

Particle Filters

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March 18, 2016

1 Intro

Particle filters are similar to MCMC-based methods in that they attempt to draw samples from an approximation of the posterior distribution of model parameters θ given observed data D . Instead of constructing a Markov chain and approximating its stationary distribution, a cohort of “particles” are used to move through the data in an on-line (sequential) fashion with the cohort being culled of poorly-performing particles at each iteration via importance sampling. If the culled particles are not replenished, this will be a Sequential Importance Sampling (SIS) particle filter. If the culled particles are replenished from surviving particles, in a sense setting up a process not dissimilar from Darwinian selection, then this will be a Sequential Importance Resampling (SIR) particle filter.

2 Formulation

Particle filters, also called Sequential Monte-Carlo (SMC) or bootstrap filters, feature similar core functionality as the venerable Kalman Filter. As the algorithm moves through the data (sequence of observations), a prediction-update cycle is used to simulate the evolution of the model M with different particular parameter selections, track how closely these predictions approximate the new observed value, and update the current cohort appropriately.

Two separate functions are used to simulate the evolution and observation processes. The “true” state evolution is specified by

$$X_{t+1} \sim f_1(X_t, \theta), \tag{1}$$

And the observation process by

$$Y_t \sim f_2(X_t, \theta). \tag{2}$$

Note that components of θ can contribute to both functions, but a typical formulation is to have some components contribute to $f_1(\cdot, \theta)$ and others to $f_2(\cdot, \theta)$.

The prediction part of the cycle utilises $f_1(\cdot, \theta)$ to update each particle's current state estimate to the next time step, while $f_2(\cdot, \theta)$ is used to evaluate a weighting w for each particle which will be used to determine how closely that particle is estimating the true underlying state of the system. Note that $f_2(\cdot, \theta)$ could be thought of as a probability of observing a piece of data y_t given the particle's current state estimate and parameter set, $P(y_t|X_t, \theta)$. Then, the new cohort of particles is drawn from the old cohort proportional to the weights. This process is repeated until the set of observations D is exhausted.

3 Algorithm

Now we will formalize the particle filter.

We will denote each particle $p^{(j)}$ as the j^{th} particle consisting of a state estimate at time t , $X_t^{(j)}$, a parameter set $\theta^{(j)}$, and a weight $w^{(j)}$. Note that the state estimates will evolve with the system as the cohort traverses the data.

The algorithm for a Sequential Importance Resampling particle is shown in Algorithm 1.

Algorithm 1: SIR particle filter

```

/* Select a starting point */
Input : Observations  $D = y_1, y_2, \dots, y_T$ , initial particle distribution  $P_0$  of size  $J$ 

/* Setup */
1 Initialize particle cohort by sampling  $(p^{(1)}, p^{(2)}, \dots, p^{(J)})$  from  $P_0$ 
2 for  $t = 1 : T$  do
    /* Evolve */
    3 for  $j = 1 : J$  do
    4      $X_t^{(j)} \leftarrow f_1(X_{t-1}^{(j)}, \theta^{(j)})$ 

    /* Weight */
    5 for  $j = 1 : J$  do
    6      $w^{(j)} \leftarrow P(y_t | X_t^{(j)}, \theta^{(j)}) = f_2(X_t^{(j)}, \theta^{(j)})$ 

    /* Normalize */
    7 for  $j = 1 : J$  do
    8      $w^{(j)} \leftarrow w^{(j)} / \sum_1^J w^{(j)}$ 

    /* Resample */
    9  $p^{(1:J)} \leftarrow \text{sample}(p^{(1:J)}, \text{prob} = w, \text{replace} = \text{true})$ 

/* Samples from approximated posterior distribution */
Output: Cohort of posterior samples  $(\theta^{(1)}, \theta^{(2)}, \dots, \theta^{(J)})$ 

```

4 Particle Collapse

Not uncommonly, a situation may arise in which a single particle is assigned a normalized weight very close to 1 and all the other particles are assigned weights very close to 0. When this occurs, the next generation of the cohort will overwhelmingly consist of descendants of the heavily-weighted particle, termed particle collapse or degeneracy.

Since the basic SIR particle filter does not perturb either the particle system states or system parameter values, the cohort will quickly consist solely of identical particles, effectively halting further exploration of the parameter space as new data is introduced.

A similar situation occurs when a small number of particles (but not necessarily a single particle) split almost all of the normalized weight between them, then jointly dominate the resampling process for the remainder of the iterations. This again halts the exploration of the parameter space with new data.

In either case, the hallmark feature used to detect collapse is the same – at some point the cohort will consist of particles with very similar or identical parameter sets which will consequently result in their assigned weights being extremely close together.

Mathematically, we are interested in the number of effective particles, N_{eff} , which represents the number of particles that are acceptably dissimilar. This is estimated by evaluating

$$N_{eff} = \frac{1}{\sum_1^J (w^{(j)})^2}. \quad (3)$$

This can be used to diagnose not only when collapse has occurred, but can also indicate when it is near.

