Causal Inference - Part A

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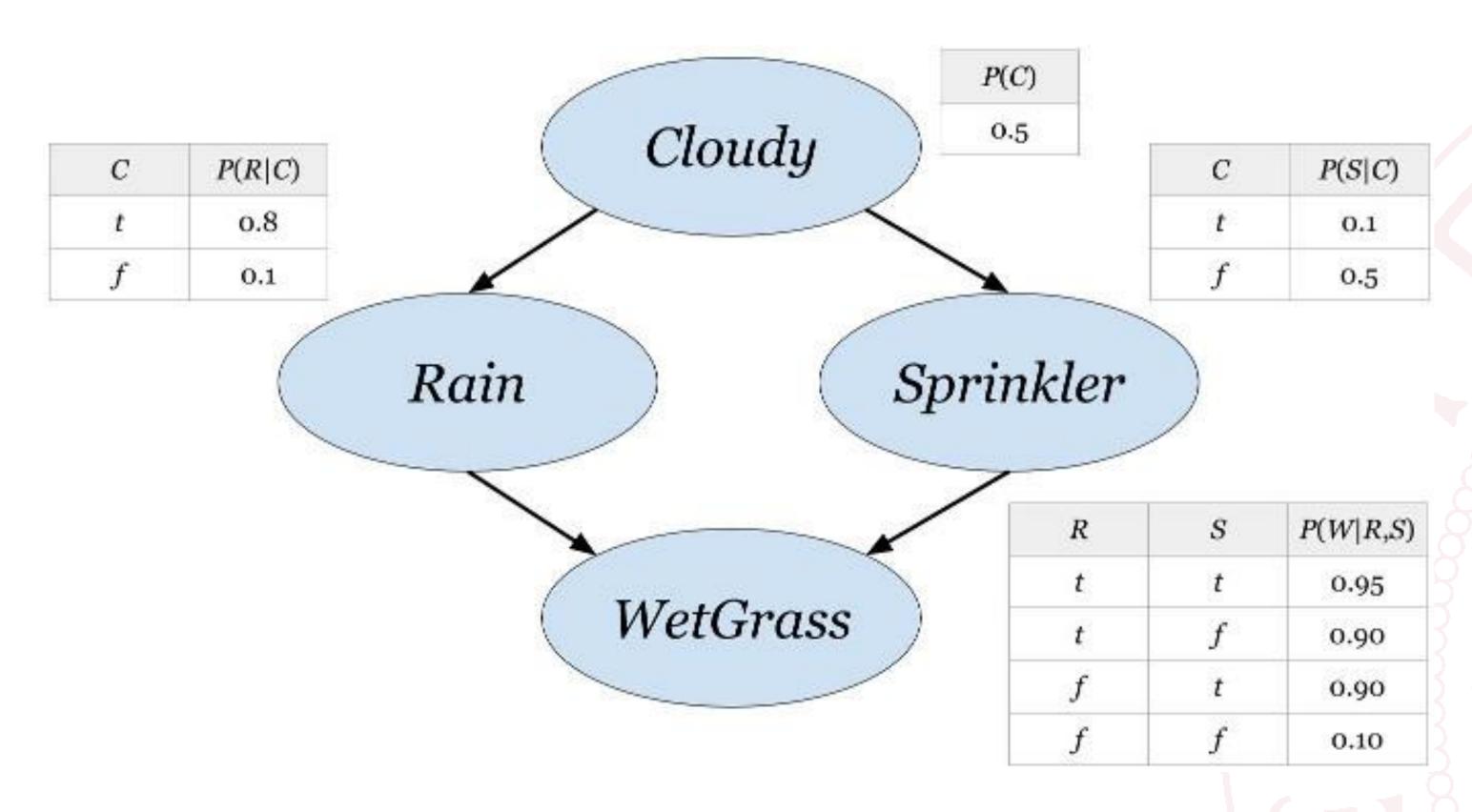
Topics:

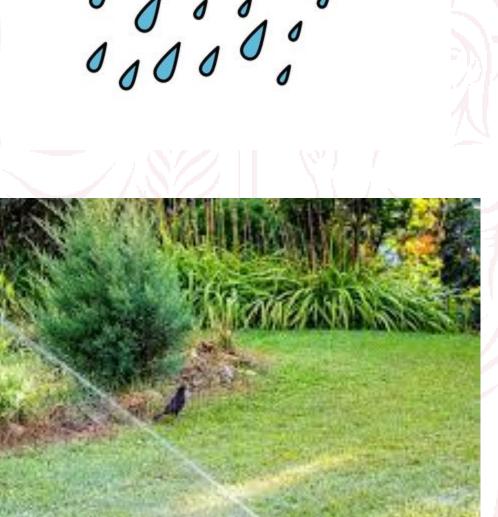
- Causal effect of rain on wet grass: Sprinkler example
- Recap on Interventions
- Recap on adjustment formula
- pyAgrum
- Simpson's paradox
- Example Simpson's paradox via pyAgrum





Let's consider again our Sprinkler network, assuming this is a reliable description of the causal relationships between its four variables:



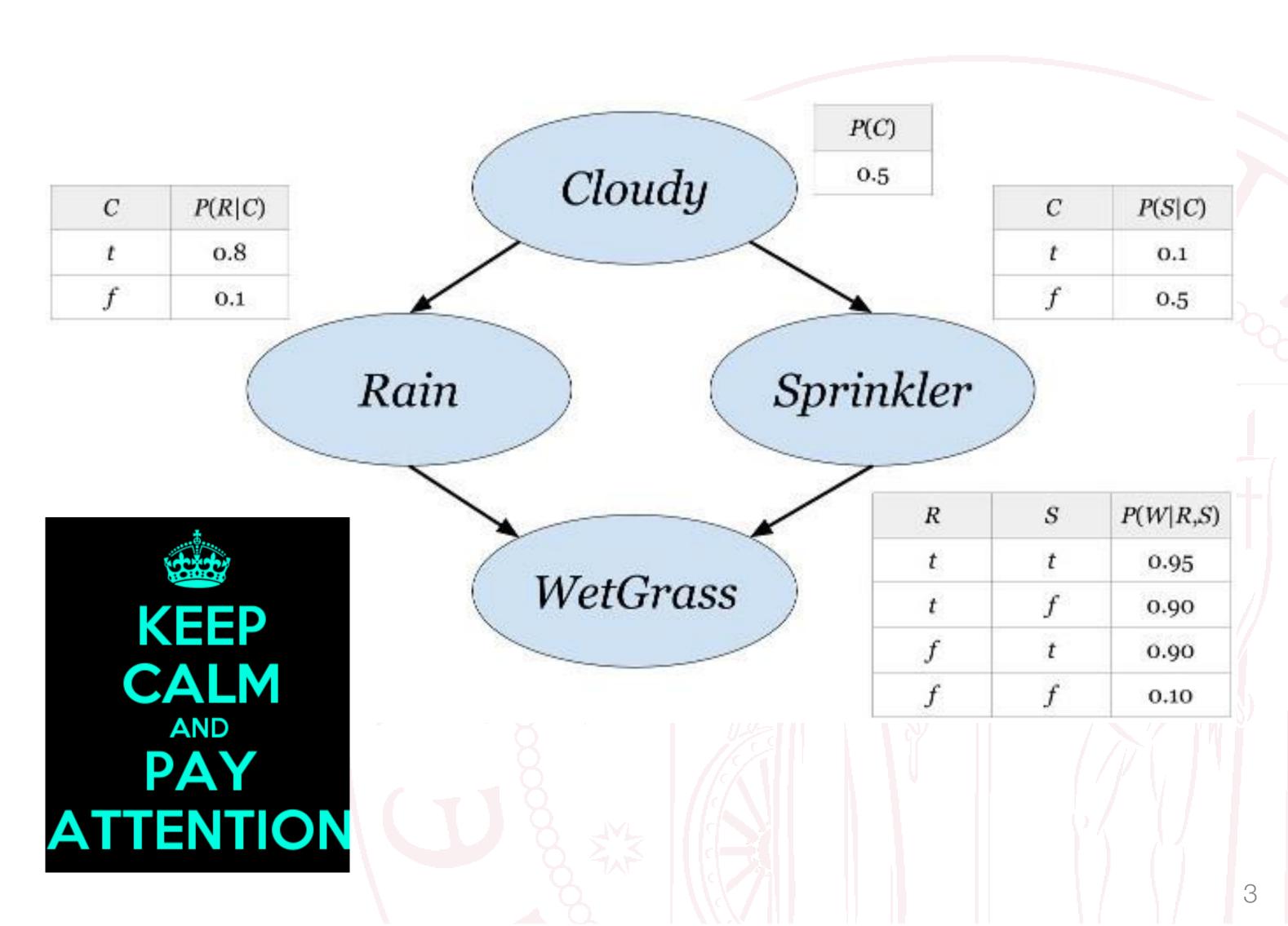


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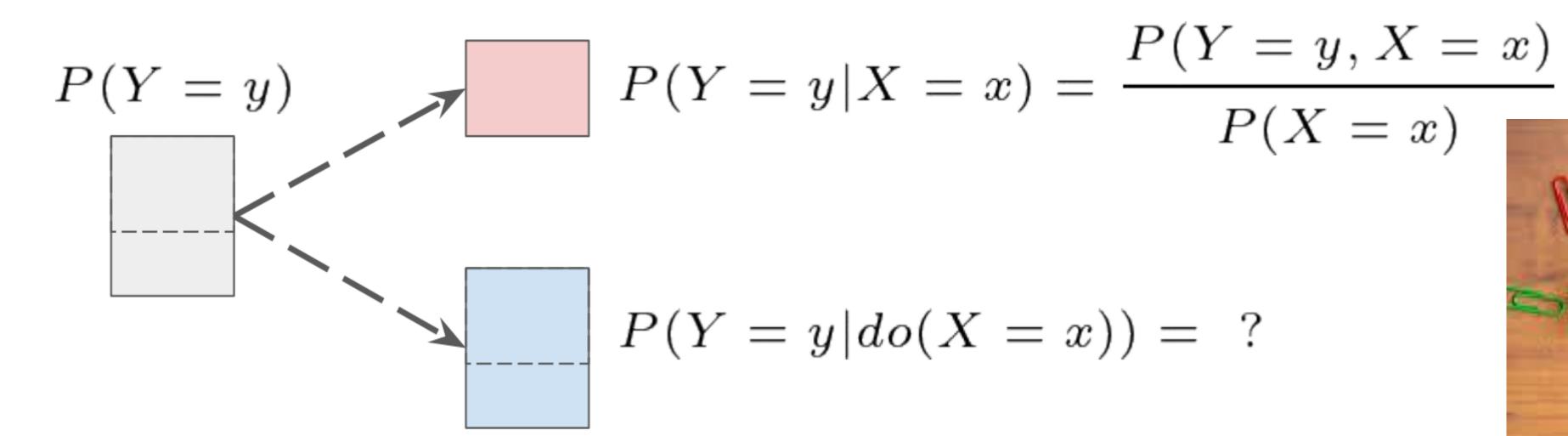
Note that it wouldn't be physically possible to modify the rain variable R.

Yet, we can **use probabilities from observational data** of the weather to compute its causal effect "as if" we were able to intervene on it.



