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PARALLEL TEMPERING WITH EQUI-ENERGY MOVES

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Abstract

The Equi-Energy Sampler (EES) introduced by Kou et al. [2006] is based on a population of chains which are updated by local moves and equi-energy jumps. This algorithm has been developed to facilitate global moves between the different chains, resulting in a good exploration of the states space by the target chain. This method seems to be more efficient than the classical Parallel Tempering (PT) algorithm. However it necessitates increased storage and the convergence of the original EES is not guaranteed (see Andrieu et al. [2008]). In this paper we propose an adaptation of the EES that combines PT with the principle of jumping between chains with same levels of energy. This adaptation, that we shall call Parallel Tempering with Equi-Energy Moves (PTEEM), keeps the original idea of the EES method and ensures convergence. Performances of the PTEEM algorithm are compared with those of the EES and of the standard PT algorithm in the context of mixture models.

Keywords: Algorithm convergence, equi-energy sampler, mixture models, parallel tempering, population-based MCMC.

1 Introduction

A common problem in Bayesian statistics is that of generating random variables from a target density π . Many solutions have been proposed in the last two decades, deriving essentially from the Monte Carlo Markov Chains (MCMC) approach introduced by Metropolis et al. [1953] and Hastings [1970]. In classical MCMC methods, a Markov process is built to sample the target probability distribution. But in practice, the Markov process can be easily trapped into a local maximum from where it cannot escape in reasonable time (see for instance Liang and Wong [2001]). Many techniques have been proposed to address this waiting time problem, including among others Parallel Tempering (PT) (see Geyer and Thompson [1995]), and more recently Equi-Energy Sampler (EES) (Kou et al. [2006]). In this paper we focus on these two methods and we propose an adaptation that can be seen as a combined version of PT and EES algorithms, and that we called the Parallel Tempering with Equi-Energy Moves (PTEEM) algorithm. Before developing this method, PT and EES algorithms are briefly recalled.

On some state space \mathcal{X} with associated σ -algebra $\mathcal{B}(\mathcal{X})$, the target density is proportional to

$$\pi(x) \propto \exp\{-h(x)\},$$

where $h(x)$ denotes the energy function. In a classical Metropolis-Hasting algorithm a new state y is generated from a current state x of the Markov process by drawing y from a proposal transition function $q(x; y)$. The new state y is accepted with the probability $\min(1, r)$, where r is the Metropolis-Hastings ratio:

$$r = \frac{\pi(y)q(y; x)}{\pi(x)q(x; y)}.$$

The Markov process converges to the target distribution π using any positive transition function $q(x; y)$ and starting from any initial configuration. Nevertheless, in practice, the Markov process can be trapped into a deep local minimum of energy. To avoid this problem the principle of PT is to choose N temperatures $T_1 = 1 < T_2 < \dots < T_N$, and to run in parallel N associated MCMC chains having different stationary distributions, π_1, \dots, π_N , where

$$\pi_i \propto \pi^{1/T_i}.$$

Since the tempered distribution becomes flatter as the temperature increases, the chains at high temperatures can move more freely between modes. The PT algorithm consists of two steps at each iteration: a parallel step updating every chain by using their respective MCMC algorithm, and a swapping step consisting in choosing randomly two chains and in proposing a swap between those. The probability of accepting the swap between two chains, say i and j , is

$$\min \left\{ 1, \frac{\pi_i(x_j)\pi_j(x_i)}{\pi_i(x_i)\pi_j(x_j)} \right\},$$

where x_i stands for the state of the i th chain. An advantage of the PT algorithm is its ability to use information from different chains through the swapping step. Therefore the swapping step allows the chain associated with the posterior distribution to escape from its local modes, thereby improving mixing. Some improvements of PT have been proposed as the delayed rejection (see Green and Mira [2001]) which permits to propose a new chain candidate when the first swap did not occur. However PT algorithm does not retain information of where chains have been and it does not take into account all chains to choose one of the best swap. This is what is done by the EES proposed by Kou et al. [2006]. Note that the method of Atchadé and Liu [2006], called multicanonical sampling, is in the same spirit.

In EES a sequence of $K + 1$ energy levels and a sequence of K temperatures are introduced:

$$H_1 < H_2 < \dots < H_{K+1} = \infty, \quad \text{and} \quad T_1 = 1 < T_2 < \dots < T_K,$$

such that $H_1 \leq \min(h(x))$. The EES considers a population of K distributions, each indexed by a temperature and an energy truncation. The probability density function of the i th distribution is

