

Package ‘OrdCD’

February 12, 2023

Type Package

Title Ordinal Causal Discovery

Version 1.1.1

Date 2023-02-11

Description Algorithms for ordinal causal discovery. This package aims to enable users to discover causality for observational ordinal categorical data with greedy and exhaustive search. See Ni, Y., & Mallick, B. (2022) <<https://proceedings.mlr.press/v180/ni22a/ni22a.pdf>> ``Ordinal Causal Discovery. Proceedings of the 38th Conference on Uncertainty in Artificial Intelligence, (UAI 2022), PMLR 180:1530–1540".

License MIT + file LICENSE

Encoding UTF-8

RoxygenNote 7.2.1

Imports gRbase, MASS, bnlearn, igraph, stats, Matrix

URL <https://github.com/nySTAT/OrdCD>

BugReports <https://github.com/nySTAT/OrdCD/issues>

NeedsCompilation no

Author Yang Ni [aut, cre] (<<https://orcid.org/0000-0003-0636-2363>>)

Maintainer Yang Ni <yni@stat.tamu.edu>

Repository CRAN

Date/Publication 2023-02-12 03:40:02 UTC

R topics documented:

OCD	2
Index	4

Description

Estimate a causal directed acyclic graph (DAG) for ordinal categorical data with greedy or exhaustive search.

Usage

```
OCD(
  y,
  search = "greedy",
  ic = "bic",
  edge_list = NULL,
  link = "probit",
  G = NULL,
  nstart = 1,
  verbose = FALSE,
  maxit = 50
)
```

Arguments

<code>y</code>	a data frame with each column being an ordinal categorical variable, which must be a factor.
<code>search</code>	the search method used to find the best-scored DAG. The default search method is "greedy". When the number of nodes is less than 4, "exhaust" search is available.
<code>ic</code>	the information criterion (AIC or BIC) used to score DAGs. The default is "bic".
<code>edge_list</code>	an edge list of a CPDAG, which may contain both directed and undirected edges. This option can significantly speed up the algorithm by restricting the search space to DAGs that are Markov equivalent to the input CPDAG. Such CPDAG may be obtained by e.g., the PC algorithm; see the example below.
<code>link</code>	the link function for ordinal regression. The default is "probit". Other choices are "logistic", "loglog", "cloglog", and "cauchit".
<code>G</code>	a list of DAG adjacency matrices that users want to restrict their search on for the "exhaust" search. The default is "NULL" meaning no restriction imposed on the search.
<code>nstart</code>	number of random graph initializations for the "greedy" search.
<code>verbose</code>	if TRUE, messages are printed during the run of the greedy search algorithm.
<code>maxit</code>	the maximum number of iterations for the greedy search algorithm. The default is 50. When the maximum number of iteration is achieved, a warning message will be generated to caution the user that the algorithm has not converged.

Value

A list with two elements, `gam` and `ic_best`. `gam` is an estimated DAG adjacency matrix whose (i,j) th entry is 1 if $j \rightarrow i$ is present in the graph and 0 otherwise. `ic_best` is the corresponding information criterion value.

Examples

```

set.seed(2020)
n=1000 #sample size
q=3 #number of nodes
y = u = matrix(0,n,q)
u[,1] = 4*rnorm(n)
y[,1] = (u[,1]>1) + (u[,1]>2)
for (j in 2:q){
  u[,j] = 2*y[,j-1] + rnorm(n)
  y[,j]=(u[,j]>1) + (u[,j]>2)
}
A=matrix(0,q,q) #true DAG adjacency matrix
A[2,1]=A[3,2]=1
y=as.data.frame(y)
for (j in 1:q){
  y[,j]=as.factor(y[,j])
}

time=proc.time()
G=OCD(y) #estimated DAG adjacency matrix
time=proc.time() - time
print(A) #display the true adjacency
print(G) #display the estimated adjacency
print(time[3]) #elapsed time

time2=proc.time()
colnames(y)=1:ncol(y)
PC=bnlearn::pc.stable(y,test="mi-sh",alpha=0.01)
edge_list=matrix(as.numeric(PC$arcs),ncol=2)
G2=OCD(y, edge_list=edge_list) #estimated DAG adjacency matrix with an input CPDAG from PC algorithm
print(G2) #display the estimated adjacency
time2=proc.time()-time2
print(time2[3]) #elapsed time

```

Index

OCD, [2](#)