



14. Sampling Methods

Sampling Methods

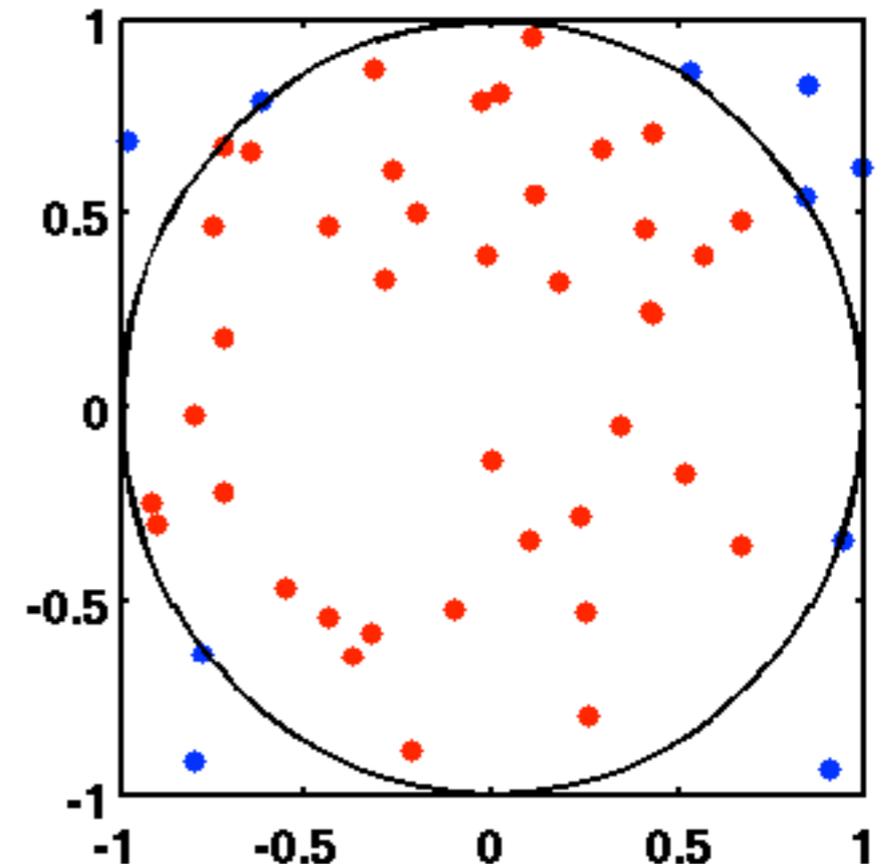
Sampling Methods are widely used in Computer Science

- as an **approximation** of a deterministic algorithm
- to represent **uncertainty** without a parametric model
- to obtain higher computational **efficiency** with a small approximation error

Sampling Methods are also often called **Monte Carlo Methods**

Example: Monte-Carlo Integration

- Sample in the bounding box
- Compute fraction of inliers
- Multiply fraction with box size



Non-Parametric Representation

Probability distributions (e.g. a robot's belief) can be represented:

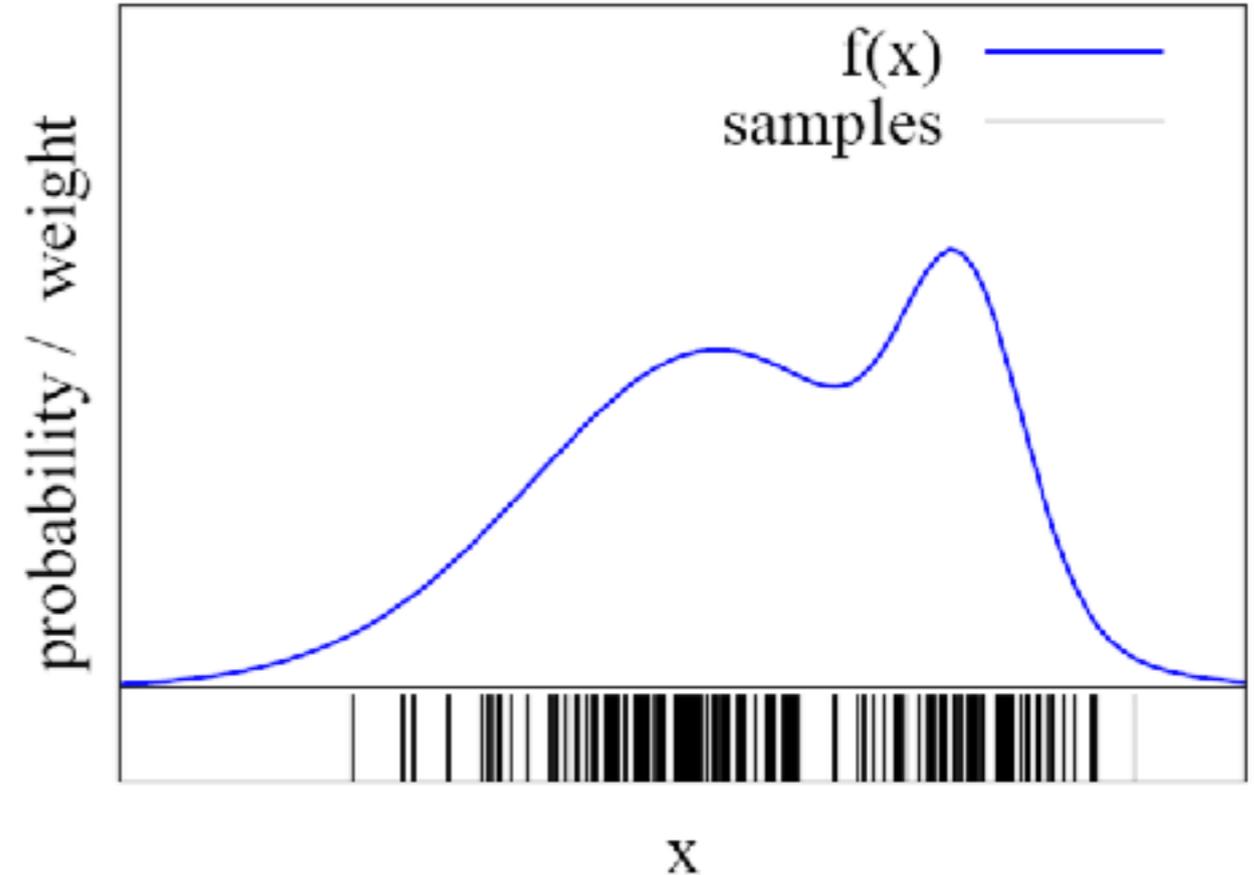
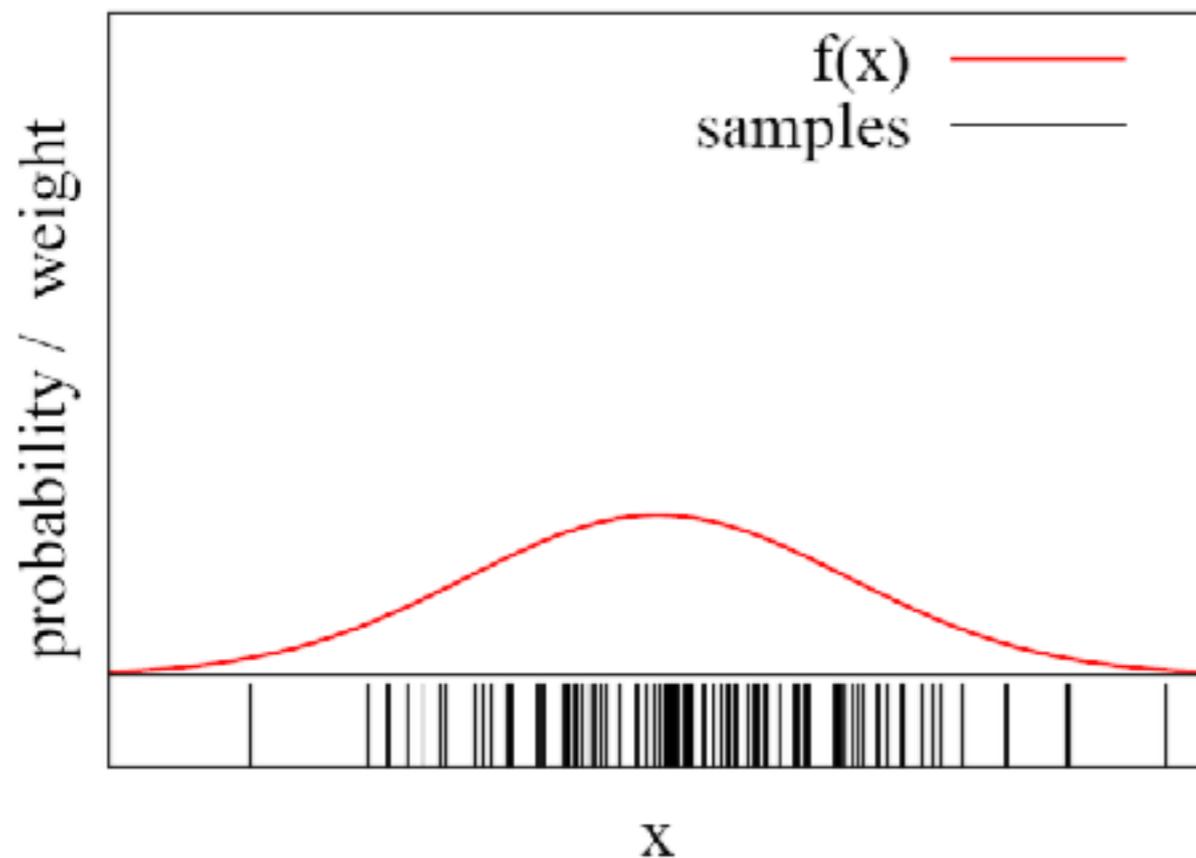
- **Parametrically:** e.g. using mean and covariance of a Gaussian
- **Non-parametrically:** using a set of *hypotheses* (samples) drawn from the distribution

Advantage of non-parametric representation:

- No restriction on the *type* of distribution (e.g. can be multi-modal, non-Gaussian, etc.)



Non-Parametric Representation



The more samples are in an interval, the higher the probability of that interval

But:

How to draw samples from a function/distribution?



Sampling from a Distribution

There are several approaches:

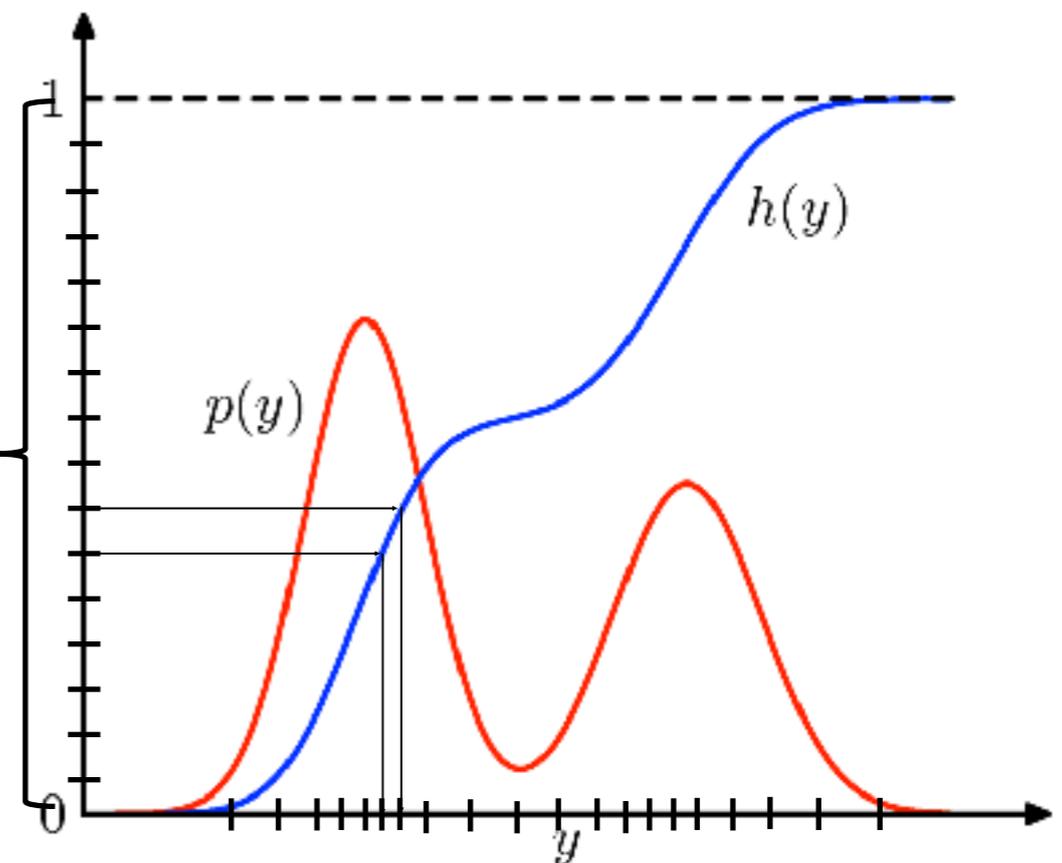
- Probability transformation
 - Uses inverse of the c.d.f h
- Rejection Sampling
- Importance Sampling
- MCMC

$$h(y) = \int_{-\infty}^y p(\hat{y}) d\hat{y}$$

“Cumulative
distribution
Function”

Probability transformation:

- Sample uniformly in $[0, 1]$
- Transform using h^{-1}



But:

- Requires calculation of h and its inverse



Rejection Sampling

1. Simplification:

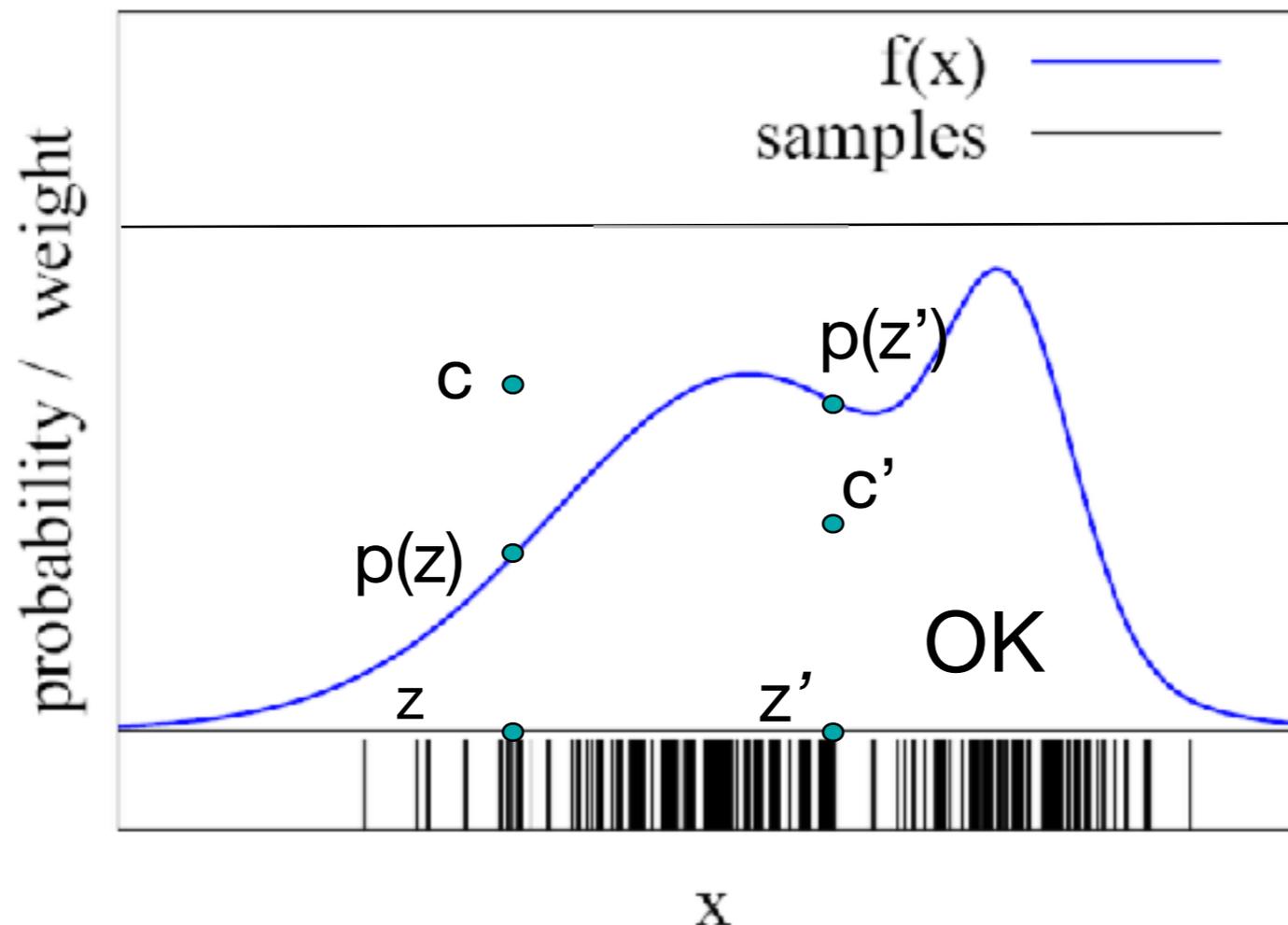
- Assume $p(z) < 1$ for all z
- Sample z uniformly
- Sample c from $[0, 1]$