$$\tilde{\pi}_i(x) \propto \exp\{-h_i(x)\},$$

where

$$h_i(x) = \frac{\max(h(x), H_i)}{T_i}.$$

The method begins by sampling the K th chain from a Metropolis-Hastings kernel with stationary distribution $\tilde{\pi}_K$. Once convergence is reached, samples are stored and the next chain targeting $\tilde{\pi}_{K-1}$ starts. At each step all chains are updated by either (with a fixed probability p_{ee}) using a Metropolis-Hastings kernel or (with probability $1 - p_{ee}$) by proposing to exchange the current state of the chain with a value from the past of the previous chain. This exchange between chains is called the equi-energy jump: two successive chains are considered, say chains i and $i - 1$, and a state y is chosen from the chain i such that $h(y)$ and $h(x_{i-1})$ belong to the same energy ring $D_k = [H_k, H_{k+1})$ for some $k \in \{1, \dots, K\}$. Then y is accepted to be the next state of the $(i - 1)$ th chain with probability

$$\min \left\{ 1, \frac{\tilde{\pi}_{i-1}(y)\tilde{\pi}_i(x_{i-1})}{\tilde{\pi}_{i-1}(x_{i-1})\tilde{\pi}_i(y)} \right\},$$

The EES continues the construction of the others chains in much the same way, until it targets $\tilde{\pi}_1 = \pi$, which is the target density of interest.

The advantage of the EES is that it retains information of all chains and it is able to make large moves between separated modes within energy rings. Moreover, it seems to be very efficient compared to classical MCMC methods as PT (see Kou et al. [2006]). But a possible weakness of the EES is the cost of increased storage, all the past being taken into account in energy rings. In addition some difficulties are encountered to combine EES with a Gibbs sampler. Indeed, it does not seem obvious to sample from the truncated joint posterior distribution. Some algorithms could be used to sample from it, like accept-reject or Approximate Bayesian Computation algorithms, but the computational cost would then be too high in practice. Note that the proof of the convergence of the EES was an active research area during last years, see Kou et al. [2006], Atchadé and Liu [2006], Andrieu et al. [2007a, 2008, 2007b]. Recently, Hua and Kou [2010] completed the proof of the convergence of the EES in the case of a countable state space, and in a technical report Fort et al. [2010] proposed a proof of the convergence in a non-countable state space. Atchadé et al. [2010] recently showed that the asymptotic variance of the EES can be substantially different than that suggested by Kou et al. [2006].

We propose to address some drawbacks of EES by adapting the concept of equi-energy jump in a schema of PT, with rings of energy depending only on the current chains, not on all the past. Then the jump between chains still depends on their energies, and the candidate chains for swapping are chosen randomly and uniformly. This combination of EES and PT yields to the new algorithm PTEEM for which convergence is ensured (see Propositions 2.1 and 2.2). The possible loss or gain of this algorithm compared to EES and PT are evaluated through simulations and real data.

The paper is organized as follows: In Section 2 the new PTEEM algorithm and some theoretical properties are presented. In Sections 3 and 4 comparisons between PTEEM, EES and PT are presented in the case of Metropolis-Hastings and Gibbs sampler algorithms. Two cases of mixture models are studied through simulations and real data.

2 PTEEM algorithm

2.1 Description of the algorithm

We fix $d+1$ energy levels $H_1 < H_2 < \dots < H_{d+1} = \infty$ and N temperatures $T_1 < T_2 < \dots < T_N$, with $T_1 = 1$ and $H_1 \leq \min(h(x))$. The algorithm considers a population of N chains associated with probability measures $\pi_i(x) \propto \pi(x)^{1/T_i}$, each π_i being defined on some state space \mathcal{X} with associated σ -algebra $\mathcal{B}(\mathcal{X})$. Clearly $\pi_1 = \pi$. We also denote by π_i for $i = 1, \dots, N$ the associated densities with respect to λ on $(\mathcal{X}, \mathcal{B}(\mathcal{X}))$. The state space \mathcal{X} is supposed to be the support of the probability measures π_i .

Remark 2.1 *Kou et al. [2006] used $\tilde{\pi}$, a truncation of the energy function, which leads to intractable simulations in the case of Gibbs sampling. In PTEEM we use π and not $\tilde{\pi}$, allowing us to apply the algorithm within a Gibbs sampler framework (see Section 4).*

The energy rings are constructed as in Kou et al. [2006], except for the first one. The state space \mathcal{X} is partitioned according to the energy levels: $\mathcal{X} = \bigcup_{j=1}^d D_j$, where

$$\begin{aligned} D_j &= \{x \in \mathcal{X}; h(x) \in [H_j, H_{j+1})\}, \quad j = 2, \dots, d \\ D_1 &= \{x \in \mathcal{X}; h(x) \in (-\infty, H_2)\}. \end{aligned}$$

Each step of the PTEEM algorithm is decomposed into two types of moves: local moves via a classical MCMC algorithm and global moves allowing an exchange between two chains with similar energy.

