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Network inference in the presence of latent confounders: The role of instantaneous causalities

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Direct Measurement



http://www.visualisingdata.com/blog/wp-content/uploads/2012/02/World_FlightLines_BioDiaspora-600x393.jpg

Indirect Measurement



<http://www.geneticsandsociety.org/article.php?id=8177>

EEG



http://recherche.parisdescartes.fr/LaboratoireMemoireCognition_esl/Moyens-Techniques/EEG-Platform

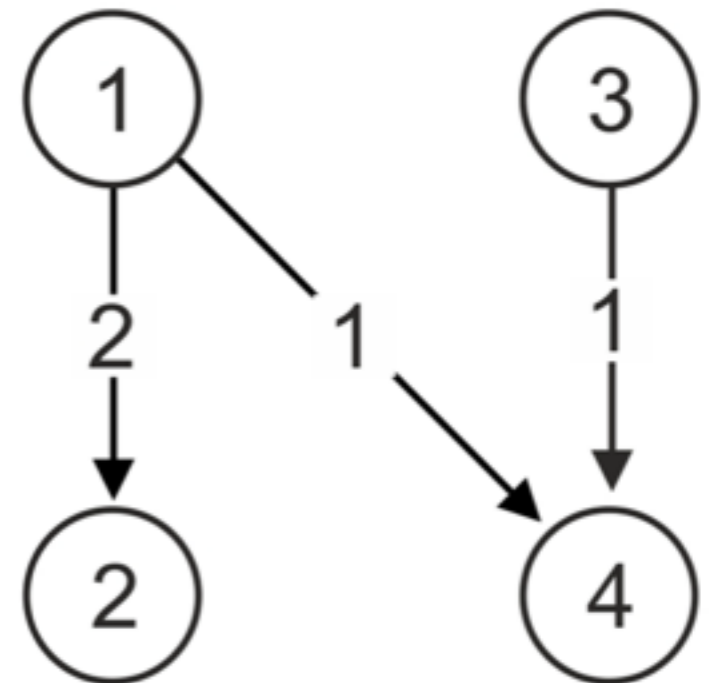
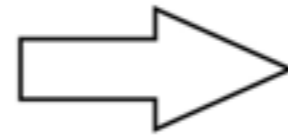
Vector Autoregressive (VAR) Model

$$X_1(t) = \varepsilon_1(t)$$

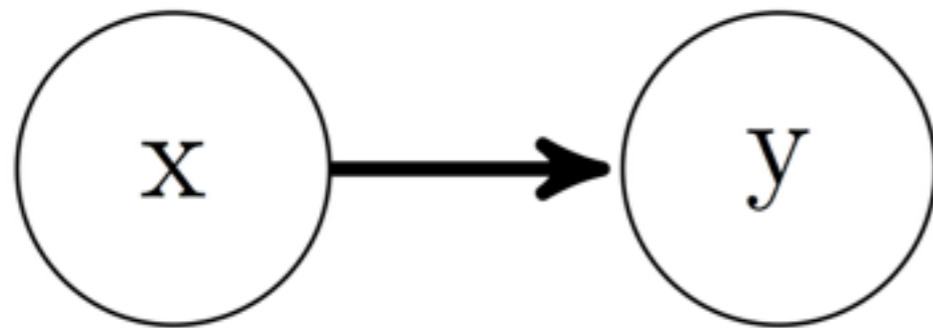
$$X_2(t) = \alpha X_1(t - 2) + \varepsilon_2(t)$$

$$X_3(t) = \varepsilon_3(t)$$

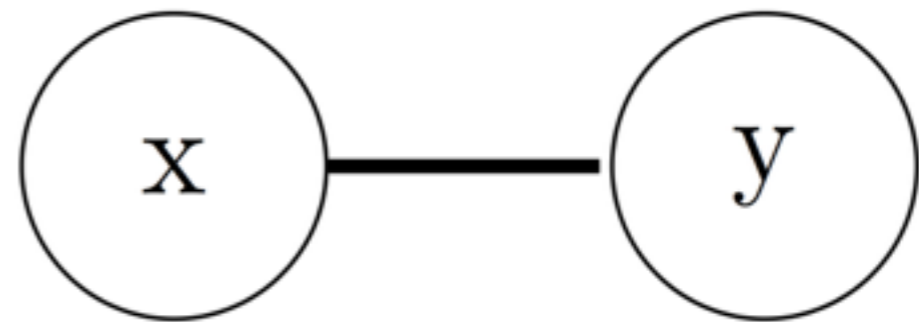
$$X_4(t) = \beta X_1(t - 1) + \gamma X_3(t - 1) + \varepsilon_4(t).$$



