Causal-learn: Causal Discovery in Python

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Abstract

Causal discovery aims at revealing causal relations from observational data, which is a fundamental task in science and engineering. We describe causal-learn, an open-source Python library for causal discovery. This library focuses on bringing a comprehensive collection of causal discovery methods to both practitioners and researchers. It provides easy-to-use APIs for non-specialists, modular building blocks for developers, detailed documentation for learners, and comprehensive methods for all. Different from previous packages in R or Java, causal-learn is fully developed in Python, which could be more in tune with the recent preference shift in programming languages within related communities. The library is available at https://github.com/py-why/causal-learn.

Keywords: Causal Discovery, Python, Conditional Independence, Independence, Machine Learning

1. Introduction

A traditional way to uncover causal relationships is to resort to interventions or randomized experiments, which are often impractical due to their cost or logistical limitations. Hence, the importance of causal discovery, i.e., the process of revealing causal information through the analysis of purely observational data, has become increasingly apparent across diverse disciplines, including genomics, ecology, neuroscience, and epidemiology, among others (Glymour et al., 2019). For instance, in genomics, causal discovery has been instrumental in understanding the relationships between certain genes and diseases. Researchers might not
Zheng, Huang, Chen, Ramsey, Gong, Cai, Shimizu, Spirtes, Zhang have the resources to manipulate gene expressions, but they can analyze observational data, which are usually widely available, such as genomic databases, to uncover potential causal relationships. This can lead to breakthroughs in disease treatment and prevention strategies without the cost of traditional experimentation.

Current strategies for causal discovery can be broadly classified into constraint-based, score-based, functional causal models-based, and methods that recover latent variables. Constraint-based and score-based methods have been employed for causal discovery since the 1990s, using conditional independence relationships in data to uncover information about the underlying causal structure. Algorithms such as Peter-Clark (PC) (Spirtes et al., 2000) and Fast Causal Inference (FCI) (Spirtes et al., 1995) are popular, with PC assuming causal sufficiency and FCI handling latent confounders. In cases without latent confounders, score-based algorithms like the Greedy Equivalence Search (GES) (Chickering, 2002) aim to find the causal structure by optimizing a score function. These methods provide asymptotically correct results, accommodating various data distributions and functional relations but do not necessarily provide complete causal information as they usually output Markov equivalence classes of causal structures (graphs within the same Markov equivalence class have the same conditional independence relations among the variables).

On the other hand, algorithms based on Functional Causal Models (FCMs) have exhibited the ability to distinguish between different Directed Acyclic Graphs (DAGs) within the same equivalence class, thanks to additional assumptions on the data distribution beyond conditional independence relations. An FCM represents the effect variable as a function of the direct causes and a noise term; it renders causal direction identifiable due to the independence condition between the noise and cause: one can show that under appropriate assumptions on the functional model class and distributions of the involved variables, the estimated noise cannot be independent of the hypothetical cause in the reverse direction (Shimizu et al., 2006; Hoyer et al., 2008; Zhang and Hyvärinen, 2009). More recently, the Generalized Independent Noise condition (GIN) (Xie et al., 2020) has demonstrated its potential in learning hidden causal variables and their relations in the linear, non-Gaussian case. The identification of hidden variables as well as the causal structure among them is also a focus of causal representation learning (Schölkopf et al., 2021; Zheng and Zhang, 2024; Zhang et al., 2024).

To equip both practitioners and researchers with computational tools, several packages have been developed for or can be adapted for causal discovery. The Java library TETRAD (Glymour and Scheines, 1986; Scheines et al., 1998; Ramsey et al., 2018) contains a variety of well-tested causal discovery algorithms and has been continuously developed and maintained for over 40 years; R packages pcalg (Kalisch et al., 2012) and bnlearn (Scutari, 2010) also include some classical constraint-based and score-based methods such as PC and GES. However, these tools are based on Java or R, which may not align with the recent trend favoring Python in certain communities, particularly within machine learning. While there are Python wrappers available for these packages (e.g., py-tetrad (Andrew and Ramsey, 2023)/py-causal (Wongchokprasitti et al., 2019) for TETRAD, and Causal Discovery Toolbox (Kalainathan et al., 2020) for pcalg and bnlearn), they still rely on Java or R. This dependency can complicate deployment and does not cater directly to Python users seeking to develop their own methods based on an existing codebase. Thus, there is a pronounced need for a Python package that covers representative causal discovery algorithms across
all primary categories. Such a tool would significantly benefit a diverse range of users by providing access to both classical methods and the latest advancements in causal discovery.

