

Stat 243: Building an adaptive rejection sampler

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1 Introduction

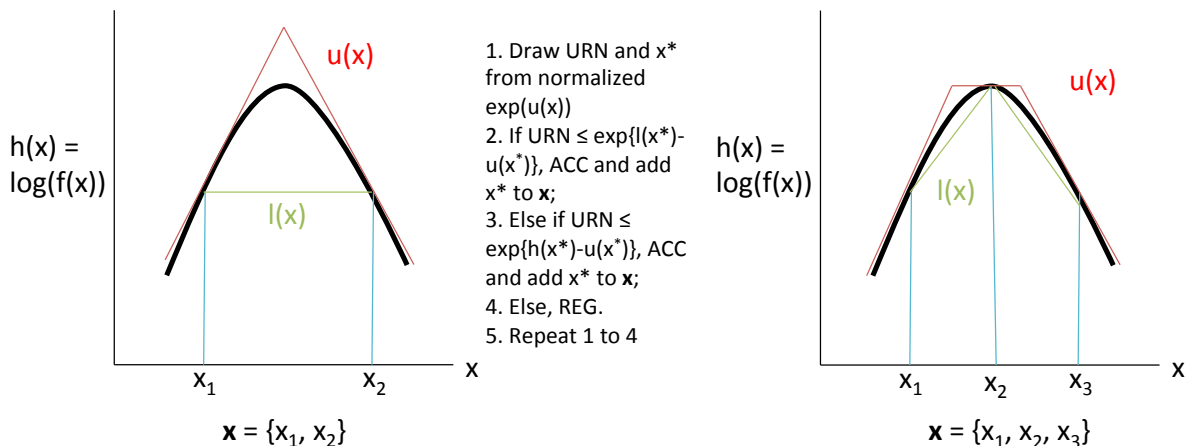
(i)

Adaptive Rejection sampling was first introduced in 1992 by Gilks and Wild. It was proposed as an alternative to vanilla rejection sampling for functions that are difficult to evaluate multiple times. The objective of this method is to sample from a "difficult" distribution by representing it with tangent lines and evaluating the actual function as few times as possible. The basic algorithm is as follows:

- Take the log of the function to sample from, $h(x) = \log(f(x))$
- Select two starting points, x_1 and x_2 that are to the right and to the left of the function's maximum, respectively
- Sample two random numbers, one from the uniform random number distribution, URN, and one from the normalized exponential of the upper bounded line, x^*
- If $URN \leq \exp(l(x^*) - u(x^*))$, accept and add x^* to vector of x 's
- Else if $URN \leq \exp(h(x^*) - u(x^*))$, accept and add x^* to vector of x 's
- Else reject
- Continue to sample numbers and testing procedure until a desired number of samples is obtained

The image below is a graphical representation of the algorithm.

Figure 1: Algorithm of ARS method



2 Code Structure

We decided to utilize the S4 class as a format for our code. It was chosen because of the formal structure and modularity. These properties also made it easy to test and create in a very piecewise manner. The general structure to the code is as follows: A wrapper function *a_r_s* runs the sampling method. The program is run as follows:

$$ars \leftarrow a_r_s(\mathbf{n} = \{\# \text{ of samps desired}\}, \mathbf{f_x} = \{f(x) \text{ to sample}\}, \mathbf{bounds} = \{bds \text{ of } f(x)\})$$

This will return a *Cadapt.reject.sample* class which contains sampled points in *ars@samples*. The class itself contains all the methods and variables required to perform adaptive rejection sampling.

First, two points are chosen as starting x_1 and x_2 values. Next, x^* values are drawn from the corresponding $u(x)$ distribution and the sampling criteria is tested. This is repeated until the desired number of samples is obtained. Brief descriptions of the most important methods are given below. We've included more detailed source documentation as part of our solution as well (see *a_r_sManual.pdf*).

gen_x method

In this method, we generate two initial points i.e. x_1, x_2 . If the target function is bounded on both sides, then set 2 bounds as x_1, x_2 . If the target function is bounded only on left/right side, then set the bound as x_1/x_2 , and set the other one as $\max h(x) - 1/\max h(x) + 1$. If the target function is unbounded on both sides, then set x_1, x_2 as $\max h(x) - 1, \max h(x) + 1$. Here we find the maximum of $h(x)$ by using *optim()*.

ev_h method

In this method, we calculate the values of $h(x)$ and $h'(x)$ for any x .

s_x method

In this method, we calculate $s_k(x)$ by normalizing $e^{u_k(x)}$. To normalize the $e^{u_k(x)}$, we integrate each piece of $u(x)$ with following algorithm:

First note that $u(x)$ is a piecewise defined function. It is linear in each piece of interval. Actually for $x \in [z_{j-1}, z_j]$, $u(x) = ax + b$, where $a = h'(x_j)$ and $b = h(x_j) - x_j h'(x_j)$.

So for $x \in [z_{j-1}, z_j]$,

$$\int_{z_{j-1}}^{z_j} e^{u(x)} dx = \frac{1}{h'(x_j)} \exp(h'(x_j)x + h(x_j) - x_j h'(x_j)) \Big|_{z_{j-1}}^{z_j},$$

and

$$\int_D e^{u_k(x')} dx' = \sum_j \frac{1}{h'(x_j)} \exp(h'(x_j)x + h(x_j) - x_j h'(x_j)) \Big|_{z_{j-1}}^{z_j}.$$

sampling method

In this method, we sample a new x^* from the $s_k(x)$ by using inverse CDF of $s_k(x)$ with a random value $u \sim \text{unif}(0, 1)$. Moreover, the inverse CDF algorithm we use is as follow:

Once we decided which interval x^* falls in, we want to sample from $\frac{e^{u(x)}}{\int e^{u(x)} dx}$. Suppose $x^* \in [z_{j-1}, z_j]$, then $u(x) = ax + b$, where $a = h'(x_j)$ and $b = h(x_j) - x_j h'(x_j)$.

Let

$$C = \int_{z_{j-1}}^{z_j} e^{u(x)} dx,$$

then the pdf is

$$\frac{e^{ax+b}}{C}.$$

So the CDF

$$F'(x) = \int_{z_{j-1}}^{x'} \frac{e^{ax+b}}{C} dx = \frac{1}{ca} e^{ax+b} \Big|_{z_{j-1}}^{x'} = \frac{ca}{e^b} (e^{ax'} - e^{az_{j-1}}).$$

Then the inverse of $F(x')$ will be

$$\frac{\log\left(\frac{ac}{e^b} + e^{az_{j-1}}\right)}{a}.$$

upper method

In this method, we calculate the $u_k(x)$ for x^* which we sample from the sampling method.

lower method

In this method, we calculate the $l_k(x)$ for x^* which we sample from the sampling method.

update method

In this method, we test the sample element x^* from sampling method. Once it is accepted, we add the x^* into the set of outputs.

3 Testing

For testing, we rigorously tested each method to ensure it was functioning properly. To test the overall function, we sampled over a few well known distributions with different bounds, including: normal, gamma, truncated normal. The results are shown below.

4 Contributions

Everyone in the group contributed relatively equally to each aspect of the project. Some efforts were more focused as follows:

Code writing

General structure: Lisa

Methods: James, Siwei, Hsin-Wei

Code testing

Methods testing: James, Siwei

Overall function tests: Lisa, Hsin-Wei

Documentation

Manual creation: Lisa

Project write-up: Hsin-Wei, Lisa