- If $f(z) > c$:

keep the sample

otherwise:

reject the sample



Rejection Sampling

2. General case:

Assume we can evaluate $p(z) = \frac{1}{Z_p} \tilde{p}(z)$ (unnormalized)

- Find **proposal distribution** q

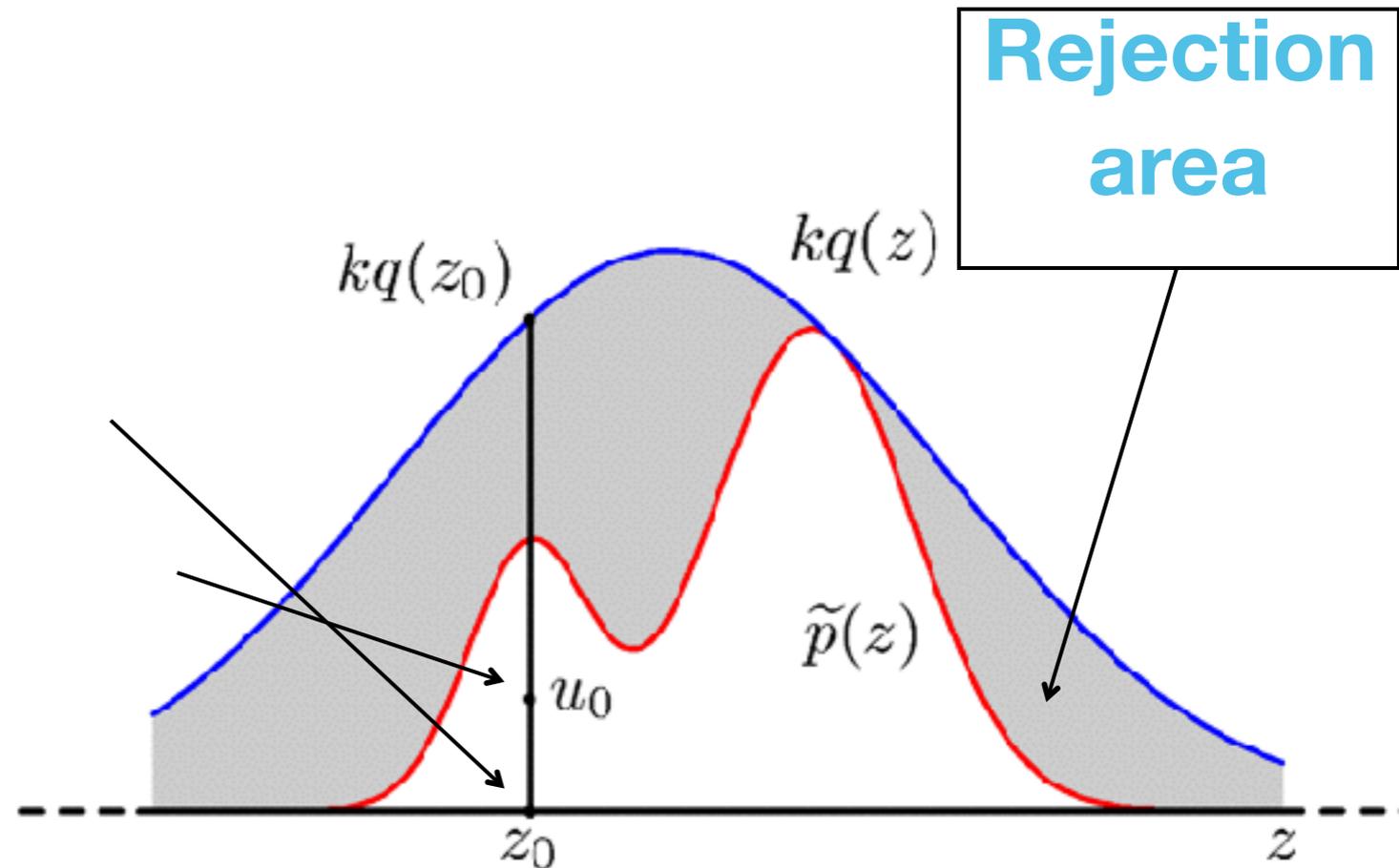
- Easy to sample from q

- Find k with $kq(z) \geq \tilde{p}(z)$

- Sample from q

- Sample uniformly from $[0, kq(z_0)]$

- Reject if $u_0 > \tilde{p}(z_0)$



But: Rejection sampling is inefficient.

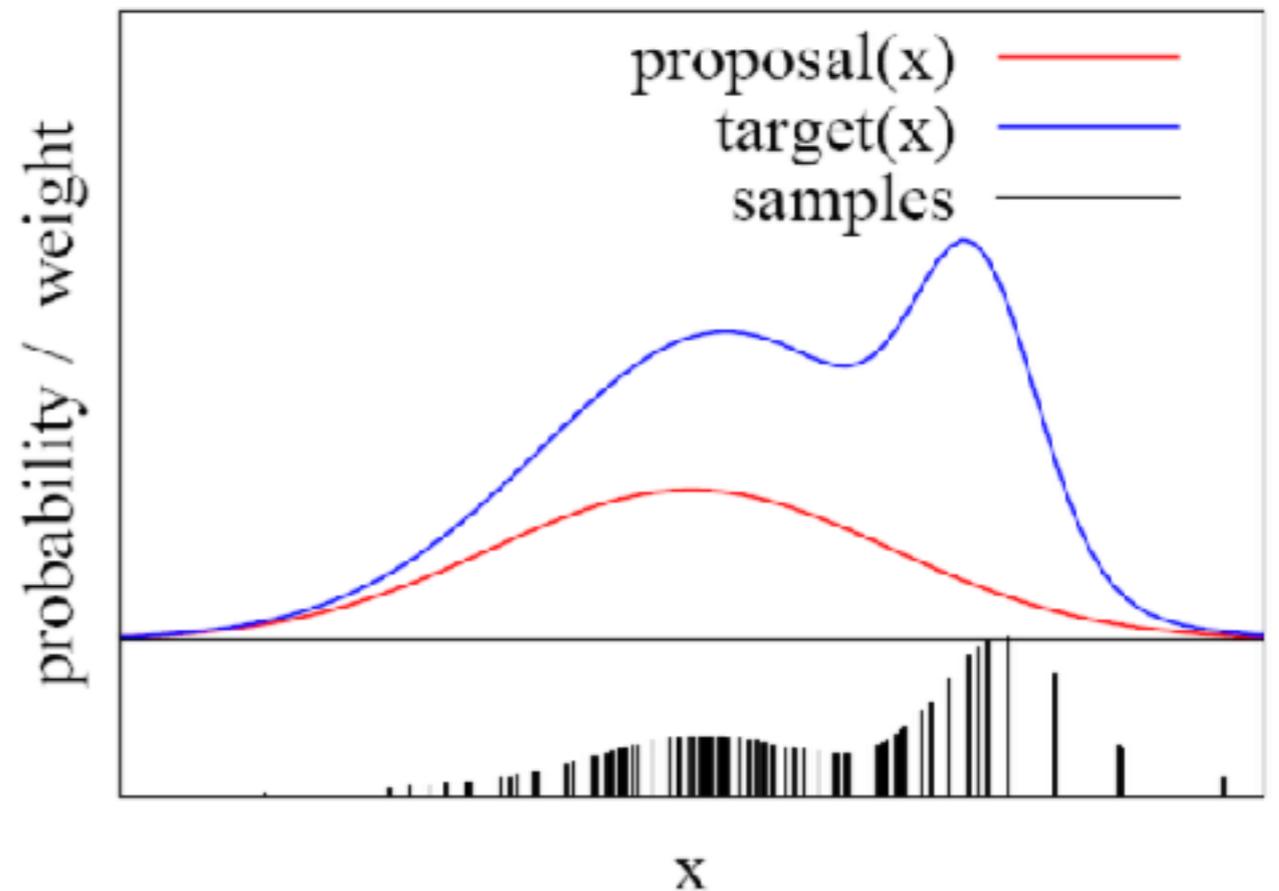


Importance Sampling

- **Idea:** assign an **importance weight** w to each sample
- With the importance weights, we can account for the “differences between p and q ”

$$w(x) = p(x)/q(x)$$

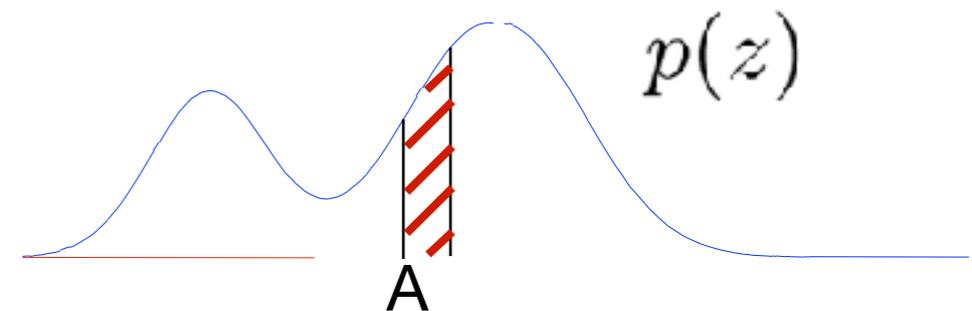
- p is called **target**
- q is called **proposal**
(as before)



Importance Sampling

- **Explanation:** The prob. of falling in an interval A is the **area** under p
- This is equal to the expectation of the **indicator function** $I(x \in A)$

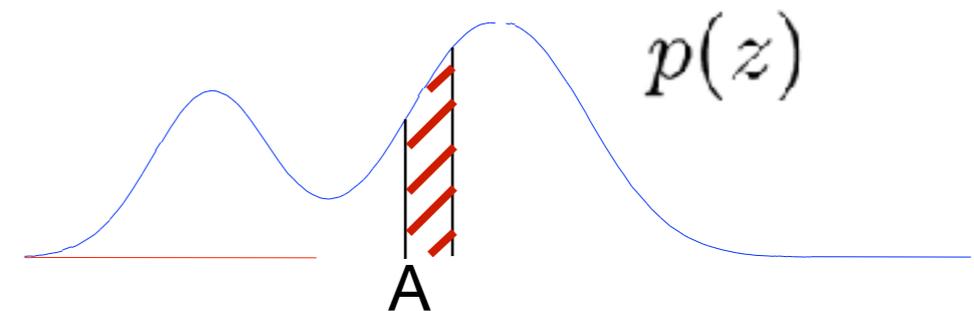
$$E_p[I(z \in A)] = \int p(z)I(z \in A)dz$$



Importance Sampling

- **Explanation:** The prob. of falling in an interval A is the **area** under p
- This is equal to the expectation of the **indicator function** $I(x \in A)$

$$E_p[I(z \in A)] = \int p(z)I(z \in A)dz$$



$$= \int \frac{p(z)}{q(z)}q(z)I(z \in A)dz = E_q[w(z)I(z \in A)]$$

Requirement: $p(x) > 0 \Rightarrow q(x) > 0$

Approximation with samples drawn from q : $E_q[w(z)I(z \in A)] \approx \frac{1}{L} \sum_{l=1}^L w(z_l)I(z_l \in A)$



The Particle Filter

- **Non-parametric** implementation of Bayes filter:

$$\text{Bel}(x_t) = \eta p(z_t | x_t) \int p(x_t | u_t, x_{t-1}) \text{Bel}(x_{t-1}) dx_{t-1}$$

- Represents the belief (posterior) $\text{Bel}(x_t)$ by a set of **random state samples**.
- This representation is **approximate**.
- Can represent distributions that are **not Gaussian**.
- Can model **non-linear** transformations.

Basic principle:

- Set of state hypotheses (“particles”)
- “Survival-of-the-fittest”



The Bayes Filter Algorithm (Rep.)

$$\text{Bel}(x_t) = \eta p(z_t | x_t) \int p(x_t | u_t, x_{t-1}) \text{Bel}(x_{t-1}) dx_{t-1}$$

Algorithm Bayes_filter ($\text{Bel}(x)$, d)

1. if d is a sensor measurement z then
2. $\eta = 0$
3. for all x do
4. $\text{Bel}'(x) \leftarrow p(z | x) \text{Bel}(x)$
5. $\eta \leftarrow \eta + \text{Bel}'(x)$
6. for all x do $\text{Bel}'(x) \leftarrow \eta^{-1} \text{Bel}'(x)$
7. else if d is an action u then
8. for all x do $\text{Bel}'(x) \leftarrow \int p(x | u, x') \text{Bel}(x') dx'$
9. return $\text{Bel}'(x)$



Mathematical Description

Set of weighted samples:

$$\mathcal{X}_t := \{ \langle x_t^{[1]}, w_t^{[1]} \rangle, \langle x_t^{[2]}, w_t^{[2]} \rangle, \dots, \langle x_t^{[M]}, w_t^{[M]} \rangle \}$$

State hypotheses

Importance weights

The samples represent the probability distribution:

$$p(x) = \sum_{i=1}^M w_t^{[i]} \cdot \delta_{x_t^{[i]}}(x)$$

Point mass distribution
("Dirac")



The Particle Filter Algorithm

Algorithm *Particle_filter*($\mathcal{X}_{t-1}, u_t, z_t$) :

1. $\bar{\mathcal{X}}_t = \mathcal{X}_t = \emptyset$
 2. **for** $m = 1$ **to** M **do**
 3. sample $x_t^{[m]} \sim p(x_t | u_t, x_{t-1}^{[m]})$
 4. $w_t^{[m]} \leftarrow p(z_t | x_t^{[m]})$
 5. $\bar{\mathcal{X}}_t \leftarrow \bar{\mathcal{X}}_t \cup \{x_t^{[m]}, w_t^{[m]}\}$
 6. **for** $m = 1$ **to** M **do**
draw i with prob. $\propto w_t^{[i]}$
 $\mathcal{X}_t \leftarrow \mathcal{X}_t \cup \{x_t^{[i]}, 1/M\}$
 7. **return** \mathcal{X}_t
- Sample from proposal
- Compute sample weights
- Resampling



