

Introduction to Bayesian analysis for medical studies

Part II: Bayesian computation

Boris Hejblum

Université de Bordeaux, ISPED, Inserm BPH U1219/Inria SISTM, Bordeaux, France

boris.hejblum@u-bordeaux.fr

<https://borishejblum.science>

Graduate School of Health and Medical Sciences
at the University of Copenhagen

May 13th, 2019

Introduction

Estimating the *posterior* distribution
is often costly

Bayesian computational statistics

Computational aspects of Bayesian inference can get sophisticated but are key to its successful application

Numerical integration – I

Real world applications: $\boldsymbol{\theta} = (\theta_1, \dots, \theta_d)$

⇒ joint *posterior* distribution of all d parameters

⚠ hard to compute:

- complexe likelihood
- integrating constant $f(\mathbf{y}) = \int_{\Theta^d} f(\mathbf{y}|\boldsymbol{\theta})\pi(\boldsymbol{\theta}) d\boldsymbol{\theta}$
- ...

Analytical form rarely available

⇒ numerical computations: integral of d multiplicity
– difficult when d is big (numerical issues as soon as $d > 4$)

Numerical integration – II

Even dimension 1 can be tough !

Example :

Let x_1, \dots, x_n *iid* according to a Cauchy distribution $\mathcal{C}(\theta, 1)$ with *prior* $\pi(\theta) = \mathcal{N}(\mu, \sigma^2)$ (μ and σ known)

$$\begin{aligned} p(\theta | x_1, \dots, x_n) &\propto f(x_1, \dots, x_n | \theta) \pi(\theta) \\ &\propto e^{-\frac{(\theta - \mu)^2}{2\sigma^2}} \prod_{i=1}^n (1 + (x_i - \theta)^2)^{-1} \end{aligned}$$

⚠ normalizing constant has no analytical form \Rightarrow no analytical form for this *posterior* distribution

Marginal *posterior* distributions

Objective: draw conclusion based on the joint *posterior* distribution

⇒ probability of all possible values for each parameter (i.e. their marginal distribution – uni-dimensional)

⚠ Recovering all of the *posterior* density **numerically** requires the calculation of multidimensional integrals **for each possible value of the parameter**

⇒ a sufficiently precise computation seems unrealistic

Marginal *posterior* distributions

Objective: draw conclusion based on the joint *posterior* distribution

⇒ probability of all possible values for each parameter (i.e. their marginal distribution – uni-dimensional)

⚠ Recovering all of the *posterior* density **numerically** requires the calculation of multidimensional integrals **for each possible value of the parameter**

⇒ a sufficiently precise computation seems unrealistic

Algorithms based on **sampling simulations**
especially **Markov chain Monte Carlo (MCMC)**

Computational solutions

Bayes Theorem \Rightarrow *posterior* distribution

Computational solutions

Bayes Theorem \Rightarrow *posterior* distribution

⚠ in practice:

- analytical form rarely available (very particular cases)
- integral to the denominator often very hard to compute

Computational solutions

Bayes Theorem \Rightarrow *posterior* distribution

⚠ in practice:

- analytical form rarely available (very particular cases)
- integral to the denominator often very hard to compute

How can one estimate the *posteriori* distribution ?

\Rightarrow sample according to this posterior distribution

- direct **sampling**
- **Markov chain Monte Carlo** (MCMC)

Monte Carlo method

Monte Carlo : von Neumann & Ulam

(*Los Alamos Scientific Laboratory* – 1955)

⇒ use random numbers to compute quantities whose analytical computation is hard (or impossible)

Monte Carlo method

Monte Carlo : von Neumann & Ulam

(Los Alamos Scientific Laboratory – 1955)

⇒ use random numbers to compute quantities whose analytical computation is hard (or impossible)

- **Law of Large Numbers (LLN)**
- so-called “**Monte Carlo sample**”

⇒ compute various functions from that sample distribution

Example : One wants to compute $\mathbb{E}[f(X)] = \int f(x)p_X(x)dx$

If $x_i \stackrel{iid}{\sim} p_X$, $\mathbb{E}[f(X)] = \frac{1}{N} \sum_{i=1}^N f(x_i)$ (LLN)

⇒ if one knows how to sample $p(x)$, one can then estimate $\mathbb{E}[f(X)] \dots$

Monte Carlo method: illustration

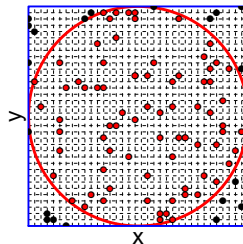
π estimation:

Monte Carlo method: illustration

π estimation:



A casino *roulette* (in Monte Carlo ?)



