Fitting stochastic models

Parameter estimation

$$p(\theta|y) \propto p(y|\theta) \times p(\theta)$$

Parameter estimation

Parameters

$$p(\theta|y) \propto p(y|\theta) \times p(\theta)$$

Data

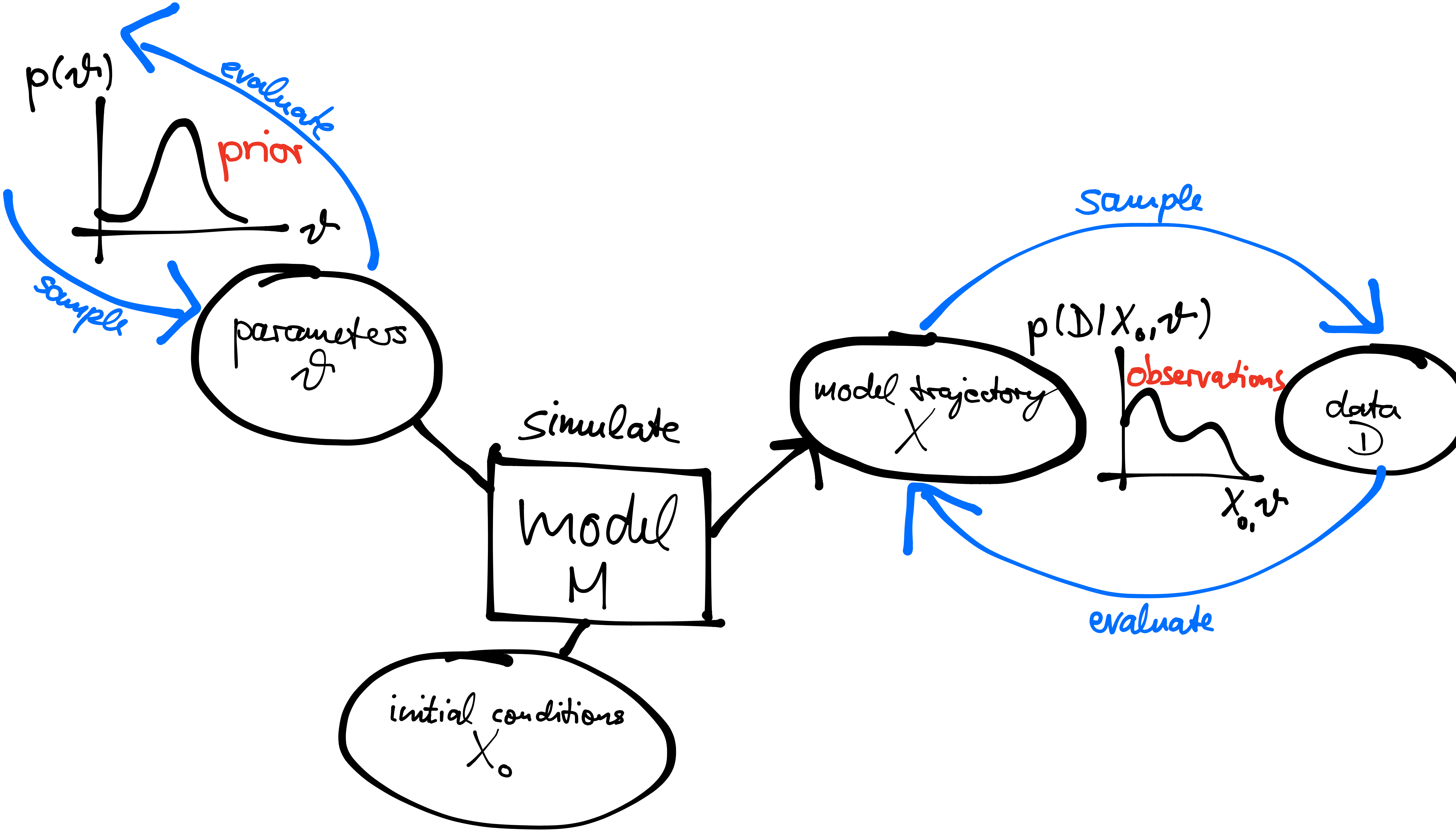
Parameter estimation

Posterior

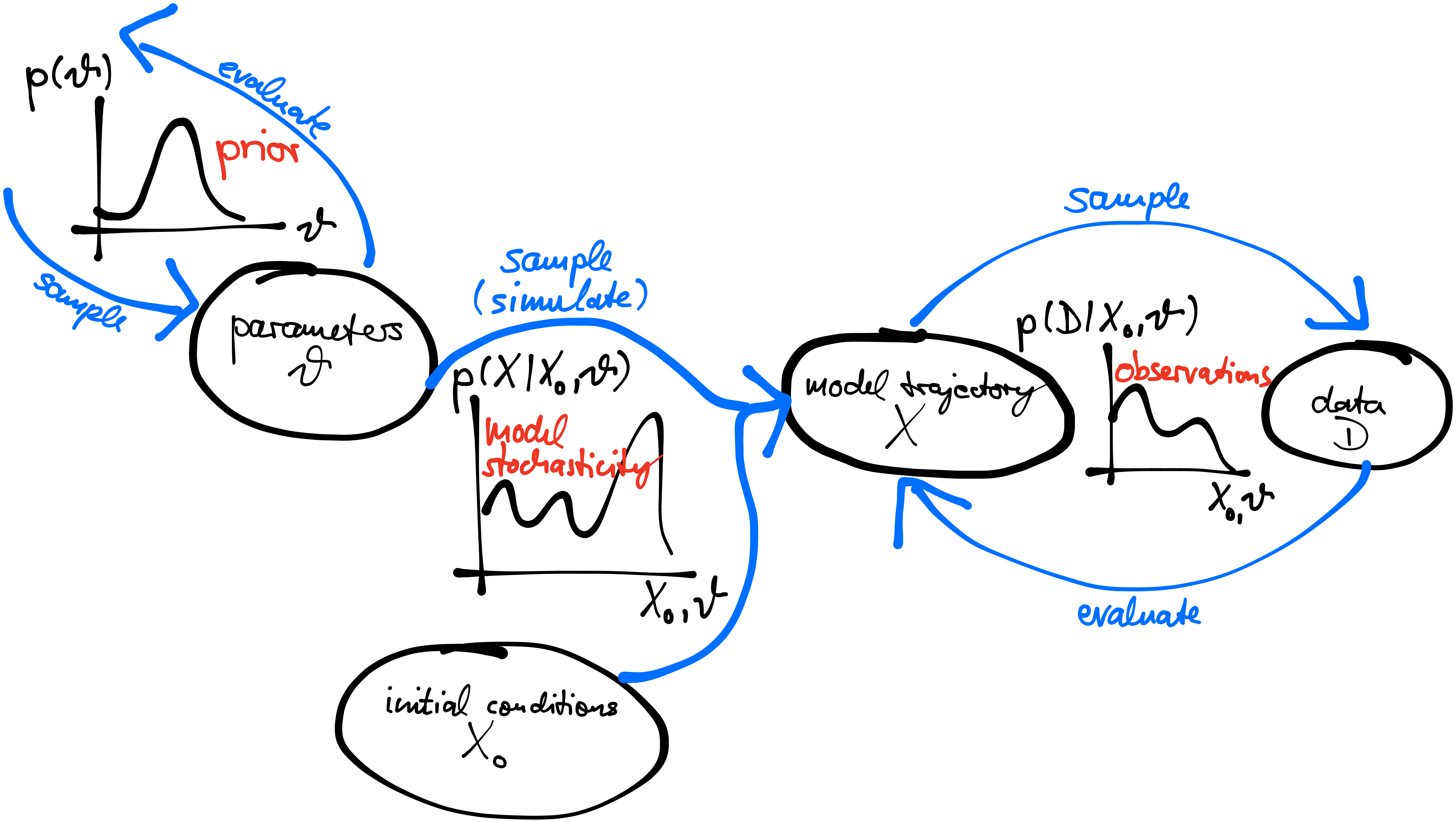
Prior

$$p(\theta|y) \propto p(y|\theta) \times p(\theta)$$

Marginal likelihood



p(ϑ)
prior
ϑ
evaluate
sample
parameters
ϑ
simulate
model
M
initial conditions
X0
model trajectory
X
sample
evaluate
p(D|X0,ϑ)
observations
X0,ϑ
data
D



p(ϑ)
prior
ϑ
evaluate
sample
parameters ϑ
sample (simulate)
p(X|X₀,ϑ)
model stochasticity
X₀,ϑ
initial conditions X₀
model trajectory X
sample
p(D|X₀,ϑ)
observations
X₀,ϑ
data D
evaluate

Marginal likelihood

$$p(y|\theta) = \sum_{X} p(y|x, \theta) \times p(x|\theta)$$

All possible trajectories of the model

Deterministic case

$$p(y|\theta) = \sum_X p(y|x,\theta) \times 1_{x=f(\theta)}$$

Perfectly known

Deterministic case

$$p(y|\theta) = p(y|x = f(\theta), \theta) \times 1$$

ODE integration

That's what the function **`dTrajObs`** does.

Marginal likelihood

$$p(y|\theta) = \sum_{X} p(y|x, \theta) \times p(x|\theta)$$

All possible trajectories of the model

Stochastic case

$$p(y|\theta) = \sum_X p(y|x,\theta) \times p(x|\theta)$$

Can be billions!

