



HAL
open science

Forgetting of the initial condition for the filter in general state-space hidden Markov chain: a coupling approach

Randal Douc, Eric Moulines, Ya'Acov Ritov

► To cite this version:

Randal Douc, Eric Moulines, Ya'Acov Ritov. Forgetting of the initial condition for the filter in general state-space hidden Markov chain: a coupling approach. 2007. hal-00193309

HAL Id: hal-00193309

<https://hal.science/hal-00193309v1>

Preprint submitted on 3 Dec 2007

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Forgetting of the initial condition for the filter in general state-space hidden Markov chain: a coupling approach

Randal Douc

GET/Télécom INT,
France,
e-mail: douc@cmapx.polytechnique.fr

Eric Moulines

GET/Télécom Paris,
46 rue Barrault, 75634 Paris Cédex 13, France,
e-mail: moulines@tsi.enst.fr

Ya'acov Ritov

Department of Statistics, The Hebrew University of Jerusalem,
e-mail: yaacov.ritov@huji.ac.il

AMS 2000 subject classifications: Primary 93E11, hidden Markov chain, stability, non-linear filtering; secondary 60J57.

1. Introduction and Notation

We consider the filtering problem for a Markov chain $\{X_k, Y_k\}_{k \geq 0}$ with *state* X and *observation* Y . The state process $\{X_k\}_{k \geq 0}$ is an homogeneous Markov chain taking value in a measurable set X equipped with a σ -algebra $\mathcal{B}(\mathsf{X})$. We let Q be the transition kernel of the chain. The observations $\{Y_k\}_{k \geq 0}$ takes values in a measurable set Y ($\mathcal{B}\mathsf{Y}$ is the associated σ -algebra). For $i \leq j$, denote $Y_{i:j} \triangleq (Y_i, Y_{i+1}, \dots, Y_j)$. Similar notation will be used for other sequences. We assume furthermore, that for each $k \geq 1$ and given X_k, Y_k is independent of $X_{1:k-1}, X_{k+1:\infty}, Y_{1:k-1}$, and $Y_{k+1:\infty}$. We also assume that for each $x \in \mathsf{X}$, the conditional law has a density $g(x, \cdot)$ with respect to some fixed σ -finite measure on the Borel σ -field $\mathcal{B}(\mathsf{Y})$.

We denote by $\phi_{\xi, n}[y_{0:n}]$ the distribution of the hidden state X_n conditionally on the observations $y_{0:n} \stackrel{\text{def}}{=} [y_0, \dots, y_n]$, which is given by

$$\phi_{\xi, n}[y_{0:n}](A) = \frac{\int_{\mathsf{X}^{n+1}} \xi(dx_0)g(x_0, y_0) \prod_{i=1}^n Q(x_{i-1}, dx_i)g(x_i, y_i) \mathbb{1}_A(x_n)}{\int_{\mathsf{X}^{n+1}} \xi(dx_0)g(x_0, y_0) \prod_{i=1}^n Q(x_{i-1}, dx_i)g(x_i, y_i)}, \quad (1)$$

In practice the model is rarely known exactly and therefore suboptimal filters are computed by replacing the unknown transition kernel, likelihood function and initial distribution by approximations.

The choice of these quantities plays a key role both when studying the convergence of sequential Monte Carlo methods or when analysing the asymptotic behaviour of the maximum likelihood estimator (see *e.g.*, (8) or (5) and the references therein). A key point when analyzing maximum likelihood estimator or the stability of the filter over infinite horizon is to ask whether $\phi_{\xi, n}[y_{0:n}]$ and $\phi_{\xi', n}[y_{0:n}]$ are close (in some sense) for large values of n , and two different choices of the initial distribution ξ and ξ' .

The forgetting property of the initial condition of the optimal filter in nonlinear state space models has attracted many research efforts and it is impossible to give

credit to every contributors. The purpose of the short presentation of the existing results below is mainly to allow comparison of assumptions and results presented in this contributions with respect to those previously reported in the literature. The first result in this direction has been obtained by (13), who established L_p -type convergence of the optimal filter initialised with the wrong initial condition to the filter initialised with the true initial distribution; their proof does not provide rate of convergence. A new approach based on the Hilbert projective metric has later been introduced in (1) to establish the exponential stability of the optimal filter with respect to its initial condition. However their results are based on stringent *mixing* conditions for the transition kernels; these conditions state that there exist positive constants ε_- and ε_+ and a probability measure λ on $(\mathbf{X}, \mathcal{B}(\mathbf{X}))$ such that for $f \in \mathbb{B}_+(\mathbf{X})$,

$$\varepsilon_- \lambda(f) \leq Q(x, f) \leq \varepsilon_+ \lambda(f), \quad \text{for any } x \in \mathbf{X}. \quad (2)$$

This condition implies in particular that the chain is uniformly geometrically ergodic. Similar results were obtained independently by (9) using the Dobrushin ergodicity coefficient (see (10) for further refinements of this result). The mixing condition has later been weakened by (6), under the assumption that the kernel Q is positive recurrent and is dominated by some reference measure λ :

$$\sup_{(x, x') \in \mathbf{X} \times \mathbf{X}} q(x, x') < \infty \quad \text{and} \quad \int \text{essinf} q(x, x') \pi(x) \lambda(dx) > 0,$$

where $q(x, \cdot) = \frac{dQ(x, \cdot)}{d\lambda}$, essinf is the essential infimum with respect to λ and $\pi d\lambda$ is the stationary distribution of the chain Q . Although the upper bound is reasonable, the lower bound is restrictive in many applications and fails to be satisfied *e.g.*, for the linear state space Gaussian model.

In (12), the stability of the optimal filter is studied for a class of kernels referred to as *pseudo-mixing*. The definition of pseudo-mixing kernel is adapted to the case where the state space is $\mathbf{X} = \mathbb{R}^d$, equipped with the Borel sigma-field $\mathcal{B}(\mathbf{X})$. A kernel Q on $(\mathbf{X}, \mathcal{B}(\mathbf{X}))$ is *pseudo-mixing* if for any compact set C with a diameter d large enough, there exist positive constants $\varepsilon_-(d) > 0$ and $\varepsilon_+(d) > 0$ and a measure λ_C (which may be chosen to be finite without loss of generality) such that

$$\varepsilon_-(d) \lambda_C(A) \leq Q(x, A) \leq \varepsilon_+(d) \lambda_C(A), \quad \text{for any } x \in C, A \in \mathcal{B}(\mathbf{X}) \quad (3)$$

This condition implies that for any $(x', x'') \in C \times C$,

$$\frac{\varepsilon_-(d)}{\varepsilon_+(d)} < \text{essinf}_{x \in \mathbf{X}} q(x', x)/q(x'', x) \leq \text{esssup}_{x \in \mathbf{X}} q(x', x)/q(x'', x) \leq \frac{\varepsilon_+(d)}{\varepsilon_-(d)},$$

where $q(x, \cdot) \stackrel{\text{def}}{=} dQ(x, \cdot)/d\lambda_C$, and esssup and essinf denote the essential supremum and infimum with respect to λ_C . This condition is obviously more general than (2), but still it is not satisfied in the linear Gaussian case (see (12, Example 4.3)).

Several attempts have been made to establish the stability conditions under the so-called *small* noise condition. The first result in this direction has been obtained by (1) (in continuous time) who considered an ergodic diffusion process with constant diffusion coefficient and linear observations: when the variance of the observation noise is sufficiently small, (1) established that the filter is exponentially stable. Small noise conditions also appeared (in a discrete time setting) in (4) and (14). These results do not allow to consider the linear Gaussian state space model with arbitrary noise variance.

More recently, (7) prove that the nonlinear filter forgets its initial condition in mean over the observations for functions satisfying some integrability conditions.

The main result presented in this paper relies on the martingale convergence theorem rather than direct analysis of filtering equations. Unfortunately, this method of proof cannot provide any rate of convergence.

It is tempting to assume that forgetting of the initial condition should be true in general, and that the lack of proofs for the general state-space case is only a matter of technicalities. The heuristic argument says that either

- the observations Y 's are informative, and we learn about the hidden state X from the Y s around it, and forget the initial starting point.
- the observations Y s are non-informative, and then the X chain is moving by itself, and by itself it forgets its initial condition, for example if it is positive recurrent.

Since we expect that the forgetting of the initial condition is retained in these two extreme cases, it is probably so under any condition. However, this argument is false, as is shown by the following examples where the conditional chain does not forget its initial condition whereas the unconditional chain does. On the other hand, it can be that observed process, $\{Y_k\}_{k \geq 0}$ is not ergodic, while the conditional chain uniformly forgets the initial condition.

Example 1. *Suppose that $\{X_k\}_{k \geq 0}$ are i.i.d. $B(1, 1/2)$. Suppose $Y_i = \mathbb{1}(X_i = X_{i-1})$. Then $P(X_i = 1 | X_0 = 0, Y_{0:n}) = 1 - P(X_i = 1 | X_1 = 1, Y_{0:n}) \in \{0, 1\}$.*

Here is a slightly less extreme example. Consider a Markov chain on the unit circle. All values below are considered modulus 2π . We assume that $X_i = X_{i-1} + U_i$, where the state noise $\{U_k\}_{k \geq 0}$ are i.i.d. . The chain is hidden by additive white noise: $Y_i = X_i + \varepsilon_i$, $\varepsilon_i = \pi W_i + V_i$, where W_i is Bernoulli random variable independent of V_i . Suppose now that U_i and V_i are symmetric and supported on some small interval. The hidden chain does not forget its initial distribution under this model. In fact the support of the distribution of X_i given $Y_{0:n}$ and $X_0 = x_0$ is disjoint from the support of its distribution given $Y_{0:n}$ and $X_0 = x_0 + \pi$.

On the other hand, let $\{Y_k\}_{k \geq 0}$ be an arbitrary process. Suppose it is modeled (incorrectly!) by a autoregressive process observed in additive noise. We will show that under different assumptions on the distribution of the state and the observation noise, the conditional chain (given the observations Y s which are not necessarily generated by the model) forgets its initial condition geometrically fast.

The proofs presented in this paper are based on generalization of the notion of small sets and coupling of the two (non-homogenous) Markov chains sampled from the distribution of $X_{0:n}$ given $Y_{0:n}$. The coupling argument is based on presenting two chains $\{X_k\}$ and $\{X'_k\}$, which marginally follow the same sequence of transition kernels, but have different initial distributions of the starting state. The chains move independently, until they *coupled* at a random time T , and from that time on they remain equal.

Roughly speaking, the two copies of the chain may couple at a time k if they stand close one to the other. Formally, we mean by that, that the the pair of states of the two chains at time k belong to some set, which may depend of the current, but also past and future observations. The novelty of the current paper is by considering sets which are in fact genuinely defined by the pair of states. For example, the set can be defined as $\{(x, x') : \|x - x'\| < c\}$. That is, close in the usual sense of the word.

