UNSUPERVISED LEARNING OF CAUSAL RELATIONSHIPS FROM UNSTRUCTURED DATA

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ABSTRACT

Endowing deep neural networks with the ability to reason about cause and effect would be an important step to make them more robust and interpretable. In this work we propose a variational framework that allows deep networks to learn latent variables and their causal relationships from unstructured data, with no supervision, or labeled interventions. Starting from an abstract Structural Equation Model (SEM), we show that maximizing its posterior probability yields a similar construction to a Variational Auto-Encoder (VAE), but with a structured prior coupled by non-linear equations. This prior represents an interpretable SEM with learnable parameters (such as a physical model or dependence structure), which can be fitted to data while simultaneously learning the latent variables. Unfortunately, computing KL-divergences with this non-linear prior is intractable. We show how linearizing arbitrary SEMs via back-propagation produces local non-isotropic Gaussian priors, for which the KL-divergences can be computed efficiently and differentiably. We propose two versions, one for IID data (such as images) which detects related causal variables within a sample, and one for non-IID data (such as video) which detects variables that are also related over time. Our proposal is complementary to causal discovery techniques, which assume given variables, and instead discovers both variables and their causal relationships. We experiment with recovering causal models from images, and learning temporal relations based on the Super Mario Bros videogame.

1 INTRODUCTION

Human reasoning and decision-making is often underpinned by cause and effect: we take actions to achieve a desired effect, or reason that events would have happened differently had we acted a certain way – or if conditions had been different. Similarly, scientific inquiry uses the same tools, albeit more formalized, to build knowledge about the world and how our society can affect it (Popper, 1962). When building algorithms that automatically build statistical models of the world, as is common in machine learning practice, it would then be desirable to imbue them with similar inductive priors about cause and effect (Glymour et al., 2016). In addition to being more robust than statistical models which only characterize the observational distribution (Peters et al., 2017), they would allow reasoning about changing conditions outside the observed distribution (e.g. counterfactual reasoning). They would also allow communicating their inner workings more effectively – allowing us to ask "why" a given conclusion was reached, much in the same way that we do in scientific communication.

Despite still being actively researched, there is now a mature body of work on understanding whether two or more variables are related as cause and effect (Peters et al., 2017). Many techniques assume that the variables are given, and concern themselves with finding relationship between them (Spirtes & Glymour, 1991; Chickering, 2003; Lorch et al., 2021). On the other hand, an advantage of modern deep neural networks is that they learn intermediate representations that do not have to be manually labeled (Yosinski et al., 2015), and effective models can be trained without supervision (Kingma & Welling, 2014). An important question then arises: can a deep network simultaneously discover latent variables in the data and establish cause-effect relationships between them?

We focus on learning Additive Noise Models (ANM) with Gaussian noise, which are identifiable (i.e. causal directions are distinguishable) as long as the functions relating the variables of interest are *not* linear (Hoyer et al., 2008). This model fits well a variational learning framework, and so we are able

to derive an analogue of a Variational Auto-Encoder (VAE) (Kingma & Welling, 2014) where the prior, rather than being an uninformative Gaussian, corresponds exactly to the ANM. When the ANM is linear with Gaussian noise, the joint probability of the variables also becomes Gaussian, and it is easy to perform variational inference. The dependencies between variables will then be expressed in the covariance matrix's sparsity structure. However, as mentioned earlier to make the causal directions identifiable the model *cannot* be linear (Hoyer et al., 2008). We resolve this difficulty by learning models that are locally linear, but globally non-linear. This approach affords the full generality of a non-linear ANM, with the simplicity of variational inference on Gaussian models.

In summary, our contributions are:

- A rigorous derivation of the variational Evidence Lower Bound (ELBO) of an Additive Noise Model (ANM), allowing efficient inference of Structural Equation Models (SEM) with deep networks.
- A linearization method leveraging automatic differentiation to construct a local Gaussian approximation of arbitrary non-linear ANMs.
- A temporally-aware specialization of the causal ANM that encodes causal directions implicit in the arrow-of-time and is suitable for high-dimensional time series data such as video.
- Experiments demonstrating that the proposed method is able to fit latent variables with a dependence structure in high-dimensional data, namely a synthetic image dataset and video game based data.

2 Related Work

Our work lies on the intersection of causality, variational inference, representation learning, and high-dimensional unstructured input domains.

Causal inference deals with determining the causes and effects from data. Causal discovery methods generally focus on recovering the causal graph responsible for generating the observed data, e.g. Spirtes & Glymour (1991); Chickering (2003) (for an overview of methods in see Peters et al. (2017)). However, these methods are largely applied to structured datasets such as medical (Brooks-Gunn et al., 1992; Sachs et al., 2005; Louizos et al., 2017) or economics data LaLonde (1986) where the observed variables are provided by domain specialists. In contrast, we focus on unstructured data where the variables are not provided *a priori*.

Variational inference is a way of performing inference by solving an optimisation problem. A popular instance is the Variational Auto-Encoder (VAE) (Kingma & Welling, 2014) which aims to extract a useful latent representation of the data by encoding and decoding it back. Traditionally the VAE prior is assumed to be an isotropic Gaussian distribution and the aim is to extract independent latent variables such as in the β-VAE (Higgins et al., 2016b) and FactorVAE (Kim & Mnih, 2018). There are works which use hierarchical priors such as iteratively conditioning each variable on its preceding variable in the Ladder-VAE (Sønderby et al., 2016) and conditioning each variable on all its predecessors in NVAE (Vahdat & Kautz, 2020) and VDVAE (Child, 2021). We also use a prior conditioning each variable on its predecessors but this comes as a natural consequence of basing our prior on a structural equation model (SEM).

Recently there has been a growing interest in representation learning based on causal principles. For instance, the CausalVAE (Yang et al., 2021) learns independent latent variables which are then composed to form causal relationships, however they only consider linear relationships between variables. Other works use different approaches to VAEs for causal learning such as the CausalGAN (Kocaoglu et al., 2018) which use generative adversarial networks. Yet another line of work focuses on modelling object dynamics from video such as Li et al. (2020), however they use specialised modules for detecting keypoints and future prediction. Another line of work uses graph neural networks to infer an interaction graph such as Kipf et al. (2018); Löwe et al. (2022), but they do not deal with image or video data. Lippe et al. (2022) focus on causal learning with the knowledge of interventions, whereas we assume no such knowledge. Another line of work such as Lachapelle et al. (2022) and the iVAE (Khemakhem et al., 2020) uses non-linear Independent Component Analysis theory. Locatello et al. (2020) explore using a small number of labeled examples for learning. Walker et al. (2021) use a VQ-VAE for video future prediction using a hierarchical prior but do not focus on causal relationships.