Interventions

- In a dataset, when we condition the outcome Y = y on an observation X = x, we simply consider the subset of Y where we observe that X is equal to x
- But when we condition Y = y on an **intervention** do(X = x), we <u>force</u> the value of X for the entire set Y

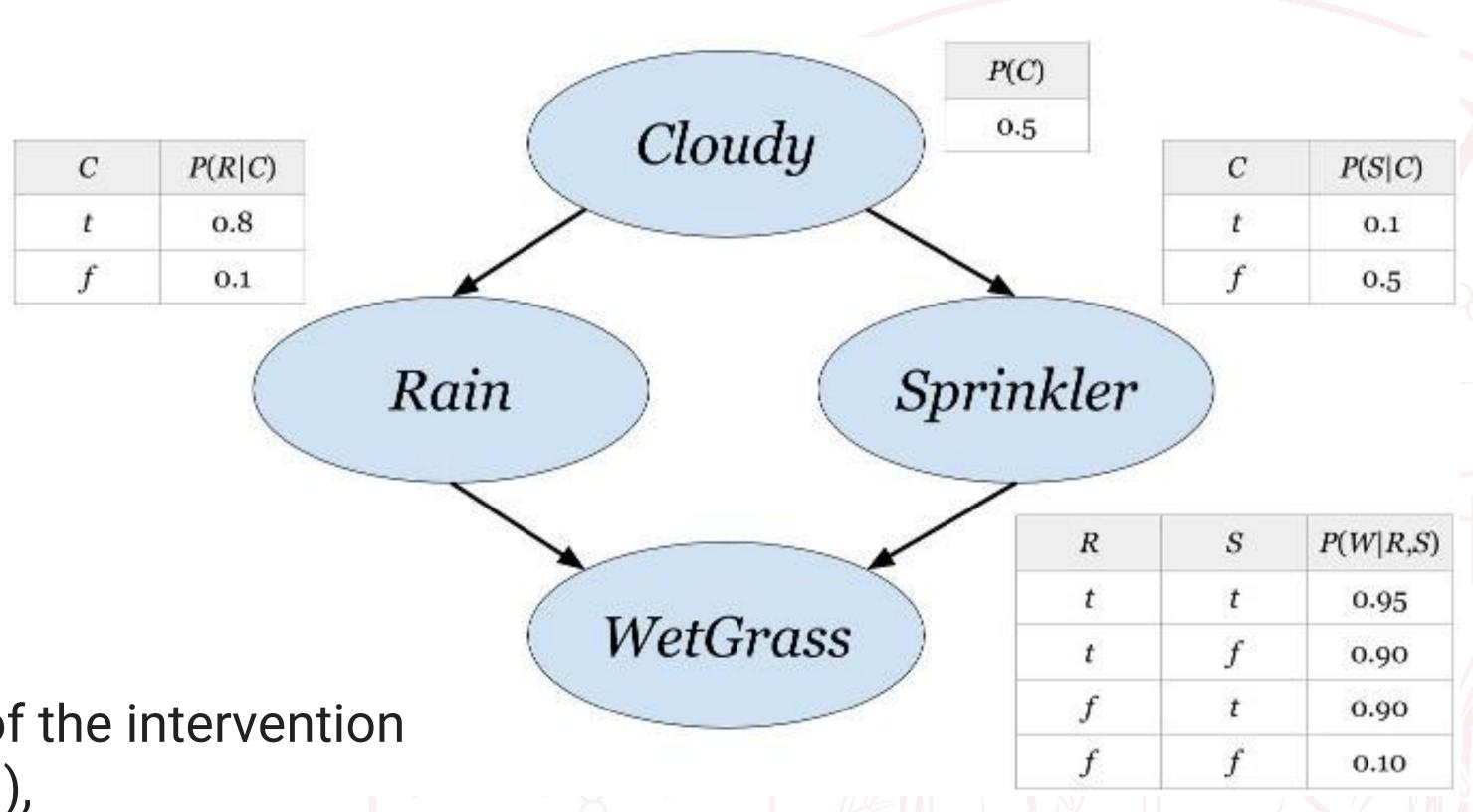




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Yet, we can **use probabilities from observational data** of the weather to compute its causal effect "as if" we were able to intervene on it.



To this end, we can compute the effect of the intervention P(G=true|do(R=true)), or simply P(g|do(r)),

by using the adjustment formula for the only parent of R, which is C

Adjustment formula

$$\begin{split} P(y|do(x)) &= P_m(y|x) & \text{from definition of intervention} \\ &= \sum_z P_m(y|x,z) P_m(z|x) & \text{from Law of Total Probability} \\ &= \sum_z P_m(y|x,z) P_m(z) & \text{from independence of X and Z} \\ &= \sum_z P(y|x,z) P(z) & \text{from previous slide's equalities} \end{split}$$

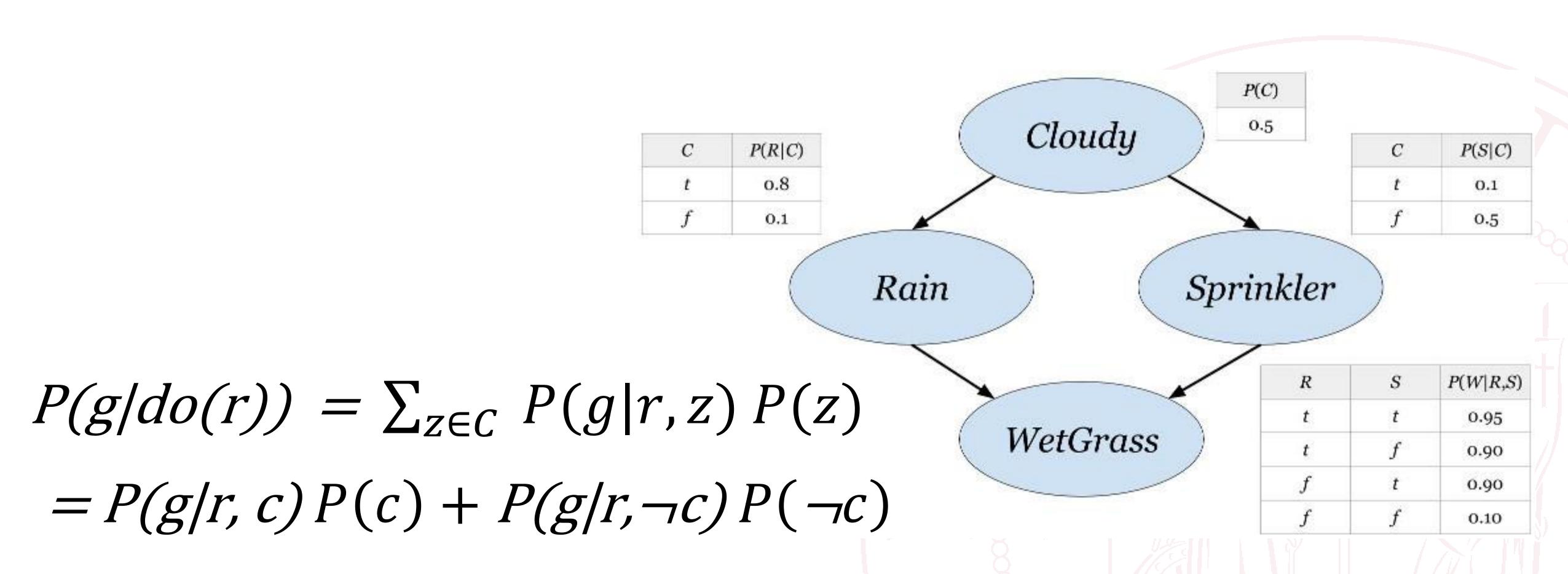
More in general, we can write the adjustment formula, or causal effect rule:

$$P(y|do(x)) = \sum_{z \in \Lambda} P(y|x, z)P(z)$$

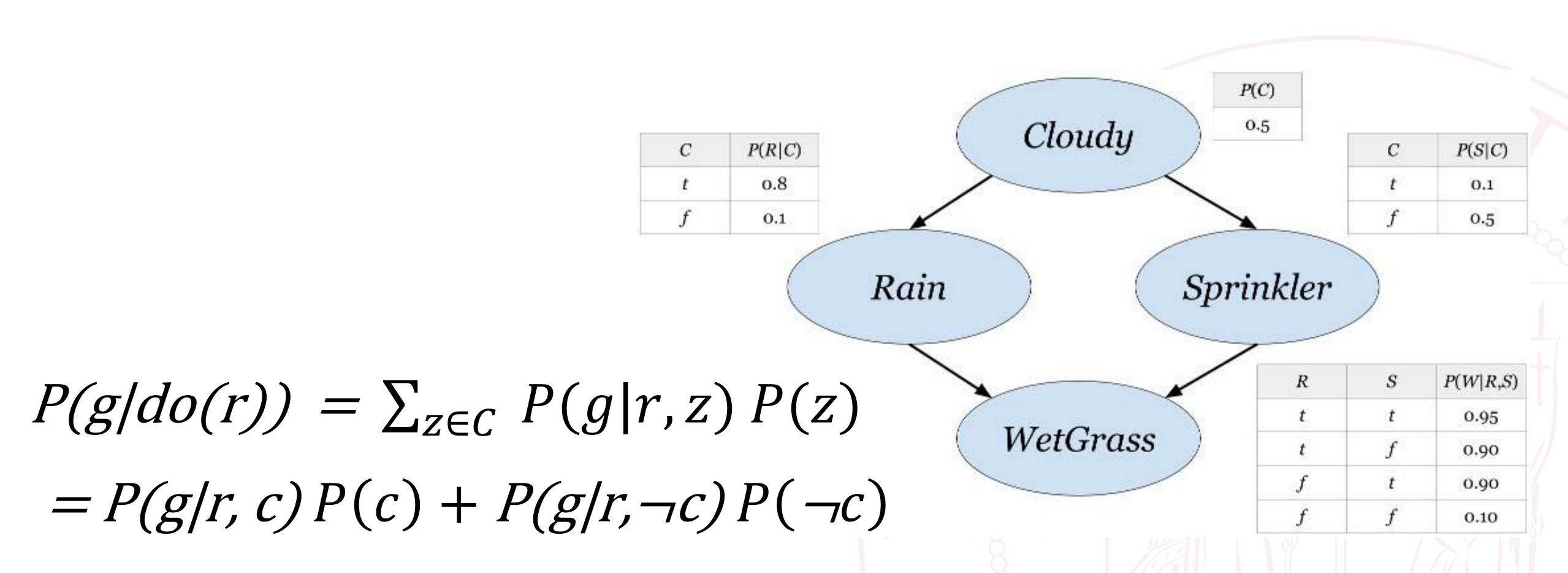
where Λ is the set of parents of X



We want to estimate the causal effects of the rain on the "wetness" of the grass.

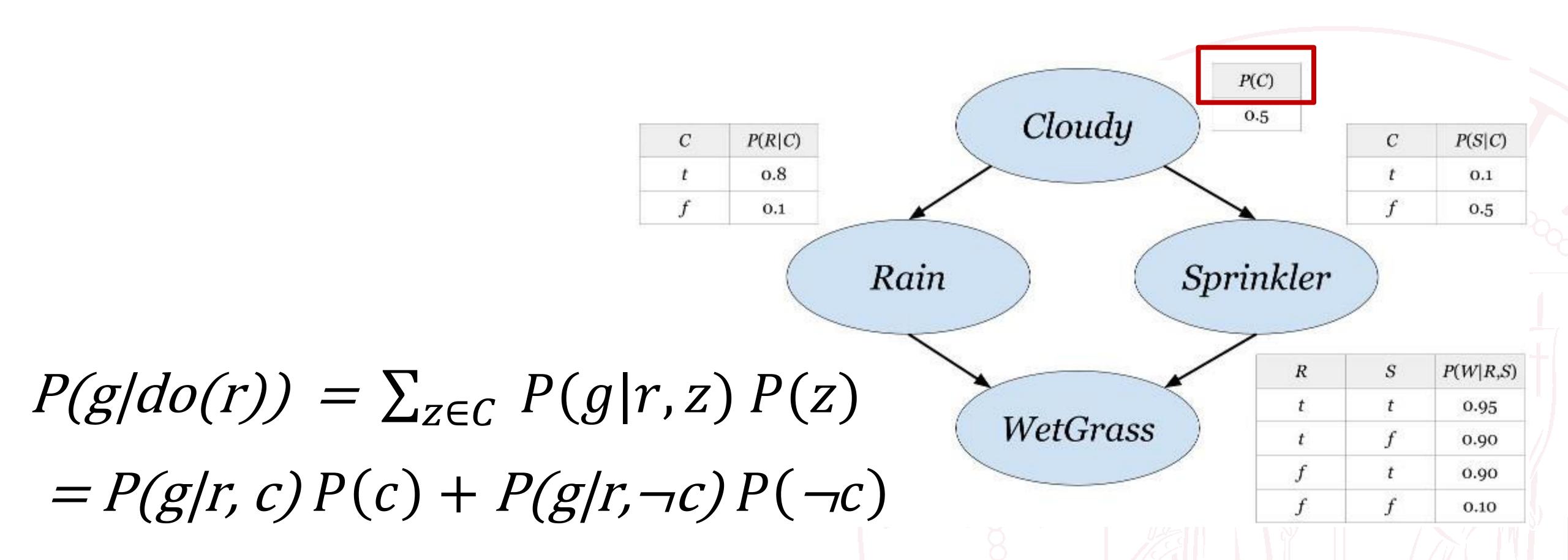


We want to estimate the causal effects of the rain on the "wetness" of the grass.