Localization with Particle Filters

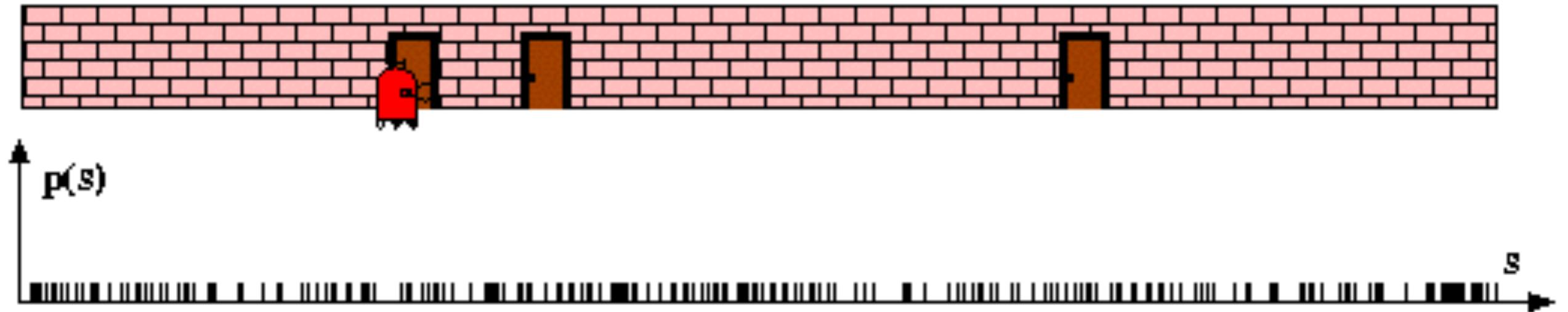
- Each particle is a potential **pose** of the robot
- Proposal distribution is the motion model of the robot (**prediction step**)
- The observation model is used to compute the importance weight (**correction step**)

Randomized algorithms are usually called Monte Carlo algorithms, therefore we call this:

Monte-Carlo Localization



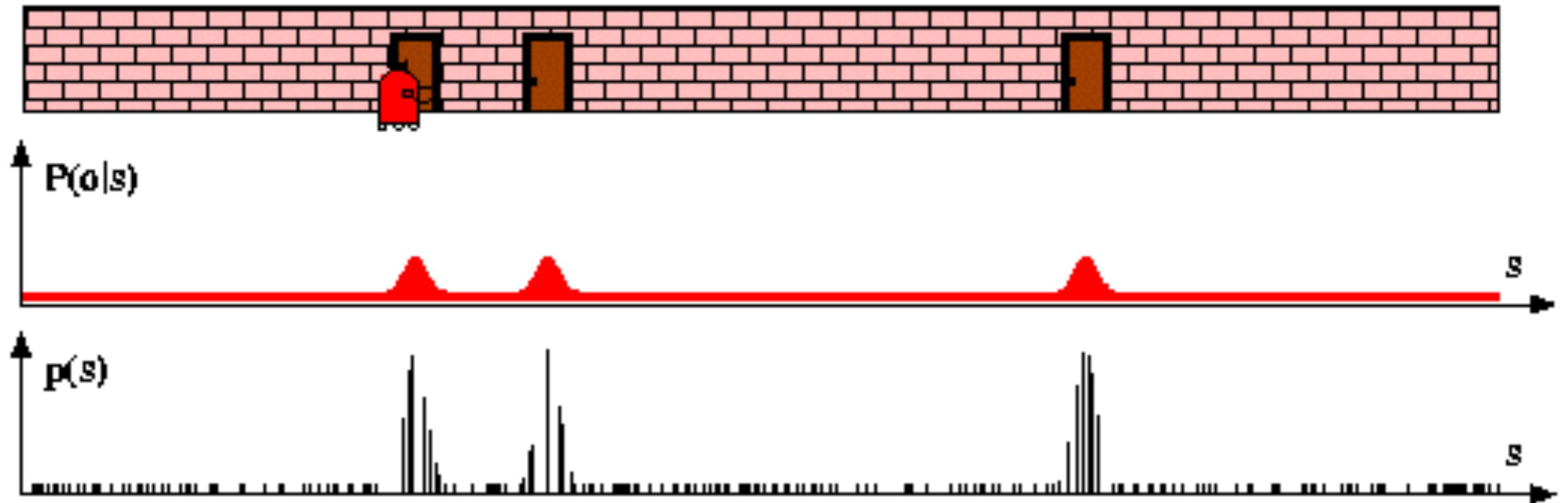
A Simple Example



- The initial belief is a uniform distribution (global localization).
- This is represented by an (approximately) uniform sampling of initial particles.



Sensor Information

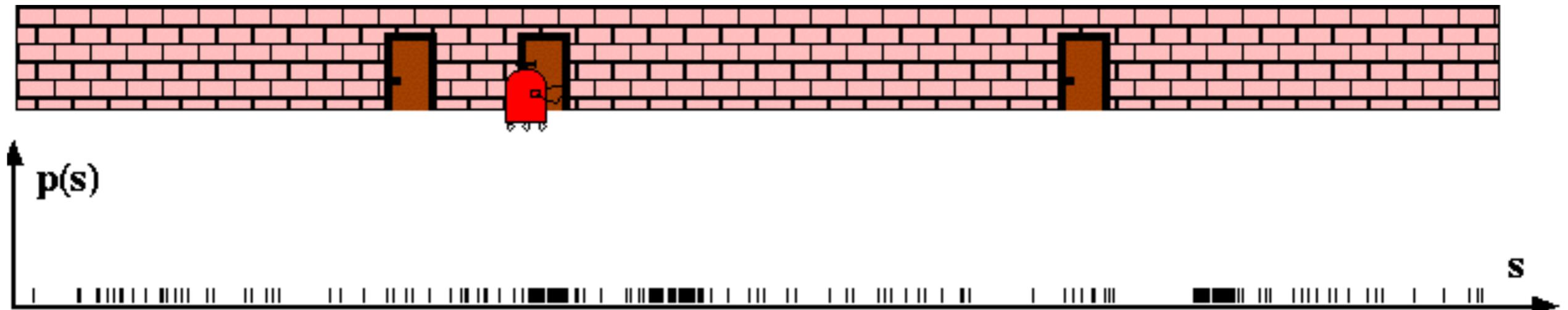


The sensor model $p(z_t | x_t^{[m]})$ is used to compute the new importance weights:

$$w_t^{[m]} \leftarrow p(z_t | x_t^{[m]})$$



Robot Motion

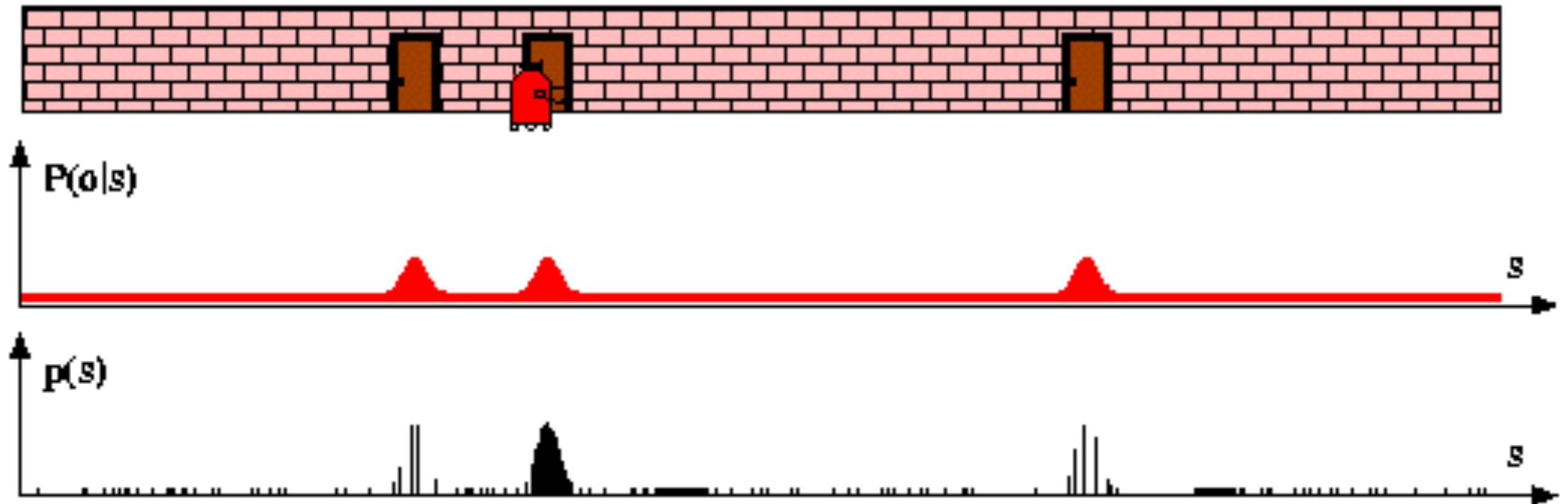


After resampling and applying the motion model

$p(x_t | u_t, x_{t-1}^{[m]})$ the particles are distributed more densely at three locations.



Sensor Information

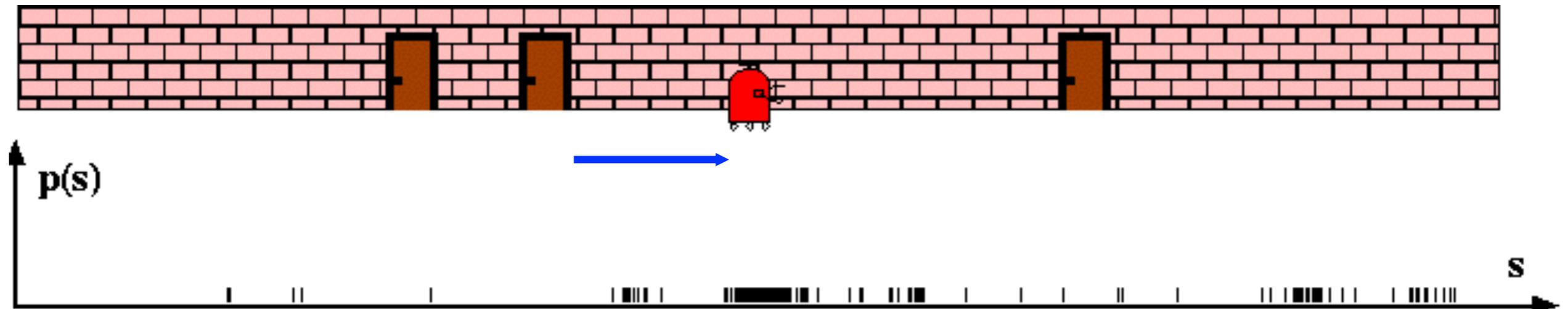


Again, we set the new importance weights equal to the sensor model.

$$w_t^{[m]} \leftarrow p(z_t | x_t^{[m]})$$



Robot Motion



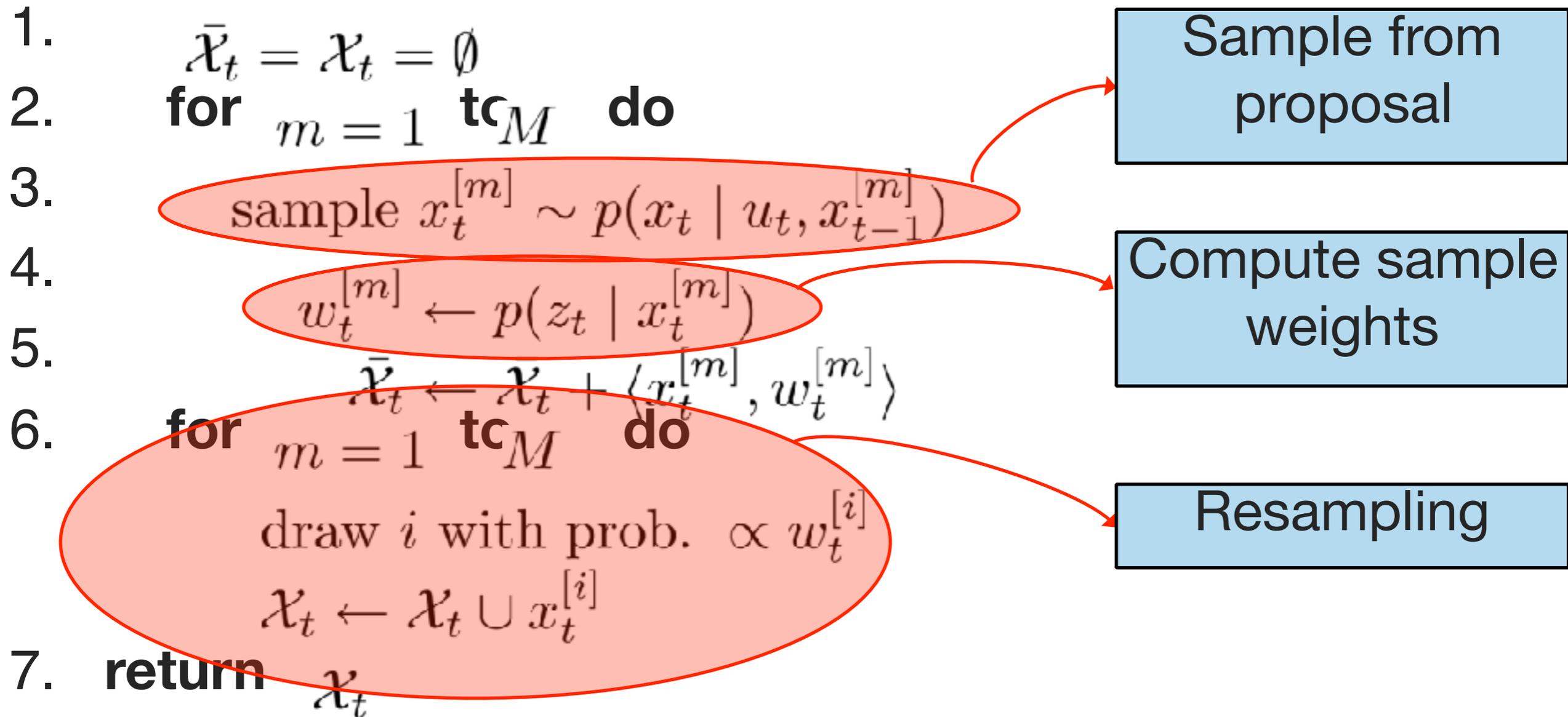
Resampling and application of the motion model:
One location of dense particles is left.

The robot is localized.



A Closer Look at the Algorithm...

