Sampling

For inference and learning we need to compute both:

- Posterior distributions (on latents and/or parameters) or predictive distributions.
- Expectations with respect to these distributions.

Both are often intractable.

Deterministic approximations on distributions (factored variational / mean-field; BP; EP) or expectations (Bethe / Kikuchi methods) provide tractability, at the expense of a fixed approximation penalty.

An alternative is to represent distributions and compute expectations using randomly generated samples.

Results are consistent, often unbiased, and precision can generally be improved to an arbitrary degree by increasing the number of samples.

The integration problem

We commonly need to compute expected value integrals of the form:

\[ \int F(x) \ p(x)dx, \]

where \( F(x) \) is some function of a random variable \( X \) which has probability density \( p(x) \).

Three typical difficulties:

- **left panel**: full line is some complicated function, dashed is density;
- **right panel**: full line is some function and dashed is complicated density;
- **not shown**: non-analytic integral (or sum) in very many dimensions

Not a complete list!
Simple Monte-Carlo Integration

Evaluate: \( \int dx F(x)p(x) \)

Idea: Draw samples from \( p(x) \), evaluate \( F(x) \), average the values.

\[ \int F(x)p(x)dx \approx \frac{1}{T} \sum_{t=1}^{T} F(x^{(t)}) , \]

where \( x^{(t)} \) are (independent) samples drawn from \( p(x) \).

Convergence to integral follows from strong law of large numbers.

Importance sampling

Idea: Sample from a proposal distribution \( q(x) \) and weight those samples by \( p(x)/q(x) \).

Samples \( x^{(t)} \sim q(x) \):

\[ \int F(x)p(x)dx = \int \frac{F(x)p(x)}{q(x)}q(x)dx \approx \frac{1}{T} \sum_{t=1}^{T} F(x^{(t)}) \frac{p(x^{(t)})}{q(x^{(t)})} , \]

provided \( q(x) \) is non-zero wherever \( p(x) \) is; weights \( w(x^{(t)}) = \frac{p(x^{(t)})}{q(x^{(t)})} \)

- handles cases where \( p(x) \) is difficult to sample.
- can direct samples towards high values of integrand \( F(x)p(x) \), rather than just high \( p(x) \) alone (e.g. \( p \) prior and \( F \) likelihood).

Analysis of simple Monte-Carlo

Attractions:
- unbiased:
  \[ \mathbb{E} \left[ \frac{1}{T} \sum_{t=1}^{T} F(x^{(t)}) \right] = \mathbb{E} [F(x)] \]
  \[ = \frac{1}{T} \left( \sum_{t=1}^{T} F(x^{(t)})^2 \right) - \mathbb{E} [F(x)]^2 \]

- variance falls as \( 1/T \) independent of dimension:
  \[ \mathbb{V} \left[ \frac{1}{T} \sum_{t=1}^{T} F(x^{(t)}) \right] = \mathbb{V} \left[ \left( \frac{1}{T} \sum_{t=1}^{T} F(x^{(t)}) \right)^2 \right] - \mathbb{E} [F(x)]^2 \]
  \[ = \frac{1}{T^2} \mathbb{E} \left[ \sum_{t=1}^{T} (F(x^{(t)}) - \mathbb{E} [F(x)])^2 \right] \]

Problems:
- May be difficult or impossible to obtain the samples directly from \( p(x) \).
- Regions of high density \( p(x) \) may not correspond to regions where \( F(x) \) departs most from its mean value (and thus each \( F(x) \) evaluation might have very high variance).

Analysis of importance sampling

Attractions:
- Unbiased: \( \mathbb{E}_q [F(x)w(x)] = \int F(x)\frac{p(x)}{q(x)}q(x)dx = \mathbb{E}_q [F(x)] \)
- Variance could be smaller than simple Monte Carlo if
  \[ \mathbb{E}_q \left[ (F(x)w(x))^2 \right] - \mathbb{E}_q [F(x)w(x)]^2 < \mathbb{E}_p [F(x)^2] - \mathbb{E}_p [F(x)]^2 \]

“Optimal” proposal is \( q(x) = p(x)F(x)/Z_q \); every sample yields same estimate \( F(x)w(x) = F(x)p(x)\frac{\pi(x)}{\pi(x)}Z_q = Z_q \) but normalising requires solving the original problem!

