# Package 'ParallelPC'

October 12, 2022

Type Package

<b>Title</b> Paralellised Versions of Constraint Based Causal Discovery Algorithms
Version 1.2
<b>Date</b> 2015-10-30
Author Thuc Duy Le, Tao Hoang, Shu Hu, and Liang Zhang
Maintainer Thuc Duy Le <thuc.le@unisa.edu.au></thuc.le@unisa.edu.au>
Imports methods
Suggests bnlearn, pcalg, parallel, Rgraphviz
<b>Description</b> Parallelise constraint based causality discovery and causal inference methods. The parallelised algorithms in the package will generate the same results as that of the 'pcalg' package but will be much more efficient.
License GPL (>= 2)
NeedsCompilation no
Repository CRAN
<b>Date/Publication</b> 2015-12-31 08:37:51
R topics documented:
cor2
fci_parallel
fci_stable
IDA_parallel
IDA_stable
jointIDA_direct
jointIDA_parallel
mccor
mcmig
mczf
mig
migsh

2 cor2

	pcSelect_stable	18
	pc_parallel	19
	pc_stable	21
	rfci_parallel	23
	rfci_stable	25
	skeleton_parallel	27
	skeleton_stable	29
	smccor	30
	smcmig	31
	smczf	32
	zf	33
Index		34

cor2

The Pearson's correlation test

# Description

Linear correlation: Pearson's linear correlation test.

### Usage

```
cor2(x, y, S, suffStat)
```

# Arguments

x,y,S

It is tested, whether x and y are conditionally independent given the subset S of the remaining nodes. x, y, S all are integers, corresponding to variable or node

numbers.

suffStat

the dataset with rows are samples and columns are variables.

### Value

the p-value of the test.

#### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

fci\_parallel 3

```
suffStat<-gmG$x
cor2(1,2,3,suffStat)
##Use cor2 with a causal discovery algorithm, e.g. PC
pc_stable(gmG$x, indepTest=cor2, p=ncol(gmG$x), alpha=0.01)</pre>
```

fci\_parallel

Estimate a Partial Ancestral Graph using the FCI\_parallel algorithm

### **Description**

Estimate a Partial Ancestral Graph (PAG) from observational data, using the FCI\_parallel Algorithm. This is the parallelised version of the FCI algorithm in the pealg package. The parameters are consistent with the FCI algorithm in pealg, except the parameter num.cores for specifying the number of cores CPU.

# Usage

```
fci_parallel(suffStat, indepTest, alpha, labels, p,
    skel.method = c("parallel"), mem.efficient = FALSE, type = c("normal",
    "anytime", "adaptive"), fixedGaps = NULL, fixedEdges = NULL,
    NAdelete = TRUE, m.max = Inf, pdsep.max = Inf, rules = rep(TRUE, 10),
    doPdsep = TRUE, biCC = FALSE, conservative = FALSE, maj.rule = FALSE,
    verbose = FALSE, num.cores = detectCores())
```

### **Arguments**

suffStat	Sufficient statistics: List containing all necessary elements for the conditional independence decisions in the function indepTest.
indepTest	Predefined function for testing conditional independence. The function is internally called as indepTest(x,y,S,suffStat), and tests conditional independence of x and y given S. Here, x and y are variables, and S is a (possibly empty) vector of variables (all variables are denoted by their column numbers in the adjacency matrix). suffStat is a list containing all relevant elements for the conditional independence decisions. The return value of indepTest is the p-value of the test for conditional independence.
alpha	Significance level for the individual conditional independence tests.
labels	(optional) character vector of variable (or "node") names. Typically preferred to specifying p.
p	(optional) number of variables (or nodes). May be specified if labels are not, in which case labels is set to 1:p.
skel.method	Character string specifying method; the default, "parallel", uses the parallelised method to build the skeleton of the graph, see skeleton_parallel.
mem.efficient	Uses less amount of memory at any time point while running the algorithm.

fci\_parallel

type	Character string specifying the version of the FCI algorithm to be used. By default, it is "normal", and so the normal FCI algorithm is called. If set to "anytime", the 'Anytime FCI' is called and m.max needs to be specified. If set to "adaptive", the 'Adaptive Anytime FCI' is called and m.max is not used. For more information, see Details.
fixedGaps	A logical matrix of dimension p*p. If entry [i,j] or [j,i] (or both) are TRUE, the edge i-j is removed before starting the algorithm. Therefore, this edge is guaranteed to be absent in the resulting graph.
fixedEdges	A logical matrix of dimension p*p. If entry [i,j] or [j,i] (or both) are TRUE, the edge i-j is never considered for removal. Therefore, this edge is guaranteed to be present in the resulting graph.
NAdelete	If indepTest returns NA and this option is TRUE, the corresponding edge is deleted. If this option is FALSE, the edge is not deleted.
m.max	Maximum size of the conditioning sets that are considered in the conditional independence tests.
pdsep.max	Maximum size of Possible-D-SEP for which subsets are considered as conditioning sets in the conditional independence tests. See pealg for more details.
rules	Logical vector of length 10 indicating which rules should be used when directing edges. See pealg for more details.
doPdsep	If TRUE, Possible-D-SEP is computed for all nodes, and all subsets of Possible-D-SEP are considered as conditioning sets in the conditional independence tests, if not defined otherwise in pdsep.max. If FALSE, Possible-D-SEP is not computed, so that the algorithm simplifies to the Modified PC algorithm of Spirtes, Glymour and Scheines (2000, p.84).
biCC	If TRUE, only nodes on paths between nodes x and y are considered to be in Possible-D-SEP(x) when testing independence between x and y. Uses biconnected components, biConnComp from RBGL.
conservative	Logical indicating if the unshielded triples should be checked for ambiguity the second time when v-structures are determined.
maj.rule	Logical indicating if the unshielded triples should be checked for ambiguity the second time when v-structures are determined using a majority rule idea, which is less strict than the standard conservative. For more information, see details.
verbose	If true, more detailed output is provided.
num.cores	Numbers of cores CPU to run the algorithm

# Value

An object of class fciAlgo (see fciAlgo in the pcalg package) containing the estimated graph (in the form of an adjacency matrix with various possible edge marks), the conditioning sets that lead to edge removals (sepset) and several other parameters.