A 36×36 grid

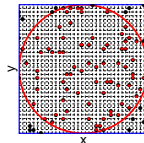
- 1 The probability of being inside the disk rather while in the square: $p_C = \frac{\pi R^2}{(2R)^2} = \frac{\pi}{4}$
 - 2 n points $\{(x_{11}, x_{21}), \dots, (x_{1n}, x_{2n})\} = \{P_1, \dots, P_n\}$ on the 36×36 grid (generated with the *roulette*)
 - 3 Count the number of points inside the disk
- ⇒ Compute the ratio (estimated probability of being inside the disk while in the square): $\hat{p}_C = \frac{\sum P_i \in \text{cercle}}{n}$

Monte Carlo method: illustration

π estimation:



A casino roulette (in Monte Carlo ?)



A 36×36 grid

If $n = 1000$ and 786 points are inside the disk : $\hat{\pi} = 4 \times \frac{786}{1000} = 3.144$

One can improve the estimate by increasing:

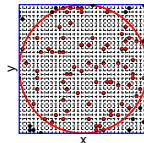
- the **grid resolution**, and also
- the number of points sampled n : $\lim_{n \rightarrow +\infty} \hat{p}_C = p_C = \pi$ (LLN)

Monte Carlo method: illustration

π estimation:



A casino roulette (in Monte Carlo ?)



A 36×36 grid

If $n = 1000$ and 786 points are inside the disk : $\hat{\pi} = 4 \times \frac{786}{1000} = 3.144$

One can improve the estimate by increasing:

- the **grid resolution**, and also
- the number of points sampled n : $\lim_{n \rightarrow +\infty} \hat{p}_C = p_C = \pi$ (LLN)

Monte Carlo sample \Rightarrow compute various functions

e.g. $\pi = 4 \times$ the probability of being inside the disk

Your turn !



Practical: exercise 1

Direct sampling methods

Random & pseudo-random numbers

There exist several ways to generate so-called “random” numbers according to known distributions

NB: computer programs do not generate truly random numbers

Rather **pseudo-random**, which seem random but are actually generated by a deterministic process (depending on a “**seed**” parameter).

Uniform sample generation

Linear congruential algorithm: sample pseudo-random numbers according to the Uniform distribution on $[0, 1]$ (Lehmer, 1948)


- 1 Generate a sequence of integers y_n such as:

$$y_{n+1} = (ay_n + b) \bmod m$$

- 2 $x_n = \frac{y_n}{m-1}$

choose a , b and m so that y_n has a long period & (x_1, \dots, x_n) can be considered *iid*

with y_0 the seed

Remark: $0 \leq y_n \leq m-1 \Rightarrow$ in practice m very large (e.g. 2^{19937} , default in  which uses the Mersenne-Twister variation)

In the following, sampling pseudo-random numbers uniformly on $[0, 1]$ will be considered reliable and used by the different sampling algorithms

Other usual distributions

Relying on **relationships between the different usual distributions**
starting from $U_i \sim \mathcal{U}_{[0,1]}$

Other usual distributions

Relying on **relationships between the different usual distributions**
starting from $U_i \sim \mathcal{U}_{[0,1]}$

Binomial $Bin(n, p)$:

$$Y_i = \mathbb{1}_{U_i \leq p} \sim \text{Bernoulli}(p)$$

$$X = \sum_{i=1}^n Y_i \sim \text{Bin}(n, p)$$

Other usual distributions

Relying on **relationships between the different usual distributions** starting from $U_i \sim \mathcal{U}_{[0,1]}$

Binomial $\text{Bin}(n, p)$:

$$Y_i = \mathbb{1}_{U_i \leq p} \sim \text{Bernoulli}(p)$$

$$X = \sum_{i=1}^n Y_i \sim \text{Bin}(n, p)$$

Normal $\mathcal{N}(0, 1)$ (Box-Müller algorithm):

U_1 and U_2 are 2 independent uniform variables on $[0; 1]$

$$Y_1 = \sqrt{-2 \log U_1} \cos(2\pi U_2)$$

$$Y_2 = \sqrt{-2 \log U_1} \sin(2\pi U_2)$$

$\Rightarrow Y_1$ & Y_2 are independent random variables each following a $\mathcal{N}(0, 1)$

Inverse transform sampling

Definition: For a function F defined on \mathbb{R} , its **generalized inverse** is defined as: $F^{-1}(u) = \inf\{x \text{ tq } F(x) > u\}$

Inverse transform sampling

Definition: For a function F defined on \mathbb{R} , its **generalized inverse** is defined as: $F^{-1}(u) = \inf\{x \text{ tq } F(x) > u\}$

Property: Let

- F be a cumulative probability distribution function
- U be a uniform random variable on $[0, 1]$

Then $F^{-1}(U)$ defines a random variable with cumulative probability distribution function F

If ① one knows F , the cumulative probability distribution function from which to sample