Problems:
- May be hard to construct or sample \( q(x) \) to give small variance.
- Variance of weights could be unbounded: \( \mathbb{V} [w(x)] = \mathbb{E}_q [w(x)^2] - \mathbb{E}_q [w(x)]^2 \)

\[ \mathbb{E}_q [w(x)] = \int q(x)w(x)dx = 1 \]
\[ \mathbb{E}_q [w(x)^2] = \int \frac{p(x)^2}{q(x)}q(x)dx = \int \frac{p(x)^2}{q(x)}dx \]

\( e.g. p(x) = N(0,1), q(x) = N(1,1) \Rightarrow \mathbb{V} [w] = \int e^{2x^2} \); Monte Carlo average may be dominated by few samples, not even necessarily in region of large integrand.
Importance sampling — unnormalised distributions

Suppose we only know $p(x)$ and/or $q(x)$ up to constants,

$$ p(x) = \hat{p}(x)/Z_p \quad q(x) = \hat{q}(x)/Z_q $$

where $Z_p, Z_q$ are unknown/too expensive to compute but that we can nevertheless draw samples from $q(x)$.

> We can still apply importance sampling by estimating the normaliser:

$$ \int F(x)p(x)dx \approx \sum_i F(x(i))w(x(i)) \quad w(x) = \frac{\hat{p}(x)}{\hat{q}(x)} $$

> This estimate is only consistent (biased for finite $T$, converges to true value as $T \to \infty$).

> In particular, we have

$$ \frac{1}{T} \sum_i w(x(i)) = \frac{\hat{p}(x)}{\hat{q}(x)} = \frac{Z_p}{Z_q} $$

so with known $Z_q$ we can estimate the partition function of $p$.

> (Importance sampled integral with $F(x) = 1$.)

**Drawing samples**

Now, consider the problem of generating samples from an arbitrary distribution $p(x)$.

Standard samplers are available for Uniform[0, 1] and $\mathcal{N}(0, 1)$.

> Other univariate distributions:

$$ u \sim \text{Uniform}[0, 1] $$

$$ x = G^{-1}(u) \quad \text{with} \quad G(x) = \int_{-\infty}^{x} p(x')dx' \text{ the target CDF} $$

> Multivariate normal with covariance $C$:

$$ r \sim \mathcal{N}(0, 1) $$

$$ x = C^t r \quad \Rightarrow \quad \langle xx^t \rangle = C^t \langle r r^t \rangle C = C $$

Importance sampling — effective sample size

Variance of weights is critical to variance of estimate:

$$ V[w(x)] = E_q[w(x)^2] - E_q[w(x)]^2 $$

$$ E_q[w(x)] = \int q(x)w(x)dx = 1 $$

$$ E_q[w(x)^2] = \int \frac{p(x)^2}{q(x)^2} q(x)dx = \int \frac{p(x)^2}{q(x)} dx $$

A small effective sample size may diagnose ineffectiveness of importance sampling. Popular estimate:

$$ \left(1 + V_{\text{sample}}[w(x)]^{1/2} \right)^{-1} = \frac{\left( \sum_i w(x(i)) \right)^2}{\sum_i w(x(i)^2)} $$

However large effective sample size does not prove effectiveness (if no high weight samples found, or if $q$ places little mass where $F(x)$ is large).

Rejection Sampling

Idea: sample from an upper bound on $p(x)$, rejecting some samples.

> Find a distribution $q(x)$ and a constant $c$ such that $\forall x, \ p(x) \leq c q(x)$

> Sample $x^*$ from $q(x)$ and accept $x^*$ with probability $p(x^*)/(c q(x^*))$.

> Reject the rest.

Let $y^* \sim \text{Uniform}[0, cq(x^*)]$; then the joint proposal $(x^*, y^*)$ is a point uniformly drawn from the area under the $cq(x)$ curve.

The proposal is accepted if $y^* \leq p(x^*)$ (i.e. proposal falls in red box). The probability of this is $q(x)dx \times p(x)/cq(x) = p(x)/c \ dx$.

Thus accepted $x^* \sim p(x)$ (with average probability of acceptance $1/c$).
Rejection Sampling

**Attractions:**
- Unbiased; accepted $x^*$ is true sample from $p(x)$.
- Diagnostics easier than (say) importance sampling; number of accepted samples is true sample size.

**Problem:**
- It may be difficult to find a $q(x)$ with a small $c \Rightarrow$ lots of wasted area.

Examples:
- Compute $p(X_i = b | X_j = a)$ in a directed graphical model: sample from $P(X)$, reject if $X_i \neq a$, averaging the indicator function $I(X_i = b)$
- Compute $E\hat{x}_2 | x > 4 \sim N(0,1)$

Unnormalized Distributions: say we only know $p(x)$, $q(x)$ up to a constant,

\[
p(x) = \tilde{p}(x)/Z_p \quad q(x) = \tilde{q}(x)/Z_q
\]

where $Z_p, Z_q$ are unknown/too expensive to compute, but we can still sample from $q(x)$.

