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Sequential Monte Carlo methods

Lecture 7 – Auxiliary particle filters

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Outline – Lecture 7

Aim: Illustrate the use of "locally optimal" proposals in the auxiliary particle filter (= fully adapted PF)

Outline:

1. Locally optimal proposals
2. When can they be computed?
3. Numerical illustration of fully adapted PF

Fully adapted particle filter

Locally optimal proposals

With the choices

Resampling weights: $\nu_{t-1}^i \propto w_{t-1}^i \, p(y_t \mid x_{t-1}^i)$, $i = 1, \dots, N$

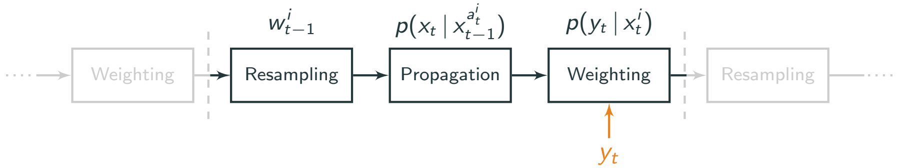
Propagation proposal: $q(x_t \mid x_{t-1}, y_t) = p(x_t \mid x_{t-1}, y_t)$

we obtain weights $\widetilde{w}_t^i = \text{const.} \Rightarrow w_t^i = \frac{1}{N}$, $i = 1, \dots, N$

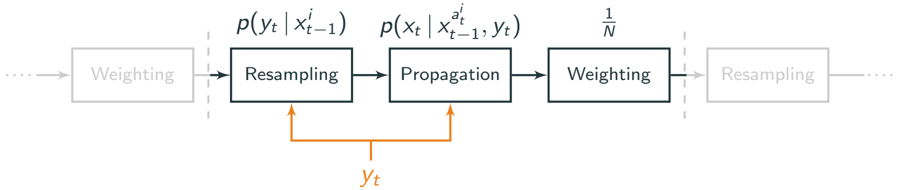
Referred to as the **fully adapted particle filter (FAPF)**

Locally optimal proposals

Bootstrap particle filter



Fully adapted particle filter



ex) ARCH model

ex) 1st order autoregressive conditional heteroskedasticity (ARCH) model:

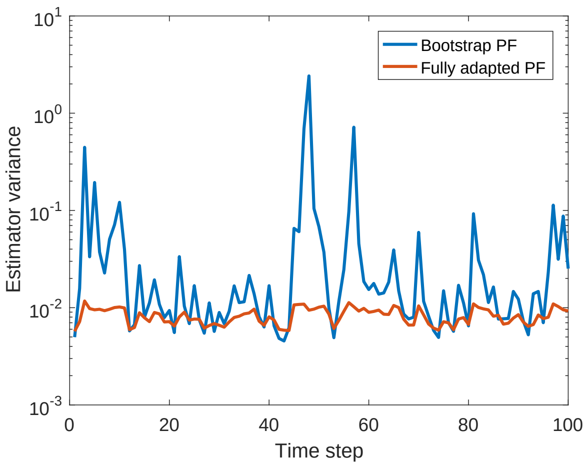
$$X_t = \sqrt{1 + 0.5X_{t-1}^2}\,V_t, \qquad V_t \sim \mathcal{N}(0,1),$$
$$Y_t = X_t + E_t, \qquad E_t \sim \mathcal{N}(0,r).$$

We simulate a data set and compare the **bootstrap particle filter** with the **fully adapted particle filter**, both using $N = 100$ particles.

Evaluation criteria: Mean-squared-error for test function $\varphi(x_t) = x_t$, $\mathbb{E}\big[(\varphi(x_t) - I_t(\varphi))^2\big]$, for $t = 1, \dots, 100$.

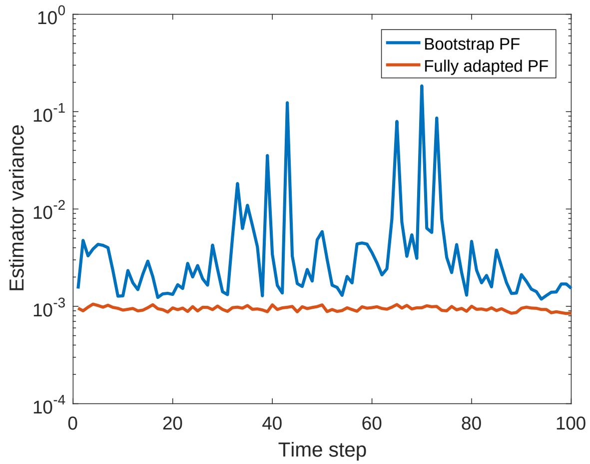
ex) ARCH model

Data set with $r = 1$



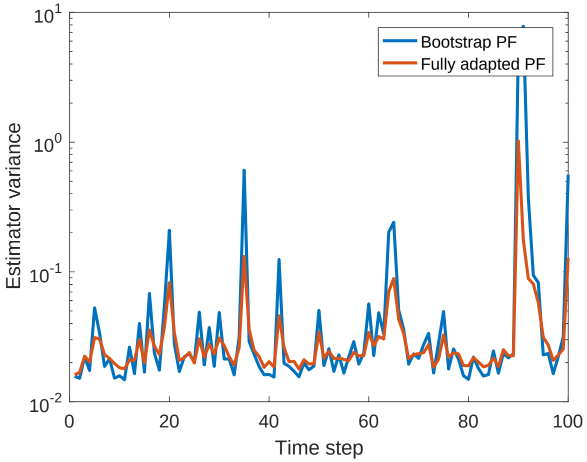
ex) ARCH model

Data set with $r = 0.1$ **(high signal-to-noise ratio)**



ex) ARCH model

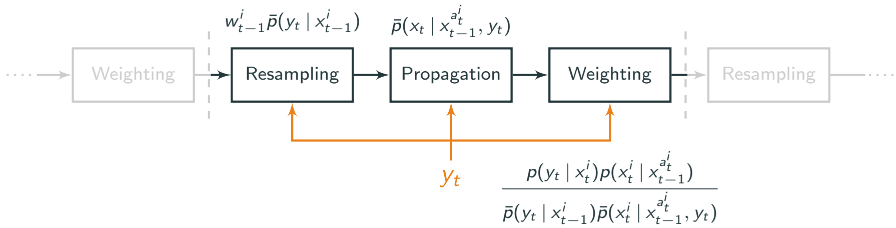
Data set with $r = 10$ **(low signal-to-noise ratio)**



Partial adaptation

Non-conjugate models: approximate $\bar{p}(x_t \mid x_{t-1}, y_t) \approx p(x_t \mid x_{t-1}, y_t)$ and $\bar{p}(y_t \mid x_{t-1}) \approx p(y_t \mid x_{t-1})$. E.g., local linearization, variational approximation, ...

Approximate model used only to **define the proposal!**



Care needs to be taken so that the approximations are suitable to use as importance sampling proposals. (Heavier tails than target.)

A few concepts to summarize lecture 7

Locally optimal proposals: Proposals that take all the available information in the current measurement y_t into account.

Fully adapted particle filter: An auxiliary variable that use locally optimal proposals both for the ancestor indices (auxiliary variables) and for the state variable.

Partially adapted particle filter: An auxiliary particle filter that uses some suboptimal proposals (e.g. an approximation of the locally optimal ones) which still take the current measurement y_t into account.