Advanced Statistical Computing Proejct

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

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1 Introduction

The computation of multivariate normal probability appears various fields. For instance, the inferences based on the central limit theorem, which holds when the sample size is large enough, is widely used in the social sciences and engineering as well as in the natural sciences. Recently, the dimensionality of data and models has been grown significantly, and in this respect, so does a need for the methodology to efficiently calculate high-dimensional multivariate normal probability.

Cao, Genton, Keyes, and Turkiyyah (2019) proposes new approaches to approximate high-dimensional multivariate normal probability

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

using the hierarchical matrix $\mathcal{H}$ (Hackbusch, 2015) for the covariance matrix $\boldsymbol{\Sigma}$. The methods are based on two state-of-arts methods, among others, are the bivariate conditioning method (Trinh & Genz, 2015) and the hierarchical Quasi-Monte Carlo method (Genton, Keyes, & Turkiyyah, 2018). Specifically, Cao et al. (2019) generalize the bivariate conditioning method to a d-dimension and combine it with the hierarchical representation of the covariance matrix.

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2 Multidimensional Conditioning Approximations

2.1 Conditioning Approximation

We can exploit Cholesky factors from LDL decomposition rather than dealing with original covariance matrix. Mendell and Elston (1974) and Kamakura (1989) developed conditioning method to calculated cdf of multivariate truncated normal distribution. Trinh and Genz (2015) employ bivariate blocking method for efficient calculation while accuracy is preserved.

$$\boldsymbol{\Sigma} = \begin{pmatrix} \boldsymbol{\Sigma}_{1,1} & \mathbf{R}^T \\ \mathbf{R} & \hat{\boldsymbol{\Sigma}} \end{pmatrix}, \text{ with } \mathbf{L} = \begin{pmatrix} \mathbf{I}_2 & \mathbf{O} \\ 1:\mathbf{M} & \mathbf{L} \end{pmatrix} \text{ and } \mathbf{D} = \begin{pmatrix} \mathbf{D}_1 & \mathbf{O} \\ \mathbf{O} & \hat{\mathbf{D}} \end{pmatrix}$$

,where $\boldsymbol{\Sigma}_{1,1}, \mathbf{D}_1$ is a 2×2 matrix. From $\mathbf{D}_1 = \boldsymbol{\Sigma_{1,1}}$, $\mathbf{M} = \mathbf{R}\mathbf{D}_1^{-1}$, $\hat{\mathbf{D}} = \hat{\boldsymbol{\Sigma}} - \mathbf{M}\mathbf{D}_1\mathbf{M}^T$, we can obtain bivariate LDL decomposition of $\boldsymbol{\Sigma}$ inductively.

With transformation $\mathbf{y} = L\mathbf{x}$, $\mathbf{a} \leq \mathbf{x} \leq \mathbf{b}$ is tranformed to $a_j - \sum_{m=1}^{j-1} l_{jm}x_m = \alpha_j \leq x_j \leq b_j - \sum_{m=1}^{j-1} l_{jm}x_m = \beta_j$ for $j = 1, \cdots, n$. Then, with $k = \frac{n}{2}$ and $\mathbf{x}_{2k} = (x_{2k-1}, x_{2k})^T$

$$\begin{aligned} \boldsymbol{\Phi}_n(\mathbf{a}, \mathbf{b}; \mathbf{0}, \boldsymbol{\Sigma}) &= \frac{1}{\sqrt{|\mathbf{D}|(2\pi)^n}} \int_{\alpha_1}^{\beta_1} \int_{\alpha_2}^{\beta_2} e^{-\frac{1}{2}\mathbf{x_2}^T\mathbf{D}_1^{-1}\mathbf{x_2}} \\ &\cdots \int_{\alpha_{2k-1}}^{\beta_{2k-1}} \int_{\alpha_{2k}}^{\beta_{2k}} e^{-\frac{1}{2}\mathbf{x_{2k}}^T\mathbf{D}_1^{-1}\mathbf{x_{2k}}} \end{aligned} \tag{2}$$

Cao et al. (2019) generalizes bivariate method of Trinh and Genz (2015) to d-dimensional. Algorithms and details are following.

