Causal Abstraction: Definition, Measures and Learning

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1. Introduction

1.1. Levels of Abstraction

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Low-level / Base model: Microscopic description **x**, **x**. High-level / Abstracted model: Macroscopic description P, T, V.

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Systems may be represented at different levels of abstraction (LoA) [6].

Thermodynamics example:

Low-level / Base model: Microscopic description **x**, **x**. High-level / Abstracted model: Macroscopic description P, T, V.

LoA may be inaccessible, so we may want to *shift* among LoAs.

- We need a *mapping* between LoAs.
- We want the mapping to be consistent.

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- It aggregates information from *different resolutions*.

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- It combines models from *different sources*.
- It aggregates information from *different resolutions*.
- It allows for *computation with minimal effort*.

Causal Abstraction

We focus on abstraction between causal models.

Lung cancer scenario example:





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- How do we *represent* causal systems?
- How do we express relations of abstraction among causal models?
- How do we *measure correctness* of causal abstraction?
- How do we *learn* LoAs?
- How do we take advantage of LoAs?

2. Structural Causal Models

Structural causal models rely on a strong prior given by *causality* [14, 15].



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- It allows for reasoning about *counterfactuals*.

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- It discriminates *correlations* and *causes*.
- It allows for reasoning about *interventions*.
- It allows for reasoning about *counterfactuals*.
- It implies a *causality ladder* of reasoning.



We express a **SCM** as $\mathcal{M} = \langle \mathcal{X}, \mathcal{U}, \mathcal{F}, \mathcal{P} \rangle$ [14, 15]:



• X: set of *endogenous nodes* (S, T, C) representing variables of interest



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Every SCM \mathcal{M} implies a (joint) distribution $P_{\mathcal{M}}$: $P_{\mathcal{M}}(S, T, C)$

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2



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We can perform interventions on a causal model [14, 15]:



do(T=1)

- Remove incoming edges in the intervened node
- Set the value of the intervened node





An *intervention* ι defines a new **intervened model** \mathcal{M}_{ι} with new distributions.



 $P_{\mathcal{M}}$






3. Causal Abstraction

Three approaches

Lung cancer scenario example:



$$\texttt{Dom}[S'] = \texttt{Dom}[C'] = \{0,1\}$$

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$$\texttt{Dom}[S'] = \texttt{Dom}[C'] = \{0,1\}$$

 $Dom[S] = Dom[T] = Dom[C] = \{0, 1\}$

- The *τ*-abstraction approach [18, 1]
- The **\Phi-abstraction** approach [12, 13]
- The α -abstraction approach [17, 16]

3.1. τ -abstraction approach

Let $\mathcal M$ and $\mathcal M'$ be two finite SCMs. An abstraction is a tuple

 $\langle \tau, \omega \rangle$

where:

The τ -abstraction approach: mapping [18]

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 τ : Dom[X] → Dom[X'] maps complete outputs of the low-level model to complete output of the high level model.
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where:

- *τ* : Dom[X] → Dom[X'] maps complete outputs of the low-level model to complete output of the high level model.
- $\omega : \mathcal{I} \to \mathcal{I}'$ maps low-level interventions to high-level interventions.

Given two SCMs \mathcal{M} and \mathcal{M}' , the transformation τ induces a *pushforward* between distributions:

 $\tau_{\#}: P_{\mathcal{M}} \mapsto P_{\mathcal{M}'}$

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 $\tau_{\#}: \mathcal{P}_{\mathcal{M}} \mapsto \mathcal{P}_{\mathcal{M}'}$

Under an assumption of observational consistency, this implies:

 $\tau_{\#}(P_{\mathcal{M}}) = P_{\mathcal{M}'}$

The τ -abstraction approach: interventional consistency [18]

We want more than *observational consistency*. We want **interventional consistency**.

