

# Assignment 1

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## Problem 1

- (a)  $X_2 \perp\!\!\!\perp X_3, X_7, X_8, X_{10}$   
 $X_3 \perp\!\!\!\perp X_2 | X_1$   
 $X_4 \perp\!\!\!\perp X_1, X_7, X_8, X_{10} | X_2, X_3$   
 $X_5 \perp\!\!\!\perp X_1, X_2, X_3, X_7, X_8, X_9, X_{10} | X_4$   
 $X_6 \perp\!\!\!\perp X_1, X_2, X_3, X_4, X_7, X_8, X_9, X_{10} | X_5$   
 $X_7 \perp\!\!\!\perp X_1, X_2, X_4, X_5, X_6 | X_3$   
 $X_8 \perp\!\!\!\perp X_1, X_2, X_4, X_5, X_6 | X_3, X_7$   
 $X_9 \perp\!\!\!\perp X_1, X_2, X_3, X_5, X_6, X_7 | X_4, X_8, X_{10}$   
 $X_{10} \perp\!\!\!\perp X_1, X_2, X_3, X_4, X_5, X_6, X_7 | X_8$
- (b)  $X_2 \perp_d X_9 | X_4$ : False  
 $X_7 \perp_d X_5 | \{X_3, X_8\}$ : True  
 $\{X_2, X_4\} \perp_d X_7 | \{X_6, X_9, X_{10}\}$ : False

## Problem 2

We want to know if  $X_i$  is d-connected to  $X \setminus \{Mb(X_i, \mathcal{G}), X_i\}$  given  $Mb(X_i, \mathcal{G})$ . By definition of Markov blanket wrt  $\mathcal{G}$ ,  $Mb(X_i, \mathcal{G}) \equiv Pa(X_i) \cup Ch(X_i) \cup Pa(Ch(X_i))$ . Any path from  $X_i$  to  $X \setminus \{Mb(X_i, \mathcal{G}), X_i\}$  go through  $Pa(X_i)$ ,  $Ch(X_i)$  (where there is no  $Pa(Ch(X_i))$ ), or  $Ch(X_i)$  and  $Pa(Ch(X_i))$ . In the first case,  $Pa(X_i)$  cannot be a collider and it is in the conditioning set so the path is not active. In the second case,  $Ch(X_i)$  cannot be a collider and it is in the conditioning set so the path is not active. In the third case,  $Ch(X_i)$  is a collider and it is in the conditioning set so the path is active. However,  $Pa(Ch(X_i))$  cannot be a collider and it is in the conditioning set so this path is not active. Therefore,  $X_i$  cannot be d-connected to  $X \setminus \{Mb(X_i, \mathcal{G}), X_i\}$  and  $X_i \perp_d X \setminus \{Mb(X_i, \mathcal{G}), X_i\} | Mb(X_i, \mathcal{G})$  holds. By global Markov property,  $X_i \perp_d X \setminus \{Mb(X_i, \mathcal{G}), X_i\} | Mb(X_i, \mathcal{G}) \implies X_i \perp\!\!\!\perp X \setminus \{Mb(X_i, \mathcal{G}), X_i\} | Mb(X_i, \mathcal{G})$ .

## Problem 3

Agreements:  $D \perp\!\!\!\perp \{A, C\} | B$

Disagreements:  $A \perp\!\!\!\perp C | \phi$  (a),  $C \perp\!\!\!\perp \{A, D\} | B$  (b)

## Problem 4

- (a) Unshielded colliders in Figure 3:  $C \rightarrow E \leftarrow A$ ,  $C \rightarrow B \leftarrow A$ ,  $D \rightarrow E \leftarrow B$   
 No DAGs in the option matches these three structures.

- (b) An unshielded collider in a DAG will violate the Markov equivalence with respect to the chain DAG. Taken this into account, we can consider two cases that will be Markov equivalent to the chain DAG:
1. Flip all the arrows to left
  2. For  $X_i (i = 2, 3, \dots, p-1)$ , flip all the arrows to left before  $X_i$
- There are  $p-2$  possible  $X_i$ s that can be the pivot of the arrows. Therefore,  $p-2+1 = p-1$  DAGs are Markov equivalent to the chain DAG.

