

# Chapter 12. Practical likelihood-based inference for POMP models

## Objectives

- 1 Understanding the simplest **particle filter** and how it enables Monte Carlo solution of the POMP filtering and prediction recursions and computation of a Monte Carlo evaluation of the likelihood.
- 2 Using the particle filter to visualize and exploring likelihood surfaces
- 3 Understanding how iterated filtering algorithms carry out repeated particle filtering operations, with randomly perturbed parameter values, in order to maximize the likelihood.
- 4 Carrying out likelihood-based inferences for dynamic models using simulation-based statistical methodology in the R package `pomp`, demonstrated by fitting an SIR model to a boarding school flu outbreak.

# Indirect specification of the statistical model via a simulation procedure

- For simple statistical models, we may describe the model by explicitly writing the density function  $f_{Y_{1:N}}(y_{1:N}; \theta)$ . One may then ask how to simulate a random variable  $Y_{1:N} \sim f_{Y_{1:N}}(y_{1:N}; \theta)$ .
- For many dynamic models it is convenient to define the model via a procedure to simulate the random variable  $Y_{1:N}$ . This implicitly defines the corresponding density  $f_{Y_{1:N}}(y_{1:N}; \theta)$ . For a complicated simulation procedure, it may be difficult or impossible to write down  $f_{Y_{1:N}}(y_{1:N}; \theta)$  exactly.
- It is important for us to bear in mind that the likelihood function exists even when we don't know what it is! We can still talk about the likelihood function, and develop numerical methods that take advantage of its statistical properties.

## Special case: a deterministic unobserved state process

- Suppose  $X_n = x_n(\theta)$  is a known function of  $\theta$  for each  $n$ . Equivalently, consider fitting the deterministic skeleton for a POMP. What is the likelihood?
- Since the distribution of the observable random variable,  $Y_n$ , depends only on  $X_n$  and  $\theta$ , and since, in particular  $Y_m$  and  $Y_n$  are independent given  $X_m$  and  $X_n$ , we have

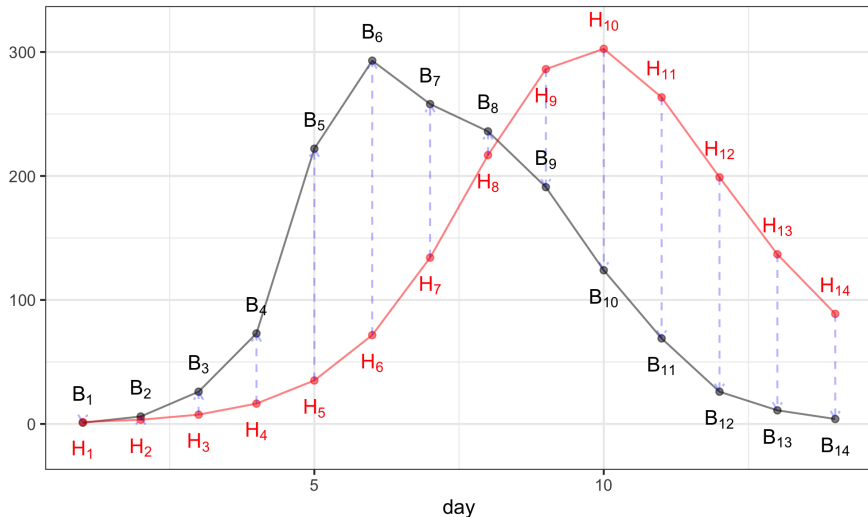
$$\mathcal{L}(\theta) = \prod_n f_{Y_n|X_n}(y_n^* | x_n(\theta); \theta)$$

or

$$\ell(\theta) = \log \mathcal{L}(\theta) = \sum_n \log f_{Y_n|X_n}(y_n^* | x_n(\theta); \theta).$$

- This situation includes linear or nonlinear regression: with a Gaussian measurement model, maximum likelihood corresponds to least squares.

# The skeleton of an SIR compared to the flu dataset



- Minimizing a sum of squared errors for the skeleton is a simple comparison. We want to do better, and fit the full POMP model.

# An ineffective method: Likelihood by direct simulation

To motivate the particle filter, we first introduce a simpler method which usually does not work on anything but very short time series. We calculate:

$$\begin{aligned}\mathcal{L}(\theta) &= f_{Y_{1:N}}(y_{1:N}; \theta) \\&= \int_{x_{0:N}} f_{X_0}(x_0; \theta) \prod_{n=1}^N f_{Y_n|X_n}(y_n | x_n; \theta) f_{X_n|X_{n-1}}(x_n | x_{n-1}; \theta) dx_{0:N} \\&= \mathbb{E} \left[ \prod_{n=1}^N f_{Y_n|X_n}(y_n | X_n; \theta) \right] \\&\approx \frac{1}{J} \sum_{j=1}^J \prod_{n=1}^N f_{Y_n|X_n}(y_n | X_{n,j}; \theta)\end{aligned}$$

where we have  $J$  independent simulated trajectories  $\{X_{nj}, n = 1, \dots, N\}$ , and  $\approx$  is justified by the laws of large numbers.