Algorithm *Particle_filter* (\mathcal{X}_t, u_t, z_t) :

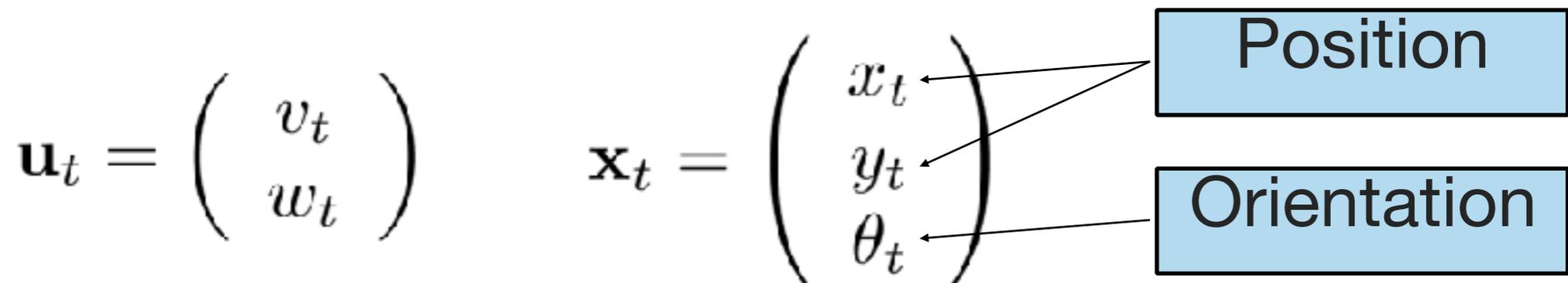


Sampling from Proposal

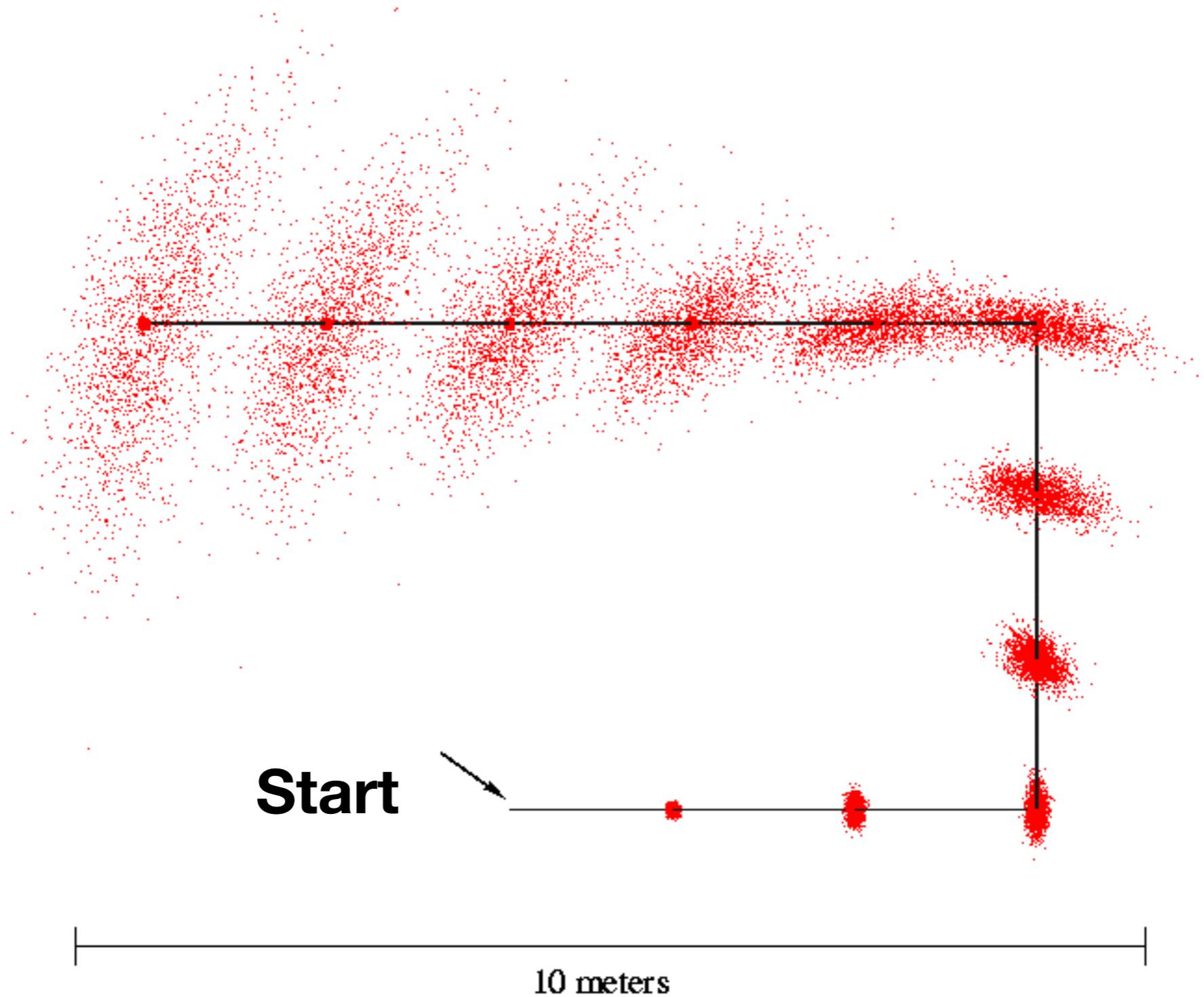
This can be done in the following ways:

- Adding the motion vector to each particle directly (this assumes perfect motion)
- Sampling from the motion model, e.g. for a 2D motion with translation velocity v and rotation velocity w we have:

$$\text{sample } x_t^{[m]} \sim p(x_t | u_t, x_{t-1}^{[m]})$$



Motion Model Sampling (Example)



Computation of Importance Weights

Computation of the sample weights:

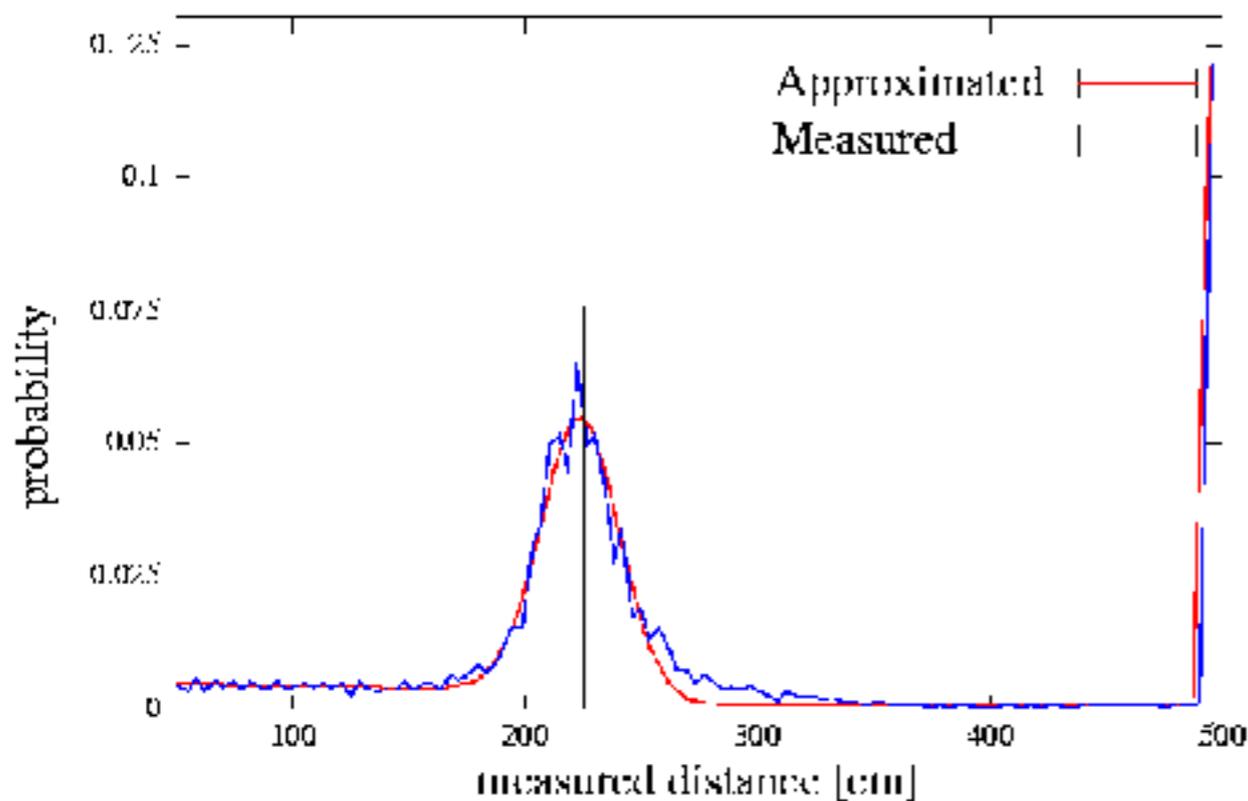
- Proposal distribution: $g(x_t^{[m]}) = p(x_t^{[m]} | u_t, x_{t-1}^{[m]})\text{Bel}(x_{t-1}^{[m]})$
(we sample from that using the motion model)
- Target distribution (new belief): $f(x_t^{[m]}) = \text{Bel}(x_t^{[m]})$
(we can not directly sample from that → importance sampling)
 $w_t^{[m]} \leftarrow p(z_t | x_t^{[m]})$
- Computation of importance weights:

$$w_t^{[m]} = \frac{f(x_t^{[m]})}{g(x_t^{[m]})} \propto \frac{p(z_t | x_t^{[m]})p(x_t^{[m]} | u_t, x_{t-1}^{[m]})\text{Bel}(x_{t-1}^{[m]})}{p(x_t^{[m]} | u_t, x_{t-1}^{[m]})\text{Bel}(x_{t-1}^{[m]})} = p(z_t | x_t^{[m]})$$

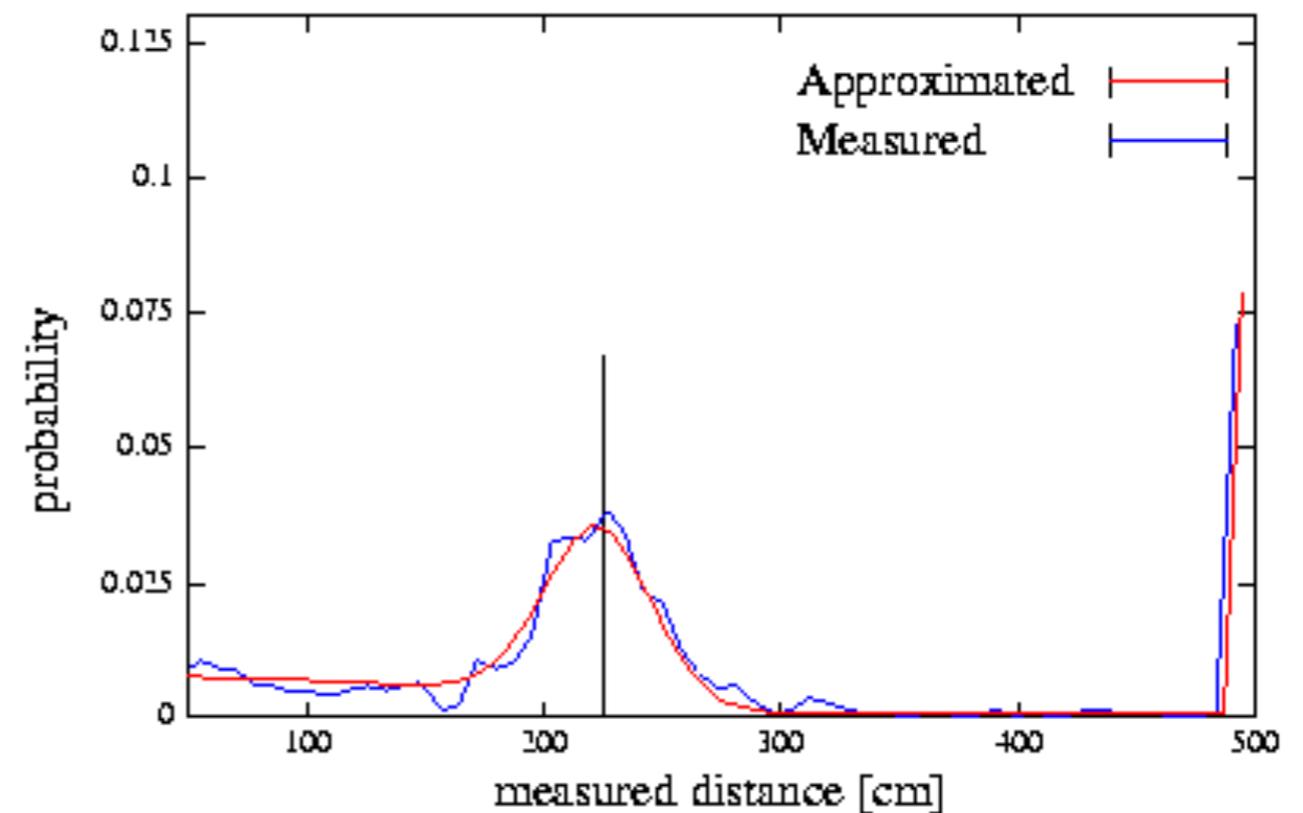


Proximity Sensor Models

- How can we obtain the sensor model $p(z_t | x_t^{[m]})$?
- Sensor Calibration:



Laser sensor



Sonar sensor



Resampling

- Given: Set $\bar{\mathcal{X}}_t$ of weighted samples.
- Wanted : Random sample, where the probability of drawing x_i is equal to w_i .
- Typically done M times with replacement to generate new sample set \mathcal{X}_t .

