

Bayes theorem: posterior is proportional to prior times likelihood

$$\begin{aligned}\mathbb{P}(t|\mathcal{Y}) &\propto \mathbb{P}(t)\mathbb{P}(\mathcal{Y}|t) \\ \mathbb{P}(\mathcal{Y})\mathbb{P}(t|\mathcal{Y}) &= \mathbb{P}(t)\mathbb{P}(\mathcal{Y}|t).\end{aligned}$$

\mathcal{Y} : data

Σ_r : rooted splits, i.e. bipartitions

$\mathcal{F}_{\mathcal{T}}$: Borel σ -algebra on trees

$\pi_{\mathcal{Y}} : \mathcal{F}_{\mathcal{T}} \rightarrow [0, \infty)$: unnormalized posterior target measure given \mathcal{Y} . AKA π .

$\gamma_{\mathcal{Y}} : \mathcal{F}_{\mathcal{T}} \rightarrow [0, \infty)$: unnormalized posterior density (think $\mathbb{P}(t)\mathbb{P}(\mathcal{Y}|t)$). AKA γ .

γ_* : extension of γ to partially-coalesced trees

$\|\pi\|$: $\pi(\mathcal{T})$, the total posterior, equal to $\mathbb{P}(\mathcal{Y})$ by Bayes

$\bar{\pi}$: normalized measure $\pi/\|\pi\|$

ϕ : test function, here a function from trees to the real line

$\bar{\pi}(\phi)$: expectation of ϕ with respect to $\bar{\pi}$

s : particle

$s_{r,k}$: k th particle at generation r (non-uniformly weighted)

$w_{r,k}$: weight of $s_{r,k}$, $\frac{\gamma_*(s_{r,k})}{\gamma_*(\tilde{s}_{r-1,k})q(\tilde{s}_{r-1,k} \rightarrow s_{r,k})}$

$\tilde{s}_{r,k}$: resampled k th particle at generation r (uniformly weighted)

ν_s : proposal measure starting at s

$q(s \rightarrow s')$: density of ν_s starting at s

$\rho(s)$: rank or “generation number” of particle s

$\pi_{r,K}$: (random) empirical measure from running algorithm with K particles

$\lambda_{r,K}$: (random) measure of the particles *proposed* at generation r , which is $\pi_{r,K}$ applied to the pre-image of ν

π_r : (fixed) measure with Radon-Nikodym derivative γ_* at generation r