

1 We thank all reviewers for thoughtful feedback! We reply separately to each reviewer.

2 **Reviewer #1:** We would like to point out some of the paper’s main contributions, not fully recognized in the review.

- 3 • We would like to correct that the paper is *not* devoted to Gaussian BNs: two out of the three main contributions
- 4 concern any BN models with efficient-to-compute local scores (cf. Questions Q1 and Q2, Sections 3 and 4).
- 5 • We actually claim several contributions with both conceptual and technical novelty; we will better highlight
- 6 these in the next version of the paper.
 - 7 – One example is the definition of the maximum coverage problem (two variants), along with the associated
 - 8 (exponential-time) algorithm to solve the problem optimally.
 - 9 – Another example is our algorithm for sampling DAGs conditionally on a root-partition (Sections 3.4
 - 10 and A.3). Not only do we introduce a novel and somewhat generic idea of reusing space by sampling
 - 11 component-wise (parents for fixed node) as opposed to object-wise (whole DAGs), but we also present a
 - 12 technique for sampling weighted subsets of a ground set using inclusion–exclusion. As far as we know,
 - 13 these ideas are novel and may well have applications also beyond the context of DAG sampling.

14 Since the established full Bayesian framework gives us a principled machine learning approach, the essential

15 challenges concern the computational tasks. Accordingly, our main innovations are algorithmic.

- 16 • We would like to correct that our algorithm for sampling DAGs is *not* “classical” (cf. previous item). There
- 17 generally are no compelled edges, just the constraint of selecting at least one parent from the previous part.

18 **Reviewer #2:** We would like to clarify possible minor misunderstandings and further justify our chosen approach.

- 19 • Our approach can handle discrete and continuous data sets, and we use both extensively in our experiments.
- 20 • We would like to stress that we are not seeking a single optimal DAG or even MEC. Instead, we take a full
- 21 Bayesian approach and perform inference based on the posterior distribution over all DAGs (in practice, a
- 22 sample from the posterior). By averaging over DAGs (belonging to different MECs), we can properly account
- 23 for the uncertainty related to the graph structure in any subsequent inference tasks. This is not the case when
- 24 using non-Bayesian structure learning methods, such as PC and GES, which return a single DAG or MEC.
- 25 • Furthermore, in practice, the Bayesian approach has been shown to outperform non-Bayesian methods in
- 26 accuracy in causal inference tasks [29, 1, 19]. We confirm this finding in our experiments on estimating linear
- 27 causal effects (Figure 3(b–d)), comparing against both PC- and GES-based methods.
- 28 • Thus the explicit reasons for our aim here are methodological and related to superior accuracy performance.
- 29 We will better motivate our choice of approach and highlight its advantages in contrast to PC and GES in the
- 30 next version of the paper. Thank you for pointing out this need.

31 **Reviewer #3:** Thank you for your insightful comments and questions (suggesting grounds for higher confidence)!

- 32 • In Section A.4 (Supplement), we discuss how allowing parents outside the candidate set is implemented in our
- 33 method, comparing it to the approach of Kuipers et al. [17].
- 34 • We will add mixing plots illustrating the convergence of the chains to the next version.
- 35 • The number K is only relevant to Gadget and BiDAG. Both methods determine an appropriate value of K
- 36 based on the data set and computation time allowed. The improved accuracy of Gadget in comparison to
- 37 BiDAG in Figure 3(d) is, in part, due to Gadget being able to use a larger K , namely $K = 15$. We will
- 38 examine this observation further in the next version.
- 39 • Our intention was not to explicitly claim our method can handle hundreds of variables, although the theory
- 40 (bounds in Table 1 linear in n) and simulations suggest so. We will change the wording in Concluding remarks.
- 41 • Thanks for pointing out the typos. These will be fixed in the next version of the paper.

42 **Reviewer #4:** Thank you for appreciating our ambitious Bayesian approach.

- 43 • The moves and the associated proposal probabilities are indeed described in detail in the papers presenting
- 44 partition MCMC [16] and BiDAG [17].
- 45 • We did not analyze how much the performance of the sampler could be improved by tuning the selection
- 46 probabilities among the moves, as our choices (equal probabilities) provided good performance already. This
- 47 question warrants more careful analysis in future work.
- 48 • Thanks for the pointer on the naming conflict! We will find a new name for the next version of the paper.