

Computational statistics, lecture 1

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January 19, 2026

Course schedule

- Lecture 1: **Unidimensional optimization, computer arithmetic**
- Math-lecture 1: Basic matrix algebra, analytical optimization, determinants
- Lecture 2: **Multidimensional optimization**
- Math-lecture 2: Density, cumulative distribution function, integration
- Lecture 3: **Random number generation**
- Lecture 4: **Monte Carlo methods**
- Lecture 5: **Model selection and hypothesis testing**
- Lecture 6: **EM algorithm, stochastic optimization**

Teaching group: Frank Miller, lectures and examiner;
Bayu Brahmantio, Xiaochen Liu, teaching assistants

Course homepage: <https://www.ida.liu.se/~732A89/index.en.shtml>; includes schedule, reading material, lecture notes, assignments

Computer labs: For each lecture; exercises to hand-in via LISAM in **groups of 2**

Evaluation of last course (VT2025)

- 7 students of 30 submitted the evaluation; average grade 4.7/5

Computational statistics

- When large or huge datasets should be analyzed and/or complex models are used, **statistics depends on effective computational methods**
- We will **learn in this course several algorithms** for optimization, randomization, Monte Carlo integration and **methods to use them**

Today's content

- Optimization
 - Why?
 - Analytic univariate optimization
 - Bisection, Newton, and secant methods (univariate)
 - On convergence speed
- Computer arithmetics

(Literature: Givens and Hoeting, 2.1; Gentle, 2, 6.1)

Optimization in statistics

- Maximum likelihood
 - Minimizing risk in (Bayesian) decision theory
 - Minimizing sum of squares (least squares estimate)
 - Maximizing information in experimental design
 - Machine learning
- Common problem in these examples:
 - \mathbf{x} p -dimensional vector, $g: \mathbb{R}^p \rightarrow \mathbb{R}$ function
 - We search \mathbf{x}^* with $g(\mathbf{x}^*) = \max g(\mathbf{x})$
- Minimization problem turns into maximization by considering $-g$

Least squares estimation (LSE)

- We search a least squares estimate $\hat{\beta}$ for β minimising the distance $g(\hat{\beta}) = \|\hat{y} - y\|^2$ from $\hat{y} = X\hat{\beta}$ to $y = X\beta + \epsilon$
- $g(\hat{\beta}) = \|X\hat{\beta} - y\|^2 = (X\hat{\beta} - y)^T (X\hat{\beta} - y) = \hat{\beta}^T X^T X \hat{\beta} - 2\hat{\beta}^T X^T y + y^T y$
- Setting the derivative to 0 ($\frac{\partial g}{\partial \hat{\beta}} = 2X^T X \hat{\beta} - 2X^T y = 0$), we get $\hat{\beta} = (X^T X)^{-1} X^T y$
- Optimization problem:
 - $\hat{\beta}$ p -dimensional vector, $g: \mathbb{R}^p \rightarrow \mathbb{R}$ function
 - We search $\hat{\beta}$ with $g(\hat{\beta}) = \min g(b)$
- Here, we do not need to iteratively compute this minimum since we have an algebraic solution $\hat{\beta} = (X^T X)^{-1} X^T y$

