Package 'PolyTree'

March 25, 2024

Title Estimate Causal Polytree from Data

Version 0.0.1

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Description Given a data matrix with rows representing data vectors and columns representing variables, produces a directed polytree for the underlying causal structure. Based on the algorithm developed in Chatterjee and Vidyasagar (2022) arxiv.2209.07028>. The method is fully nonparametric, mak-

ing no use of linearity assumptions, and especially useful when the number of variables is large.

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Encoding UTF-8

RoxygenNote 7.3.1

Imports FOCI, igraph

NeedsCompilation no

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condeptree This is the function that computes the skeletion tree from data. The input is a matrix x whose rows are the data vectors. The sample size n is the number of rows. The number of variables p is the number of columns The function outputs the skeleton tree g.

Description

This is the function that computes the skeletion tree from data. The input is a matrix x whose rows are the data vectors. The sample size n is the number of rows. The number of variables p is the number of columns The function outputs the skeleton tree g.

Usage

condeptree(x)

Arguments

х

The input data matrix.

outgoing

Creates an outgoing tree from a given undirected treee.

Description

Creates an outgoing tree from a given undirected treee.

Usage

```
outgoing(tree, dir_tree = NULL, a = NULL, b = 1)
```

Arguments

tree	Input tree, undirected.
dir_tree	Directionalities that must be present
а	The node being inspected.
b	The neighbor being inspected.

polytree

Description

Estimates directed causal polytree from data, using algorithm developed in Chatterjee and Vidyasagar (2022).

Usage

polytree(x)

Arguments

Х

Data matrix, whose rows are i.i.d. data vectors generated from the model.

Value

A directed polytree estimated from the input data, as an igraph object.

References

Sourav Chatterjee and Mathukumalli Vidyasagar (2022). Estimating large causal polytrees from small samples. Available at https://arxiv.org/abs/2209.07028

Examples

```
p <- 10
n <- 200
x <- matrix(nrow = n, ncol = p)
for (i in 1:n) {
    x[i,1] = rnorm(1)
    for (j in 2:p) {
        x[i,j] = (x[i,j-1] + rnorm(1))/sqrt(2)
    }
}
p <- polytree(x)</pre>
```

xicorln

This function computes the xi correlation coefficient.

Description

This function computes the xi correlation coefficient.

xicorln

Usage

xicorln(xvec, yvec)

Arguments

xvec	The vector of x values.
yvec	The vector of y values.

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