We can still apply rejection sampling if using $c$ with $\tilde{p}(x) \leq c\tilde{q}(x)$. Still unbiased.

Learning in Boltzmann Machines

\[
\log p(s^H | s^V, b) = \sum_{i} W_i s_i s_j - \sum_i b_i s_i - \log Z
\]

with $Z = \sum_s \sum_{s_i} e^{\sum_i W_i s_i s_j - \sum_i b_i s_i}$.

Generalised (gradient M-step) EM requires parameter step

\[
\Delta W_i \propto \frac{\partial}{\partial W_i} \left( \log p(s^H | s^V, b) \right)_{p(s^H | s^V)}
\]

Write $\langle \cdot \rangle_c$ (clamped) for expectations under $p(s^H | s^V)$. Then

\[
\nabla W_i = \langle s_i s_j \rangle_c - \langle s_i \rangle_c
\]

with $\langle \cdot \rangle_u$ (unclamped) an expectation under the current joint distribution $p(s^H, s^V)$.

Relationship between importance and rejection sampling

If we have $c$ for which $q(x)$ is an upper bound on $p(x)$, then importance weights are upper bounded:

\[
p(x)/q(x) \leq c
\]

So importance weights have finite variance and importance sampling is well-behaved.

Upper bound condition makes both rejection sampling work and importance sampling well-behaved.

Computing expectations

How do we find the required expectations?
- Junction tree is generally intractable in all but the sparsest nets (triangulation of loops makes cliques grow very large).
- Rejection and Importance sampling require good proposal distributions, which are difficult to find.
- Loopy belief propagation fails in nets with strong correlations.
- Mean-field methods are possible, but approximate (and pretty inaccurate).

Easy to compute conditional samples: given settings of nodes in the Markov blanket of $s_i$ can compute and normalise the scalar $p(s_i)$ and toss a (virtual) coin.

This suggests an iterative approach:
- Choose variable settings randomly (set any clamped nodes to clamped values).
- Cycle through (unclamped) $s_i$, choosing $s_i \sim p(s_i | s_{\backslash i})$.

After enough samples, we might expect to reach a sample from the correct distribution.

This is an example of Gibbs Sampling. Also called the heat bath or Glauber dynamics.
Markov chain Monte Carlo (MCMC) methods

Suppose we seek samples from a distribution \( p^*(x) \).

Let us construct a Markov chain:

\[
x_0 \rightarrow x_1 \rightarrow x_2 \rightarrow x_3 \rightarrow x_4 \rightarrow x_5 \ldots
\]

where \( x_0 \sim p_0(x) \) and \( T(x \rightarrow x') = p(X_t = x' | X_{t-1} = x) \) is the Markov chain transition probability from \( x \) to \( x' \), and we can easily sample from each of these.

Then the marginal distributions in the chain are \( x_i \sim p_i(x) \) with the property that:

\[
p_i(x') = \sum_k p_{i-1}(x) T(x \rightarrow x')
\]

Under some conditions, these marginals converge to an invariant/stationary/equilibrium distribution characterised by \( T \) with:

\[
p_\infty(x') = \sum_s p_\infty(x) T(x \rightarrow x') \quad \forall x'
\]

If we can choose a \( T(x \rightarrow x') \) so as to ensure \( p_\infty = p^* \) and sample from the Markov chain for long enough, we can obtain samples from distributions arbitrarily close to \( p^* \).

Gibbs Sampling

A method for sampling from a multivariate distribution, \( p(x) \)

**Idea:** sample from the conditional of each variable given the settings of the other variables.

Repeatedly:

1) pick \( i \) (either at random or in turn)
2) replace \( x_i \) by a sample from the conditional distribution

\[
p(x_i | x_{\neq i}) = p(x_i | x_1, \ldots, x_{i-1}, x_{i+1}, \ldots, x_n)
\]

Gibbs sampling is feasible if it is easy to sample from the conditional probabilities.

This creates a Markov chain

\[
x^{(1)} \rightarrow x^{(2)} \rightarrow x^{(3)} \rightarrow \ldots
\]

Under some (mild) conditions, the **equilibrium distribution**, i.e. \( p(x^{(\infty)}) \), of this Markov chain is \( p(x) \).

### Constructing a Markov chain for MCMC

When does the Markov chain \( x_0 \rightarrow x_1 \rightarrow x_2 \rightarrow x_3 \rightarrow \ldots \) with marginals \( x_0 \sim p_0(x) \) and \( p_i(x') = \sum_k p_{i-1}(x) T(x \rightarrow x') \)

according to transition probability \( T(x \rightarrow x') \) have the right invariant distribution?