3 BACKGROUND

In this section, we will give a self-contained overview of several results from variational and causal inference that we build upon. While they are not new, bringing them together under one formulation offers new insights and challenges, which we solve in sec. 4.

Our goal is to fit a distribution $p(x)$, defined over an input space $x \in \mathbb{R}^m$, to an empirical distribution $\hat{p}(x)$ composed of finite samples, by choosing the optimal $p \in \mathcal{P}$ out of a set of candidate distributions $\mathcal{P}$ (e.g. parameterized by a neural network). We do this by minimizing their KL-divergence D_x computed over x, or equivalently maximizing the expected log-likelihood of p over the dataset $\hat{p}$:

$$p^* = \arg\min_{p \in \mathcal{P}} D_x(\hat{p}(x)||p(x)) = \arg\max_{p \in \mathcal{P}} \mathbb{E}_{x \sim \hat{p}(x)}[\ln p(x)]. \tag{1}$$

We now introduce a set of latent variables $z \in \mathbb{R}^d$, which we can marginalize to compute

$$p(x) = \int p(z)p(x|z)\mathrm{d}z, \tag{2}$$

in terms of a conditional distribution $p(x|z)$ and a "prior" distribution over latents $p(z)$. In a standard VAE, this prior is an isotropic Gaussian distribution (Kingma & Welling, 2014), while other structured priors are possible (Sønderby et al., 2016; Vahdat & Kautz, 2020; Tomczak & Welling, 2018). In this work, however, we will define it as a Structural Equation Model (SEM) (Pearl, 2009) (section 3.2).

3.1 VARIATIONAL INFERENCE

We can now apply standard tools of variational inference (Bishop, 2006, Ch. 10) to eq. 1 and replace the intractable marginalization (eq. 2) with an optimization of $q \in \mathcal{Q}$ over a variational family of distributions $\mathcal{Q}$ (in essence, training an additional neural network q). Eq. 1, when marginalized (eq. 2) is equivalent to (Kingma & Welling, 2014):

$$p^* = \arg\max_{p \in \mathcal{P},\, q \in \mathcal{Q}} \mathop{\mathbb{E}}_{x \sim \hat{p}(x)} \left[\mathop{\mathbb{E}}_{z \sim q(z|x)} [\ln p(x|z)] - D_z\left(q(z|x)||p(z)\right) \right]. \tag{3}$$

The first term in eq. 3 amounts to a reconstruction error, and the second term matches the latent variables to the prior. In practice, $q(z|x)$ and $p(x|z)$ in eq. 3 are often defined as Gaussian distributions parameterized by neural networks. These are the functions $\mu_q(x) \in \mathbb{R}^d$ and $\Sigma_q(x) \in \mathbb{R}^{d \times d}$ for the encoder q, and $\mu_p(z) \in \mathbb{R}^d$ and $\sigma_p(z) \in \mathbb{R}^d$ for the decoder p, which parameterize the means and covariances of the distributions:

$$q(z|x) = \mathcal{N}(z|\mu_q(x), \Sigma_q(x)), \qquad p(x|z) = \mathcal{N}(x|\mu_p(z), \mathrm{diag}(\sigma_p(z))).$$

The KL-divergence between prior $p(z)$ and variational posterior $q(z|x)$ can be computed in closed form when both are Gaussians. Note that the encoder usually outputs a diagonal covariance matrix (motivated by the fact that an isotropic prior is also diagonal), but here we allow it to output full covariances $\Sigma_q(x)$, which will be important later (sec. 4).

3.2 STRUCTURAL EQUATION MODEL

We now consider a set of variables y, which have a dependency structure defined by a directed acyclic graph (DAG) G (i.e. there is an edge $(i \to j) \in G$ if y_i is required to compute y_j). Additionally, the generation process for each variable y_i can be described by a sequence of non-linear equations:

$$y_i = f_i(y_{\mathrm{pa}_G(i)}) + n_i, \tag{4}$$

where $f_i : \mathbb{R}^{|\mathrm{pa}_G(i)|} \mapsto \mathbb{R}^1$ is an arbitrary deterministic function, $\mathrm{pa}_G(i)$ denotes the indices of parent nodes of i in G, and $n_i \sim \mathcal{N}(n_i|0, \sigma_i^2)$ is an independent zero-mean noise variable, assumed to be Gaussian. This represents a Structural Equation Model (SEM), more specifically an Additive Noise Model (ANM) (Peters et al., 2017, Ch. 4.1.4) with Gaussian noise, which has the joint probability:

$$p(y) = \prod_{i=1}^{d} p_i(y_i \,|\, y_{\mathrm{pa}(i)}) = \prod_{i=1}^{d} \mathcal{N}(y_i - f_i(y_{\mathrm{pa}(i)}) \,|\, 0, \sigma_i^2). \tag{5}$$

Practical methods for causal learning with ANMs typically assume the variables y are observed, and are concerned with recovering the true causal graph G (and sometimes the functions f) that generated the data (Hoyer et al., 2008; Peters et al., 2017).

3.2.1 SCORE-BASED MODEL SELECTION

The formulation so far has assumed that the causal graph G, which encodes all the dependencies between variables, is given. We can, however, make use of a result by Nowzohour & Bühlmann (2016) that shows that a penalized likelihood score can be used to select between different models $p^*_G(y)$ (each fit to an empirical distribution $\hat{p}(y)$), with each assuming a different graph $G \in \mathcal{G}$ (e.g. out of all graphs with up to d nodes). We thus select the graph that has the maximum score:

$$G^* = \arg\max_{G \in \mathcal{G}} \frac{1}{s} \sum_{y \sim \hat{p}(y)}^{s} \ln p^*_G(y) - \frac{|G|}{\ln s}, \tag{6}$$

with s the number of samples, and $|G|$ the number of edges of G. This method finds the true causal graph when the causal dependencies in the ANM are all non-linear (Nowzohour & Bühlmann, 2016).

