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# Perfect Simulation



**Mark L. Huber**



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**Mark L. Huber**

Claremont McKenna College, California, USA



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*For my mother, who showed me  
Donald in Mathmagic Land  
and a great many other wonderful things.*

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# List of Figures

---

1.1	Written in binary, an actual uniform over $[0, 1]$ contains an infinite sequence of bits, each of which is uniform over $\{0, 1\}$ . Any computer-generated randomness only contains a finite number of such bits.	22
2.1	Acceptance/rejection draws from the larger set $B$ until the result falls in the smaller set $A$ . The final point comes from the distribution over $B$ conditioned to lie in $A$ .	26
2.2	To draw $X$ with density $f$ , draw $(X, Y)$ uniformly from the region under the density, then throw away the $Y$ value. This procedure works whether or not the density is normalized.	27
2.3	Drawing uniformly from the union of three circles of equal area. First draw $I$ uniformly from $\{1, 2, 3\}$ , then the point $X$ uniformly from circle $I$ . Finally, accept $X$ with probability 1 over the number of circles that $X$ falls into. In this example, circle 2 in the lower right was chosen, then the point $X$ that was uniform over this circle falls into two of the circles, so it would be accepted as a draw with probability $1/2$ .	31
3.1	A completely coupled set of processes. $X$ (represented by squares) and $Y$ (represented by circles) are simple symmetric random walks with partially reflecting boundaries on $\Omega = \{0, 1, 2\}$ . They have coupled at time $t = 3$ .	44
3.2	The slice sampler dividing up the state space. Note that since $y < y'$ , it holds that $A(y') \subseteq A(y)$ . In this example, the draw $X_y \sim \text{Unif}(A(y))$ did not land in $A(y')$ , so an independent choice of $X_{y'} \sim \text{Unif}(A(y'))$ was simulated.	56
4.1	The permutation $x = (3, 1, 2, 4)$ (so $x^{-1} = (2, 3, 1, 4)$ ) illustrated as a rook placement. The bounding state $y = (2, 4, 4, 4)$ is shown as gray shaded squares.	68
6.1	The density of $X_{t+1}$ given that $X_t = 0.3$ , which is $(1/2)\mathbb{1}(x \in [0, 1]) + (1/2)\mathbb{1}(x \in [0, 0.6])$ .	98

- 6.2 First generate  $Z \sim f$ , then  $[Y|Z] \sim \text{Unif}([0, f(Z)])$ . Finally, draw  $W \sim \text{Unif}(\{x : f(x) \geq Y\})$ . Then  $W \sim Z$ . In the figure, the state space for the draw  $W$  is the dashed line. 102
- 6.3 Inverting the right half of the normal density.  $Z$  is still drawn from  $f$ , now  $[Y|Z]$  is uniform over the area between the two lines with horizontal coordinate  $Z$ . Then  $W$  is uniform over the shaded area with vertical coordinate  $Y$ . Now the state space of  $W$  is an interval of length at least 2.35. 103
- 6.4 Interwoven vectors:  $r = (0.25, 0.1, 0.6, 0.75)$ ,  $s = (0.3, 0.2, 0.7, 0.9)$ , and  $\sigma = (2, 1, 3, 4)$ . 115
- 6.5 If  $\delta_1$  and  $\delta_2$  are at most  $1/(8n^2)$ , and  $\delta_3 > 1/(4n^2)$ , then  $x_{\min}(\sigma(i+1)) > x_{\max}(\sigma(i))$ . 119
- 8.1 The density of  $X_2$  for simple symmetric random walk on  $\{1, 2, \dots, n\}$  conditioned on  $X_0 = 1$ . The dotted line shows that this density is actually a mixture of the uniform distribution over  $\{1\}$  with the uniform distribution over  $\{1, 2, 3\}$ . 143
- 9.1 Illustration of Lemma 9.6. The figures plot the right-hand side of Equation (9.23) minus the left-hand side. The inequality is actually a strict inequality everywhere except when  $r = a = 1$ . 169
- 10.1 Generating the passage times gives an upper and lower bound on the Brownian motion. The Brownian motion must pass through the circles and stay in the gray shaded area. 196
- 11.1 A single run of TPA when  $B$  is the ball of radius 3,  $A$  is the ball of radius 1, and  $B_\beta$  is the ball of radius  $\beta$ . The number of samples needed before  $X$  lands in the center is 3, giving output  $N = 2$ . 202
- 11.2 Matern type III process where  $R = 0.35$ ,  $\text{dist}(a, b) = 0.3$ ,  $\text{dist}(a, c) = 0.4$ ,  $\text{dist}(b, c) = 0.5$ ,  $t_a = 0.63$ ,  $t_b = 0.87$ ,  $t_c = 0.22$ . Point  $c$  is born first, then  $a$ , but  $b$  is not because it is too close to  $a$ . 205
- 11.3 Example of a shadow region for  $S = [0, 10]$ ,  $x_1 = 2.8$ ,  $x_2 = 5.2$ ,  $x_3 = 8.0$ ,  $t_1 = 0.5$ ,  $t_2 = 0.65$ ,  $t_3 = 0.7$ ,  $R = 1.4$ . If there are only hidden points in the shadowed region, they will not be seen at time 1. 206

