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Markov Chain Monte Carlo summary

Markov Chain Monte Carlo Stochastic

In statistics, Markov chain Monte Carlo (MCMC) methods

comprise a class of algorithms for sampling from a probability

distribution. By constructing a

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Markov chain that

has the desired
distribution as its
equilibrium

distribution, one can
obtain a sample of the
desired distribution
by recording states
from the chain.

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and comprehensive
introduction to the
methods of this
valuable simulation
technique.

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To solve this problem
we use MCMC
(Markov chain Monte
carlo) sampling.

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Rejectionless
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series of random
variables X_1, \dots, X_t, \dots

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stochastic

compartmental model

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following steps Start

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some initial condition
Determine all possible
changes of +1 or -1
that can occur in the
number of individuals
in the compartments
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modelling with
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Markov Chain Monte Carlo (MCMC)

techniques are one of the most popular

family of algorithms

in Bayesian machine

learning. Recently,

novel MCMC schemes

that are based on

stochastic optimization

have been

proposed for scaling

up Bayesian inference

to large-scale

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honors the
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dependence between
samples by

constructing a

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comprise the Monte

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is essentially Monte
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using Markov chains.

A Gentle Introduction

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Monte Carlo for ...

Stud. 65 (1998) 361),

we develop efficient

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Carlo algorithms for

estimating these

models. The paper

also discusses how

the likelihood

function of these

models can be

computed by

appropriate particle

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filter methods.

Computation of the marginal likelihood by the method of

Chib (J. Amer. Statist. Assoc. 90 (1995)

1313) is also considered. The

methodology is

extensively tested ...

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stochastic volatility ...

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For small populations, Markov Chain Monte Carlo (MCMC) methods are useful for stochastic simulation. MCMC methods step through the simulation in very tiny time steps... so tiny that only one “ event ” happens on average during that step (where an “ event ” could be an

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infected person recovering, or a susceptible person getting infected).

Bayesian

Difference between Markov Chain Monte Carlo, Stochastic ...

1 Introduction For the audiences of this book, or the workshop that produced it, it should be unnecessary to

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Monte Carlo

assert the huge
importance of

Markov chain Monte
Carlo (MCMC) in

numerical

calculations for

highly structured

stochastic systems,

and in particular for

posterior inference in

Bayesian statistical

models.

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Trans-dimensional

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Markov chain Monte Carlo

Markov chain Monte Carlo (MCMC)

algorithms are

generally regarded as the gold standard technique for

Bayesian inference.

They are theoretically well-understood and conceptually simple to apply in practice.

The drawback of

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MCMC is that in general performing exact inference requires all of the data to be processed at each iteration of the algorithm.

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[1907.06986]

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The corresponding

Bayesian model

updating problem is

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solved by the
transitional Markov
chain Monte Carlo
method. The
methodology can
efficiently explore the
sensitivity of final
designs and
constraints with
respect to the design
variables in the
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Markov processes are the basis for general stochastic simulation methods known as

Markov chain Monte Carlo, which are used for simulating sampling from

complex probability distributions, and have found application in

Bayesian statistics, thermodynamics,

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statistical mechanics,
physics, chemistry,
economics, finance,
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approximate Bayesian

sampling. It is

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n learning forbig

data. It draws

samples θ^i 's from

$p(\theta; D)$ where $p(\theta; D)$ is

too expensive to be

evaluated in each

iteration. This lecture:

Will cover: basic ideas

behind SG-MCMC.

Will not cover:

different kinds of SG-

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