Justifying additive-noise-model based causal discovery via algorithmic information theory

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Abstract

A recent method for causal discovery is in many cases able to infer whether \(X\) causes \(Y\) or \(Y\) causes \(X\) for just two observed variables \(X\) and \(Y\). It is based on the observation that there exist (non-Gaussian) joint distributions \(P(X,Y)\) for which \(Y\) may be written as a function of \(X\) up to an additive noise term that is independent of \(X\) and no such model exists from \(Y\) to \(X\). Whenever this is the case, one prefers the causal model \(X \rightarrow Y\).

Here we justify this method by showing that the causal hypothesis \(Y \rightarrow X\) is unlikely because it requires a specific tuning between \(P(Y)\) and \(P(X|Y)\) to generate a distribution that admits an additive noise model from \(X\) to \(Y\). To quantify the amount of tuning required we derive lower bounds on the algorithmic information shared by \(P(Y)\) and \(P(X|Y)\). This way, our justification is consistent with recent approaches for using algorithmic information theory for causal reasoning. We extend this principle to the case where \(P(X,Y)\) almost admits an additive noise model.

Our results suggest that the above conclusion is more reliable if the complexity of \(P(Y)\) is high.

1 Additive noise models in causal discovery

Causal inference from statistical data is a field of research that obtained increasing interest in recent years. To infer causal relations among several random variables by purely observing their joint distribution is unsolvable from the point of view of traditional statistics. During the 90s, however, it was more and more believed that also non-experimental data contain at least hints on the causal directions. The most important postulate that links the observed statistical dependencies on the one hand to the causal structure (which is here assumed to be a DAG, i.e., a directed acyclic graph) on the other hand is the causal Markov condition \([13]\). It states that every variable is conditionally independent of its non-effects, given its causes. If the joint distribution \(P(X_1, \ldots, X_n)\) has a density \(p(x_1, \ldots, x_n)\) with respect to some product measure, then the density factorizes \([8]\) into

\[
p(x_1, \ldots, x_n) = \prod_{j=1}^{n} p(x_j | pa_j),
\]
where \( p(x_j|pa_j) \) denotes the conditional probability density of \( X_j \), given the values \( pa_j \) of its parents \( PA_j \).

The Markov condition already rules out some DAGs as being incompatible with the observed conditional dependencies. However, usually a large set of DAGs still is compatible. In particular, for \( n \) variables, there are \( n! \) DAGs that are consistent with every joint distribution because they do not impose any conditional independence. They are given by defining an order \( X_1, \ldots, X_n \) and drawing an error from \( X_i \rightarrow X_j \) for every \( i < j \). For this reason, additional inference rules are required to choose the most plausible ones among the compatible DAGs. Spirtes at al. \[16\] and Pearl \[13\] use the causal faithfulness principle that prefers those DAGs for which the causal Markov condition imposes all the observed dependencies. In other words, it is considered unlikely that independencies are due to particular (non-generic) choices of the conditionals \( p(x_j|pa_j) \). The underlying idea is, so to speak, that “nature chooses” the conditionals independently from each other, while the generation of additional independencies (that are not imposed by the structure of the DAG) would require to mutually adjust these conditionals. A more general perspective on such an independence assumption has been provided by Lemeire and Dirkx \[9\] who stated the following principle:

**Postulate 1** (Algorithmic independence of conditionals).  
*If the true causal structure is given by the directed acyclic graph \( G \) with random variables \( X_1, \ldots, X_n \) as nodes, the shortest description of the joint density \( p(x_1, \ldots, x_n) \) is given by separate descriptions of the conditionals \( p(x_j|pa_j) \).*

In \[9\] the description length has been defined in terms of algorithmic information, also called “Kolmogorov complexity” (the details will be explained in Section 2). There the postulate is mainly used to justify the causal faithfulness assumption \[10\], since it rules out mutual adjustments among conditionals like those required for unfaithful distributions. However, in \[6\] it has been argued that the complete determination of the joint distribution is never feasible which makes it hard to give empirical content to it. Moreover, \[6\] shows that Lemeire and Dirkx’s principle can be seen as an implication of a general framework for causal inference via algorithmic information. There, the postulate is rephrased in a way that avoids the complexity of conditionals and uses only empirical observations. Furthermore, the general framework imposes many causal inference rules yet to be discovered. Here we focus on a method \[5\] that yielded quite encouraging results on real data sets and show that it also can be justified via algorithmic information theory. We briefly rephrase the idea of \[5\] for the special case of two real-valued variables \( X \) and \( Y \). To this end we introduce the following terminology:

**Definition 1** (Additive noise model).  
The joint density \( p(x, y) \) of two real-valued random variables \( X \) and \( Y \) is said to admit an additive noise model from \( X \) to \( Y \) if there is a measurable function \( f : \mathbb{R} \rightarrow \mathbb{R} \) such that

\[
Y = f(X) + E,  
\]

where \( E \) is some unobserved noise variable that is statistically independent of \( X \). The joint density thus is of the form

\[
p(x, y) = p_X(x)p_E(y - f(x)),
\]

where \( p_X(x) \) is the density of \( X \) and \( p_E(e) \) the density of \( E \).

Whenever this causes no confusion, we will drop the indices and write \( p(x) \) instead of \( p_X(x) \) and, similarly, write \( p(y - f(x)) \). We will write \( p_X \) if we want to emphasize that we refer to the entire density and not one specific value \( p(x) \).

\footnote{For sake of simple terminology, we also consider the density \( p(x) \) of parentless nodes as a “conditional”, given an empty set of variables.}
It can be shown [5] that for generic choices of \( f \), distribution of the noise, and distribution of \( X \), there is no additive noise model from \( Y \) to \( X \). In other words, if causality in nature would always be of the form of additive noise models (which is certainly not the case\(^2\)), we could almost always identify causal directions because a joint distribution that admits an additive noise model in the true direction usually does not admit one in the wrong direction. This paper addresses the question whether a causal structure \( Y \rightarrow X \) that is not of the form of an additive noise model could induce a joint distribution that admits an additive noise model in the wrong direction (i.e., from \( X \) to \( Y \)). The basic observation of this paper is that this would be a rare coincidence because it requires that \( p_Y \) (which would be the distribution of the cause) and the transition probabilities \( p_{XY} \) (which describes the effect generating the relation between cause and effect) satisfy an unusual relation that makes this scenario unlikely. However, instead of deriving probability values for such a coincidence (which required to assign priors on probability distributions) we will take a non-Bayesian view and follow the algorithmic information theory approach developed in [6] and [9]. The following lemma makes explicit what kind of coincidence is meant:

**Lemma 1** (Relation between \( p_Y \) and \( p_{XY} \)).

Let \( p(x,y) \) be positive definite and let \( f \) as well as all logarithms of marginal and conditional densities be two times differentiable. If \( p(x,y) \) admits an additive noise model from \( X \) to \( Y \), then the marginal \( p(y) \) and the conditional \( p(x|y) \) are related via the differential equation

\[
\frac{\partial^2}{\partial y^2} \log p(y) = - \frac{\partial^2}{\partial y^2} \log p(x|y) - \frac{1}{f'(x)} \frac{\partial^2}{\partial x \partial y} \log p(x|y). \tag{2}
\]

Hence we have

\[
\log p(y) = - \int_0^y \int_0^{y'} \frac{\partial^2}{\partial y^2} \log p(x|y) - \frac{1}{f'(x)} \frac{\partial^2}{\partial x \partial y} \log p(x|y')dy'dy'' + ay + b,
\]

where \( b \) is determined by \( \int p(y)dy = 1 \). Since the equation has to be valid for all \( x \), we can choose an arbitrary \( x_0 \) with \( f'(x_0) \neq 0 \). Then \( p_Y \) can already be determined from \( f'(0) \), the function \( y \mapsto p(x_0|y) \) and \( a \). Given the conditional \( p_{XY} \), the tuple \( (x_0, f'(x_0)) \) and \( a \) are sufficient to describe the marginal \( p_Y \). In general, these are much fewer parameters than those required for describing \( p_Y \) without knowing \( p_{XY} \). This already suggests that \( p_Y \) and \( p_{XY} \) have algorithmic information in common because knowing \( p_{XY} \) shortens the description of \( p_Y \).

However, assume we know that \( p_{XY} \) belongs to the family of bivariate Gaussians. Then it admits an additive noise model in both directions and both causal directions are possible. This is consistent with the fact that our argument above fails in this case because \( a \) and \( f'(x_0) \) then coincides with the information that also would be required to describe \( p_Y \) without knowing \( p_{XY} \). To see this, set

\[
\log p(x) \pm \frac{(x - \mu_X)^2}{2\sigma_X^2},
\]

where \( \pm \) denotes equality up to a term that neither depends on \( x \) nor on \( y \). Furthermore, let

\[
\log p(y|x) \pm \frac{(y - cx - \mu_E)^2}{2\sigma_E^2},
\]

with the notation \( c := f'(x_0) \). We then get

\[
\log p(y) \pm \frac{(y - \mu_X - \mu_E)^2}{2(c^2\sigma_X^2 + \sigma_E^2)}.
\]

\(^2\)For instance, [17] discusses an interesting generalization.
Hence,
\[
\log p(x|y) \pm \frac{(x - \mu)^2}{2\sigma_X^2} + \frac{(y - cx)^2}{2\sigma_E^2} - \frac{(y - \mu_X - \mu_E)^2}{2(c^2\sigma_X^2 + \sigma_E^2)},
\]
which implies
\[
\frac{\partial^2}{\partial x \partial y} \log p(x|y) \pm \frac{c}{\sigma_E^2} =: \alpha,
\]
and
\[
\frac{\partial^2}{\partial y^2} \log p(x|y) \pm \frac{1}{\sigma_Y^2} =: \beta.
\]
The constants \(\alpha\) and \(\beta\) can be derived from observing \(p(x|y)\), but to determine the second derivative of \(\log p_Y\) one needs to know \(c\) since eq. (2) imposes
\[
\frac{\partial^2}{\partial y^2} \log p(y) = \beta - \frac{1}{c} \alpha.
\]
To determine \(p_Y\) completely, we also need to know the first derivative
\[
a := \frac{\partial}{\partial y} \log p(y = 0) = \frac{\mu_Y}{\sigma_Y^2},
\]
if \(\mu_Y\) denotes the mean of \(Y\). Moreover, we observe that \(c\) specifies the standard deviation \(\sigma_Y\) of \(Y\) because the left hand side of eq. (3) is given by \(\frac{1}{\sigma_Y^2}\). This shows, that given \(p_{X|Y}\), we still need to describe the two parameters \(\mu_Y\) and \(\sigma_Y\). These are exactly the two parameters that describe the Gaussian \(p_Y\) also without knowing \(p_{X|Y}\). Hence, knowing \(p_{X|Y}\) is worthless for the description of \(p_Y\).

The intuitive arguments above show that knowing \(p_{X|Y}\) makes the description of \(p_Y\) shorter except for some rare cases where \(p_Y\) already has a short description. Formal statements of this kind, however, require the specification of the accuracy up to which \(p_Y\) and \(a\) are described.

The paper is structured as follows. In Section 2 we briefly rephrase algorithmic information theory based causal inference as developed in [6]. In Section 3 we show that additive noise models from \(X\) to \(Y\) induce densities \(p_Y\) and \(p_{X|Y}\) that have algorithmic information in common. In Section 4 we consider additive noise models over finite fields and show that \(p_Y\) and \(p_{X|Y}\) also share algorithmic information if the distribution is only close to an additive noise model from \(X\) to \(Y\). Since our bounds on the information shared by these objects depend on the Kolmogorov complexity of \(p_Y\) (which cannot be determined) we discuss a method to estimate the latter in Section 5. Section 6 and Section 7 discuss how to apply the insights gained from the discrete case to empirical and to continuous distributions respectively.

2 Algorithmic information theory and the causal principle

Reichenbach’s Principle of Common Cause [14] is meanwhile the cornerstone of causal reasoning from statistical data: Every statistical dependence between two random variables \(X\) and \(Y\) indicates at least one of the three causal relations (1) “\(X\) causes \(Y\)”, (2) “\(Y\) causes \(X\)”, or (3) a common cause \(Z\) influencing both \(X\) and \(Y\). As an extension of this principle, we have argued [6] that causal inference is not always based on statistical dependencies. Instead, similarities between single objects also indicate causal links (e.g., if two T-shirts produced by different companies have the same sophisticated pattern we would not believe that the designer came up with the patterns independently). We have therefore postulated the “causal principle” stating that there is a causal link between two
objects whenever the joint description of them is shorter than the concatenation of their separate descriptions.