Local moves At each step a new state y_i is proposed to the i th chain, for all $i = 1, \dots, N$, using MCMC algorithm. When using a Gibbs sampler, the i th chain takes the value y_i . When using Metropolis-Hasting algorithm, the current value x_i of the i th chain is replaced by y_i with probability

$$\alpha = \min\left(1, \frac{f(y_i)q(y_i; x_i)}{f(x_i)q(x_i; y_i)}\right),$$

with $\pi(x) = f(x)/K$, where the normalizing constant K may not be known. Assuming that the proposal distribution is symmetric, i.e., $q(x; y) = q(y; x)$, the local move is accepted with probability $\alpha = \min(1, \frac{f(y_i)}{f(x_i)})$.

Global moves At each step, an energy ring D_j containing at least two chains is chosen randomly. Two chains are then chosen uniformly in D_j , say the i th and the k th ones (with $i < k$), and an exchange move is proposed between the actual two states of these chains. The move is from $s = (x_1, \dots, x_i, \dots, x_k, \dots, x_N)$ to $s' = (x_1, \dots, x_k, \dots, x_i, \dots, x_N)$. The product σ -algebra is written $\mathcal{B}(\mathcal{X})^N$, and the product measure is denoted by λ_N . The probability measure π^* is defined as follows:

$$\pi^*(dx_1, dx_2, \dots, dx_N) = \prod_{i=1}^N \pi_i(x_i) \lambda(dx_i) \quad \text{on} \quad (\mathcal{X}^N, \mathcal{B}(\mathcal{X})^N)$$

The probability acceptance for the global move is then given by:

$$\begin{aligned}\rho(s; s') &= \min \left\{ 1, \frac{\pi^*(s')}{\pi^*(s)} \right\} \\ &= \min \left\{ 1, \frac{\pi_i(x_k)\pi_k(x_i)}{\pi_i(x_i)\pi_k(x_k)} \right\}.\end{aligned}\tag{1}$$

Note that if the denominator is null, then the numerator is also null and by convention $\rho(s; s')$ is null. The chains are not Markov by themselves, it is the whole stochastic process made of the N chains together that forms a Markov chain on $(\mathcal{X}^N, \mathcal{B}(\mathcal{X})^N)$.

Remark 2.2 *It is of interest to compare the total number of local and global moves required in PTEEM and EES algorithms. Let us denote by B the size of the burn-in period, by R the number of iterations necessary to initialize energy rings within EES, and by M the sample size of the chains (after the burn-in period). We have:*

- For EES, the total number of local moves is equal to

$$K(B + R) + M + (1 - p_{ee}) \left(\frac{(K - 1)K}{2}(B + R) + (K - 1)M \right),$$

and the total number of global moves is equal to

$$p_{ee} \left(\frac{(K - 1)K}{2}(B + R) + (K - 1)M \right),$$

where K denotes the number of chains in EES.

- For PTEEM, the total number of local moves is $NM + NB$, and the total number of global moves is $M + B$, where N stands for the number of chains in PTEEM.

Then in terms of simulations number, PTEEM necessitates more moves than EES when M is large since usually N is larger than K . In terms of storage, to obtain the $(i + 1)$ th iteration of the target chain, EES uses $KR + i + (1 - p_{ee}) \left(\frac{(K - 1)KR}{2} + (K - 1)i \right)$, values in memory to choose an element in an energy ring, whereas PTEEM necessitates only N values. From our experience, CPU time to compute one iteration increases within EES as the simulations go along. In opposition CPU time for one iteration is constant within PTEEM algorithm.

2.2 Some theoretical results

Denote by S the Markov chain on $(\mathcal{X}^N, \mathcal{B}(\mathcal{X})^N)$ obtained by the PTEEM algorithm, a state of S is written s . The transition kernel associated with an iteration of PTEEM is written P , and P^k is the k -step transition kernel. They are defined on $\mathcal{X}^N \times \mathcal{B}(\mathcal{X})^N$. The transition kernel associated with the local move of the i th chain is written PL_i , and is defined on $\mathcal{X} \times \mathcal{B}(\mathcal{X})$. The transition kernel associated with the N local moves of an iteration of PTEEM is written PL ,

and is defined on $\mathcal{X}^N \times \mathcal{B}(\mathcal{X})^N$. The transition kernel associated with the equi-energy move is written PE , and is defined on $\mathcal{X}^N \times \mathcal{B}(\mathcal{X})^N$. Writing

$$\begin{aligned} s &= (x_1, \dots, x_i, \dots, x_k, \dots, x_N) \\ s' &= (x'_1, \dots, x'_i, \dots, x'_k, \dots, x'_N), \end{aligned}$$

we have

$$\begin{aligned} PL(s, s') &= \prod_{i=1}^N PL_i(x_i, x'_i) \\ P(s, s') &= (PE * PL)(s, s') = \int_{\mathcal{X}^N} PE(\tilde{s}, s') PL(s, \tilde{s}) d\tilde{s} \end{aligned}$$

