



# Une définition générale de l'influence entre processus stochastiques

Daniel Commenges, Anne Gégout-Petit

► **To cite this version:**

Daniel Commenges, Anne Gégout-Petit. Une définition générale de l'influence entre processus stochastiques. 41èmes Journées de Statistique, SFdS, Bordeaux, 2009, Bordeaux, France. 2009. <inria-00386867>

**HAL Id: inria-00386867**

**<https://hal.inria.fr/inria-00386867>**

Submitted on 22 May 2009

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

# UNE DÉFINITION GÉNÉRALE DE L'INFLUENCE ENTRE PROCESSUS STOCHASTIQUES

Daniel Commenges<sup>1,2</sup>, & Anne Gégout-Petit<sup>2,3</sup>

(1) INSERM, U 897, Equipe de biostatistique

(2) Université Victor Segalen Bordeaux 2

(3) IMB UMR 5251, INRIA Bordeaux Sud-Ouest, Projet CQFD

**Résumé:** Nous présentons la notion de indépendance locale faible conditionnelle (WCLI) entre processus stochastiques dans une large classe de semi-martingales, que nous appelons  $\mathcal{D}'$ . La définition est fondée sur la mesurabilité des caractéristiques de la décomposition de la semi-martingale cible. Nous donnons également une définition liée à la notion de vraisemblance sur la base de certains processus, en utilisant le théorème de Girsanov. Sous certaines conditions, les deux définitions coïncident sur  $\mathcal{D}'$ . Nous présentons le modèle graphique associé à cette notion d'indépendance (ou d'influence) dans un ensemble de processus stochastiques. Ces résultats peuvent être utilisés dans des modèles de causalité. Nous pensons que cette définition permet de décrire l'influence d'une composante d'un processus stochastique sur une autre sans ambiguïté. De WCLI on peut construire un concept d'indépendance conditionnelle locale forte (SCLI). Lorsque WCLI n'est pas vérifié, il y a une influence directe ; lorsque SCLI n'est pas vérifié, il y a une influence directe ou indirecte. Nous étudions le lien entre WCLI et les conditions classiques d'indépendance.

**Abstract:** We present the notion of weak local conditional independence (WCLI) between stochastic processes in a large class of semi-martingales that we call  $\mathcal{D}'$ . The definition is based on measurability condition on the characteristics of the decomposition of the involved semi-martingales. We also give a definition related to the same concept based on certain likelihood processes, using the Girsanov theorem. Under certain conditions, the

two definitions coincide on  $\mathcal{D}'$ . We present the graphical model associated to this notion of independence (or influence) in a set of stochastic processes. These results may be used in causal models. With these tools, influences of one component of a stochastic process on another can be described without ambiguity. From WCLI we can construct a concept of strong local conditional independence (SCLI). When WCLI does not hold, there is a direct influence while when SCLI does not hold there is direct or indirect influence. We investigate whether WCLI and SCLI can be defined via conventional independence conditions and find that this is the case for the latter but not for the former.

## 1 Context

The issue of causality has attracted more and more interest from statisticians in recent years. One approach is directly based on dynamical models and has been developed, starting with Granger (1969) and Schweder (1970), and more recently developed using the formalism of stochastic processes, by Aalen (1987), Florens and Fougère (1996) and Didelez (2007, 2008).

Recently we have given more development to the dynamical models approach (Comenges and Gégout-Petit, 2009) using the basic idea of the Doob-Meyer decomposition proposed in Aalen (1987). We have proposed a definition of weak local independence between processes (WCLI) for a certain class of special semi-martingales (called class  $\mathcal{D}$ ) which involves the compensator of the Doob-Meyer decomposition of the studied semi-martingale. Although it can be used in discrete time, this definition is especially adapted to continuous-time processes for which definitions based on conventional conditional independence may fail. The aim of this paper is to give an even more general definition of WCLI, and conversely of direct influence. What we call direct influence of one component  $X_j$  on another component  $X_k$  of a multivariate stochastic process  $\mathbf{X}$  (noted  $X_j \longrightarrow_{\mathbf{X}} X_k$ ) is that  $X_k$  is not WCLI of  $X_j$  (we use WCLI both as the name of the condition and as an adjective, that is the "I" may mean "independence" or "independent" according to the

context). This concept of influence is a good starting point for defining *causal* influence.