The prototypical example we use is the non-linear state space model:

$$\begin{aligned} X_i &= a(X_{i-1}) + U_i \\ Y_i &= b(X_i) + V_i, \end{aligned} \tag{4}$$

where $\{U_k\}_{k \geq 0}$ is the *state noise* and $\{V_k\}_{k \geq 0}$ is the *measurement noise*. Both $\{U_k\}_{k \geq 0}$ and $\{V_k\}_{k \geq 0}$ are assumed to be i.i.d. and mutually independent. Of course,

the filtering problem for the linear version of this model with independent Gaussian noise is solved explicitly by the Kalman filter. But this is one of the few non-trivial models which admits a simple solution. Under the Gaussian linear model, we argue that whatever are $Y_{0:n}$, two independent chains drawn from the conditional distribution will be remain close to each other even if the Y s are drifting away. Any time they will be close, they will be able to couple, and this will happen quite frequently.

Our approach for proving that a chain forgets its initial conditions can be decomposed in two stages. We first argue that there are *coupling sets* (which may depend on the observations, and may also vary according to the iteration index) where we can couple two copies of the chains, drawn independently from the conditional distribution given the observations and started from two different initial conditions, with a probability which is an explicit function of the observations. We then argue that a pair of chains are likely to drift frequently towards these coupling sets.

The first group of results identify situations in which the coupling set is given in a product form, and in particular in situations where $\mathsf{X} \times \mathsf{X}$ is a coupling set. In the typical situation, many values of Y_i entail that X_i is in some set with high probability, and hence the two conditionally independent copies are likely to be in this set and close to each other. In particular, this enables us to prove the convergence of (nonlinear) state space processes with bounded noise and, more generally, in situations where the tails of the observations error is thinner than those of dynamics innovations.

The second argument generalizes the standard drift condition to the coupling set. The general argument specialized to the linear-Gaussian state model is surprisingly simple. We generalize this argument to the linear model where both the dynamics innovations and the measurement errors have strongly unimodal density.

2. Notations and definitions

Let n be a given positive index and consider the finite-dimensional distributions of $\{X_k\}_{k \geq 0}$ given $Y_{0:n}$. It is well known (see (5, Chapter 3)) that, for any positive index k , the distribution of X_k given $X_{0:k-1}$ and $Y_{0:n}$ reduces to that of X_k given X_{k-1} only and $Y_{0:n}$. The following definitions will be instrumental in decomposing the joint posterior distributions.

Definition 1 (Backward functions). For $k \in \{0, \dots, n\}$, the backward function $\beta_{k|n}$ is the non-negative measurable function on $\mathsf{Y}^{n-k} \times \mathsf{X}$ defined by

$$\beta_{k|n}(y_{k+1:n}, x) = \int \cdots \int Q(x, dx_{k+1})g(x_{k+1}, y_{k+1}) \prod_{l=k+2}^n Q(x_{l-1}, dx_l)g(x_l, y_l), \quad (5)$$

for $k \leq n-1$ (with the same convention that the rightmost product is empty for $k = n-1$); $\beta_{n|n}(\cdot)$ is set to the constant function equal to 1 on X .

The term “backward variables” is part of the HMM credo and dates back to the seminal work of Baum and his colleagues (2, p. 168). The backward functions may be obtained, for all $x \in \mathsf{X}$ by the recursion

$$\beta_{k|n}(x) = \int Q(x, dx')g(x', y_{k+1})\beta_{k+1|n}(x') \quad (6)$$

operating on decreasing indices $k = n-1$ down to 0 from the initial condition

$$\beta_{n|n}(x) = 1. \quad (7)$$

Definition 2 (Forward Smoothing Kernels). Given $n \geq 0$, define for indices $k \in \{0, \dots, n-1\}$ the transition kernels

$$F_{k|n}(x, A) \stackrel{\text{def}}{=} \begin{cases} [\beta_{k|n}(x)]^{-1} \int_A Q(x, dx') g(x', y_{k+1}) \beta_{k+1|n}(x') & \text{if } \beta_{k|n}(x) \neq 0 \\ 0 & \text{otherwise,} \end{cases} \quad (8)$$

for any point $x \in \mathbf{X}$ and set $A \in \mathcal{B}(\mathbf{X})$. For indices $k \geq n$, simply set

$$F_{k|n} \stackrel{\text{def}}{=} Q, \quad (9)$$

where Q is the transition kernel of the unobservable chain $\{X_k\}_{k \geq 0}$.

Note that for indices $k \leq n-1$, $F_{k|n}$ depends on the future observations $Y_{k+1:n}$ through the backward variables $\beta_{k|n}$ and $\beta_{k+1|n}$ only. The subscript n in the $F_{k|n}$ notation is meant to underline the fact that, like the backward functions $\beta_{k|n}$, the forward smoothing kernels $F_{k|n}$ depend on the final index n where the observation sequence ends. Thus, for any $x \in \mathbf{X}$, $A \mapsto F_{k|n}(x, A)$ is a probability measure on $\mathcal{B}(\mathbf{X})$. Because the functions $x \mapsto \beta_{k|n}(x)$ are measurable on $(\mathbf{X}, \mathcal{B}(\mathbf{X}))$, for any set $A \in \mathcal{B}(\mathbf{X})$, $x \mapsto F_{k|n}(x, A)$ is $\mathcal{B}(\mathbf{X})/\mathcal{B}(\mathbb{R})$ -measurable. Therefore, $F_{k|n}$ is indeed a Markov transition kernel on $(\mathbf{X}, \mathcal{B}(\mathbf{X}))$.

Given n , for any index $k \geq 0$ and function $f \in \mathcal{F}_b(\mathbf{X})$,

$$E_\xi[f(X_{k+1}) \mid X_{0:k}, Y_{0:n}] = F_{k|n}(X_k, f).$$

More generally, For any integers n and m , function $f \in \mathcal{F}_b(\mathbf{X}^{m+1})$ and initial probability ξ on $(\mathbf{X}, \mathcal{B}(\mathbf{X}))$,

$$E_\xi[f(X_{0:m}) \mid Y_{0:n}] = \int \cdots \int f(x_{0:m}) \phi_{\xi,0|n}(dx_0) \prod_{i=1}^m F_{i-1|n}(x_{i-1}, dx_i), \quad (10)$$

where $\{F_{k|n}\}_{k \geq 0}$ are defined by (8) and (9) and $\phi_{\xi,k|n}$ is the marginal smoothing distribution of the state X_k given the observations $Y_{0:n}$. Note that $\phi_{\xi,k|n}$ may be expressed, for any $A \in \mathcal{B}(\mathbf{X})$, as

$$\phi_{\xi,k|n}(A) = \left[\int \phi_{\xi,k}(dx) \beta_{k|n}(x) \right]^{-1} \int_A \phi_{\xi,k}(dx) \beta_{k|n}(x), \quad (11)$$

where $\phi_{\xi,k}$ is the filtering distribution defined in (1) and $\beta_{k|n}$ is the backward function.

3. The coupling construction and coupling sets

3.1. Coupling constant and the coupling construction

As outlined in the introduction, our proofs are based on coupling two copies of the conditional chain started from two different initial conditions. For any two probability measures μ_1 and μ_2 we define the total variation distance $\|\mu_1 - \mu_2\|_{\text{TV}} = \sup_A |\mu_1(A) - \mu_2(A)|$ and we also recall the identities $\sup_{|f| \leq 1} |\mu(f)| = 2 \|\mu_1 - \mu_2\|_{\text{TV}}$ and $\sup_{0 \leq f \leq 1} |\mu(f)| = \|\mu_1 - \mu_2\|_{\text{TV}}$. Let n and m be integers, and let $k \in \{0, \dots, n-m\}$. Define the m -skeleton of the forward smoothing kernel as follows:

$$F_{k,m|n} \stackrel{\text{def}}{=} F_{km+m-1|n} \cdots F_{km|n}, \quad (12)$$

Definition 3 (Coupling constant of a set). Let n and m be integers, and let $k \in \{0, \dots, n - m\}$. The coupling constant of the set $C \subset \mathsf{X} \times \mathsf{X}$ is defined as

$$\varepsilon_{k,m|n}(C) \stackrel{\text{def}}{=} 1 - \frac{1}{2} \sup_{(x,x') \in C} \|\mathbb{F}_{k,m|n}(x, \cdot) - \mathbb{F}_{k,m|n}(x', \cdot)\|_{\text{TV}} . \quad (13)$$

The definition of the coupling constant implies that, for any $(x, x') \in C$,

$$\mathbb{F}_{k,m|n}(x, A) \wedge \mathbb{F}_{k,m|n}(x', A) \geq \varepsilon_{k,m|n}(C) \nu_{k,m|n}^C(x, x'; A) . \quad (14)$$

where

$$\nu_{k,m|n}^C(x, x'; A) = \frac{(\mathbb{F}_{k,m|n}(x, \cdot) \wedge \mathbb{F}_{k,m|n}(x', \cdot))(A)}{(\mathbb{F}_{k,m|n}(x, \cdot) \wedge \mathbb{F}_{k,m|n}(x', \cdot))(\mathsf{X})} , \quad (15)$$

where for any measures μ and ν on $(\mathsf{X}, \mathcal{B}(\mathsf{X}))$, $\mu \wedge \nu$ is the largest measure for which $(\mu \wedge \nu)(A) \geq \min(\mu(A), \nu(A))$, for all $A \in \mathcal{B}(\mathsf{X})$.

