

Sensitivity Analysis of Linear Structural Causal Models

*Carlos Cinelli
UCLA*

*Joint work with Daniel Kumor, Bryant Chen,
Judea Pearl and Elias Bareinboim*

ICML, Long Beach, June 2019

Motivating example: smoking and cancer

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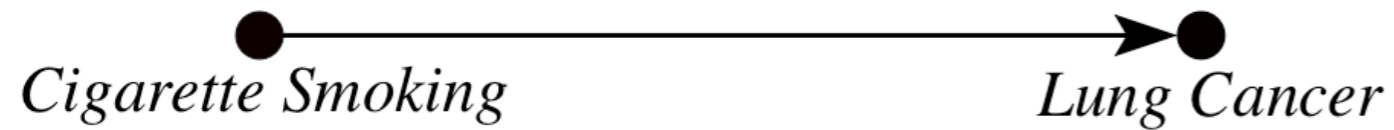
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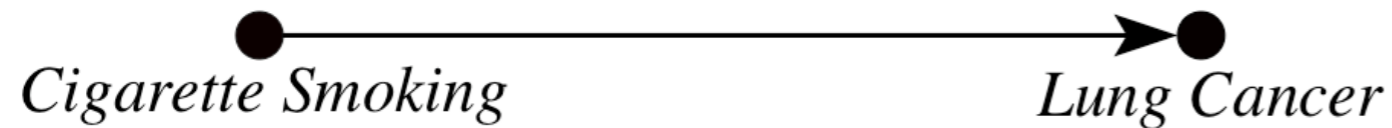
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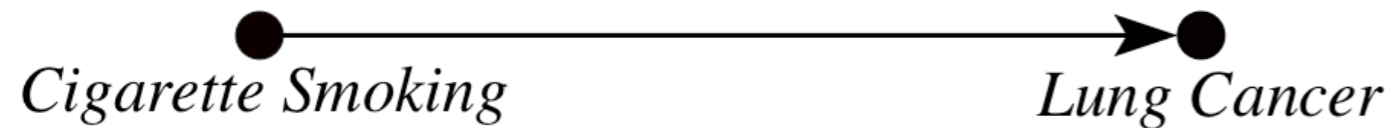


Not everyone agreed with this hypothesis.

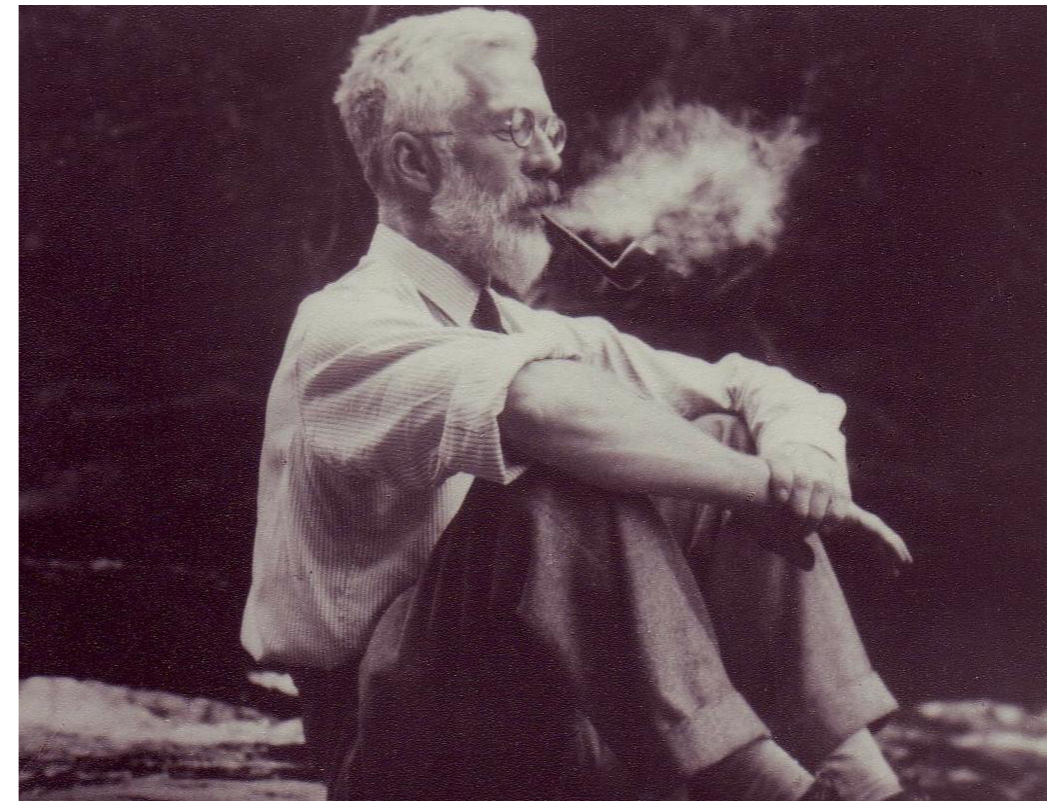
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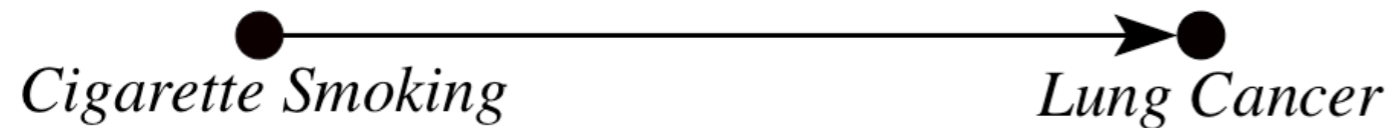
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- Ronald Fisher (1958)

