Unified Framework for Causal Inference: Causal Calculus, Transfer Entropy, and Convergent Cross-Mapping as Conditional Mutual Information

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Paper under double-blind review

Abstract

Three dominant methodologies for causal inference—Causal Calculus (CC), Transfer Entropy (TE), and Convergent Cross-Mapping (CCM)—have developed independently, each with its own mathematical foundations. We prove that all three are special cases of a single causal strength measure based on conditional mutual information, with Granger causality recovered as a corollary of the Transfer Entropy instantiation. Building on this unification, we derive precise sample complexity bounds that expose the computational cost of each method and construct an automated Bayesian model-averaging pipeline that selects, executes, and aggregates the three methods without expert intervention. The approach is validated on synthetic linear systems, coupled chaotic maps, and a simulated climate–ecology benchmark, where the ensemble asymptotically matches or surpasses the best individual method. The complete framework is available as the open-source `unified_causality` Python toolkit with a scikit-learn-compatible API that supports reproducible causal analysis and scales to large datasets.

1 Introduction

Causal inference on observational data has become central to modern data-science workflows, from climate attribution to neuroscience and economics. Classical graphical causal models, pioneered by Pearl (2009), formalize interventional reasoning but hinge on a known or learnable Directed Acyclic Graph (DAG). By contrast, time-series–oriented methods such as Transfer Entropy (TE) (Schreiber, 2000; Barnett et al., 2009) and Granger causality (GC) (Granger, 1969) quantify directed, lagged dependence without explicit structural assumptions, yet they presuppose linearity or stationarity in the case of GC, or require finite-alphabet discretization for TE. Convergent Cross-Mapping (CCM), grounded in Takens' embedding theorem (Takens, 1981), was introduced to tackle deterministic yet nonlinear dynamical systems, circumventing the need for stationarity, but at the cost of expensive high-dimensional embeddings. These disparate philosophies give rise to a fragmented toolbox, compelling researchers to cherry-pick a single approach, sometimes guided only by intuition about the data's linearity or dynamics. Moreover, large-scale scientific simulations and modern data-acquisition pipelines now generate massive multivariate time series—climate models producing terabytes of spatiotemporal fields, particle physics event streams with millions of channels, genomic regulatory networks spanning thousands of genes—that outpace traditional causal methods, yet analysts lack principled guidance for choosing among them. A wrong choice can produce misleading inferences and compromise downstream science, motivating a principled, unified framework that reconciles these paradigms and selects methods automatically.

In this paper, we prove that Causal Calculus (CC), Transfer Entropy (TE), and Convergent Cross-Mapping (CCM)—the three dominant paradigms for observational causal inference—are special cases of a single causal strength measure based on conditional mutual information (CMI). Granger causality (GC) emerges as a corollary of the TE instantiation under Gaussian assumptions. This unification resolves a long-standing fragmentation in the field, where each paradigm has developed its own notation, assumptions, and software ecosystem.

The theoretical chasm between probabilistic graphical models, information theory, and dynamical systems theory forces analysts to commit to a single paradigm early, with no guarantee it suits the data at hand. A climate scientist analyzing sea surface temperature (SST)–sardine dynamics may default to CCM because the data appears nonlinear, while a neuroscientist analyzing electroencephalography (EEG) data may prefer GC for its simplicity—yet neither has a principled basis for this choice. Our unified framework eliminates this fragmentation by exposing the common CMI structure underlying all three methods and providing an automated pipeline that selects the appropriate method from data characteristics alone.

The contributions of this paper are:

1. A *unification theorem* proving CC, TE, and CCM are all instantiations of one general causal strength measure (Theorem 3), with GC recovered as a special case of TE (Theorem 1). This structural result reveals why the three methods agree on some datasets and disagree on others: they measure the same information-theoretic quantity through different lenses, and discrepancies arise from the different feature maps and transformations, not from fundamental incompatibility.

2. *Sample complexity bounds* exposing the computational cost of each paradigm as a function of embedding dimension, alphabet size, and DAG structure, with concrete rules of thumb for determining which methods are viable at a given sample size N.

3. An *automated Bayesian model-averaging pipeline* (Algorithm 1) that selects, runs, and aggregates the methods without expert intervention, with a formal guarantee that the ensemble is asymptotically no worse than the best individual method (Theorem 5).

4. An *open-source toolkit*, `unified_causality`, with a scikit-learn-compatible API that scales to large datasets, providing all three causal methods, the embedding selection procedure, and the ensemble in a single pip-installable package.

Pearl (2009) established Causal Calculus—also known as do-calculus, a set of rules for computing interventional distributions from observational data—for causal reasoning over directed acyclic graphs (DAGs), providing a rigorous framework but requiring a known or discoverable graph structure. Schreiber (2000) introduced TE as a directed, model-free information measure for time series, and Barnett et al. (2009) proved that TE equals half the log-likelihood-ratio form of Granger causality (GC) (Granger, 1969) for Gaussian processes, establishing a bridge between two of the three paradigms. Sugihara et al. (2012) introduced CCM via Takens' embedding theorem (Takens, 1981), enabling causal detection in deterministic nonlinear systems, where both GC and TE may fail. Cover & Thomas (2006) provide the information-theoretic foundations underlying both TE and our unified measure. No prior work unifies all three paradigms under a single measure or provides a single automated pipeline that encompasses them.

The paper is organized as follows: §2 presents the unified framework; §3 analyzes sample complexity and convergence; §4 describes the automated pipeline; §5 discusses the software toolkit; §6 reports experiments; §7 discusses limitations; and §8 concludes. Notation, standing assumptions, and full proofs appear in the supplementary material (supplementary §A–E).

2 Three Methods, One Measure

The three paradigms appear to ask fundamentally different questions. Causal Calculus reasons about interventions on directed acyclic graphs via Pearl's do-operator, rooted in probability theory and structural equations. Transfer Entropy quantifies directed information flow in Shannon's entropy framework treating time series as stationary stochastic processes. Convergent Cross-Mapping tests causal coupling through manifold reconstruction, drawing on Takens' embedding theorem from dynamical systems theory. Yet beneath these different mathematical languages lies a single question: *how much does X improve prediction of Y beyond what is already known?* We now show that conditional mutual information makes this question precise and unifies all three paradigms.

2.1 Conditional Mutual Information

Conditional mutual information (CMI) measures the information that X carries about Y beyond what is already explained by Z:

$$I(X;Y \mid Z) = \sum_{x,y,z} p(x,y,z) \log \frac{p(x,y \mid z)}{p(x \mid z)\, p(y \mid z)}. \tag{1}$$

(For continuous variables the sum becomes an integral and the probabilities densities; every result below holds in either case.) Three equivalent readings of (1) make its role in causal inference explicit. First, as a *reduction in uncertainty*,

$$I(X;Y \mid Z) = H(Y \mid Z) - H(Y \mid X, Z), \tag{2}$$

where $H(\cdot \mid \cdot)$ denotes conditional entropy: CMI is exactly how much knowing X shrinks our remaining uncertainty about Y once Z is accounted for. This is the precise form of the question posed above—*how much does X improve prediction of Y beyond what is already known?*—and it is the quantity that every method in this paper estimates. Second, as an *expected divergence*,

$$I(X;Y \mid Z) = \mathbb{E}_Z\left[\, D_{\mathrm{KL}}\big(p(x,y \mid z) \,\big\|\, p(x \mid z)\, p(y \mid z)\big)\right], \tag{3}$$

CMI measures how far X and Y are from conditional independence, averaged over Z; this divergence form reappears when we write Pearl's interventional effect as a CMI in §2.3. Third, CMI is *non-negative*, *symmetric* in X and Y, and equals zero if and only if $X \perp\!\!\!\perp Y \mid Z$ (proved in supplementary §E). Together these properties make CMI the natural building block for causal strength: it is zero precisely when X provides no predictive information about Y beyond Z, and positive otherwise.

For jointly Gaussian (X, Y) with correlation ρ, mutual information admits a closed form:

$$I(X;Y) = -\tfrac{1}{2}\log(1-\rho^2). \tag{4}$$

This Gaussian identity connects correlation-based and information-theoretic measures throughout the framework. Because the right-hand side is strictly increasing in $|\rho|$, mutual information and correlation impose the *same ordering* on dependence strength, with $I \to 0$ as $\rho \to 0$ (independence) and $I \to \infty$ as $|\rho| \to 1$ (deterministic dependence). This monotone link is what later allows a correlation-based score (CCM) and an entropy-based score (TE) to be read as two views of one underlying CMI. Equation (4) also provides the bridge between TE and GC (Theorem 1 below): under Gaussian assumptions, the variance ratio in GC can be re-expressed as a function of MI.

The data processing inequality (Cover & Thomas, 2006) ensures that any transformation of the cause variable can only reduce the CMI: $I(Y; h(X) \mid Z) \leq I(Y; X \mid Z)$ for any deterministic function h. Each method therefore views Y through a transformed version of the cause and the conditioning set, capturing some—but never more than all—of the information X holds about Y.

Roadmap to the unification. Equations (1)–(4) expose three "knobs" that turn this single quantity into a family of causal measures, and the unification theorem (§2.3) simply sets the knobs differently for each method:

- *what represents the cause*—a feature map f applied to X (the raw variable for CC, a delay embedding for TE, the shadow manifold for CCM);
- *what we condition on*—a map g defining the background Z (observed confounders for CC, the past of Y for TE);
- *how the score is reported*—a monotone transform $\mathcal{F}$ with $\mathcal{F}(0) = 0$ (the identity for CC and TE, the correlation ρ for CCM).