Write $q(s, s')$ the auxiliary distribution to propose s' from s in an equi-energy move. The total variation norm for a measure μ on $(\mathcal{X}^N, \mathcal{B}(\mathcal{X})^N)$ is defined by:

$$\|\mu\|_{TV} = \sup_{A \in \mathcal{B}(\mathcal{X})^N} |\mu(A)|.$$

Proposition 2.1 *If the transition kernels associated with the local moves are reversible with stationary distributions π_i , $i = 1, \dots, N$, aperiodic and strongly λ -irreducible, then the chain S is strongly λ_N -irreducible and we have for π^* -almost all $s \in \mathcal{X}^N$*

$$\lim_{n \rightarrow \infty} \|P^n(s, \cdot) - \pi^*\|_{TV} = 0.$$

Therefore π^ is the stationary distribution of S and the chain associated with $T_1 = 1$ provides samples corresponding to $\pi_1 = \pi$, which is the target distribution.*

Proof: in appendix B.1.

This Proposition 2.1 has minimal assumptions, which are usually not hard to verify. For instance, if the local MCMC algorithm used is a Gibbs sampler, the strong-irreducibility is verified under condition of positivity of the target density on \mathcal{X} , or under condition of absolute continuity of the associated transition kernel with respect to the dominating measure λ . If the local MCMC algorithm used is a Metropolis-Hastings algorithm, the strong-irreducibility is verified under condition of positivity of the associated proposal distribution on \mathcal{X} .

The assumption of reversibility for each of the local MCMC algorithms could be relaxed. Indeed, the reversibility is sufficient but non necessary to have π^* as the stationary distribution of the chain S . Concerning the assumption of strong irreducibility, we can note that simple irreducibility would be sufficient, and that quite general conditions can be supposed to assure this irreducibility. For example, if the local MCMC algorithm used is a Metropolis-Hastings algorithm, it is sufficient that the target density is bounded and positive on every compact set of its support, and that there exists numbers ϵ and δ such that $q_i(x, x') > \epsilon$ if $|x - x'| < \delta$ (with q_i the associated proposal distribution, see lemma 7.6 of Robert and Casella [2004]). We can note that under some assumptions S can be irreducible even if \mathcal{X}^N the support of π^* is not connected (see for instance lemma 10.11 of Robert and Casella [2004]). Concerning the assumption

of aperiodicity of each local transition kernel, it can be relaxed because it is sufficient to have only one of the N local transition kernel which is aperiodic to have P aperiodic.

The proposition 2.1 states that under quite general and usually verified conditions, the chain S converges to its stationary distribution for π^* -almost all starting point. However, it is possible to have a null set of states from which convergence does not occur. The following lemma and proposition have stronger assumptions that ensure convergence from all starting points.

Lemma 2.1 *Assume that the transition kernels associated with the local moves are reversible with stationary distributions π_i , $i = 1, \dots, N$, aperiodic and strongly λ -irreducible, and assume the positivity of the density π^* on \mathcal{X}^N ($\forall s \in \mathcal{X}^N, \pi^*(s) > 0$). Then the chain S is strongly λ_N -irreducible, positive and Harris-recurrent.*

Proof: in appendix B.2.

The following proposition is a consequence of 2.1.

Proposition 2.2 *Assume that the transition kernels associated with the local moves are reversible with stationary distributions π_i , $i = 1, \dots, N$, aperiodic and strongly λ -irreducible, and assume the positivity of the density π^* on \mathcal{X}^N ($\forall s \in \mathcal{X}^N, \pi^*(s) > 0$). Then we have for all $s \in \mathcal{X}^N$*

$$\lim_{n \rightarrow \infty} \|P^n(s, \cdot) - \pi^*\|_{TV} = 0.$$

Proof:

Using Lemma 2.1 and Proposition 2.1, S is a Markov chain π^* -irreducible, aperiodic, with stationary distribution π^* and Harris-recurrent. The result follows from Theorem 1 of Tierney [1994].

Obviously, the remarks previously done on the assumptions of 2.1 can be applied on the assumptions of 2.1 and 2.2. Note that under assumptions of 2.1 and 2.2, the ergodic theorem which is an equivalent of the law of large numbers for Markov chains can be applied.

2.3 Choice of energy ladder and temperatures

Following our experience we propose some choices of energy ladder and temperatures.

Energy ladder The levels H_1, H_2, \dots, H_d are associated with d energy rings, the first one including states having an energy value lower than H_2 and including only few states having an energy value lower than H_1 , and the last one including states having an energy value higher than H_d . Once the values H_1 and H_d are chosen, the other energy levels can be set to be evenly spaced on a logarithmic scale

$$\ln(H_i) = \ln(H_1) + i \frac{\ln(H_d) - \ln(H_1)}{d - 1}.$$

To choose H_1 and H_d we use one or few runs of a classical MCMC algorithm with target density π . We take for H_d the energy associated with a state with high enough finite energy compared to other states. Concerning H_1 , we take the energy corresponding to an observed mode. In practice, we can take for H_d the energy associated with a state after few iterations of the algorithm, and for H_1 the energy associated with a state after a burn-in period.