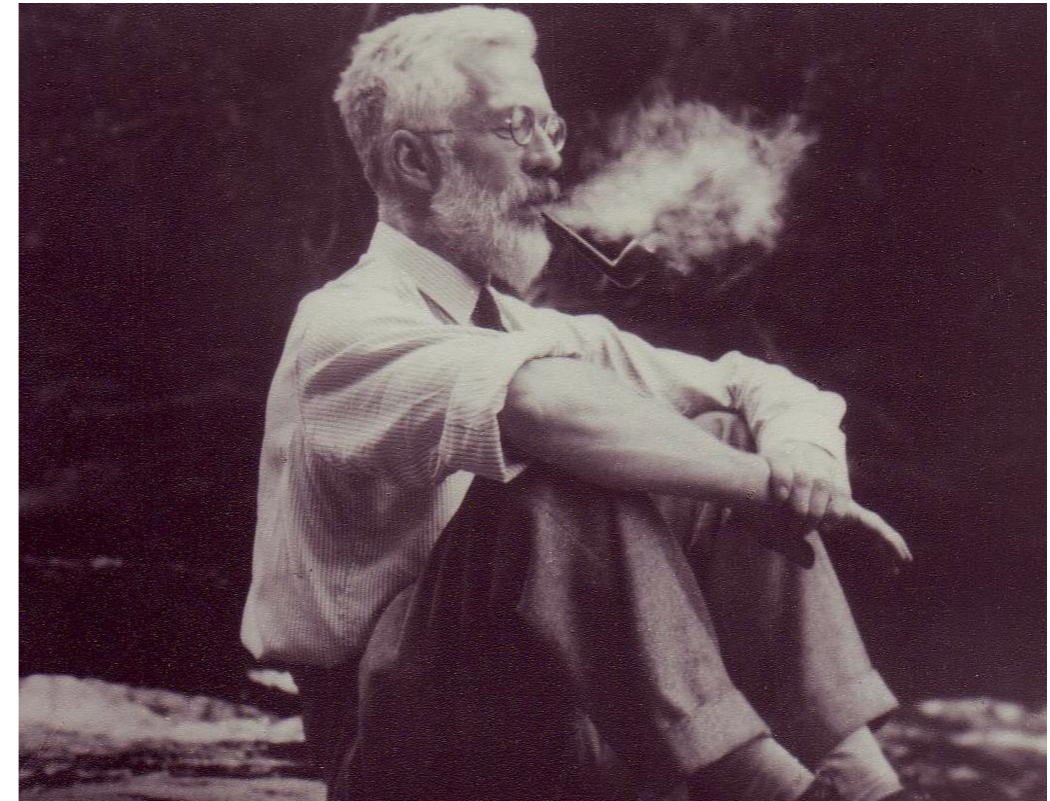
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Observational data alone cannot distinguish both models.

