

Computational statistics

Chapter 5: Markov Chain Monte Carlo methods

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Contents of this chapter

- When a target density f can be evaluated but not easily sampled, the methods from the previous chapter can be applied to obtain an approximate or exact sample. The primary use of such a sample is to estimate the expectation of a function of $X \sim f(x)$.
- The **Markov chain Monte Carlo (MCMC)** methods introduced in this chapter can also be used to generate a draw from **a distribution that approximates f** and estimate expectations of functions of X .
- As compared to the methods studied in the previous chapter, MCMC methods are more recent developments that scale better to high dimensions and can be customized to very diverse and difficult problems.



Basic ideas

- Let the sequence $\{X^{(t)}\}$ denote a **Markov chain** for $t = 0, 1, 2, \dots$, where $X^{(t)} = (X_1^{(t)}, \dots, X_p^{(t)})$ and the state space is either continuous or discrete.
- The MCMC sampling strategy is to construct a Markov chain that converges to a stationary distribution equal to the target distribution f .
- For sufficiently large t , a realization $X^{(t)}$ from this chain will have **approximate** marginal distribution f .
- A very popular application of MCMC methods is to facilitate Bayesian inference where f is a Bayesian posterior distribution for parameters X .
- The art of MCMC lies in the construction of a suitable chain.



Overview

1 Markov Chains

- Definitions
- Theoretical results

2 Metropolis-Hastings algorithm

- Independence Chains
- Random Walk Chains

3 Implementation

- Ensuring Good Mixing and Convergence
- Using the results

4 Gibbs sampling

- Basic Gibbs sampler
- Variants



Overview

1 Markov Chains

- Definitions
- Theoretical results

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- Ensuring Good Mixing and Convergence
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4 Gibbs sampling

- Basic Gibbs sampler
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Notations

- Consider a sequence of random variables $\{X^{(t)}\}$, $t = 0, 1, \dots$, where each $X^{(t)}$ takes values in a finite or countably infinite **state space** $\mathcal{S}$.
- The notation $X^{(t)} = j$ indicates that the process is in state j at time t .



Definition

Definition (Markov chain)

The sequence $\{X^{(t)}\}$, $t = 0, 1, \dots$, is a (discrete-time) Markov chain (MC) if

$$p(x^{(t)} \mid x^{(0)}, \dots, x^{(t-1)}) = p(x^{(t)} \mid x^{(t-1)})$$

for all t and all $x^{(0)}, \dots, x^{(t)}$.

Interpretation: the probability of being in some state at time t depends only on the state attained in the previous step. Informally,

“What happens next depends only on the state of affairs now”.



Joint distribution

For a MC, the joint distribution of $X^{(0)}, \dots, X^{(n)}$ for any n can be expressed in a simple way:

- In general, we have

$$p(x^{(0)}, \dots, x^{(n)}) = p(x^{(0)})p(x^{(1)} | x^{(0)})p(x^{(2)} | x^{(0)}, x^{(1)}) \dots p(x^{(n-1)} | x^{(0)}, \dots, x^{(n-2)})p(x^{(n)} | x^{(0)}, \dots, x^{(n-1)}) \quad (1)$$

- For a MC, (1) can be simplified to

$$p(x^{(0)}, \dots, x^{(n)}) = p(x^{(0)}) \prod_{t=1}^n p(x^{(t)} | x^{(t-1)}) \quad (2)$$



Transition probabilities

- Let $p_{ij}^{(t)}$ be the probability of a change from state i at time t to state j at time $t + 1$,

$$p_{ij}^{(t)} = P(X^{(t+1)} = j \mid X^{(t)} = i)$$

- The quantities $p_{ij}^{(t)}$ are called the **one-step transition probabilities**.

Definition (Time-homogeneous MC)

If none of the one-step transition probabilities change with t , then the MC is called **time-homogeneous**, and $p_{ij}^{(t)} = p_{ij}$. If any of the one-step transition probabilities change with t , then the MC is called **time-inhomogeneous**.



Transition probability matrix

- A time-homogeneous MC is governed by a **transition probability matrix**.
- Suppose there are s states in $\mathcal{S}$. Then matrix

$$\mathbf{P} = (p_{ij}) \in [0, 1]^{s \times s}$$

is called the transition probability matrix.

- Each row of $\mathbf{P}$ must sum to one, as

$$\sum_{j=1}^s p_{ij} = 1$$

We say that $\mathbf{P}$ is a **stochastic matrix**.



Irreducible, periodic MC

Definition (Irreducible MC)

A MC is **irreducible** if any state j can be reached from any state i in a finite number of steps. In other words, for all i, j and n there must exist $m > 0$ such that

$$P[X^{(m+n)} = j \mid X^{(n)} = i] > 0$$

Definition (Periodic MC)

If for some state j , there exists an integer $d > 1$ such that the probability of going from state j to state j in n steps is 0 for all n not divisible by d (the chain can return to state j only at multiples of d), then the chain is called **periodic**. Otherwise, it is **aperiodic**.



Stationary distribution

- Consider a time-homogeneous MC. Let π denote a vector of probabilities that sum to one, with i -th element π_i denoting the marginal probability that $X^{(t)} = i$.
- Then the marginal distribution of $X^{(t+1)}$ is

$$\begin{aligned} P[X^{(t+1)} = j] &= \sum_{i=1}^s P(X^{(t+1)} = j \mid X^{(t)} = i) P[X^{(t)} = i] \\ &= \sum_{i=1}^s p_{ij} \pi_i = [\pi^T \mathbf{P}]_j \end{aligned}$$

- Any discrete probability distribution π such that $\pi^T \mathbf{P} = \pi^T$ is called a **stationary distribution** for $\mathbf{P}$, or for the MC having transition probability matrix $\mathbf{P}$.