② one can invert F

⇒ then one can sample this distribution from a uniform sample on $[0, 1]$

Inverse transform sampling: illustration

Example: sample from the Exponential distribution with parameter λ

Inverse transform sampling: illustration

Example: sample from the Exponential distribution with parameter λ

- density of the Exponential distribution: $f(x) = \lambda \exp(-\lambda x)$
- its cumulative probability distribution function (its integral):

$$F(x) = 1 - \exp(-\lambda x)$$

Let $F(x) = u$

Then $x = \dots$

Inverse transform sampling: illustration

Example: sample from the Exponential distribution with parameter λ

- density of the Exponential distribution: $f(x) = \lambda \exp(-\lambda x)$
- its cumulative probability distribution function (its integral):

$$F(x) = 1 - \exp(-\lambda x)$$

Let $F(x) = u$

Then $x = -\frac{1}{\lambda} \log(1 - u)$

\Rightarrow and if $U \sim U_{[0,1]}$, then $X = F^{-1}(U) = -\frac{1}{\lambda} \log(1 - U) \sim E(\lambda)$.

Your turn !



Practical: exercise 2

Acceptance-rejection method

Use an **instrumental distribution** g (which we know how to sample from)
 ⇒ to sample from the target distribution f

The general principle is to **choose** g **close to** f and to propose samples from g , to accept some and reject others to get a sample following f .

Acceptance-rejection method

Use an **instrumental distribution** g (which we know how to sample from)
 \Rightarrow to sample from the target distribution f

The general principle is to **choose** g **close to** f and to propose samples from g , to accept some and reject others to get a sample following f .

Let f be the targeted density function

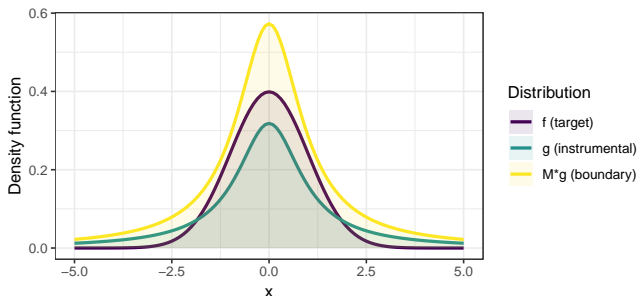
Let g be a proposal density function (from which one knows how to sample) such that, for all x : $f(x) \leq Mg(x)$

While $i \leq n$:

- ① Sample $x_i \sim g$ and $u_i \sim \mathcal{U}_{[0,1]}$
- ② If $u_i \leq \frac{f(x_i)}{Mg(x_i)}$, **accept** the draw:
 $y_i := x_i$
 else **reject** it and return to 1.

$\Rightarrow (y_1, \dots, y_n) \stackrel{iid}{\sim} f$

Acceptance-rejection: importance of the proposal



Example of a proposal and a target distribution for the accept-reject algorithm

Remarque : The smaller M , the greater acceptance rate

⇒ the more the algorithm is efficient at sampling from f (less iterations for a sample size n)

So one wishes g the as close as possible to f !

⚠ g will necessarily have heavier tail than the target

⇒ when the number of parameters increases, acceptance rate decrease very rapidly
(*curse of dimension*)

MCMC Algorithms

Markov chain definition

Markov chain: discrete time stochastic process

Definition: a series of random variables X_0, X_1, X_2, \dots (all valued over the same state space) with the “memoryless” **Markov property**:

$$p(X_i = x | X_0 = x_0, X_1 = x_1, \dots, X_{i-1} = x_{i-1}) = p(X_i = x | X_{i-1} = x_{i-1})$$

The set E of all possible values of X_i is called the **state space**

2 parameters:

- ① initial distribution $p(X_0)$
- ② transition probabilities $T(x, A) = p(X_i \in A | X_{i-1} = x)$

NB: only **homogeneous** Markov chains considered here:

$$p(X_{i+1} = x | X_i = y) = p(X_i = x | X_{i-1} = y)$$

Markov chains properties

Property: a Markov chain is **irreducible** if all sets of non-zero probability can be reached from any starting point (i.e. any state is accessible from any other)

Markov chains properties

Property: a Markov chain is **irreducible** if all sets of non-zero probability can be reached from any starting point (i.e. any state is accessible from any other)

Property: a Markov string is **recurrent** if the trajectories (X_i) pass an infinite number of times in any set of non-zero probability of the state space

Markov chains properties

Property: a Markov chain is **irreducible** if all sets of non-zero probability can be reached from any starting point (i.e. any state is accessible from any other)

Property: a Markov string is **recurrent** if the trajectories (X_i) pass an infinite number of times in any set of non-zero probability of the state space

Property: a Markov chain is **aperiodic** if nothing induces periodic behavior of the trajectories