No longer known

Stochastic case

Trajectory of particle j

$$p(y|\theta) \approx \sum_{J} p(y|x_j, \theta) \times p(x_j|\theta)$$

J particles

Stochastic case

Trajectory of particle j

$$p(y|\theta) \approx \sum_J p(y|x_j, \theta) \times p(x_j|\theta)$$

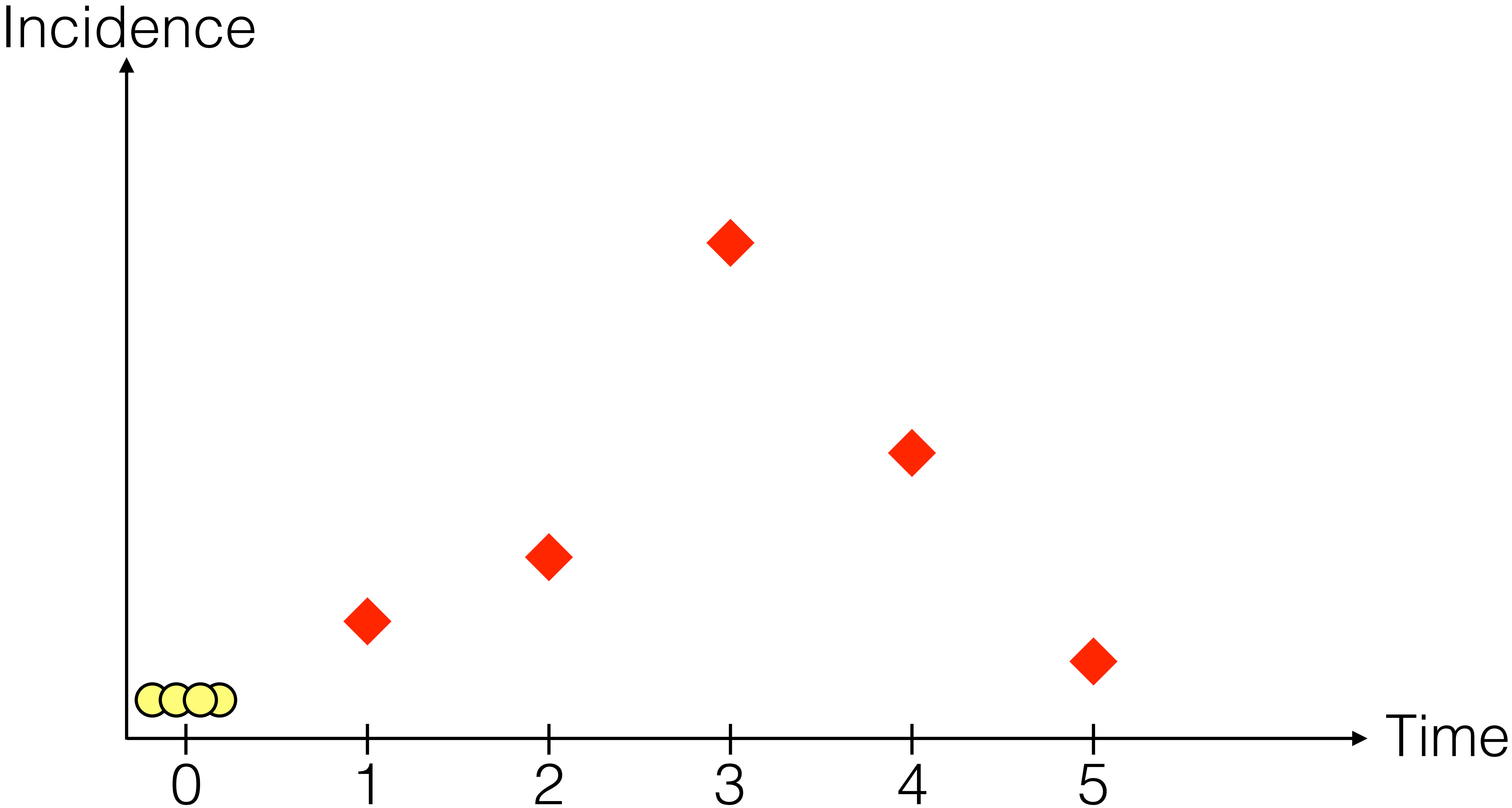
J particles

Monte-Carlo approximation

Sequential Monte-Carlo

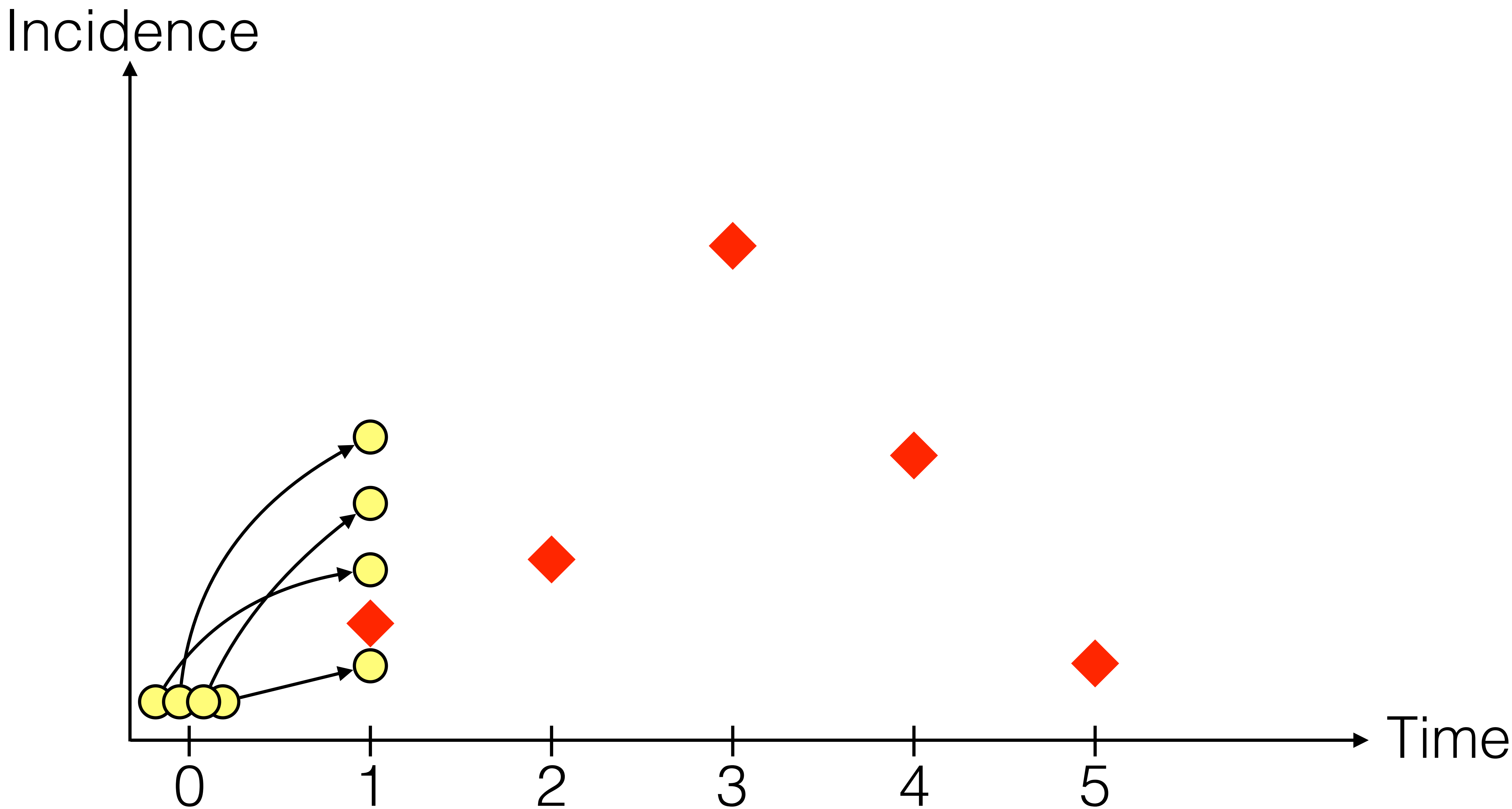
aka

Particle Filtering



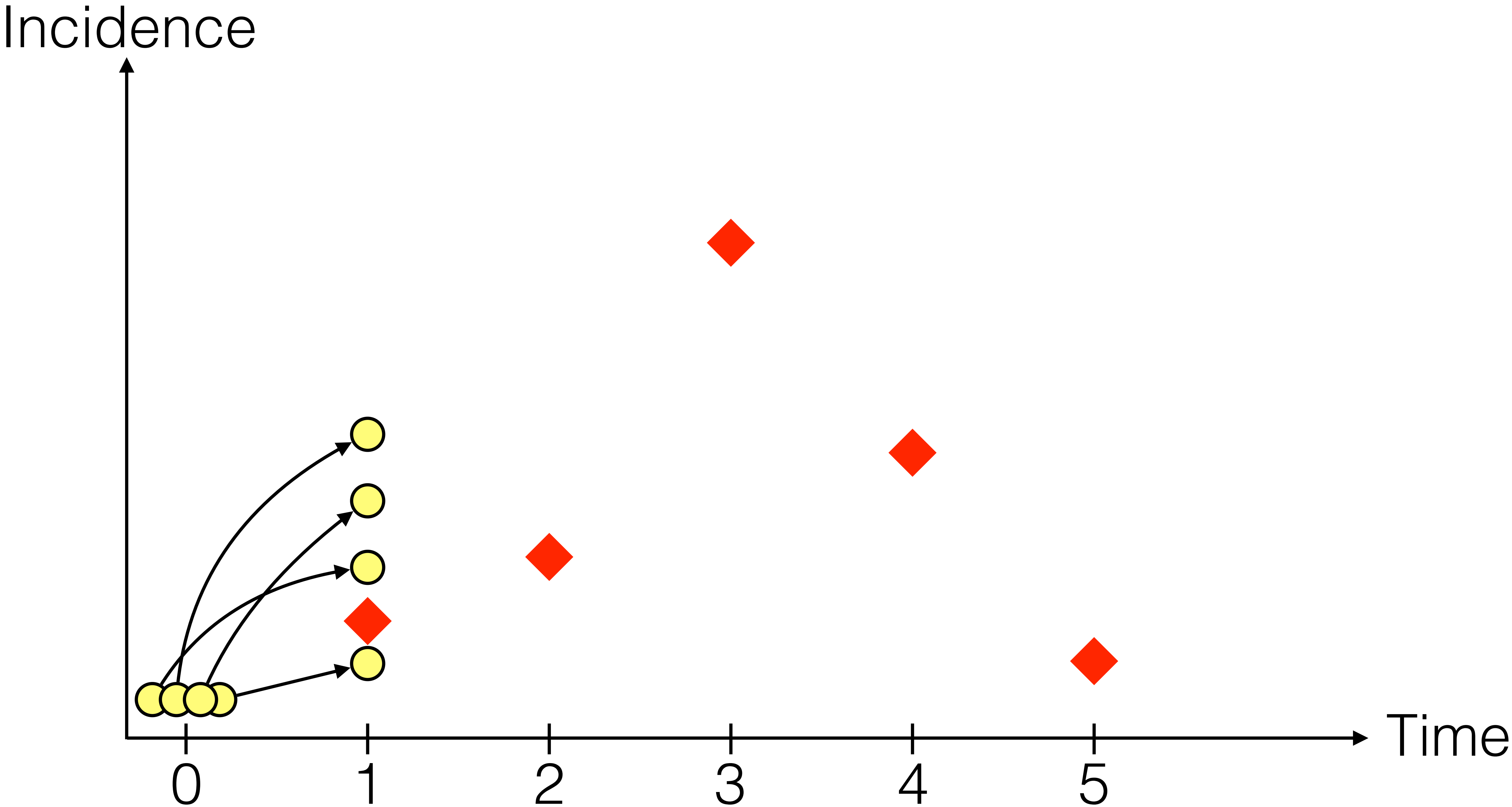
Initialise

$$\begin{cases} x_0 \sim p(.|\theta) \\ w_0 = 1/J \end{cases}$$



Propagate

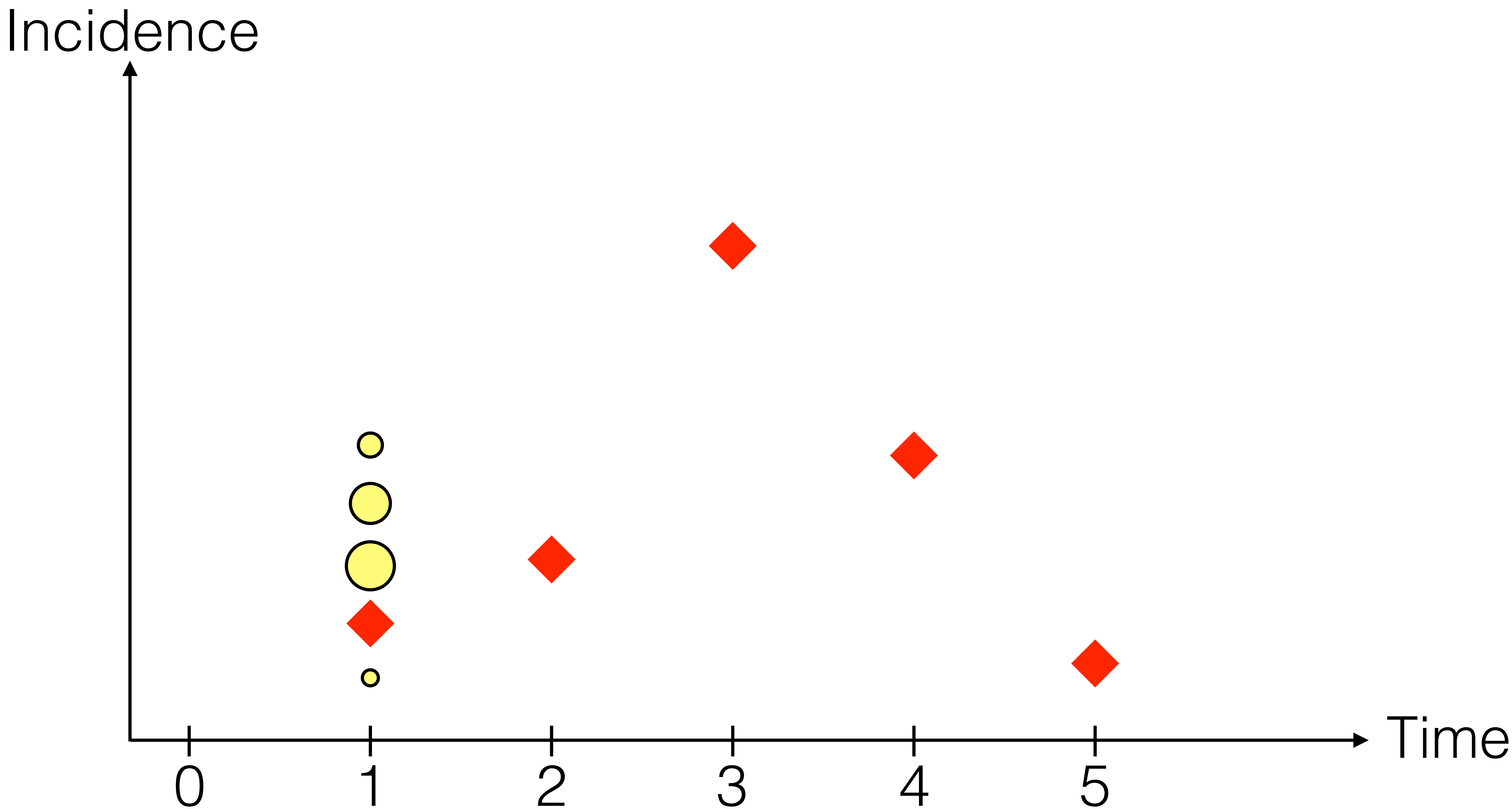
$$\begin{cases} x_1 \sim p(.|x_0, \theta) \\ \dots \end{cases}$$