5 Iterated Filtering and Data Cloning

A particle filter hinges on the idea that as it progresses through the data set D , its estimate of the posterior carried in the cohort of particles approaches maximum likelihood. However, this convergence may not be fast enough so that the estimate it produces is of quality before the data runs out. One way around this problem is to “clone” the data and make multiple passes through it as if it were a continuation of the original time series. Note that the system state contained in each particle will have to be reset with each pass.

Rigorous proofs have been developed (references to Ionides et. al. work) that show that by treating the parameters as stochastic processes instead of fixed values, the multiple passes

through the data will indeed force convergence of the process mean toward maximum likelihood, and the process variance toward 0.

6 IF2

The successor to Iterated Filtering 1 (reference), Iterated Filtering 2 is simpler, faster, and demonstrated better convergence toward maximum likelihood (reference). The core concept involves a two-pronged approach. First, Data cloning is used to allow more time for the parameter stochastic process means to converge to maximum likelihood, and frequent cooled perturbation of the particle parameters allow better exploration of the parameter space while still allowing convergence to good point estimates.

It is worth noting that IF2 is not designed to estimate the full posterior distribution, but in practice can be used to do so within reason. Further, IF2 thwarts the problem of particle collapse by keeping at least some perturbation in the system at all times. It is important to note that while true particle collapse will not occur, there is still risk of a pseudo-collapse in which all particles will be extremely close to one another so as to be virtually indistinguishable. However this will only occur with the use of overly-aggressive cooling strategies or by specifying an excessive number of passes through the data.

An important new quantity is the particle perturbation density denoted $h(\theta|\sigma)$. Typically this is multi-normal with σ being a vector of variances proportional to the expected values of θ . In practice the proportionality can be derived from current means or specified ahead of time. Further, these intensities must decrease over time. This can be done via exponential or geometric cooling, a decreasing step function, a combination of these, or through some other similar scheme.

The algorithm for IF2 can be seen in Algorithm 2.

Algorithm 2: IF2

```
/* Select a starting point */
Input : Observations  $D = y_1, y_2, \dots, y_T$ , initial particle distribution  $P_0$  of size  $J$ ,
        decreasing sequence of perturbation intensity vectors  $\sigma_1, \sigma_2, \dots, \sigma_M$ 

/* Setup */
1 Initialize particle cohort by sampling  $(p^{(1)}, p^{(2)}, \dots, p^{(J)})$  from  $P_0$ 

/* Particle seeding distribution */
2  $\Theta \leftarrow P_0$ 
3 for  $m = 1 : M$  do
    /* Pass perturbation */
    4 for  $j = 1 : J$  do
    5    $p^{(j)} \sim h(\Theta^{(j)}, \sigma_m)$ 
    6 for  $t = 1 : T$  do
    7   for  $j = 1 : J$  do
    8     /* Iteration perturbation */
    9      $p^{(j)} \sim h(p^{(j)}, \sigma_m)$ 
    10    /* Evolve */
    11     $X_t^{(j)} \leftarrow f_1(X_{t-1}^{(j)}, \theta^{(j)})$ 
    12    /* Weight */
    13     $w^{(j)} \leftarrow P(y_t | X_t^{(j)}, \theta^{(j)}) = f_2(X_t^{(j)}, \theta^{(j)})$ 
    14    /* Normalize */
    15    for  $j = 1 : J$  do
    16      $w^{(j)} \leftarrow w^{(j)} / \sum_1^J w^{(j)}$ 
    17    /* Resample */
    18     $p^{(1:J)} \leftarrow \text{sample}(p^{(1:J)}, \text{prob} = w, \text{replace} = \text{true})$ 
    19    /* Collect particles for next pass */
    20    for  $j = 1 : J$  do
    21      $\Theta^{(j)} \leftarrow p^{(j)}$ 

/* Samples from approximated posterior distribution */
Output: Cohort of posterior samples  $(\theta^{(1)}, \theta^{(2)}, \dots, \theta^{(J)})$ 
```

7 Fitting an SIR Model to Synthetic Epidemic Data with IF2

Here we will examine a test case in which IF2 will be used to fit a Susceptible-Infected-Removed (SIR) epidemic model to mock infectious count data.

The synthetic data was produced by taking the solution to a basic SIR ODE model, sampling it at regular intervals, and perturbing those values by adding in observation noise. The SIR model used was

$$\begin{aligned}\frac{dS}{dt} &= -\beta IS \\ \frac{dI}{dt} &= \beta IS - rI \\ \frac{dR}{dt} &= rI\end{aligned}\tag{4}$$

where S is the number of individuals susceptible to infection, I is the number of infectious individuals, R is the number of recovered individuals, $\beta = R_0 r / N$ is the force of infection, R_0 is the number of secondary cases per infected individual, r is the recovery rate, and N is the population size.

