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1.2. Causal Inference Notation and Assumptions. We first introduce notation that will be used throughout this article. For subject i , ($i = 1, \dots, N$), Y_i or b_i will denote the observed outcome (here it will be assumed to be a continuous random variable, in Section 2.4 we introduce analogous notation for the binary outcomes setting), E_i will denote a binary treatment or exposure, and X_i will ...

Causal Inference by Compression Kailash Budhathoki and Jilles Vreeken Max Planck Institute for Informatics and Saarland University, Saarbrücken, Germany {kbudhath,jilles}@mpi-inf.mpg.de Abstract—Causal inference is one of the fundamental problems in science. In recent years, several methods have been proposed

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Simply put, we propose causal inference by compression. That is, we infer that X is a likely cause of Y if we can better compress the data by first encoding X , and then encoding Y given X , than in the other direction. To show this works in practice, we propose Origo, an efficient method for inferring the causal direction from binary data.

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Causal inference is the process of drawing a conclusion about a causal connection based on the conditions of the occurrence of an effect. The main difference between causal inference and inference of association is that the former analyzes the response of the effect variable when the cause is changed.

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Causal inference is one of the most fundamental problems across all domains of science. We address the problem of inferring a causal direction from two observed discrete symbolic sequences X and Y . We present a framework which relies on lossless compressors for inferring context-free grammars (CFGs) from sequence pairs and quantifies the extent to which the grammar inferred from one sequence ...

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Causal inference questions address some of the most interesting and impactful issues, but they are also some of the most difficult. Unlike with description and prediction, the answers cannot be 'learnt' purely from the data, and instead require either strict conditions or expert knowledge.

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Importantly, for discrete data in general, CUTE, which stands for causal inference on event sequences, has only a linear time worst case runtime complexity. While there exist many causal inference approaches for timeseries, many of which based on Granger causality, there are only few that are applicable on event sequences.

Causal Inference on Event Sequences

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