
Appendix for Causal Discovery from Subsampled Time Series with Proxy Variables

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A Preliminary

A.1 Explanation of Figure 2(c): MAG

Table 1: Detailed explanation of edges in the MAG

Edge in the MAG	Inducing path in the full time DAG
$A(t_1) \rightarrow A(t_3)$	$A(t_1) \rightarrow A(t_2) \rightarrow A(t_3)$
$A(t_1) \rightarrow M(t_3)$	$A(t_1) \rightarrow A(t_2) \rightarrow M(t_3)$ $A(t_1) \rightarrow M(t_2) \rightarrow M(t_3)$
$A(t_1) \rightarrow B(t_3)$	$A(t_1) \rightarrow M(t_2) \rightarrow B(t_3)$
$M(t_1) \rightarrow M(t_3)$	$M(t_1) \rightarrow M(t_2) \rightarrow M(t_3)$
$M(t_1) \rightarrow B(t_3)$	$M(t_1) \rightarrow M(t_2) \rightarrow B(t_3)$ $M(t_1) \rightarrow B(t_2) \rightarrow B(t_3)$
$B(t_1) \rightarrow B(t_3)$	$B(t_1) \rightarrow B(t_2) \rightarrow B(t_3)$
$A(t_3) \leftrightarrow M(t_3)$	$A(t_3) \leftarrow A(t_2) \rightarrow M(t_3)$
$M(t_3) \leftrightarrow B(t_3)$	$M(t_3) \leftarrow M(t_2) \rightarrow B(t_3)$

A.2 Proof of Remark 2.5: Edge orientations in the MAG

Remark 2.5. *In the MAG, the directed edge $A \rightarrow B$ means A is the ancestor of B . The bidirected edge $A \leftrightarrow B$ means there is an unobserved confounder U between A and B .*

Proof. Since the meaning of the directed edge is directly induced from the definition, we focus on explaining the bidirected edge.

Specifically, $A \leftrightarrow B$ means there is an inducing path p relative to \mathbf{L} between A and B . Since $A \notin \mathbf{An}(B)$ and $B \notin \mathbf{An}(A)$, the inducing path p must contain non-mediators, *i.e.*, colliders or confounders. Suppose that there are r confounders on p , since between every two confounders there is a collider, the number of colliders on p is $r-1$. Denote the confounders on p as U_1, \dots, U_r , the colliders as C_1, \dots, C_{r-1} , we have $p = A \leftarrow \dots \leftarrow U_1 \rightarrow \dots \rightarrow C_1 \leftarrow \dots \leftarrow \dots \rightarrow \dots \rightarrow C_{r-1} \leftarrow \dots \leftarrow U_r \rightarrow \dots \rightarrow B$. According to the definition of inducing path, each collider C_i on p is the ancestor of either A or B . Based on this, the following algorithm is assured to find a latent confounder between A and B .

Algorithm 1: Find the latent confounder

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1 for  $i = 1, \dots, r - 1$  do
2   if  $C_i \in \mathbf{An}(B)$  then
3     return  $U_i$ ;           /*  $A \leftarrow \dots \leftarrow C_{i-1} \leftarrow \dots \leftarrow U_i \rightarrow \dots \rightarrow C_i \rightarrow \dots \rightarrow B$  */
4   end
5 end
6 return  $U_r$ ;           /*  $A \leftarrow \dots \leftarrow C_{r-1} \leftarrow \dots \leftarrow U_r \rightarrow \dots \rightarrow B$  */

```

□

B Structural identifiability

B.1 Proof of Proposition 3.1: Identifiability of the MAG

Proposition 3.1. *Assuming model (1) and Assumption 2.2, then the MAG over the observed variable set \mathbf{O} is identifiable, i.e., its skeleton and edge orientations can be uniquely derived from the joint distribution $\mathbb{P}(\mathbf{O})$.*

To prove Proposition 3.1, we first introduce the following lemma, which studies the property of the path between a vertex at t and a vertex at $t + \tau$ ($\tau \geq 0$).

Lemma B.1. *Suppose that there is a path between $A(t), B(t + \tau)$ ($\tau \geq 0$) denoted as $p = A(t), V_1, \dots, V_r, B(t + \tau)$, if $\exists V_i$ on p such that $\text{time}(V_i) \geq t + \tau$, then there is a collider on p at $\text{time} \geq t + \tau$.*

Proof. We discuss two possible cases and show that p always contains a collider at $\text{time} \geq t + \tau$.

