Lecture 6: Generating random variables – acceptance-rejection sampling

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Previously

- Generate $U \sim Uniform(0,1)$ with random number generator (LCG, Mersenne twister, etc)
- Some other random variables can be generated by transformations
  - Inverse transform method (if inverse cdf is easy to get)
  - Other transformations for certain variables

Today: What is another alternative?

Example

Suppose we would like to generate $X \sim Beta(\alpha, \beta)$

$$f_X(x) = \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1}(1-x)^{\beta-1} \qquad x \in (0,1)$$

- Inverse transform method: $F_X(t) = \,?$

- Other transformations / relationships with other distributions?

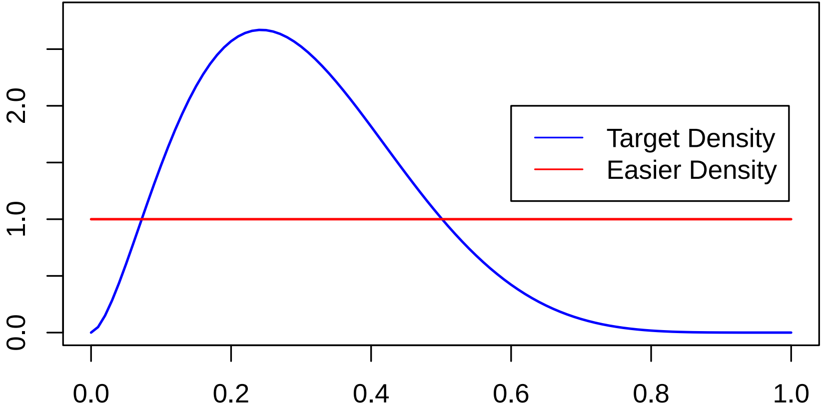
Acceptance-rejection sampling: motivation

- **Want:** $X \sim \mathit{Beta}(\alpha, \beta)$, $f_X(x) = \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1}(1-x)^{\beta-1}$

However, it may be difficult to directly simulate from this distribution. Can you think of another distribution on $(0, 1)$ which is *easier* to simulate?

Acceptance-rejection sampling: motivation

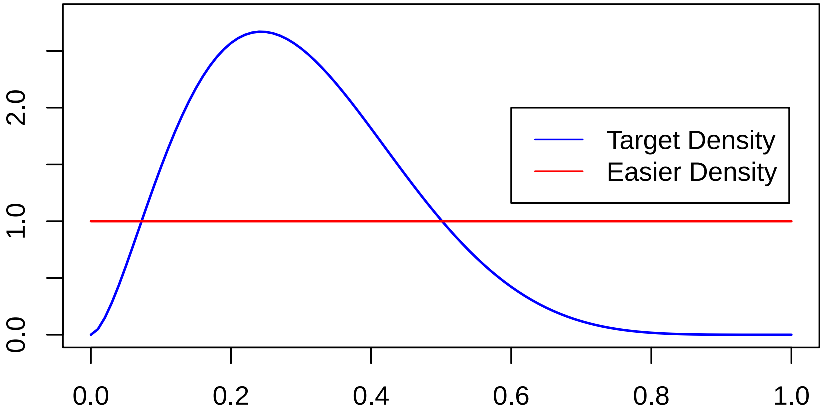
- **Want:** $X \sim Beta(\alpha, \beta)$, $f_X(x) = \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1}(1-x)^{\beta-1}$
- **Can get:** $Y \sim Uniform(0,1)$



Suppose we sample $Y \sim Uniform(0,1)$ and observe $y = 0.9$. Is it likely we would observe that draw from the Beta distribution shown here?

Acceptance-rejection sampling: motivation

- **Want:** $X \sim Beta(\alpha, \beta)$, $f_X(x) = \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1}(1-x)^{\beta-1}$
- **Can get:** $Y \sim Uniform(0, 1)$



Suppose we sample $Y \sim Uniform(0, 1)$ and observe $y = 0.25$. Is it likely we would observe that draw from the Beta distribution shown here?

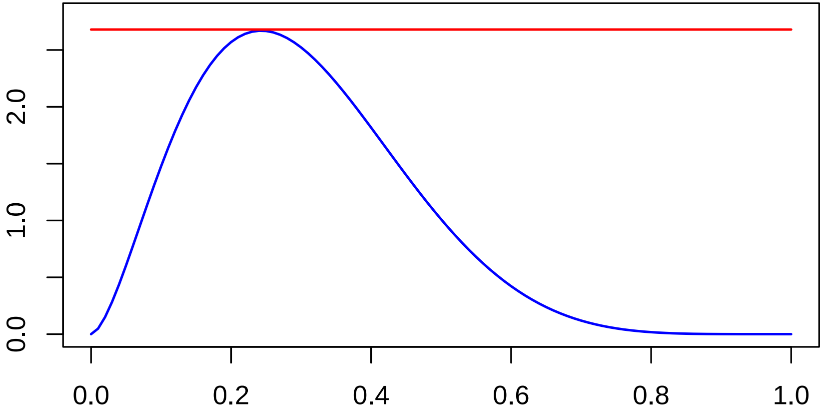
Acceptance-rejection sampling

Suppose we would like to generate a continuous random variable X with pdf f.

Illustration

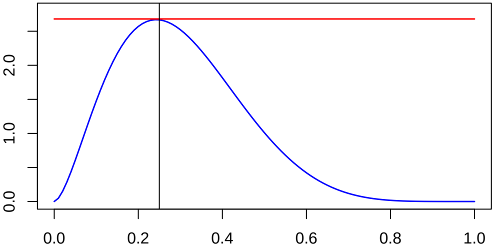
Target density: $f(t) = \frac{\Gamma(\alpha+\beta)}{\Gamma(\alpha)\Gamma(\beta)} x^{\alpha-1}(1-x)^{\beta-1},\ t \in (0,1)$

Candidate density: $g(t) = 1,\ t \in (0,1)$



Illustration

Now sample $Y \sim g$ and $U \sim Uniform(0,1)$. *Accept* Y if $U \leq \frac{f(Y)}{cg(Y)}$



Suppose we observe $Y = 0.25$. Are we likely to *accept* or *reject* 0.25 as a sample from f?