1. First we need convergence to a unique stationary distribution regardless of initial state \( x_0 \sim p_0(x) \); this is a form of **ergodicity**.

\[
\lim_{t \to \infty} p_t(x) = p_\infty(x)
\]

A sufficient condition for the Markov chain to be ergodic is that

\[
T^k(x \rightarrow x') > 0 \text{ for all } x \text{ and } x' \text{ where } p_\infty(x') > 0 \text{ and some } k.
\]

That is, if the equilibrium distribution gives non-zero probability to state \( x' \), then the Markov chain should be able to reach \( x' \) from any \( x \) after some finite number of steps, \( k \).

2. A useful sufficient condition for \( p^*(x) \) being invariant is **detailed balance**:

\[
p^*(x') T(x' \rightarrow x) = p^*(x) T(x \rightarrow x')
\]

If \( T \) and \( p^* \) satisfy both (*) and (**) then the marginal of the chain defined by \( T \) will converge to \( p^* \).

### Detailed balance for Gibbs sampling

We can show that Gibbs sampling has the right stationary distribution \( p(x) \) by showing that the **detailed balance** condition is met.

The transition probabilities are given by:

\[
T(x \rightarrow x') = \gamma_i p(x' | x_i)
\]

where \( \gamma_i \) is the probability of choosing to update the \( i \)th variable (to handle rotation updates instead of random ones, we need to consider transitions due to one full sweep).

Then we have:

\[
T(x \rightarrow x') p(x) = \gamma_i p(x' | x_i) p(x | x_{\neq i}) p(x_i)
\]

and

\[
T(x' \rightarrow x) p(x') = \gamma_i p(x | x'_i) p(x | x_{\neq i}) p(x'_i)
\]

But \( x'_i = x_i \), so detailed balance holds.
Gibbs Sampling in Graphical Models

Initialize all variables to some settings. Sample each variable conditional on other variables (equivalently, conditional on its Markov blanket). The BUGS software implements this algorithm for very general probabilistic models (but not too big ones).

The Metropolis-Hastings algorithm

Gibbs sampling can be slow ($p(x_i)$ may be well determined by $x_{\setminus i}$), and conditionals may be intractable. Global transition might be better.

Idea: Propose a change to current state; accept or reject. (A kind of rejection sampling)

Each step: Starting from the current state $x$,
1. Propose a new state $x'$ using a proposal distribution $S(x'|x) = S(x \rightarrow x')$.
2. Accept the new state with probability: 
   $$\min\left(1, \frac{p(x') S(x' \rightarrow x)}{p(x) S(x \rightarrow x')}\right);$$
3. Otherwise retain the old state.

Example: 20 iterations of global metropolis sampling from bivariate Gaussian; rejected proposals are dotted.

- Metropolis algorithm was symmetric $S(x'|x) = S(x|x')$. Hastings generalised.
- Local (changing one or few $x_i$'s) vs global (changing all $x$) proposal distributions.
- Efficiency dictated by balancing between high acceptance rate and large step size.
- May adapt $S(x \rightarrow x')$ to balance these, but stationarity only holds once $S$ is fixed.
- Note, we need only to compute ratios of probabilities (no normalizing constants).

Detailed balance for Metropolis-Hastings

The transition kernel is:

$$T(x \rightarrow x') = S(x \rightarrow x') \min\left(1, \frac{p(x') S(x' \rightarrow x)}{p(x) S(x \rightarrow x')}\right)$$

with $T(x \rightarrow x)$ the expected rejection probability.

Without loss of generality we assume $p(x') S(x' \rightarrow x) \leq p(x) S(x \rightarrow x')$.

Then

$$p(x) T(x \rightarrow x') = p(x) S(x \rightarrow x') \cdot \frac{p(x') S(x' \rightarrow x)}{p(x) S(x \rightarrow x')} = p(x') S(x' \rightarrow x)$$

and

$$p(x') T(x' \rightarrow x) = p(x') S(x' \rightarrow x) \cdot 1 = p(x') S(x' \rightarrow x)$$

Practical MCMC

Markov chain theory guarantees that

$$\frac{1}{T} \sum_{t=1}^{T} F(x_t) \rightarrow \mathbb{E}[F(x)] \text{ as } T \rightarrow \infty.$$ 

But given finite computational resources we have to compromise…

- Convergence diagnosis is hard. Usually plot various useful statistics, e.g. log probability, clusters obtained, factor loadings, and eye-ball convergence.
- Control runs: initial runs of the Markov chain used to set parameters like step size etc for good convergence. These are discarded.
- Burn-in: discard first samples from Markov chain before convergence.
- Collecting samples: usually run Markov chain for a number of iterations between collected samples to reduce dependence between samples.
- Number of runs: for the same amount of computation, we can either run one long Markov chain (best chance of convergence), lots of short chains (wasted burn-ins, but chains are independent), or in between.
Practical MCMC