The solution to this system was obtained using the `ode()` function from the `deSolve` package. The required derivative array function in the format required by `ode()` was specified as

```

1  SIR ← function(Time, State, Pars) {
2
3      with(as.list(c(State, Pars)), {
4
5          B ← R0*r/N      # calculate Beta
6          BSI ← B*S*I      # save product
7          rI ← r*I        # save product
8
9          dS = -BSI        # change in Susceptible people
10         dI = BSI - rI    # change in Infected people
11         dR = rI          # change in Removed (recovered people)
12
13         return(list(c(dS, dI, dR)))
14     })
15 }
16
17 
```

The true parameter values were set to $R_0 = 3.0$, $r = 0.1$, $N = 500$ by

```

1  pars ← c(R0 = 3.0, # new infected people per infected person

```

```

2         r   = 0.1, # recovery rate
3         N   = 500) # population size

```

The initial conditions were set to 5 infectious individuals, 495 people susceptible to infection, and no one had yet recovered from infection and been removed. These were set using

```

1 true_init_cond <- c(S = N - i_infec,
2                   I = i_infec,
3                   R = 0)

```

The `ode()` function is called as

```

1 odeout <- ode(y = true_init_cond, times = 0:(T-1), func = SIR, parms =
  true_pars)

```

where `odeout` is a $T \times 4$ matrix where the rows correspond to solutions at the given times (the first row is the initial condition), and the columns correspond to the solution times and S-I-R counts at those times.

The observation error was taken to be $\varepsilon_{obs} \sim \mathcal{N}(0, \sigma)$, where individual values were drawn for each synthetic data point.

These “true” values were perturbed to mimic observation error by

```

1 set.seed(1001) # set RNG seed for reproducibility
2 sigma <- 10    # observation error standard deviation
3 infec_counts_raw <- odeout[,3] + rnorm(101, 0, sigma)
4 infec_counts     <- ifelse(infec_counts_raw < 0, 0, infec_counts)

```

where the last two lines simply set negative observations (impossible) to 0.

Plotting the data using the `ggplot2` package by

```

1 plotdata <- data.frame(times=1:T, true=trueTraj, data=infec_counts)
2
3 g <- ggplot(plotdata, aes(times)) +
4   geom_line(aes(y = true, colour = "True")) +
5   geom_point(aes(y = data, color = "Data")) +
6   labs(x = "Time", y = "Infection count", color = "") +
7   scale_color_brewer(palette="Paired") +
8   theme(panel.background = element_rect(fill = "#F0F0F0"))

```

we obtain Figure 1.

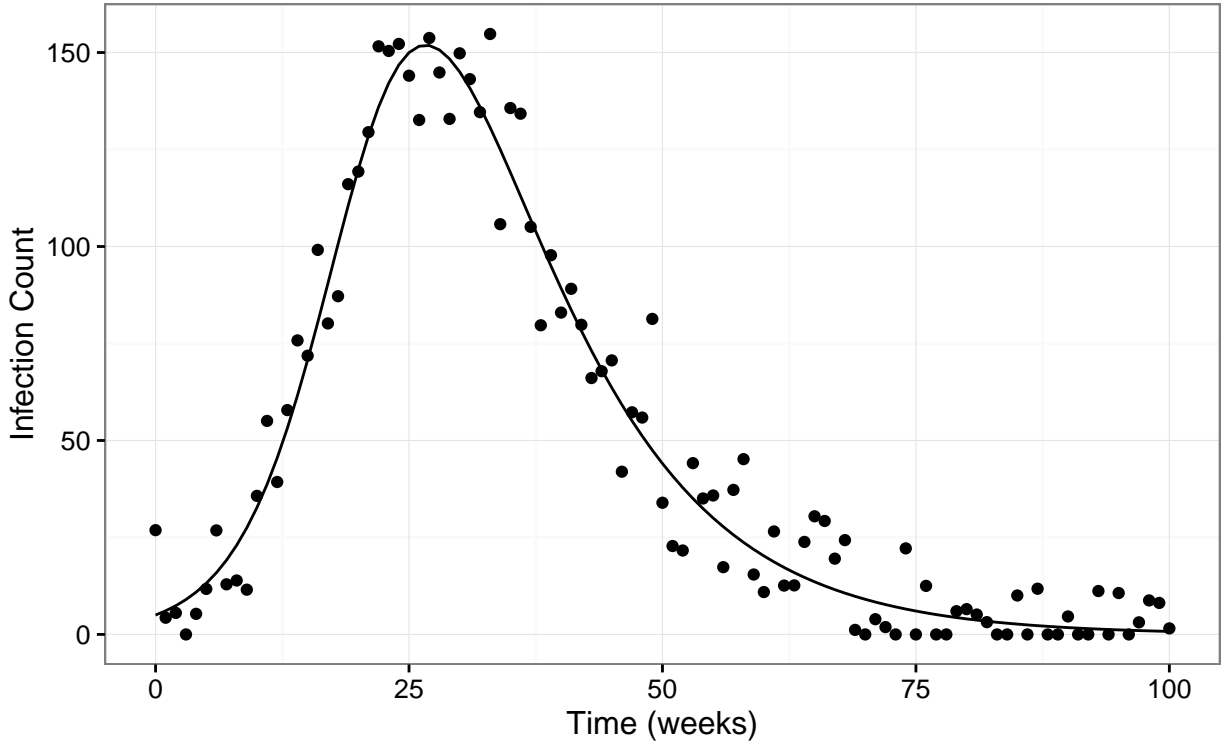


Figure 1: True SIR ODE solution infected counts, and with added observation noise