### References

1. Diego Colombo, Marloes H Maathuis, Markus Kalisch, Thomas S Richardson, et al. Learning high-dimensional directed acyclic graphs with latent and selection variables. The Annals of Statistics, 40(1):294-321, 2012.

fci\_stable 5

2. Markus Kalisch, Martin Machler, Diego Colombo, Marloes H Maathuis, and Peter Buhlmann. Causal inference using graphical models with the r package pealg. Journal of Statistical Software, 47(11):1-26, 2012.

### **Examples**

```
## Using fci_parallel without mem.efficeient
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)</pre>
suffStat<-list(C=cor(gmG$x),n=nrow(gmG$x))</pre>
fci_parallel(suffStat, indepTest=gaussCItest, p=p, skel.method="parallel", alpha=0.01, num.cores=2)
## Using fci_parallel with mem.efficeient
suffStat<-list(C=cor(gmG$x),n=nrow(gmG$x))</pre>
fci_parallel(suffStat, indepTest=gaussCItest, p=p, skel.method="parallel",
alpha=0.01, num.cores=2, mem.efficient=TRUE)
## Using fci_parallel with mutual information test
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)</pre>
#' # The first parameter is the dataset
fci_parallel(gmG$x, indepTest=mig, p=p, skel.method="parallel",
alpha=0.01, num.cores=2, mem.efficient=TRUE)
```

fci\_stable

Estimate a PAG, using the FCI\_stable algorithm

#### **Description**

This is the FCI stable version in the pealg package.

# Usage

```
fci_stable(suffStat, indepTest, alpha, labels, p, skel.method = c("stable",
   "original", "stable.fast"), type = c("normal", "anytime", "adaptive"),
   fixedGaps = NULL, fixedEdges = NULL, NAdelete = TRUE, m.max = Inf,
   pdsep.max = Inf, rules = rep(TRUE, 10), doPdsep = TRUE, biCC = FALSE,
   conservative = FALSE, maj.rule = FALSE, verbose = FALSE)
```

6 fci\_stable

#### **Arguments**

suffStat Sufficient statistics: List containing all necessary elements for the conditional

independence decisions in the function indepTest.

indepTest Predefined function for testing conditional independence. The function is inter-

nally called as indepTest(x,y,S,suffStat), and tests conditional independence of x and y given S. Here, x and y are variables, and S is a (possibly empty) vector of variables (all variables are denoted by their column numbers in the adjacency matrix). suffStat is a list containing all relevant elements for the conditional independence decisions. The return value of indepTest is the p-value of the test

for conditional independence.

alpha Significance level for the individual conditional independence tests.

labels (optional) character vector of variable (or "node") names. Typically preferred to

specifying p.

p (optional) number of variables (or nodes). May be specified if labels are not, in

which case labels is set to 1:p.

skel.method Character string specifying method; the default, "stable", provides an order-

independent skeleton, see skeleton.

type Character string specifying the version of the FCI algorithm to be used. By

default, it is "normal", and so the normal FCI algorithm is called. If set to "anytime", the 'Anytime FCI' is called and m.max needs to be specified. If set to "adaptive", the 'Adaptive Anytime FCI' is called and m.max is not used. For

more information, see the FCI function in the pealg package.

fixedGaps A logical matrix of dimension p\*p. If entry [i,j] or [j,i] (or both) are TRUE,

the edge i-j is removed before starting the algorithm. Therefore, this edge is

guaranteed to be absent in the resulting graph.

fixedEdges A logical matrix of dimension p\*p. If entry [i,j] or [j,i] (or both) are TRUE, the

edge i-j is never considered for removal. Therefore, this edge is guaranteed to

be present in the resulting graph.

NAdelete If indepTest returns NA and this option is TRUE, the corresponding edge is

deleted. If this option is FALSE, the edge is not deleted.

m.max Maximum size of the conditioning sets that are considered in the conditional

independence tests.

pdsep.max Maximum size of Possible-D-SEP for which subsets are considered as condi-

tioning sets in the conditional independence tests. See pealg for more details.

rules Logical vector of length 10 indicating which rules should be used when directing

edges. See pealg for more details.

doPdsep If TRUE, Possible-D-SEP is computed for all nodes, and all subsets of Possible-

D-SEP are considered as conditioning sets in the conditional independence tests, if not defined otherwise in pdsep.max. If FALSE, Possible-D-SEP is not computed, so that the algorithm simplifies to the Modified PC algorithm of Spirtes,

Glymour and Scheines (2000, p.84).

biCC If TRUE, only nodes on paths between nodes x and y are considered to be in

Possible-D-SEP(x) when testing independence between x and y. Uses bicon-

nected components, biConnComp from RBGL.

IDA\_parallel 7

conservative	Logical indicating if the unshielded triples should be checked for ambiguity the second time when v-structures are determined.
maj.rule	Logical indicating if the unshielded triples should be checked for ambiguity the second time when v-structures are determined using a majority rule idea, which is less strict than the standard conservative. For more information, see details.
verbose	If true, more detailed output is provided

#### Value

An object of class fciAlgo (see fciAlgo in the pcalg package) containing the estimated graph (in the form of an adjacency matrix with various possible edge marks), the conditioning sets that lead to edge removals (sepset) and several other parameters.