In this paper, we describe causal-learn, an open-source python library for causal discovery. The library incorporates an extensive range of causal discovery algorithms, providing accessible APIs and thorough documentation to cater to a diversity of practical requirements and data assumptions. Moreover, it provides independent modules for specific functionalities, such as (conditional) independence tests, score functions, graph operations, and evaluation metrics, thereby facilitating custom needs and fostering the development of user-defined methods. An essential attribute of causal-learn is its full implementation in Python, eliminating dependencies on any other programming languages. As such, users are not required to have expertise in Java or R, enhancing the ease of integration within the enormous and growing Python ecosystem and promoting seamless utilization for a range of computational and scripting tasks. With causal-learn, modification and extensions based on the existing implementation of causal discovery methods also become plausible for developers and researchers who may not be familiar with Java or R. Additionally, it is convenient to apply causal-learn together with packages for inference (e.g., DoWhy (Sharma and Kiciman, 2020) and Ananke (Lee et al., 2023)) to conduct end-to-end causal pipelines.

2. Design

The design philosophy of causal-learn is centered around building an open-source, modular, easily extensible and embeddable Python platform for learning causality from data.

2.1 Methods

Causal-learn covers representative causal discovery methods across all major categories with official implementation of most algorithms. In addition, causal-learn also provides a variety of (conditional) independence tests and score functions as independent modules. All methods (version 0.1.3.8) are summarized in Table 1. Through the collective efforts of various teams and the contributions of the open-source community, causal-learn is always under active development to incorporate the most recent advancements in causal discovery.

2.2 Utilities

Causal-learn further offers a suite of utilities designed to streamline the assembly of causal analysis pipelines. The package features a comprehensive range of graph operations encompassing transformations among various graphical objects integral to causal discovery. These include Directed Acyclic Graphs (DAGs), Completed Partially Directed Acyclic Graphs (CPDAGs), Partially Directed Acyclic Graphs (PDAGs), and Partially Ancestral Graphs (PAGs). Additionally, metrics including precision and recall for arrow directions or adjacency matrices, along with the Structural Hamming Distance (Acid and de Campos, 2003), have also been included for ease of evaluation.

2.3 Demos, APIs, and benchmark datasets

The causal-learn package also contains extensive usage examples of all search methods, (conditional) independence tests, score functions, and utilities (https://github.com/py-why/).
Table 1: Methods in causal-learn (version 0.1.3.8).

<table>
<thead>
<tr>
<th>Categories</th>
<th>Methods</th>
</tr>
</thead>
<tbody>
<tr>
<td>Constraint-based causal discovery</td>
<td>PC (Spirtes et al., 2000), MV-PC (Tu et al., 2019), FCI (Spirtes et al., 1995), CD-NOD (Huang et al., 2020)</td>
</tr>
<tr>
<td>Score-based causal discovery</td>
<td>GES (Chickering, 2002), A* (Yuan and Malone, 2013), Dynamic Programming (Silander and Myllymäki, 2006), GRaSP (Lam et al., 2022)</td>
</tr>
<tr>
<td>Function-based causal discovery</td>
<td>ANM (Hoyer et al., 2008), PNL (Zhang and Hyvärinen, 2009), LiNGAM (Shimizu et al., 2006), DirectLiNGAM (Shimizu et al., 2011), VAR-LiNGAM (Hyvärinen et al., 2010), RCD (Maeda and Shimizu, 2020), CAM-UV (Maeda and Shimizu, 2021)</td>
</tr>
<tr>
<td>Causal representation learning</td>
<td>GIN (Xie et al., 2020)</td>
</tr>
<tr>
<td>(Conditional) Independence tests</td>
<td>Fisher-z test (Fisher et al., 1921), Missing-value Fisher-z test, Chi-Square test, Kernel-based conditional independence (KCI) test and independence test (Zhang et al., 2011), G-Square test (Tsamardinos et al., 2006)</td>
</tr>
<tr>
<td>Score functions</td>
<td>BIC (Schwarz, 1978), BDeu (Buntine, 1991), Generalized Score (Huang et al., 2018)</td>
</tr>
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</table>

causal-learn/tree/main/tests). For instance, causal discovery using PC is as simple as:

cg = pc(data) # apply PC with default parameters

Detailed documentation including all APIs and data structures is available at https://causal-learn.readthedocs.io/en/latest. It also includes a collection of well-tested benchmark datasets–since ground-truth causal relations are often unknown for real data, evaluation of causal discovery methods has been notoriously known to be hard, and we hope the availability of such benchmark datasets can help alleviate this issue and inspire the collection of more real-world datasets with (at least partially) known causal relations. Functions to import these datasets have also been included in the library.

3. Conclusion

The causal-learn library serves as a comprehensive toolset for causal discovery, significantly advancing the field of causal analysis and its applications in domains such as machine learning. It provides a robust platform for not only applying causal analysis techniques but also for facilitating the development of novel or enhanced algorithms. This is achieved by providing an infrastructure fully in Python that allows users to efficiently modify, extend, and tailor existing implementations, contribute new ones, and maintain high-quality standards. Given the current demand for causal learning and the rapid progress in this field, coupled with the active development and contribution from our team and the community, the causal-learn library is poised to bring causality into an indispensable component across diverse disciplines.
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