In the perspective of extending WCLI to a larger class of processes, we see two ways. The first one is to stay in the class of semi-martingales and try to be more general about the conditions. In particular we could use the triplet of the characteristics of a semi-martingales. For an exact definition of the characteristics of a semi-martingale, see Jacod and Shiryaev (2003). Roughly speaking, the characteristics of a semi-martingale are represented by the triplet  $(B, C, \nu)$  where  $\nu$  is the compensator of the jump part of the semi-martingale,  $B$  the finite variation part not included in  $\nu$ , and  $C$  is the angle bracket process of the continuous martingale. The second way is to work with the likelihood of the process which is also tightly linked with the characteristics of the semi-martingale. In this paper we explore these two ways, extending the WCLI definition to a very large class of processes that we call  $\mathcal{D}'$ , and showing that another definition of WCLI is possible by the use of likelihood processes. Another issue that we explore is the link between WCLI and analogous definitions based on conventional conditional independence; this angle of attack is closer to Granger (1969) proposal for time series.

## 2 Definitions and Results

In order to give the general definition of WCLI, using the characteristics of the semi-martingales, we present the notation

Consider a filtered space  $(\Omega, \mathcal{F}, (\mathcal{F}_t), P)$  and a multivariate stochastic process  $\mathbf{X} = (\mathbf{X}_t)_{t \geq 0}$ ;  $\mathbf{X}_t$  takes values in  $\mathfrak{R}^m$ , and the whole process  $\mathbf{X}$  takes values in  $D(\mathfrak{R}^m)$ , the Skorohod space of all cadlag functions:  $\mathfrak{R}_+ \rightarrow \mathfrak{R}^m$ . We suppose that all the filtrations satisfy “the usual conditions”. We have  $\mathbf{X} = (X_j, j = 1, \dots, m)$  where  $X_j = (X_{jt})_{t \geq 0}$ . We denote by  $\mathcal{X}_t$  the history of  $\mathbf{X}$  up to time  $t$ , that is  $\mathcal{X}_t$  is the  $\sigma$ -field  $\sigma(\mathbf{X}_u, 0 \leq u \leq t)$ , and by  $(\mathcal{X}_t) = (\mathcal{X}_t)_{t \geq 0}$  the families of these histories, that is the filtration generated by  $\mathbf{X}$ . Similarly we shall denote by  $\mathcal{X}_{jt}$  and  $(\mathcal{X}_{jt})$  the histories and the filtration associated to  $X_j$ . Let  $\mathcal{F}_t = \mathcal{H} \vee \mathcal{X}_t$ ;  $\mathcal{H}$  may contain information known at  $t = 0$ , in addition to the initial

value of  $\mathbf{X}$ . We shall consider the class of special semi-martingales in the filtration  $(\mathcal{F}_t)$ . We denote by  $(B, C, \nu)$  the characteristics of the semi-martingale  $\mathbf{X}$  under probability  $P$ , by  $M_j$  the martingale part of  $X_j$ , and by  $M_j^c$  the continuous part of this martingale. We denote by  $(B^k, C^k, \nu^k)$  the characteristics of the semi-martingale  $X_k$  under probability  $P$ .

We shall assume two conditions on  $\mathbf{X}$ :

**A1**  $M_j$  and  $M_k$  are square integrable orthogonal martingales, for all  $j \neq k$ .

Under assumption **A1**, the jumping parts of the martingales  $M_j$  and  $M_k$  are orthogonal. Moreover, the characteristic  $C$  of  $\mathbf{X}$  (the angle bracket of the continuous part of the martingale) is a diagonal matrix. Indeed by definition of orthogonality of semi-martingales,  $C_{ij} = \langle M_i^c, M_j^c \rangle = 0$  for all  $1 \leq i, j \leq m$ ; we note  $C^k = C_{kk}$ .