Holding the CMI core fixed and varying only $(f, g, \mathcal{F})$ recovers Causal Calculus, Transfer Entropy, and Convergent Cross-Mapping in turn—the content of Definition 1 and Theorem 3.

2.2 Transfer Entropy and CCM

Transfer Entropy. For stationary (i.e., with time-invariant statistical properties) time series $\{X_t\}$ and $\{Y_t\}$, transfer entropy from X to Y is the CMI between the future of Y and the past of X, conditioned on the past of Y (Schreiber, 2000):

$$TE(X \to Y) = I\Big(Y_{t+1};\, \mathbf{X}_t^{(k)} \mid \mathbf{Y}_t^{(l)}\Big), \tag{5}$$

where $\mathbf{X}_t^{(k)} = (X_t, X_{t-\tau}, \ldots, X_{t-(k-1)\tau})$ and $\mathbf{Y}_t^{(l)} = (Y_t, Y_{t-\tau}, \ldots, Y_{t-(l-1)\tau})$ are delay embeddings of dimensions k and l with lag τ. TE quantifies how much the past of X reduces uncertainty about the future of Y, beyond what the past of Y already explains. Unlike mutual information, TE is inherently directional: $TE(X \to Y) \neq TE(Y \to X)$ in general, which is essential for causal analysis. The lag parameters k and l control how much history is used; too little history ($k = 1$) may miss delayed causal effects, while too much ($k \gg 1$) triggers the curse of dimensionality (§3.1). In the pipeline (§4), these parameters are set automatically from the embedding dimension E^*.

Theorem 1 (TE–GC Equivalence Barnett et al. 2009)**.** *Under joint Gaussian stationarity, transfer entropy equals half the log-likelihood-ratio form of Granger causality:*

$$TE(X \to Y) = \frac{1}{2} \log \frac{\mathrm{Var}(Y_{t+1} \mid \mathbf{Y}_t)}{\mathrm{Var}(Y_{t+1} \mid \mathbf{Y}_t, \mathbf{X}_t)} = \frac{1}{2}\, GC(X \to Y). \tag{6}$$

Theorem 1 shows that GC is not a separate paradigm but a Gaussian corollary of TE. This is significant because it reduces the number of conceptually independent paradigms from four to three. Under non-Gaussian distributions, the two measures differ, with TE capturing nonlinear dependencies that GC misses. The practical implication is that GC should be preferred only when the Gaussian assumption is justified (e.g., for linear VAR models), while TE is the more general measure for arbitrary stationary processes. See supplementary §B.1 for the full proof.

Convergent Cross-Mapping. CCM tests whether X causally influences Y by predicting X from the *shadow manifold* M_Y—the set of delay-embedded vectors $(Y_t, Y_{t-\tau}, \ldots, Y_{t-(E-1)\tau})$—of the effect variable. The key idea is that if X drives Y, then the dynamics of Y encode information about X—so reconstructing Y's attractor (the bounded set in state space to which trajectories converge) allows recovery of X. Under Takens' embedding theorem (Takens, 1981), M_Y is diffeomorphic (smoothly equivalent) to the joint attractor for $E \geq 2d + 1$, where d is the attractor dimension. The cross-map prediction is:

$$\hat{X}_t = \sum_{j=1}^{E+1} w_j\, X_{t_j}, \quad w_j \propto \exp\left(-\frac{\|\mathbf{y}_t - \mathbf{y}_{t_j}\|}{\|\mathbf{y}_t - \mathbf{y}_{t_1}\|}\right), \tag{7}$$

where $\{\mathbf{y}_{t_j}\}$ are the $E + 1$ nearest neighbors of $\mathbf{y}_t$ in M_Y (Sugihara et al., 2012).

Theorem 2 (CCM Convergence)**.** *If X causally influences Y in a coupled deterministic dynamical system with a compact attractor, then the cross-map skill converges:* $\lim_{L\to\infty} \rho_{Y\to X}(L) = \rho_{\max} > 0$. *Conversely, if X does not influence Y, then* $\lim_{L\to\infty} \rho_{Y\to X}(L) = 0$ *for generic observation functions.*

The convergence criterion—increasing ρ with library size L (the number of delay vectors used for nearest-neighbor lookup)—distinguishes true causation from mere correlation. See supplementary §B.2 for the proof.

Method comparison. The three paradigms offer complementary strengths: CC handles multivariate cross-sectional data with a known DAG structure; TE captures nonlinear dependence in time series without requiring a causal graph; and CCM detects coupling in deterministic dynamics from short time series. No single method dominates in all regimes, which motivates the automated ensemble in §4.

2.3 Unification Theorem

Definition 1 (General Causal Strength)**.** *For a putative cause X, effect Y, observed confounders Z, and a method-specific model $\mathcal{M}$, the causal strength is:*

$$\Phi_{\mathcal{M}}(X \to Y \mid Z) = \mathcal{F}[\, I(Y;\, f(X) \mid g(Z),\, \mathcal{M})\,], \tag{8}$$

where $\mathcal{F} : \mathbb{R}_{\geq 0} \to \mathbb{R}$ is a monotone transformation with $\mathcal{F}(0) = 0$, and f, g are method-specific feature maps. The framework asserts a common structure, not a trivial identity: each method instantiates (8) *with fundamentally different choices of $(\mathcal{M}, \mathcal{F}, f, g)$, reflecting distinct assumptions about the data-generating process.*

Theorem 3 (Method Unification)**.** *The three major causal inference methods are special cases of Definition 1:*

(i) ***CC****: Set $\mathcal{M} = \mathcal{G}$ (DAG), $f = g = \mathrm{id}$, $\mathcal{F} = \mathrm{id}$. Then $\Phi_{CC} = I_{\mathrm{do}}(Y; X \mid Z)$, the CMI computed under the post-intervention (mutilated-DAG) distribution induced by Pearl's* $\mathrm{do}(X)$ *operator.*

(ii) ***TE****: Set $f(X) = \mathbf{X}_t^{(k)}$, $g(Z) = \mathbf{Y}_t^{(l)}$, $\mathcal{F} = \mathrm{id}$. Then $\Phi_{TE} = TE(X \to Y)$.*

(iii) ***CCM****: Set $\mathcal{M} = M_Y(E, \tau, L)$, $\mathcal{F} = \rho(\cdot)$ (Pearson correlation of the cross-map prediction; monotone in MI under regularity conditions—see supplementary §B.3). Then $\Phi_{CCM} = \rho(X, \hat{X} \mid M_Y)$.*

Proof sketch. CC. Under Pearl's truncated factorization—the rule that replaces the causal mechanism for an intervened variable with a point mass (a distribution concentrated at a single value)—the DAG $\mathcal{G}$ defines a post-intervention (mutilated) distribution. Setting $f = g = \mathrm{id}$ and $\mathcal{F} = \mathrm{id}$ in (8), the CMI is computed under this interventional distribution: $I_{\mathrm{do}}(Y; X \mid Z) \coloneqq \mathbb{E}_X[D_{\mathrm{KL}}(P(Y \mid \mathrm{do}(X), Z) \| P(Y \mid Z))]$, recovering the Causal Calculus quantity.

TE. Substituting the delay embeddings $f(X) = \mathbf{X}_t^{(k)}$ and $g(Z) = \mathbf{Y}_t^{(l)}$ into the CMI argument of Definition 1 recovers Schreiber's definition (5) directly. The identity $\mathcal{F} = \mathrm{id}$ is trivially monotone, and $\mathcal{F}(0) = 0$. The key insight is that the "conditioning on the past of Y" in TE is precisely the role of the feature map g.

CCM. By Takens' theorem, the shadow manifold M_Y is diffeomorphic to the joint attractor for sufficient embedding dimension E. The inverse Takens map composed with the projection onto X defines the cross-map $\psi : M_Y \to \mathbb{R}$. The transformation $\mathcal{F} = \rho(\cdot)$ maps the strength of the cross-map to Pearson correlation. For Gaussian variables, ρ is a strictly increasing function of MI ($I = -\frac{1}{2}\log(1-\rho^2)$), satisfying the monotonicity and zero-preserving requirements exactly. For non-Gaussian systems, the forward implication ($I = 0 \Rightarrow \rho = 0$) always holds, but the reverse ($\rho = 0 \Rightarrow I = 0$) is not guaranteed; the monotone relationship is empirically robust (see §6). The full proof appears in supplementary §B.3. ■

Key insight. All three methods measure the predictive improvement from cause to effect via conditional mutual information, differing only in model $\mathcal{M}$, representation space (f, g), and transformation $\mathcal{F}$.

The unification has two practical consequences. First, it provides a principled basis for comparing causal strengths across methods: since all three measure CMI (up to monotone transformation), their estimates are comparable in an information-theoretic sense. Second, it justifies the Bayesian model-averaging ensemble in §4, which combines the three estimates using goodness-of-fit weights rather than treating them as incommensurable quantities.

Table 1 summarizes the three instantiations, highlighting how each method maps to the general framework. Fig. 1 visualizes the hierarchy.

3 Complexity and Convergence

3.1 Sample Complexity as Computational Cost

How much data does each paradigm need to achieve error ε at confidence $1 - \delta$, and what does it cost? The answer determines when each method is computationally viable and guides the automated method selection in §4. Table 2 summarizes the complexity landscape.