We may now proceed to the coupling construction. Let n be an integer, and for any $k \in \{0, \dots, \lfloor n/m \rfloor\}$, let $\bar{C}_{k|n}$ be a set-valued function, $\bar{C}_{k|n} : \mathsf{Y}^n \rightarrow \mathcal{B}(\mathsf{X}) \otimes \mathcal{B}(\mathsf{X})$, where $\mathcal{B}(\mathsf{X}) \otimes \mathcal{B}(\mathsf{X})$ is the smallest σ -algebra containing the sets $A \times B$ with $A, B \in \mathcal{B}(\mathsf{X})$. We define $\bar{R}_{k|n}$ as the Markov transition kernel satisfying, for all $(x, x') \in \bar{C}_{k|n}$ and for all $A \in \mathcal{B}(\mathsf{X})$ and $(x, x') \in \bar{C}_{k|n}$,

$$\begin{aligned} \bar{R}_{k,m|n}(x, x'; A \times A') &= \{(1 - \varepsilon_{k,m|n})^{-1}(\mathbb{F}_{k,m|n}(x, A) - \varepsilon_{k,m|n} \nu_{k,m|n}(x, x'; A))\} \\ &\quad \times \{(1 - \varepsilon_{k,m|n})^{-1}(\mathbb{F}_{k,m|n}(x', A') - \varepsilon_{k,m|n} \nu_{k,m|n}(x, x'; A'))\} , \end{aligned} \quad (16)$$

where we have omitted the dependence upon the set $\bar{C}_{k|n}$ in the definition of the coupling constant $\varepsilon_{k,m|n}$ and of the minorizing probability $\nu_{k,m|n}$. For all $(x, x') \notin \mathsf{X} \times \mathsf{X}$, we define

$$\bar{F}_{k,m|n}(x, x'; \cdot) = \mathbb{F}_{k,m|n} \otimes \mathbb{F}_{k,m|n}(x, x'; \cdot) , \quad (17)$$

where, for two kernels K and L on X , $K \otimes L$ is the tensor product of the kernels K and L , *i.e.*, for all $(x, x') \in \mathsf{X} \times \mathsf{X}$ and $A, A' \in \mathcal{B}(\mathsf{X})$

$$K \otimes L(x, x'; A \times A') = K(x, A)L(x', A') . \quad (18)$$

Define the product space $\mathsf{Z} = \mathsf{X} \times \mathsf{X} \times \{0, 1\}$, and the associated product sigma-algebra $\mathcal{B}(\mathsf{Z})$. Define on the space $(\mathsf{Z}^{\mathbb{N}}, \mathcal{B}(\mathsf{Z})^{\otimes \mathbb{N}})$ a Markov chain $Z_i \stackrel{\text{def}}{=} (\tilde{X}_i, \tilde{X}'_i, d_i)$, $i \in \{0, \dots, n\}$ as follows. If $d_i = 1$, then draw $\tilde{X}_{i+1} \sim \mathbb{F}_{i,m|n}(\tilde{X}_i, \cdot)$, and set $\tilde{X}'_{i+1} = \tilde{X}_{i+1}$ and $d_{i+1} = 1$. Otherwise, if $(\tilde{X}_i, \tilde{X}'_i) \in \bar{C}_{i|n}$, flip a coin with probability of heads $\varepsilon_{i,m|n}$. If the coin comes up head, then draw \tilde{X}_{i+1} from $\nu_{i,m|n}(\tilde{X}_i, \tilde{X}'_i; \cdot)$, and set $\tilde{X}'_{i+1} = \tilde{X}_{i+1}$ and $d_{i+1} = 1$. If the coin comes up tail, then draw $(\tilde{X}_{i+1}, \tilde{X}'_{i+1})$ from the residual kernel $\bar{R}_{i,m|n}(\tilde{X}_i, \tilde{X}'_i; \cdot)$ and set $d_{i+1} = 0$. If $(\tilde{X}_i, \tilde{X}'_i) \notin \bar{C}_{i|n}$, then draw $(\tilde{X}_{i+1}, \tilde{X}'_{i+1})$ according to the kernel $\bar{F}_{i,m|n}(\tilde{X}_i, \tilde{X}'_i; \cdot)$ and set $d_{i+1} = 0$. For μ a probability measure on $\mathcal{B}(\mathsf{Z})$, denote \mathbb{P}_μ^Y the probability measure induced by the Markov chain Z_i , $i \in \{0, \dots, n\}$ with initial distribution μ . It is then easily checked that for any $i \in \{0, \dots, \lfloor n/m \rfloor\}$ and any initial distributions ξ and ξ' , and any $A, A' \in \mathcal{B}(\mathsf{X})$,

$$\begin{aligned} \mathbb{P}_{\xi \otimes \xi' \otimes \delta_0}^Y(Z_i \in A \times \mathsf{X} \times \{0, 1\}) &= \phi_{\xi, im|n}(A) , \\ \mathbb{P}_{\xi \otimes \xi' \otimes \delta_0}^Y(Z_i \in \mathsf{X} \times A' \times \{0, 1\}) &= \phi_{\xi', im|n}(A) , \end{aligned}$$

where δ_x is the Dirac measure and \otimes is the tensor product of measures and $\phi_{\xi, k|n}$ is the marginal posterior distribution given by (11)

Note that d_i is the *bell variable*, which shall indicate whether the chains have coupled ($d_i = 1$) or not ($d_i = 0$) by time i . Define the *coupling time*

$$T = \inf\{k \geq 1, d_k = 1\}, \quad (19)$$

with the convention $\inf \emptyset = \infty$. By the Lindvall inequality, the total variation distance between the filtering distribution associated to two different initial distribution ξ and ξ' , *i.e.*, $\mathbb{P}_\xi(X_n \in \cdot | Y_{0:n})$ and $\mathbb{P}_{\xi'}(X_n \in \cdot | Y_{0:n})$, is bounded by the tail distribution of the coupling time,

$$\|\mathbb{P}_\xi(X_n \in \cdot | Y_{0:n}) - \mathbb{P}_{\xi'}(X_n \in \cdot | Y_{0:n})\|_{\text{TV}} \leq \mathbb{P}_{\xi \otimes \xi' \otimes \delta_0}^Y(T \geq \lfloor n/m \rfloor). \quad (20)$$

In the following section, we consider several conditions allowing to bound the tail distribution of the coupling time.

3.2. Coupling sets

Of course, the construction above is of interest only if we may find set-valued function $\bar{C}_{k|n}$ such whose coupling constant $\varepsilon_{k,m|n}(\bar{C}_{k|n})$ is non-zero ‘most of the time’. Recall that this quantity are typically functions of the whole trajectory $y_{0:n}$. It is not always easy to find such sets because the definition of the coupling constant involves the product $F_{k|n}$ forward smoothing kernels, which is not easy to handle. In some situations (but not always), it is possible to identify appropriate sets from the properties of the unconditional transition kernel Q .

Definition 4 (Strong small set). *A set $C \in \mathcal{B}(X)$ is a strong small set for the transition kernel Q , if there exists a measure ν_C and constants $\sigma_-(C) > 0$ and $\sigma_+(C) < \infty$ such that, for all $x \in C$ and $A \in \mathcal{B}(X)$,*

$$\sigma_-(C)\nu_C(A) \leq Q(x, A) \leq \sigma_+(C)\nu_C(A). \quad (21)$$

The following Lemma helps to characterize appropriate sets where coupling may occur with a positive probability from products of strong small sets.

Proposition 1. *Assume that C is a strong small set. Then, for any n and any $k \in \{0, \dots, n\}$, $C \times C$ is a coupling set for the forward smoothing kernels $F_{k|n}$; more precisely, there exists a probability distribution $\nu_{k|n}$ such that, for any $A \in \mathcal{B}(X)$,*

$$\inf_{x \in C} F_{k|n}(x, A) \geq \frac{\sigma_-(C)}{\sigma_+(C)} \nu_{k|n}(A)$$

Proof. The proof is postponed to the appendix. \square

Assume that $X = \mathbb{R}^d$, and that the kernel satisfies the *pseudo-mixing* condition (3). Let C be a compact set C with diameter $d = \text{diam}(C)$ large enough so that (3) is satisfied. Then, for any n and any $k \in \{0, \dots, n\}$, $\bar{C} = C \times C$ is a coupling set for $F_{k|n}$, and $\varepsilon(\bar{C})$ may be chosen to be equal to $\vare_-(d)/\vare_+(d)$. (12) gives non-trivial examples of pseudo-mixing Markov chains which are not uniformly ergodic. Nevertheless, though the existence of small sets is automatically guaranteed for phi-irreducible Markov chains, the conditions imposed for the existence of a strong small set are much more stringent. As shown below, it is sometimes worthwhile to consider coupling set which are much larger than products of strong small sets.

4. Coupling over the whole state-space

The easiest situation is when the coupling constant of the whole state space $\varepsilon_{k,m|n}(\mathbb{X} \times \mathbb{X})$ is away from zero for sufficiently many trajectories $y_{0:n}$; for unconditional Markov chains, this property occurs when the chain is uniformly ergodic (*i.e.*, satisfies the Doeblin condition). This is still the case here, through now the constants may depend on the observations Y 's. As stressed in the discussion, perhaps surprisingly, we will find non trivial examples where the coupling constant $\varepsilon_{k,m|n}(\mathbb{X} \times \mathbb{X})$ is bounded away from zero for all $y_{0:n}$, whereas the underlying unconditional Markov chain is *not* uniformly geometrically ergodic. We state without proof the following elementary result.

Theorem 2. *Let n be an integer and $m \geq 1$. Then,*

$$\|\phi_{\xi,n} - \phi_{\xi',n}\|_{\text{TV}} \leq \prod_{k=0}^{\lfloor n/\ell \rfloor} \{1 - \varepsilon_{k,m|n}(\mathbb{X} \times \mathbb{X})\} .$$

Remark 1. Consider the case where the kernel is uniformly ergodic, *i.e.*,

$$\sigma_- \stackrel{\text{def}}{=} \inf_{(x,x') \in \mathbb{X} \times \mathbb{X}} q(x,x') > 0 \quad \text{and} \quad \sigma_+ \stackrel{\text{def}}{=} \sup_{(x,x') \in \mathbb{X} \times \mathbb{X}} q(x,x') < \infty .$$

One may thus take $m = 1$ and, using Proposition 1 $\varepsilon_{k,1|n}(\mathbb{X} \times \mathbb{X}) \stackrel{\text{def}}{=}} \sigma_- / \sigma_+$. In such a case, $\|\phi_{\xi,n} - \phi_{\xi',n}\|_{\text{TV}} \leq (1 - \sigma_- / \sigma_+)^n$.

To go beyond this example, we have to find verifiable conditions upon which we may ascertain that $\mathbb{X} \times \mathbb{X}$ is an m -coupling set.

