Stan, HMC, etc.

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MCMC, review

- detailed balance: $\pi_i p_{ij} = \pi_j p_{ji}$
  - MCMC mapping is $\int \pi_x p_{xy} \, dy$
  - integrate LHS wrt i, RHS wrt j (p. 328 of Tierney's notes)
- implies that π is the stationary distribution
- also need aperiodicity to get to a **unique** stationary distribution
- technical conditions for “fast enough” convergence, CLT applying, etc.

Tierney's notes

- **data augmentation**: like E-M but stochastic at both steps:

  - sample expected values of missing data/latent variables from their *conditional posterior distributions* (instead of taking expectation)
  - sample parameter values from *their* conditional posterior distribution (instead of maximizing)

- e.g. impute missing values on the fly

HMC

- Radford Neal's 1995 thesis is here (Wayback Machine): also published by Springer (Neal 2012)

Neal, Radford M. 2012. *Bayesian Learning for Neural Networks*. Vol. 118. Springer Science & Business Media.

autodiff ("algorithmic")

- magic technology: "the evaluation of a gradient requires never more than five times the effort of evaluating the underlying function by itself"
- operator overloading
- reverse mode (best when we have a mapping from $R^n \to R$)

(Wikipedia):

$$
\begin{aligned}
\frac{\partial y}{\partial x} &= \frac{\partial y}{\partial w_{n-1}} \frac{\partial w_{n-1}}{\partial x} && (1) \\
&= \frac{\partial y}{\partial w_{n-1}} \left(\frac{\partial w_{n-1}}{\partial w_{n-2}} \frac{\partial w_{n-2}}{\partial x} \right) && (2) \\
&= \frac{\partial y}{\partial w_{n-1}} \left(\frac{\partial w_{n-1}}{\partial w_{n-2}} \left(\frac{\partial w_{n-2}}{\partial w_{n-3}} \frac{\partial w_{n-3}}{\partial x} \right) \right) && (3) \\
&= \cdots && (4)
\end{aligned}
$$

- lots of other engines (PyTorch, JAX, …)

diagnostics

- assuming an AR1 model,

$$\mathrm{SD}(\hat{\beta}) = \frac{\mathrm{SD}(\beta|z)}{\sqrt{N}} \sqrt{\frac{1+\rho_\beta}{1-\rho_\beta}}$$

- effective sample size = $N(1-\rho)/(1+\rho)$ (AR1), $N\left(\sum \rho_k\right)^{-1}$ more generally
- efficiency is ESS/N
- $\hat{R}$ (Gelman-Rubin statistic: potential scale-reduction factor), improved $\hat{R}$ (Vehtari et al. 2021; Lambert and Vehtari 2022): R code here
  - sensitivity to chains with different variances, infinite means
  - compare within- and between-chain variances
  - at least 4 chains
  - threshold of 1.01
  - improved ESS

Vehtari, Aki, Andrew Gelman, Daniel Simpson, Bob Carpenter, and Paul-Christian Bürkner. 2021. "Rank-Normalization, Folding, and Localization: An Improved R^ for Assessing Convergence of MCMC (with Discussion)." *Bayesian Analysis* 16 (2): 667–718. https://doi.org/10.1214/20-BA1221.

Lambert, Ben, and Aki Vehtari. 2022. "R_*: A Robust MCMC Convergence Diagnostic with Uncertainty Using Decision Tree Classifiers." *Bayesian Analysis* 17 (2): 353–79. https://doi.org/10.1214/20-BA1252.

divergences

centered and non-centered parameters

- funnels
- centered is better when groups are well characterized ("informative data", large N per group), non-centered is better when joint prior contributes a lot ("noninformative data", small N per group)