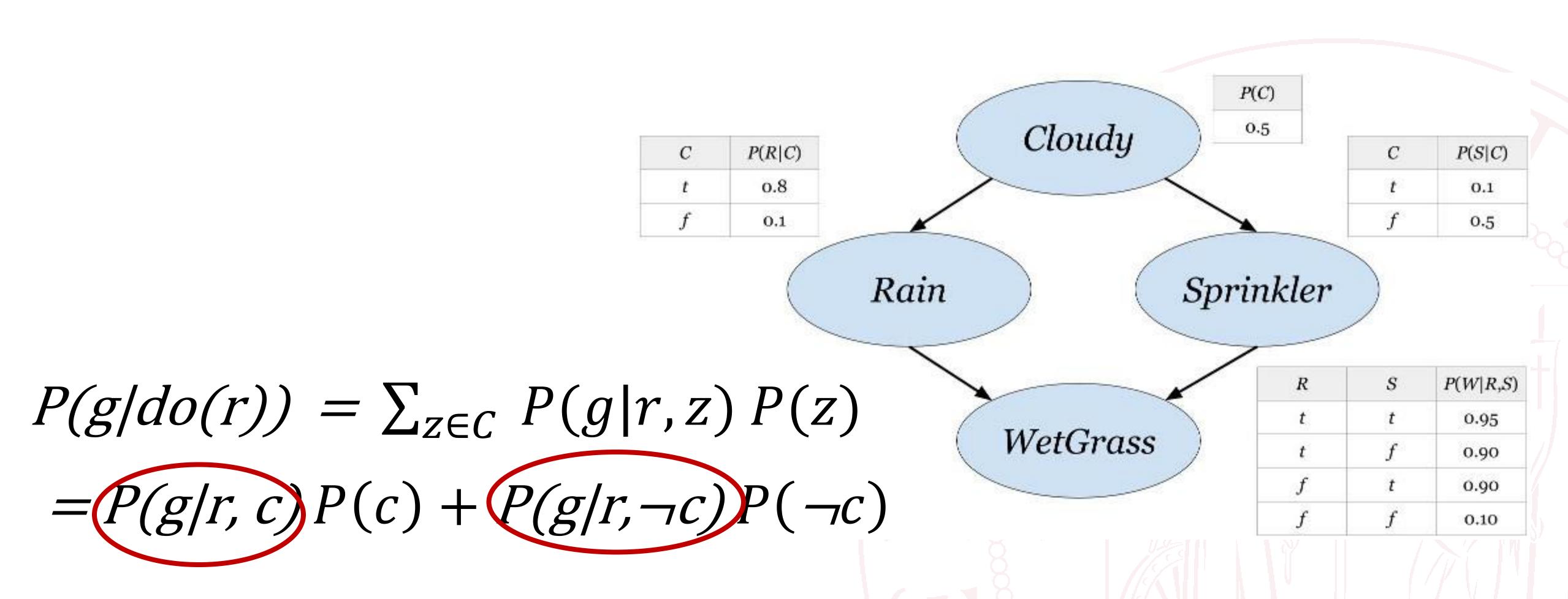
The probability distribution $P(C) = \langle P(c), P(\neg c) \rangle$ is already given by the network.

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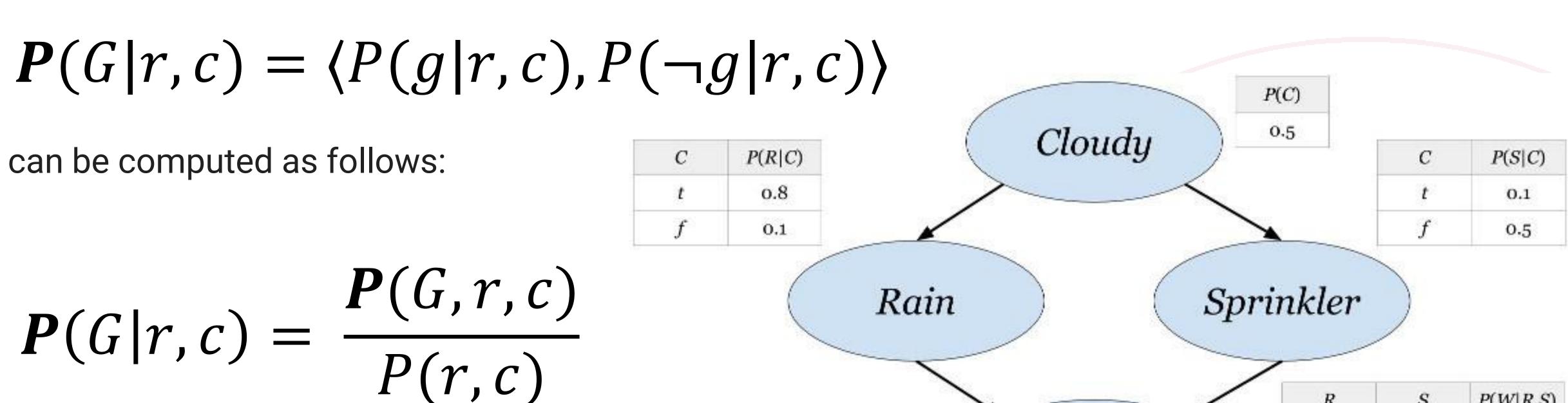
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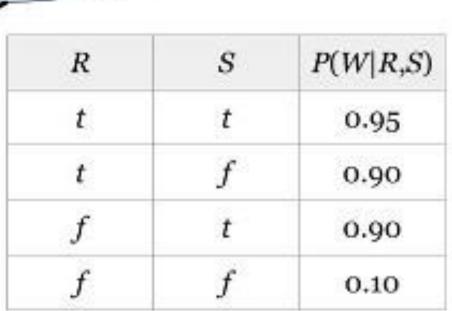
We need to compute

$$P(G|r,c) = \langle P(g|r,c), P(\neg g|r,c) \rangle$$

The conditional distribution

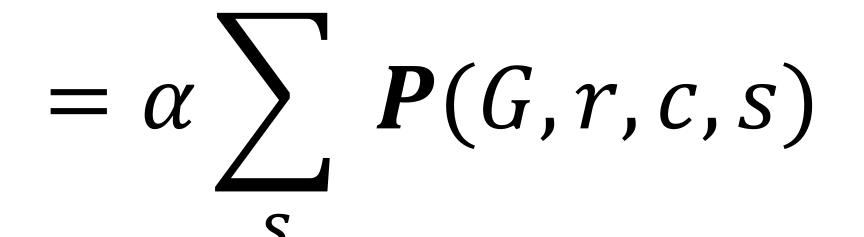


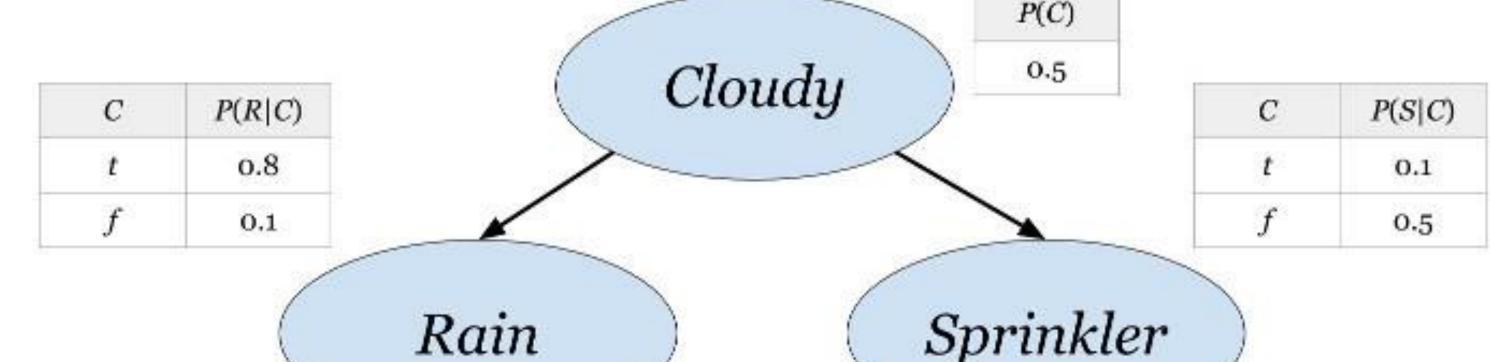
 $= \alpha P(G, r, c)$



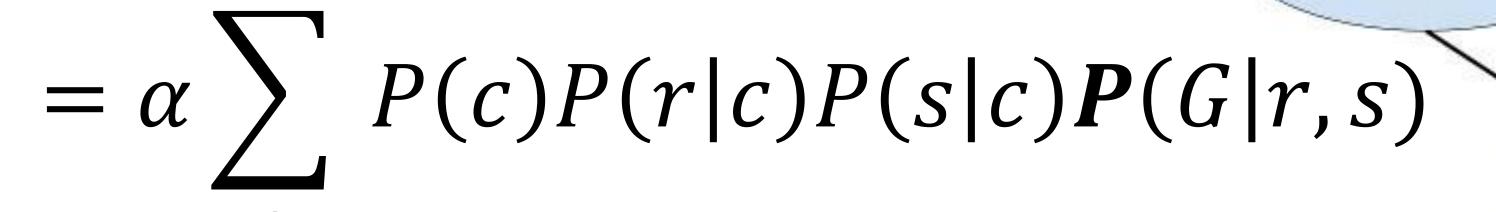
WetGrass

$$= \alpha P(G, r, c)$$





WetGrass

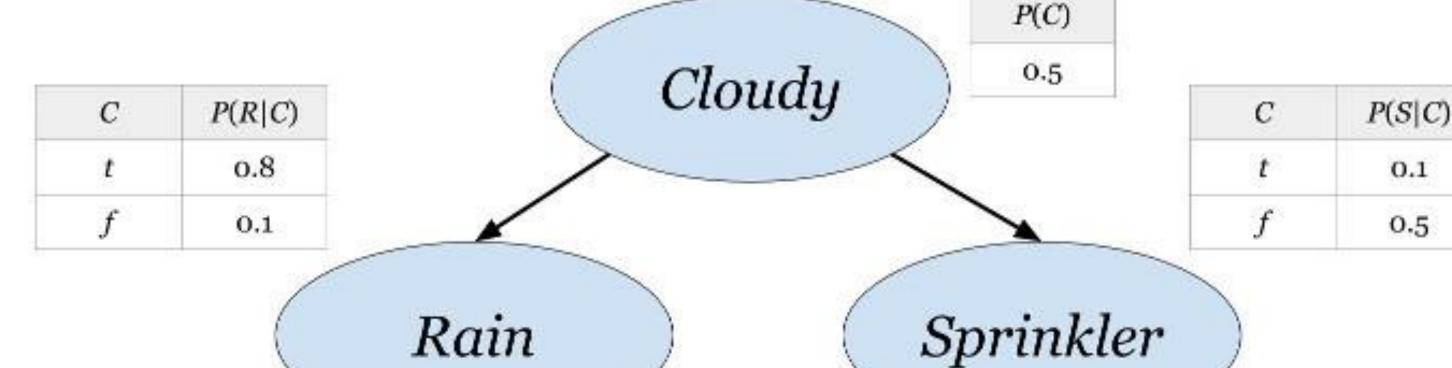


R	s	P(W R,S)
t	t	0.95
t	f	0.90
f	t	0.90
f	f	0.10

As we did in Lab 5

$$= \alpha P(G, r, c)$$

$$=\alpha\sum_{S}P(G,r,c,s)$$



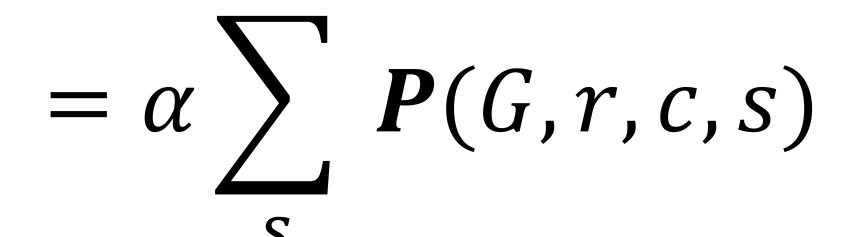
WetGrass

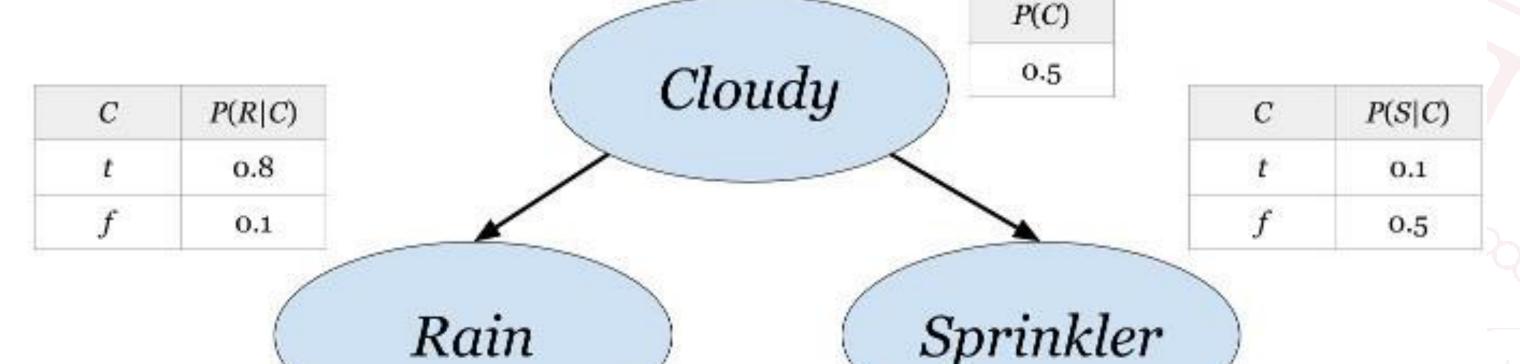
$$= \alpha \sum_{s} P(c)P(r|c)P(s|c)P(G|r,s)$$