## Problem 5

(a)

```
## $paths
## [1] "C -> B -> A <- E -> F -> G -> H" "C -> B -> A <- E -> F -> H"
## [3] "C -> B <- G -> H"                  "C -> B <- G <- F -> H"
## [5] "C -> E -> A <- B <- G -> H"          "C -> E -> A <- B <- G <- F -> H"
## [7] "C -> E -> F -> G -> H"              "C -> E -> F -> H"
## [9] "C -> F -> G -> H"                  "C -> F -> H"
## [11] "C -> F <- E -> A <- B <- G -> H" "C -> H"
##
## $open
## [1] FALSE FALSE FALSE FALSE FALSE FALSE  TRUE  TRUE  TRUE  TRUE FALSE  TRUE
```

(b)

## E and G are not d-separated given A and B.

(c)

```
## A _||_ C | B, E
## A _||_ D | C, E
## A _||_ D | B, E
## A _||_ F | C, E, G
## A _||_ F | B, E
## A _||_ G | B, C, F
## A _||_ G | B, E
## A _||_ H | C, F, G
## A _||_ H | C, E, G
## A _||_ H | B, C, F
## A _||_ H | B, E
## B _||_ D | C, E
## B _||_ D | C, F
## B _||_ D | C, G
## B _||_ E | C, F
## B _||_ E | C, G
## B _||_ F | C, G
## B _||_ H | C, G
## C _||_ D
## C _||_ G | F
## D _||_ F | C, E
## D _||_ G | F
## D _||_ G | C, E
```

```
## D _||_ H | C, F
## D _||_ H | C, E
## E _||_ G | F
## E _||_ H | C, F
```

With the option “type = all.pairs”:

```
## A _||_ C | B, E
## A _||_ C | B, D, E
## A _||_ C | B, E, F
## A _||_ C | B, D, E, F
## A _||_ C | B, E, G
## A _||_ C | B, D, E, G
## A _||_ C | B, E, F, G
## A _||_ C | B, D, E, F, G
## A _||_ C | B, E, H
## A _||_ C | B, D, E, H
## A _||_ C | B, E, F, H
## A _||_ C | B, D, E, F, H
## A _||_ C | B, E, G, H
## A _||_ C | B, D, E, G, H
## A _||_ C | B, E, F, G, H
## A _||_ C | B, D, E, F, G, H
## A _||_ D | B, E
## A _||_ D | C, E
## A _||_ D | B, C, E
## A _||_ D | B, E, F
## A _||_ D | C, E, F
## A _||_ D | B, C, E, F
## A _||_ D | B, E, G
## A _||_ D | C, E, G
## A _||_ D | B, C, E, G
## A _||_ D | B, E, F, G
## A _||_ D | C, E, F, G
## A _||_ D | B, C, E, F, G
## A _||_ D | B, E, H
## A _||_ D | C, E, H
## A _||_ D | B, C, E, H
## A _||_ D | B, E, F, H
## A _||_ D | C, E, F, H
## A _||_ D | B, C, E, F, H
## A _||_ D | B, E, G, H
## A _||_ D | C, E, G, H
## A _||_ D | B, C, E, G, H
## A _||_ D | B, E, F, G, H
## A _||_ D | C, E, F, G, H
## A _||_ D | B, C, E, F, G, H
## A _||_ F | B, E
## A _||_ F | B, C, E
## A _||_ F | B, D, E
## A _||_ F | B, C, D, E
## A _||_ F | B, E, G
## A _||_ F | C, E, G
## A _||_ F | B, C, E, G
```

```

## A _||_ F | B, D, E, G
## A _||_ F | C, D, E, G
## A _||_ F | B, C, D, E, G
## A _||_ F | B, E, H
## A _||_ F | B, C, E, H
## A _||_ F | B, D, E, H
## A _||_ F | B, C, D, E, H
## A _||_ F | B, E, G, H
## A _||_ F | C, E, G, H
## A _||_ F | B, C, E, G, H
## A _||_ F | B, D, E, G, H
## A _||_ F | C, D, E, G, H
## A _||_ F | B, C, D, E, G, H
## A _||_ G | B, E
## A _||_ G | B, C, E
## A _||_ G | B, D, E
## A _||_ G | B, C, D, E
## A _||_ G | B, C, F
## A _||_ G | B, C, D, F
## A _||_ G | B, E, F
## A _||_ G | B, C, E, F
## A _||_ G | B, D, E, F
## A _||_ G | B, C, D, E, F
## A _||_ G | B, E, H
## A _||_ G | B, C, E, H
## A _||_ G | B, D, E, H
## A _||_ G | B, C, D, E, H
## A _||_ G | B, C, F, H
## A _||_ G | B, C, D, F, H
## A _||_ G | B, E, F, H
## A _||_ G | B, C, E, F, H
## A _||_ G | B, D, E, F, H
## A _||_ G | B, C, D, E, F, H
## A _||_ H | B, E
## A _||_ H | B, C, E
## A _||_ H | B, D, E
## A _||_ H | B, C, D, E
## A _||_ H | B, C, F
## A _||_ H | B, C, D, F
## A _||_ H | B, E, F
## A _||_ H | B, C, E, F
## A _||_ H | B, D, E, F
## A _||_ H | B, C, D, E, F
## A _||_ H | B, E, G
## A _||_ H | C, E, G
## A _||_ H | B, C, E, G
## A _||_ H | B, D, E, G
## A _||_ H | C, D, E, G
## A _||_ H | B, C, D, E, G
## A _||_ H | C, F, G
## A _||_ H | B, C, F, G
## A _||_ H | C, D, F, G
## A _||_ H | B, C, D, F, G
## A _||_ H | B, E, F, G