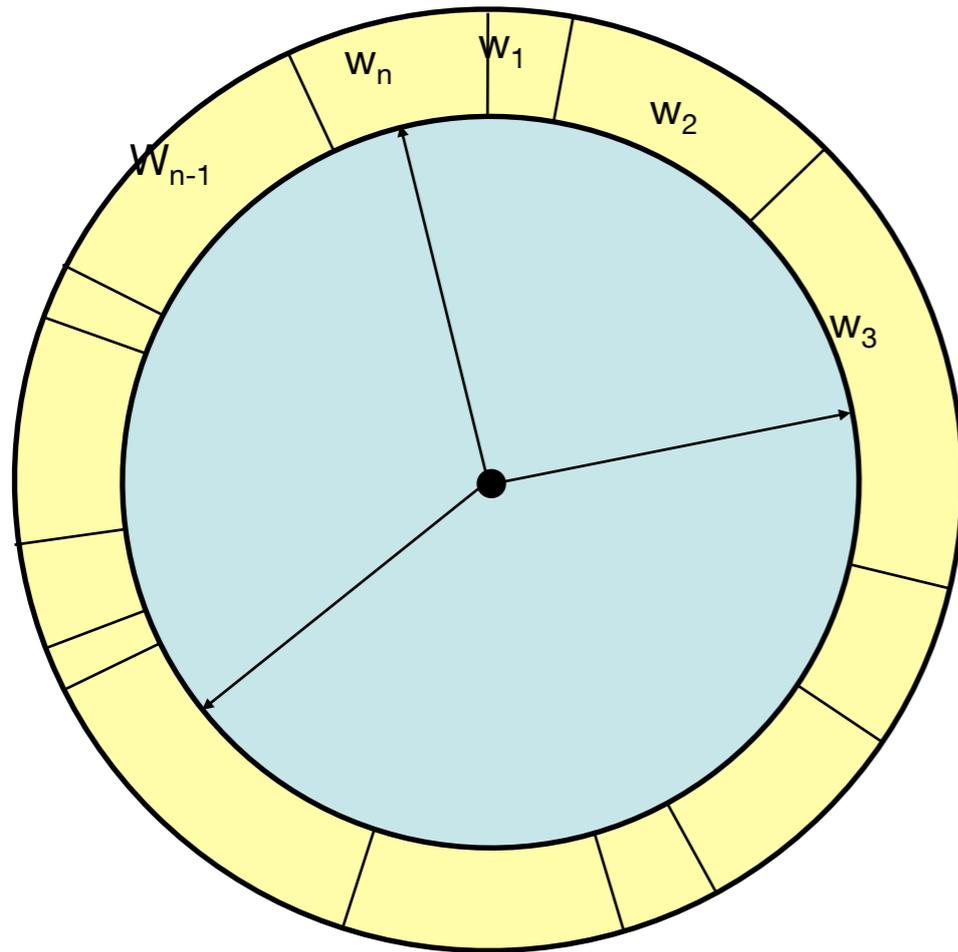
for $m = 1$ to M do

draw i with prob. $\propto w_t^{[i]}$

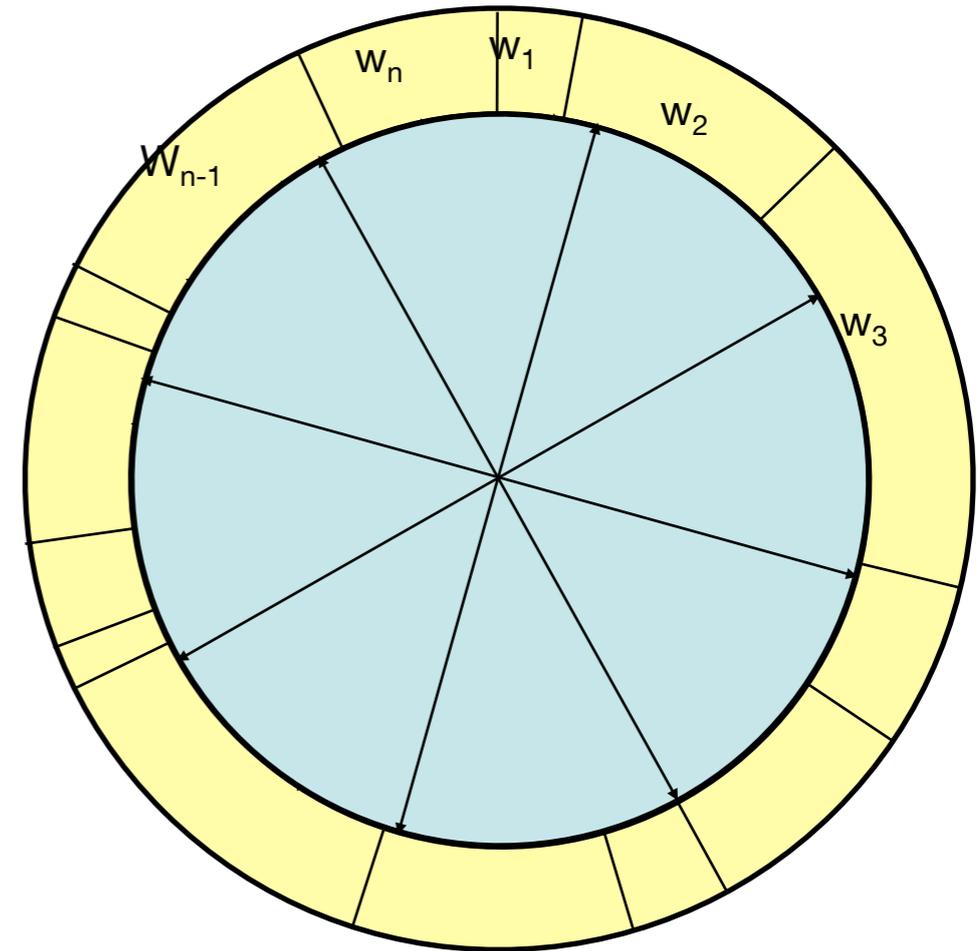
$\mathcal{X}_t \leftarrow \mathcal{X}_t \cup x_t^{[i]}$



Resampling



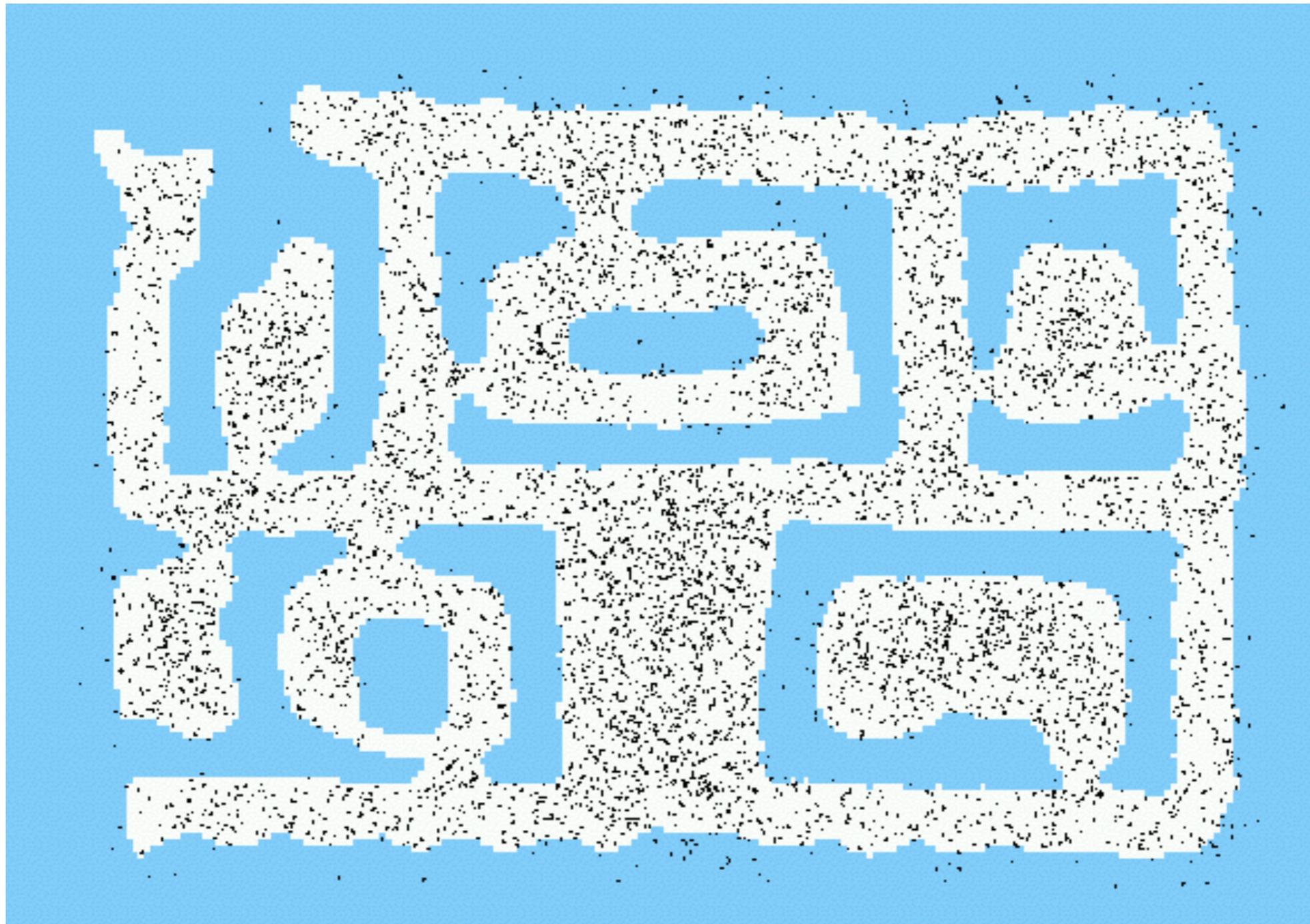
- Standard n -times sampling results in high variance
- This requires more particles
- $O(n \log n)$ complexity



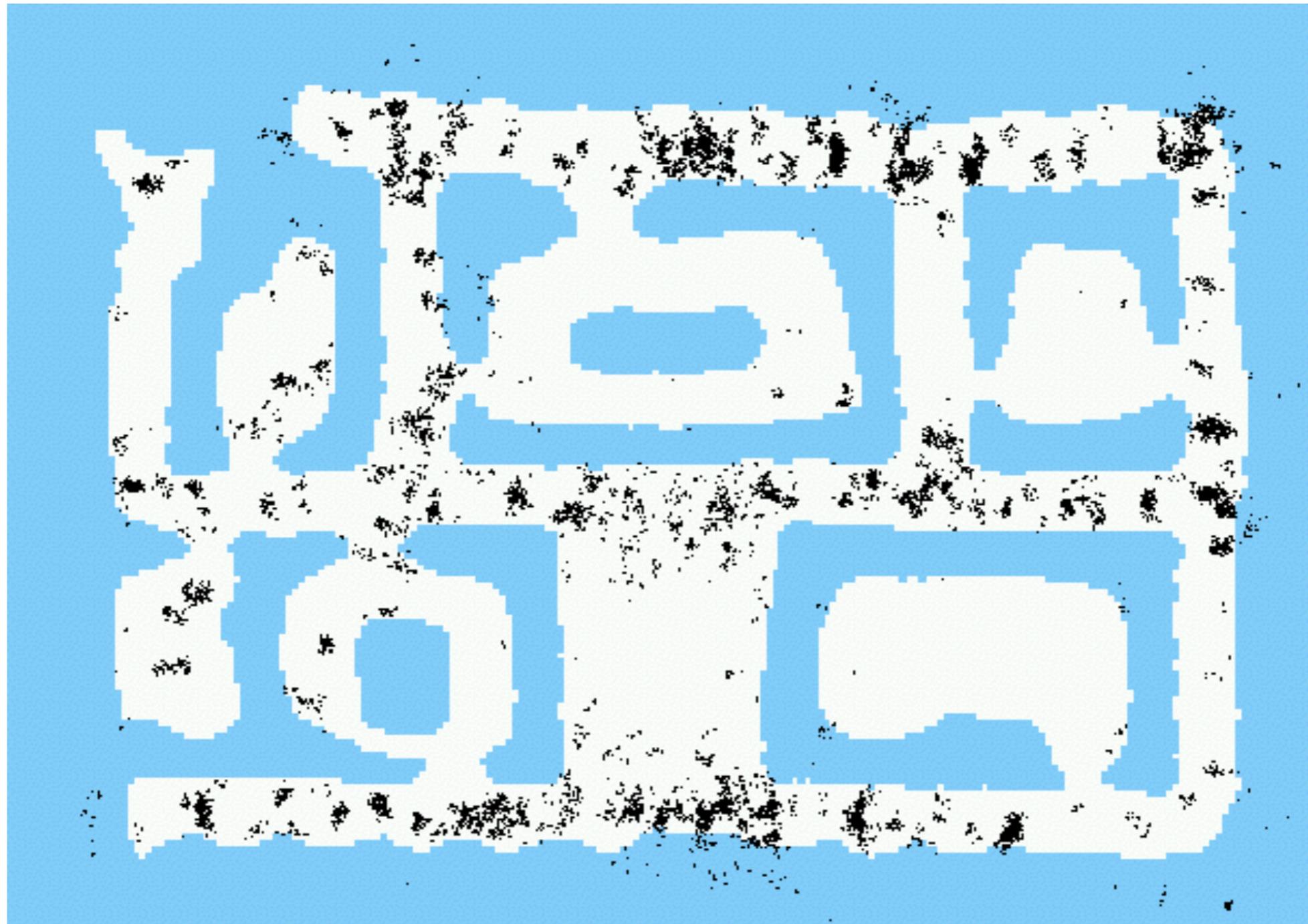
- Instead: low variance sampling only samples once
- Linear time complexity
- Easy to implement



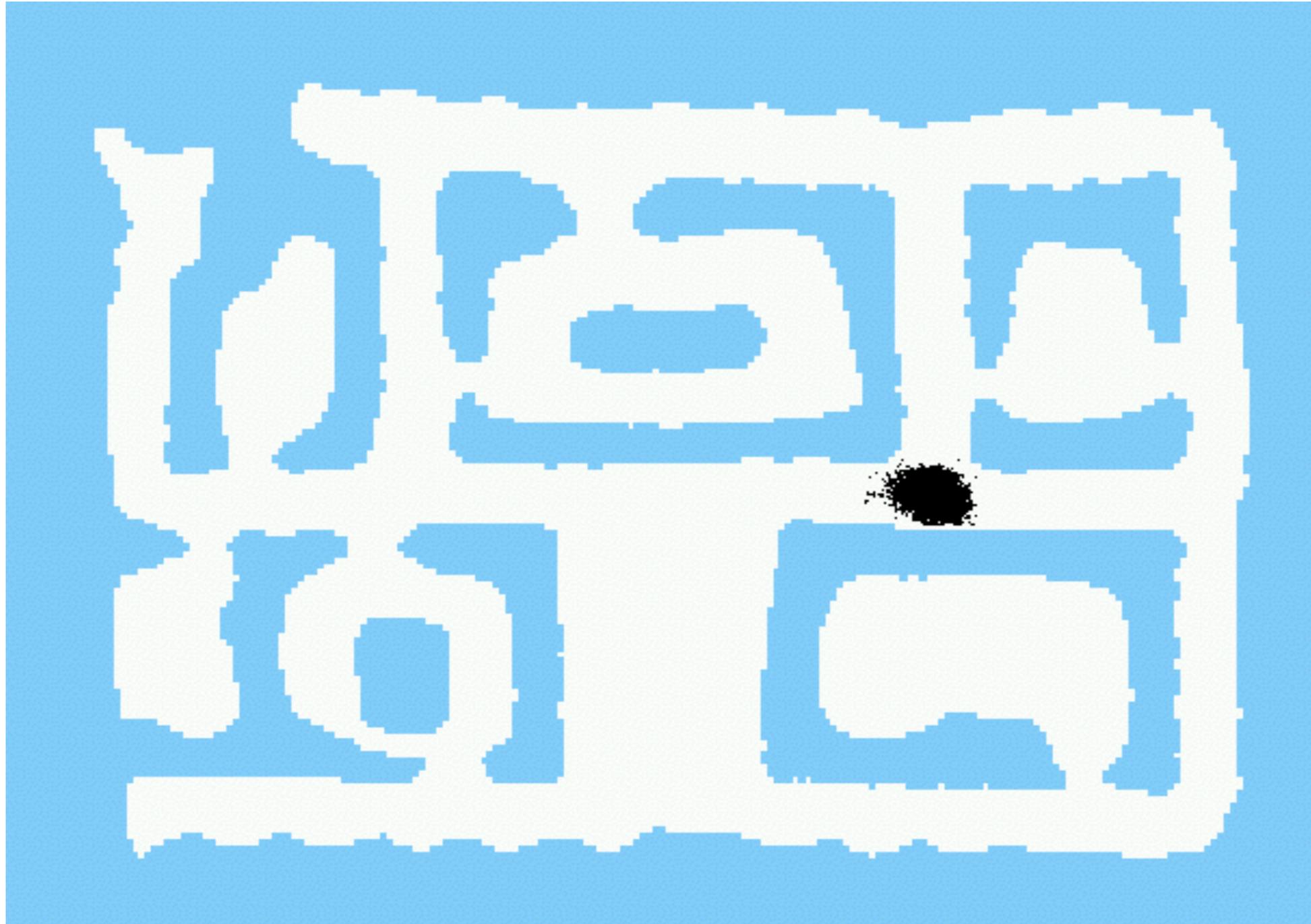
Initial Distribution



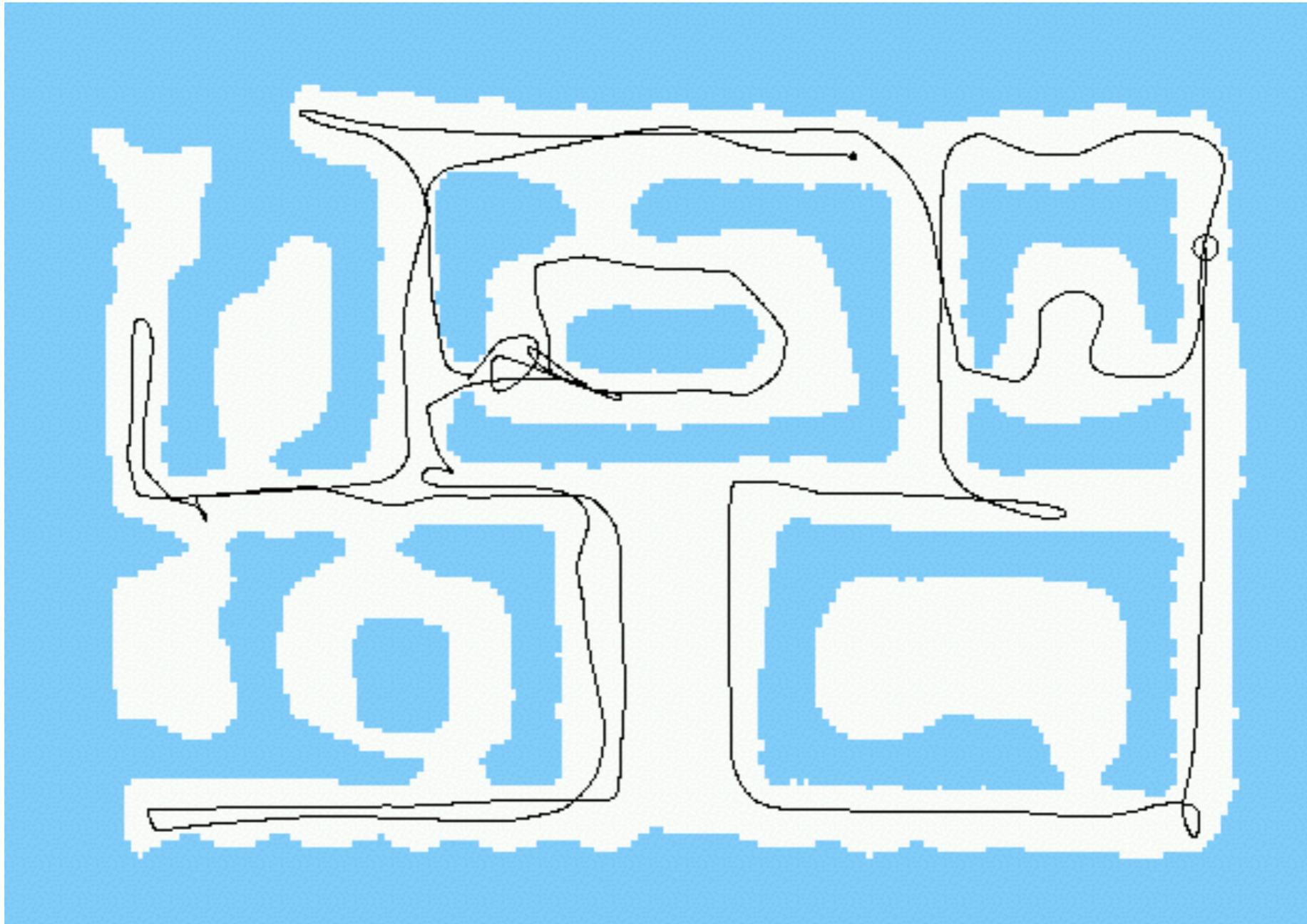
After Ten Ultrasound Scans



After 65 Ultrasound Scans



Estimated Path



Kidnapped Robot Problem

The approach described so far is able to

- track the pose of a mobile robot and to
- globally localize the robot.