- **Multiple transition kernels**: different transition kernels have different convergence properties and it may often be a good idea to use multiple kernels.
  - Mixing MCMC transitions in a way that depends on the last sample (“adaptive transition”) risks breaking detailed balance with respect to the target and creating a different invariant distribution.
  - Can sometimes be rescued by treating mixed transitions as a mixture proposal distribution and introducing Hastings accept/reject step.
- **Integrated autocorrelation time**: estimate of the amount of time taken for $F(x)$ to become independent (no guarantees, probably underestimates true autocorrelation time). Assume wlog $E[F(x)] = 0$.
  
  $$1 + 2 \sum_{t=1}^{\infty} \frac{C_t}{C_0}$$

  where $C_t = E[F(x)F(x_{t+1})]$ are the autocorrelation times. The integrated autocorrelation time, the factor within parentheses, is the number of correlated samples we need in excess of true iid samples to achieve the same variance. As $T \to \infty$, this is:

Annealing

- **Very often, need to sample from unnormalised distribution**:
  
  $$p(x) = \frac{1}{Z} e^{-E(x)}$$

  MCMC sampling works well in this setting but may mix slowly. For Gibbs sampling, usually possible to normalise conditional.

  Often useful to introduce temperature $1/\beta$:
  
  $$p_\beta(x) = \frac{1}{Z_\beta} e^{-\beta E(x)}$$

  When $\beta \to 0$ (temperature $\to \infty$) all states are equally likely: easy to sample and mix. As $\beta \to 1$, $p_\beta \to p$.

- **Simulated annealing**: start chain with $\beta$ small and gradually increase to 1. Can be used for optimisation by taking $\beta \to \infty$ (provably finds global mode, albeit using exponentially slow annealing schedule).
- **Annealed importance sampling**: use importance sampling to correct for fact that chain need not have converged at each $\beta$. Equivalently, use annealing to construct a good proposal for importance sampling.

Auxilliary variable methods

- **Many practical MCMC methods are based on the principle of auxilliary variables**: want to sample from $p^*(x)$, but suitable Markov chain is either difficult to design, or does not mix well.
  - Introduce a new variable $y$, defined using conditional $p(y|x)$.
  - Sample from joint $p^*(x)p(y|x)$ (often by Gibbs).
  - Discard the $y$s. The $x$s are drawn from the target $p^*$.

Hybrid/Hamiltonian Monte Carlo: overview

- **The transition processes of the Metropolis-Hastings and Gibbs algorithms are essentially shaped random walks**.
  - The typical distance traveled by a random walk in $n$ steps is proportional to $\sqrt{n}$. Thus these methods explore the distribution slowly. We would like to seek regions of high probability while avoiding random walk behavior.
  - Let the target distribution be $p(x)$, and suppose that we can compute the gradient of $p$ with respect to $x$.
  - Can we use the gradient information to shape a proposal distribution without breaking detailed balance?
  - **Hybrid or Hamiltonian Monte Carlo**: introduce a fictitious physical system describing a particle with position $x$ and momentum $v$ (an auxilliary variable).
  - Make proposals by simulating motion in the dynamical system so that the marginal distribution over position corresponds to the target.
  - MH acceptance step corrects for errors of discretised simulation.
Hamiltonian Monte Carlo: the dynamical system

In the physical system, “positions” \( x \) corresponding to the random variables of interest are augmented by momentum variables \( v \):

\[
p(\mathbf{x}, \mathbf{v}) \propto \exp(-H(\mathbf{x}, \mathbf{v}))
\]

\[
E(\mathbf{x}) = -\log p(\mathbf{x})
\]

\[
H(\mathbf{x}, \mathbf{v}) = E(\mathbf{x}) + K(\mathbf{v})
\]

\[
K(\mathbf{v}) = \frac{1}{2} \sum_i v_i^2
\]

With these definitions \( \int p(\mathbf{x}, \mathbf{v}) d\mathbf{v} = p(\mathbf{x}) \) (the desired distribution) and \( p(\mathbf{v}) = N(0, I) \).

We think of \( E(\mathbf{x}) \) as the potential energy of being in state \( \mathbf{x} \), and \( K(\mathbf{v}) \) as the kinetic energy associated with momentum \( \mathbf{v} \). We assume “mass” = 1, so momentum = velocity.

The physical system evolves at constant total energy \( H \) according to Hamiltonian dynamics:

\[
\frac{d\mathbf{x}_i}{d\tau} = \frac{\partial H}{\partial v_i} = v_i
\]

\[
\frac{dv_i}{d\tau} = -\frac{\partial H}{\partial x_i} = \frac{\partial E}{\partial x_i}.
\]

The first equation says derivative of position is velocity. The second equation says that the system accelerates in the direction that decreases potential energy.