**Question 12.1.** Why is this approach ineffective unless time series is very short?

# The particle filter

- Fortunately, we can compute the likelihood for a POMP model much more efficiently by using Monte Carlo representations of the prediction and filtering recursions.
- This gives the **particle filter** algorithm, also known as sequential Monte Carlo (SMC):
- ① Suppose  $X_{n-1,j}^F$ ,  $j = 1, \dots, J$  is a set of  $J$  points drawn from the filtering distribution at time  $n - 1$ .
- ② We obtain a sample  $X_{n,j}^P$  of points drawn from the prediction distribution at time  $t$  by simply simulating the process model:

$$X_{n,j}^P \sim \text{process}(X_{n-1,j}^F, \theta), \quad j = 1, \dots, J.$$

- ③ Having obtained  $x_{n,j}^P$ , we obtain a sample of points from the filtering distribution at time  $t_n$  by **resampling** from  $\{X_{n,j}^P, j \in 1 : J\}$  with weights

$$w_{n,j} = f_{Y_n|X_n}(y_n^*|X_{n,j}^P; \theta).$$

# The likelihood via the particle filter

- The Monte Carlo principle tells us that the conditional likelihood

$$\begin{aligned}\mathcal{L}_n(\theta) &= f_{Y_n|Y_{1:n-1}}(y_n^*|y_{1:n-1}^*; \theta) \\ &= \int f_{Y_n|X_n}(y_n^*|x_n; \theta) f_{X_n|Y_{1:n-1}}(x_n|y_{1:n-1}^*; \theta) dx_n\end{aligned}$$

is approximated by

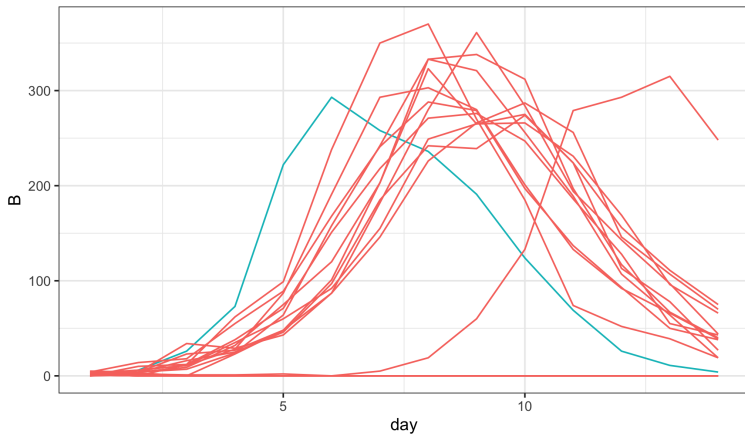
$$\hat{\mathcal{L}}_n(\theta) \approx \frac{1}{N} \sum_j f_{Y_n|X_n}(y_n^*|X_{n,j}^P; \theta).$$

- The full log likelihood then has approximation

$$\begin{aligned}\ell(\theta) &= \log \mathcal{L}(\theta) \\ &= \sum_n \log \mathcal{L}_n(\theta) \\ &\approx \sum_n \log \hat{\mathcal{L}}_n(\theta).\end{aligned}$$

# Recall the SIR model from Chapter 11

```
sims <- simulate(sir, params=c(Beta=1.8, mu_IR=1, rho=0.9, N=2600),  
  nsim=20, format="data.frame", include=TRUE)  
ggplot(sims, mapping=aes(x=day, y=B, group=.id, color=.id=="data"))+  
  geom_line()+guides(color=FALSE)
```





# Sequential Monte Carlo in pomp

In `pomp`, the basic particle filter is implemented in the command `pfilter`. We must choose the number of particles to use by setting the `Np` argument.

```
pf <- pfilter(sir,Np=5000,params=c(Beta=2,mu_IR=1,rho=0.8,N=2600))
logLik(pf)

## [1] -75.08432
```

Running a few particle filters gives an estimate of Monte Carlo variability:

```
pf <- replicate(10,
  pfilter(sir,Np=5000,params=c(Beta=2,mu_IR=1,rho=0.8,N=2600))
)
print(ll <- sapply(pf,logLik))

## [1] -73.60527 -77.57437 -76.89373 -81.53621 -75.17748
## [6] -74.89806 -78.67495 -71.34814 -75.82188 -79.11634
```

# Unbiasedness of the particle filter likelihood estimate

- A theoretical property of the particle filter is that it gives us an unbiased Monte Carlo estimate of the likelihood.
- This theoretical property, combined with Jensen's inequality and the observation that  $\log(x)$  is a concave function, ensures that the average of the log likelihoods from many particle filter replications will have negative bias as a Monte Carlo estimator of the log likelihood.
- For other quantities, the particle filter has bias which decreases to zero as the number of particles increases. It is a special property of the likelihood that the bias in this case is zero.

## Averaging log likelihood estimates

- The unbiased property of the particle filter for the **likelihood** suggests we average log likelihood estimates on the natural scale.
- After returning to the log scale, a standard error is available from the delta method.
- `logmeanexp()` does these computations.

```
logmeanexp(ll, se=TRUE)
```

[illegible]

# Graphing the likelihood function: The likelihood surface

- We can think of the geometric surface defined by the likelihood function.
- If  $\Theta$  is two-dimensional, then the surface  $\ell(\theta)$  has features like a landscape: local maxima of  $\ell(\theta)$  are peaks, local minima are valleys, peaks may be separated by a valley or may be joined by a ridge.
- Moving along a ridge, you may be able to go from one peak to the other without losing much elevation. Narrow ridges can be easy to fall off, and hard to get back on to.
- In higher dimensions, one can still think of peaks and valleys and ridges. However, as the dimension increases it quickly becomes hard to imagine the surface.
- To get an idea of what the likelihood surface looks like in the neighborhood of the default parameter set supplied by `sir`, we can construct a **likelihood slice**. A slice varies one parameter at a time, fixing the others.