- How can we deal with localization errors (i.e., the kidnapped robot problem)?

Idea: Introduce uniform samples at every resampling step

- This adds new hypotheses



Summary

- There are mainly 4 different types of sampling methods: Transformation method, rejection sampling, importance sampling and MCMC
- Transformation only rarely applicable
- Rejection sampling is often very inefficient
- Importance sampling is used in the particle filter which can be used for robot localization
- An efficient implementation of the resampling step is the low variance sampling





Markov Chain Monte Carlo

Markov Chain Monte Carlo

- In high-dimensional spaces, rejection sampling and importance sampling are very inefficient
- An alternative is Markov Chain Monte Carlo (MCMC)
- It keeps a record of the current state and the proposal depends on that state
- Most common algorithms are the Metropolis-Hastings algorithm and Gibbs Sampling

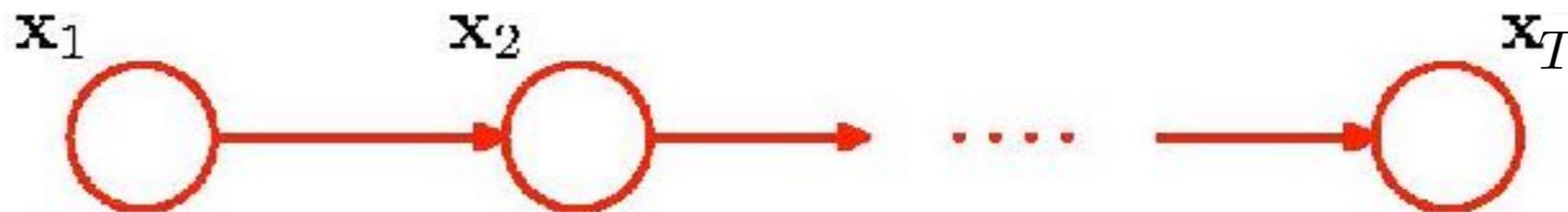


Markov Chains Revisited

A Markov Chain is a distribution over discrete-state random variables $\mathbf{x}_1, \dots, \mathbf{x}_M$ so that

$$p(\mathbf{x}_1, \dots, \mathbf{x}_T) = p(\mathbf{x}_1)p(\mathbf{x}_2 | \mathbf{x}_1) \cdots = p(\mathbf{x}_1) \prod_{t=2}^T p(\mathbf{x}_t | \mathbf{x}_{t-1})$$

The graphical model of a Markov chain is this:

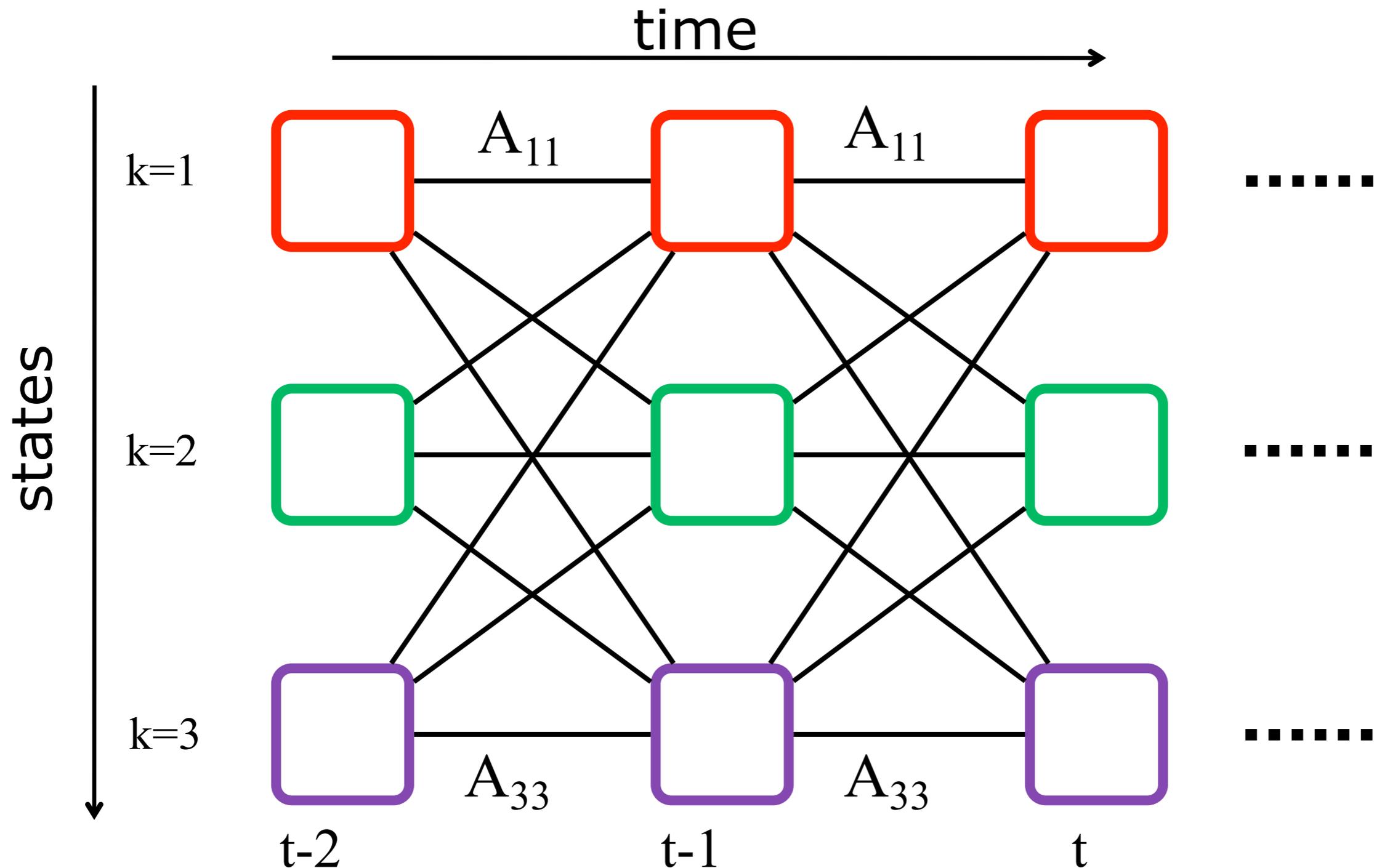


We will denote $p(\mathbf{x}_t | \mathbf{x}_{t-1})$ as a row vector π_t

A Markov chain can also be visualized as a **state transition diagram**.



The State Transition Diagram



Some Notions

- The Markov chain is said to be **homogeneous** if the transitions probabilities are all the same at every time step t (here we only consider homogeneous Markov chains)
- The transition matrix is **row-stochastic**, i.e. all entries are between 0 and 1 and all rows sum up to 1
- Observation: the probabilities of reaching the states can be computed using a vector-matrix multiplication



The Stationary Distribution

The probability to reach state k is $\pi_{k,t} = \sum_{i=1}^K \pi_{i,t-1} A_{ik}$

Or, in matrix notation: $\pi_t = \pi_{t-1} A$

We say that π_t is **stationary** if $\pi_t = \pi_{t-1}$

Questions:

- How can we know that a stationary distributions exists?
- And if it exists, how do we know that it is unique?



The Stationary Distribution (Existence)

To find a stationary distribution we need to solve the eigenvector problem $A^T \mathbf{v} = \mathbf{v}$

The stationary distribution is then $\pi = \mathbf{v}^T$ where \mathbf{v} is the eigenvector for which the eigenvalue is 1.

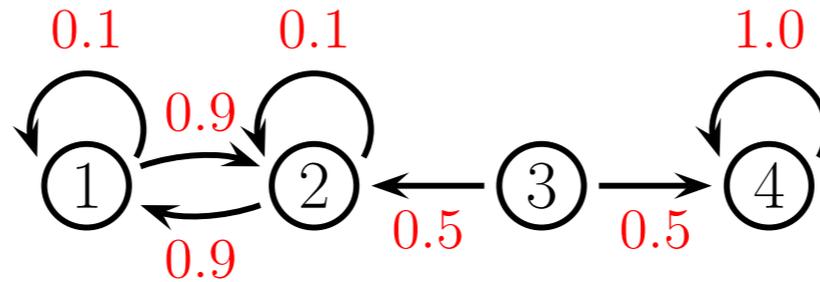
This eigenvector needs to be normalized so that it is a valid distribution.

Theorem: Every row-stochastic matrix has such an eigen vector, but this vector may not be unique.

Proof based on Perron-Frobenius.



Stationary Distribution (Uniqueness)



- A Markov chain can have many stationary distributions
- Sufficient for a unique stationary distribution: we can reach every state from any other state in finite steps at non-zero probability, i.e. the chain is **ergodic** (without proof)
- This is equivalent to the property that the transition matrix is **irreducible**:

$$\forall i, j \exists m \quad (A^m)_{ij} > 0$$



Main Idea of MCMC

- So far, we specified the transition probabilities and analysed the resulting distribution
- This was used, e.g. in HMMs

Now:

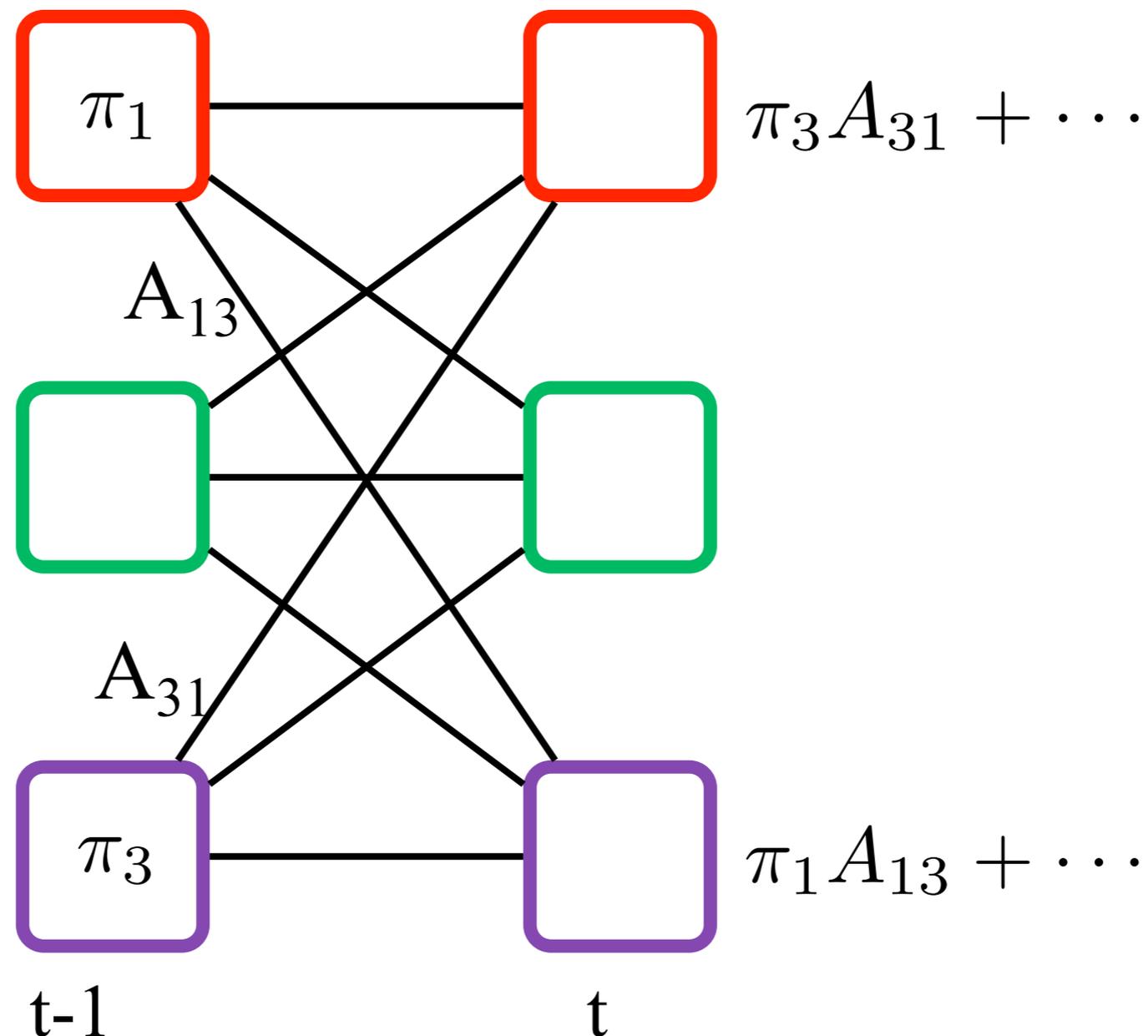
- We want to sample from an arbitrary distribution
- To do that, we design the transition probabilities so that the resulting stationary distribution is our desired (target) distribution!



Detailed Balance

Definition: A transition distribution π_t satisfies the property of **detailed balance** if $\pi_i A_{ij} = \pi_j A_{ji}$

The chain is then said to be **reversible**.



Making a Distribution Stationary

Theorem: If a Markov chain with transition matrix A is irreducible and satisfies detailed balance wrt. the distribution π , then π is a stationary distribution of the chain.

Proof:

$$\sum_{i=1}^K \pi_i A_{ij} = \sum_{i=1}^K \pi_j A_{ji} = \pi_j \sum_{i=1}^K A_{ji} = \pi_j \quad \forall j$$

it follows $\pi = \pi A$.

This is a sufficient, but not necessary condition.



Sampling with a Markov Chain

The idea of MCMC is to sample state transitions based on a **proposal distribution** q .

The most widely used algorithm is the Metropolis-Hastings (MH) algorithm.

In MH, the decision whether to stay in a given state is based on a given probability.