**A2'**  $C^j$  is deterministic for all  $j$ .

We call  $\mathcal{D}'$  the class of all special semi-martingales satisfying **A1** and **A2'**. In fact, **A1** and **A2'** could be merged into a single compact assumption: the characteristic  $C$  of  $\mathbf{X}$  is a deterministic diagonal matrix.  $\mathcal{D}'$  is stable by change of absolutely continuous probability ( $C$  does not change with the probability).  $\mathcal{D}'$  is a very large class of processes: it includes random measures, marked point processes, diffusions and diffusions with jumps.

**Definition 1 (Weak conditional local independence (WCLI))** *Let  $\mathbf{X}$  be in the class  $\mathcal{D}'$ .  $X_k$  is WCLI of  $X_j$  in  $\mathbf{X}$  on  $[r, s]$  if and only if the characteristics  $B^k$  and  $\nu^k$  are such that  $B_{kt} - B_{kr}$  and  $\nu_{kt} - \nu_{kr}$  are  $(\mathcal{F}_{-jt})$ -predictable on  $[r, s]$ . Equivalently we can say that  $X_k$  has the same characteristic triplet  $(B^k, C^k, \nu^k)$  in  $(\mathcal{F}_t)$  and in  $(\mathcal{F}_{-jt})$  on the interval  $[r, s]$ .*

We give now the definition based on the likelihood process

**Definition 2 [Likelihood-based weak conditional local independence (LWCLI)]**

Let  $\mathbf{X} = (X_j, j = 1, \dots, m)$  be in the class  $\mathcal{D}'$ .

1. Suppose the existence of a probability  $P_0$  such that (i)  $P \ll P_0$ , (ii) the characteristics of the semi-martingales  $X_i$ 's with  $i \neq k$  are the same under  $P$  and  $P_0$  and (iii) the

$P_0$ -characteristics  $(B_0^k, C_0^k, \nu_0^k)$  of the semi-martingale  $X_k$  are deterministic. We say that  $X_k$  is LWCLI of  $X_j$  in  $\mathbf{X}$  on  $[0, t]$  if and only if the likelihood ratio process  $Z_t^{P/P_0} = \mathcal{L}_{\mathcal{F}_t}^{P/P_0}$  is  $(\mathcal{F}_{-jt})$ -measurable on  $[0, t]$ . We have denoted  $\mathcal{F}_{-jt} = \mathcal{H} \vee \mathcal{X}_{-jt}$  and  $\mathcal{X}_{-jt} = \vee_{l \neq j} \mathcal{X}_{-lt}$ .

2.  $X_k$  is LWCLI of  $X_j$  in  $\mathbf{X}$  on  $[r, s]$  if and only if the process  $\frac{Z_t^{P/P_0}}{Z_r^{P/P_0}}$  is  $(\mathcal{F}_{-jt})$ -predictable for all  $t \in [r, s]$  for all the probabilities  $P_0$  as above.

These definitions allow us to define a strong local conditional independence (SCLI) and to use graphical model. It describes a mathematical framework which is well suited for formalizing causality. However we prefer to speak of influence rather than causal influence. A causal interpretation needs an epistemological act to link the mathematical model to a physical reality.

### 3 References

- [1] Aalen O (1987) Dynamic modelling and causality. Scand. Actuarial J., 1987: 177-190.
- [2] Aalen O (1978) Non parametric inference for a family of counting processes. The Annals of Statistics 6: 701-726.
- [3] Commenges D, Gégout-Petit A (2009) A general dynamical statistical model with causal interpretation. J. Roy. Statist. Soc. B, 71: 1-18.
- [4] Didelez V (2007) Graphical models for composable finite Markov processes, Scand. J. Statist. 34: 169-185.
- [5] Didelez, V (2008) Graphical models for marked point processes, J. Roy. Statist. Soc. B 70: 245-264.

- [6] Florens J-P, Fougère D (1996) Noncausality in continuous time. *Econometrica* 64: 1195-1212.
- [7] Granger CWJ (1969) Investigating causal relations by econometric models and cross-spectral methods. *Econometrica* 37: 424-438.
- [8] Jacod J, Shiryaev AN (2003) *Limit Theorems for Stochastic Processes*, Berlin: Springer-Verlag.
- [9] Schweder T (1970) Composable Markov processes. *J. Appl. Probab.* 7: 400-410.