Variations of least squares estimation

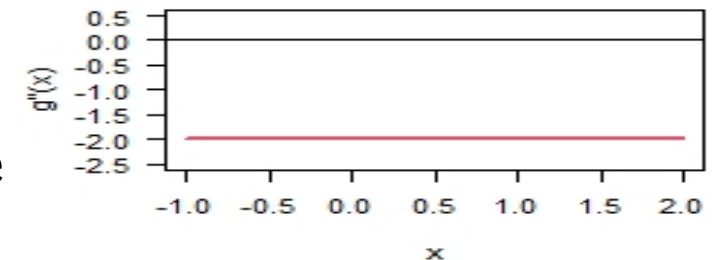
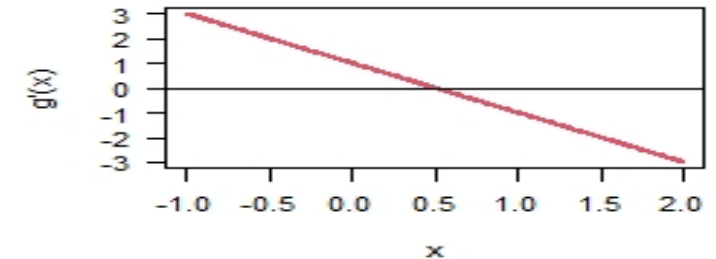
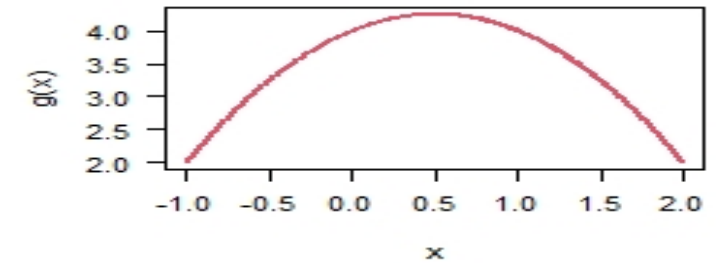
- Algebraic solution exists for the LSE, but not if we vary the problem
- Lasso estimate: $g(\hat{\boldsymbol{\beta}}) = \|\mathbf{X}\hat{\boldsymbol{\beta}} - \mathbf{y}\|^2 + \lambda\|\hat{\boldsymbol{\beta}}\|_1$
- L_1 -estimation: $g(\hat{\boldsymbol{\beta}}) = \|\mathbf{X}\hat{\boldsymbol{\beta}} - \mathbf{y}\|_1$
- Many further variations of estimates have been considered
- In all cases, we search $\hat{\boldsymbol{\beta}}$ with $g(\hat{\boldsymbol{\beta}}) = \min g(\mathbf{b})$
- Recall: Norms for $\mathbf{x} = (x_1, \dots, x_p)^T$: $\|\mathbf{x}\| = \|\mathbf{x}\|_2 = \sqrt{x_1^2 + \dots + x_p^2}$ (Euclid), $\|\mathbf{x}\|_1 = |x_1| + \dots + |x_p|$, $\|\mathbf{x}\|_\infty = \max\{|x_1|, \dots, |x_p|\}$ (max-norm)

Univariate optimization

- x real number, $g: \mathbb{R} \rightarrow \mathbb{R}$ continuously differentiable function
- We search x^* with $g(x^*) = \max g(x)$
- Compute $g'(x)$ and search x^* with $g'(x^*) = 0$
- One has then to check if the result is maximum, minimum, possibly local optimum...

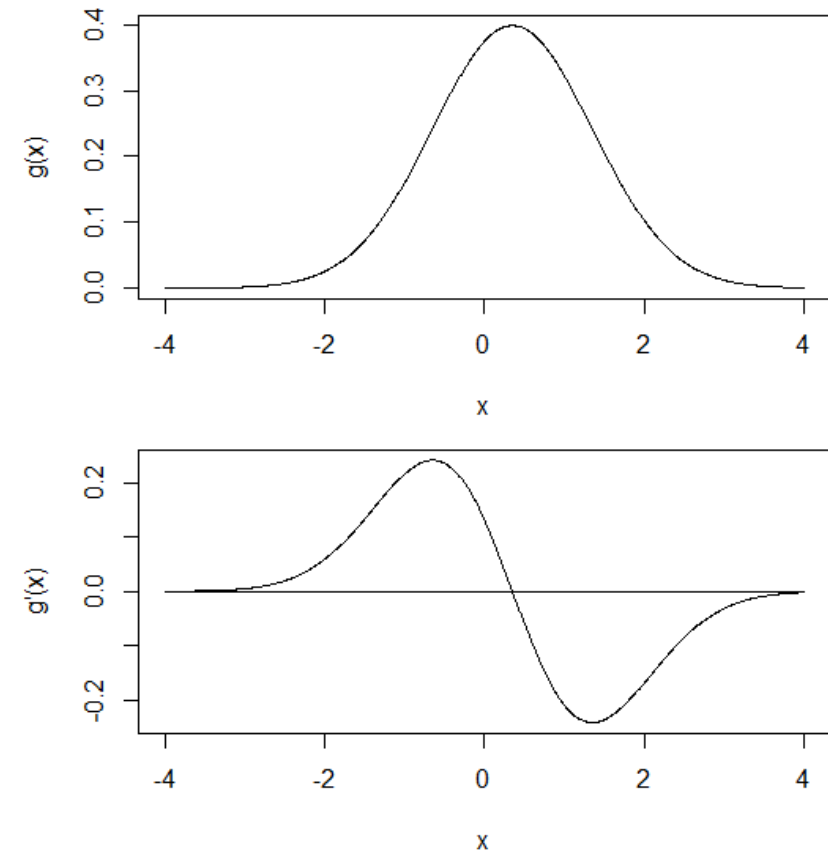
Univariate optimization – analytic solution