Example

- Let

$$\mathbf{P} = \begin{pmatrix} 0.75 & 0.25 \\ 0.125 & 0.875 \end{pmatrix}$$

- Does $\mathbf{P}$ have a stationary distribution?
- Let $\pi = (\pi_1, 1 - \pi_1)^T$. It is stationary iff $\pi^T \mathbf{P} = \pi^T$. We get the equation

$$0.75\pi_1 + 0.125(1 - \pi_1) = \pi_1 \Leftrightarrow \pi_1 = 1/3$$

- The unique solution is $\pi = (1/3, 2/3)^T$.



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1 Markov Chains

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4 Gibbs sampling

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- Variants



Limiting distribution

Theorem

If $\{X^{(t)}\}$ is an irreducible and aperiodic MC with stationary distribution π (which is then necessarily unique), then

- 1 $X^{(t)}$ converges in distribution to a r.v. X with the distribution given by π , and
- 2 For any measurable function h ,

$$\frac{1}{n} \sum_{t=1}^n h(X^{(t)}) \rightarrow \mathbb{E}_{\pi}\{h(X)\}$$

almost surely as $n \rightarrow \infty$, provided $\mathbb{E}_{\pi}\{|h(X)|\} < \infty$.



Continuous state spaces

- Similar results hold for continuous state spaces.
- In the continuous case, a time-homogeneous MC is defined by the **transition kernel**

$$f(x' | x) = f_{X^{(t+1)} | X^{(t)}}(x' | x)$$

so that

$$f(x^{(0)}, \dots, x^{(n)}) = f(x^{(0)}) \prod_{t=1}^n f(x^{(t)} | x^{(t-1)})$$

- The density π is **stationary** for the MC with kernel $f(x' | x)$ if

$$\forall x', \quad \pi(x') = \int f(x' | x) \pi(x) dx$$



Asymptotic result

Theorem

Under conditions analogous to those of the finite case, if the chain $\{X^{(t)}\}$ has stationary density π , then

- ① $X^{(t)} \xrightarrow{d} X$ as $t \rightarrow \infty$, where X is a r.v. with density π , and
- ② for any function h such that $\mathbb{E}_\pi\{|h(X)|\} < \infty$,

$$\frac{1}{n} \sum_{t=1}^n h(X^{(t)}) \xrightarrow{a.s.} \mathbb{E}_\pi\{h(X)\} = \int h(x) \pi(x) dx \quad (3)$$

as $n \rightarrow \infty$.



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1 Markov Chains

- Definitions
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Metropolis-Hastings (MH) algorithm

- A very general method for constructing a MC.
- The method begins at $t = 0$ with the selection of $X^{(0)} = x^{(0)}$ drawn from some starting distribution g , with the requirement that $f(x^{(0)}) > 0$. Given $X^{(t)} = x^{(t)}$, we generate $X^{(t+1)}$ as follows:
 - 1 Sample a candidate value X^* from a **proposal distribution** $g(\cdot | x^{(t)})$.
 - 2 Compute the **MH ratio**

$$R(x^{(t)}, X^*) = \frac{f(X^*)g(x^{(t)} | X^*)}{f(x^{(t)})g(X^* | x^{(t)})}$$

- 3 Sample $U \sim \text{Unif}(0, 1)$ and define $X^{(t+1)}$ as follows:

$$X^{(t+1)} = \begin{cases} X^* & \text{if } U \leq R(x^{(t)}, X^*) \\ x^{(t)} & \text{otherwise.} \end{cases}$$

- 4 Increment t and return to step 1.



Properties

- Clearly, a chain constructed via the MH algorithm is Markov since $X^{(t+1)}$ is only dependent on $X^{(t)}$.
- The target distribution f is stationary (see proof on next slide).
- Whether the chain is irreducible and aperiodic depends on the choice of proposal distribution; the user must check these conditions for any implementation.
- If these conditions are met, then the chain generated by the MH algorithm has a unique limiting distribution, which is f .



Proof that target distribution f is stationary

Setup and forward transition

- Suppose $X^{(t)} \sim f(x)$, and consider two points in the state space of the chain, say x_1 and x_2 , for which $f(x_1) > 0$ and $f(x_2) > 0$. Without loss of generality, label these points in such a way that

$$f(x_2)g(x_1 | x_2) \geq f(x_1)g(x_2 | x_1)$$

i.e., $R(x_1, x_2) \geq 1$.

- The joint density of $(X^{(t)}, X^{(t+1)})$ at (x_1, x_2) is

$$f(x_1)g(x_2 | x_1)$$

because if $X^{(t)} = x_1$ and $X^* = x_2$, then $R(X^{(t)}, X^*) \geq 1$, so the proposal is accepted with probability 1, and $X^{(t+1)} = x_2$.



Proof that target distribution f is stationary

Reversibility

- Now, the joint density of $(X^{(t)}, X^{(t+1)})$ at (x_2, x_1) is

$$f(x_2)g(x_1 | x_2) \cdot \underbrace{\frac{f(x_1)g(x_2 | x_1)}{f(x_2)g(x_1 | x_2)}}_{= R(x_2, x_1)} = f(x_1)g(x_2 | x_1)$$

because we need to start with $X^{(t)} = x_2$, to propose $X^* = x_1$, and we set $X^{(t+1)}$ equal to X^* with probability $R(x_2, x_1)$. Note that $R(x_2, x_1) = 1/R(x_1, x_2) \leq 1$, so this acceptance probability is $R(x_2, x_1)$ itself, not 1.

- Consequently, the joint density of $(X^{(t)}, X^{(t+1)})$ is symmetric:

$$f_{(X^{(t)}, X^{(t+1)})}(x_1, x_2) = f_{(X^{(t)}, X^{(t+1)})}(x_2, x_1)$$

- This is the **reversibility** (or **detailed balance**) property of the chain with respect to f .



Proof that target distribution f is stationary

From reversibility to stationarity

- Reversibility implies that $X^{(t)}$ and $X^{(t+1)}$ have the same marginal distribution. Indeed, integrating the joint density over x_1 and using the symmetry gives, for every x_2 ,

$$f_{X^{(t+1)}}(x_2) = \int f_{(X^{(t)}, X^{(t+1)})}(x_1, x_2) dx_1 = \int f_{(X^{(t)}, X^{(t+1)})}(x_2, x_1) dx_1 = f_{X^{(t)}}(x_2),$$

the last equality being simply the definition of the marginal of $X^{(t)}$, with the dummy variable relabeled.