Propagate

$$\begin{cases} x_1 \sim p(.|x_0, \theta) \\ \dots \end{cases}$$

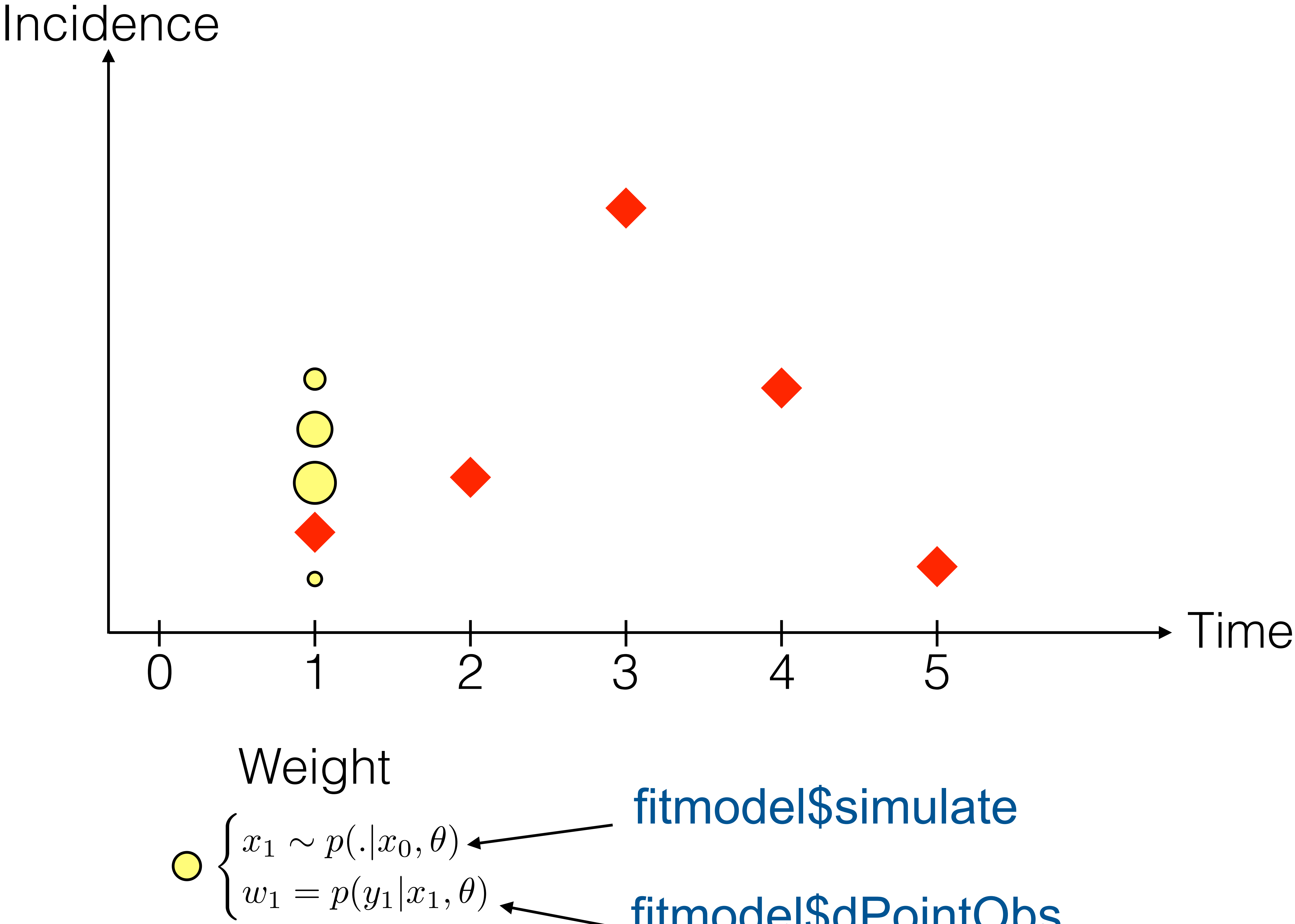
fitmodel$simulate

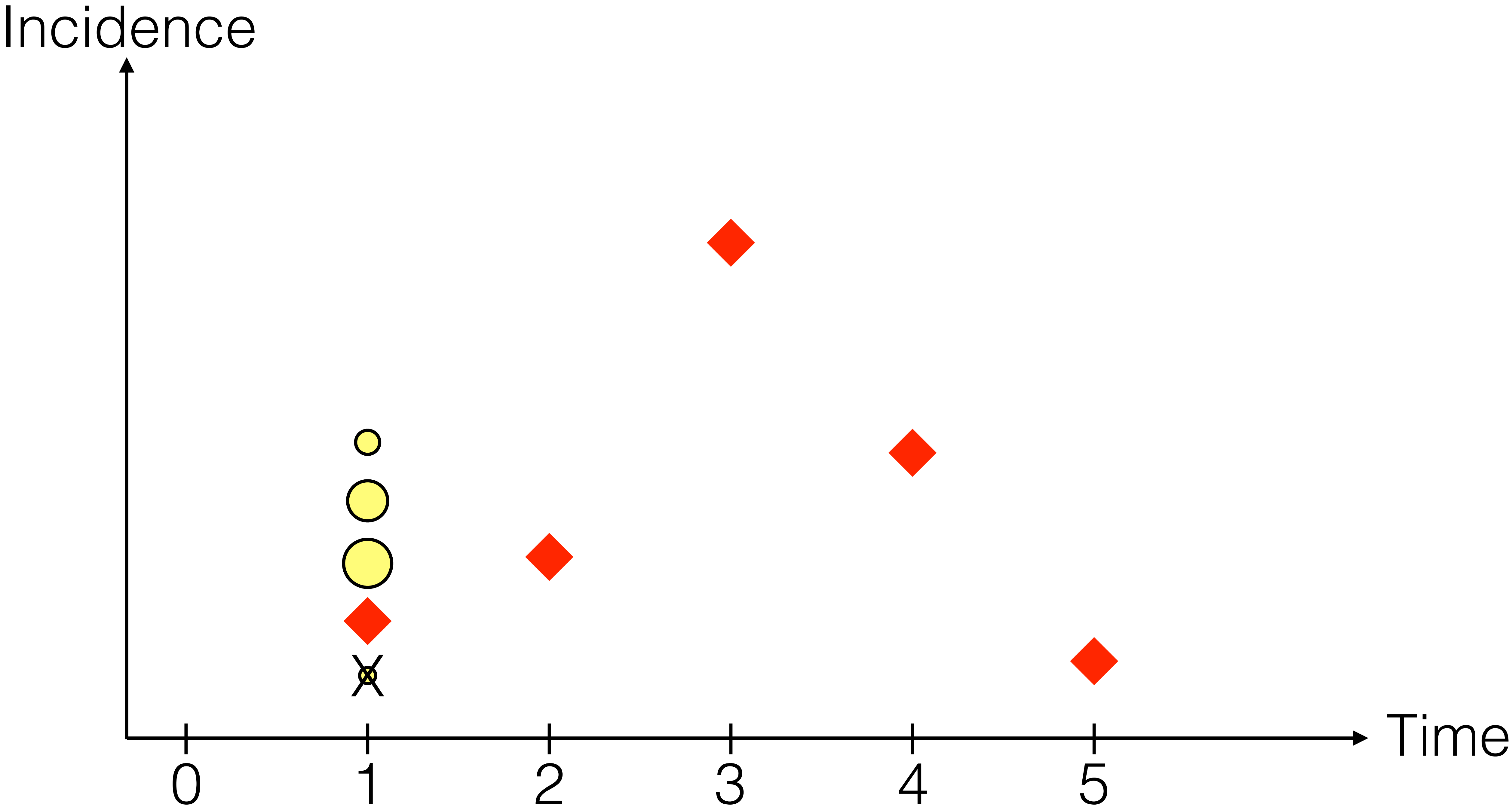


Weight

$$\begin{cases} x_1 \sim p(.|x_0, \theta) \\ w_1 = p(y_1|x_1, \theta) \end{cases}$$

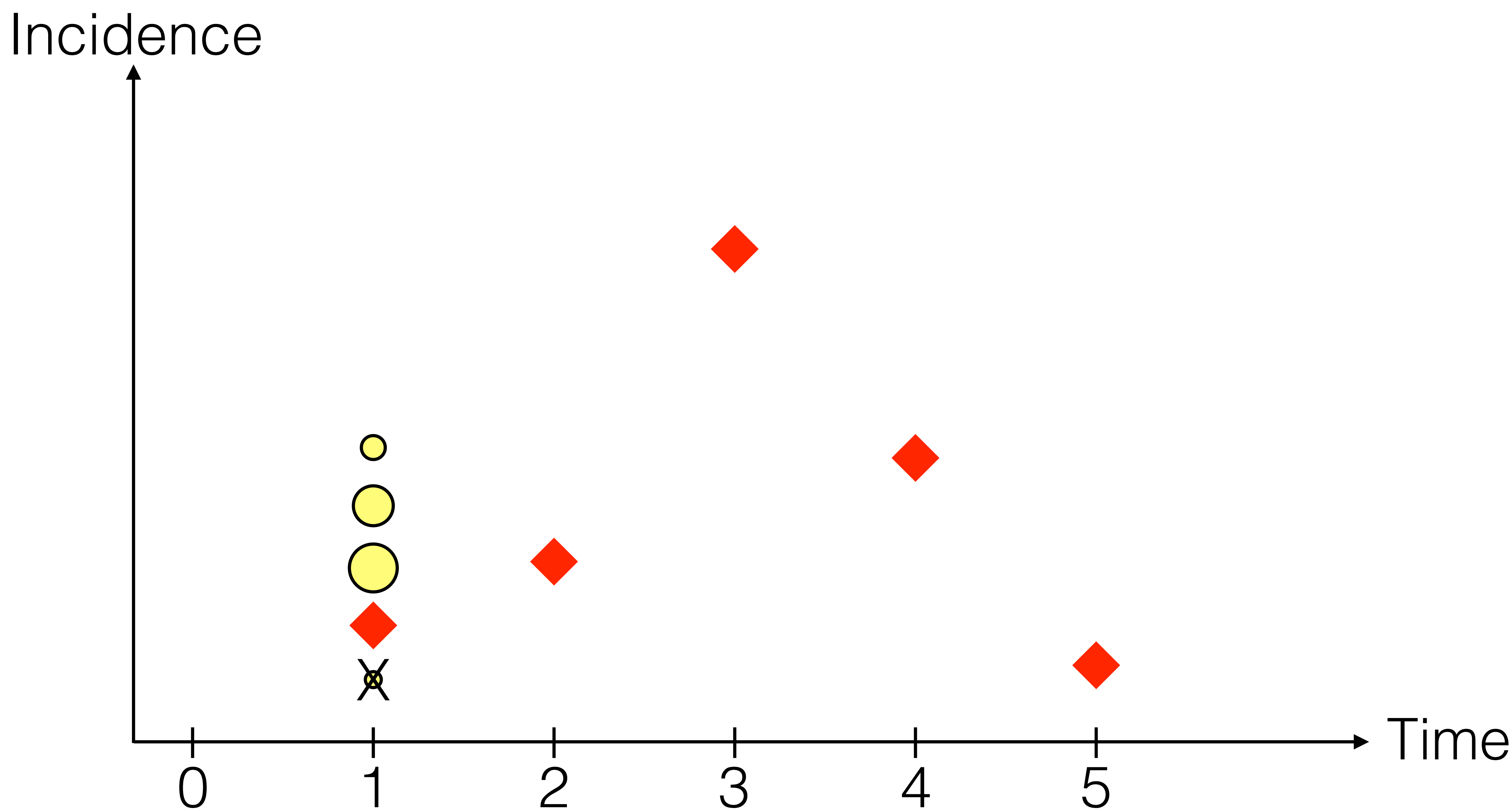
fitmodel$simulate


Incidence
Time
0
1
2
3
4
5
Weight
$x_1 \sim p(.|x_0, \theta)$
$w_1 = p(y_1|x_1, \theta)$
fitmodel$simulate
fitmodel$dPointObs