Inferring Influence Between Time Series



Detected using:
Renormalised partial
directed coherence
(rPDC)

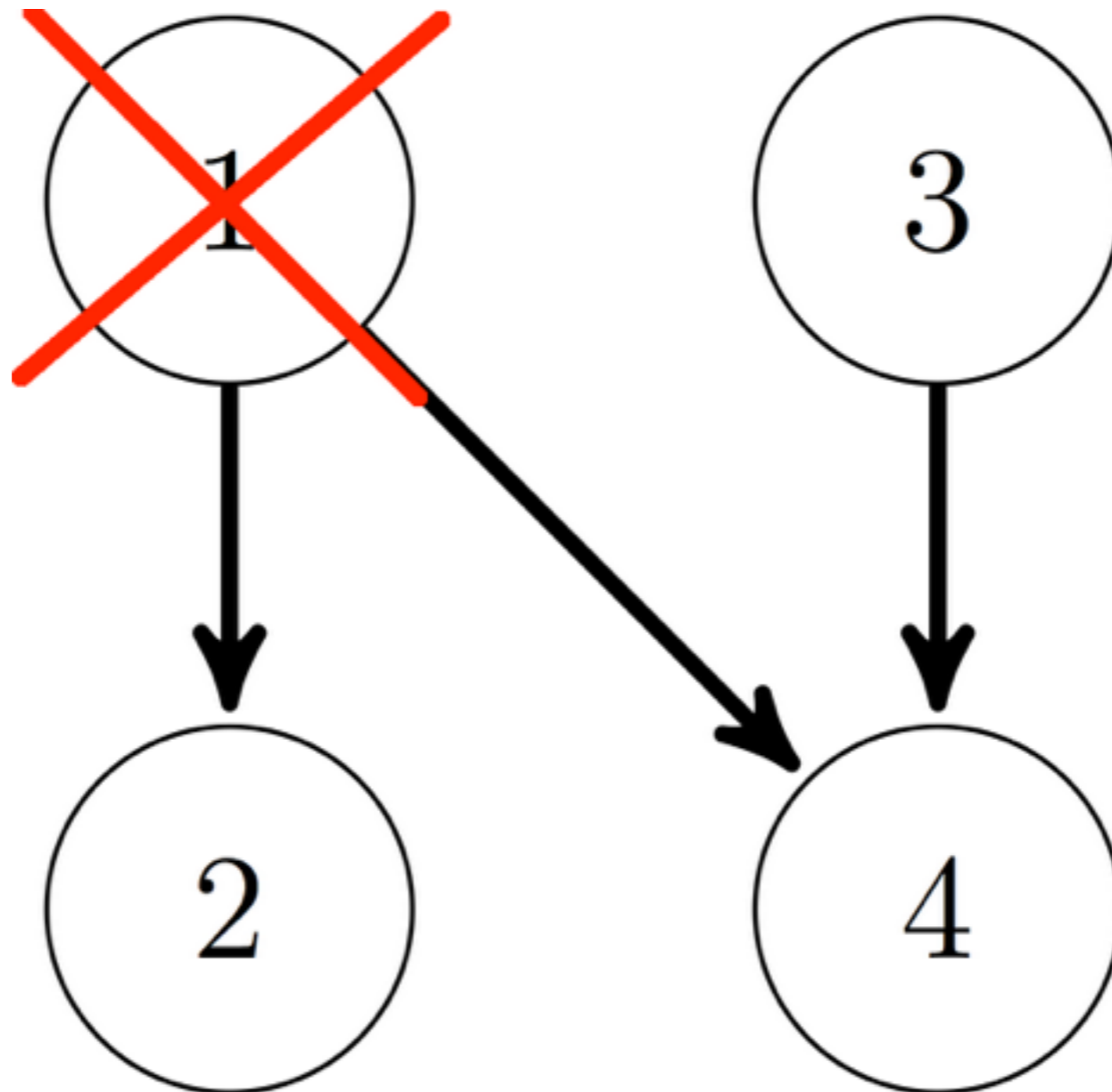


Detected using:
Inverse of the partial
covariance matrix of
the noise