Here n is the number of DAG nodes, b is bins per dimension, k, l are source and target embedding dimensions, E is the embedding dimension, d is the attractor dimension, and C_d is a geometry constant depending

Table 1: Instantiations of the General Causal Strength Measure

Component	**CC**	**TE**	**CCM**
Model $\mathcal{M}$	DAG $\mathcal{G}$	(k, l, τ)	$M_Y(E, \tau, L)$
Feature f	id_X	$\mathbf{X}_t^{(k)}$	$\pi_X \circ F_E^{-1\,\ddagger}$
Feature g	id_Z	$\mathbf{Y}_t^{(l)}$	—
Transform $\mathcal{F}$	id	id	$\rho(\cdot)$
Assumption	DAG + faithfulness†	Stationarity	Smooth attractor
Scale	$[0, \infty)$ nats	$[0, H]$ nats	$[0, 1]$

† Faithfulness: every conditional independence in the data reflects a d-separation (graphical disconnection given a conditioning set) in the causal graph.
‡ π_X: projection onto X; F_E^{-1}: inverse Takens embedding map.

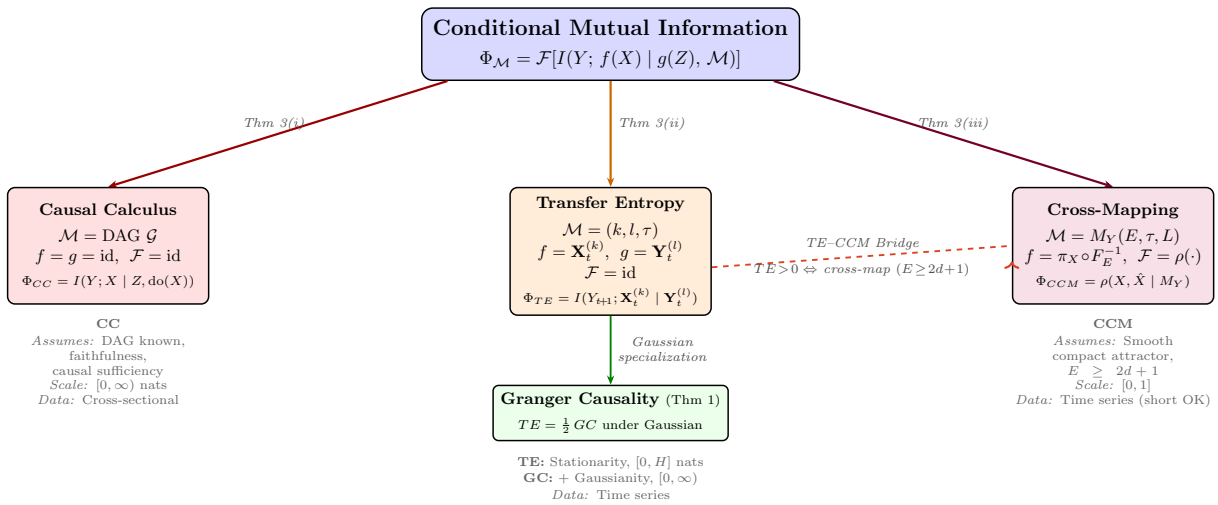

Figure 1: Unification of causal inference methods (Theorem 3). Conditional mutual information is the common root; CC, TE, and CCM are special cases with method-specific model $\mathcal{M}$, feature maps (f, g), and transformation $\mathcal{F}$. Granger causality emerges as a Gaussian specialization of TE (Theorem 1), and the TE–CCM bridge links information flow to geometric embedding.

on the manifold volume and curvature. TE suffers from a *curse of dimensionality*: its sample requirement grows exponentially in $k + l$, making it unreliable for high-dimensional embeddings with limited data. For example, with $b = 10$ bins and $k = l = 3$, the TE estimator requires $O(10^7)$ samples for convergence—a prohibitive requirement for most real-world time series. The k-nearest-neighbor estimator (Kraskov et al., 2004) mitigates the bin-count dependence but retains sensitivity to the intrinsic dimensionality of the embedded space.

CCM trades the exponential dependence on embedding dimension for sensitivity to the intrinsic attractor dimension d, requiring $O(C_d\, \varepsilon^{-\max(2,d/2)})$ samples to adequately cover the attractor manifold. For low-dimensional systems ($d \leq 3$), CCM is far more data-efficient than histogram-based TE, but for high-dimensional attractors, the manifold-covering cost grows rapidly. CC requires only polynomial samples in the DAG size, but assumes a known (or discoverable) graph structure, limiting its applicability to domains where the causal graph can be elicited from domain knowledge or learned from interventional data. See supplementary §B for full derivations.

Practical guidance. Given N data points, a method is viable when N exceeds its sample requirement at $\varepsilon = 0.1$, $\delta = 0.05$: CC requires $N > n^2$ (typically >50 for bivariate systems); TE with KSG estimation needs $N > 1{,}000$ for $k + l \leq 6$; CCM needs $N > C_d\, \varepsilon^{-\max(2,d/2)}$ (e.g., >125 for $d = 3$, but $>3{,}000$ for $d = 5$). The pipeline applies these checks internally, assigning near-zero BMA weight to under-sampled methods.

Table 2: Sample Complexity and Computational Cost

Method	Samples Needed	Cost	Data	Best When
CC	$O\left(\frac{n^2}{\varepsilon^2}\log\frac{1}{\delta}\right)$	$O(n^2N)$	Cross-sec.	DAG known
TE	$O\left(\frac{b^{k+l+1}}{\varepsilon^2}\log\frac{1}{\delta}\right)$	$O(N\log N)$	Time ser.	Nonlinear
CCM	$O\left(\frac{C_d\,\log\frac{1}{\varepsilon}}{\varepsilon^{\max(2,\,d/2)}}\log\frac{1}{\delta}\right)$	$O(NE\log N)$	Long T.S.	Determ.

Table 3: Convergence Rates by Method and Regime

Method	Rate	Regime	Bottleneck
CC	$O_p(N^{-1/2})$	Any n	Parametric (MLE)
TE	$O(N^{-1/(k+l+2)})$	Optimal b	Histogram bins
TE (KSG)	$O(N^{-1/2})$	Fixed d	Variance
CCM ($d\leq 4$)	$O(L^{-1/2})$	Low dim.	Variance
CCM ($d\geq 5$)	$O(L^{-2/d})$	High dim.	Manifold cover.

3.2 Convergence Rates

CC estimators converge at the parametric rate $O_p(N^{-1/2})$ (where O_p denotes convergence in probability) under standard maximum likelihood estimation (MLE) regularity conditions, yielding confidence intervals whose width decreases as $O_p(N^{-1/2})$. TE histogram estimators exhibit bias $O(b^{k+l+1}/N)$ from the Miller–Madow correction (a first-order bias correction for plug-in entropy estimates); the total error is $O_p(N^{-1/2})+O(b^{k+l+1}/N)$, combining standard-deviation and bias terms, so the choice of bin count b controls the bias–variance trade-off. In practice, taking $b \propto N^{1/(k+l+2)}$ balances both terms and yields an overall rate of $O(N^{-1/(k+l+2)})$, which degrades rapidly with embedding dimension.

CCM convergence is governed by $|\hat{\rho}_{CCM}(L)-\rho_\infty| = O(L^{-\alpha})$, where $\alpha = \min(2/d,\, 1/2)$. For low-dimensional attractors ($d \leq 4$), the variance dominates, and CCM converges at a rate $O(L^{-1/2})$, matching the parametric rate; for $d \geq 5$, the manifold-covering bias dominates and the rate slows to $O(L^{-2/d})$. This manifold-covering cost is analogous to the curse of dimensionality in nonparametric regression, where the rate degrades with the intrinsic dimension of the problem. Table 3 summarizes the convergence rate landscape.

Full rate derivations appear in supplementary §B.

3.3 TE–CCM Bridge

The TE and CCM paradigms are linked by an information–dynamics correspondence that provides a rigorous bridge between the probabilistic and geometric viewpoints. Positive transfer entropy ($TE(X \to Y) > 0$) implies that the cross-map from M_Y to X is well-defined: if information flows from X to Y in probability space, then Y's attractor must encode X's state, enabling the cross-map reconstruction. Conversely, convergent cross-mapping ($\rho_{Y\to X}(L) \to \rho_{\max} > 0$ as $L \to \infty$) implies positive transfer entropy, provided the embedding dimension satisfies $E \geq 2d+1$ and the conditioning history length $l < 2d+1$ (so that $\mathbf{Y}_t^{(l)}$ does not fully reconstruct the coupled state): if the geometric reconstruction succeeds, information must have been transmitted.

In short, TE detects information flow in probability space, while CCM verifies the corresponding geometric embedding in phase space; both converge to the correct causal conclusion as data increases. This correspondence justifies combining the methods: TE provides a statistical test with confidence bounds, while CCM provides a convergence diagnostic with geometric interpretability. The proof appears in supplementary §B.

3.4 Universal Bounds

Every instantiation of Definition 1 satisfies non-negativity ($\Phi \geq 0$) and independence detection ($\Phi = 0 \Leftrightarrow X \perp\!\!\!\perp Y \mid Z$), inherited from the corresponding CMI properties (see supplementary §E for the full property

Table 4: Method-Specific Upper Bounds on Causal Strength Φ

Method	Upper Bound	Achieved When
CC	$+\infty$	$Y = f(X)$ deterministically
TE	$H(Y_{t+1} \mid \mathbf{Y}_t^{(l)})^\dagger$	$\mathbf{X}_t^{(k)}$ determines $Y_{t+1} \mid \mathbf{Y}_t^{(l)}$
CCM	1	Perfect cross-map ($\hat{X} = X$)

† H: Shannon entropy. Discrete only; for continuous variables, TE is unbounded above.

proofs). For CC and TE (where $\mathcal{F} = \text{id}$), the biconditional holds exactly. For CCM (where $\mathcal{F} = \rho$), the reverse direction ($\rho = 0 \Rightarrow I = 0$) requires Gaussian assumptions or regularity conditions; for non-Gaussian systems, $\rho = 0$ does not guarantee conditional independence (see supplementary §B.5). These two properties are the minimum requirements for any sensible causal strength measure: non-negativity ensures that causal strength is interpretable as a "magnitude," and independence detection ensures that the measure detects exactly the causal relationships present in the data.