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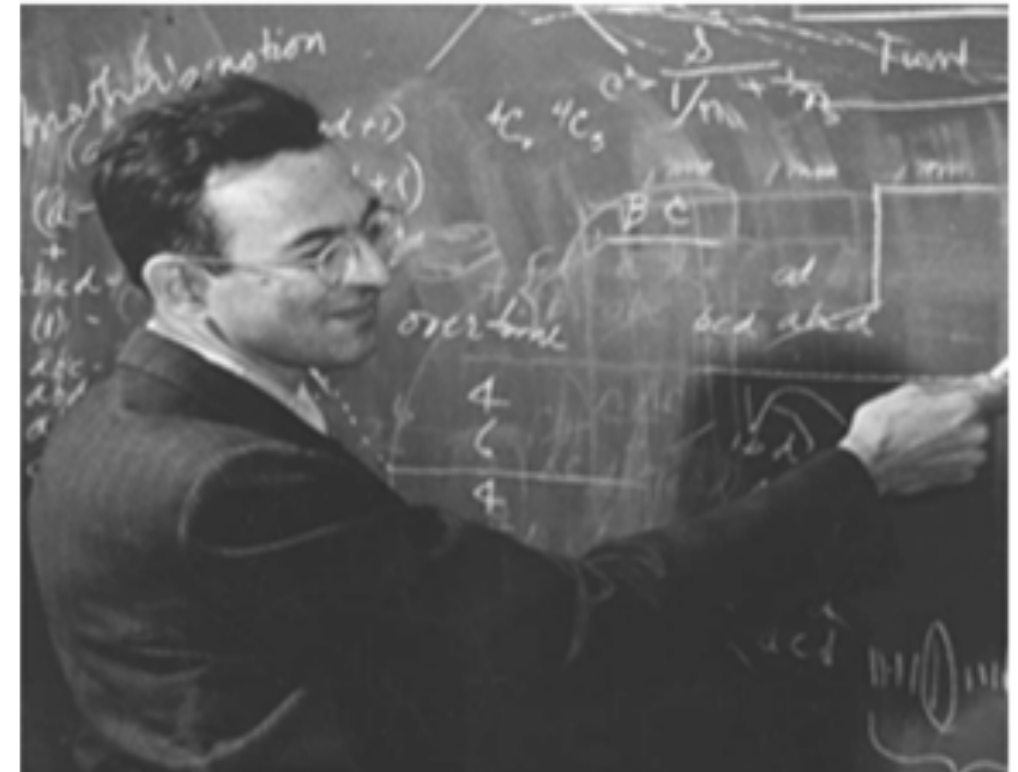
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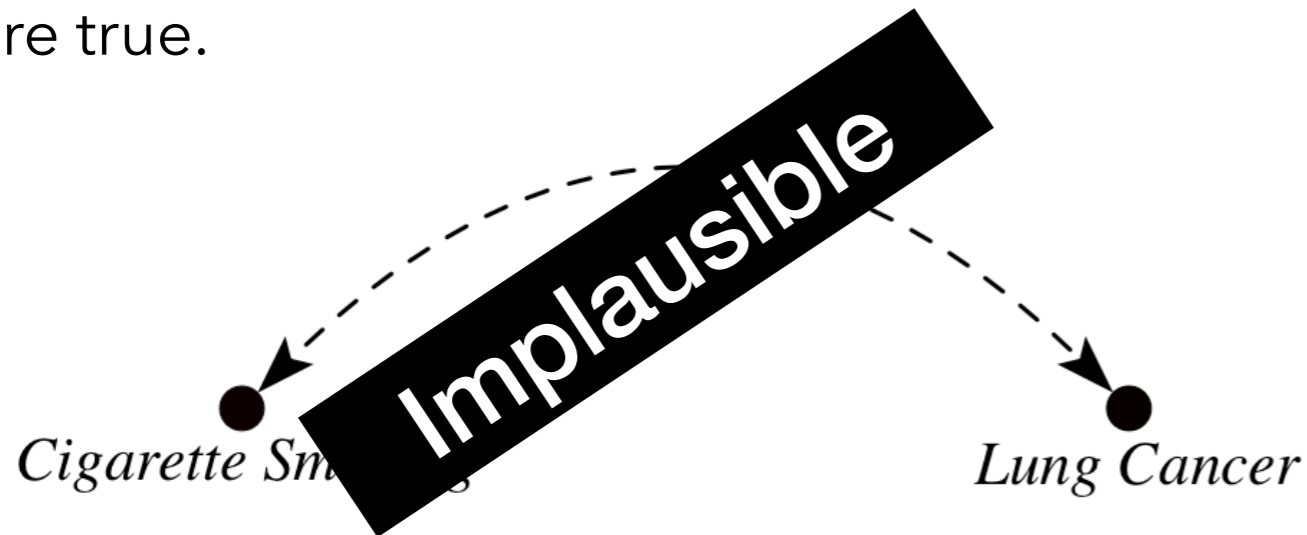