---

# List of Tables

---

1.1	Initialisms.	8
1.2	Discrete distributions.	9
1.3	Continuous distributions.	9
3.1	For simple symmetric random walk on $\{0, 1, 2\}$ , this lists the possible outcomes and their probabilities for taking two steps in the chain given $U \notin A$ .	47
4.1	Cases for updating the bounding chain for the swap chain for the hard-core gas model. A * indicates that there is no restriction on that component of the vector. When $N_q = 1$ , let $w_q$ be the neighbor of $v$ with $y(w_q) = q$ .	65
8.1	Comparison of <code>RR_for_Ising</code> and <code>RR_for_Ising_edge</code> provable range of $\beta$ where expected running time is linear in the size of the input graph. Note here a.p.t. stands for artificial phase transition. For instance, when $\beta \in [0, 0.8779)$ and $\Delta = 3$ , <code>RR_for_Ising</code> is guaranteed to run in linear time. It could still run in linear time for larger values of $\beta$ , but there is no a priori guarantee.	157
9.1	Comparison of $h_1(r)$ to $(r!)^{1/r}$ . The maximum relative error between the two values is 6.65% at $r = 3$ .	169

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## Preface

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Suppose a new deck of cards is shuffled. Then as the number of shuffles grows, the distribution of the deck becomes closer and closer to uniform over the set of permutations of the cards. On the other hand, no matter how long you shuffle the deck, it will never be perfectly uniform over the set of permutations.

This technique—of making small changes to a state in order to move it closer to some target distribution—is known today as Markov chain Monte Carlo, or MCMC. Each step brings the chain closer to its target, but it never quite reaches it. With roots in The Manhattan Project, by the early 1990s this idea had become a cornerstone of simulation. For statistical physicists it was the only way to get approximately correct samples in a reasonable amount of time, especially for high dimensional examples such as the Ising model. For frequentist statisticians, it was the only way to calculate  $p$ -values for complex statistical models. For Bayesian statisticians, it allowed the use of a dizzying array of non-conjugate priors and models.

For almost half a century MCMC had been used, and still only a finite number of steps could be taken. No one realized that it might be possible to somehow jump to an infinite number of steps in a finite number of time. That changed when James Propp and David Wilson introduced coupling from the past (CFTP) in 1996. Their elegant idea allowed users for the first time to sample exactly from the stationary distribution of a Markov chain. That paper, “Exact sampling with coupled Markov chains and applications to statistical mechanics,” gave the first exact sample from the Ising model at the critical temperature on an over 16 million dimensional problem.

