

# Introduction to Markov Chain Monte Carlo

Helen Johnson

8th July 2014

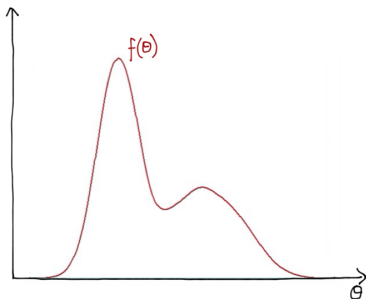
## Recap. on Bayesian inference

This morning we saw that the **posterior distribution** of  $\theta$ , given observed data is

$$p(\theta|\text{data}) \propto p(\text{data}|\theta)p(\theta)$$

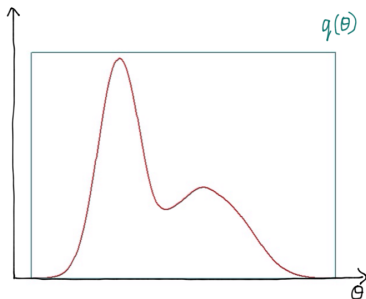
Our aim is to draw samples from this distribution.

# Rejection sampling



- Consider a distribution  $f(\theta)$ , which we can evaluate for any  $\theta$
- How do we draw samples?

# Rejection sampling



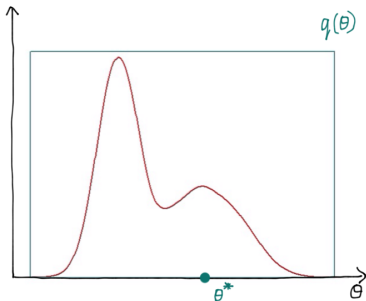
Rejection sampling uses a **proposal distribution**  $q(\theta)$  which:

- is simple to evaluate
- is easy to sample from
- has a greater density than  $f(\theta)$  for all  $\theta$

# Rejection sampling

The algorithm proceeds as follows:

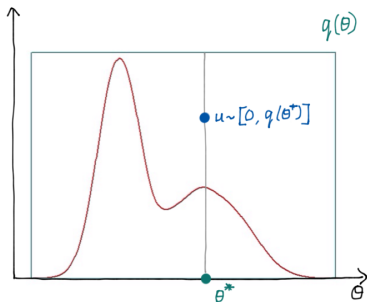
1. Sample  $\theta^*$  from  $q(\theta)$



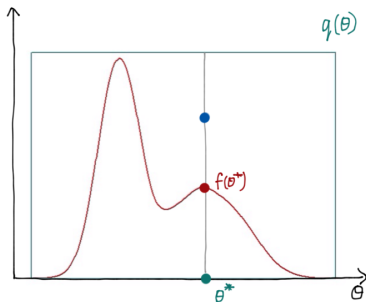
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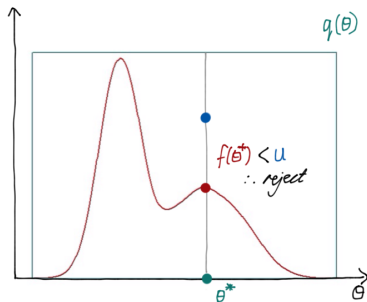
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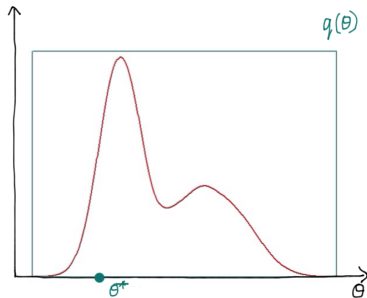