#### References

- 1. Diego Colombo, Marloes H Maathuis, Markus Kalisch, Thomas S Richardson, et al. Learning high-dimensional directed acyclic graphs with latent and selection variables. The Annals of Statistics, 40(1):294-321, 2012.
- 2. Markus Kalisch, Martin Machler, Diego Colombo, Marloes H Maathuis, and Peter Buhlmann. Causal inference using graphical models with the r package pealg. Journal of Statistical Software, 47(11):1-26, 2012.

# **Examples**

IDA\_parallel

Estimate Total Causal Effects using the IDA\_parallel Algorithm

#### **Description**

This is the parallelised version of the IDA (stable) algorithm in the pealg package.

### Usage

```
IDA_parallel(datacsv, cause, effect, pcmethod, alpha, num.cores,
   mem.efficient = FALSE)
```

IDA\_parallel

# **Arguments**

The dataset in csv format.

The number of integer positions of the cause variables in the dataset.

The number of integer positions of the target variables in the dataset.

Character string specifying method; the default, "parallel", will use the parallelised method for learning the skeleton of the graph, see skeleton\_parallel.

alpha significance level (number in (0; 1) for the individual conditional independence tests.

The numbers of cores CPU to run the algorithm

mem.efficient If TRUE, uses less amount of memory at any time point while running the algo-

rithm

#### Value

A matrix that shows the causal effects (minimum of all possible effects) of the causes (columns) on the effects (rows)

#### References

Marloes H Maathuis, Markus Kalisch, Peter Buhlmann, et al. Estimating high-dimensional intervention effects from observational data. The Annals of Statistics, 37(6A):3133-3164,2009.

```
## Using IDA_parallel without mem.efficeient
library(bnlearn)
library(pcalg)
library(parallel)
data("gmI")
datacsv <- cov(gmI$x)</pre>
IDA_parallel(datacsv,1:2,3:4,"parallel",0.01, 2)
## Using IDA_parallel with mem.efficeient
library(bnlearn)
library(pcalg)
library(parallel)
data("gmI")
datacsv <- cov(gmI$x)</pre>
IDA_parallel(datacsv,1:2,3:4,"parallel",0.01, 2, TRUE)
```

IDA\_stable 9

# Description

This the stable version (using stable-PC for structure learning) of the IDA algorithm in the pealg package.

# Usage

```
IDA_stable(datacsv, cause, effect, pcmethod, alpha)
```

### **Arguments**

datacsv	The dataset in csv format with rows are samples and columns are variables
cause	The number of integer positions of the cause variables in the dataset
effect	The number of integer positions of the target variables in the dataset.
pcmethod	Character string specifying method; the default, "stable", provides an order-independent skeleton. See Colombo, 2014.
alpha	significance level (number in (0; 1) for the individual conditional independence tests.

# Value

A matrix that shows the causal effects (minimum of all possible effects) of the causes (columns) on the effects (rows).

### References

- 1. Marloes H Maathuis, Markus Kalisch, Peter Buhlmann, et al. Estimating high-dimensional intervention effects from observational data. The Annals of Statistics, 37(6A):3133-3164,2009.
- 2. Diego Colombo and Marloes H Maathuis. Order-independent constraint-based causal structure learning. The Journal of Machine Learning Research, 15(1):3741-3782, 2014.

jointIDA\_direct

jointIDA_direct	Estimate Total Causal Effects of Joint Interventions	

# Description

This is the parallelised version of the jointIDA (stable) algorithm in the pcalg package.

### Usage

```
jointIDA_direct(datacsv, cause, effect, method = c("min", "max", "median"),
  pcmethod = "stable", alpha, num.cores = 1, mem.efficient = FALSE,
  technique = c("RRC", "MCD"))
```

# Arguments

datacsv	The dataset in the csv format with rows are samples and columns are the variables.
cause	The number of integer positions of the intervention variables in the dataset.
effect	the integer position of the target variable in the dataset.
method	the method of calculating the final effect from multiple possible effects, e.g. min, max, median
pcmethod	Character string specifying the method of the PC algorithm, e.g. stable for stable-PC, and parallel for parallel-PC.
alpha	significance level (number in (0; 1) for the conditional independence tests.
num.cores	The numbers of cores CPU to run the algorithm
mem.efficient	If TRUE, uses less amount of memory at any time point while running the algorithm
technique	The character string specifying the technique that will be used to estimate the total joint causal effects in the pealg package. RRC for Recursive regression for causal effects MCD for Modifying the Cholesky decomposition

### Value

A matrix that shows the direct causal effects (minimum of all possible effects) of the (first) cause (columns) on the effects (rows)

jointIDA\_parallel 11

jointIDA_parallel	Estimate Total Causal Effects of Joint Interventions	

### **Description**

This is the parallelised version of the IDA (stable) algorithm in the pealg package.

# Usage

```
jointIDA_parallel(datacsv, cause, effect, pcmethod = "stable", alpha,
  num.cores = 1, mem.efficient = FALSE, technique = c("RRC", "MCD"))
```

# Arguments

datacsv	The dataset in csv format with rows are samples and columns are variables.
cause	The number of integer positions of the intervention variables in the dataset.
effect	the integer position of the target variable in the dataset.
pcmethod	Character string specifying the method of the PC algorithm, e.g. stable for stable-PC, and parallel for parallel-PC.
alpha	significance level (number in (0; 1) for the conditional independence tests.
num.cores	The numbers of cores CPU to run the algorithm
mem.efficient	If TRUE, uses less amount of memory at any time point while running the algorithm
technique	The character string specifying the technique that will be used to estimate the total joint causal effects in the pealg package. RRC for Recursive regression for

#### Value

A matrix that shows the causal effects of the causes (rows) on the effect. Different columns show different possible causal effect values.

causal effects MCD for Modifying the Cholesky decomposition

12 mccor

mccor

The Monte Carlo permutation test (mc-cor)

### **Description**

The Monte Carlo permutation test for Pearson's chi-square. See bnlearn package for details.

