

Notation: here is a brief summary of the notation used in this worksheet.

- $p(X = x)$ is equal to the probability density function;
- Capital letters such as X stand for the random variable.

Exercise 1 (Inversion and Rejection)

1. Let $F_X(x) = \mathbb{P}(X \leq x)$ and $U \sim Unif[0, 1]$:

$$F_X(x) = 1 - e^{-\lambda(x-a)} \mathbb{I}_{\{X \geq a\}} = U$$

$$-\ln(1 - U) = \lambda(x - a)$$

$$F_X^{-1}(U) = a - \frac{\ln(1 - U)}{\lambda}$$

To simulate X from U , just simulate value from U and substitute in the formula above.

2. Let $X = Y \mid a \leq Y \leq b$. First, let's show that $X = F_Y^{-1}(F_Y(a)(1 - U) + F_Y(b)U)$:

$$\begin{aligned} \mathbb{P}(X \leq x) &= \mathbb{P}(F_Y^{-1}(F_Y(a)(1 - U) + F_Y(b)U) \leq x) = \mathbb{P}(F_Y^{-1}(F_Y(a) + U[F_Y(b) - F_Y(a)]) \leq x) \\ &= \mathbb{P}(F_Y(a) + U[F_Y(b) - F_Y(a)] \leq F_Y(x)) = \mathbb{P}\left(U \leq \frac{F_Y(x) - F_Y(a)}{F_Y(b) - F_Y(a)}\right) = \frac{F_Y(x) - F_Y(a)}{F_Y(b) - F_Y(a)} \end{aligned}$$

Note that since $x \in [a, b]$:

$$\mathbb{P}(Y \leq x \mid a \leq Y \leq b) = \frac{\mathbb{P}(Y \leq x, a \leq Y \leq b)}{\mathbb{P}(a \leq Y \leq b)} = \frac{\mathbb{P}(a \leq Y \leq x)}{F_Y(b) - F_Y(a)} = \frac{F_Y(x) - F_Y(a)}{F_Y(b) - F_Y(a)} = \mathbb{P}(X \leq x)$$

Now that we proved the above relation, to simulate an exponential conditioned on $\geq a$, we first generate $U \sim Unif[0, 1]$, then, for $Y \sim Expo(\lambda)$:

$$F_Y(y) = 1 - e^{-\lambda y} \therefore F_Y^{-1}(U) = \frac{-\ln(1 - U)}{\lambda}$$

$$X = \frac{-\ln(1 - (1 - U)F_Y(a) + U)}{\lambda} = \frac{-\ln(e^{-\lambda a} + U \cdot e^{-\lambda a})}{\lambda} = a - \frac{\ln(1 - U)}{\lambda}$$

The formula yields the same solution as the one obtained using inversion.

3. Let $q \sim \text{Expo}(\lambda)$, and $\pi(x) = \lambda e^{-\lambda(x-a)} \mathbb{I}_{x \geq a}$:

Note that $M = \max_x \pi(x)/q(x) = e^{\lambda a}$, since $\pi(x)/q(x) = \frac{\lambda e^{-\lambda(x-a)}}{\lambda e^{-\lambda x}} = e^{\lambda a}$

\therefore

In the rejection method, we sample $x_i \sim q$, $u \sim \text{Unif}[0, 1]$, then we accept a sample x_i if $u_i \leq \frac{\pi(x_i)}{Mq(x_i)}$.

Hence,

- If $x \leq a \implies \pi(x) = 0 \implies u \leq 0 \therefore x_i$ is rejected;
- If $x > a \implies \pi(x) = 1 \implies u \leq 1 \therefore x_i$ is accepted;

Which is the same procedure described in the question, implying that it is equal to the rejection algorithm.

Finally, the expected number of trials is equal to $M = e^{\lambda a}$. Therefore, for $a \gg 1/\lambda$, the expected number of trials becomes very large (greater computational cost), while this problem doesn't happen with inversion, since every sample is used.

Exercise 2 (Rejection)

1. Let A be the event where the value is accepted at some point, while A_b is accepted at step (b) and A_c is accepted at step (c):

In step (b) we have:

$$\mathbb{P}(x \in A_b) = \frac{h(x)}{M\tilde{q}(x)}$$

In step (c) we have:

$$\mathbb{P}(x \in A_c) = \frac{\tilde{\pi}(x) - h(x)}{M\tilde{q}(x) - h(x)}$$

Since step (b) is independent of (c),

$$\begin{aligned} \mathbb{P}(x \in A) &= \mathbb{P}(x \in A_b \cup x \in A_c) = \\ &= \mathbb{P}(x \in A_b) + \mathbb{P}(x \in A_c) - \mathbb{P}(x \in A_b \cap x \in A_c) = \\ &= \frac{h(x)}{M\tilde{q}(x)} + \frac{\tilde{\pi}(x) - h(x)}{M\tilde{q}(x) - h(x)} + \frac{h(x)}{M\tilde{q}(x)} \cdot \frac{\tilde{\pi}(x) - h(x)}{M\tilde{q}(x) - h(x)} = \frac{\tilde{\pi}(x)}{M\tilde{q}(x)} \end{aligned}$$

