
MCMC 讲义

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1 马尔可夫链

1.1 马尔可夫链的基本概念

定义 (马尔可夫链)

称随机变量序列是马尔可夫链，如果这个序列满足：给定 X_1, \dots, X_n 时 X_{n+1} 的条件分布只依赖于 X_n ，也就是：

$$P(X_{n+1}|X_1, X_2, \dots, X_n) = P(X_{n+1}|X_n)$$

由定义可以看出，马尔可夫链是由以下两个条件完全确定的：

- 初始分布；
- 转移概率分布： $P(X_{n+1}|X_n)$ ，这里记作 $K(X_n, X_{n+1})$

定义 (平稳马尔可夫链)

进一步，如果这个马尔可夫链对于任意的 i, k ，有 $(X_{n+1}, \dots, X_{n+k})$ 的分布不依赖于 n ，则称这个链是平稳的马尔可夫链。

定义 (平稳性)

对于 σ -有限的测度 π ，称它关于转移核 $K(\cdot, \cdot)$ 是不变的，如果：

$$\pi(B) = \int_{\mathcal{X}} K(x, B) \pi(dx), \quad \forall B \in \mathcal{B}(X).$$

这样，如果 $X_0 \sim \pi$ ，那么 $X_n \sim \pi$ ， $\forall n$ ，因而把不变分布也称为平衡分布或者平稳分布。

1.2 马尔可夫链的可逆性和细致平衡条件

定义 (可逆性)

称马尔可夫链是可逆的，如果向前和向后的转移律相同，也就是

$$P(X_{i+1}, X_{i+2}, \dots, X_{i+k}) = P(X_{i+k}, \dots, X_{i+2}, X_{i+1}), \quad \forall i, k$$

当可逆性只考虑在前后两步转移时，称为细致平衡。

1 马尔可夫链

定义 (细致平衡条件)

称马尔可夫链的转移核 K 满足细致平衡条件 (detailed balance), 如果存在函数 π 满足:

$$K(y, x)\pi(y) = K(x, y)\pi(x), \forall x, y \in \mathcal{X}$$

下面的定理给出细致平衡条件、可逆性和平稳分布之间的关系。

定理

如果马尔可夫链的转移核 K 满足细致平衡条件, 则

(i) 密度 π 就是平稳分布的密度;

(ii) 链是可逆的。

证明 (i) 对样本空间 \mathcal{X} 中的可测集 B , 由细致平衡条件可知:

$$\begin{aligned} \int_{\mathcal{X}} K(y, B)\pi(y)dy &= \int_{\mathcal{X}} \int_B K(y, x)\pi(y)dx dy \\ &= \int_{\mathcal{X}} \int_B K(x, y)\pi(x)dx dy \\ &= \int_B \pi(x)dx \end{aligned}$$

因而, 不变分布存在, 其密度就是 π 。

(ii) 如果链满足细致平衡条件, 那么对任意的 i, k , 有

$$\begin{aligned} \pi(X_{i+1})K(X_{i+1}, X_{i+2}) &= \pi(X_{i+2})K(X_{i+2}, X_{i+1}) \\ \implies \pi(X_{i+1})K(X_{i+1}, X_{i+2})K(X_{i+2}, X_{i+3}) \\ &= \pi(X_{i+2})K(X_{i+2}, X_{i+3})K(X_{i+2}, X_{i+1}) \\ &= \pi(X_{i+3})K(X_{i+3}, X_{i+2})K(X_{i+2}, X_{i+1}) \\ &\vdots \\ \implies \pi(X_{i+1})K(X_{i+1}, X_{i+2}) \cdots K(X_{i+k-1}, X_{i+k}) \\ &= \pi(X_{i+k})K(X_{i+k}, X_{i+k-1}) \cdots K(X_{i+2}, X_{i+1}) \end{aligned}$$

因而链是可逆的。

取上式中 $k = 1$, 即可得出链满足细致平衡条件。

通常在设计马尔可夫链的模拟算法时, 用细致平衡条件约束关系设计算法非常简单, 并且能够保证马尔可夫链的平稳分布存在, 而平稳分布存在又是算法收敛的必要条件。这是因为, 平稳马尔可夫链的平稳分布 (不变分布) 存在的充分不必要条件是, 马尔可夫链的可逆性或者要求细致平衡条件成立, 可以证明后二者是等价的。

1.3 马尔可夫链蒙特卡罗模拟的原理

MCMC 算法原理是用蒙特卡罗 (Monte Carlo, MC) 来模拟马尔可夫链。样本生成过程是：从 $X^{(t)}$ 根据马尔可夫转移核生成 $X^{(t+1)}$ ，算法结束就得到一系列的样本 $(X^{(0)}, X^{(1)}, \dots, X^{(t)}, \dots, X^{(T)})$ 。因而这些样本实际上形成了一条马尔可夫链。由马尔可夫链的遍历性可以得到，对任何特定的函数 $h(x)$ ，有如下结论：

$$\frac{1}{T} \sum_{t=1}^T h(X^{(t)}) \rightarrow \int_{\mathcal{X}} h(x) \pi(x) dx$$

这意味这马尔可夫链的状态概率分布可以收敛到平稳分布。这一结果和经典的蒙特卡罗 (Monte Carlo, MC) 模拟是一致的：经典的蒙特卡罗模拟是利用独立同分布的随机变量 X_1, X_2, \dots ，服从相同的分布 $\pi(x)$ ，由强大数定律 (the strong law of large numbers, SLLN)，以及满足控制收敛定理的某个连续函数 $h(x)$ ：

$$\frac{1}{n} \sum_{i=1}^n h(X_i) \rightarrow_{a.s.} \int_{\mathcal{X}} h(x) \pi(x) dx$$

这样通过蒙特卡罗模拟马尔可夫链产生的 $(X^{(0)}, \dots, X^{(t)}, \dots)$ 理论上等同于用不变分布 π 产生的独立同分布 (independent identically distribution, iid) 的样本，这样马尔可夫链蒙特卡罗模拟产生的序列 $(X^{(t)})$ 就可以作为 i.i.d 的样本使用。

实际上，MCMC 产生的样本是非独立的，但只要 $cov(X^{(t)}, X^{(t+k)})$ 随着 k 的增大而减小， $(X^{(k)}, X^{(2*k)}, \dots, X^{(t*k)}, \dots)$ 就是拟独立的样本，因而可以近似地替代 i.i.d 的样本来使用。

1.4 作业

- 强大数定律、弱大数定律是什么
- 安装 Rstudio www.rstudio.com, 简单学习 r 语言
- 产生随机数的算法

2 Borel-Cantelli Lemmas

Convergence in probability($X_n \xrightarrow{P} X$, as $n \rightarrow \infty$): for any $\varepsilon > 0$

$$\lim_n P(|X_n - X| > \varepsilon) = 0$$

Convergence almost surely($X_n \xrightarrow{a.s.} X$, as $n \rightarrow \infty$)

$$P(\lim X_n = X) = 1$$

or

$$P(w : \lim X_n(w) = X(w)) = 1$$

If A_n is a sequence of subsets of Ω , we let

$$\begin{aligned} \limsup A_n &= \lim_{m \rightarrow \infty} \bigcup_{n=m}^{\infty} A_n = \{w \text{ that are in infinitely many } A_n\} \\ &= \bigcap_{m=1}^{\infty} \bigcup_{n=m}^{\infty} A_n \\ &= (A_1 \cup A_2 \cup A_3 \cup \dots) \\ &\quad \cap (A_2 \cup A_3 \cup \dots) \\ &\quad \cap (A_3 \cup \dots) \\ &\quad \cap \dots \end{aligned}$$

the limit exists since the sequence is decreasing in m and let

$$\begin{aligned} \liminf A_n &= \lim_{m \rightarrow \infty} \bigcap_{n=m}^{\infty} A_n = \{w \text{ that are in all but finitely many } A_n\} \\ &= \bigcup_{m=1}^{\infty} \bigcap_{n=m}^{\infty} A_n \\ &= (A_1 \cap A_2 \cap A_3 \cap \dots) \\ &\quad \cup (A_2 \cap A_3 \cap \dots) \\ &\quad \cup (A_3 \cap \dots) \\ &\quad \cup \dots \end{aligned}$$

- It is common to write $\limsup A_n = \{w : w \in A_n \text{ i.o.}\}$, where i.o. stands for infinitely often. Let $N(w) = \sum_{n=1}^{\infty} \mathbb{I}_{A_n}(w)$, then $w \in \{A_n \text{ i.o.}\}$ means $N(w) = \infty$.
- $X_n \rightarrow X$ a.s. if and only if for all $\varepsilon > 0$, $P(|X_n - X| > \varepsilon \text{ i.o.}) = 0$.

Proof.

$$\begin{aligned}
X_n &\xrightarrow{\text{a.s.}} X \Leftrightarrow P(\lim_n X_n = X) = 1 \\
&\Leftrightarrow \forall \varepsilon > 0, P(\exists N > 0, \forall n > N, |X_n - X| < \varepsilon) = 1 \\
&\Leftrightarrow \forall \varepsilon > 0, P\left(\bigcup_{N=1}^{\infty} \bigcap_{n=N}^{\infty} |X_n - X| < \varepsilon\right) = 1 \\
&\Leftrightarrow \forall \varepsilon > 0, P(\liminf |X_n - X| < \varepsilon) = 1 \\
&\Leftrightarrow \forall \varepsilon > 0, P(\limsup |X_n - X| \geq \varepsilon) = 0 \\
&\Leftrightarrow \forall \varepsilon > 0, P(|X_n - X| \geq \varepsilon \text{ i.o.}) = 0
\end{aligned}$$

□

定理 (Borel-Cantelli lemma)

if $\sum_{n=1}^{\infty} P(A_n) < \infty$, then

$$P(A_n \text{ i.o.}) = 0$$

Proof. Fubini's theorem implies $EN = \sum_k P(A_k) < \infty$, so we must have $N < \infty$ a.s. □

定理 (The second Borel-Cantelli lemma)

If the events A_n are independent then $\sum P(A_n) = \infty$ if and only if $P(A_n \text{ i.o.}) = 1$.

Proof. \Rightarrow Let $M < N < \infty$. Independence and $1 - x \leq e^{-x}$ imply

$$\begin{aligned}
P(\cap_{n=M}^N A_n^c) &= \prod_{n=M}^N (1 - P(A_n)) \leq \prod_{n=M}^N \exp(-P(A_n)) \\
&= \exp\left(-\sum_{n=M}^N P(A_n)\right) \rightarrow 0 \text{ as } N \rightarrow \infty
\end{aligned}$$

So $P(\cup_{n=M}^{\infty} A_n) = 1$ for all M, and since $\cup_{n=M}^{\infty} A_n \downarrow \limsup A_n$ it follows that $P(\limsup A_n) = 1$. \Leftarrow This is proof by contradiction with Borel-Cantelli lemma. □

例子 (convergence in probability: Archer)

Suppose a person takes a bow and starts shooting arrows at a target. Let X_n be his score in n-th shot. Initially he will be very likely to score zeros, but as the time goes and his archery skill increases, he will become more and more likely to hit the bullseye and score 10

2 Borel-Cantelli Lemmas

points. After years of practice the probability that he hit anything but 10 will be getting increasingly smaller and smaller and will converge to 0. Thus, the sequence $\{X_n\}$ converges in probability to $X = 10$. Note that X_n does not converge almost surely however. No matter how professional the archer becomes, there will always be a small probability of making an error. Thus the sequence $\{X_n\}$ will never turn stationary: there will always be non-perfect scores in it, even if they are becoming increasingly less frequent.

例子

Let $\Omega = [0, 1)$,

$$X_{2^{n-1}+k-1}(w) = \begin{cases} 1 & \text{if } w \in [\frac{k-1}{2^{n-1}}, \frac{k}{2^{n-1}}) \\ 0 & \text{otherwise} \end{cases}$$

For any $\varepsilon > 0$, we have

$$P(|X_n - 0| > \varepsilon) = \frac{1}{2^{n-1}}, \quad n \geq 1, 2^{n-1} \leq m < 2^n$$

that is $X_n \xrightarrow{P} 0$. However, for any $w \in \Omega$,

$$\liminf X_n(w) = 0 < 1 = \limsup X_n(w)$$

then X_n does not converge to 0 almost surely.

例子

Consider the following random experiment: a fair coin is tossed once. Here, the sample space has only two elements $S = \{H, T\}$. We define a sequence of random variables X_1, X_2, X_3, \dots on this sample space as follows:

$$X_n(s) = \begin{cases} \frac{n}{n+1} & \text{if } s = H \\ (-1)^n & \text{if } s = T \end{cases}$$

- For each of the possible outcomes (H or T), determine whether the resulting sequence of real numbers converges or not.
- Find

$$P\left(\left\{s_i \in S : \lim_{n \rightarrow \infty} X_n(s_i) = 1\right\}\right)$$

Solution a. If the outcome is H, then we have $X_n(H) = \frac{n}{n+1}$, so we obtain the following sequence:

$$\frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \dots$$

This sequence converges to 1 as n goes to infinity. If the outcome is T, then we have $X_n(T) = (-1)^n$, so we obtain the following sequence

$$-1, 1, -1, 1, \dots$$

This sequence does not converge as it oscillates between -1 and 1 forever.

- b. By part (a), the event $\{s_i \in S : \lim_{n \rightarrow \infty} X_n(s_i) = 1\}$ happens if and only if the outcome is H,

$$P\left(\left\{s_i \in S : \lim_{n \rightarrow \infty} X_n(s_i) = 1\right\}\right) = P(H) = \frac{1}{2}$$

例子

Consider the sample space $S = [0, 1]$ with a probability measure that is uniform on this space, i.e.,

$$P([a, b]) = b - a, \quad \forall 0 \leq a \leq b \leq 1$$

Define the sequence $\{X_n, n = 1, 2, \dots\}$ as follows:

$$X_n(s) = \begin{cases} 1 & 0 \leq s < \frac{n+1}{2n} \\ 0 & \text{otherwise} \end{cases}$$

Also, define the random variable X on this sample space as follows:

$$X(s) = \begin{cases} 1 & 0 \leq s < \frac{1}{2} \\ 0 & \text{otherwise} \end{cases}$$

Show that $X_n \xrightarrow{a.s.} X$.

Solution

Define the set A as follows:

$$A = \left\{s \in S : \lim_{n \rightarrow \infty} X_n(s) = X(s)\right\}.$$

We need to prove that $P(A) = 1$. Let's first find A . Note that $\frac{n+1}{2n} > \frac{1}{2}$, so for any $s \in [0, \frac{1}{2})$, we have

$$X_n(s) = X(s) = 1.$$

Therefore, we conclude that $[0, 0.5) \subseteq A$. For all $s > \frac{1}{2}$, we have

$$\lim_{n \rightarrow \infty} X_n(s) = 0 = X(s)$$

we conclude $(\frac{1}{2}, 1] \subseteq A$. You can check that $s = \frac{1}{2} \notin A$, since

$$X_n\left(\frac{1}{2}\right) = 1, \quad \forall n,$$

while $X(\frac{1}{2}) = 0$. We conclude

$$A = [0, \frac{1}{2}) \cup (\frac{1}{2}, 1] = S \setminus \{\frac{1}{2}\}.$$

Since $P(A) = 1$, we conclude $X_n \xrightarrow{a.s.} X$.

In some problems, proving almost sure convergence directly can be difficult. Thus, it is desirable to know some sufficient conditions for almost sure convergence.

2 Borel-Cantelli Lemmas

定理

If for all $\varepsilon > 0$, we have

$$\sum_{n=1}^{\infty} P(|X_n - X| > \varepsilon) < \infty,$$

then $X_n \xrightarrow{a.s.} X$.

Proof.

$$EN = E \sum_{n=1}^{\infty} \mathbb{I}_{|X_n - X| > \varepsilon} = \sum_{n=1}^{\infty} P(|X_n - X| > \varepsilon) < \infty$$

By the Borel-Cantelli lemma, $P(|X_n - X| > \varepsilon \text{ i.o.}) = 0$, that is $P(\limsup\{|X_n - X| > \varepsilon\}) = 0$, if and only if $X_n \xrightarrow{a.s.} X$. \square

例子

Consider the sequence:

$$X_n(s) = \begin{cases} -\frac{1}{n} & \text{with probability } \frac{1}{2} \\ \frac{1}{n} & \text{with probability } \frac{1}{2} \end{cases}$$

Show that $X_n \xrightarrow{a.s.} 0$.

Solution

$$\sum_{n=1}^{\infty} P(|X_n| > \varepsilon) = \sum_{n \leq \frac{1}{\varepsilon}} P(|X_n| > \varepsilon) = \frac{1}{[\varepsilon]} < \infty$$

This theorem provides only sufficient condition for almost sure convergence. In particular, if we obtain

$$\sum_{n=1}^{\infty} P(|X_n - X| > \varepsilon) = \infty$$

then we still don't know whether the X'_n s converge to X almost surely or not. Here, we provide a condition that is both necessary and sufficient.

定理

$X_n \xrightarrow{a.s.} X$ if and only if for any $\varepsilon > 0$, we have

$$\lim_{m \rightarrow \infty} P\left(\bigcap_{n=m}^{\infty} |X_n - X| < \varepsilon\right) = 1$$

Proof. Since the sequence $\bigcap_{n=m}^{\infty} |X_n - X| < \varepsilon$ is increasing in m , the limit exists and

$$\lim_{m \rightarrow \infty} P\left(\bigcap_{n=m}^{\infty} |X_n - X| < \varepsilon\right) = P\left(\bigcup_{m=1}^{\infty} \bigcap_{n=m}^{\infty} |X_n - X| < \varepsilon\right) = P(\liminf |X_n - X| < \varepsilon) = 1$$

if and only if $P(|X_n - X| > \varepsilon \text{ i.o.}) = 0$, that is $X_n \xrightarrow{a.s.} X$. \square

例子

Let X_n be iid r.v., where $X_n \sim \mathcal{B}(1/n)$ for $n = 2, 3, \dots$, that is

$$X_n(s) = \begin{cases} 1 & \text{with probability } \frac{1}{n} \\ 0 & \text{otherwise} \end{cases}$$

The goal here is to check whether $X_n \xrightarrow{a.s.} 0$.

1. Check that $\sum_{n=1}^{\infty} P(|X_n - X| > \varepsilon) = \infty$;
2. Show that the sequence X_1, X_2, \dots does not converge to 0 almost surely using Theorem above.

Solution 1.

$$\begin{aligned} \sum_{n=1}^{\infty} P(|X_n| > \varepsilon) &= \sum_{n=1}^{\infty} P(X_n = 1) \\ &= \sum_{n=1}^{\infty} \frac{1}{n} = \infty \end{aligned}$$

2. for all $0 < \varepsilon < 1$, we have

$$\begin{aligned} P\left(\bigcap_{n=m}^{\infty} |X_n - X| < \varepsilon\right) &= P\left(\bigcap_{n=m}^{\infty} \{X_n = 0\}\right) \\ &\leq P\left(\bigcap_{n=m}^N \{X_n = 0\}\right) \\ &= P(X_m = 0)P(X_{m+1} = 0) \cdots P(X_N = 0) \\ &= \frac{m-1}{m} \frac{m}{m+1} \cdots \frac{N-1}{N} \\ &= \frac{m-1}{N} \end{aligned}$$

thus, by choosing N large enough, we can prove $\lim_{m \rightarrow \infty} P(\bigcap_{n=m}^{\infty} |X_n - X| < \varepsilon) = 0$.
Thus, the sequence does not converge to 0 almost surely.

3 Weak Laws of Large Numbers

3.1 L^2 Weak Laws

定义 (uncorrelation)

Consider X_1, X_2, \dots as a family of r.v. with $EX_i^2 < \infty$, the sequence is said to be uncorrelation if we have

$$EX_i X_j = EX_i EX_j, \text{ whenever } i \neq j$$

定理 (L^2 weak laws)

Let X_1, X_2, \dots be uncorrelated random variables with $EX_i = \mu$ and $\text{var}(X_i) \leq C < \infty$. If $S_n = X_1 + \dots + X_n$ then as $n \rightarrow \infty$, $S_n/n \xrightarrow{L^2} \mu$ and $S_n/n \xrightarrow{P} \mu$

Proof. To prove L^2 convergence, observe that $E(S_n/n) = \mu$, so

$$E(S_n/n - \mu)^2 = \text{var}(S_n/n) = \frac{1}{n^2}(\text{var}(X_1) + \dots + \text{var}(X_n)) \leq \frac{Cn}{n^2} \rightarrow 0$$

To conclude there is also convergence in probability, we apply Chebyshev's inequality:

$$P(|S_n/n - \mu| > \varepsilon) \leq \varepsilon^{-2} \int |S_n/n - \mu|^2 dP \rightarrow 0$$

□

3.2 The general form weak laws

引理

If $Y \geq 0$ and $p > 0$ then $E(Y^p) = \int_0^\infty py^{p-1}P(Y > y)dy$.

Proof. Using the definition of expected value, Fubini's theorem (for nonnegative random variables), and then calculating the resulting integrals gives

$$\begin{aligned} \int_0^\infty py^{p-1}P(Y > y)dy &= \int_0^\infty \int_\Omega py^{p-1}\mathbb{I}_{\{Y > y\}}dPdy \\ &= \int_\Omega \int_0^\infty py^{p-1}\mathbb{I}_{\{Y > y\}}dPdy \\ &= \int_\Omega \int_0^Y py^{p-1}dPdy = \int_\Omega Y^p dP = EY^p \end{aligned}$$

□

定理 (weak law for truncation)

For X_n iid r.v., let $\bar{X}_k = X_k \mathbb{I}_{\{|X_k| < n\}}$. Suppose that as $n \rightarrow \infty$

1. $\sum_{k=1}^n P(|X_k| > n) \rightarrow 0$, and
2. $n^{-2} \sum_{k=1}^n E\bar{X}_k^2 \rightarrow 0$.

If we let $S_n = X_1 + X_2 + \cdots + X_n$, then

$$\frac{S_n}{n} - E\bar{X}_1 \xrightarrow{P} 0$$

Proof. Let $\bar{S}_n = \bar{X}_1 + \cdots + \bar{X}_n$. then

$$P\left(\left|\frac{S_n}{n} - E\bar{X}_1\right| > \varepsilon\right) \leq P(S_n \neq \bar{S}_n) + P\left(\left|\frac{\bar{S}_n}{n} - E\bar{X}_1\right| > \varepsilon\right)$$

for the first term,

$$P(S_n \neq \bar{S}_n) \leq P(\cup_{k=1}^n \{\bar{X}_k \neq X_k\}) \leq \sum_{k=1}^n P(|X_k| > n) \rightarrow 0$$

for the second term, by the Chebyshev's inequality:

$$\begin{aligned} P\left(\left|\frac{\bar{S}_n}{n} - E\bar{X}_1\right| > \varepsilon\right) &\leq \varepsilon^{-2} E\left|\frac{\bar{S}_n}{n} - E\bar{X}_1\right|^2 = \varepsilon^{-2} n^{-2} \text{var}(\bar{S}_n) \\ &= (n\varepsilon)^{-2} \sum_{k=1}^n \text{var}(\bar{X}_k) \leq (n\varepsilon)^{-2} \sum_{k=1}^n E(\bar{X}_k)^2 \rightarrow 0 \end{aligned}$$

and the proof is complete. □

定理 (Weak law of large numbers)

Let X_1, X_2, \dots be i.i.d r.v., with

$$xP(|X_i| > x) \rightarrow 0, \text{ as } x \rightarrow \infty$$

Let $S_n = X_1 + \cdots + X_n$, and let $\mu_n = E(X_1 \mathbb{I}_{\{|X_1| \leq n\}})$. Then $S_n/n - \mu_n \xrightarrow{P} 0$.