Algorithm 1 LDL decomposition

1: **procedure** LDL($\boldsymbol{\Sigma}$)
2:     $\mathbf{L} \leftarrow \mathbf{I}_m, \mathbf{D} \leftarrow \mathbf{O}_m$
3:     **for** $i = 1 : d : m - d + 1$ **do**
4:         $\mathbf{D}[i:i+d-1, i:i+d-1] \leftarrow \boldsymbol{\Sigma}[i:i+d-1, i:i+d-1]$
5:         $\mathbf{L}[i+d:m, i:i+d-1] \leftarrow \boldsymbol{\Sigma}[i+d:m, i:i+d-1]\mathbf{D}^{-1}[i:i+d-1, i:i+d-1]$
6:         $\boldsymbol{\Sigma}[i+d:m, i+d:m] \leftarrow \boldsymbol{\Sigma}[i+d:m, i+d:m] - \mathbf{L}[i+d:m, i:i+d-1]\mathbf{D}^{-1}[i:i+d-1, i:i+d-1]\mathbf{L}[i:i+d-1, i+d:m]$
7:         **if** $i + d < m$ **then**
8:             $\mathbf{D}[i+d:m, i+d:m] \leftarrow \boldsymbol{\Sigma}[i+d:m, i+d:m]$
9:         **end if**
10:     **end for**
11:     **return** $\mathbf{L}$ and $\mathbf{D}$
12: **end procedure**

When $s = \frac{m}{d}$ is integer, results of Algorithm 1, $\mathbf{L}, \mathbf{D}$ can be written as

$$\mathbf{L} = \begin{pmatrix} \mathbf{I}_d & \mathbf{O}_d & \cdots & \mathbf{O}_d \\ \mathbf{L}_{2,1} & \ddots & \ddots & \vdots \\ \vdots & \ddots & \mathbf{I}_d & \mathbf{O}_d \\ \mathbf{L}_{s,1} & \cdots & \mathbf{L}_{s,s-1} & \mathbf{I}_d \end{pmatrix}, \mathbf{D} = \begin{pmatrix} \mathbf{D}_1 & \mathbf{O}_d & \cdots & \mathbf{O}_d \\ \mathbf{O}_d & \ddots & \ddots & \vdots \\ \vdots & \ddots & \mathbf{D}_{s-1} & \mathbf{O}_d \\ \mathbf{O}_d & \cdots & \mathbf{O}_d & \mathbf{D}_s \end{pmatrix}$$

with d-dimensional identitiy matrix $\mathbf{I}_d$ and d-dimensional zero matrix $\mathbf{O}_d$ and d-dimensional positive-definite matrix $\mathbf{D}_1, \cdots, \mathbf{D}_s$. Algorithm 1 is still valid when m is not multiple of d if we allow $\mathbf{L}, \mathbf{D}$ to have non-d dimensional matrix block as last row.

As in (2), tranformation, $Y = LX$ provides m-dimensional multivariate normal prabability as the product of s d-dimensional multivariate normal probabilities as below.

$$\mathbf{\Phi}_{\boldsymbol{m}}(\mathbf{a}, \mathbf{b}; \mathbf{0}, \mathbf{\Sigma}) = \int_{\alpha_1}^{\beta_1} \phi_d(\mathbf{y}_1; \mathbf{D}_1) \int_{\alpha_2}^{\beta_2} \phi_d(\mathbf{y}_2; \mathbf{D}_2) \cdots \int_{\alpha_s}^{\beta_s} \phi_d(\mathbf{y}_s; \mathbf{D}_s) d\mathbf{y}_s \cdots d\mathbf{y}_2 d\mathbf{y}_1 \quad (3)$$

,where $\boldsymbol{\alpha}_i = \mathbf{a}_i - \sum_{j=1}^{i-1} \mathbf{L}_{ij}\mathbf{y}_j, \boldsymbol{\beta}_i = \mathbf{b}_i - \sum_{j=1}^{i-1} \mathbf{L}_{ij}\mathbf{y}_j$ Equation (3) is implemented as below.

Algorithm 2 d-dimensional conditioning algorithm

1: **procedure** CMVN$(\mathbf{\Sigma}, \mathbf{a}, \mathbf{b}, d)$
2:     $\mathbf{y} \leftarrow \mathbf{0}, P \leftarrow 1$
3:     **for** $i = 1 : s$ **do**
4:         $j \leftarrow (i-1)d$
5:         $\mathbf{g} \leftarrow \mathbf{L}[j+1 : j+d, 1 : j]\mathbf{y}[1 : j]$
6:         $\boldsymbol{\alpha} \leftarrow \mathbf{a}[j+1 : j+d] - \mathbf{g}$
7:         $\boldsymbol{\beta} \leftarrow \mathbf{b}[j+1 : j+d] - \mathbf{g}$
8:         $\mathbf{D}' \leftarrow \mathbf{D}[j+1 : j+d, j+1 : j+d]$
9:         $P \leftarrow P \cdot \mathbf{\Phi}_d(\boldsymbol{\alpha}, \boldsymbol{\beta}; \mathbf{0}, \mathbf{D}')$
10:       $\mathbf{y}[j+1 : j+d] \leftarrow E[\mathbf{Y}']$
11:     **end for**
12:     **return** P and $\mathbf{y}$
13: **end procedure**