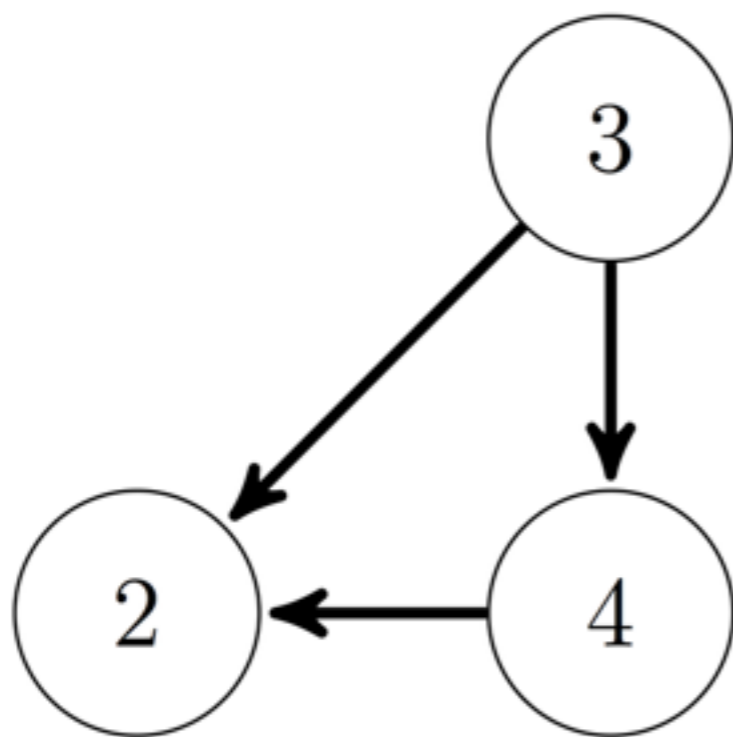
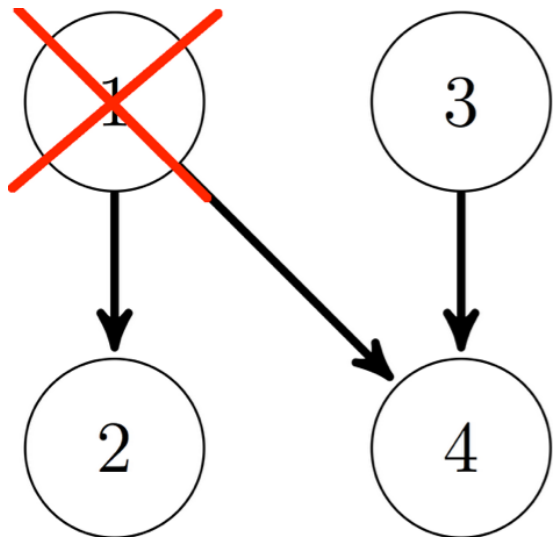
Granger Causality

- In this instance causality = Granger causality.
- Causes will always precede their effects in time.
- Granger presented his idea independently of a model.

