MIIC-SR: From Complex Data to Structural Causal Models

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Abstract

Estimating a Structural Causal Model (SCM) from observational data is challenging when relationships are nonlinear and the causal graph is unknown. We introduce MIIC-SR, a pipeline that (i) discovers a causal graph up to Markov equivalence from observational data using MIIC, an information-theoretic, constraint-based method robust to latent variables, and (ii) fits interpretable structural equations per node using genetic-programming Symbolic Regression (SR). We evaluate MIIC-SR on synthetic and real datasets and compare against (i) classical causal discovery (e.g., PC, NOTEARS/GOLEM/GraN-DAG) associated with generalized linear models (GLMs) or with Symbolic Regression (SR), and (ii) modern synthetic data generators. In line with fundamental limits, MIIC-SR does not claim identifiability of a unique Directed Acyclic Graph (DAG) from observational data; rather, it constructs an SCM by selecting a consistent DAG extension of the output equivalence class. Across benchmarks, MIIC-SR matches or improves distributional fidelity of synthetic data (multivariate Sinkhorn-regularized Wasserstein distance) while yielding human-readable equations that facilitate interventions and counterfactual analysis.

1 Introduction

Identifiability in Causal Discovery. From purely observational data, causal structure is typically identifiable only *up to a Markov equivalence class* (MEC), represented by a Completed Partially Directed Acyclic Graph (CPDAG) that encodes shared adjacencies and v-structures; multiple Directed Acyclic Graphs (DAGs) in the MEC are statistically indistinguishable under standard Markov/faithfulness assumptions [1, 2]. Consequently, no algorithm can recover a unique DAG from observational data alone without additional assumptions (e.g., non-Gaussian noise models) or interventional data [3, 2]. Our work embraces these limits: we first learn a CPDAG/MEC and then select a *consistent DAG extension* to fit structural equations.

Challenges in SCM Estimation. Beyond graph discovery, computing a Structural Causal Model (SCM) also requires estimating structural equations that may involve nonlinear dependencies, collinearity among variables, and noise heterogeneity. These challenges make SCM estimation highly sensitive to sample size and algorithmic choices, motivating approaches that combine robust discovery with interpretable functional modeling.

Positioning. Constraint-based discovery (e.g., PC, MIIC) and score-based or continuous relaxation (NOTEARS, GOLEM, GraN-DAG) methods return graphs that are *not immediately equation-ready*: they typically contain undirected edges representing a Markov equivalence class [4, 5, 6]. To

obtain structural equations, one must select a consistent DAG extension and then fit functional forms. Our pipeline makes this explicit by (i) using MIIC for robust discovery of a CPDAG, (ii) applying a standard DAG extension algorithm, and (iii) estimating interpretable node-level equations via symbolic regression (SR). This combination emphasizes interpretability and flexibility while respecting the identifiability limits of observational data [7, 8, 9].

Contributions. (1) A principled pipeline combining causal discovery using MIIC, the construction of a consistent DAG extension using pdag2dag from pcalg package [10] along with SR to obtain an SCM consistent with an observational MEC; 2) an empirical study showing competitive fidelity vs. baselines with interpretable structural equations.

2 Material and Methods

2.1 Preliminaries and Notation

An SCM over variables X_1, \ldots, X_d specifies a DAG and structural assignments $X_i \leftarrow f_i(\operatorname{Pa}(X_i), \varepsilon_i)$ with mutually independent noise $((\operatorname{Pa}(X_i) \text{ representing the parents of node } X_i)$. From observational data obeying Markov and faithfulness, structure is identifiable only up to an MEC represented by a CPDAG. We obtain a DAG extension by applying a consistent extension algorithm to the CPDAG before fitting equations [1].

2.2 Causal discovery algorithms

The causal discovery task consists of inferring graphical networks from observational data and identifying direct and potentially causal relations between variables.