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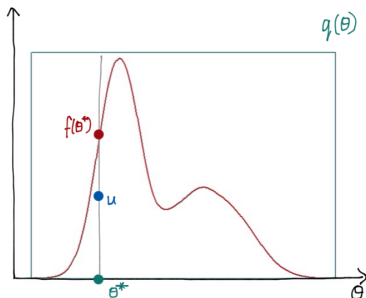
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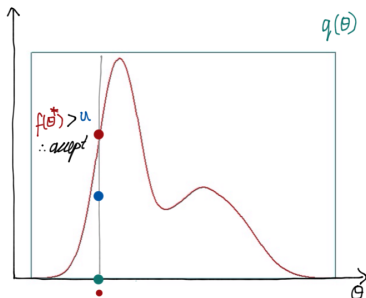
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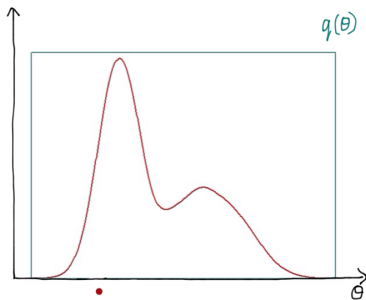
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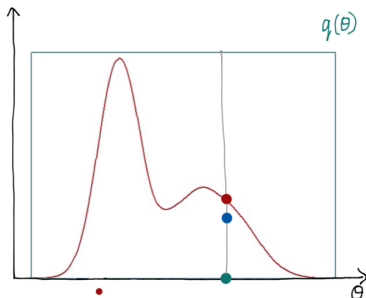
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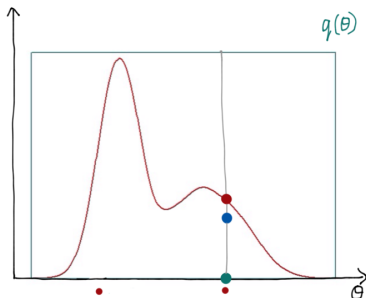
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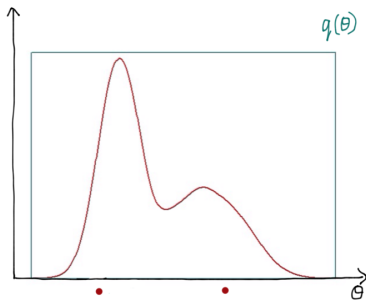
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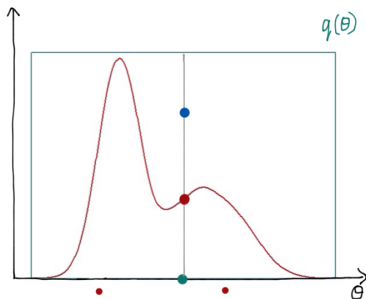
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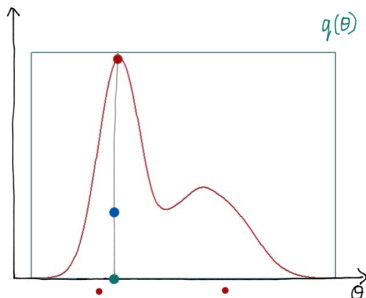


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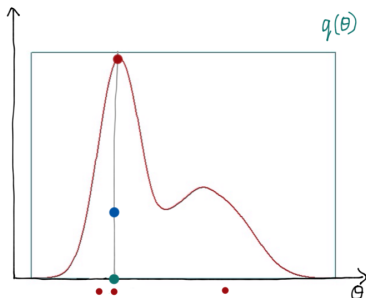
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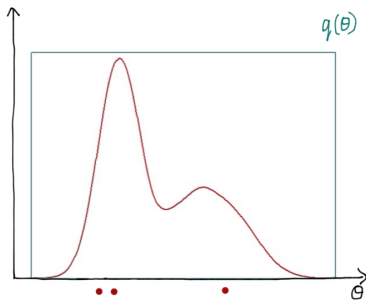
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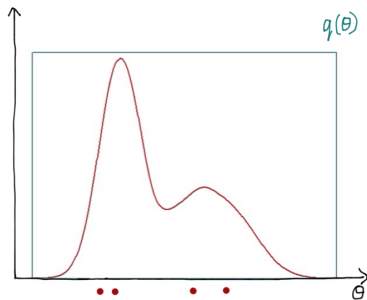
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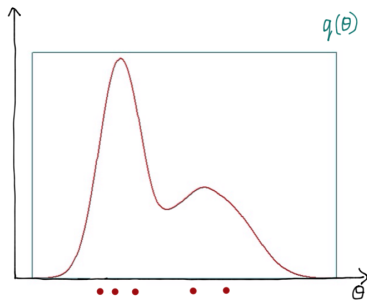
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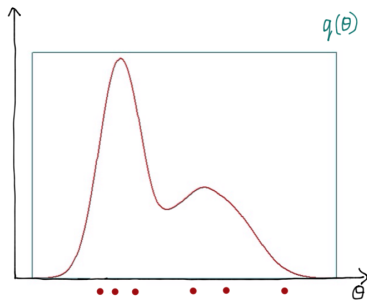
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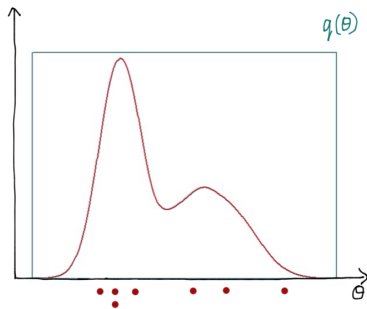
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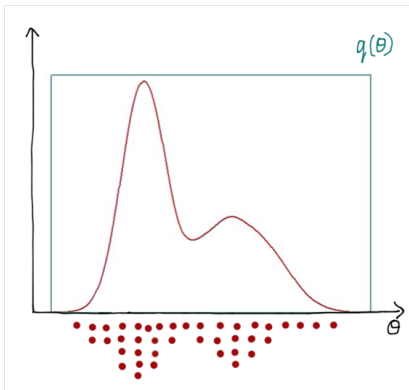
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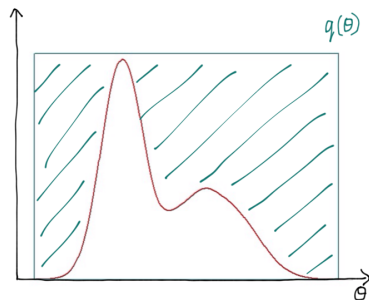
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# Rejection sampling