"...if cigarette smokers have 9 times the risk of nonsmokers for developing lung cancer, **and this is not because cigarette smoke is a causal agent**, ..., then **the proportion of hormone-X-producers among cigarette smokers must be at least 9 times greater than that of nonsmokers**"

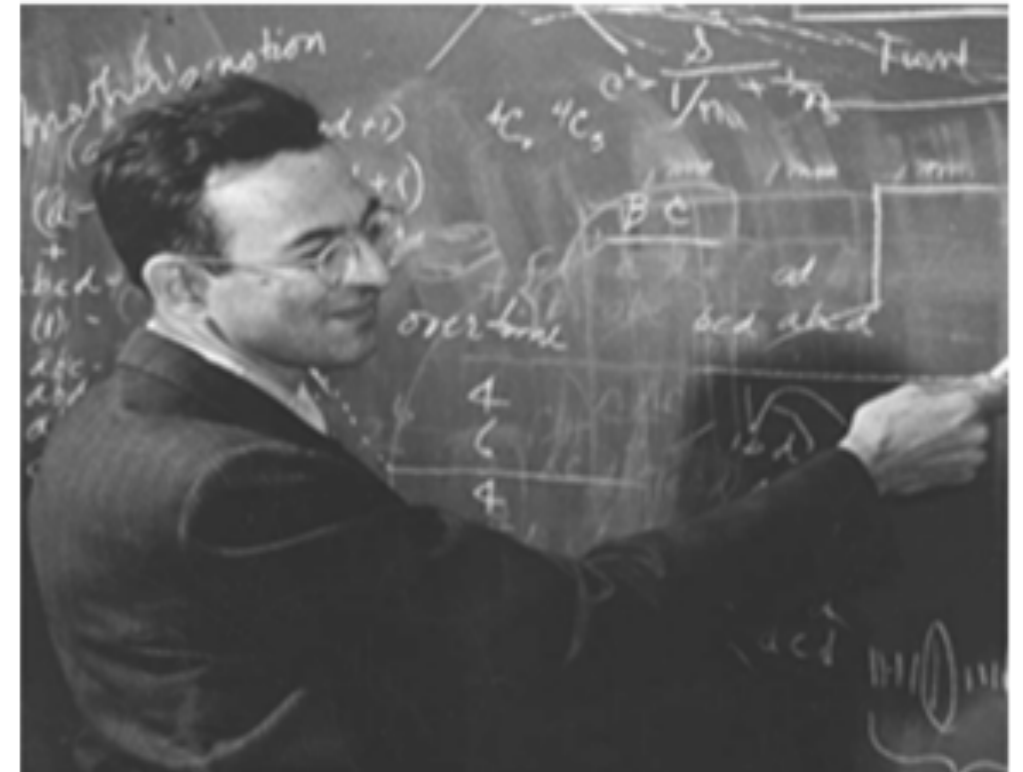
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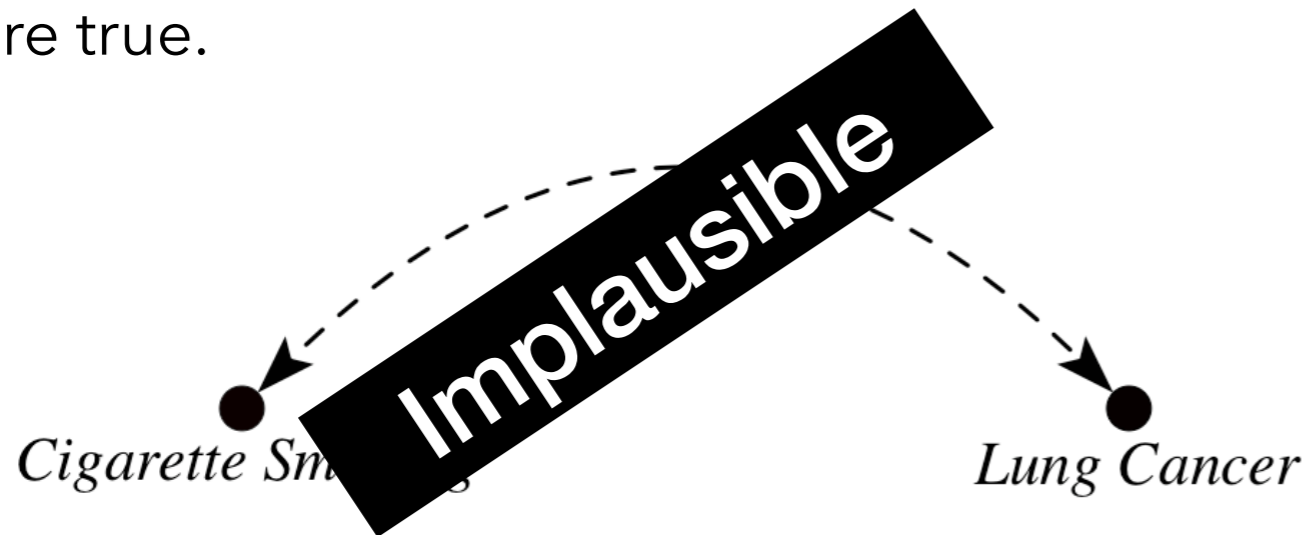