MIIC (Multivariate Information-based Inductive Causation) is a constraint-based, information-theoretic method that iteratively removes dispensable edges by quantifying information contributions from indirect paths. MIIC handles mixed-type variables, and can account for latent variables. It orients edges using signatures compatible with causal direction in observational data, producing a partially directed graph encompassing a MEC (CPDAG/PAG-like depending on settings) [7, 8]. We enable consistent separating set search for robustness [11]. The MIIC graph may contain directed and undirected edges so we construct a consistent *DAG extension* (e.g., pdag2dag[10]). We compared MIIC against multiple state-of-the-art and recent algorithms: DirectLingam [12], ICALiNGAM [13], PC algorithm [14], NotearsNonlinear [4], GOLEM [5], GraNDAG [6]

2.3 Structural Equation Estimation with Symbolic Regression

For each non-exogenous node X_i (with $Pa(X_i) \neq \emptyset$), we fit $X_i \approx f_i(Pa(X_i))$ via genetic-programming Symbolic Regression (SR) using the PySR package [15].

Symbolic Regression (SR) is a data-driven method for discovering interpretable mathematical expressions linking input variables to a target output, without assuming predefined functional forms [16]. Unlike traditional techniques relying on fixed forms (e.g., linear or polynomial), SR uses evolutionary algorithms to explore a broad space of models. The most effective SR methods are based on Genetic Programming (GP), a metaheuristic inspired by biological evolution that enables efficient convergence to optimal solutions [17, 18, 19].

We explored functions like sums, products, powers, logs, roots, and common nonlinearities under a complexity penalty to favor parsimony and interpretability. SR can complement discovery, it can adapt the functional form while controlling expression complexity and filtering for possible un-necessary predictors.

2.4 Exogenous Nodes and Data Generation

For generator (parent-free) nodes, we sample from empirical marginals. For all other nodes, we simulate data using the learned structural equations, iteratively addressing nodes that have defined parents in a score-based order (utilizing regression error estimation) throughout the DAG extension.

2.5 MIIC-SR pipeline

We introduce a robust framework that combines MIIC and SR for full structural causal modeling with very few, if any, assumptions or particular knowledge of the dataset. The framework pipeline is applied on numerical datasets and can be divided into several steps:

- Causal discovery: from a given dataset, we reconstruct the causal network using the MIIC algorithm.
- 2. Transform the MIIC reconstructed network to a Directed Acyclic Graph (DAG).
- 3. Generate data for nodes that do not have parents (generators or exogenous nodes).
- 4. For each remaining child node X_i in the graph, we apply SR to learn the regression function f_i linking $Pa(X_i)$ and X_i To avoid overly convoluted expressions and to enhance the interpretability of our model, we introduce a set of structural constraints (see the supplementary section for more insights on pipeline complexity and SR parameters).

2.6 Comparative approach

To assess the accuracy of MIIC-SR in estimating the SCM, we compared it to other causal discovery algorithms paired with SR. We also used classical Generalized Linear Models (GLM) with interaction terms as a baseline, allowing interactions between predictors. Our benchmark included seven causal discovery algorithms, with only PC and MIIC (the top performers) used alongside SR or GLM. The protocol involved: i) generating training data from a specific SCM; ii) learning graphs (causal discovery) and regression formulas (SR); iii) generating synthetic data from the estimated SCMs; iv) comparing synthetic data to an unseen test set built from the same SCM. We analyzed various sample sizes to evaluate their impact on performance. The full pipeline is shown in Figure S1. The synthetic data generated through our pipeline is also benchmarked against leading methods for synthetic data generation, such as MIIC-SDG [20] and Synthpop [21] along with a random marginal feature generation as reference.

2.6.1 Synthetic data

We first analyzed a graph with 2 colliders (Figure 1a), highlighting the critical role of causal discovery in accurately deriving a valid SCM, as discussed in the Results section. For comparison against other methods, we took into account different tasks and models:

- 1. We generated a training and test dataset, based on a defined SCM:
 - **Symprod Simpson Graph**: a graph inspired by CSuite (Figure 2a) with 7 nodes and 7 edges. The SCMs, reported in Table S1 is non-linear.
 - Steel toughness: This study uses Weibull-distributed data to predict steel toughness [22], with parameter dependencies from a Gaussian copula. The dataset includes 10 variables, detailed in section C.
- 2. We analyzed the **Fault Detection Dataset in Photovoltaic Farms** from Kaggle [23, 24], representing a 250-kW Photovoltaic power plant.

