

STAT 513/413: Lecture 15

Markov chains: a crash course

(Finite and homogeneous)

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Beyond independence

The standard series of random numbers - whether original uniform or transformed - has to behave like

independent random variables

with the same distribution

While “same distribution” is the most important thing we need, we will return to it later

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Now: independent would be fine, but what if... what if we have to deal with dependent sequences

In such a case, probably the simplest *dependent* paradigm are *(homogeneous) Markov chains*

Markov chains

All X_t assume values in the same (state) space S

we will explain everything with finite S (*finite Markov chains*)

with its elements coded $\{1, 2, \dots, s\}$ or in a similar way

And now, the most important thing: the *Markov property*

The (stochastic) outcome of X_t (that is, the *distribution* of possible values of X_t) depends ON AND ONLY ON the outcome of X_{t-1} (that is, the actual value of X_{t-1})

(think of t as a time, $t = 0, 1, 2, \dots$)

In other terms: given that $X_{t-1} = x$, the distribution of X_t is *fully described* by the *transition probability* \mathcal{P}_x

The transition probability, as just defined, could also depend on t ; but we will consider only those Markov chains when it does not, where it is the same for all t : this justifies the omission of t in the notation \mathcal{P}_x

Such Markov chains are called *homogeneous*. In what follows, we consider only homogeneous Markov chains.

Example: “persistent” heads in coin tosses

We consider the simplest possible $S = \{0, 1\}$

if $X_{t-1} = 0$, then $\mathcal{P}_0(\{0\}) = \mathcal{P}_0(\{1\}) = 0.5$

if $X_{t-1} = 1$, then $\mathcal{P}_1(\{1\}) = 1 - \mathcal{P}_1(\{0\}) = 0.9$

A handy way of putting all this down is a *transition matrix* P

$$\begin{array}{c}
 \begin{array}{cc}
 & \begin{array}{c} 0 \quad 1 \\ \leftarrow X_t \end{array} \\
 \begin{array}{c} 0 \\ 1 \end{array} \uparrow \\
 \begin{array}{c} X_{t-1} \end{array}
 \end{array}
 \begin{pmatrix} 0.5 & 0.5 \\ 0.1 & 0.9 \end{pmatrix}
 \end{array}$$

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$$P_{xy} = P[X_t = y | X_{t-1} = x]$$

This formalism is particularly handy for Markov chains that are homogeneous (so that P does not depend on t) and finite (so that P is just the usual $s \times s$ matrix and not some more tedious object)

Some variations on the theme

	0	1
0	0.5	0.5
1	0.1	0.9

The original: after 0, each outcome has the same chance; but not after 1, when it tends to stick at 1

	0	1
0	0.5	0.5
1	0.5	0.5

Well, now X_t in fact does not depend on X_{t-1} - this is just ordinary coin tossing producing independent X_t

	0	1
0	1.0	0.0
1	0.0	1.0

There is no randomness in this one: once $X_{t-1} = 0$, then $X_t = 0$, forever; and the same for $X_{t-1} = 1$.

	0	1
0	0.0	1.0
1	1.0	0.0

No randomness in this one as well: the “alternating” pattern, if $X_{t-1} = 0$ then $X_t = 1$ and conversely

How about trying it on a computer with random numbers?

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A need for initial state

Thinking once again about the definition, we realize that the outcome of X_t could be seen as resulting from a random draw from \mathcal{P}_x which depends (only) on the outcome x of X_{t-1}

Thus, we can start to generate X_t , $t = 1, 2, 3, \dots$, in this way

- as soon as we know X_0

Note: there is no X_{-1} , so we cannot use the transition probabilities; instead, we have to specify X_0 directly via a probability π_0

$$P[X_0 = x] = \pi_0(x)$$

In our implementation, we use 0-1 probability: $P[X_0 = x] = 1$ for some x (and 0 for others). In other words, we directly specify X_0 . (In general, outcomes of X_0 may happen with some “real” probability.)

A tiny implement

```
mark <- function(n,S,P,X1)
{
  mark <- numeric(n)
  snum <- 1:length(S)
  mark[1] <- which(S==X1)
  if ((length(mark[1]) == 0) & is.numeric(X1))
    mark[1] <- X1
  for (k in 2:n) mark[k] <- sample(snum,1,prob=P[mark[k-1],])
  mark <- S[mark]
}
```

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(I rather avoid naming variable t in R; so here it is k)

And there we roll!