2.2 Multidimensional Truncated Expectations

In algorithm 2 needs approximation of $\mathbf{\Phi}_d$ and $E[Y']$. $\mathbf{\Phi}_d$ is possibly obtained with quasi monte calro method proposed by Genz and Bretz (2009), and Kan and Robotti (2017) provides methods to calculate $E[Y']$. The truncated expectation is expressed as

$$E(X^{e_j}) = \frac{1}{\mathbf{\Phi}(\mathbf{a}, \mathbf{b}; \boldsymbol{\mu}, \mathbf{\Sigma})} \int_{\mathbf{a}}^{\mathbf{b}} x_j \phi_d(\mathbf{x}; \boldsymbol{\mu}, \mathbf{\Sigma}) d\mathbf{x} = \frac{1}{\mathbf{\Phi}(\mathbf{a}, \mathbf{b}; \boldsymbol{\mu}, \mathbf{\Sigma})} F_j^d(\mathbf{a}, \mathbf{b}; \boldsymbol{\mu}, \mathbf{\Sigma})$$

Theorem 1. *(Kan & Robotti, 2017)*

$$F_j^d(\mathbf{a}, \mathbf{b}; \boldsymbol{\mu}, \boldsymbol{\Sigma}) = \mu_j \boldsymbol{\Phi}_d(\mathbf{a}, \mathbf{b}; \boldsymbol{\mu}, \boldsymbol{\Sigma}) + \mathbf{e}_j^T \boldsymbol{\Sigma} \mathbf{c}$$

,where c is a vector with lth component defined as

$$c_l = \phi_1(a_l; \mu_l, \sigma_l^2)\Phi_{d-1}(\mathbf{a}_{-l}, \mathbf{b}_{-l}; \hat{\boldsymbol{\mu}}^1, \hat{\boldsymbol{\Sigma}}_l)$$
$$- \phi_1(b_l; \mu_l, \sigma_l^2)\Phi_{d-1}(\mathbf{a}_{-l}, \mathbf{b}_{-l}; \hat{\boldsymbol{\mu}}^2, \hat{\boldsymbol{\Sigma}}_l)$$
$$\hat{\boldsymbol{\mu}}_l^1 = \mu_{-l} + \boldsymbol{\Sigma}_{-l,l}\frac{a_l - \mu_l}{\sigma_l^2},$$
$$\hat{\boldsymbol{\mu}}_l^2 = \mu_{-l} + \boldsymbol{\Sigma}_{-l,l}\frac{b_l - \mu_l}{\sigma_l^2},$$
$$\hat{\boldsymbol{\Sigma}}_l = \boldsymbol{\Sigma}_{-l,-l} - \frac{1}{\sigma_l^2}\boldsymbol{\Sigma}_{-l,l}\boldsymbol{\Sigma}_{l,-l}$$

Proof. Derivative of the multivariate normal density satisfies below

$$-\frac{\partial \phi_n(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma})}{\partial \mathbf{x}} = \boldsymbol{\Sigma}^{-1}(\mathbf{x} - \mu)\phi_n(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma}) \tag{4}$$

With integration (4) from **a** to **b**,

$$\mathbf{c} = \boldsymbol{\Sigma}^{-1}\begin{bmatrix} F_1^d - \mu_1\Phi_{d-1} \\ F_2^d - \mu_1\Phi_{d-1} \\ \vdots \\ F_d^d - \mu_1\Phi_{d-1} \end{bmatrix} \tag{5}$$

Using the fact that

$$\phi_n(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma})|_{x_j=a_j} = \phi_1(a_j; \mu_j, \sigma_j^2)\phi_{n-1}(\mathbf{x}_{-j}; \hat{\boldsymbol{\mu}}_j^1 \hat{\boldsymbol{\Sigma}}^1)$$
$$\phi_n(\mathbf{x}; \boldsymbol{\mu}, \boldsymbol{\Sigma})|_{x_j=b_j} = \phi_1(b_j; \mu_j, \sigma_j^2)\phi_{n-1}(\mathbf{x}_{-j}; \hat{\boldsymbol{\mu}}_j^2 \hat{\boldsymbol{\Sigma}}^1),$$

(5) becomes

$$c_l = \phi_1(a_l; \mu_l, \sigma_l^2)\Phi_{d-1}(\mathbf{a}_{-l}, \mathbf{b}_{-l}; \hat{\boldsymbol{\mu}}^1, \hat{\boldsymbol{\Sigma}}_l)$$
$$- \phi_1(b_l; \mu_l, \sigma_l^2)\Phi_{d-1}(\mathbf{a}_{-l}, \mathbf{b}_{-l}; \hat{\boldsymbol{\mu}}^2, \hat{\boldsymbol{\Sigma}}_l)$$