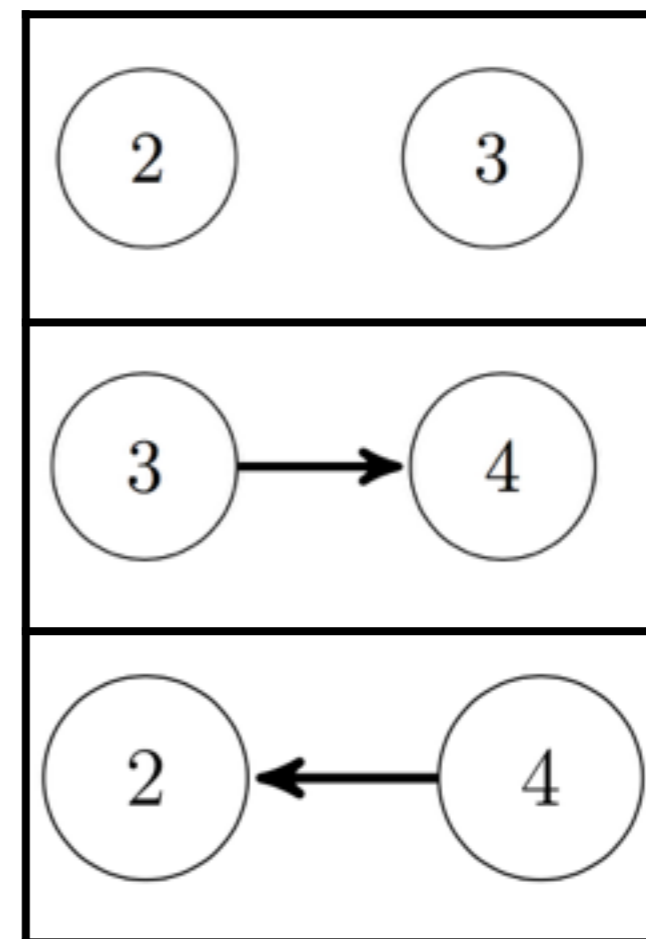
Creating a Latent Confounder



Measured Sub-Systems

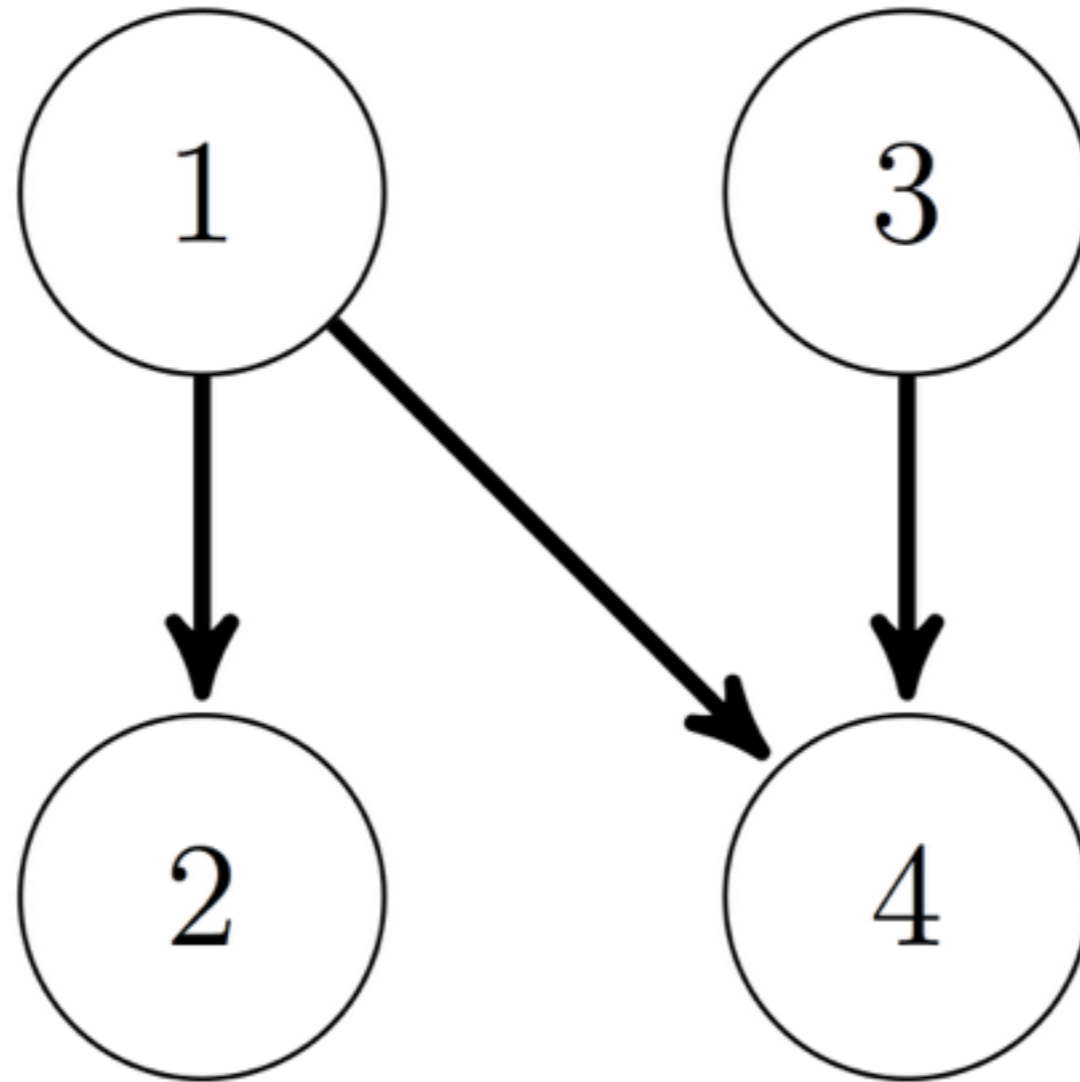


3-D observed
network

