Bayesian Time Series Models
Contents

1 Inference and Estimation in Probabilistic Time Series Models. David Barber, A. Taylan Cemgil, and Silvia Chiappa. 1
  1.1 Time Series 1
  1.2 Markov Models 3
  1.3 Latent Markov Models 6
  1.4 Inference in Latent Markov Models 10
  1.5 Deterministic Approximate Inference 16
  1.6 Monte Carlo Inference 21
  1.7 Discussion and Summary 31

I Monte Carlo 35

  2.1 Introduction 37
  2.2 Adaptive MCMC Algorithms 39
  2.3 Convergence of the Marginal Distribution 48
  2.4 Strong Law of Large Numbers 50
  2.5 Convergence of the Equi-Energy Sampler 52
  2.6 Conclusion 53
  2.A Proof of Section 2.5 53

3 Auxiliary Particle Filtering: Recent Developments. Nick Whiteley and Adam M. Johansen. 59
  3.1 Background 59
  3.2 Interpretation and Implementation 63
  3.3 Applications and Extensions 71
  3.4 Further Stratifying the APF 77
  3.5 Conclusions 88

  4.1 Introduction 91
  4.2 Random Weight Continuous-Discrete Particle Filtering 93

I
II

4.3 Transition Density Representation for a Class of Diffusions 96
4.4 Exact Simulation of Diffusions 97
4.5 Exact Simulation of Killed Brownian Motion 99
4.6 Unbiased Estimation of the Transition Density using Series Expansions 101
4.7 Discussion and Directions 108

II Deterministic Approximations 113

5.1 Introduction 115
5.2 The Variational Approach 115
5.3 Compactness of Variational Approximations 120
5.4 Variational Approximations are Biased 124
5.5 Conclusion 132

6 Approximate Inference for Continuous-time Markov Processes. Cédric Archambeau and Manfred Opper. 139
6.1 Introduction 139
6.2 Partly Observed Diffusion Processes 140
6.3 Hidden Markov Characterisation 141
6.4 The Variational Approximation 143
6.5 The Gaussian Variational Approximation 147
6.6 Diffusions with Multiplicative Noise 150
6.7 Parameter Inference 151
6.8 Discussion and Outlook 152

7.1 Introduction 157
7.2 Notation and Problem Description 158
7.3 Assumed Density Filtering 159
7.4 Expectation Propagation 161
7.5 Free Energy Minimization 164
7.6 Generalized Expectation Propagation 166
7.7 Alternative Backward Passes 169
7.8 Experiments 171
7.9 Discussion 175
7.A Operations on Conditional Gaussian Potentials 176
7.B Proof of Theorem 7.1 179

8 Approximate Inference in Switching Linear Dynamical Systems using Gaussian Mixtures. David Barber. 183
8.1 Introduction 183
8.2 The Switching LDS 183
8.3 Gaussian Sum Filtering 185
8.4 Gaussian Sum Smoothing 189
8.5 Demonstration: Traffic Flow 194
III Change-point Models 201

9 Analysis of Change-point Models. Idris A. Eckley, Paul Fearnhead, and Rebecca Killick. 203
  9.1 Introduction 203
  9.2 Single Change-point Models 205
  9.3 Multiple Change-point Models 208
  9.4 Comparison of Methods 215
  9.5 Conclusion 220
  9.6 Segment Parameter Estimation 221

IV Multi-object Models 225

  10.1 Introduction 227
  10.2 The Multi-target Model 230
  10.3 A Review of the PHD Filter 230
  10.4 Approximating the Marginal Likelihood 234
  10.5 SMC Approximation of the PHD Filter and its Gradient 235
  10.6 Parameter Estimation 239
  10.7 Simulation Study 242
  10.8 Conclusion 245

11 Sequential Inference for Dynamically Evolving Groups of Objects. Sze Kim Pang, Simon J. Godsill, Jack Li, François Septier, and Simon Hill. 249
  11.1 Introduction 249
  11.2 MCMC-Particles Algorithm 250
  11.3 Group Tracking 263
  11.4 Ground Target Tracking 264
  11.5 Group Stock Selection 273
  11.6 Conclusions 278
  11.7 Appendix: Base Group Representation 279

12 Non-commutative Harmonic Analysis in Multi-object Tracking. Risi Kondor. 283
  12.1 Introduction 283
  12.2 Harmonic Analysis on Finite Groups 284
  12.3 Band-limited Approximations 288
  12.4 A Hidden Markov Model in Fourier Space 288
  12.5 Approximations in Terms of Marginals 294
  12.6 Efficient Computation 296
  12.7 Conclusions 299
### 13 Physiological Monitoring with Factorial Switching Linear Dynamical Systems.