1. $\forall V_i, \text{time}(V_i) \leq t + \tau$. In this case, there is a vertex V_j on p such that $\text{time}(V_j) = t + \tau$. Consider its adjacent vertices V_{j-1}, V_{j+1} on the path. According to our assumption, we have $\text{time}(V_{j-1}) = \text{time}(V_{j+1}) = t + \tau - 1$. Hence, according to the causal precedence assumption, the edges among V_{j-1}, V_j, V_{j+1} are $V_{j-1}(t + \tau - 1) \rightarrow V_j(t + \tau) \leftarrow V_{j+1}(t + \tau + 1)$, which means $V_j(t + \tau)$ is a collider on p at $\text{time} = t + \tau$.
2. $\exists V_i, \text{time}(V_i) > t + \tau$. Let $j := \arg \max_i \text{time}(V_i)$ and $t^* := \text{time}(V_j)$. We have $t^* > t + \tau$. Consider the vertices V_{j-1}, V_j, V_{j+1} , the edges among them are $V_{j-1}(t^* - 1) \rightarrow V_j(t^*) \leftarrow V_{j+1}(t^* - 1)$. Hence, $V_j(t^*)$ is a collider on p at $\text{time} > t + \tau$.

□

Equipped with Lemma B.1, we now introduce the proof of Proposition 3.1 below:

Proof of Proposition 3.1. According to [1], the skeleton of the MAG is identifiable under Assumption 2.2.

The orientation of edges in the MAG is either directed (\rightarrow) or bi-directed (\leftrightarrow). Since we assume that the cause must precedes the effect, instantaneous edges in the MAG must be bi-directed. In the following, we show that lagged edges in the MAG must be directed and cross k time steps, e.g., $A(t) \rightarrow B(t + k)$.

Suppose that $A(t_1)$ and $B(t_2)$ ($t_2 > t_1$) are adjacent in the MAG. We first prove that $t_2 = t_1 + k$. Prove by contradiction. Since $A(t_1)$ and $B(t_2)$ are adjacent in the MAG, there is an inducing path $p = A(t_1), V_1, \dots, V_r, B(t_2)$ between them in the full time DAG. Suppose that $t_2 \neq t_1 + k$, in other words, $t_2 \geq t_1 + 2k$. Since the order of the SVAR process is 1, there exist V_i on p such that $\text{time}(V_i) = t_1 + k, \text{time}(V_{i+1}) = t_1 + k + 1$. Hence, $V_i(t_1 + k)$ is neither latent nor a collider¹. As a result, the path p is not an inducing path, which is a contradiction.

Next, we prove that the edge between $A(t), B(t + k)$ is directed. We prove this by showing that $A(t) \leftrightarrow B(t + k)$ can not be true. Prove by contradiction. Suppose that we have $A(t) \leftrightarrow B(t + k)$ in the MAG, then there is an inducing path $p = A(t), V_1, \dots, V_r, B(t + k)$ between $A(t), B(t + k)$, and $A(t) \notin \mathbf{An}(B(t + k))$ ² in the full time DAG. There are three kinds of possible inducing paths:

1. $\exists V_i$ such that $\text{time}(V_i) \geq t + k$;
2. $\forall V_i, \text{time}(V_i) < t + k$ and $\text{time}(V_i) > t$;
3. $\forall V_i, \text{time}(V_i) < t + k$ and $\exists V_j$ such that $\text{time}(V_j) \leq t$.

In the following, we will show neither of these paths exist, which is a contradiction and shows that the edge between $A(t), B(t + k)$ is directed.

¹ $V_i(t_1 + k) \rightarrow V_{i+1}(t_1 + k + 1)$ means $V_i(t_1 + k)$ can not be a collider.

² $B(t + k)$ can not be the ancestor of $A(t)$ according to the causal precedence assumption.

1. $\exists V_i$ such that $\text{time}(V_i) \geq t + k$. In this case, according to Lemma B.1, there is a collider on p at $\text{time} \geq t + k$. Since the assumed causal precedence, the collider can not be the ancestor of $A(t)$ or $B(t + k + 1)$. Hence, the path p is not an inducing path.