The list of applications started to grow. Spatial statistics models, domino tilings, linear extensions, random spanning trees. . . the first few years after publication saw enormous growth in the field. Along the way *exact sampling* changed to *perfect simulation*. The term was introduced by Wilfred Kendall in 1998, and immediately caught on as a way to differentiate the CFTP protocol from other Monte Carlo algorithms that returned samples exactly from the distribution, but without using the peculiar ideas central to CFTP.

David Wilson created a website entitled, “Perfectly Random Sampling with Markov Chains” at <http://dimacs.rutgers.edu/dbwilson/exact/> to inform the nascent community about developments. As of July 2015 the site still exists; a snapshot of the early days of the field.

As time went on, variants of the CFTP method were developed. Read-once coupling from the past allowed samples to be taken using less memory, Fill’s method and FMMR connected CFTP to the much older (and less widely applicable) method of acceptance/rejection.

Then around 2000 something interesting happened. Protocols that were very different from CFTP, such as the Randomness Recycler, were developed. CFTP was now not the only way to draw from the stationary distribution of a Markov chain! New life was breathed into acceptance/rejection through the use of retrospective sampling and sequential acceptance/rejection, allowing for the first time perfect simulation from some diffusions and perfect matchings. Partially recursive acceptance/rejection even allowed for simulation from the classic problem of the Ising model.

CFTP was no longer unique, but fit within a larger framework of perfect simulation ideas. The connections between CFTP and acceptance/rejection became clearer, as each employs a recursive structure that could conceivably go on forever, but with probability 1 does not.

Today the set of perfect simulation algorithms continues to grow, albeit more slowly than in the early days. In researching and writing this text, I was astounded at the wide range of problems to which perfect simulation ideas had been applied. Coupling from the past was not just a protocol; it was the first to show that high dimensional simulation from interacting distributions was even possible, opening up areas of simulation that have yet to be fully explored.

*Acknowledgments:* My study of perfect simulation began with a special topics course taught by Persi Diaconis when I was a graduate student at Cornell. Persi later became my postdoc advisor as well, and his unflagging enthusiasm for new ideas was an inspiration to me.

I would also like to thank my Ph.D. advisor David Shmoys who took a chance in letting me change research directions in the middle of my graduate work to dive into this newly forming field.

Jim Fill introduced me to several intriguing problems in the area, and later became my first perfect simulation collaborator. Together we added the Randomness Recycler to the world of perfect simulation.

Thanks also to my many colleagues and collaborators who brought me up to speed on Bayesian statistics and patiently sat through the many talks I gave on perfect simulation while I was in the midst of figuring problems out. A great academic environment stimulates the mind in unexpected ways, and I have been privileged to belong to several.

Mark L. Huber  
23 July, 2015

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# Contents

---

<b>List of Figures</b>	<b>xvii</b>
<b>List of Tables</b>	<b>xix</b>
<b>Preface</b>	<b>xxi</b>
<b>1 Introduction</b>	<b>1</b>
1.1 Two examples	1
1.2 What is a perfect simulation algorithm?	2
1.3 The Fundamental Theorem of perfect simulation	3
1.4 A little bit of measure theory	5
1.4.1 Integrals	6
1.4.2 Densities	7
1.5 Notation	8
1.5.1 Distributions	9
1.5.2 Conditional distributions	9
1.6 A few applications	10
1.6.1 Markov random fields	11
1.6.2 Permutations	12
1.7 Markov chains and approximate simulation	13
1.8 Designing Markov chains	16
1.8.1 Gibbs sampling	17
1.8.2 Metropolis-Hastings	18
1.8.3 Auxiliary random variables	19
1.8.4 Slice sampler	20
1.8.5 Shift chains	20
1.9 Uniform random variables	21
1.10 Computational complexity	23
<b>2 Acceptance/Rejection</b>	<b>25</b>
2.1 The method	25
2.1.1 Example: drawing from the unit circle	26
2.2 Dealing with densities	27
2.2.1 Example: from Cauchy to normal	29
2.3 Union of sets	30
2.3.1 Example: AR for disjunctive normal form	30

