Hierarchical-block conditioning approximations for high-dimensional multivariate normal probabilities

Hyunseok Yang, Kyeongwon Lee, and Songhyun Kim

December 7, 2019

Department of Statistics, SNU

Table of contents

Introduction

Introduction

- The computation of the multivariate normal (MVN) probability

$$\Phi_n(\mathbf{a}, \mathbf{b}; 0, \Sigma) = \int_a^b \frac{1}{\sqrt{(2\pi)^n |\Sigma|}} \exp\left(-\frac{1}{2}\mathbf{x}^T \Sigma^{-1}\mathbf{x}\right) d\mathbf{x}, \quad (1)$$

  where $\mathbf{a}$ and $\mathbf{b}$ are integration limits, the mean vector μ is assumed to be 0, Σ is a positive-definite covariance matrix, is required for a variety of applications.

- Various methods to compute MVN probability are suggested such as Richtmyer Quasi-Monte Carlo(QMC) (Genz and Bretz, 2009)

- However, In high-dimensional settings (large n), it is hard to compute (1) directly.

- We review new approaches proposed by Cao et al. (2019) to approximate high-dimensional multivariate normal probability (1) using the hierarchical matrix $\mathcal{H}$ (Hackbusch, 2015) for the covariance matrix Σ.

Motivation

The methods are based on

1. the bivariate conditioning method (Trinh and Genz, 2015) and
2. the hierarchical QMC method (Genton et al., 2018).

Elements

Typography

The theme provides sensible defaults to
\emph{emphasize} text, \alert{accent} parts
or show \textbf{bold} results.

becomes

The theme provides sensible defaults to *emphasize* text, accent parts or show **bold** results.

Font feature test

- Regular
- *Italic*
- SMALLCAPS
- **Bold**
- ***Bold Italic***
- **Bold SmallCaps**
- `Monospace`
- *`Monospace Italic`*
- **`Monospace Bold`**
- ***`Monospace Bold Italic`***

Lists

Items

- Milk
- Eggs
- Potatos

Enumerations

1. First,
2. Second and
3. Last.

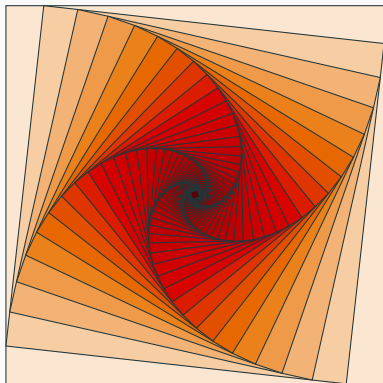Descriptions

PowerPoint Meeh.

Beamer Yeeeha.

- This is important

- This is important
- Now this

- This is important
- Now this
- And now this

- This is really important
- Now this
- And now this

Figure 1: Rotated square from texample.net.

Tables

Table 1: Largest cities in the world (source: Wikipedia)

City	Population
Mexico City	20,116,842
Shanghai	19,210,000
Peking	15,796,450
Istanbul	14,160,467

Blocks

Three different block environments are pre-defined and may be styled with an optional background color.

Default
Block content.

Alert
Block content.

Example
Block content.

Default
Block content.

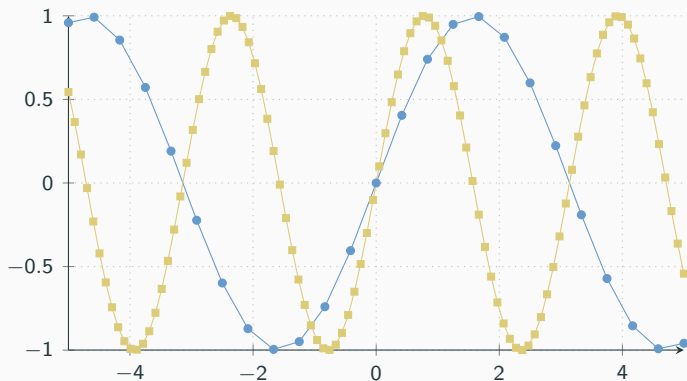| **Alert** |
| --- |
| Block content. |

Example
Block content.

Math

$$e = \lim_{n \to \infty} \left(1 + \frac{1}{n}\right)^n$$

Line plots

Bar charts

Quotes
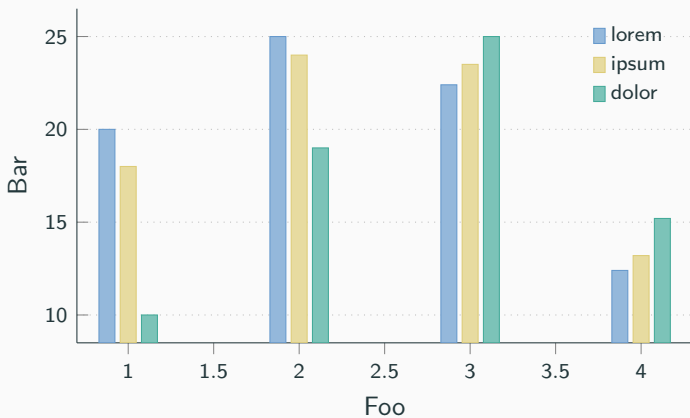
Veni, Vidi, Vici

Frame footer

metropolis defines a custom beamer template to add a text to the footer. It can be set via

```
\setbeamertemplate{frame footer}{My custom footer}
```

Some references to showcase [allowframebreaks] **?????**

Conclusion

Summary

Get the source of this theme and the demo presentation from

github.com/matze/mtheme

The theme *itself* is licensed under a Creative Commons Attribution-ShareAlike 4.0 International License.

Questions?

Backup slides

Sometimes, it is useful to add slides at the end of your presentation to refer to during audience questions.

The best way to do this is to include the appendixnumberbeamer package in your preamble and call \appendix before your backup slides.

metropolis will automatically turn off slide numbering and progress bars for slides in the appendix.

References

Cao, J., Genton, M. G., Keyes, D. E., and Turkiyyah, G. M. (2019). Hierarchical-block conditioning approximations for high-dimensional multivariate normal probabilities. *Statistics and Computing*, 29(3):585–598.

Genton, M. G., Keyes, D. E., and Turkiyyah, G. (2018). Hierarchical decompositions for the computation of high-dimensional multivariate normal probabilities. *Journal of Computational and Graphical Statistics*, 27(2):268–277.

Genz, A. and Bretz, F. (2009). *Computation of multivariate normal and t probabilities*, volume 195. Springer Science & Business Media.

Hackbusch, W. (2015). *Hierarchical matrices: algorithms and analysis*, volume 49. Springer.

Trinh, G. and Genz, A. (2015). Bivariate conditioning approximations for multivariate normal probabilities. *Statistics and Computing*, 25(5):989–996.