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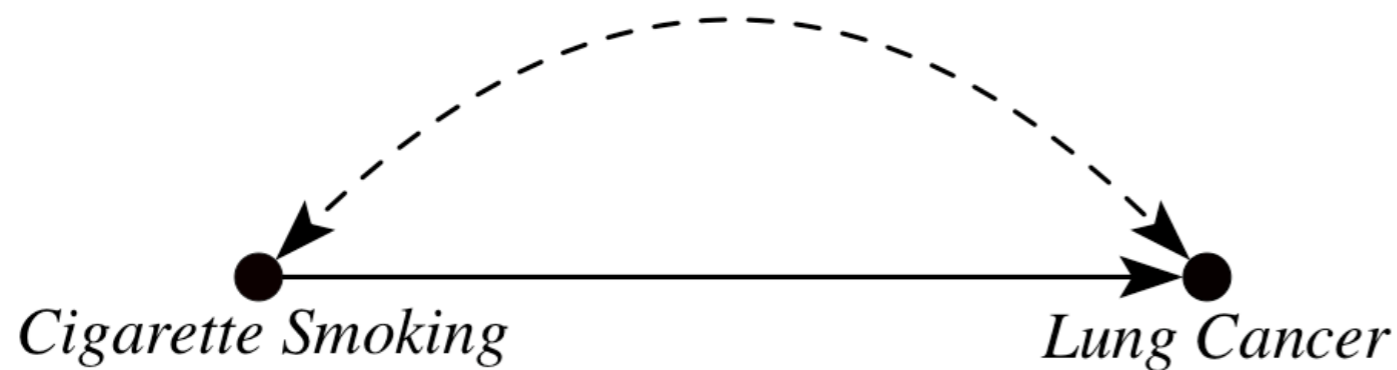
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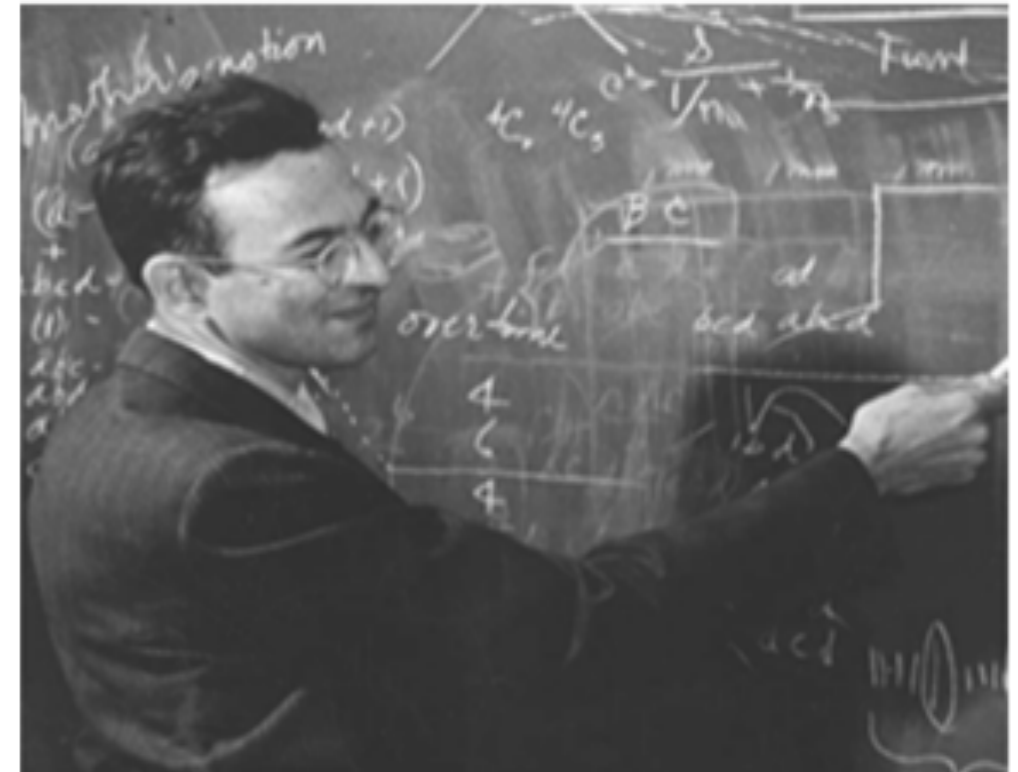
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Sensitivity analysis + plausibility judgments = there must be a causal path between cigarette smoking and lung cancer.