The first one

```
> P=matrix(c(0.5,0.1,0.5,0.9),2,2)
```

```
> P
```

```
      [,1] [,2]
[1,]  0.5  0.5
[2,]  0.1  0.9
```

```
> S=c(0,1)
```

```
> set.seed(007); X=mark(100,S,P,0)
```

```
> X
```

```
 [1] 0 0 1 1 1 1 1 1 0 1 1 1 1 1 1 1 1 1 0 1 1 1 0 0 0 1 1 1 0 1
[32] 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 0 1 1 1 1 0 0 0 0 0 0 1 1 1 1 1
[63] 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 0 0 0 1 1 1 1 1 1 1 1 1 1
[94] 0 1 1 1 1 1 1
```

```
> S=as.factor(c("T","H")) ## to illustrate some features
```

```
> set.seed(007); X=mark(100,S,P,"T")
```

```
> X
```

```
 [1] T T H H H H H H T H H H H H H H H H H T H H H T T T H H H T H
[32] H H H H H H H H H H H H H H T H H H H T T T T T T H H H H H H
[63] H H H H H H H H H H H H H H H H H H T T T H H H H H H H H H H
[94] T H H H H H H
```

```
Levels: H T
```

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The second - independent one

```
> S=c(0,1)
> P[2,]=c(0.5,0.5)
> P
      [,1] [,2]
[1,]  0.5  0.5
[2,]  0.5  0.5
> set.seed(007)
> X=mark(100,S,P,0)
> X
[1] 0 0 1 1 1 1 0 1 0 1 1 1 1 0 1 1 1 0 1 0 1 0 0 0 1 0 1 0 1
[32] 0 1 1 1 1 0 1 0 0 1 0 1 0 1 0 1 0 0 0 0 0 0 0 0 1 1 1 1 1
[63] 0 0 0 0 0 1 1 1 1 1 0 0 0 1 0 1 1 0 0 0 0 1 0 1 1 1 0 1 1
[94] 0 1 0 0 0 1 0
> set.seed(666)
> c(0,floor(2*runif(99)))
[1] 0 1 0 0 0 0 1 0 1 0 0 0 0 1 0 0 0 1 0 1 0 1 1 1 0 1 0 1 0
[32] 1 0 0 0 0 1 0 1 1 0 1 0 1 0 1 0 0 1 1 1 1 1 1 1 0 0 0 0 0
[63] 1 1 1 1 1 0 0 0 0 0 1 1 1 0 1 0 0 1 1 1 1 0 1 0 0 0 1 0 0
[94] 1 0 1 1 1 0 1
```

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The third, and twice

```
> P=matrix(c(1,0,0,1),2,2)
```

> P

$$[, 1] \quad [, 2]$$
$$\begin{bmatrix} 1, & 1 & 0 \end{bmatrix}$$
$$\begin{bmatrix} 2 & 0 & 1 \end{bmatrix}$$

```
> set.seed(007)
```

> X=mark(100,S,P,0)

> X

[1] 0

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[32] 0

[63] 0 0 0 0 0 0 0 0 Add WeChat powcoder 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0

[94] 0 0 0 0 0 0 0

```
> set.seed(007)
```

```
> X=mark(100,S,P,1)
```

> X

[1] 1

[32] 1

[63] 1

[94] 1 1 1 1 1 1 1

Finally

```
> P=matrix(c(0,1,1,0),2,2)
```

```
> set.seed(007)
```

```
> X=mark(100,S,P,0)
```

```
> X
  [1] 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0
 [32] 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1
 [63] 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0
 [94] 1 0 1 0 1 0 1
```

```
> set.seed(007)
```

```
> X=mark(100,S,P,1)
```

```
> X
  [1] 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1
 [32] 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0
 [63] 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1 0 1
 [94] 0 1 0 1 0 1 0
```

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Transition of probabilities

Notation: $\pi_t(x) = P[X_t = x]$ (extending the definition for $t = 0$)

Having a Markov chain with transition matrix P (with elements P_{xy})

can we calculate $\pi_t(x)$ out of $\pi_{t-1}(x)$?

$$\pi_t(y) = P[X_t=y] = \sum_x P[X_{t-1}=x]P[X_t=y|X_{t-1}=x] = \sum_x \pi_{t-1}(x)P_{xy}$$