Proof. We need only to show $n^{-1} E\bar{X}_1^2 \rightarrow 0$. According to lemma 3.2.1, we have:

$$E(\bar{X}_1) = \int_0^\infty 2yP(|\bar{X}_1| > y) dy \leq \int_0^n 2yP(|X_1| > y) dy$$

since $P(|\bar{X}_1| > y) = 0$ for $y \geq n$ and $P(|\bar{X}_1| > y) = P(|X_1| > y) - P(|X_1| > n)$ for $y \leq n$.

We claim that $yP(|X_1| > y) \rightarrow 0$ implies

$$E(\bar{X}_1)/n \leq \frac{1}{n} \int_0^n 2yP(|X_1| > y) dy \rightarrow 0, \text{ as } n \rightarrow \infty$$

3 Weak Laws of Large Numbers

To spell out the details, denote $g(y) = 2yP(|X_1| > y)$, this is the average of $g(y)$ over $[0, n]$. $0 \leq g(y) \leq 2y$ and $g(y) \rightarrow 0$ as $y \rightarrow \infty$. Devide $[0, n]$ into $[0, K] \cup [K, n]$, let $\epsilon_K = \sup\{g(y) : y > K\}$, the integrals become:

$$\frac{1}{n} \int_0^n 2yP(|X_1| > y)dy \leq \frac{1}{n}(K * 2K + (n - K)\epsilon_K)$$

thus

$$\limsup_{n \rightarrow \infty} \frac{1}{n} \int_0^n 2yP(|X_1| > y)dy \leq \epsilon_K$$

Since K is arbitrary and $\epsilon_K \rightarrow 0$ as $K \rightarrow \infty$, the desired result follows. \square

定理 (Weak law of large numbers in general form)

Let X_1, X_2, \dots be iid r.v. with $E|X_i| < \infty$. Let $S_n = X_1 + X_2 + \dots + X_n$ and let $\mu = EX_1$. Then $S_n/n \xrightarrow{P} \mu$.

Proof. Two applications of the dominated convergence theorem imply

$$xP(|X_1| > x) \leq E(|X_1|\mathbb{I}_{\{|X_1| > x\}}) \rightarrow 0 \text{ as } x \rightarrow \infty$$

$$\mu_n = E(X_1\mathbb{I}_{\{|X_1| \leq n\}}) \rightarrow E(X_1) = \mu \text{ as } n \rightarrow \infty$$

Using Theorem 3.2.3, we see that if $\varepsilon > 0$ then $P(|S_n/n - \mu_n| > \varepsilon/2) \rightarrow 0$. Since $\mu_n \rightarrow \mu$, it follows that $P(|S_n/n - \mu| > \varepsilon) \rightarrow 0$. \square

4 Strong Law of Large Numbers

定理 (Strong law of large numbers)

Let X_1, X_2, \dots be pairwise iid r.v. with $E|X_i| < \infty$. Let $EX_i = \mu$ and $S_n = X_1 + \dots + X_n$. Then $S_n/n - \mu \xrightarrow{a.s.} 0$ as $n \rightarrow \infty$.

Proof. $\sum_{k=1}^{\infty} P(|X_k| > k) \leq \int_0^{\infty} P(|X_1| > t) dt = E|X_1| < \infty$, so $P(X_k \neq Y_k i.o.) = 0$. And

$$|S_n/n - \mu| \leq |(S_n - T_n)/n| + |T_n/n - \mu|$$

$$P(S_n \neq T_n) = P(\cup_{k=1}^n X_k \neq Y_k) = \sum_k P(X_k \neq Y_k) = \sum_{k=1}^n P(|X_k| > k) = E(|X_1|) < \infty$$

□

引理

$$\sum_{k=1}^{\infty} \text{var}(Y_k)/k^2 \leq 4E|X_1|.$$

Proof. Since

$$\text{var}(Y_k) \leq E(Y_k^2) = \int_0^{\infty} 2yP(|Y_k| > y) dy \leq \int_0^k 2yP(|X_1| > y) dy$$

so using Fubini's theorem:

$$\begin{aligned} \sum_{k=1}^{\infty} E(Y_k^2)/k^2 &\leq \sum_{k=1}^{\infty} k^{-2} \int_0^{\infty} \mathbb{I}_{\{y < k\}} 2yP(|X_1| > y) dy \\ &= \int_0^{\infty} \left\{ \sum_{k=1}^{\infty} k^{-2} \mathbb{I}_{\{y < k\}} \right\} 2yP(|X_1| > y) dy \end{aligned}$$

Since $E|X_1| = \int_0^{\infty} P(|X_1| > y) dy$, we can complete the proof by showing:

□

引理

If $y \geq 0$, then $2y \sum_{k>y} k^{-2} \leq 4$

4 Strong Law of Large Numbers

Proof. For $m \geq 2$, we have:

$$\sum_{k \geq m} k^{-2} \leq \int_{m-1}^{\infty} x^{-2} dx = (m-1)^{-1}$$

When $y \geq 1$, the sum starts with $k = \lfloor y \rfloor + 1 \geq 2$, so

$$2y \sum_{k > y} k^{-2} \leq 2y/\lfloor y \rfloor \leq 4$$

since $y/\lfloor y \rfloor \leq 2$ for $y \geq 1$.

For $0 \leq y \leq 1$, we have

$$2y \sum_{k > y} k^{-2} \leq 2 \left(1 + \sum_{k=2}^{\infty} k^{-2} \right) \leq 4$$

□

Proof. Since $|X_n| = X_n^+ - X_n^-$, we can without loss of generality suppose $X_n \geq 0$. Let $\alpha \geq 1$, $k(n) = \lfloor \alpha^n \rfloor$, Chebyshev's inequality implies that if $\varepsilon > 0$

$$\begin{aligned} \sum_{n=1}^{\infty} P(|T_{k(n)} - ET_{k(n)}| > \varepsilon k(n)) &\leq \varepsilon^{-2} \sum_{k=1}^{\infty} \text{var}(T_{k(n)})/k(n)^2 \\ &= \varepsilon^{-2} \sum_{k=1}^{\infty} k(n)^{-2} \sum_{m=1}^{k(n)} \text{var}(Y_m) = \varepsilon^{-2} \sum_{m=1}^{\infty} \text{var}(Y_m) \sum_{n: k(n) \geq m} k(n)^{-2} \end{aligned}$$

(By Fubini's theorem to interchange the two summations of nonnegative terms.) Since $k(n) = \lfloor \alpha^n \rfloor$, $\lfloor \alpha^n \rfloor \geq \alpha^n/2$, we have

$$\sum_{n: k(n) \geq m} k(n)^{-2} = \sum_{n: \alpha^n \geq 2m} \lfloor \alpha^n \rfloor^{-2} \leq 4 \sum_{n: \alpha^n \geq m} \alpha^{-2n} \leq 4(1 - \alpha^{-2})^{-1} m^{-2}$$

Combining our computations shows

$$\sum_{k=1}^{\infty} P(|T_{k(n)} - ET_{k(n)}| > \varepsilon k(n)) \leq 4(1 - \alpha^{-2})^{-1} \varepsilon^{-2} \sum_{m=1}^{\infty} \text{var}(Y_m) m^{-2} < \infty$$

By lemma 4.0.2. Then $(T_{k(n)} - ET_{k(n)})/k(n) \xrightarrow{a.s.} 0$. The dominated convergence theorem implies $EY_k \rightarrow EX_1$, so $ET_{k(n)}/k(n) \rightarrow EX_1$, then $T_{k(n)}/k(n) \xrightarrow{a.s.} EX_1$. To handle the intermediate values, we observe that if $k(n) \leq m < k(n+1)$

$$\frac{T_{k(n)}}{k(n+1)} \leq \frac{T_m}{m} \leq \frac{T_{k(n+1)}}{k(n)}$$

since $k(n+1)/k(n) \rightarrow \alpha$

$$\frac{1}{\alpha} EX_1 \leq \liminf_{n \rightarrow \infty} \frac{T_m}{m} \leq \limsup_{m \rightarrow \infty} \frac{T_m}{m} \leq \alpha EX_1$$

Since $\alpha > 1$ is arbitrary, the proof is complete.

□

5 Central Limit Theorems

5.1 Weak convergence

定义 (converge weakly)

A sequence of distribution functions is said to converge weakly to a limit F (written $F_n \Rightarrow F$) if $F_n(y) \rightarrow F(y)$ for all y that are continuity points of F .

定义 (converge weakly or converge in distribution)

A sequence of random variables X_n is said to converge weakly or converge in distribution to a limit X_∞ (written $X_n \Rightarrow X_\infty$) if their distribution function $F_n(x) = P(X_n \leq x)$ converge weakly.

Examples.....

5.2 Central Limit Theorems

定理

Let $X_1, X_2 \dots$ be iid r.v. with $EX_i = \mu, \text{var}(X_i) = \sigma^2 \in (0, \infty)$. If $S_n = X_1 + X_2 + \dots + X_n$
Then

$$\frac{S_n - n\mu}{\sigma\sqrt{n}} \Rightarrow \chi$$

where χ has the standard normal distribution.

6 Accept-Reject Methods

6.1 The Fundamental Theorem of Simulation

定理

Simulating

$$X \sim f(x)$$

is equivalent to Simulating

$$(X, U) \sim \mathcal{U}\{(x, u) : 0 < u < f(x)\}.$$

The solution is to simulate the entire pair (X, U) at once in a bigger set, where simulation is easier, and take the pair if the constraint is satisfied!

- use that

$$\int_a^b f(x)dx = 1$$

and f is bounded by m .

- we can simulate the random pair $(X, U) \sim \mathcal{U}(0 < u < m)$ by simulating:

—

$$Y \sim \mathcal{U}(a, b)$$

—

$$U|Y = y \sim \mathcal{U}(0, m)$$

- take the pair only if the further constraint $0 < u < f(y)$ is satisfied.

$$\begin{aligned} P(X \leq x) &= P(Y \leq x | U < f(Y)) \\ &= \frac{\int_a^x \int_0^{f(y)} du dy}{\int_a^b \int_0^{f(y)} du dy} = \int_a^x f(y) dy \end{aligned}$$

例子 (Beta simulation)

To generate $X \sim \mathcal{B}(\alpha, \beta)$, we take $Y \sim \mathcal{U}(0, 1)$ and $U \sim \mathcal{U}(0, m)$. Where m is the maximum of the Beta density. For $\alpha = 2.7$ and $\beta = 6.3$, plot the results of generating 1000 pairs (Y, U) . The probability of acceptance of a given simulation in the box $[a, b] \times [0, m]$ is given by

$$P(\text{Accept}) = P(U < f(Y)) = \frac{1}{m} \int_0^1 \dots du dy = \frac{1}{m}$$

language R

```
optimize(f=function(x){dbeta(x,2.7,6.3)},
         interval=c(0,1), maximum=TRUE)$objective
Nsim=2500
a = 2.7;b=6.3
M=2.67
u=runif(Nsim,max=M)
y=runif(Nsim)
x=y[u<dbeta(y,a,b)]
xu=u[u<dbeta(y,a,b)]
```

- 可以从另一个非盒子形状的更大的集合对上述公式进行一般化。这个更大的集合是

$$\mathcal{L} = \{(y, u) : 0 < u < m(y)\}$$

实际上, 不再取 $f(x)$ 的最大值最为上界, 而是采用 $f(x)$ 的上界函数 $m(x)$, 因而约束变为 $m(x) \geq f(x)$.

- 有效性意味着, 为了避免浪费 simulation, m 必须尽可能的靠近 f .
- $m(x)$ 有可能不是概率测度, 因为 $m(x) \geq f(x)$.
因而把 $m(x)$ 记为

$$m(x) = Mg(x) \text{ where } \int_X m(x) dx = \int_X Mg(x) dx = M$$

只需要先采样 $Y \sim g$ and $U|Y=y \sim \mathcal{U}(0, Mg(y))$, 然后只接受满足 $u < f(y)$ 的 y .

下面计算由这种算法生成的随机变量 X 的分布:

$$\begin{aligned} P(X \in \mathcal{A}) &= P(Y \in \mathcal{A} | U < f(Y)) \\ &= \frac{\int_{\mathcal{A}} \int_0^{f(y)} \frac{du}{Mg(y)} g(y) dy}{\int_X \int_0^{f(y)} \frac{du}{Mg(y)} g(y) dy} = \int_{\mathcal{A}} f(y) dy \end{aligned}$$

这样对于任意的可测集 \mathcal{A} , 被接受的随机变量 X 确实是服从 f 的分布.

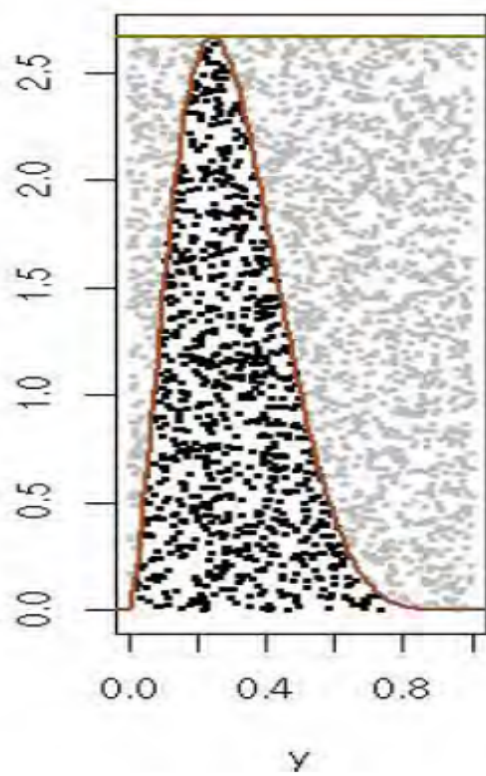


图 1:

例子

用 AR 算法采样 $X \sim f(x)$, 这里

$$f(x) \propto \exp(-x^2/2)(\sin(6x)^2 + 3\cos(x)^2 \sin(4x)^2 + 1)$$

上界函数使用正态密度函数

$$g(x) = \exp(-x^2/2)/\sqrt{2\pi}$$

6.2 拒绝—接受算法

AR 算法步骤

1. 产生 $X \sim g, U \sim \mathcal{U}(0, 1)$
2. 接受 $Y = X$, 如果 $U \leq f(X)/Mg(X)$;
3. 否则返回 1.

注意为了让 f/g 保持有界, g 的尾部要比 f 细. 因而用 AR 算法, 用正态分布 g 模拟 Cauchy 分布 f 是不可能的, 但反过来是可以的。

例子 (从双指数分布生成正态分布)

考虑用双指数分布 $\mathcal{L}(\alpha)$ 生成正态分布 $\mathcal{N}(0, 1)$, 密度是

$$g(x|\alpha) = (\alpha/2) \exp(-\alpha|x|).$$

由于

$$\frac{f(x)}{g(x|\alpha)} \leq \sqrt{2/\pi} \alpha^{-1} e^{\alpha^2/2}$$

而这个上界当 $\alpha = 1$ 取得最小值. 算法的接受概率是 $\sqrt{\pi/2}e = 0.76$, 这说明为了产生正态分布, 这个 AR 算法需要平均 $1/0.76 \approx 1.3$ 均匀分布随机数。

例子 (Gamma A-R)

用 $\mathcal{G}a(a, b)$ 产生 $\mathcal{G}a(\alpha, \beta)$, 这里 a, b 都是整数. $a = [\alpha](\alpha \geq 1)$, 设 $\beta = 1$. 比值 f/g 是 $b^{-a} x^{\alpha-a} \exp\{-(1-b)x\}$, 差一个归一化的常数, 界是:

$$M = b^{-a} \left(\frac{\alpha - a}{(1-b)e} \right)^{\alpha-a}, \quad b < 1$$

由于 $b^{-a}(1-b)^{\alpha-a}$ 的最大值是在 $b = a/\alpha$ 取得的, 因生成 $\mathcal{G}a(\alpha, 1)$ 的最优 b 是 $\mathcal{G}a(a, a/\alpha)$.

例子 (截断正态分布)

截断正态分布, 约束是 $x \geq \underline{\mu}$, 它的密度正比于

$$e^{-(x-\mu)^2/2\sigma^2} I_{x \geq \underline{\mu}}$$

$\underline{\mu}$ 是比 μ 大的界.

6 Accept-Reject Methods

1. 一般的方法: 模拟 $X \sim \mathcal{N}(\mu, \sigma^2)$, 只接受比 $\underline{\mu}$ 大的 X . 这个算法需要平均 $\frac{1}{\Phi(\frac{\mu-\underline{\mu}}{\sigma})}$ 次模拟.
2. 考虑 $\mu = 0, \sigma = 1$. 平移的指数分布 $\mathcal{Exp}(\alpha, \underline{\mu})$, 密度是

$$g_{\alpha}(z) = \alpha e^{-\alpha(z-\underline{\mu})} I_{z \geq \underline{\mu}}$$

比值 $f/g_{\alpha}(z) = e^{-\alpha(z-\underline{\mu})} e^{-z^2/2}$, 它的界是:

$$\begin{cases} \frac{1}{\alpha} \exp(\alpha^2/2 - \alpha \underline{\mu}) & \text{if } \alpha > \underline{\mu} \\ \frac{1}{\alpha} \exp(-\underline{\mu}^2/2) & \text{otherwise} \end{cases}$$

第一个表达式被下式最小化:

$$\alpha^* = \underline{\mu} + \frac{1}{2} \sqrt{\underline{\mu}^2 + 4}$$

第二个表达式被 $\alpha' = \underline{\mu}$ 最小化. 最优的 α 是 α^* .

6.3 The Kiss Generator

定义 (Period)

The period, T_0 , of a generator is the smallest integer T s.t. $u_{i+T} = u_i, \forall i$; that is, s.t. D^T is equal to the identity function.

- A generator of the form $X_{n+1} = f(X_n)$ has a period no greater than $M+1$ (for float type number of C language, 2^{32})
- In order to overcome this bound, a generator must utilize several sequences X_n^i simultaneously
- or must involve X_{n-1}, X_{n-2}, \dots in addition to X_n
- or must use other methods such as start-up tables.

Kiss simultaneously use two generation techniques: *congruential generation* + *shift register generation*.

定义 (congruential generator)

A *congruential generator* on $\{0, 1, \dots, M\}$ is defined by the function:

$$D(x) = (ax + b) \bmod (M + 1)$$

定义 (shift register generator)

For a given $k \times k$ matrix T , whose entries are either 0 or 1, the associated *shift register generator* is given by the Transformation

$$x_{n+1} = Tx_n$$

where x_n is represented as a vector of binary coordinates e_{ni} , that is to say

$$x_n = \sum_{i=0}^{k-1} e_{ni} 2^i$$

with e_{ni} equal to 0 or 1.

The generators used by **Kiss** are based on the matrices

$$T_L = \begin{pmatrix} 1 & 1 & & \\ & \ddots & & 0 \\ & & \ddots & 1 \\ 0 & & & 1 \end{pmatrix} T_R = \begin{pmatrix} 1 & & & \\ 1 & \ddots & & 0 \\ & & \ddots & \\ & 0 & 1 & 1 \end{pmatrix} \quad (6.1)$$

$$R(e_1, \dots, e_k)^T = (0, e_1, \dots, e_{k-1})^T$$

$$L(e_1, \dots, e_k)^T = (e_2, e_3, \dots, e_k, 0)^T$$

and $T_R = (I + R)$, $T_L = (I + L)$.

The Kiss generator include one congruential generatir:

$$I_{n+1} = (69069 \times I_n + 23606797)(mod \ 2^{32})$$

and two shift register generators:

$$J_{n+1} = (I + L^{15})(I + R^{17})J_n(mod \ 2^{32})$$

$$K_{n+1} = (I + R^{13})(I + L^{18})K_n(mod \ 2^{31})$$

These are then combined to produce:

$$X_{n+1} = (I_{n+1} + J_{n+1} + K_{n+1})(mod \ 2^{32})$$

The Kiss algorithm

```
long int kiss (i , j , k)
unsigned long *i , *j , *k
{
*j = *j ^ (*j < 17);
```

6 Accept-Reject Methods

```
*k = (*k ^ (*k < 18)) & 0X7FFFFFFF;  
return ((*i = 69069 * (*i) + 23606797) +  
(*j ^ = (*j >> 15)) + (*k ^ = (*k >> 13)) );  
}
```

The period of Kiss is of order $2^{95}!$ which is almost $(2^{32})^3$

7 Introduction to Bayesian Computation

7.1 Rejection sampling

- The aim is to obtain a single random draw from a density $p(\theta|y)$, or perhaps an unnormalized density $q(\theta|y)$ (with $p(\theta|y) = \frac{q(\theta|y)}{\int q(\theta|y)d\theta}$)
- Require a positive function $g(\theta)$ defined on the support of $p(\theta|y)$, which has the following properties:
 - We can draw from the probability density proportional to g . $g(\theta)$ must have a finite integral;
 - The importance ratio $\frac{p(\theta|y)}{g(\theta)} \leq M$, for all θ
- The algorithm is:
 1. sample $\theta \sim g(\theta)$;
 2. with probability $\frac{p(\theta|y)}{Mg(\theta)}$, accept θ ; if the drawn is rejected, return to step 1.
- Remark:
 - a good approximate density $g(\theta)$ should be roughly proportional to $p(\theta|y)$ (considered as a function of θ). In which case, with a suitable value of M , we can accept every draw with probability 1.
 - when g is not nearly proportional to p , the bound M must be set so large that almost all draws obtained in step 1 will be rejected in step 2.
 - a virtue of rejection sampling is self-monitoring—if the method is not working efficiently, few simulated draws will be accepted.
 - $g(\theta)$ is chosen to approximate $p(\theta|y)$ and so in general will depend on y ;
 - however, in practice we will be considering approximations to one posterior distribution at a time, and the functional dependence of g on y is not of interest;
 - Rejection sampling is used in some fast methods for sampling from standard univariate distribution;

7 Introduction to Bayesian Computation

- Rejection sampling can also be used for generic truncated multivariate distributions.

7.2 importance sampling

- Background: Suppose we are interested in $E(h(\theta)|y)$, but we can't generate random draws of θ from $p(\theta|y)$.
- If $g(\theta)$ is a probability density from which we can generate random draws.
- then we can write

$$E(h(\theta)|y) = \int h(\theta)p(\theta|y)d\theta = \int [h(\theta)\frac{p(\theta|y)}{g(\theta)}]g(\theta)d\theta \quad (7.1)$$

here $w(\theta) \triangleq \frac{p(\theta|y)}{g(\theta)}$ are called importance ratios.

