

Contents

| | |
|--|-------------|
| Preface | xiii |
| Acknowledgments | xvii |
| Publisher's Acknowledgments | xix |
| 1 Bayesian Inference and Markov Chain Monte Carlo | 1 |
| 1.1 Bayes | 1 |
| 1.1.1 Specification of Bayesian Models | 2 |
| 1.1.2 The Jeffreys Priors and Beyond | 2 |
| 1.2 Bayes Output | 4 |
| 1.2.1 Credible Intervals and Regions | 4 |
| 1.2.2 Hypothesis Testing: Bayes Factors | 5 |
| 1.3 Monte Carlo Integration | 8 |
| 1.3.1 The Problem | 8 |
| 1.3.2 Monte Carlo Approximation | 9 |
| 1.3.3 Monte Carlo via Importance Sampling | 9 |
| 1.4 Random Variable Generation | 10 |
| 1.4.1 Direct or Transformation Methods | 11 |
| 1.4.2 Acceptance-Rejection Methods | 11 |
| 1.4.3 The Ratio-of-Uniforms Method and Beyond | 14 |
| 1.4.4 Adaptive Rejection Sampling | 18 |
| 1.4.5 Perfect Sampling | 18 |
| 1.5 Markov Chain Monte Carlo | 18 |
| 1.5.1 Markov Chains | 18 |
| 1.5.2 Convergence Results | 20 |
| 1.5.3 Convergence Diagnostics | 23 |
| Exercises | 24 |
| 2 The Gibbs Sampler | 27 |
| 2.1 The Gibbs Sampler | 27 |
| 2.2 Data Augmentation | 30 |

| | | |
|----------|--|-----------|
| 2.3 | Implementation Strategies and Acceleration Methods | 33 |
| 2.3.1 | Blocking and Collapsing | 33 |
| 2.3.2 | Hierarchical Centering and Reparameterization | 34 |
| 2.3.3 | Parameter Expansion for Data Augmentation | 35 |
| 2.3.4 | Alternating Subspace-Spanning Resampling | 43 |
| 2.4 | Applications | 45 |
| 2.4.1 | The Student-t Model | 45 |
| 2.4.2 | Robit Regression or Binary Regression with the Student-t Link | 47 |
| 2.4.3 | Linear Regression with Interval-Censored Responses | 50 |
| | Exercises | 54 |
| | Appendix 2A: The EM and PX-EM Algorithms | 56 |
| 3 | The Metropolis-Hastings Algorithm | 59 |
| 3.1 | The Metropolis-Hastings Algorithm | 59 |
| 3.1.1 | Independence Sampler | 62 |
| 3.1.2 | Random Walk Chains | 63 |
| 3.1.3 | Problems with Metropolis-Hastings Simulations | 63 |
| 3.2 | Variants of the Metropolis-Hastings Algorithm | 65 |
| 3.2.1 | The Hit-and-Run Algorithm | 65 |
| 3.2.2 | The Langevin Algorithm | 65 |
| 3.2.3 | The Multiple-Try MH Algorithm | 66 |
| 3.3 | Reversible Jump MCMC Algorithm for Bayesian Model Selection Problems | 67 |
| 3.3.1 | Reversible Jump MCMC Algorithm | 67 |
| 3.3.2 | Change-Point Identification | 70 |
| 3.4 | Metropolis-Within-Gibbs Sampler for ChIP-chip Data Analysis | 75 |
| 3.4.1 | Metropolis-Within-Gibbs Sampler | 75 |
| 3.4.2 | Bayesian Analysis for ChIP-chip Data | 76 |
| | Exercises | 83 |
| 4 | Auxiliary Variable MCMC Methods | 85 |
| 4.1 | Simulated Annealing | 86 |
| 4.2 | Simulated Tempering | 88 |
| 4.3 | The Slice Sampler | 90 |
| 4.4 | The Swendsen-Wang Algorithm | 91 |
| 4.5 | The Wolff Algorithm | 93 |
| 4.6 | The Møller Algorithm | 95 |
| 4.7 | The Exchange Algorithm | 97 |
| 4.8 | The Double MH Sampler | 98 |
| 4.8.1 | Spatial Autologistic Models | 99 |
| 4.9 | Monte Carlo MH Sampler | 103 |
| 4.9.1 | Monte Carlo MH Algorithm | 103 |
| 4.9.2 | Convergence | 107 |