To formalize this, we first introduce some concepts of algorithmic information theory. Let $s, t$ be two binary strings that describe the observed objects and let $K(s)$ denote the algorithmic information (or “Kolmogorov complexity”), i.e., the length of the shortest program that generates $s$ on a universal Turing machine \[^{[7, 15, 2, 1]}\]. Let $K(s|t)$ denote the length of the shortest program that generates $s$ from the input $t$. Then we define \[^{[4]}\]:

**Definition 2** (algorithmic mutual information). Let $s, t$ be two binary strings. Then the algorithmic mutual information between $s$ and $t$ reads

$$I(s : t) := K(t) - K(t|s^*) = K(s) + K(t) - K(s,t),$$

(4)

where $s^*$ denotes the shortest program that computes $s$ and $K(s,t)$ is the length of the shortest program generating the concatenation of $s$ and $t$.

As usual in algorithmic information theory, all (in)equalities are only understood up to a constant that depends on the Turing machine \[^{[11]}\]. For this reason, we write $\pm$ instead of $=$. Since $s$ can be computed from $s^*$, but usually not vice versa, we have

$$K(t|s^*) \leq K(t|s).$$

(5)

We will later also need the conditional version of (4), see \[^{[4]}\]:

**Definition 3** (conditional algorithmic mutual information). Let $s, t, v$ be binary strings. Then the conditional algorithmic mutual information reads

$$I(s : t|v) := K(t|v) - K(t|s, K(s|v), v) = K(s|v) + K(t|v) - K(s,t|v).$$

(6)

Eq. (4) is formally similar to the statistical mutual information

$$I(X : Y) := H(Y) - H(Y|X) = H(X) + H(Y) - H(X,Y),$$

phrased in terms of the Shannon entropy $H(\cdot)$. Reichenbach’s principle can then be rephrased as:

\[I(X : Y) > 0\] indicates that there is at least one of the three possible causal links between $X$ and $Y$.”

In analogy to this principle, we have postulated in \[^{[6]}\]:

**Postulate 2** (Causal Principle). Let $s$ and $t$ be binary strings that formalize the descriptions of two objects in nature. Whenever

$$I(s : t) \gg 0,$$

there is a causal link between the two objects $s$ and $t$ in the sense that $s \rightarrow t$ or $t \rightarrow s$ or there is a third object $u$ with $s \leftarrow u \rightarrow t$.

Here, it is up to the researcher’s decision how to set the threshold above which a dependence is considered significant. This is similar to setting the significance value in a statistical test.

Note that the condition $K(t) - K(t|s) \gg 0$ implies $I(s : t) \gg 0$ due to ineq. (5). We will work with the former condition since it is easier to test.

To interpret Postulate \[^{[1]}\] as a special case of Postulate \[^{[2]}\], we consider the following model \[^{[6]}\] of a causal structure $X \rightarrow Y$ for two random variables $X$ and $Y$. Take as the two objects in nature a source $S$ that generates $x$-values according to $p(x)$ and a machine $M$ that takes $x$-values as input and generates $y$-values according to $p(y|x)$ (see Figure \[^{[1]}\].
Figure 1: Causal structure obtained by resolving the causal structure $X \rightarrow Y$ between the random variables $X$ and $Y$ into causal relations among single events.

If $S$ and $M$ have been designed independently, their optimal joint description should be given by separate descriptions of $S$ and $M$. However, the only feature of $S$ that is relevant for our observations is given by the distribution of $x$-values, i.e., $p_X$. Similarly, $p_{Y|X}$ is the only relevant feature of $M$. These features are directly given by observing the $x$ and the $y$-values after infinite sampling. We therefore consider the algorithmic dependencies between $p_X$ and $p_{Y|X}$. Since the objects of our descriptions will be probability distributions, we introduce the following concept:

**Definition 4 (computable functions and distributions).**

Let $S$ denote some subset of $\mathbb{R}^k$. A function $f : S \rightarrow \mathbb{R}$ is computable if there is a program that computes $f(x)$ up to a precision $\epsilon > 0$ for every input $(x, \epsilon)$, for which $x$ has a finite description. Then $K(f)$ denotes the length of the shortest program of this kind. A probability distribution on a finite probability space $S$ is called computable if its density is a computable function.

In the following section we apply the concepts introduced above to the case of strictly positive continuous densities $p(x, y)$.

### 3 Algorithmic dependencies induced by additive noise models

We have already argued that an additive noise model from $X$ to $Y$ makes the causal structure $Y \rightarrow X$ unlikely because $p_Y$ and $p_{X|Y}$ then satisfy the non-generic relation of eq. [2]. We now express this fact in terms of algorithmic information theory:

**Theorem 1 (algorithmic dependence induced by an additive noise model).**

Let $p(x, y)$ be a two-times differentiable computable strictly positive probability density over $\mathbb{R}^2$. If $p(x, y)$ admits an additive noise model from $X$ to $Y$ with a computable differ-
It is, anyway, a philosophical problem to what extent they are well-defined.

entiable function \( f \), then

\[
I(p_Y : p_{X|Y}) \geq K(p_Y) - K(p_Y | p^*_X | Y) - K(y_0, f'(x_0))
\]

where \( x_0 \) and \( y_0 \) are arbitrary computable \( x \)- and \( y \)-values, respectively and \( \psi(y) := \log p(y) \).

Proof: Eq. \( 2 \) expresses the second derivative \( (\log p_Y)'' \) in terms of \( p_{X|Y} \) and \( f'(x_0) \). Hence,

\[
K((\log p_Y)''|p_{X|Y}) \leq K(x_0, f'(x_0)).
\]

We have by definition

\[
I(p_Y : p_{X|Y}) \equiv K(p_Y) - K(p_Y | p^*_X | Y) \leq K(p_Y) - K(p_Y | p_{X|Y}).
\]

The density \( p_Y \) is already determined by \( (\log p_Y)'' \) and the first derivative \( \psi'(y_0) \) for some \( y_0 \) because \( \log p_Y(y_0) \) then follows from normalization. Therefore,

\[
K(p_Y|z) \equiv K((\log p_Y)''|z) + K(\psi(y_0)|z),
\]

where \( z \) is some arbitrary prior information. Using \( z = p_{X|Y} \), the right hand term of ineq. \( 8 \) yields

\[
I(p_Y : p_{X|Y}) \geq K(p_Y) - K((\log p_Y)''|p_{X|Y}) - K(y_0, \psi'(y_0)|p_{X|Y})
\]

\[
\geq K(p_Y) - K(x_0, f'(x_0)|p_{X|Y}) - K(y_0, \psi'(y_0)|p_{X|Y})
\]

\[
\geq K(p_Y) - K(x_0, f'(x_0)) - K(y_0, \psi'(y_0)),
\]

where the second inequality is due to ineq. \( 7 \). \( \square \)

The interpretation of Theorem \( 11 \) raises two problems: First, we cannot determine the exact “true” probabilities\(^3\) from the observations, and second, we do not expect these probabilities to be computable, and hence it required an infinite amount of information to describe \( p_Y \) and \( p_{X|Y} \) if we could. As already pointed out in \( 10 \), algorithmic dependencies among the empirical distributions \( q_Y \) and \( q_{X|Y} \) after finite sampling do not show algorithmic dependencies between \( S \) and \( M \). For continuous variables, this is already obvious from the fact that the conditional distribution of \( X \), given \( Y \), is only defined for the support of \( q_Y \). If the true distribution is a density, the empirical distribution contains every \( y \)-value only once and knowing the support of \( q_Y \) thus already implies knowing \( q_Y \).