- Then the algorithm is:
 1. sample $\theta \sim g(\theta)$
 2. calculate

$$\frac{1}{S} \sum_{s=1}^S h(\theta^s)w(\theta^s)$$

Accuracy and efficiency of importance sampling estimates

- aim: to avoid missing some extremely large but rare importance weights.
- method: examine the distribution of sampled importance weights (the histogram of the logarithms of the largest importance ratios) to discover possible problems:
 - estimates will be poor if the largest ratio are too large relative to the average.
 - In contrast, do not need to worry about the behavior of small importance ratios, because they have little influence on equation 7.1.
- If the variance of the weights is finite, the effective sample size can be estimated using an approximation:

$$S_{eff} = \frac{1}{\sum_{s=1}^S (w(\theta^s))^2}$$

Importance resampling/sampling-importance resampling, SIR

Once S draws, $\{\theta^1, \dots, \theta^S\} \sim g(\theta)$, a sample $k < S$ draws can be simulated as follows:

- sample a value θ from the set $\{\theta^1, \dots, \theta^S\}$, with the probability $w(\theta^s)$;
- sample a second value using the same procedure, but excluding the already sampled value from the set;

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- repeatedly sample without replacement $k-2$ times.

Why sample without replacement?

- If the importance weights are moderate, sampling with and without replacement gives similar results.
- consider a bad case, with a few large weights and many small weights. Sampling with replacement will pick the same few values of w repeatedly; in contrast, sampling without replacement yields a more desirable intermediate approximation somewhere between the starting and target densities.

8 Metropolis Hastings 算法

8.1 一般的 Metropolis Hastings 算法

step 1. 选一个初始的 $\theta^0 \sim p(\theta^0)$, 使得 $p(\theta^0|y) > 0$;

step 2. 对于 $t = 1, 2, \dots$

(a) 提出建议 $\theta^* \sim q(\theta^*|\theta^{t-1}), q(\theta_a|\theta_b)$ 不对称;

(b) 计算 $\rho = \frac{p(\theta^*|y)/q(\theta^*|\theta^{t-1})}{p(\theta^{t-1}|y)/q(\theta^{t-1}|\theta^*)}$;

(c) 设

$$\theta^t = \begin{cases} \theta^* & \text{以概率 } \min(\rho, 1) \\ \theta^{t-1} & \text{otherwise} \end{cases}$$

收敛性

定理

记 $X^{(t)}$ 是由以上算法生成的马尔科夫链. 对于每一个条件分布 q , 它的支撑集必须包含 $\text{supp}(f)$

(a) 这个马尔科夫链满足细节平衡, 且其中细节平衡中的条件分布就是 f ;

(b) f 是这个马尔科夫链的平稳分布.

Proof. (a) 转移核是:

$$K(x, y) = \underbrace{\rho(x, y)q(y|x)}_{\text{accept proposal}} + \underbrace{\left(1 - \int \rho(x, y)q(y|x)dy\right)}_{\text{reject proposal and didn't provide proposal}} \delta_x(y)$$

现在验证细节平衡公式:

$$f(x)K(x, y) = f(y)K(y, x)$$

这个公式可以被划分为两部分:

$$f(x)\rho(x, y)q(y|x) = f(y)\rho(y, x)q(x|y)$$

和

$$f(x)(1 - \int \rho(x, y)q(y|x)dy)\delta_x(y) = f(y)(1 - \int \rho(y, x)q(x|y)dx)\delta_y(x)$$

由于

$$\rho(x, y) = \min \left\{ 1, \frac{f(y)q(x|y)}{f(x)q(y|x)} \right\},$$

证毕。

(b) 由于满足细节平衡, 所以, 对任意的 B ,

$$\begin{aligned} \int_X K(y, B)f(y)dy &= \int_X \int_B K(y, x)f(y)dx dy \\ &= \int_X \int_B K(x, y)f(x)dx dy \\ &= \int_B f(x)dx = f(B) \end{aligned}$$

□

定理

假设 Metropolis-Hastings 算法生成的马尔科夫链是 f-irreducible. 那么

(i) 如果 $h \in L^1(f)$, 则

$$\lim_{T \rightarrow \infty} \frac{1}{T} \sum_{t=1}^T h(X^{(t)}) = \int h(x)f(x)dx \quad a.e.f.$$

(ii) 另外, 如果 $X^{(t)}$ 是非周期的, 则

$$\lim_{n \rightarrow \infty} \left\| \int K^n(x, \cdot)\mu(dx) - f \right\|_{TV} = 0$$

对于每一个初始分布 μ 均成立. 这里 $K^n(x, \cdot)$ 表示 n 步转移核.

例子

用 MH 算法产生服从 $f = Be(2.7, 6.3)$ 的随机数, 建议分布 $q(y|x)$ 是 $U[0, 1]$, 也就是说不依赖于前一时刻的值. 对应的 R 代码如下:

```
a = 2.7; b=6.3; c=2.669    #initial values
Nsim=5000
X =rep(runif(1), Nsim) #initialize the chains
for (i in 2:Nsim){
  Y=runif(1)
  rho=dbeta(Y, a, b)/dbeta(X[i-1], a, b)
  X[i]=X[i-1] + (Y - X[i-1])*(runif(1)<rho)
}
```


注释

- 理想的 M-H 跳是 $q(\theta^*|\theta) = p(\theta^*|y)$, 就是目标分布, $\forall \theta^*$, 这时 $\rho \equiv 1$, 但这是没有意义的;
- 好的 M-H 的性质
 1. $\forall \theta$, $q(\theta^*|\theta)$ 易于采样
 2. ρ 容易计算
 3. 每次跳在参数空间距离合适
 4. 不要拒绝太频繁

8.2 Metropolis 算法

Metropolis 算法是一种带有 A/C 规则的随机游走算法。

step 1. 选一个初始的 $\theta^0 \sim p(\theta^0)$, 使得 $p(\theta^0|y) > 0$;

step 2. 对于 $t = 1, 2, \dots$

(a) 提出建议 $\theta^* \sim q(\theta^*|\theta^{t-1})$, 对称性要求 $q(\theta_a|\theta_b) = q(\theta_b|\theta_a)$, $\forall \theta_a, \theta_b, t$;

(b) 计算 $r = \frac{p(\theta^*|y)}{p(\theta^{t-1}|y)}$;

(c) 设

$$\theta^t = \begin{cases} \theta^* & \text{以概率 } \min(r, 1) \\ \theta^{t-1} & \text{otherwise} \end{cases}$$

转移分布

$$T(\theta^t|\theta^{t-1}) = \delta_{\theta^t=\theta^{t-1}} + q(\theta^t|\theta^{t-1}) \min(r, 1)$$

是一个 $\theta^t = \theta^{t-1}$ 的单点估计量和跳分布 $q(\theta^t|\theta^{t-1})$ 的加权, 权重为接受概率。

算法要求具有一下能力

(a) r 可以计算

(b) 可以从 $q(\theta^*|\theta)$ 采样 θ

(c) step c 需要产生一个均匀分布随机数。

例子 (二元正态分布) • $p(\theta|y) = \mathcal{N}(\theta|0, I)$

8 Metropolis Hastings 算法

- $q(\theta^*|\theta^{t-1}) = \mathcal{N}(\theta^*|\theta^{t-1}, 0.8^2 I)$
- $r = \frac{\mathcal{N}(\theta^*|0, I)}{\mathcal{N}(\theta^{t-1}|0, I)}$

用 Rstan 来实现:

首先编写 bi-norm.stan 文件:

```
data{
  int<lower=0> N;
  vector[2] y[N];
}
parameters{
  row_vector[2] theta;
  // real rho=0.8;
}
transformed parameters{
  cov_matrix[2] Sigma=[[1,0.8],[0.8,1]];
}
model{
  theta ~ multi_normal([0,0],[[1,0],[0,1]]);
  y ~ multi_normal(theta, Sigma);
}
```

导入程序包, 并设置种子:

```
rm(list=ls())
library(tidyr)
library(rstan)
rstan_options(auto_write = TRUE)
options(mc.cores = parallel::detectCores())
library(loo)
library(ggplot2)
library(gridExtra)
library(bayesplot)
theme_set(bayesplot::theme_default(base_family = "sans"))
library(shinystan)
library(MASS)
SEED <- 48927 # set random seed for reproducibility

y = mvrnorm(10, c(0,0), diag(2))
```

```

data=list(y=y,N=10)
parameters=c("theta")
fit_bi_norm<-stan(file = 'bi-norm.stan',data = data, pars = parameters,seed = SEED)
monitor(fit_bi_norm,probs = c(0.1,0.5,0.9))
a2 <- as.array(fit_bi_norm)
a2[1:10,"chain1",]

```

与优化的关系：

- 若这次跳使得后验分布增加，设 $\theta^t = \theta^*$;
- 若这次跳使得后验分布减小，以概率 r 设 $\theta^t = \theta^*$ ，否则设 $\theta^t = \theta^{t-1}$

可以视为分段找 mode 的随机版本：若增大密度，接受这一步；若降低密度，有时也接受。

收敛性

收敛性同 M-H 算法的收敛性。

8.3 独立情形的 M-H 算法

算法如下：

step 1. 选一个初始的 $\theta^0 \sim p(\theta^0)$ ，使得 $p(\theta^0|y) > 0$;

step 2. 对于 $t = 1, 2, \dots$

(a) 提出建议 $\theta^* \sim q(\theta^*)$;

(b) 计算 $r = \frac{p(\theta^*|y)q(\theta^*)}{p(\theta^{t-1}|y)q(\theta^{t-1})}$;

(c) 设

$$\theta^t = \begin{cases} \theta^* & \text{以概率 } \min(r, 1) \\ \theta^{t-1} & \text{otherwise} \end{cases}$$

定理

如果存在常数 M 使得

$$f(x) \leq Mq(x), \quad \forall x \in \text{supp}(f)$$

则算法产生一个一致遍历的马尔科夫链，收敛速度是几何收敛速度：

$$\|K^n(x, \cdot) - f\|_{TV} \leq 2(1 - 1/M)^n$$

定理

如果

$$f(x) \leq Mq(x), \quad \forall x \in \text{supp}(f)$$

成立，则链平稳后，算法的接受概率的期望至少是 $1/M$ 。

例子

考虑从正态分布 $\mathcal{N}(0,1)$ 作为建议分布，产生柯西分布随机数 $f = \mathcal{C}(0,1)$ ，对应的 R 程序如下：

```
Nsim = 10^4
X = c(rt(1,1)) # initialize the chain from the stationary
for (t in 2:Nsim){
  Y=rnorm(1) # candidate normal
  rho=dt(Y,1)*dnorm(X[t-1])/(dt(X[t-1],1)*dnorm(Y))
  X[t]=X[t-1] + (Y - X[t-1])*(runif(1)<rho)
}
```

但是当初值 $X^{(0)}$ 太大，比如说是 12.788。在这种情况下 $\text{dnorm}(X[t-1])$ 等于 0，并且

```
pnorm(12.78, log=T, low=F)/log(10)
[1] -36.97455
```

这就意味着超过 12.78 的概率是 10^{-37} ，因而马尔科夫链在这 10^4 迭代中保持常数。另外，序列中的大值将会产生重尾，导致链很长一段保持常数。直方图中单独的尖峰代表这种事件的发生。

相反，用 t 分布作为独立的建议分布，自由度是 0.5，(也就是用 $Y=\text{rt}(1,.5)$ 代替 $Y = \text{rnorm}(1)$)。对应的 R 程序如下：

```
Nsim = 10^4

Z =12.788 # initialize the chain from the stationary
for (t in 2:Nsim){
  Y=rt(1,.5) # candidate normal
  rho=dt(Y,1)*dt(Z[t-1],.5)/(dt(Z[t-1],1)*dt(Y,.5))
  X[t]=X[t-1] + (Y - X[t-1])*(runif(1)<rho)
}
```

如图1

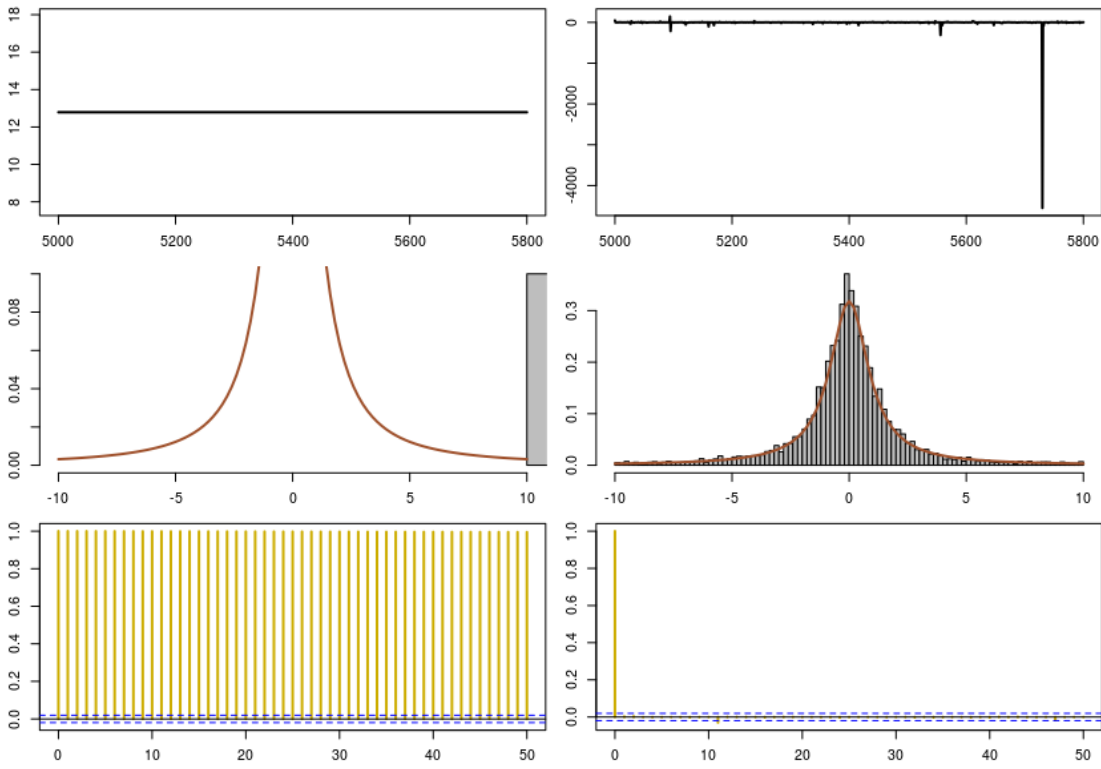


图 1: 用独立的 MH 算法采样柯西分布 $f = \mathcal{C}(0, 1)$ 。左侧三幅图是用正态分布 $Y = \text{rnorm}(1)$ 做建议分布，右侧三幅图用 t 分布 $Y = \text{rt}(1, 5)$ 做建议分布。从上到下依次是目标参数的轨迹、目标参数的直方图、目标参数的自相关系数。

9 Gibbs sampling

9.1 The two-stage Gibbs sampler

If the random variables X and Y have joint density $f(x, y)$, the two-stage Gibbs sampler generates a Markov chain (X_t, Y_t) according to the following steps: where $f_{Y|X}$ and $f_{X|Y}$

Algorithm A.33 –Two-stage Gibbs sampler–

```

Take  $X_0 = x_0$ 
For  $t = 1, 2, \dots$ , generate
  1.  $Y_t \sim f_{Y|X}(\cdot | x_{t-1})$ ;
  2.  $X_t \sim f_{X|Y}(\cdot | y_t)$ .

```

[A.33]

图 1:

are the conditional distributions associated with f :

$$f_Y(y) = \int f(x, y) dx, \quad f_{X|Y}(x|y) = \frac{f(x, y)}{f_Y(y)}$$

Note that not only is the sequence (X_t, Y_t) a Markov chain, but also each subsequence (X_t) and (Y_t) is a Markov chain.

Proof. • (X_t) is a Markov chain: the transition density:

$$K(x, x^*) = \int f_{Y|X}(y|x) f_{X|Y}(x^*|y) dy$$

which indeed depends on the past only through the last value of (X_t) .

In addition, f_X is the stationary distribution associated with this subchain, since

$$\begin{aligned}
 f_X(x') &= \int f_{X|Y}(x'|y) f_Y(y) dy \\
 &= \int f_{X|Y}(x'|y) \int f_{Y|X}(y|x) f_X(x) dx dy \\
 &= \int \left[\int f_{X|Y}(x'|y) f_{Y|X}(y|x) dy \right] f_X(x) dx. \\
 &= \int K(x, x') f_X(x) dx
 \end{aligned}$$

- (X_t, Y_t) is a Markov chain: the transition kernel:

$$K(x, y; x^*, y^*) = f_{Y|X}(y^*|x^*)f_{X|Y}(x^*|y)$$

which indeed depends on the past only through the last value of (X_t, Y_t) .

In addition, $f(x, y)$ is the stationary distribution associated with this subchain, since

$$\begin{aligned} & \int f(x, y)K(x, y; x^*, y^*)dxdy \\ &= \int f(x, y)f_{Y|X}(y^*|x^*)f_{X|Y}(x^*|y)dxdy \\ &= \int \left[\int f(x, y)dx \right] f_{Y|X}(y^*|x^*)f_{X|Y}(x^*|y)dy \\ &= \left[\int f_Y(y)f_{X|Y}(x^*|y)dy \right] f_{Y|X}(y^*|x^*) \\ &= \left[\int f(x^*, y)dy \right] f_{Y|X}(y^*|x^*) \\ &= f_X(x^*)f_{Y|X}(y^*|x^*) \\ &= f(x^*, y^*) \end{aligned}$$

□

例子 (Normal bivariate Gibbs)

For the special case of the bivariate normal density,

$$(X, Y) \sim \mathcal{N}_2 \left(0, \begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix} \right)$$

the gibbs sampler is : Given y_t , generates

$$\begin{aligned} X_{t+1}|y_t &\sim \mathcal{N}(\rho y_t, 1 - \rho^2) \\ Y_{t+1}|x_{t+1} &\sim \mathcal{N}(\rho x_{t+1}, 1 - \rho^2) \end{aligned}$$

9 Gibbs sampling

Proof.

$$\begin{aligned}
f_{X|Y}(x|y) &= \frac{f(x, y)}{f_Y(y)} \\
f_Y(y) &= \int f(x, y) dx \\
f(x, y) &= \frac{1}{2\pi|\Sigma|^{1/2}} \exp\left(-\frac{(x, y)\Sigma^{-1}(x, y)^T}{2}\right) \\
|\Sigma| &= \det\begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix} = 1 - \rho^2 \\
\Sigma^{-1} &= \frac{1}{1 - \rho^2} \begin{pmatrix} 1 & -\rho \\ -\rho & 1 \end{pmatrix} \\
f(x, y) &= \frac{1}{2\pi\sqrt{1 - \rho^2}} \exp\left(-\frac{x^2 + y^2 - 2\rho xy}{2(1 - \rho^2)}\right)
\end{aligned}$$

Therefore,

$$\begin{aligned}
f_Y(y) &= \frac{1}{2\pi\sqrt{1 - \rho^2}} \int_{-\infty}^{\infty} \exp\left(-\frac{x^2 + y^2 - 2\rho xy}{2(1 - \rho^2)}\right) dx \\
&= \frac{1}{2\pi\sqrt{1 - \rho^2}} \int_{-\infty}^{\infty} \exp\left(-\frac{x^2 - 2\rho xy + \rho^2 y^2 - \rho^2 y^2 + y^2}{2(1 - \rho^2)}\right) dx \\
&= \frac{1}{2\pi\sqrt{1 - \rho^2}} \int_{-\infty}^{\infty} \exp\left(-\frac{(x - \rho y)^2}{2(1 - \rho^2)}\right) dx \exp\left(-\frac{-\rho^2 y^2 + y^2}{2(1 - \rho^2)}\right) \\
&= \underbrace{\int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}\sqrt{1 - \rho^2}} \exp\left(-\frac{(x - \rho y)^2}{2(1 - \rho^2)}\right) dx}_{=1} \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{y^2}{2}\right) \\
&= \frac{1}{\sqrt{2\pi}} \exp\left(-\frac{y^2}{2}\right)
\end{aligned}$$

then

$$\begin{aligned}
f_{X|Y}(x|y) &= \frac{f(x, y)}{f_Y(y)} \\
&= \frac{\frac{1}{2\pi\sqrt{1 - \rho^2}} \exp\left(-\frac{x^2 + y^2 - 2\rho xy}{2(1 - \rho^2)}\right)}{\frac{1}{\sqrt{2\pi}} \exp\left(-\frac{y^2}{2}\right)} \\
&= \frac{1}{\sqrt{2\pi}\sqrt{1 - \rho^2}} \exp\left(-\frac{x^2 + y^2 - 2\rho xy - y^2(1 - \rho^2)}{2(1 - \rho^2)}\right) \\
&= \frac{1}{\sqrt{2\pi}\sqrt{1 - \rho^2}} \exp\left(-\frac{x^2 - 2\rho xy + y^2\rho^2}{2(1 - \rho^2)}\right) \\
&= \frac{1}{\sqrt{2\pi}\sqrt{1 - \rho^2}} \exp\left(-\frac{(x - \rho y)^2}{2(1 - \rho^2)}\right) (\mathcal{N}(\rho y, 1 - \rho^2))
\end{aligned}$$

□

Note that the corresponding marginal Markov chain in X is defined by the AR(1) relation:

$$X_{t+1} = \rho^2 X_t + \sigma \epsilon_t, \quad \epsilon_t \sim \mathcal{N}(0, 1)$$

Proof.

$$k(x, x^*) = \int f(x^*|y)f(y|x)dy = \int \mathcal{N}(y\rho, 1 - \rho^2)\mathcal{N}(x\rho, 1 - \rho^2)dy = \mathcal{N}(x\rho, \sigma^2)$$

