

MetaCaDI: A Meta-Learning Framework for Scalable Causal Discovery with Unknown Interventions

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The Challenge: Few-Shot Causal Discovery with Unknown Interventions

Input: Small Dataset \mathbf{D}

Output: Unknown **Causal Graph** and Unknown **Intervention Targets**

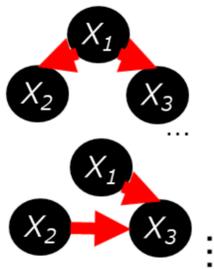
This task is very difficult!

Proposed Solution: Use Related Data

Assume each \mathbf{D} is from a **Shared Causal Graph** with **Different Intervention Targets**

Posterior Distribution $P(G, I | \mathbf{D})$

Causal Graph



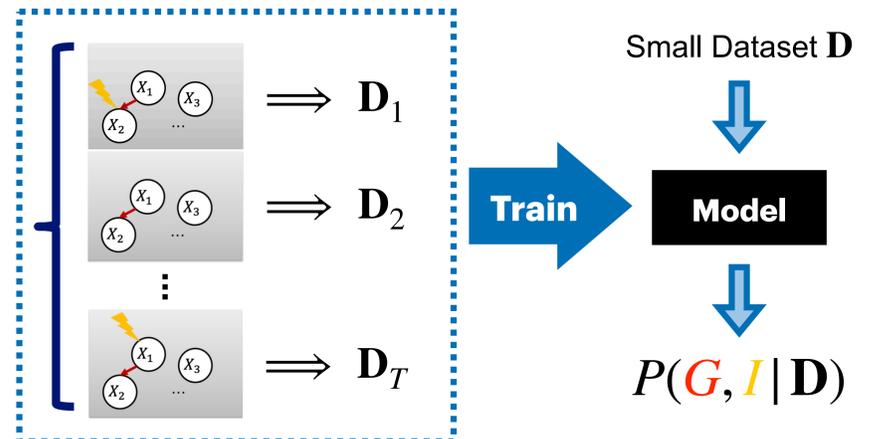
0.084

+

Intervention Targets

X_1	X_2	X_3
0.7	0.1	0.2

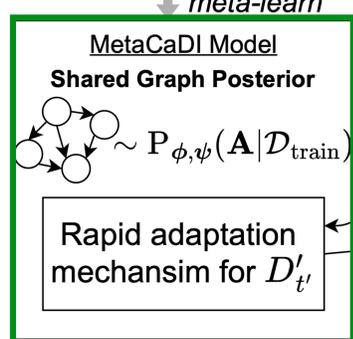
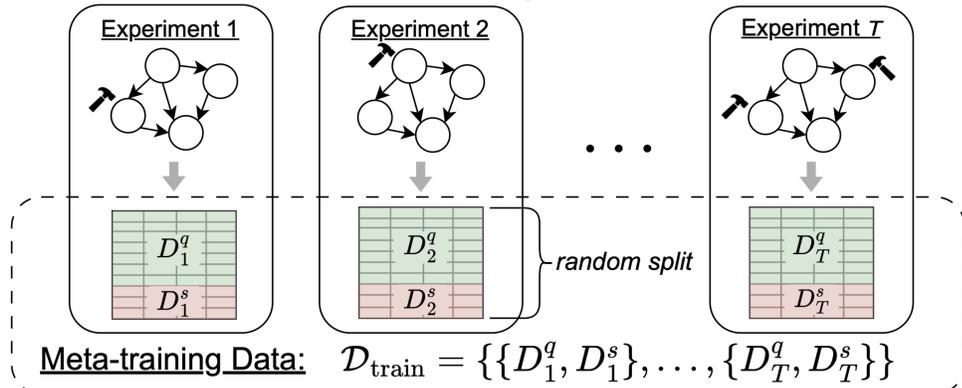
0.054



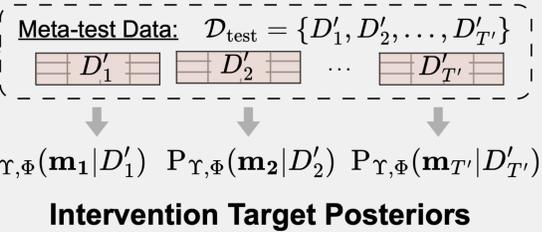
Meta-Learning for Causal Discovery with Unknown Interventions

Meta-Learning Setup

Meta-Training Phase



Meta-test Phase



Model Components

Likelihood Model: Masked Auto-encoder

$$X_i = (1 - m_i) \cdot f_i^{\text{obs}}(\mathbf{A}_{:,i} \circ \mathbf{X}) + m_i \cdot f_i^{\text{intv}}(\mathbf{A}_{:,i} \circ \mathbf{X}) + \epsilon_i$$