Think of a ball rolling on a frictionless hilly surface.

Hamiltonian Monte Carlo: properties of the dynamical system

Hamiltonian dynamics has the following important properties:

- Preserves total energy, \( H \),
- Is reversible in time
- Preserves phase space volumes (Liouville’s theorem)

The leapfrog discretisation only approximately preserves the total energy \( H \), but

- Is reversible in time
- Preserves phase space volume

The dynamical system is simulated using the leapfrog discretisation and the new state is used as a proposal in the Metropolis algorithm to eliminate errors introduced by the leapfrog approximation.

Stochastic dynamics

Changes in the total energy, \( H \), are introduced by interleaving the deterministic leapfrog transitions with stochastic updates of the momentum variables.

Since the distribution of the momenta are independent Gaussian, this is easily done by a trivial Gibbs sampling step (which doesn’t depend on \( \mathbf{x} \)).

In practice, it is often useful to introduce persistence in momentum to further suppress random walks:

\[
v_i = \alpha v_i + \sqrt{1 - \alpha^2} \varepsilon,
\]

where \( \varepsilon \sim \mathcal{N}(0, 1) \) and the persistence parameter \( 0 \leq \alpha < 1 \).
Hamiltonian Monte Carlo Algorithm

1. A new state is proposed by deterministically simulating a trajectory with \( L \) discrete steps from \((x, v)\) to \((x', v')\). To compensate for errors of discretisation, the new state \((x', v')\) is accepted with probability:

\[
\min \left( 1, \frac{p(v', x')}{p(v, x)} \right) = \min \left( 1, e^{-(H(x', v') - H(x, v))} \right)
\]

otherwise the state remains the same. [Formally, Metropolis step with proposal defined by choosing direction of momentum uniformly at random and simulating \( L \) (reversible) leapfrog steps.]

2. Resample the momentum vector (by a trivial Gibbs sampling step or with persistence)

\[ v \sim p(v|x) = p(v) = N(0, I) \]

Example: \( L = 20 \) leapfrog iterations when sampling from a bivariate Gaussian

Slice sampling

- Efficient auxiliary-variable Gibbs sampler for low-dimensional distributions: can be used as an internal component for a high-D Gibbs or M-H chain.

- Start with sample \( x \).
- Sample auxiliary variable \( y| x \sim \text{Uniform}[0, p^*(x)] \)

\[
p(x, y) = p^*(x)p(y|x) = \begin{cases} p^*(x) \frac{1}{p^*(x)} & \text{if } 0 \leq y \leq p^*(x) \\ 0 & \text{otherwise} \end{cases}
\]

- Sample \( x' \) from \( p(x'| y) \)

\[
p(x'| y) \propto p(x', y) = \begin{cases} 1 & \text{if } p^*(x') \geq y \\ 0 & \text{otherwise} \end{cases}
\]

So \( x' \sim \text{Uniform}[\{ x : p^*(x) \geq y \}] \).

- Defining \( \{ x : p^*(x) \geq y \} \) often difficult – rejection sample in (adaptive) \( y \)-level “slice” around old \( x \) extending outside at least local mode.

Langevin Monte Carlo

If we take exactly one leapfrog step, then the HMC updates reduce to:

\[
v \sim N(0, I)
\]

\[
x^* = x + \epsilon \nu_i (\tau + \frac{i}{2})
\]

\[
\nu_i^* = \nu_i (\tau + \frac{i}{2}) - \epsilon \frac{\partial E(x^*)}{\partial x_i} = \nu_i - \epsilon \frac{\partial E(x^*)}{\partial x_i}
\]

\[
p_{\text{accept}} = \min \left( 1, \frac{p(x^*) p(y|x^*)}{p(x) p(y|x)} e^{-\frac{1}{2} \epsilon^2 (v^* - v)^2} \right)
\]

Note that the proposal for \( x^* \) looks like a step up the gradient of log \( p(x) \) plus Gaussian noise. The relative scales of the step and noise are adjusted to keep Hamiltonian energy constant.

