

1 We are grateful to the reviewers for the insightful comments and suggestions. Please see below for our response.

2 **To R1:** Q1. [with randomly generated graphs and more variables.](#): Following your suggestion, we have generated graphs
3 randomly with different numbers of latent variables. See Table 1 below for the results. Will include the results in the
4 paper. Q2. ["have an example after definition 1"](#): Thanks for the suggestion. Will do it. Q3. ["further explain Theorem
5 1 and Proposition 1."](#): Thanks. We will give more explanations about Theorem 1, as well as Prop. 1., in light of the
6 example in Fig. 1. Specifically, Prop. 1 inspires a unified method to handle causal relations between latent variables
7 and those between latent and observed variables; see the discussion in Section 6. Q4. ["The example about exogenous
8 set, S1 and S2 in lines 166-172."](#): In the first case, S_1 is an exogenous set relative to variable set S_2 , where $S_1 = \{L_1\}$
9 and $S_2 = \{L_3, L_4\}$. In the second case, S_1 is not an exogenous set relative to variable set S_2 , where $S_1 = \{L_2, L_3\}$
10 and $S_2 = \{L_3, L_4\}$. Will give more details. Q5. ["In Definition 1 \(A1\), sufficient to say that no X should be a parent of
11 any latent variable as opposed to saying no X should be an ancestor of any latent variable?"](#): Yes, they are equivalent
12 here. We followed the definition in [12] and will give this interpretation. Q6. ["the notation \$2Dim\(L\)\$ "](#): $2Dim(L)$
13 means 2 times the dimension of L . Will clarify it.

14 **To R2:** Q1. ["everything can be transformed into something that looks Gaussian"](#): Yes we agree; however, when such
15 transforms are applied, the relationships between the transformed variables might not be linear. We think the Gaussian
16 and non-Gaussian methods are complementary and have their own strengths. Because Gaussian methods only use the
17 second order statistics, they have wider applicability. Non-Gaussian methods can provide more information of the
18 structure, in light of the high order statistics. In practice, one may decide which method to apply first based on whether
19 the data are linear and non-Gaussian (e.g., as seen from the scatter plots of the variables). Q2. ["multivariate Gaussian
20 distributions are strictly excluded in these works."](#): Yes. In the multivariate Gaussian case, one can apply traditional
21 Tetrad-based methods, although there is no additional structural information informed by non-Gaussianity. Q3. ["O-ICA
22 is easy to get stuck in local optima..."](#): We found that O-ICA is easy to get stuck in local optima, unless the underlying
23 sources are very sparse. This was also reported in publications "Discovering unconfounded causal relationships using
24 linear non-gaussian models" (by Entner, et al., 2011) and "ParceLiNGAM: A causal ordering method robust against
25 latent confounders" (by Tashiro, et al., 2014). However, to avoid possible confusion, we will remove this statement. Q4.
26 ["what may not be the case?"](#): Here, we mean that focusing on causal relationships between observed variables alone
27 may not be enough, and the causal structure over latent variables might be very informative. For example, in some
28 cases, the measured variables (such as questionnaire answers) may not loyally reflect the underlying variables of interest
29 and the interesting causal process is over the latents. Q5. ["the exact differences between the Triad constraints and the
30 present work should be highlighted."](#): Thanks for your suggestion. The Triad condition can be seen as a restrictive,
31 special case of the GIN condition, where $Dim(Y) = 2$ and $Dim(Z) = 1$. We will make it explicit.

32 **To R3:** Q1. ["Algorithm is complete?"](#): Yes, it is complete, as implied by Theorem 3 and Proposition 2 (for step 1) and
33 Theorem 4 and Proposition 3 (for step 2). Will make it explicit. Q2. ["is it \$Dim\(S\)\$ or \$Dim\(P\)\$?"](#): Thanks for pointing out
34 the typo. It should be $Dim(P)$. Has been corrected.

35 **To R4:** Q1. ["State assumptions earlier...motivated with real world examples"](#): The assumptions were explicitly given
36 as A1-A4, in the definition of LiNGLaM. Following your suggestion, we will include the assumptions in Abstract
37 and give illustrative real examples. Q2. ["A3 does not seem much milder than Tetrad"](#): Compared to Tetrad-based
38 methods, our proposal involves less restrictive structural assumptions but produces stronger results. For instance,
39 under the non-Gaussianity assumption, the graph in the Figure 1 can be recovered by the proposed method, but not
40 by Tetrad-based methods. Q3. ["The paper by Anandkumar et al."](#): Thanks for the suggested this interesting work.
41 This paper makes use of non-Gaussianity of latent variables and was innovative; we will discuss its connection to and
42 difference from our model. We are doing empirical comparisons with it. Q4. ["Algorithm 2 returns a causal graph as
43 opposed to an order."](#): Algorithm 2 indeed returns a causal order of the latent variables. Based on the order, one may
44 directly obtain the causal structure by further estimating the linear coefficients and pruning redundant edges; please see
45 the discussion in lines 333-337. Q5. ["Additional experiment where DAGs are sampled randomly."](#): Thanks for the
46 helpful suggestion. Table 1 below gives the results with randomly generated graphs. Q6. ["error of GIN is always the
47 lowest?"](#): Many thanks for your careful observation. The *Mismeasurements* are higher in Case 3 when the sample size
48 is small ($N=500$). We will update our claim and explain why this happens. Q7. ["Line 244: the boxes indicate?"](#): The
boxes indicate the elements of the root variable set $\{L_1, L_2\}$. Will explain it in the paper.

Table 1: Results with different numbers of variables and randomly generated graphs (sample size=2000).

Number of variables (latent variables)	Latent omission	Latent commission	Mismeasurements	Correct-ordering rate
15(5)	0.02(1)	0.00(0)	0.00(0)	0.90
30(10)	0.09(3)	0.05(3)	0.04(3)	0.85
60(20)	0.15(6)	0.12(6)	0.10(6)	0.79