### Usage

```
mccor(x, y, S, suffStat)
```

### **Arguments**

x,y,S

It is tested, whether x and y are conditionally independent given the subset S of the remaining nodes. x, y, S all are integers, corresponding to variable or node

numbers.

suffStat

The dataset in matrix format with rows are samples and columns are variables.

### Value

The p-value of the test.

### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

mcmig 13

mcmig

The Monte Carlo permutation test (mc-mi-g)

# Description

The Monte Carlo permutation test for mutual information. See bnlearn package for more details.

# Usage

```
mcmig(x, y, S, suffStat)
```

### **Arguments**

x,y,S It is tested, whether x and y are conditionally independent given the subset S of

the remaining nodes. x, y, S all are integers, corresponding to variable or node

numbers.

suffStat The dataset in matrix format with rows are samples and columns are variables.

### Value

the p-value of the test.

### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

14 mczf

mczf	The Monte Carlo permutation test for Gaussian conditional independence test

# Description

The Monte Carlo permutation test for Gaussian conditional independence test. See the mc-zf function in the bnlearn package for more details.

### Usage

```
mczf(x, y, S, suffStat)
```

# **Arguments**

c	T4:-441	whether x and	1		. :	-: 41-	1 4 C	C
x,y,S	ii is iesiea	whether x and	i v are	condillonally	maenenaeni	given ir	ie clincei S	. OI

the remaining nodes. x, y, S all are integers, corresponding to variable or node

numbers.

suffStat The dataset in matrix format with rows are samples and columns are variables.

### Value

the p-value of the test.

### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

mig 15

mig

Mutual information test

# Description

Mutual information test. See function mi-g in bnlearn package for more details.

# Usage

```
mig(x, y, S, suffStat)
```

# Arguments

x,y,S It is tested, whether x and y are conditionally independent given the subset S of

the remaining nodes. x, y, S all are integers, corresponding to variable or node

numbers.

suffStat The dataset in matrix format with rows are samples and columns are variables.

### Value

The p-value of the test.

### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

16 migsh

migsh

Shrinkage estimator for the mutual information (mi-g-sh)

# Description

Shrinkage estimator for the mutual information. See bnlearn package for more details.

# Usage

```
migsh(x, y, S, suffStat)
```

### **Arguments**

x,y,S It is tested, whether x and y are conditionally independent given the subset S of

the remaining nodes. x, y, S all are integers, corresponding to variable or node

numbers.

suffStat The dataset in matrix format with rows are samples and columns are variables.

### Value

The p-value of the test.

### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

pcSelect\_parallel 17

pcSelect_parallel	Estimate subgraph lect_parallel.	around	a	response	variable	using	pcSe-	

### **Description**

This is the parallelised version of the pcSelect (stable) function in the pcalg package. Assume that we have a fixed target variable, the algorithm will test the dependency between each variable and the target variable conditioning on combinations of other variables.

## Usage

```
pcSelect_parallel(y, dm, method = c("parallel"), mem.efficient = FALSE,
  num_workers, alpha, corMethod = "standard", verbose = FALSE,
  directed = FALSE)
```

#### **Arguments**

٧	•	The target	(response)	variable.

dm Data matrix with rows are samples and columns are variables.

method Character string specifying method; the default, "parallel" provides an paral-

lelised method to implement all the conditional independence tests.

mem. efficient If TRUE, uses less amount of memory at any time point while running the algo-

rithm

num\_workers The numbers of cores CPU to run the algorithm

alpha Significance level of individual partial correlation tests.

corMethod "standard" or "Qn" for standard or robust correlation estimation

verbose Logical or in  $\{0,1,2\}$ ;

FALSE, 0: No output, TRUE, 1: Little output, 2: Detailed output.

Note that such output makes the function very much slower.

directed Logical; should the output graph be directed?

#### Value

G A logical vector indicating which column of dm is associated with y.

zMin The minimal z-values when testing partial correlations between y and each column of dm. The larger the number, the more consistent is the edge with the data.

18 pcSelect\_stable

### **Examples**

```
## Using pcSelect_parallel without mem.efficeient
library(pcalg)
library(parallel)
p < -10
set.seed(101)
myDAG < - randomDAG(p, prob = 0.2)
n <- 1000
d.mat <- rmvDAG(n, myDAG, errDist = "normal")</pre>
pcSelect_parallel(d.mat[,10],d.mat[,-10], alpha=0.05,num_workers=2)
## Using pcSelelct_parallel with mem.efficeient
library(pcalg)
library(parallel)
p <- 10
set.seed(101)
myDAG \leftarrow randomDAG(p, prob = 0.2)
n <- 1000
d.mat <- rmvDAG(n, myDAG, errDist = "normal")</pre>
pcSelect_parallel(d.mat[,10],d.mat[,-10], alpha=0.05,mem.efficient=TRUE,num_workers=2)
```

pcSelect\_stable

Estimate subgraph around a response variable using pcSelect

### **Description**

This is the stable version (order independent version) of the pcSelect function (pc-Simple algorithm) in the pcalg package.

#### **Usage**

```
pcSelect_stable(y, dm, alpha, corMethod = "standard", method = "stable",
  verbose = FALSE, directed = FALSE)
```

## Arguments

y The target (response) variable.

dm Data matrix with rows are samples and columns are variables.

alpha Significance level of individual partial correlation tests.

corMethod "standard" or "Qn" for standard or robust correlation estimation

method Character string specifying method; the default, "stable" provides an Order-

independent version.

pc\_parallel 19

```
verbose Logical or in {0,1,2};
FALSE, 0: No output,
TRUE, 1: Little output,
2: Detailed output.
Note that such output makes the function very much slower.
directed Logical; should the output graph be directed?
```

### Value

G A logical vector indicating which column of dm is associated with y.

zMin The minimal z-values when testing partial correlations between y and each column of dm. The larger the number, the more consistent is the edge with the data.