- Rejection sampling works best if  $q(\theta) \approx f(\theta)$
- Requiring  $q(\theta) \geq f(\theta)$  for all  $\theta$  can make rejection rate v. high
- Even more limited in high dimensions



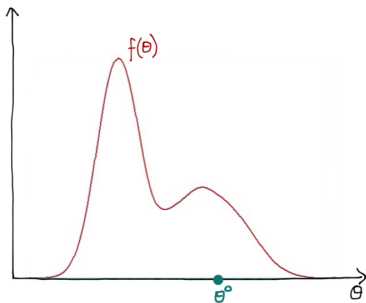
# Markov Chain Monte Carlo

- In Markov Chain Monte Carlo (MCMC) we do not define one proposal density  $q(\theta) \geq f(\theta)$ .
- Rather we build up a **chain** of samples where each proposed  $\theta^*$  depends on the previous one  
  
i.e the proposal density takes the form  $q(\theta^*|\theta)$
- A commonly used MCMC algorithm is **Metropolis-Hastings** (M-H).
- The acceptance rate of M-H is carefully derived to ensure **unbiased samples**.

# Metropolis-Hastings

The algorithm proceeds as follows:

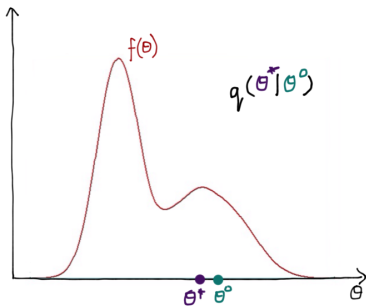
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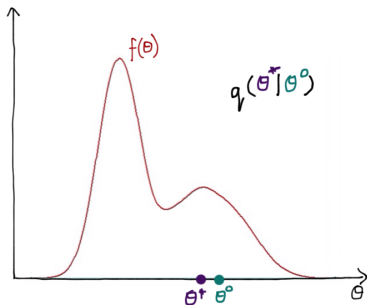
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2. Sample  $\theta^* \sim q(\theta^*|\theta)$



# Metropolis-Hastings

The algorithm proceeds as follows:

1. Initialise  $\theta^0$ , set  $\theta = \theta^0$
2. Sample  $\theta^* \sim q(\theta^*|\theta)$
3. Compute acceptance probability,  $r$



# Metropolis-Hastings

## Acceptance

- If  $q(\theta^*|\theta)$  symmetric, then

$$r = \min \left( 1, \frac{f(\theta^*)}{f(\theta)} \right)$$

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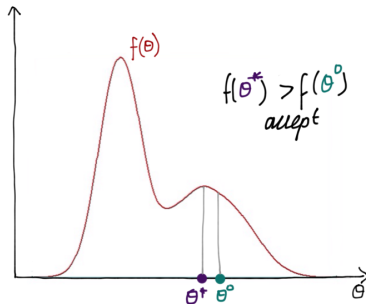
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- If  $q(\theta^*|\theta)$  symmetric, then