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A transformation is an *exact transformation* if there exists a surjective order-preserving ω such that:



where $\tau(P_{\mathcal{M}_{\iota}}) = P_{\mathcal{M}_{\omega(\iota)}}, \forall \iota \in \mathcal{I}.$











Lung cancer scenario example:

 $\tau : \text{Dom}[S] \times \text{Dom}[T] \times \text{Dom}[C] \rightarrow \\ \text{Dom}[S'] \times \text{Dom}[C'] \\ \tau : (s, t, c) \mapsto (s, c)$

Set of interventions: $\mathcal{I} = \{\emptyset, do(S = 0)\}$ $\omega : \begin{cases} \emptyset \mapsto \emptyset \\ do(S = 0) \mapsto do(S' = 0) \end{cases}$



 $(S) \rightarrow (T) \rightarrow (C)$

Lung cancer scenario example:

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Consistency condition:



3.2. Φ-abstraction approach

An SCM \mathcal{M} can be formalized as a *functor* from a syntactic category to the category of sets and Markov kernels:

 $F_{\mathcal{M}}: \mathtt{Syn}_{\mathcal{M}} \to \mathtt{FinStoch}$

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 $F_{\mathcal{M}}: \mathtt{Syn}_{\mathcal{M}} \to \mathtt{FinStoch}$

In this formalization, an intervention is an *endofunctor* on the syntactic category:

 $\mathrm{cut}_X: \mathtt{Syn}_\mathcal{M} \to \mathtt{Syn}_\mathcal{M}$



Given two SCMs \mathcal{M} and \mathcal{M}' with a homomorphism ϕ between their DAGs, an abstraction exists if we have a *natural transformation* between the respective functors:



Given a Φ -abstraction, the homomorphism ϕ guarantees *interventional consistency*.



Lung cancer scenario example:



 $\operatorname{Syn}_{\mathcal{M}'}: \bullet_{S'} \longrightarrow \bullet_{C'}$







Lung cancer scenario example:



A natural transformation is a *collection* of maps in FinStoch.

3.3. α -abstraction approach

Let $\mathcal M$ and $\mathcal M'$ be two finite SCMs with finite domains. An abstraction is a tuple

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R ⊆ *X*_M is a subset of *relevant nodes* among the endogenous nodes of *M*.

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- *R* ⊆ *X*_M is a subset of *relevant nodes* among the endogenous nodes of *M*.
- a: R → X_{M'} is a surjective function mapping a low-level node in M to a high-level node in M'.
- α is a collection of surjective functions, one for each high-level node X', defined as α_{X'} : Dom[a⁻¹(X')] → Dom[X'].
 α'_X maps an output of the low-level nodes sent onto X' by a onto an output of X'.



Causal Abstraction α -abstraction approach

The α -abstraction approach: example (I)

Lung cancer scenario example:

 $R = \{S, C\} \subseteq \mathcal{X}_{\mathcal{M}}$



Causal Abstraction α -abstraction approach

The α -abstraction approach: example (I)



$$R = \{S, C\} \subseteq \mathcal{X}_{\mathcal{M}}$$
$$a : R \to \mathcal{X}_{\mathcal{M}'}$$
$$a : \begin{cases} S \mapsto S' \\ C \mapsto C' \end{cases}$$

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$$a: R \to \mathcal{X}_{\mathcal{M}'}$$
$$a: \begin{cases} S \mapsto S' \\ C \mapsto C' \end{cases}$$
$$\alpha: \begin{cases} \alpha_{S'} : \{0, 1\} \to \{0, 1\} \\ \alpha_{S'} : s \mapsto s \\ \alpha_{C'} : \{0, 1\} \to \{0, 1\} \\ \alpha_{C'} : c \mapsto c \end{cases}$$

The α -abstraction approach: abstraction error

We want an abstraction to guarantee *interventional consistency*.