4 METHOD

4.1 VARIATIONAL INFERENCE WITH A CAUSAL PRIOR

The previous exposition suggests a natural way to simultaneously learn latent variables and fit a causal model: use the ANM (eq. 5) as the prior in the variational optimization problem (eq. 3), by setting $y \equiv z$. This amounts to assuming that the latent variables z have a dependency structure defined by a DAG G, and are generated sequentially by application of the non-linear functions f_i corrupted by Gaussian noise n_i. Model selection (i.e. finding the optimal graph G) can then be done by the score-based search of sec. 3.2.1. Note that this model reduces to a VAE for a DAG with no edges and thus null functions f_i:

$$\forall i : \text{pa}(i) = \emptyset \Rightarrow z_i = n_i \text{ (reduction to standard VAE)} \tag{7}$$

At a high level, the same tools used to train a VAE should be applicable in this new setting. However, the ANM is only identifiable (i.e. the true causal directions can be recovered) if the f_i are non-linear (Hoyer et al., 2008), and this makes computing the KL-divergence in eq. 3 intractable, since it is no longer defined in closed form. We will resolve this difficulty by local linearization (sec. 4.4), although the model will still be globally non-linear to ensure identifiability.

One major difference from the exposition by Nowzohour and Bühlmann is that they propose using a non-parametric fitting method over known variables x, while we want to simultaneously recover the causal structure and latent variables z (e.g. unknown parameters of objects depicted in images), which must be estimated from inputs x (e.g. raw pixels). Another difference is that their procedure is computationally expensive, as it entails enumerating all graphs $G \in \mathcal{G}$ explicitly. However, given the expressiveness of deep neural network models, in sec. 4.2 we will show how we can replace this search with a simpler model fitting procedure.

4.2 MAXIMAL DAG

For the purposes of fitting the model G and f to observed data x, we will consider a simplification where we take all ancestors of a variable z_i to be its parents $\text{pa}(i)$, i.e. we replace G with the full DAG with edges $\{i \to j : i < j, i, j = 1, \ldots, d\}$. The following proposition shows that this will be able to model any underlying SEM, although some of the independence relations will have to be modeled by the learnable edge probabilities described in sec. 4.5.

Proposition 1. *The set of all SEMs $\mathcal{S} = \{(z_i = f_i(z_{pa_G(i)}))_{i=1}^d \,|\, \forall G, f\}$ with arbitrary DAGs G and probabilistic functions f is contained within the set $\mathcal{S}^\Omega = \{(z_i = f_i(z_{1,\ldots,i-1}))_{i=1}^d \,|\, \forall f\}$, up to reorderings of the variables z.*

Proof. See Appendix A. □

Prop. 1 says that, as long as the function class of f is expressive enough (as is usually the case with deep networks (Yosinski et al., 2015)), we can find an equivalent SEM using a fixed maximal DAG G^Ω with edges $\{i \to j : i < j, i, j = 1, \ldots, d\}$. This simplifies the exposition in the following sections and provides justification for the approximation in sec. 4.5.

4.3 PRIOR PROBABILITY FOR LINEAR SEMS

In the simple case when all functions f_i of the ANM are linear, the resulting joint probability must be Gaussian, as it is a linear combination of independent Gaussian noise variables n_i (eq. 4, recalling that $y \equiv z$). However, we need to compute its precise form for general linear ANMs.

Theorem 2. *Consider a linear ANM defined as $z_i = a_i^T z_{1,\ldots,i-1} + b_i + n_i$, with $a_i \in \mathbb{R}^{i-1}$, $b_i \in \mathbb{R}$ and $n_i \sim \mathcal{N}(n_i|0, \sigma_i^2)$ for $i = 1, \ldots, d$. Missing edges in the causal graph can be represented as zeros in a_i. Then the ANM's joint probability is given by $p(z) = \mathcal{N}(z \mid \mu, \Sigma)$ with*

$$\mu = \left(\prod_{i=d}^{2} A_i\right) b, \quad \Sigma = \left(\prod_{i=d}^{2} A_i\right) \operatorname*{diag}_{i=1,\ldots,d}(\sigma_i^2) \left(\prod_{i=d}^{2} A_i\right)^T, \tag{8}$$

$$A_i = \begin{bmatrix} I_{(i-1)\times(i-1)} & O_{i-1} & O_{(i-1)\times(d-i)} \\ a_i^T & 1 & O_{d-i}^T \\ O_{(d-i)\times(i-1)} & O_{d-i} & I_{(d-i)\times(d-i)} \end{bmatrix}, \quad b = \begin{bmatrix} b_1 \\ \vdots \\ b_d \end{bmatrix},$$

where $I_{k\times k}$ denotes an identity matrix, while O_k and $O_{k\times l}$ denote a zero column vector and matrix.

Proof. See Appendix B. □

The process in Theorem 2 can be interpreted as a form of mean and covariance propagation: at each stage the ANM applies a linear transformation to the mean and covariance from the previous stage. The matrix $\prod_{i=d}^{2} A_i$ is a lower-triangular matrix representing the edge strengths from parent to child nodes in G, obtained from the SEM. This linear transformation is then applied to the SEM biases b to obtain the total mean μ, as well as to the SEM noise variances σ_i^2 to obtain the total covariance Σ. For identifiability, however, we must generalize this process to non-linear ANMs, which we do next.

4.4 PRIOR PROBABILITY FOR NON-LINEAR SEMS

Our approach to deal with non-linear ANMs is to linearize them around a pivot point z°. Due to Taylor's theorem this approximation will be accurate for a sufficiently small neighborhood (Nocedal & Wright, 1999, Ch. 1). The ANM's joint probability $p(z)$ will then be Gaussian by Theorem 2.

Theorem 3. *The best linear approximation (in the least-squares sense) of an ANM $z_i = f_i(z_{1,\ldots,i-1}) + n_i$ (eq. 4, with missing edges in the causal graph corresponding to ignored inputs in f_i), around a pivot point z°, is given by eq. 8 (Theorem 2) with*

$$a_i = \left.\frac{\partial f_i(z_{1,\ldots,i-1})}{\partial z_{1,\ldots,i-1}}\right|_{z_{1,\ldots,i-1}=z^\circ_{1,\ldots,i-1}} \quad \text{and} \quad b_i = f_i(z^\circ_{1,\ldots,i-1}) - a_i^T z^\circ_{1,\ldots,i-1}. \tag{9}$$

Proof. See Appendix C. □

The advantage afforded by Theorem 3 is that the ANM's joint probability $p(z)$ is locally Gaussian, and we can compute its parameters by mean and covariance propagation (eq. 8). Another advantage is that, in the context of training deep networks, one can use automatic differentiation (back-propagation) to compute eq. 9 for arbitrary functions f_i, including very expressive ones such as multi-layer perceptrons (MLP). Since this locally-linear SEM is represented as an explicit Gaussian distribution, the objective's KL-divergence (eq. 3) can be computed in closed form (Kingma & Welling, 2014).