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Sensitivity analysis allows us to ***quantify how the violations of assumptions affect our conclusions***.

These results can then be ***submitted to expert judgment***, to decide whether problematic degrees of violation are plausible.

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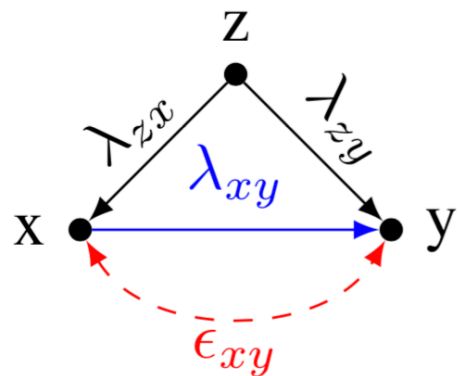
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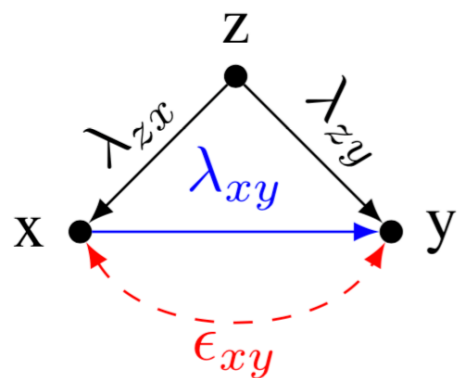