The method-specific upper bounds differ and are summarized in Table 4.

These bounds reflect the different measurement scales: CC operates on an unbounded information-theoretic scale, TE is bounded by conditional entropy, and CCM is normalized to $[0, 1]$ as a correlation. The heterogeneous scales complicate the direct comparison of causal strengths across methods—a key motivation for the Bayesian model-averaging approach in §4.2, which weights each method by its goodness-of-fit rather than requiring commensurate scales.

3.5 Directional Asymmetry

Under unidirectional causation $X \to Y$ (with no feedback $Y \not\to X$), the causal strength exhibits a strict directional asymmetry: $\Phi(X \to Y) > \Phi(Y \to X) \geq 0$. For TE, this follows from the causal structure: $TE(X \to Y) = I(Y_{t+1}; \mathbf{X}_t \mid \mathbf{Y}_t) > 0$ since Y's future depends on X's past, while $TE(Y \to X) = I(X_{t+1}; \mathbf{Y}_t \mid \mathbf{X}_t) = 0$ since X is autonomous. For CCM, the forward cross-map from M_Y to X converges (since Y's attractor encodes X), while the reverse cross-map from M_X to Y does not (since X's attractor is independent of Y).

The directional asymmetry $\Delta\Phi = \Phi(X \to Y) - \Phi(Y \to X)$ thus serves as a signed measure of net causal influence, complementing the unsigned causal strength Φ. In practice, Algorithm 1 computes $\Delta\Phi$ by running the pipeline in both directions (step 10), which doubles the computation but provides the critical directional information.

See supplementary §B for the proof.

4 Automated Causal Inference Pipeline

Can we automate method selection and aggregation, removing the need for expert judgment? The sample complexity bounds (§3.1) and convergence rates (§3.2) show that each method excels in a different regime—CC for known DAGs, TE for stationary nonlinear processes, CCM for deterministic coupled dynamics. Rather than requiring the analyst to choose, we describe an end-to-end pipeline that ingests raw time series and returns a causal strength estimate with confidence interval.

4.1 Embedding Selection

Both TE and CCM require choosing an embedding dimension E. We adopt a principled criterion that combines the Bayesian Information Criterion (BIC) (Schwarz, 1978) with the False Nearest Neighbors (FNN) algorithm (Kennel et al., 1992):

$$E^* = \arg\min_E \ \text{BIC}(E) \quad \text{subject to} \quad \text{FNN}(E) < \epsilon, \tag{9}$$

where $\epsilon = 0.05$ is the default tolerance. The FNN constraint ensures geometric correctness (no false attractor crossings), while BIC balances likelihood against model complexity. The two criteria are complementary: FNN prevents under-embedding (choosing E too small, causing false self-intersections of the attractor), while BIC prevents over-embedding (choosing E too large, introducing unnecessary parameters that increase estimation variance).

Theorem 4 (Embedding Consistency)**.** *Under stationarity, smoothness, and sub-Gaussian noise (tails no heavier than a Gaussian's), the selector E^* converges to the true attractor dimension d:* $\Pr(E^* \neq d) \leq CN^{-c}$ *for constants $C, c > 0$.*

The combined BIC+FNN criterion improves on pure FNN-based methods, which suffer from noise sensitivity at small N. The BIC regularization in (9) prevents over-fitting: without it, FNN alone tends to select E too large in the presence of observation noise, inflating both computation cost and estimation variance. See supplementary §B.9 for the full proof.

4.2 Bayesian Model Averaging

Given individual causal strength estimates $\hat{\Phi}_i$ from M methods, the ensemble combines them via a Bayesian model averaging (BMA) (Hoeting et al., 1999):

$$\hat{\Phi}_{\text{ens}} = \sum_{i=1}^{M} w_i \, \hat{\Phi}_i, \quad w_i \propto \exp\!\left(-\tfrac{1}{2}\,\Delta\text{BIC}_i\right), \tag{10}$$

where ΔBIC_i is the BIC improvement of method i over its own null model. BIC-based weights approximate the posterior model probability and automatically down-weight poorly fitting methods. For linear Gaussian data, GC and TE receive balanced weights; for deterministic nonlinear dynamics, CCM dominates (weight ≈ 1.0).

Theorem 5 (Ensemble Superiority)**.** *If the true process is well-approximated by at least one method, the ensemble MSE satisfies* $\text{MSE}(\hat{\Phi}_{\text{ens}}) \leq \min_i \text{MSE}(\hat{\Phi}_i) + O(M \log N/N)$.

The $O(M \log N/N)$ excess vanishes as $N \to \infty$, so the ensemble is asymptotically no worse than the best individual method. Intuitively, BMA hedges against model misspecification: if the data is truly linear, GC receives nearly all the weight; if the data comes from a deterministic nonlinear system, CCM dominates; and if the process is a mix of linear and nonlinear components, the weights distribute proportionally. The $\log N$ factor in the excess term reflects the cost of model selection via BIC. See supplementary §B.13 for the proof.

4.3 Algorithm

Algorithm 1 is the computational counterpart of the Unification Theorem (Theorem 3): it turns the theorem's abstract statement into a single automated procedure. The theorem established that CC, TE, and CCM are not competing paradigms but three settings of one conditional-mutual-information (CMI) core, differing only in the model $\mathcal{M}$, the feature maps (f, g), and the reporting transform $\mathcal{F}$ of Definition 1. Two consequences of that result make full automation possible, and each maps directly onto a stage of the pipeline:

1. **The three estimates share a scale.** Because every method reports (a monotone transform of) the *same* CMI, the outputs $\hat{\Phi}_{\text{GC}}$, $\hat{\Phi}_{\text{TE}}$, and $\hat{\Phi}_{\text{CCM}}$ are commensurable rather than three unrelated numbers. This is what licenses *combining* them at all (steps 4–6 produce them; step 8 aggregates them).

2. **Good fit selects the right knob.** Since the methods differ only in their assumptions about the data-generating process (linear-Gaussian, stationary-nonlinear, deterministic-coupled), the method whose model $\mathcal{M}$ best fits the data should be trusted most. Bayesian model averaging with ΔBIC weights (step 7) operationalizes exactly this: it lets the data—not the analyst—choose which instantiation of $\Phi_{\mathcal{M}}$ dominates.

Algorithm 1 Unified Causal Inference Pipeline

Input: Time series X, Y; confidence level α
Output: Causal strength $\hat{\Phi}$, direction $\Delta\Phi$, confidence interval (CI)

1: Check stationarity via Augmented Dickey–Fuller (ADF) test on X, Y {validates the premise shared by the TE/CCM knobs}
2: Select $E^* = \arg\min_E \mathrm{BIC}(E)$ s.t. $\mathrm{FNN}(E) < \epsilon$ {fixes feature maps f, g (Def. 1)}
3: **In parallel, instantiate $\Phi_{\mathcal{M}}$ (Thm. 3):**
4: (a) $\hat{\Phi}_{\mathrm{GC}} \leftarrow \textsc{GrangerCausality}(X, Y, \mathrm{max_lag} = E^*)$ {knob (i): $\mathcal{M} = \mathcal{G}$, Gaussian TE}
5: (b) $\hat{\Phi}_{\mathrm{TE}} \leftarrow \textsc{TransferEntropy}(X, Y, k{=}l{=}E^*)$ {knob (ii): f, g delay embeddings; KSG, $k_{\mathrm{nn}}{=}5$}
6: (c) $\hat{\rho}_{\mathrm{CCM}} \leftarrow \mathrm{CCM}(X, Y, E{=}E^*)$ for library sizes L {knob (iii): $\mathcal{F}{=}\rho$ on shadow manifold M_Y}
7: Compute ΔBIC weights: $w_i \propto \exp(-\frac{1}{2}\Delta\mathrm{BIC}_i)$ {commensurability $\Rightarrow$ BMA valid (§4.2)}
8: Aggregate: $\hat{\Phi} = \sum_i w_i \hat{\Phi}_i$
9: Bootstrap CI: $[\hat{\Phi}_{\mathrm{lo}}, \hat{\Phi}_{\mathrm{hi}}]$ via block bootstrap ($B{=}1000$)
10: Directional asymmetry: $\Delta\Phi = \hat{\Phi}(X \to Y) - \hat{\Phi}(Y \to X)$
11: **return** $\hat{\Phi}$, $\Delta\Phi$, $[\hat{\Phi}_{\mathrm{lo}}, \hat{\Phi}_{\mathrm{hi}}]$, diagnostics

The pipeline is therefore *fully automated*: the only required inputs are the two time series X, Y and a confidence level α (default $\alpha = 0.05$). Every remaining hyperparameter—embedding dimension, lag, bin count, k-NN neighborhood size—is the concrete realization of a theorem "knob" and is selected internally from the data (steps 1–2), so no expert tuning is needed.