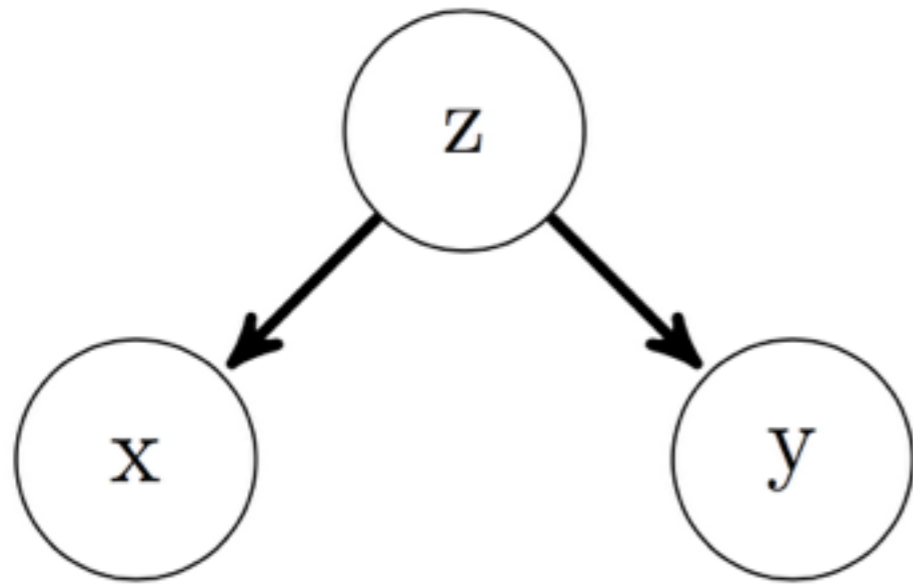


2-D sub-
networks

Reconstructed Network

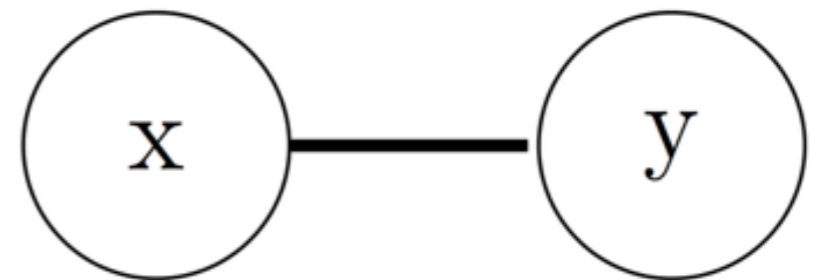


Latent Confounder or Volume Conduction?