2. $\forall V_i, \text{time}(V_i) < t + k$ and $\text{time}(V_i) > t$. In other words, we have $\text{time}(V_i) = t + 1, \dots, t + k - 1$. We show that in this case, we have $A(t) \in \mathbf{An}(B(t + k))$ in the full time DAG, which contradicts with $A(t) \leftrightarrow B(t + k)$ in the MAG.
Specifically, when $k = 2$, the path is $p = A(t) \rightarrow V_1(t + 1) \rightarrow B(t + 2)$. Hence, $A(t) \in \mathbf{An}(B(t + k))$. When $k \geq 3$, consider the first \leftarrow edge along the path³, we have $A(t) \rightarrow \dots \rightarrow V_{i-1}(t_i + 1) \leftarrow V_i(t_i)$ and $i \geq 3$. Therefore, $V_{i-1}(t_i + 1)$ is the descendent of $A(t)$ and a collider on p . According to the definition of the inducing path, $V_{i-1}(t_i + 1)$ is the ancestor of $B(t + k)$, which means $A(t) \in \mathbf{An}(B(t + k))$.
3. $\forall V_i, \text{time}(V_i) < t + k$ and $\exists V_j$ such that $\text{time}(V_j) \leq t$. In this case, we further consider two possibilities,
 - a. $\forall V_i, t \leq \text{time}(V_i) < t + k$. In this case, there is a vertex V_j on p such that $\text{time}(V_j) = t$ and we have $V_{j-1}(t + 1) \leftarrow V_j(t) \rightarrow V_{j+1}(t + 1)$. Therefore, $V_j(t)$ is neither a latent variable nor a collider, which means p is not an inducing path.
 - b. $\forall V_i, \text{time}(V_i) < t + k$ and $\exists V_i$ such that $\text{time}(V_i) < t$. In this case, we have $p = A(t), \dots, V_i(t - \tau), \dots, B(t + k)$ ($\tau > 0$). As a result, there is a vertex V_j on p between $V_i(t - \tau)$ and $B(t + k)$ such that $\text{time}(V_j) = t$ and $\text{time}(V_{j+1}) = t + 1$. Therefore, $V_j(t)$ is neither a latent variable nor a collider, which means p is not an inducing path.

To conclude, we have shown that if there is an inducing path between $A(t), B(t + k)$, then $A(t) \in \mathbf{An}(B(t + k))$, which means all lagged edges in the MAG are directed ones. \square

B.2 Proof of Proposition 3.3: MAG to summary DAG

Proposition 3.3. *If there are $A(t) \rightarrow B(t + k)$ and $A(t + k) \leftrightarrow B(t + k)$ in the MAG, then, in the summary DAG, there is either*

1. $A \rightarrow B$,
2. a directed path from A to B with length $l \leq k - 2$, or
3. a directed path from A to B with length $l = k - 1$ and a confounding structure between them with lengths ($r \leq k - 2, q \leq k - 2$).

Proof. 1. We first show that If there is $A \rightarrow B$ in the summary DAG, then, there are $A(t) \rightarrow B(t + k)$ and $A(t + k) \leftrightarrow B(t + k)$ in the MAG:

Suppose that there is $A \rightarrow B$ in the summary DAG. Then, there is a directed inducing path $p_1 = A(t) \rightarrow A(t + 1) \rightarrow \dots \rightarrow A(t + k - 1) \rightarrow B(t + k)$ from $A(t)$ to $B(t + k)$ in the full time DAG. Thus, we have $A(t) \rightarrow B(t + k)$ in the MAG.

Besides, there is an inducing path $p_2 = A(t + k) \leftarrow A(t + k - 1) \rightarrow B(t + k)$ in the full time DAG, which means we have $A(t + k) \leftrightarrow B(t + k)$ in the MAG.

2. We then show that if there is $A(t) \rightarrow B(t + k)$ in the MAG, then, there is a directed path from A to B with length $0 \leq l \leq k - 1$ (a directed path with $l = 0$ means $A \rightarrow B$) in the summary DAG:

Suppose that there is $A(t) \rightarrow B(t + k)$ in the MAG. Then, there is a directed path $A(t) \rightarrow V_1(t + 1) \rightarrow \dots \rightarrow V_{k-1}(t + k - 1) \rightarrow B(t + k)$ in the full time DAG. Denote the number of V_i such that $V_i = A$ as r , then, we have $0 \leq r \leq k - 1$. Hence, in the summary DAG, there is a directed path from A to B with length $l = k - r - 1$ and we have $0 \leq l \leq k - 1$.