The IF2 algorithm was implemented in C++ for speed, and integrated into the R workflow using the `Rcpp` package. The C++ code is compiled using

```
1 sourceCpp(paste(getwd(), "if2.cpp", sep="/"))
```

Then run and packed into a data frame using

```
1 paramdata <- data.frame(if2(infec_counts[1:Tlim], Tlim, N))
2 colnames(paramdata) <- c("R0", "r", "sigma", "Sinit", "Iinit", "Rinit")
```

The final kernel estimates for four of the key parameters are shown in Figure 2.

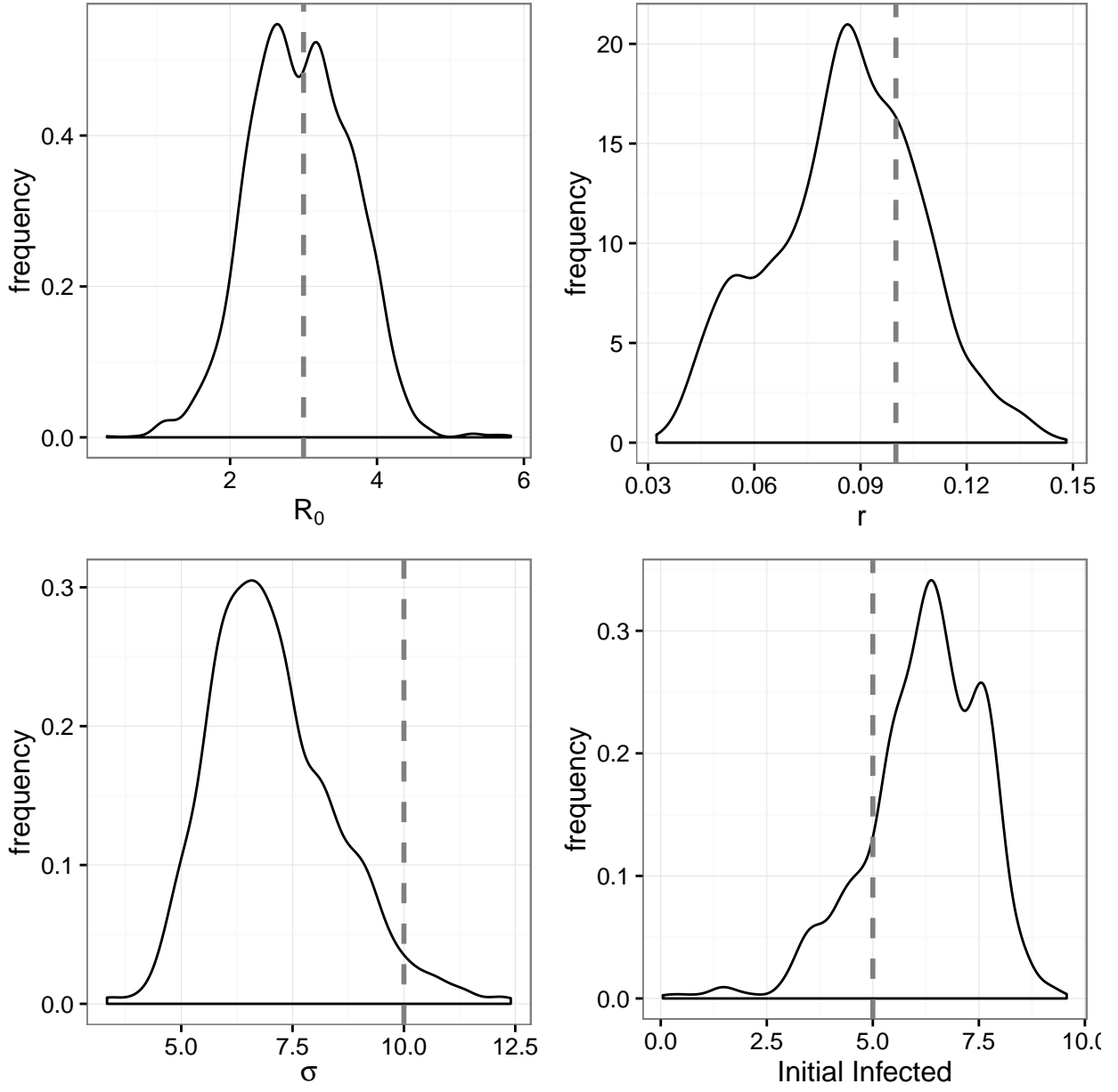


Figure 2: Kernel estimates for four essential system parameters. True values are indicated by solid vertical lines, sample means by dashed lines.