```

```

## A _||_ H | C, E, F, G
## A _||_ H | B, C, E, F, G
## A _||_ H | B, D, E, F, G
## A _||_ H | C, D, E, F, G
## A _||_ H | B, C, D, E, F, G
## B _||_ D | C, E
## B _||_ D | A, C, E
## B _||_ D | C, F
## B _||_ D | C, E, F
## B _||_ D | A, C, E, F
## B _||_ D | C, G
## B _||_ D | C, E, G
## B _||_ D | A, C, E, G
## B _||_ D | C, F, G
## B _||_ D | C, E, F, G
## B _||_ D | A, C, E, F, G
## B _||_ D | C, E, H
## B _||_ D | A, C, E, H
## B _||_ D | C, F, H
## B _||_ D | C, E, F, H
## B _||_ D | A, C, E, F, H
## B _||_ D | C, G, H
## B _||_ D | C, E, G, H
## B _||_ D | A, C, E, G, H
## B _||_ D | C, F, G, H
## B _||_ D | C, E, F, G, H
## B _||_ D | A, C, E, F, G, H
## B _||_ E | C, F
## B _||_ E | C, D, F
## B _||_ E | C, G
## B _||_ E | C, D, G
## B _||_ E | C, F, G
## B _||_ E | C, D, F, G
## B _||_ E | C, F, H
## B _||_ E | C, D, F, H
## B _||_ E | C, G, H
## B _||_ E | C, D, G, H
## B _||_ E | C, F, G, H
## B _||_ E | C, D, F, G, H
## B _||_ F | C, G
## B _||_ F | C, D, G
## B _||_ F | C, E, G
## B _||_ F | A, C, E, G
## B _||_ F | C, D, E, G
## B _||_ F | A, C, D, E, G
## B _||_ F | C, G, H
## B _||_ F | C, D, G, H
## B _||_ F | C, E, G, H
## B _||_ F | A, C, E, G, H
## B _||_ F | C, D, E, G, H
## B _||_ F | A, C, D, E, G, H
## B _||_ H | C, G
## B _||_ H | C, D, G
## B _||_ H | C, E, G