If the proposal distribution is $q(\mathbf{x}' | \mathbf{x})$, then we stay in state \mathbf{x}' with probability

$$\min \left(1, \frac{\tilde{p}(x')q(x | x')}{\tilde{p}(x)q(x' | x)} \right)$$

Unnormalized target distribution \rightarrow



The Metropolis-Hastings Algorithm

- Initialize x^0
- for $s = 0, 1, 2, \dots$

Aim: create samples from (unnormalized) distribution \tilde{p}

- define $x = x^s$
- sample $x' \sim q(x' | x)$
- compute acceptance probability

$$\alpha = \frac{\tilde{p}(x')q(x | x')}{\tilde{p}(x)q(x' | x)}$$

- compute $r = \min(1, \alpha)$
- sample $u \sim U(0, 1)$
- set new sample to

$$x^{s+1} = \begin{cases} x' & \text{if } u < r \\ x^s & \text{if } u \geq r \end{cases}$$



Why Does This Work?

We have to prove that the transition probability of the MH algorithm satisfies detailed balance wrt the target distribution.

Theorem: If $p_{MH}(\mathbf{x}' | \mathbf{x})$ is the transition probability of the MH algorithm, then

$$p(\mathbf{x})p_{MH}(\mathbf{x}' | \mathbf{x}) = p(\mathbf{x}')p_{MH}(\mathbf{x} | \mathbf{x}')$$

Proof:



Why Does This Work?

We have to prove that the transition probability of the MH algorithm satisfies detailed balance wrt the target distribution.

Theorem: If $p_{MH}(\mathbf{x}' | \mathbf{x})$ is the transition probability of the MH algorithm, then

$$p(\mathbf{x})p_{MH}(\mathbf{x}' | \mathbf{x}) = p(\mathbf{x}')p_{MH}(\mathbf{x} | \mathbf{x}')$$

Note: All formulations are valid for discrete and for continuous variables!



Choosing the Proposal

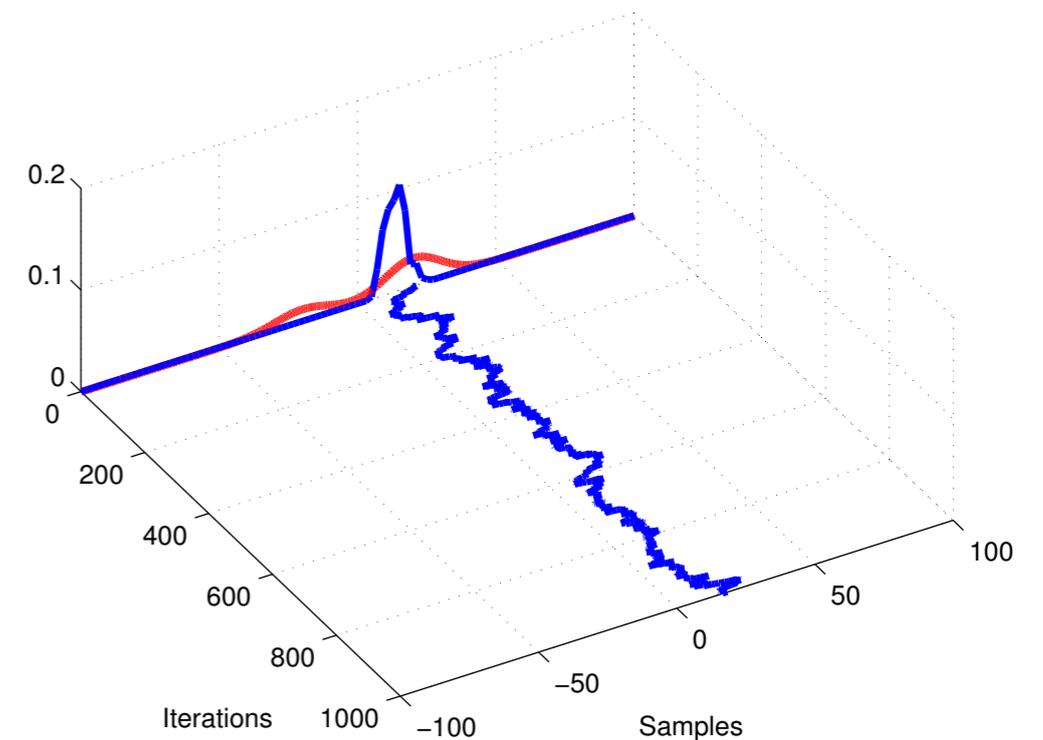
- A proposal distribution is valid if it gives a non-zero probability of moving to the states that have a non-zero probability in the target.
- A good proposal is the Gaussian, because it has a non-zero probability for all states.
- **However:** the variance of the Gaussian is important!
 - with low variance, the sampler does not explore sufficiently, e.g. it is fixed to a particular mode
 - with too high variance, the proposal is rejected too often, the samples are a bad approximation



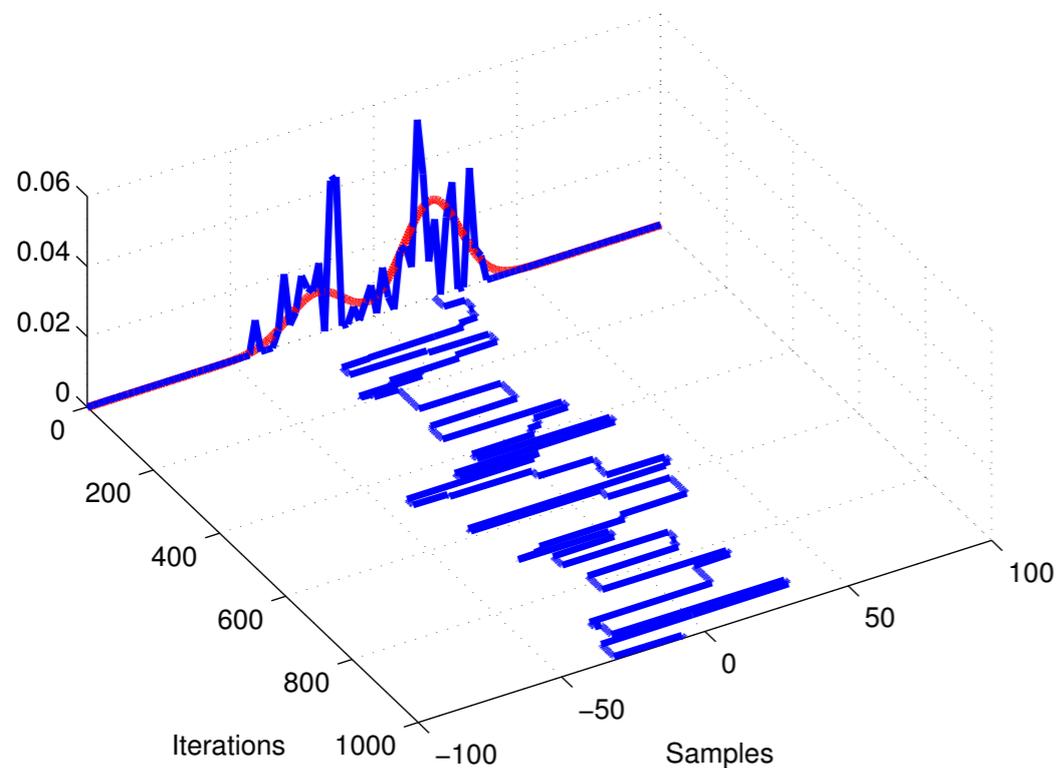
Example

Target is a mixture of 2
1D Gaussians.
Proposal is a Gaussian
with different variances.

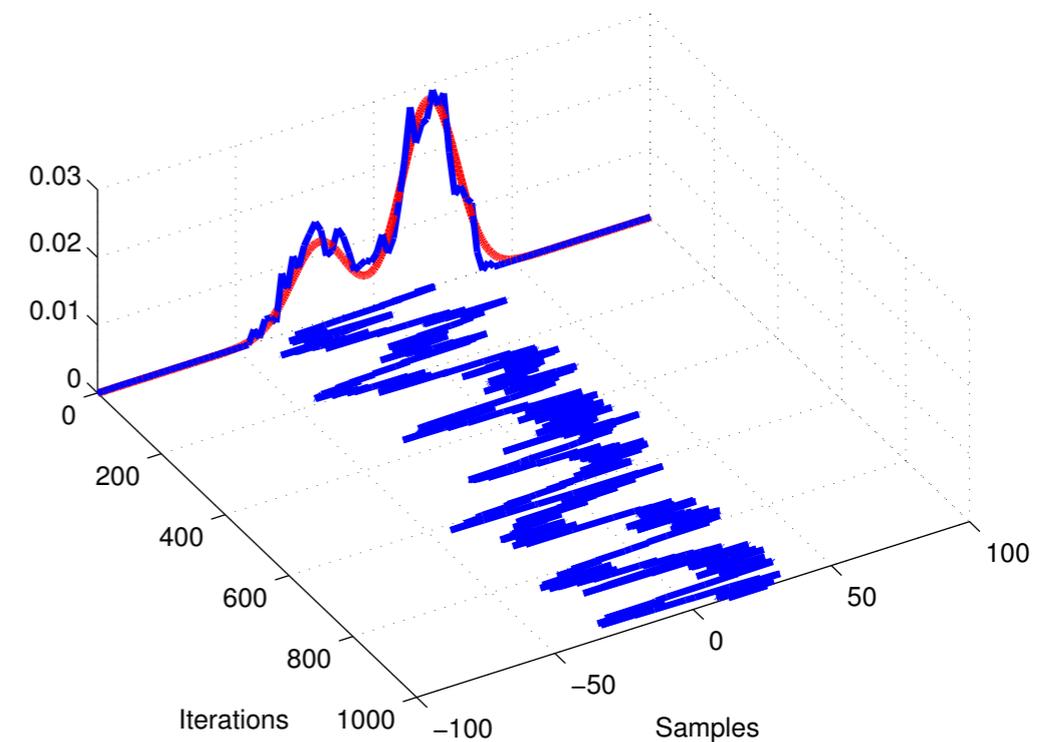
MH with $N(0,1.000^2)$ proposal



MH with $N(0,500.000^2)$ proposal



MH with $N(0,8.000^2)$ proposal



Gibbs Sampling

- Initialize $\{z_i : i = 1, \dots, M\}$
- For $\tau = 1, \dots, T$
 - Sample $z_1^{(\tau+1)} \sim p(z_1 \mid z_2^{(\tau)}, \dots, z_M^{(\tau)})$
 - Sample $z_2^{(\tau+1)} \sim p(z_2 \mid z_1^{(\tau+1)}, \dots, z_M^{(\tau)})$
 - ...
 - Sample $z_M^{(\tau+1)} \sim p(z_M \mid z_1^{(\tau+1)}, \dots, z_{M-1}^{(\tau+1)})$

Idea: sample from the full conditional

This can be obtained, e.g. from the Markov blanket in graphical models.



Gibbs Sampling is a Special Case of MH

- The proposal distribution in Gibbs sampling is

$$q(\mathbf{x}' | \mathbf{x}) = p(x'_i | \mathbf{x}_{-i}) \mathbb{I}(\mathbf{x}'_{-i} = \mathbf{x}_{-i})$$

- This leads to an acceptance rate of:

$$\alpha = \frac{p(\mathbf{x}')q(\mathbf{x} | \mathbf{x}')}{p(\mathbf{x})q(\mathbf{x}' | \mathbf{x})} = \frac{p(x'_i | \mathbf{x}'_{-i})p(\mathbf{x}'_{-i})p(x_i | \mathbf{x}'_{-i})}{p(x_i | \mathbf{x}_{-i})p(\mathbf{x}_{-i})p(x'_i | \mathbf{x}_{-i})} = 1$$

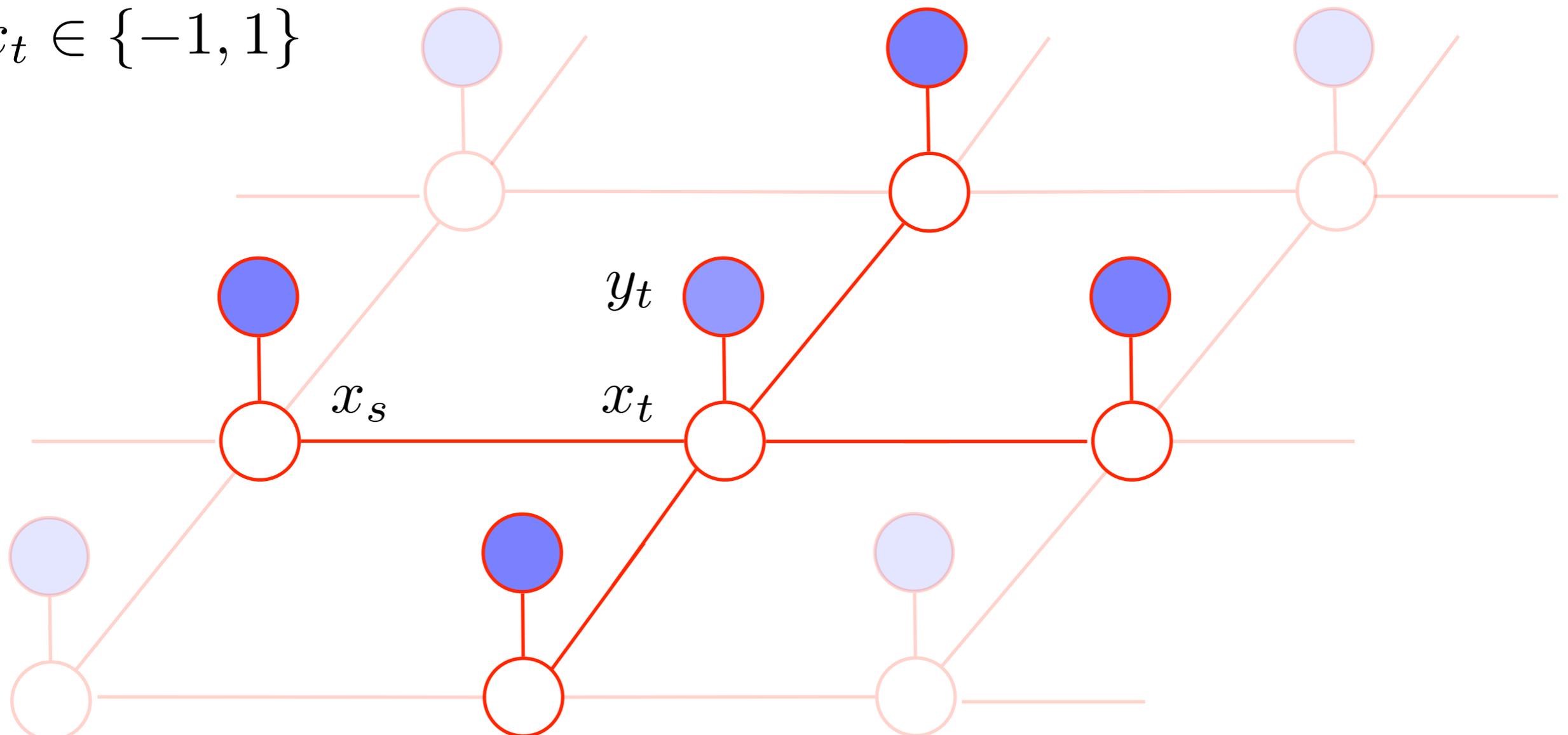
- Although the acceptance is 100%, Gibbs sampling does not converge faster, as it only updates one variable at a time.