Appendices

A Full R code

This code will run all the indicated analysis and produce all plots.

```
1 ## Author: Dexter Barrows
2 ## Github: dbarrows.github.io
3
4 library(deSolve)
5 library(ggplot2)
6 library(reshape2)
7 library(gridExtra)
8 library(Rcpp)
9
10 SIR ← function(Time, State, Pars) {
11
12     with(as.list(c(State, Pars)), {
13
14         B ← R0*r/N
15         BSI ← B*S*I
16         rI ← r*I
17
18         dS = -BSI
19         dI = BSI - rI
20         dR = rI
21
22         return(list(c(dS, dI, dR)))
23     })
24 }
25
26 }
27
28 T ← 100
29 N ← 500
30 sigma ← 10
31 i_infec ← 5
32
33 ## Generate true trajecory and synthetic data
34 ##
35
36 true_init_cond ← c(S = N - i_infec,
37                    I = i_infec,
38                    R = 0)
39
40 true_pars ← c(R0 = 3.0,
41              r = 0.1,
42              N = 500.0)
43
44 odeout ← ode(true_init_cond, 0:T, SIR, true_pars)
```

```

45 trueTraj <- odeout[,3]
46
47 set.seed(1001)
48
49 infec_counts_raw <- odeout[,3] + rnorm(T+1, 0, sigma)
50 infec_counts      <- ifelse(infec_counts_raw < 0, 0, infec_counts_raw)
51
52 g <- qplot(0:T, odeout[,3], geom = "line", xlab = "Time (weeks)", ylab = "
    Infection Count") +
53     geom_point(aes(y = infec_counts)) +
54     theme_bw()
55
56 print(g)
57 ggsave(g, filename="dataplot.pdf", height=4, width=6.5)
58
59 ## Rcpp stuff
60 ##
61
62 sourceCpp(paste(getwd(),"d_if2.cpp",sep="/"))
63
64 paramdata <- data.frame(if2(infec_counts, T+1, N))
65 colnames(paramdata) <- c("R0", "r", "sigma", "Sinit", "Iinit", "Rinit")
66
67 ## Parameter density kernels
68 ##
69
70 R0points <- paramdata$R0
71 R0kernel <- qplot(R0points, geom = "density", xlab = expression(R[0]), ylab
    = "frequency") +
72     geom_vline(aes(xintercept=true_pars[["R0"]]), linetype="dashed",
    size=1, color="grey50") +
73     theme_bw()
74
75 print(R0kernel)
76 ggsave(R0kernel, filename="kernelR0.pdf", height=3, width=3.25)
77
78 rpoinsts <- paramdata$r
79 rkernel <- qplot(rpoinsts, geom = "density", xlab = "r", ylab = "frequency")
    +
80     geom_vline(aes(xintercept=true_pars[["r"]]), linetype="dashed",
    size=1, color="grey50") +
81     theme_bw()
82
83 print(rkernel)
84 ggsave(rkernel, filename="kernelr.pdf", height=3, width=3.25)
85
86 sigmapoints <- paramdata$sigma
87 sigmakernel <- qplot(sigmapoints, geom = "density", xlab = expression(sigma)
    , ylab = "frequency") +
88     geom_vline(aes(xintercept=sigma), linetype="dashed", size=1, color=
    "grey50") +
89     theme_bw()
90
91 print(sigmakernel)

```

```

92 ggsave(sigmakernel, filename="kernelsigma.pdf", height=3, width=3.25)
93
94 infecpoints <- paramdata$Iinit
95 infeckernel <- qplot(infecpoints, geom = "density", xlab = "Initial Infected
    ", ylab = "frequency") +
96     geom_vline(aes(xintercept=true_init_cond[['I']]), linetype="dashed"
    , size=1, color="grey50") +
97     theme_bw()
98
99 print(infeckernel)
100 ggsave(infeckernel, filename="kernelinfec.pdf", height=3, width=3.25)
101
102 # show grid
103 grid.arrange(R0kernel, rkernell, sigmakernel, infeckernel, ncol = 2, nrow =
    2)
104
105 pdf("if2kernels.pdf", height = 6.5, width = 6.5)
106 grid.arrange(R0kernel, rkernell, sigmakernel, infeckernel, ncol = 2, nrow =
    2)
107 dev.off()
108 #ggsave(filename="if2kernels.pdf", g2, height=6.5, width=6.5)

```

B Full C++ code

Stan model code to be used with the preceding R code.

```

1  /* Author: Dexter Barrows
2     Github: dbarrows.github.io
3
4     */
5
6  #include <stdio.h>
7  #include <math.h>
8  #include <sys/time.h>
9  #include <time.h>
10 #include <stdlib.h>
11 #include <string>
12 #include <cmath>
13 #include <cstdlib>
14 #include <fstream>
15
16 // #include "rand.h"
17 // #include "timer.h"
18
19 #define Treal    100           // time to simulate over
20 #define R0true   3.0           // infectiousness
21 #define rtrue    0.1           // recovery rate
22 #define Nreal    500.0         // population size
23 #define merr     10.0          // expected measurement error
24 #define I0       5.0           // Initial infected individuals