In fact,

$$\begin{aligned} k(x, x^*) &= \int \frac{1}{\sqrt{2\pi}\sqrt{1-\rho^2}} \exp\left(-\frac{(x^* - y\rho)^2}{2(1-\rho^2)}\right) \frac{1}{\sqrt{2\pi}\sqrt{1-\rho^2}} \exp\left(-\frac{(y - x\rho)^2}{2(1-\rho^2)}\right) dy \\ &= \frac{1}{2\pi(1-\rho^2)} \int \exp\left(-\frac{(x^*)^2 - 2x^*y\rho + (y\rho)^2 + y^2 + (x\rho)^2 - 2x\rho y}{2(1-\rho^2)}\right) dy \\ &= \frac{1}{2\pi(1-\rho^2)} \int \exp\left(-\frac{y^2(\rho^2 + 1) - 2y(x^*\rho - x\rho) + (x^*)^2 + (x\rho)^2}{2(1-\rho^2)}\right) dy \\ &= \frac{1}{2\pi(1-\rho^2)} \int \exp\left(-\frac{(y\sqrt{1+\rho^2})^2 - 2y\sqrt{1+\rho^2}\frac{(x^*-x)\rho}{\sqrt{1+\rho^2}} + \frac{\rho^2(x^*-x)^2}{1+\rho^2}}{2(1-\rho^2)}\right) dy \\ &\quad \times \exp\left(-\frac{-\frac{\rho^2(x^*-x)^2}{1+\rho^2} + (x^*)^2 + (x\rho)^2}{2(1-\rho^2)}\right) \\ &= \frac{1}{2\pi(1-\rho^2)} \int \exp\left(-\frac{(y\sqrt{1+\rho^2} - \frac{(x^*-x)\rho}{\sqrt{1+\rho^2}})^2}{2(1-\rho^2)}\right) dy \\ &\quad \times \exp\left(-\frac{-\rho^2(x^*-x)^2 + (x^*)^2(1+\rho^2) + (x\rho)^2(1+\rho^2)}{2(1-\rho^2)(1+\rho^2)}\right) \\ &= \frac{1}{2\pi(1-\rho^2)} \int \exp\left(-\frac{(y - \frac{(x^*-x)\rho}{1+\rho^2})^2}{2(1-\rho^2)/(1+\rho^2)}\right) dy \\ &\quad \times \exp\left(-\frac{-\rho^2(x^*)^2 - \rho^2x^2 + 2\rho^2x^*x + (x^*)^2(1+\rho^2) + (x\rho)^2(1+\rho^2)}{2(1-\rho^2)(1+\rho^2)}\right) \\ &= \underbrace{\int \frac{1}{\sqrt{2\pi}\sqrt{\frac{1-\rho^2}{1+\rho^2}}} \exp\left(-\frac{(y - \frac{(x^*-x)\rho}{1+\rho^2})^2}{2(1-\rho^2)/(1+\rho^2)}\right) dy}_{=1} \\ &\quad \times \frac{1}{\sqrt{2\pi}\sqrt{(1-\rho^2)(1+\rho^2)}} \exp\left(-\frac{(x^*)^2 + 2\rho^2x^*x + x^2\rho^4}{2(1-\rho^4)}\right) \\ &= \frac{1}{\sqrt{2\pi}\sqrt{(1-\rho^4)}} \exp\left(-\frac{(x^* - \rho^2x)^2}{2(1-\rho^4)}\right) (\text{Note : } \mathcal{N}(\rho^2x, 1 - \rho^4)) \end{aligned}$$

9 Gibbs sampling

Actually, we can prove that if $Z = a\epsilon + b\eta$, $\epsilon, \eta \sim \mathcal{N}(0, 1)$, then $Z \sim \mathcal{N}(0,)$.

$$\begin{aligned}
P(Z \leq z) &= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx p(a\epsilon = x, b\eta = s - a\epsilon) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx f(\epsilon = \frac{x}{a}) f(\eta = \frac{s-x}{b}) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx \frac{1}{\sqrt{2\pi}} \exp(-\frac{(\frac{x}{a})^2}{2}) \frac{1}{\sqrt{2\pi}} \exp(-\frac{(\frac{s-x}{b})^2}{2}) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx \frac{1}{\sqrt{2\pi}} \exp(-\frac{x^2}{2a^2}) \frac{1}{\sqrt{2\pi}} \exp(-\frac{(s-x)^2}{2b^2}) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx \frac{1}{2\pi} \exp(-\frac{x^2b^2 + (s-x)^2a^2}{2a^2b^2}) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx \frac{1}{2\pi} \exp(-\frac{x^2b^2 + (x^2 + s^2 - 2sx)a^2}{2a^2b^2}) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx \frac{1}{2\pi} \exp(-\frac{x^2(b^2 + a^2) - 2xsa^2 + s^2a^2}{2a^2b^2}) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx \frac{1}{2\pi} \exp(-\frac{(x\sqrt{b^2 + a^2})^2 - 2x\sqrt{a^2 + b^2} \frac{sa^2}{\sqrt{a^2 + b^2}} + (\frac{sa^2}{\sqrt{a^2 + b^2}})^2}{2a^2b^2}) \\
&\quad \times \exp(-\frac{-(\frac{sa^2}{\sqrt{a^2 + b^2}})^2 + s^2a^2}{2a^2b^2}) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx \frac{1}{2\pi} \exp(-\frac{(x\sqrt{b^2 + a^2} - \frac{sa^2}{\sqrt{a^2 + b^2}})^2}{2a^2b^2}) \\
&\quad \times \exp(-\frac{-(sa^2)^2 + s^2a^2(a^2 + b^2)}{2a^2b^2(a^2 + b^2)}) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx \frac{1}{2\pi} \exp(-\frac{(x - \frac{sa^2}{a^2 + b^2})^2}{2a^2b^2/(a^2 + b^2)}) \\
&\quad \times \exp(-\frac{s^2}{2(a^2 + b^2)}) \\
&= \frac{1}{ab} \int_{-\infty}^z ds \int_{-\infty}^{\infty} dx \frac{1}{\sqrt{2\pi} \sqrt{a^2b^2/(a^2 + b^2)}} \exp(-\frac{(x - \frac{sa^2}{a^2 + b^2})^2}{2a^2b^2/(a^2 + b^2)}) \\
&\quad \times \frac{1}{\sqrt{2\pi}} \sqrt{a^2b^2/(a^2 + b^2)} \exp(-\frac{s^2}{2(a^2 + b^2)}) \\
&= \int_{-\infty}^z ds \frac{1}{\sqrt{2\pi} \sqrt{(a^2 + b^2)}} \exp(-\frac{s^2}{2(a^2 + b^2)})
\end{aligned}$$

Therefore,

$$f(Z = z) = \frac{1}{\sqrt{2\pi} \sqrt{(a^2 + b^2)}} \exp(-\frac{z^2}{2(a^2 + b^2)})$$

that is, $Z \sim \mathcal{N}(0, a^2 + b^2)$. Then,

$$\begin{aligned}
 X_{t+1} &= \rho Y_t + \sqrt{1 - \rho^2} \epsilon_{t+1} \\
 &= \rho(\rho X_t + \sqrt{1 - \rho^2} \epsilon_t) + \sqrt{1 - \rho^2} \epsilon_{t+1} \\
 &= \rho^2 X_t + \sqrt{[\rho^2(1 - \rho^2) + (1 - \rho^2)]} \epsilon \\
 &= \rho^2 X_t + \sqrt{[(\rho^2 + 1)(1 - \rho^2)]} \epsilon \\
 &= \rho^2 X_t + \sqrt{1 - \rho^4} \epsilon, \quad (\epsilon \sim \mathcal{N}(0, 1))
 \end{aligned}$$

□

The Stationary distribution of this chain is $\mathcal{N}(0, 1)$.

Proof. A normal distribution $\mathcal{N}(\mu, \tau^2)$ is stationary for the AR(1) chain $X_{n+1} \sim \mathcal{N}(\theta x_n, \sigma^2)$, only if

$$\mu = \theta \mu, \quad \tau^2 = \tau^2 \theta^2 + \sigma^2$$

that is, the relationship for stationary is:

$$\begin{aligned}
 &\int_B \frac{1}{\sqrt{2\pi\tau}} \exp\left(-\frac{(x - \mu)^2}{2\tau^2}\right) dx \\
 &= \int_X dx \int_B dy \frac{1}{\sqrt{2\pi\tau}} \exp\left(-\frac{(x - \mu)^2}{2\tau^2}\right) \frac{1}{\sqrt{2\pi\sigma}} \exp\left(-\frac{(y - \theta x)^2}{2\sigma^2}\right)
 \end{aligned}$$

By Fubini's theorem, interchange the integral order:

$$\begin{aligned}
 &\int_B \frac{1}{\sqrt{2\pi\tau}} \exp\left(-\frac{(x - \mu)^2}{2\tau^2}\right) dx \\
 &= \int_B dy \int_X dx \frac{1}{\sqrt{2\pi\tau}} \exp\left(-\frac{(x - \mu)^2}{2\tau^2}\right) \frac{1}{\sqrt{2\pi\sigma}} \exp\left(-\frac{(y - \theta x)^2}{2\sigma^2}\right)
 \end{aligned}$$

and we can change the variable sign of the left side by x into y :

$$\begin{aligned}
 &\int_B \frac{1}{\sqrt{2\pi\tau}} \exp\left(-\frac{(y - \mu)^2}{2\tau^2}\right) dy \\
 &= \int_B dy \int_X dx \frac{1}{\sqrt{2\pi\tau}} \exp\left(-\frac{(x - \mu)^2}{2\tau^2}\right) \frac{1}{\sqrt{2\pi\sigma}} \exp\left(-\frac{(y - \theta x)^2}{2\sigma^2}\right)
 \end{aligned}$$

then, drop the integral about y , it becomes:

$$\begin{aligned}
 &\frac{1}{\sqrt{2\pi\tau}} \exp\left(-\frac{(y - \mu)^2}{2\tau^2}\right) dy \\
 &= \int_X dx \frac{1}{\sqrt{2\pi\tau}} \exp\left(-\frac{(x - \mu)^2}{2\tau^2}\right) \frac{1}{\sqrt{2\pi\sigma}} \exp\left(-\frac{(y - \theta x)^2}{2\sigma^2}\right)
 \end{aligned}$$

9 Gibbs sampling

delete the same term $\frac{1}{\sqrt{2\pi}\tau}$, we have:

$$\begin{aligned}
& \exp\left(-\frac{(y-\mu)^2}{2\tau^2}\right) dy \\
&= \int_X dx \exp\left(-\frac{(x-\mu)^2}{2\tau^2}\right) \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(y-\theta x)^2}{2\sigma^2}\right) \\
&= \int_X dx \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{(x-\mu)^2}{2\tau^2} - \frac{(y-\theta x)^2}{2\sigma^2}\right) \\
&= \int_X dx \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{x^2 - 2x\mu + \mu^2}{2\tau^2} - \frac{y^2 - 2y\theta x + \theta^2 x^2}{2\sigma^2}\right) \\
&= \int_X dx \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2} \left(x^2 \left(\frac{1}{\tau^2} + \frac{\theta^2}{\sigma^2}\right) - 2x \left(\frac{\mu}{\tau^2} + \frac{y\theta}{\sigma^2}\right) + \left(\frac{\mu^2}{\tau^2} + \frac{y^2}{\sigma^2}\right)\right)\right) \\
&= \int_X dx \frac{1}{\sqrt{2\pi}\sigma} \exp\left(-\frac{1}{2} \left(\left(\frac{1}{\tau^2} + \frac{\theta^2}{\sigma^2}\right) \left(x - \frac{\frac{\mu}{\tau^2} + \frac{y\theta}{\sigma^2}}{\left(\frac{1}{\tau^2} + \frac{\theta^2}{\sigma^2}\right)}\right)^2\right)\right) \\
&\quad \underbrace{\hspace{10em}}_{:=A} \\
&\times \exp\left(-\frac{\left(\frac{\mu}{\tau^2} + \frac{y\theta}{\sigma^2}\right)^2}{\frac{1}{\tau^2} + \frac{\theta^2}{\sigma^2}} + \left(\frac{\mu^2}{\tau^2} + \frac{y^2}{\sigma^2}\right)\right)
\end{aligned}$$

Since $A = 1$, we have

$$\left(\frac{1}{\tau^2} + \frac{\theta^2}{\sigma^2}\right) = \frac{1}{\sigma^2}$$

that is

$$\tau^2 \sigma^2 + \theta^2 = \tau^2$$

the relationship above becomes:

$$\begin{aligned}
 & \exp\left(-\frac{(y-\mu)^2}{2\tau^2}\right) dy \\
 &= \exp\left(-\frac{\left(\frac{\mu}{\tau^2} + \frac{y\theta}{\sigma^2}\right)^2}{\frac{1}{\tau^2} + \frac{\theta^2}{\sigma^2}} + \left(\frac{\mu^2}{\tau^2} + \frac{y^2}{\sigma^2}\right)\right) \\
 &= \exp\left(-\sigma^2\left(\frac{\mu}{\tau^2} + \frac{y\theta}{\sigma^2}\right)^2 + \left(\frac{\mu^2}{\tau^2} + \frac{y^2}{\sigma^2}\right)\right) \\
 &= \exp\left(-\sigma^2\left(\frac{\mu^2}{\tau^4} + \frac{y^2\theta^2}{\sigma^4} + 2\frac{\mu y\theta}{\tau^2\sigma^2}\right) + \frac{\mu^2}{\tau^2} + \frac{y^2}{\sigma^2}\right) \\
 &= \exp\left(-\left(\frac{\mu^2\sigma^2}{\tau^4} + \frac{y^2\theta^2}{\sigma^2} + 2\frac{\mu y\theta}{\tau^2}\right) + \frac{\mu^2}{\tau^2} + \frac{y^2}{\sigma^2}\right) \\
 &= \exp\left(-y^2\left(\underbrace{-\frac{1}{\sigma^2} + \frac{\theta^2}{\sigma^2}}_{=\frac{1}{\tau^2}}\right) - 2y\frac{\mu\theta}{\tau^2} - \frac{\mu^2\sigma^2}{\tau^4} + \frac{\mu^2}{\tau^2}\right) \\
 &= \exp\left(-\frac{y^2}{\tau^2} - 2y\frac{\mu\theta}{\tau^2} - \frac{\mu^2\sigma^2}{\tau^4} + \frac{\mu^2}{\tau^2}\right) \\
 &= \exp\left(-\frac{y^2 - 2y\mu\theta}{\tau^2} + C\right) \\
 &= \exp\left(-\frac{(y - \mu\theta)^2}{\tau^2} + C'\right)
 \end{aligned}$$

therefore, we have

$$\mu\theta = \mu$$

then, the stationary distribution is $\mathcal{N}(0, \frac{\sigma^2}{1-\theta^2})$. \square

In our example, $\theta = \rho^2, \sigma^2 = 1 - \rho^4$, then the stationary distribution is $\mathcal{N}(0, \frac{1-\rho^4}{1-\rho^4}) = \mathcal{N}(0, 1)$.

9.2 Missing data and latent variables

- with the auxiliary variable z , the complete-data likelihood or complete -model:

$$L^c(\theta|x, z) = f(x, z|\theta)$$

which corresponds to the observation of the complete data (x, z) . This is often referred as demarginalization.

- the likelihood can be expressed as

$$g(x|\theta) = \int_{\mathcal{Z}} f(x, z|\theta) dz$$

Example 1.1. Censored data models. *Censored data models* are missing data models where densities are not sampled directly. To obtain estimates and make inferences in such models usually requires involved computations and precludes analytical answers.

In a typical simple statistical model, we would observe random variables³ (rv's) Y_1, \dots, Y_n , drawn independently from a population with distribution $f(y|\theta)$. The distribution of the sample would then be given by the product $\prod_{i=1}^n f(y_i|\theta)$. Inference about θ would be based on this distribution.

In many studies, particularly in medical statistics, we have to deal with *censored* random variables; that is, rather than observing Y_1 , we may observe $\min\{Y_1, \bar{u}\}$, where \bar{u} is a constant. For example, if Y_1 is the survival time of a patient receiving a particular treatment and \bar{u} is the length of the study being done (say $\bar{u} = 5$ years), then if the patient survives longer than 5 years, we do not observe the survival time, but rather the censored value \bar{u} . This modification leads to a more difficult evaluation of the sample density.

Barring cases where the censoring phenomenon can be ignored, several types of censoring can be categorized by their relation with an underlying (unobserved) model, $Y_i \sim f(y_i|\theta)$:

图 2:

- and the conditional distribution of the missing data Z given the observed data x $k(z|\theta, x)$ is

$$k(z|\theta, x) = \frac{f(x, z|\theta)}{g(x|\theta)}$$

9.3 gibbs sampling on mixture model

- (i) Given random variables Y_i , which are, for instance, times of observation or concentrations, the actual observations are $Y_i^* = \min\{Y_i, \bar{u}\}$, where \bar{u} is the maximal observation duration, the smallest measurable concentration rate, or some other truncation point.
- (ii) The original variables Y_i are kept in the sample with probability $\rho(y_i)$ and the number of censored variables is either known or unknown.
- (iii) The variables Y_i are associated with auxiliary variables $X_i \sim g$ such that $y_i^* = h(y_i, x_i)$ is the observation. Typically, $h(y_i, x_i) = \min(y_i, x_i)$. The fact that truncation occurred, namely the variable $\mathbb{I}_{Y_i > X_i}$, may be either known or unknown.

As a particular example, if

$$X \sim \mathcal{N}(\theta, \sigma^2) \quad \text{and} \quad Y \sim \mathcal{N}(\mu, \tau^2),$$

the variable $Z = X \wedge Y = \min(X, Y)$ is distributed as

$$(1.1) \quad \begin{aligned} & \left[1 - \Phi\left(\frac{z - \theta}{\sigma}\right)\right] \times \tau^{-1} \varphi\left(\frac{z - \mu}{\tau}\right) \\ & + \left[1 - \Phi\left(\frac{z - \mu}{\tau}\right)\right] \sigma^{-1} \varphi\left(\frac{z - \theta}{\sigma}\right), \end{aligned}$$

where φ is the density of the normal $\mathcal{N}(0, 1)$ distribution and Φ is the corresponding cdf, which is not easy to compute.

图 3:

Example 5.13. Censored data may come from experiments where some potential observations are replaced with a lower bound because they take too long to observe. Suppose that we observe Y_1, \dots, Y_m , iid, from $f(y - \theta)$ and that the $(n - m)$ remaining (Y_{m+1}, \dots, Y_n) are censored at the threshold a . The corresponding likelihood function is then

$$(5.10) \quad L(\theta|\mathbf{y}) = [1 - F(a - \theta)]^{n-m} \prod_{i=1}^m f(y_i - \theta),$$

where F is the cdf associated with f and $\mathbf{y} = (y_1, \dots, y_m)$. If we had observed the last $n - m$ values, say $\mathbf{z} = (z_{m+1}, \dots, z_n)$, with $z_i \geq a$ ($i = m + 1, \dots, n$), we could have constructed the (complete data) likelihood

$$L^c(\theta|\mathbf{y}, \mathbf{z}) = \prod_{i=1}^m f(y_i - \theta) \prod_{i=m+1}^n f(z_i - \theta).$$

Note that

$$L(\theta|\mathbf{y}) = \mathbb{E}[L^c(\theta|\mathbf{y}, \mathbf{Z})] = \int_{\mathcal{Z}} L^c(\theta|\mathbf{y}, \mathbf{z}) f(\mathbf{z}|\mathbf{y}, \theta) d\mathbf{z},$$

where $f(\mathbf{z}|\mathbf{y}, \theta)$ is the density of the missing data conditional on the observed data, namely the product of the $f(z_i - \theta)/[1 - F(a - \theta)]$'s; i.e., $f(z - \theta)$ restricted to $(a, +\infty)$. ◀

图 4:

Example 7.6. In Examples 5.13 and 5.14, we treated a censored-data model as a missing-data model. We identify $g(x|\theta)$ with the likelihood function

$$g(x|\theta) = L(\theta|x) \propto \prod_{i=1}^m e^{-(x_i - \theta)^2/2},$$

and

$$f(x, z|\theta) = L(\theta|x, z) \propto \prod_{i=1}^m e^{-(x_i - \theta)^2/2} \prod_{i=m+1}^n e^{-(z_i - \theta)^2/2}$$

is the complete-data likelihood. Given a prior distribution $\pi(\theta)$ on θ , we can then create a Gibbs sampler that iterates between the conditional distributions

$$\pi(\theta|x, z) \quad \text{and} \quad f(z|x, \theta)$$

and will have stationary distribution $\pi(\theta, z|x)$, the posterior distribution of (θ, z) .

Taking a flat prior $\pi(\theta) = 1$, the conditional distribution of $\theta|x, z$ is given by

$$\theta|x, z \sim \mathcal{N}\left(\frac{m\bar{x} + (n-m)\bar{z}}{n}, \frac{1}{n}\right),$$

图 5:

while the conditional distribution of $Z|x, \theta$ is the product of the truncated normals

$$Z_i|x, \theta \sim \varphi(z - \theta) / \{1 - \Phi(a - \theta)\},$$

as each Z_i must be greater than the truncation point a . Generating values of Z can be done via the R function `rtrun` from the package `bayesm` (see Exercises 7.21 and 7.7). The outcome of the Gibbs sampler, whose R core can be written as

```
> for(i in 2:Nsim){
+   zbar[i]=mean(rtrun(mean=rep(that[i-1],n-m),
+     sigma=rep(1,n-m),a=rep(a,n-m),b=rep(Inf,n-m)))
+   that[i]=rnorm(1,(m/n)*xbar+(1-m/n)*zbar[i],sqrt(1/n))
+ }
```

图 6:

Example 7.7. Recall the multinomial model of Example 5.16,

$$\mathcal{M}\left(n; \frac{1}{2} + \frac{\theta}{4}, \frac{1}{4}(1-\theta), \frac{1}{4}(1-\theta), \frac{\theta}{4}\right).$$

where we estimated θ using either EM or MCEM steps, introducing the latent variable Z with the demarginalization

$$(z, x_1 - z, x_2, x_3, x_4) \sim \mathcal{M}\left(n; \frac{1}{2}, \frac{\theta}{4}, \frac{1}{4}(1-\theta), \frac{1}{4}(1-\theta), \frac{\theta}{4}\right).$$

If we use a uniform prior on θ , the full conditionals can be recovered as

$$\theta \sim \text{Be}(z + x_4 + 1, x_2 + x_3 + 1) \text{ and } z \sim \text{Bin}\left(x_1, \frac{\theta}{2 + \theta}\right),$$

图 7:

leading to the Gibbs sampler

```
> x=c(125,18,20,34)           #data
> theta=z=rep(.5,Nsim)        #init chain
> for (j in 2:Nsim){
>   theta[j]=rbeta(1,z[j-1]+x[4]+1,x[2]+x[3]+1)
>   z[j]=rbinom(1,x[1],(theta[j]/(2+theta[j])))
> }
```

whose output is summarized in Figure 7.5.