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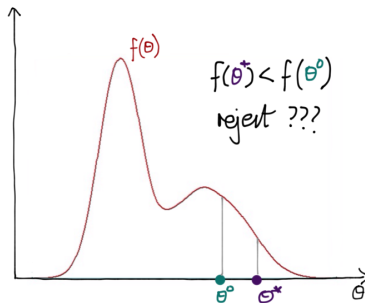
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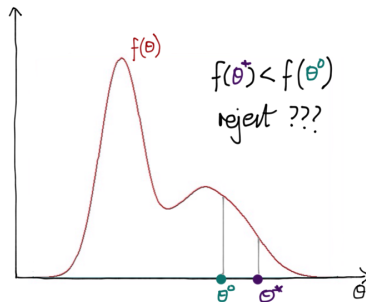
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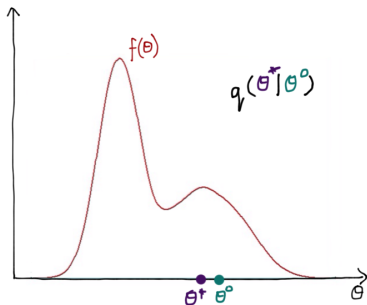
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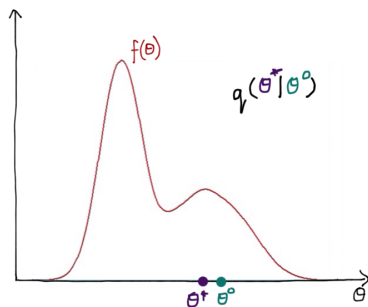
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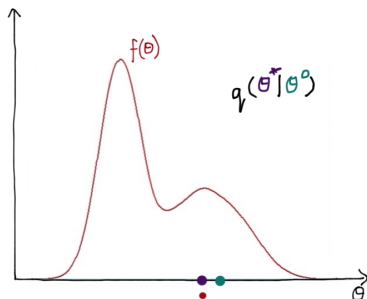
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The algorithm proceeds as follows:

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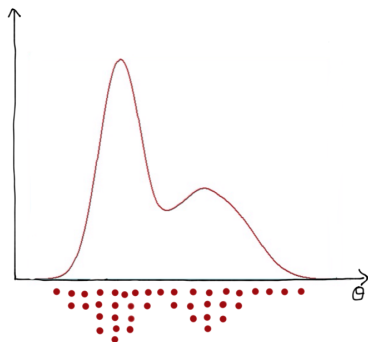


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$$\theta^{(s+1)} = \begin{cases} \theta^*, & \text{if } u < r \\ \theta^{(s)}, & \text{if } u \geq r \end{cases}$$

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6. Repeat steps 2-5

# Review

In the practical you used *Metropolis-Hastings* with a *Gaussian* proposal distribution to infer *one* parameter,  $R_0$

In this session we will:

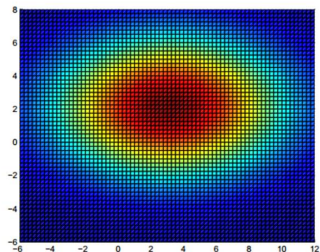
- extend to multivariate inference
- learn about MCMC diagnostics
- think about accuracy and efficiency

## Interlude: Multivariate Gaussian distribution

To infer more multiple parameters we can use multivariate Gaussian

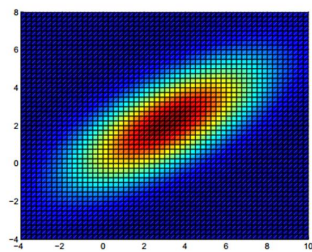
$$\text{mean } \mu = \begin{bmatrix} 3 & 2 \end{bmatrix}$$

$$\text{covariance } \Sigma = \begin{bmatrix} 25 & 0 \\ 0 & 9 \end{bmatrix}$$



$$\text{mean } \mu = \begin{bmatrix} 3 & 2 \end{bmatrix}$$

$$\text{covariance } \Sigma = \begin{bmatrix} 10 & 5 \\ 5 & 5 \end{bmatrix}$$

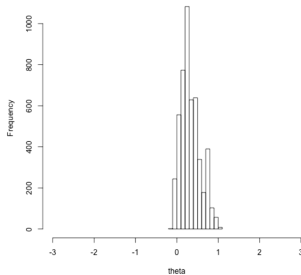
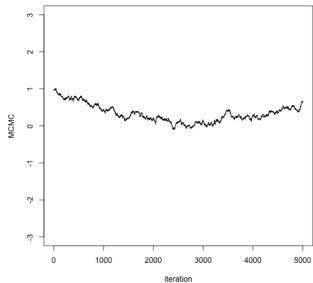


For accurate and efficient MCMC we tune the variance and covariance of the proposal distribution.



