

Annealed Importance Sampling Report

Usama Kamran, Patrick Ghallager, and Tallis Bowers

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Introduction

Importance sampling and Markov Chain Monte Carlo (MCMC) sampling are methods we have looked at in detail this semester. Both of these procedures provide methods for estimating expectations of functions with respect to some underlying distribution from which it is impossible or infeasible to sample directly. We saw that both of these methods have limitations, however. Most notably, importance sampling provides a very poor, albeit consistent, estimator when the target distribution is on a high dimensional space, and MCMC has trouble converging to stationary distribution when the target distribution is multi-modal.

Method

Application

Conclusion

References

Neal, R. M. (1998). *Annealed Importance Sampling*. Retrieved from <http://www.cs.toronto.edu/~radford/ftp/ais-rev.pdf>