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$$S' \xrightarrow{\nu} P_{\mathcal{M}'_{\nu'}}(C'|do(S')) C'$$

We want an abstraction to guarantee *interventional consistency*.


$$S \xrightarrow{\mu} C$$

$$\alpha_{S'} \downarrow \xrightarrow{\nu} C$$

$$S' \xrightarrow{\nu} P_{\mathcal{M}_{\iota}}(C|do(S)) \xrightarrow{\nu} C'$$





• Ideally, mechanisms and abstractions *commute*.



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- Otherwise, we compute an abstraction error as the *worst-case discrepancy* over all possible interventions:

$$E_{\alpha}(S',C') = \max_{\iota} D(\alpha_{C'} \cdot \mu, \nu \cdot \alpha_{S'})$$







In general, an abstraction may imply multiple causal mechanism diagrams:



A (global) abstraction error [17] $e(\alpha)$ is the maximum abstraction error over all diagrams.

$$\mathsf{e}(oldsymbol{lpha}) = \sup_{\mathbf{X}',\mathbf{Y}'\subseteq \mathcal{X}'} \mathit{E}_{oldsymbol{lpha}}(\mathbf{X}',\mathbf{Y}')$$

The α -abstraction approach: example (II)

Lung cancer scenario example:



Causal Abstraction α -abstraction approach The α -abstraction approach: example (II)

Lung cancer scenario example:

Assuming no commutativity



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Assuming no commutativity



Causal Abstraction α -abstraction approach: example (II)

Lung cancer scenario example:

Assuming no commutativity





I can compute *abstraction error*: $E(\alpha, S', C') = D_{JSD}(\alpha_{C'} \circ \mu_{C}, \nu_{C'} \circ \alpha_{S'})$

Since there are not other subsets this is also the overall abstraction error: $e(\alpha) = E(\alpha, S', C')$

Summary of approaches

- τ -abstraction approach: works at the *distributional* level.
- **Φ-abstraction approach:** works at the *structural* level.
- α -abstraction approach: works at the *distributional/structural* level.

Aligning Approaches [19]

Can we *relate* τ -abstraction and α -abstraction?

- × Different definition of *abstraction*
- × Different definition of *consistency*

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It is possible to relate τ -abstraction, α -abstraction and cluster DAGs!

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Can we *relate* τ -abstraction and α -abstraction?

- × Different definition of *abstraction*
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It is possible to relate τ -abstraction, α -abstraction and cluster DAGs!

 α -abstraction is **equivalent** to constructive τ -abstraction (under the existence of an exogenous context giving rise to endogenous setting).

4. Measuring Abstraction Error

Reference

Quantifying Consistency and Information Loss for Causal Abstraction Learning

Fabio Massimo Zennaro¹, Paolo Turrini¹ and Theodoros Damoulas¹

¹University of Warwick,Coventry, United Kingdom {fabio.zennaro, p.turrini, t.damoulas}@warwick.ac.uk,

Measuring Abstraction Error [22]

In the α -abstraction framework, does abstraction error tell us the whole story about abstraction?



Let \mathcal{M}' be the trivial singleton model.

Then, $e_{\alpha} = 0$.

We want other *quantitative measures* for an abstraction.

Generalizing Abstraction Error [22]

The abstraction error can be expressed more generally as:

$$E_{\alpha}(\mathbf{X}',\mathbf{Y}') = \underset{x'\in\mathbf{X}'}{\operatorname{agg}} D(p,q)$$

$$e(lpha) = {\displaystyle \operatorname{\mathsf{agg}}_{({\mathsf{X}}',{\mathsf{Y}}')\in \mathcal{J}}} E_{lpha}({\mathsf{X}}',{\mathsf{Y}}')$$

parametrized by aggregation functions, distances, intervention sets, pseudo-inverse, and paths.



• Aggregation functions:

- Which guarantees do we want?
- How do we *weight* errors?

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- Intervention sets:
 - Which interventions are *non-redundant*?
 - Which interventions are *relevant*?
- Pseudo-inverse:
 - How should be an *inverse* defined at all?