$\square$

Theorem 1 has same form with bivariate version of Trinh and Genz (2015) with $d = 2$ and it allows us to calculate $E[Y']$ in Algorithm 2 with $\boldsymbol{\Phi}$ which can be obtained with quasi monte calro method proposed by Genz and Bretz (2009)

2.3 Multidimensional Conditioning Approximation with Univariate Reordering

It is known that appropriate integration order on conditioning algorithm possibly improves estiation accuracy. Schervish (1984) originally proposed integral with shortest integration interval widths be the outermost integration variables to reduce overall variation of integrand and Gibson, Glasbey, and Elston (1994) suggested variables which have smallest expected values be the outermost integration variables. Since innermost integrals which have smaller variation have the most influence with this order, overall variance reduces. Trinh and Genz (2015) also employs this ordering, and Cao et al. (2019) generalized it to d-dimensional problem.

Algorithm 3 d-dimensional conditioning algorithm with univariate reordering

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1: **procedure** RCMVN$(\boldsymbol{\Sigma}, \mathbf{a}, \mathbf{b}, d)$
2:      $\mathbf{y} \leftarrow \mathbf{0}, \mathbf{C} \leftarrow \boldsymbol{\Sigma}$
3:      **for** $i = 1 : m$ **do**
4:          **if** $i > 1$ **then**
5:             $\mathbf{y}[i-1] \leftarrow \frac{\phi(a') - \phi(b')}{\Phi(b') - \Phi(a')}$
6:          **end if**
7:          $j \leftarrow \operatorname{argmin}_{i \leq j \leq m} \{ \Phi(\frac{\mathbf{b}[j] - \mathbf{C}[j, 1:i-1]\mathbf{y}[1:i-1]}{\sqrt{\boldsymbol{\Sigma}[j,j] - \mathbf{C}[j, 1:i-1]\mathbf{C}^T[j, 1:i-1]}}) - \Phi(\frac{\mathbf{a}[j] - \mathbf{C}[j, 1:i-1]\mathbf{y}[1:i-1]}{\sqrt{\boldsymbol{\Sigma}[j,j] - \mathbf{C}[j, 1:i-1]\mathbf{C}^T[j, 1:i-1]}}) \}$
8:          $\boldsymbol{\Sigma}[:, (i, j)] \leftarrow \boldsymbol{\Sigma}[:, (j, i)]; \boldsymbol{\Sigma}[(i, j), :] \leftarrow \boldsymbol{\Sigma}[(j, i), :]$
9:          $\mathbf{C}[:, (i, j)] \leftarrow \mathbf{C}[:, (j, i)]; \mathbf{C}[(i, j), :] \leftarrow \mathbf{C}[(j, i), :]$
10:        $\mathbf{a}[(i, j)] = \mathbf{a}[(j, i)]$
11:        $\mathbf{b}[(i, j)] = \mathbf{b}[(j, i)]$
12:        $\mathbf{C}[i, i] \leftarrow \sqrt{\boldsymbol{\Sigma}[i, i] - \mathbf{C}[i, 1:i-1]\mathbf{C}^T[i, 1:i-1]}$
13:        $\mathbf{C}[j, i] \leftarrow \frac{\boldsymbol{\Sigma}[j,i] - \mathbf{C}[i, 1:i-1]\mathbf{C}^T[j, 1:i-1]}{\mathbf{C}[i, i]}$, for $j = i + 1, \cdots, m$
14:        $a' = \frac{\mathbf{a}[i] - \mathbf{C}[i, 1:i-1]y[1:i-1]}{\mathbf{C}[i, i]}$
15:        $b' = \frac{\mathbf{b}[i] - \mathbf{C}[i, 1:i-1]y[1:i-1]}{\mathbf{C}[i, i]}$
16:      **end for**
17:      **return** CMVN$(\boldsymbol{\Sigma}, \mathbf{a}, \mathbf{b}, d)$ as in Algorithm 2
18: **end procedure**

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3 Hierarchical-Block Approximations

In this section, we suggest methods to solve the n-dimensional MVN problem with the hierarchical covariance matrix using the d-dimensional conditioning method with that of the Monte Carlo-based method for solving the m-dimensional MVN problems presented by the diagonal blocks.