4.5 GRAPH SEARCH VIA SPARSITY

To efficiently search for the graphs in eq. 6, we use Proposition 1 to justify using a fixed maximal graph G^Ω to learn a *single* SEM $p_f(z)$ (where we make explicit the dependence of $p(z)$ on the learned causal functions f_i, c.f. eq. 4). This is in contrast to the previously-proposed technique of enumerating all graphs $G \in \mathcal{G}$ and learning a *different* $p_{f,G}(z)$ for each G (Nowzohour & Bühlmann, 2016). We define the graph of dependencies:

Definition 4. *We define the **implicit dependency graph** $G(f)$ as the graph with d nodes, and each edge $i \to j$ exists if $f_j(z_{1,\ldots,j-1})$ depends on its ith input.*

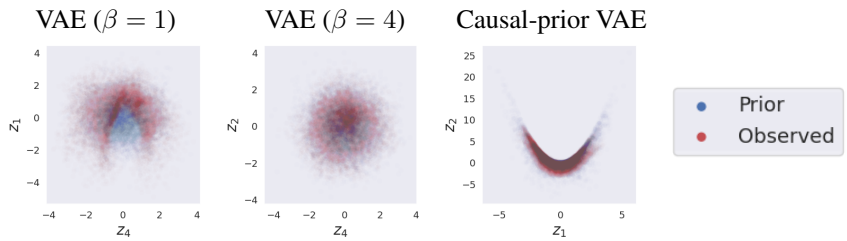

Figure 1: Samples from the observed and prior distributions for different VAEs, showing that the distributions match only for the $\beta = 4$ and the causal-prior VAEs. Only the causal-prior VAE recovers the underlying causal structure that relates the latent variables, a parabola.

We can then define the overall objective (from eq. 6 and eq. 3) as

$$p^* = \underset{p \in \mathcal{P},\, q \in \mathcal{Q},\, f}{\arg\max} \frac{1}{s} \sum_{x \sim \hat{p}(z)}^{s} \left[\mathop{\mathbb{E}}_{z \sim q(z|x)} [\ln p(x|z)] - D_z \left(q(z|x) || p_f(z) \right) \right] - \frac{|G(f)|}{\ln s}. \tag{10}$$

To approximate the $|G(f)|$ term that counts the edges of the graph $G(f)$, we introduce edge probabilities $p_{i \to j}$ denoting the probability that an edge from node i to j exists, which allows us to write $|G(f)| = \sum_{j, i<j} p_{i \to j}$ (i.e. for binary probabilities, this recovers the exact edge count). We define each $p_{i \to j}$ as a binary Gumbel-Softmax distribution (Jang et al. (2017), which is suitable for gradient-based optimization. The edge probabilities mask the inputs of the SEM's functions $f_j(z_1, \ldots, z_{j-1})$, as $f_j(p_{1 \to j} z_1, \ldots, p_{j-1 \to j} z_{j-1})$. During model evaluation we can sample binary edge probabilities $p_{i \to j} \in \{0, 1\}$, producing a discrete graph G.

We can thus use standard stochastic gradient methods to optimize eq. 10 and obtain an encoder q, decoder p, and SEM defined by f and $p_{i \to j}$, the latter of which models well-defined causal directions (as long as the underlying functions are non-linear) and reflects independence relations in the data.

4.6 Identifiability

Hoyer et al. (2008) prove that an additive noise model with Gaussian noise densities and non-linear functions does not admit a backward model in the generic case, and demonstrate experimentally that as long as the functions are sufficiently non-linear the causal direction is identifiable. This supports the identifiability of the causal-prior VAE model (Section 5.1). Peters et al. (2013) also show that the causal direction of a full temporal graph without instantaneous effects is identifiable. This justifies our results in Section 5.2, as the learned graph does not contain instantaneous effects.

5 Experiments

In this section we validate our method on two experiments: the first one learning atemporal variables and the second one learning time-varying variables. In the atemporal experiment (Section 5.1) we show that our method correctly recovers the positions of a shape placed on a parabola given a fixed quadratic prior. In the time-varying experiment we show that our method correctly recovers the positions of a moving character and their relationships over time, using a learnable linear prior.

5.1 Learning atemporal causal relations

In this section we demonstrate the method's ability to learn causal relationships that are not time dependent. We use a dataset of images of oval shapes at different rotations and scales, placed at positions that follow a parabolic arc $y = x^2 + n$ (with noise n). We thus have a causal graph with a single edge $x \to y$. We train our causal-prior VAE with a 3-layer MLP and a parabolic prior (see Appendix D for details). We also train a high-β and low-β VAEs for comparison (where β denotes the multiplicative factor of the KL divergence as in (Higgins et al., 2016a)).

Latent space visualisation. In Figure 1 we show the prior (blue) and the predicted distribution (red) for the low-β VAE, the high-β VAE, and our causal-prior VAE. For the high-β VAE (center) the

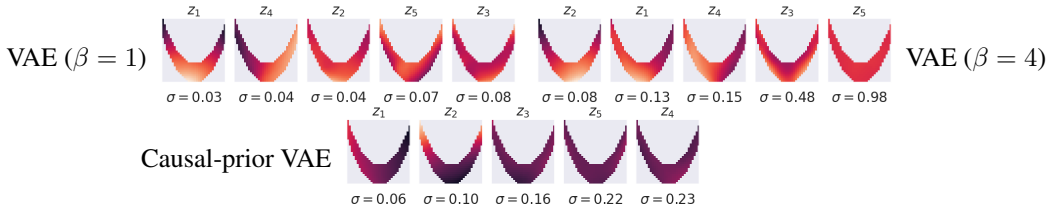

Figure 2: Latent response to the object's position for different VAEs (higher values are brighter). The $\beta = 4$ and $\beta = 1$ VAEs have entangled responses (although it is less entangled for $\beta = 1$), while the causal-prior VAE correctly disentangles the object's horizontal and vertical positions.

two distributions match, but the latent variables are entangled (i.e. both follow an isotropic Gaussian distribution), and so do not reflect the underlying parabolic relationship between the variables that generate the data ($y = x^2 + n$). For the low-β VAE (left), although the observed variables recover the underlying parabolic shape (red), up to a vertical reflection of the coordinates, this distribution does not match the prior at all (blue), since it is constrained to be Gaussian. As such, this generative model $p(x)$ (eq. 2) cannot generate samples that respect the causal relationships in the empirical data distribution. For our causal-prior VAE (right), the two distributions match and both follow the underlying noisy parabolic equation. Our model can thus be used as a generator $p(x)$ that reproduces the true causal structure of the data, a capability that we will explore next in more detail.