Remark 2.3 *Concerning H_1 , if the modes of the distribution of interest are known, we just have to take H_1 slightly lower than the energy of the highest mode.*

Temperatures The distribution associated with the highest temperature should be sufficiently flattened so that the associated chain can move freely from one mode to another. After choosing a T_N value we just have to check that the associated chain moves easily. T_1 is obviously equal to 1, and is associated with the chain of interest. Once T_1 and T_N are fixed, the other temperatures can be chosen by evenly spacing them on a logarithmic scale, or by evenly spacing the inverse temperatures geometrically (see for instance Kou et al. [2006] or Neal [1996]).

Checking that the choices of temperatures and energy ladder are relevant It is necessary to check on a run of PTEEM that the choices of temperatures and energy ladder are relevant. The chain 1 should have almost all its states in the first energy ring, the last chain should have almost all its states in the last energy ring, and between them the states of the different chains should be well distributed in the rings. The distribution in the rings can be considered as correct if there is no "energy gap" between adjacent chains, and if for each chain equi-energy moves are performed with several other chains. If poor mixing is observed between chains then it is necessary to adjust the temperatures or the energy levels, adding new temperatures for instance or proposing a new calibration. We illustrate such a problem in Table 1 and in an example of Section 4.1.

3 Comparisons in the case of local Metropolis-Hastings moves

To compare the three algorithms (PT, EES and PTEEM) when the local move is a Metropolis-Hastings algorithm, we consider sampling from a two-dimensional normal mixture model taken from Liang and Wong [2001] and used as an illustration by Kou et al. [2006]. Let

$$f(x) = \sum_{i=1}^{20} \frac{w_i}{\sigma_i \sqrt{2\pi}} \exp\left(-\frac{1}{2\sigma_i^2}(x - \mu_i)'(x - \mu_i)\right),$$

where $\sigma_1 = \dots = \sigma_{20} = 0.1$, $w_1 = \dots = w_{20} = 0.05$, and the 20 mean vectors

$$(\mu_1, \dots, \mu_{20}) = \begin{pmatrix} 2.18 & 8.67 & 4.24 & 8.41 & 3.93 & 3.25 & 1.70 & 4.59 & 6.91 & 6.87 \\ 5.76 & 9.59 & 8.48 & 1.68 & 8.82 & 3.47 & 0.50 & 5.60 & 5.81 & 5.40 \\ 5.41 & 2.70 & 4.98 & 1.14 & 8.33 & 4.93 & 1.83 & 2.26 & 5.54 & 1.69 \\ 2.65 & 7.88 & 3.70 & 2.39 & 9.50 & 1.50 & 0.09 & 0.31 & 6.86 & 8.11 \end{pmatrix}.$$

The different local modes are quite far from each other (most of them are more than 15 standard deviations from the nearest ones), hence this mixture distribution is quite challenging for

sampling. In addition, the initial states of the different chains were drawn from a uniform distribution on $[0, 1]^2$, a region far from the local modes.

Each algorithm was run 100 times. For each run, the PT and PTEEM algorithms were run for 2500 iterations after a burn-in period of 2500 iterations. Similarly, for each chain of the EES the burn-in period was of 2500 iterations, and for the first chain (the target chain) 2500 iterations were simulated after this burn-in period and the period to construct the rings, which was of 500 iterations. As in Kou et al. [2006], the Metropolis-Hastings proposal was a bivariate Gaussian $X_{n+1}^{(i)} \sim \mathcal{N}_2(X_n^{(i)}, \tau_i^2 I_2)$, with $\tau_i = 0.25\sqrt{T_i}$. Unlike them, the step size τ_i was not tuned later in the algorithms such that the acceptance ratio is in the range (0.22,0.32). Indeed, we would like to compare algorithms as simple as possible.

For the EES, we took the same number of chains, the same energy levels, the same temperatures and the same equi-energy jump probability than Kou et al. [2006] ($K = 5$, $H = (0.2, 2, 6.3, 20, 63.2)$, $T = (1, 2.8, 7.7, 21.6, 60)$, $p_{ee} = 0.1$). For the PT and PTEEM algorithms, $N = 20$ chains were taken, with temperatures between 1 and 60 evenly spaced on a logarithmic scale. As in Kou et al. [2006], the PT algorithm used a swap between neighboring temperature chains for the exchange operation, but only one swap was proposed at each iteration, to make it comparable with the PTEEM. For the PTEEM, the same 5 groups of energy than for the EES were taken.