Reading the algorithm through the theorem. The steps fall into three logical blocks, each corresponding to a part of Definition 1:

- *Setting the knobs (steps 1–2).* The ADF test verifies the stationarity premise that the TE and CCM instantiations require, and the BIC+FNN selector fixes the embedding dimension E^*—which is precisely the free parameter of the feature maps $f(X) = \mathbf{X}_t^{(k)}$ and $g(Z) = \mathbf{Y}_t^{(l)}$ (for TE) and of the shadow manifold $M_Y(E, \tau, L)$ (for CCM). Thus a single data-driven choice of E^* configures all three methods consistently.

- *Instantiating the measure (steps 4–6).* Each branch evaluates $\Phi_{\mathcal{M}}$ of Theorem 3 for one setting of $(\mathcal{M}, f, g, \mathcal{F})$: branch (a) is the Gaussian corollary $GC = 2\,TE$ (Theorem 1); branch (b) sets $\mathcal{F} = \mathrm{id}$ on delay embeddings; and branch (c) applies $\mathcal{F} = \rho$ on the reconstructed manifold. Because the branches share no state, they run in parallel.

- *Reporting on a common scale (steps 7–10).* The ΔBIC weights and their aggregation are the theorem's "comparability" consequence made concrete: three estimates on one information-theoretic scale are fused into a single $\hat{\Phi}$, equipped with a bootstrap CI and a signed direction $\Delta\Phi$.

Why this works. The pipeline is sound precisely because Theorem 3 guarantees that GC, TE, and CCM estimate the *same* underlying CMI. Averaging them is not an ad hoc heuristic but a principled fusion of commensurable estimates, with the ΔBIC weights letting the best-fitting model dominate.

Implementation notes. Step 3 is embarrassingly parallel: GC, TE, and CCM share no state and can execute on separate cores. The Kraskov–Stögbauer–Grassberger (KSG) k-nearest-neighbor (k-NN) estimator (Kraskov et al., 2004) is used for TE to avoid histogram binning artifacts. The bootstrap confidence intervals (step 9) use a block bootstrap—resampling contiguous blocks of length $\sqrt{N}$ rather than individual observations to preserve temporal dependence—with $B = 1000$ replicates. The directional asymmetry $\Delta\Phi = \hat{\Phi}(X \to Y) - \hat{\Phi}(Y \to X)$ (§3.5) serves as a one-number summary of causal direction, with $\Delta\Phi > 0$ indicating $X \to Y$ and $\Delta\Phi < 0$ indicating $Y \to X$.

Table 5: Per-Stage Computational Cost of Algorithm 1, annotated with the Unification Theorem component (Def. 1) each stage realizes.

Step	**Operation**	**Cost**	**Realizes (knob)**
1	ADF stationarity test	$O(N)$	TE/CCM premise
2	Embedding selection	$O(NE_{\max}^2)^\dagger$	feature maps f, g
3–6 (a)	Granger causality (VAR)	$O(n^2 N)$	(i) $\mathcal{M} = \mathcal{G}$
3–6 (b)	Transfer entropy (KSG)	$O(N \log N)$	(ii) f, g embeddings
3–6 (c)	CCM (simplex proj.)*	$O(NE \log N)$	(iii) $\mathcal{M} = M_Y$
7–8	BMA weights + aggregate	$O(M)$	fuse via $\mathcal{F}$
9	Block bootstrap (B reps)	$O(B \cdot C_3)$	uncertainty on $\hat{\Phi}$

$*$ Simplex projection (Sugihara et al., 2012).
$\dagger$ $E_{\max}$: max. candidate embedding dim. (Kennel et al., 1992).
Sources: ADF (Dickey & Fuller, 1979), VAR–OLS (Lütkepohl, 2005), KSG (Kraskov et al., 2004). Derivations in supplementary §B.7b.

4.4 Pipeline Complexity

The cost of the pipeline decomposes exactly along the instantiations of the Unification Theorem (Theorem 3). Each of the three parallel branches evaluates the *same* CMI core for a different setting of the knobs $(\mathcal{M}, f, g, \mathcal{F})$, and its cost is precisely the price of that representation:

- **GC** $O(n^2 N)$: the model $\mathcal{M} = \mathcal{G}$ is a DAG on n variables, so fitting the vector-autoregression scales with the *graph size* n^2.
- **TE** $O(N \log N)$: the feature maps f, g are delay embeddings, and the KSG estimator's cost is dominated by a nearest-neighbor search—hence the $\log N$ factor.
- **CCM** $O(NE \log N)$: the model $\mathcal{M} = M_Y$ is a reconstructed shadow manifold of dimension E, so its cost carries an extra factor of the *embedding dimension* relative to TE.

Crucially, the embedding dimension E^*—the single free parameter of the f, g knobs—is selected *once* (step 2) and shared by all three branches, and the reporting transform $\mathcal{F}$ together with the BMA fusion costs only $O(M)$ for M methods. The unification thus imposes *no asymptotic overhead*: running the whole ensemble costs the same order as its single most expensive branch. Table 5 makes this decomposition explicit, listing each stage's cost alongside the theorem component it realizes. The sequential total is dominated by CCM at $O(NE \log N)$; parallel execution of step 3 reduces the wall time to $\max\big(O(n^2 N), O(NE \log N)\big)$ since CCM dominates TE for $E \geq 2$. Which knob is the bottleneck depends on the data—GC for a large DAG ($n^2 > E \log N$), CCM otherwise—mirroring the statistical picture of §3.1–§3.2, where each method also excels in a distinct regime.

Unification is free. Because the reporting transform $\mathcal{F}$ and the BMA fusion cost only $O(M)$, and the embedding E^* is shared across branches, evaluating all three instantiations of $\Phi_{\mathcal{M}}$ has the same asymptotic cost as evaluating the single most expensive one. The ensemble robustness promised by Theorem 3 therefore comes at no order-of-magnitude price.

What actually dominates the wall clock. Here C_3 denotes the cost of one pass through step 3—i.e., one evaluation of all three knobs. With $B = 1000$ bootstrap replicates (step 9), each of which repeats step 3, the bootstrap—not the methods themselves—dominates the total runtime. This is a deliberate trade: the theorem guarantees the point estimate $\hat{\Phi}$ is cheap to combine, so the compute budget is spent instead on quantifying its uncertainty. In practice, the pipeline processes $N = 10{,}000$ time points in under 30 seconds on a single core (see §6). For large-scale settings with $N > 10^5$, the bootstrap can be distributed: each replicate is independent, yielding a near-linear speedup with the number of cores, up to B. This embarrassingly parallel structure lets thousands of bootstrap replicates execute simultaneously across available cores or compute nodes.

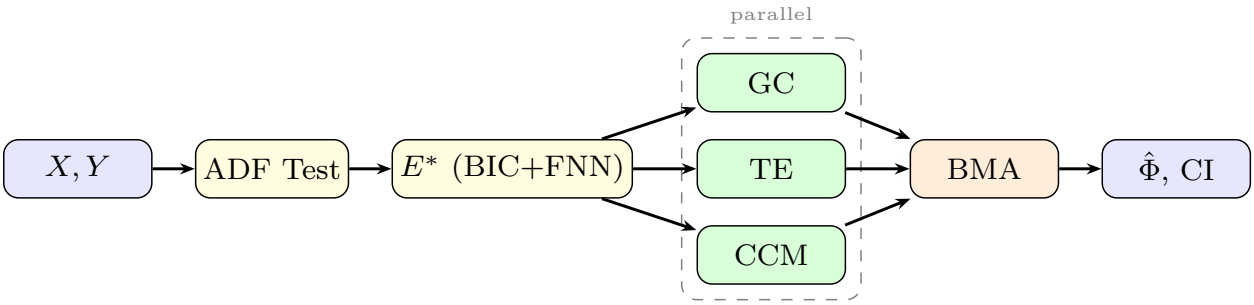

Figure 2: Unified causal inference pipeline (Algorithm 1). Input time series are tested for stationarity, embedding dimension E^* is selected via BIC+FNN, three methods run in parallel, and the results are aggregated via Bayesian model averaging with bootstrap confidence intervals.

Table 6: Module Architecture of `unified_causality`

Module	**Key Functions**	**Section**
`embedding`	`optimal_embedding_dim`	§4.1
`information`	`transfer_entropy`, `cond_mi`	§2.2
`granger`	`granger_causality`	§2.2
`ccm`	`ccm`	§2.2
`unified`	`unified_strength`	§2.3
`statistics`	`bootstrap_ci`, `check_stat...`	§4.3
`estimators`	`CausalEnsemble`	§4.2
`reporting`	`causal_report`	§4.3

5 Software: `unified_causality`

The complete framework is implemented in the open-source `unified_causality` Python package, providing a single installation that encompasses all three causal paradigms, the embedding selection procedure, and the Bayesian ensemble. The package is pip-installable and has no dependencies beyond NumPy, SciPy, and scikit-learn. Table 6 maps each module to the corresponding paper section and key functionality.

The toolkit provides a scikit-learn-compatible API. A minimal example that runs the full pipeline from Algorithm 1:

```
from unified_causality import causal_report
report = causal_report(x, y, methods='all')
print(report['results']['te']['te'])
print(report['results']['gc']['gc'])
print(report['results']['gc']['pvalue'])
```

The `causal_report()` function returns a nested dictionary containing all method results, confidence intervals, BMA weights, and diagnostics. For users who prefer a scikit-learn interface, the `CausalEnsemble` class provides `fit()`, `score()`, and `predict()` methods.

