

Summary of Meeting July 19, 2016

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The current algorithm poses some mixing problem in which the chain failed to explore other modes in the posterior. To fix this, an additional Metropolis-Hastings step is needed to guarantee that other possible solutions are considered. There are 2 different ways in which we can attempt this procedure; with independent or dependent transition probability.

1. Independent transition probability

The first method assumes that sampling of (θ_i^n, θ_i^t) and ζ^i are done independently in the transition probability of the Metropolis-Hastings step. The algorithm can be written as follows:

- i. Randomly sample $\theta_i^* = (\theta_i^{n*}, \theta_i^{t*})$ uniformly each with probability $\frac{1}{9}$
- ii. Pick $P(\zeta_i^* | \theta_i^*)$ based on the following:
 - If ζ_i is not a singleton:
 $\zeta_i^* = \zeta_{c^*}$ with probability $\frac{n_{c^*}}{N-1}$ where $c^* = 1, 2, \dots, K$
 - Otherwise:
 $\zeta_i^* \sim H$ with probability 1
- iii. Determine the acceptance probability of the Metropolis-Hastings by:

$$\begin{aligned}
 r &= \frac{P(\zeta_i^*, \theta_i^* | y) \times q(\zeta_i, \theta_i | \zeta_i^*, \theta_i^*)}{P(\zeta_i, \theta_i | y) \times q(\zeta_i^*, \theta_i^{n*}, \theta_i^{t*} | \zeta_i, \theta_i^n, \theta_i^t)} \\
 &= \frac{\frac{1}{9} \frac{n_{c^*}}{n + \alpha - 1} \times P(y_i | \zeta_i^*, \theta_i^*) \frac{1}{9} \frac{n_c}{N - 1}}{\frac{1}{9} \frac{n_c}{n + \alpha - 1} \times P(y_i | \zeta_i, \theta_i) \frac{1}{9} \frac{n_{c^*}}{N - 1}} \\
 &= \frac{P(y_i | \zeta_i^*, \theta_i^*)}{P(y_i | \zeta_i, \theta_i)}
 \end{aligned}$$

2. Dependent transition

This second method assumes that the choice of ζ_i should depend on the sample of (θ_i^n, θ_i^t) in the transition probability of the algorithm. The pseudo-code is as follows:

- i. Propose $\theta^* = (\theta_i^{n*}, \theta_i^{t*})$ uniformly with probability $\frac{1}{9}$
- ii. For nonsingleton:
 Set $\zeta^* = \zeta_{c^*}$ for an existing cluster $c^* = 1, 2, \dots, K$ with probability

$$q(\zeta^* = \zeta_{c^*} | \theta^*) \propto \frac{n_{c^*} P(y_i | \zeta_{c^*}, \theta^*)}{z(\theta^*)}$$

where $z(\theta^*) = \sum_{j=1}^K n_j P(y_i | \zeta_j, \theta^*)$. The acceptance rate will be:

$$\begin{aligned}
r &= \frac{P(y_i, \theta^*, \zeta^*)}{P(y_i, \theta, \zeta)} \times \frac{q(\theta, \zeta)}{q(\theta^*, \zeta^*)} \\
&= \frac{\frac{1}{9} \frac{n_{c^*}}{N + \alpha - 1} P(y_i | \theta^*, \zeta_{c^*})}{\frac{1}{9} \frac{n_c}{N + \alpha - 1} P(y_i | \theta, \zeta)} \times \frac{\frac{1}{9} \frac{n_c P(y_i | \zeta_c, \theta)}{z(\theta)}}{\frac{1}{9} \frac{n_{c^*} P(y_i | \zeta_{c^*}, \theta^*)}{z(\theta^*)}} \\
&= \frac{z(\theta^*)}{z(\theta)}
\end{aligned}$$

iii. For singleton:

The transition probability is $q(\zeta^*) = p(\zeta^*)$ then the acceptance rate becomes:

$$\begin{aligned}
r &= \frac{P(y_i, \theta^*, \zeta^*)}{P(y_i, \theta, \zeta)} \times \frac{q(\theta, \zeta)}{q(\theta^*, \zeta^*)} \\
&= \frac{\frac{1}{9} P(\zeta^*) P(y_i | \theta^*, \zeta_{c^*})}{\frac{1}{9} P(\zeta) P(y_i | \theta, \zeta)} \times \frac{\frac{1}{9} P(\zeta)}{\frac{1}{9} P(\zeta^*)} \\
&= \frac{P(y_i | \zeta^*, \theta_*)}{P(y_i | \zeta, \theta)}
\end{aligned}$$