The mean acceptance rates for the local Metropolis-Hastings moves and for the exchange moves between chains for the three algorithms are given in Table 2. In comparison Kou et al. [2006] obtained results slightly different probably because the step size τ_i was tuned in their EES.

To compare the ability of each algorithm to explore the distribution space, we considered for each run of each algorithm the number and frequency of visited modes by the target chain, as well as the estimations of the mean vector ($E(X_1), E(X_2)$) and of the second moments ($E(X_1^2), E(X_2^2)$) using the samples generated from the target chain. Table 3 contains these estimations. Concerning the estimations of the mean vector and of the second moments, the EES and PTEEM estimates were more accurate than those of the PT, with smaller mean squared errors. Moreover, it appeared that the PTEEM estimates were slightly more accurate than those of the EES. Concerning the number of visited modes, good results were obtained by the EES and PTEEM algorithms compared to the PT. The results are reported in Table 4. The mean number of visited modes by the PT on the 100 runs was 14.31, compared to 19.92 for the EES and 19.98 for the PTEEM. Then, as in Kou et al. [2006], we counted in each of the 100 runs for the three algorithms how many times the target chain visited each mode in the last 2500 iterations. The absolute frequency error is given by $err_i = |\hat{f}_i - 0.05|$, where \hat{f}_i is the sample frequency of the i th mode being visited ($i = 1, \dots, 20$). The median and the maximum of err_i over the 100 runs was calculated. To compare the three algorithms the ratios of these values between PT and EES, between PT and PTEEM and between EES and PTEEM were calculated for each mode. All these ratios are presented in Table 5. As denoted in Kou et al. [2006], EES seemed to be more efficient than PT (the mean of the ratios $R_{med(PT/EES)}$ over the 20 modes was 2.42, and the mean of the ratios $R_{max(PT/EES)}$ over the 20 modes was 2.92). As expected, PTEEM gave better results than PT (the mean of the ratios $R_{med(PT/PTEEM)}$ over the 20 modes was 2.52,

and the mean of the ratios $R_{max}(PT/PTEEM)$ over the 20 modes was 3.07). Besides, we noticed a slight improvement of PTEEM compared to EES (the mean of the ratios $R_{med}(EES/PTEEM)$ over the 20 modes was 1.05, and the mean of the ratios $R_{max}(EES/PTEEM)$ over the 20 modes was 1.13).

Figures 1 and 2 show the last 2500 iterations after burn-in for the chains 1, 7, 14 and 20 obtained by one run of the PT algorithm, and by one run of the PTEEM algorithm. Figure 3 shows the simulations after a burn-in period for chains 1 to 5 obtained by a run of EES. The first chains of the PTEEM and EES visited all the modes of the target density whereas the first chain of PT did not visit all of them. Notice that chains with the highest temperatures of the PT algorithm visited all the modes, and these chains for the EES kept in memory lots of iterations.

Table 6 presents the repartition of accepted equi-energy moves for chains 1,10 and 20, with other possible chains within a run of the PTEEM algorithm. As expected, the closer the temperatures of chains were, the more often the equi-energy moves were accepted. Note that equi-energy moves had been proposed and accepted for all possible pairs of chains, including for pairs of chains with very different temperatures.

As in Kou et al. [2006], it appeared that the EES algorithm gave better results than the classical PT. Besides the PTEEM algorithm gave results comparable to those of the EES, and even slightly better.

4 Comparisons in the case of local Gibbs samplers moves

Some difficulties are encountered to combine EES with a Gibbs sampler. Indeed, it does not seem obvious to sample from the truncated joint posterior distribution. Hence in the case where the chains are locally updated by a Gibbs sampler we compared only results of PT and PTEEM algorithms. Two illustrations of Gaussian mixtures are treated: an example with simulated data, and the well-known example of the Galaxy dataset.

For both illustrations we consider independent observations y_1, \dots, y_n from k mixture components

$$y_i \sim \sum_{j=1}^k w_j f(\cdot | \mu_j, \sigma_j^2), \quad i = 1, \dots, n,$$

with k fixed and known and where $f(\cdot | \mu_j, \sigma_j^2)$ denotes the density of the Gaussian distribution $\mathcal{N}(\mu_j, \sigma_j^2)$. The sizes of the k groups are proportional to w_1, w_2, \dots, w_k , which are the weights of the components. The parameters to be estimated are the means μ_j , the variances σ_j^2 , and the weights w_j , for $j = 1, \dots, k$.

The label of the component from which each observation is drawn is unknown, and a label vector c which is a latent allocation vector is introduced as follows: $c_i = j$ if the observation y_i is drawn from the j^{th} component. The variables c_i are supposed independent with distributions

$$p(c_i = j) = w_j, \quad j = 1, \dots, k.$$

Write $y = (y_i)_{i=1, \dots, n}$, $\mu = (\mu_j)_{j=1, \dots, k}$, $\sigma^2 = (\sigma_j^2)_{j=1, \dots, k}$, $w = (w_j)_{j=1, \dots, k}$ and $c = (c_i)_{i=1, \dots, n}$.