- Compute $g'(x)$ and search x^* with $g'(x^*) = 0$
- Example, where analytic optimization possible:
 - $g(x) = 4 + x - x^2$
 $g'(x) = 1 - 2x$
 $g'(x) = 0$ if and only if $x = 1/2$
 $g''(x) = -2$, $g''(1/2) = -2 < 0$
- Therefore, g has local maximum at $x = 1/2$
- Now, we have cases in mind where the **analytic solution is not possible**, and we need **iterative methods**



Univariate optimization: bisection

- Search x^* with $g'(x^*) = 0$:
 - 1) Start with interval $[a_0, b_0]$ such that $g'(a_0) \cdot g'(b_0) < 0, t = 0$
 - 2) Set $x^{(t)} = (a_t + b_t)/2$
 - 3) Define next interval $[a_t, b_t]$ by
 $[a_t, x^{(t)}]$ if $g'(a_t) \cdot g'(x^{(t)}) \leq 0$,
 $[x^{(t)}, b_t]$ if $g'(x^{(t)}) \cdot g'(b_t) < 0$
 - 4) Set t to $t+1$ and go to 2)
- See [video on course homepage](#)
- **Iteratively** improve approximations for x^* :
 $x^{(0)} \rightarrow x^{(1)} \rightarrow x^{(2)} \rightarrow \dots$



Optimization: convergence criterion

- Compare $x^{(t)}$ and $x^{(t+1)}$ and stop if they are “close enough”
- Absolute convergence criterion:

$$|x^{(t+1)} - x^{(t)}| < \epsilon$$

- Relative convergence criterion:

$$\frac{|x^{(t+1)} - x^{(t)}|}{|x^{(t)}|} < \epsilon$$

Univariate Newton(-Raphson)

- x real number, $g: \mathbb{R} \rightarrow \mathbb{R}$ twice differentiable function
- Search x^* with $g(x^*) = \max g(x)$ by searching x^* with $g'(x^*) = 0$

- Taylor expansion around x^* motivates:

$$0 = g'(x^*) \approx g'(x^{(t)}) + (x^* - x^{(t)})g''(x^{(t)})$$

$$-(x^* - x^{(t)})g''(x^{(t)}) \approx g'(x^{(t)})$$

$$x^* \approx x^{(t)} - g'(x^{(t)})/g''(x^{(t)})$$

- Therefore, the Newton-iteration works as:

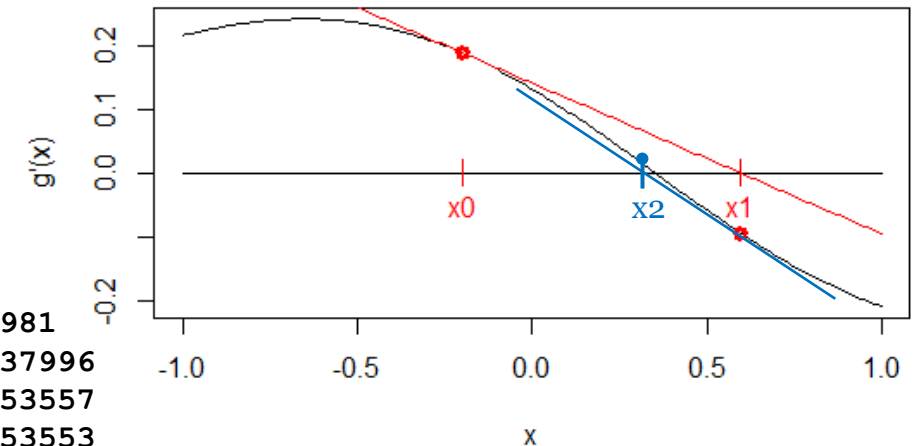
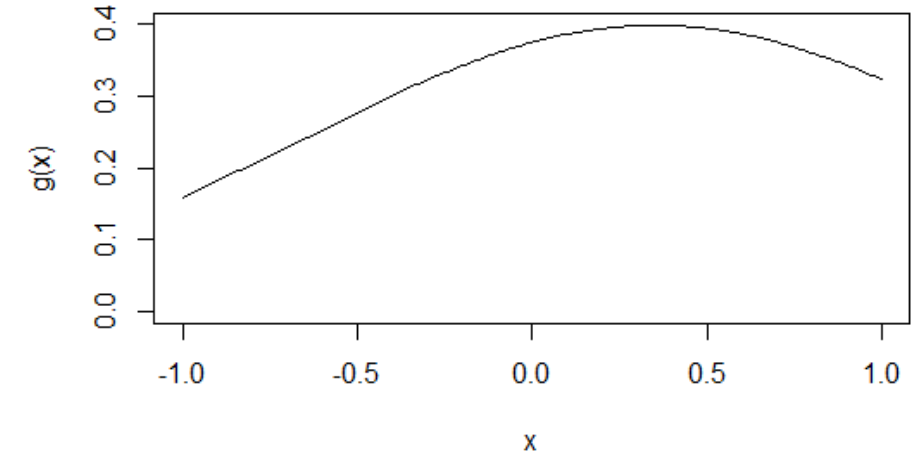
$$x^{(t+1)} = x^{(t)} - g'(x^{(t)})/g''(x^{(t)})$$