```

```

## B _||_ H | A, C, E, G
## B _||_ H | C, D, E, G
## B _||_ H | A, C, D, E, G
## B _||_ H | C, F, G
## B _||_ H | A, C, F, G
## B _||_ H | C, D, F, G
## B _||_ H | A, C, D, F, G
## B _||_ H | C, E, F, G
## B _||_ H | A, C, E, F, G
## B _||_ H | C, D, E, F, G
## B _||_ H | A, C, D, E, F, G
## C _||_ D
## C _||_ G | F
## C _||_ G | D, F
## C _||_ G | E, F
## C _||_ G | D, E, F
## D _||_ F | C, E
## D _||_ F | A, C, E
## D _||_ F | B, C, E
## D _||_ F | A, B, C, E
## D _||_ F | C, E, G
## D _||_ F | A, C, E, G
## D _||_ F | B, C, E, G
## D _||_ F | A, B, C, E, G
## D _||_ F | C, E, H
## D _||_ F | A, C, E, H
## D _||_ F | B, C, E, H
## D _||_ F | A, B, C, E, H
## D _||_ F | C, E, G, H
## D _||_ F | A, C, E, G, H
## D _||_ F | B, C, E, G, H
## D _||_ F | A, B, C, E, G, H
## D _||_ G | C, E
## D _||_ G | A, C, E
## D _||_ G | B, C, E
## D _||_ G | A, B, C, E
## D _||_ G | F
## D _||_ G | C, F
## D _||_ G | B, C, F
## D _||_ G | A, B, C, F
## D _||_ G | E, F
## D _||_ G | C, E, F
## D _||_ G | A, C, E, F
## D _||_ G | B, C, E, F
## D _||_ G | A, B, C, E, F
## D _||_ G | C, E, H
## D _||_ G | A, C, E, H
## D _||_ G | B, C, E, H
## D _||_ G | A, B, C, E, H
## D _||_ G | C, F, H
## D _||_ G | B, C, F, H
## D _||_ G | A, B, C, F, H
## D _||_ G | C, E, F, H
## D _||_ G | A, C, E, F, H

```

```

## D _||_ G | B, C, E, F, H
## D _||_ G | A, B, C, E, F, H
## D _||_ H | C, E
## D _||_ H | A, C, E
## D _||_ H | B, C, E
## D _||_ H | A, B, C, E
## D _||_ H | C, F
## D _||_ H | B, C, F
## D _||_ H | A, B, C, F
## D _||_ H | C, E, F
## D _||_ H | A, C, E, F
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## D _||_ H | B, C, F, G
## D _||_ H | A, B, C, F, G
## D _||_ H | C, E, F, G
## D _||_ H | A, C, E, F, G
## D _||_ H | B, C, E, F, G
## D _||_ H | A, B, C, E, F, G
## E _||_ G | F
## E _||_ G | C, F
## E _||_ G | B, C, F
## E _||_ G | A, B, C, F
## E _||_ G | D, F
## E _||_ G | C, D, F
## E _||_ G | B, C, D, F
## E _||_ G | A, B, C, D, F
## E _||_ G | C, F, H
## E _||_ G | B, C, F, H
## E _||_ G | A, B, C, F, H
## E _||_ G | C, D, F, H
## E _||_ G | B, C, D, F, H
## E _||_ G | A, B, C, D, F, H
## E _||_ H | C, F
## E _||_ H | B, C, F
## E _||_ H | A, B, C, F
## E _||_ H | C, D, F
## E _||_ H | B, C, D, F
## E _||_ H | A, B, C, D, F
## E _||_ H | C, F, G
## E _||_ H | A, C, F, G
## E _||_ H | B, C, F, G
## E _||_ H | A, B, C, F, G
## E _||_ H | C, D, F, G
## E _||_ H | A, C, D, F, G
## E _||_ H | B, C, D, F, G
## E _||_ H | A, B, C, D, F, G

```

According to the documentation, the default for this function is `type = "missing.edge"`. This returns a list of conditional independencies with minimal testable implication per missing edge while `type = "all.pairs"` returns all implied conditional independencies between two variables. This is why the first one is shorter than the second one.

