6.S091 Problem Set 2

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6.S091: Causality

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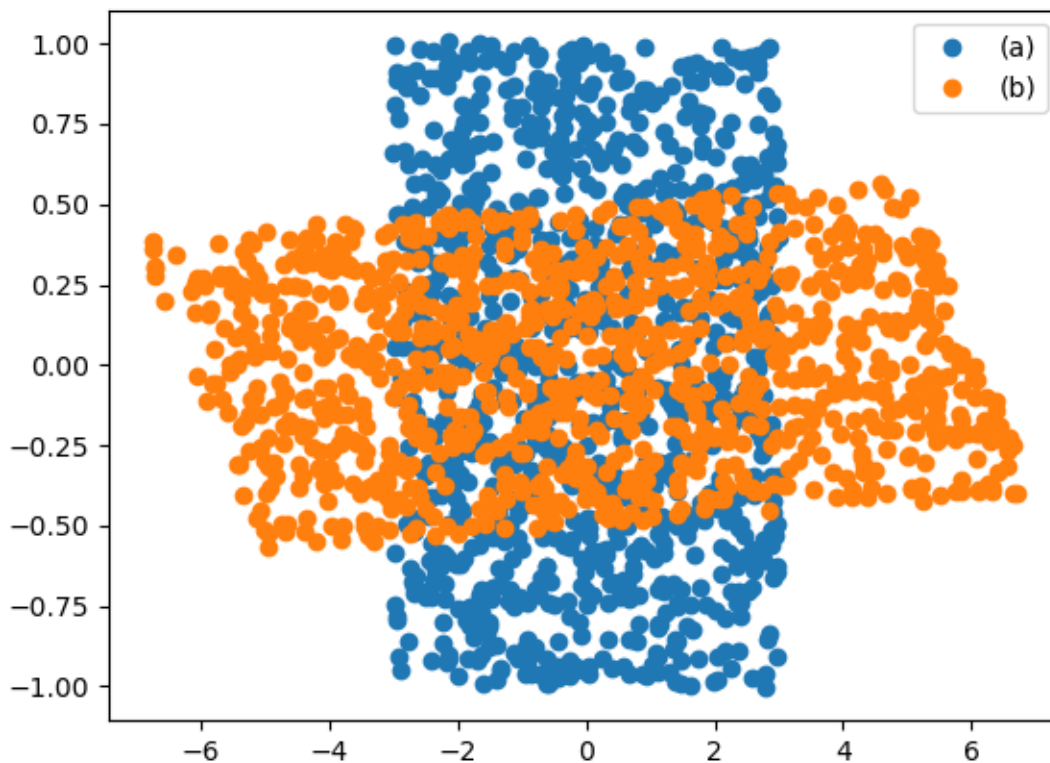## Problem 1

Plotting Regression Residuals [1 point]

(a)

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

(b)

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

Causal Direction Inference [1 point]

(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.

Problem 2

Partial correlation [2 points]

(a)

$\hat{\rho}(X_1, X_4, \varnothing) = 0.18515108160562416$

(b)

$\hat{\rho}(X_1, X_4, \{X_2, X_3\}) = 0.0093340865561515$

Fisher's z-transformation [1 point]

(c)

$\hat{z}(X_1, X_4, \{X_2, X_3\}) = 0.9332023767104407$

p-values [1 point]

(d)

compute_pvalue (pcalg_samples, $1, 4, [2, 3]$) $= 0.35071548783635986$

Skeleton phase [2 points]

(e)

pcalg_skeleton(samples[: 500], 0.2) $= 10$

(f)

pcalg_skeleton(samples[: 500], 0.001) $= 10$

Orientation phase [2 points]

(g)

$X_1 \rightarrow X_3 \leftarrow X_2$ is the only unshileded collider in the output of *pcalg_orient(estimated_skeleton, estimated_separator_function)*