# Parallel statistical computing in R

Parallelization is helpful for computational statistics. You can tell R to access multiple processors on your machine.

```
library(doParallel)
registerDoParallel()
library(doRNG)
registerDoRNG(3899882)
```

- registerDoRNG sets up a parallel random number generator.
- Most statistical computing is **embarrassingly parallel**.
- This means we simply have to learn to use a parallel for loop via `foreach()`

## Slicing in the $\beta$ and $\mu_{IR}$ directions

```
p <- sliceDesign(  
  c(Beta=2,mu_IR=1,rho=0.8,N=2600),  
  Beta=rep(seq(from=0.5,to=4,length=40),each=3),  
  mu_IR=rep(seq(from=0.5,to=2,length=40),each=3))  
  
foreach (theta=iter(p,"row"),  
  .combine=rbind,.inorder=FALSE) %dopar% {  
  pfilter(sir,params=unlist(theta),Np=5000) -> pf  
  theta$loglik <- logLik(pf)  
  theta  
} -> p
```

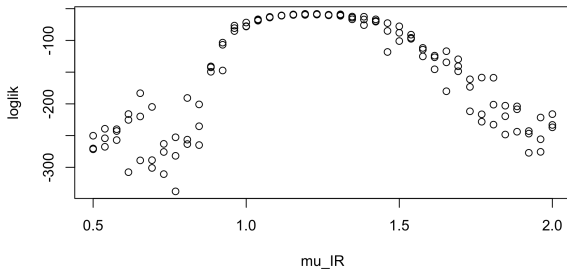
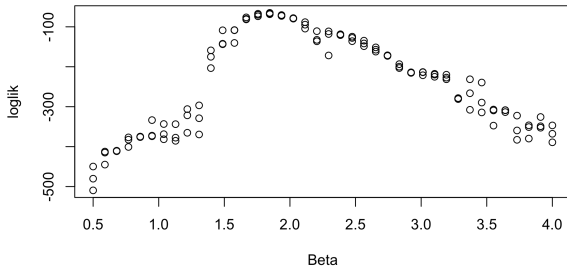
- sliceDesign() builds a dataframe where each row is a parameter vector.
- foreach() carries out particle filters for each row, distributed across processors

**Question 12.2.** Write down the definition of a likelihood slice in mathematical notation.

**Question 12.3.** Explain the difference between a likelihood slice and a likelihood profile,

(a) from a computational perspective.

(b) from the perspective of constructing confidence intervals and hypothesis tests.



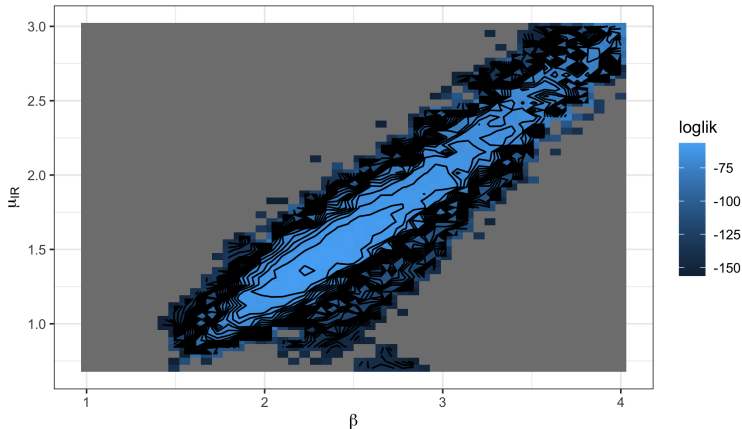


## A two-dimensional likelihood cross-section

- Slices offer a limited perspective on the geometry of the likelihood surface. With two parameters, we can evaluate the likelihood at a grid of points and visualize the surface.
- We compute a likelihood cross-section in the  $\beta$  and  $\mu_{IR}$  directions.

```
expand.grid(Beta=seq(from=1,to=4,length=50),  
            mu_IR=seq(from=0.7,to=3,length=50),  
            rho=0.8,  
            N=2600) -> p  
  
foreach (theta=iter(p,"row"),.combine=rbind,  
        .inorder=FALSE) %dopar% {  
  pfilter(sir,params=unlist(theta),Np=5000) -> pf  
  theta$loglik <- logLik(pf)  
  theta  
} -> p
```

```
pp <- mutate(p, loglik = ifelse(loglik > max(loglik) - 100, loglik, NA))
ggplot(data = pp, mapping = aes(x = Beta, y = mu_IR, z = loglik, fill = loglik)) +
  geom_tile(color = NA) +
  geom_contour(color = 'black', binwidth = 3) +
  scale_fill_gradient() +
  labs(x = expression(beta), y = expression(mu[IR]))
```





# Likelihood maximization for the boarding school flu example

- We saw above that the default parameter set for the 'bsflu' pomp object is not particularly close to the MLE.
- One way to find the MLE is to try optimizing the estimated likelihood, computed by the particle filter, directly.
- There are many optimization algorithms to choose from, and many implemented in R.
- Three issues arise immediately (discussed more on following slides):
  - ① The particle filter gives us a stochastic estimate of the likelihood.
  - ② Lack of derivatives.
  - ③ Constrained parameters.