- Since $X^{(t)} \sim f$ by assumption, this shows that $X^{(t+1)} \sim f$ as well.
- Thus the marginal distribution of $X^{(t+1)}$ is f , and f must be a stationary distribution of the chain.



Application

- Recall from Equation (3) that we can approximate the expectation of a function of a random variable by averaging realizations from the stationary distribution of a MH chain.
- The distribution of realizations from the MH chain approximates the stationary distribution of the chain as t progresses; therefore

$$\mathbb{E}\{h(X)\} \approx \frac{1}{n} \sum_{t=1}^n h(x^{(t)}).$$

- Some of the useful quantities that can be estimated this way include
 - ▶ means $\mathbb{E}\{h(X)\}$,
 - ▶ variances $\mathbb{E}[h(X) - \mathbb{E}\{h(X)\}]^2$, and
 - ▶ tail probabilities $\mathbb{E}\{I(h(X) \leq q)\}$ for some constant q .



Importance of the proposal distribution

- A well-chosen proposal distribution produces candidate values that **cover the support of the stationary distribution** in a reasonable number of iterations and produces candidate values that are **not accepted or rejected too frequently**:
 - ▶ If the proposal distribution is too diffuse relative to the target distribution, the candidate values will be rejected frequently and thus the chain will require many iterations to adequately explore the space of the target distribution.
 - ▶ If the proposal distribution is too focused (e.g., has too small a variance), then the chain will remain in one small region of the target distribution for many iterations while other regions of the target distribution will not be adequately explored.
- Next we introduce several MH variants obtained by using different classes of proposal distributions.



Overview

- 1 Markov Chains
 - Definitions
 - Theoretical results
- 2 Metropolis-Hastings algorithm
 - Independence Chains
 - Random Walk Chains
- 3 Implementation
 - Ensuring Good Mixing and Convergence
 - Using the results
- 4 Gibbs sampling
 - Basic Gibbs sampler
 - Variants



Independence Chains

- Suppose that the proposal distribution for the MH algorithm is chosen such that $g(x^* | x^{(t)}) = g(x^*)$ for some fixed density g .
- This yields an **independence chain**, where each candidate value is drawn independently of the past. In this case, the MH ratio is

$$R(x^{(t)}, X^*) = \frac{f(X^*)g(x^{(t)})}{f(x^{(t)})g(X^*)}$$

- The resulting MC is irreducible and aperiodic if $g(x) > 0$ whenever $f(x) > 0$.
- The proposal distribution g should be similar to the target distribution f , but should cover f in the tails.



Bayesian Inference

- For Bayesian inference, a very simple strategy is to **use the prior as a proposal distribution** in an independence chain.
- In our MH notation, $f(\theta) = p(\theta | y)$ and $g(\theta^*) = p(\theta^*)$. Conveniently, this means

$$R(\theta^{(t)}, \theta^*) = \frac{p(\theta^* | y)p(\theta^{(t)})}{p(\theta^{(t)} | y)p(\theta^*)} = \frac{L(\theta^* | y)}{L(\theta^{(t)} | y)}$$

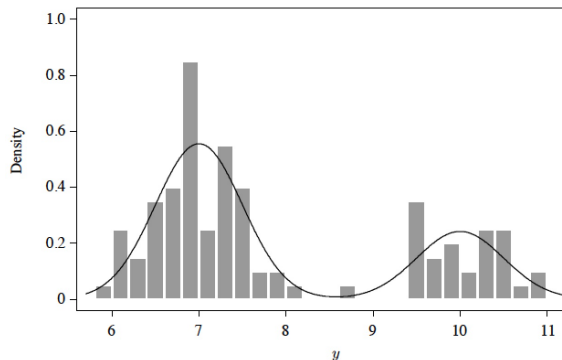
- In other words, we propose from the prior, and the MH ratio equals the likelihood ratio.
- By construction, the support of the prior covers the support of the target posterior, so the stationary distribution of this chain is the desired posterior.



Example: Mixture Distribution

Suppose we have observed data $y_1, y_2, \dots, y_{100}$ i.i.d. from the mixture distribution

$$\delta N(7, 0.5^2) + (1 - \delta) N(10, 0.5^2)$$



We will use MCMC techniques to construct a chain whose stationary distribution equals the posterior density of δ with a standard uniform prior. The data were generated with $\delta = 0.7$, so we should find that the posterior density is concentrated in this area.

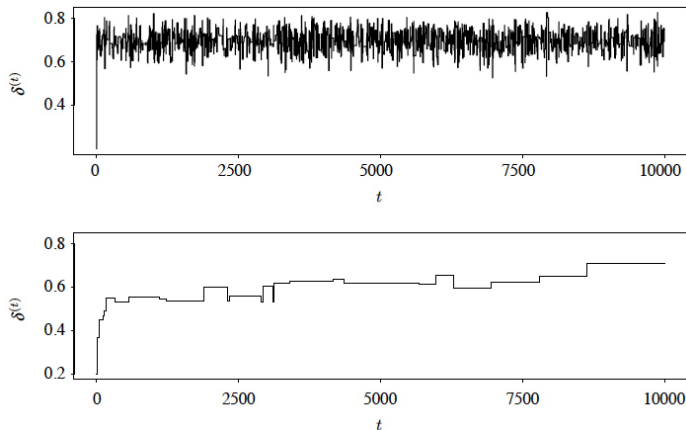


Proposal distributions

- In this example, we try two different independence chains. In the first case we use a $\text{Beta}(1, 1)$ density as the proposal density, and in the second case we use a $\text{Beta}(2, 10)$ density.
- The first proposal distribution is equivalent to a $\text{Unif}(0, 1)$ distribution, while the second is skewed right with mean approximately equal to 0.167. In this second case values of δ near 0.7 are unlikely to be generated from the proposal distribution.
- The next figure shows the **sample paths** for 10,000 iterations of both chains. A sample path is a plot of the chain realizations $\delta^{(t)}$ against the iteration number t . This plot is useful for investigating the behavior of the MC and is discussed further in the sequel.