*John A. Quinn and Christopher K.I. Williams.*

<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>13.1 Introduction</td>
<td>303</td>
</tr>
<tr>
<td>13.2 Model</td>
<td>305</td>
</tr>
<tr>
<td>13.3 Novel Conditions</td>
<td>307</td>
</tr>
<tr>
<td>13.4 Parameter Estimation</td>
<td>309</td>
</tr>
<tr>
<td>13.5 Inference</td>
<td>315</td>
</tr>
<tr>
<td>13.6 Experiments</td>
<td>318</td>
</tr>
<tr>
<td>13.7 Summary</td>
<td>324</td>
</tr>
</tbody>
</table>

### V Nonparametric Models

#### 14 Markov Chain Monte Carlo Algorithms for Gaussian Processes.

*Michalis K. Titsias, Magnus Rattray, and Neil D. Lawrence.*

<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>14.1 Introduction</td>
<td>329</td>
</tr>
<tr>
<td>14.2 Gaussian Process Models</td>
<td>331</td>
</tr>
<tr>
<td>14.3 Non-Gaussian Likelihoods and Deterministic Methods</td>
<td>333</td>
</tr>
<tr>
<td>14.4 Sampling Algorithms for Gaussian Process Models</td>
<td>334</td>
</tr>
<tr>
<td>14.5 Related Work and Other Sampling Schemes</td>
<td>341</td>
</tr>
<tr>
<td>14.6 Demonstration on Regression and Classification</td>
<td>342</td>
</tr>
<tr>
<td>14.7 Transcriptional Regulation</td>
<td>344</td>
</tr>
<tr>
<td>14.8 Dealing with Large Datasets</td>
<td>346</td>
</tr>
<tr>
<td>14.9 Discussion</td>
<td>348</td>
</tr>
</tbody>
</table>

#### 15 Nonparametric Hidden Markov Models.

*Jurgen Van Gael and Zoubin Ghahramani.*

<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>15.1 Introduction</td>
<td>351</td>
</tr>
<tr>
<td>15.2 From HMMs to Bayesian HMMs</td>
<td>353</td>
</tr>
<tr>
<td>15.3 The Infinite Hidden Markov Model</td>
<td>355</td>
</tr>
<tr>
<td>15.4 Inference</td>
<td>361</td>
</tr>
<tr>
<td>15.5 Example: Unsupervised Part-Of-Speech Tagging</td>
<td>365</td>
</tr>
<tr>
<td>15.6 Beyond the iHMM</td>
<td>367</td>
</tr>
<tr>
<td>15.7 Conclusions</td>
<td>371</td>
</tr>
</tbody>
</table>


*Michael A. Osborne, Alex Rogers, Stephen J. Roberts, Sarvapali D. Ramchurn, and Nick R. Jennings.*

<table>
<thead>
<tr>
<th>Section</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>16.1 Introduction</td>
<td>375</td>
</tr>
<tr>
<td>16.2 The Information Processing Problem</td>
<td>376</td>
</tr>
<tr>
<td>16.3 Gaussian Processes</td>
<td>377</td>
</tr>
<tr>
<td>16.4 Trial Implementation</td>
<td>384</td>
</tr>
<tr>
<td>16.5 Empirical Evaluation</td>
<td>385</td>
</tr>
<tr>
<td>16.6 Computation Time</td>
<td>389</td>
</tr>
<tr>
<td>16.7 Related Work</td>
<td>392</td>
</tr>
<tr>
<td>16.8 Conclusions</td>
<td>393</td>
</tr>
<tr>
<td>16.A Appendix</td>
<td>394</td>
</tr>
</tbody>
</table>