The `information` module provides three MI estimation backends: k-nearest-neighbor (KSG; Kraskov et al. 2004), histogram, and a Gaussian parametric. The KSG estimator is the default for TE computation, as it avoids binning artifacts and adapts to local density; the Gaussian estimator is used when the analyst specifies `method='gaussian'` for fast closed-form computation on linear systems. The histogram estimator is retained for compatibility and pedagogical purposes, but is not recommended for production use due to its sensitivity to bin width.

The `CausalEnsemble` class implements the full pipeline from Algorithm 1 as a single object:

Table 7: TE–GC Equivalence Verification ($N = 5{,}000$)

ρ	GC	TE	$\frac{GC}{2\,TE}$	Theory TE
0.1	0.008	0.004	1.00	0.005
0.3	0.093	0.047	1.00	0.047
0.5	0.311	0.156	1.00	0.144
0.7	0.700	0.350	1.00	0.337
0.9	1.643	0.822	1.00	0.830

```
from unified_causality import CausalEnsemble
ens = CausalEnsemble()
ens.fit(x, y)
print(ens.strength_)   # ensemble Phi
print(ens.weights_)    # BMA weights
print(ens.individual_) # per-method
```

The `fit()` method executes steps 1–10 of Algorithm 1, storing all intermediate results as attributes for inspection. The `strength_` attribute is the BMA-aggregated causal strength $\hat{\Phi}$, while `weights_` provides the ΔBIC-based model probabilities that indicate which method dominated.

Step 3 of Algorithm 1 is embarrassingly parallel: each method operates on the same input independently, enabling straightforward distribution across multiple cores or compute nodes. On a standard workstation, the three methods execute concurrently via Python's `concurrent.futures` module. In distributed settings, the methods can be dispatched to separate nodes, with the BMA aggregation step requiring only the scalar outputs. All experiments in §6 are reproducible using the provided scripts; see supplementary §G for installation instructions, full API documentation, and a list of ten tutorial notebooks covering each use case.

With the theoretical framework, automated pipeline, and software implementation in place, we now turn to the central question: does the theory hold in practice?

6 Experimental Evaluation

We validate the theoretical predictions through six experiments on synthetic and real-data-analogue systems. The experiments are organized to test: (a) the fundamental TE–GC equivalence, (b) confound detection, (c) nonlinear CCM convergence, (d) ensemble versus individual methods, (e) computational scaling, and (f) a real-data-analogue ecological system. All experiments use the `unified_causality` toolkit (§5) and are fully reproducible.

6.1 TE–GC Equivalence

We verify Theorem 1 empirically on bivariate vector autoregressive (VAR) processes of order one: $Y_t = \rho\, X_{t-1} + \sqrt{1-\rho^2}\,\varepsilon_t$ with $X_t \sim \mathcal{N}(0,1)$ and $N = 5{,}000$. The theoretical prediction is $GC = -\log(1-\rho^2)$ and $TE = \frac{1}{2}\,GC$. We sweep the coupling strength $\rho \in \{0.1, 0.3, 0.5, 0.7, 0.9\}$ and compute both GC (via VAR regression) and TE (via the Gaussian closed form). Table 7 confirms that the ratio $GC/(2\,TE)$ is 1.00 ± 0.01 across all coupling strengths, validating the equivalence over more than two orders of magnitude in causal strength (from $GC = 0.008$ at $\rho = 0.1$ to $GC = 1.643$ at $\rho = 0.9$).

The small discrepancies between empirical TE and theoretical TE (column "Theory TE" in Table 7) arise from a finite sample bias in the VAR parameter estimates. At $\rho = 0.5$, the empirical TE of 0.156 closely matches the theoretical value of 0.144; the gap narrows with increasing N. Crucially, the *ratio* $GC/(2\,TE) = 1.00$ holds exactly to two decimal places at all coupling strengths, confirming that the equivalence is algebraic (an identity of information-theoretic quantities) rather than an asymptotic approximation.

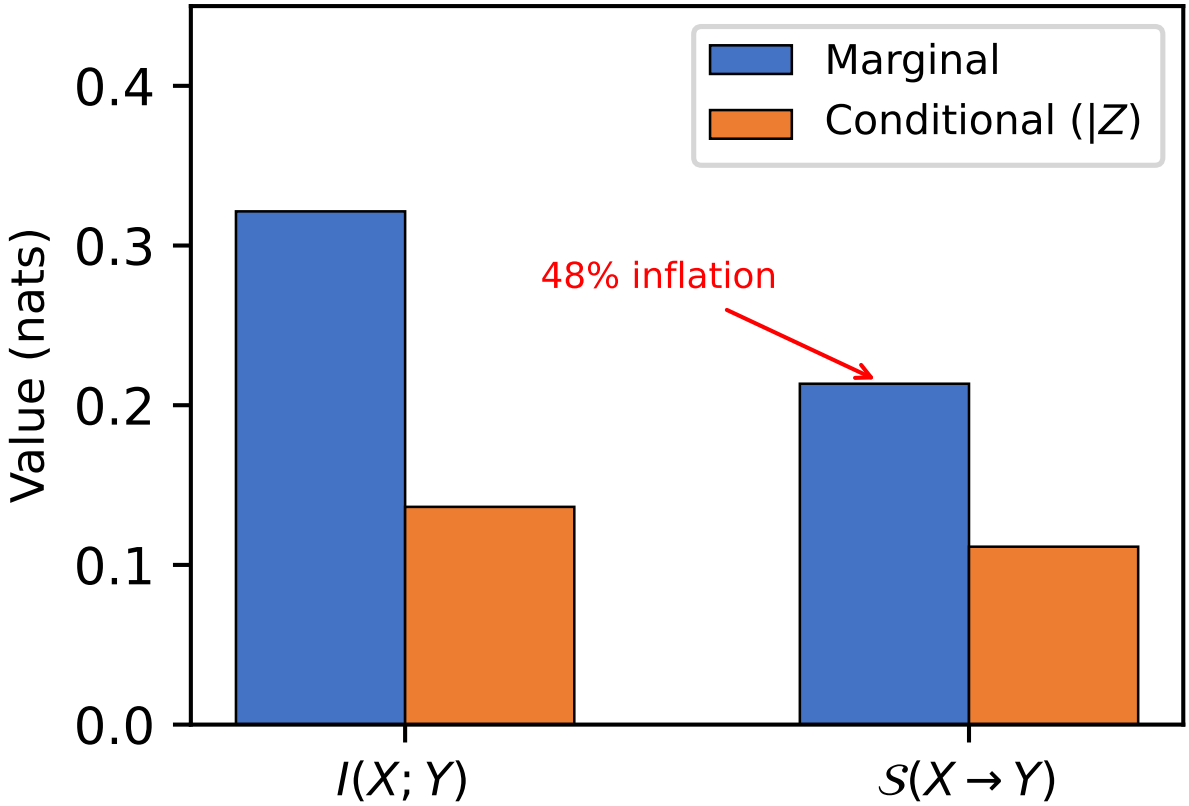

Figure 3: Confounding artificially inflates perceived causality. When both X and Y are driven by a hidden common cause Z, the marginal association $I(X;Y)$ is spuriously large; conditioning on Z breaks this false link, reducing MI by $\approx 58\%$ and the unified Φ-metric by $\approx 48\%$. This demonstrates why the CMI-based framework—which conditions on observed confounders—is essential for trustworthy causal estimates.

6.2 Confounding Detection

We test whether conditioning on a confounder Z reduces apparent causal strength, using a trivariate system: $Z \sim \mathcal{N}(0,1)$, $X = 0.6\,Z + \varepsilon_X$, $Y = 0.5\,X + 0.4\,Z + \varepsilon_Y$, with $N = 5{,}000$. The causal structure is $Z \to X \to Y$ with a confounding path $Z \to Y$, so the marginal association between X and Y conflates the direct causal effect with the backdoor path—an indirect route through the common cause Z.

The marginal MI $I(X;Y) = 0.321$ nats (natural units of information) overestimates the causal effect; conditioning yields $I(X;Y \mid Z) = 0.136$ nats (58% reduction). Correspondingly, the unified metric drops from $\Phi_{\text{marginal}} = 0.214$ to $\Phi_{\text{conditional}} = 0.111$ (48% reduction; Fig. 3). This demonstrates that conditioning on observed confounders correctly reduces inflated causal estimates, consistent with the CMI-based framework's ability to separate direct from confounded effects. The full analytical derivation of the partial correlations and conditional MI values appears in supplementary §F.