Resample

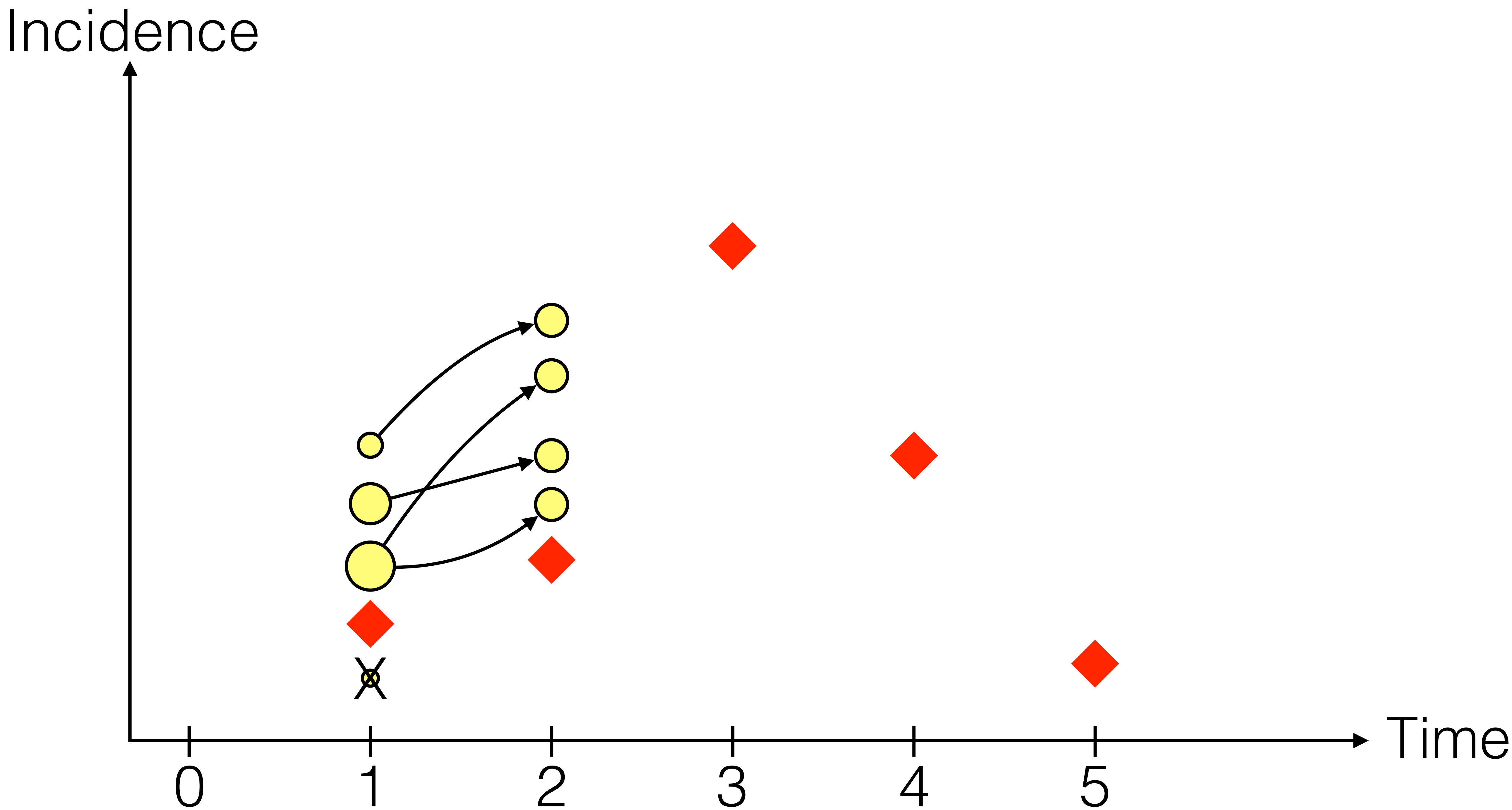
○ $\propto w_1$



Resample

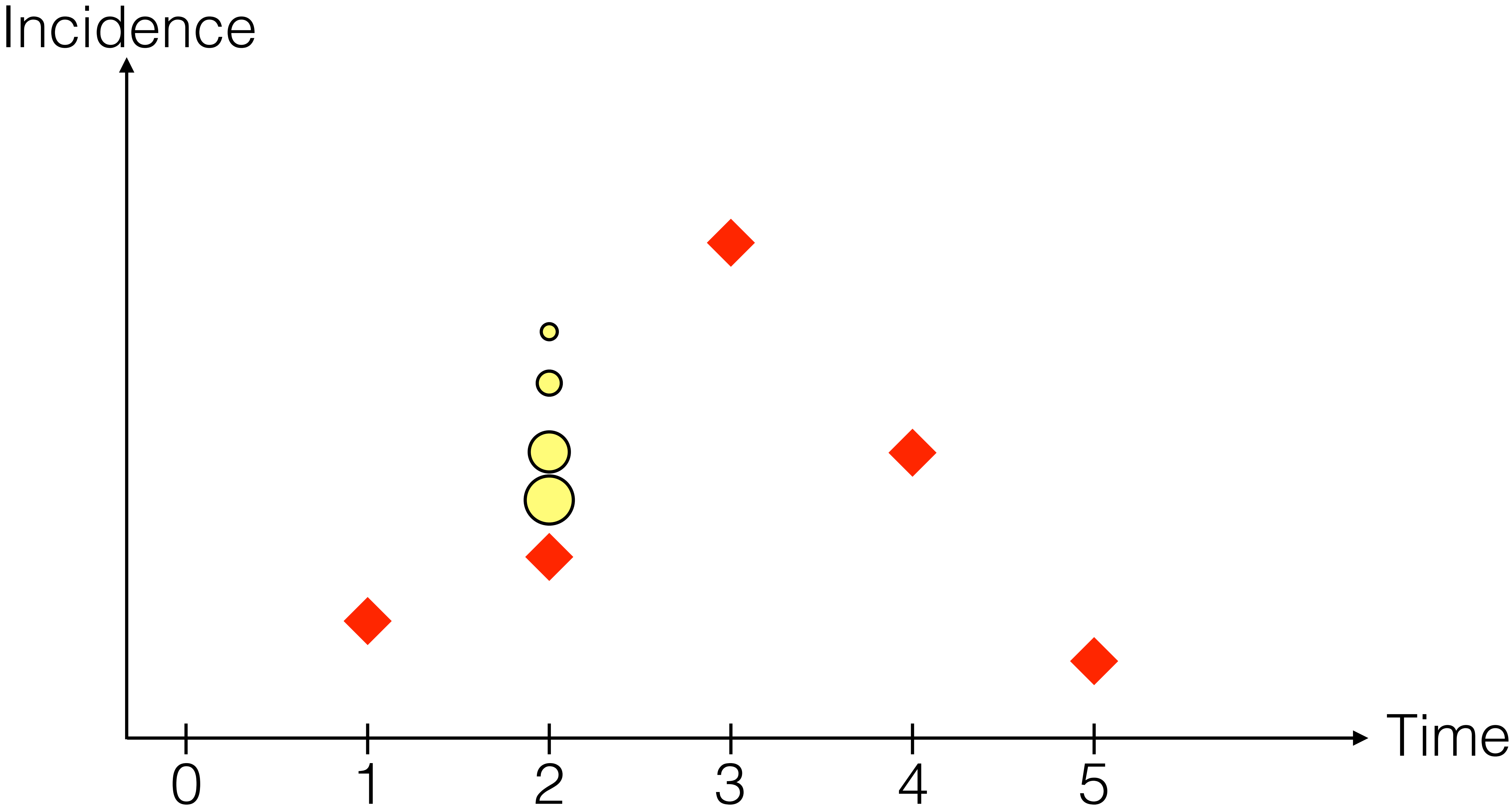
$\circ \propto w_1$

Use the R function sample(...)



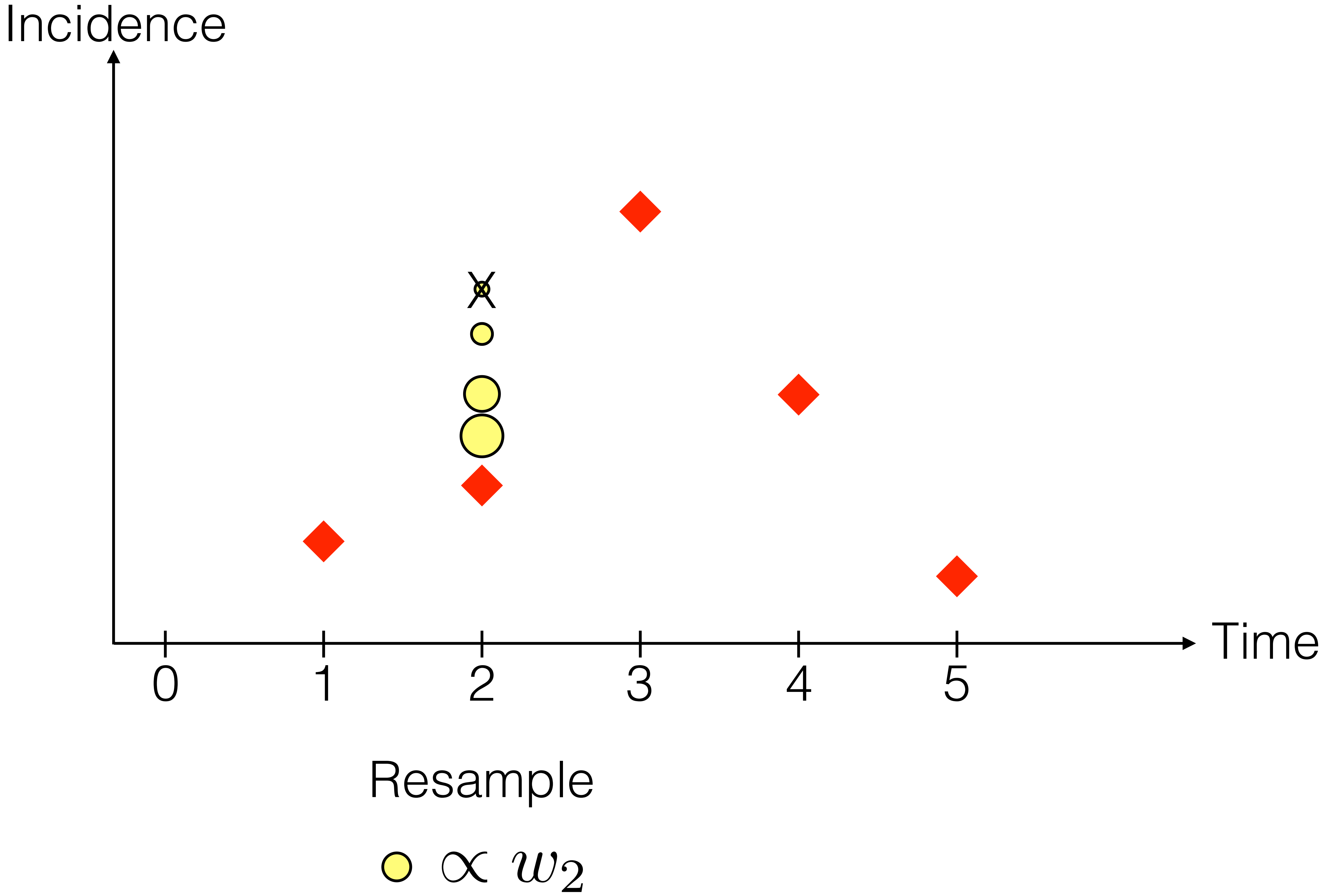
Propagate

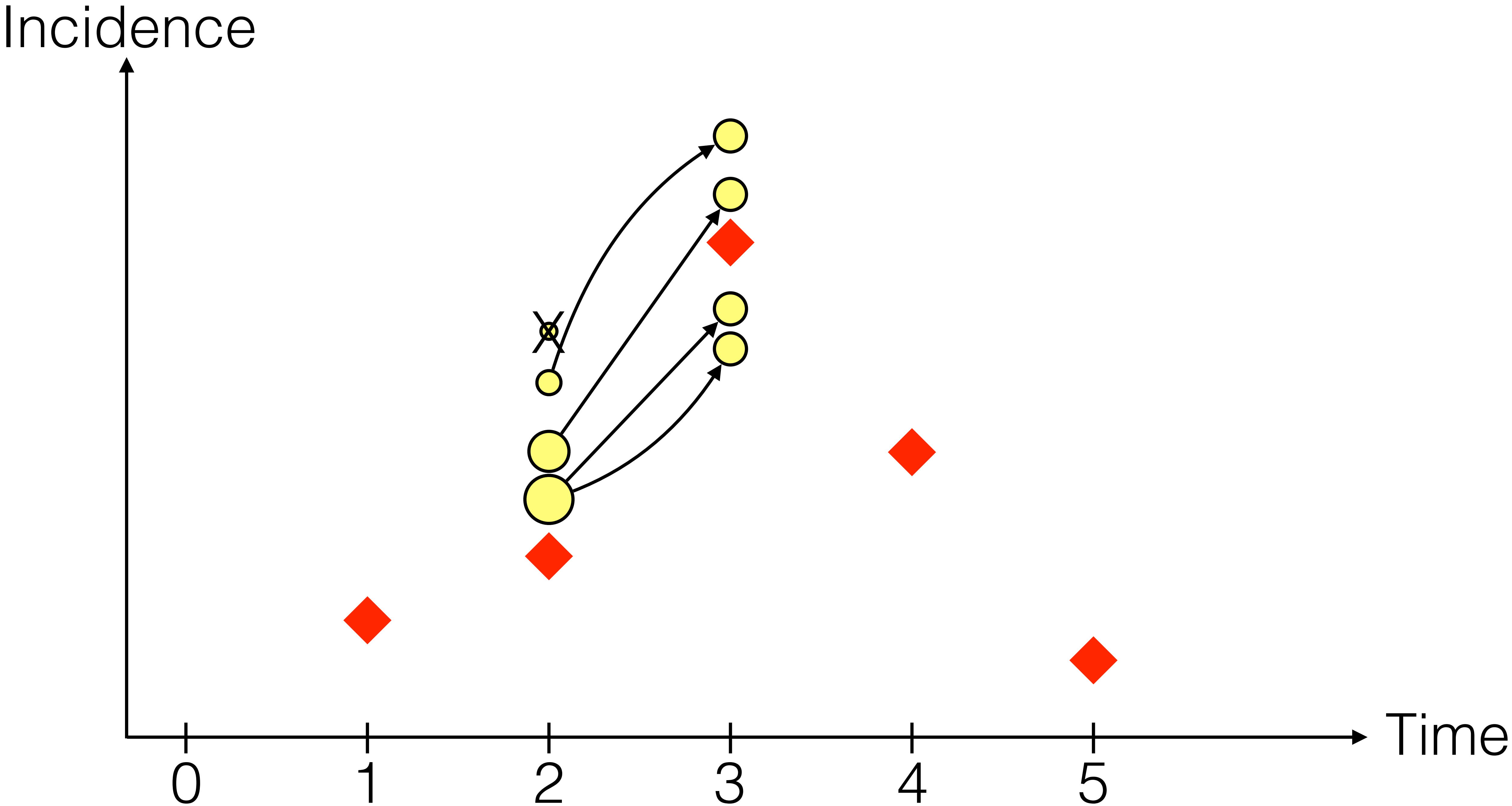
$$\begin{cases} x_2 \sim p(.|x_1, \theta) \\ \dots \end{cases}$$



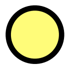
Weight

$$\begin{cases} x_2 \sim p(.|x_1,\theta) \\ w_2 = p(y_2|x_2,\theta) \end{cases}$$