If we consider different *paths*, we derive *new error measures*:

Interventional consistency (IC)



Consistency projected on the abstracted model.

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Interventional consistency (IC)

Interventional information loss (IIL)





Consistency projected on the abstracted model.

Loss in abstracting and reconstructing.

Interventional superresolution information loss (ISIL)



Loss in reconstructing and abstracting.

Interventional superresolution information loss (ISIL)



Interventional superresolution consistency (ISC)



Loss in reconstructing and abstracting.

Consistency projected on the base model.

Some properties of these new error measures [22]

For all the measures above (IC,IIL,ISIL,ISC) with supremum aggregation:

- Non-monotonicty: not given that $e(eta lpha) \geq e(lpha)$
- Triangle inequality: $e(eta lpha) \leq e(lpha) + e(eta)$
- Ordering: IIL \geq IC, IIL \geq ISC, IC \geq ISIL, ISC \geq ISIL
- Finiteness condition: error is finite if a is order-preserving
- Different minima: IC, IIL, ISC, ISIL may disagree on minima

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- We can apply effective information to measure causal abstraction

How are IC and EI related? What can EI tell us about causal abstraction?

5. Learning Abstractions

Reference

Jointly Learning Consistent Causal Abstractions Over Multiple Interventional Distributions

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Learning Abstractions [21]

If I am only given the SCMs, can we learn an abstraction?

Learning Abstractions [21]

If I am only given the SCMs, can we learn an abstraction?

Starting point: Given a partially define abstraction α in terms of $\langle R, a \rangle$ can I learn α_i as:

$$\min_{\alpha} e(\alpha)$$



Challenges [21]

(i) Multiple related problems



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(ii) Combinatorial optimization



Challenges [21]

- (i) Multiple related problems
- (ii) Combinatorial optimization
- (iii) Surjectivity constraints



 α

Challenges [21]

- (i) Multiple related problems
- (ii) Combinatorial optimization
- (iii) Surjectivity constraints
- Baselines: parallel or sequential approaches.

Learning Abstractions

Relaxation and parametrization [21]

We address (ii) combinatorial optimization by relaxing and parametrizing all α_i .

$$\min_{\alpha(\mathsf{W})} e(\alpha(\mathsf{W}))$$

 $\alpha_{S'}, \alpha_{T'}, \alpha_{C'} \in \mathbb{R}^{2 \times 2}$ $\begin{bmatrix} 0.7 & 1.2 \\ -0.2 & 3.3 \end{bmatrix}$

Learning Abstractions

Relaxation and parametrization [21]

We address (ii) combinatorial optimization by relaxing and parametrizing all α_i .

 $\alpha_{\mathcal{S}'}, \alpha_{\mathcal{T}'}, \alpha_{\mathcal{C}'} \in \mathbb{R}^{2 \times 2}$

 $\min_{\boldsymbol{\alpha}(\mathbf{W})} e(\boldsymbol{\alpha}(\mathbf{W})) \begin{bmatrix} 0.7 & 1.2 \\ -0.2 & 3.3 \end{bmatrix}$

We add *tempering* $t(W) = \frac{e^{\frac{W_i J}{T}}}{\sum_i e^{\frac{W_i J}{T}}}$ along the matrix columns to binarize them.

$$\mathcal{L}_1 : \min_{\alpha(\mathsf{W})} e(\alpha(t(\mathsf{W})))$$

 $\alpha_{\mathcal{S}'}, \alpha_{\mathcal{T}'}, \alpha_{\mathcal{C}'} \in [0, 1]^{2 \times 2}$

$$t\left(\left[\begin{array}{rrr}0.7&1.2\\-0.2&3.3\end{array}\right]\right)=\left[\begin{array}{rrr}0.99&0.02\\0.01&0.98\end{array}\right]$$

Enforcing surjectivity [21]