3. We finally show that if there is $A(t + k) \leftrightarrow B(t + k)$ in the MAG, then, in the summary DAG, at least one of the following structures exists:

³If all edges among the path are \rightarrow , then $A(t) \in \mathbf{An}(B(t + k))$.

- a. A directed path⁴ p between A and B of length $0 \leq l \leq k - 2$ (a directed path with $l = 0$ means $A \rightarrow B$);
- b. A confounding structure c between A and B of length $(r \leq k - 2, q \leq k - 2)$.

Suppose that there is $A(t+k) \leftrightarrow B(t+k)$ in the MAG, we will show that there is a latent confounder U between $A(t+k)$ and $B(t+k)$ such that $t+1 \leq \text{time}(U) \leq t+k-1$.

In this regard, if $U = A$ or $U = B$, there is a directed path between A and B with length $0 \leq l \leq k - 2$; Otherwise when $U \neq A$ and $U \neq B$, there is a confounding structure between A and B with length $(r \leq k - 2, q \leq k - 2)$.

In the following, we prove that there is a latent confounder U between $A(t+k)$ and $B(t+k)$ such that $t+1 \leq \text{time}(U) \leq t+k-1$. Prove by contradiction. Suppose that $\text{time}(U) \leq t$ or $\text{time}(U) \geq t+k$. If $\text{time}(U) \leq t$, then on the directed inducing path from U to A , there is a vertex at time t , which means the path can not be an inducing path. If $\text{time}(U) \geq t+k$, then there is a collider on the inducing path between U and A according to Lemma B.1, which means the path is not directed and U is not a latent confounder. Hence, the time of the latent confounder U is between $t+1$ and $t+k-1$.

To conclude, combining the results in 2. and 3., we prove the proposition. \square

B.3 Proof of Theorem 3.5: Identifiability of the summary DAG

For two vertex A, B , let the vertex set \mathbf{M} contain A and any $M_i \neq B$ such that $A(t) \rightarrow M_i(t+k)$ in the MAG and M_i is not B 's descendant⁵. Let the vertex set \mathbf{S} contains any $S_i \neq A$ such that $S_i(t) \rightarrow B(t+k)$ or $S_i(t) \rightarrow M_j(t+k)$ for some $M_j \in \mathbf{M}$ in the MAG.

Theorem 3.5. *Assuming model (1), Assumption 2.2, and Assumptions 2.6,2.7,2.11, then the summary DAG is identifiable. Specifically,*

1. *There is $A \rightarrow B$ in the summary DAG iff there are $A(t) \rightarrow B(t+k)$, $A(t+k) \leftrightarrow B(t+k)$ in the MAG, and the set $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ is not sufficient to d -separate $A(t), B(t+k)$ in the full time DAG.*
2. *The condition “the set $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ is not sufficient to d -separate $A(t), B(t+k)$ in the full time DAG” can be tested by the proxy variable $\mathbf{M}(t+k)$ of the unobserved set $\mathbf{M}(t+1)$.*

Proof. 1. \Rightarrow . Suppose that there is $A \rightarrow B$ in the summary DAG. According to Proposition 3.3, we have $A(t) \rightarrow B(t+k)$ and $A(t+k) \leftrightarrow B(t+k)$ in the MAG. In addition, in the full time DAG, there is a directed path $p = A(t) \rightarrow B(t+1) \rightarrow \dots \rightarrow B(t+k)$ from $A(t)$ to $B(t+k)$, which is not d -separated by $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ (because $B \notin \mathbf{M}$).

\Leftarrow . Suppose that there are $A(t) \rightarrow B(t+k)$ and $A(t+k) \leftrightarrow B(t+k)$ in the MAG. According to Proposition 3.3, at least one of the following structures exists:

- a. $A \rightarrow B$;
- b. A directed path p_{AB} from A to B of length $0 < l \leq k - 2$;
- c. A directed path p_{AB} from A to B of length $l = k - 1$ and a confounding structure c_{AB} between A and B of length $(r \leq k - 2, q \leq k - 2)$.

In the following, we show that if the set $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ is not sufficient to d -separate $A(t), B(t+k)$ in the full time DAG, $A \rightarrow B$ must exist in the summary DAG. We prove this by its contrapositive statement, *i.e.*, if $A \rightarrow B$ does not exist, the set $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ is sufficient to d -separate $A(t)$ and $B(t+k)$.