3.1 Hierarchical Cholesky Decomposition

Hackbusch (2015) proposed hiarchical matrix and its cholesky decomposition method. We have applied low rank approximation to each block of its decomposition to make implementation efficiently and save storage while accuracy is preserved. $A = LU$ have the structure

$$\begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} = \begin{pmatrix} L_{11} & O \\ L_{21} & L_{22} \end{pmatrix} \begin{pmatrix} L_{11}^T & L_{12}^2 \\ O & L_{22} \end{pmatrix}$$

with lower triangular matrix L_{11}, L_{22}. It leads to four tasks:

(a) compute L_{11} via Cholesky decomposition of A_{11}

(b) compute L_{12} from $L_{21}L_{11}^T = A_{21}$

(c) low rank approximation of $L_{12} = UV^T$

(d) compute L_{22} via Cholesky decomposition of $A_{22} - L_{21}L_{21}^T$

(a) and (d) is solved with hierachical cholesky decomposition it self, and (b) is easy since it has triangular form. (c) is implemented with low-rank approximation of SVD, i.e. $A = UDV^T = \sum_{i=1}^{n} d_i u_i v_i^T = \sum_{i=1}^{k} d_i u_i v_i^T$. Hierachical cholesky decomposition of $n \times n$ matrix into $m \times m$ blocks is implemented like below.

Algorithm 4 Hierachical cholesky decomposition

1: **procedure** HCHOL(A, n,m,rank)
2:     **for** $i = 1 : log_2(\frac{n}{m})$ **do**
3:         $nb = n/2^i$
4:         x = 0, y = nb
5:         **for** $j = 1 : 2^{i-1}$ **do**
6:             $\mathbf{U}, \mathbf{D}, \mathbf{V} = lowrankSVD(A[xbegin + 1 : xbegin + nb, ybegin + 1 : ybegin + nb], rank)$
7:             $\mathbf{A}[x + 1 : x + nb, y + 1 : y + rank] = \mathbf{UD}$
8:             $\mathbf{A}[x + 1 : x + nb, y + rank + 1 : y + nb] = \mathbf{O}$
9:             $\mathbf{A}[y + 1 : y + nb, x + 1 : x + rank] = \mathbf{VD}$
10:             $\mathbf{A}[y + 1 : y + nb, x + rank + 1 : x + nb] = \mathbf{O}$
11:             $x+ = 2nb, y+ = 2nb$
12:         **end for**
13:     **end for**
14: **end procedure**

3.2 The Hierarchical-Block Conditioning Method

Let $\phi_m(\mathbf{x}; \boldsymbol{\Sigma})$ be a pdf of the m-dimensional normal distribution $N(\mathbf{0}, \boldsymbol{\Sigma})$ and $(\mathbf{B}, \mathbf{U}\mathbf{V}^T)$ be the hierarchical Cholesky decompostion of the covariance matrix $\boldsymbol{\Sigma}$. Then, we can express (1) as

$$\Phi_n(\mathbf{a}, \mathbf{b}; \mathbf{0}, \boldsymbol{\Sigma}) = \int_{\mathbf{a}'_1}^{\mathbf{b}'_1} \phi_m(\mathbf{x}_1; \mathbf{B}_1\mathbf{B}_1^T) \cdots \int_{\mathbf{a}'_r}^{\mathbf{b}'_r} \phi_r(\mathbf{x}_r; \mathbf{B}_r\mathbf{B}_r^T) d\mathbf{x}_r \cdots d\mathbf{x}_1. \tag{6}$$

Where $\mathbf{a}'$, $\mathbf{b}'$, $i = 1, \cdots, r$, are the corresponding segments of the updated $\mathbf{a}$ and $\mathbf{b}$. Specificaly, we can compute n-dimensional MVN problem using hierarchical structure as algorithm 5.