Sample paths



Sample paths for δ from independence chains with proposal densities $Beta(1,1)$ (top) and $Beta(2,10)$ (bottom).

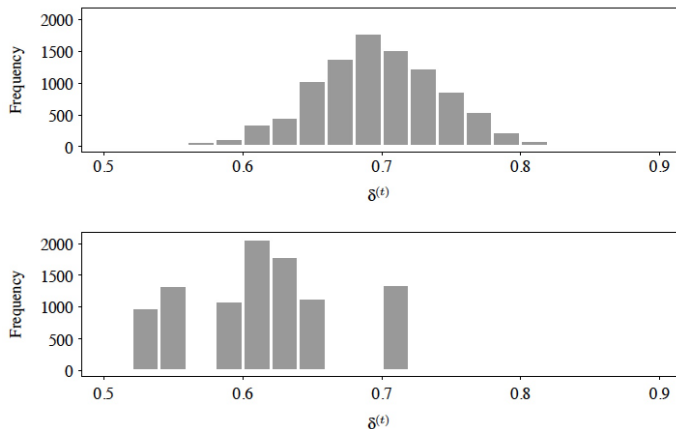


Interpretation

- The upper panel shows a MC that moves quickly away from its starting value and seems easily able to sample values from all portions of the parameter space supported by the posterior for δ . Such behavior is called **good mixing**.
- The lower panel corresponds to the chain using a Beta(2, 10) proposal density. The resulting chain moves slowly from its starting value and does a poor job of exploring the region of posterior support (i.e., **poor mixing**). This chain has clearly not converged to its stationary distribution since drift is still apparent. Such a plot should make the MCMC user reconsider the proposal density.



Estimated posterior distributions



Histograms of $\delta^{(t)}$ for iterations 201-10,000 of independence chains with proposal densities $Beta(1, 1)$ (top) and $Beta(2, 10)$ (bottom).



Overview

- 1 Markov Chains
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- 2 Metropolis-Hastings algorithm
 - Independence Chains
 - Random Walk Chains
- 3 Implementation
 - Ensuring Good Mixing and Convergence
 - Using the results
- 4 Gibbs sampling
 - Basic Gibbs sampler
 - Variants



Random Walk Chains

- A **random walk chain** is another type of MC produced via a simple variant of the MH algorithm.
- Let X^* be generated by drawing $\epsilon \sim h(\epsilon)$ for some density h and then setting $X^* = x^{(t)} + \epsilon$. This yields a random walk chain. In this case,

$$g(x^* | x^{(t)}) = h(x^* - x^{(t)}).$$

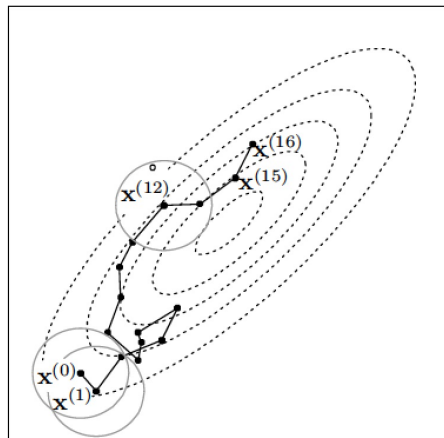
- Common choices for h include
 - ▶ a uniform distribution over a ball centered at the origin,
 - ▶ a scaled standard normal distribution or
 - ▶ a scaled Student's t distribution.
- If the support region of f is connected and h is positive in a neighborhood of 0, the resulting chain is irreducible and aperiodic.
- If $h(-\epsilon) = h(\epsilon)$, the MH ratio becomes simply

$$R(x^{(t)}, X^*) = \frac{f(X^*)g(x^{(t)} | X^*)}{f(x^{(t)})g(X^* | x^{(t)})} = \frac{f(X^*)h(x^{(t)} - X^*)}{f(x^{(t)})h(X^* - x^{(t)})} = \frac{f(X^*)}{f(x^{(t)})}.$$



Random Walk Chain Example

Hypothetical random walk chain for sampling a two-dimensional target distribution (dotted contours) using proposed increments sampled uniformly from a disk centered at the current value.



Example

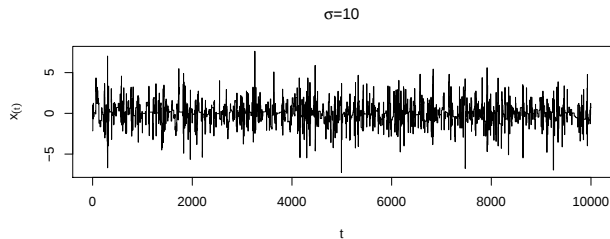
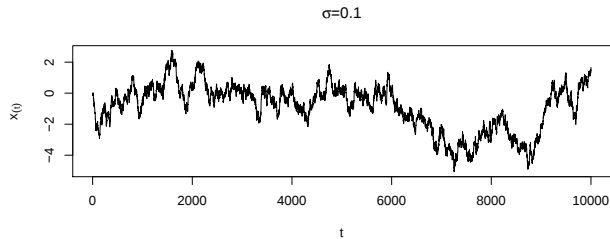
- Assume we want to construct a random walk MH sampler to generate a sample of 10,000 observations from the Laplace distribution,

$$f(x) = \frac{1}{2}e^{-|x|}, \quad -\infty < x < +\infty$$

- We use a random-walk chain with $\epsilon \sim \mathcal{N}(0, \sigma^2)$ to generate proposals $X^* = x^{(t)} + \epsilon$.