Definition 5 (Uniform accessibility). *Let k, ℓ, n be integers satisfying $\ell \geq 1$ and $k \in \{0, \dots, n - \ell\}$. A set C is uniformly accessible for the forward smoothing kernels $F_{k,\ell|n}$ if there exists a constant $\kappa_{k,\ell}(C) > 0$ satisfying,*

$$\inf_{x \in \mathbb{X}} F_{k,\ell|n}(x, C) \geq \kappa_{k,\ell}(C) . \quad (22)$$

The next step is to find conditions upon which a set is uniformly accessible. For any set $A \in \mathcal{B}(\mathbb{X})$, define the function $\alpha : \mathbb{Y}^\ell \rightarrow [0, 1]$

$$\alpha(y_{1:\ell}; A) \stackrel{\text{def}}{=} \inf_{x_0, x_{\ell+1} \in \mathbb{X} \times \mathbb{X}} \frac{W[y_{1:\ell}](x_0, x_\ell; A)}{W[y_{1:\ell}](x_0, x_{\ell+1}; \mathbb{X})} = (1 + \tilde{\alpha}(y_{1:\ell}; A))^{-1} , \quad (23)$$

where we have set

$$W[y_{1:\ell}](x_0, x_{\ell+1}; A) \stackrel{\text{def}}{=} \int \cdots \int \prod_{i=0}^{\ell} q(x_{i-1}, x_i) g(x_i, y_i) q(x_\ell, x_{\ell+1}) \mathbb{1}_A(x_\ell) \mu(dx_{1:\ell}) . \quad (24)$$

and

$$\tilde{\alpha}(y_{1:\ell-1}; A) \stackrel{\text{def}}{=} \sup_{x_0, x_\ell \in \mathbb{X} \times \mathbb{X}} \frac{W[y_{1:\ell-1}](x_0, x_\ell; A^c)}{W[y_{1:\ell-1}](x_0, x_\ell; A)} . \quad (25)$$

Of course, the situations of interest are when $\alpha(y_{1:\ell-1}; A)$ is positive or, equivalently, $\tilde{\alpha}(y_{1:\ell-1}; A) < \infty$. In such case, we may prove the following uniform accessibility condition:

Proposition 3. *For any integer n and any $k \in \{0, \dots, n - \ell\}$,*

$$\inf_{x \in \mathbb{X}} F_{k,\ell|n}(x, C) \geq \alpha(Y_{k+1:k+\ell}; C) . \quad (26)$$

If in addition C is a strong small set for Q , then $\mathsf{X} \times \mathsf{X}$ is a $(\ell + 1)$ -coupling set,

$$\inf_{x \in \mathsf{X}} F_{k+\ell+1|n} \cdots F_{k|n}(x, A) \geq \frac{\sigma_-(C)}{\sigma_+(C)} \alpha(Y_{k+1:k+\ell}; C). \quad (27)$$

The proof is given in Section 6.

4.1. Examples

4.1.1. Bounded noise

Assume that a Markov chain $\{X_k\}_{k \geq 0}$ in $\mathsf{X} = \mathbb{R}^{d_x}$ is observed in a bounded noise. The case of bounded error is of course particular, because the observations of the Y 's allow to locate the corresponding X 's within a set. More precisely, we assume that $\{X_k\}_{k \geq 0}$ is a Markov chain with transition kernel Q having density q with respect to the Lebesgue measure and $Y_k = b(X_k) + V_k$ where,

- $\{V_k\}$ is an i.i.d., independent of $\{X_k\}$, with density p_V . In addition, $p_V(|x|) = 0$ for $|x| \geq M$.
- the transition density $(x, x') \mapsto q(x, x')$ is strictly positive and continuous.
- The level sets of b , $\{x \in \mathsf{X} : |b(x)| \leq K\}$ are compact.

This case has already been considered by (3), using projective Hilbert metrics techniques. We will compute an explicit lower bound for the coupling constant $\varepsilon_{k,2|n}(\mathsf{X} \times \mathsf{X})$, and will then prove, under mild additional assumptions on the distribution of the Y 's that the chain forgets its initial conditions geometrically fast. For $y \in \mathsf{Y}$, denote $C(y) \stackrel{\text{def}}{=} \{x \in \mathsf{X}, |b(x)| \leq |y| + M\}$. Note that, for any $x \in \mathsf{X}$ and $A \in \mathcal{B}(\mathsf{X})$,

$$F_{k+1|n} F_{k|n}(x, A) = \frac{\iint q(x, x_{k+1}) g(x_{k+1}, Y_{k+1}) q(x_{k+1}, x_{k+2}) g(x_{k+2}, Y_{k+2}) \mathbb{1}_A(x_{k+2}) \beta_{k+2|n}(x_{k+2}) dx_{k+2}}{\iint q(x, x_{k+1}) g(x_{k+1}, Y_{k+1}) q(x_{k+1}, x_{k+2}) g(x_{k+2}, Y_{k+2}) \beta_{k+2|n}(x_{k+2}) dx_{k+2}}$$

Since q is continuous and positive, for any compact sets C and C' , $\inf_{C \times C'} q(x, x') > 0$ and $\sup_{C \times C'} q(x, x') < \infty$. On the other hand, because the observation noise is bounded, $g(x, y) = g(x, y) \mathbb{1}_{C(y)}(x)$. Therefore,

$$F_{k+1|n} F_{k|n}(x, A) \geq \rho(Y_{k+1}, Y_{k+2}) \nu_{k|n}(A),$$

where

$$\rho(y, y') = \frac{\inf_{C(y) \times C(y')} q(x, x')}{\sup_{C(y) \times C(y')} q(x, x')},$$

and

$$\nu_{k|n}(A) \stackrel{\text{def}}{=} \frac{\int g(x_{k+2}, Y_{k+2}) \mathbb{1}_A(x_{k+2}) \beta_{k+2|n}(x_{k+2}) \nu(dx_{k+2})}{\int g(x_{k+2}, Y_{k+2}) \beta_{k+2|n}(x_{k+2}) \nu(dx_{k+2})}.$$

By applying Theorem 2, we obtain that

$$\|\phi_{\xi, n} - \phi_{\xi', n}\|_{\text{TV}} \leq \prod_{k=0}^{\lfloor n/2 \rfloor} \{1 - \rho(Y_{2k}, Y_{2k+1})\}.$$

Hence, the Markov chain is geometrically ergodic if

$$\liminf_{n \rightarrow \infty} n^{-1} \sum_{k=0}^{\lfloor n/2 \rfloor} \rho(Y_{2k}, Y_{2k+1}) > 0, \quad a.s..$$

This property holds under many different assumptions on the observations $Y_{0:n}$ and in particular, if the observations follow a model which 'approximately equal' to the assumed one.

4.1.2. Functional autoregressive in noise

It is also of interest to consider cases where both the X 's and the Y 's are unbounded. We consider a non-linear non-Gaussian state space model (borrowed from (12, Example 5.8)). We assume that $X_0 \sim \xi$ and for $k \geq 1$,

$$\begin{aligned} X_k &= a(X_{k-1}) + U_k, \\ Y_k &= b(X_k) + V_k, \end{aligned}$$

where $\{U_k\}$ and $\{V_k\}$ are two independent sequences of random variables, with probability densities \bar{p}_U and \bar{p}_V with respect to the Lebesgue measure on $\mathbf{X} = \mathbb{R}^{d_x}$ and $\mathbf{Y} = \mathbb{R}^{d_y}$, respectively. In addition, we assume that

- For any $x \in \mathbf{X} = \mathbb{R}^{d_x}$, $\bar{p}_U(x) = p_U(|x|)$ where p_U is a bounded, bounded away from zero on $[0, M]$, is non increasing on $[M, \infty[$, and for some positive constant γ ,

$$\frac{p_U(\alpha + \beta)}{p_U(\alpha)p_U(\beta)} \geq \gamma > 0. \quad (28)$$

- the function a is Lipschitz, *i.e.*, there exists a positive constant a_+ such that $|a(x) - a(x')| \leq a_+|x - x'|$, for any $x, x' \in \mathbf{X}$,
- the function b is one-to-one differentiable and its Jacobian is bounded and bounded away from zero.
- For any $y \in \mathbf{Y} = \mathbb{R}^{d_y}$, $\bar{p}_V(y) = p_V(|y|)$ where p_V is a bounded positive lower semi-continuous function, p_V is non increasing on $[M, \infty[$, and satisfies

$$\Upsilon \stackrel{\text{def}}{=} \int_0^\infty [p_U(x)]^{-1} p_V(b_-x) [p_U(a_+x)]^{-1} dx < \infty, \quad (29)$$

where b_- is the lower bound for the Jacobian of the function b .

The condition on the state noise $\{U_k\}$ is satisfied by Pareto-type, exponential and logistic densities but obviously not by Gaussian density, because the tails are in such case too light.

The fact that the tails of the state noise U are heavier than the tails of the observation noise V (see (29)) plays a key role in the derivations that follow. In Section 5 we consider a case where this restriction is not needed (e.g., normal).

The following technical lemma (whose proof is postponed to section 7), shows that any set with finite diameter is a strong small set.

Lemma 4. *Assume that $\text{diam}(C) < \infty$. Then, for all $x_0 \in C$ and $x_1 \in \mathbf{X}$,*

$$\varepsilon(C)h_C(x_1) \leq q(x_0, x_1) \leq \varepsilon^{-1}(C)h_C(x_1), \quad (30)$$

with

$$\varepsilon(C) \stackrel{\text{def}}{=} \gamma p_U(\text{diam}(C)) \wedge \inf_{u \leq \text{diam}(C)+M} p_U(u) \wedge \left(\sup_{u \leq \text{diam}(C)+M} p_U(u) \right)^{-1}, \quad (31)$$

$$h_C(x_1) \stackrel{\text{def}}{=} \mathbb{1}(d(x_1, a(C)) \leq M) + \mathbb{1}(d(x_1, a(C)) > M) p_U(|x_1 - a(z_0)|), \quad (32)$$

where γ is defined in (28) and z_0 is an arbitrary element of C . In addition, for all $x_0 \in \mathbf{X}$ and $x_1 \in C$,

$$\nu(C)k_C(x_0) \leq q(x_0, x_1), \quad (33)$$

with

$$\nu(C) \stackrel{\text{def}}{=} \inf_{|u| \leq \text{diam}(C)+M} p_U, \quad (34)$$

$$k_C(x_0) \stackrel{\text{def}}{=} \mathbb{1}(d(a(x_0), C) < M) + \mathbb{1}(d(a(x_0), C) \geq M) p_U(|z_1 - a(x_0)|), \quad (35)$$

where z_1 is an arbitrary point in C .

By Lemma 4, the denominator of (25) is lower bounded by

$$W[y](x_0, x_2; C) \geq \varepsilon(C) \nu(C) k_C(x_0) h_C(x_2) \int_C g(x_1, y) dx_1 . \quad (36)$$

Therefore, we may bound $\tilde{\alpha}(y_1, C)$, defined in (25), by

$$\begin{aligned} \tilde{\alpha}(y_1, C) \leq & \left(\varepsilon(C) \nu(C) \int_C g(x_1, y_1) dx_1 \right)^{-1} \\ & \times \sup_{x_0, x_2 \in X} [k_C(x_0)]^{-1} [h_C(x_2)]^{-1} W[y_1](x_0, x_2; C^c) . \end{aligned} \quad (37)$$

In the sequel, we choose $C = C_K(y) \stackrel{\text{def}}{=} \{x, |x - b^{-1}(y)| \leq K\}$, where K is a constant which will be chosen later. Since, by construction, the diameter of the set $C_K(y)$ is $2K$ uniformly with respect to y , the constants $\varepsilon(C_K(y))$ (defined in (31)) and $\nu(C_K(y))$ (defined in (34)) are functions of K only and are therefore uniformly bounded from below with respect to y . We will first show that, for K large enough, $\int_{C_K(y)} g(x_1, y) dx_1$ is uniformly bounded from below, as shown in the following Lemma (whose proof is postponed to Section 7). The following two Lemmas bound the terms appearing in the RHS of (37).