R	s	P(W R,S)
t	t	0.95
t	f	0.90
f	t	0.90
f	f	0.10

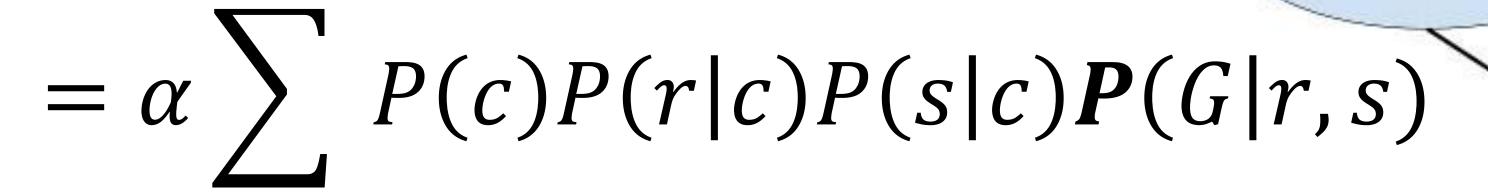
$$= \alpha P(c) P(r|c) \sum_{s} P(s|c) P(G|r,s)$$

$$= \alpha P(G, r, c)$$

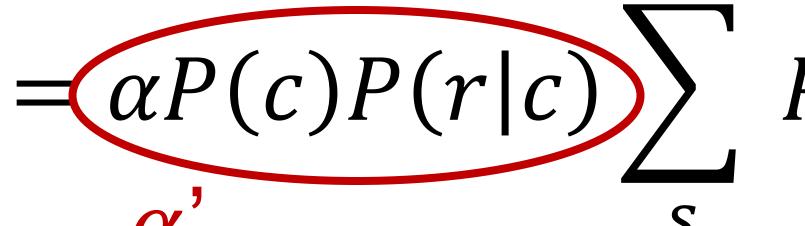




WetGrass



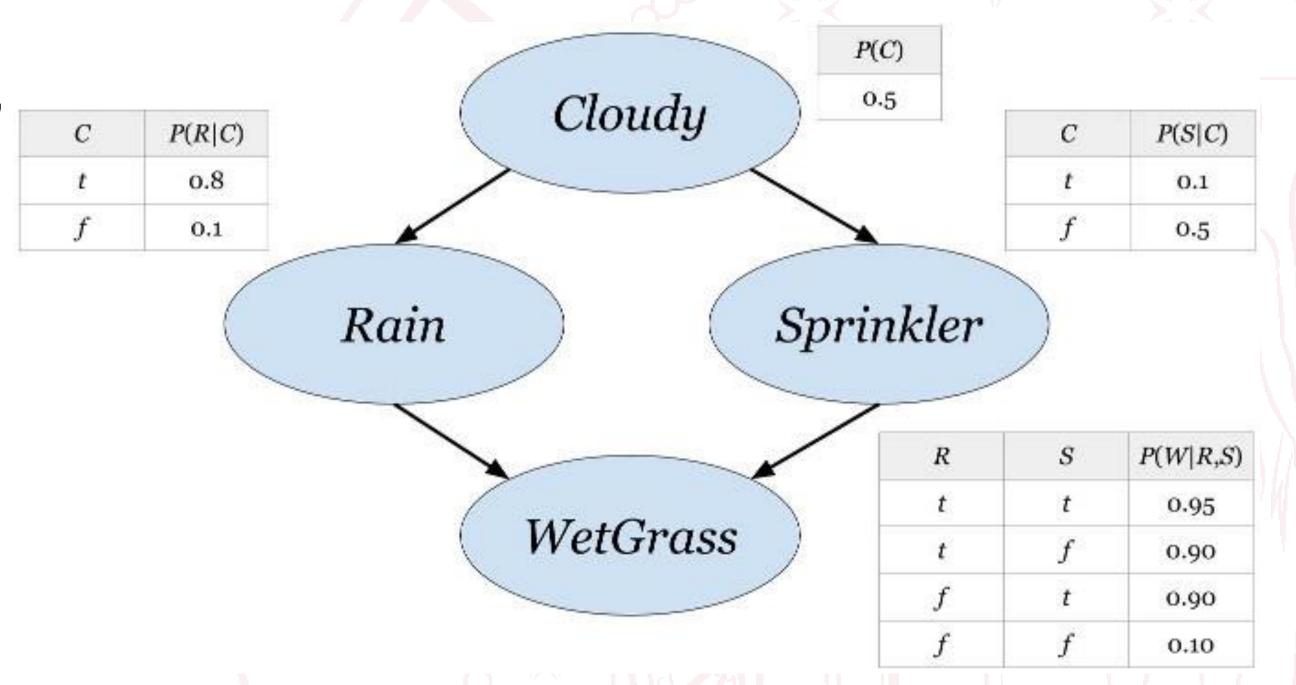
R	s	P(W R,S)	
t	t	0.95	
t	f	0.90	
f	t	0.90	
f	f	0.10	

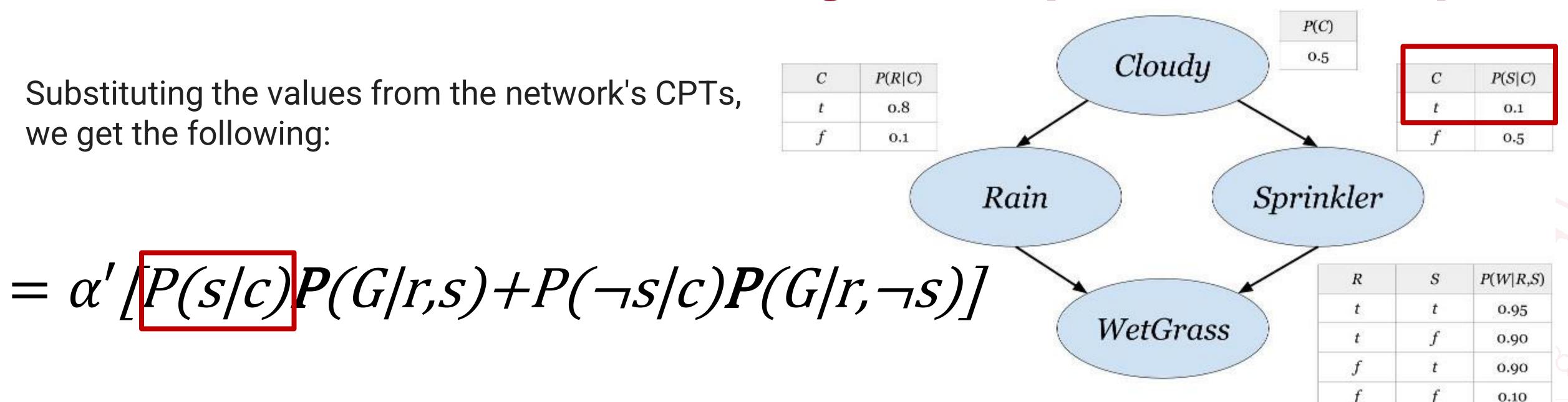


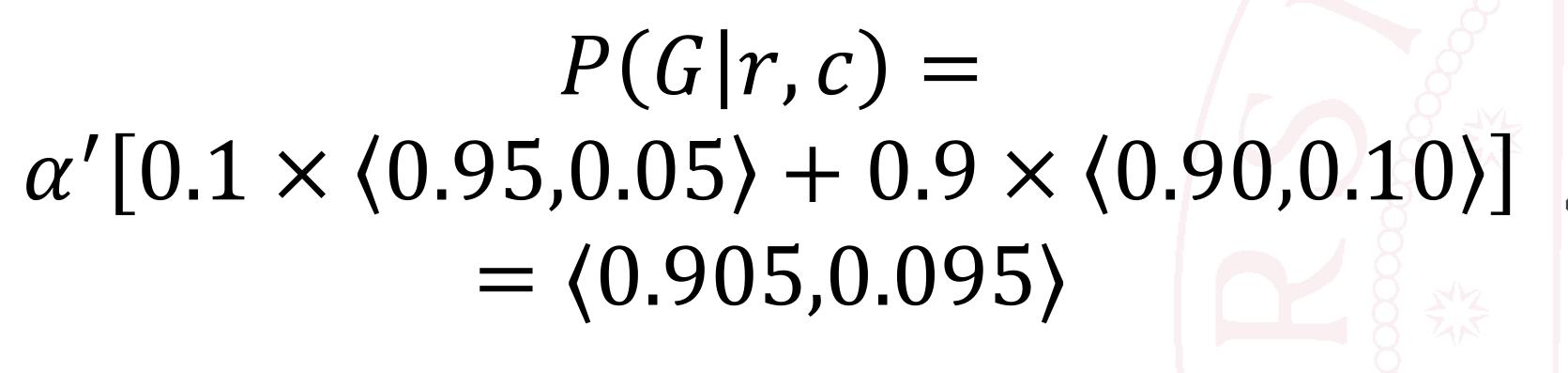
 α ' is a new normalization factor

$$= \alpha' \sum_{S} P(s|c) P(G|r,s)$$

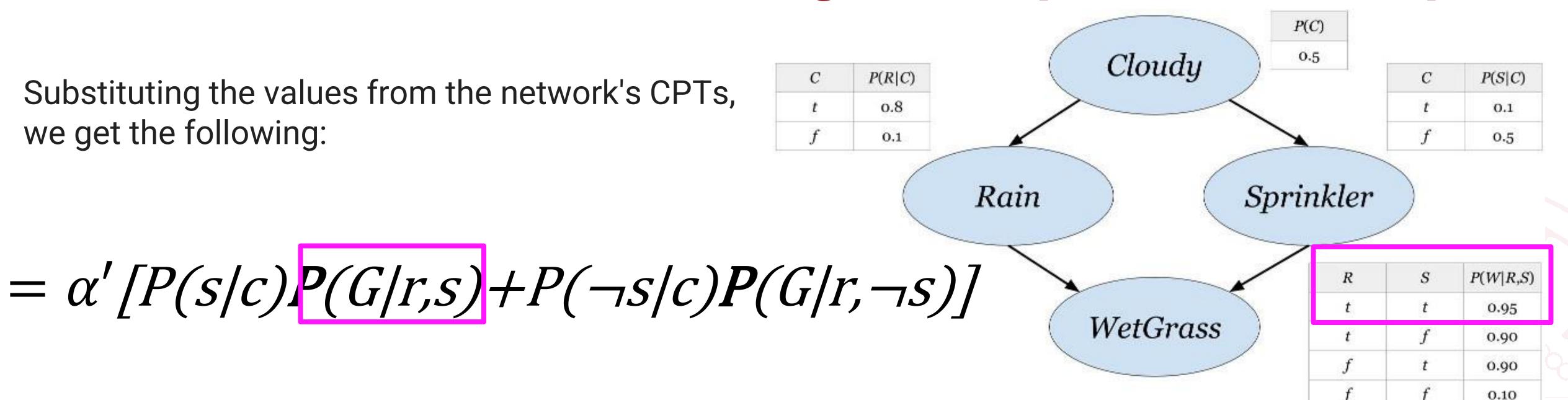
$$= \alpha' [P(s/c)P(G/r,s) + P(\neg s/c)P(G/r, \neg s)]$$