(a) Backdoor

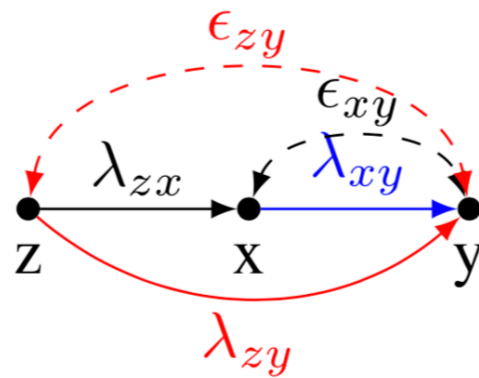
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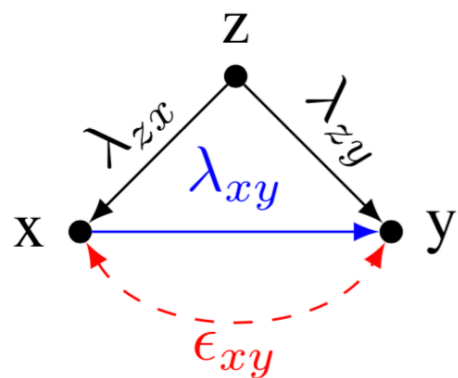


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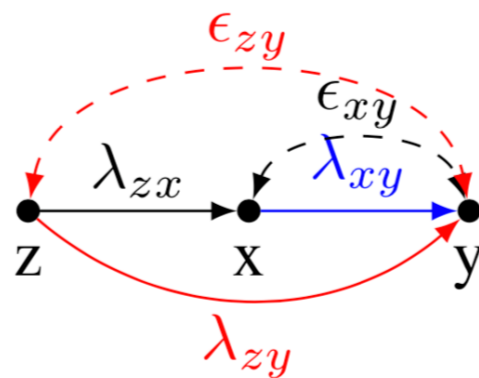
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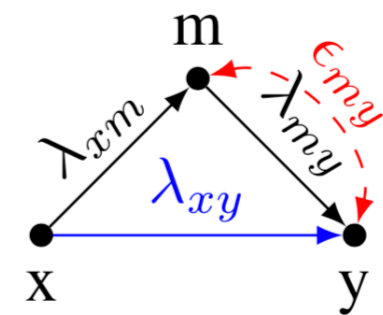
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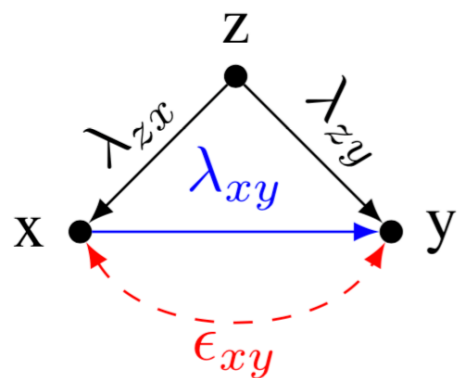