图 8:

Example 9.2. Gibbs sampling on mixture posterior. Consider a *mixture of distributions*

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$$(9.5) \quad \sum_{j=1}^k p_j f(x|\xi_j),$$

where $f(\cdot|\xi)$ belongs to an exponential family

$$f(x|\xi) = h(x) \exp\{\xi \cdot x - \psi(\xi)\}$$

and ξ is distributed from the associated conjugate prior

$$\pi(\xi|\alpha_0, \lambda) \propto \exp\{\lambda(\xi \cdot \alpha_0 - \psi(\xi))\}, \quad \lambda > 0, \quad \alpha_0 \in \mathcal{X},$$

while

$$(p_1, \dots, p_k) \sim \mathcal{D}_k(\gamma_1, \dots, \gamma_k).$$

Given a sample (x_1, \dots, x_n) from (9.5), we can associate with every observation an indicator variable $z_i \in \{1, \dots, k\}$ that indicates which component of the mixture is associated with x_i (see Problems 5.8–5.10). The demarginalization (or *completion*) of model (9.5) is then

$$Z_i \sim \mathcal{M}_k(1; p_1, \dots, p_k), \quad x_i|z_i \sim f(x|\xi_{z_i}).$$

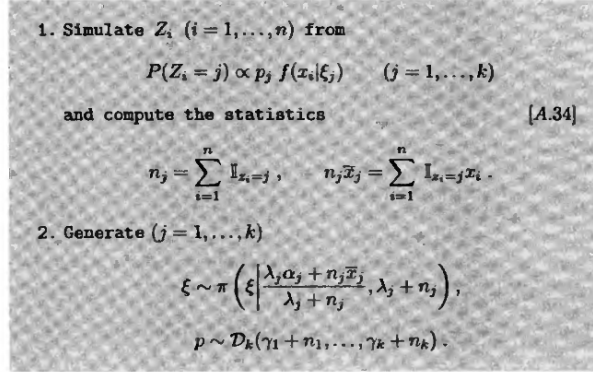
图 9:

Thus, considering $x_i^* = (x_i, z_i)$ (instead of x_i) entirely eliminates the mixture structure since the likelihood of the completed model is

$$\begin{aligned} \ell(p, \xi | x_i^*, \dots, x_i^*) &\propto \prod_{i=1}^n p_{z_i} f(x_i | \xi_{z_i}) \\ &= \prod_{j=1}^k \prod_{i: z_i=j} p_j f(x_i | \xi_j). \end{aligned}$$

(This latent structure is also exploited in the original implementation of the EM algorithm; see Section 5.3.2.) The two steps of the Gibbs sampler are

Algorithm A.34 –Mixture Posterior Simulation–



1. **Simulate** Z_i ($i = 1, \dots, n$) **from**

$$P(Z_i = j) \propto p_j f(x_i | \xi_j) \quad (j = 1, \dots, k)$$

and compute the statistics [A.34]

$$n_j = \sum_{i=1}^n \mathbb{I}_{z_i=j}, \quad n_j \bar{x}_j = \sum_{i=1}^n \mathbb{I}_{z_i=j} x_i.$$

2. **Generate** ($j = 1, \dots, k$)

$$\xi \sim \pi \left(\xi \left| \frac{\lambda_j \alpha_j + n_j \bar{x}_j}{\lambda_j + n_j}, \lambda_j + n_j \right. \right),$$

$$p \sim \mathcal{D}_k(\gamma_1 + n_1, \dots, \gamma_k + n_k).$$

图 10:

$$\begin{aligned}
\pi(\xi_j|x, z) &\propto \pi(\xi_j|\alpha_0, \lambda) \prod_{i:z_i=j} f(x_i|\xi_j) \\
&\propto \exp(\lambda(\xi_j \cdot \alpha_0 - \psi(\xi_j))) \prod_{i:z_i=j} h(x_i) \exp(\xi_j \cdot x_i - \psi(\xi_j)) \\
&\propto \exp\left(\xi_j(\lambda \cdot \alpha_0 + \sum_{i:z_i=j} x_i) - (\lambda + \sum_{i:z_i=j} 1)\psi(\xi_j)\right) \\
&\propto \exp\left((\lambda + \sum_{i:z_i=j} 1) \left(\xi_j \cdot \frac{(\lambda \cdot \alpha_0 + \sum_{i:z_i=j} x_i)}{\lambda + \sum_{i:z_i=j} 1} - \psi(\xi_j)\right)\right) \\
&\propto \exp\left((\lambda + n_j) \left(\xi_j \cdot \frac{(\lambda \cdot \alpha_0 + n_j \bar{x}_j)}{\lambda + n_j} - \psi(\xi_j)\right)\right) \\
&\propto \pi(\xi_j | \frac{(\lambda \cdot \alpha_0 + n_j \bar{x}_j)}{\lambda + n_j}, \lambda + n_j)
\end{aligned}$$

$$\begin{aligned}
\pi(p_1, \dots, p_k|x, z) &\propto \mathcal{D}_k(\gamma_1, \dots, \gamma_k) \prod_{j=1}^k \prod_{i:z_i=j} p_j f(x_i|\xi_j) \\
&\propto p_1^{\gamma_1-1} \dots p_k^{\gamma_k-1} p_1^{n_1} \dots p_k^{n_k} \\
&= p_1^{\gamma_1+n_1-1} \dots p_k^{\gamma_k+n_k-1} \\
&\propto \mathcal{D}_k(\gamma_1 + n_1, \dots, \gamma_k + n_k)
\end{aligned}$$

9.4 generate random number from truncated normal distribution

9.4.1 The Inverse Transform

定义

For a non-decreasing function F on \mathbb{R} , the generalized inverse of F , F^- , is the function defined by

$$F^-(u) = \inf\{x : f(x) \geq u\}.$$

As an illustration, consider the same setting as Example 5.19, namely a normal mixture with two components with equal known variance and fixed weights,

$$(9.6) \quad p\mathcal{N}(\mu_1, \sigma^2) + (1-p)\mathcal{N}(\mu_2, \sigma^2).$$

We assume in addition a normal $\mathcal{N}(0, 10\sigma^2)$ prior distribution on both means μ_1 and μ_2 . Generating directly from the posterior associated with a sample $\mathbf{x} = (x_1, \dots, x_n)$ from (9.6) quickly turns impossible, as discussed for instance in Diebolt and Robert (1994) and Celeux et al. (2000), because of a combinatoric explosion in the number of calculations, which grow as $\mathcal{O}(2^n)$.

As for the EM algorithm (Problems 5.8–5.10), a natural completion of (μ_1, μ_2) is to introduce the (unobserved) component indicators z_i of the observations x_i , namely,

$$P(Z_i = 1) = 1 - P(Z_i = 2) = p \quad \text{and} \quad X_i|Z_i = k \sim \mathcal{N}(\mu_k, \sigma^2).$$

The completed distribution is thus

$$\begin{aligned} \pi(\mu_1, \mu_2, \mathbf{z}|\mathbf{x}) &\propto \exp\{-(\mu_1^2 + \mu_2^2)/20\sigma^2\} \prod_{z_i=1} p \exp\{-(x_i - \mu_1)^2/2\sigma^2\} \times \\ &\quad \prod_{z_i=2} (1-p) \exp\{-(x_i - \mu_2)^2/2\sigma^2\}. \end{aligned}$$

图 11:

Since μ_1 and μ_2 are independent, given (\mathbf{z}, \mathbf{x}) , with distributions $(j = 1, 2)$, the conditional distributions are

$$\mathcal{N}\left(\sum_{z_i=j} x_i / (.1 + n_j), \sigma^2 / (.1 + n_j)\right),$$

where n_j denotes the number of z_i 's equal to j . Similarly, the conditional distribution of \mathbf{z} given (μ_1, μ_2) is a product of binomials, with

$$\begin{aligned} &P(Z_i = 1|x_i, \mu_1, \mu_2) \\ &= \frac{p \exp\{-(x_i - \mu_1)^2/2\sigma^2\}}{p \exp\{-(x_i - \mu_1)^2/2\sigma^2\} + (1-p) \exp\{-(x_i - \mu_2)^2/2\sigma^2\}}. \end{aligned}$$

图 12:

9 Gibbs sampling

引理

If $U \sim \mathcal{U}(0, 1)$, then the random variable $F^{-}(U)$ has the distribution F .

Proof. For all $u \in [0, 1]$ and for all $x \in F^{-}([0, 1])$, the generalized inverse satisfies:

$$\{u : F^{-} \leq x\} = \{u : F(x) \geq u\}$$

therefore,

$$P(F^{-}(U) \leq x) = P(F(x) \geq U) = F(x)$$

□

例子 (Exponential variable generation)

If $X \sim \text{Exp}(1)$, so $F(x) = 1 - e^{-x}$, then solving for x in $u = 1 - e^{-x}$ gives $x = -\log(1 - u)$. Therefore, if $U \sim \mathcal{U}(0, 1)$, the random variable $X = -\log U$ has the exponential distribution.

9.4.2 generate random number from truncated normal distribution—by the inverse transform

```

for (i in 2:nsim){
  temp=runif(n-m,min=pnorm(a,mean=that[i-1],sd=1),
            max=1)
  zbar[i]=mean(qnorm(temp,mean=that[i-1],sd=1))
  that[i]=rnorm(1,mean=(m/n)*xbar+(1-m/n)*zbar,
               sd=sqrt(1/n))}

```

Since the distribution of the truncated normal distribution is

$$F(x) = \int_a^x \frac{\varphi(x)}{1 - \Phi(a)} dx = \frac{\Phi(x) - \Phi(a)}{1 - \Phi(a)}$$

Then

$$\begin{aligned}
 F(x) &= u \\
 \Leftrightarrow \Phi(x) &= u(1 - \Phi(a)) + \Phi(a) \\
 \Leftrightarrow x &= \Phi^{-1}\left(\underbrace{u(1 - \Phi(a)) + \Phi(a)}_{\text{runif}(n-m, \text{min}=\text{pnorm}(a, \text{mean}=\text{that}[i-1], \text{sd}=1), \text{max}=1)}\right) = F^{-1}(u)
 \end{aligned}$$

9.5 The slice sampler

9.5.1 The fundamental theorem

This section, we focus on uniform generation on the subgraph of f :

$$\mathcal{R}(f) = \{(x, u) : 0 \leq u \leq f(x)\}$$

Starting from a point (x, u) in $\mathcal{R}(f)$, the move along the u -axis will correspond to the conditional distribution

$$U|X = x \sim \mathcal{U}(\{u : u \leq f(x)\})$$

and then the move along the x -axis to the conditional distribution

$$X|U' \sim \mathcal{U}(\{x : u' \leq f(x)\})$$

Algorithm A.31 –2D slice sampler–**At iteration t , simulate****1. $u^{(t+1)} \sim \mathcal{U}_{[0, f(x^{(t)})]}$; [A.31]****2. $x^{(t+1)} \sim \mathcal{U}_{A^{(t+1)}}$, with**

$$A^{(t+1)} = \{x : f(x) \geq u^{(t+1)}\}.$$

图 13:

We inaccurately call this method the 2D slice sampler:

9 Gibbs sampling

8.1 Referring to Algorithm [A.31] and equations (8.1) and (8.2):

- (a) Show that the stationary distribution of the Markov chain [A.31] is the uniform distribution on the set $\{(x, u) : 0 < u < f(x)\}$.
- (b) Show that the conclusion of part (a) remains the same if we use f_1 in [A.31], where $f(x) = Cf_1(x)$.

图 14:

if we set $f(x) = Cf_1(x)$ and use f_1 instead of f (see problem 8.1), the algorithm remains valid.

Now we want to prove this algorithm forms a Markov chains:

the subgraph of f : first, if $x^{(t)} \sim f(x)$ and $u^{(t+1)} \sim \mathcal{U}_{[0, f_1(x^{(t)})]}$, then

$$(x^{(t)}, u^{(t+1)}) \sim f(x) \frac{\mathbb{I}_{[0, f_1(x)]}(u)}{f_1(x)} \propto \mathbb{I}_{0 \leq u \leq f_1(x)}.$$

Second, if $x^{(t+1)} \sim \mathcal{U}_{A^{(t+1)}}$, then

$$(x^{(t)}, u^{(t+1)}, x^{(t+1)}) \sim f(x^{(t)}) \frac{\mathbb{I}_{[0, f_1(x^{(t)})]}(u^{(t+1)})}{f_1(x^{(t)})} \frac{\mathbb{I}_{A^{(t+1)}}(x^{(t+1)})}{\text{mes}(A^{(t+1)})},$$

where $\text{mes}(A^{(t+1)})$ denotes the (generally Lebesgue) measure of the set $A^{(t+1)}$.
Thus

$$\begin{aligned} (x^{(t+1)}, u^{(t+1)}) &\sim C \int \mathbb{I}_{0 \leq u \leq f_1(x)} \frac{\mathbb{I}_{f_1(x^{(t+1)}) \geq u}}{\text{mes}(A^{(t+1)})} dx \\ &= C \mathbb{I}_{0 \leq u \leq f_1(x^{(t+1)})} \int \frac{\mathbb{I}_{u \leq f_1(x)}}{\text{mes}(A^{(t+1)})} dx \\ &\propto \mathbb{I}_{0 \leq u \leq f_1(x^{(t+1)})} \end{aligned}$$

and the uniform distribution on $\mathcal{S}(f)$ is indeed stationary for both steps.

图 15:

例子 (Simple slice sampler)

Consider the density $f(x) = \frac{1}{2}e^{-\sqrt{x}}$ for $x > 0$. we can simulate by the followings:

$$U|x \sim \mathcal{U}(0, \frac{1}{2}e^{-\sqrt{x}}), \quad X|u \sim \mathcal{U}(0, [\log(2u)]^2)$$

Moreover, we can also simulate by problem 8.2:

8.2 In the setup of Example 8.1, show that the cdf associated with the density $\exp(-\sqrt{x})$ on \mathbb{R}_+ can be computed in closed form. (*Hint:* Make the change of variable $z = \sqrt{x}$ and do an integration by parts on $z \exp(-z)$.)

图 16:

例子 (Truncated normal distribution)

A truncated normal distribution $N(-3, 1)$ restricted to the interval $[0, 1]$:

$$f(x) \propto f_1(x) = \exp\{-(x+3)^2/2\} \mathbb{I}_{[0,1]}(x)$$

9.6 Back to the Gibbs Sampler

- The slice sampler can be interpreted as a special case of two-stage Gibbs sampler,
- the slice sampler starts with $f_X(x)$ and creates a joint density $f(x, u) = \mathbb{I}(0 < u < f_X(x))$.
- the associated conditional densities are

$$f_{X|U}(x|u) = \frac{\mathbb{I}(0 < u < f_X(x))}{\int \mathbb{I}(0 < u < f_X(x)) dx}, \quad f_{U|X}(u|x) = \frac{\mathbb{I}(0 < u < f_X(x))}{\int \mathbb{I}(0 < u < f_X(x)) du}$$

- therefore, the X sequence is also a Markov chain with transition kernel

$$K(x, x') = \int f_{X|U}(x'|u) f_{U|X}(u|x) du$$

and stationary density $f_X(x)$.

- Moreover, we can induce a Gibbs sampler for any marginal distribution $f_X(x)$ by creating a joint distribution that is, formally, arbitrary.
- Starting from $f_X(x)$, we can take any conditional density $g(y|x)$ and create a Gibbs sampler with

$$f_{X|Y}(x|y) = \frac{g(y|x) f_X(x)}{\int g(y|x) f_X(x) dx}, \quad f_{Y|X}(y|x) = \frac{g(y|x) f_X(x)}{\int g(y|x) f_X(x) dy}$$

9.7 The Hammersley-Clifford Theorem

- A most surprising feature of the Gibbs sampler is that the conditional distributions contain sufficient information to produce a sample from the joint distribution.

定理

The joint distribution associated with the conditional densities $f_{Y|X}(y|x)$ and $f_{X|Y}(x|y)$ has the joint density

$$f(x, y) = \frac{f_{Y|X}(y|x)}{\int \frac{f_{Y|X}(y|x)}{f_{X|Y}(x|y)} dy}$$

9 Gibbs sampling

- By comparison with maximization problems, this approach is similar to maximization an objective function successively in every direction of a given basis.
- It is well known that this optimization method does not necessarily lead to the global maximum, but may end up in a saddlepoint.

Proof. Since $f(x, y) = f_{Y|X}(y|x)f_X(x) = f_{X|Y}(x|y)f_Y(y)$ we have

$$\int \frac{f_{Y|X}(y|x)}{f_{X|Y}(x|y)} dy = \int \frac{f_Y(y)}{f_X(x)} dy = \frac{1}{f_X(x)}$$

and the result follows. □

9.8 Examples

例子 (Grouped counting data)

For 360 consecutive time units, consider recording the number of passages of individuals, per unit time, past some sensor.

表 1: Frequencies of passage for 360 consecutive observations

Number of passages	0	1	2	3	4or more
Number of observations	139	128	55	25	13

Algorithm A.35 –Poisson–Gamma Gibbs Sampler–

Given $\lambda^{(t-1)}$,

- 1. Simulate** $Y_i^{(t)} \sim \mathcal{P}(\lambda^{(t-1)}) \mathbf{I}_{Y \geq 4}$ ($i = 1, \dots, 13$)
- 2. Simulate** [A.35]

$$\lambda^{(t)} \sim \mathcal{Ga} \left(313 + \sum_{i=1}^{13} y_i^{(t)}, 360 \right).$$

图 17:

- If we assume that every observation is a Poisson $\mathcal{P}(\lambda)$, the likelihood of the model corresponding to the table below is

$$l(\lambda|x_1, \dots, x_5) \propto e^{-347\lambda} \lambda^{128+55 \times 2 + 25 \times 3} \left(1 - e^{-\lambda} \sum_{i=0}^3 \frac{\lambda^i}{i!} \right)$$

- Assume $\pi(\lambda) = \frac{1}{\lambda}$ and $\mathbf{y} = (y_1, \dots, y_{13})$, vector of the 13 units larger in $\pi(\lambda, y_1, y_2, \dots, y_{13}|x_1, \dots, x_5)$. The Gibbs sampler is:

9 Gibbs sampling

- The convergence of the Rao-Blackwellized estimator:

$$\delta_{rb} = \frac{1}{T} \sum_{t=1}^T E[\lambda | x_1, \dots, x_5, y_1^{(t)}, \dots, y_{13}^{(t)}] = \frac{1}{360T} \sum_{t=1}^T \left(313 + \sum_{i=1}^{13} y_i^{(t)} \right)$$

- Rao-Blackwellized estimator

$$\text{var}[E(\delta(X)|Y)] \leq \text{var}[\delta(X)]$$

例子 (grouped multinomial data)

Consider the multinomial model

$$X \sim \mathcal{M}_5(n; a_1\mu + b_1, a_2\mu + b_2, a_3\eta + b_3, a_4\eta + b_4, c(1 - \mu - \eta))$$

where the a_i, b_i are known.

- This model is equivalent to a sampling from

$$Y \sim \mathcal{M}_9(n; a_1\mu, b_1, a_2\mu, b_2, a_3\eta, b_3, a_4\eta, b_4, c(1 - \mu - \eta))$$

where

$$X_1 = Y_1 + Y_2, \quad X_2 = Y_3 + Y_4, \quad X_3 = Y_5 + Y_6, \quad X_4 = Y_7 + Y_8, \quad X_5 = Y_9$$

- A natural prior distribution on (μ, η) is the Dirichlet prior $\mathcal{D}(\alpha_1, \alpha_2, \alpha_3)$,

$$\pi(\mu, \eta) \propto \mu^{\alpha_1-1} \eta^{\alpha_2-1} (1 - \eta - \mu)^{\alpha_3-1}$$

where $\alpha_1 = \alpha_2 = \alpha_3 = 1/2$.

- We define $Z = (Z_1, Z_2, Z_3, Z_4) = (Y_1, Y_3, Y_5, Y_7)$, the completed posterior distribution can be defined as

$$\begin{aligned} \pi(\eta, \mu | x, z) &= \pi(\eta, \mu | y) \\ &\propto \mu^{\alpha_1-1} \eta^{\alpha_2-1} (1 - \eta - \mu)^{\alpha_3-1} \mu^{z_1} \mu^{z_2} \eta^{z_3} \eta^{z_4} (1 - \eta - \mu)^{x_5} \\ &= \mu^{z_1+z_2+\alpha_1-1} \eta^{z_3+z_4+\alpha_2-1} (1 - \eta - \mu)^{x_5+\alpha_3-1} \end{aligned}$$

- thus

$$(\mu, \eta, 1 - \mu - \eta) | x, z \sim \mathcal{D}(z_1 + z_2 + \alpha_1, z_3 + z_4 + \alpha_2, x_5 + \alpha_3)$$

- moreover,

$$\begin{aligned} Z_i | x, \eta, \mu &\sim \mathcal{B}(x_i, \frac{a_i \mu}{a_i \mu + b_i}), \quad (i = 1, 2) \\ Z_i | x, \eta, \mu &\sim \mathcal{B}(x_i, \frac{a_i \eta}{a_i \eta + b_i}), \quad (i = 3, 4) \end{aligned}$$

Table 7.1. Observed genotype frequencies on blood type data. The effect of a dominant allele creates a missing-data problem.

Genotype	Probability	Observed	Probability	Frequency
AA	p_A^2	A	$p_A^2 + 2p_Ap_O$	$n_A = 186$
AO	$2p_Ap_O$			
BB	p_B^2	B	$p_B^2 + 2p_Bp_O$	$n_B = 38$
BO	$2p_Bp_O$			
AB	$2p_Ap_B$	AB	p_Ap_B	$n_{AB} = 13$
OO	p_O^2	O	p_O^2	$n_O = 284$

图 18:

例子 •

$$X \sim \mathcal{M}_4(n; \underbrace{p_A^2 + 2p_Ap_O}_{X_1}, \underbrace{p_B^2 + 2p_Bp_O}_{X_2}, \underbrace{p_Ap_B}_{X_3}, \underbrace{p_O^2}_{X_4})$$

- introduce latent variable:

$$X_1 = Z_1 + Z_2, \quad X_2 = Z_3 + Z_4$$

then, the complete model is

$$(Z_1, X_1 - Z_1, Z_3, X_2 - Z_3, X_3, X_4) \sim \mathcal{M}_6(p_A^2, 2p_Ap_O, p_B^2, 2p_Bp_O, p_Ap_B, p_O^2)$$

- The prior of p_A, p_B, p_O is defined as following:

$$\begin{aligned} \pi(p_A, p_B, 1 - p_A - p_B) &\sim \mathcal{D}(\alpha_A, \alpha_B, \alpha_O) \\ &\propto p_A^{\alpha_A-1} p_B^{\alpha_B-1} (1 - p_A - p_B)^{\alpha_O-1} \end{aligned}$$

- Then the posterior of $p_A, p_B, 1 - p_A - p_B$ is

$$\begin{aligned} &\pi(p_A, p_B, 1 - p_A - p_B | X_1, X_2, X_3, X_4, Z_1, Z_3) \\ &\propto p_A^{\alpha_A-1} p_B^{\alpha_B-1} (1 - p_A - p_B)^{\alpha_O-1} \\ &\times (p_A^2)^{Z_1} (2p_Ap_O)^{X_1-Z_1} (p_B^2)^{Z_3} (2p_Bp_O)^{X_2-Z_3} (p_Ap_B)^{X_3} (p_O^2)^{X_4} \\ &\propto (p_A)^{\alpha_A-1+2Z_1+X_1-Z_1+X_3} (p_B)^{\alpha_B-1+2Z_3+X_2-Z_3+X_3} \\ &\times (1 - p_A - p_B)^{\alpha_O-1+X_1-Z_1+X_2-Z_3+2X_4} \\ &\propto (p_A)^{\alpha_A-1+X_1+Z_1+X_3} (p_B)^{\alpha_B-1+X_2+Z_3+X_3} \\ &\times (1 - p_A - p_B)^{\alpha_O-1+X_1-Z_1+X_2-Z_3+2X_4} \end{aligned}$$

- Since $X_1 = n_A, X_2 = n_B, X_3 = n_{AB}, X_4 = n_O$

$$\begin{aligned} & \pi(p_A, p_B, 1 - p_A - p_B | X_1, X_2, X_3, X_4, Z_1, Z_3) \\ & \propto (p_A)^{\alpha_A - 1 + n_A + Z_1 + n_{AB}} (p_B)^{\alpha_B - 1 + n_B + Z_3 + n_{AB}} \\ & \times (1 - p_A - p_B)^{\alpha_O - 1 + n_A - Z_1 + n_B - Z_3 + 2n_O} \end{aligned}$$

- define $Z_1 = Z_A, Z_3 = Z_B$, the posterio becomes

$$(p_A, p_B, p_O | n_A, n_B, n_{AB}, n_O, Z_A, Z_B) \sim \mathcal{D}(\alpha_A + n_A + Z_A + n_{AB}, \alpha_B + n_B + Z_B + n_{AB}, \alpha_O + n_A - Z_A + n_B - Z_B + 2n_O) \quad (9.1)$$

•

$$Z_A, Z_B | p_A, p_B, p_O, n_A, n_B, n_{AB}, n_O \sim \frac{L^c(p_A, p_B, p_O | n_A, n_B, n_{AB}, n_O, Z_A, Z_B)}{L(p_A, p_B, p_O | n_A, n_B, n_{AB}, n_O)}$$

•

$$\begin{aligned} Z_A & \sim \mathcal{B}(n_A; \frac{p_A^2}{p_A^2 + 2p_A p_O}) \\ Z_B & \sim \mathcal{B}(n_B; \frac{p_B^2}{p_B^2 + 2p_B p_O}) \end{aligned}$$

10 chapter 11 Basics of Markov chain simulation

the background of MC

- The key to the method's success, however, is not the Markov property but rather that the approximate distributions are improved at each step in the simulation, in the sense of converging to the target distribution.
- As we shall see in Section 11.2, the Markov property is helpful in proving this convergence.
- Markov chain simulation is used when
 1. it is not possible
 2. not computationally efficientto sample directly from $p(\theta|y)$;
- instead we sample iteratively in such a way that at each step of the process the distribution becomes closer to $p(\theta|y)$.
- after we have obtain the overall simulations, we should also
 1. check the convergence of the simulated sequences
 2. construct an expression for the effective number of simulation draws for a correlated sample.