# 1. The particle filter gives us a stochastic estimate of the likelihood

- We can reduce this variability by making the number of particles,  $N_p$ , larger. However, we cannot make it go away.
- We can use deterministic optimization, by fixing the seed of the pseudo-random number generator, a side effect is that the objective function can become jagged, with many small local maxima and minima.
- If we use stochastic optimization, the underlying surface may be smoother but we see it only with Monte Carlo noise.
- This is the trade-off between a noisy and a rough objective function.

## 2. Lack of derivatives

- Because the particle filter gives us just an estimate of the likelihood and no information about the derivative, we must choose an algorithm that is “derivative-free”.
- There are many such, but we can expect less efficiency than would be possible with derivative information.
- Note that finite differencing (i.e., a direct numerical estimate of the derivative) is not an especially promising way of constructing derivatives in the presence of Monte Carlo noise.

### 3. Constrained parameters

- For the boarding school flu example, the parameters are constrained to be positive, and  $\rho < 1$ .
- Such constraints are common, especially for rate parameters.
- We must select an optimizer that can solve this **constrained maximization problem**, or figure out some of way of turning it into an unconstrained maximization problem.
- For the latter, we transform the parameters onto a scale on which there are no constraints.

# Cautions about parameter estimation for dynamic models

- When we propose a mechanistic model for a system, we have some idea of what we intend parameters to mean. In our epidemiology example, we interpret parameters as a reporting rate, a contact rate between individuals, an immigration rate, a duration of immunity, etc.
- The data and the parameter estimation procedure do not know about our intended interpretation of the model. Parameter estimates statistically consistent with the data may be absurd according to the scientific reasoning used to build the model.
- This can arise as a consequence of weak identifiability, or it can be a warning that the data show our model does not represent reality in the way we had hoped.
- Fixing some parameters at known, scientifically reasonable values is tempting. However, this can suppress warnings that the data were giving about weaknesses in the model, or in our biological interpretation of it.



# An iterated filtering algorithm (IF2)

- We use the IF2 algorithm of (Ionides et al.; 2015).
- A particle filter is carried out with the parameter vector for each particle doing a random walk.
- At the end of the time series, the collection of parameter vectors is recycled as starting parameters for a new particle filter with a smaller random walk variance.
- Theoretically, this procedure converges toward the region of parameter space maximizing the maximum likelihood.
- Empirically, we can test this claim on examples.

## IF2 algorithm input and output

**model input:** Simulators for  $f_{X_0}(x_0; \theta)$  and  $f_{X_n|X_{n-1}}(x_n|x_{n-1}; \theta)$ ; evaluator for  $f_{Y_n|X_n}(y_n|x_n; \theta)$ ; data,  $y_{1:N}^*$

**algorithmic parameters:** Number of iterations,  $M$ ; number of particles,  $J$ ; initial parameter swarm,  $\{\Theta_j^0, j = 1, \dots, J\}$ ; perturbation density,  $h_n(\theta|\varphi; \sigma)$ ; perturbation scale,  $\sigma_{1:M}$

**output:** Final parameter swarm,  $\{\Theta_j^M, j = 1, \dots, J\}$

- This algorithm requires `rprocess` but not `dprocess`. It is **simulation-based**, also known as **plug-and-play**.

## IF2 algorithm pseudocode

1. For  $m$  in  $1:M$
2.    $\Theta_{0,j}^{F,m} \sim h_0(\theta | \Theta_j^{m-1}; \sigma_m)$  for  $j$  in  $1:J$
3.    $X_{0,j}^{F,m} \sim f_{X_0}(x_0; \Theta_{0,j}^{F,m})$  for  $j$  in  $1:J$
4.   For  $n$  in  $1:N$
5.      $\Theta_{n,j}^{P,m} \sim h_n(\theta | \Theta_{n-1,j}^{F,m}, \sigma_m)$  for  $j$  in  $1:J$
6.      $X_{n,j}^{P,m} \sim f_{X_n|X_{n-1}}(x_n | X_{n-1,j}^{F,m}; \Theta_j^{P,m})$  for  $j$  in  $1:J$
7.      $w_{n,j}^m = f_{Y_n|X_n}(y_n^* | X_{n,j}^{P,m}; \Theta_{n,j}^{P,m})$  for  $j$  in  $1:J$
8.     Draw  $k_{1:J}$  with  $P[k_j = i] = w_{n,i}^m / \sum_{u=1}^J w_{n,u}^m$
9.      $\Theta_{n,j}^{F,m} = \Theta_{n,k_j}^{P,m}$  and  $X_{n,j}^{F,m} = X_{n,k_j}^{P,m}$  for  $j$  in  $1:J$
10.   End For
11.   Set  $\Theta_j^m = \Theta_{N,j}^{F,m}$  for  $j$  in  $1:J$
12. End For