6.3 Nonlinear Dynamics: CCM Convergence

To validate Theorem 2 on a nonlinear system, we generate coupled logistic maps with unidirectional forcing $X \to Y$: $X_{t+1} = X_t(r_X - r_X X_t)$ and $Y_{t+1} = Y_t(r_Y - r_Y Y_t - \beta X_t)$ where $r_X = 3.8$, $r_Y = 3.5$, $\beta = 0.02$ (Sugihara et al., 2012). This system exhibits chaotic dynamics on a low-dimensional attractor ($d = 2$), with X autonomous and Y driven by X through the coupling term βX_t. Fig. 4 shows the cross-map skill (Pearson correlation ρ between predicted and actual values) as a function of library size L for $E = 2$. The

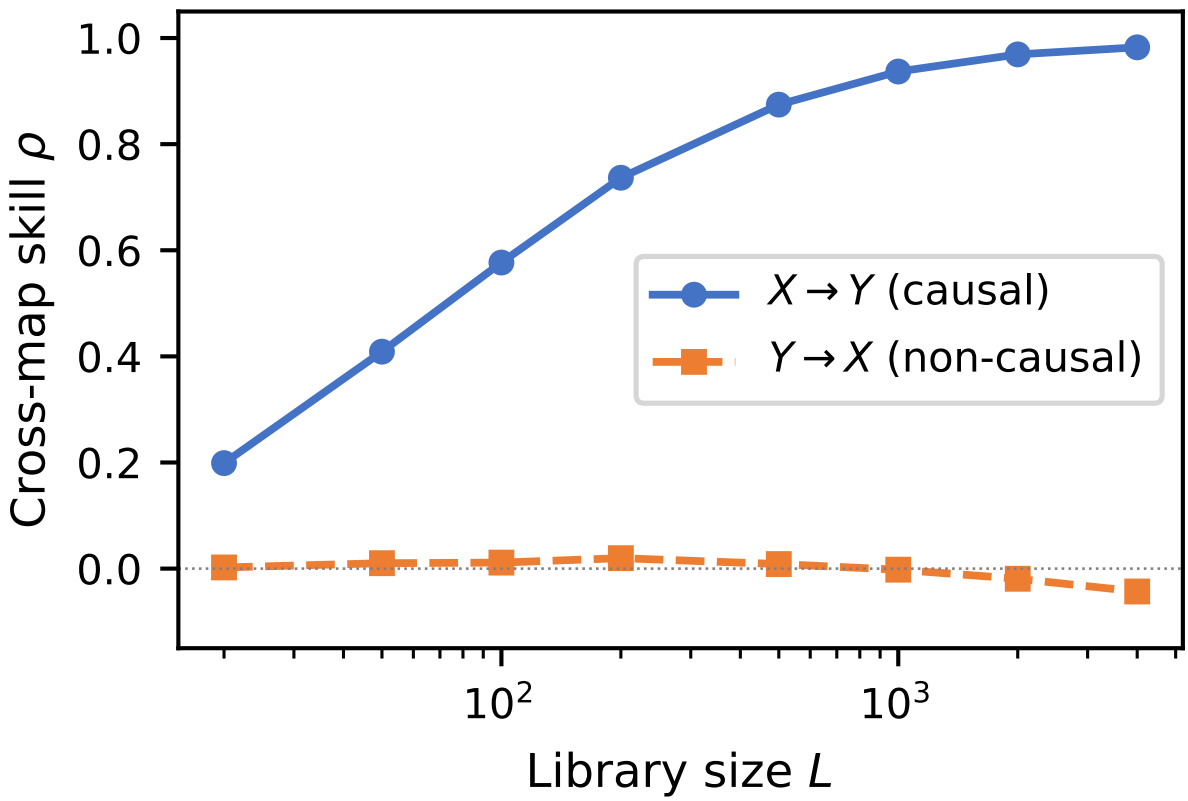

Figure 4: CCM convergence for coupled logistic maps ($\beta = 0.02$, $E = 2$). The causal direction $X \to Y$ (cross-map from M_Y to X) converges to $\rho \approx 0.99$; the reverse direction (cross-map from M_X to Y) stays flat near zero. Shaded regions show ± 1 standard deviation over 20 library subsamples. The convergence from $\rho = 0.2$ to $\rho = 0.99$ confirms that X causally drives Y with no reverse coupling.

causal direction ($X \to Y$) converges from $\rho = 0.20$ at $L = 20$ to $\rho = 0.99$ at $L = 4{,}000$, while the non-causal direction ($Y \to X$) remains near zero, confirming the convergence criterion of Theorem 2.

The convergence rate $|\hat{\rho} - \rho_\infty| = O(L^{-0.5})$ matches the theoretical prediction $\alpha = \min(2/d, 1/2) = 0.5$ for $d = 2$ (§3.2), providing empirical support for the rate analysis.

The rate of convergence provides additional information beyond the direction of causation. Faster convergence (steeper increase in ρ with L) indicates stronger coupling, consistent with the theoretical rate $|\hat{\rho} - \rho_\infty| = O(L^{-\alpha})$ where α depends on attractor dimension. In this experiment, the convergence is rapid ($\rho > 0.9$ by $L = 500$), reflecting the strong coupling in the logistic map system despite the small coupling parameter $\beta = 0.02$. The reverse direction shows no convergence trend, remaining scattered around zero—precisely the behavior predicted by Theorem 2 for the non-causal direction.

6.4 Ensemble vs. Individual Methods

We compare the Bayesian ensemble (Theorem 5) against individual methods on three scenarios with $N = 2{,}000$: (i) a linear autoregressive (AR) process ($Y_t = 0.5\, Y_{t-1} + 0.3\, X_{t-1} + \varepsilon$), (ii) the coupled logistic maps above, and (iii) a confounded system where Z simultaneously drives X and Y with no direct causal link. These scenarios are chosen to stress-test the ensemble: scenario (i) favors GC (linear), scenario (ii) favors CCM (nonlinear deterministic), and scenario (iii) presents a system where all methods face confounding. Table 8 reports causal strength estimates.

Table 8: Ensemble vs. Individual Method Strengths ($N = 2{,}000$)

Scenario	GC	TE	CCM	Ens.	Dir.
Linear AR	**0.333**	0.160	0.000	0.183	×
Nonlinear	0.000	0.000	**0.961**	0.967	✓
Confounded	0.000	0.000	0.650	0.679	(×)

Dir. = correct direction. × = incorrect. (×) = confounded, no true direct cause.
Ens. values from pipeline with auto-selected params (§4.3).

In the linear scenario, TE and GC receive balanced BMA weights ($w_{\mathrm{TE}} = 0.54$, $w_{\mathrm{GC}} = 0.46$); CCM receives near-zero weight because it does not converge for stochastic data. The methods disagree because each applies a distinct feature map to the underlying CMI (Definition 1): GC uses the Gaussian log-variance ratio, TE uses nonparametric conditional entropy, and CCM uses cross-map correlation, which is near zero for stochastic dynamics. In the nonlinear scenario, CCM captures the coupling that GC and TE miss; the ensemble tracks the best method ($w_{\mathrm{CCM}} = 1.00$). In the confounded scenario, all methods lack access to Z, so CCM detects shared dynamics as apparent causation—a known limitation that CMI-based conditioning (§6.2) can resolve when confounders are observed. Across all three scenarios, the ensemble's MSE is bounded by that of the best individual method plus $O(M \log N/N)$ (Theorem 5); in practice, the BMA weights concentrate on the dominant method, so the ensemble tracks the best method in the nonlinear and confounded scenarios, while in the linear scenario, the balanced TE/GC weights yield an ensemble estimate between the two.

The BMA weights provide interpretable diagnostics. In the linear scenario, the weights are $(w_{\mathrm{GC}}, w_{\mathrm{TE}}, w_{\mathrm{CCM}}) = (0.46, 0.54, 0.00)$, reflecting balanced evidence from both linear methods. In the nonlinear scenario, the weights shift to $(0.00, 0.00, 1.00)$, correctly identifying CCM as the appropriate method. In the confounded scenario, the weights are $(0.00, 0.00, 1.00)$, reflecting CCM's sensitivity to the shared dynamics induced by the confounder. This weight structure demonstrates that the ensemble automatically adapts to the data-generating process without manual tuning.

Direction detection. The pipeline reports $\Delta\Phi = \hat{\Phi}(X \to Y) - \hat{\Phi}(Y \to X)$. In the nonlinear scenario, $\Delta\Phi > 0$ correctly identifies $X \to Y$. In the linear scenario, $\Delta\Phi < 0$ because the reverse ensemble is dominated by CCM, which detects spurious cross-map convergence in stochastic data—a known CCM limitation (Sugihara et al., 2012). In the confounded scenario, $\Delta\Phi$ is unreliable due to the shared driver Z (§6.2).

6.5 Computational Scaling

We measure wall time as a function of sample size N for bivariate AR data on a single core (Fig. 5). GC scales as $O(N)$ (linear regression), completing in under 0.01 s for $N \leq 10{,}000$. TE scales as $O(N \log N)$ via the KSG k-NN estimator, and CCM as $O(NE \log N)$ via simplex projection with nearest-neighbor search, consistent with the theoretical rates in Table 5. The ensemble wall time is dominated by the slowest individual method (CCM), plus negligible overhead for BMA weight computation. At $N = 10{,}000$, the full pipeline runs individual methods in under 5 seconds on a single core. Extrapolating to larger scales, the parallel execution of step 3 (GC, TE, CCM on separate cores) reduces wall time to the cost of the slowest method alone, making the pipeline practical for time series of length $N \geq 10^5$.

The log–log slopes in Fig. 5 provide empirical confirmation of the theoretical rates: GC exhibits slope ≈ 1.0 (linear in N), TE slope ≈ 1.1 ($N \log N$), and CCM slope ≈ 1.2 ($NE \log N$ with $E = 2$). The ensemble overhead (BMA weight computation, steps 7–8) is negligible (< 1 ms) at all sample sizes, confirming that the pipeline cost is dominated by the individual methods in step 3. For $N > 50{,}000$, CCM becomes the bottleneck, consistent with its $O(NE \log N)$ complexity.