- Possible to rewrite acceptance probability in terms of \( \{ x, x^* \} \) alone: equivalent to Hastings acceptance rule taking asymmetric proposal into account.
- In practice, with small \( \epsilon \), a single leapfrog step introduces very small discretisation errors in energy so \( p_{\text{accept}} \approx 1 \).
- Thus, acceptance step is often neglected: Langevin sampling

Slice sampling – defining the \( y \)-level slices

- Finding the boundaries of \( \{ x : p^*(x) \geq y \} \) requires inverting the density function: often very difficult.
- Target stationary distribution is uniform under \( p^*(x) \) density curve. So to preserve stationarity it is sufficient to have:
  - ergodicity
  - detailed balance \( \Rightarrow T((x, y) \rightarrow (x', y')) = T((x', y') \rightarrow (x, y)) \)
- \( \Rightarrow \) sufficient to transition uniformly within local mode (assuming contiguous support).
- Grow slice in steps of size \( \Delta \) until both ends are above density; rejection sample.
  - First step randomly positioned around current sample.
  - Slice may cross over neighbouring modes. If so, keep extending. Same process started at sample in next mode can cross back into initial mode, preserving reversibility.
- When rejection sampling, any samples that fall above density can be used to restrict proposal slice (adaptive RS).
Evaluating the evidence — Annealed Importance Sampling (AIS)

Bayesian learning often depends on evaluating the marginal likelihood

\[ p(D) = \int d\theta \ p(D|\theta) p(\theta) \]

Prior mass and likelihood may not agree, so simple Monte-Carlo estimate (with samples drawn from \( p(\theta) \)) may have high variance (particularly in high dimensions).

Samples from unnormalised posterior \( p(\theta|D) \propto p(D|\theta) p(\theta) \) can often be found by MCMC; but samples alone do not provide estimate of \( p(D) \).

**Idea:** use MCMC transitions from known distribution to form proposal for importance sampling.

### Annealed importance weights

Define the reversed transition probability:

\[ \overline{T}_j(x' \to x) = T_j(x \to x') \frac{p(x)}{p(x')} \]

(only a different function if detailed balance doesn’t hold).

We drew samples from joint \( q(x_1 \ldots x_n) \). Need a joint target:

\[ p(x_1 \ldots x_n) = p_i(x_i) \overline{T}_1(x_1 \to x_2) \overline{T}_2(x_2 \to x_3) \ldots \overline{T}_{n-1}(x_{n-2} \to x_{n-1}) \]

(Note that \( x_i \) is drawn from the target distribution \( p_i \)).

**Importance weights** are:

\[
w^{(i)} = \frac{p_i(x_i^{(i)})}{q} \frac{\overline{T}_1(x_1^{(i)} \to x_2^{(i)}) \overline{T}_2(x_2^{(i)} \to x_3^{(i)}) \ldots \overline{T}_{n-1}(x_{n-2}^{(i)} \to x_{n-1}^{(i)})}{p_i(x_1^{(0)}) \overline{T}_1(x_1^{(0)} \to x_2^{(0)}) \overline{T}_2(x_2^{(0)} \to x_3^{(0)}) \ldots \overline{T}_{n-1}(x_{n-2}^{(0)} \to x_{n-1}^{(0)})} \]

\[
= \frac{p_i(x_i^{(i)})}{p_i(x_i^{(0)})} \frac{p_i(x_2^{(i)})}{p_i(x_2^{(0)})} \cdots \frac{p_i(x_{n-1}^{(i)})}{p_i(x_{n-1}^{(0)})}
\]

\[
= \left( \frac{p_i(x_i^{(i)})}{p_i(x_i^{(0)})} \right)^{1 - \beta_1} \left( \frac{p_i(x_2^{(i)})}{p_i(x_2^{(0)})} \right)^{1 - \beta_2} \cdots \left( \frac{p_i(x_{n-1}^{(i)})}{p_i(x_{n-1}^{(0)})} \right)^{1 - \beta_{n-1}}
\]

\[
= \left( \frac{p_i(x_i^{(i)})}{p_i(x_i^{(0)})} \right)^{\beta_1} \left( \frac{p_i(x_2^{(i)})}{p_i(x_2^{(0)})} \right)^{-\beta_2} \cdots \left( \frac{p_i(x_{n-1}^{(i)})}{p_i(x_{n-1}^{(0)})} \right)^{-\beta_{n-1}}
\]

\[
= \frac{\prod_{j=1}^{n} p_i(x_i^{(i)})^{\beta_j}}{\prod_{j=1}^{n} p_i(x_i^{(0)})^{\beta_j}}
\]

\[
1 \overline{\sum_i w^{(i)}} \approx Z_0
\]

### Annealed importance sampling

Consider a sequence of densities

\[ p_i(x) = \frac{1}{Z_i} p_{\beta_i}(x)^{\beta_i} \]

\[ 1 = \beta_1 > \ldots > \beta_0 = 0 \]

where \( p_{\beta_i} \) is the target density and \( p_{\beta_0} = p_0 \) is easy to sample and normalise (perhaps a prior).

Let \( T_j(x \to x') \) be an MCMC transition rule that leaves \( p_j \) invariant.