Consider the path between $A(t)$ and $B(t+k)$ in the full time DAG $p = A(t), V_1, \dots, V_l, B(t+k)$. There are three possible cases:

- a. $\exists V_i, \text{time}(V_i) \geq t+k$;
- b. $\forall V_i, \text{time}(V_i) < t+k$ and $\exists V_j$ such that $\text{time}(V_j) \leq t$;

⁴The path can be from A to B or from B to A .

⁵This can be justified from the MAG. Specifically, if M_i is the descendant of B , then there is $B(t) \rightarrow V_1(t+k), V_1(t) \rightarrow V_2(t+k), \dots, V_l(t) \rightarrow M_i(t+k)$ in the MAG.

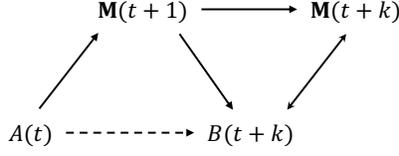


Figure 1: Causal graph over $A(t), B(t+k), \mathbf{M}(t+1), \mathbf{M}(t+k)$.

- c. $\forall V_i, t < \text{time}(V_i) < t+k$.

Next, we will show that if $A \rightarrow B$ does not exist, the set $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ can d -separate all these three kinds of paths.

- a. For the path that $\exists V_i, \text{time}(V_i) \geq t+k$. According to Lemma B.1, there is a collider at $\text{time} \geq t+k$. Because the collider and its descendants are not in $\mathbf{M}(t+1) \cup \mathbf{S}(t)$, the path is d -separated.
 - b. For the path that $\forall V_i, \text{time}(V_i) < t+k$ and $\exists V_j$ such that $\text{time}(V_j) \leq t$. There is a vertex V_j on the path such that $V_j(t) \rightarrow V_{j+1}(t+1) \rightarrow V_{j+2}(t+2) \rightarrow \dots$ ⁶ If the path from $V_j(t)$ to $B(t+k)$ is a directed path, we have $V_j \in \mathbf{S}$ and the path is d -separated. Otherwise, there is a collider on the path at $\text{time} \geq t+2$. Neither the collider nor its descendants are in $\mathbf{M}(t+1) \cup \mathbf{S}(t)$, the path is also d -separated.
 - c. For the path that $\forall V_i, t < \text{time}(V_i) < t+k$. We have $A(t) \rightarrow V_1(t+1) \rightarrow V_2(t+2) \rightarrow \dots$. If the path from $V_1(t+1)$ to $B(t+k)$ is a directed one, $V_1 \in \mathbf{M}$ ⁷. Otherwise, there is a collider on the path at $\text{time} \geq t+2$. Neither the collider nor its descendants are in $\mathbf{M}(t+1) \cup \mathbf{S}(t)$, the path is also d -separated.
2. In the following, we show that the condition “the set $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ is not sufficient to d -separate $A(t), B(t+k)$ in the full time DAG” can be justified by testing $A(t) \perp\!\!\!\perp B(t+k) \mid \mathbf{M}(t+1) \cup \mathbf{S}(t)$ with proxy variables.

- a. We first explain that $A(t), B(t+k), \mathbf{M}(t+1), \mathbf{M}(t+k)$ have the causal graph shown in Fig. 1.
 - $A(t) \rightarrow \mathbf{M}(t+1)$. By definition, A is the ancestor of vertices in \mathbf{M} .
 - $\mathbf{M}(t+1) \rightarrow \mathbf{M}(t+k)$. By Assumption 2.10 the self causation edge always exists.
 - $\mathbf{M}(t+1) \rightarrow B(t+k)$. By definition, B is not the ancestor of any vertex in \mathbf{M} .
 - $\mathbf{M}(t+1) \leftrightarrow B(t+k)$. According to Proposition 3.1, the instantaneous edge must be bi-directed.

Indeed, the directed edge $\mathbf{M}(t+1) \rightarrow B(t+k)$ and the bi-directed edge $\mathbf{M}(t+k) \leftrightarrow B(t+k)$ may not exist. However, according to the theory of single proxy causal discovery, as long as we have $A(t) \perp\!\!\!\perp \mathbf{M}(t+k) \mid \mathbf{M}(t+1), \mathbf{S}(t)$ (which will be proved in the following), we can test whether $A(t) \rightarrow B(t+k)$ with the proxy variable $\mathbf{M}(t+k)$.