2.6.2 Performances evaluation

To compare generated vs. test distributions, we compute the Sinkhorn-regularized Wasserstein divergence. The Sinkhorn divergence is a regularized version of the Wasserstein distance that interpolates between Optimal Transport (OT) and Maximum Mean Discrepancy (MMD). It is defined as:

$$\mathsf{Sinkhorn}_{\varepsilon}(\mu,\nu) = \mathsf{OT}_{\varepsilon}(\mu,\nu) - \frac{1}{2} \left[\mathsf{OT}_{\varepsilon}(\mu,\mu) + \mathsf{OT}_{\varepsilon}(\nu,\nu) \right]$$

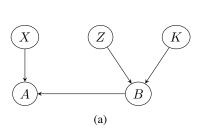
Where:

• μ and ν are probability measures (e.g., empirical distributions),

- $OT_{\varepsilon}(\mu, \nu)$ is the entropic regularized optimal transport cost between μ and ν ,
- ε is the regularization parameter (larger ε makes the divergence closer to MMD, smaller ε makes it closer to OT).

3 Results

Does causal discovery matter? To show the importance of causal discovery before regression, we built a network (Figure 1a) and ran our pipeline. MIIC and PC correctly identified the parent nodes for A and B, allowing SR to retrieve the accurate SCM (Figure 1b). In contrast, without causal discovery, SR uses X and A as parents of B, violating the SCM causal direction.



Equation	Method	SCM		
B = 2.5Z + 2.2K	MIIC-SR PC-SR SR	B = 2.5Z + 2.2K $B = 2.5Z + 2.2K$ $B = 0.322A - 0.713X$		
A = 2.21X + 3.11B	MIIC-SR PC-SR SR	A = 2.21X + 3.11B $A = 2.21X + 3.11B$ $A = 2.21X + 3.11B$		
$X \sim \mathcal{N}(0, 1)$ $Z \sim \mathcal{N}(0, 1)$ $K \sim \mathcal{N}(0, 1)$				
(b)				

Figure 1: (a) Network with 2 colliders. (b) Comparison between true SCM (first column) and estimated SCM (last column) for the compared methods. Small variations of the constants can sometimes be observed over multiple executions.

Nonlinear benchmark (Symprod Simpson). We considered the "Symprod Simpson" network (Figure 2a), with a more complex and non-linear SCM. Networks reconstructed by MIIC and PC are shown in Figure 2b and 2c, using 10k samples. MIIC correctly retrieves all directed edges, while PC fails to capture the causal association $X_0 \to X_2$ and $X_1 \to X_2$. For node X_1 , the PC algorithm mistakenly identifies X_3 as a parent (Figure 2c). For the PC network, the GLM equation for X_1 includes all 3 identified parents, while instead SR correctly excludes X_3 and derives the correct regression formula (Table S1). Even with the correct network (MIIC case), the linear nature of GLM provides only a linear approximation of the right formula, whereas SR captures the exact equation. For node X_2 , the PC algorithm identifies only one association with node Z_2 , proposing an undirected edge (Figure 2c). This allows PC-GLM and PC-SR methods to include only Z_2 in the estimation of the causal equation (Table S1). In contrast, the MIIC algorithm accurately identifies all parent nodes for X_2 , allowing both MIIC-SR and MIIC-GLM models to find the correct mathematical equation, that is this time linear.

To assess the stability of our method and the impact of sample size, we conducted the Symprod benchmark with sizes 100, 200, 500, 1000, 5000 and 10000, each with 10 iterations. Causal discovery performances, measured by precision, recall, and F1 scores, are shown in Figure S2, demonstrating the reliability of the MIIC algorithm. We evaluated the Mean Squared Error (MSE) for MIIC-SR's regression tasks using known exogenous variables for each endogenous node in the Symprod Simpson

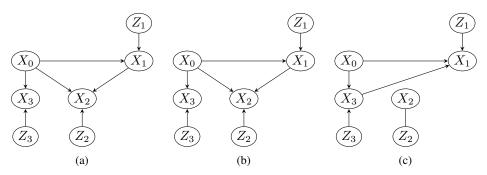


Figure 2: Symprod Simpson Graph (a) and the graph identified by MIIC (b) and PC (c) algorithms.

