In the Second Analogy, Kant gives a transcendental proof of the principle: “All alterations occur in accordance with the law of the connection of cause and effect” (B232). This proof turns upon the claim that the truth of this principle is a necessary condition of the possibility of experiencing objective time-sequences. In this talk, using Kant’s argument in the Second Analogy as case study, I propose a novel interpretation of Kant’s method of proof. According to this interpretation, we can know that a principle is a necessary condition of the possibility of experience by using conceivability and experimenting in thought to reveal and correct modal illusions. In the Second Analogy, this is done through an argument which says that, even if it seems intuitively possible that there could be an alteration without a cause, it turns out, upon further reflection, that all attempts to conceive of situations in which there is an alternation but not a cause, systematically fail.