```

```

25 |
26 | #include <Rcpp.h>
27 | using namespace Rcpp;
28 |
29 |
30 | struct Particle {
31 |     double R0;
32 |     double r;
33 |     double sigma;
34 |     double S;
35 |     double I;
36 |     double R;
37 |     double Sinit;
38 |     double Iinit;
39 |     double Rinit;
40 | };
41 |
42 | struct ParticleInfo {
43 |     double R0mean;      double R0sd;
44 |     double rmean;       double rsd;
45 |     double sigmamean;   double sigmasd;
46 |     double Sinitmean;   double Sinitrd;
47 |     double Iinitmean;   double Iinitrd;
48 |     double Rinitmean;   double Rinitrd;
49 | };
50 |
51 |
52 | int timeval_subtract (double *result, struct timeval *x, struct timeval *y)
53 | ;
54 | int check_double(double x, double y);
55 | void exp_euler_SIR(double h, double t0, double tn, int N, Particle *
56 |     particle);
57 | void copyParticle(Particle * dst, Particle * src);
58 | void perturbParticles(Particle * particles, int N, int NP, int passnum,
59 |     double coolrate);
60 | bool isCollapsed(Particle * particles, int NP);
61 | void particleDiagnostics(ParticleInfo * partInfo, Particle * particles, int
62 |     NP);
63 | NumericMatrix if2(NumericVector * data, int T, int N);
64 | double randu();
65 | double randn();
66 |
67 | // [[Rcpp::export]]
68 | NumericMatrix if2(NumericVector data, int T, int N) {
69 |
70 |     int      NP          = 2500;
71 |     int      nPasses     = 50;
72 |     double   coolrate    = 0.975;
73 |
74 |     int      i_infec     = I0;
75 |
76 |     NumericMatrix paramdata(NP, 6);
77 |
78 |     srand(time(NULL));    // Seed PRNG with system time

```

```

75
76 double w[NP];           // particle weights
77
78 Particle particles[NP];   // particle estimates for current step
79 Particle particles_old[NP]; // intermediate particle states for
    resampling
80
81 printf("Initializing particle states\n");
82
83 // initialize particle parameter states (seeding)
84 for (int n = 0; n < NP; n++) {
85
86     double R0can, rcan, sigmacan, Iinitcan;
87
88     do {
89         R0can = R0true + R0true*randn();
90     } while (R0can < 0);
91     particles[n].R0 = R0can;
92
93     do {
94         rcan = rtrue + rtrue*randn();
95     } while (rcan < 0);
96     particles[n].r = rcan;
97
98     do {
99         sigmacan = merr + merr*randn();
100    } while (sigmacan < 0);
101    particles[n].sigma = sigmacan;
102
103    do {
104        Iinitcan = i_infec + i_infec*randn();
105    } while (Iinitcan < 0 || N < Iinitcan);
106    particles[n].Sinit = N - Iinitcan;
107    particles[n].Iinit = Iinitcan;
108    particles[n].Rinit = 0.0;
109
110 }
111
112 // START PASSES THROUGH DATA
113
114 printf("Starting filter\n");
115 printf("-----\n");
116 printf("Pass\n");
117
118
119 for (int pass = 0; pass < nPasses; pass++) {
120
121     printf("...%d / %d\n", pass, nPasses);
122
123     perturbParticles(particles, N, NP, pass, coolrate);
124
125     // initialize particle system states
126     for (int n = 0; n < NP; n++) {
127

```

```

128     particles[n].S = particles[n].Sinit;
129     particles[n].I = particles[n].Iinit;
130     particles[n].R = particles[n].Rinit;
131
132 }
133
134 // between-pass perturbations
135
136 for (int t = 1; t < T; t++) {
137
138     // between-iteration perturbations
139     perturbParticles(particles, N, NP, pass, coolrate);
140
141     // generate individual predictions and weight
142     for (int n = 0; n < NP; n++) {
143
144         exp_euler_SIR(1.0/10.0, 0.0, 1.0, N, &particles[n]);
145
146         double merr_par = particles[n].sigma;
147         double y_diff    = data[t] - particles[n].I;
148
149         w[n] = 1.0/(merr_par*sqrt(2.0*M_PI)) * exp( - y_diff*y_diff
150             / (2.0*merr_par*merr_par) );
151
152     }
153
154     // cumulative sum
155     for (int n = 1; n < NP; n++) {
156         w[n] += w[n-1];
157     }
158
159     // save particle states to resample from
160     for (int n = 0; n < NP; n++){
161         copyParticle(&particles_old[n], &particles[n]);
162     }
163
164     // resampling
165     for (int n = 0; n < NP; n++) {
166
167         double w_r = randu() * w[NP-1];
168         int i = 0;
169         while (w_r > w[i]) {
170             i++;
171         }
172
173         // i is now the index to copy state from
174         copyParticle(&particles[n], &particles_old[i]);
175
176     }
177 }
178
179 }
180