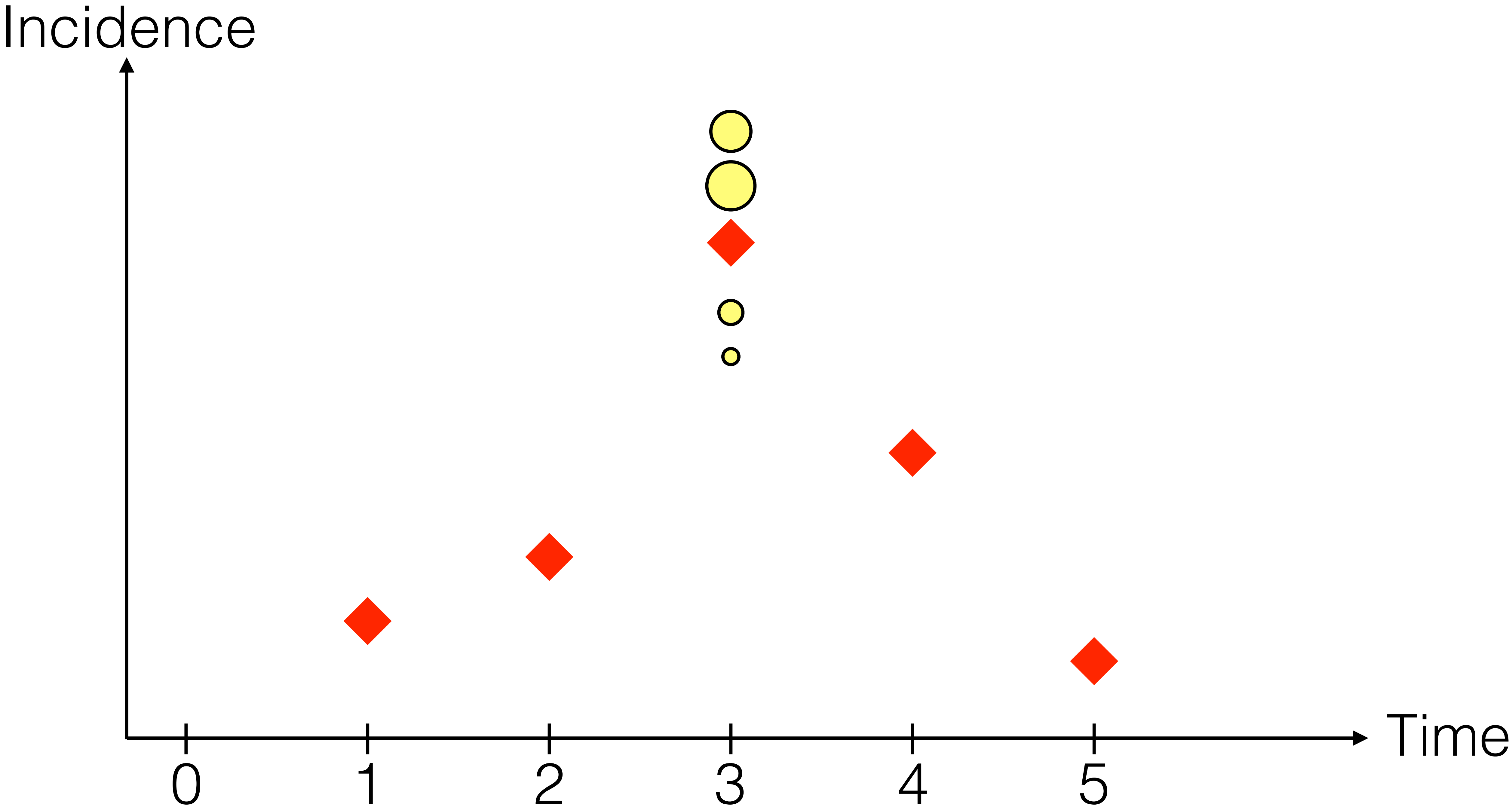

Incidence
Time
0
1
2
3
4
5
Resample
$\propto w_2$



Propagate

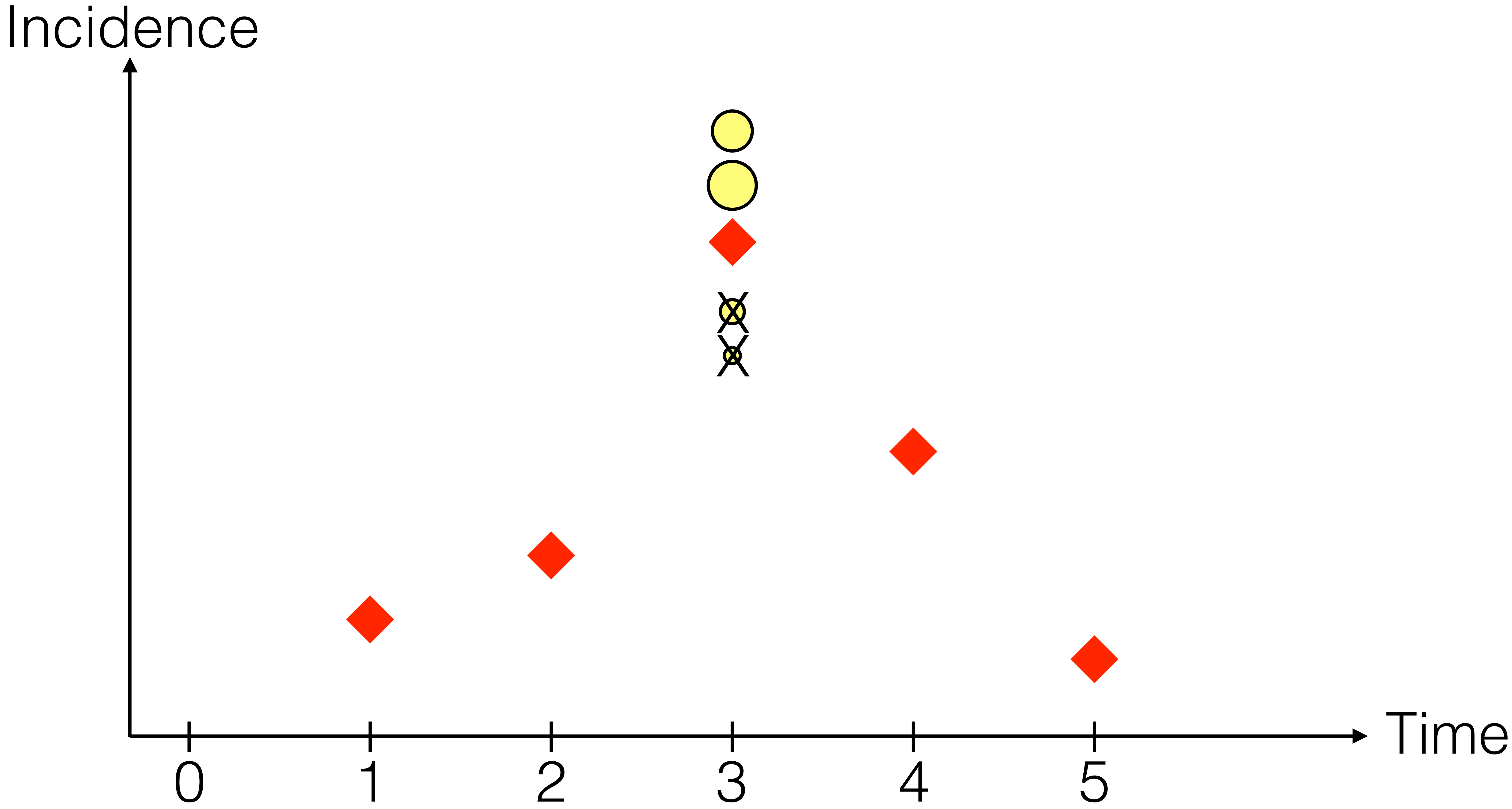


$$\begin{cases} x_3 \sim p(.|x_2, \theta) \\ \dots \end{cases}$$



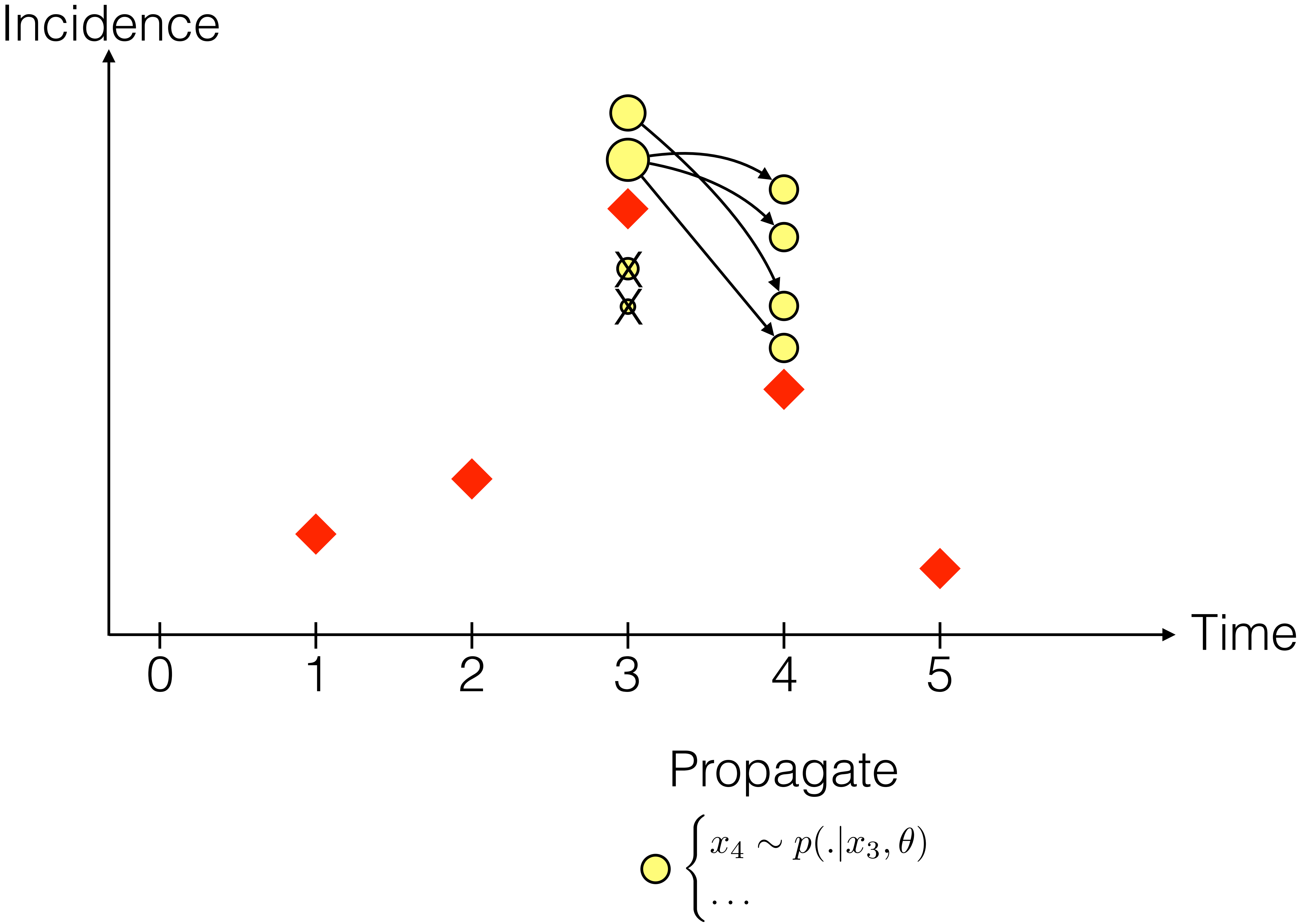
Weight

$$\begin{cases} x_3 \sim p(.|x_2, \theta) \\ w_3 = p(y_3|x_3, \theta) \end{cases}$$

