

Innovations in Likelihood-Based Inference for State Space Models

by

Jesse Wheeler

A dissertation submitted in partial fulfillment
of the requirements for the degree of
Doctor of Philosophy
(Statistics)
in The University of Michigan
2025

Doctoral Committee:

Professor Edward L. Ionides, Chair
Professor Aaron A. King
Assistant Professor Jeffrey Regier
Professor Kerby Shedden



Jesse Wheeler

jeswheel@umich.edu

ORCID iD: [0000-0003-3941-3884](https://orcid.org/0000-0003-3941-3884)

© Jesse Wheeler 2025

ACKNOWLEDGEMENTS

Put your acknowledgements text here. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim

nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

TABLE OF CONTENTS

ACKNOWLEDGEMENTS	ii
LIST OF FIGURES	v
LIST OF TABLES	vi
LIST OF PROGRAMS	vii
LIST OF APPENDICES	viii
ABSTRACT	ix
CHAPTER	
1 Introduction	1
1.1 Example Section	1
1.2 Example Tables	1
1.3 Example Figure	2
2 Conclusion	5
APPENDICES	6
BIBLIOGRAPHY	9

LIST OF FIGURES

FIGURE

1.1	The Big House, taken from Michigan Radio's article about it [1]	3
-----	---	---

LIST OF TABLES

TABLE

- 1.1 An example table with things in it. See <https://www.latex-tables.com/> for a relatively-easy latex table generator. Other options include <https://truben.no/table/old/> and <https://www.tablesgenerator.com/>, but you'll find others online, too! Here, we're also showing that you can create URLs that link to external websites while still being underlined. You can use “`\url{}`” for shorter URLs, but they will roll over the end of the line if they're too long. In that case, it's more accessible if you use “`\href{<url>}{<text>}`” instead because it breaks at spaces in the text. 2

LIST OF PROGRAMS

PROGRAM

LIST OF APPENDICES

A Example Appendix 01	6
B Example Appendix 02	8

ABSTRACT

State space models are widely used for conducting time series analysis. Developing a state space model involves proposing mathematical equations that describe how a data-generating system evolves over time and how observations of the system are obtained. These models are particularly useful when a scientific hypothesis about system dynamics exists, as is common when modeling ecological populations or tracking infectious disease outbreaks over time. However, except for the simplest cases, state space models do not permit closed-form expressions of their likelihood functions, presenting challenges for inference. This thesis presents three projects that introduce innovations in likelihood-based inference for state space models.

The first project proposes a novel approach for performing inference on Auto Regressive Moving Average (ARMA) time series models, which are formally linearly Gaussian state space models. ARMA models are among the most frequently taught and widely used methods for time series analysis. In this project, I demonstrate that existing algorithms and software for parameter estimation often produce sub-optimal parameter estimates with surprising frequency. I introduce a novel random initialization algorithm designed to leverage the structure of the ARMA likelihood function to help overcome these optimization shortcomings. Additionally, I demonstrate that profile likelihoods offer superior confidence intervals compared to those based on the Fisher information matrix, which is the current standard practice for ARMA modeling.

The second project presents a likelihood-based analysis of the 2010-2019 cholera outbreak in Haiti. This work explores three distinct state space models for cholera incidence data and demonstrates the effectiveness of recently developed algorithms for performing inference in a high-dimensional setting. A key focus of this project is to assess the strengths and limitations of using state space models to inform public health policy decisions. Existing methodologies and workflows for this purpose are evaluated, and revised data analysis strategies that lead to better statistical fit and outcomes are presented. For example, I demonstrate a reproducible framework for diagnosing model misspecification and subsequently developing enhancements that result in better recommendations for policy decisions.

The third project proposes a simulation-based algorithm designed to perform maximum

likelihood estimation for a class of high-dimensional state space models. This algorithm, called the Marginalized Panel Iterated Filter (MPIF), significantly enhances the capability of iterated filtering algorithms to estimate parameters for large collections of independent but related state space models. Improvements in parameter estimates and empirical convergence rates are achieved by addressing the issue of particle depletion that occurs when performing iterated filtering on models that have high-dimensional parameter spaces. Theoretical support for the algorithm is provided through an analysis of iterating marginalized Bayes maps. Additionally, asymptotic theory demonstrating the convergence of general iterated filtering algorithms for panel models without the marginalization step is presented.

CHAPTER 1

Introduction

This is a dissertation template. Here is the introduction text. As with this chapter, add other chapters to the dissertation and cite them in the “main.tex” file.

1.1 Example Section

This dissertation template combines the work of our fore-academics to build a format that works for all of those who use L^AT_EX[2]. We sincerely hope you find it useful [4].

You can add acronyms in the text and front table! See the comments around the acronyms command for how to include them in the front table. The first time you use an acronym in the text, use the “\ac{” command like with this **T_LA!** (**T_LA!**) or **S_OA!** (**S_OA!**). After you use them the first time, it’ll just appear as the acronym (like this: **T_LA!**).

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

1.2 Example Tables

You can make a table as follows [3]. Use can cross-reference items by doing things like Chapter 1.

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec

ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

left column	right column
entry1	entry2
entry3	entry4

Table 1.1: An example table with things in it. See <https://www.latex-tables.com/> for a relatively-easy latex table generator. Other options include <https://truben.no/table/old/> and <https://www.tablesgenerator.com/>, but you’ll find others online, too! Here, we’re also showing that you can create URLs that link to external websites while still being underlined. You can use “`\url{}`” for shorter URLs, but they will roll over the end of the line if they’re too long. In that case, it’s more accessible if you use “`\href{<url>}{<text>}`” instead because it breaks at spaces in the text.

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

1.3 Example Figure

Check out Figure 1.1. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit



Figure 1.1: The Big House, taken from Michigan Radio’s article about it [1]

blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit

blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

CHAPTER 2

Conclusion

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

APPENDIX A

Example Appendix 01

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

A.1 Sample appendix section

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

A.1.1 Sample appendix subsection

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in

sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

A.2 Another sample appendix section

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

APPENDIX B

Example Appendix 02

Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Etiam lobortis facilisis sem. Nullam nec mi et neque pharetra sollicitudin. Praesent imperdiet mi nec ante. Donec ullamcorper, felis non sodales commodo, lectus velit ultrices augue, a dignissim nibh lectus placerat pede. Vivamus nunc nunc, molestie ut, ultricies vel, semper in, velit. Ut porttitor. Praesent in sapien. Lorem ipsum dolor sit amet, consectetur adipiscing elit. Duis fringilla tristique neque. Sed interdum libero ut metus. Pellentesque placerat. Nam rutrum augue a leo. Morbi sed elit sit amet ante lobortis sollicitudin. Praesent blandit blandit mauris. Praesent lectus tellus, aliquet aliquam, luctus a, egestas a, turpis. Mauris lacinia lorem sit amet ipsum. Nunc quis urna dictum turpis accumsan semper.

BIBLIOGRAPHY

- [1] John U Bacon. [Michigan Athletic Department embarrasses while trying to fill seats](#), 2014.
- [2] Hakeem Jefferson. [Policing Norms: Punishment and the Politics of Respectability among Black Ameri](#) PhD thesis, University of Michigan, 2019.
- [3] Chong Jin Ong and Elmer G Gilbert. [The Gilbert-Johnson-Keerthi distance algorithm: A fast version for incremental motions](#). In [Proceedings of International Conference on Robotics and Automation](#), volume 2, pages 1183–1189. IEEE, 1997.
- [4] Claude E Shannon. [A mathematical theory of communication](#). [The Bell system technical journal](#), 27(3):379–423, 1948.