- b. We next show that $A(t) \perp\!\!\!\perp \mathbf{M}(t+k) \mid \mathbf{M}(t+1), \mathbf{S}(t)$, i.e., $\mathbf{M}(t+k)$ can act as a legal proxy variable of $\mathbf{M}(t+1)$. We prove this by showing that all path between $A(t)$ to any $Z_i(t+k) \in \mathbf{M}(t+k)$ can be d -separated by $\mathbf{M}(t+1) \cup \mathbf{S}(t+1)$. Specifically, we consider two different cases:
 - When $A \not\rightarrow B$ in the summary DAG. To prove this conclusion, again, consider three kinds of paths $A(t), V_1, \dots, V_i, Z_i(t+k)$ between $A(t)$ and $Z_i(t+k)$,
 - i. For the path that $\exists V_i, \text{time}(V_i) \geq t+k$. It must contain a collider at $\text{time} \geq t+k$. Hence, neither the collider nor its descendant is in $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ and the path is d -separated.
 - ii. For the path that $\forall V_i, \text{time}(V_i) < t+k$ and $\exists V_j$ such that $\text{time}(V_j) \leq t$. Then, there is a vertex V_j on the path such that $V_j(t) \rightarrow V_{j+1}(t+1) \rightarrow V_{j+2}(t+2) \rightarrow \dots$. If the path between $V_j(t)$ and $Z_i(t+k)$ is a directed one, then we have $V_j(t) \in \mathbf{S}(t)$ and the path is d -separated. Otherwise, there is a collider on the path between $V_{j+2}(t+2)$ and

⁶Strictly, when $k=2$, V_{j+2} is $B(t+2)$.

⁷ $A(t) \rightarrow V_1(t+1)$ means we have $A(t) \rightarrow V_1(t+k)$ in the MAG. V_1 is the ancestor of B , so $V_1 \notin \text{De}(B)$. Hence, $V_i \in \mathbf{M}$.

- $Z_i(t+k)$. Thus, neither the collider nor its descendant is in $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ and the path is also d -separated.
- iii. For the path that $\forall V_i, t < \text{time}(V_i) < t+k$. In this case, the path must be $A(t) \rightarrow V_1(t+1) \rightarrow V_2(t+2) \rightarrow \dots$. If the path between $V_1(t+1)$ and $Z_i(t+k)$ is a directed one, we have $V_1(t+1) \in \mathbf{M}(t+1)$, because of the following facts: $V_1 \neq B$, $A \rightarrow V_1$, $V_1 \notin \mathbf{De}(B)$ ⁸. As a result, the path is d -separated. Otherwise, when the path between $V_1(t+1)$ and $Z_i(t+k)$ is not a directed one, there is a collider on the path at $\text{time} \geq t+2$. Therefore, neither the collider nor its descendant is in $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ and the path is d -separated.
- When $A \rightarrow B$ in the summary DAG. In this case, except for the above analysis, we need to extra show that every path $p = A(t) \rightarrow B(t+1), V_1, \dots, V_i, Z_i(t+k)$ can be d -separated by $\mathbf{M}(t+1) \cup \mathbf{S}(t)$. Specifically, since we define $Z_i \notin \mathbf{De}(B)$, p can not be a directed path. Therefore, starting from $B(t+1)$ along the path, at least one of the edges is \leftarrow . As a result, there is a collider on p which is either $B(t+1)$ itself or at $\text{time} \geq t+2$. For both cases, neither the collider nor its descendant is in $\mathbf{M}(t+1) \cup \mathbf{S}(t)$ and the path is d -separated.

□

⁸If $V_1 \in \mathbf{De}(B)$, since V_1 is the ancestor of Z_i , we have $Z_i \in \mathbf{De}(B)$, which contradicts with the definition of the vertex set \mathbf{M} .

