Developing Bayesian method for locating breakpoints in time series data.

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Abstract: An abstract of up to 200 words should precede the text together with 5 or 6 keywords in alphabetical order to describe the content of the paper. Authors should take great care in preparing the abstract and not simply lift it from the main text. The abstract should describe the background and contribution of the manuscript and give a clear verbal description of the results and examples, and avoid citations

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1 Math

Here is the math for our paper

To start we need to find the ratio

$$
\begin{aligned}
ratio &= \frac{g(\tau_n K_n|x_1,\ldots,x_n)}{g(\tau_o K_o|x_1,\ldots,x_n)} \times \frac{q(\tau_o K_o|\tau_n K_n)}{q(\tau_n K_n|\tau_o K_o)} \\
&= \frac{\left[\frac{f(x_1,\ldots,x_n|\tau_n K_n)\pi(\tau_n K_n)}{\int f(x_1,\ldots,x_n|\tau_n K_n)\pi(\tau_n K_n) d\tau_n K_n}\right] q(\tau_o K_o|\tau_n K_n)}{\left[\frac{f(x_1,\ldots,x_n|\tau_o K_o)\pi(\tau_o K_o)}{\int f(x_1,\ldots,x_n|\tau_o K_o)\pi(\tau_o K_o) d\tau_o K_o}\right] q(\tau_n K_n|\tau_o K_o)}
\end{aligned}
$$

Then we have,

$$
ratio = \frac{\left[\frac{\int f(x_1,\ldots,x_n|\tau_n K_n)\left(\pi(\tau|K)\pi(K)\pi(\beta)\pi(\sigma)\right)_{new} d\tau dK}{\int f(x_1,\ldots,x_n|\tau_n K_n)\left(\pi(\tau|K)\pi(K)\pi(\beta)\pi(\sigma)\right)_{new} d\tau dK d\beta d\sigma}\right] q(\tau_o K_o|\tau_n K_n)}{\left[\frac{\int f(x_1,\ldots,x_n|\tau_o K_o)\left(\pi(\tau|K)\pi(K)\pi(\beta)\pi(\sigma)\right)_{old} d\tau dK}{\int f(x_1,\ldots,x_n|\tau_o K_o)\left(\pi(\tau|K)\pi(K)\pi(\beta)\pi(\sigma)\right)_{old} d\tau dK d\beta d\sigma}\right] q(\tau_n K_n|\tau_o K_o)}
$$

Basing priors of the BARS paper (Kass & Wasserman, 1995) we have that

$\pi(\theta) = \pi(\tau|K)\pi(K)\pi(\beta)\pi(\sigma)$ for both the θ_n and the θ_o.

$\pi(\beta)$ is an unit information prior, multivariate normal

$\pi(\sigma)$ is an inverse gamma

$\pi(\tau|K)$ might be uniform

$\pi(K)$ might be a Poisson or uniform

$$ratio = \frac{\Big[f(x_1,\ldots,x_n|\tau_n K_n)\big(\pi(\tau|K)\pi(K)\pi(\beta)\pi(\sigma)\big)_{new}\Big]q(\tau_o K_o|\tau_n K_n)}{\Big[f(x_1,\ldots,x_n|\tau_o K_o)\big(\pi(\tau|K)\pi(K)\pi(\beta)\pi(\sigma)\big)_{old}\Big]q(\tau_n K_n|\tau_o K_o)}$$

Then we take the log of the whole ratio

$$\begin{aligned}
log(ratio) &= log\Big[\frac{\Big[f(x_1,\ldots,x_n|\tau_n K_n)\big(\pi(\tau|K)\pi(K)\pi(\beta)\pi(\sigma)\big)\Big]q(\tau_o K_o|\tau_n K_n)}{\Big[f(x_1,\ldots,x_n|\tau_o K_o)\big(\pi(\tau|K)\pi(K)\pi(\beta)\pi(\sigma)\big)\Big]q(\tau_n K_n|\tau_o K_o)}\Big] \\
&= \Big[log\big[f(x_1,\ldots,x_n|\tau_n K_n)\big] - log\big[f(x_1,\ldots,x_n|\tau_o K_o)\big]\Big] \\
&\qquad + \Big[log\big[q(\tau_o K_o|\tau_n K_n)\big] - log\big[q(\tau_n K_n|\tau_o K_o)\big]\Big]
\end{aligned}$$

Thus we have that $\Big[log\big[f(x_1,\ldots,x_n|\tau_n K_n)\big] - log\big[f(x_1,\ldots,x_n|\tau_o K_o)\big]\Big]$ approximates BIC such that,

$$log(ratio) = \frac{-\Delta BIC}{2} + \Big[log\big[q(\tau_o K_o|\tau_n K_n)\big] - log\big[q(\tau_n K_n|\tau_o K_o)\big]\Big]$$

The q values depend on whether the step is addition or subtraction.

Addition: $q(\tau_o K_o|\tau_n K_n) = c \cdot d \cdot dpois(K_{old}, \lambda)$, $q(\tau_n K_n|\tau_o K_o) = c \cdot b \cdot dpois(K_{old}, \lambda)$

Subtraction: $q(\tau_o K_o|\tau_n K_n) = c{\cdot}b{\cdot}dpois(K_{new}, \lambda)$, $q(\tau_n K_n|\tau_o K_o) = c{\cdot}d{\cdot}dpois(K_{old}, \lambda)$

1.1 Derivations of Ratio

1.1.1 BIC

1.2 Derivations of β and σ draws

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