Latent response to position. Figure 2 shows for different VAEs the value of each latent variable as the position of the shape in the input image is varied, averaged over different rotations and scales. The variables are ordered by their standard deviation (σ). The goal is to assess how sensitive each variable is to the depicted shape's position. For the causal-prior VAE, the variable z_1 clearly corresponds to the shape's x position (with values linearly increasing towards the left), and variable z_2 to the y position (with values increasing towards the top), while other variables show minimal response. For the high-β VAE the position is entangled across several variables; for the low-β VAE the variables z_4 and z_1 correspond approximately to shape's x and y position, but there is still significant entanglement with the other variables, which are also highly sensitive to the shape's position.

Latent noise traversal. In the first and third columns of Figure 3, we show grids of images decoded by each method, obtained by taking one sample and varying the noise n_i of the two latent variables z_i (see eq. 4) that best correspond to horizontal and vertical position. In the first column, decoded images are color-coded by their horizontal position. Since the positions of shapes in this grid are difficult to compare, the second column shows the same images but superimposed, which reveals the underlying parabolic structure of the data. The third column shows the same grid of decoded images, color-coded by vertical position, while the fourth shows them superimposed. While all methods seem to generate images following roughly the parabolic data distribution, we can observe that in both β-VAE configurations the shapes' positions are entangled (i.e. vary jointly) with their rotation and scale, while the same is not true for the proposed causal-prior VAE. It is interesting to note that in the later case, the noise n_1 (corresponding to variable z_1) does not map directly to the shape's vertical position (as observed for the β-VAE), but rather expresses its offset from the parabola, according to $z_1 = z_2^2 + n_1$. In the bottom-right panel, the red tint of images generated from positive noise offsets ($n_1 > 0$) is visible above the parabola, and the blue tint of negative offsets is visible below.

5.2 Learning temporal causal relations

We now evaluate our method on temporal data, namely short videos. We apply the encoder and decoder independently to each frame, and append an encoded background frame to the the decoder's input (to allow the latent variables to ignore background/time-invariant appearance). The SEM only contains edges in the direction of the arrow of time (see Appendix E for details). We create a dataset based on the Super Mario Bros video game depicting an object moving with linear motion in different directions, at different speeds, and on varied backgrounds. Three frames are observed, with the object's coordinates (x_i, y_i) for $i \in \{1, 2\}$ sampled uniformly from $[7, 12]$, and the third obeying $x_3 = 2x_2 - x_1, y_3 = 2y_2 - y_1$. We train our method with a linear prior, and otherwise similarly to Sec. 5.1. (see Appendix E for details).

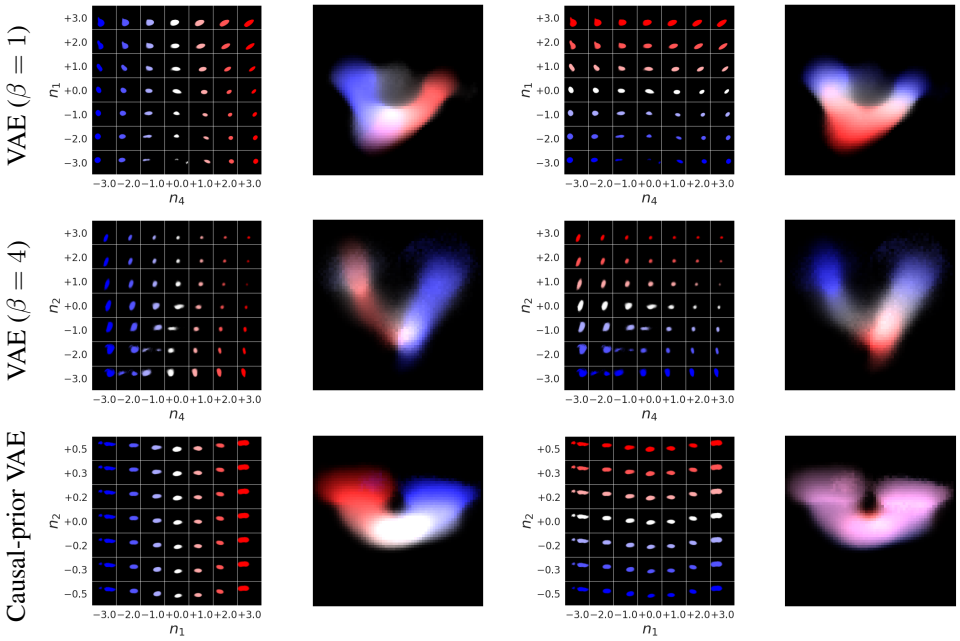

Figure 3: Reconstructed images (as a 2D grid and as superimposed images) as latent noise values are traversed at regular intervals. For the $\beta = 1$ and $\beta = 4$ VAEs the depicted shape's position is entangled with its rotation and scale, while for the causal-prior VAE the horizontal position and vertical offset from the parabola are disentangled correctly.

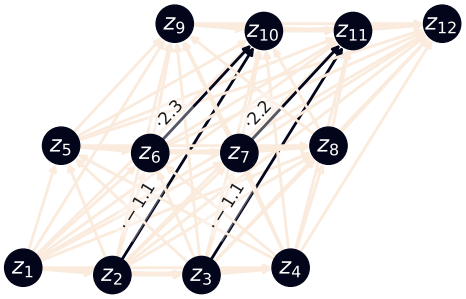

Figure 4: Learned graph edges and mechanisms relating the latent variables, recovering the data generation process up to a scaling factor.

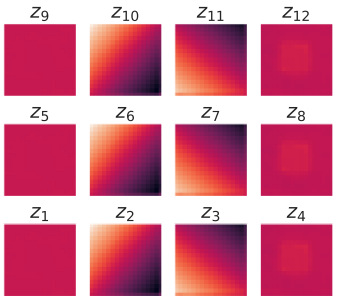

Figure 5: Latent response of variables to the object's horizontal and vertical position, recovering the data generation process up to a rotation.

Learning a causal graph. Figure 4 shows the graph learned by the causal-prior VAE, with the bottom row (z_1, z_2, z_3, z_4) corresponding to latent variables at time $t = 1$, the middle row (z_5, z_6, z_7, z_8) corresponding to $t = 2$ and the top row $(z_9, z_{10}, z_{11}, z_{12})$ corresponding to $t = 3$. Learned edges are shown in black and missing ones in beige; learned functions f_i are represented as a number (multiplicative factor) next to the corresponding edge, since they are linear in this case. The graph shows that each component of the object's 2D position at time $t = 3$ (expressed as (z_{10}, z_{11})) depends on its 2D positions at times $t = 1$ (z_2, z_3) and $t = 2$ (z_6, z_7), following the model $z_{10} = f_{10}(z) = 2.3z_6 - 1.1z_2$ and $z_{11} = f_{11}(z) = 2.2z_7 - 1.1z_3$, which matches the data generation process up to a scale factor.