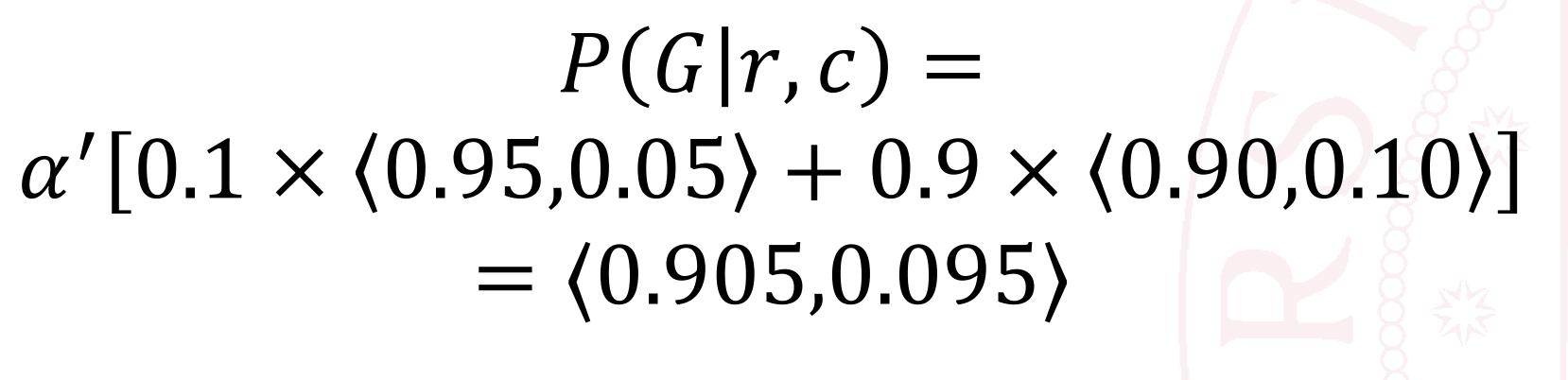


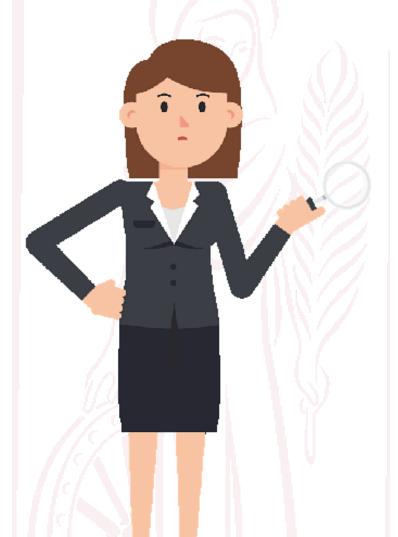


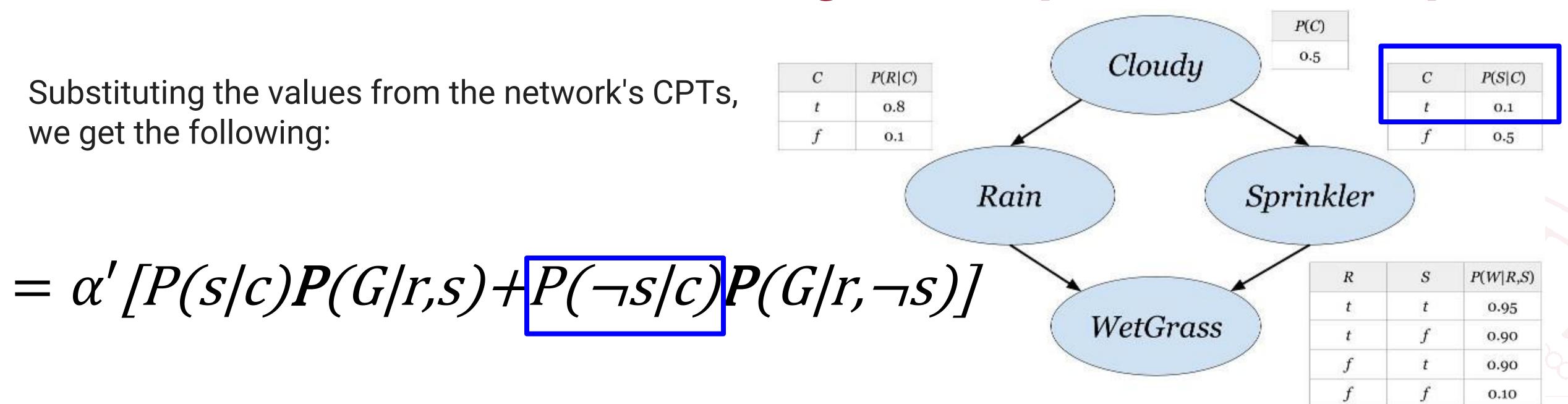


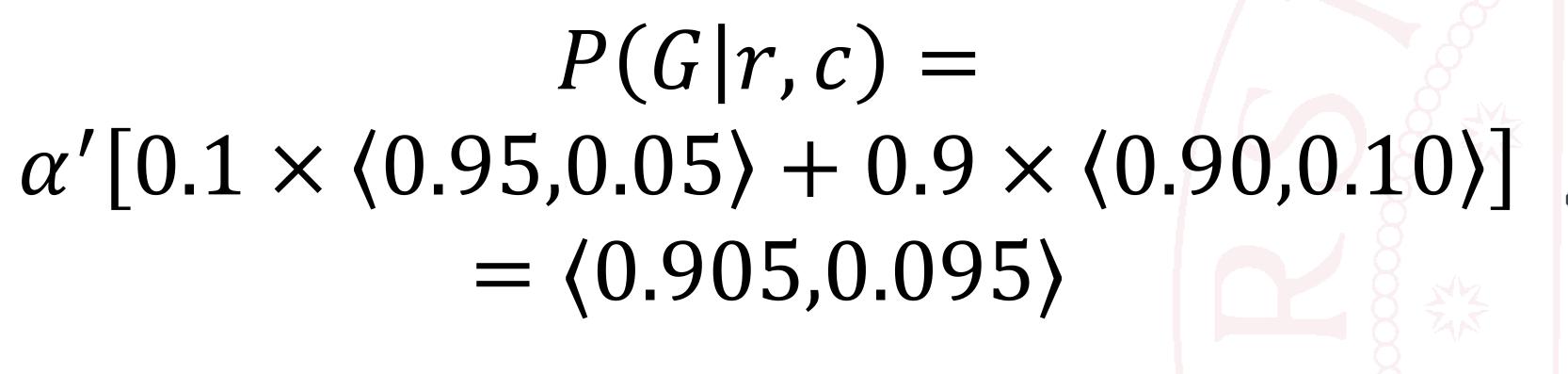


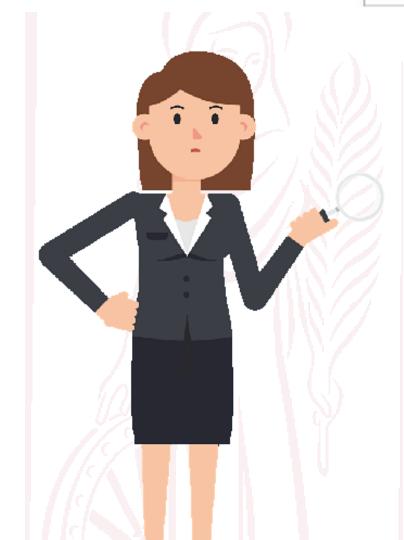


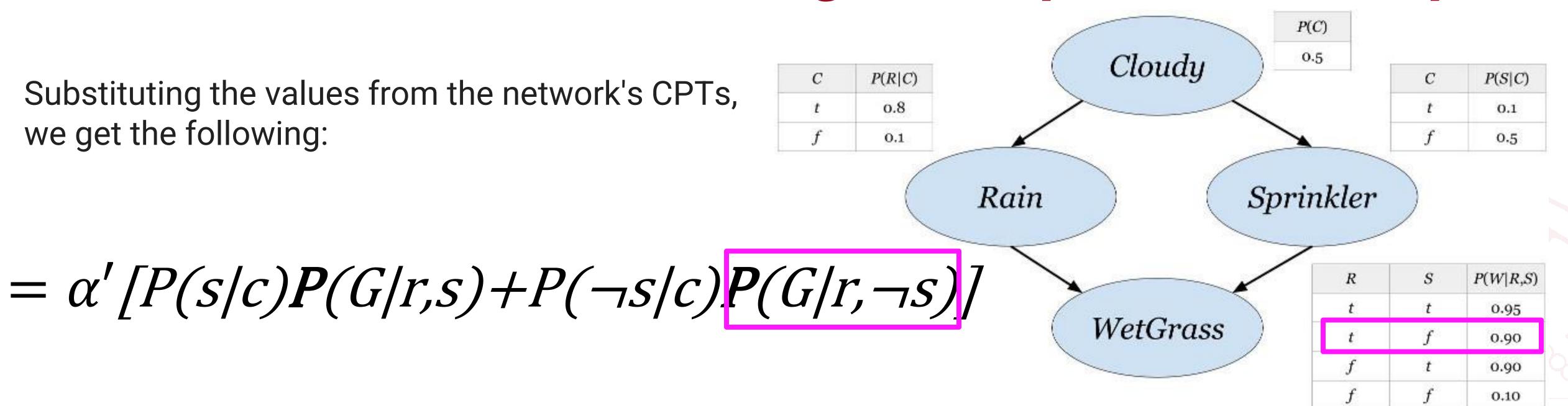


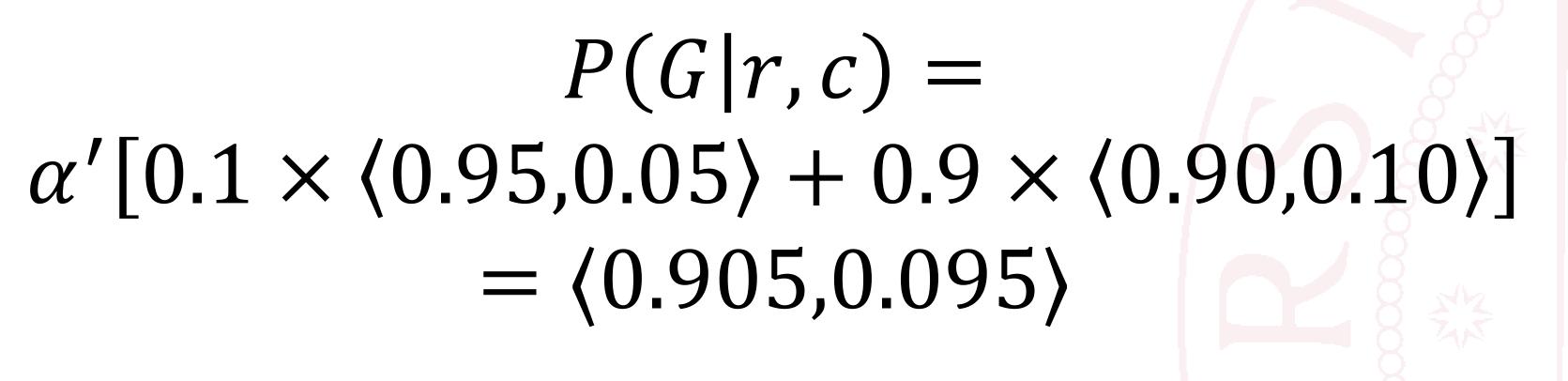


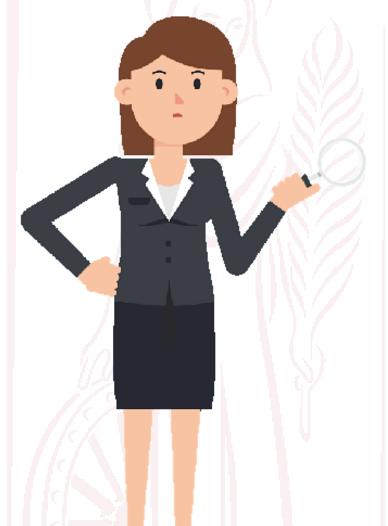




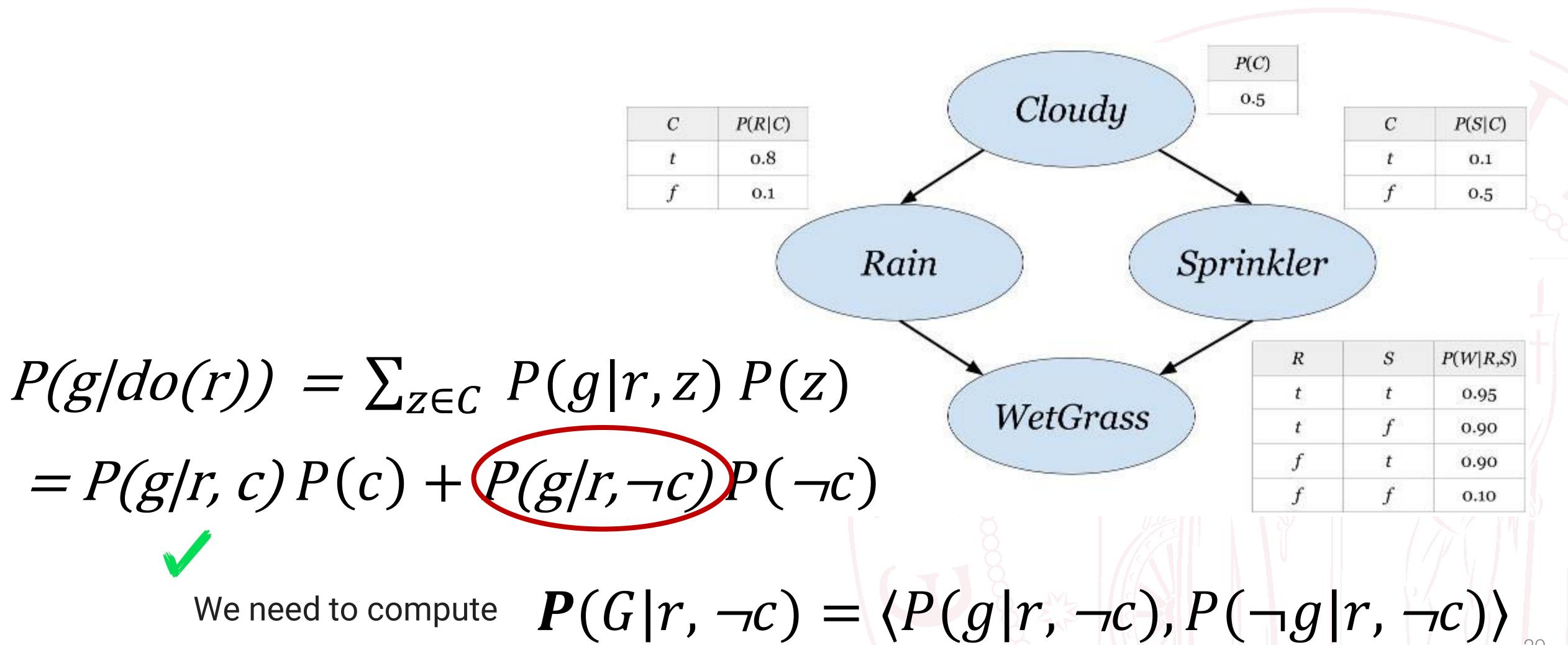




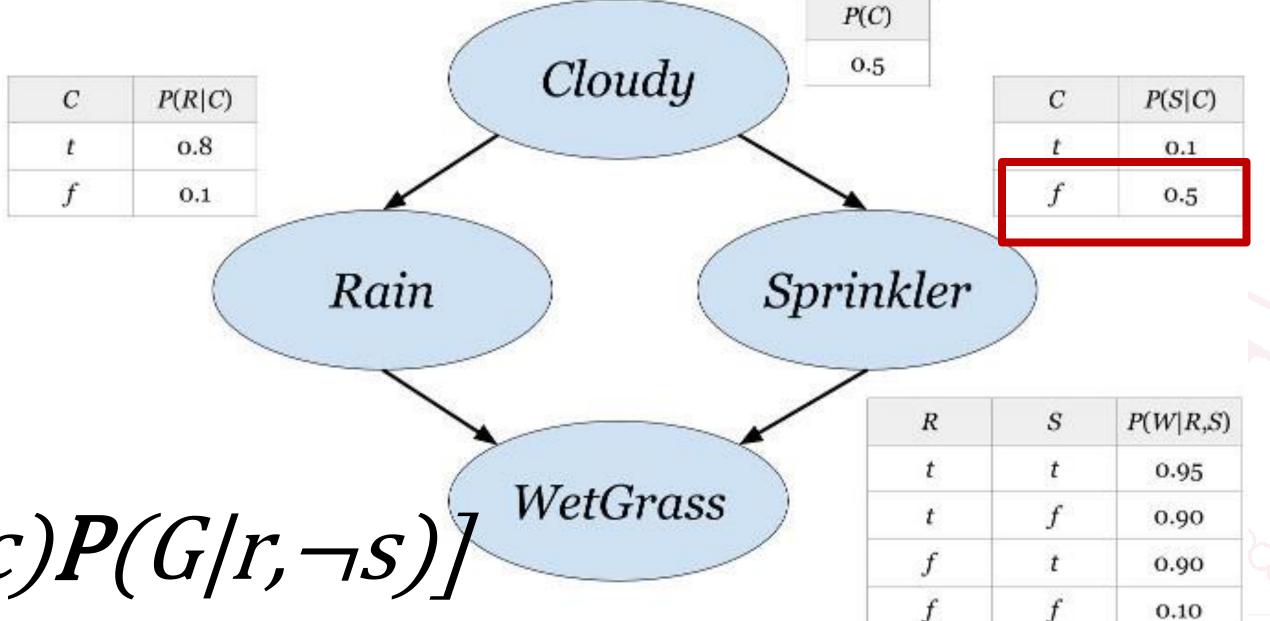


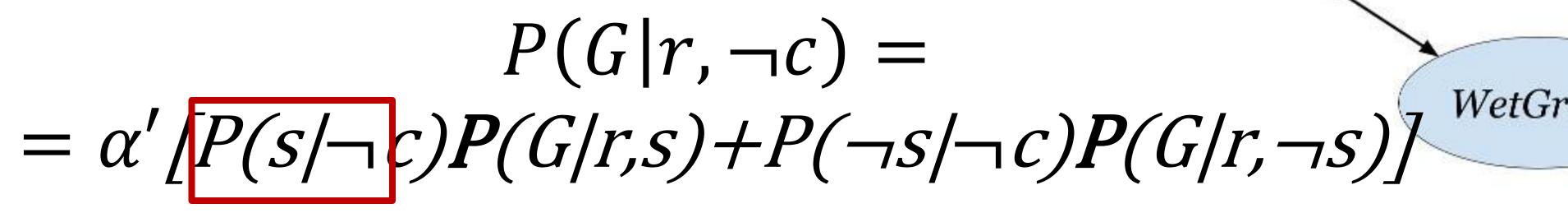


We want to estimate the causal effects of the rain on the "wetness" of the grass.



If we do the same for the condition ¬c, we obtain the following distribution

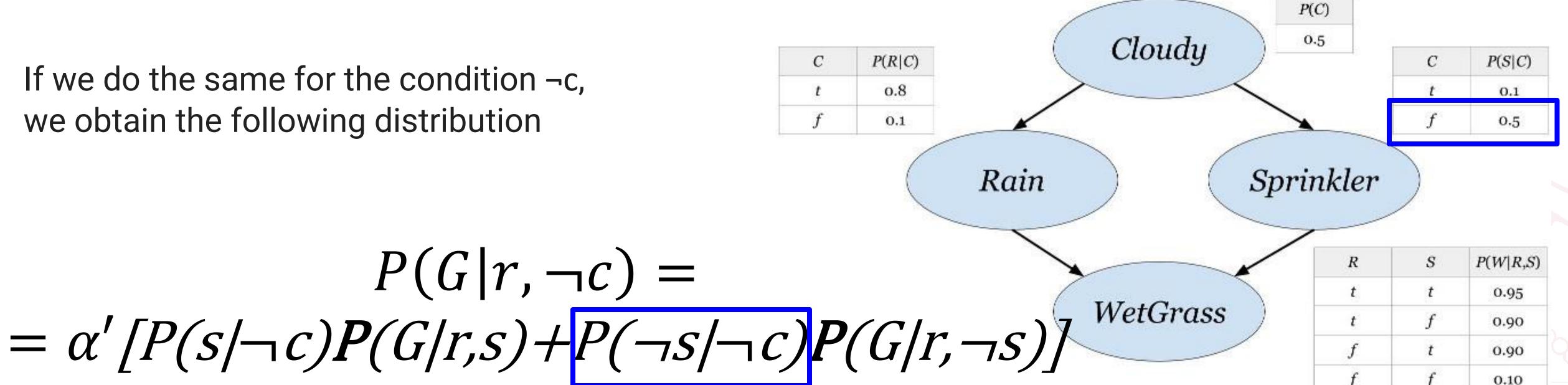




$P(G r,\neg c) =$	
$\alpha'[0.5 \times (0.95,0.05) + 0.5 \times (0.90,0)]$	$.10\rangle]$
$= \langle 0.925, 0.075 \rangle$	