Univariate Newton(-Raphson)

- $x^{(t+1)} = x^{(t)} - g'(x^{(t)})/g''(x^{(t)})$
- Start with a $x^{(0)}$
- Tangent in $(x^{(0)}, g'(x^{(0)}))$ determines $x^{(1)}$
- Tangent in $(x^{(1)}, g'(x^{(1)}))$ determines $x^{(2)}$
- ...
- until convergence criterion met

+Newton method is fast

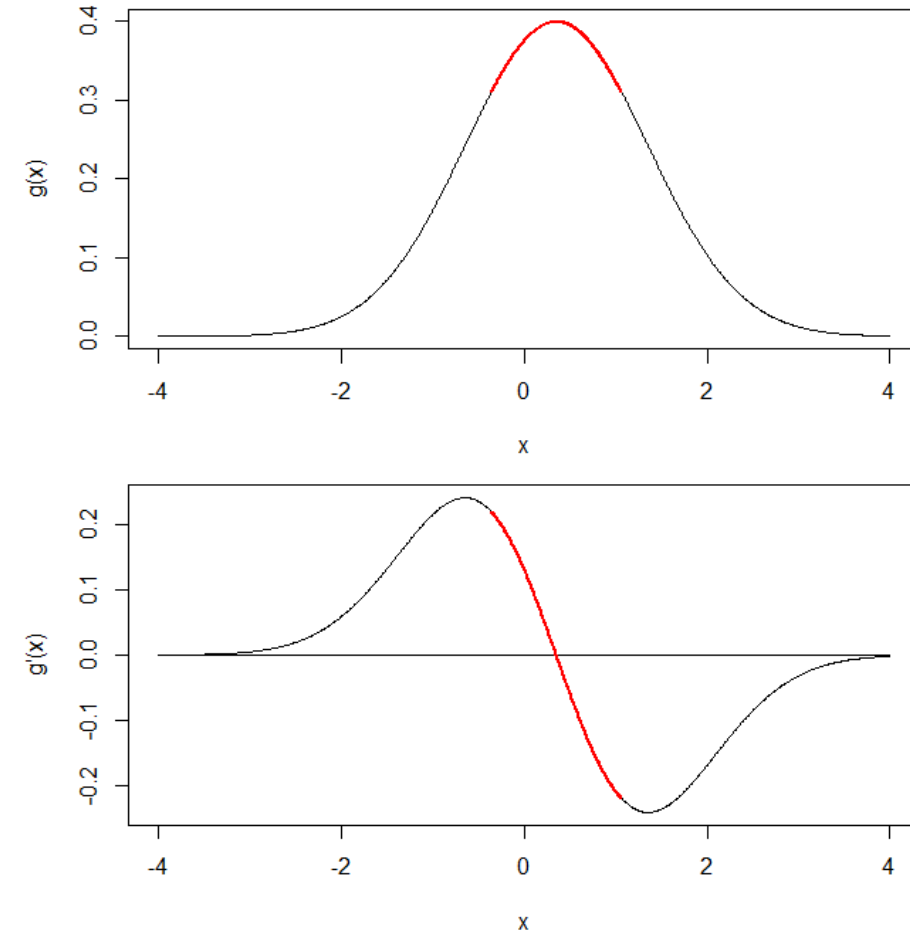
- Requires existence and computation of g''



```
x0 -0.2
x1 0.5981
x2 0.337996
x3 0.353557
x4 0.353553
x5 0.353553
STOP
```

Univariate Newton(-Raphson)

- $x^{(t+1)} = x^{(t)} - g'(x^{(t)})/g''(x^{(t)})$
- What about the starting value $x^{(0)}$?