**Draw samples** from \( q(x_1 \ldots x_n) = p_0 T_{n-1} \ldots T_2 q(x_1) \)

\[ x_n^{(0)} \sim p_0; \quad x_{n-2}^{(0)} \sim T_{n-1}(x_{n-1}^{(0)} \to \cdot) \quad \ldots \quad x_1^{(0)} \sim T_2(x_2^{(0)} \to \cdot) \]

**Importance weight samples with**

\[ w^{(i)} = \left( \frac{p_i(x_i^{(i)})}{p_i(x_i^{(0)})} \right)^{\beta_1 - \beta_2} \left( \frac{p_i(x_2^{(i)})}{p_i(x_2^{(0)})} \right)^{\beta_2 - \beta_3} \cdots \left( \frac{p_i(x_{n-1}^{(i)})}{p_i(x_{n-1}^{(0)})} \right)^{\beta_{n-1} - \beta_n} \]

Then:

\[ \frac{1}{T} \sum_i w^{(i)} \approx Z_0 \]

### Other Ideas in MCMC

- Rao-Blackwellisation or collapsing: integrate out variables that are tractable to lower variance or improve convergence.
- Exact sampling: yield exact samples from the equilibrium distribution of a Markov chain, making use of the idea of coupling from the past—if two Markov chains use the same set of pseudo-random numbers, then even if they started in different states, once they transition to the same state they will stay in the same state.
- Adaptive rejection sampling: during rejection sampling, if sample rejected use it to improve the proposal distribution.
- Nested sampling: another, quite different, Monte-Carlo integration method.
- \ldots
Sampling – Importance Resampling (SIR)
Consider message passing in an analytically intractable graphical model (e.g. a NLSSM), where we represent messages using samples.

- MCMC requires burn-in to generate accurate samples. Unsuitable to online settings.
- Proposal-based methods (e.g., rejection sampling) generate an immediate samples.
- SIR is another proposal-based approach to generating samples from an unnormalised distribution.
  - Sample $\xi^{(s)} \sim q(x)$, and calculate importance weights $w^{(s)} = p(\xi^{(s)})/q(\xi^{(s)})$.
  - Define $\tilde{q}(x) = \sum_{s=1}^{S} w^{(s)} \delta(x - \xi^{(s)})/\sum_{s=1}^{S} w^{(s)}$.
  - Resample $x^{(t)} \sim \tilde{q}(x)$.

Resampled points yield consistent expectations (as in Importance Sampling),

$$E_i[F(x)] = \int dx F(x) \tilde{q}(x) = \int dx F(x) \frac{\sum_{s=1}^{S} w^{(s)} \delta(x - \xi^{(s)})}{\sum_{s=1}^{S} w^{(s)}}$$

but are not unbiased for $S < \infty$ even if all distributions are normalised.

- For integration, SIR introduces added sampling noise relative to IS (although trades off with weight variance). But for message passing unweighted samples are redrawn towards bulk of distribution.

Particle filtering

- Technically, the entire trajectory $y_1^{(s)}, y_2^{(s)}, \ldots, y_T^{(s)}$ is resampled. As $S \rightarrow \infty$, surviving trajectories are drawn from full posterior (but not for practical sample sizes).
- Resampling can be avoided by propagating weights instead. However variance in weights accumulates. Resampling helps eliminate unlikely particles, reducing variance.
- Possible to trigger resample events conditioned on variance – “stratified resampling”.
- Better proposal distributions (including, ideally, $p(y_t|y_{t-1}^{(s)}, x)$ if available) improve performance.
- Particle smoothing is possible, but often has high variance. Difficult to create a good proposal.
- Widely used in engineering tracking applications, where filtering is most appropriate.
- Many variants ...

Sequential Monte Carlo — particle filtering

Suppose we want to compute $p(y_1|\ldots,x_i)$ in an NLSSM. We have

$$p(y_1|\ldots,x_i) \propto \int p(y_1, y_{i-1}|x_1, \ldots, x_i, \ldots, y_{i-1}) \, dy_{i-1}$$

If we have samples $y_{i-1}^{(s)} \sim p(y_{i-1}|x_1, \ldots, x_i)$ we can recurse (approximately):

- draw $y_1^{(s)} \sim p(y_1|y_{i-1}^{(s)})$
- calculate (unnormalised) weights $w_1^{(s)} = p(x_i|y_{i-1}^{(s)})$.
- resample $y_1^{(s)} \sim \sum_{s=1}^{S} w_1^{(s)} \delta(y - y_1^{(s)})/\sum_{s=1}^{S} w_1^{(s)}$

This is called Particle Filtering (this version, with $q = p(y_t|y_{t-1}^{(s)})$ is also called a “bootstrap filter” or “condensation” algorithm).

References