2.4	Randomized approximation for #P complete problems	32
2.5	Gamma Bernoulli approximation scheme	34
2.5.1	Application: exact $p$ -values	36
2.5.1.1	Testing for Hardy-Weinberg equilibrium	36
2.5.1.2	Testing for differential gene expression	37
2.6	Approximate densities for perfect simulation	37
2.6.1	Example: First passage time of Brownian motion	38
2.7	Simulation using Markov and Chernoff inequalities	39
2.7.1	Markov's inequality as an AR algorithm	39
2.7.2	Chernoff bounds as an AR algorithm	40
2.7.3	Example: generating from the tails of a binomial random variable	41
2.8	Where AR fails	42
<b>3</b>	<b>Coupling from the Past</b>	<b>43</b>
3.1	What is a coupling?	43
3.2	From the past	45
3.2.1	Varying the block size	48
3.2.2	Recursion as history	49
3.3	Monotonic CFTP	50
3.3.1	The Ising model	51
3.3.2	The hard-core gas model on bipartite graphs	52
3.3.3	Monotonicity and mixing times	53
3.4	Slice samplers	55
3.5	Drawbacks to CFTP	57
3.5.1	Noninterruptibility	57
3.5.2	Read twice	60
<b>4</b>	<b>Bounding Chains</b>	<b>61</b>
4.1	What is a bounding chain?	61
4.2	The hard-core gas model	62
4.2.1	The Dyer-Greenhill shifting chain	64
4.2.2	Bounding chains for the Strauss model	66
4.3	Swendsen-Wang bounding chain	66
4.4	Linear extensions of a partial order	68
4.5	Self-organizing lists	73
4.6	Using simple coupling with bounding chains	76
4.6.1	Sink-free orientations	76
<b>5</b>	<b>Advanced Techniques Using Coalescence</b>	<b>81</b>
5.1	Read-once coupling from the past	81
5.1.1	Example: ROCFTP for the Ising model	84
5.2	Fill, Machida, Murdoch, and Rosenthal's method	85
5.2.1	Reversing a Markov chain	86
5.2.2	General FMMR	87



5.2.3	Example: FMMR for the Ising model	88
5.2.4	Doubling time	89
5.3	Variable chains	89
5.3.1	Antivoter model	89
5.4	Dealing with infinite graphs	91
5.5	Clan of ancestors	94
5.6	Deciding the length of time to run	95
<b>6</b>	<b>Coalescence on Continuous and Unbounded State Spaces</b>	<b>97</b>
6.1	Splitting chains	97
6.2	Multigamma coupling	98
6.2.1	Example: hierarchical Poisson/gamma model	99
6.3	Multishift coupling	100
6.3.1	Random walk with normals	102
6.4	Auto models	103
6.4.1	Example: autonormal model	104
6.5	Metropolis-Hastings for continuous state spaces	105
6.5.1	Example: truncated autonormal	105
6.6	Discrete auxiliary variables	107
6.7	Dominated coupling from the past	109
6.7.1	Example: Vervaat perpetuities	110
6.8	Using continuous state spaces for permutations	113
6.8.1	Height-2 posets	117
<b>7</b>	<b>Spatial Point Processes</b>	<b>121</b>
7.1	Acceptance/rejection	122
7.1.1	Covering points	123
7.2	Thinning	124
7.2.1	Example: a normal-intensity PPP	125
7.2.2	Using thinning to make the window easier	125
7.3	Jump processes	126
7.3.1	Example: Strauss process	127
7.3.2	Locally stable	128
7.4	Dominated coupling from the past for point processes	128
7.4.1	Example: dominated CFTP for the Strauss process	131
7.4.2	Running time	131
7.5	Shift moves	132
7.6	Cluster processes	135
7.6.1	Example: Gaussian daughters	136
7.7	Continuous-time Markov chains	137
7.7.1	Monotonic CFTP for Jackson queuing networks	137