Univariate secant method

- x real number, $g: \mathbb{R} \rightarrow \mathbb{R}$ once differentiable function
- Search x^* with $g(x^*) = \max g(x)$ by searching x^* with $g'(x^*) = 0$
- Recall: The Newton-iteration works as:
$$x^{(t+1)} = x^{(t)} - g'(x^{(t)})/g''(x^{(t)})$$
- Need to compute g'' which might be difficult. Instead:
- Approximate $g''(x^{(t)})$ by $[g'(x^{(t)}) - g'(x^{(t-1)})]/(x^{(t)} - x^{(t-1)})$

Univariate secant method

- $x^{(t+1)} = x^{(t)} - g'(x^{(t)}) \frac{x^{(t)} - x^{(t-1)}}{g'(x^{(t)}) - g'(x^{(t-1)})}$
- Start with $x^{(0)}$ and $x^{(-1)}$
- Secant through $x^{(0)}$ and $x^{(-1)}$ determines $x^{(1)}$
- Secant through $x^{(1)}$ and $x^{(0)}$ determines $x^{(2)}$
- ...
- until stopping crit. fulfilled

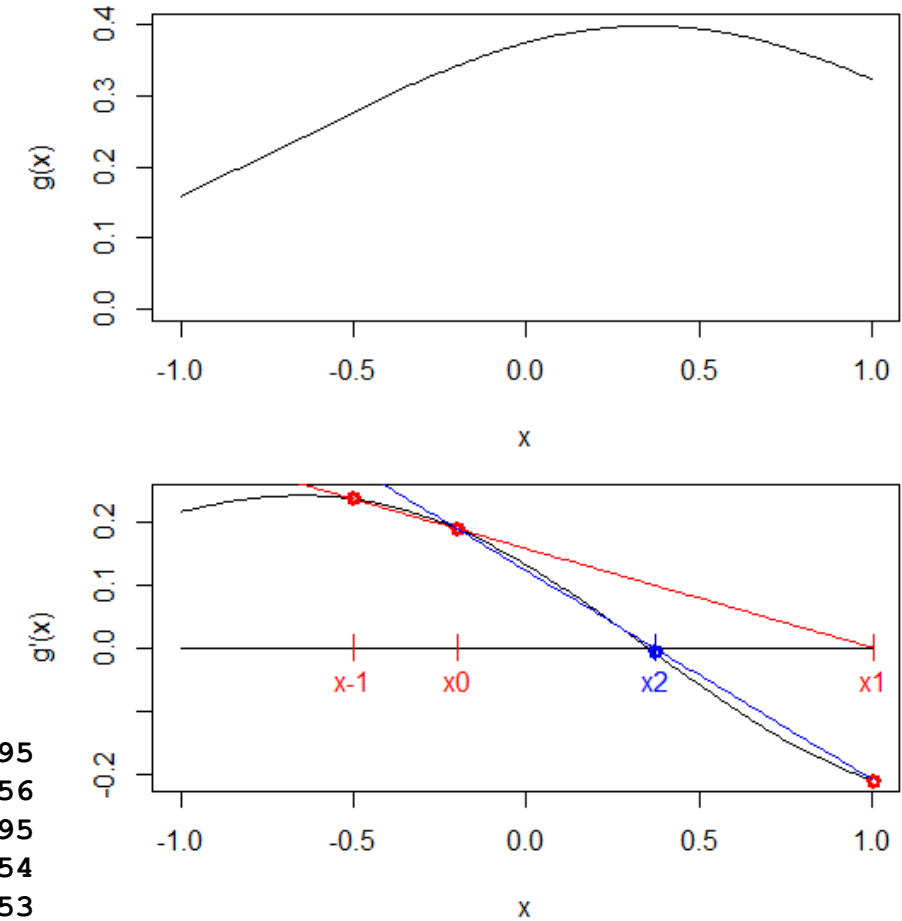
- Quite fast

- No 2nd derivative necessary

```

x0 -0.2
x1 1.006995
x2 0.371656
x3 0.349095
x4 0.353554
x5 0.353553
x6 0.353553
STOP