Stationary law & ergodic theorem

Definition: A probability distribution \tilde{p} is called **invariant law** (or **stationary law**) for a Markov string if it verifies the following property:

$$\text{if } X_i \sim \tilde{p}, \text{ then } X_{i+j} \sim \tilde{p} \quad \forall j \geq 1$$

Remark: a Markov chain can admit several stationary laws

Stationary law & ergodic theorem

Definition: A probability distribution \tilde{p} is called **invariant law** (or **stationary law**) for a Markov string if it verifies the following property:

$$\text{if } X_i \sim \tilde{p}, \text{ then } X_{i+j} \sim \tilde{p} \quad \forall j \geq 1$$

Remark: a Markov chain can admit several stationary laws

Ergodic theorem (infinite space): A positive irreducible and recurrent Markov chain admits a single invariant probability distribution \tilde{p} and converges towards it

Markov chain example (discrete state space)– I

Doudou (a hamster) follows a Markov chain every minute with 3 states:

S sleep

E eat

W work out

⇒ its activity in 1min only depends on its current activity

Matrix of transition probabilities:

$$P = \begin{pmatrix} X_i/X_{i+1} & S & E & M \\ S & 0.9 & 0.05 & 0.05 \\ E & 0.7 & 0 & 0.3 \\ M & 0.8 & 0 & 0.2 \end{pmatrix}$$

Markov chain example (discrete state space)– I

Doudou (a hamster) follows a Markov chain every minute with 3 states:

S sleep

E eat

W work out

⇒ its activity in 1min only depends on its current activity

Matrix of transition probabilities:

$$P = \begin{pmatrix} X_i/X_{i+1} & S & E & M \\ S & 0.9 & 0.05 & 0.05 \\ E & 0.7 & 0 & 0.3 \\ M & 0.8 & 0 & 0.2 \end{pmatrix}$$

- 1) Is the Markov chain irreducible ? recurrent ? aperiodic ?
- 2) Suppose Doudou is now asleep. What about in 2 min ? in 10 min ?
- 3) Suppose now that Doudou is working out. What about in 10 min ?

Markov chain example (discrete state space) – II

1) Is the Markov chain irreducible ? recurrent ? aperiodic ?

...

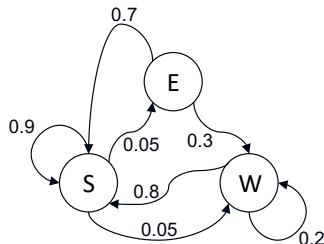
2) Suppose Doudou is now asleep. What about in 2 min ? in 10 min ?

...

3) Suppose now that Doudou is working out. What about in 10 min ?

Markov chain example (discrete state space) – II

1) Is the Markov chain irreducible ? recurrent ? aperiodic ?



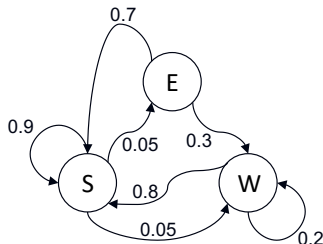
2) Suppose Doudou is now asleep. What about in 2 min ? in 10 min ?

...

3) Suppose now that Doudou is working out. What about in 10 min ?

Markov chain example (discrete state space) – II

1) Is the Markov chain irreducible ? recurrent ? aperiodic ?



2) Suppose Doudou is now asleep. What about in 2 min ? in 10 min ?

$$x_0 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}^T \quad x_2 = x_0 P^2 = \begin{pmatrix} 0.885 \\ 0.045 \\ 0.070 \end{pmatrix}^T \quad x_{10} = x_2 P^8 = x_0 P^{10} = \begin{pmatrix} 0.884 \\ 0.044 \\ 0.072 \end{pmatrix}^T$$

Markov chain example (discrete state space) – II

3) Suppose now that Doudou is working out. What about in 10 min ?

...

Markov chain example (discrete state space) – II

3) Suppose now that Doudou is working out. What about in 10 min ?

$$x_0 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}^T \quad x_{10} = x_0 P^{10} = \begin{pmatrix} 0.884 \\ 0.044 \\ 0.072 \end{pmatrix}^T$$

Here, the Markov chain being aperiodic, recurrent et irreducible, there is a stationary law: $\tilde{p} = \tilde{p}P$.