Differentiable DAG Sampler

Adjacency Matrix $\mathbf{A} = \mathbf{\Pi}^T \mathbf{U} \mathbf{\Pi}$
 $\mathbf{U} \sim P_{\phi}(\mathbf{U})$ Upper Triangular Matrix
 $\mathbf{\Pi} \sim P_{\psi}(\mathbf{\Pi})$ Permutation Matrix

Intervention Predictor

Sample $m_i \in \{0, 1\}$ indicating if the i^{th} variable was intervened on.
 $m_i \sim P(m_i | \mathbf{A}, D'_i)$

Task Adaptation: Closed-form solution for the last layer of f_i^{intv}

$$f_i^{\text{intv}}(\mathbf{A}_{:,i} \circ \mathbf{X}) = \mathbf{w}_i^T h(\mathbf{A}_{:,i} \circ \mathbf{X})$$

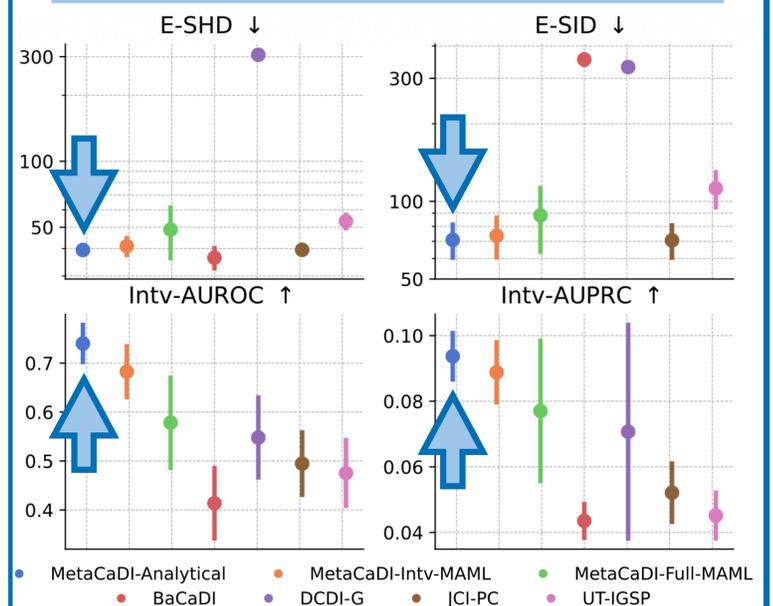
$$\hat{\mathbf{w}}_i = (\mathbf{H}_i^T \mathbf{H}_i + \lambda \mathbf{I})^{-1} \mathbf{H}_i^T (D'_i)_{:,i}$$

Analytical Adaptation (No Gradients!)
 This closed-form solution adapts the model to the new task. All the heavy lifting is done during meta-training.

Results

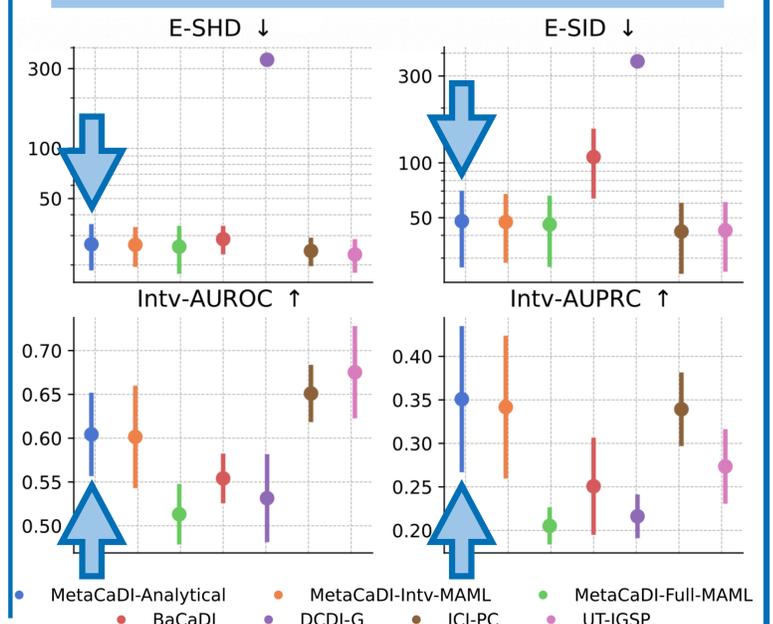
SERGIO Dataset

Realistic gene expression simulator, scale-free graphs, hard gene knockouts.



Synthetic Dataset

Non-linear (Gaussian Process), Erdős-Rényi graphs, soft interventions.



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Full Paper →