# Comments on the IF2 algorithm

- The  $N$  loop (lines 4 through 10) is a basic particle filter applied to a model with stochastic perturbations to the parameters.
- The  $M$  loop repeats this particle filter with decreasing perturbations.
- The superscript  $F$  in  $\Theta_{n,j}^{F,m}$  and  $X_{n,j}^{F,m}$  denote solutions to the filtering problem, with the particles  $j = 1, \dots, J$  providing a Monte Carlo representation of the conditional distribution at time  $n$  given data  $y_{1:n}^*$  for filtering iteration  $m$ .
- The superscript  $P$  in  $\Theta_{n,j}^{P,m}$  and  $X_{n,j}^{P,m}$  denote solutions to the prediction problem, with the particles  $j = 1, \dots, J$  providing a Monte Carlo representation of the conditional distribution at time  $n$  given data  $y_{1:n-1}^*$  for filtering iteration  $m$ .
- The weight  $w_{n,j}^m$  gives the likelihood of the data at time  $n$  for particle  $j$  in filtering iteration  $m$ .

# Choosing the algorithmic settings for IF2

- The initial parameter swarm,  $\{\Theta_j^0, j = 1, \dots, J\}$ , usually consists of  $J$  identical replications of some starting parameter vector.
- $J$  should be sufficient for particle filtering. By the last iteration ( $m = M$ ) one should not have effective sample size close to 1.
- Perturbations are usually chosen to be Gaussian, with  $\sigma_m$  being a scale factor for iteration  $m$ :

$$h_n(\theta|\varphi; \sigma) \sim N[\varphi, \sigma_m^2 V_n].$$

- $V_n$  is usually taken to be diagonal,

$$V_n = \begin{pmatrix} v_{1,n}^2 & 0 & 0 & \rightarrow & 0 \\ 0 & v_{2,n}^2 & 0 & \rightarrow & 0 \\ 0 & 0 & v_{3,n}^2 & \rightarrow & 0 \\ \downarrow & & & \searrow & \downarrow \\ 0 & 0 & 0 & \rightarrow & v_{p,n}^2 \end{pmatrix}.$$

- If  $\theta_i$  is a parameter that affects the dynamics or observations throughout the timeseries, it is called a **regular parameter** (RP) and we can set  $v_{i,n} = v_i$ .

# Initial value parameters (IVPs)

- If  $\theta_j$  is a parameter that affects only the initial conditions of the dynamic model, it is called an **initial value parameter** (IVP) and it is appropriate to specify

$$v_{j,n} = \begin{cases} v_j & \text{if } n = 0 \\ 0 & \text{if } n > 0 \end{cases}$$

- If  $\theta_k$  is a break-point parameter that models how the system changes at time  $t_q$  then  $\theta_k$  is like an IVP at time  $t_q$  and it is appropriate to specify

$$v_{j,n} = \begin{cases} v_j & \text{if } n = q \\ 0 & \text{if } n \neq q \end{cases}$$

# Choosing the cooling schedule

- $\sigma_{1:M}$  is called a **cooling schedule**, following a thermodynamic analogy popularized by **simulated annealing**. As  $\sigma_m$  becomes small, the system cools toward a **freezing point**.
- The freezing point should be close to the lowest-energy state of the system, i.e., the MLE.
- We aim to transform parameters so that (on the estimation scale) they are unconstrained and have uncertainty on the order of 1 unit.
- Usually, we do a logarithmic transformation of positive parameters and a logistic transformation of  $[0, 1]$  valued parameters.
- On this scale, it is surprisingly often effective to take

$$\begin{aligned}v_i &= 0.02 && \text{for regular parameters (RPs)} \\v_j &= 0.1 && \text{for initial value parameters (IVPs)}\end{aligned}$$

- We suppose that  $\sigma_1 = 1$ , since the scale of the parameters is addressed by the matrix  $V_n$ . Early on in an investigation, one might take  $M = 100$  and  $\sigma_M = 0.1$ . Later on, consideration of diagnostic plots may suggest refinements.

# Applying IF2 to a boarding school influenza outbreak

- We redevelop a model for the boarding school flu data, as template for the cases studies to follow.
- We use an  $SIR_1R_2R_3$  model with state  $X(t) = (S(t), I(t), R_1(t), R_2(t), R_3(t))$  giving the number of individuals in the susceptible and infectious categories, and three stages of recovery.
- The recovery stages,  $R_1$ ,  $R_2$  and  $R_3$ , are all modeled to be non-contagious.
- $R_1$  consists of individuals who are bed-confined if they show symptoms.
- $R_2$  consists of individuals who are convalescent if they showed symptoms.
- $R_3$  consists of recovered individuals who have returned to schoolwork if they were symptomatic.



```

bsflu_rprocess <- "
  double dN_SI = rbinom(S,1-exp(-Beta*I*dt));
  double dN_IR1 = rbinom(I,1-exp(-dt*mu_IR));
  double dN_R1R2 = rbinom(R1,1-exp(-dt*mu_R1));
  double dN_R2R3 = rbinom(R2,1-exp(-dt*mu_R2));
  S -= dN_SI;
  I += dN_SI - dN_IR1;
  R1 += dN_IR1 - dN_R1R2;
  R2 += dN_R1R2 - dN_R2R3;
"

```

We do not need a representation of  $R_3$  since the total population size is fixed at  $P = 763$  and hence  $R_3(t) = P - S(t) - I(t) - R_1(t) - R_2(t)$ .