### **Examples**

pc\_parallel Estimate the Equivalence Class of a DAG using the PC\_parallel Algorithm

### **Description**

Estimate the equivalence class of a directed acyclic graph (DAG) from observational data, using the PC\_parallel algorithm.

### Usage

```
pc_parallel(suffStat, indepTest, alpha, labels, p, fixedGaps = NULL,
  fixedEdges = NULL, NAdelete = TRUE, m.max = Inf, u2pd = c("relaxed",
  "rand", "retry"), skel.method = c("parallel"), mem.efficient = FALSE,
  conservative = FALSE, maj.rule = FALSE, solve.confl = FALSE,
  verbose = FALSE, num.cores = detectCores())
```

20 pc\_parallel

#### **Arguments**

SuffStat A list of sufficient statistics, containing all necessary elements for the conditional independence decisions in the function indepTest.

A function for testing conditional independence. It is internally called as indepTest(x,y,S,suffStat), and tests conditional independence of x and y given S.

Here, x and y are variables, and S is a (possibly empty) vector of variables (all variables are denoted by their column numbers in the adjacency matrix). suffStat is a list, see the argument above. The return value of indepTest is the p-value

of the test for conditional independence.

alpha significance level (number in (0,1) for the individual conditional independence

tests.

labels (optional) character vector of variable (or "node") names. Typically preferred to

specifying p.

p (optional) number of variables (or nodes). May be specified if labels are not, in

which case labels is set to 1:p.

fixedGaps A logical matrix of dimension p\*p. If entry [i,j] or [j,i] (or both) are TRUE,

the edge i-j is removed before starting the algorithm. Therefore, this edge is

guaranteed to be absent in the resulting graph.

fixedEdges A logical matrix of dimension p\*p. If entry [i,j] or [j,i] (or both) are TRUE, the

edge i-j is never considered for removal. Therefore, this edge is guaranteed to

be present in the resulting graph.

NAdelete If indepTest returns NA and this option is TRUE, the corresponding edge is

deleted. If this option is FALSE, the edge is not deleted.

m.max Maximal size of the conditioning sets that are considered in the conditional in-

dependence tests.

u2pd String specifying the method for dealing with conflicting information when try-

ing to orient edges (see pcalg for details).

skel.method Character string specifying method; the default, "parallel", skeleton\_parallel for

learning the causal structure.

mem. efficient If TRUE, uses less amount of memory at any time point while running the algo-

rithm.

conservative Logical indicating if the conservative PC is used. In this case, only option u2pd

= "relaxed" is supported. Note that therefore the resulting object might not be

extendable to a DAG. See pealg for details.

maj.rule Logical indicating that the triples shall be checked for ambiguity using a major-

ity rule idea, which is less strict than the conservative PC algorithm. For more

information, see pealg.

solve.confl If TRUE, the orientation of the v-structures and the orientation rules work with

lists for candidate sets and allow bi-directed edges to resolve conflicting edge

orientations. See pealg for details.

verbose If TRUE, detailed output is provided.

num. cores The numbers of cores CPU to run the algorithm.

pc\_stable 21

#### Value

An object of class "pcAlgo" (see pcAlgo in the pcalg package) containing an estimate of the equivalence class of the underlying DAG.

# **Examples**

```
## Using pc_parallel without mem.efficeient
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)
suffStat<-list(C=cor(gmG$x),n=nrow(gmG$x))</pre>
pc_parallel(suffStat, indepTest=gaussCItest, p=p, skel.method="parallel", alpha=0.01, num.cores=2)
## Using pc_parallel with mem.efficeient
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)</pre>
suffStat<-list(C=cor(gmG$x),n=nrow(gmG$x))</pre>
pc_parallel(suffStat, indepTest=gaussCItest, p=p, skel.method="parallel",
alpha=0.01, num.cores=2, mem.efficient=TRUE)
## Using pc_parallel with mutual information test
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)
#The first parameter is the dataset rather than suffStat
pc_parallel(gmG$x, indepTest=mig, p=p, skel.method="parallel",
alpha=0.01, num.cores=2, mem.efficient=TRUE)
```

pc\_stable

Estimate the Equivalence Class of a DAG using the PC\_stable Algorithm

### **Description**

Estimate the equivalence class of a directed acyclic graph (DAG) from observational data, using the PC\_stable algorithm.

22 pc\_stable

### Usage

```
pc_stable(suffStat, indepTest, alpha, labels, p, fixedGaps = NULL,
  fixedEdges = NULL, NAdelete = TRUE, m.max = Inf, u2pd = c("relaxed",
  "rand", "retry"), skel.method = c("stable", "original", "stable.fast"),
  conservative = FALSE, maj.rule = FALSE, solve.confl = FALSE,
  verbose = FALSE)
```

# Arguments

suffStat A list of sufficient statistics, containing all necessary elements for the condi-

tional independence decisions in the function indepTest.

indepTest A function for testing conditional independence. It is internally called as in-

depTest(x,y,S,suffStat), and tests conditional independence of x and y given S. Here, x and y are variables, and S is a (possibly empty) vector of variables (all variables are denoted by their column numbers in the adjacency matrix). suffStat is a list, see the argument above. The return value of indepTest is the p-value

of the test for conditional independence.

alpha significance level (number in (0,1) for the individual conditional independence

tests.

labels (optional) character vector of variable (or "node") names. Typically preferred to

specifying p.

p (optional) number of variables (or nodes). May be specified if labels are not, in

which case labels is set to 1:p.

fixedGaps A logical matrix of dimension p\*p. If entry [i,j] or [j,i] (or both) are TRUE,

the edge i-j is removed before starting the algorithm. Therefore, this edge is

guaranteed to be absent in the resulting graph.

fixedEdges A logical matrix of dimension p\*p. If entry [i,j] or [j,i] (or both) are TRUE, the

edge i-j is never considered for removal. Therefore, this edge is guaranteed to

be present in the resulting graph.

