

Practical Acceptance-Rejection algorithm

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We are interested in the random variable X defined on \mathbb{R} with density p such that

$$p(x) \propto \tilde{p}(x)$$

$$\tilde{p}(x) = [0.7 \exp(-x^2/2) + 0.3 \exp(-x^2/2 + 7(x - 7/2))] .$$

Let $c = \int_{\mathbb{R}} \tilde{f}(x) dx$ and then

$$p(x) = \frac{\tilde{p}(x)}{c} .$$

We want to generate a sample from f by acceptance-rejection using the instrumental distribution q . We have

$$\frac{\tilde{p}(x)}{q(x)} \leq \tilde{k} .$$

1 Which of the following couple (q, \tilde{k}) are valid?

1. $\mathcal{N}(2.1, 3^2)$ and $\tilde{k} = 11$;
2. $\mathcal{St}(3)$ and $\tilde{k} = 300$;
3. $\mathcal{Cau}(0, 1)$ and $\tilde{k} = 40$.

2 Which of the following (q, \tilde{k}) is the most efficient in terms of simulation numbers?

1. $\mathcal{N}(2.1, 3^2)$ and $\tilde{k} = 11$;
2. $\mathcal{St}(3)$ and $\tilde{k} = 300$;
3. $\mathcal{Cau}(0, 1)$ and $\tilde{k} = 40$.

3 We finally choose to use for $q \sim \mathcal{N}(2.1, 3^2)$ and $\tilde{k} = 11$. Using this couple, simulate an 100,000-sample from p . Evaluate the acceptance rate.