We address (*iii*) surjective constraints through a *penalty function*:

$$\alpha_{S'}, \boldsymbol{\alpha_{T'}}, \boldsymbol{\alpha_{C'}} \in [0, 1]^{2 \times 2}$$

$$\mathcal{L}_2: \min_{\mathbf{W}} \sum_{\mathbf{W}} \sum_i \left(1 - \max_j t(W)_{ij}\right)$$

$$\begin{bmatrix} 0.99 & 0.02\\ 0.01 & 0.98 \end{bmatrix} \overset{\mathcal{L}_2}{\rightsquigarrow} (1-0.99) + (1-0.98)$$

Solution by gradient descent [21]

We address (i) multiple related problems by jointly solving all the problems via gradient descent:



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Synthetic Experiments [21]

We evaluated our learning method:

- On multiple synthetic models;
- Against independent and sequential approach;
- Monitoring loss functions, L1-dist from ground truth, wall-clock time.



Real-World Experiments [21]

We want to model the stage of **coating** in lithium-ion battery manufacturing:

```
Mass Loading = f(input)
```

Experiments are costly, so we want to integrate data¹ collected by two groups running similar (but not identical) experiments:

LRCS (France)

WMG (UK)

Collection of few statistics in each a few stages of battery manufacturing [2].

Collection of detailed space- and time-dependent measurements during coating.

¹https://chemistry-europe.onlinelibrary.wiley.com/doi/full/10.1002/ batt.201900135 https://github.com/mattdravucz/jointly-learning-causal-abstraction/

Real-World Experiments [21]

We evaluated our learning method:

- \bullet Performing abstraction of data from base to abstracted (WMG \rightarrow LRCS);
- Evaluating change in performance using aggregated data when predicting *out-of-sample* (k).

	Training set	Test Set	MSE
(a)	$LRCS[CG \neq k]$	LRCS[CG = k]	1.86 ± 1.75
(b)	$LRCS[CG \neq k]$	LRCS[CG = k]	0.22 ± 0.26
	+ WMG		
(c)	$LRCS[CG \neq k]$	LRCS[CG = k]	1.22 ± 0.95
	$+ \operatorname{WMG}[CG \neq k]$	+ WMG[CG = k]	

A number of approaches consider learning abstractions using different assumptions and methods:

• [5] learn *optimal transport* maps between multiple pairs of interventional distributions.

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- [4] learn abstractions of *agent-based models*.

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- [7] learn abstractions between *neural networks* and *interpretable models*.
- [11] learn abstractions in the *linear regime*.
- [10] learn abstractions centered around a *target variable*.
- [4] learn abstractions of *agent-based models*.
- [3] learns abstractions solving an *optimization problem* on the Stiefel manifold.

Reference

Causally Abstracted Multi-armed Bandits

Fabio Massimo Zennaro ¹	Nicholas Bishop ²	Joel Dyer ²	Yorgos Felekis ³	Anisoara Calinescu ²
Micha	el Wooldridge ²		Theodoros Damoulas ³	
	¹ Univ ² Univ ³ Unive	ζ.		



Causally abstracted multi-armed bandits (CAMABs) [20]

In a CAMAB, an agent has multiple causal models.

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In a CAMAB, an agent has multiple causal models.



✓ A CAMAB capture a setting where *multiple actors* tackle the same problem at different levels of abstraction.

Causally abstracted multi-armed bandits (CAMABs) [20]

How do we take advantage of α ?



Causally abstracted multi-armed bandits (CAMABs) [20]

How do we take advantage of α ?



We will consider some approaches inspired by reinforcement learning.

CAMAB - Transporting Optimal Action [20]

Let us consider a *CAMAB* made up by two CMABs \mathcal{M} and \mathcal{M}' :



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Let us assume:

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Does it hold that: $a'^* = \alpha(a^*)$?