Latent response to position. Figure 5 shows the response of each latent variable as the object's horizontal and vertical position is varied on the input. The rows correspond to variables from times $t = 3, 2, 1$ respectively. We can see that z_2, z_6, z_{10} encode the object's position along the bottom-right to top-left diagonal at different moments in time, while z_3, z_7, z_{11} encode the position along the orthogonal direction. The remaining variables do not exhibit any significant response to position. This shows the variables correctly match the data generation process up to a rotation.

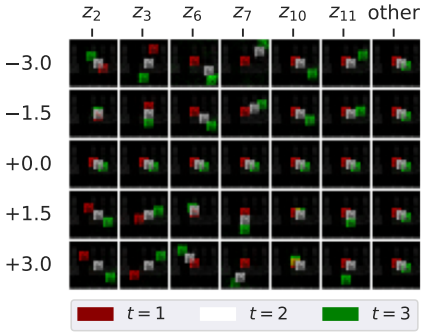

Figure 6: Intervention results showing that intervening on each variable propagates to its descendants through the correct mechanism.

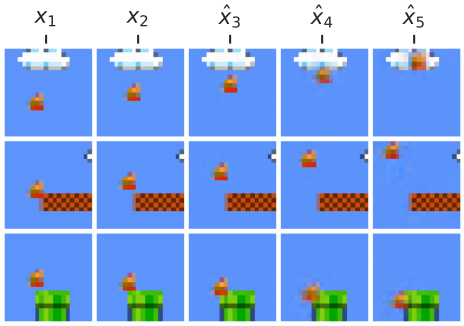

Figure 7: Extrapolation results obtained by iteratively passing the encoded variables through the learned SEM to predict their future values.

Interventions visualisation. Once a SEM relating the latent variables has been learned, we can perform interventions on some of its variables. In Figure 6 we encode a randomly sampled reference clip from the dataset and separately intervene by assigning different values (rows) to variables $z_1, ..., z_{12}$ (columns), propagating the changes to their child variables using the SEM, and decoding the results. The results are decoded using a black background and the resulting 3-frame decoded sample is combined into a single frame by colouring the $t = 1$ decoded image by red, the $t = 2$ image by white, and $t = 3$ by green. We observe that intervening on the variables for $t = 1$ (z_2, z_3) changes both the object's position in $t = 1$ (red, columns 1,2) and $t = 3$ (green, columns 1,2), following the SEM. Intervening on the variables for $t = 2$ (z_6, z_7) changes the object's $t = 2$ position (white, columns 3,4) and $t = 3$ position (green, columns 3,4); while intervening on the variables for $t = 3$ (z_{10}, z_{11}) changes only its $t = 3$ position (green, columns 5,6), which reflects the fact that other positions (in the past) do not depend on it. Intervening on other variables has no effect (last column). This confirms that the model has learned the correct temporal causal structure, as each intervention affects the right variables.

Extrapolation visualisation. Having learned a SEM relating those at time t to the variables at times $(t-1, t-2)$ now makes it possible to extrapolate the variable values into the future. In Figure 7 we start with 3 samples (rows) of 2 consecutive frames from the dataset x_1, x_2, encode them to obtain the $t = 1, 2$ latent variables $(z_1, ..., z_8)$, and iteratively pass them through the SEM to compute the $t = 3$ latent variables $(z_9, ..., z_{12})$, decoding these into $\hat{x}_3$. We now repeat this process by taking $z_5, ..., z_{12}$ as the $t = 1, 2$ variables and use the SEM to predict the $t = 3$ variables which we decode into $\hat{x}_4$ and similarly for $\hat{x}_5$, thus obtaining predictions for 3 time steps into the future. The future predictions confirm the knowledge learned in the SEM that the object moves linearly and can be used to predict future frames accurately.

6 Conclusions

In this work we proposed a general model that naturally extends the variational learning framework to learn a non-linear Structural Equation Model (SEM) as the prior, which enables causal learning to be performed on perceptual modalities such as images and video. To reconcile the non-linearity of SEMs while using Gaussian variables we proposed a fully differentiable method that locally linearises the SEM to obtain a locally-Gaussian distribution. Furthermore, we relaxed the search over causal graphs as a joint continuous optimization over non-linear causal functions f. The proposed method shows promise to scale to high-dimensional data and moderately complex SEMs, however future work should explore more large-scale data such as long videos and other input modalities.

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APPENDIX

A PROOF OF DAG MAXIMALITY

Proposition 5. *The set of all SEMs $\mathcal{S} = \{(z_i = f_i(z_{pa_G(i)}))_{i=1}^d \,|\, \forall G, f\}$ with arbitrary DAGs G and probabilistic functions f is contained within the set $\mathcal{S}^\Omega = \{(z_i = f_i(z_{1,\dots,i-1}))_{i=1}^d \,|\, \forall f\}$, up to reorderings of the variables z.*

Proof. Because G is a DAG it has an acyclic ordering of its vertices (Bang-Jensen & Gutin, 2009); i.e. if G has vertices $V = \{v_1, ..., v_n\}$ we can always construct a sequence $(z_1, ..., z_n)$ such that the set $Z = \{z_1, ..., z_n\}$ is mapped one-to-one to the set V, and such that z_i is an ancestor of z_j (i.e. there exists a path from z_i to z_j in G) for all $i < j$. Therefore, the set of parents $\mathrm{pa}_G(z_j)$ has to be a subset of the set $\{z_i | i < j\}$, from which Proposition 5 follows. □

B PROOF OF MEAN AND VARIANCE PROPAGATION FOR LINEAR ANMS

Theorem 6. *Consider a linear ANM defined as $z_i = a_i^T z_{1,\dots,i-1} + b_i + n_i$, with $a_i \in \mathbb{R}^{i-1}$, $b_i \in \mathbb{R}$ and $n_i \sim \mathcal{N}(n_i|0, \sigma_i^2)$ for $i = 1, \dots, d$. Missing edges in the causal graph can be represented as*