In matrix notation, the above can be written as $\pi_t = \pi_{t-1}P$

where $\pi_t = (\pi_t(x_1), \pi_t(x_1), \dots, \pi_t(x_m))$

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Note: if you need to work with the column vectors instead, then you transpose everything

$$\pi_t^T = (\pi_{t-1}P)^T = P^T\pi_{t-1}^T$$

Transitioning probabilities turns out interesting

```
> P=matrix(c(0.5,0.1,0.5,0.9),2,2)
> P
      [,1] [,2]
[1,]  0.5  0.5
[2,]  0.1  0.9
> prs = matrix(0,2,20) # these will be probabilities
> prs[,1]=c(1,0)       # starting at t=0 with 0-1 probability
> for (k in 2:ncol(prs)) prs[,k]=t(P) %*% prs[,k-1]
> prs
      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9]
[1,]     1  0.5  0.3 0.22 0.188 0.1752 0.17008 0.168032 0.1672128
[2,]     0  0.5  0.7 0.78 0.8248 0.82992 0.831968 0.8327872
      [,10] [,11] [,12] [,13] [,14] [,15]
[1,] 0.1668851 0.166754 0.1667016 0.1666806 0.1666723 0.1666689
[2,] 0.8331149 0.833246 0.8332984 0.8333194 0.8333277 0.8333311
      [,16] [,17] [,18] [,19] [,20]
[1,] 0.1666676 0.166667 0.1666668 0.1666667 0.1666667
[2,] 0.8333324 0.833333 0.8333332 0.8333333 0.8333333
```

Can you see what is going on there?

Let us try a different initial probability

We toss a coin for the start instead

```
> prs[,1]=c(0.5,0.5)  ## 50-50 chance to start at 0 or 1
> for (k in 2:ncol(prs)) prs[,k] = t(P) %*% prs[,k-1]
> prs
```

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]	[,8]
[1,]	0.5	0.3	0.22	0.188	0.1752	0.17008	0.168032	0.1672128
[2,]	0.5	0.7	0.78	0.812	0.8248	0.82992	0.831968	0.8327872

```
      [,9]      [,10]      [,11]      [,12]      [,13]      [,14]
```

[1,]	0.1668851	0.166754	0.1667016	0.1666806	0.1666723	0.1666689
[2,]	0.8331149	0.833246	0.8332984	0.8333194	0.8333277	0.8333311

```
      [,15]      [,16]      [,17]      [,18]      [,19]      [,20]
```

[1,]	0.1666676	0.166667	0.1666668	0.1666667	0.1666667	0.1666667
[2,]	0.8333324	0.833333	0.8333332	0.8333333	0.8333333	0.8333333

(Incidentally, no setting of seed here: we are just doing algebra)

OK, we were at $t = 0$ at the same position as before at $t = 1$; let us try yet something different

Starting at 1 rather than at 0

```
> prs[,1]=c(0,1)    ## starting at 1
> for (k in 2:ncol(prs)) prs[,k] = t(P) %*% prs[,k-1]
> prs
```

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]	[,8]
[1,]	0	0.1	0.14	0.156	0.1624	0.16496	0.165984	0.1663936
[2,]	1	0.9	0.86	0.844	0.8376	0.83504	0.834016	0.8336064

```
      [,9]      [,10]      [,11]      [,12]      [,13]      [,14]
```

[1,]	0.1665574	0.166623	0.1666492	0.1666597	0.1666639	0.1666655
[2,]	0.8334426	0.833377	0.8333508	0.8333403	0.8333361	0.8333345

```
      [,15]      [,16]      [,17]      [,18]      [,19]      [,20]
```

[1,]	0.1666662	0.1666665	0.1666666	0.1666666	0.1666667	0.1666667
[2,]	0.8333338	0.8333335	0.8333334	0.8333334	0.8333333	0.8333333

Try still something else!

Invariant probability

Seems like there is a limit of π_t for $t \rightarrow \infty$; then

$\pi_t = \pi_{t-1}P$ the limit for $t \rightarrow \infty$ is π , on both sides is the *invariant probability*: $\pi = \pi P$ or equivalently also

$$\pi(I - P) = 0^T, \text{ or } (I - P)^T \pi = 0, \text{ or } (I - P^T) \pi = 0$$

So we can find π numerically

```
> solve(diag(2)-t(P),c(0,0))
```

```
Error in solve.default(diag(2) - t(P), c(0, 0)) :
```

```
system is computationally singular: reciprocal condition number = 2
```

Oops... what's wrong?