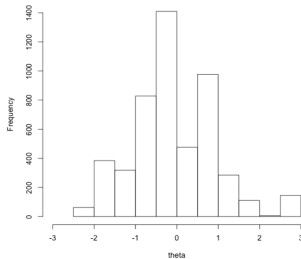
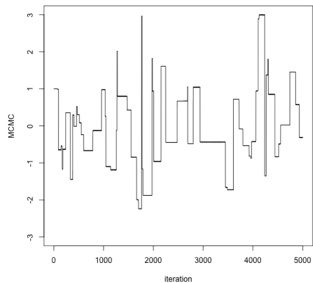
# Choosing a proposal distribution

If **variance is too small**, the chain will be slow to reach the target distribution.



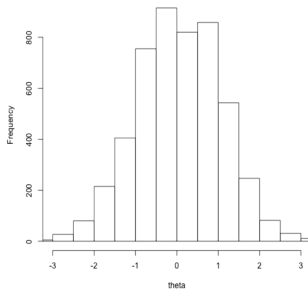
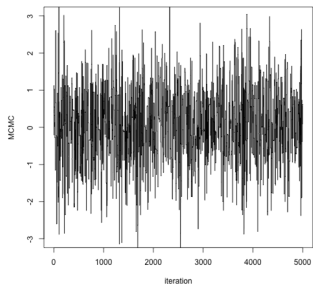
# Choosing a proposal distribution

If **variance is too high**, many proposed values will be rejected and the chain will ***stick*** in one place for many steps.



# Choosing a proposal distribution

If **variance is just right**, the chain will efficiently explore the full shape of the target distribution.



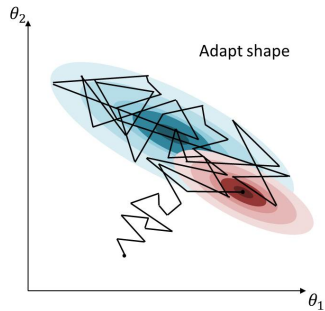
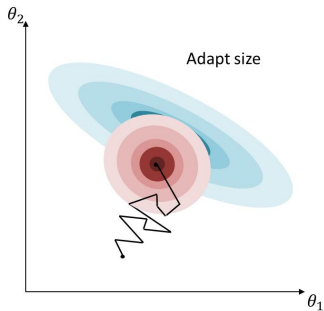
Try several different proposal distributions (**pilot runs**), aiming for an acceptance rate between 24% and 40%.

# Adaptive MCMC

- **Adaptive MCMC** alters proposal distribution while chain is running.
- Start with large symmetric variance, scan around to find a mode.
- Then alter shape of proposal distribution to match covariance matrix of accepted values.
- Eventually proposal density should match the shape of target density.

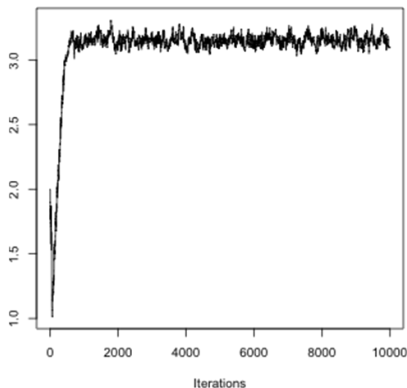
# Adaptive MCMC

## Two-stage adaptation



## Burn-in

- We can start our MCMC chain anywhere.
- It can take a while to reach and explore the target density  $f(\theta)$ .
- Throw away early samples: **burn-in** phase.
- How much to discard?



## MCMC sample size

- In MCMC, each sample depends on the one before - **auto-correlation**
- Reduce degree of auto-correlation by **thinning**, only retain every  $n^{th}$  sample.
- Information content of MCMC samples is given by the **effective sample size (ESS)**.
- We use the R package *coda*.