```

```

181 ParticleInfo pInfo;
182 particleDiagnostics(&pInfo, particles, NP);
183
184 printf("Parameter results (mean | sd)\n");
185 printf("-----\n");
186 printf("R0          %f %f\n", pInfo.R0mean, pInfo.R0sd);
187 printf("r          %f %f\n", pInfo.rmean, pInfo.rsd);
188 printf("sigma       %f %f\n", pInfo.sigamean, pInfo.sigmasd);
189 printf("S_init    %f %f\n", pInfo.Sinitmean, pInfo.Sinitstd);
190 printf("I_init    %f %f\n", pInfo.Iinitmean, pInfo.Iinitstd);
191 printf("R_init    %f %f\n", pInfo.Rinitmean, pInfo.Rinitstd);
192
193 printf("\n");
194
195
196
197 // Get particle results to pass back to R
198
199 for (int n = 0; n < NP; n++) {
200
201     paramdata(n, 0) = particles[n].R0;
202     paramdata(n, 1) = particles[n].r;
203     paramdata(n, 2) = particles[n].sigma;
204     paramdata(n, 3) = particles[n].Sinit;
205     paramdata(n, 4) = particles[n].Iinit;
206     paramdata(n, 5) = particles[n].Rinit;
207
208 }
209
210 return paramdata;
211
212 }
213
214
215 /* Use the Explicit Euler integration scheme to integrate SIR model
   forward in time
216 double h      - time step size
217 double t0     - start time
218 double tn     - stop time
219 double * y    - current system state; a three-component vector
                  representing [S I R], susceptible-infected-recovered
220
221 */
222 void exp_euler_SIR(double h, double t0, double tn, int N, Particle *
   particle) {
223
224     int num_steps = floor( (tn-t0) / h );
225
226     double S = particle->S;
227     double I = particle->I;
228     double R = particle->R;
229
230     double R0 = particle->R0;
231     double r = particle->r;

```



```

232     double B      = R0 * r / N;
233
234     for(int i = 0; i < num_steps; i++) {
235         // get derivatives
236         double dS = - B*S*I;
237         double dI = B*S*I - r*I;
238         double dR = r*I;
239         // step forward by h
240         S += h*dS;
241         I += h*dI;
242         R += h*dR;
243     }
244
245     particle->S = S;
246     particle->I = I;
247     particle->R = R;
248
249 }
250
251
252 /* Particle pertubation function to be run between iterations and passes
253
254 */
255 void perturbParticles(Particle * particles, int N, int NP, int passnum,
256     double coolrate) {
257
258     double coolcoef = pow(coolrate, passnum);
259
260     double spreadR0      = coolcoef * R0true / 10.0;
261     double spreadr       = coolcoef * rtrue  / 10.0;
262     double spreadsigma   = coolcoef * merr   / 10.0;
263     double spreadIinit   = coolcoef * I0     / 10.0;
264
265     double R0can, rcan, sigmacan, Iinitcan;
266
267     for (int n = 0; n < NP; n++) {
268         do {
269             R0can = particles[n].R0 + spreadR0*randn();
270         } while (R0can < 0);
271         particles[n].R0 = R0can;
272
273         do {
274             rcan = particles[n].r + spreadr*randn();
275         } while (rcan < 0);
276         particles[n].r = rcan;
277
278         do {
279             sigmacan = particles[n].sigma + spreadsigma*randn();
280         } while (sigmacan < 0);
281         particles[n].sigma = sigmacan;
282
283         do {
284             Iinitcan = particles[n].Iinit + spreadIinit*randn();

```

```

285         } while (Iinitcan < 0 || Iinitcan > 500);
286         particles[n].Iinit = Iinitcan;
287         particles[n].Sinit = N - Iinitcan;
288     }
289 }
290
291 }
292
293
294 /* Convenience function for particle resampling process
295 */
296 void copyParticle(Particle * dst, Particle * src) {
297     dst->R0      = src->R0;
298     dst->r        = src->r;
299     dst->sigma    = src->sigma;
300     dst->S        = src->S;
301     dst->I        = src->I;
302     dst->R        = src->R;
303     dst->Sinit    = src->Sinit;
304     dst->Iinit    = src->Iinit;
305     dst->Rinit    = src->Rinit;
306 }
307
308
309 /* Checks to see if particles are collapsed
310 This is done by checking if the standard deviations between the
311 particles' parameter
312 values are significantly close to one another. Spread threshold may
313 need to be tuned.
314 */
315 bool isCollapsed(Particle * particles, int NP) {
316     bool retVal;
317     double R0mean = 0, rmean = 0, sigmamean = 0, Sinitmean = 0, Iinitmean =
318         0, Rinitmean = 0;
319     // means
320     for (int n = 0; n < NP; n++) {
321         R0mean      += particles[n].R0;
322         rmean       += particles[n].r;
323         sigmamean   += particles[n].sigma;
324         Sinitmean   += particles[n].Sinit;
325         Iinitmean   += particles[n].Iinit;
326         Rinitmean   += particles[n].Rinit;
327     }
328 }
329
330
331
332
333
334
335