Fortunately, we already know some linear algebra

Note: if $\pi = \pi P$, then $c\pi = c\pi P$, the solution is not unique and thus our numerical attempts will be doomed unless we take into account that π is a probability that is, the elements of π sum to 1

So we have not two, but three equations (of two variables): the original two, and the last one, which says the sum of elements is 1

```
> solve(rbind(diag(2)-t(P),c(1,1)),c(0,0,1))
Error in solve.default(rbind(diag(2) - t(P), c(1, 1)), c(0, 0, 1)) :
  'a' (3 x 2) must be square
```

... and we can deal with this:

```
> qr.solve(rbind(diag(2)-t(P),c(1,1)),c(0,0,1))
[1] 0.1666667 0.8333333
```

```
> rbind(diag(2)-t(P),c(1,1))
      [,1] [,2]
[1,]  0.5 -0.1
[2,] -0.5  0.1
[3,]  1.0  1.0
```

A cute problem on invariant probability

Three out of every four trucks on the road are followed by a car, while only one out of every five cars is followed by a truck. What fraction of vehicles on the road are trucks?

With a bit of an engineering attitude (what else than a Markov chain model for this?), we put together a transition matrix P

$$\begin{array}{c} \text{C} \\ \text{T} \end{array} \begin{array}{cc} \text{C} & \text{T} \\ \begin{pmatrix} 4/5 & 1/5 \\ 3/4 & 1/4 \end{pmatrix} \end{array}$$

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And then, what we are after is invariant probability (because, again engineering attitude: *this is what rules the reality in the long run*).

More precisely, we need only its part, p , pertaining to T - that pertaining to C is then $1 - p$ and we only have to find the solution of (try the equation corresponding to the first row, to see that it yields the same result!)

$$\frac{1}{5}(1 - p) + \frac{1}{4}p = p \quad \text{which is } p = \frac{4}{19}$$

The principle of Markov chain Monte Carlo

The principle of MCMC is: the invariant distribution

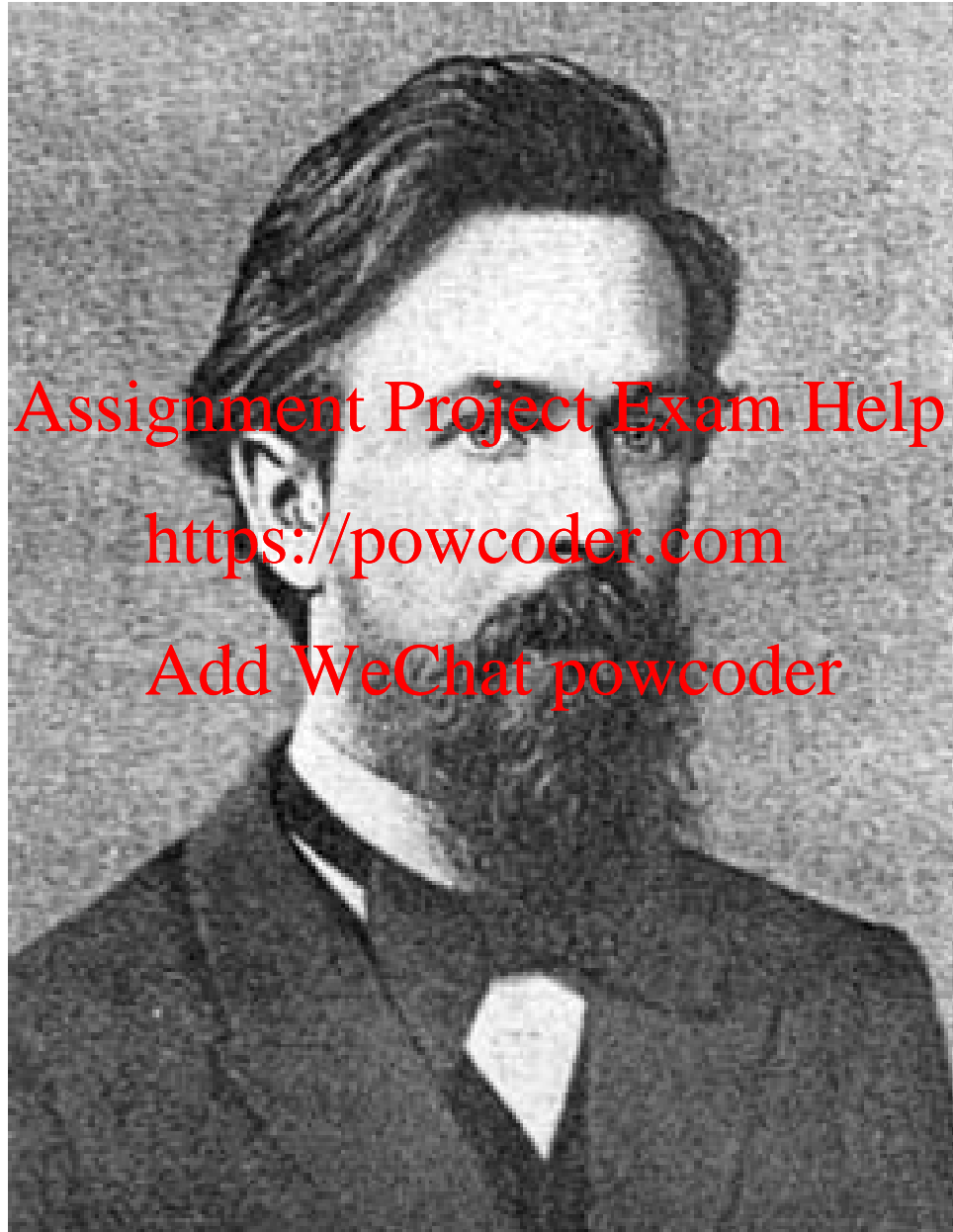
The invariant distribution is a sort of equilibrium of a Markov chain. In well-behaved cases (which are usually what we work with), the Markov chain approaches this equilibrium after a while, no matter what is the starting state.