Algorithm 5 Hierarchical-block conditioning algorithm

1: **procedure** HMVN(a, b, $\boldsymbol{\Sigma}$, d)
2:      $\mathbf{x} \leftarrow \mathbf{0}$ and $P \leftarrow 1$
3:      $[\mathbf{B}, \mathbf{U}\mathbf{V}] \leftarrow$ `choldecomp_hmatrix`$(\boldsymbol{\Sigma})$
4:      **for** $i = 1 : r$ **do**
5:          $j \leftarrow (i - 1)m$
6:          **if** $i > 1$ **then**
7:              $o_r \leftarrow$ row offset of $\mathbf{U}_{i-1}\mathbf{V}_{i-1}^T$
8:              $o_c \leftarrow$ column offset of $\mathbf{U}_{i-1}\mathbf{V}_{i-1}^T$
9:              $l \leftarrow \dim(\mathbf{U}_{i-1}\mathbf{V}_{i-1}^T)$
10:            $\mathbf{g} \leftarrow \mathbf{U}_{i-1}\mathbf{V}_{i-1}^T\mathbf{x}[o_c + 1 : o_c + l]$
11:            $\mathbf{a}[o_r + 1 : o_r + l] = \mathbf{a}[o_r + 1 : o_r + l] - \mathbf{g}$
12:            $\mathbf{b}[o_r + 1 : o_r + l] = \mathbf{a}[o_r + 1 : o_r + l] - \mathbf{g}$
13:          **end if**
14:          $\mathbf{a}_i \leftarrow \mathbf{a}[j + 1 : j + m]$
15:          $\mathbf{b}_i \leftarrow \mathbf{b}[j + 1 : j + m]$
16:          $P = P * \Phi_m(\mathbf{a}_i, \mathbf{b}_i; \mathbf{0}, \mathbf{B}_i\mathbf{B}_i^T)$
17:          $\mathbf{x}[j + 1 : j + m] \leftarrow \mathbf{B}_i^{-1}\mathbb{E}[\mathbf{X}_i]$
18:      **end for**
19: **end procedure**

Note the probabilities $\Phi_m(\mathbf{a}_i, \mathbf{b}_i; \mathbf{0}, \mathbf{B}_i\mathbf{B}_i^T)$ can be computed using Quasi-Monte Carlo method (HMVN, Method 1 in Cao et al. (2019)), d-dimensional conditioning algorithm (HCMVN, Method 2 in Cao et al. (2019)) or with d-dimensional conditioning algorithm with univariate reordering (HRCMVN, Method 3 in Cao et al. (2019)). These methods are more effective and easily parallelizable than the classical methods.

3.3 Computational Complexity

For a clearer comparison of the complexities, we decompose the complexity of Algorithm 5 into three parts and list the complexity for each part in Table 1, where $M(\cdot)$ denotes the complexity

of the QMC simulation in the given dimension.

	MVN prob	Trunc exp	Upd limits
HMVN	$\frac{n}{m}M(m)$	$2nM(m) + O(nm^2)$	$O(mn + knlog(n/m))$
HCMVN	$\frac{n}{d}M(d) + O(m^2n)$	$2nM(d) + O(nd^2)$	$O(mn + knlog(n/m))$
HRCMVN	$\frac{n}{d}M(d) + O(m^2n)$	$2nM(d) + O(nd^2)$	$O(mn + knlog(n/m))$

Table 1: Complexity decomposition of the `HMVN`, `HCMVN`, and `HRCMVN`

The three parts of the complexity are the calculation of the MVN probability (MVN prob), the calculation of the truncated expectations (Trunc exp), and the update of the integration limits with truncated expectations (Upd limits). The latter two share the same asymptotic order in all three complexity terms. The updating cost is independent of the method. The complexity of the univariate reordering is $O(m^2n)$, the same as the complexity of computing the MVN probabilities in `HCMVN`, resulting in an identical major complexity component for `HCMVN` and `HRCMVN`. Since `HCMVN` and `HRCMVN` perform the QMC simulation in d-dimensions, these two methods are not greatly affected by the choice of m.

4 Block Reordering

5 Numerical Examples

In this section, we show you the results of implementing and experimenting with the methods described above. The implementation was done in julia=1.2.0. Code is made available in the github repository[1].

5.1 Cholesky Factorization

The *chol* function from **LinearAlgebra** package, the *dpotrf* from **LAPACK** package, and hierarchical cholesky decomposition which suggested by Hackbusch (2015) are implemented. Exponential covariance matrix, $\mathbf{\Sigma}_{ij} = exp(-\|\mathbf{s}_i - \mathbf{s}_j\|/\beta)$ is set with $\beta = 0.3$. n points, $\mathbf{s}_1, \cdots, \mathbf{s}_n$ is evenly distributed over unique square with Morton's order which defined recursively as described in figure 1.

With various n, three Cholesky methods are applied and results are below table 2. In low rank approximation at algorithm 4, rank is about $n^{1/4}$.
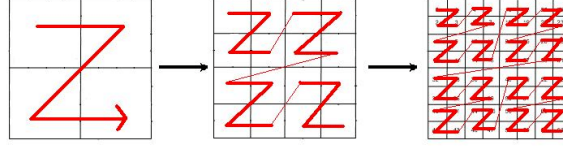
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[1] `https://github.com/kw-lee/AdvStatComp_HDP`

Figure 1: Morton's order(Salem & Arab, 2016)

n	256	1024	4096	16384
chol	0.001s	0.0097s	0.414s	156.3s
dpotrf	0.0007s	0.0132s	0.431s	154.1s
hierarchical cholesky	0.153s	0.076s	0.916s	37.3s
Error of hierarchical cholesky	1.06e-7	9.97e-7	1.11e-3	1.87e-3

Table 2

Hierarchical cholesky decomposition is more efficient than other classical cholesky method with large dimension. Hierarchical cholesky decomposition provides $\boldsymbol{\Sigma} \approx L_H L_H^T$. Its relative error is defined as $\frac{\|\boldsymbol{\Sigma} - L_H L_H^T\|_2}{\|\boldsymbol{\Sigma}\|_2}$, and table 2 ensures accuracy of hierarchical cholesky decomposition proposed by Hackbusch (2015).

