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Causal discovery in linear non-Gaussian models

Abstract: In this talk we consider the problem of inferring the causal graph underlying a structural equation model from an i.i.d. sample. It is well known that this graph is identifiable only under special assumptions. We consider one such set of assumptions, namely, linear structural equations with non-Gaussian errors, and discuss inference of the causal graph in high-dimensional settings as well as in the presence of latent confounders.

This talk is based on joint work with Y. Samuel Wang

References:

[1] Y. S. Wang and M. Drton (2019). High-dimensional causal discovery under non-Gaussianity. *Biometrika*, forthcoming, `arXiv:1803.11273`.