To circumvent this problem, we will in the following section consider additive noise models over a finite probability space. Within this setting, we derive statements on distributions that are close to additive noise models. Since the finite case has the advantage that empirical frequencies converge pointwise to the true probabilities, this result also implies statements for the corresponding empirical distribution.

### 4 Stronger statements in finite probability spaces

The following theorem is a modification of Theorem \( 11 \) for additive noise models over the finite field \( \mathbb{Z}_m \) for some prime number \( m \).

\(^3\)It is, anyway, a philosophical problem to what extent they are well-defined.
Theorem 2 (Algorithmic information between \(p_Y\) and \(p_{X|Y}\) for the discrete model).

Let \(p_{X,Y}\) be a computable strictly positive distribution on \(\mathbb{Z}_m^2\) for some prime number \(m\) that admits an additive noise model, i.e., there is a function \(f : \mathbb{Z}_m \to \mathbb{Z}_m\) such that \(E := Y - f(X)\) and \(X\) are statistically independent. Here, subtraction is understood with respect to \(\mathbb{Z}_m\). Then, if \(f\) is non-constant, we have

\[
I(p_Y : p_{X|Y}) \geq K(p_Y) - 2 \log m. \tag{9}
\]

Proof: The idea is, again, to derive an equation that shows that \(p_Y\) is essentially determined by \(p_{X|Y}\) up to some small amount of additional information. We have

\[
\log p(x, y) = \log p_X(x) + \log p(x|f(x)).
\]

Defining \(\delta := f(x_0 + 1) - f(x_0)\), for some \(x_0\) for which \(\delta \neq 0\), we introduce

\[
k_{(x|y)} = \log p(x - 1|y) - \log p(x - 1|y - \delta) + \log p(x|y) - \log p(x|y + \delta), \tag{10}
\]

which yields the equation

\[
\log p(y + \delta) - \log p(y) = k_{x_0|y} + \log p(y) - \log p(y - \delta). \tag{11}
\]

We interpret eq. (11) as a discrete version of eq. (2) because it relates differences between the values \(\log p(y)\) at different points \(y\) to the quantity \(k_{x|y}\), which is a property of the conditional \(p_{X|Y}\) alone. Eq. (11) implies for arbitrary \(y_0\)

\[
\log p(y_0 + (j + 1)\delta) - \log p(y_0 + j\delta) = \log p(y_0 + (j + 1)\delta) - \log p(y_0 + (j - 1)\delta) + k_{x_0|y+j\delta},
\]

for all \(j = 1, \ldots, m\). Writing \(\log p_Y\) for the vector with coefficients \(\log p(y_0 + (j + 1)\delta)\) and \(k\) for the vector with coefficients \(k_{x_0|y+j\delta}\) for \(j = 0, \ldots, m - 1\), we rewrite eq. (11) as

\[
(S - I)^2 \log p_Y = k,
\]

where \(S\) denotes the cyclic shift in dimension \(m\). Using the fact that \((S - I)\) is invertible on the space of vectors with zero sum of coefficients, we thus obtain

\[
\log p_Y = (S - I)^{-2}k + \alpha e, \tag{12}
\]

where \(\alpha\) is given by normalization and \(e\) is the vector with only ones as entries. This shows that \(x_0, \delta,\) and \(p_{X|Y}\) determine \(p_Y\). Denoting \(i := (x_0, \delta)\) we can summarize the above into \(K(p_Y|p_{X|Y}, i) \leq 0\). This implies

\[
K(p_Y|p_{X|Y}) \leq K(i),
\]

because

\[
K(p_Y|p_{X|Y}) - K(p_Y|p_{X|Y}, i) \leq K(p_Y|p_{X|Y}, K(i|p_{X|Y}), i) + I(p_Y : i|p_{X|Y}) \leq K(i),
\]

where the second equality is due to the definition of conditional algorithmic mutual information \(\eqref{eq:kolmogorov}. \)

We want to derive a similar lower bound for the case where \(p_{XY}\) almost admits an additive noise model. To this end, we first define a precision dependent Kolmogorov complexity of a probability distribution:
Definition 5 (Precision dependent algorithmic information).
Let $p$ be a density on finite probability space. Let $r$ be a computable probability density and $K(r)$ be the length of the shortest program on a universal Turing machine that computes $r(x)$ from $x$. Then

$$K_r(p) := \min_r K(r|\epsilon),$$

where $D(\cdot|\cdot)$ denotes the relative entropy distance. Similarly, we define the conditional complexity $K_r(p|i)$ given some prior information $i$.

If $q$ is an arbitrary approximation of a distribution $p$ in the sense that $|\log p(x) - \log q(x)| \leq \epsilon$ holds for all $x$, then $D(p||q) \leq \epsilon$ and thus the precision dependent algorithmic information can be bounded from above by the complexity of the approximation: $K_r(p) \leq K(q)$. For computable $p$, we obviously have

$$\lim_{\epsilon \to 0} K_r(p) = K(p),$$

but for uncomputable $p$, the complexity tends to infinity. The following lemma shows the empirical content of precision-dependent complexity:

Lemma 2 (precision-dependent complexity of empirical distributions).
Let $p$ be a positive definite distribution on a finite probability space and $q^{(n)}$ be the empirical distribution after $n$-fold sampling from $p$. Then

$$\lim_{n \to \infty} K_r(q^{(n)}) = K_r(p),$$

with probability one.

Proof: Let $r$ be a distribution for which $K_r(p) = K(r)$ and $D(p||r) < \epsilon$. due to $D(q^{(n)}||r) \to D(p||r)$ with probability one and because of the continuity of relative entropy for positive definite distributions we also have $D(q^{(n)}||r) < \epsilon$ for all sufficiently large $n$. Hence $K_r(q^{(n)}) \leq K_r(p)$.