| | | |
|----------|--|------------|
| 4.9.3 | Spatial Autologistic Models (Revisited) | 110 |
| 4.9.4 | Marginal Inference | 111 |
| 4.10 | Applications | 113 |
| 4.10.1 | Autonormal Models | 114 |
| 4.10.2 | Social Networks | 116 |
| | Exercises | 121 |
| 5 | Population-Based MCMC Methods | 123 |
| 5.1 | Adaptive Direction Sampling | 124 |
| 5.2 | Conjugate Gradient Monte Carlo | 125 |
| 5.3 | Sample Metropolis-Hastings Algorithm | 126 |
| 5.4 | Parallel Tempering | 127 |
| 5.5 | Evolutionary Monte Carlo | 128 |
| 5.5.1 | Evolutionary Monte Carlo in Binary-Coded Space | 129 |
| 5.5.2 | Evolutionary Monte Carlo in Continuous Space | 132 |
| 5.5.3 | Implementation Issues | 133 |
| 5.5.4 | Two Illustrative Examples | 134 |
| 5.5.5 | Discussion | 139 |
| 5.6 | Sequential Parallel Tempering for Simulation of High Dimensional Systems | 140 |
| 5.6.1 | Build-up Ladder Construction | 141 |
| 5.6.2 | Sequential Parallel Tempering | 142 |
| 5.6.3 | An Illustrative Example: the Witch's Hat Distribution | 142 |
| 5.6.4 | Discussion | 145 |
| 5.7 | Equi-Energy Sampler | 146 |
| 5.8 | Applications | 148 |
| 5.8.1 | Bayesian Curve Fitting | 148 |
| 5.8.2 | Protein Folding Simulations: 2D HP Model | 153 |
| 5.8.3 | Bayesian Neural Networks for Nonlinear Time Series Forecasting | 156 |
| | Exercises | 162 |
| | Appendix 5A: Protein Sequences for 2D HP Models | 163 |
| 6 | Dynamic Weighting | 165 |
| 6.1 | Dynamic Weighting | 165 |
| 6.1.1 | The IWIW Principle | 165 |
| 6.1.2 | Tempering Dynamic Weighting Algorithm | 167 |
| 6.1.3 | Dynamic Weighting in Optimization | 171 |
| 6.2 | Dynamically Weighted Importance Sampling | 173 |
| 6.2.1 | The Basic Idea | 173 |
| 6.2.2 | A Theory of DWIS | 174 |
| 6.2.3 | Some IWIW _p Transition Rules | 176 |
| 6.2.4 | Two DWIS Schemes | 179 |
| 6.2.5 | Weight Behavior Analysis | 180 |

| | | |
|----------|---|------------|
| 6.2.6 | A Numerical Example | 183 |
| 6.3 | Monte Carlo Dynamically Weighted Importance Sampling . . . | 185 |
| 6.3.1 | Sampling from Distributions with Intractable Normalizing Constants | 185 |
| 6.3.2 | Monte Carlo Dynamically Weighted Importance Sampling | 186 |
| 6.3.3 | Bayesian Analysis for Spatial Autologistic Models . . . | 191 |
| 6.4 | Sequentially Dynamically Weighted Importance Sampling . . . | 195 |
| | Exercises | 197 |
| 7 | Stochastic Approximation Monte Carlo | 199 |
| 7.1 | Multicanonical Monte Carlo | 200 |
| 7.2 | $1/k$ -Ensemble Sampling | 202 |
| 7.3 | The Wang-Landau Algorithm | 204 |
| 7.4 | Stochastic Approximation Monte Carlo | 207 |
| 7.5 | Applications of Stochastic Approximation Monte Carlo | 218 |
| 7.5.1 | Efficient p -Value Evaluation for Resampling- Based Tests | 218 |
| 7.5.2 | Bayesian Phylogeny Inference | 222 |
| 7.5.3 | Bayesian Network Learning | 227 |
| 7.6 | Variants of Stochastic Approximation Monte Carlo | 233 |
| 7.6.1 | Smoothing SAMC for Model Selection Problems | 233 |
| 7.6.2 | Continuous SAMC for Marginal Density Estimation . . . | 239 |
| 7.6.3 | Annealing SAMC for Global Optimization | 244 |
| 7.7 | Theory of Stochastic Approximation Monte Carlo | 253 |
| 7.7.1 | Convergence | 253 |
| 7.7.2 | Convergence Rate | 267 |
| 7.7.3 | Ergodicity and its IWIW Property | 271 |
| 7.8 | Trajectory Averaging: Toward the Optimal Convergence Rate | 275 |
| 7.8.1 | Trajectory Averaging for a SAMCMC Algorithm | 277 |
| 7.8.2 | Trajectory Averaging for SAMC | 279 |
| 7.8.3 | Proof of Theorems 7.8.2 and 7.8.3. | 281 |
| | Exercises | 296 |
| | Appendix 7A: Test Functions for Global Optimization | 298 |
| 8 | Markov Chain Monte Carlo with Adaptive Proposals | 305 |
| 8.1 | Stochastic Approximation-Based Adaptive Algorithms | 306 |
| 8.1.1 | Ergodicity and Weak Law of Large Numbers | 307 |
| 8.1.2 | Adaptive Metropolis Algorithms | 309 |
| 8.2 | Adaptive Independent Metropolis-Hastings Algorithms | 312 |
| 8.3 | Regeneration-Based Adaptive Algorithms | 315 |
| 8.3.1 | Identification of Regeneration Times | 315 |
| 8.3.2 | Proposal Adaptation at Regeneration Times | 317 |

CONTENTS

| | | |
|-------------------|--|------------|
| 8.4 | Population-Based Adaptive Algorithms | 317 |
| 8.4.1 | ADS, EMC, NKC and More | 317 |
| 8.4.2 | Adaptive EMC | 318 |
| 8.4.3 | Application to Sensor Placement Problems | 323 |
| | Exercises | 324 |
| References | | 327 |
| Index | | 353 |