Graph. Results are shown in Figure S3. While generalized linear models (GLMs) reach a plateau for X_1 and X_3 , indicating their struggle with nonlinear associations, symbolic regression (SR) achieves an MSE of 0 at n=5000. MIIC-SR performs comparably or better than PC-SR for X_1 and X_3 across most sample sizes. However, for node X_2 , even with 10,000 samples, PC-SR fails to obtain low MSE due to the PC algorithm's limitations in identifying the predictors of X_2 .

Figure 3 reports the multivariate Wasserstein distance between the generated data and the test set. The MIIC-SR algorithm (in black) demonstrates performance comparable to Synthpop and MIIC-SDG, while outperforming PC-SR. Figure S4 also reports the distance with the training set and shows the random method performances as a baseline. It can be noticed that Synthpop exhibits low distances from the training set but higher distances from the test set, suggesting a tendency to overfit the training data.

Steel toughness and Photovoltaic Faults datasets Similar results have been obtained for the steel toughness dataset, Figure S5, while the Photovoltaic Faults dataset, Figure S6, shows some limitations of our model. In these datasets, methods show similar performances, with PC capable of generating good-quality data. It is important to note that Synthpop and MIIC-SDG do not estimate SCMs, thus lacking the capacity to provide fully explainable models capable of performing interventions.

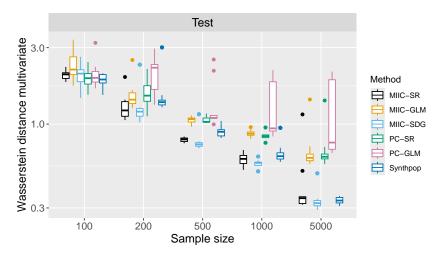


Figure 3: Multivariate Wasserstein distance of synthetic data from test data.

4 Discussion

In this paper, we demonstrate that integrating a state-of-the-art causal discovery algorithm with symbolic regression enables accurate estimation of SCMs without making prior assumptions about data distribution or model structure. Our results emphasize the importance of causal discovery in accurately identifying parent nodes, which is essential to understand causal mechanisms and specify predictive models correctly. Moreover, our flexible pipeline allows to incorporate domain-expert knowledge, when already estimated feature equations or physical-chemical laws are known.

Interventions Incorporating interventional data can shrink MECs and improve identifiability; our pipeline can swap MIIC for interventional discovery like Greedy Interventional Equivalence Search (GIES), or seed known orientations, then proceed with SR [25, 26].

Challenges MIIC-SR does not claim recovery of a unique DAG from observational data; it recovers a MEC and fits equations on a consistent DAG extension. Multiple DAGs may exist, and the set of derived functions can vary across different graphs.[27, 28]. Moreover, it is crucial to assess the accuracy of the estimated SCMs without relying solely on the evaluation of regression errors or distribution distances. In this context, a relevant approach would involve computing distances between estimated and true mathematical equations using tree representation-based equations [29]. This would provide a better understanding of the accuracy and correctness of the estimated SCMs. Lastly, to further evaluate the methodology, it would be useful to test it on more complex systems and real-world datasets.

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5 Supplementary section

A Algorithmic pipeline

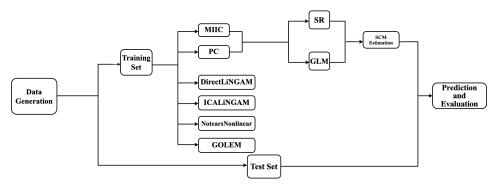


Figure S1: Pipeline for the execution and evaluation of the different causal learning and regression methods.