(d) The summary of the simulated data ( $N=10000$ ) is shown below.

```
##           A           B           C           D
## Min.      :-3.689914  Min.      :-3.66834  Min.      :-3.715549  Min.      :-3.397235
## 1st Qu.: -0.684691  1st Qu.: -0.66291  1st Qu.: -0.678795  1st Qu.: -0.682320
## Median : -0.011717  Median :  0.02416  Median : -0.010833  Median : -0.004992
## Mean      :-0.005188  Mean      :  0.01402  Mean      :-0.002295  Mean      :-0.014104
## 3rd Qu.:  0.664292  3rd Qu.:  0.68337  3rd Qu.:  0.674964  3rd Qu.:  0.656542
## Max.      :  3.359318  Max.      :  3.78853  Max.      :  3.388888  Max.      :  3.638291
##           E           F           G
## Min.      :-4.148542  Min.      :-3.733913  Min.      :-3.489782
## 1st Qu.: -0.672298  1st Qu.: -0.672419  1st Qu.: -0.671242
## Median :  0.023623  Median :  0.002315  Median :  0.016195
## Mean      :  0.004979  Mean      :  0.001992  Mean      :  0.005013
## 3rd Qu.:  0.670245  3rd Qu.:  0.681429  3rd Qu.:  0.684476
## Max.      :  4.160425  Max.      :  3.991859  Max.      :  3.415378
##           H
## Min.      :-3.482478
## 1st Qu.: -0.655090
## Median :  0.005633
## Mean      :  0.006265
## 3rd Qu.:  0.660801
## Max.      :  3.735608
```

Markov blanket for vertex  $B$  are:

```
## [1] "C" "G" "A" "E"
```

Let's check the linear regression of  $B \sim Mb(B, \mathcal{G}) + \text{remaining covariates}$  using this simulated data.

```
##
## Call:
## lm(formula = B ~ A + C + D + E + F + G + H, data = sim)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -2.5674 -0.5001  0.0082  0.5023  3.0091
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  0.0127456  0.0074923   1.701  0.0889 .
## A            0.3360154  0.0079161  42.447 < 2e-16 ***
## C           -0.2107823  0.0081714 -25.795 < 2e-16 ***
## D            0.0008288  0.0078329   0.106  0.9157
## E            0.0404660  0.0083848   4.826 1.41e-06 ***
## F            0.0028081  0.0104751   0.268  0.7887
## G            0.4678821  0.0107319  43.597 < 2e-16 ***
```



```
## H          -0.0003218  0.0093214  -0.035   0.9725
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.7491 on 9992 degrees of freedom
## Multiple R-squared:  0.4435, Adjusted R-squared:  0.4431
## F-statistic: 1138 on 7 and 9992 DF,  p-value: < 2.2e-16
```

The coefficients for variables outside of the Markov blanket ( $D, F, H$ ) have p-values greater than 0.05, indicating their independence from  $B$ . Meanwhile, the coefficients for variables within the Markov blanket have p-values less than 0.05, confirming that the Markov blanket property holds for vertex  $B$ .

## Code

```
# problem 5
library(dagitty)

# construct fig 5 DAG
g <- dagitty('dag {
  D [pos="0,0"]
  E [pos="1,0"]
  C [pos="1,-1"]
  A [pos="2,0"]
  B [pos="3,0"]
  F [pos="4,0"]
  G [pos="4,-1"]
  H [pos="5,-1"]

  D -> E -> A <- B <- G -> H
  C -> E -> F -> G
  C -> H
  C -> B
  C -> F -> H
}')

# a: path from C to H
paths(g, "C", "H")

# b: d-separation between E and G given A and B
if(dseparated(g, "E", "G", c("A", "B"))){
  message("E", " and ", "G", " are d-separated given A and B.")
} else {
  message("E", " and ", "G", " are not d-separated given A and B.")
}

# c: list the conditional independencies relationships implied by the model
impliedConditionalIndependencies(g)
impliedConditionalIndependencies(g, type = "all.pairs")

set.seed(2024)
# d: simulate data from this DAG, which associates the DAG with a linear structural equation model
```

```

# path coefficient (-0.7, 0.7), sample size = 10000
sim <- simulateSEM(
  g,
  b.default = NULL,
  b.lower = -0.7,
  b.upper = 0.7,
  N = 10000
)

summary(sim)

markovBlanket(g, 'B')

# construct a linear model
lm_b = lm(B ~ A + C + D + E + F + G + H, sim)
summary(lm_b)

```