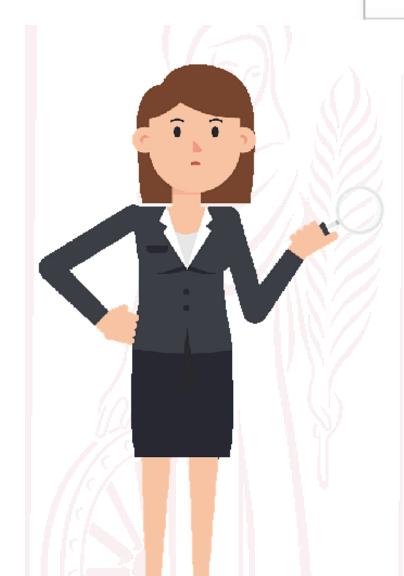


If we do the same for the condition ¬c, we obtain the following distribution



$$P(G|r, \neg c) =$$
 $\alpha'[0.5 \times \langle 0.95, 0.05 \rangle + 0.5 \times \langle 0.90, 0.10 \rangle]$
 $= \langle 0.925, 0.075 \rangle$

 $P(G|r, \neg c) =$

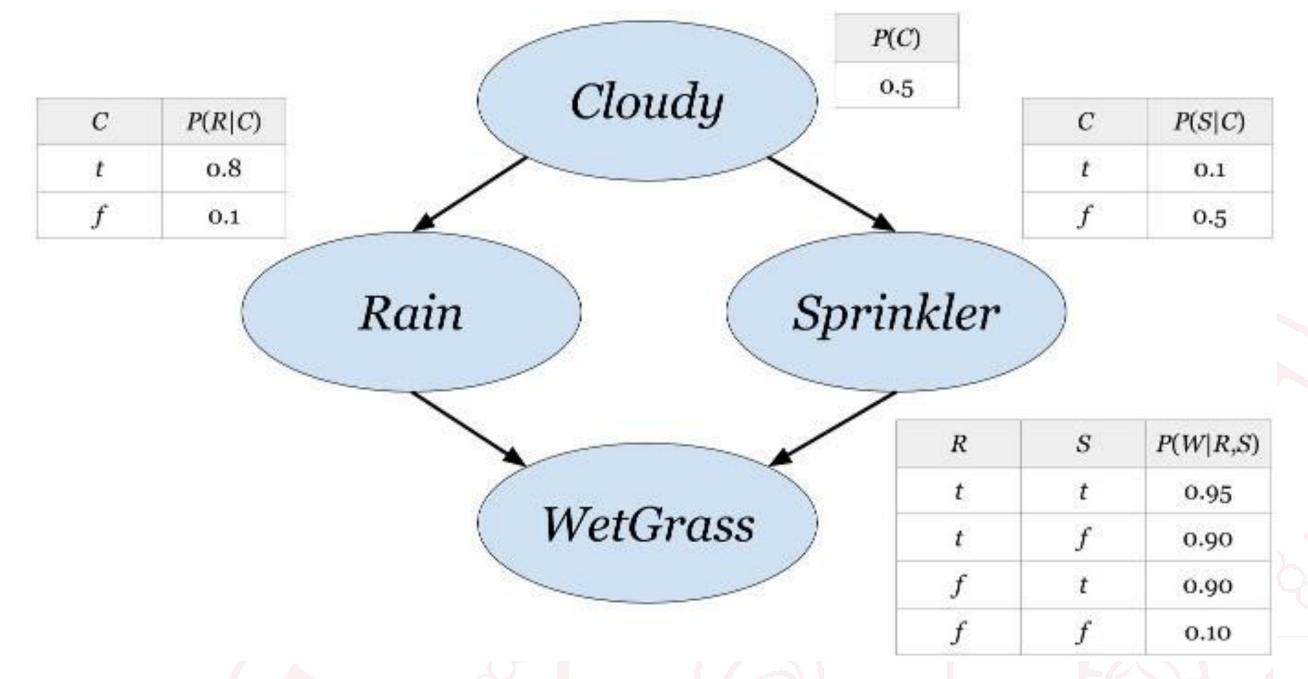


Finally, we use the calculated values,

$$P(g|r,c) = 0.905$$

 $P(g|r,\neg c) = 0.925$

in the previous adjustment formula and obtain the following:



$$P(g|do(r)) = \sum_{z \in C} P(g|r,z) P(z)$$
$$= P(g|r,c) P(c) + P(g|r,\neg c) P(\neg c)$$
$$= 0.905 \times 0.5 + 0.925 \times 0.5 = 0.915$$

which is our causal effect of the intervention R=true on the wetness G=true.

pyAgrum



pyAgrum is a scientific C++ and Python library dedicated to Bayesian networks (BN) and other Probabilistic Graphical Models.