Lemma 5.

$$\liminf_{K \rightarrow \infty} \int_{C_K(y)} p_V(|y - b(x)|) dx > 0 .$$

We set $z_0 = b^{-1}(y)$ in the definition (32) of $h_{C(y)}$ and $z_1 = b^{-1}(y)$ in the definition (35). We denote

$$\begin{aligned} I_K(x_0, x_2; y) & \stackrel{\text{def}}{=} [k_{C_K(y)}(x_0)]^{-1} [h_{C_K(y)}(x_2)]^{-1} \\ & \times \int_{C_K^c(y)} p_U(|x_1 - a(x_0)|) p_V(|y - b(x_1)|) p_U(|x_2 - a(x_1)|) dx_1 . \end{aligned} \quad (38)$$

The following Lemma shows that K may be chosen large enough so that $I_K(x_0, x_2, y)$ is uniformly bounded over x_0, x_2 and y .

Lemma 6.

$$\limsup_{K \rightarrow \infty} \sup_{y \in Y} \sup_{(x_0, x_2) \in X \times X} I_K(x_0, x_2; y) < \infty . \quad (39)$$

The proof is postponed to Section 7.

5. Pairwise drift conditions

5.1. The pair-wise drift condition

In the situations where coupling over the whole state-space leads to trivial result, one may still use the coupling argument, but this time over smaller sets. In such cases, however, we need a device to control the return time of the joint chain to the set where the two chains are allowed to couple. In this section we obtain results that are general enough to include the autoregression model with Gaussian innovations and Gaussian measurement error. Drift conditions are used to obtain bounds on the coupling time. Consider the following drift condition.

Definition 6 (Pair-wise drift conditions toward a set). *Let n be an integer and $k \in \{0, \dots, n-1\}$ and let $\bar{C}_{k|n}$ be a set valued function $\bar{C}_{k|n} : Y^{n+1} \rightarrow \mathcal{B}(X) \times \mathcal{B}(X)$. We say that the forward smoothing kernel $F_{k|n}$ satisfies the pair-wise drift condition*

toward the set $\bar{C}_{k|n}$ if there exist functions $V_{k|n} : \mathbf{X} \times \mathbf{X} \times \mathbf{Y}^{n+1} \rightarrow \mathbb{R}$, $V_{k|n} \geq 1$, functions $\lambda_{k|n} : \mathbf{Y}^{n+1} \rightarrow [0, 1)$, $\rho_{i|n} : \mathbf{Y}^{n+1} \rightarrow \mathbb{R}^+$ such that, for any sequence $y_{0:n} \in \mathbf{Y}^n$,

$$\bar{R}_{k|n} V_{k+1|n}(x, x') \leq \rho_{k|n} \quad (x, x') \in \bar{C}_{k|n} \quad (40)$$

$$\bar{F}_{k|n} V_{k+1|n}(x, x') \leq \lambda_{k|n} V_{k|n}(x, x') \quad (x, x') \notin \bar{C}_{k|n} . \quad (41)$$

where $\bar{R}_{k|n}$ is defined in (16) and $\bar{F}_{k|n}$ is defined in (17).

We set $\varepsilon_{k|n} = \varepsilon_{k|n}(\bar{C}_{k|n})$, the coupling constant of the set $\bar{C}_{k|n}$, and we denote

$$B_{k|n} \stackrel{\text{def}}{=} 1 \vee \rho_{k|n}(1 - \varepsilon_{k|n})\lambda_{k|n} . \quad (42)$$

For any vector $\{a_{i,n}\}_{1 \leq i \leq n}$, denotes by $[\downarrow a]_{(i,n)}$ the i -th largest order statistics, i.e., $[\downarrow a]_{(1,n)} \geq [\downarrow a]_{(2,n)} \geq \dots \geq [\downarrow a]_{(n,n)}$ and $[\uparrow a]_{(i,n)}$ the i -th smallest order statistics, i.e., $[\uparrow a]_{(1,n)} \leq [\uparrow a]_{(2,n)} \leq \dots \leq [\uparrow a]_{(n,n)}$.

Theorem 7. *Let n be an integer. Assume that for each $k \in \{0, \dots, n-1\}$, there exists a set-valued function $\bar{C}_{k|n} : \mathbf{Y}^{n+1} \rightarrow \mathcal{B}(\mathbf{X}) \otimes \mathcal{B}(\mathbf{X})$ such that the forward smoothing kernel $F_{k|n}$ satisfies the pairwise drift condition toward the set $\bar{C}_{k|n}$. Then, for any probability ξ, ξ' on $(\mathbf{X}, \mathcal{B}(\mathbf{X}))$,*

$$\|\phi_{\xi,n} - \phi_{\xi',n}\|_{\text{TV}} \leq \min_{1 \leq m \leq n} A_{m,n} \quad (43)$$

where

$$A_{m,n} \stackrel{\text{def}}{=} \prod_{i=1}^m (1 - [\uparrow \varepsilon]_{(i|n)}) + \prod_{i=0}^n \lambda_{i|n} \prod_{i=0}^m [\downarrow B]_{(i|n)} \xi \otimes \xi'(V_0) \quad (44)$$

The proof is in section 6.1.

Corollary 8. *If there exists a sequence $\{m(n)\}$ of integers satisfying, $m(n) \leq n$ for any integer n , $\lim_{n \rightarrow \infty} m(n) = \infty$, and, \mathbf{P}^Y -a.s.*

$$\limsup \left(\sum_{i=0}^{m(n)} \log(1 - [\uparrow \varepsilon]_{(i|n)}) + \sum_{i=0}^n \log \lambda_{i|n} + \sum_{i=0}^{m(n)} \log[\downarrow B]_{(i,n)} \right) = -\infty ,$$

then

$$\limsup_n \|\phi_{\xi,n} - \phi_{\xi',n}\|_{\text{TV}} \xrightarrow{\text{a.s.}} 0 , \quad \mathbf{P}^Y \text{-a.s.} .$$

Corollary 9. *If there exists a sequence $\{m(n)\}$ of integers such that $m(n) \leq n$ for any integer n , $\liminf m(n)/n = \alpha > 0$ and \mathbf{P}^Y -a.s.*

$$\limsup \left(\frac{1}{n} \sum_{i=0}^{m(n)} \log(1 - [\uparrow \varepsilon]_{(i|n)}) + \frac{1}{n} \sum_{i=1}^n \log \lambda_{i|n} + \frac{1}{n} \sum_{i=1}^{n-m(n)} \log[\downarrow B]_{(i|n)} \right) \leq -\lambda ,$$

then there exists $\nu \in (0, 1)$ such that

$$\nu^{-n} \|\phi_{\xi,n} - \phi_{\xi',n}\|_{\text{TV}} \xrightarrow{\text{a.s.}} 0 , \quad \mathbf{P}^Y \text{-a.s.} .$$

5.2. Examples

5.2.1. Gaussian autoregression

Let

$$X_i = \alpha X_{i-1} + \sigma U_i$$

$$Y_i = X_i + \tau V_i$$

where $|\alpha| < 1$ and $\{U_i\}_{i \geq 0}$ and $\{V_i\}$ are i.i.d. standard Gaussian and are independent from X_0 . Let n be an integer and $k \in \{0, \dots, n-1\}$. The backward functions are given by

$$\beta_{k|n}(x) \propto \exp\left(-(\alpha x - m_{k|n})^2 / (2\rho_{k|n}^2)\right), \quad (45)$$

where $m_{k|n}$ and $\rho_{k|n}$ can be computed for $k = \{0, \dots, n-2\}$ using the following backward recursions (see (6))

$$m_{k|n} = \frac{\rho_{k+1|n}^2 Y_{k+1} + \alpha \tau^2 m_{k+1|n}}{\rho_{k+1|n}^2 + \alpha^2 \tau^2}, \quad \rho_{k|n}^2 = \frac{(\tau^2 + \sigma^2) \rho_{k+1|n}^2 + \alpha^2 \sigma^2 \tau^2}{\rho_{k+1|n}^2 + \alpha^2 \tau^2}. \quad (46)$$

initialized with $m_{n-1|n} = Y_n$ and $\rho_{n-1|n} = \sigma^2 + \tau^2$. The conditional transition kernel $F_{i|n}(x, \cdot)$ has a density with respect to the Lebesgue measure given by $\phi(\cdot; \mu_{i|n}(x), \gamma_{i|n}^2)$, where $\phi(z; \mu, \sigma^2)$ is the density of a Gaussian random variable with mean μ and variance σ^2 and

$$\mu_{i|n}(x) = \frac{\tau^2 \rho_{i+1|n}^2 \alpha x + \sigma^2 \rho_{i+1|n}^2 Y_{i+1} + \sigma^2 \alpha \tau m_{i+1|n}}{(\sigma^2 + \tau^2) \rho_{i+1|n}^2 + \tau^2 \alpha^2 \sigma^2},$$

$$\gamma_{i|n}^2 = \frac{\sigma^2 \tau^2 \rho_{i+1|n}^2}{(\tau^2 + \sigma^2) \rho_{i+1|n}^2 + \alpha^2 \tau^2 \sigma^2}.$$

From (46), it follows that for any $i \in \{0, \dots, n-1\}$, $\sigma^2 \leq \rho_{i|n}^2 \leq \sigma^2 + \tau^2$. This implies that, for any $(x, x') \in \mathbf{X} \times \mathbf{X}$, and any $i \in \{0, \dots, n-1\}$, the function $\mu_{i|n}$ is Lipschitz and with Lipschitz constant which is uniformly bounded by some $\beta < |\alpha|$,

$$|\mu_{i|n}(x) - \mu_{i|n}(x')| \leq \beta |x - x'|, \quad \beta \stackrel{\text{def}}{=} |\alpha| \frac{\tau^2 (\sigma^2 + \tau^2)}{(\sigma^2 + \tau^2)^2 + \tau^2 \alpha^2 \sigma^2}, \quad (47)$$

and that the variance is uniformly bounded

$$\gamma_-^2 \stackrel{\text{def}}{=} \frac{\sigma^2 \tau^2}{(1 + \alpha^2) \tau^2 + \sigma^2} \leq \gamma_{i|n}^2 \leq \gamma_+^2 \stackrel{\text{def}}{=} \frac{\sigma^2 \tau^2 (\sigma^2 + \tau^2)}{(\tau^2 + \sigma^2)^2 + \alpha^2 \tau^2 \sigma^2}. \quad (48)$$