# The measurement model

- The observation on day  $n$  of the observed epidemic (with  $n = 1$  being 22 January) has two measurements: the numbers of children who are bed-confined and convalescent.
- To start simply, we will just take  $Y_n = B_n$  with  $B_n \sim \text{Poisson}(\rho R_1(t_n))$ .
- Here,  $\rho$  is a reporting rate corresponding to the chance of being symptomatic.
- Multivariate measurement models can be coded in pomp.

```
bsflu_dmeasure <- "  
  lik = dpois(B,rho*R1+1e-10,give_log);  
"  
  
bsflu_rmeasure <- "  
  B = rpois(rho*R1+1e-10);  
"
```

- The  $1e-10$  **tolerance** value stops the code crashing when all particles have  $R1=0$ .

# Initial conditions

- The index case for the epidemic was proposed to be a boy returning to Britain from Hong Kong, who was reported to have a transient febrile illness from 15 to 18 January.
- It would therefore be reasonable to initialize the epidemic with  $I(t_0) = 1$  at  $t_0 = -6$ .
- This is tricky to reconcile with the rest of the data; we simply initialize with  $I(t_0) = 1$  at  $t_0 = 0$ .

```
bsflu_rinit <- "  
  S=762;  
  I=1;  
  R1=0;  
  R2=0;  
  "
```

# Limitations and weaknesses

- All models have limitations and weaknesses. Writing down and fitting a model is a starting point for data analysis, not an end point. In particular, one should try model variations.
- One could include a latency period for infections.
- One could modify the model to give a better description of the bed-confinement and convalescence processes.
- Ten individuals received antibiotics for secondary infections, and they had longer bed-confinement and convalescence times. A model including the convalescence data might have to address this.

```
bsflu_statenames <- c("S", "I", "R1", "R2")  
bsflu_paramnames <- c("Beta", "mu_IR", "rho", "mu_R1", "mu_R2")
```

- The names are needed only for compiling the Csnippets, but writing them down also helps clarify the map from the mathematical representation of the model to the computational representation.

```
bsflu_data <- read.table("bsflu_data.txt")  
bsflu_data <- subset(bsflu_data,select=c(day,B))
```

```
bsflu2 <- pomp(  
  data=bsflu_data,  
  times="day",  
  t0=0,  
  rprocess=euler(  
    step.fun=Csnippet(bsflu_rprocess),  
    delta.t=1/12),  
  rmeasure=Csnippet(bsflu_rmeasure),  
  dmeasure=Csnippet(bsflu_dmeasure),  
  partrans=parameter_trans(  
    log=c("Beta","mu_IR","mu_R1","mu_R2"),  
    logit="rho"),  
  statenames=bsflu_statenames,  
  paramnames=bsflu_paramnames,  
  rinit=Csnippet(bsflu_rinit)  
)
```

# Controlling the run time

- To develop and debug code, we want a version that runs extra quickly, for which we set `run_level=1`.
- Here, `Np` is the number of particles (i.e., sequential Monte Carlo sample size), and `Nmif` is the number of iterations of the optimization procedure carried out below.
- Empirically, `Np=5000` and `Nmif=200` are around the minimum required to get stable results with an error in the likelihood of order 1 log unit for this example; this is implemented by setting `run_level=2`.
- For more precise computations, a more intensive version is `run_level=3`.

```
run_level <- 1
switch(run_level, {
  bsflu_Np=100; bsflu_Nmif=10; bsflu_Neval=10;
  bsflu_Nglobal=10; bsflu_Nlocal=10
},{
  bsflu_Np=20000; bsflu_Nmif=100; bsflu_Neval=10;
  bsflu_Nglobal=10; bsflu_Nlocal=10
},{
```



# Running a particle filter

- Before running iterated filtering, we check that the basic particle filter is working.
- We test `pfilter` on a previously computed point estimate read in from `bsflu_params.csv`

```
bsflu_params <- data.matrix(  
  read.table("mif_bsflu_params.csv",  
    row.names=NULL,header=TRUE))  
which_mle <- which.max(bsflu_params[, "logLik"])  
bsflu_mle <- bsflu_params[which_mle,][bsflu_paramnames]
```

- We treat  $\mu_{R_1}$  and  $\mu_{R_2}$  as known, fixed at the empirical mean of the bed-confinement and convalescence times for symptomatic cases:

```
bsflu_fixed_params <- c(mu_R1=1/(sum(bsflu_data$B)/512),  
  mu_R2=1/(sum(bsflu_data$C)/512) )
```

- We proceed to carry out replicated particle filters at this tentative MLE:

# Caching computations in Rmarkdown

- In `rround(t_pf["elapsed"], 1)` seconds, we obtain an unbiased likelihood estimate of `rround(L_pf[1], 2)` with a Monte standard error of `rround(L_pf[2], 2)`.
- It is not unusual for computations in a POMP analysis to take hours to run on many cores.
- The computations for a final version of a manuscript may take days.
- Usually, we use some mechanism like the different values of `run_level` so that preliminary versions of the manuscript take less time to run.
- However, when editing the text or working on a different part of the manuscript, we don't want to re-run long pieces of code.
- Saving results so that the code is only re-run when necessary is called **caching**.