Based on the C++ aGrUM library, it provides a high-level interface to the C++ part of aGrUM allowing to create, manage and perform efficient computations with Bayesian networks and others probabilistic graphical models:

Markov random fields (MRF), influence diagrams (ID) and LIMIDs, credal networks (CN), dynamic BN (dBN), probabilistic relational models (PRM).



Simpson's paradox

Simpson's paradox is a phenomenon in probability and statistics in which a trend appears in several groups of data but disappears or reverses when the groups are combined.

 A new medicine was offered to 700 patients: 350 of them chose to take it, while 350 did not.

	Medicine	No medicine
Men	81 out of 87 recovered (93%)	234 out of 270 recovered (87%)
Women	192 out of 263 recovered (73%)	55 out of 80 recovered (69%)
Combined data	273 out of 350 recovered (78%)	289 out of 350 recovered (83%)

• The medicine worked for the two subgroups, men and women, but not for the population as a whole. How is that possible?

Let's apply pyAgrum to the Simpson's paradox with the following example

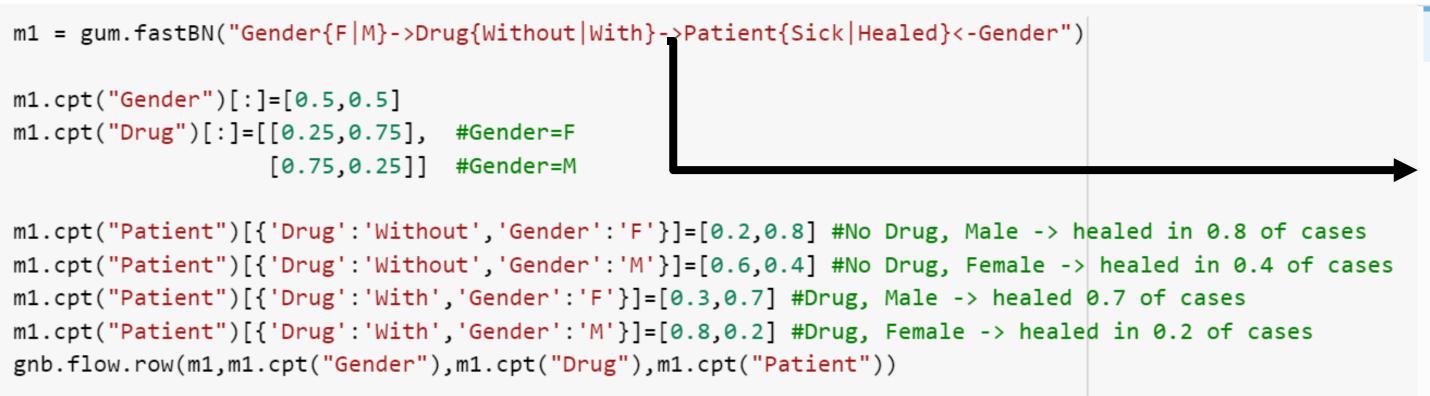
```
!pip install pyAgrum
from IPython.display import display, Math, Latex
import pyAgrum as gum
import pyAgrum.lib.notebook as gnb
import pyAgrum.causal as csl
import pyAgrum.causal.notebook as cslnb
Looking in indexes: <a href="https://pypi.org/simple">https://us-python.pkg.dev/colab-wheels/public/simple/</a>
Collecting pyAgrum
  Downloading pyAgrum-1.7.1-cp39-cp39-manylinux2014_x86_64.whl (5.6 MB)
                                            — 5.6/5.6 MB 13.1 MB/s eta 0:00:00
Requirement already satisfied: numpy in /usr/local/lib/python3.9/dist-packages (from pyAgrum) (1.22.4)
Requirement already satisfied: pydot in /usr/local/lib/python3.9/dist-packages (from pyAgrum) (1.4.2)
Requirement already satisfied: matplotlib in /usr/local/lib/python3.9/dist-packages (from pyAgrum) (3.7.1)
Requirement already satisfied: kiwisolver>=1.0.1 in /usr/local/lib/python3.9/dist-packages (from matplotlib->pyAgrum) (1.4.4)
Requirement already satisfied: packaging>=20.0 in /usr/local/lib/python3.9/dist-packages (from matplotlib->pyAgrum) (23.0)
Requirement already satisfied: contourpy>=1.0.1 in /usr/local/lib/python3.9/dist-packages (from matplotlib->pyAgrum) (1.0.7)
Requirement already satisfied: cycler>=0.10 in /usr/local/lib/python3.9/dist-packages (from matplotlib->pyAgrum) (0.11.0)
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Requirement already satisfied: python-dateutil>=2.7 in /usr/local/lib/python3.9/dist-packages (from matplotlib->pyAgrum) (2.8.2)
Requirement already satisfied: importlib-resources>=3.2.0 in /usr/local/lib/python3.9/dist-packages (from matplotlib->pyAgrum) (5.12.0)
Requirement already satisfied: pillow>=6.2.0 in /usr/local/lib/python3.9/dist-packages (from matplotlib->pyAgrum) (8.4.0)
Requirement already satisfied: fonttools>=4.22.0 in /usr/local/lib/python3.9/dist-packages (from matplotlib->pyAgrum) (4.39.3)
Requirement already satisfied: zipp>=3.1.0 in /usr/local/lib/python3.9/dist-packages (from importlib-resources>=3.2.0->matplotlib->pyAgrum) (3.15.0)
Requirement already satisfied: six>=1.5 in /usr/local/lib/python3.9/dist-packages (from python-dateutil>=2.7->matplotlib->pyAgrum) (1.16.0)
Installing collected packages: pyAgrum
Successfully installed pyAgrum-1.7.1
```

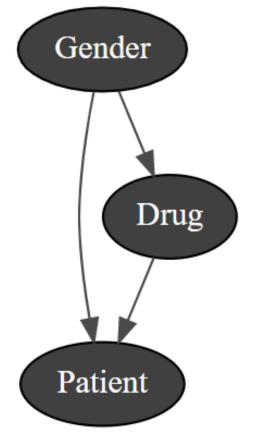


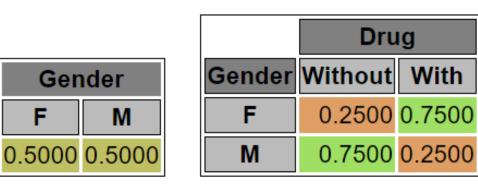
In a statistical study about a drug, we try to evaluate the latter's efficiency among a population of men and women.

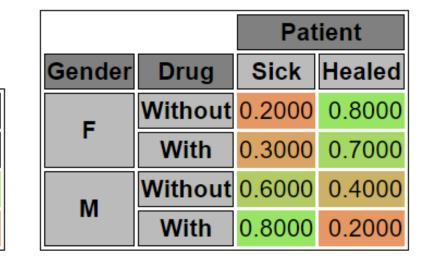
Let's note: - Drug: drug taking - Patient: cured patient - Gender: patient's gender

The model from the observed date is as follow:









pyAgrum.fastBN(structure, domain_size=2)

Create a Bayesian network with a dot-like syntax which specifies:

- the structure 'a->b->c;b->d<-e;',
- the type of the variables with different syntax (cf documentation).

Examples

```
>>> import pyAgrum as gum
>>> bn=gum.fastBN('A->B[1,3]<-C{yes|No}->D[2,4]<-E[1,2.5,3.9]',6)</pre>
```

Parameters • **structure** (*str*) – the string containing the specification

• domain_size (int) – the default domain size for variables

Returns the resulting bayesian network

Return type pyAgrum.BayesNet

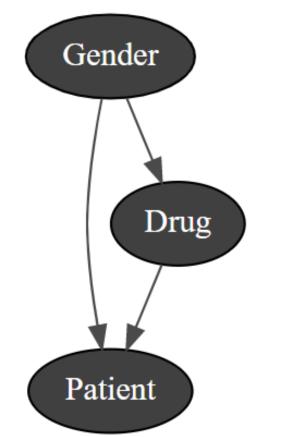


In a statistical study about a drug, we try to evaluate the latter's efficiency among a population of men and women.

Let's note: - Drug: drug taking - Patient: cured patient - Gender: patient's gender

The model from the observed date is as follow:

Prepare the Conditional Probability Table



Gender F M0.5000 0.5000

 Drug

 Gender
 Without
 With

 F
 0.2500
 0.7500

 M
 0.7500
 0.2500

		Pat	ient
Gender	Drug	Sick	Healed
F	Without	0.2000	0.8000
F	With	0.3000	0.7000
M	Without	0.6000	0.4000
	With	0.8000	0.2000

0.7500 0.2500



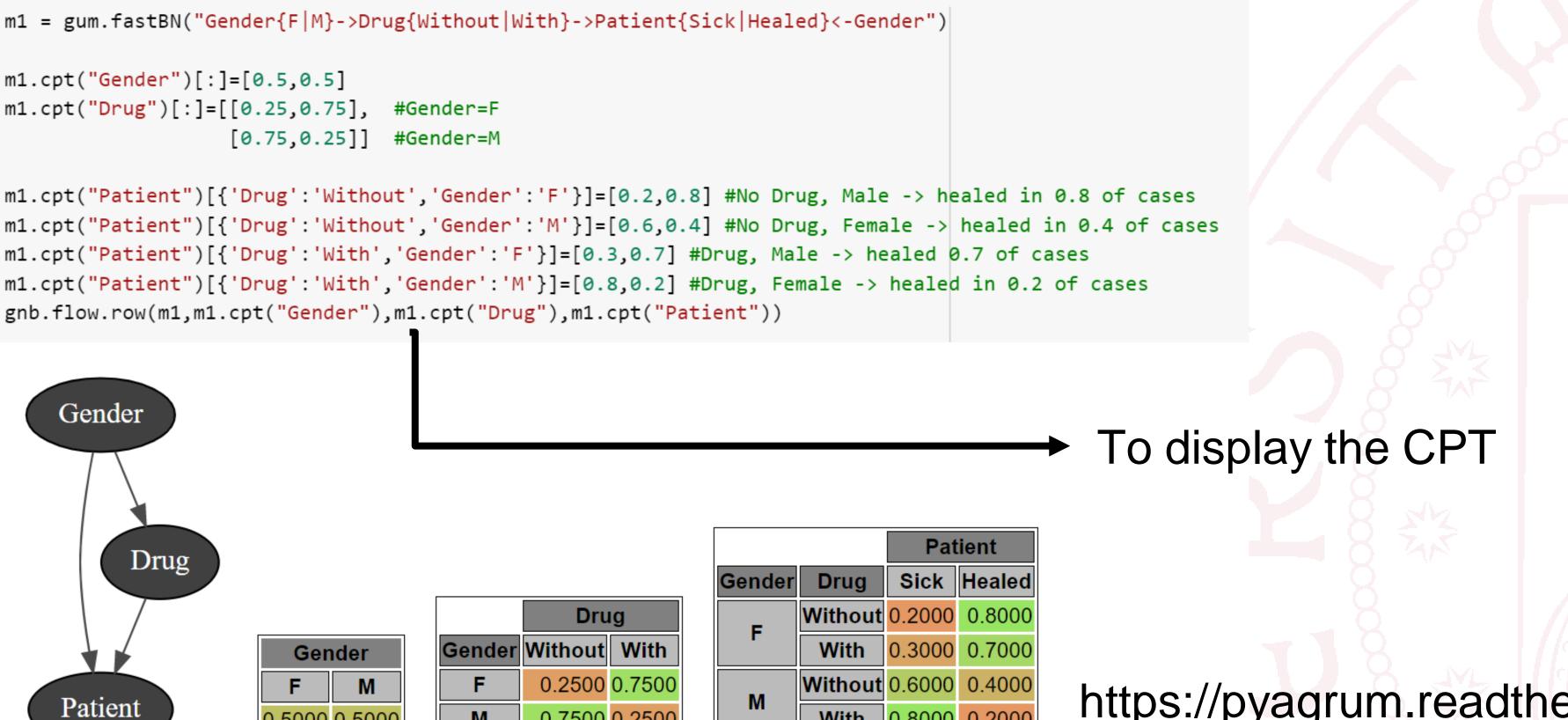
In a statistical study about a drug, we try to evaluate the latter's efficiency among a population of men and women.