To prove that $K_r(q^{(n)}) \geq K_r(p)$, let $r^{(n)}$ be a sequence of distributions such that $K_r(q^{(n)}) = K(r^{(n)})$ and $D(q^{(n)}||r^{(n)}) < \epsilon$. Hence, $D(p||r^{(n)}) < \epsilon$ for sufficiently large $n$ which completes the proof. $\square$

The following lemma will later be used to derive a lower bound on $I(p_Y : p_{X|Y})$ in terms of $K_r(p_Y)$:

Lemma 3 (mutual information and approximative descriptions).
Let $p$ be a computable distribution on a finite probability space, $z$ an arbitrary string and $\epsilon > 0$ computable. Let $q$ be a distribution that is $\epsilon$-close to $p$, i.e.,

$$D(p||q) < \epsilon. \quad (13)$$

If $q$ can be derived from $z$ and from $p$ in the sense that

$$K(q|p,i_p) \triangleq K(q|z,i_z) \triangleq 0, \quad (14)$$

for additional strings $i_p$ and $i_z$, then

$$I(p : z) \geq K_r(p) - K(i_p) - K(i_z).$$

Proof: Using the definition of conditional mutual information (6) we get

$$I(q : i_p|p) \triangleq K(q|p) - K(q|i_p,K(i_p|p),p) \triangleq K(q|p),$$
because Eq. (14) implies \(K(q|p, K(i_p|p), p) \geq 0\). On the other hand \(I(q : i_p|p) \leq K(i_p)\) and therefore

\[
K(q|p) \leq K(i_p).
\]

In the same way, eq. (14) implies \(K(q|z) \leq K(i_z)\). A data processing inequality (Corollary II.8 in [4]) then implies

\[
I(p : z) \geq K(q) - K(i_p) - K(i_z).
\]

We conclude with \(K_r(p) \leq K(q)\) due to ineq. (13). □

We will moreover need the following Lemma:

**Lemma 4** (bound on the differences of logarithms).

Given a vector \(v \in \mathbb{R}^m\), we define a probability distribution by

\[
p_j := \frac{1}{z_v} e^{-v_j},
\]

where \(z_v\) is the partition function. Let \(\tilde{p}\) be defined by \(\tilde{v}\) in the same way. Then

\[
|\log p_j - \log \tilde{p}_j| \leq 2\|v - \tilde{v}\|_\infty.
\]

Proof: Due to

\[
\log p_j - \log \tilde{p}_j = v_j - \tilde{v}_j - \log z_v + \log z_{\tilde{v}}
\]

we only have to show

\[
|\log z_v - \log z_{\tilde{v}}| \leq \|v - \tilde{v}\|_\infty.
\]

To this end, we define

\[
\log z(\epsilon) := \log z_{v+\epsilon(v - \tilde{v})}.
\]

Using the mean value theorem we have for an appropriate value \(\eta \in (0, 1)\)

\[
\log z_{\tilde{v}} - \log z_v = \log z(1) - \log z(0)
\]

\[
= (\log z)'(\eta)
\]

\[
= \sum_j (v_j - \tilde{v}_j) \frac{1}{z(\eta)} e^{-v_j + \eta(v_j - \tilde{v}_j)}.
\]

The last expression is the expected value of \(v_j - \tilde{v}_j\) with respect to the probability distribution corresponding to \(v + \eta(v - \tilde{v})\), which cannot be greater than \(\|v - \tilde{v}\|_\infty\). □

We now have introduced the technical requirements to formulate a theorem for approximate additive noise models:

**Theorem 3** (approximate additive noise model).

Let \(p_{X,Y}\) be as in Theorem 2 but only admitting an approximative additive noise model in the sense that

\[
I(X : E) \leq \beta \left( \frac{\epsilon \beta}{4m^3} \right)^2,
\]

where \(\beta\) is a lower bound on \(p(x,y)\). Here, subtraction is understood with respect to \(\mathbb{Z}_m\).

Then, if \(f\) is non-constant, we have

\[
I(p_Y : p_{X|Y}) \frac{1}{Ì\eta} \geq K_r(p_Y) - 2\log m - m - 2K(\epsilon).
\]

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Proof: The idea is to define a distribution \( \tilde{p}_{X,Y} \) that is close to \( p_{X,Y} \) and admits an exact additive noise model. Define a joint distribution on \( X \) and \( E \) by the product
\[
\tilde{p}_{X,E} := p_X \otimes p_E.
\]

By variable transformation, \( \tilde{p}_{X,E} \) defines a distribution \( \tilde{p}_{X,Y} \) that admits an additive noise model from \( X \) to \( Y \). Eq. \((11)\) now holds for \( \tilde{p}_{X,Y} \) and \( \tilde{p}_Y \) with \( \tilde{k}(x_0|y) \) instead of \( k(x_0|y) \), which is defined similar to eq. \((10)\). Denote the corresponding vector by \( \tilde{k} = (\tilde{k}(x_0|y))_y \). In analogy to eq. \((12)\) and the proof of Theorem 2, we now have
\[
\log \tilde{p}_Y = (S-I)^{-2} \tilde{k} + \tilde{\alpha} \mathbf{e},
\]
where \( \tilde{\alpha} \) is the appropriate normalization constant and \( \mathbf{e} \) the all-one vector. To show that \( p_{X|Y} \) allows an approximative description of \( p_Y \) we have to replace \( \tilde{k} \) and \( \tilde{p}_Y \) with \( k \) and \( p_Y \), respectively. We define
\[
\log r_Y := (S-I)^{-2} k + \alpha \mathbf{e},
\]
and using Lemma \([4]\) we obtain
\[
\| \log p_Y - \log r_Y \|_\infty \leq \| \log p_Y - \log \tilde{p}_Y \|_\infty + \| \log \tilde{p}_Y - \log r_Y \|_\infty \leq \| \log p_Y - \log \tilde{p}_Y \|_\infty + 2(S-I)^{-2} (k-\tilde{k})_\infty. \tag{17}
\]
The modulus of the eigenvalues of \((S-I)^{-1}\) on this subspace are all smaller than \( m/4 \) for \( m \) since they read
\[
\frac{1}{\epsilon^2 \pi i/m - 1} \cdot \frac{1}{\epsilon^2 \pi 2i/m - 1} \cdots \frac{1}{\epsilon^2 \pi (m-1)/m - 1}.
\]
We thus have
\[
\| (S-I)^{-2} (k-\tilde{k}) \|_2 \leq \frac{m^2}{16} \| k - \tilde{k} \|_2 \leq \frac{m^2}{16} \| k - \tilde{k} \|_\infty,
\]
where the last inequality used \( \| \cdot \|_2 \leq \sqrt{m} \| \cdot \|_\infty \). Together with \( \| \cdot \|_\infty \leq \| \cdot \|_2 \), ineq. \((17)\) then yields
\[
\| \log p_Y - \log r_Y \|_\infty \leq \| \log p_Y - \log \tilde{p}_Y \|_\infty + m^3 8 \| k - \tilde{k} \|_\infty. \tag{18}
\]