Therefore, for any $c < \infty$, all sets of the form

$$C \stackrel{\text{def}}{=} \{(x, x') \in \mathbf{X} \times \mathbf{X} : |x - x'| \leq c\}, \quad (49)$$

are coupling sets. Note indeed that, for any $i \in \{0, \dots, n-1\}$,

$$\frac{1}{2} \|F_{i|n}(x, \cdot) - F_{i|n}(x', \cdot)\|_{\text{TV}} = 2 \operatorname{erf}\left(\gamma_{i|n}^{-1} |\mu_{i|n}(x) - \mu_{i|n}(x')|\right) \leq 2 \operatorname{erf}(\gamma_-^{-1} \beta c),$$

where erf is the error function. More precisely, for any $(x, x') \in C$ and any integer n and any $i \in \{0, \dots, n-1\}$,

$$F_{i|n}(x, A) \wedge F_{i|n}(x', A) \geq \varepsilon \nu_{i,1|n}(x, x'; A), \quad \text{where } \varepsilon \stackrel{\text{def}}{=} (1 - 2 \operatorname{erf}(\gamma_-^{-1} \beta c)), \quad (50)$$

and $\nu_{i,1,n}$ is defined as in (15). For c large enough, the drift condition is satisfied with $V(x, x') = 1 + (x - x')^2$:

$$\bar{F}_{i|n} V(x, x') = 1 + \{\mu_{i|n}(x) - \mu_{i|n}(x')\}^2 + 2\gamma_{i|n}^2 \leq 1 + \beta^2 |x - x'|^2 + \gamma_+^2.$$

The condition (40) with

$$\rho_{i|n} \leq \rho \stackrel{\text{def}}{=} (1 - \varepsilon)^{-1} (1 + \beta^2 c^2 + \gamma_+^2), \quad (51)$$

where c is the width of the coupling set in (49). The condition (41) is satisfied with $\lambda_{i|n} = \tilde{\beta}^2$ for any $\tilde{\beta}$ and c satisfying $\beta < \tilde{\beta} < 1$ and $c^2 > (1 - \tilde{\beta}^2 + \gamma_+^2)/(\tilde{\beta}^2 - \beta^2)$. It is worthwhile to note that all these bounds are uniform with respect to n , $i \in \{0, \dots, n-1\}$ and realization of the observations $y_{0:n}$. Therefore, for any $m \in \{0, \dots, n\}$, we may take upper bound $A_{m,n}$ (defined in (44)) by

$$A_{m,n} \leq (1 - \varepsilon)^m + B^m \tilde{\beta}^{2n} (1 + 2 \int \xi(dx) x^2 + 2 \int \xi'(dx) x^2)$$

with $B = 1 \vee \rho(1 - \varepsilon)\tilde{\beta}^2$, where ε is defined in (50), ρ is defined in (51). Taking $m = \lceil \delta n \rceil$ for some $\delta > 0$ such that $B^\delta \tilde{\beta}^2 < 1$, this upper bound may be shown to go to zero exponentially fast and uniformly with respect to the observations $y_{0:n}$.

5.2.2. State space models with strongly modal distributions

The Gaussian example can be generalized to the more general case where the distribution of the state noise and the measurement noise are strongly unimodal. Recall that a density is strongly modal if the log of its density is concave.

First note that if f and g are two strongly unimodal density, then the density $h = fg / \int fg$ is also strongly unimodal, with mode that lies between the two modes; its second-order derivative of $\log h$ is smaller than the sum of the second-order derivative of $\log f$ and $\log g$. Let the state noise density be denoted by $p_U(\cdot) = e^{\varphi(\cdot)}$ and that of the measurements' errors be $p_V(\cdot) = e^{\psi(\cdot)}$. Define by the recursion operating on the decreasing indices

$$\bar{\beta}_{i|n}(x) = p_V(y_i - x) \int q(x, x_{i+1}) \bar{\beta}_{i+1|n}(x_{i+1}) dx_{i+1}, \quad (52)$$

with the initial condition $\bar{\beta}_{n|n}(x) = p_V(y_n - x)$. These functions are the conditional distribution of the observations $Y_{i:n}$ given $X_i = x$. They are related to the backward function through the relation $\bar{\beta}_{i|n}(x) \stackrel{\text{def}}{=} \beta_{i|n}(x) p_V(y_i - x)$. We denote $\psi_{i|n}(x) \stackrel{\text{def}}{=} \log \bar{\beta}_{i|n}(x)$. Now,

$$\psi_{i|n}(x) = \psi(Y_i - x) + \log \int p_U(z - \alpha x) \bar{\beta}_{i+1|n}(z) dz.$$

Under the stated assumptions, the forward smoothing kernel $F_{i|n}$ has a density with respect to the Lebesgue measure which is given by

$$f_{i|n}(x_i, x_{i+1}) = p_U(x_{i+1} - \alpha x_i) \bar{\beta}_{i+1|n}(x_{i+1}) / \int p_U(z - \alpha x_i) \bar{\beta}_{i+1|n}(z) dz. \quad (53)$$

Denote by $\widetilde{\text{Cov}}_{i|n,x}$ the covariance function with respect to the forward smoothing kernel density. We recall that for any probability distribution P on $(\mathbf{X}, \mathcal{B}(\mathbf{X}))$ and any two increasing measurable functions f and g which are square integrable with

respect to P , the covariance of f and g with respect to P , is non-negative. Hence,

$$\begin{aligned}
& \psi_{i|n}''(x) \\
&= \psi''(Y_i - x) + \alpha^2 \frac{\int p_U''(z - \alpha x) \bar{\beta}_{i+1|n}(z) dz}{\int p_U(z - \alpha x) \bar{\beta}_{i+1|n}(z) dz} - \alpha^2 \left(\frac{\int p_U'(z - \alpha x) \bar{\beta}_{i+1|n}(z) dz}{\int p_U(z - \alpha x) \bar{\beta}_{i+1|n}(z) dz} \right)^2 \\
&= \psi''(Y_i - x) - \alpha^2 \frac{\int p_U'(z - \alpha x) \bar{\beta}'_{i+1|n}(z) dz}{\int p_U(z - \alpha x) \bar{\beta}_{i+1|n}(z) dz} \\
&\quad + \alpha^2 \left(\frac{\int p_U'(z - \alpha x) \bar{\beta}_{i+1|n}(z) dz}{\int p_U(z - \alpha x) \bar{\beta}_{i+1|n}(z) dz} \right) \left(\frac{\int p_U(z - \alpha x) \bar{\beta}'_{i+1|n}(z) dz}{\int p_U(z - \alpha x) \bar{\beta}_{i+1|n}(z) dz} \right) \\
&= \psi''(Y_i - x) - \alpha^2 \widetilde{\text{Cov}}_{i|n,x}(\varphi'(\cdot - \alpha x), \psi'_{i+1|n}(\cdot)) \\
&\leq \psi''(Y_i - x),
\end{aligned} \tag{54}$$

where we used a direct differentiation, integration by parts, and the fact that both φ' and $\psi'_{i+1|n}$ are monotone non-increasing functions (the last statement follows by applying (54) inductively from n backward).

We conclude that $\psi_{i|n}$ is strongly unimodal with curvature at least as that of the original likelihood function. Hence the curvature of the logarithm of the forward smoothing density is smaller than the sum of the curvature of the state and of the measurement noise,

$$[\log f_{i|n}(x_i, x_{i+1})]'' \leq \varphi''(x_{i+1} - \alpha x_i) + \psi''(Y_{i+1} - x_{i+1}) \leq -c, \tag{55}$$

where

$$c = -\max_{x_{i+1}} \varphi''(x_{i+1}) + \max_{x_{i+1}} \psi''(x_{i+1}). \tag{56}$$

Lemma 10 shows that the variance of X_{i+1} given X_i and $Y_{i+1:n}$ is uniformly bounded

$$v_{i|n}(x) \stackrel{\text{def}}{=} \int \left(x_{i+1} - \int x_{i+1} f_{i|n}(x, x_{i+1}) dx_{i+1} \right)^2 f_{i|n}(x, x_{i+1}) dx_{i+1} \leq c^{-1}.$$

where c is defined in (56). Now let

$$e_{i|n}(x) \stackrel{\text{def}}{=} \int x_{i+1} f_{i|n}(x, x_{i+1}) dx_{i+1}.$$

Similarly as above

$$\frac{de_{i|n}}{dx}(x) = -\alpha \widetilde{\text{Cov}}_{i|n,x}(Z, \varphi'(Z - \alpha x)).$$

Note that $x_{i+1} \mapsto e_{i|n}(x) - x_{i+1}$, $x_{i+1} \mapsto \varphi'(x_{i+1} - \alpha x)$, and $x_{i+1} \mapsto \psi'_{i+1|n}(x_{i+1})$ are monotone non-increasing and therefore their correlation is positive with respect to any probability measure. Hence

$$\begin{aligned}
& \left| \frac{de_{i|n}}{dx}(x) \right| \\
&= |\alpha| \frac{\int (e_{i|n}(x) - x_{i+1}) \varphi'(x_{i+1} - \alpha x) e^{\varphi(x_{i+1} - \alpha x) + \psi_{i+1|n}(x_{i+1})} dx_{i+1}}{\int e^{\varphi(x_{i+1} - \alpha x) + \psi_{i+1|n}(x_{i+1})} dx_{i+1}} \\
&\leq |\alpha| \frac{\int (e_{i|n}(x) - x_{i+1}) \left(\varphi'(x_{i+1} - \alpha x) + \psi'_{i+1|n}(x_{i+1}) \right) e^{\varphi(x_{i+1} - \alpha x) + \psi_{i+1|n}(x_{i+1})} dx_{i+1}}{\int e^{\varphi(x_{i+1} - \alpha x) + \psi_{i+1|n}(x_{i+1})} dx_{i+1}} \\
&= |\alpha|.
\end{aligned}$$

by integration by parts. Put as before $V(x, x') = 1 + (x - x')^2$. It follows from the discussion above that

$$\bar{F}_{i|n}V(x, x') = 1 + (e_{i|n}(x) - e_{i|n}(x'))^2 + v_{i|n}(x) + v_{i|n}(x'),$$

where $v_{i|n}(x)$ and $v_{i|n}(x')$ are uniformly bounded with respect to x and x' and $|e_{i|n}(x) - e_{i|n}(x')| \leq \alpha|x - x'|$. The rest of the argument is like that for the normal-normal case.

We conclude the argument by stating and proving a lemma which was used above.