5.2 Multivariate Normal Probabilities

To implement *MVN functions, we need to calculate n-dimensional normal probability (1),

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

numerically. We implement mvn, the function that calculate multivariate normal probabilities using Richtmyer Quasi-Monte Carlo(QMC) method proposed by Genz and Bretz (2009). It is well-known that QMC methods is more effective than classical Monte Carlo(MC) method. Varying sample size N and dimension d, two Monte Carlo methods are compared and results are below table 3. We generate N samples from $N(0, I_d)$ and set $\mathbf{a}_i = -\infty$ and $\mathbf{b}_i = 0$, i.e. true probabilities are $1/2^d$s, and repeat 20 times. Relative errors and computation times of each method are formulated.

Note QMC is superior to MC in every criterion. All the multivariate normal distribution probabilities required in the next algorithms are calculated using the mvn function.

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(n, d)	4	8	12	16	20
Classical Monte Carlo					
500	12.2%	56.8%	161.9%	100.0%	100.0%
	0.294ms	0.016ms	0.018ms	0.019ms	0.019ms
1000	9.5%	50.6%	193.8%	100.0%	100.0%
	0.046ms	0.041ms	0.028ms	0.028ms	0.034ms
1500	8.9%	38.7%	150.2%	100.0%	100.0%
	0.055ms	0.046ms	0.042ms	0.048ms	0.045ms
2000	5.4%	26.5%	102.4%	100.0%	100.0%
	0.070ms	0.065ms	0.072ms	0.058ms	0.055ms
2500	5.1%	32.0%	100.1%	100.0%	100.0%
	0.073ms	0.092ms	0.081ms	0.083ms	0.076ms
Richtmyer Quasi-Monte Carlo					
500	0.0%	0.0%	0.0%	0.0%	0.0%
	0.058ms	0.003ms	0.006ms	0.006ms	0.011ms
1000	0.0%	0.0%	0.0%	0.0%	0.0%
	0.003ms	0.009ms	0.013ms	0.017ms	0.020ms
1500	0.0%	0.0%	0.0%	0.0%	0.0%
	0.006ms	0.011ms	0.016ms	0.019ms	0.030ms
2000	0.0%	0.0%	0.0%	0.0%	0.0%
	0.011ms	0.012ms	0.013ms	0.025ms	0.036ms
2500	0.0%	0.0%	0.0%	0.0%	0.0%
	0.009ms	0.022ms	0.033ms	0.038ms	0.056ms

Table 3: Richtmyer Quasi-Monte Carlo and classical Monte Carlo

5.3 d-dimensional Conditioning Algorithm without/with Reordering

Haar distribution is defined with a uniform distribution in the unitary $N \times N$ matrices group, $U(N)$. Stewart (1980) provides how to sample from Haar distribution with theorem 2

Theorem 2. *Stewart (1980) Let the independent vectors $x_1, \cdots, x_n$ be distributed $N(0, \sigma^2 \mathbf{I})$. For $j = 1, 2, \cdots, n-1$, let $\mathbf{H}_{x_j}$ be the Householder transformation that reduces x_j to $r_{jj} e_1$, where r_{ij} is obtained in QR decomposition of $[x_1, \cdots, x_n]$ Let $\mathbf{H}_j = diag(\mathbf{I}_{j-1}, \bar{\mathbf{H}}_j)$. Let $\mathbf{D} = diag(sign(r_{11}), \cdots, sign(r_{nn}))$. Then the product $\mathbf{Q} = \mathbf{DH_1} \cdots \mathbf{H_{n-1}}$ follows Haar Distribution.*

We simulates 250 MVN problems with various values of m and d. $\mathbf{\Sigma} = \mathbf{QJQ}^T$ is simulated with $\mathbf{Q} \sim Haar distribution$ and $J = diag(j_i)$ where $j_1, \cdots, j_m \sim U(0, 1)$. Integration limits $a_i = -\infty$ and $b_i \sim (U, m)$ for $i = 1 \cdots, m$ are chosen. Estimated value is compared with approximated value obtained via quasi monte carlo method with a sample size of 10^4, which ensures error below 10^{-4}, and relative error and spent time is formulated below.