Now we derive an upper bound on the two summands of the rhs. using our assumption on the limited statistical mutual information between \( X \) and \( E \). To this end, we observe that
\[
D(p_{X,Y}||\tilde{p}_{X,Y}) = D(p_{X,E}||\tilde{p}_{X,E}) = I(X:E), \tag{19}
\]
where the first equality is due to the invariance of relative entropy under variable transformation and the second uses a well-known reformulation of mutual information \([3]\). Moreover, we have
\[
D(p_{X|Y}||\tilde{p}_{X|Y}) = \sum_y D(p_{X|y}||\tilde{p}_{X|y})p(y) \leq \frac{\beta}{2} \left( \frac{\epsilon \beta}{4 m^3} \right)^2,
\]
where \( p_{X|y} \) denotes the conditional distribution for one specific value \( y \) of \( Y \). Using the lower bound on \( p(y) \) we obtain
\[
D(p_{X|y}||\tilde{p}_{X|y}) \leq \frac{1}{2} \left( \frac{\epsilon \beta}{4 m^3} \right)^2 \forall y.
\]
Due to the well-known relation \( D(p||q) \geq (2 \ln 2)^{-1} \|p - q\|_1^2 \) between relative entropy and \( \ell_1 \)-distance for two distributions \([3]\), we obtain
\[
|p(x|y) - \tilde{p}(x|y)| \leq \frac{\epsilon \beta}{4m^3}.
\]
This implies
\[
|\log p(x|y) - \log \tilde{p}(x|y)| \leq \frac{\epsilon}{4m^3},
\]
by applying the mean value theorem to the function \( a \mapsto \log a \). From the definition of \( \tilde{k}(x|y) \) and \( k(x|y) \) in eq. (10) we conclude
\[
\|\tilde{k} - k\|_\infty \leq \frac{\epsilon}{m^3}.
\]
On the other hand, (19) implies
\[
D(p_\gamma||\tilde{p}_\gamma) \leq \frac{\beta}{2} \left( \frac{\epsilon \beta}{4m^3} \right)^2 \leq \frac{1}{2} \left( \frac{\epsilon \beta}{4m^3} \right)^2,
\]
and hence
\[
\|\log p(y) - \log \tilde{p}(y)\|_\infty \leq \frac{\epsilon \beta}{4m^3} < \epsilon.
\]
Using ineqs. (21) and (22), ineq. (18) yields for all \( y \)
\[
|\log p(y) - \log r(y)| < \frac{\epsilon}{4}.
\]
Let \( \log q_p(y) \) be given by discretizing all values \( \log p(y) \) up to an accuracy of \( \epsilon/4 \). Then
\[
K(q_p|p_\gamma, \epsilon) \equiv 0.
\]
On the other hand, let \( \log q_r(y) \) be given by discretizing all values \( \log r(y) \) up to an accuracy of \( \epsilon/4 \). Then \( K(q_r|r, \epsilon) \equiv 0 \) and thus
\[
K(q_r|p_{X|Y}, \delta, x_0, \epsilon) \equiv 0.
\]
Due to (23), both discretizations coincide up to one bit for each value \( y \), say \( b_m(y) \). To illustrate this, consider the binary strings 0.111... and 1.000... which can be arbitrarily close despite their truncation being different. We conclude that
\[
K(q_p|p_{X|Y}, \delta, x_0, \epsilon, b_m) \equiv 0.
\]
Let \( q \) be the distribution generated by \( \log q_p \) through normalization
\[
\log q(y) := \log q_p - \log \sum_y q_p(y).
\]
Due to the upper bound (23), Lemma \([4]\) gives
\[
D(p||q) \leq 2\|\log p(y) - \log q_p(y)\|_\infty < \epsilon.
\]
The theorem now follows from Lemma \([3]\) applied to \( z = p_{X|Y}, i_z = (\delta, x_0, \epsilon, b_m), p = \gamma \) and \( i_p = \epsilon \). \( \square \)

The complexity of \( p_Y \) in the bound (16) will typically exceed the terms with \( m \) because we will need several bits for every bin to describe the corresponding probability (this will be discussed in Section \([3]\) in more detail). Moreover, \( K(\epsilon) \) can be quite low, in particular if we choose \( \epsilon = 2^{-k} \) for some \( k \). Therefore, the mutual information between \( p_Y \) and \( p_{X|Y} \) is almost as large as the complexity of \( p_Y \). This shows that the amount of adjustments required to mimic an additive noise model in the wrong direction depends essentially on the complexity of \( p_Y \). In the following section we consider the complexity in the case in which \( p_Y \) is typical with respect to some known parametric family of distributions.
5 Kolmogorov complexity of distributions from a para-
metric family

The problem with applying Theorems 2 and 3 to real data is that the term $K_\epsilon(p_Y)$ cannot be known due to the uncomputability of Kolmogorov complexity in general. Fortunately, we can prove statements about the increase of the complexity for decreasing $\epsilon$ for typical elements of a family of distributions. This is shown by the following lemma:

**Lemma 5** (typical distributions in parametric families).

Let $p_\theta$ be a parametric family of distributions over some finite probability space and $\theta$ run over a $d$-dimensional manifold $\Lambda \subset \mathbb{R}^d$. Moreover, let $p_\theta$ be computable in the following sense: there exists a program that computes $p_\theta(y)$ for any computable input $\theta$. If the Fisher information matrix has full rank for all $\theta \in \Lambda$, the complexity of a typical distribution $p_\theta$ grows logarithmically with decreasing $\epsilon$, i.e. for sufficiently small $\epsilon$

$$K_\epsilon(p_\theta) \geq -\frac{d}{2} \log \epsilon.$$  

**Proof:** Let $F_\theta$ denote the Fisher information matrix of the parametric family and $\theta_1, \theta_2, \ldots, \theta_N(k) \in \Lambda$ be the parameter vectors of all computable distributions $p_\theta$ that can be described with complexity $K(p_\theta) \leq k$.