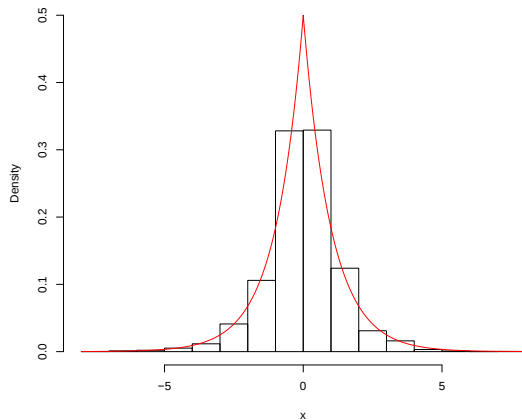


Results



Results (continued)

Histogram of simulated values from $t = 200$ to $t = 10,000$, obtained with $\sigma = 10$.



Overview

- 1 Markov Chains
 - Definitions
 - Theoretical results
- 2 Metropolis-Hastings algorithm
 - Independence Chains
 - Random Walk Chains
- 3 Implementation
 - Ensuring Good Mixing and Convergence
 - Using the results
- 4 Gibbs sampling
 - Basic Gibbs sampler
 - Variants



Implementation issues

- All of the MCMC methods described so far have the correct limiting stationary distribution. In practice, however, it is necessary to determine when the chain has run sufficiently long so that the output adequately represents the target distribution and can be used reliably for estimation.
- Unfortunately, MCMC methods can sometimes be quite slow to converge, requiring extremely long runs, especially if the dimensionality of X is large.



Questions

In this section, we examine questions about the long-run behavior of the chain, such as:

- Has the chain run long enough?
- Has the chain traversed all portions of the region of support of f ?
- Are the sampled values approximate draws from f ?
- How shall the chain output be used to produce estimates and assess their precision?



Overview

- 1 Markov Chains
 - Definitions
 - Theoretical results
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 - Independence Chains
 - Random Walk Chains
- 3 Implementation
 - Ensuring Good Mixing and Convergence
 - Using the results
- 4 Gibbs sampling
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 - Variants



Necessity of diagnostic tools

- Two main issues:
 - 1 **Mixing**: how quickly the chain forgets its starting value, how quickly the chain fully explores the support of the target distribution, how far apart in a sequence observations need to be before they can be considered to be approximately independent.
 - 2 **Convergence**: Has the chain approximately reached its stationary distribution?
- There is substantial overlap between the goals of diagnosing convergence to the stationary distribution and investigating the mixing properties of the chain. The same diagnostics can be used to investigate both mixing and convergence.
- It is recommended to use a variety of diagnostic techniques.



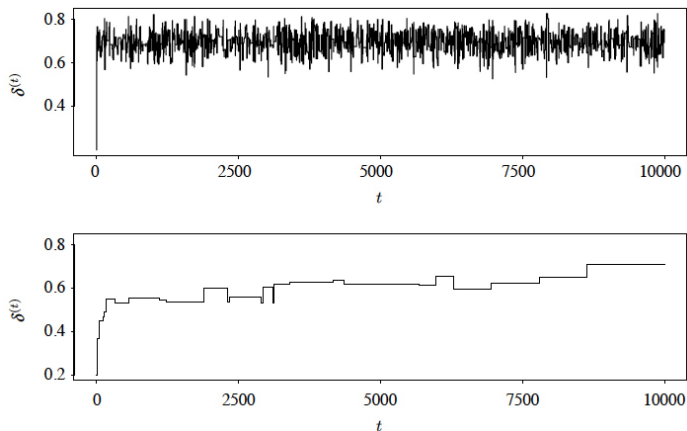
Simple Graphical Diagnostics

Two main graphics:

- 1 The **sample path** is a plot of the iteration number t versus the realizations of $X^{(t)}$. If a chain is mixing poorly, it will remain at or near the same value for many iterations. A chain that is mixing well will quickly move away from its starting value and the sample path will wiggle about vigorously in the region supported by f .
- 2 The **autocorrelation plot** summarizes the correlation in the sequence of $X^{(t)}$ at different iteration lags. The autocorrelation at lag k is the correlation between iterates that are k iterations apart. A chain that has poor mixing properties will exhibit slow decay of the autocorrelation as the lag between iterations increases.



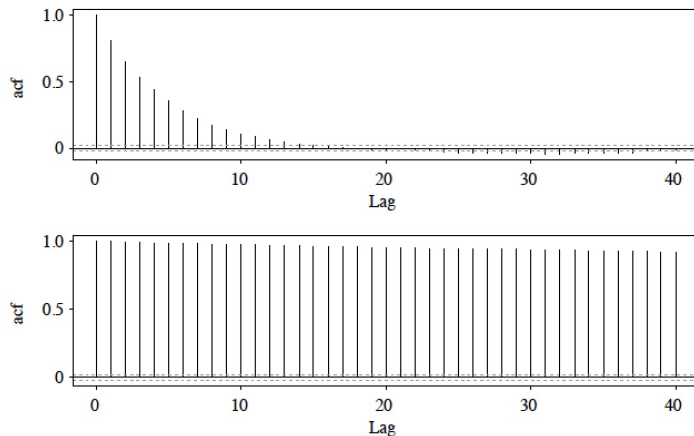
Example of sample paths



Sample paths for δ from independence chains for the mixture example with proposal densities $Beta(1,1)$ (top) and $Beta(2,10)$ (bottom).



Example of autocorrelation plot



Autocorrelation function plots for the independence chain with proposal densities Beta(1,1) (top) and Beta(2,10) (bottom).



Burn-in

- Key considerations in the diagnosis of convergence are the **burn-in period** and **run length**.
- Recall that it is only in the limit that an MCMC algorithm yields $X^{(t)} \sim f$.
- For any implementation, the iterates will not have exactly the correct marginal distribution, and the dependence on the initial point (or distribution) from which the chain was started may remain strong.
- To reduce the severity of this problem, the first D values from the chain may be discarded as a **burn-in period**. Typically D is fixed to a few hundred or thousand values.
- Burn-in is not needed if we start the chain in a region of high density.