B Symprod Sympson

B.1 Symprod Sympson equations

True SCM	Method	Estimated SCM
$X_1 = 2 \tanh(2X_0) + \frac{1}{\sqrt{10}} Z_1$	MIIC-GLM MIIC-SR	$X_1 = 1.458X_0 + 0.323Z_1 + 0.001X_0Z_1$ $X_1 = 2 \tanh(2X_0) + \frac{1}{\sqrt{10}}Z_1$
$X_1 = 2 \tanh \left(2X_0\right) + \sqrt{10} Z_1$	PC-GLM	$X_1 = 1.146X_0 + 0.453X_3 + 0.325Z_1 + 0.004X_0Z_1 -0.005Z_1X_3 - 0.006X_0Z_1X_3 + 0.001$
	PC-SR	$X_1 = 2\tanh(2X_0) + \frac{1}{\sqrt{10}}Z_1$
$X_2 = \frac{1}{2}X_0X_1 + \frac{1}{\sqrt{2}}Z_2$	MIIC-GLM MIIC-SR PC-GLM PC-SR	$X_{2} = \frac{1}{2}X_{0}X_{1} + \frac{1}{\sqrt{2}}Z_{2}$ $X_{2} = \frac{1}{2}X_{0}X_{1} + \frac{1}{\sqrt{2}}Z_{2}$ $X_{2} = 0.709Z_{2} + 0.729$ $X_{2} = Z_{2} + 0.726$
$X_3 = \tanh\left(\frac{3}{2}X_0\right) + \sqrt{\frac{3}{10}}Z_3$	MIIC-GLM MIIC-SR PC-GLM	$X_3 = 0.689X_0 + \sqrt{\frac{3}{10}}Z_3$ $X_3 = \tanh\left(\frac{3}{2}X_0\right) + \sqrt{\frac{3}{10}}Z_3$ $X_3 = 0.689X_0 + \sqrt{\frac{3}{10}}Z_3$
	PC-SR	$X3 = \tanh\left(\frac{3}{2}X_0\right) + \sqrt{\frac{3}{10}}Z_3$

 $Z_1 \sim t_3, Z_2 \sim Laplace(1),$ $Z_3 \sim \mathcal{N}(0, 1), X_0 \sim \mathcal{N}(0, 1)$

Table S1: Symprod Sympson equations. In general, the algorithm yields approximations that are remarkably close to the true constants of the problem, although it does not recover the exact values themselves.

B.2 Causal Discovery Algorithms Performances

To assess the performance of the causal discovery algorithms, we evaluate their accuracy using key metrics: Skeleton Precision (or Positive Predictive Value) Prec = TP/(TP+FP), Recall (or Sensitivity) Rec = TP/(TP+FN), and F-score = $(2 \times Prec \times Rec)/(Prec + Rec)$, the harmonic mean between Prec and Rec. True Positives (TP) refer to correctly identified causal

relationships, False Positives (FP) are incorrectly identified relationships, and False Negatives (FN) are missed relationships.

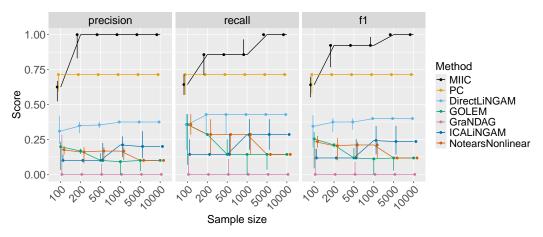


Figure S2: Evaluation of Precision, Recall, and F-score for MIIC (black line), PC (second best algorithm, in yellow), DirectLINGAM, GOLEM, GraNDAG, ICALINGAM and NoterarsNonlinear algorithms in multiple sample sizes (100, 200, 500, 1000, 5000, and 10000) in the Symprod Simpson Graph. Median values with first and third quartiles as error bars are reported.

B.3 Predicting endogenous variables from exogenous ones

In this part we report MSE estimations for endogenous nodes. Estimated formulas for SR and GLM are used from the proposed pipeline.