- You may already be familiar with Rmarkdown's own version of caching.
- In the notes, we tell Rmarkdown to cache. For example, in (notes13.Rmd) the first R chunk, called `knitr-opts`, contains the following:

```
opts_chunk$set(  
  cache=TRUE,  
)
```

- Rmarkdown uses a library called `knitr` to process the Rmd file, so options for Rmarkdown are formally options for `knitr`.
- Having set the option `cache=TRUE`, Rmarkdown caches every chunk, meaning that a chunk will only be re-run if code in that chunk is edited.
- You can force Rmarkdown to recompute all the chunks by deleting the `cache` subdirectory.

# Practical advice for caching

- What if changes elsewhere in the document affect the proper evaluation of your chunk, but you didn't edit any of the code in the chunk itself? Rmarkdown will get this wrong. **It will not recompute the chunk.**
- A perfect caching system doesn't exist. **Always delete the entire cache and rebuild a fresh cache before finishing a manuscript.**
- Rmarkdown caching is good for relatively small computations, such as producing figures or things that may take a minute or two and are annoying if you have to recompute them every time you make any edits to the text.
- For longer computations, it is good to have full manual control. In pomp, this is provided by two related functions, `stew` and `bake`.

## stew and bake

- Notice the function `stew` in the replicated particle filter code above.
- Here, `stew` looks for a file called `pf-[run_level].rda`.
- If it finds this file, it simply loads the contents of this file.
- If the file doesn't exist, it carries out the specified computation and saves it in a file of this name.
- `bake` is similar to `stew`. The difference is that `bake` uses `readRDS` and `saveRDS`, whereas `stew` uses `load` and `save`.
- either way, the computation will not be re-run unless you manually delete `pf-[run_level].rda`.
- `stew` and `bake` reset the seed appropriately whether or not the computation is recomputed. Otherwise, caching risks adverse consequences for reproducibility.

# A local search of the likelihood surface

- Let's carry out a local search using `mif2` around this previously identified MLE. For that, we need to set the `rw.sd` and `cooling.fraction.50` algorithmic parameters:

```
bsflu_rw.sd <- 0.02
bsflu_cooling.fraction.50 <- 0.5

stew(file=sprintf("local_search-%d.rda",run_level),{

  t_local <- system.time({
    mifs_local <- foreach(i=1:bsflu_Nlocal,.packages='pomp', .combine=
      mif2(
        bsflu2,
        params=bsflu_mle,
        Np=bsflu_Np,
        Nmif=bsflu_Nmif,
        cooling.type="geometric",
        cooling.fraction.50=bsflu_cooling.fraction.50,
        rw.sd=rw.sd(
          Beta=bsflu_rw.sd,
```

- Although the filtering carried out by `mif2` in the final filtering iteration generates an approximation to the likelihood at the resulting point estimate, this is not usually good enough for reliable inference. Partly, this is because some parameter perturbations remain in the last filtering iteration. Partly, this is because `mif2` is usually carried out with a smaller number of particles than is necessary for a good likelihood evaluation—the errors in `mif2` average out over many iterations of the filtering.
- Therefore, we evaluate the likelihood, together with a standard error, using replicated particle filters at each point estimate:

```
stew(file=sprintf("lik_local-%d.rda",run_level),{
  t_local_eval <- system.time({
    liks_local <- foreach(i=1:bsflu_Nlocal,.packages='pomp',.combine=
      evals <- replicate(bsflu_Neval, logLik(pfilter(bsflu2,params=
        logmeanexp(evals, se=TRUE)
      })
  })
},seed=900242057,kind="L'Ecuyer")

results_local <- data.frame(logLik=liks_local[,1],logLik_se=liks_lo
```



# A global search of the likelihood surface using randomized starting values

- When carrying out parameter estimation for dynamic systems, we need to specify beginning values for both the dynamic system (in the state space) and the parameters (in the parameter space). By convention, we use **initial values** for the initialization of the dynamic system and **starting values** for initialization of the parameter search.
- Practical parameter estimation involves trying many starting values for the parameters. One can specify a large box in parameter space that contains all parameter vectors which seem remotely sensible. If an estimation method gives stable conclusions with starting values drawn randomly from this box, this gives some confidence that an adequate global search has been carried out.
- For our flu model, a box containing reasonable parameter values might be

```
bsflu_box <- rbind(  
  Beta=c(0.001,0.01),  
  mu_IR=c(0.5,2),
```

# Diagnosing success or failure of the maximization procedure

- The `plot` method for an object of class `mif2d.pomp` presents some graphical convergence and filtering diagnostics for the maximization procedure.
- It is often useful to look at superimposed convergence diagnostic plots for multiple Monte Carlo replications of the maximization procedure, perhaps with different starting values.
- Concatenating objects of class `mif2d.pomp` gives a list of class `mif2List`. The `plot` method for a `mif2List` object gives us the superimposed convergence diagnostic plots.
- Above, we built a list of `mif2d.pomp` objects for the global maximum likelihood search, fitting a model to the boarding school flu data. Let's first check the classes of the resulting objects.

```
class(mifs_global)

## [1] "mif2List"
## attr(,"package")
## [1] "pomp"
```

## Question 12.4. Interpreting the diagnostics.

- 1 Do these plots suggest we have successfully maximized the likelihood, or not? Why?
- 2 What would the convergence plots look like if we cooled too quickly? Or too slowly? Can you find evidence for either of these here? (The algorithmic parameter `cooling.fraction.50` is the fraction by which we decrease the random walk standard deviation in 50 filtering iterations.)
- 3 Here, we did 300 `mif` iterations. Should we have done more? Could we have saved ourselves computational effort by doing less, without compromising our analysis?
- 4 Some parameter estimates show strong agreement between the different `mif` runs from different starting values. Others less so. How do you interpret this? Diversity in parameter estimates could be a signal of poor numerical maximization. It could signal a multi-modal likelihood surface. Or, it could simply correspond to a flat likelihood surface where the maximum is not precisely identifiable. Can we tell from the diagnostic plots which of these is going on here?