Once the Markov chain is in this equilibrium, the random numbers it produces can be considered to follow the invariant distribution of the Markov chain: if we know the latter, we know what we generate random numbers from

The convergence phase, however, may not be yet following the equilibrium distribution. Hence we do not use the random numbers generated in the initial phase (“burn-in”). We start by arbitrary value, and dismiss, say, 10000 generated numbers; only then we start to work with the subsequent random numbers as if they were from the desired invariant distribution

Why do we bother to do it in such a complicated way? Stay tuned!

Appendix: Andrei Andreyevich Markov



The text

2009 lines, 21530 words, more than 100000 characters.

October 19, 1987

The Assembly met at 2 p.m.

Prayers

ROUTINE PROCEEDINGS

ORAL QUESTIONS

Patent Protection Legislation

Mr. Koskie: Thank you, Mr. Speaker. Mr. Speaker, I would like to address a question to the Premier. Mr. Premier, tomorrow marks the first anniversary of the October '86 election.

Some Hon. Members: Hear, hear!

Mr. Koskie: Mr. Premier, many of the campaign promises which you made have been broken. And I remind you in particular, in June of last year, just a few months before the election you issued a news release in which you promised to pressure the Mulroney government in order to pass legislation to reduce patent protection so that the farmers could have available generic drugs.

...

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Preprocessing

```
text = scan(file='hearhear.raw',what='character',sep='\n')
char = strsplit(text,split='')[[1]]
freq=table(char)/sum(table(char))
cat(paste(sample(names(freq),1000,replace=TRUE,prob=freq),collapse=''))
```

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The result: a “corpus”

october the assembly met at pm prayers routine proceedings oral questions patent protection legisla
mr koskie thank you mr speaker mr speaker i would like to address a question to the premier mr
premier tomorrow marks the first anniversary of the october election some hon members hear hear
mr koskie mr premier many of the campaign promises which you made have been broken and i remind
you in particular in june of last year just a few months before the election you issued a news
release in which you promised to pressure the mulroney government in order to pass legislation
to reduce patent protection so that the farmers could have available generic drugs i ask you mr
premier what has ottawa done have they done anything in respect to that or was it simply a promise
made at election time and a promise broken after the election some hon members hear hear hon mr
devine mr speaker i believe the hon member is talking about generic drugs in consumers not farmers
farmers farm chemicals the hon member i believe then mr speaker if i just can get the question
right wants to know about farm chemicals farm chemicals and the production of farm chemicals here
and the change of the law with respect to encouraging the production of farm chemicals in canada
fertilizers generic drugs so that in fact we can have access to more chemicals here mr speaker
inaudible interjection well hes got ...

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First-order recycling

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Second-order recycling? Not really...

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Second order recycling

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Third-order recycling

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