

6.S091 Problem Set 2

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6.S091: Causality

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Problem 1

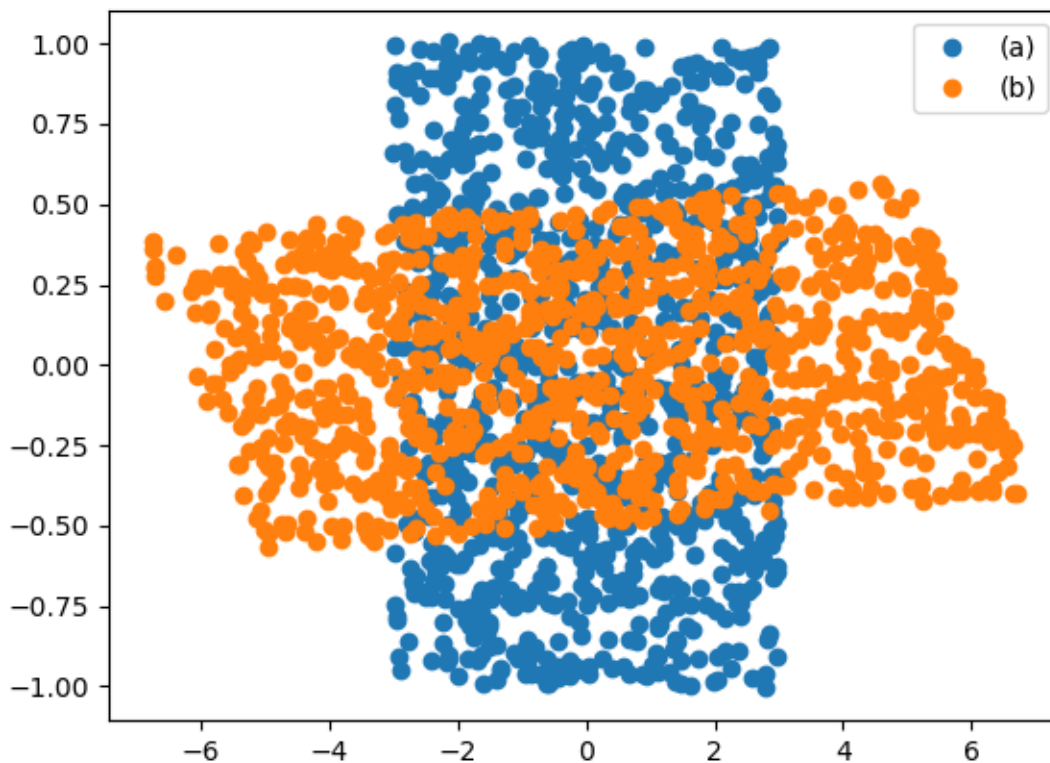
Plotting Regression Residuals

(a)

$$\hat{\beta}_{12} = 2.0032613606359835$$

(b)

$$\hat{\beta}_{21} = 0.4853818665988653$$



Causal Direction Inference

(c)

The plot explains the relationship between ε_1 and ε_2 . Since $\varepsilon_1 \perp\!\!\!\perp \varepsilon_2$, we have to choose the SCM which shows such independence. Therefore, the data is more likely to be generated from SCM M^a .