C Experiment

C.1 Extra results of Section 5.1: Synthetic study

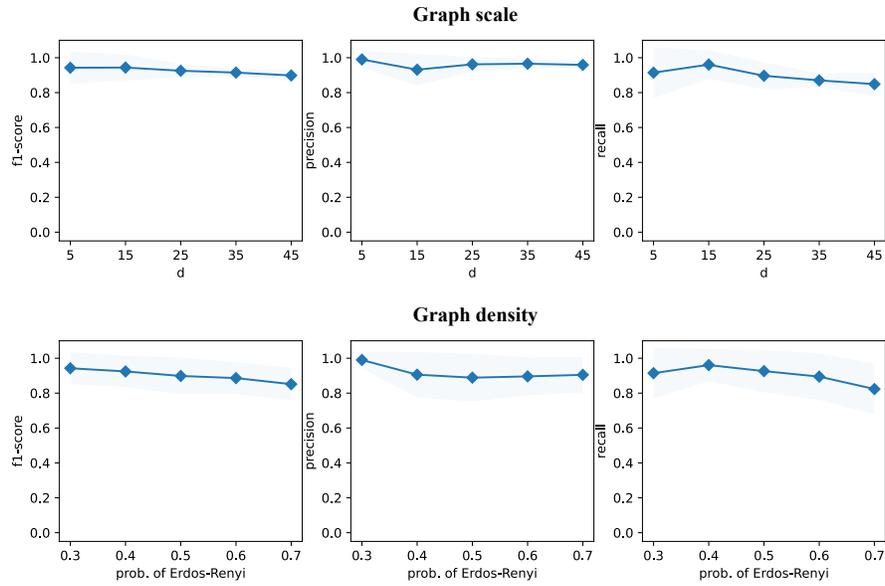


Figure 2: Performance of our method under different graph scales (d denotes the variable number) and densities (prob. denotes the edge probability in the Erdos-Renyi model).

C.2 Extra results of Section 5.2: Discovering causal pathways in Alzheimer's disease

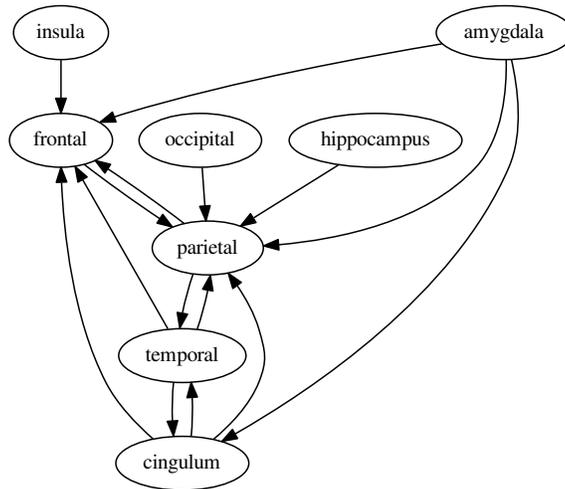


Figure 3: Summary DAG over eight meta-regions in AD recovered by the NG-EM [2] baseline.

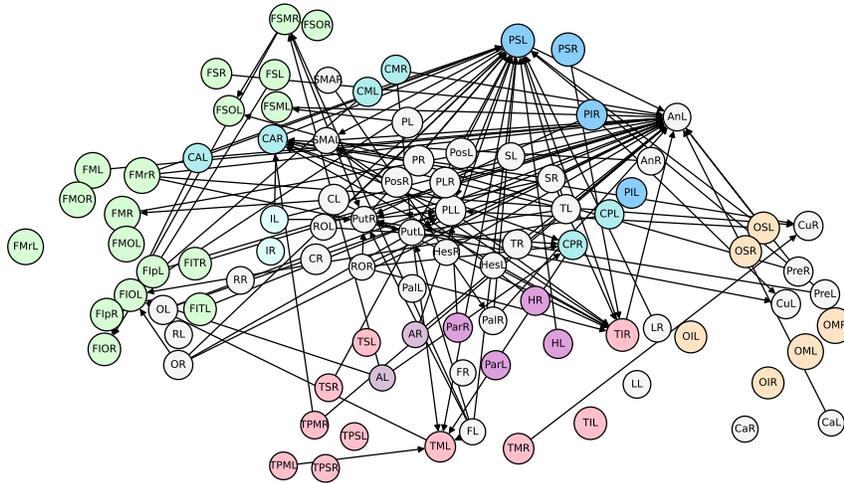


Figure 4: Summary DAG in AD recovered by the NG-EM [2] baseline.