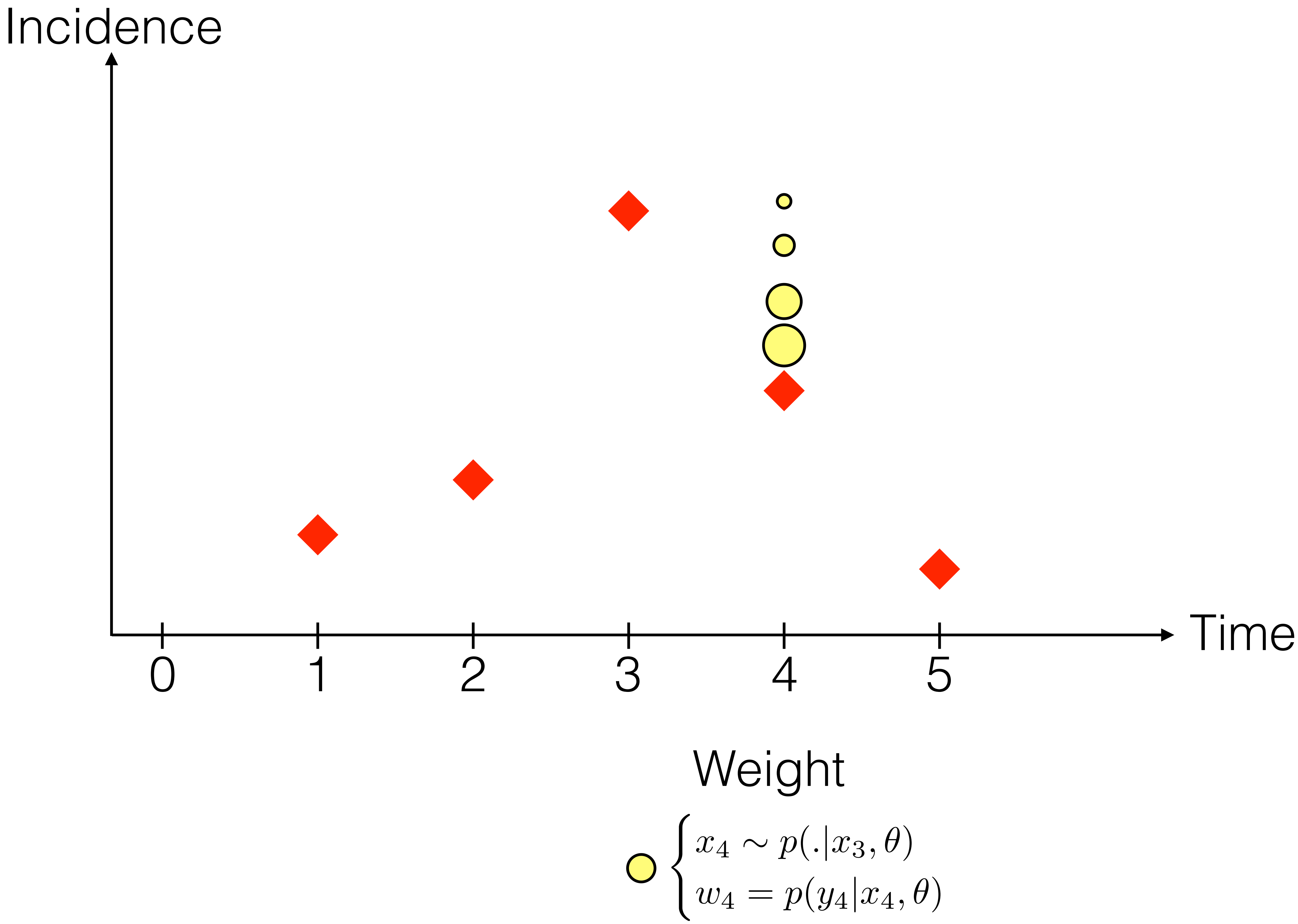


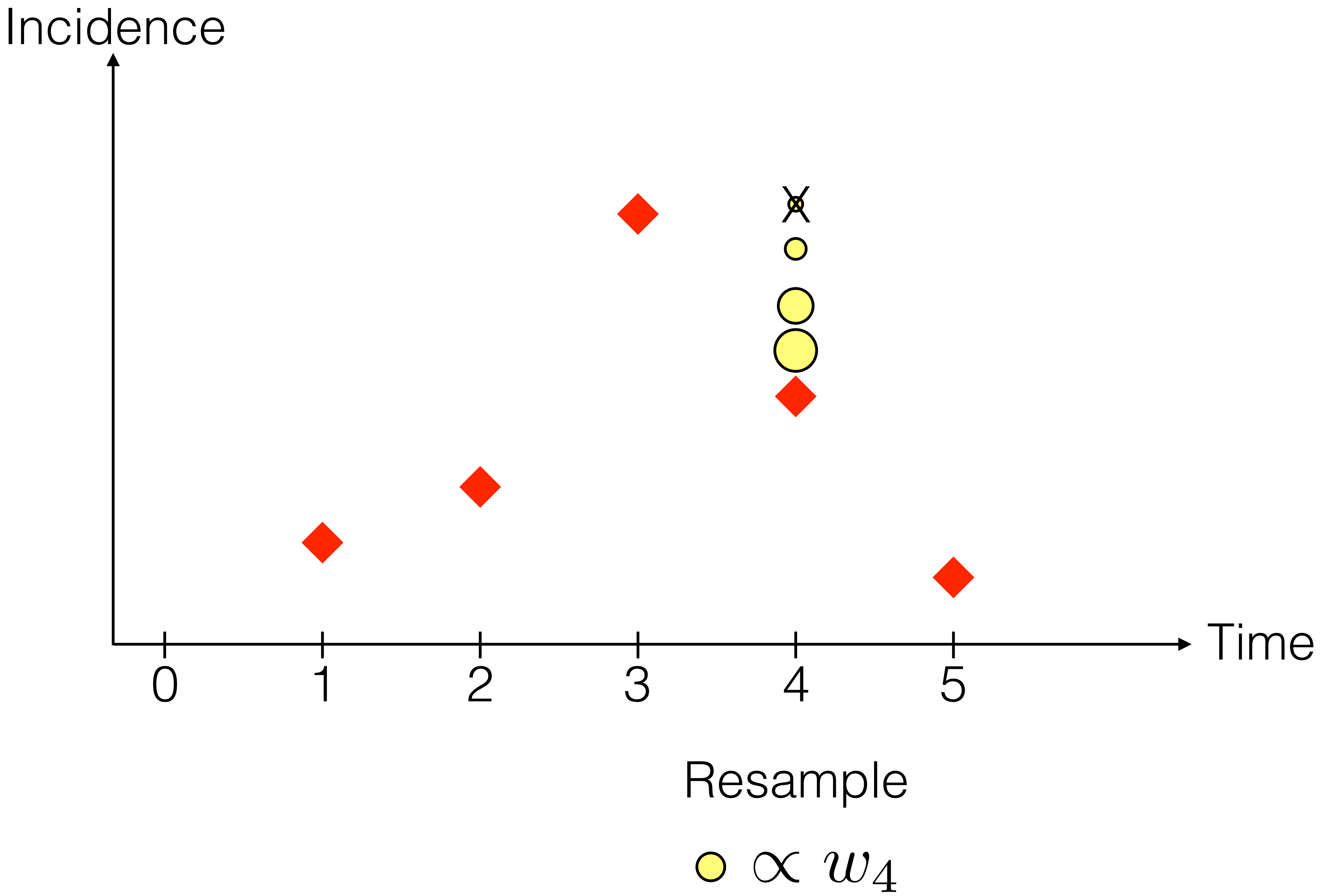
Resample

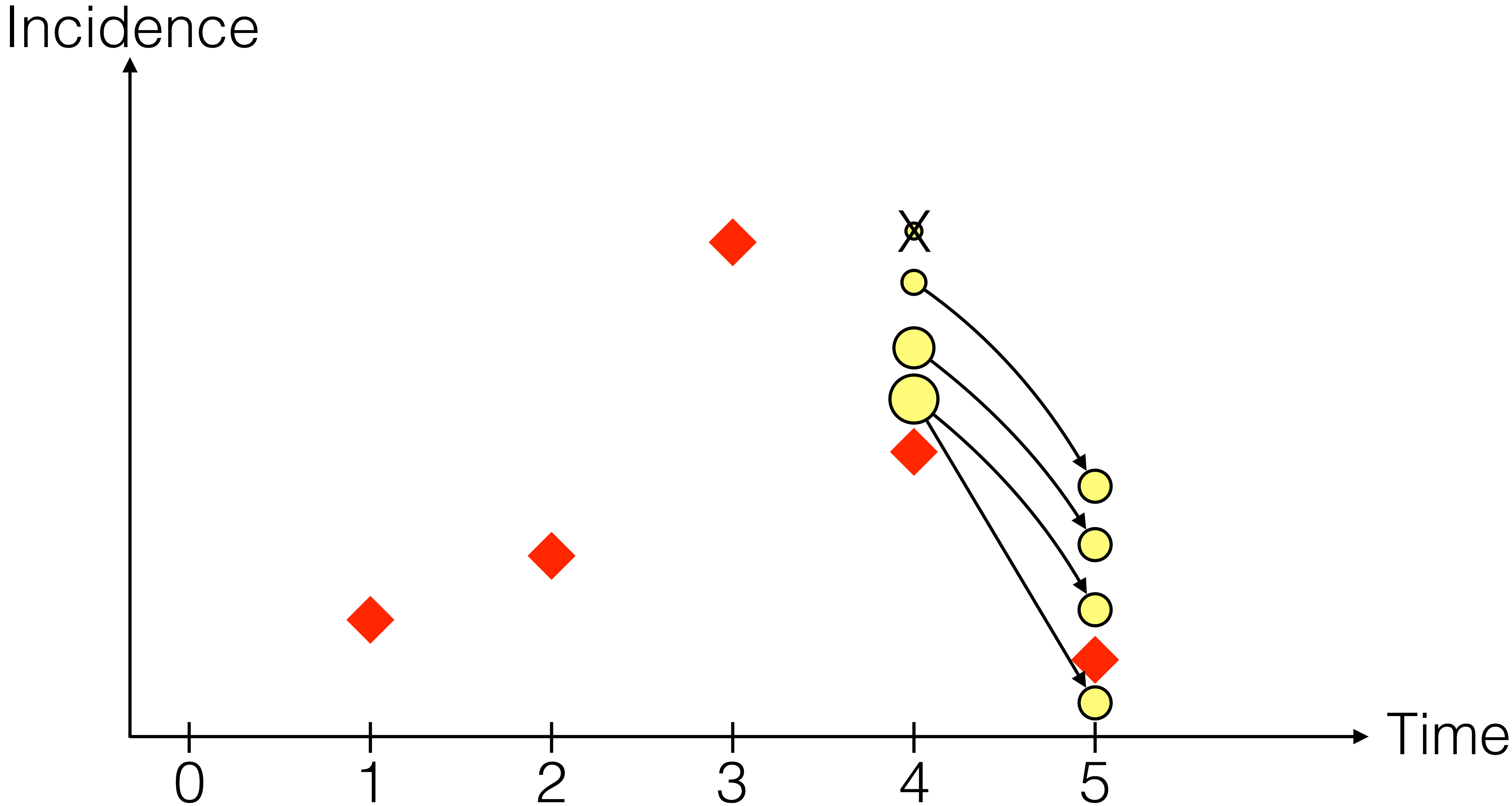
$\propto w_3$



Incidence
Time
0
1
2
3
4
5
Propagate
$x_4 \sim p(.|x_3, \theta)$
$\ldots$

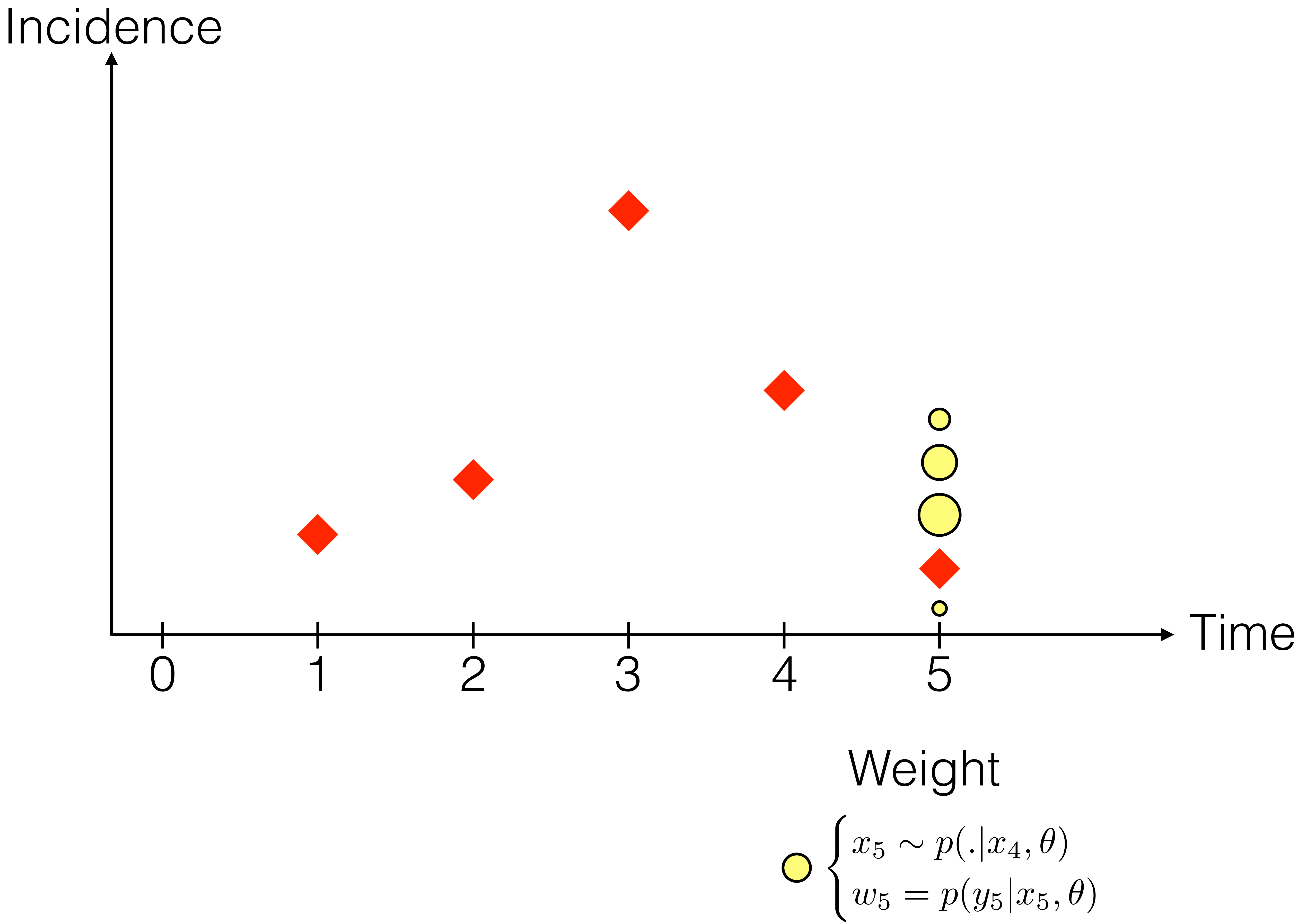

Incidence
Time
0
1
2
3
4
5
Weight
$x_4 \sim p(.|x_3, \theta)$
$w_4 = p(y_4|x_4, \theta)$