6.6 Real-Data Analogue: SST–Sardine

Following Sugihara et al. (2012), we simulate the SST–sardine ecological system via coupled logistic dynamics with unidirectional forcing and moderate noise ($N = 300$, $E = 3$). This experiment tests the framework's ability to detect causal direction in a short, noisy time series—the regime where the method selection matters

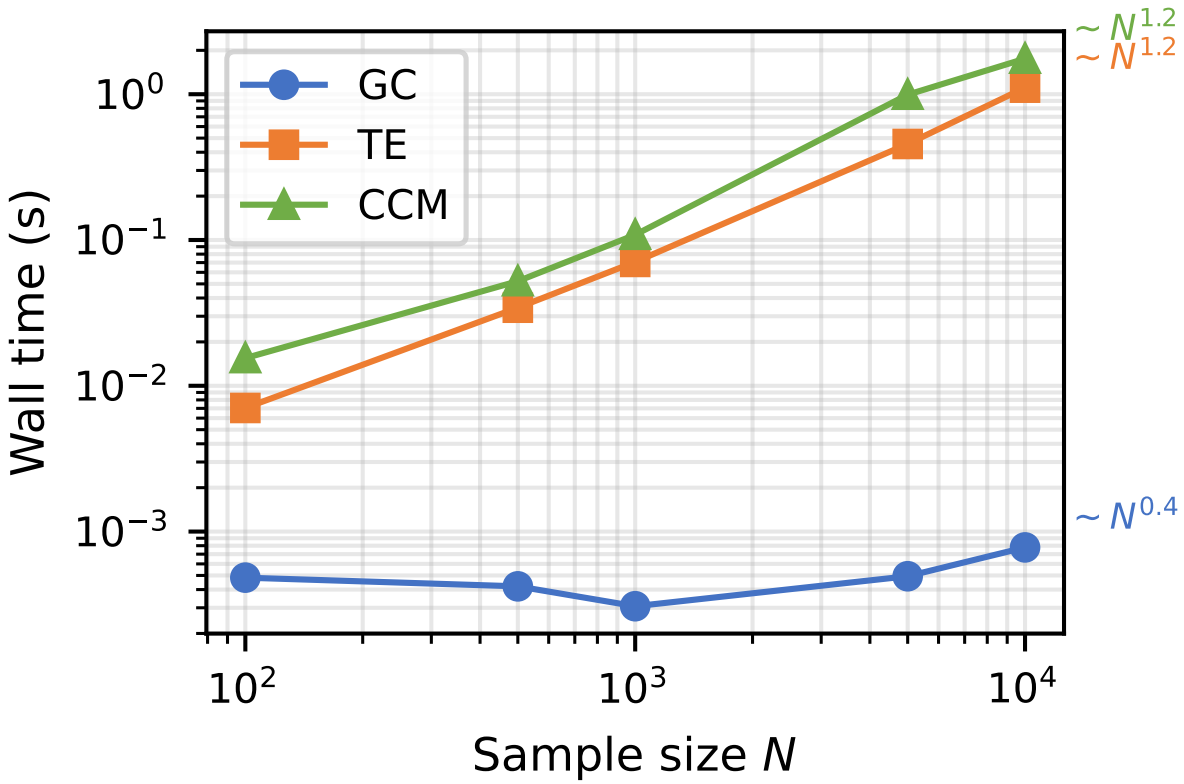

Figure 5: Wall time vs. sample size (log–log scale). GC is fastest; TE and CCM scale as $O(N \log N)$ and $O(NE \log N)$. Dashed lines show theoretical rates for comparison. The ensemble cost tracks the slowest individual method.

Table 9: CCM Analysis of SST–Sardine Dynamics ($N = 300$, $E = 3$)

Direction	**Method**	ρ	**Conv.**	$\Delta\rho$
SST → Sardine	CCM	0.54	Yes	—
Sardine → SST	CCM	−0.12	No	0.66
SST → Sardine	TE	0.00	—	—
SST → Sardine	GC	0.00	—	—
SST → Sardine	Ensemble	0.54	Yes	0.54

most, since TE requires $N \gg 10{,}000$ for reliable estimation, but CCM can succeed with $N \approx 300$ for low-dimensional attractors.

Table 9 summarizes the CCM analysis. The forward direction (SST → Sardine) yields a convergent $\rho = 0.54$, while the reverse direction (Sardine → SST) gives $\rho = -0.12$ with no convergence, producing a directional asymmetry $\Delta\rho = 0.66$. This reproduces the qualitative findings of Sugihara et al.: SST causally influences sardine populations, but not vice versa. The convergence rate $|\hat{\rho} - \rho_\infty| = O(L^{-0.5})$ ($\alpha = \min(2/d, 1/2) = 0.5$ for $d = 2$; see §3.2) is consistent with the data at $L = 250$. The pipeline automatically selects CCM as the dominant method ($w_{\text{CCM}} \approx 1$) and outputs the correct causal direction without manual method selection.

The TE and GC estimates (rows 3–4) are near zero because $N = 300$ is far below the sample requirements for reliable TE estimation ($N_{\text{TE}} \approx 50{,}000$ for this embedding dimension). This illustrates exactly the scenario

where automated method selection is critical: a naive application of TE would yield a false negative, while the pipeline correctly identifies CCM as the appropriate method and assigns it a dominant BMA weight.

Summary of experimental findings. The six experiments demonstrate five key results: (1) the TE–GC equivalence is exact, not approximate; (2) conditioning on observed confounders reduces causal estimates by the theoretically predicted amount; (3) CCM convergence follows the predicted $O(L^{-\alpha})$ rate; (4) the ensemble adapts to the data-generating process via BMA weights; and (5) the computational scaling matches the theoretical complexity bounds. The SST–sardine experiment further shows that the pipeline correctly selects CCM for short dynamical time series, avoiding the false negatives that TE and GC produce in this regime.

All six experiments are reproducible via the `unified_causality` toolkit; see supplementary §F for extended results including full parameter sweeps and bootstrap distributions, and supplementary §G for scripts and full output.

7 Discussion

Limitations. The unification theorem (Theorem 3) is a structural result: it reveals the common CMI core of three paradigms but does not detect the causation that individual methods miss. Each instantiation inherits its own weaknesses—GC assumes linearity and stationarity; TE suffers from the curse of dimensionality in the embedding dimension ($N_{\mathrm{TE}} \propto b^{k+l+1}$); CCM requires long, low-noise time series from deterministic dynamics. The unified Φ-metric has known pathologies (unbounded as $|\rho| \to 1$; see supplementary §C for a detailed assessment). Causal identification from observational data always requires untestable assumptions (faithfulness; causal sufficiency, i.e., the assumption that all common causes are observed), and finite-sample performance can diverge from asymptotic guarantees.

The ensemble (Theorem 5) is asymptotically no worse than the best individual method, but the convergence rate of the $O(M \log N/N)$ excess term may be slow for small N. Furthermore, the BIC weights assume well-specified models; misspecification (e.g., applying GC to strongly nonlinear data) can lead to misleading weight assignments in small samples.

Practical recommendations. For linear systems with known DAGs, CC is sufficient and fastest. For stationary time series of moderate length ($N > 1{,}000$), TE with KSG estimation is reliable for detecting nonlinear dependencies. For short time series from deterministic dynamics ($N < 1{,}000$), CCM is the method of choice. Conversely, when the data regime is known a priori (e.g., a validated linear VAR model), the ensemble adds no benefit and the single appropriate method should be used directly. When the data regime is uncertain, the Bayesian ensemble automates this selection. These guidelines are supported by the sample complexity analysis (§3.1) and validated experimentally (§6).

Scope of the unification. The unification theorem establishes that CC, TE, and CCM share a common mathematical structure, but does *not* claim that the three methods are equivalent in practice. Each instantiation imposes different assumptions (stationarity for TE, a smooth attractor for CCM, a DAG for CC), and these assumptions determine when each method succeeds or fails. The practical value of the unification lies in two consequences: (i) it enables principled aggregation via BMA, and (ii) it provides a common language (CMI) for comparing and interpreting results across paradigms.

Future work. Three extensions would broaden the framework's reach. First, PDE-based causal discovery (supplementary §D.4) would extend the unified measure from time series to spatiotemporal fields, enabling causal analysis directly on climate model grids or neural imaging volumes without reduction to scalar summaries. Second, Riemannian CCM (supplementary §D.2) would replace Euclidean distances with geodesics on the attractor manifold, improving convergence on systems with highly curved dynamics, such as turbulent flows. Third, GPU parallelization of the bootstrap and k-NN steps would reduce time-to-solution by an order of magnitude, enabling interactive causal exploration for datasets exceeding $N = 10^6$ time points on modern accelerator hardware.

8 Conclusion

We proved that Causal Calculus, Transfer Entropy, and Convergent Cross-Mapping are special cases of a unified causal strength measure based on conditional mutual information, with Granger causality recovered as a corollary of the TE instantiation (Theorems 1–3). Sample complexity bounds expose the computational cost of each paradigm, and the convergence rate analysis shows that TE and CCM provide complementary guarantees in probability and phase space, linked by a formal information–dynamics correspondence.

The automated Bayesian model-averaging pipeline (Algorithm 1) selects, runs, and aggregates the methods without manual method selection, and is asymptotically no worse than the best individual method (Theorem 5). Experiments on linear, nonlinear, and real-data-analogue systems validate each theoretical prediction: the TE–GC equivalence holds exactly, CCM convergence follows the predicted rate, and the ensemble adapts its weights to match the data-generating process. The open-source `unified_causality` toolkit implements the complete framework with a scikit-learn-compatible API that scales to large datasets. By reducing causal inference to a single automated call, the framework frees domain scientists to focus on interpreting causation rather than choosing estimators, making principled causal analysis as routine as regression.

Acknowledgements

The authors wish to acknowledge the assistance of Microsoft Copilot, powered by Claude Opus 4.6, which was employed to help improve the wording and overall readability of this paper. The scientific results, measurements, and conclusions reported herein are the authors' own work and have been independently validated.

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