```



Convergence speed of optimization algorithms

- Convergence speed can be quantified by q and c as follows:
 - Let $\varepsilon^{(t)} = x^{(t)} - x^*$,
 - Find q and c such that $\lim_{t \rightarrow \infty} \varepsilon^{(t+1)} / (\varepsilon^{(t)})^q = c$
- $\varepsilon = 1, 0.5, 0.25, 0.125, 0.063, 0.031, \dots \rightarrow q=1, c=0.5,$
- $\varepsilon = 1, 0.1, 0.01, 0.001, 0.0001, \dots \rightarrow q=1, c=0.1,$
- If $q=1$, we say that convergence is "linear"
- $\varepsilon = 1, 0.5, 0.125, 0.008, 0.00003, \dots \rightarrow q=2, c=0.5.$
- If $q=2$, we say that convergence is "quadratic"

Convergence
order

Convergence
rate

Intuitively,
 $\varepsilon^{(t+1)} \approx c \cdot (\varepsilon^{(t)})^q$

Determine empirically convergence rate (and order) of optimization algorithms

- You have a given optimization algorithm, and you have determined or know the maximizer \mathbf{x}^* . To check convergence speed in an optimization-run, you can calculate

$$D^{(t)} = \frac{|x^{(t)} - x^*|}{|x^{(t-1)} - x^*|}$$

(see Givens and Hoeting, 2013, page 101/102, for an example)

- If $D^{(t)} \rightarrow 1$, there is not even linear convergence (bad, order $q < 1$),
If $D^{(t)} \rightarrow c \in (0,1)$, linear convergence (order $q=1$) with rate c ,
If $D^{(t)} \rightarrow 0$, better than linear convergence (order $q > 1$).

Comparison of univariate optimization methods

Bisection	Secant	Newton
g' required	g' required	g'' required
finds always an optimum between a_0 and b_0 (but could be local)	converges only when the two starting values "close" to optimum	converges only when starting value "close" to optimum
slow $q=1$	$q = \frac{1 + \sqrt{5}}{2} = 1.62$	fast $q=2$

- There are also algorithms not needing g'
- R-function **optimize** uses such an algorithm ($q=1.324$)

Computer arithmetics

- Numbers are represented as binary numbers ($17 = 1 * 2^4 + 1 * 2^0 = "10001"$)
- Rational numbers are also represented based on the binary system:

$$\pm 0.d_1 d_2 \dots d_p * 2^e,$$

$$e = \pm e_1 e_2 \dots e_q$$
- E.g. $p = 52, q = 10$, two signs \Rightarrow one number needs 64 bits in the computer
- Limits in representation depending on p and q

```
> 2^1023
[1] 8.988466e+307
> 2^1024
[1] Inf
(overflow)
```

```
> 2^-1074
[1] 4.940656e-324
> 2^-1075
[1] 0
(underflow)
```

```
> 3/5-2/5-1/5
[1] -5.551115e-17
> if (3/5-2/5==1/5)
>   print("yes") else
>   print("no")
[1] "no"
```

Computer arithmetics

- Good to have limitations of computer arithmetics in mind!
- Example: Binomial coefficient (avoid overflow)

$$\binom{n}{k} = \frac{n!}{k!(n-k)!} = \frac{(k+1)(k+2)\cdots(n-1)n}{(n-k)!}$$

$$\binom{200}{2} = \frac{200!}{2!198!} = \frac{3*4*\cdots*199*200}{1*2*\cdots*197*198} = \frac{199*200}{1*2} = 19900$$

```
> n <- 200
> k <- 2
> prod(1:n) / (prod(1:k)*prod(1:(n-k)))
[1] NaN
> prod((k+1):n) / (1:(n-k))
[1] 19900
```

Course material, lab, seminar, exam

- Homepage: <https://www.ida.liu.se/~732A89/index.en.shtml>
 - Lecture notes, lab- and seminar info, exam info
- Submission of 6 labs via LISAM – all need to be passed – groups of 2
 - First lab: Jan 20 to Jan 27
- Mandatory attendance at 3 seminars and 1 presentation and 1 opposition
- Mandatory to have at least one discussion about your lab with teaching assistant
- Computer exam: March 23, 2026. Course books can be used; relevant parts of GH will be provided as pdf. Own handwritten 1-page-document can be used.
- 20 points to pass (E); 24 or more: D; ≥ 28 : C; ≥ 32 : B; ≥ 36 : A; maximum 40 points

Literature (course books):

- Givens GH, Hoeting JA (2013). *Computational Statistics*, Wiley
- Gentle JE (2009). *Computational Statistics*, Springer

Recommendations

- The problems in the labs are preparations for the computer exam
- It makes no sense to rely on anybody else or an AI for the labs – you will then have low chances to pass the computer exam
- Use the possibilities to raise questions in lectures, labs, and seminars
- You are welcome to contact the lecturer and lab assistants by email for questions