For every $\theta_j$ we have

$$D(p_\theta||p_{\theta_j}) = (\theta - \theta_j)^T F_{\theta_j} (\theta - \theta_j) + O(\|\theta - \theta_j\|^3).$$  

(24)

For sufficiently small $\epsilon$, the set of all $\theta$ with $D(p_\theta||p_{\theta_j}) \leq \epsilon$ is thus contained in the ellipsoid

$$(\theta - \theta_j)^T F_{\theta_j} (\theta - \theta_j) \leq 2\epsilon.$$  

The volume $V_j$ of such an ellipsoid with respect to the Lebesgue measure is given by

$$V_j = (\det F_{\theta_j})^{-1/2} \frac{\pi^{d/2}}{\Gamma(d/2 + 1)} (2\epsilon)^{d/2}.$$  

This can be seen by transforming the ellipsoid into a sphere of radius $\sqrt{2\epsilon}$ via the linear map $(F_{\theta_j})^{-1/2}$.

Now we check how the minimum number of disjoint ellipsoids must increase with $\epsilon$ to cover at least a constant fraction of the parameter space $\Lambda$. Otherwise, if the total volume tends to zero it gets more and more unlikely that it contains a randomly chosen $\theta \in \Lambda$. We need to increase $N(k)$ proportional to $1/(2\epsilon)^{d/2}$ and $k$ must increase with $-\frac{d}{2} \log \epsilon$ due to $N(n) \leq 2^k$. Hence we need asymptotically at least $-(d/2) \log_2 \epsilon$ bits.

To see that this is also sufficient, we consider a cube $[0,\lambda]^d \supseteq \Lambda$ that we divide into $N$ equally sized cubes of side length $\Delta$ with middle points $\theta_1, \ldots, \theta_N$ such that

$$(\theta - \theta_j)^T F_{\theta_j} (\theta - \theta_j) \leq \epsilon/2$$

for any point $\theta$ in the same cube. By (24), this ensures for all $\theta, \theta_j \in \Lambda$ and sufficiently small $\epsilon$ that $D(p_\theta||p_{\theta_j}) \leq \epsilon$. If $\mu$ is an upper bound for all eigenvalues of all $F_\theta$ it is sufficient to guarantee

$$\|\theta - \theta_j\|^2 \leq \frac{\epsilon}{2\mu}.$$  

This can be achieved by choosing

$$\Delta \leq \sqrt{\frac{\epsilon}{2\mu d}}.$$  

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Hence it is sufficient to choose the smallest \( N \) that satisfies
\[
N \geq \left( \frac{\epsilon}{2\mu d} \right)^{d/2},
\]
and whose \( d \)th root is integer. The grid and thus every vector \( \theta_j \) can be computed from \( \lambda \) and \( j \) and \( p_{\theta_j} \) can be computed from \( \theta_j \) by assumption. Hence,
\[
K(p_{\theta_j}) \leq \log_2 N \pm \frac{d}{2} \log \epsilon.
\]
□

We will now apply Lemma 5 to the family of all distributions \( p_Y \) for which \( p(y) \) is bounded from below by some \( \beta > 0 \). It is canonically parameterized by the first \( m - 1 \) probabilities if there are \( m \) possible \( y \)-values. Then we obtain:

**Corollary 1** (algorithmic mutual information for typical distributions). Let \( p_{X,Y} \) be as in Theorem 3. Further assume that \( p_Y \) is typical in the family of distributions on \( m \)-values whose probabilities are bounded from below by some \( \beta > 0 \). If \( I(X : E) \) satisfies the bound \( 15 \) with \( \epsilon = 2^{-N} \) for sufficiently large \( N \), then
\[
I(p_Y : p_{X|Y}) \geq m - \frac{5}{2} \log N - 2 \log m - m.
\]

Proof: One can check that the Fisher information matrix has full rank. Then the proof of the preceding lemma shows for sufficiently small \( \epsilon \)
\[
K_\epsilon(p_Y) \geq -\frac{m-1}{2} \log \epsilon.
\]
Plugging this into the lower bound of Theorem 3 together with \( \epsilon = 2^{-N} \) concludes the proof. □

Hence, for typical \( p_Y \), the lower bound is positive if \( m \) and \( n \) are large enough. This asymptotic statement still holds true if \( p_Y \) looks on a coarse-grained scale like some simple distribution \( q_Y \), i.e., a Gaussian, but shows irregular deviations from \( q_Y \) if the probabilities are described more accurately.

To give an impression on the amount of information between \( p_{Y|X} \) and \( p_Y \) that can be inferred after \( n \)-fold sampling, we recall that the mutual information between \( E \) and \( X \) can be estimated up to an accuracy of \( O(1/n) \) \[12\]. The lowest upper bound on \( \epsilon \) in ineq. \[15\] that can be guaranteed by the observations thus is proportional to \( 1/\sqrt{n} \). Hence, for constant \( m \), the best lower bound on the amount of algorithmic information shared by \( p_Y \) and \( p_{X|Y} \) increases logarithmically in \( n \) as long as the sample is not sufficient to reject independence between \( Y - f(X) \) and \( X \).

### 6 Applying the results to empirical distributions

In applying Theorems 2 and 3 to realistic situations, we still have the problem that we have no reason to believe that the true distribution is computable. On the other hand, applying the argument to the empirical distribution (which is, for large sampling close to an additive noise model) is still problematic because algorithmic dependencies between the empirical distribution \( q_Y \) and the empirical conditional \( q_{X|Y} \) do not prove algorithmic dependencies between the true distributions \( p_Y \) and \( p_{X|Y} \). One reason is that every conditional probability \( q_{Y|X}(y|x) \) can always be written as a fraction with denominator \( q_X(x)n \), which already is an algorithmic dependence.
We now describe how to use Postulate 1 if only a finite list of \((x, y)\)-pairs is observed and the underlying distribution is not known. Given samples \(S_n = [(x_1, y_1), \ldots, (x_n, y_n)]\), we can generate a non-empty subsample \(S_{\ell(n)} = [(x_{\ell(n)_1}, y_{\ell(n)_1}), \ldots, (x_{\ell(n)_n}, y_{\ell(n)_n})]\) with high probability such that every \(x\)-value occurs exactly \(\ell(n)/m\)-times. The samples \(S_{\ell(n)}\) can then be used for the estimation of \(p_{Y|X}\). Hereby, \(\ell(n)\) is chosen independently of the samples in a way that for \(n \to \infty\) we have \(\ell(n) \to \infty\) and the probability of obtaining \(S_{\ell(n)}\) from \(S_n\) converges to one.