2. Let B be an arbitrary event.

$$\mathbb{P}(X \in B \mid X \in A) = \mathbb{P}(X \in B \cap X \in A) / \mathbb{P}(X \in A) \therefore$$

$$\mathbb{P}(X \in B \cap X \in A) = \int_{\mathcal{X}} \int_0^1 \mathbb{I}_B(x) \mathbb{I}\left(u \leq \frac{\tilde{\pi}(x)}{M\tilde{q}(x)}\right) q(x) du dx$$

$$\mathbb{P}(X \in B \cap X \in A) = \int_B \frac{\tilde{\pi}(x)}{M\tilde{q}(x)} \tilde{q}(x) \cdot Z_q^{-1} dx$$

$$\mathbb{P}(X \in B \cap X \in A) = \frac{\pi(B) \cdot Z_\pi}{M \cdot Z_q}$$

Finally,

$$\mathbb{P}(X \in A) = \frac{Z_\pi}{M \cdot Z_q} \therefore \mathbb{P}(X \in B \mid X \in A) = \frac{\pi(B) Z_\pi}{M Z_q} \cdot \frac{M Z_q}{Z_\pi} = \pi(B)$$

3. We want to show that:

$$\mathbb{P}(\text{Step (c) is necessary}) = 1 - \frac{\int_{\mathcal{X}} h(x) dx}{M Z_q}$$

First, note that $\mathbb{P}(\text{Step (c) is necessary}) = \mathbb{P}(X \text{ not accepted in step(b)})$, hence:

$$\mathbb{P}(X \text{ not accepted in step(b)}) = 1 - \mathbb{P}(X \in A_b) = 1 - \mathbb{P}\left(U \leq \frac{h(X)}{M\tilde{q}(X)}\right)$$

$$\begin{aligned}\mathbb{P}(X \in A_b) &= \mathbb{P}(X \in \mathcal{X} \cap X \in A_b) = \\ &= \int_{\mathcal{X}} \int_0^1 \mathbb{I}_{\mathcal{X}}(x) \mathbb{I}\left(u \leq \frac{h(x)}{M\tilde{q}(x)}\right) du dx = \\ &= \int_{\mathcal{X}} \frac{h(x)\tilde{q}(x)}{M\tilde{q}(x)Z_q} dx = \frac{\int_{\mathcal{X}} h(x) dx}{MZ_q} \therefore \\ \mathbb{P}(\text{Step(c) is necessary}) &= 1 - \frac{\int_{\mathcal{X}} h(x) dx}{MZ_q}\end{aligned}$$

4. We want to calculate the probability of not having to evaluate $\tilde{p}i(x)$, which is equal to the probability of accepting the sample in step (b).

First, we know that:

$$\mathbb{P}(X \text{ is accepted in step(b)}) = \frac{\int_{\mathcal{X}} h(x) dx}{MZ_q}$$

Note that $h(x) \geq 0$, therefore $1 - x^2/2 \geq 0 \therefore -\sqrt{2} \leq x \leq \sqrt{2}$.

Hence, $h(x) = 0, \forall x \notin [-\sqrt{2}, \sqrt{2}]$.

$$\begin{aligned}\int_{-\sqrt{2}}^{\sqrt{2}} h(x) dx &= \int_{-\sqrt{2}}^{\sqrt{2}} 1 - \frac{x^2}{2} dx = \frac{4\sqrt{2}}{3} \\ \int_{-\infty}^{\infty} e^{-|x|} dx &= Z_q = 2 \int_0^{\infty} e^{-x} dx = 2(-[e^{-\infty} - e^0]) = 2\end{aligned}$$

$$M = \sup_{x \in \mathbb{R}} \frac{\tilde{\pi}(x)}{\tilde{q}(x)} = \sup_{x \in \mathbb{R}} \frac{e^{-x^2/2}}{e^{-|x|}} = \sup_{x \in \mathbb{R}} e^{-x^2/2+|x|}$$

For $x \geq 0$, we have $\frac{d}{dx}(x - x^2/2) = 1 - x = 0 \implies x = 1$.

For $x < 0$, we have $\frac{d}{dx}(-x - x^2/2) = -1 - x = 0 \implies x = -1$. Hence, $M = \sqrt{e}$.

Finally, we have:

$$\mathbb{P}(X \text{ is accepted in step(b)}) = \frac{\int_{\mathcal{X}} h(x) dx}{MZ_q} = \frac{4\sqrt{2}}{3 \cdot 2 \cdot \sqrt{e}} = \frac{2\sqrt{2e^{-1}}}{3}$$

It can be beneficial to use this algorithm instead of the standard rejection sampling procedure because this algorithm can be more computationally efficient.