Choice of proposal

- Mixing is strongly affected by features of the **proposal distribution**, especially its spread.
- For a general MH chain such as an independence chain, we wish the proposal distribution g to approximate the target distribution f very well, which suggests that a very high rate of accepting proposals is desirable.
- Although we would like g to resemble f , the tail behavior of g is more important than its resemblance to f in regions of high density. It is recommended to aim for a proposal distribution that is somewhat **more diffuse** than f .



Effective Sample Size

Definition

- If MCMC realizations are highly correlated, then the information gained from each iteration of the MCMC algorithm will be much less than suggested by the run length.
- The **effective sample size** is the size of an i.i.d. sample that would contain the same quantity of information.



Effective Sample Size

Estimation

- To estimate the effective sample size, we first compute the **autocorrelation time** defined as

$$\tau = 1 + 2 \sum_{k=1}^{\infty} \rho(k)$$

where $\rho(k)$ is the autocorrelation with lag k .

- A common approach to estimate τ is to truncate the summation when $\hat{\rho}(k) < 0.1$.
- Then the effective sample size for an MCMC run with L iterations after burn-in can be estimated by $L/\hat{\tau}$.



Effective Sample Size

Application

- Effective sample size can be used to compare the efficiency of competing MCMC samplers for a given problem.
- For a fixed number of iterations, an MCMC algorithm with a larger effective sample size is likely to converge more quickly.



Overview

- 1 Markov Chains
 - Definitions
 - Theoretical results
- 2 Metropolis-Hastings algorithm
 - Independence Chains
 - Random Walk Chains
- 3 Implementation
 - Ensuring Good Mixing and Convergence
 - Using the results
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 - Variants



Standard summary statistics

- Standard summary statistics such as means and variances are commonly desired.
- The most commonly used estimator is based on an empirical average. Discard the burn-in; then calculate the desired statistic by taking

$$\hat{\mu} = \frac{1}{L} \sum_{t=D}^{D+L-1} h(X^{(t)})$$

as the estimator of $\mu = \mathbb{E}\{h(X)\}$, where L denotes the length of each chain after discarding D burn-in iterates.

- This estimator is consistent even though the $X^{(t)}$ are serially correlated.



Simulation standard error

- The **Monte Carlo, or simulation, standard error (sse)** of an estimator is also of interest. This is an estimate of the variability in the estimator if the MCMC algorithm were to be run repeatedly.
- The naive estimate of the standard error for an estimator like μ is the sample standard deviation of the L realizations after burn-in divided by $\sqrt{L}$.
- However, MCMC realizations are typically positively correlated, so this procedure can underestimate the standard error.
- A simple estimator of the standard error is the **batch means** method.



Batch means method

- By examining the empirical autocorrelations, determine a lag k_0 such that the autocorrelation is small enough to be neglected, e.g.,

$$\widehat{\rho}(k_0) \leq 0.05.$$

- Then divide the L observations after burn-in into $L/k_0 = B$ batches.
- Let $\widehat{\mu}_b$ be the mean of $h(X^{(t)})$ in batch b . The sample variance of the means is

$$S^2 = \frac{1}{B-1} \sum_{b=1}^B (\widehat{\mu}_b - \widehat{\mu})^2$$

and the estimated simulation standard error is

$$\widehat{sse}(\widehat{\mu}) = \sqrt{\frac{S^2}{B}}$$



Overview

- 1 Markov Chains
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- 2 Metropolis-Hastings algorithm
 - Independence Chains
 - Random Walk Chains
- 3 Implementation
 - Ensuring Good Mixing and Convergence
 - Using the results
- 4 Gibbs sampling
 - Basic Gibbs sampler
 - Variants



Simulation of multidimensional distributions

- Thus far we have treated $X^{(t)}$ with little regard to its dimensionality. The Gibbs sampler is specifically adapted for **multidimensional target distributions**.
- The goal is to construct a Markov chain whose stationary distribution – or some marginalization thereof – equals the target distribution f .
- The Gibbs sampler does this by sequentially sampling from univariate conditional distributions, which are often available in closed form.



Overview

- 1 Markov Chains
 - Definitions
 - Theoretical results
- 2 Metropolis-Hastings algorithm
 - Independence Chains
 - Random Walk Chains
- 3 Implementation
 - Ensuring Good Mixing and Convergence
 - Using the results
- 4 Gibbs sampling
 - Basic Gibbs sampler
 - Variants



Notations and basic assumption

- Recall $X = (X_1, \dots, X_p)^T$, and denote

$$X_{-i} = (X_1, \dots, X_{i-1}, X_{i+1}, \dots, X_p)^T$$

- Suppose that the univariate conditional density of $X_i \mid X_{-i} = x_{-i}$, denoted as $f(x_i \mid x_{-i})$, is easily sampled for $i = 1, \dots, p$.
- A general Gibbs sampling procedure can be described as follows.



Basic Gibbs sampler

- 1 Select starting values $x^{(0)}$, and set $t = 0$.
- 2 Generate, in turn,

$$X_1^{(t+1)} \mid \cdot \sim f(x_1 \mid x_2^{(t)}, \dots, x_p^{(t)})$$

$$X_2^{(t+1)} \mid \cdot \sim f(x_2 \mid x_1^{(t+1)}, x_3^{(t)}, \dots, x_p^{(t)})$$

$$\vdots$$

$$X_{p-1}^{(t+1)} \mid \cdot \sim f(x_{p-1} \mid x_1^{(t+1)}, x_2^{(t+1)}, \dots, x_{p-2}^{(t+1)}, x_p^{(t)})$$

$$X_p^{(t+1)} \mid \cdot \sim f(x_p \mid x_1^{(t+1)}, x_2^{(t+1)}, \dots, x_{p-1}^{(t+1)})$$

where $\mid \cdot$ denotes conditioning on the most recent updates to all other elements of X .

- 3 Increment t and go to step 2.