The μ_j and σ_j^{-2} are supposed to be independent with the following priors:

$$\mu_j \sim \mathcal{N}(\xi, \kappa^{-1}), \quad \sigma_j^{-2} \sim \Gamma(\alpha, \beta) \quad \text{and} \quad \beta \sim \Gamma(g, h), \quad (2)$$

where β and h are rate parameters. The prior on w is taken as a symmetric Dirichlet distribution

$$w \sim D(\delta, \delta, \dots, \delta).$$

The parameters δ , ξ , κ , α , g and h are supposed to be fixed. Let us denote by $m_j = \sum_{i=1}^n \mathbb{1}_{c_i=j}$ the number of observations labeled by j .

The joint posterior density, the full conditional distributions and the formula of the acceptance rate for the equi-energy move are given in appendix A.

On the following examples, the estimates of the parameters obtained after labeling were quite good and similar for the PT and PTEEM algorithms. They were even comparable to those obtained with a classical Gibbs sampler. The major difference between these three algorithms was the ability to explore the parameter space: the Gibbs sampler found one mode of the mixture posterior and usually was staying only on this mode, while the PT and PTEEM algorithms succeeded to jump from one mode to another. Consequently, on the examples we focused on the label-switching phenomenon (see Jasra et al. [2005]), and not on the estimation of the parameters.

4.1 Simulated data

Following Jasra et al. [2005], a vector y of length 100 was simulated from a mixture of four Gaussian distributions:

$$\frac{1}{4} \left(\mathcal{N}(-3, 0.55^2) + \mathcal{N}(0, 0.55^2) + \mathcal{N}(3, 0.55^2) + \mathcal{N}(6, 0.55^2) \right).$$

The number of components is $k = 4$, and we chose for the fixed parameters in (2): $\alpha = 2$, $\xi = \bar{y}$, $\delta = 1$, $\kappa = 1/R^2$, $g = 0.2$ and $h = 10/R^2$, where $R = \max(y) - \min(y)$. The algorithms PT and PTEEM were run 100 times, each run consisting of 4000 iterations after a burn-in period of 1000 iterations. We used 20 chains and 5 energy rings. As in the previous example, the PT algorithm used a swap between neighboring temperature chains for the exchange operation, and only one swap was proposed at each iteration.

Concerning the energy ladder, after a run of a classical Gibbs sampler with target density π , we chose $H_1 = 105$ and $H_5 = 285$. Four energy rings were chosen with levels evenly spaced between 105 and 285 on a logarithmic scale, the fifth ring including states having an energy value higher than 285. The levels were then 105, 134.8, 173, 222 and 285.

Concerning the temperatures, after few runs of PT and PTEEM we noted that there was an energy gap between chains of temperatures lower than 1.18 and chains of temperatures higher than 1.28. Indeed, chains of temperatures lower than 1.18 had almost all their states in the first ring, while chains of temperatures higher than 1.28 had almost all their states in the last two rings. To overcome this problem, several temperatures were introduced between 1.18 and 1.28.

The temperatures were then set by the following way: 4 temperatures between 1 and 1.17, 10 temperatures between 1.18 and 1.28 and 6 temperatures between 1.30 and 10, the temperatures being evenly spaced on a logarithmic scale, so we obtained 1, 1.05, 1.11, 1.17, 1.18, 1.19, 1.2, 1.21, 1.22, 1.23, 1.25, 1.26, 1.27, 1.28, 1.3, 1.96, 2.94, 4.42, 6.65 and 10.

Table 7 shows for several chains the distributions of states in the energy rings.

Clearly, the mixture posterior has $k! = 24$ symmetric modes and, in theory, for a very high number of iterations, the chain of interest should have visited all modes, with equal frequencies. When the chain goes from one mode to another, there is the so-called label-switching phenomenon (see Jasra et al. [2005]). Such a phenomenon is a useful convergence diagnostic to check if the chain of interest has explored all possible labelings of the parameters. To compare PT and PTEEM algorithms we considered for each run of each algorithm both the number and the frequency of visited modes by the target chain. Table 8 shows that on 100 runs of PTEEM the target chain visited more modes than on 100 runs of PT. Hence the label-switching phenomenon seems to occur more often during a run of PTEEM than during a run of PT. We also counted in each of the 100 runs for the two algorithms how many times the target chain visited each mode in the last 4000 iterations. The absolute frequency error is given by $err_i = |\hat{f}_i - 1/4!|$, where \hat{f}_i is the sample frequency of the i th mode being visited ($i = 1, \dots, 4!$). We then calculated the mean and median of this absolute frequency error over the 100 runs and the $4!$ modes. Absolute frequency errors were slightly lower for PTEEM with a mean (resp. a median) of 3.9% (reps. 3.8%), compared to 4.9% (resp. 4.2%) for PT.