Lemma 10. *Suppose that Z is a random variable with probability density function f satisfying $\sup_x (\partial^2 / \partial x^2) \log f \leq -c$. Then, Z is square integrable and $\text{Var}(Z) \leq c^{-1}$.*

Proof. Suppose, w.l.o.g., that the maximum of f is at 0. Under the stated assumption, there exist constants $a \geq 0$ and b such that $f(x) \leq ae^{-c(x-b)^2}$. This implies that Z is square integrable. Denote $z \mapsto \zeta(z) = \log f(z) + cz^2/2$ which by assumption is a concave function. Let m be the mean of Z .

$$\begin{aligned} E[(Z - m)^2] &= \int (z - m)ze^{\zeta(z) - cz^2/2} dz = \\ &= c^{-1} \int (z - m)(cz - \zeta'(z))e^{\zeta(z) - cz^2/2} dz + c^{-1} \int (z - m)\zeta'(z)e^{\zeta(z) - cz^2/2} dz. \end{aligned}$$

By construction, $z \mapsto \zeta'(z)$ is a non-increasing function. Since the inequality $\text{Cov}(\varphi(Z), \psi(Z)) \geq 0$ holds for any two non-decreasing function φ and ψ which have finite second moment, the second term in the RHS of the previous equation is negative. Since $(cz - \zeta'(z))e^{\zeta(z) - cz^2/2} = -f'(z)$, the proof follows by integration by part:

$$\text{Var}(Z) \leq -c^{-1} \int (z - m)f'(z)dz = c^{-1} \int f(z)dz = c^{-1}.$$

□

6. Proofs

Proof of Proposition 1. The proof is similar to the one done in (11). For $x \in C$, the condition, (21) implies that

$$\sigma_-(C)\nu_C(dx') \leq \frac{dQ(x, \cdot)}{d\nu_C}(dx') \leq \sigma_+(C)\nu_C(dx').$$

Plugging the lower and upper bounds in the numerator and the denominator of (8) yields,

$$F_{k|n}(x_k, A) \geq \frac{\sigma_- \int_A \frac{dQ(x_k, \cdot)}{d\nu_C}(dx_{k+1})\beta_{k+1|n}(x_{k+1})\mu(dx_{k+1})}{\sigma_+ \int_X \frac{dQ(x_k, \cdot)}{d\nu_C}(dx_{k+1})\beta_{k+1|n}(x_{k+1})\mu(dx_{k+1})}$$

The result is established with

$$\nu_{k|n}(A) \stackrel{\text{def}}{=} \frac{\int_A \frac{dQ(x_k, \cdot)}{d\nu_C}(dx_{k+1})\beta_{k+1|n}(x_{k+1})\mu(dx_{k+1})}{\int_X \frac{dQ(x_k, \cdot)}{d\nu_C}(dx_{k+1})\beta_{k+1|n}(x_{k+1})\mu(dx_{k+1})}.$$

□

Proof of proposition 3. For any $x_i \in \mathbf{X}$,

$$\begin{aligned} &P(X_{i+\ell} \in C \mid X_i = x_i, Y_{1:n}) \\ &= \frac{\int \cdots \int W[Y_{i+1:i+\ell}](x_i, x_{i+\ell+1}; C)\beta_{i+\ell+1|n}(x_{i+\ell+1})\mu(dx_{i+1:i+\ell+1})}{\int \cdots \int W[Y_{i+1:i+\ell}](x_i, x_{i+\ell+1}; \mathbf{X})\beta_{i+\ell+1|n}(x_{i+\ell+1})\mu(dx_{i+1:i+\ell+1})}, \\ &= \frac{\int \cdots \int \frac{W[Y_{i+1:i+\ell}](x_i, x_{i+\ell+1}; C)}{W[Y_{i+1:i+\ell}](x_i, x_{i+\ell+1}; \mathbf{X})} W[Y_{i+1:i+\ell}](x_i, x_{i+\ell+1}; \mathbf{X})\beta_{i+\ell+1|n}(x_{i+\ell+1})\mu(dx_{i+1:i+\ell+1})}{\int \cdots \int W[Y_{i+1:i+\ell}](x_i, x_{i+\ell+1}; \mathbf{X})\beta_{i+\ell+1|n}(x_{i+\ell+1})\mu(dx_{i+1:i+\ell+1})}, \end{aligned}$$

where W is defined in (24). The proof is concluded by noting that, under the stated assumptions,

$$\sup_{(x_i, x_{i+\ell+1}) \in \mathbf{X} \times \mathbf{X}} \frac{W[Y_{i+1:i+\ell}](x_i, x_{i+\ell+1}; C)}{W[Y_{i+1:i+\ell}](x_i, x_{i+\ell+1}; \mathbf{X})} \geq \alpha(Y_{i+1:i+\ell}; C),$$

□

6.1. Proof of Theorem 7

Proof. For notational simplicity, we drop the dependence in the sample size n . Denote $N_n \stackrel{\text{def}}{=} \sum_{j=0}^n \mathbb{1}_{\bar{C}_j}(X_j, X'_j)$ and $\varepsilon_i \stackrel{\text{def}}{=} \varepsilon(\bar{C}_i)$. For any $m \in \{1, \dots, n+1\}$, we have:

$$\begin{aligned} & \mathbb{P}_{\xi, \xi', 0}^Y(T \geq n) \\ & \leq \mathbb{P}_{\xi, \xi', 0}^Y(T \geq n, N_{n-1} \geq m) + \mathbb{P}_{\xi, \xi', 0}^Y(T \geq n, N_{n-1} < m). \end{aligned} \quad (57)$$

The first term on the RHS of the previous equation is the probability that we fail to couple the chains after at least m independent trial. it is bounded by

$$\mathbb{P}_{\xi, \xi', 0}^Y(T \geq n, N_{n-1} \geq m) \leq \prod_{i=1}^m (1 - [\uparrow \varepsilon]_{(i)}). \quad (58)$$

where $[\uparrow \varepsilon]_{(i)}$ are the smallest-order statistics of $(\varepsilon_1, \dots, \varepsilon_n)$. We consider now the second term in the RHS of (57). Set $B_j \stackrel{\text{def}}{=} 1 \vee \rho_j(1 - \varepsilon_j)\lambda_j^{-1}$. On the event $\{N_{n-1} \leq m-1\}$,

$$\prod_{j=1}^n B_j^{\mathbb{1}_{\bar{C}_j}(X_j, X'_j)} \leq \prod_{j=1}^{m-1} [\downarrow B]_{(j)},$$

where $[\downarrow B]_{(j)}$ is the j -th largest order statistics of B_1, \dots, B_n . Hence,

$$\mathbb{1}\{N_{n-1} \leq m-1\} \leq \left(\prod_{j=1}^n B_j^{\mathbb{1}_{\bar{C}_j}(X_j, X'_j)} \right)^{-1} \prod_{j=1}^{m-1} [\downarrow B]_{(j)},$$

which implies that:

$$\mathbb{P}_{\xi, \xi', 0}^Y(T \geq n, N_{n-1} < m) \leq \prod_{j=1}^n \lambda_j \prod_{j=1}^{m-1} [\downarrow B]_{(j)} \mathbb{E}_{\xi \otimes \xi' \otimes \delta_0}^Y[M_n] \quad (59)$$

where, for $k \in \{0, \dots, n\}$:

$$M_k \stackrel{\text{def}}{=} \left(\prod_{j=0}^{k-1} \lambda_j \right)^{-1} \prod_{j=0}^{k-1} B_j^{-\mathbb{1}_{\bar{C}_j}(X_j, X'_j)} V_k(X_k, X'_k) \mathbb{1}\{d_k = 0\}. \quad (60)$$

Since, by construction,

$$\begin{aligned} & \mathbb{E}_{\xi, \xi', 0}^Y [V_{k+1}(X_{k+1}, X'_{k+1}) \mathbb{1}\{d_{k+1} = 0\} | \mathcal{F}_k] \\ & \quad (1 - \varepsilon_k) \bar{R}_k V_k(X_k, X'_k) \mathbb{1}_{\bar{C}_k^c}(X_k, X'_k) + \lambda_k V_k(X_k, X'_k) \mathbb{1}_{\bar{C}_k}(X_k, X'_k), \end{aligned}$$

it is easily shown that $(M_k, k \geq 0)$ is a $(\mathcal{F}, \mathbb{P}_{\xi, \xi', 0}^Y)$ -supermartingale w.r.t. where $\mathcal{F} \stackrel{\text{def}}{=} (\mathcal{F}_k)_{1 \leq k \leq n}$ with for $k \geq 0$, $\mathcal{F}_k \stackrel{\text{def}}{=} \sigma[(X_j, X'_j, d_j), 0 \leq j \leq k]$. Therefore,

$$\mathbb{E}_{\xi, \xi', 0}^Y(M_n) \leq \mathbb{E}_{\xi, \xi', 0}^Y(M_0) = \xi \otimes \xi'(V_0).$$

This establishes (43) and concludes the proof. □

7. Proofs of Section 4.1.2

To simplify the notations, the dependence of $C(y)$ in K is implicit throughout the section.

Proof of Lemma 4. Consider first the case $d(x_1, a(C)) \geq M$. For any $z_1 \in a(C)$,

$$\begin{aligned} M &\leq |x_1 - a(x_0)| \leq |x_1 - z_1| + |z_1 - a(x_0)| \leq \text{diam}(C) + |x_1 - z_1|, \\ M &\leq |x_1 - z_1| \leq |x_1 - a(x_0)| + |z_1 - a(x_0)| \leq \text{diam}(C) + |x_1 - a(x_0)|. \end{aligned}$$

Using that p_U is non-increasing for $u \geq M$ and (28), we obtain

$$p_U(|x_1 - a(x_0)|) \geq p_U(\text{diam}(C) + |x_1 - z_1|) \geq \gamma p_U(\text{diam}(C)) p_U(|x_1 - z_1|),$$

and similarly,

$$p_U(|x_1 - z_1|) \geq \gamma p_U(\text{diam}(C)) p_U(|x_1 - a(x_0)|),$$

which establishes that (30) holds when $d(x_0, a(C)) \geq M$.

Consider now the case $d(x_1, a(C)) \leq M$. Since x_0 belongs to C , then $|x_1 - a(x_0)| \leq M + \text{diam}(C)$, which implies that

$$\inf_{u \leq M + \text{diam}(C)} p_U(u) \leq p_U(|x_1 - a(x_0)|) \leq \sup_{u \leq M + \text{diam}(C)} p_U(u),$$

(30) holds for $d(x_1, a(C)) \leq M$.