Bayesian inference

- The Gibbs sampler is particularly useful for **Bayesian applications** when the goal is to make inference based on the posterior distribution of multiple parameters.
- Bayesian inference is based on the posterior distribution $f(\theta | y) = cf(\theta)L(\theta | y)$, where c is an unknown constant.
- When the requisite univariate conditional densities are easily sampled, the Gibbs sampler can be applied and does not require evaluation of the constant c .
- In this case the i -th step in a cycle of the Gibbs sampler at iteration t is given by draws from

$$\theta_i^{(t+1)} | (\theta_{-i}^{(t)}, y) \sim f(\theta_i | \theta_{-i}^{(t)}, y)$$

where

$$\theta_{-i}^{(t)} = (\theta_1^{(t+1)}, \dots, \theta_{i-1}^{(t+1)}, \theta_{i+1}^{(t)}, \dots, \theta_p^{(t)}).$$



Example

- Let $Y_1, \dots, Y_n$ i.i.d. from $\mathcal{N}(\mu, \tau^{-1})$, where $\tau = 1/\sigma^2$ is the precision.
- Assume the priors

$$\mu \sim \mathcal{N}(\mu_0, \tau_0^{-1}) \quad \text{and} \quad \tau \sim G(\alpha_0/2, \delta_0/2),$$

where G denotes the Gamma distribution

$$f(\tau) \propto \tau^{\alpha_0/2-1} \exp(-\delta_0\tau/2)$$

- The posterior density is

$$f(\mu, \tau \mid y) \propto \underbrace{\tau^{n/2} \exp\left(-\frac{\tau}{2} \sum_{i=1}^n (y_i - \mu)^2\right)}_{L(\mu, \tau \mid y)} \underbrace{\exp\left(-\frac{\tau_0}{2} (\mu - \mu_0)^2\right)}_{f(\mu)} \underbrace{\tau^{\alpha_0/2-1} \exp\left(-\frac{\delta_0\tau}{2}\right)}_{f(\tau)}$$



Example (continued)

- We can compute the conditional posterior distribution of τ as

$$\begin{aligned} f(\tau \mid \mu, y) &\propto L(\mu, \tau \mid y) f(\tau) \\ &\propto \tau^{(\alpha_0 + n)/2 - 1} \exp \left\{ -\frac{\tau}{2} \left(\delta_0 + \sum_{i=1}^n (y_i - \mu)^2 \right) \right\} \\ &\sim G \left(\frac{\alpha_0 + n}{2}, \frac{\delta_0 + \sum_{i=1}^n (y_i - \mu)^2}{2} \right) \end{aligned}$$

- Now, the conditional posterior distribution of μ is

$$\begin{aligned} f(\mu \mid \tau, y) &\propto L(\mu, \tau \mid y) f(\mu) \propto \exp \left\{ -\frac{\tau_0 + \tau n}{2} \left(\mu - \frac{\tau_0 \mu_0 + \tau n \bar{y}}{\tau_0 + \tau n} \right)^2 \right\} \\ &\sim \mathcal{N} \left(\frac{\tau_0 \mu_0 + \tau n \bar{y}}{\tau_0 + \tau n}, (\tau_0 + \tau n)^{-1} \right) \end{aligned}$$



Example (continued): the Gibbs sampler

- Both conditionals are standard distributions, from which we can sample directly. Starting from some $\mu^{(0)}$ (e.g., $\mu^{(0)} = \bar{y}$), we iterate for $t = 1, \dots, N$:

- 1 Draw

$$\tau^{(t)} \sim G \left(\frac{\alpha_0 + n}{2}, \frac{\delta_0 + \sum_{i=1}^n (y_i - \mu^{(t-1)})^2}{2} \right)$$

- 2 Draw, using the value $\tau^{(t)}$ just simulated,

$$\mu^{(t)} \sim \mathcal{N} \left(\frac{\tau_0 \mu_0 + \tau^{(t)} n \bar{y}}{\tau_0 + \tau^{(t)} n}, (\tau_0 + \tau^{(t)} n)^{-1} \right)$$

- The chain $\{(\mu^{(t)}, \tau^{(t)})\}$ admits $f(\mu, \tau \mid y)$ as stationary density.



Properties of the Gibbs sampler

- Clearly the chain produced by a Gibbs sampler is Markov.
- Under rather mild conditions, it can be shown that the stationary distribution of the Gibbs sampler chain is f .
- It also follows that the limiting marginal distribution of $X_i^{(t)}$ equals the univariate marginalization of the target distribution along the i -th coordinate.
- As with the MH algorithm, we can use realizations from the chain to estimate the expectation of any function of X .



Relation with the MH algorithm

- The Gibbs sampler can be seen as a special case of the MH algorithm, where
 - ▶ The proposal distribution varies over time: it depends on which coordinate is being updated, and on the current value of the other coordinate(s)
 - ▶ The proposal is always accepted
- Each Gibbs cycle consists of p MH steps, one per coordinate.
- To see this, consider for simplicity and without loss of generality the case $p = 2$. We check that each of the two steps below is a valid MH move targeting f , and then that this implies the whole Gibbs cycle leaves f invariant.



Relation with the MH algorithm (continued)

- In the first step of the Gibbs cycle we propose $X^* = (X_1^*, x_2^{(t)})$ given $x^{(t)} = (x_1^{(t)}, x_2^{(t)})$ from the proposal distribution

$$g_1(x^* | x^{(t)}) = \begin{cases} f(x_1^* | x_2^{(t)}) = \frac{f(x^*)}{f(x_2^{(t)})} & \text{if } x_2^* = x_2^{(t)} \\ 0 & \text{otherwise.} \end{cases}$$

- By the same definition, applied with x^* now playing the role of the current point: x^* and $x^{(t)}$ share the same second coordinate $x_2^{(t)}$, so

$$g_1(x^{(t)} | x^*) = f(x_1^{(t)} | x_2^{(t)}) = \frac{f(x^{(t)})}{f(x_2^{(t)})}.$$

- The MH ratio is therefore

$$R(x^{(t)}, x^*) = \frac{f(x^*)g_1(x^{(t)} | x^*)}{f(x^{(t)})g_1(x^* | x^{(t)})} = \frac{f(x^*)f(x^{(t)})/f(x_2^{(t)})}{f(x^{(t)})f(x^*)/f(x_2^{(t)})} = 1,$$

so the proposal is always accepted, and we set $x_1^{(t+1)} = x_1^*$.