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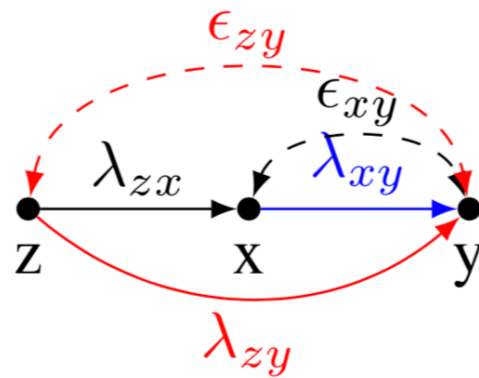
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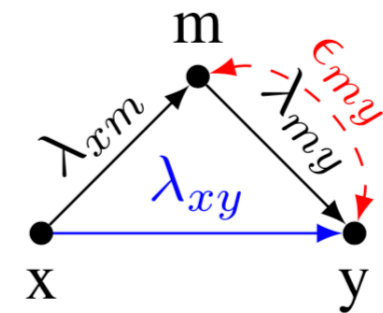
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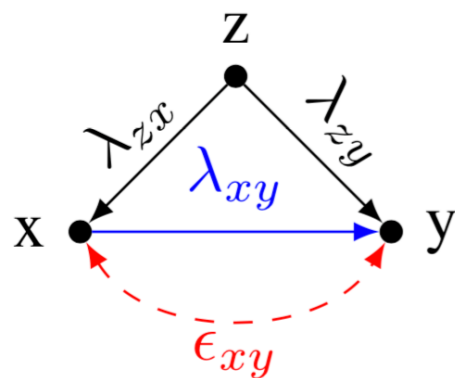
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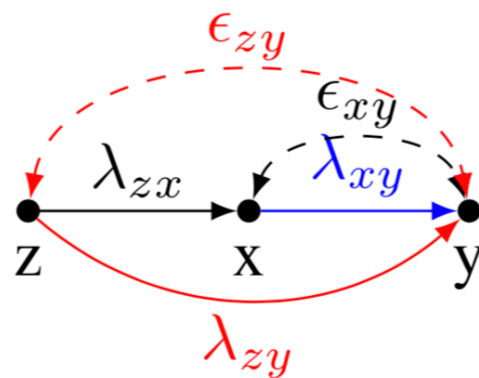
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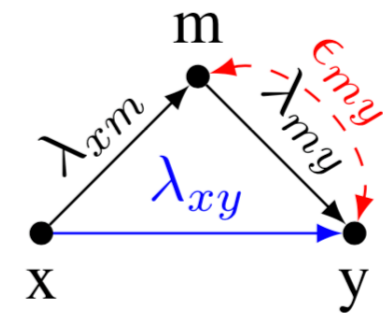
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Can we have a **general-purpose, algorithmic framework** that captures all these canonical cases – and many more?

A systematic approach for sensitivity analysis

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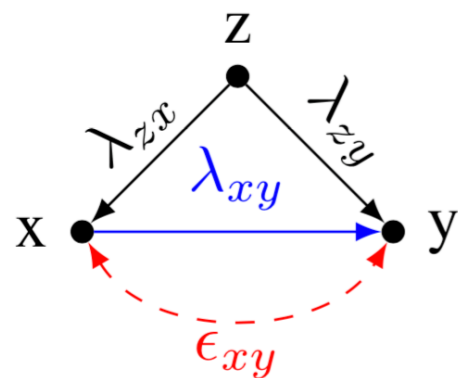
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1. Formalize sensitivity analysis as ***identification with non-zero constraints***;
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3. Develop an ***efficient graph-based identification algorithm to derive sensitivity curves***.

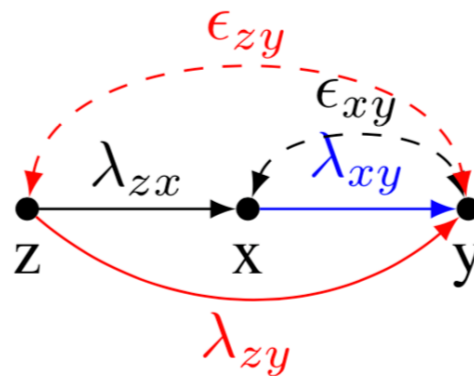
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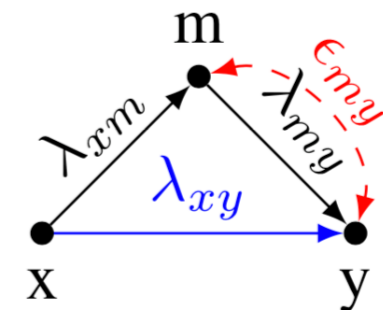
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...canonical cases are a small subset of all possible sensitivity analyses covered by our framework.

For details, come to our poster session:

Wed, Jun 12th
6:30pm–9:00pm
@ Pacific Ballroom #78

Or see paper: <https://tinyurl.com/y5urlwqs>

Thank you!

Contact
carloscinelli@ucla.edu
twitter: @analysereal