NAdelete If indepTest returns NA and this option is TRUE, the corresponding edge is

deleted. If this option is FALSE, the edge is not deleted.

m.max Maximal size of the conditioning sets that are considered in the conditional in-

dependence tests.

u2pd String specifying the method for dealing with conflicting information when try-

ing to orient edges (see pcalg for details).

skel.method Character string specifying method; the default, "stable" provides an order-

independent skeleton.

conservative Logical indicating if the conservative PC is used. In this case, only option u2pd

= "relaxed" is supported. See pealg for more information.

maj.rule Logical indicating that the triples shall be checked for ambiguity using a major-

ity rule idea, which is less strict than the conservative PC algorithm. For more

information, see the pealg package.

solve.confl If TRUE, the orientation of the v-structures and the orientation rules work with

lists for candidate sets and allow bi-directed edges to resolve conflicting edge

rfci\_parallel 23

orientations. In this case, only option u2pd = relaxed is supported. Note, that therefore the resulting object might not be a CPDAG because bi-directed edges might be present. See details for more information.

verbose If TRUE, detailed output is provided.

#### Value

An object of class "pcAlgo" (see pcAlgo in the pcalg package) containing an estimate of the equivalence class of the underlying DAG.

### **Examples**

rfci\_parallel

Estimate a PAG fast using the RFCI\_parallel Algorithm

#### **Description**

This is the parallelised version of the RFCI algorithm in the pealg package.

# Usage

```
rfci_parallel(suffStat, indepTest, alpha, labels, p,
   skel.method = c("parallel"), mem.efficient = FALSE, fixedGaps = NULL,
   fixedEdges = NULL, NAdelete = TRUE, m.max = Inf, rules = rep(TRUE,
   10), conservative = FALSE, maj.rule = FALSE, verbose = FALSE,
   num.cores = detectCores())
```

## Arguments

suffStat Sufficient statistics: List containing all necessary elements for the conditional

independence decisions in the function indepTest.

indepTest Predefined function for testing conditional independence. The function is inter-

nally called as indepTest(x,y,S,suffStat), and tests conditional independence of x and y given S. Here, x and y are variables, and S is a (possibly empty) vector of variables (all variables are denoted by their column numbers in the adjacency matrix). suffStat is a list containing all relevant elements for the conditional independence decisions. The return value of indepTest is the p-value of the test

for conditional independence.

24 rfci\_parallel

alpha	Significance level for the individual conditional independence tests.
labels	(optional) character vector of variable (or "node") names. Typically preferred to specifying p.
p	(optional) number of variables (or nodes). May be specified if labels are not, in which case labels is set to 1:p.
skel.method	Character string specifying method; the default, "parallel" provides an efficient skeleton, see skeleton_parallel.
mem.efficient	Uses less amount of memory at any time point while running the algorithm
fixedGaps	A logical matrix of dimension p*p. If entry [i,j] or [j,i] (or both) are TRUE, the edge i-j is removed before starting the algorithm. Therefore, this edge is guaranteed to be absent in the resulting graph.
fixedEdges	A logical matrix of dimension p*p. If entry [i,j] or [j,i] (or both) are TRUE, the edge i-j is never considered for removal. Therefore, this edge is guaranteed to be present in the resulting graph.
NAdelete	If indepTest returns NA and this option is TRUE, the corresponding edge is deleted. If this option is FALSE, the edge is not deleted.
m.max	Maximum size of the conditioning sets that are considered in the conditional independence tests.
rules	Logical vector of length 10 indicating which rules should be used when directing edges. See the pealg package for details.
conservative	Logical indicating if the unshielded triples should be checked for ambiguity the second time when v-structures are determined. For more information, see pealg.
maj.rule	Logical indicating if the unshielded triples should be checked for ambiguity the second time when v-structures are determined using a majority rule idea, which is less strict than the standard conservative. For more information, see pcalg.
verbose	If true, more detailed output is provided.
num.cores	The numbers of cores CPU to run the algorithm

### Value

An object of class fciAlgo (see fciAlgo in the pcalg package) containing the estimated graph (in the form of an adjacency matrix with various possible edge marks), the conditioning sets that lead to edge removals (sepset) and several other parameters.

### References

- 1. Diego Colombo, Marloes H Maathuis, Markus Kalisch, Thomas S Richardson, et al. Learning high-dimensional directed acyclic graphs with latent and selection variables. The Annals of Statistics, 40(1):294-321, 2012.
- 2. Markus Kalisch, Martin Machler, Diego Colombo, Marloes H Maathuis, and Peter Buhlmann. Causal inference using graphical models with the r package pealg. Journal of Statistical Software, 47(11):1-26, 2012.

rfci\_stable 25

### **Examples**

```
## Using rfci_parallel without mem.efficeient
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)</pre>
suffStat<-list(C=cor(gmG$x),n=nrow(gmG$x))</pre>
rfci_parallel(suffStat, indepTest=gaussCItest, p=p, skel.method="parallel", alpha=0.01, num.cores=2)
## Using rfci_parallel with mem.efficeient
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)</pre>
suffStat<-list(C=cor(gmG$x),n=nrow(gmG$x))</pre>
rfci_parallel(suffStat, indepTest=gaussCItest, p=p, skel.method="parallel",
alpha=0.01, num.cores=2, mem.efficient=TRUE)
## Using fci_parallel with mutual information test
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)</pre>
# The first parameter is the dataset
rfci_parallel(gmG$x, indepTest=mig, p=p, skel.method="parallel",
alpha=0.01, num.cores=2, mem.efficient=TRUE)
```

rfci\_stable

Estimate a PAG using the RFCI\_stable Algorithm

# **Description**

This is the RFCI stable version in the pealg package.