Relation with the MH algorithm (continued)

- Similarly, in the second step, we propose $X^* = (x_1^{(t+1)}, x_2^*)$ given $x^{(t+\frac{1}{2})} = (x_1^{(t+1)}, x_2^{(t)})$ from the proposal distribution

$$g_2(x^* | x^{(t+\frac{1}{2})}) = \begin{cases} f(x_2^* | x_1^{(t+1)}) = \frac{f(x^*)}{f(x_1^{(t+1)})} & \text{if } x_1^* = x_1^{(t+1)} \\ 0 & \text{otherwise.} \end{cases}$$

- As before, x^* and $x^{(t+\frac{1}{2})}$ share the same first coordinate $x_1^{(t+1)}$, so

$$g_2(x^{(t+\frac{1}{2})} | x^*) = f(x_2^{(t)} | x_1^{(t+1)}) = \frac{f(x^{(t+\frac{1}{2})})}{f(x_1^{(t+1)})}.$$



Relation with the MH algorithm (continued)

- The MH ratio is therefore

$$\begin{aligned} R(x^{(t+\frac{1}{2})}, x^*) &= \frac{f(x^*)g_2(x^{(t+\frac{1}{2})} | x^*)}{f(x^{(t+\frac{1}{2})})g_2(x^* | x^{(t+\frac{1}{2})})} \\ &= \frac{f(x^*)f(x^{(t+\frac{1}{2})})/f(x_1^{(t+1)})}{f(x^{(t+\frac{1}{2})})f(x^*)/f(x_1^{(t+1)})} = 1 \end{aligned}$$

so the proposal is always accepted, and we set $x_2^{(t+1)} = x_2^*$.



Relation with the MH algorithm (continued)

- Both steps above are therefore valid MH updates targeting f (with proposals g_1 and g_2 , respectively). By the stationarity proof given earlier for the MH algorithm, each one individually leaves f invariant:

$$X^{(t)} \sim f \implies X^{(t+\frac{1}{2})} \sim f, \quad X^{(t+\frac{1}{2})} \sim f \implies X^{(t+1)} \sim f.$$

- A full Gibbs cycle is the **composition** of these p (here, 2) elementary MH steps. Chaining the two implications above: if $X^{(t)} \sim f$, then $X^{(t+\frac{1}{2})} \sim f$ by the first step, and hence $X^{(t+1)} \sim f$ by the second.
- Consequently, f is a stationary distribution of the Markov chain generated by the Gibbs sampler – even though, unlike the plain MH algorithm, this chain results from **alternating** between p different MH kernels rather than repeating a single one.



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Variants of the Gibbs sampler

- The “Gibbs sampler” is actually a generic name for a rich family of very adaptable algorithms.
- We will now see some strategies that have been developed to improve the performance of the general algorithm just described.



Update ordering

- The ordering of updates made to the components of X in the basic Gibbs sampler can change from one cycle to the next. This is called **random scan Gibbs sampling**.
- Randomly ordering each cycle can be effective when parameters are highly correlated. The random scan Gibbs sampling approach can yield faster convergence rates than the deterministic update ordering.
- In practice, it may be a good strategy to try both deterministic and random scan Gibbs sampling when parameters are found to be highly correlated.



Blocking

- Another modification to the Gibbs sampler is called **blocking** or **grouping**. In the Gibbs algorithm it is not necessary to treat each element of X individually.
- In the basic Gibbs sampler with $p = 4$, for example, it would be allowable for each cycle to proceed with the following sequence of updates:

$$\begin{aligned}X_1^{(t+1)} \mid \cdot &\sim f(x_1 \mid x_2^{(t)}, x_3^{(t)}, x_4^{(t)}) \\X_2^{(t+1)}, X_3^{(t+1)} \mid \cdot &\sim f(x_2, x_3 \mid x_1^{(t+1)}, x_4^{(t)}) \\X_4^{(t+1)} \mid \cdot &\sim f(x_4 \mid x_1^{(t+1)}, x_2^{(t+1)}, x_3^{(t+1)})\end{aligned}$$

- Blocking is typically useful when elements of X are correlated, with the algorithm constructed so that more correlated elements are sampled together in one block.



Hybrid Gibbs sampling

- For many problems the conditional distributions for one or more elements of X are not easily sampled.
- In this case, a **hybrid MCMC** algorithm can be developed where at a given step in the Gibbs sampler, the MH algorithm is used to sample from the appropriate conditional distribution.



Hybrid Gibbs sampling: example

For example, for $p = 5$, a hybrid MCMC algorithm might proceed with the following sequence of updates:

- 1 Update $X_1^{(t+1)} \mid (x_2^{(t)}, x_3^{(t)}, x_4^{(t)}, x_5^{(t)})$ with a Gibbs step because this conditional distribution is easily sampled.
- 2 Update $(X_2^{(t+1)}, X_3^{(t+1)}) \mid (x_1^{(t+1)}, x_4^{(t)}, x_5^{(t)})$ with a MH step because this joint conditional distribution is difficult to sample from. Here, blocking X_2 and X_3 might be recommended because these elements are highly correlated.
- 3 Update $X_4^{(t+1)} \mid (x_1^{(t+1)}, x_2^{(t+1)}, x_3^{(t+1)}, x_5^{(t)})$ with a step from a random walk chain because this conditional distribution is not easily sampled.
- 4 Update $X_5^{(t+1)} \mid (x_1^{(t+1)}, x_2^{(t+1)}, x_3^{(t+1)}, x_4^{(t+1)})$ with a Gibbs step.