MCMC algorithms: general principle

Approximate an integral (or another function) from a target distribution

MCMC algorithms: general principle

Approximate an integral (or another function) from a target distribution

⇒ sample a Markov chain whose stationary law is the target (such as the *posterior*) distribution, then apply the Monte Carlo method

MCMC algorithms: general principle

Approximate an integral (or another function) from a target distribution

⇒ sample a Markov chain whose stationary law is the target (such as the *posterior*) distribution, then apply the Monte Carlo method

Requires **twofold convergence** :

- 1 the Markov chain must first converge to its stationary distribution:

$$\forall X_0, X_n \xrightarrow[n \rightarrow +\infty]{\mathcal{L}} \tilde{p}$$

MCMC algorithms: general principle

Approximate an integral (or another function) from a target distribution

⇒ sample a Markov chain whose stationary law is the target (such as the *posterior*) distribution, then apply the Monte Carlo method

Requires **twofold convergence** :

- 1 the Markov chain must first converge to its stationary distribution:

$$\forall X_0, X_n \xrightarrow[n \rightarrow +\infty]{\mathcal{L}} \tilde{p}$$

- 2 then Monte Carlo convergence must also happen:

$$\frac{1}{N} \sum_{i=1}^N f(X_{n+i}) \xrightarrow[N \rightarrow +\infty]{} \mathbb{E}[f(X)]$$

MCMC algorithms: general principle

Approximate an integral (or another function) from a target distribution

⇒ sample a Markov chain whose stationary law is the target (such as the *posterior*) distribution, then apply the Monte Carlo method

Requires **twofold convergence** :

- 1 the Markov chain must first converge to its stationary distribution:

$$\forall X_0, X_n \xrightarrow[n \rightarrow +\infty]{\mathcal{L}} \tilde{p}$$

- 2 then Monte Carlo convergence must also happen:

$$\frac{1}{N} \sum_{i=1}^N f(X_{n+i}) \xrightarrow[N \rightarrow +\infty]{} \mathbb{E}[f(X)]$$

$$\overbrace{X_0 \rightarrow X_1 \rightarrow X_2 \rightarrow \cdots \rightarrow X_n}^{\text{Markov chain convergence}} \rightarrow \overbrace{X_{n+1} \rightarrow X_{n+2} \rightarrow \cdots \rightarrow X_{n+N}}^{\text{Monte Carlo sample}}$$

General framework of MCMC algorithms

MCMC algorithms uses an acceptance-rejection framework

- 1 Initialise $x^{(0)}$
- 2 For $t = 1 \dots n + N$:
 - a Propose a new candidate $y^{(t)} \sim q(y^{(t)} | x^{(t-1)})$
 - b Accept $y^{(t)}$ with probability $\alpha(x^{(t-1)}, y^{(t)})$:
 $x^{(t)} := y^{(t)}$
 if $t > n$, "save" $x^{(t)}$ (as part of the final Monte Carlo sample)

where q is the instrumental distribution for proposing new samples
and α is the acceptance probability.

Choosing the instrumental distribution

Not absolutely optimal choice for the instrumental distribution q
proposing new samples

⇒ infinite possibilities: some better than others

Choosing the instrumental distribution

Not absolutely optimal choice for the instrumental distribution q proposing new samples

⇒ infinite possibilities: some better than others

To guaranty convergence towards the target \tilde{p} :

- the support of q has to cover the support of \tilde{p}
- q must not generate periodic values

Choosing the instrumental distribution

Not absolutely optimal choice for the instrumental distribution q proposing new samples

⇒ infinite possibilities: some better than others

To guaranty convergence towards the target \tilde{p} :

- the support of q has to cover the support of \tilde{p}
- q must not generate periodic values

NB: *ideally* q is **easy** and **fast** to **compute**

Metropolis-Hastings algorithm

- 1 Initialise $x^{(0)}$
- 2 For $t = 1, \dots, n + N$:
 - a Sample $y^{(t)} \sim q(y^{(t)} | x^{(t-1)})$
 - b Compute the acceptance probability acceptance

$$\alpha^{(t)} = \min \left\{ 1, \frac{\tilde{p}(y^{(t)})}{q(y^{(t)} | x^{(t-1)})} \bigg/ \frac{\tilde{p}(x^{(t-1)})}{q(x^{(t-1)} | y^{(t)})} \right\}$$
 - c Acceptance-rejection step: sample $u^{(t)} \sim \mathcal{U}_{[0;1]}$

$$x^{(t)} = \begin{cases} y & \text{if } u^{(t)} \leq \alpha^{(t)} \\ x^{(t-1)} & \text{else} \end{cases}$$

$$\alpha^{(t)} = \min \left\{ 1, \frac{\tilde{p}(y^{(t)})}{\tilde{p}(x^{(t-1)})} \frac{q(x^{(t-1)} | y^{(t)})}{q(y^{(t)} | x^{(t-1)})} \right\}$$

⇒ computable even if \tilde{p} is known only up to a constant !
(like the posterior)

Metropolis-Hastings: particular cases

Sometimes $\alpha^{(t)}$ computation simplifies:

- **independent Metropolis-Hastings:** $q(y^{(t)}|x^{(t-1)}) = q(y^{(t)})$
- **random walk Metropolis-Hastings:** $q(y^{(t)}|x^{(t-1)}) = g(y^{(t)} - x^{(t-1)})$
If g is symmetric ($g(-x) = g(x)$), then:

$$\frac{\tilde{p}(y^{(t)})}{\tilde{p}(x^{(t-1)})} \frac{q(y^{(t)}|x^{(t-1)})}{q(x^{(t-1)}|y^{(t)})} = \frac{\tilde{p}(y^{(t)})}{\tilde{p}(x^{(t-1)})} \frac{\cancel{g(y^{(t)} - x^{(t-1)})}}{\cancel{g(x^{(t-1)} - y^{(t)})}} = \frac{\tilde{p}(y^{(t)})}{\tilde{p}(x^{(t-1)})}$$

Pro and cons of Metropolis-Hastings

- 😊 very simple & very general
- 😊 allow sampling from uni- or multi-dimensional distributions
- 😞 choice of the proposal is crucial, but hard
 - ⇒ huge impact on algorithm performances
- 😞 quickly becomes inefficient dimension is too high

NB: a high rejection rate often implies important computation timings

Simulated annealing

Change $\alpha^{(t)}$ computation during the algorithm:

- 1 $\alpha^{(t)}$ must first be large to explore all of the state space
- 2 then $\alpha^{(t)}$ must become smaller when the algorithm converges

Simulated annealing

Change $\alpha^{(t)}$ computation during the algorithm:

- 1 $\alpha^{(t)}$ must first be large to explore all of the state space
- 2 then $\alpha^{(t)}$ must become smaller when the algorithm converges

1 Initialise $x^{(0)}$

2 For $t = 1, \dots, n + N$:

a Sample $y^{(t)} \sim q(y^{(t)} | x^{(t-1)})$

b Compute the acceptance probability

$$\alpha^{(t)} = \min \left\{ 1, \left(\frac{\tilde{p}(y^{(t)})}{\tilde{p}(x^{(t-1)})} \frac{q(x^{(t-1)} | y^{(t)})}{q(y^{(t)} | x^{(t-1)})} \right)^{\frac{1}{T(t)}} \right\}$$

c Acceptance-rejection step: sample $u^{(t)} \sim \mathcal{U}_{[0;1]}$

$$x^{(t)} := \begin{cases} y^{(t)} & \text{if } u^{(t)} \leq \alpha^{(t)} \\ x^{(t-1)} & \text{else} \end{cases}$$

Simulated annealing

Change $\alpha^{(t)}$ computation during the algorithm:

- 1 $\alpha^{(t)}$ must first be large to explore all of the state space
- 2 then $\alpha^{(t)}$ must become smaller when the algorithm converges

- 1 Initialise $x^{(0)}$
- 2 For $t = 1, \dots, n + N$:
 - a Sample $y^{(t)} \sim q(y^{(t)} | x^{(t-1)})$
 - b Compute the acceptance probability

$$\alpha^{(t)} = \min \left\{ 1, \left(\frac{\tilde{p}(y^{(t)})}{\tilde{p}(x^{(t-1)})} \frac{q(x^{(t-1)} | y^{(t)})}{q(y^{(t)} | x^{(t-1)})} \right)^{\frac{1}{T(t)}} \right\}$$

- c Acceptance-rejection step: sample $u^{(t)} \sim \mathcal{U}_{[0;1]}$

$$x^{(t)} := \begin{cases} y^{(t)} & \text{if } u^{(t)} \leq \alpha^{(t)} \\ x^{(t-1)} & \text{else} \end{cases}$$

Ex: $T(t) = T_0 \left(\frac{T_f}{T_0} \right)^{\frac{t}{n}} \Rightarrow$ particularly useful for avoiding local optimums

Gibbs sampler

When the dimension $\nearrow \Rightarrow$ very hard to propose probable values

Gibbs samplers: re-actualisation coordinate by coordinate, while conditioning on the most recent values (no acceptance-rejection)

- ① Initialise $x^{(0)} = (x_1^{(0)}, \dots, x_d^{(0)})$
- ② For $t = 1, \dots, n + N$:
 - a Sample $x_1^{(t)} \sim p(x_1 | x_2^{(t-1)}, \dots, x_d^{(t-1)})$
 - b Sample $x_2^{(t)} \sim p(x_2 | x_1^{(t)}, x_3^{(t-1)}, \dots, x_d^{(t-1)})$
 - c ...
 - d Sample $x_i^{(t)} \sim p(x_i | x_1^{(t)}, \dots, x_{i-1}^{(t)}, x_{i+1}^{(t-1)}, \dots, x_d^{(t-1)})$
 - e ...
 - f Sample $x_d^{(t)} \sim p(x_d | x_1^{(t)}, \dots, x_{d-1}^{(t)})$

NB: if the conditional distribution is unknown for some coordinates, an acceptance-rejection step can be included for this coordinate only (*Metropolis within gibbs*)

Your turn !