# Effective sample size

- Maximization via particle filtering requires that the particle filter is working effectively. One way to monitor this is to pay attention to the **effective sample size** on the last filtering iteration.
- The effective sample size (ESS) is computed here as

$$\text{ESS}_n = \frac{\left(\sum_{j=1}^J w_{n,j}\right)^2}{\sum_{j=1}^J w_{n,j}^2},$$

where  $\{w_{n,j}\}$  are the weights defined in step 3 of the particle filter pseudo code.

- The ESS approximates the number of independent, equally weighted, samples from the filtering distribution that would be equally informative to the one weighted sample that we have obtained by the particle filter.
- For our example, do you have any concerns about the number of particles?

**Question 12.5. Constructing a profile likelihood.** How strong is the evidence about the contact rate,  $\beta$ , given this model and data? Use `mif2` to construct a profile likelihood. Due to time constraints, you may be able to compute only a preliminary version.

- How would you profile over the basic reproduction number,  $R_0 = \beta P / \mu_{IR}$ . Is this more or less well determined than  $\beta$  for this model and data?

# Checking model source code

For various reasons, it can be surprisingly hard to make sure that the written equations and the code are perfectly matched. Here are some things to think about:

- 1 Papers should be written to be readable to as broad a community as possible. Code must be written to run successfully. People do not want to clutter papers with numerical details which they hope and believe are scientifically irrelevant. What problems can arise due to this, and what solutions are available?
- 2 Suppose that there is an error in the coding of `rprocess`. Suppose that plug-and-play statistical methodology is used to infer parameters. A conscientious researcher carries out a simulation study, using `simulate` to generate some realizations from the fitted model and checking that the inference methodology can successfully recover the known parameters for this model, up to some statistical error. Will this procedure help to identify the error in `rprocess`? If not, how does one debug `rprocess`? What research practices help minimize the risk of errors in simulation code?

**Question 12.6.** Check the source code for the `bsflu` pomp object. Does the code implement the model described?

### Question 12.7. Assessing and improving algorithmic parameters.

Develop your own heuristics to try to improve the performance of `mif2` in the previous example. Specifically, for a global optimization procedure carried out using random starting values in the specified box, let  $\hat{\Theta}_{\max}$  be a random Monte Carlo estimate of the resulting MLE, and let  $\hat{\theta}$  be the true (unknown) MLE. We can define the maximization error in the log likelihood to be

$$e = \ell(\hat{\theta}) - E[\ell(\hat{\Theta}_{\max})].$$

We cannot directly evaluate  $e$ , since there is also Monte Carlo error in our evaluation of  $\ell(\theta)$ , but we can compute it up to a known precision. Plan some code to estimate  $e$  for a search procedure using a computational effort of  $JM = 2 \times 10^7$ , comparable to that used for each `mif` computation in the global search. Discuss the strengths and weaknesses of this quantification of optimization success. See if you can choose  $J$  and  $M$  subject to this constraint, together with choices of `rw.sd` and the cooling rate, `cooling.fraction.50`, to arrive at a quantifiably better procedure. Computationally, you may not be readily able to run your full procedure, but you could run a quicker version of it.



**Question 12.8. Finding sharp peaks in the likelihood surface.** Even in this small, 3 parameter, example, it takes a considerable amount of computation to find the global maximum (with values of  $\beta$  around 0.004) starting from uniform draws in the specified box. The problem is that, on the scale on which “uniform” is defined, the peak around  $\beta \approx 0.004$  is very narrow. Propose and test a more favorable way to draw starting parameters for the global search, with better scale invariance properties.

**Question 12.9. Adding a latent class.** Modify the model to include a latent period between becoming exposed and becoming infectious. See what effect this has on the maximized likelihood.

# Acknowledgments and License

- Produced with R version 3.6.2 and pomp version 2.7.
- These notes build on previous versions at [ionides.github.io/531w16](https://ionides.github.io/531w16) and [ionides.github.io/531w18](https://ionides.github.io/531w18).
- Those notes draw on material developed for a short course on Simulation-based Inference for Epidemiological Dynamics (<http://kingaa.github.io/sbied/>) by Aaron King and Edward Ionides, taught at the University of Washington Summer Institute in Statistics and Modeling in Infectious Diseases, from 2015 through 2019.
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Ionides, E. L., Nguyen, D., Atchadé, Y., Stoev, S. and King, A. A. (2015). Inference for dynamic and latent variable models via iterated, perturbed Bayes maps, *Proceedings of the National Academy of Sciences of USA* **112**(3): 719—724.

**URL:**

<http://www.pnas.org/content/early/2015/01/07/1410597112.abstract>