Statistics and Actuarial Science Seminar

Title: Recent developments in causal discovery evaluation

Speaker: Jonas Wahl (TU Berlin)

Date: Thu 17th October 2024 at 3:00PM

Location: E0.32 (beside Pi restaurant)

Abstract: Causal discovery aims to infer causal graphs from (often purely observational) data, and many algorithms that approach this task under different assumptions have been introduced in recent years. However, the way in which these algorithms are being evaluated has been criticised from various angles. In this talk, we will discuss recent criticisms regarding the data that is used for method evaluation, the involved comparison metrics and the general approach to evaluation. We will then present recent efforts to mitigate each of these issues.