

1 We thank the reviewers for their thorough and inspiring comments. The overall feedback is positive, with the main
2 suggestions for improvement being *i*) an application to real data, *ii*) further tests and discussions (non-time series
3 case, high cardinality, discrete variables), and *iii*) a comparison to residualization approaches. We will follow these
4 suggestions by including further experiments and discussions in the camera-ready version. Below, our brief answers.

5 **Real data:** We agree that, despite the difficulty of basing the evaluation of causal discovery methods on real data, a real
6 data example would be an asset to the paper. We will therefore include an application of LPCMCI to a river discharge
7 dataset. A first analysis shows encouraging results (given our understanding of the causal mechanisms). **Non-time**
8 **series case:** The idea of increasing effect sizes by default conditioning on parents in principle also applies to the
9 non-time series case. We speculate, however, that the gain is most significant in the presence of strong autocorrelation.
10 Moreover, in the non-time series case LPCMCI finds only few default conditions because *i*) PAGs tend to be more
11 unoriented and *ii*) parentships can only be found after having oriented some colliders first (to find parents one first
12 needs some heads ‘>’, which come for free in the time series case). We already cover the non-autocorrelated case
13 that still has time order, see the $a = 0$ point in Fig. 2B as well as all plots for $a = 0$ in the Supplement, which shows
14 comparable performance of SVAR-FCI and LPCMCI. We additionally ran experiments in the true non-time series case
15 and got similar results. **Higher cardinality:** As we state, there is a tradeoff between the positive effect of conditioning
16 on parents and the negative effect of higher cardinality. For the setting that LPCMCI is designed for, autocorrelated time
17 series, our experiments show a significant performance gain (excluding the discrete case for now). In other settings, e.g.,
18 the non-time series case, the relative effect is less clear. LPCMCI’s conditioning sets consist of two parts: The standard
19 PC-like set plus the default conditions (known parents). The cardinality constraint mentioned in L275-277 *i*) only
20 restricts the former part, *ii*) is used only in the last phase of LPCMCI (pseudocode line 6), *iii*) applies to SVAR-FCI too,
21 and *iv*) is used to limit excessive runtime (mostly needed for SVAR-FCI). In the continuous case, loosing $\mathcal{O}(1)$ degrees
22 of freedom by default conditions is negligible to, e.g., $\mathcal{O}(100)$ sample sizes. While we did not implement a constraint
23 on the number of default conditions, this would indeed be a good idea as it would allow to analyze the effect of higher
24 cardinality and might be relevant for the discrete case. **Discrete variables:** Fair point. LPCMCI in principle also works
25 with discrete variables as it can utilize any CI test, but evaluation is needed. While preliminary experiments did not show
26 significant differences between the methods, we will run more experiments and accordingly extend the camera-ready
27 version. The range of applicability of LPCMCI will remain broad in any case. In climate science applications, e.g.,
28 there usually are only few discrete variables, if any. **Residualization:** The question is whether instead of conditioning
29 on parents one might use a residualization procedure in data preprocessing. We ran two tests. 1) Fit independent AR(1)
30 models and run SVAR-FCI on the residuals. 2) Instead of AR(1) use GP regression as proposed in Flaxman et al., 2016
31 (using sklearn with RBF kernel and $\alpha = 1$). In both cases adjacency TPR and orientation recall increase but are still
32 lower than for LPCMCI, whereas adjacency FPR increases and orientation precision drops. Among the two, AR(1)
33 performed better. Generally, we are not sure what the ground truth MAG / PAG should be after residualization. Perhaps
34 they should not contain auto-links. This seems to require a substantially different theory.

35 Other questions and comments will all be addressed by further explanations in the camera-ready version, here our brief
36 answers. **Do we compare to genuine FCI or SVAR-FCI?** To SVAR-FCI, as stated in L103f. **Relation of Theorem**
37 **1 to higher recall:** For a single CI test with null $I(X, Y|Z) = 0$ and alternative $I(X, Y|Z) > 0$ the effect size is
38 the value of $I(X, Y|Z)$ in the true (unknown) distribution. For X and Y adjacent, effect size $I(X, Y|Z) > 0$. The
39 larger this true value, the higher the probability of its sample value lying in the test’s rejection region and hence of
40 correctly retaining the edge (thus higher recall). Recall is influenced both by effect size and by the cardinality of Z ,
41 with the details depending on the particular test statistic. **How are parents determined?** LPCMCI alternates between
42 performing CI tests and applying orientation rules, the latter of which may identify some parentships that are then used
43 as default conditions in the next iteration of CI tests. See also L230-236. **Relation to PCMCI:** Our work borrows, and
44 by means of Theorem 1 formalizes, PCMCI’s intuition that effect size increases by default conditioning on parents.
45 PCMCI does use default conditions, but it tries to limit their number. In the causally insufficient setting of LPCMCI,
46 bidirected edges can point into the past. To ensure that no m -separations are destroyed, all default conditions must be
47 ancestors of X or Y (though only parents are used to not make cardinality unnecessarily large). This requires orienting
48 edges before having found a final skeleton, which in turn requires our new graphical theory in Secs. 3.2 and 3.3. **Not**
49 **assuming orientation-faithfulness:** LPCMCI orients colliders not with the potentially overly restrictive ‘conservative
50 rule’ but with a variant of the ‘majority rule’ (Colombo and Maathuis, 2014). It also marks conflicts when contradicting
51 orientations are proposed. We assume full faithfulness to prove soundness and do not attempt to discover violations
52 of orientation-faithfulness (we are not aware of such work in the causally insufficient case). **Use of known parents**
53 **in Lee and Honavar 2017:** We will add a citation. **Small drop of precision drop from $T = 500$ to $T = 1000$:** We
54 found a consistent slight decrease in precision only for contemporaneous links and strong autocorrelation, whereas for
55 lagged links precision sometimes even slightly increases (see Fig. 12 bottom right). Since cardinality increases for both
56 type of links, we do not see an easy explanation. **‘Stationarity is enforced’:** Whenever an edge is removed (oriented),
57 all equivalent time shifted edges are removed too (oriented in the same way). **Taking into account background**
58 **knowledge about parentship:** Yes, exactly! We plan to implement this in a future version of LPCMCI.