Incidence
Time
0
1
2
3
4
5
Resample
$\propto w_4$

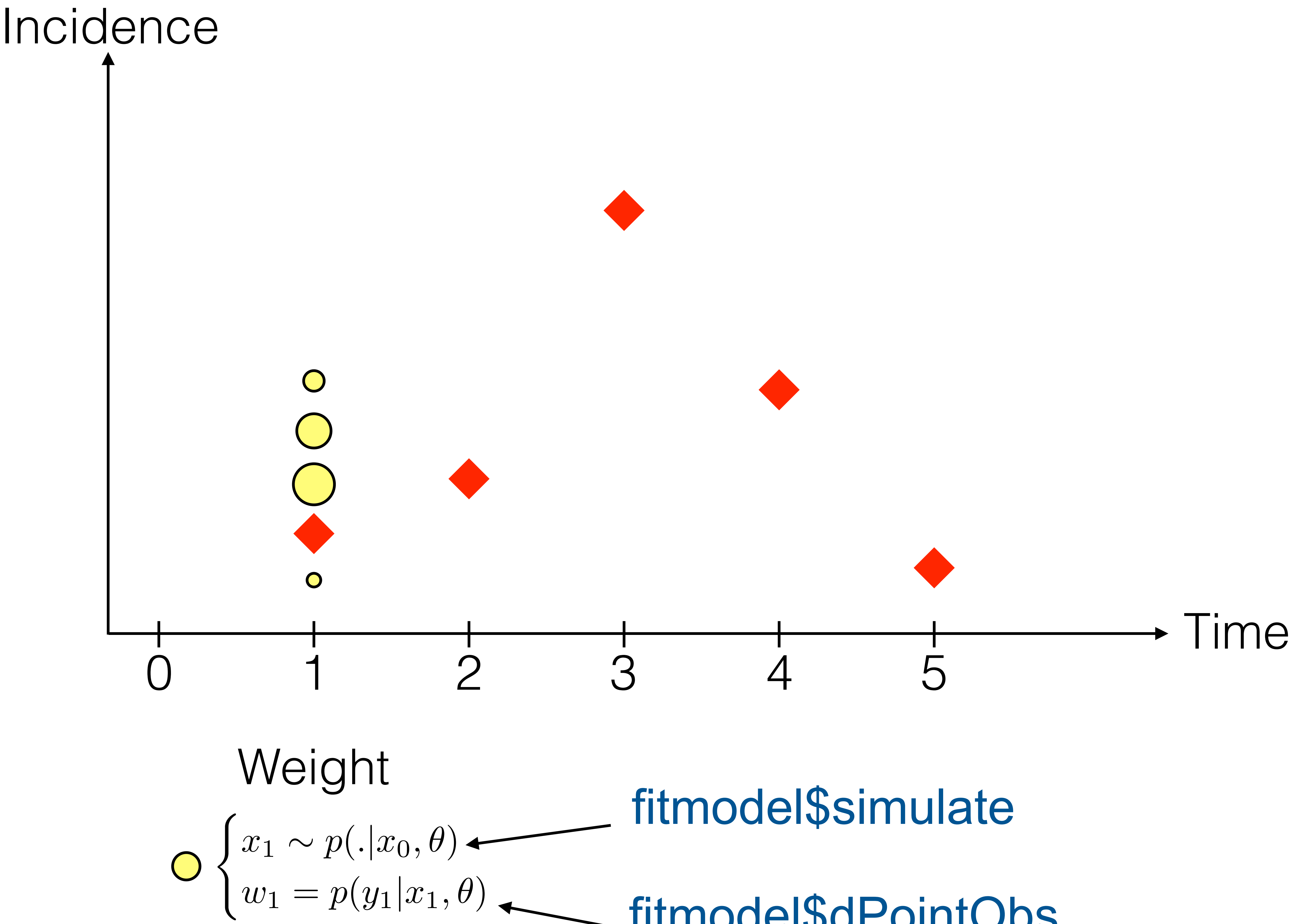


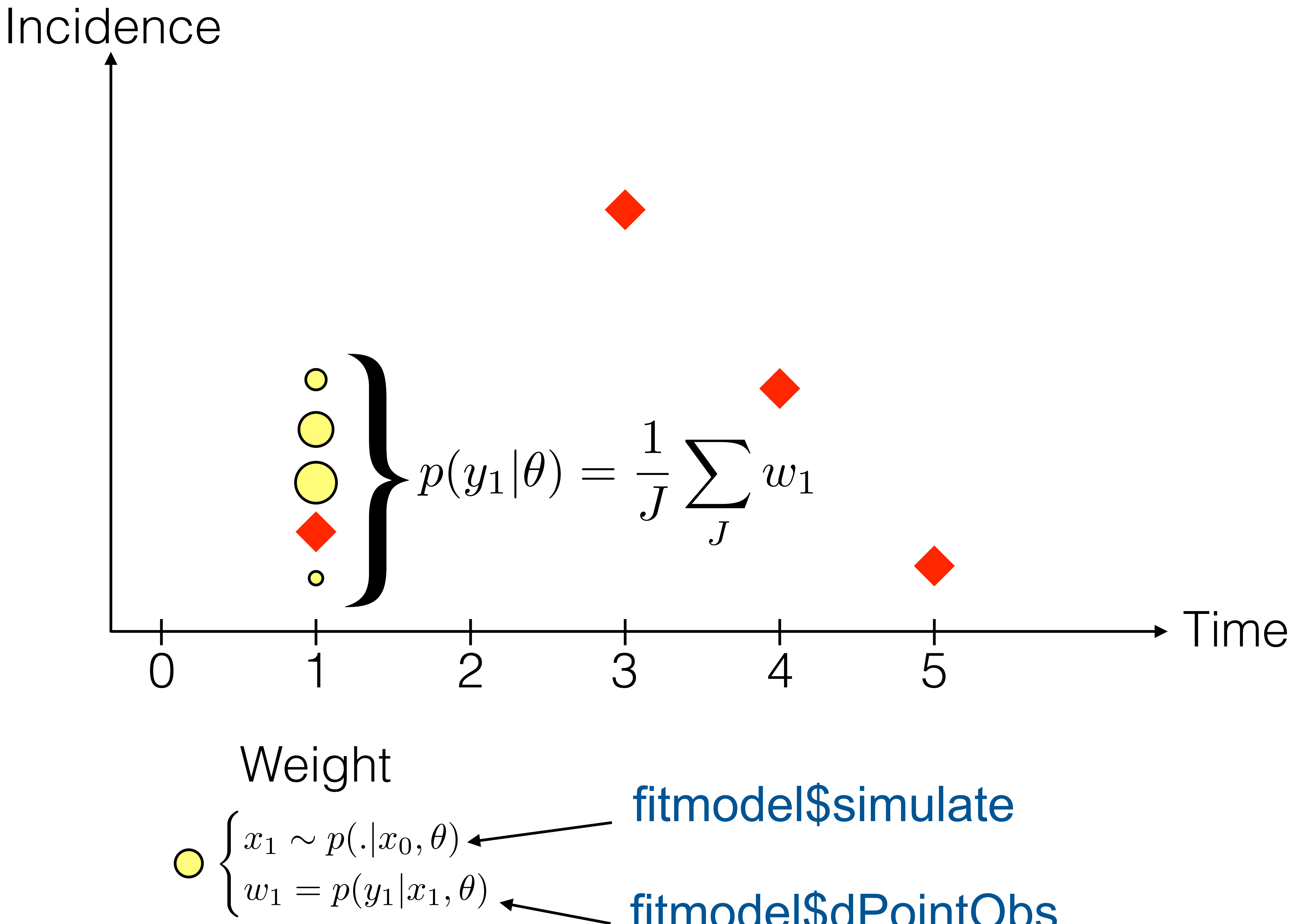
Propagate

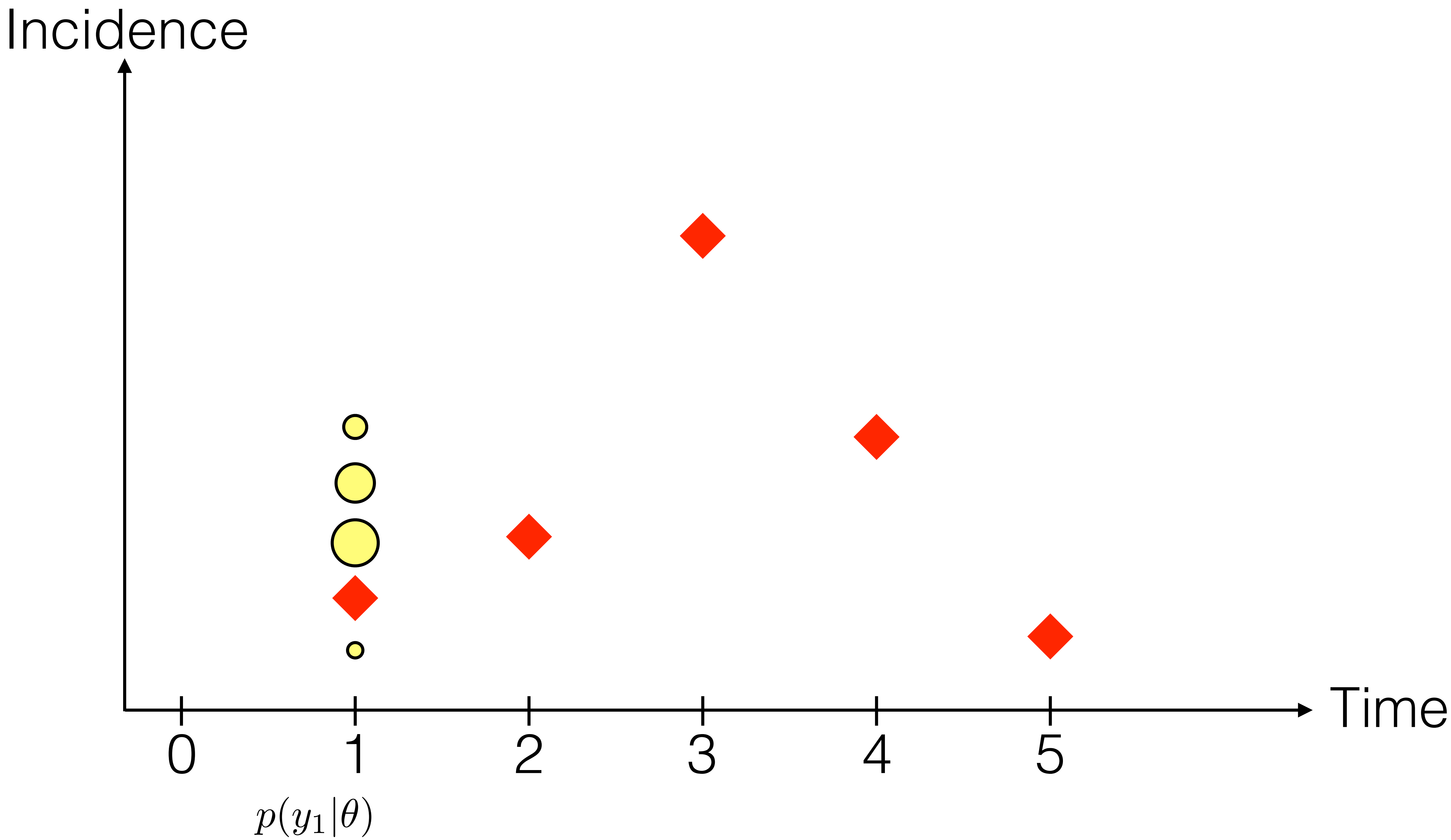
$$x_5 \sim p(.|x_4, \theta)$$
$$\ldots$$

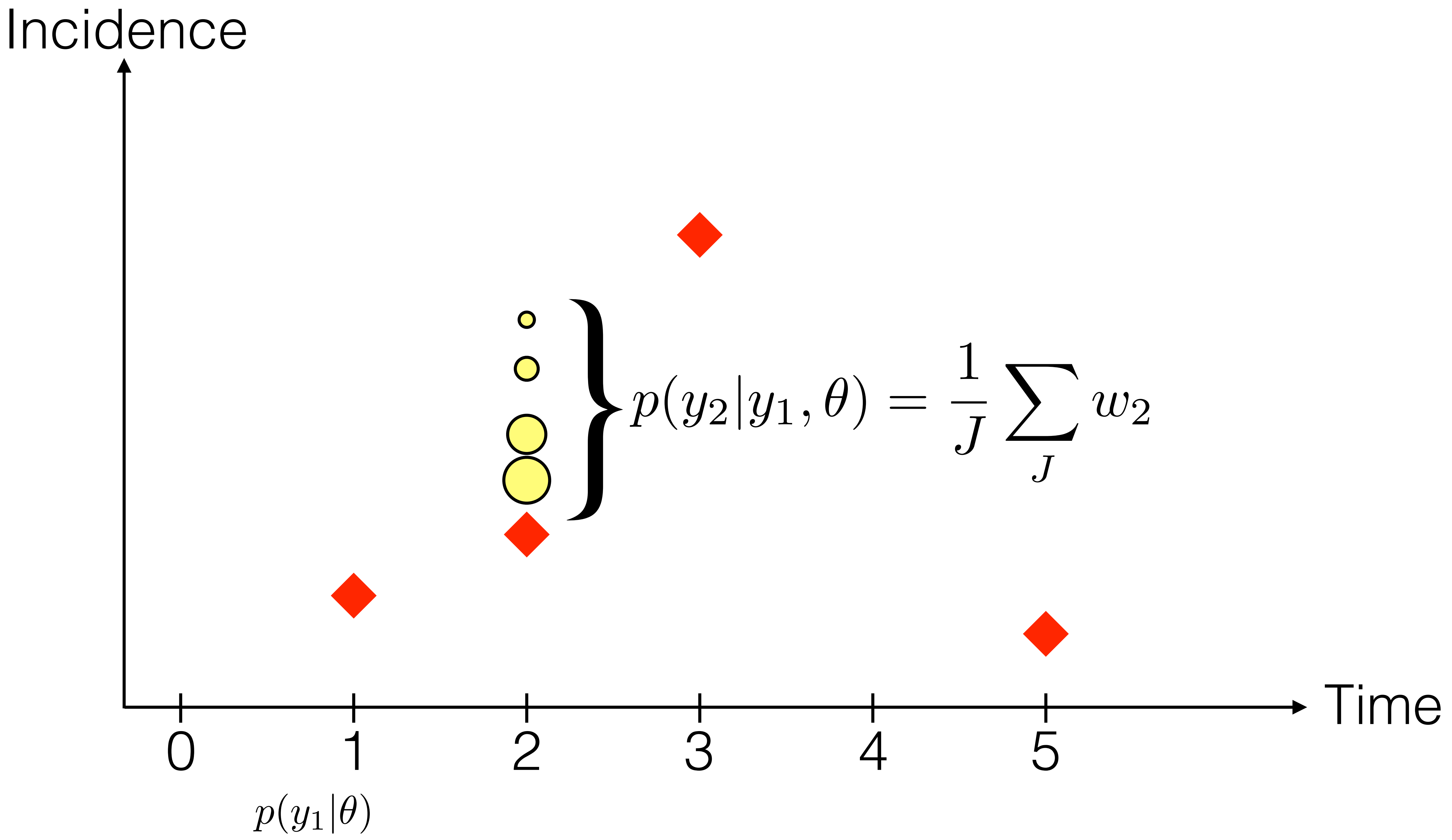

Incidence
Time
0
1
2
3
4
5
Weight
$x_5 \sim p(.|x_4, \theta)$
$w_5 = p(y_5|x_5, \theta)$

So how can I get the likelihood from this particle filter?

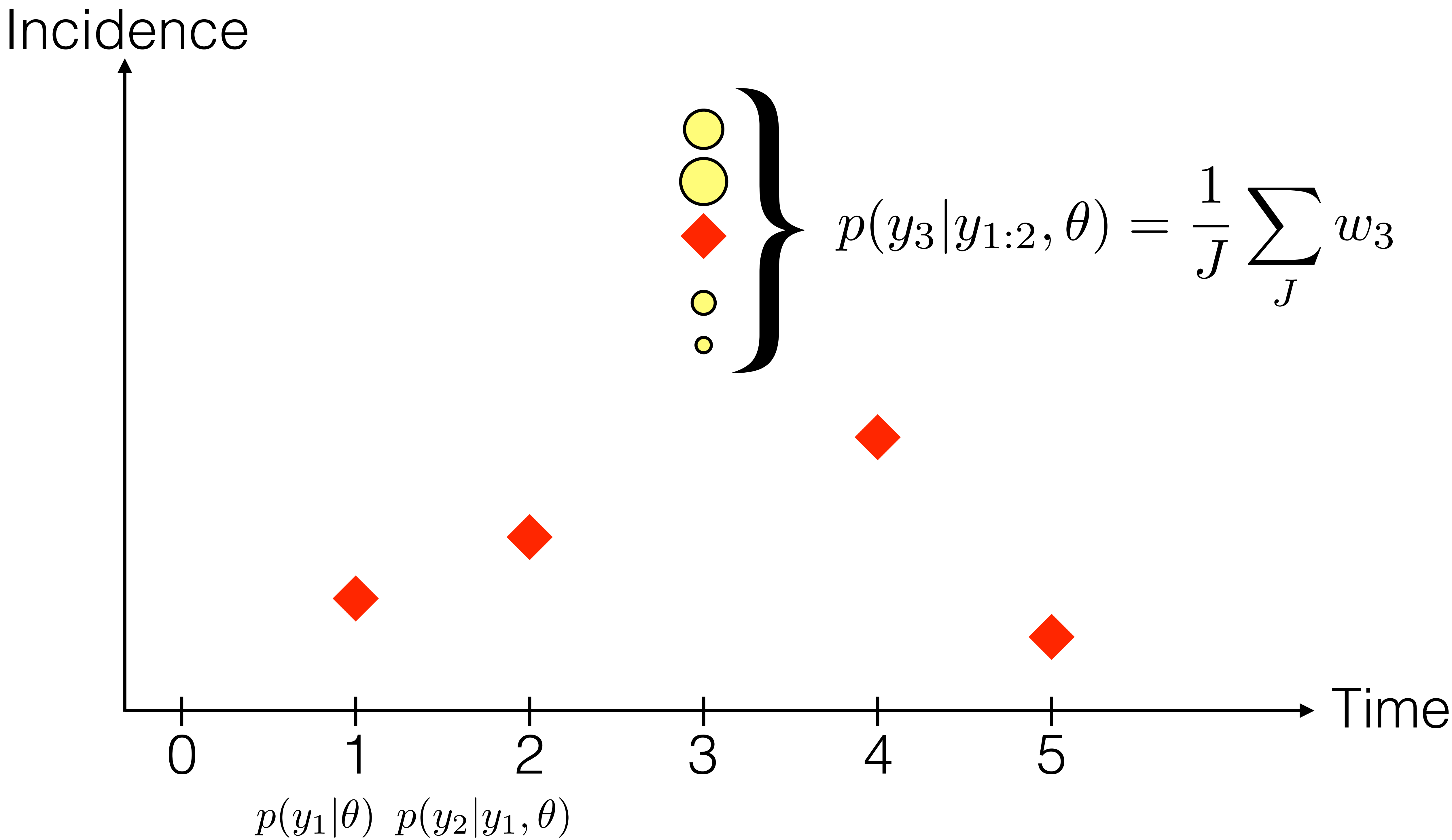

Incidence
Time
0
1
2
3
4
5
Weight
$x_1 \sim p(.|x_0, \theta)$
$w_1 = p(y_1|x_1, \theta)$
fitmodel$simulate
fitmodel$dPointObs


