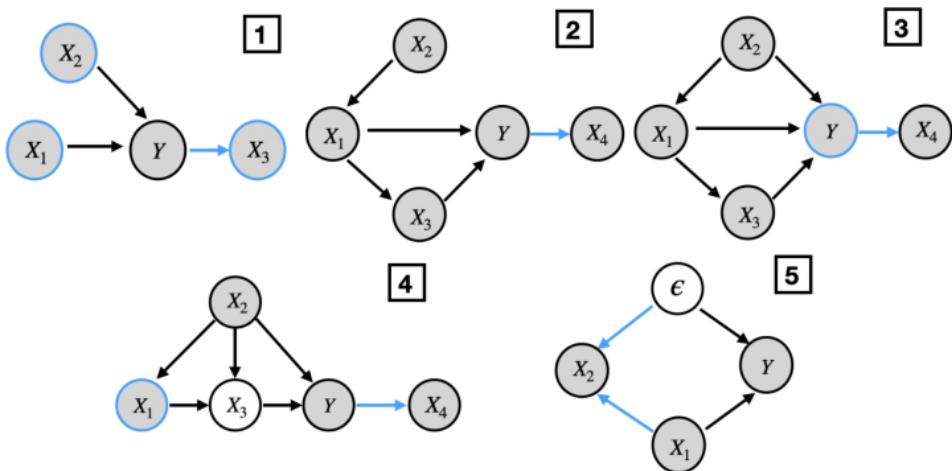
$$p^l(x, y) = \sum_{e \in \mathcal{E}} w_e p^e(x, y), \quad \sum_{e \in \mathcal{E}} w_e = 1,$$

then  $\frac{\partial}{\partial \alpha_\pi} R^l(\alpha)|_{\alpha=\hat{\alpha}} = 0$ ,  $\pi = \text{supp}(\hat{\alpha})$ .

## Empirical studies

# Causal estimation

- Consider 5 *independent* cases; each case is represented by a graph below
- Data in each case are collected from two environments
- Suppose  $X_1$  is known as an exogenous variable

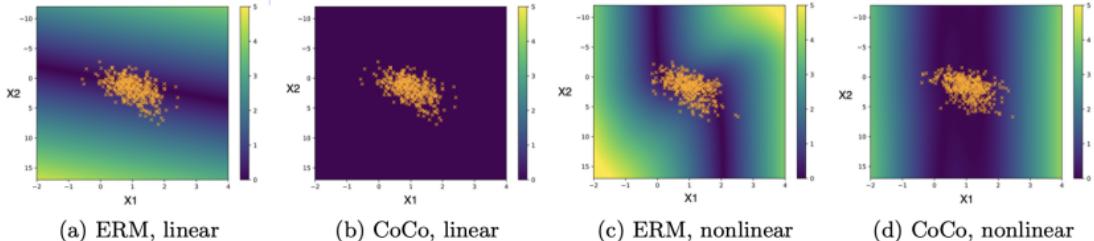


# Causal estimation

The mean absolute error of the  $\beta^*$  estimates

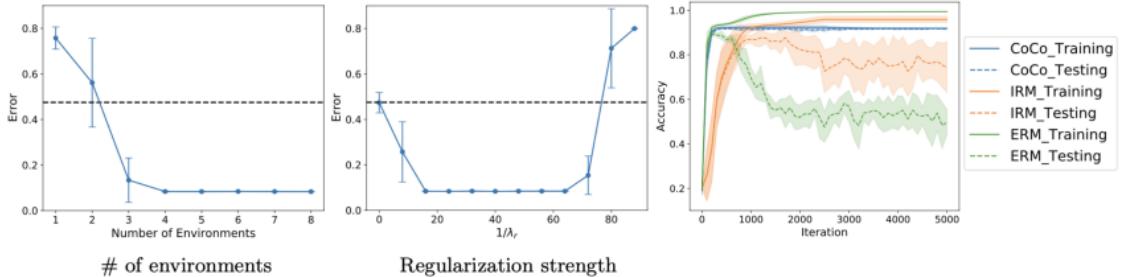
Case	1	2	3	4	5
ERM	0.31 (0.06)	0.16 (0.00)	0.32 (0.00)	0.19 (0.03)	0.38 (0.01)
V-REx	0.16 (0.06)	0.11 (0.01)	0.44 (0.01)	0.13 (0.04)	0.06 (0.10)
RVP	0.10 (0.04)	0.10 (0.01)	0.43 (0.01)	0.11 (0.04)	0.05 (0.04)
Dantzig	0.54 (0.62)	3.23 (2.64)	4.95 (3.06)	0.43 (0.05)	0.20 (0.01)
IRMv1	2.12 (0.70)	0.01 (0.00)	0.02 (0.01)	2.17 (0.65)	0.72 (0.35)
CoCo	0.01 (0.00)	0.02 (0.01)	0.01 (0.01)	0.01 (0.01)	0.01 (0.00)

# Robust prediction: synthetic data



- $x_1$  is a true cause,  $x_2$  is spurious, the DGP is linear, the yellow points are data.
- Consider a linear predictor (correctly specified) and a nonlinear predictor (misspecified).
- Heatmap is the predictive error. Causal optimization better generalizes beyond the data region.