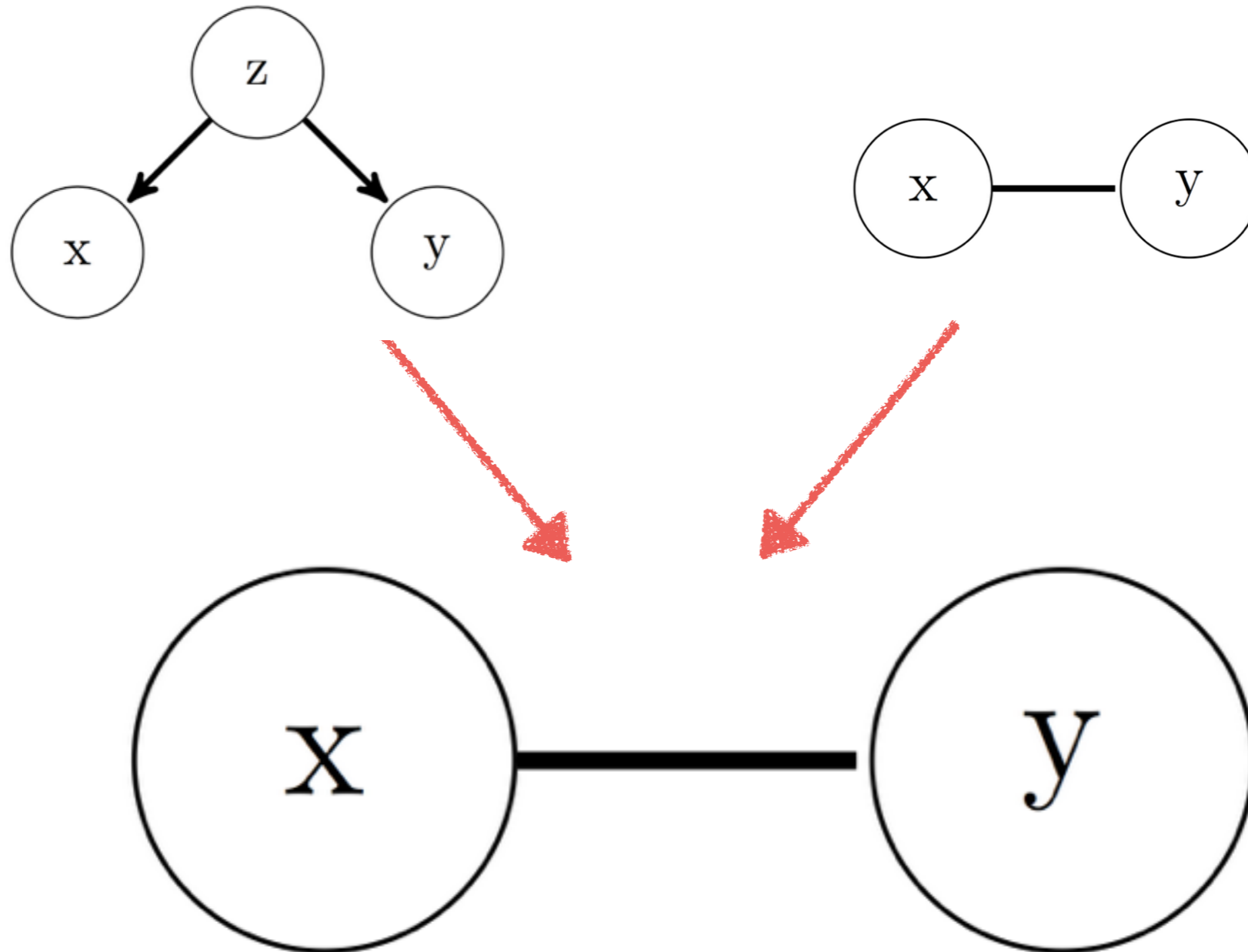
Latent Confounder

OR

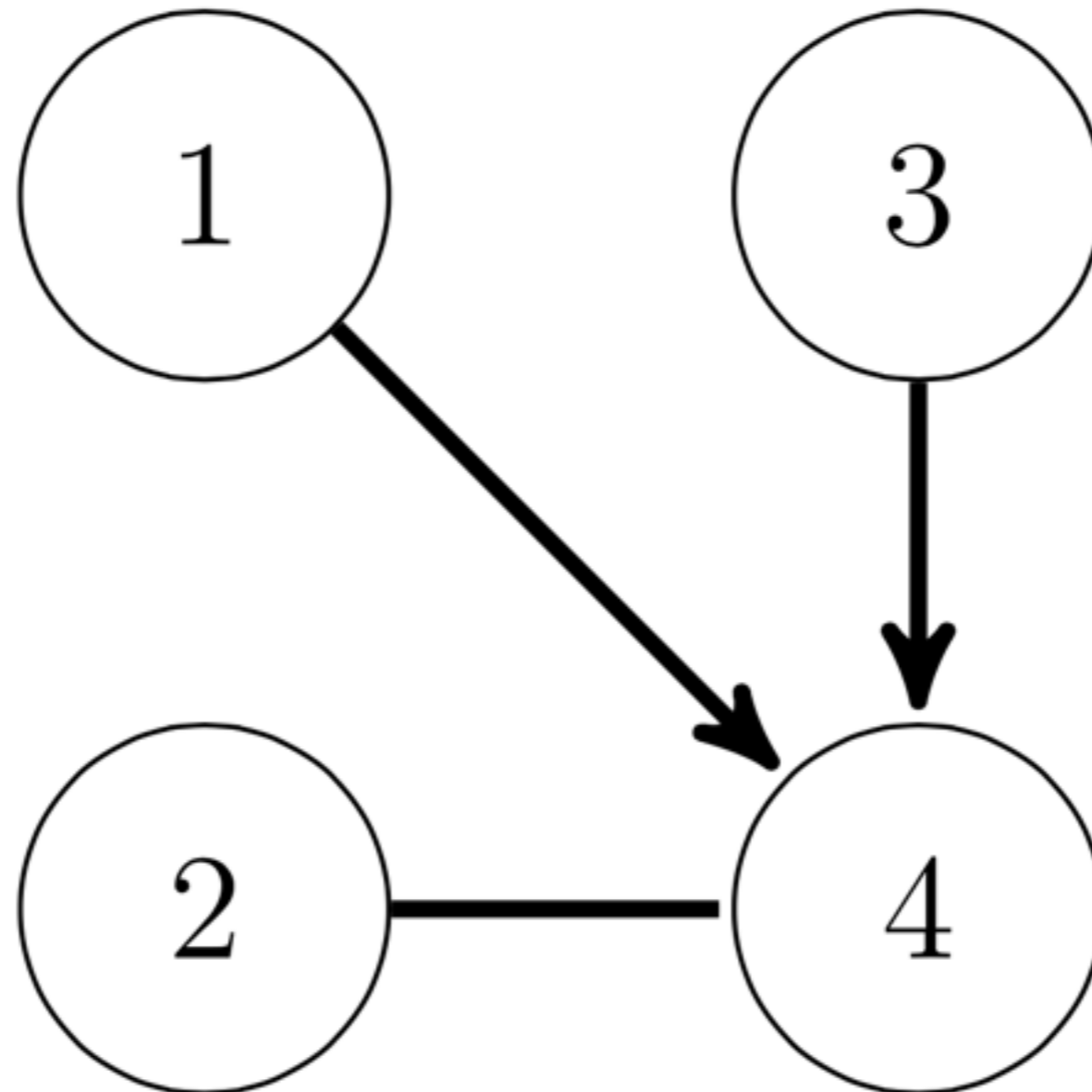


Volume Conduction

Latent Confounder or Volume Conduction?



Crucial Links for Reconstruction



Conclusion

- The inverse of the partial covariance of the noise contains information about instantaneous interactions.
- In some case complete network reconstruction is possible.
- Our novel approach allows us, for the first time, to identify between volume conduction and latent confounders.