Incidence
$p(y_1|\theta) = \frac{1}{J}\sum_J w_1$
Time
0
1
2
3
4
5
Weight
$x_1 \sim p(.|x_0, \theta)$
$w_1 = p(y_1|x_1, \theta)$
fitmodel$simulate
fitmodel$dPointObs

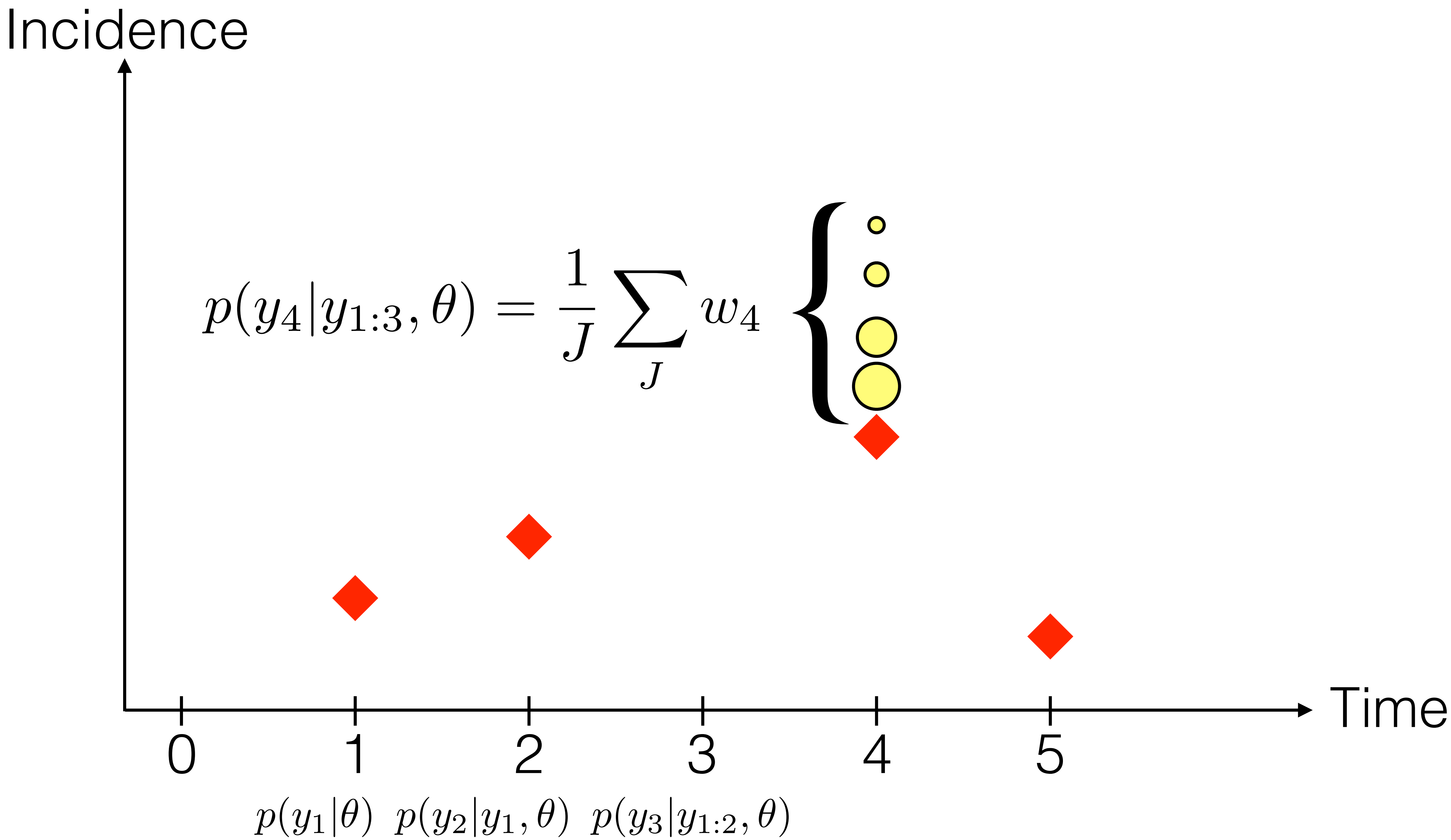

Incidence
Time
0
1
2
3
4
5
$p(y_1|\theta)$

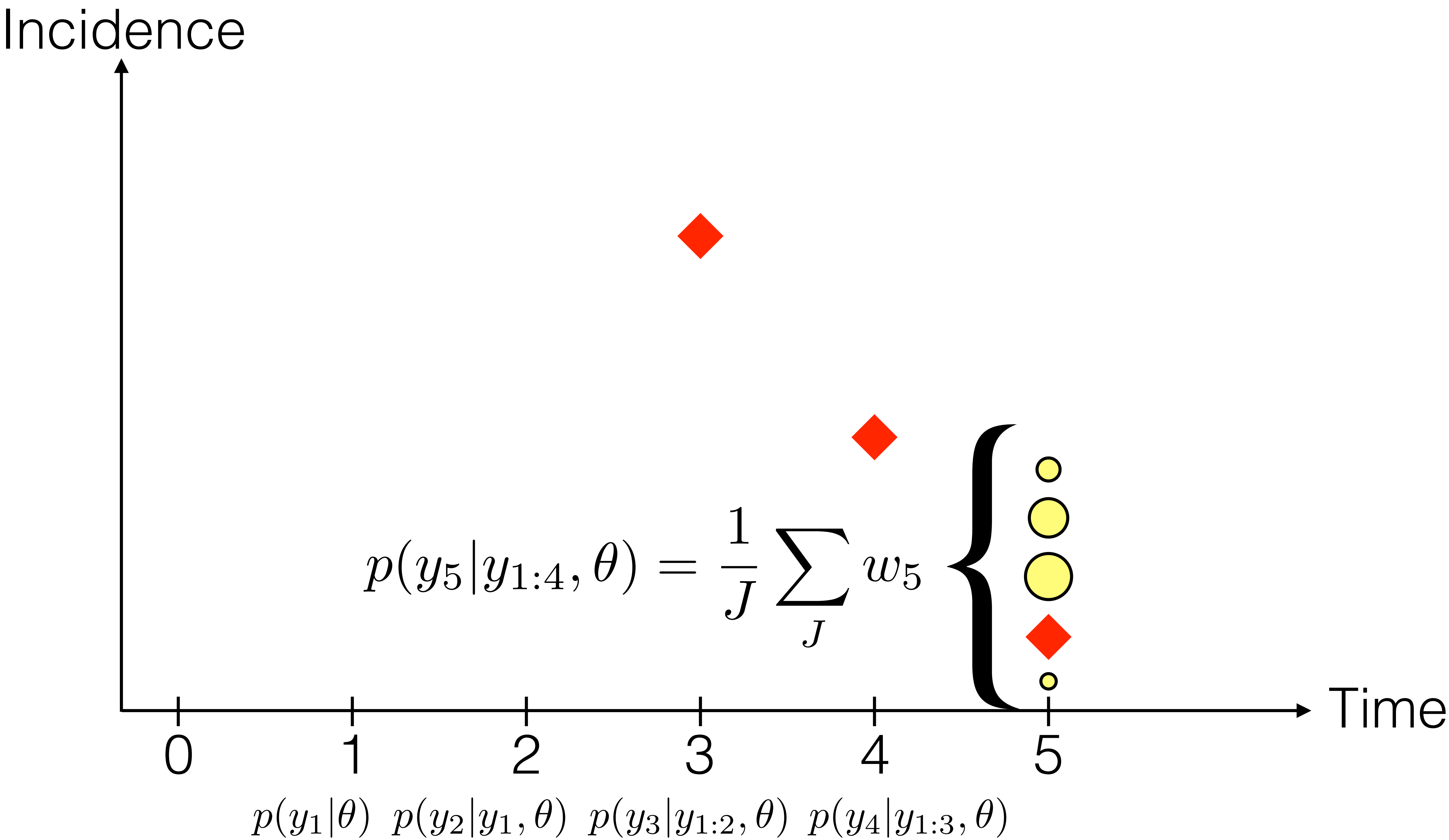


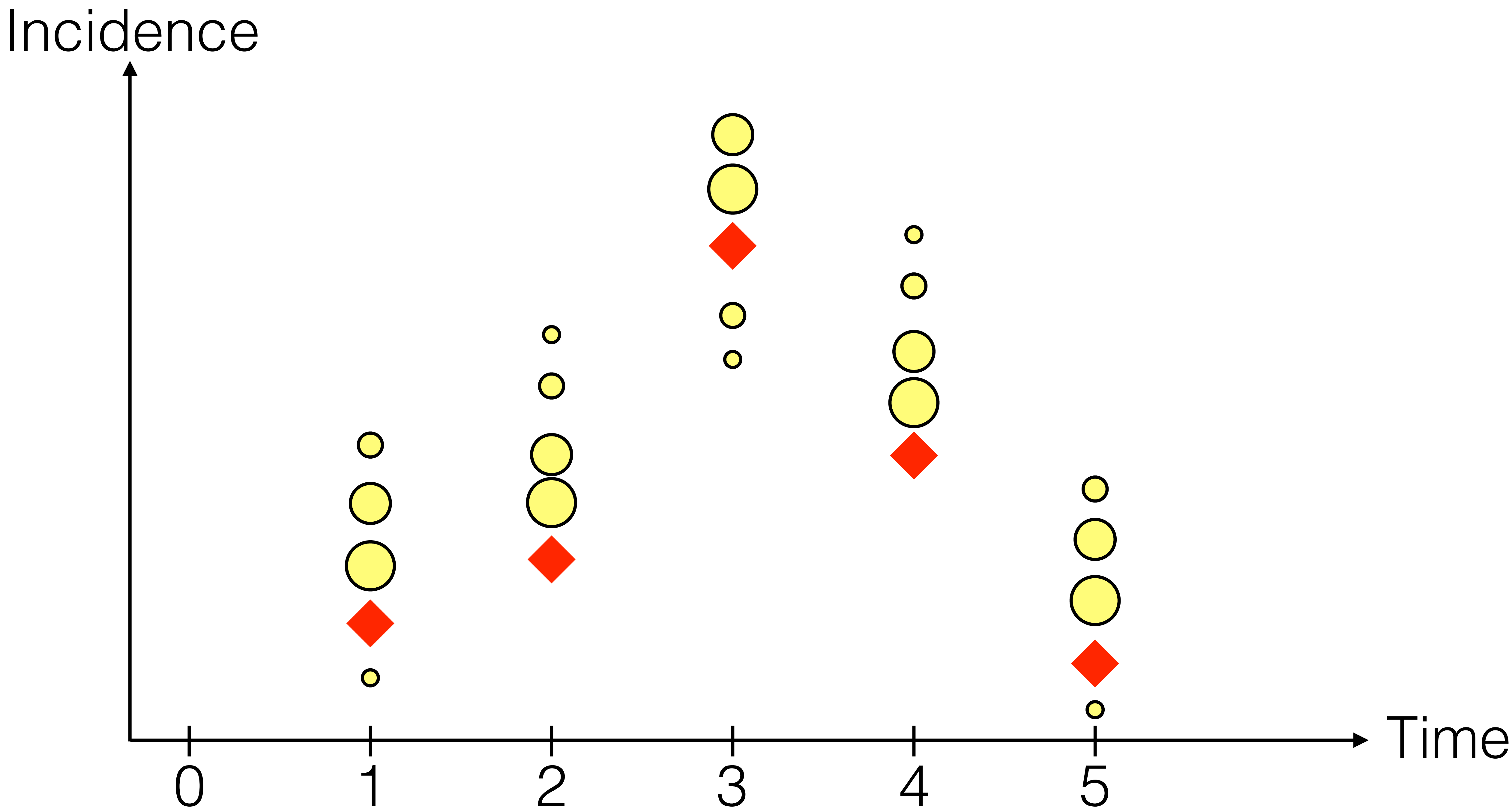
Incidence
Time
0
1
2
3
4
5
$p(y_2|y_1,\theta) = \frac{1}{J}\sum_J w_2$
$p(y_1|\theta)$



Incidence
$p(y_3|y_{1:2}, \theta) = \frac{1}{J}\sum_J w_3$
Time
0
1
2
3
4
5
$p(y_1|\theta)$
$p(y_2|y_1, \theta)$


Incidence
$p(y_4|y_{1:3},\theta) = \frac{1}{J}\sum_J w_4$
Time
0
1
2
3
4
5
$p(y_1|\theta)$
$p(y_2|y_1,\theta)$
$p(y_3|y_{1:2},\theta)$


Incidence
Time
0
1
2
3
4
5
$p(y_5|y_{1:4},\theta) = \frac{1}{J}\sum_J w_5$
$p(y_1|\theta)$
$p(y_2|y_1,\theta)$
$p(y_3|y_{1:2},\theta)$
$p(y_4|y_{1:3},\theta)$



$$p(y_1|\theta) \times p(y_2|y_1,\theta) \times p(y_3|y_{1:2},\theta) \times p(y_4|y_{1:3},\theta) \times p(y_5|y_{1:4},\theta)$$

Log-Likelihood: $$\log\{p(y_{1:T}|\theta)\} = \sum_{T} \log\{p(y_t|y_{1:t-1},\theta)\}$$

Implement your own particle filter

Go to the pMCMC practical

Pseudocode for the particle filter

1. For each particle j = 1 … J

2. initialise the sate of particle j

3. initialise the weight of particle j

4. For each observation time t = 1 … T

5. resample particles

6. For each particle j = 1 … J

7. propagate particle j to next observation time

8. weight particle j