# Usage

```
rfci_stable(suffStat, indepTest, alpha, labels, p, skel.method = c("stable",
   "original", "stable.fast"), fixedGaps = NULL, fixedEdges = NULL,
   NAdelete = TRUE, m.max = Inf, rules = rep(TRUE, 10),
   conservative = FALSE, maj.rule = FALSE, verbose = FALSE)
```

26 rfci\_stable

# Arguments

suffStat	Sufficient statistics: List containing all necessary elements for the conditional independence decisions in the function indepTest.
indepTest	Predefined function for testing conditional independence. The function is internally called as indepTest(x,y,S,suffStat), and tests conditional independence of x and y given S. Here, x and y are variables, and S is a (possibly empty) vector of variables (all variables are denoted by their column numbers in the adjacency matrix). suffStat is a list containing all relevant elements for the conditional independence decisions. The return value of indepTest is the p-value of the test for conditional independence.
alpha	significance level (number in $(0,1)$ for the individual conditional independence tests.
labels	(optional) character vector of variable (or "node") names. Typically preferred to specifying p.
р	(optional) number of variables (or nodes). May be specified if labels are not, in which case labels is set to 1:p.
skel.method	Character string specifying method; the default, "stable" provides an order-independent skeleton, see skeleton.
fixedGaps	A logical matrix of dimension p*p. If entry [i,j] or [j,i] (or both) are TRUE, the edge i-j is removed before starting the algorithm. Therefore, this edge is guaranteed to be absent in the resulting graph.
fixedEdges	A logical matrix of dimension p*p. If entry [i,j] or [j,i] (or both) are TRUE, the edge i-j is never considered for removal. Therefore, this edge is guaranteed to be present in the resulting graph.
NAdelete	If indepTest returns NA and this option is TRUE, the corresponding edge is deleted. If this option is FALSE, the edge is not deleted.
m.max	Maximum size of the conditioning sets that are considered in the conditional independence tests.
rules	Logical vector of length 10 indicating which rules should be used when directing edges. See the pealg package for details.
conservative	Logical indicating if the unshielded triples should be checked for ambiguity after the skeleton has been found, similar to the conservative PC algorithm.
maj.rule	Logical indicating if the unshielded triples should be checked for ambiguity after the skeleton has been found using a majority rule idea, which is less strict than the conservative.
verbose	If true, more detailed output is provided.

# Value

An object of class fciAlgo (see fciAlgo in the pcalg package) containing the estimated graph (in the form of an adjacency matrix with various possible edge marks), the conditioning sets that lead to edge removals (sepset) and several other parameters.

skeleton\_parallel 27

#### References

1. Diego Colombo, Marloes H Maathuis, Markus Kalisch, Thomas S Richardson, et al. Learning high-dimensional directed acyclic graphs with latent and selection variables. The Annals of Statistics, 40(1):294-321, 2012.

2. Markus Kalisch, Martin Machler, Diego Colombo, Marloes H Maathuis, and Peter Buhlmann. Causal inference using graphical models with the r package pealg. Journal of Statistical Software, 47(11):1-26, 2012.

### **Examples**

skeleton\_parallel

Estimate (Initial) Skeleton of a DAG.

### **Description**

This is the parallelised version of the skeleton function in the pealg package.

# Usage

```
skeleton_parallel(suffStat, indepTest, alpha, labels, p,
  method = c("parallel"), mem.efficient = FALSE, workers, num_workers,
  m.max = Inf, fixedGaps = NULL, fixedEdges = NULL, NAdelete = TRUE,
  verbose = FALSE)
```

### **Arguments**

suffStat Sufficient statistics: List containing all necessary elements for the conditional

independence decisions in the function indepTest.

indepTest Predefined function for testing conditional independence. The function is inter-

nally called as indepTest(x,y,S,suffStat) and tests conditional independence of x and y given S. Here, x and y are variables, and S is a (possibly empty) vector of variables (all variables are denoted by their column numbers in the adjacency matrix). suffStat is a list containing all relevant elements for the conditional independence decisions. The return value of indepTest is the p-value of the test

for conditional independence.

alpha significance level (number in (0; 1) for the individual conditional independence

tests.

28 skeleton\_parallel

labels (optional) character vector of variable (or "node") names. Typically preferred to

specifying p.

p (optional) number of variables (or nodes). May be specified if labels are not, in

which case labels is set to 1:p.

method Character string specifying method; the default, "parallel" provides an efficient

skeleton, see skeleton\_parallel.

mem.efficient Uses less amount of memory at any time point while running the algorithm

workers Creates a set of copies of R running in parallel and communicating over sockets.

num\_workers The numbers of cores CPU as numbers of workers to run the algorithm

m.max Maximal size of the conditioning sets that are considered in the conditional in-

dependence tests.

fixedGaps A logical matrix of dimension p\*p. If entry [i,j] or [j,i] (or both) are TRUE,

the edge i-j is removed before starting the algorithm. Therefore, this edge is

guaranteed to be absent in the resulting graph.

fixedEdges A logical matrix of dimension p\*p. If entry [i,j] or [j,i] (or both) are TRUE, the

edge i-j is never considered for removal. Therefore, this edge is guaranteed to

be present in the resulting graph.

NAdelete logical needed for the case indepTest(\*) returns NA. If it is true, the correspond-

ing edge is deleted, otherwise not.

verbose if TRUE, detailed output is provided.