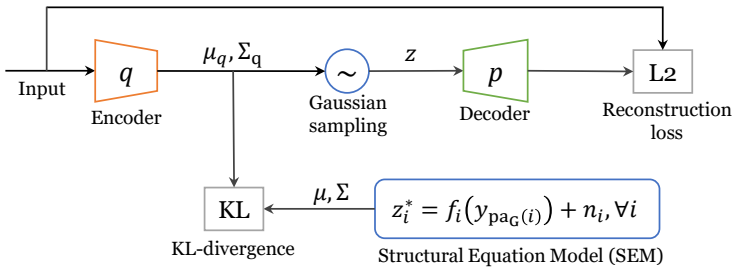

Figure 8: Overview of the causal-prior VAE architecture.

zeros in a_i. Then the ANM's joint probability is given by $p(z) = \mathcal{N}(z \mid \mu, \Sigma)$ with

$$\mu = \left(\prod_{i=d}^{2} A_i\right) b, \quad \Sigma = \left(\prod_{i=d}^{2} A_i\right) \operatorname*{diag}_{i=1,\dots,d}(\sigma_i^2) \left(\prod_{i=d}^{2} A_i\right)^T, \tag{11}$$

$$A_i = \begin{bmatrix} I_{(i-1)\times(i-1)} & O_{i-1} & O_{(i-1)\times(d-i)} \\ a_i^T & 1 & O_{d-i}^T \\ O_{(d-i)\times(i-1)} & O_{d-i} & I_{(d-i)\times(d-i)} \end{bmatrix}, \quad b = \begin{bmatrix} b_1 \\ \vdots \\ b_d \end{bmatrix},$$

where $I_{k\times k}$ denotes an identity matrix, while O_k and $O_{k\times l}$ denote a zero column vector and a zero matrix, respectively.

Proof. We can write the ANM $z_i = a_i^T z_{1,\dots,i-1} + b_i + n_i$ in a recursive multivariable form as

$$z_{1,\dots,i} = \begin{bmatrix} I_{(i-1)\times(i-1)} \\ a_i^T \end{bmatrix} z_{1,\dots,i-1} + \begin{bmatrix} O_{i-1} \\ b_i \end{bmatrix} + \begin{bmatrix} O_{i-1} \\ 1 \end{bmatrix} n_i \tag{12}$$

Applying the formula for linear combination of Gaussians (Bishop, 2006, Ch. 8.1.4)

$$x \sim \mathcal{N}(x|\mu_x, \Sigma_x), y \sim \mathcal{N}(y|\mu_y, \Sigma_y) \implies Ax+By+c \sim \mathcal{N}(x|A\mu_x+B\mu_y+c, A\Sigma_x A^T+B\Sigma_y B^T) \tag{13}$$

to eq. 12 we can express the mean and covariance of $z_{1,\dots,i}$ as a function of the mean and covariance for $z_{1,\dots,i-1}$ as

$$\mu_{1,\dots,i} = \begin{bmatrix} I_{(i-1)\times(i-1)} \\ a_i^T \end{bmatrix} \mu_{1,\dots,i-1} + \begin{bmatrix} O_{i-1} \\ b_i \end{bmatrix} \tag{14}$$

$$\Sigma_{1,\dots,i} = \begin{bmatrix} I_{(i-1)\times(i-1)} \\ a_i^T \end{bmatrix} \Sigma_{1,\dots,i-1} \begin{bmatrix} I_{(i-1)\times(i-1)} \\ a_i^T \end{bmatrix}^T + \begin{bmatrix} O_{i-1} \\ 1 \end{bmatrix} \sigma_i^2 \begin{bmatrix} O_{i-1} \\ 1 \end{bmatrix}^T$$

where we have used

$$\mu_{1,\dots,i} = \mathbb{E}\left[z_{1,\dots,i}\right], \quad \Sigma_{1,\dots,i} = \mathbb{E}\left[(z_{1,\dots,i} - \mu_{1,\dots,i})(z_{1,\dots,i} - \mu_{1,\dots,i})^T\right], \tag{15}$$

and for the noise variables n it holds that $\mathbb{E}[n] = 0$ and $\mathbb{E}\left[nn^T\right] = \mathrm{diag}_i(\sigma_i^2)$. Now assume that eq. 11 holds for some $d = k$. Inserting expressions for $\mu_{1,\dots,k}$ and $\Sigma_{1,\dots,k}$ from eq. 11 into eq. 14 and extending the matrices with zeros and ones we obtain

$$\mu_{1,\dots,k+1} = \begin{bmatrix} I_{k\times k} & O_k \\ a_{k+1}^T & 1 \end{bmatrix} \left(\prod_{i=k}^{2} \begin{bmatrix} A_{i,d=k} & O_k \\ O_k^T & 1 \end{bmatrix}\right) \begin{bmatrix} b_{1,\dots,k} \\ 0 \end{bmatrix} + \begin{bmatrix} O_k \\ b_{k+1} \end{bmatrix} \tag{16}$$

$$\Sigma_{1,\dots,k+1} = \begin{bmatrix} I_{k\times k} & O_k \\ a_{k+1}^T & 1 \end{bmatrix} \left(\prod_{i=k}^{2} \begin{bmatrix} A_{i,d=k} & O_k \\ O_k^T & 1 \end{bmatrix}\right) \begin{bmatrix} \operatorname*{diag}_{i=1,\dots,k}(\sigma_i^2) & O_k \\ O_k^T & 0 \end{bmatrix}$$
$$\left(\prod_{i=k}^{2} \begin{bmatrix} A_{i,d=k} & O_k \\ O_k^T & 1 \end{bmatrix}\right)^T \begin{bmatrix} I_{k\times k} & O_k \\ a_{k+1}^T & 1 \end{bmatrix}^T + \begin{bmatrix} O_{k\times k} & O_k \\ O_k^T & 1 \end{bmatrix} \sigma_{k+1}^2$$