Practical: exercise 3


MCMC in practice

MCMC softwares

- **BUGS** : *Bayesian inference Using Gibbs Sampling*

1989 MRC BSU University of Cambridge (UK)

⇒ flexible software for Bayesian analysis in complex statistical models through MCMC algorithms



- WinBUGS: ⚠ clic + *Windows only* + stopped development
<https://www.mrc-bsu.cam.ac.uk/software/bugs/the-bugs-project-winbugs/>
- OpenBUGS: ⚠ clic + *Windows only* + *Linux partially*
<https://www.mrc-bsu.cam.ac.uk/software/bugs/openbugs/>
- JAGS: 😊 command line +  interface
<http://mcmc-jags.sourceforge.net/>

- **STAN**: specialized for high-dimensional problems

<http://mc-stan.org/>

rjags

JAGS software is modern and efficient :

- relies on the BUGS language to specify a Bayesian model
-  interface thanks to rjags package
- results analysis with  packages
 - coda
 - HDInterval

Markov chain convergence

In Bayesian analysis, MCMC algorithms are used to obtain a **Monte Carlo sample** from the *posterior* distribution

⇒ requires **Markov chain convergence** towards its stationary law (*posterior* distribution).

Markov chain convergence

In Bayesian analysis, MCMC algorithms are used to obtain a **Monte Carlo sample** from the *posterior* distribution

⇒ requires **Markov chain convergence** towards its stationary law (*posterior* distribution).

⚠ *No guaranty that this convergence will occur within finite time*

⇒ **study the convergence empirically for each analysis**

Markov chain convergence

In Bayesian analysis, MCMC algorithms are used to obtain a **Monte Carlo sample** from the *posterior* distribution

⇒ requires **Markov chain convergence** towards its stationary law (*posterior* distribution).

⚠ *No guaranty that this convergence will occur within finite time*

⇒ **study the convergence empirically for each analysis**

💡 Initialisation of several Markov chains from different initial values

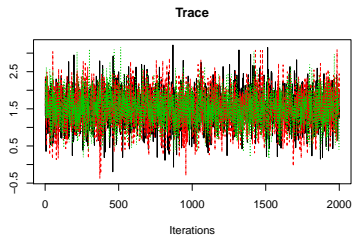
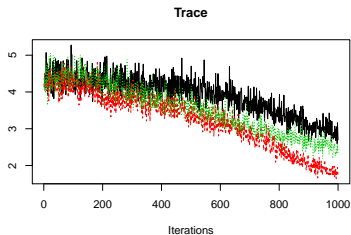
⇒ If **convergence is reached**, then these **chains must be overlapping**

Graphical diagnoses

- Trace
- *Posterior* density
- Running Quantiles
- Auto-correlation
- Gelman-Rubin diagram

Trace

```
coda::traceplot()
```

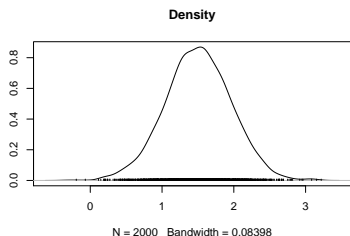
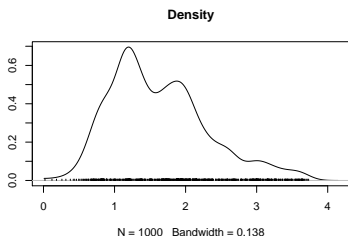


😊 chain traces must overlap and mix

😞 ↗ n.iter and/or ↗ burn-in

Posterior density

```
coda::densplot()
```

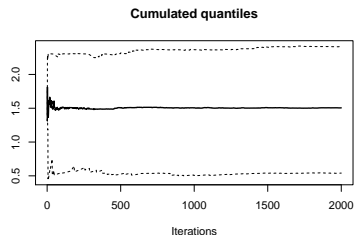
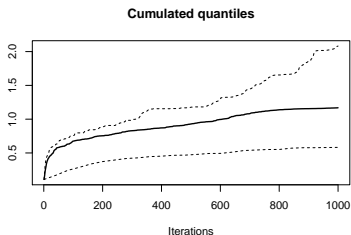


😊 density must be smooth and uni-modal

😞 ↗ n.iter and/or ↗ burn-in

Quantiles courants

```
coda::cumuplot()
```



😊 running quantiles must be stable across iterations

😞 ↗ n.iter and/or ↗ burn-in

Gelman-Rubin statistic

- variation between the different chains
- variation within a given chain

If the algorithm has properly converged, the between-chain variation must be close to zero

$\theta_{[c]} = (\theta_{[c]}^{(1)}, \dots, \theta_{[c]}^{(N)})$ the N -sample from chain number $c = 1, \dots, C$