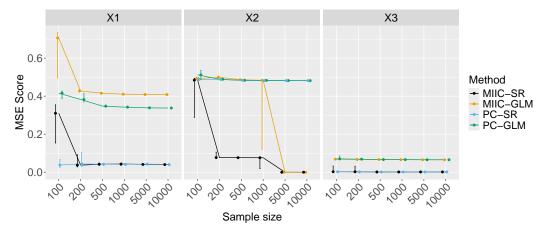


Figure S3: Evaluation of MSE in predicting X_1 , X_2 , and X_3 for the different methods and multiple sample sizes (100, 200, 500, 1000, 5000, and 10000) in the Symprod Simpson Graph. Median values with first and third quartiles as error bars are reported.

B.4 Distance of synthetic data from training and test data

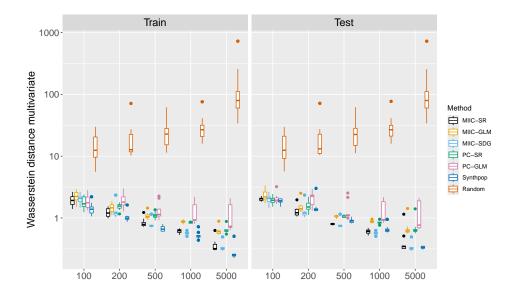


Figure S4: Multivariate Wasserstein distance of synthetic data from training and test data on the Symprod dataset for sample size 100, 200, 500, 1000 and 5000. Random method corresponds to generating each feature using uniform marginal distribution over the empirical range of the variable.

C Steel toughness

The simulation models material toughness as a function of temperature, incorporating parameter dependencies through a Gaussian copula.

- **Temperature distribution:** simulated from a uniform distribution over [-200, 50] °C.
- Parameter generation: $(\alpha_0, \alpha_1, \lambda_1, \lambda_3)$ follow fitted normal distributions based on empirical data.
- **Dependency modeling:** A Gaussian copula ensures realistic correlations between these parameters.
- Key computations:
 - K_0 (baseline toughness) is modeled as a linear function of temperature.
 - K_u (ultimate toughness) follows an exponential temperature-dependent model.
 - failure probabilities are estimated using the Weibull model.
 - The expected toughness Y is computed using the gamma function.

Table S2 provides an overview of the input parameters (features) and their associated marginal distributions, complemented by a histogram to visualize the simulated values.

Features	Description	Distribution
T	Simulated temperature range	Uniform distribution : $\mathcal{U}(-200, 50)$
K_0	Initial toughness parameter	Linear relationship: $K_0 = \alpha_0 + \alpha_1 \cdot T$
K_u	Ultimate toughness parameter	Exp. relationship: $K_u = \lambda_0 + \lambda_1 \cdot \exp(\lambda_3 \cdot T)$
m	Shape parameter for Weibull failure model	Log-normal distribution
α_0	Intercept of linear toughness model	Normal: $\mathcal{N}(25,3)$
α_1	Slope of linear toughness model	Normal: $\mathcal{N}(0.05, 0.01)$
λ_1	Parameter for exponential toughness model	Normal: $\mathcal{N}(10,2)$
λ_3	Parameter for exponential toughness model	Normal: $\mathcal{N}(0.01, 0.002)$
Y	Simulated toughness values	Derived from K_0 and K_u

Table S2: Description of features and their distributions

C.1 Distance of synthetic data from training and test data

Multivariate Wasserstein distance of synthetic data from training and test data on the steel toughness dataset.

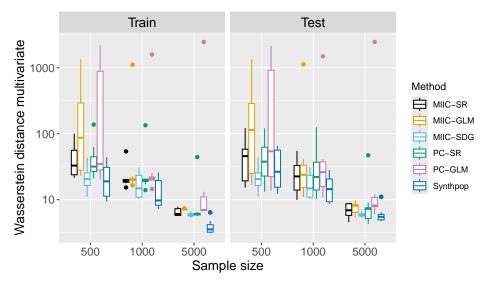


Figure S5: Multivariate Wasserstein distance of synthetic data from training and test data on the steel toughness dataset for sample size 500, 1000 and 5000.