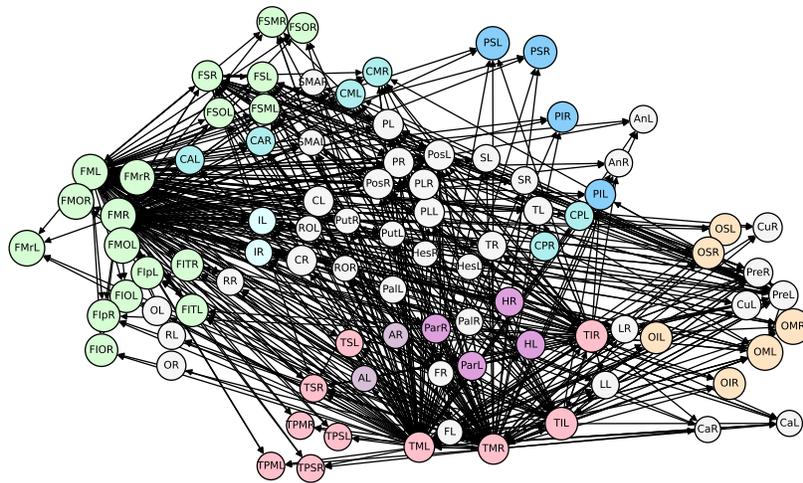


Figure 5: Summary DAG in AD recovered by the Dynotears [3] baseline.

Table 2: Indices for brain regions partition in Fig. 7.

AAL Index	Abbreviation	Full name	AAL Index	Abbreviation	Full name
1	PL	Precentral L	2	PR	Precentral R
3	FSL	Frontal Sup L	4	FSR	Frontal Sup R
5	FSOL	Frontal Sup Orb L	6	FSOR	Frontal Sup Orb R
7	FML	Frontal Mid L	8	FMR	Frontal Mid R
9	FMOL	Frontal Mid Orb L1	10	FMOR	Frontal Mid Orb R1
11	FIOL	Frontal Inf Oper L	12	FIOR	Frontal Inf Oper R
13	FITL	Frontal Inf Tri L	14	FITR	Frontal Inf Tri R
15	FIPL	Frontal Inf Orb L	16	FIPR	Frontal Inf Orb R
17	ROL	Rolandic Oper L	18	ROR	Rolandic Oper R
19	SMAL	Supp Motor Area L	20	SMAR	Supp Motor Area R
21	OL	Olfactory L	22	OR	Olfactory R
23	FSML	Frontal Sup Medial L	24	FSMR	Frontal Sup Medial R
25	FMrL	Frontal Mid Orb L2	26	FMrR	Frontal Mid Orb R2
27	RL	Rectus L	28	RR	Rectus R
29	IL	Insula L	30	IR	Insula R
31	CAL	Cingulum Ant L	32	CAR	Cingulum Ant R
33	CML	Cingulum Mid L	34	CMR	Cingulum Mid R
35	CPL	Cingulum Post L	36	CPR	Cingulum Post R
37	HL	Hippocampus L	38	HR	Hippocampus R
39	ParL	ParaHippocampal L	40	ParR	ParaHippocampal R
41	AL	Amygdala L	42	AR	Amygdala R
43	CaL	Calcarine L	44	CaR	Calcarine R
45	CuL	Cuneus L	46	CuR	Cuneus R
47	LL	Lingual L	48	LR	Lingual R
49	OSL	Occipital Sup L	50	OSR	Occipital Sup R
51	OML	Occipital Mid L	52	OMR	Occipital Mid R
53	OIL	Occipital Inf L	54	OIR	Occipital Inf R
55	FL	Fusiform L	56	FR	Fusiform R
57	PosL	Postcentral L	58	PosR	Postcentral R
59	PSL	Parietal Sup L	60	PSR	Parietal Sup R
61	PIL	Parietal Inf L	62	PIR	Parietal Inf R
63	SL	SupraMarginal L	64	SR	SupraMarginal R
65	AnL	Angular L	66	AnR	Angular R
67	PreL	Precuneus L	68	PreR	Precuneus R
69	PLL	Paracentral Lobule L	70	PLR	Paracentral Lobule R
71	CL	Caudate L	72	CR	Caudate R
73	PutL	Putamen L	74	PutR	Putamen R
75	PalL	Pallidum L	76	PalR	Pallidum R
77	TL	Thalamus L	78	TR	Thalamus R
79	HesL	Heschl L	80	HesR	Heschl R
81	TSL	Temporal Sup L	82	TSR	Temporal Sup R
83	TPSL	Temporal Pole Sup L	84	TPSR	Temporal Pole Sup R
85	TML	Temporal Mid L	86	TMR	Temporal Mid R
87	TPML	Temporal Pole Mid L	88	TPMR	Temporal Pole Mid R
89	TIL	Temporal Inf L	90	TIR	Temporal Inf R

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