Gelman-Rubin statistic: $R = \frac{\frac{N-1}{N} W \frac{1}{N} B}{W}$

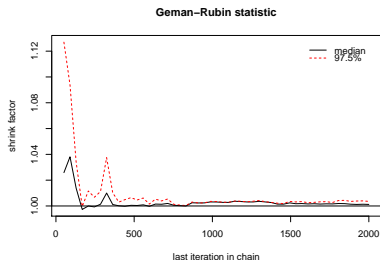
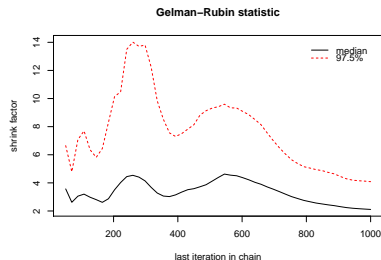
- between-chain variance: $B = \frac{N}{C-1} \sum_{c=1}^C (\bar{\theta}_{[c]} - \bar{\theta}_{\cdot})^2$
- chain average: $\bar{\theta}_{[c]} = \frac{1}{N} \sum_{t=1}^N \theta_{[c]}^{(t)}$
- global average: $\bar{\theta}_{\cdot} = \frac{1}{C} \sum_{c=1}^C \bar{\theta}_{[c]}$
- within-chain variance: $s_{[c]}^2 = \frac{1}{N-1} \sum_{t=1}^N (\theta_{[c]}^{(t)} - \bar{\theta}_{[c]})^2$

$$N \rightarrow +\infty \ \& \ B \rightarrow 0 \Rightarrow R \rightarrow 1$$

Other statistics exist...

Gelman-Rubin diagram

```
coda::gelman.plot()
```



😬 Gelman-Rubin statistic median must remain under the 1,01 threshold (or 1,05)

😬 ↗ n.iter and/or ↗ burn-in

Effective Sample Size (ESS)

Markov property \Rightarrow **auto-correlation** between values sampled after one another (dependent sampling) :

- reduce the amount of information available within a sample size n
- slows down LLN convergence

Effective sample size quantifies this:

$$ESS = \frac{N}{1 + 2 \sum_{k=1}^{+\infty} \rho(k)}$$

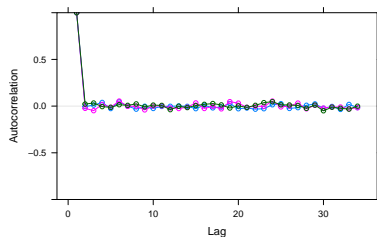
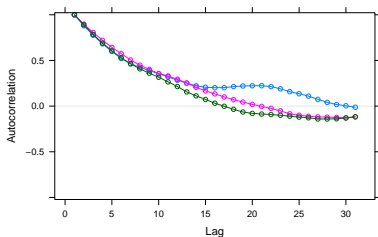
where $\rho(k)$ is the auto-correlation with lag k .

Space out saved samples (e.g. every 2, 5, or 10 iterations)

\Rightarrow reduces dependency within the Monte Carlo sample generated

Auto-correlation

```
coda::acfplot()
```



auto-correlations must decrease rapidly to oscillate around zero



↗ thin and/or ↗ n.iter and/or ↗ burn-in

Monte Carlo error

For a given parameter, quantifies the error introduced through the Monte Carlo method

(standard deviation of the Monte Carlo estimator across the chains)


- That error must be consistent from one chain to another
- The larger N (number of iterations), the smaller the Monte Carlo error will be

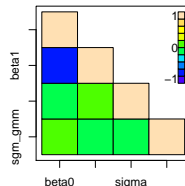
⚠ This **Monte Carlo error** must be small with respect to the estimated variance of the *posterior* distribution

Estimation

Thanks to MCMC algorithms, one can obtain a **Monte Carlo sample from the *posterior* distribution** for a **Bayesian model**

Monte Carlo method can then be used to get ***posterior* estimates** :

- Point estimates (*posterior* mean, *posterior* median, ...)
- Credibility interval (shortest: *Highest Density Interval* – *HDI* with  package `HDInterval`)
- Correlations between parameters
- ...



Deviance Information Criterion (*DIC*)

Deviance is: $D(\theta) = -2\log(p(\theta|\mathbf{y})) + C$ with C a constant

Deviance Information Criterion is then:

$$DIC = \overline{D(\theta)} + p_D$$

where $p_D = \left(D(\bar{\theta}) - \overline{D(\theta)} \right)$ represents a penalty for the effective number of parameters

⇒ *DIC* allows to compare different models estimated on the same data
the smaller the DIC, the better the model !

[M Plummer, Penalized loss functions for Bayesian model comparison, *Biostatistics*, 2008]

Your turn !



Practical: exercise 4

Questions ?