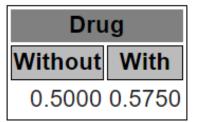
0.8000 0.2000

Let's note: - Drug: drug taking - Patient: cured patient - Gender: patient's gender

The model from the observed date is as follow:

0.5000 0.5000

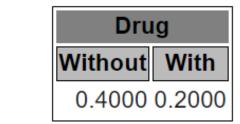




With

.5750

0.8000 0.7000



\$P(Patient = Healed \mid Drug)\$

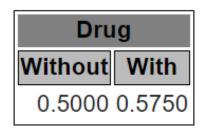
Taking \$Drug\$ is observed as efficient to cure

\$P(Patient = Healed \mid Gender=F,Drug)\$
except if the \$gender\$ of the patient is female

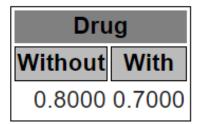
Drug

\$P(Patient = Healed \mid Gender=M,Drug)\$
... or male.

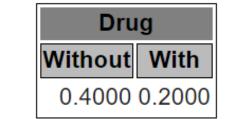
A Potential function is a function that associates a non-negative value (or probability) with each possible assignment of values to a set of random variables. Potential functions are used to represent the local relationships between random variables in a graphical model. Specifically, a potential function is associated with each factor node in the graph, which typically corresponds to a set of random variables in the model.



\$P(Patient = Healed \mid Drug)\$
Taking \$Drug\$ is observed as efficient to cure



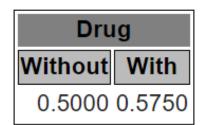
\$P(Patient = Healed \mid Gender=F,Drug)\$
except if the \$gender\$ of the patient is female

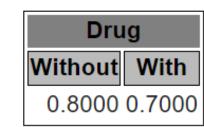


\$P(Patient = Healed \mid Gender=M,Drug)\$
... or male.

pyAgrum.getPosterior() is a function from the Python package pyAgrum which is used to compute the posterior probabilities of a set of variables given some evidence. The function returns an array of values because it is designed to compute the posterior probability distribution of the variables, which is a probability distribution over all possible values of the variables.







Drug
Without With
0.4000 0.2000

\$P(Patient = Healed \mid Drug)\$

Taking \$Drug\$ is observed as efficient to cure

\$P(Patient = Healed \mid Gender=F,Drug)\$
except if the \$gender\$ of the patient is female

\$P(Patient = Healed \mid Gender=M,Drug)\$
... or male.

Those results form a paradox called Simpson paradox:

$$P(C|\neg D) = 0.5 < P(C|D) = 0.575$$

$$P(C|\neg D,G=Male) = 0.8 > P(C|D,G=Male)=0.7$$

$$P(C|\neg D,G=Female) = 0.4 > P(C|D,G=Female)=0.2$$



Drug
Without With
0.5000 0.5750

Drug Without With0.8000 0.7000

Drug
Without With
0.4000 0.2000

\$P(Patient = Healed \mid Drug)\$

Taking \$Drug\$ is observed as efficient to cure

\$P(Patient = Healed \mid Gender=F,Drug)\$
except if the \$gender\$ of the patient is female

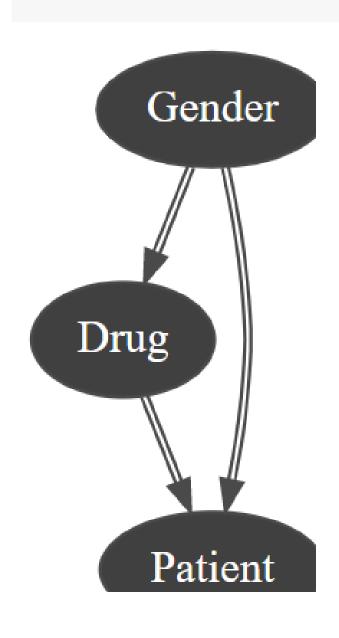
\$P(Patient = Healed \mid Gender=M,Drug)\$
... or male.

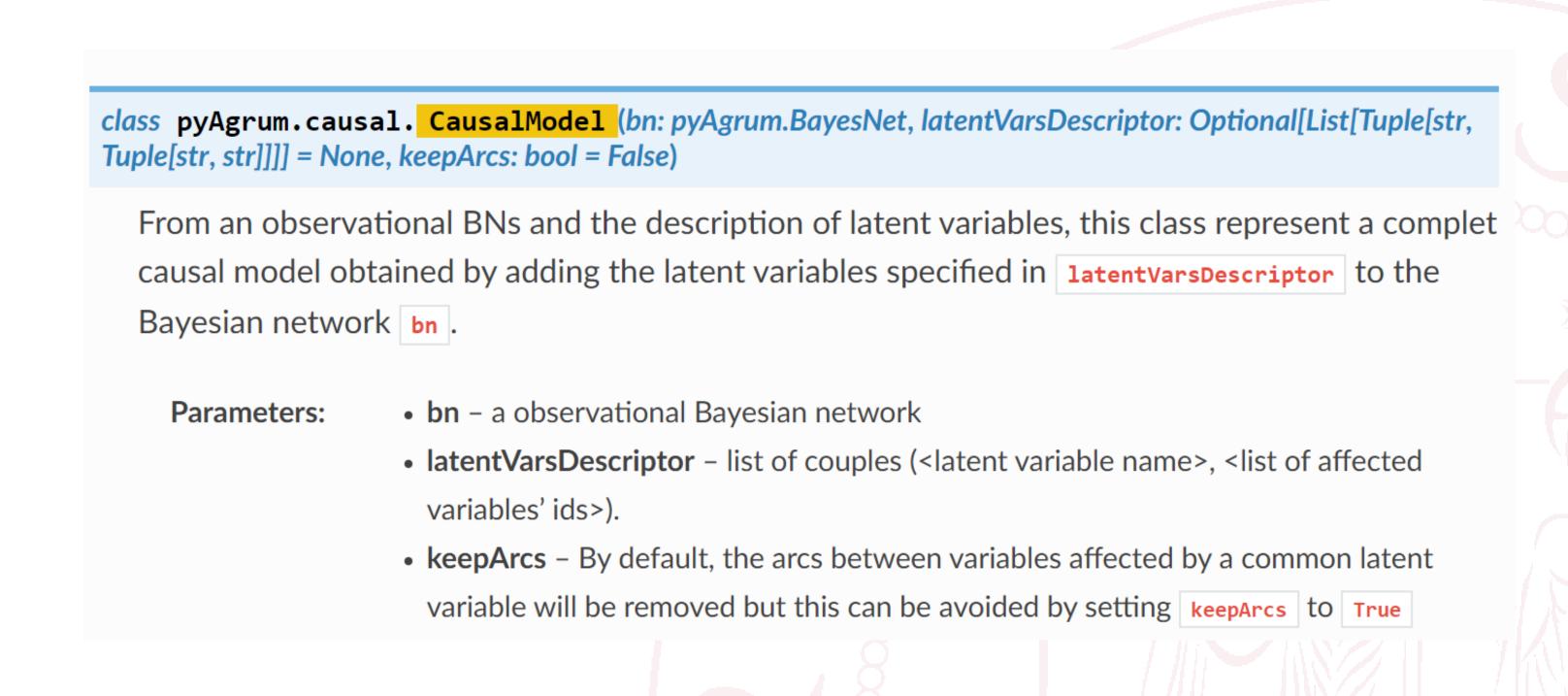
Actually, giving a drug is not an **observation in our model but rather an intervention**. What if we use intervention instead of observation?



How to compute causal impacts on the patient's health? We propose this causal model.

d1 = csl.CausalModel(m1)
cslnb.showCausalModel(d1)



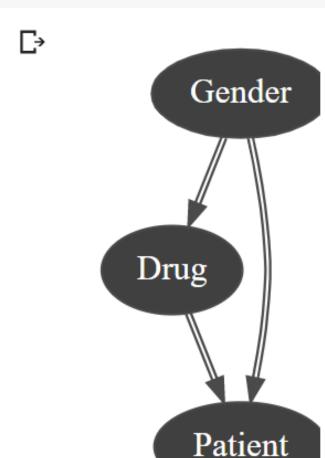




How to compute causal impacts on the patient's health?

Computing P(Patient=Healed|→Drug=Without)

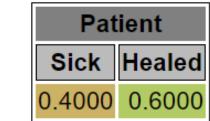
cslnb.showCausalImpact(d1, "Patient", doing="Drug", values={"Drug" : "Without"})



Causal Model

pyAgrum.causal.notebook. showCausalImpact (model: pyAgrum.causal._CausalModel.CausalModel, on: Union[str, Set[str]], doing: Union[str, Set[str]], knowing: Optional[Set[str]] = None, values: Optional[Dict[str, int]] = None)

display a HTML representing of the three values defining a causal impact: formula, value, explanation: param model: the causal model: param on: the impacted variable(s): param doing: the variable(s) of intervention: param knowing: the variable(s) of evidence: param values: values for certain variables



\$\$\begin{equation*}P(Patient \mid \hookrightarrow\mkern-6.5muDrug) = \sum_{Gender}{P\left(Patient\mid Drug,Gender\right) \cdot P\left(Gender\right)}\end{equation*}\$\$

Explanation: backdoor ['Gender'] found.

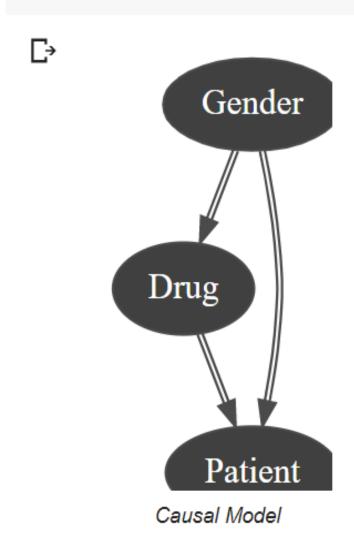
Impact



How to compute causal impacts on the patient's health?

Computing P(Patient=Healed|→Drug=With)

```
d1 = csl.CausalModel(m1)
cslnb.showCausalImpact(d1, "Patient", "Drug", values={"Drug" : "With"})
```



 Patient

 Sick
 Healed

 0.5500
 0.4500

\$\$\begin{equation*}P(Patient \mid \hookrightarrow\mkern-6.5muDrug) = \sum_{Gender}{P\left(Patient\mid Drug,Gender\right) \cdot P\left(Gender\right)}\end{equation*}\$\$

Explanation: backdoor ['Gender'] found.

Impact



And then : $P(Patient = Healed \mid \hookrightarrow Drug = With) = 0.45$

 $\mathsf{Therefore}: P(Patient = Healed \ | \hookrightarrow Drug = Without) = 0.6 > P(Patient = Healed \ | \hookrightarrow Drug = With) = 0.45$

Which means that taking this drug would not enhance the patient's healing process, and it is better not to prescribe this drug for treatment.





Repeat the computation with this problem using pyAgrum

 A new medicine was offered to 700 patients: 350 of them chose to take it, while 350 did not.

	Medicine	No medicine
Men	81 out of 87 recovered (93%)	234 out of 270 recovered (87%)
Women	192 out of 263 recovered (73%)	55 out of 80 recovered (69%)
Combined data	273 out of 350 recovered (78%)	289 out of 350 recovered (83%)

• The medicine worked for the two subgroups, men and women, but not for the population as a whole. How is that possible?

Compare the solution with computation in slide 35 – Causality1 by prof. Bellotto



Questions