10.1 11.1 Gibbs sampler/ alternating conditional sampling

Suppose the parameter vector $\theta = (\theta_1, \dots, \theta_d)$, the algorithm is:

1. sample $\theta_j^t \sim p(\theta_j | \theta_{-j}^{t-1}, y)$

repeat this step for $j = 1, \dots, d$.

here denote θ_j^t as the jth component of θ at iteration t. and $\theta_{-j}^{t-1} = (\theta_1^t, \dots, \theta_{j-1}^t, \theta_{j+1}^{t-1}, \dots, \theta_d^t)$, which represents all the components of θ , except for θ_j , at their current values.

例子 (Bivariate normal distribution)

$$\begin{pmatrix} \theta_1 \\ \theta_2 \end{pmatrix} \Big| y \sim \mathcal{N} \left(\begin{pmatrix} y_1 \\ y_2 \end{pmatrix}, \begin{pmatrix} 1 & \rho \\ \rho & 1 \end{pmatrix} \right)$$

11 Monitoring Convergence to the Stationary Distribution

11.1 推断、评价收敛

从迭代的 simulation 中推断带来的问题

- 如果迭代不足, simulation 不足以代表 target 分布。即使 simulation 已经足够接近收敛, 早期的迭代仍然影响总体的近似效果;
- 序列内的相关性: 收敛后, 序列内的相关性影响有效样本数。

用三种方法来处理

- (1) 设计 simulation 使得可以进行有效的 convergence monitor, 例如把初始 θ 在参数空间选得分散开
- (2) 通过大致比较序列内和序列间的方差 (between and within simulated sequence)
- (3) 若有效性仍旧不可接受, 换算法。

具体来说

1. 去掉前一半的 simulation, warm-up
2. 对序列内的相关性, 隔几个留一个样本
3. 从分散开的初始点多跑几条链
4. monitor 标量变化
5. monitoring convergence 的挑战: mixing and stationarity

a) 如图 11.3(a), 每条链单独看似乎均已稳定, 但两条链并列说明还没收敛到共同的分布

b) 如图 11.3(b), 两条似乎存在一个共同的分布, 但均不平稳。

这两个例子说明了当评价收敛时应考虑 between-sequence 和 within-sequence 的信息。

6. 把每条保存下来的链分成两半, 如图1

- 把每条链分成两半, 检查最终全部的半链均已 mixed
- 假设 warm-up 部分已经被删去

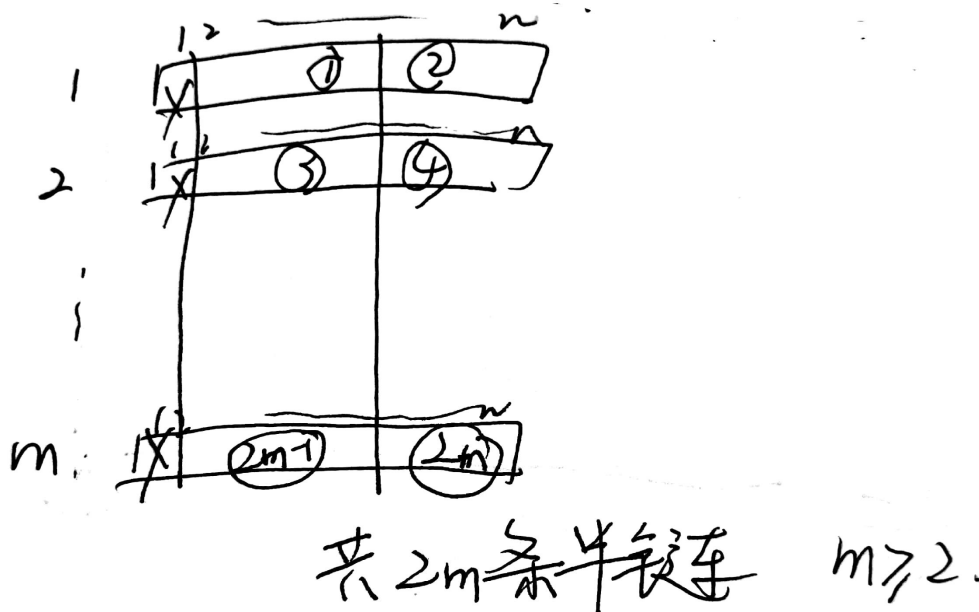


图 1: 共有 $m(m \geq 2)$ 条链, 每条链有 n 个样本, 删去 warm-up 后, 每条链分为两半。共有 $2m$ 条半链

7. 用序列内和序列间的方差 (Between-sequence, within-sequence) 评估 mixing: θ_{ij} , $i = 1, \dots, n$, $j = 1, \dots, m$

$$\text{Between-sequence } B = \frac{n}{m-1} \sum_{j=1}^m (\bar{\theta}_{\cdot,j} - \bar{\theta}_{\cdot\cdot})^2$$

$$\text{Within-sequence } W = \frac{1}{m} \sum_{j=1}^m s_j^2, \quad s_j^2 = \frac{1}{n-1} \sum_{i=1}^n (\theta_{ij} - \bar{\theta}_{\cdot,j})^2$$

$$\bar{\theta}_{\cdot j} = \frac{1}{n} \sum_{i=1}^n \theta_{ij}, \quad \bar{\theta}_{\cdot\cdot} = \frac{1}{m} \sum_{j=1}^m \bar{\theta}_{\cdot j}$$

总方差定义为:

$$\text{var}(\theta|y) = \hat{\text{var}}^+(\theta|y) = \frac{n-1}{n}W + \frac{1}{n}B$$

这个统计量再平稳或者极限 ($n \rightarrow \infty$) 的意义下是无偏的.

一般用伸缩变换后的方差:

$$\hat{R} = \sqrt{\frac{\hat{\text{var}}^+(\theta|y)}{W}}$$

当 $n \rightarrow \infty$ 时, 降到 1.

若 \hat{R} 较大, 有理由相信, 更多的迭代将改进推断.

例子 (二元正态分布)

以二元正态跳核

11.2 simulation draws 的有效数目

•

$$\lim_{n \rightarrow \infty} mn \text{var}(\bar{\theta}_{\cdot\cdot}) = (1 + 2 \sum_{t=1}^{\infty} \rho_t) \text{var}(\theta|y)$$

ρ_t 是 θ 在 lag t 处的自相关系数.

•

$$n_{eff} = \frac{mn}{1 + 2 \sum_{t=1}^{\infty} \rho_t}$$

• 下面估计 ρ_t

定义

$$V_t = \frac{1}{m(n-t)} \sum_{j=1}^m \sum_{i=t+1}^n (\theta_{ij} - \theta_{i-t,j})^2$$

由 $E(\theta_i - \theta_{i-t})^2 = 2(1 - \rho_t) \text{var}(\theta)$ 所以有

$$\hat{\rho}_t = 1 - \frac{V_t}{2\hat{\text{var}}(\theta|y)}$$

但 ρ_t 不能取到 ∞ , 部分和一般从 lag 0 开始, 直到连续两个 lag $\hat{\rho}_{2t} + \hat{\rho}_{2t+1} < 0$

$$n_{eff} = \frac{mn}{1 + 2 \sum_{t=1}^T \rho_t}$$

何时终止 simulation 计算 \hat{R} 和 n_{eff}

- 如果 \hat{R} 不是近似为 1, 继续迭代; 一般以 1.1 为阈值
- \hat{n}_{eff} 给出精度的意义: 一般要保证 $\hat{n}_{eff} \geq 5m$, (例如, 如果共有两条链, 每条链至少有 10 个有效样本.)

11.3 Graphical diagnoses

例子 (Logit model using Monte Carlo EM and Metropolis-Hastings)

A simple random effect logit model processed in Booth and Hobert(1999) represents observations $y_{i,j}$ ($i = 1, \dots, n, j = 1, \dots, m$) as distributed conditionally on one covariate $x_{i,j}$ as a logit model:

$$P(y_{ij} = 1 | x_{ij}, u_i, \beta) = \frac{\exp(\beta x_{ij} + u_i)}{1 + \exp(\beta x_{ij} + u_i)}$$

where $u_i \sim \mathcal{N}(0, \sigma^2)$ is an unobserved random effect. The vector of random effects (U_1, \dots, U_n) therefore corresponds to the missing data Z . When considering the function $Q(\theta' | \theta, x, y)$,

$$\begin{aligned} Q(\theta' | \theta, x, y) &= \sum_{i,j} y_{ij} \mathbb{E}[\beta' x_{ij} + U_i | \beta, \sigma, x, y] \\ &\quad - \sum_{i,j} \mathbb{E}[\log[1 + \exp\{\beta' x_{ij} + U_i\}] | \beta, \sigma, x, y] \\ &\quad - \sum_i \mathbb{E}[U_i^2 | \beta, \sigma, x, y] / 2\sigma'^2 - n \log \sigma' \end{aligned}$$

with $\theta = (\beta, \sigma)$. It is impossible to compute the expectations in U_i . The M-step would then almost straightforward for maximizing $Q(\theta' | \theta, x, y)$ in σ' leads to

$$\sigma'^2 = \frac{1}{n} \sum_i \mathbb{E}[U_i^2 | \beta, \sigma, x, y]$$

while maximizing $Q(\theta' | \theta, x, y)$ in β' produces the fixed-point equation

$$\sum_{i,j} y_{ij} x_{ij} = \sum_{i,j} \mathbb{E} \left[\frac{\exp\{\beta' x_{ij} + U_i\}}{1 + \exp\{\beta' x_{ij} + U_i\}} | \beta, \sigma, x, y \right] x_{ij}$$

The alternative to EM is to simulate the U_i 's conditional on β, σ, x, y in order to replace the expectations above with Monte Carlo approximations.

$$\pi(u_i | \beta, \sigma, x, y) \propto \frac{\exp\{\sum_j y_{ij} u_i - u_i^2 / 2\sigma^2\}}{\prod_j [1 + \exp\{\beta x_{ij} + u_i\}]}$$

Opting for a standard random walk Metropolis-Hastings algorithm, we simulate both u_i, β from Normal distributions centered at the previous values of those parameters:

$$u_i^{(t)} \sim \mathcal{N}(u_i^{(t-1)}, \sigma^2), \quad \beta^{(t)} \sim \mathcal{N}(\beta^{(t-1)}, \tau)$$

The scale parameter σ can be simulated directly from an inverse gamma distribution:

$$\sigma \sim I\Gamma(1, 4 * \sum_i u_i^2 / n)$$

11.4 Nonparametric tests of stationarity

Kolmogorov-Smirnov statistic

$$K = \frac{1}{M} \sup \left| \sum_{g=1}^M \mathbb{I}_{(0,\eta)}(x_1^{(gG)}) - \sum_{g=1}^M \mathbb{I}_{(0,\eta)}(x_2^{(gG)}) \right|$$

11.5 A missing Mass

To assess how much of the support of the target distribution has been explored by the chain via an evaluation of

$$\int_{\mathcal{A}} f(x) dx$$

If \mathcal{A} denotes the support of the distribution of the chain. This is not necessarily easy, especially in large dimensions, but we can use the Riemann approximation method to assess it. When f is a one-dimensional density, the quantity

$$\sum_{t=1}^T [\theta^{(t+1)} - \theta^{(t)}] f(\theta^{(t)})$$

converges to 1, even when the $\theta^{(t)}$ are not generated from the density f .

例子 (Bimodal target)

Consider the density

$$f(x) = \frac{\exp(-x^2/2)}{\sqrt{2\pi}} \frac{4(x - 0.3)^2 + 0.01}{4(1 + (0.3)^2) + 0.01}$$

11.6 Geweke.diag function

Geweke.diag utilize Spectral analysis. Geweke takes the first T_A and the last T_B observations from a sequence of length T to derive

$$\delta_A = \frac{1}{T_A} \sum_{t=1}^{T_A} h(x^{(t)}), \quad \delta_B = \frac{1}{T_B} \sum_{t=T-T_B+1}^T h(x^{(t)}),$$

and the estimates σ_A and σ_B based on both subsamples, respectively. The test statistic is then the asymptotically normal so-called Z-score

$$\sqrt{T}(\delta_A - \delta_B) / \sqrt{\frac{\sigma_A^2}{\tau_A} + \frac{\sigma_B^2}{\tau_B}},$$

with $T_A = \tau_A T$, $T_B = \tau_B T$, and $\tau_A + \tau_B < 1$. This is a t test which assess the equality of the means of the first and last parts of the Markov chain.

11.7 Kolmoforov-Smirnov statistic

The empirical distribution function F_n for n iid observations X_i is defined as

$$F_n(x) = \frac{1}{n} \sum_{i=1}^n I_{[-\infty, x]}(X_i)$$

The Kolmoforiv-Smirnov statistic for a given cumulative distribution function $F(x)$ is

$$D_n = \sup_x |F_n(x) - F(x)|$$

- By the Glivenko-Cantelli theorem, D_n converges to 0 almost surely.
- Kolmogorov strengthened this result, by effectively providing the rate of this Convergence

$$\lim_n P(\sqrt{n}D_n \leq x) = 1 - 2 \sum_{k=1}^{\infty} (-1)^{k-1} e^{-2k^2 x^2}$$

- the goodness-of-fit test or the Kolmogorov-Smirnov test is constructed by using the critical values of the Kolmogorov distribution. The null hypothesis is rejected at level α if

$$\sqrt{n}D_n > K_\alpha$$

where K_α is found from

$$Pr(K \leq K_\alpha) = 1 - \alpha$$

α	0.10	0.05	0.025	0.01	0.005	0.001
$c(\alpha)$	1.22	1.36	1.48	1.63	1.73	1.95

11.8 Two-sample Kolmoforov-Smirnov test

$$D_{n,m} = \sup_x |F_{1,n}(x) - F_{2,m}(x)|$$

where $F_{1,n}$ and $F_{2,m}$ are the empirical distribution functions of the first and the second sample respectively. The null hypothesis is rejected at level α if

$$D_{n,m} > c(\alpha) \sqrt{\frac{n+m}{nm}}$$

and in general by

$$c(\alpha) = \sqrt{-\frac{1}{2} \ln\left(\frac{\alpha}{2}\right)}$$

11.9 summary–convergence diagnosing

- randogibs.R:

```
library(coda)
plot(mcmc(cbind(beta, sigma)))
browser()
cumuplot(mcmc(cbind(beta, sigma)))
list(beta = beta, sigma = sigma)
```

- kscheck.R

```
#old ks
ks=NULL
M=10

for (t in seq(T/10,T,le=100)){
  beta1=beta[1:(t/2)]
  beta2=beta[(t/2)+(1:(t/2))]
  beta1=beta1[seq(1,t/2,by=M)]
  beta2=beta2[seq(1,t/2,by=M)]
  ks=c(ks, ks.test(beta1, beta2)$p)
}
```

$t = \text{seq}(1000, 10000, \text{by} = 90)$

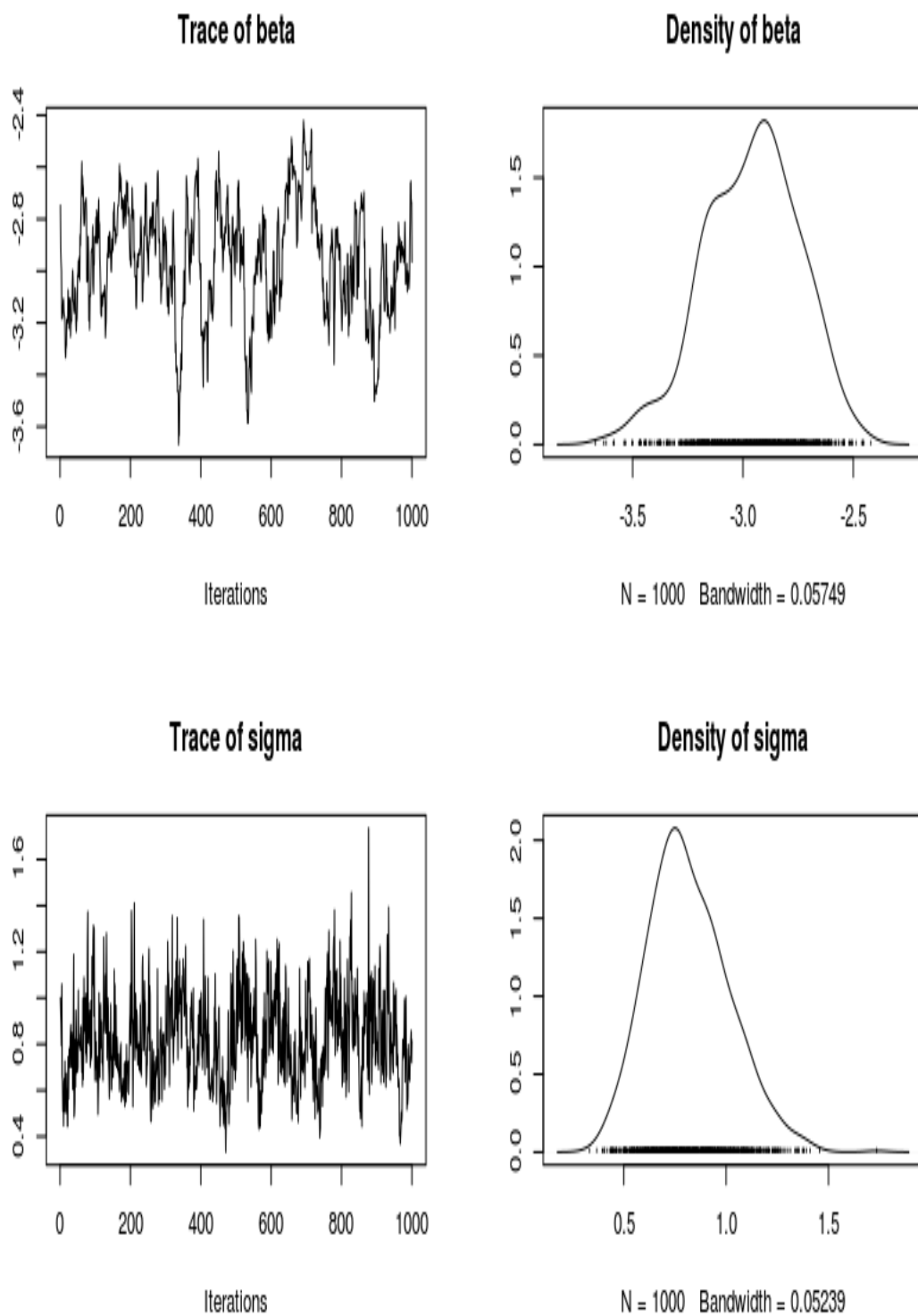
for example, if $t = 1000$,

$\beta_1 = \beta(1 : 500), \beta_2 = \beta(501 : 1000),$

$\beta_1 = \beta_1(\text{seq}(1, 500, \text{by} = 10)), \beta_2 = \beta_2(\text{seq}(1, 500, \text{by} = 10))$

```
oldbeta=beta[seq(1,T,by=M)]
olks=ks

#dual chain KS:
#new ks
beta=beta[seq(1,T,by=M)]
ks=NULL
for (t in seq((T/(10*M)), (T/M), le=100))
  ks=c(ks, ks.test(beta[1:t], oldbeta[1:t])$p)
```