(m, d)	1	2	4	8	16
Without univariate reordering					
16	3.7%	3.5%	3.6%	3.8%	2.9%
	0.029ms	0.201ms	0.431ms	0.676ms	1.372ms
32	2.4%	2.9%	2.9%	3.3%	2.7%
	0.001ms	0.390ms	0.833ms	1.283ms	2.545ms
64	1.9%	2.1%	2.1%	1.8%	1.9%
	0.004ms	0.762ms	1.686ms	2.545ms	5.004ms
128	1.3%	1.5%	1.3%	1.2%	1.4%
	0.024ms	1.505ms	3.333ms	5.146ms	10.548ms
With univariate reordering					
16	3.3%	3.1%	3.3%	3.6%	2.7%
	0.007ms	0.203ms	0.439ms	0.680ms	1.363ms
32	2.3%	2.6%	2.6%	3.2%	2.6%
	0.004ms	0.393ms	0.841ms	1.289ms	2.544ms
64	2.0%	2.1%	2.1%	1.9%	1.9%
	0.014ms	0.773ms	1.695ms	2.552ms	5.022ms
128	1.2%	1.5%	1.4%	1.2%	1.4%
	0.097ms	1.593ms	3.462ms	5.268ms	10.7861ms

Table 4: Errors and execution times of the d-dimensional conditioning method

Estimation error tended to decrease as d increases with each m since lager d implers less discarded correlation information. Spent time grows to a linear fashion with m while it grows exponentially with d.

5.4 Hierarchical-Block Approximations

In this section, we implement three methods in the section 3 and compare theirs performance

- `HMVN()`: Calculate multivariate normal probabilities using hierarchical-block approximation

- `HCMVN()`: Calculate multivariate normal probabilities using hierarchical-block conditioning approximation

- `HRCMVN()`: Calculate multivariate normal probabilities using hierarchical-block conditioning approximation with univarite reordering

We use 20 as the sample size instead of 250 as in Table 4 because the covariance structure is fixed, leading to a much smaller standard deviation for the estimators. We simulates two spatial problems with various values of m and n.

1. Constant covariance matrix: $k(x_i, x_j) = \theta + (1 - \theta)\delta_{ij}$ for some $|\theta| < 1$.

2. 1D exponential covariance matrix: $k(x_i, x_j) = exp(-d_{ij}/\beta)$ for some $\beta > 0$, where d_{ij} is the distance between x_i and x_j

We simulates 20 MVN problems with various values of m and d. $\mathbf{\Sigma} = \mathbf{Q}\mathbf{J}\mathbf{Q}^T$ is simulated with $\mathbf{Q} \sim Haar distribution$ and $J = diag(j_i)$ where $j_1, \cdots, j_m \sim U(0, 1)$. Integration limits $a_i = -\infty$ and $b_i \sim (U, m)$ for $i = 1 \cdots, m$ are chosen. Estimated value is compared with approximated value obtained via quasi monte carlo method with a sample size of 10^4, which ensures error below 10^{-4}, and relative error and spent time is formulated below.

(m, d)	1	2	4	8	16
Without univariate reordering					
16	3.7%	3.5%	3.6%	3.8%	2.9%
	0.029ms	0.201ms	0.431ms	0.676ms	1.372ms
32	2.4%	2.9%	2.9%	3.3%	2.7%
	0.001ms	0.390ms	0.833ms	1.283ms	2.545ms
64	1.9%	2.1%	2.1%	1.8%	1.9%
	0.004ms	0.762ms	1.686ms	2.545ms	5.004ms
128	1.3%	1.5%	1.3%	1.2%	1.4%
	0.024ms	1.505ms	3.333ms	5.146ms	10.548ms
With univariate reordering					
16	3.3%	3.1%	3.3%	3.6%	2.7%
	0.007ms	0.203ms	0.439ms	0.680ms	1.363ms
32	2.3%	2.6%	2.6%	3.2%	2.6%
	0.004ms	0.393ms	0.841ms	1.289ms	2.544ms
64	2.0%	2.1%	2.1%	1.9%	1.9%
	0.014ms	0.773ms	1.695ms	2.552ms	5.022ms
128	1.2%	1.5%	1.4%	1.2%	1.4%
	0.097ms	1.593ms	3.462ms	5.268ms	10.7861ms

Table 5: Errors and execution times under the constant covariance structure and 1D exponential covariance structure

Estimation error tended to decrease as d increases with each m since lager d implers less discarded correlation information. Spent time grows to a linear fashion with m while it grows exponentially with d.

5.5 Block Reordering

6 Conclusion

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