

MeDIL: A Python Package for Causal Modelling

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Abstract

We present the MeDIL Python package for causal modelling. Its current features focus on (i) non-linear unconditional pairwise independence testing, (ii) constraint-based causal structure learning, and (iii) learning the corresponding functional causal models (FCMs), all for the class of measurement dependence inducing latent (MeDIL) causal models. MeDIL causal models and therefore the MeDIL software package are especially suited for analyzing data from fields such as psychometric, epidemiology, etc. that rely on questionnaire or survey data.

Keywords: causal modelling; Python; structure learning; latent variable model; nonlinear independence; edge clique cover; generative adversarial network.

1. Introduction

Markham and Grosse-Wentrup (2020) introduce *measurement dependence inducing latent* (MeDIL) causal models. These models have disjoint sets of (unobserved) latent variables and (observed) measurement variables. In order for a set of random variables to be considered measurement variables, it must satisfy the assumption of *strong causal insufficiency*, i.e., none of the measurement variables may (even indirectly) cause one another—thus, any probabilistic dependence between them must be mediated by latent causes. The assumption of strong causal insufficiency is especially applicable in settings such as psychometric instrument questionnaires, and MeDIL causal models can, for example, be thought of as a causally interpretable factor analysis.

Graphically, MeDIL causal models (MCMs) are represented as directed acyclic graphs with disjoint sets of vertices representing the latent and measurement variables, where the measurement variables are represented as sink vertices (i.e., have no outgoing edges). These MCMs can be inferred by sampling a set of measurement variables as follows:

1. perform (nonlinear) independence tests on samples to generate undirected dependency graph (UDG) over measurement variables
2. perform causal structure learning by applying an edge clique cover finding algorithm to the UDG, resulting in a graphical MCM
3. use generative adversarial networks to learn a functional MCM (i.e., learn the functional relations corresponding to edges in the to the graphical MCM)

See (Markham and Grosse-Wentrup, 2020) for more details, supporting theory, and related work for steps 1 and 2, and see (Chivukula et al., 2020) for those of step 3.

2. Features

MeDIL is a free/libre software package written in Python (Van Rossum and Drake, 2009) and makes extensive use of NumPy (Oliphant, 2006), which is required for all three submodules. For installation instructions, documentation, and examples, visit <https://medil.causal.dev>

We begin with all the necessary import statements and generating the sample data set:

```

1  # for making sample data
2  import numpy as np
3  from medil.examples import triangle_MCM
4  from medil.functional_MCM import gaussian_mixture_sampler
5  from medil.functional_MCM import MeDILCausalModel # also used in
   ↪ step 3
6
7  # for step 1
8  from medil.independence_testing import hypothesis_test,
   ↪ dependencies, distance
9
10 # for step 2
11 from medil.ecc_algorithms import find_clique_min_cover as find_cm
12
13 # for step 3
14 from pytorch_lightning import Trainer
15 from medil.functional_MCM import uniform_sampler, GAN
16
17 # for visualization
18 import medil.visualize as vis
19 from medil.independence_testing import distance
20
21
22 # make sample data
23 num_latent, num_observed = triangle_MCM.shape
24
25 decoder = MeDILCausalModel(biadj_mat=triangle_MCM)
26 sampler = gaussian_mixture_sampler(num_latent)
27
28 input_sample, output_sample = decoder.sample(sampler,
   ↪ num_samples=10000)
29 np.save("measurement_data", output_sample)

```

2.1 Independence Testing

The `independence_testing` submodule performs permutation-based hypothesis testing using nonlinear distance correlation from the `dcor` package Carreño (2020).

```

30 # step 1: estimate UDG
31 p_vals, null_corr = hypothesis_test(output_sample.T,
   ↪ num_resamples=100)

```

```

32 dep_graph = dependencies(null_corr, 0.1, p_vals, 0.1)
33 # dep_graph is adjacency matrix of the estimated UDG

```

However, any other preferred way of acquiring the (unconditional) pairwise dependencies can be used, and the resulting UDG can be plugged directly into step 2.

2.2 Causal Structure Learning

The `ecc_algorithms` submodule provides an implementation of an algorithm for finding a clique-minimal edge clique cover of a given UDG. The result is an biadjacency matrix that provides the minimal number of latent variables and their connections to measurement variables. It only uses NumPy, though part of the implementation contains code adapted from NetworkX (Hagberg et al., 2008) for finding maximal cliques.

```

34 # step 2: learn graphical MCM
35 learned_biadj_mat = find_cm(dep_graph)

```

2.3 FCM Learning

Given a set of measurement samples and the causal structure learned in step 2, the `functional_MCM` submodule uses generative adversarial networks (GANs) with the maximum mean discrepancy (MMD) loss to learn a nonlinear functional causal model. It defaults to using a uniform distribution for latent variables and a normal distribution for the exogenous variables, but any prior can be specified. The GANs are built using PyTorch Lightning (Falcon, 2019).

```

36 # step 3: learn functional MCM
37 num_latent, num_observed = learned_biadj_mat.shape
38
39 decoder = MeDILCausalModel(biadj_mat=learned_biadj_mat)
40 sampler = uniform_sampler(num_latent)
41
42 minMCM = GAN("measurement_data.npy", decoder,
43             ↪ latent_sampler=sampler, batch_size=100)
44 trainer = Trainer(min_epochs=1000)
45 trainer.fit(minMCM)

```

2.4 Visualizing and Evaluating Results

The `visualize` submodule uses Matplotlib (Hunter, 2007).

```

45 # confirm given and learned causal structures match
46 vis.show_dag(triangle_MCM)
47 vis.show_dag(learned_biadj_mat)
48
49 # compare plots of distance correlation values for given and learned
49 ↪ MCMs

```

```

50 generated_sample = decoder.sample(sampler, 1000)[1].detach().numpy()
51 generated_dcor_mat = distance(generated_sample.T)
52
53 vis.show_obs_dcor_mat(null_corr, print_val=True)
54 vis.show_obs_dcor_mat(generated_dcor_mat, print_val=True)
55
56 # get params for learned functional MCM; replace '0' with any 'i' in
   ↪ {0, ..., 5} to get params for any corresponding M_i
57 print(decoder.observed["0"].causal_function)

```

3. Future Development

Immediate further development will consist of (1) integrating other measures of independence, such as the Hilbert-Schmidt Independence Criterion, and (2) implementing/integrating other exact and heuristic edge clique cover finding algorithms, e.g., for minimizing the number of functions in the MCM instead of the number of latents, or other partial or heuristic solutions for use on very large networks. Future development will depend on the direction of our theoretical causality work, but is likely to include clustering samples coming from mixtures of MCMs, and learning causally consistent transformations between micro- and macro-models.

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