Consider now the second assertion. Assume first that x_0 is such that $d(a(x_0), C) \geq M$ and let z_1 be an arbitrary point of C . Then, for any $x_1 \in C$,

$$M \leq |x_1 - a(x_0)| \leq |x_1 - z_1| + |z_1 - a(x_0)| \leq \text{diam}(C) + |z_1 - a(x_0)|.$$

Using that p_U is monotone decreasing on $[M, \infty)$ and (28),

$$\begin{aligned} p_U(|x_1 - a(x_0)|) &\geq p_U(\text{diam}(C) + |z_1 - a(x_0)|) \\ &\geq \gamma p_U[\text{diam}(C)] p_U(|z_1 - a(x_0)|). \end{aligned} \quad (61)$$

If $d(a(x_0), C) \leq M$, then for any $x_1 \in C$, $|x_1 - a(x_0)| \leq \text{diam}(C) + M$, so that

$$\inf_{|u| \leq \text{diam}(C) + M} p_U \leq p_U(|x_1 - a(x_0)|). \quad (62)$$

□

Proof of Lemma 5. Choose K such that $b_1^{-1}K \geq M$. If $|b^{-1}(y) - x| \geq K$, then,

$$|y - b(x)| = |b(b^{-1}(y)) - b(x)| \geq b_1^{-1}|b^{-1}(y) - x| \geq M, \quad (63)$$

and since p_V is non-increasing on the interval $[M, \infty[$, the following inequality holds

$$\begin{aligned} \int_{|x - b^{-1}(y)| \geq K} p_V(|y - b(x)|) dx &\leq \int_{|x - b^{-1}(y)| \geq M} p_V(b_1^{-1}|b^{-1}(y) - x|) dx \\ &\leq b_1 \int_{b_1^{-1}K}^{\infty} p_V(x) dx. \end{aligned}$$

Since the Jacobian of b is bounded, $\int p_V(|y - b(x)|) dx$ is bounded away from zero by change of variables. The proof follows. □

Proof of Lemma 6. We will establish the results by considering independently the following cases:

1. For any y and any (x_0, x_2) such that $d(a(x_0), C(y)) \leq M$ and $d(x_2, a[C(y)]) \leq M$,

$$I(x_0, x_2; y) \leq \left(\sup_{\mathbb{R}} p_U \right)^2 .$$

2. For any y and any (x_0, x_2) such that $d(a(x_0), C(y)) > M$ and $d(x_2, a[C(y)]) \leq M$,

$$I(x_0, x_2; y) \leq \gamma^{-1} (\sup p_U) \int_K^\infty [p_U(x)]^{-1} p_V(b-x) dx .$$

3. For any y and any (x_0, x_2) such that $d(a(x_0), C(y)) \leq M$ and $d(x_2, a[C(y)]) > M$

$$I(x_0, x_2; y) \leq \gamma^{-1} (\sup p_U) \left\{ b_-^{-1} + \int_K^\infty p_V(b-x) [p_U(a+x)]^{-1} dx \right\}$$

4. For any y and any (x_0, x_2) such that $d(a(x_0), C(y)) > M$ and $d(x_2, a[C(y)]) > M$,

$$I(x_0, x_2; y) \leq \gamma^{-2} \\ \times \int_K^\infty [p_U(x)]^{-1} p_V(b-x) \left\{ \left(\inf_{u \leq M} p_U(u) \right)^{-1} + [p_U(a+x)]^{-1} \right\} dx .$$

Proof of Assertion 1. On the set $\{x_0, d(a(x_0), C(y)) \leq M\}$, $k_{C(y)}(x_0) \equiv 1$; On the set $\{x_2, d(x_2, a[C(y)]) \leq M\}$, $h_{C(y)}(x_2) \equiv 1$. Since p_U is uniformly bounded, the bound follows from Lemma 5 and the choice of K . \square

Proof of Assertion 2. On the set $\{x_0, d(a(x_0), C(y)) > M\}$, $k_C(x_0) = p_U(|b^{-1}(y) - a(x_0)|)$; On the set $\{x_2, d(x_2, a[C(y)]) \leq M\}$, $h_C(x_2) \equiv 1$. Therefore, for such (x_0, x_2) ,

$$I(x_0, x_2; y) \leq (\sup p_U) \\ p_U^{-1}(|b^{-1}(y) - a(x_0)|) \int_{C^c(y)} p_U(|x_1 - a(x_0)|) p_V(|y_1 - b(x_1)|) dx_1 . \quad (64)$$

We set $\alpha = x_1 - a(x_0)$ and $\beta = b^{-1}(y) - x_1$. Note that $|\alpha + \beta| = |b^{-1}(y) - a(x_0)| \geq d(a(x_0), C(y)) > M$. Since p_U is non-increasing on $[M, \infty[$, $p_U(|\alpha + \beta|) \geq p_U(|\alpha| + |\beta|)$, and the condition (28) shows that $(p_U(|\alpha + \beta|))^{-1} p_U(|\alpha|) \leq \gamma^{-1} p_U^{-1}(|\beta|)$ which implies

$$p_U^{-1}(|b^{-1}(y) - a(x_0)|) p_U(|x_1 - a(x_0)|) \leq \gamma^{-1} p_U^{-1}(|b^{-1}(y) - x_1|) . \quad (65)$$

Therefore, plugging (65) into the RHS of (64) yields

$$I(x_0, x_2; y) \leq \gamma^{-1} (\sup p_U) \int_{|x_1 - b^{-1}(y)| \geq K} p_U^{-1}(|b^{-1}(y) - x_1|) p_V(b - |b^{-1}(y) - x|) dx_1 \\ \leq \gamma^{-1} (\sup p_U) \int_K^\infty p_U^{-1}(x) p_V(b-x) dx .$$

\square

Proof of Assertion 3. On the set $\{x_0, d(a(x_0), C(y)) \leq M\}$, $k_C(x_0) \equiv 1$; on the set $\{x_2, d(x_2, a[C(y)]) > M\}$, $h_C(x_2) = p_U(|x_2 - a[b^{-1}(y)]|) \equiv 1$. Therefore, for such (x_0, x_2) ;

$$I(x_0, x_2; y) \leq (\sup p_U) \times p_U^{-1}(|x_2 - a[b^{-1}(y)]|) \int_{C^c(y)} p_V(|y - b(x_1)|) p_U(|x_2 - a(x_1)|) dx_1. \quad (66)$$

We set $\alpha = x_2 - a(x_1)$, $\beta = a(x_1) - a[b^{-1}(y)]$. Since $|\alpha + \beta| \geq d(x_2, a[C(y)]) > M$, using as above that $(p_U(|\alpha + \beta|))^{-1} p_U(|\alpha|) \leq \gamma^{-1} p_U^{-1}(|\beta|)$, we show

$$p_U^{-1}(|x_2 - a[b^{-1}(y)]|) p_U(|x_2 - a(x_1)|) \leq \gamma^{-1} p_U^{-1}(|a(x_1) - a[b^{-1}(y)]|). \quad (67)$$

Since for any $x, x' \in \mathsf{X}$,

$$p_U^{-1}(|a(x) - a(x')|) \leq \left(\inf_{u \leq M} p_U(u) \right)^{-1} \mathbb{1}\{|a(x) - a(x')| \leq M\} + p_U^{-1}(a_+ |x - x'|) \mathbb{1}\{|a(x) - a(x')| > M\}, \quad (68)$$

the RHS of (66) is therefore bounded by

$$I(x_0, x_2; y) \leq \gamma^{-1} (\sup p_U) \int_{|x_1 - b^{-1}(y)| \geq K} p_V(b_- (|x_1 - b^{-1}(y)|)) \left\{ \left(\inf_{u \leq M} p_U(u) \right)^{-1} + p_U^{-1}(a_+ |x_1 - b^{-1}(y)|) \right\} dx_1. \quad \square$$

Proof of Assertion 4. On the set $\{x_0, d(a(x_0), C(y)) > M\}$, $k_{C(y)}(x_0) = p_U(|b^{-1}(y) - a(x_0)|)$. On the set $\{x_2, d(x_2, a[C(y)]) > M\}$, $k_{C(y)}(x_2) = p_U(|x_2 - a[b^{-1}(y)]|)$. Therefore, for such (x_0, x_2) ,

$$I(x_0, x_2; y) \leq p_U^{-1}(|b^{-1}(y) - a(x_0)|) p_U^{-1}(|x_2 - a[b^{-1}(y)]|) \times \int_{C^c(y)} p_U(|x_1 - a(x_0)|) p_V(|y - b(x_1)|) p_U(|x_2 - a(x_1)|) dx_1. \quad (69)$$

Using (63), (65), (67), and (68), the RHS of the previous equation is bounded by

$$I(x_0, x_2; y) \leq \gamma^{-2} \int_K^\infty p_U^{-1}(|x|) p_V(b_- |x|) \left\{ \left(\inf_{u \leq M} p_U(u) \right)^{-1} + p_U^{-1}(a_+ x) \right\} dx.$$

The proof follows. □

□

References

- [1] ATAR, R. AND ZEITOUNI, O. (1997). Exponential stability for nonlinear filtering. *Ann. Inst. H. Poincaré Probab. Statist.* **33**, 6, 697–725.
- [2] BAUM, L. E., PETRIE, T. P., SOULES, G., AND WEISS, N. (1970). A maximization technique occurring in the statistical analysis of probabilistic functions of Markov chains. *Ann. Math. Statist.* **41**, 1, 164–171.
- [3] BUDHIRAJA, A. AND OCONE, D. (1997). Exponential stability of discrete-time filters for bounded observation noise. *Systems Control Lett.* **30**, 185–193.

- [4] BUDHIRAJA, A. AND OCONE, D. (1999). Exponential stability in discrete-time filtering for non-ergodic signals. *Stochastic Process. Appl.* **82**, 2, 245–257.
- [5] CAPPÉ, O., MOULINES, E., AND RYDÉN, T. (2005). *Inference in Hidden Markov Models*. Springer. <http://www.tsi.enst.fr/cappe/ihmm/>.
- [6] CHIGANSKY, P. AND LIPSTER, R. (2004). Stability of nonlinear filters in non-mixing case. *Ann. Appl. Probab.* **14**, 4, 2038–2056.
- [7] CHIGANSKY, P. AND LIPTSER, R. (2006). On a role of predictor in the filtering stability. *Electron. Comm. Probab.* *11*, 129–140 (electronic). MRMR2240706 (2007k:60118)
- [8] DEL MORAL, P. (2004). *Feynman-Kac Formulae. Genealogical and Interacting Particle Systems with Applications*. Springer.
- [9] DEL MORAL, P. AND GUIONNET, A. (1998). Large deviations for interacting particle systems: applications to non-linear filtering. *Stoch. Proc. Appl.* **78**, 69–95.
- [10] DEL MORAL, P., LEDOUX, M., AND MICLO, L. (2003). On contraction properties of Markov kernels. *Probab. Theory Related Fields* **126**, 3, 395–420.
- [11] DOUC, R., MOULINES, E., AND RYDÉN, T. (2004). Asymptotic properties of the maximum likelihood estimator in autoregressive models with Markov regime. *Ann. Statist.* **32**, 5, 2254–2304.
- [12] LEGLAND, F. AND OUDJANE, N. (2003). A robustification approach to stability and to uniform particle approximation of nonlinear filters: the example of pseudo-mixing signals. *Stochastic Process. Appl.* **106**, 2, 279–316.
- [13] OCONE, D. AND PARDOUX, E. (1996). Asymptotic stability of the optimal filter with respect to its initial condition. *SIAM J. Control* *34*, 226–243.
- [14] OUDJANE, N. AND RUBENTHALER, S. (2005). Stability and uniform particle approximation of nonlinear filters in case of non ergodic signals. *Stoch. Anal. Appl.* **23**, 3, 421–448.