D Photovoltaic faults

D.1 Distance of synthetic data from training and test data

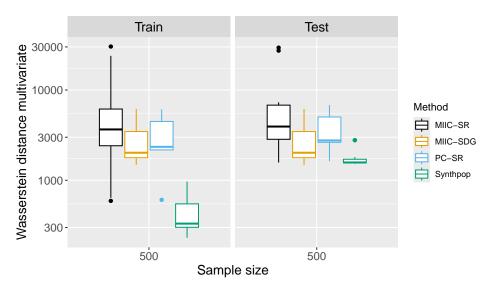


Figure S6: Multivariate Wasserstein distance of synthetic data from training and test data on the Photovoltaic Faults dataset for sample size 500. The estimation of larger samples sizes is not possible due to the size of the data. To be able to compare the best performing algorithms, MIIC-GLM and PC-GLM are not shown in the picture due to very large Wasserstein distance estimation.

E Pipeline complexity

The complexity of the SCM estimation lies primarily within the SR phase. The MIIC algorithm has already been applied in relatively large real scenarios (100 variables, 10,000 samples) and runs efficiently in a few minutes. The complexity of SR estimation is associated with the connectivity of the resulting causal network and to the choice of the regression parameters.

F Implementation Details of PySR

In the Symbolic Regression experiments, we employed the PySR package with the parameters reported in Table S3.

Here, in the extra_sympy_mappings category, s_safe_sqrt, s_safe_log, and s_safe_pow are custom SymPy-defined functions for the square root, logarithm, and power operations, respectively. These functions extend the domain of their standard counterparts to ensure numerical stability.

Moreover, to ensure that the magnitudes of the different loss values are comparable and to prevent issues with early stopping triggered by the early_stop_condition, we normalize the data prior to the regression phases.

Parameter	Description
random_state	42
niterations	200
populations	15
population_size	100
maxsize	10
binary_operators	["+", "-", "*", "/", "SafePow(x, y) = (x < zero(x) && y % one(y) != 0) ? zero(x) : x^y"]
unary_operators	<pre>["sin", "cos", "tan", "sinh", "cosh", "tanh", "exp", "neg", "inv", "square", "abs", "floor", "ceil", "round", "SafeLog(x) = log(x < convert(typeof(x), 1e-10) ? convert(typeof(x), 1e-10) : x)", "SafeSqrt(x) = x < zero(x) ? zero(x) : sqrt(x)"]</pre>
extra_sympy_mappings	<pre>{"sin": sin, "cos": cos, "tan": tan, "sinh": sinh, "cosh": cosh, "tanh": tanh, "exp": exp, "square": lambda x: x**2, "abs": abs, "floor": sympy.floor, "ceil": sympy.ceiling, "round": lambda x: sympy.Function("round")(x), "inv": lambda x: 1/x, "neg": lambda x: -x, "SafeSqrt": s_safe_sqrt, "SafeLog": s_safe_log, "SafePow": s_safe_pow }</pre>
complexity_of_operators	{"+": 1, "-": 1, "*": 1, "/": 1, "neg": 1, "inv": 1, "SafeSqrt": 1.5, "square": 1.5, "abs": 2, "exp": 2, "SafeLog": 2, "sin": 2, "cos": 2, "tan": 2, "SafePow": 2, "sinh": 2.5, "cosh": 2.5, "tanh": 2.5, "floor": 3, "ceil": 3, "round": 3}
nested_constraints	{ "sin": {"sin": 1, "cos": 1, "tan": 1}, "cos": {"sin": 1, "cos": 1, "tan": 1}, "tan": {"sin": 1, "cos": 1, "tan": 1}, "sinh": {"sinh": 1, "cosh": 1, "tanh": 1}, "cosh": {"sinh": 1, "cosh": 1, "tanh": 1}, "tanh": {"sinh": 1, "cosh": 1, "tanh": 1}, "SafeLog": {"SafeLog": 1} }
elementwise_loss	<pre>loss(prediction, target) = (prediction - target)^2</pre>
early_stop_condition	stop_if(loss, complexity) = loss < 1e-10 && complexity < 10

Table S3: PySR Parameters