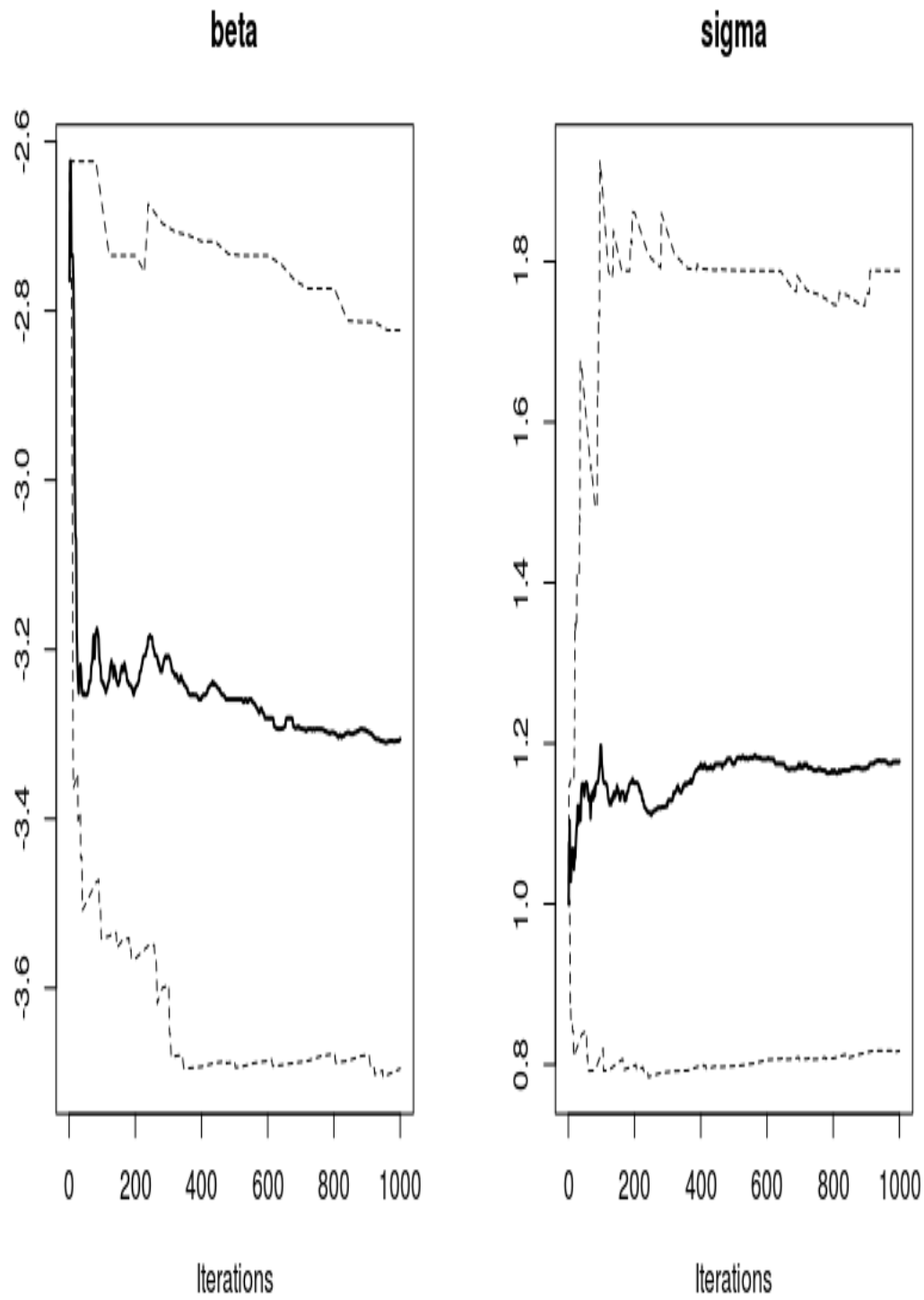


图 3: cumuplot

11 Monitoring Convergence to the Stationary Distribution

```
 $\beta = \beta(\text{seq}(1, 10000, \text{by} = 10))$   
 $t = \text{seq}(100, 1000, \text{by} = 9)$   
if  $t = 100, \beta(1 : 100), \text{old}\beta(1 : 100)$   
if  $t = 1000, \beta(1 : 1000), \text{old}\beta(1 : 1000)$ 
```

```
#figure  
par(mar=c(4,4,1,1), mfrow=c(2,1))  
plot(seq(1,T, le=100), olks, pch=19, cex=.7,  
      xlab="Iterations", ylab="p-value")  
plot(seq(1,T, le=100), ks, pch=19, cex=.7,  
      xlab="Iterations", ylab="p-value")
```

从图中可以看出，第一种 ks 计算方法，看不出是否平稳；第二幅图是比较了两条不同的链。图中说明了需要更长时间达到平稳。迭代 4000 次左右两个样本有类似的经验 cdf，之后又探索了不同的空间。

```
heidel.diag(mcmc(beta))  
geweke.diag(mcmc(beta))
```

在 sqar 中讲解。

- sqar.R

```
thn=jitter(xmc[seq(1,T,by=M)])  
kst=NULL  
for (m in seq(T/(10*M), T/M, le=100))  
  kst=c(kst, ks.test(thn[1:(m/2)],  
                    thn[(m/2)+(1:(m/2))])$p)
```

kscheck 中第一种方法。

```
hist(xmc, pro=T, col="grey85", nclass=150, main="",  
      ylab="", xlab="")  
ordin=apply(as.matrix(seq(min(xmc), max(xmc), le=200)),  
            1, eef)  
lines(seq(min(xmc), max(xmc), le=200),  
      ordin*max(density(xmc)$y)/max(ordin), lwd=2,  
      col="gold4")  
plot(seq(1,T, le=100), kst, pch=19, cex=.5,
```

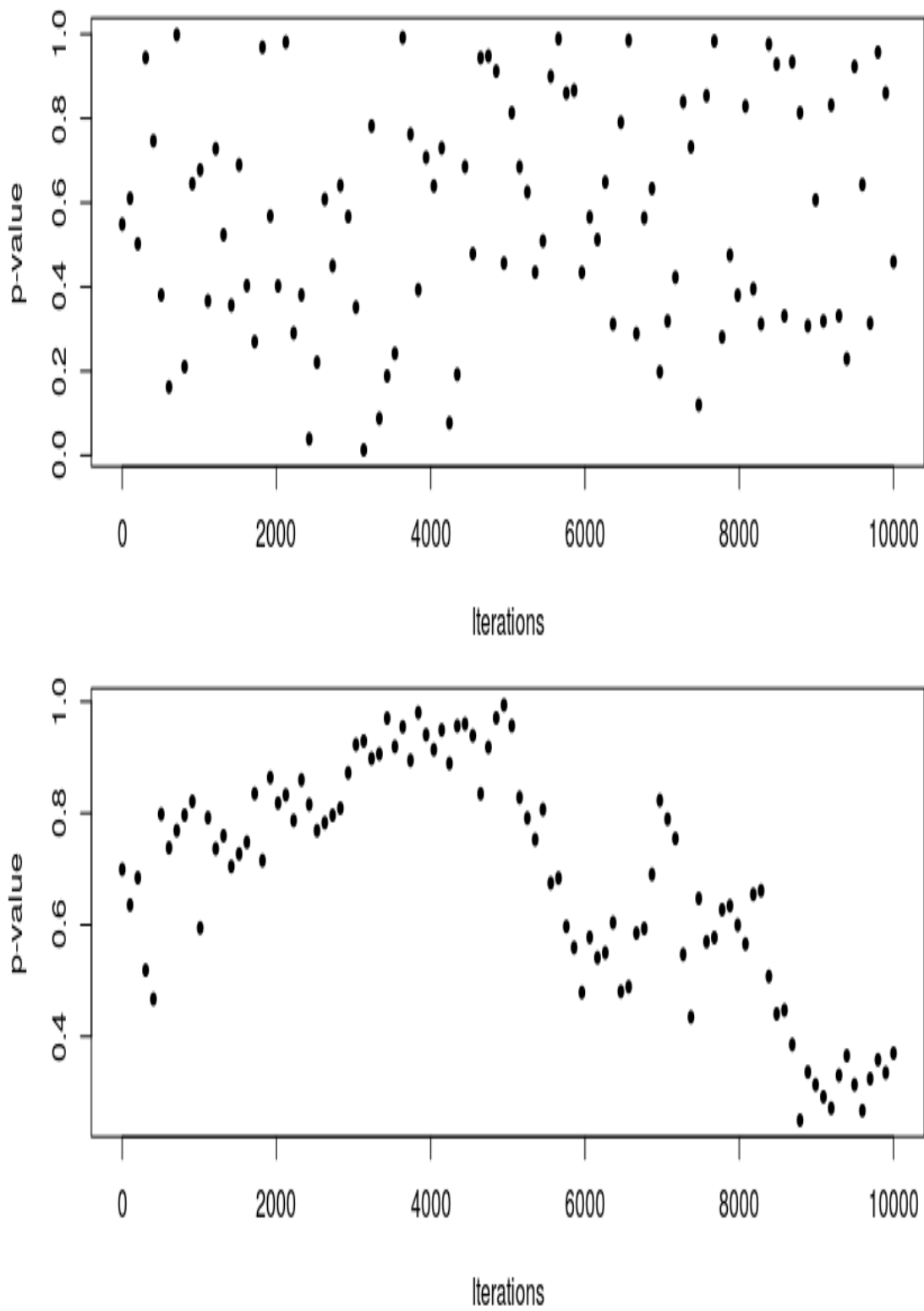



图 4: kscheck

```
xlab="Iterations",ylab="p-value")
```

画出直方图和分布，ks 统计量。

```
print(geweke.diag(mcmc(xmc)))
```

谱分析。统计量服从 $\mathcal{N}(0,1)$ 。返回值是 p-value。执行双边检验的假设检验。计算 $\Phi(|X| > p - value)$ 与 significance level 进行比较。如果返回负值，利用 geweke.diag 查看。

```
print(heidel.diag(mcmc(xmc)))
```

- sqar.R,multiple chains:

```
par(mfrow=c(3,2),mar=c(4,2,1,1))
for (t in 2:5)
  plot(smpl[,t],type="l",ylim=range(smpl),
       xlab="Iterations",ylab="",col=heat.colors(10)[6-t])

plot(smpl[,1],type="l",ylim=range(smpl),
     xlab="Iterations",ylab="",col=heat.colors(10)[5])
for (t in 2:5) lines(smpl[,t],col=heat.colors(10)[6-t])
```

```
par(mfrow=c(3,2),mar=c(4,2,1,1))
for (t in 1:5)
  plot(density(smpl[,t],n=1024),main="",ylab="",
       xlab=paste("Bandwith",format(density(smpl)$b,
       dig=3),sep=" "),lwd=2)
  plot(density(smpl,n=1024),main="",ylab="",
       xlab=paste("Bandwith",format(density(smpl)$b,
       dig=3),sep=" "),lwd=2)
```

```
par(mfrow=c(1,2),mar=c(4,2,1,1))
plot(smpl[,1],type="l",ylim=range(smpl),xlab="Iterations",
     ylab="",col=heat.colors(10)[5])
for (t in 2:5) lines(smpl[,t],col=heat.colors(10)[6-t])
plot(density(smpl,n=1024),main="",ylab="",
     xlab=paste("Bandwith",format(density(smpl)$b,dig=3),sep=" "),lwd=2)
```

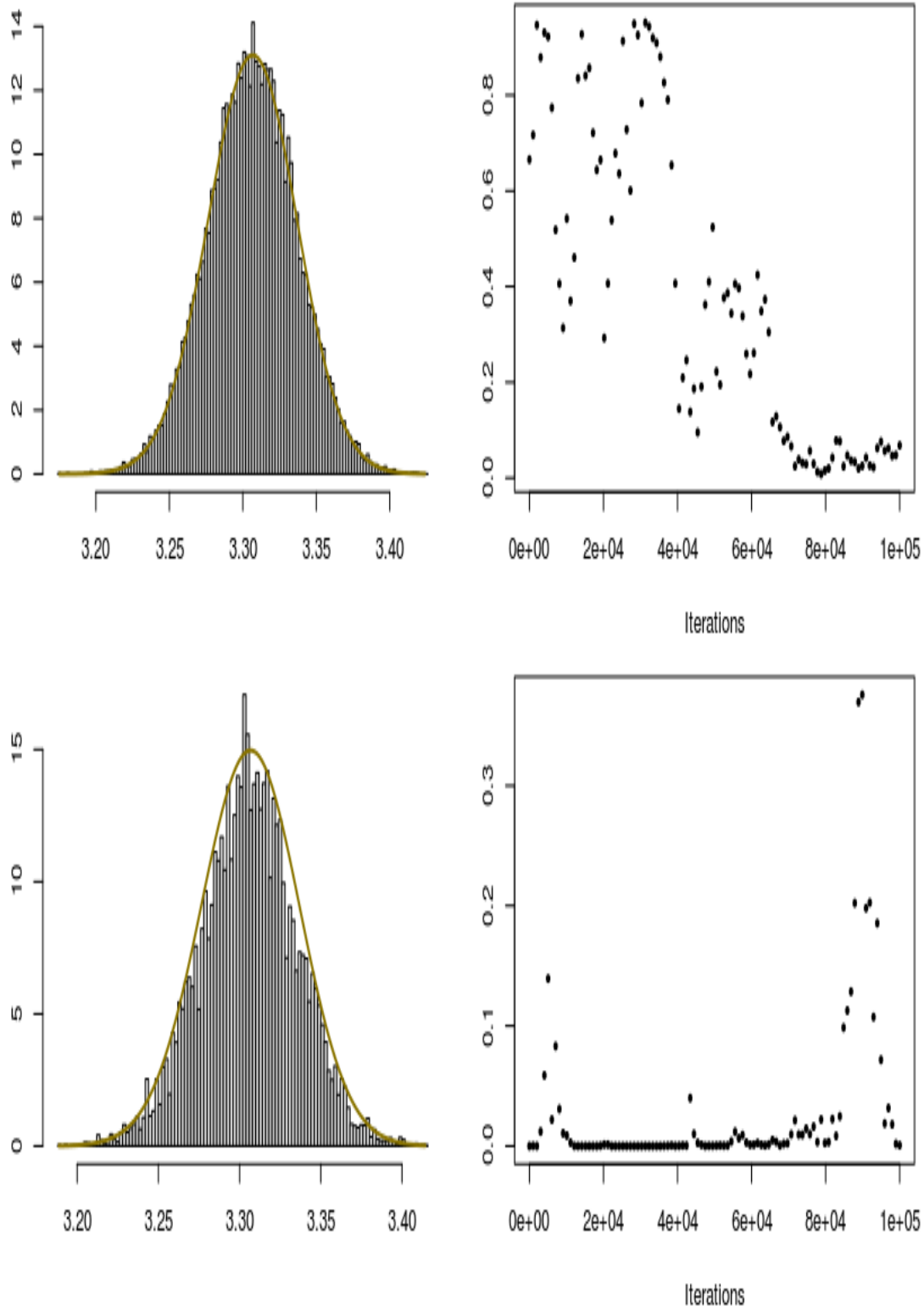


图 5: single chains

```
Fraction in 1st window = 0.1
Fraction in 2nd window = 0.5

var1
0.9636

Stationarity start      p-value
test      iteration
var1 passed      1      0.934

Halfwidth Mean Halfwidth
test
var1 passed      3.31 0.001
```

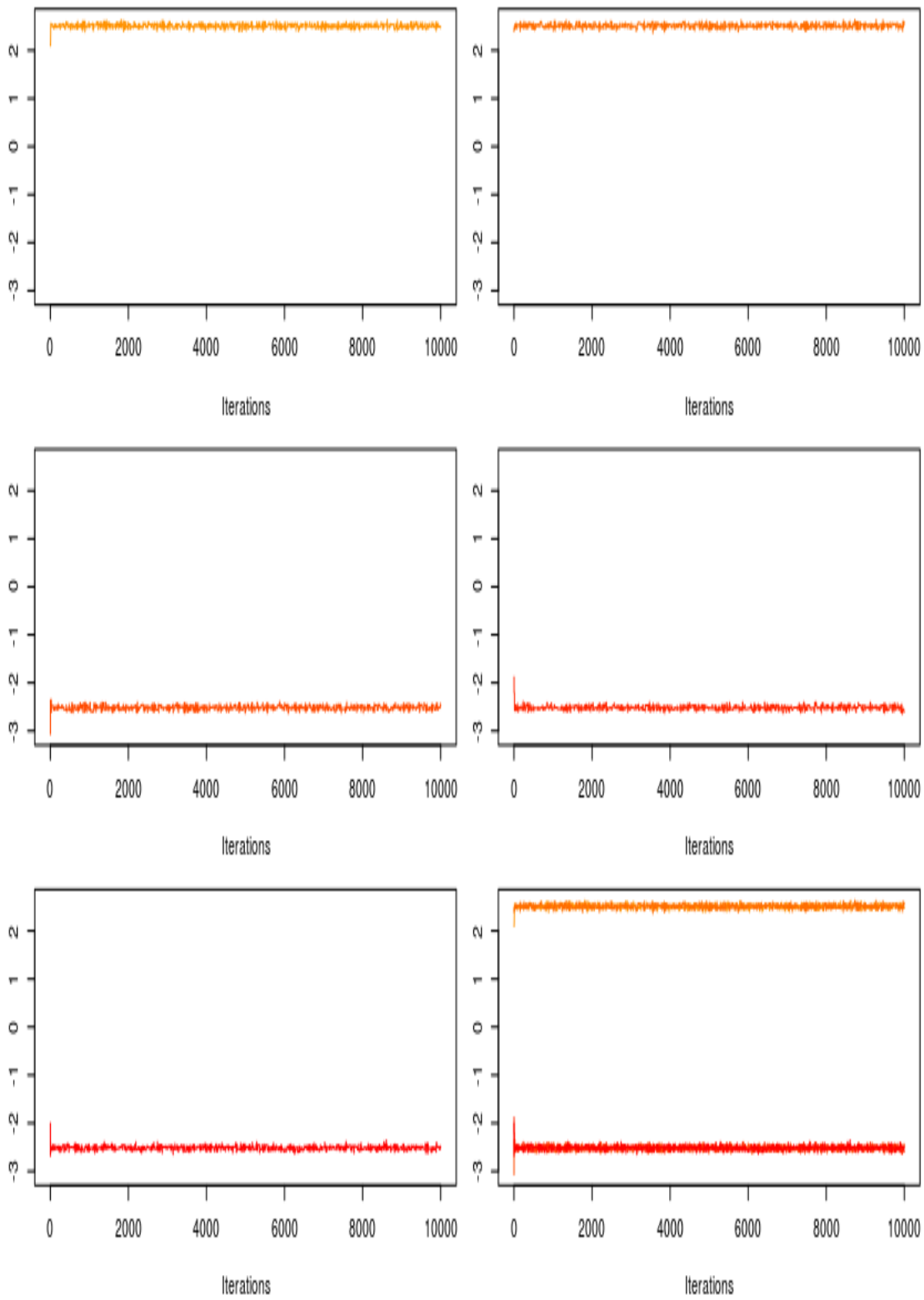
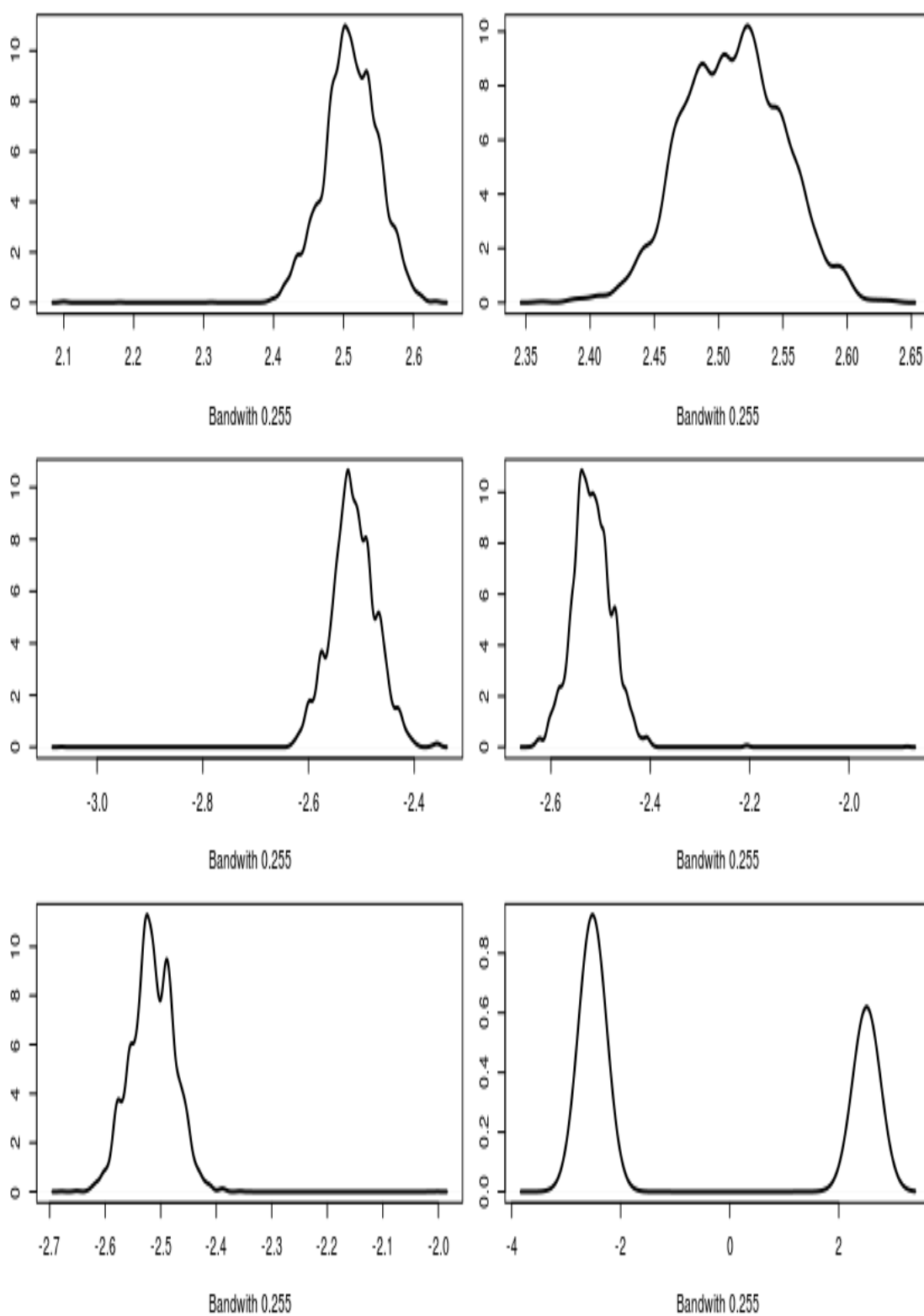


图 7: multiple chains



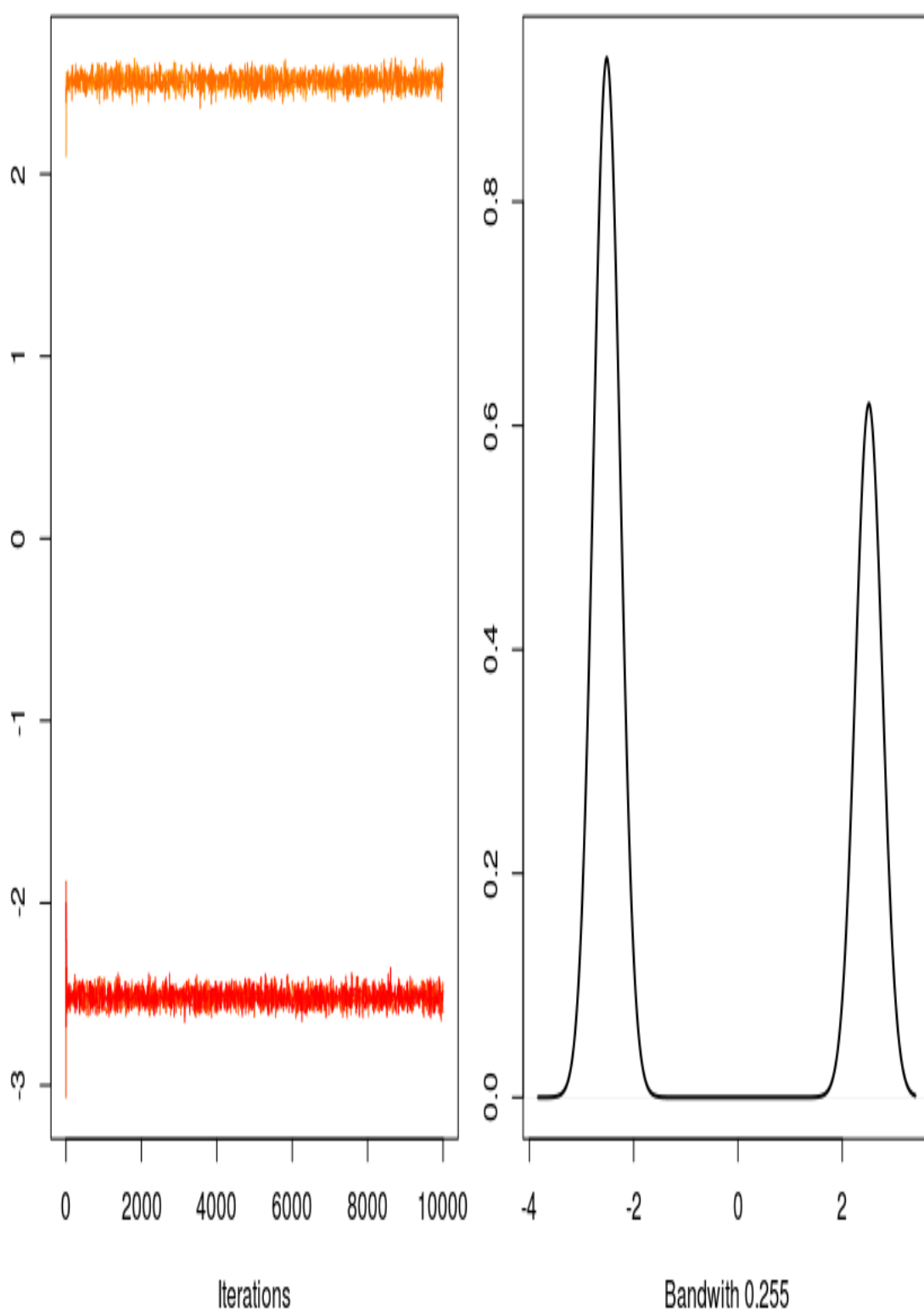


图 9: multiple chains

```
plot(mcmc.list(mcmc(smpl[,1]),mcmc(smpl[,2]),
mcmc(smpl[,3]),mcmc(smpl[,4]),mcmc(smpl[,5]))))
```

metropolis-hastings:

- hist:

```
ks.test(jitter(X),rbeta(5000,a,b))

par(mfrow=c(1,2),mar=c(2,2,1,1))
hist(X,nclass=150,col="grey",main="Metropolis-Hastings",freq=FALSE)
curve(dbeta(x,a,b),col="sienna",lwd=2,add=TRUE)
hist(rbeta(5000,a,b),nclass=150,col="grey",main="Direct Generation",freq=FALSE)
curve(dbeta(x,a,b),col="sienna",lwd=2,add=TRUE)
```

- acf

```
par(mfrow=c(2,2),mar=c(4,4,2,2))
hist(X1,col="grey",nclas=125,freq=FALSE,xlab="",main="Accept-Reject",xlim=c(0,1))
curve(dgamma(x,a,rate=1),lwd=2,add=TRUE)
hist(X2[2500:nsim],nclas=125,col="grey",freq=FALSE,xlab="",main="Metropolis-Hastings",xlim=c(0,1))
curve(dgamma(x,a,rate=1),lwd=2,add=TRUE)
acf(X1,lag.max=50,lwd=2,col="red") #Accept-Reject
acf(X2[2500:nsim],lag.max=50,lwd=2,col="blue") #Metropolis-Hastings
```

- ```
plot(cumsum(X<3)/(1:nsim),lwd=2,ty="l",ylim=c(.85,1),xlab="iterations",xlim=c(0,10000))
lines(cumsum(Z<3)/(1:nsim),lwd=2,col="sienna")
```

- mass

```
#Corresponding sequence of masses
mass=0*(1:2000)
that=thet[1]
for (i in 2:2000){
 that=sort(c(that,thet[i]))
 mass[i]=sum((that[2:i]-that[1:(i-1)])*f(that[1:(i-1)]))
}
```



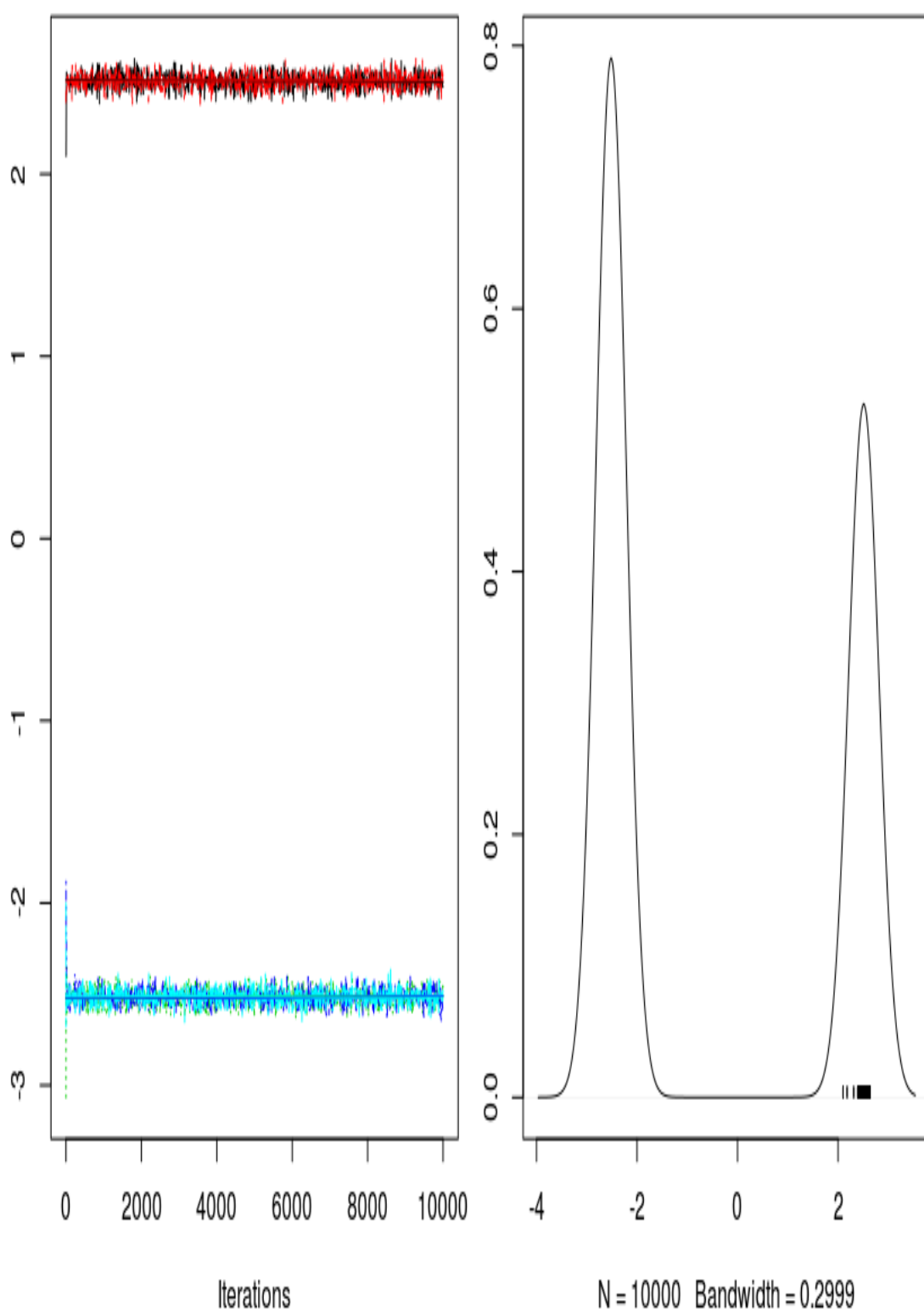
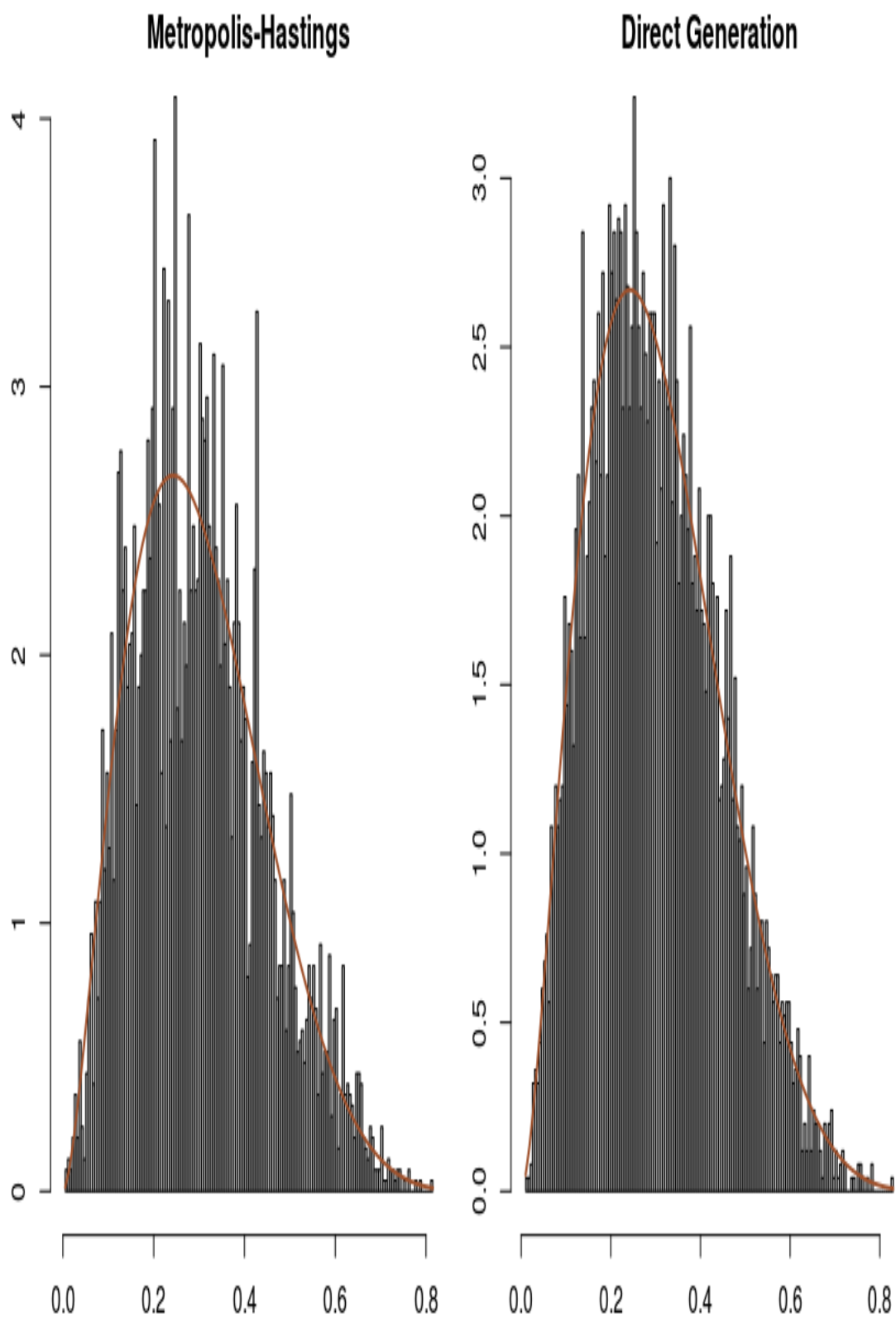


图 10: multiple chains



```
> ks.test(jitter(X),rbeta(5000,a,b))
```

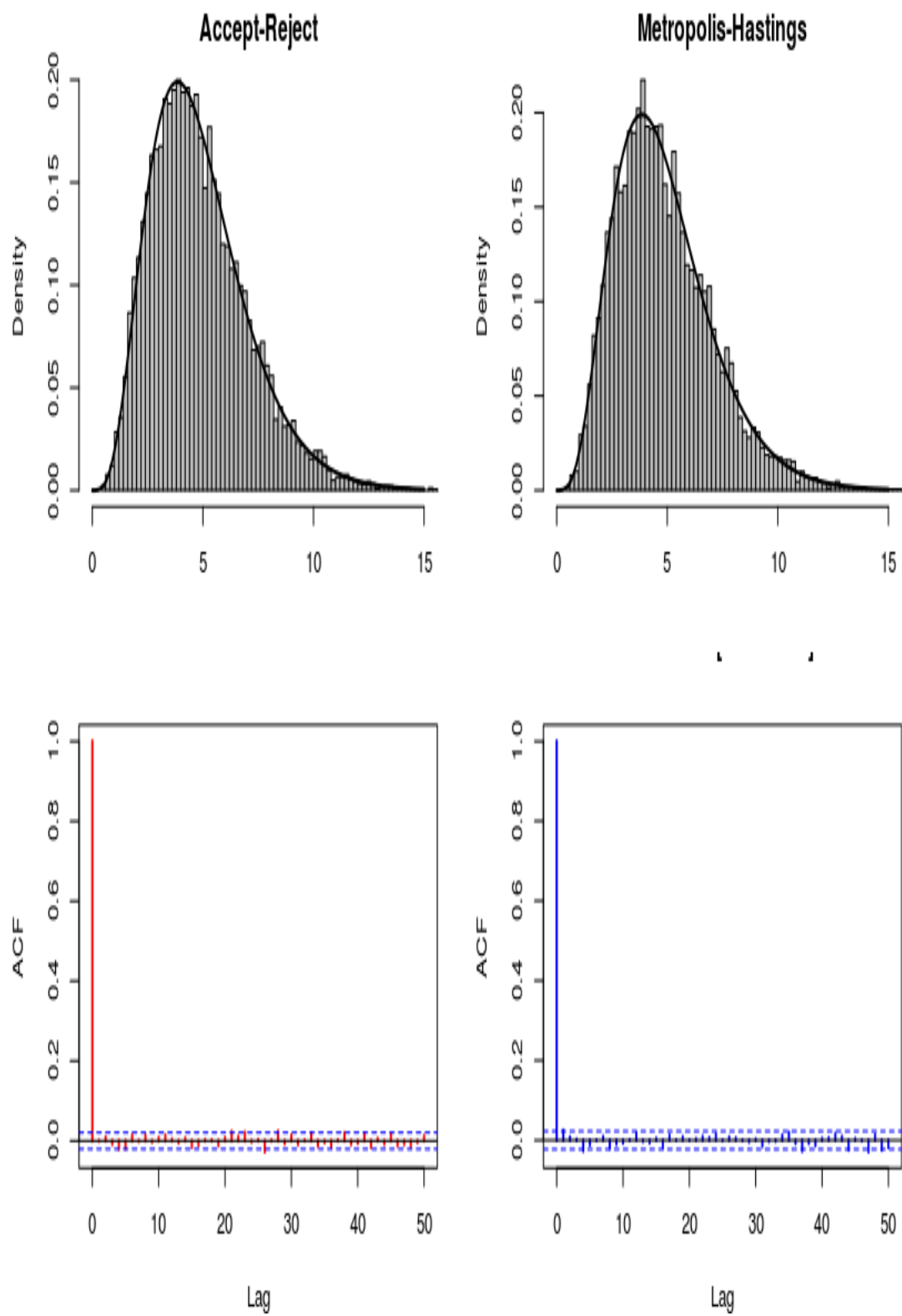
Two-sample Kolmogorov-Smirnov test

data: jitter(X) and rbeta(5000, a, b)

D = 0.03, p-value = 0.02222

alternative hypothesis: two-sided

图 12: ks.test



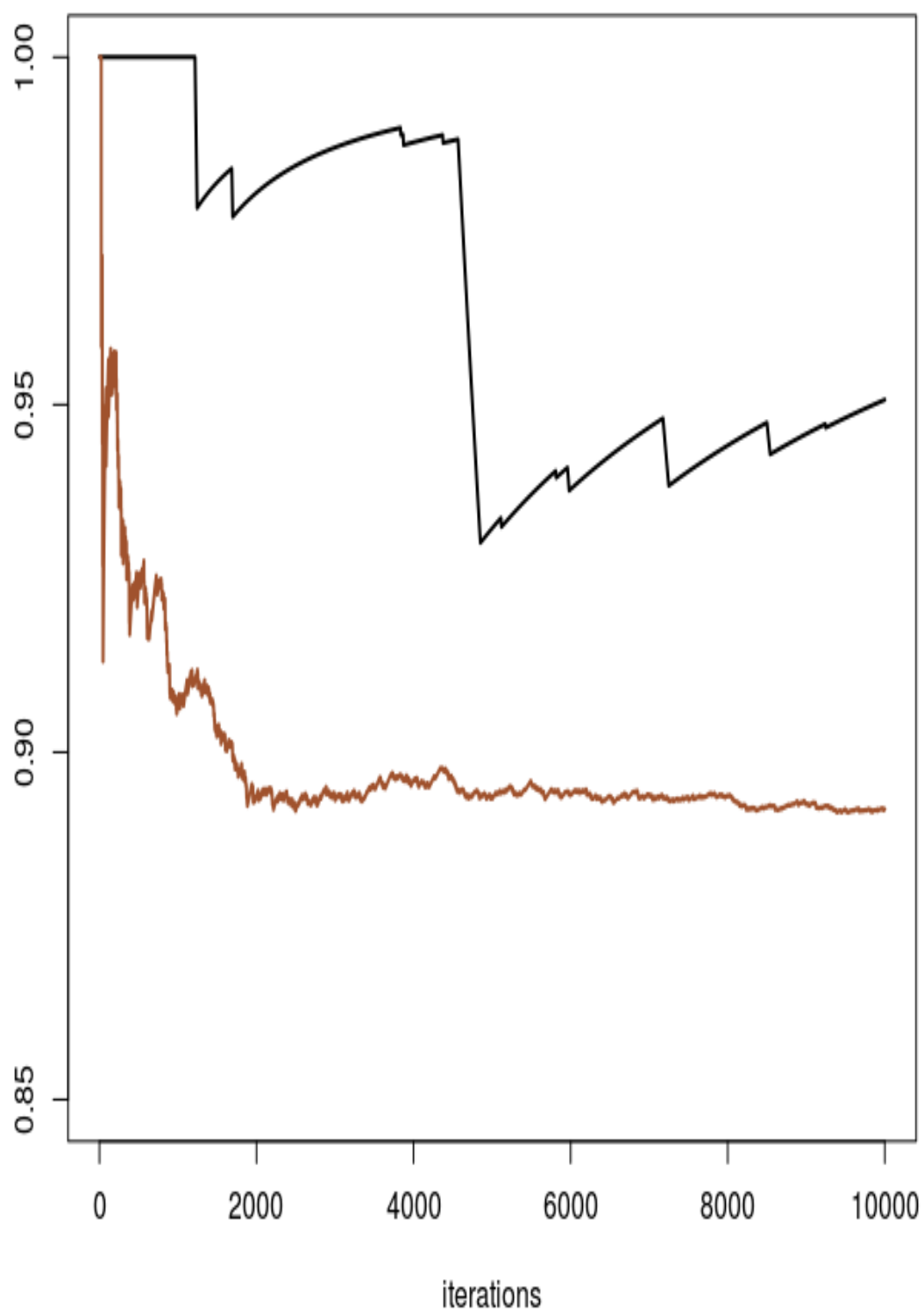


图 14: cumsum

## 11 Monitoring Convergence to the Stationary Distribution

```
Plots
plot(mass, type="l", ylab="mass", col="sienna4", lwd=2)
par(new=T); plot(thet, pch=5, axes=F, cex=.3, col="steelblue2", ylab="")
```

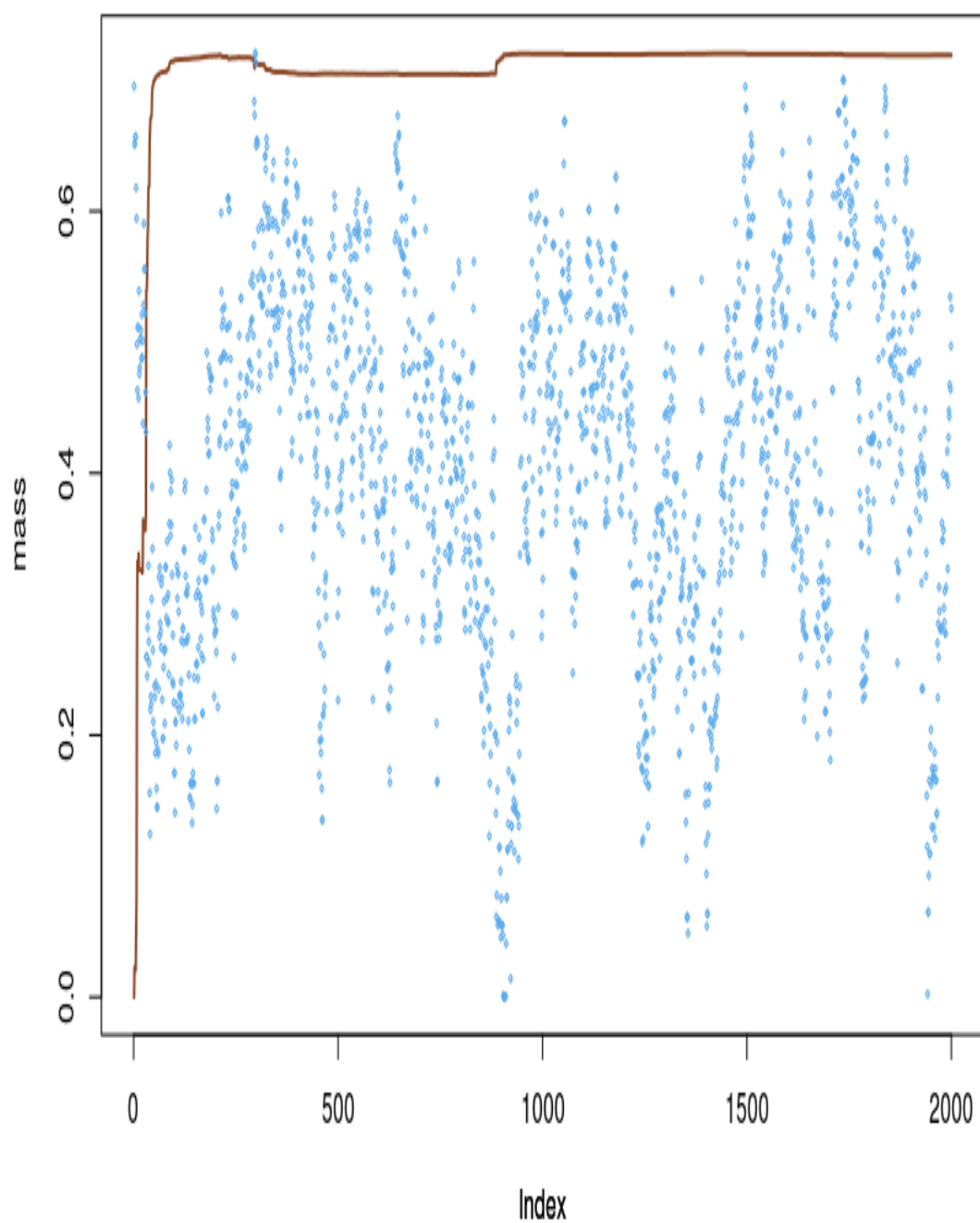


图 15: mass