Gibbs Sampling: Example

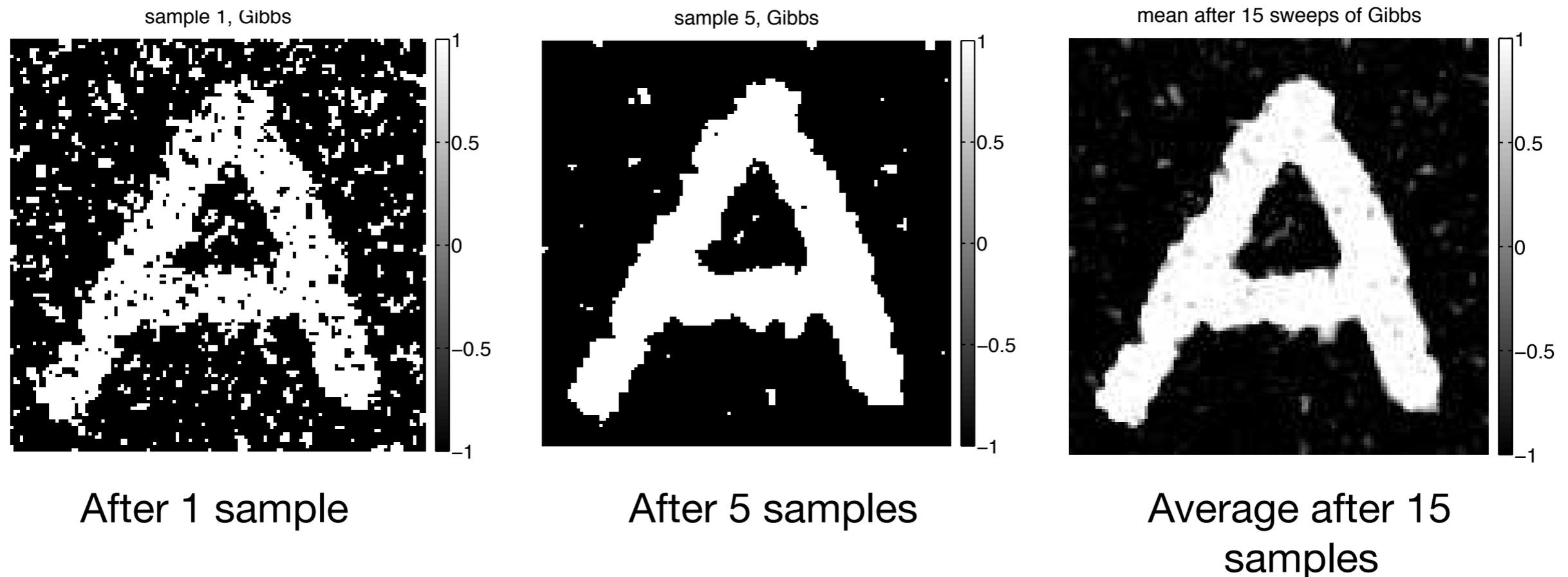
- Use an MRF on a binary image with edge potentials $\psi(x_s, x_t) = \exp(Jx_sx_t)$ (“Ising model”) and node potentials $\psi(x_t) = \mathcal{N}(y_t | x_t, \sigma^2)$

$$x_t \in \{-1, 1\}$$



Gibbs Sampling: Example

- Use an MRF on a binary image with edge potentials $\psi(x_s, x_t) = \exp(Jx_sx_t)$ (“Ising model”) and node potentials $\psi(x_t) = \mathcal{N}(y_t | x_t, \sigma^2)$
- Sample each pixel in turn



Gibbs Sampling for GMMs

- Again, we start with the full joint distribution:

$$p(X, Z, \boldsymbol{\mu}, \boldsymbol{\Sigma}, \boldsymbol{\pi}) = p(X | Z, \boldsymbol{\mu}, \boldsymbol{\Sigma})p(Z | \boldsymbol{\pi})p(\boldsymbol{\pi}) \prod_{k=1}^K p(\boldsymbol{\mu}_k)p(\boldsymbol{\Sigma}_k)$$

- It can be shown that the full conditionals are:

$$p(z_i = k | \mathbf{x}_i, \boldsymbol{\mu}, \boldsymbol{\Sigma}, \boldsymbol{\pi}) \propto \pi_k \mathcal{N}(\mathbf{x}_i | \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k)$$

$$p(\boldsymbol{\pi} | \mathbf{z}) = \text{Dir}(\{\alpha_k + \sum_{i=1}^N z_{ik}\}_{k=1}^K)$$

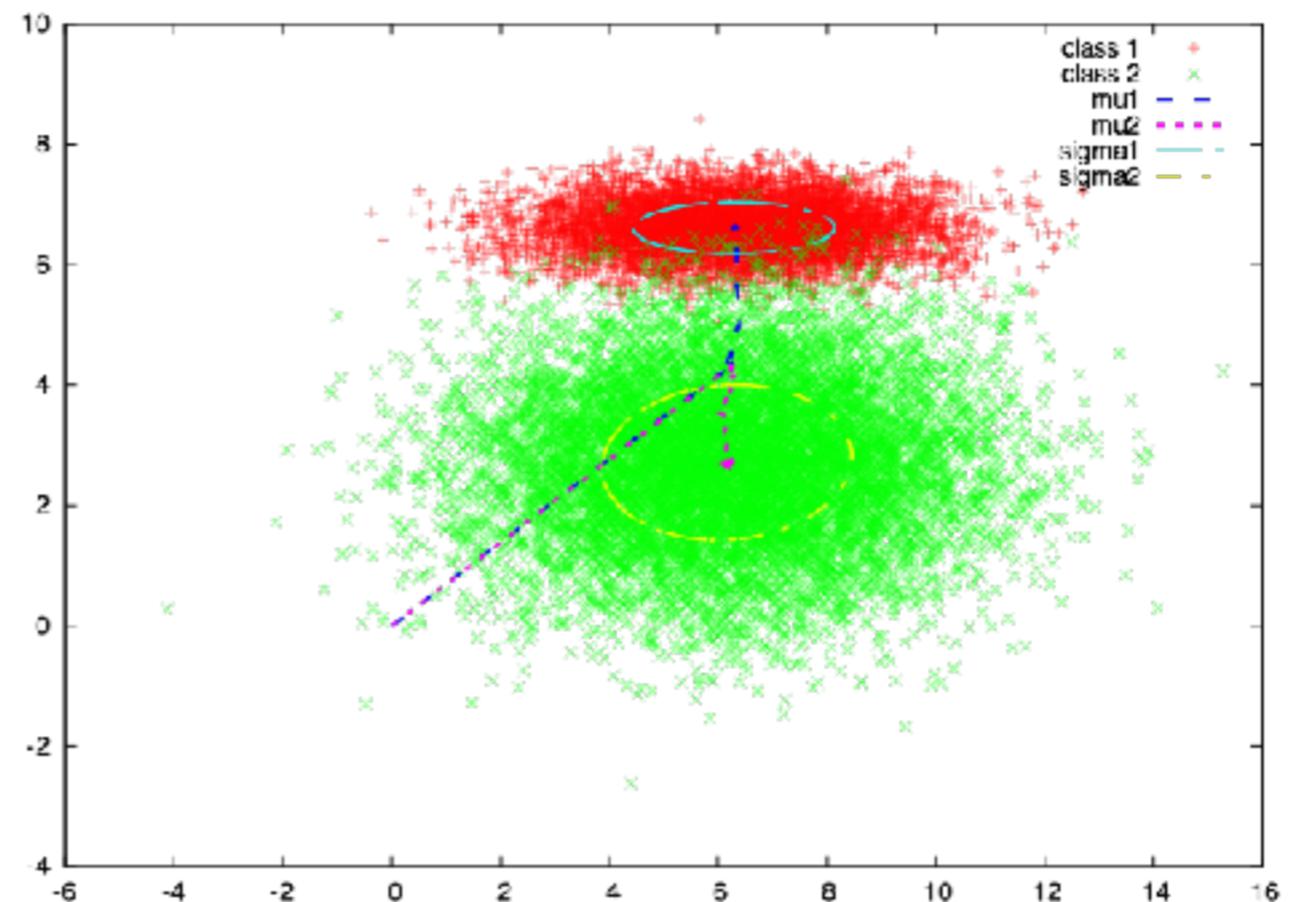
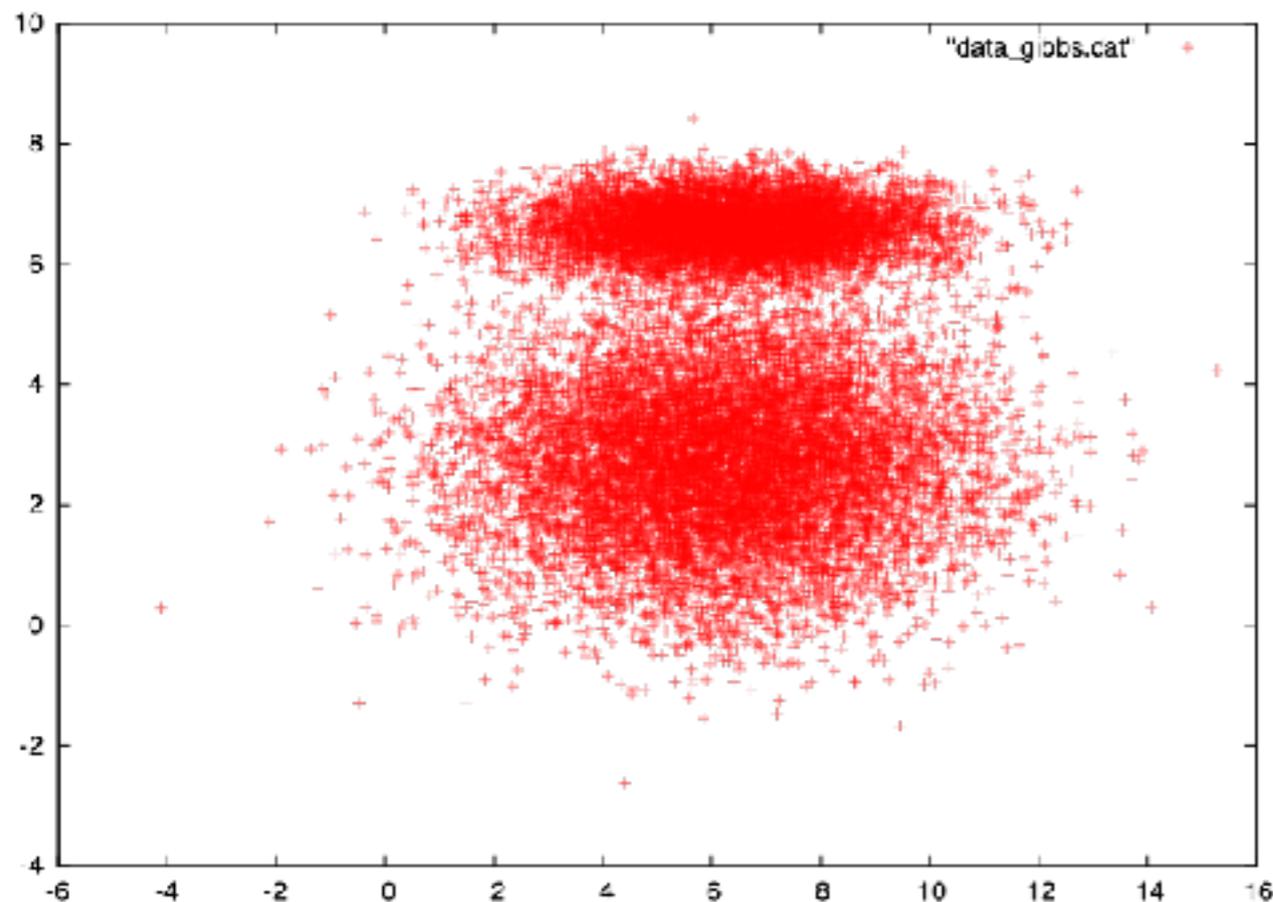
$$p(\boldsymbol{\mu}_k | \boldsymbol{\Sigma}_k, Z, X) = \mathcal{N}(\boldsymbol{\mu}_k | \mathbf{m}_k, V_k) \quad (\text{linear-Gaussian})$$

$$p(\boldsymbol{\Sigma}_k | \boldsymbol{\mu}_k, Z, X) = \mathcal{IW}(\boldsymbol{\Sigma}_k | S_k, \nu_k)$$

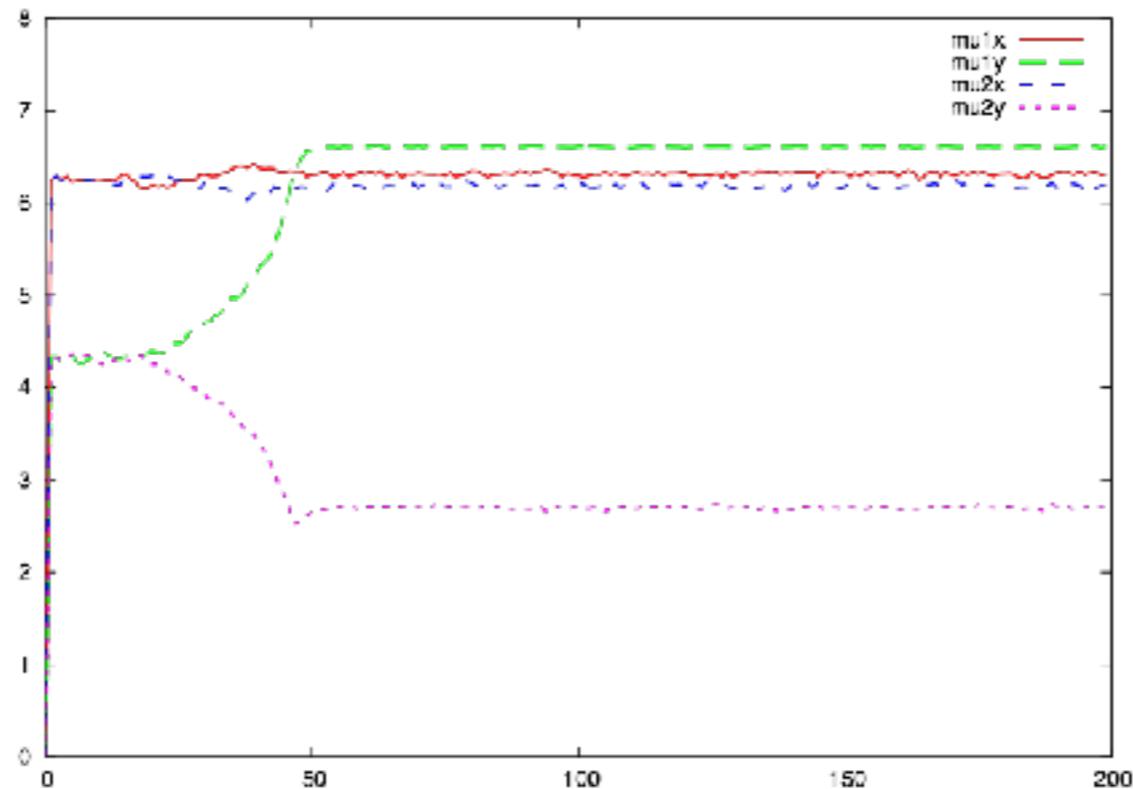


Gibbs Sampling for GMMs

- First, we initialize all variables
- Then we iterate over sampling from each conditional in turn
- In the end, we look at μ_k and Σ_k



How Often Do We Have To Sample?



- Here: after 50 sample rounds the values don't change any more
- In general, the **mixing time** τ_ϵ is related to the **eigen gap** $\gamma = \lambda_1 - \lambda_2$ of the transition matrix:

$$\tau_\epsilon \leq O\left(\frac{1}{\gamma} \log \frac{n}{\epsilon}\right)$$



Summary

- Markov Chain Monte Carlo is a family of sampling algorithms that can sample from arbitrary distributions by moving in state space
- Most used methods are the Metropolis-Hastings (MH) and the Gibbs sampling method
- MH uses a proposal distribution and accepts a proposed state randomly
- Gibbs sampling does not use a proposal distribution, but samples from the full conditionals

