

Package ‘ramcmc’

May 29, 2018

Title Robust Adaptive Metropolis Algorithm

Version 0.1.0-1

Date 2018-05-29

Author Jouni Helske

Maintainer Jouni Helske <jouni.helske@iki.fi>

Description Function for adapting the shape of the random walk Metropolis proposal as specified by robust adaptive Metropolis algorithm by Vihola (2012) <DOI:10.1007/s11222-011-9269-5>.

Package also includes fast functions for rank-one Cholesky update and downdate. These functions can be used directly from R or the corresponding C++ header files can be easily linked to other R packages.

License GPL (>= 2)

BugReports <https://github.com/helske/ramcmc/issues>

Suggests testthat, knitr

Imports Rcpp (>= 0.12.8)

LinkingTo Rcpp, RcppArmadillo

RoxygenNote 5.0.1

VignetteBuilder knitr

NeedsCompilation yes

Repository CRAN

Date/Publication 2018-05-29 10:38:05 UTC

R topics documented:

adapt_S	2
chol_downdate	3
chol_update	4

Index	5
--------------	----------

 adapt_S

Update the Proposal of RAM Algorithm

Description

Given the lower triangular matrix S obtained from the Cholesky decomposition of the shape of the proposal distribution, function `adapt_S` updates S according to the RAM algorithm.

Usage

```
adapt_S(S, u, current, n, target = 0.234, gamma = 2/3)
```

Arguments

<code>S</code>	A lower triangular matrix corresponding to the Cholesky decomposition of the scale of the proposal distribution.
<code>u</code>	A vector with with length matching with the dimensions of S .
<code>current</code>	The current acceptance probability.
<code>n</code>	Scaling parameter corresponding to the current iteration number.
<code>target</code>	The target acceptance rate. Default is 0.234.
<code>gamma</code>	Scaling parameter. Default is 2/3.

Value

If the resulting matrix is positive definite, an updated value of S . Otherwise original S is returned.

Note

If the downdating would result non-positive definite matrix, no adaptation is performed.

References

Matti Vihola (2012). "Robust adaptive Metropolis algorithm with coerced acceptance rate". *Statistics and Computing*, 22: 997. doi:10.1007/s11222-011-9269-5

Examples

```
# sample from standard normal distribution
# use proposals from the uniform distribution on
# interval (-s, s), where we adapt s

adapt_mcmc <- function(n = 10000, s) {
  x <- numeric(n)
  loglik_old <- dnorm(x[1], log = TRUE)
  for (i in 2:n) {
    u <- s * runif(1, -1, 1)
```

```

prop <- x[i] + u
loglik <- dnorm(prop, log = TRUE)
accept_prob <- min(1, exp(loglik - loglik_old))
if (runif(1) < accept_prob) {
  x[i] <- prop
  loglik_old <- loglik
} else {
  x[i] <- x[i - 1]
}
# Adapt only during the burn-in
if (i < n/2) {
  s <- adapt_S(s, u, accept_prob, i)
}
}
list(x = x[(n/2):n], s = s)
}

out <- adapt_mcmc(1e5, 2)
out$s
hist(out$x)
# acceptance rate:
1 / mean(rle(out$x)$lengths)

```

chol_downdate

Rank-one Downdate of Cholesky Decomposition

Description

Given the lower triangular matrix L obtained from the Cholesky decomposition of A , function `chol_downdate` updates L such that it corresponds to the decomposition of $A - u*u'$ (if such decomposition exists).

Usage

```
chol_downdate(L, u)
```

Arguments

L A lower triangular matrix. Strictly upper diagonal part is not referenced.
 u A vector with with length matching with the dimensions of L .

Value

Updated L .

Note

The function does not check that the resulting matrix is positive semidefinite.

`chol_update`*Rank-one Update of Cholesky Decomposition*

Description

Given the lower triangular matrix L obtained from the Cholesky decomposition of A , function `chol_update` updates L such that it corresponds to the decomposition of $A + u*u'$.

Usage

```
chol_update(L, u)
```

Arguments

`L` A lower triangular matrix. Strictly upper diagonal part is not referenced.
`u` A vector with with length matching with the dimensions of L .

Value

Updated L .

Examples

```
L <- matrix(c(4,3,0,5), 2, 2)
u <- c(1, 2)
chol_update(L, u)
t(chol(L %*% t(L) + u %*% t(u)))
```

Index

`adapt_S`, 2

`chol_downdate`, 3

`chol_update`, 4