CAMAB - Transporting Optimal Action [20]

It does **NOT**:



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Optimality may not be preserved:

CAMAB - Transporting Optimal Action [20]

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Optimality may not be preserved:

• If actions and outcomes are *consistently* flipped.
CAMAB - Transporting Optimal Action [20]

It does **NOT**:



Optimality may not be preserved:

- If actions and outcomes are *consistently* flipped.
- (If the domains of the outcomes are different).

CAMAB - Reward Discrepancy [20]



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If we want to study CAMABs *abstraction error* is not enough:

$$e(\alpha) = \sup_{\mathbf{X}', \mathbf{Y}' \subseteq \mathcal{X}'} \max_{\iota} D(\alpha_{C'} \cdot \mu_2 \cdot \mu_1, \nu \cdot \alpha_{S'})$$



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We want to consider also reward discrepancy:

$$s(\alpha) = \sup_{\mathbf{X}', \mathbf{Y}' \subseteq \mathcal{X}'} \max_{\iota} D(\mu_2 \cdot \mu_1, \nu \cdot \alpha_{S'})$$



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$$s(\alpha) = \sup_{\mathbf{X}', \mathbf{Y}' \subseteq \mathcal{X}'} \max_{\iota} D(\mu_2 \cdot \mu_1, \nu \cdot \alpha_{S'})$$

(Assuming same dimension of the domains of C and C')



CAMAB - Triangular Inequality [20]

Abstraction error:

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This immediately gives us a **triangular inequality**:

$$|\mu_{\mathsf{a}'} - \mu_{{m lpha}({m a})}| \leq e({m lpha}) + s({m lpha})$$

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CAMAB - Transporting Actions [20]

Let us consider a CAMAB made up by two CMABs \mathcal{M} and \mathcal{M}' :



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• We have the collection of all the action $a^{(t)}$ taken on \mathcal{M} .

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Let us assume:

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- We have *optimality preservation*.

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Can I earn anything by *imitation*, that is playing: $a'^{(t)} = \alpha(a^{(t)})$? If so, when?

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Let us refine our assumptions further:



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Let us assume:

• We have run the UCB algorithm on \mathcal{M} for T steps.

CAMAB - Transporting Actions [20]

Let us refine our assumptions further:



When is it that the *imitation* algorithm on \mathcal{M}' performs better than UCB on \mathcal{M}' ?

CAMAB - Transporting Actions [20]

The *imitation* protocol has a lower regret bound than UCB if:

$$\underbrace{3\sum_{a'\in\mathcal{A}'}\Delta(a')\left[1-\mathcal{K}(a')\right]}_{a'\in\mathcal{A}'} + 16\log T \underbrace{\sum_{a'\in\mathcal{A}'}\left[\frac{\Delta(a')}{\Delta(a')^2} - \sum_{a\in\mathcal{A}\mid\alpha(a)=a'}\frac{\Delta(a')}{\Delta(a)^2}\right]}_{a\in\mathcal{A}\mid\alpha(a)=a'} \ge 0$$

fixed cost with possible oversampling arms

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K(a') gives us the *number of base actions a* mapping to a'.
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- $\Delta(a)$ is the *optimality gap* for action *a*.
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 - If many actions a are mapped to the same a' you will oversample a'
 - Variables cost to achieve a level of confidence;
 - If action a has big optimality gap, it will make the corresponding action a' oversampled.
- Ideally, optimal action a* and a number of actions with small gap
 Δ(a) maps to the optimal a'*

7. Conclusion

Large space for conceptual and practical development of **causal abstraction frameworks**:

- Foundations of the framemorks
- Characterization of these frameworks
- Algorithmic and empirical development

More about abstraction:

https://github.com/FMZennaro/CausalAbstraction/

CAR Workshop 2025

UAI 2025 will host a workshop on causal abstraction and causal representation learning!

https://sites.google.com/view/car-25/

Join us in *Rio de Janeiro* in July!



Thank you for your attention!

Conclusion

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