Identifying

$$A_{k+1,d=k+1} = \begin{bmatrix} I_{k\times k} & O_k \\ a_{k+1}^T & 1 \end{bmatrix}, \quad A_{i,d=k+1} = \begin{bmatrix} A_{i,d=k} & O_k \\ O_k^T & 1 \end{bmatrix}, \quad b_{1,\dots,k+1} = \begin{bmatrix} b_{1,\dots,k} \\ b_{k+1} \end{bmatrix} \tag{17}$$

eq. 16 becomes

$$\mu_{1,\dots,k+1} = \left(\prod_{i=k+1}^{2} A_{i,d=k+1} \right) b_{1,\dots,k+1} \tag{18}$$

$$\Sigma_{1,\dots,k+1} = \left(\prod_{i=k+1}^{2} A_{i,d=k+1} \right) \operatorname*{diag}_{i=1,\dots,k+1} (\sigma_i^2) \left(\prod_{i=k+1}^{2} A_{i,d=k+1} \right)^T \tag{19}$$

which completes the inductive step $d = k \to k+1$. Finally, we apply eq. 13 to relation 12 for $d = 2$ to obtain

$$\mu_{1,2} = \begin{bmatrix} 1 \\ a_2 \end{bmatrix} \mu_1 + \begin{bmatrix} 0 \\ b_2 \end{bmatrix} = A_2 b_{1,2} \tag{20}$$

$$\Sigma_{1,2} = \begin{bmatrix} 1 \\ a_2 \end{bmatrix} \Sigma_1 \begin{bmatrix} 1 \\ a_2 \end{bmatrix}^T + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \sigma_2^2 \begin{bmatrix} 0 \\ 1 \end{bmatrix}^T = A_2 \mathrm{diag}(\sigma_1^2, \sigma_2^2) A_2^T$$

where we have used $\mu_1 = b_1$ and $\Sigma_1 = \sigma_1^2$, which shows that eq. 11 holds for $d = 2$. Therefore, by the induction principle the relation 11 holds for all $d \geq 2$. □

C Proof of linearisation of non-linear SEMs

Theorem 7. *The best linear approximation (in the least-squares sense) of an ANM $z_i = f_i(z_{1,\dots,i-1}) + n_i$ (eq. 4, with missing edges in the causal graph corresponding to ignored inputs in f_i), around a pivot point z°, is given by eq. 11 (Theorem 6) with*

$$a_i = \left. \frac{\partial f_i(z_{1,\dots,i-1})}{\partial z_{1,\dots,i-1}} \right|_{z_{1,\dots,i-1} = z^\circ_{1,\dots,i-1}} \quad \text{and} \quad b_i = f_i(z^\circ_{1,\dots,i-1}) - a_i^T z^\circ_{1,\dots,i-1}. \tag{21}$$

Proof. By Taylor's theorem, expanding $f_i(z_{1,\dots,i-1})$ around $z^\circ_{1,\dots,i-1}$ up to first order gives

$$f_i(z_{1,\dots,i-1}) \approx f_i(z^\circ_{1,\dots,i-1}) + (z_{1,\dots,i-1} - z^\circ_{1,\dots,i-1})^T \left. \frac{\partial f_i(z_{1,\dots,i-1})}{\partial z_{1,\dots,i-1}} \right|_{z_{1,\dots,i-1} = z^\circ_{1,\dots,i-1}} \tag{22}$$

$$\approx a_i^T z_{1,\dots,i-1} + b_i \tag{23}$$

where a_i and b_i are given by eq. 21. We can now use this linearisation of f_i to define a linearised SEM as $z_i = a_i^T z_{1,\dots,i-1} + b_i + n_i$ and using this with Theorem 6 the result follows. □

D Training details for the causal-prior VAE

We used a custom dataset of 76800 binary images of size 64×64 containing ovals generated at 6 different scales s, 40 rotations r, 32 horizontal positions x and 10 vertical positions y, where $y = x^2 + n_y$ and s and r factors are sampled independently. We trained our causal-prior VAE and two isotropic-prior VAEs for comparison, one with a lower β and one with higher β (where β denotes the factor multiplying the KL divergence as defined in (Higgins et al., 2016a)). The encoder is a 3-layer MLP with 64 hidden ReLU units in each layer; the decoder is identical but with 4 layers, and there are 5 latent variables z. We use the Adagrad optimizer (Duchi et al., 2011) with learning rate 0.003 on batches of 100 samples, until convergence. The architecture is shown in Figure 8.

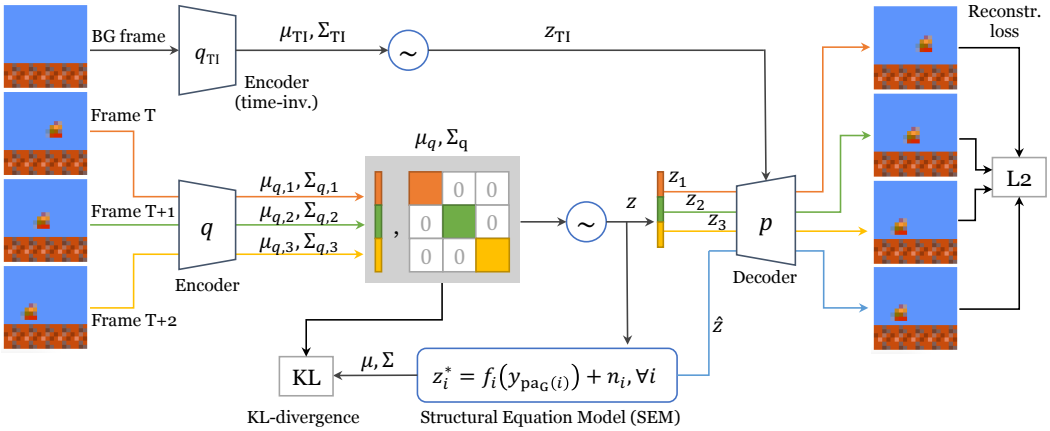

Figure 9: The temporal causal-prior VAE architecture, for a sequence of 3 video frames (plus a random frame to represent time-invariant information, such as background).

E TRAINING DETAILS FOR THE TEMPORAL CAUSAL-PRIOR VAE

We created a custom dataset of 3-frame 20×20 px video sequences of the main Super Mario Bros character moving linearly in a random direction and with a random speed on different backgrounds, where the character's positions are given by $x_1, y_1, x_2, y_2 \sim \mathcal{U}(7, 12)$, $x_3 = 2x_2 - x_1$, $y_3 = 2y_2 - y_1$ where x_i and y_i are the horizontal and vertical position at frame i and $\mathcal{U}$ is the uniform distribution. We train our causal-prior VAE with 12 variables, 4 per time frame, and allow the SEM to learn arbitrary linear relationships between them. The architecture is shown in Figure 9. Each dataset sample consists of a tuple consisting of a background and 3 consecutive frames where the character moves linearly. Each of the 3 frames is then encoded separately into a 4-variate Gaussian distribution and these are concatenated to form a 12-variate Gaussian, which is compared with its closest match in the SEM-sampled local Gaussian distribution. The distribution is then sampled and split into 4 samples per time frame and these are concatenated with the background latents and decoded back into 3 frames which are then compared using L2 loss with the 3 frames on the input. Additionally, the latents from the first two frames are passed through the SEM to predict their value at the next time frame and this is decoded and compared using L2 loss with the third frame on the input. The architecture is shown in Figure 9.