#### Value

An object of class "pcAlgo" (see pcAlgo in the pcalg package) containing an estimate of the skeleton of the underlying DAG, the conditioning sets (sepset) that led to edge removals and several other parameters.

```
## Using skeleton_parallel without mem.efficeient
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)
suffStat<-list(C=cor(gmG$x),n=nrow(gmG$x))</pre>
skeleton_parallel(suffStat,indepTest=gaussCItest,p=p,method="parallel",alpha=0.01,num_workers=2)
## Using skeleton_parallel with mem.efficeient
library(pcalg)
library(parallel)
data("gmG")
p<-ncol(gmG$x)
suffStat<-list(C=cor(gmG$x),n=nrow(gmG$x))</pre>
skeleton_parallel(suffStat,indepTest=gaussCItest,p=p,method="parallel",
alpha=0.01,num_workers=2,mem.efficient=TRUE)
```

skeleton\_stable 29

skeleton_stable	Estimate (Initial) Skeleton of a DAG	using the PC_stable Algorithm

# Description

This is the skeleton (stable) function in the pealg package. It is copied here to localise the parallel functions.

# Usage

```
skeleton_stable(suffStat, indepTest, alpha, labels, p, method = c("stable",
   "original", "stable.fast"), m.max = Inf, fixedGaps = NULL,
   fixedEdges = NULL, NAdelete = TRUE, verbose = FALSE)
```

# Arguments

suffStat	Sufficient statistics: List containing all necessary elements for the conditional independence decisions in the function indepTest.
indepTest	Predefined function for testing conditional independence. The function is internally called as indepTest( $x$ , $y$ , $S$ ,suffStat) and tests conditional independence of $x$ and $y$ given $S$ . Here, $x$ and $y$ are variables, and $y$ is a (possibly empty) vector of variables (all variables are denoted by their column numbers in the adjacency matrix). suffStat is a list containing all relevant elements for the conditional independence decisions. The return value of indepTest is the $p$ -value of the test for conditional independence.
alpha	significance level (number in $(0,1)$ for the individual conditional independence tests.
labels	(optional) character vector of variable (or "node") names. Typically preferred to specifying p.
p	(optional) number of variables (or nodes). May be specified if labels are not, in which case labels is set to 1:p.
method	Character string specifying method; the default, "stable" provides an order-independent skeleton, see 'Details' below.
m.max	Maximal size of the conditioning sets that are considered in the conditional independence tests.
fixedGaps	logical symmetric matrix of dimension p*p. If entry [i,j] is true, the edge i-j is removed before starting the algorithm. Therefore, this edge is guaranteed to be absent in the resulting graph.
fixedEdges	a logical symmetric matrix of dimension p*p. If entry [i,j] is true, the edge i-j is never considered for removal. Therefore, this edge is guaranteed to be present in the resulting graph.
NAdelete	logical needed for the case indepTest(*) returns NA. If it is true, the corresponding edge is deleted, otherwise not.
verbose	if TRUE, detailed output is provided.

30 smccor

### Value

An object of class "pcAlgo" (see pcAlgo in the pcalg package) containing an estimate of the skeleton of the underlying DAG, the conditioning sets (sepset) that led to edge removals and several other parameters.

### **Examples**

smccor

The sequential Monte Carlo permutation test (smc-cor)

## Description

The sequential Monte Carlo permutation test. See bnlearn package for details.

### Usage

```
smccor(x, y, S, suffStat)
```

### **Arguments**

x,y,S

It is tested, whether x and y are conditionally independent given the subset S of the remaining nodes. x, y, S all are integers, corresponding to variable or node

numbers.

suffStat

The dataset in matrix format with rows are samples and columns are variables.

# Value

The p-value of the test.

### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

smcmig 31

### **Examples**

smcmig

The sequential Monte Carlo permutation test (smc-mi-g)

### **Description**

The sequential Monte Carlo permutation test. See bnlearn package for more details.

### Usage

```
smcmig(x, y, S, suffStat)
```

# Arguments

x,y,S

It is tested, whether x and y are conditionally independent given the subset S of the remaining nodes. x, y, S all are integers, corresponding to variable or node numbers.

suffStat

The data matrix with rows are samples and columns are variables.

#### Value

The p-value of the test.

### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

32 smczf

smczf	The sequential Monte Carlo permutation test for Gaussian conditional independence test.
	<b>1</b>

# Description

The sequential Monte Carlo permutation test for Gaussian conditional independence test. See the smc-zf function in the bnlearn package for more details.

### Usage

```
smczf(x, y, S, suffStat)
```

# **Arguments**

x,y,S	It is tested, whether x and y are conditionally independent given the subset S of
	the remaining nodes. x, y, S all are integers, corresponding to variable or node

numbers.

suffStat The data matrix with rows are samples and columns are variables.

#### Value

The p-value of the test.

### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

zf 33

zf

Gaussian conditional independence test

# Description

Gaussian conditional independence test. See the zf function in the bnlearn package for more details.

# Usage

```
zf(x, y, S, suffStat)
```

# Arguments

x,y,S It is tested, whether x and y are conditionally independent given the subset S of

the remaining nodes. x, y, S all are integers, corresponding to variable or node

numbers.

suffStat the data matrix with rows are samples and columns are the variables.

# Value

The p-value of the test.

### References

Marco Scutari (2010). Learning Bayesian Networks with the bnlearn R Package. Journal of Statistical Software, 35(3), 1-22.

# **Index**

```
cor2, 2
fci_parallel, 3
fci_stable, 5
IDA_parallel, 7
{\tt IDA\_stable}, \textcolor{red}{9}
jointIDA_direct, 10
jointIDA_parallel, 11
mccor, 12
mcmig, 13
mczf, 14
mig, 15
\mathsf{migsh}, 16
pc_parallel, 19
pc_stable, 21
pcSelect_parallel, 17
pcSelect_stable, 18
rfci_parallel, 23
rfci\_stable, 25
skeleton_parallel, 27
{\tt skeleton\_stable, \textcolor{red}{29}}
smccor, 30
smcmig, 31
smczf, 32
zf, 33
```