```

```

336     R0mean      /= NP;
337     rmean       /= NP;
338     sigmamean   /= NP;
339     Sinitmean   /= NP;
340     Iinitmean   /= NP;
341     Rinitmean   /= NP;
342
343     double R0sd = 0, rsd = 0, sigmasd = 0, Sinitd = 0, Iinitd = 0,
344           Rinitd = 0;
345
346     for (int n = 0; n < NP; n++) {
347         R0sd += ( particles[n].R0 - R0mean ) * ( particles[n].R0 -
348           R0mean );
349         rsd += ( particles[n].r - rmean ) * ( particles[n].r - rmean );
350         sigmasd += ( particles[n].sigma - sigmamean ) * ( particles[n].
351           sigma - sigmamean );
352         Sinitd += ( particles[n].Sinit - Sinitmean ) * ( particles[n].
353           Sinit - Sinitmean );
354         Iinitd += ( particles[n].Iinit - Iinitmean ) * ( particles[n].
355           Iinit - Iinitmean );
356         Rinitd += ( particles[n].Rinit - Rinitmean ) * ( particles[n].
357           Rinit - Rinitmean );
358     }
359
360     R0sd      /= NP;
361     rsd       /= NP;
362     sigmasd   /= NP;
363     Sinitd    /= NP;
364     Iinitd    /= NP;
365     Rinitd    /= NP;
366
367     if ( (R0sd + rsd + sigmasd) < 1e-5)
368         retVal = true;
369     else
370         retVal = false;
371
372     return retVal;
373 }
374
375 void particleDiagnostics(ParticleInfo * partInfo, Particle * particles, int
376   NP) {
377
378     double R0mean      = 0.0,
379           rmean        = 0.0,
380           sigmamean    = 0.0,
381           Sinitmean    = 0.0,
382           Iinitmean    = 0.0,
383           Rinitmean    = 0.0;
384
385     // means

```

```

383     for (int n = 0; n < NP; n++) {
384
385         R0mean      += particles[n].R0;
386         rmean       += particles[n].r;
387         sigmamean   += particles[n].sigma;
388         Sinitmean   += particles[n].Sinit;
389         Iinitmean   += particles[n].Iinit;
390         Rinitmean   += particles[n].Rinit;
391
392     }
393
394     R0mean      /= NP;
395     rmean       /= NP;
396     sigmamean   /= NP;
397     Sinitmean   /= NP;
398     Iinitmean   /= NP;
399     Rinitmean   /= NP;
400
401     // standard deviations
402
403     double  R0sd      = 0.0,
404             rsd       = 0.0,
405             sigmasd   = 0.0,
406             Sinitsd   = 0.0,
407             Iinitsd   = 0.0,
408             Rinitsd   = 0.0;
409
410     for (int n = 0; n < NP; n++) {
411
412         R0sd      += ( particles[n].R0 - R0mean ) * ( particles[n].R0 -
413             R0mean );
414         rsd       += ( particles[n].r - rmean ) * ( particles[n].r - rmean );
415         sigmasd   += ( particles[n].sigma - sigmamean ) * ( particles[n].
416             sigma - sigmamean );
417         Sinitsd   += ( particles[n].Sinit - Sinitmean ) * ( particles[n].
418             Sinit - Sinitmean );
419         Iinitsd   += ( particles[n].Iinit - Iinitmean ) * ( particles[n].
420             Iinit - Iinitmean );
421         Rinitsd   += ( particles[n].Rinit - Rinitmean ) * ( particles[n].
422             Rinit - Rinitmean );
423
424     }
425
426     R0sd      /= NP;
427     rsd       /= NP;
428     sigmasd   /= NP;
429     Sinitsd   /= NP;
430     Iinitsd   /= NP;
431     Rinitsd   /= NP;
432
433     partInfo->R0mean      = R0mean;
434     partInfo->R0sd        = R0sd;
435     partInfo->sigmamean   = sigmamean;
436     partInfo->sigmasd     = sigmasd;

```

```

432     partInfo->rmean      = rmean;
433     partInfo->rsd        = rsd;
434     partInfo->Sinitmean  = Sinitmean;
435     partInfo->Sinitstd   = Sinitstd;
436     partInfo->Iinitmean  = Iinitmean;
437     partInfo->Iinitstd   = Iinitstd;
438     partInfo->Rinitmean  = Rinitmean;
439     partInfo->Rinitstd   = Rinitstd;
440
441 }
442
443 double randu() {
444
445     return (double) rand() / (double) RAND_MAX;
446
447 }
448
449
450 /*  Return a normally distributed random number with mean 0 and standard
451     deviation 1
452     Uses the polar form of the Box-Muller transformation
453     From http://www.design.caltech.edu/erik/Misc/Gaussian.html
454     */
455 double randn() {
456
457     double x1, x2, w, y1;
458
459     do {
460         x1 = 2.0 * randu() - 1.0;
461         x2 = 2.0 * randu() - 1.0;
462         w = x1 * x1 + x2 * x2;
463     } while ( w >= 1.0 );
464
465     w = sqrt( (-2.0 * log( w ) ) / w );
466     y1 = x1 * w;
467
468     return y1;
469 }

```