# A nonlinear, non-Gaussian case



- Data generation:

$$\begin{aligned} \mathbf{x}_1^e &\leftarrow \sum_{k=1}^K \frac{1}{K} \mathcal{N}(\boldsymbol{\mu}_k, \mathbf{I}) \\ y^e &\leftarrow \text{Categorical}(p_1, \dots, p_K) \\ \mathbf{x}_2^e &\leftarrow (1 - p^e) \delta_{\mathbf{u}_{y^e}^e} + p^e \delta_{\mathbf{u}_{k_1}^e}, \end{aligned}$$

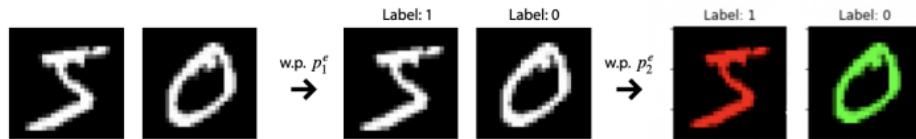
$$p_k = \mathcal{N}(\mathbf{x}_1^e; \boldsymbol{\mu}_k, \mathbf{I}) / \sum_{k'=1}^K \mathcal{N}(\mathbf{x}_1^e; \boldsymbol{\mu}_{k'}, \mathbf{I}), k_1 \sim \text{Multinomial}(1/K, \dots, 1/K).$$

- Test in a new environment with distribution shift.

# Robust prediction: unstructured data

Colored-MNIST (semi-synthetic):

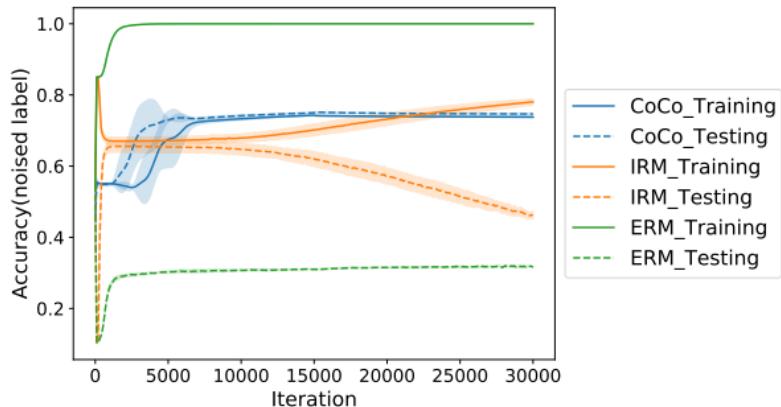
- Data generation: Even/odd digits  $\rightarrow y_i^e \in \{0, 1\} \rightarrow$  color  $\in \{\text{green, red}\}$ .



- Covariates are the colored digits  $x_i^e \in \mathbb{R}^{28 \times 28 \times 2}$
- Causal: shape  $\rightarrow y_i^e$ , Spurious: color  $\rightarrow y_i^e$ .
- Evaluate at a *new* environment with different label-color relationships.

# Predictive accuracy

Predictor is a fully connected neural network.



Methods	ERM	IRM	V-REx	CoCo	Random guess	Oracle
Test env. accuracy	31.1 (0.3)	46.5 (4.1)	31.8 (1.4)	<b>74.7 (0.2)</b>	50	74.8

## Robust prediction: real-world data

- Environments: camera locations.
- Classify coyotes or raccoons,  $y_i^e \in \{0, 1\}$ .



- Causal: animal shape  $\rightarrow y_i^e$ , Spurious: physical factors  $\rightarrow y_i^e$ .
- Evaluate on the images taken at a *new* camera location.

# Prediction accuracy

Predictive accuracy is evaluated with images from a new camera location.

	Wildlife	
	Training Environment	Testing Environment
ERM	99.6 (0.2)	58.4 (0.8)
IRM	83.4 (0.7)	<b>84.9</b> (0.8)
V-REx	96.2 (0.4)	67.3 (1.6)
CoCo	86.1 (0.3)	<b>85.2</b> (0.3)
Random guess	50	50

# Takeaway

- Causal optimization enables accurate causal estimation and robust prediction when there is spurious association.
- Multiple environments and the invariance assumption help identify the causal model.
- It can potentially be applied to any differentiable model at large scale.
- Worth considering regularizations on the direction of derivatives, beyond the magnitude of parameters.
- Representation learning?

- Thank you!
- M. Yin, Y. Wang, and D.M. Blei  
Optimization-based Causal Estimation from Heterogeneous Environments  
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