

# Contents

<b>Acknowledgements</b>	<b>v</b>
<b>Abstract</b>	<b>vi</b>
<b>List of Abbreviations</b>	<b>vii</b>
<b>Notation and Conventions</b>	<b>viii</b>
<b>1 Introduction</b>	<b>1</b>
<b>2 Background</b>	<b>2</b>
2.1 Sequential Monte Carlo . . . . .	2
2.1.1 Motivation . . . . .	2
2.1.2 Inference in SSMs . . . . .	2
2.1.3 Exact solutions ✓ . . . . .	2
2.1.4 Feynman-Kac models . . . . .	3
2.1.5 Sequential Monte Carlo for Feynman-Kac models . . . . .	3
2.1.6 Theoretical justification . . . . .	4
2.2 Coalescent theory ✓ . . . . .	4
2.2.1 Kingman’s coalescent . . . . .	4
2.2.2 Properties of Kingman’s coalescent . . . . .	5
2.2.3 Models in population genetics . . . . .	8
2.2.4 Particle populations . . . . .	10
2.3 Sequential Monte Carlo genealogies . . . . .	10
2.3.1 From particles to genealogies . . . . .	10
2.3.2 Performance . . . . .	10
2.3.3 Mitigating ancestral degeneracy . . . . .	11
2.3.4 Asymptotics . . . . .	11
2.4 Resampling ~ . . . . .	11
2.4.1 Definition ✓ . . . . .	11
2.4.2 Examples ~ . . . . .	12
2.4.3 Properties ~ . . . . .	18
2.4.4 Stochastic rounding ✓ . . . . .	28
2.5 Conditional SMC ~ . . . . .	28
2.5.1 Particle MCMC ✓ . . . . .	28
2.5.2 Particle Gibbs algorithm ~ . . . . .	29

2.5.3	Ancestor sampling $\sim$	30
<b>3</b>	<b>Limits <math>\checkmark</math></b>	<b>35</b>
3.1	Encoding genealogies	35
3.1.1	The genealogical process	35
3.1.2	Time scale	35
3.1.3	Transition probabilities	38
3.2	An existing limit theorem	41
3.3	A new limit theorem	43
3.3.1	Proof of theorem	45
<b>4</b>	<b>Applications</b>	<b>54</b>
4.1	Multinomial resampling	54
4.2	Stratified resampling $\sim$	54
4.3	Stochastic rounding $\checkmark$	56
4.4	Residual resampling with stratified residuals $\sim$	59
4.5	Residual resampling with multinomial residuals	60
4.6	Star resampling	60
4.7	Conditional SMC $\sim$	60
4.7.1	Effect of ancestor sampling $\sim$	63
<b>5</b>	<b>Weak Convergence <math>\checkmark</math></b>	<b>65</b>
5.1	Bounds on sum-products	70
5.2	Main components of weak convergence	73
5.3	Indicators	93
5.4	Fubini/DCT conditions	98
5.5	Dependency graph	99
<b>6</b>	<b>Discussion</b>	<b>100</b>