Now by construction, if \(M\) contains no information about \(S\), the empirical distribution \(q_{Y|X}^{(\ell(n))}\) of the subsample must not contain any information about the empirical distribution \(q_X^{(n)}\) of \(x\)-values in the entire sample, i.e.,

\[
M_{X \to Y} := I(q_X^{(n)} : q_{Y|X}^{(\ell(n))}) \approx 0. \tag{25}
\]

In the spirit of [9], we postulate that the violation of eq. (25) indicates that the causal hypothesis \(X \to Y\) is wrong or the mechanisms generating \(x\)-values and the mechanisms generating \(y\)-values from \(x\)-values have not been generated independently. For a discussion of this case see [10]. Using this terminology, our goal is to derive a lower bound on \(M_{Y \to X}\) for the case where \(p_{X,Y}\) admits an additive noise model from \(X\) to \(Y\). We can apply Theorem 3 to a distribution that is defined by the empirical results via

\[
p'(x, y) := q^{(n)}(y)q^{(\ell(n))}(x|y),
\]

which is necessarily computable because it only contains rationale values.

We have already argued that the causal hypothesis \(Y \to X\) would only be acceptable if

\[
I(q_X^{(n)}(y) : q^{(\ell(n))}(x|y)) \approx 0.
\]

If the true distribution \(p\) almost admits an additive noise model from \(X\) to \(Y\) in the sense of ineq. (15), the same inequality will also be satisfied by \(p'\) if \(n\) is sufficiently high and thus

\[
I(q_X^{(n)} : q_{X|Y}^{(\ell(n))}) \gg 0,
\]

provided that \(K_{\epsilon}(q_Y^{(n)})\), which coincides with \(K_{\epsilon}(p_Y)\) due to Lemma 2 for large \(n\), is high.

7 Approximating continuous variables with discrete ones

Causal inference via additive noise models has been described and tested for continuous variables [5]. We have discussed the discrete case mainly for technical reasons because we were able to prove statements for distributions that are only close to additive noise models. Our results can easily be applied to the continuous case by discretization with increasing number of bins. As already mentioned, the discretized version of the empirical distribution becomes computable, which circumvents the problem that the true distribution may be uncomputable.

Before we discuss the discretization in detail, we emphasize that there is a problem with applying Postulate 1 to the conditionals obtained after discretizing the variables: if we define a discrete variables \(X^{(m)}\) and \(Y^{(m)}\) by putting \(X\) and \(Y\) into \(m\) bins each, the discretized conditional \(p_{Y^{(m)}|X^{(m)}}\) does not only depend on \(p_{Y|X}\). Instead, it also
contains information about the distribution of $X$. For this reason, algorithmic dependencies between $p_{Y^{(m)}|X^{(m)}}$ and $p_{X^{(m)}}$ only disprove the causal hypothesis $X \rightarrow Y$ if the binning is fine enough to guarantee that the discrete value $x^{(m)}$ is sufficient to determine the conditional probability for $y^{(m)}$, i.e., the relevance of the exact value $x$ is negligible if the discrete value is given. It is therefore essential that the argument below refers to the asymptotic case of infinitely small binning.

To approximate a continuous density $p(x, y)$ on $\mathbb{R}^2$ by $\mathbb{Z}_m^2$ with increasing $m := 2k + 1$ we consider the square

$$Q_m := \left[-\frac{1}{2}\sqrt{m}, \frac{1}{2}\sqrt{m}\right]^2$$

for all odd $m$ and replace $p(x, y)$ with $p(x, y|Q)$. We discretize $Q$ into $m \times m$ bins of equal size, which defines a probability distribution over $\mathbb{Z}_m$-valued variables $X_m$ and $Y_m$, respectively. We define the function $f_m : \mathbb{Z}_m \rightarrow \mathbb{Z}_m$ by putting the values $f(\Delta(j - 1/2))$ with $j = -k, \ldots, k$ to the corresponding bin.

Moreover, appropriate smoothness assumptions on $p(x, y)$ can guarantee that the mutual information between $Y_m - f_m(X_m)$ and $X_m$ converges to $I(X : (Y - f(X)))$ for $m \rightarrow \infty$. It is known [12] that there are estimators for mutual information that converge if the binning $m$ is increased proportionally to $\sqrt{n}$ for sample size $n \rightarrow \infty$. If $p(x, y)$ admits an additive noise model, i.e., $I(X : (Y - f(X))) = 0$, then $I(X_m : (Y_m - f(X_m))) \rightarrow 0$. Hence, the discrete distributions on $X_m$ and $Y_m$ get arbitrarily close to discrete additive noise models. Applying Theorem 2 to these discrete distributions then yields algorithmic dependence between the discretized marginal and the discretized conditional.

### 8 Conclusions

We have discussed a causal inference method that prefers the causal hypothesis $X \rightarrow Y$ to $Y \rightarrow X$ whenever the joint distribution $p_{X,Y}$ admits an additive noise model from $X$ to $Y$ and not vice versa. It seems that this way of reasoning assumes that all causal mechanisms in nature can be described by additive noise models (which is certainly not the case). Here we argue that the method is nevertheless justified because it is unlikely that a causal mechanism that is not of the form of an additive noise model generates a distribution that looks like an additive noise model in the wrong direction. This is because such a coincidence would require mutual adjustments between $P(\text{cause})$ and $P(\text{effect}|\text{cause})$. To measure the amount of tuning needed for this situation we have derived a lower bound on the algorithmic information shared by $P(\text{cause})$ and $P(\text{effect}|\text{cause})$. If we assume that “nature chooses” $P(\text{cause})$ and $P(\text{effect}|\text{cause})$ independently, a significant amount of algorithmic information is not acceptable. Our justification of additive-noise-model based causal discovery thus is an application of two recent proposals for using algorithmic information theory in causal inference: [9] postulated that the shortest description of $P(\text{cause}, \text{effect})$ is given by separate descriptions of $P(\text{cause})$ and $P(\text{effect}|\text{cause})$, which would be violated then. [6] argued that algorithmic dependencies between any two objects require a causal explanation. They consider the two mechanisms that determine $P(\text{cause})$ and $P(\text{effect}|\text{cause})$, respectively, as two objects and conclude that the absence of causal links on the level of the two mechanisms imply their algorithmic independence, in agreement with [9].

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