We studied further the equi-energy moves of the algorithm PTEEM. In Table 9 it appears that exchange moves were more frequent between chains with similar temperatures. The mean acceptance rates of equi-energy moves for PTEEM and of exchange moves for PT were 53% and 61%, respectively. Note that we could code the PT algorithm so that exchange moves can be proposed between any two chains and not only between adjacent chains. But in this case the mean acceptance rate of an exchange move would be much lower. In comparison the PTEEM algorithm has the advantage to propose exchanges moves between chains not necessarily adjacent, but always having states of similar energy values.

4.2 Galaxy dataset

We used the well-known Galaxy dataset (see for instance Richardson and Green [1997]). The data consist of the velocities of 82 distant galaxies diverging from our own.

The number of components is $k = 6$, and we took for the fixed parameters in (2): $\alpha = 3$, $\xi = 20$, $\delta = 1$, $\kappa = 1/R^2$, $g = 0.2$ and $h = 10/R^2$, where $R = 10$. The algorithms PT and PTEEM were run 100 times, each run consisting of 10000 iterations after a burn-in period of 2000 iterations. We used 20 chains and 5 energy rings. As in the previous example, the PT algorithm used a swap between neighboring temperature chains for the exchange operation, and only one swap was proposed at each iteration.

Concerning the energy ladder, after a run of a classical Gibbs sampler with target density π , we chose $H_1 = 180$ and $H_5 = 260$. Four energy rings were obtained with levels evenly spaced between H_1 and H_5 on a logarithmic scale, the fifth ring containing all states having an energy value higher than H_5 . The levels obtained were 180, 197.3, 216.3, 237.2 and 260.

We chose $N = 20$ temperatures between 1 and 4, with their inverses evenly spaced. We get 1.00, 1.04, 1.09, 1.13, 1.19, 1.25, 1.31, 1.38, 1.46, 1.55, 1.65, 1.77, 1.90, 2.05, 2.24, 2.45, 2.71, 3.04, 3.45 and 4.00.

Table 10 presents for several chains the distributions of states in the energy rings.

As in the previous example on simulated data, Table 11 shows that on 100 runs of PTEEM the target chain visited more modes than on 100 runs of PT. Hence the label-switching phenomenon occurred more often with PTEEM than with PT.

We also counted in each of the 100 runs for the two algorithms how many times the target chain visited each mode in the last 10000 iterations. As in the simulated data set example, the absolute frequency errors were calculated for each mode: absolute frequency errors were slightly lower for PTEEM with a mean (resp. a median) of 0.119% (resp. 0.099%), compared to 0.126% (resp. 0.099%) for PT.

As in the previous example, Table 12 shows that equi-energy moves were more frequent between chains with similar temperatures.

The mean acceptance rates of the equi-energy moves for PTEEM and of the exchange moves for PT were of 49% and 61% respectively. In conclusion, both datasets illustrated that the PTEEM algorithm performs a better exploration of the parameter space than the PT algorithm, while in mean less exchanges between chains were performed for the PTEEM algorithm, compared to the PT algorithm.

5 Discussion

In this paper a new algorithm combining PT and EES was proposed. Thanks to a relevant equi-energy move, the proposed PTEEM algorithm allows a better exploration of the parameter space than the PT algorithm, while ensuring the reversibility of the exchange moves. Therefore the generated Markov process theoretically converges to π^* , and the first chain generates samples corresponding to the distribution of interest π . From a practical point of view, a drawback of the PTEEM algorithm compared to the PT algorithm is that an energy ladder is needed, but we explained a simple and practical way to obtain a relevant ladder, which proved to be efficient. Compared to EES, less storage is needed since iterations from the past are not all kept in memory.

When using a Metropolis-Hastings algorithm, on the same example as Kou et al. [2006] the PTEEM algorithm gave better results than the PT algorithm, and results comparable to those of the EES, even slightly better. When using a Gibbs sampler, a major inconvenience of the EES algorithm is its difficulty to be applied, since it would necessitate to sample from a posterior distribution with an energy truncation. Hence only PT and PTEEM algorithms were compared on a simulated dataset and on the Galaxy dataset. It was observed that the PTEEM algorithm had a better ability to explore the parameter space since the label-switching phenomenon occurred more often.

A direction for future research is to investigate further the theoretical properties of the PTEEM algorithm, by comparing convergence rates of PTEEM and PT algorithms for instance. An adapted PTEEM algorithm to finely tune the temperatures and/or the energy levels during a run would also be interesting.

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A Formula used for the comparisons in case of a Gibbs sampler

A.1 Joint posterior densities

Write $x = (\mu, \sigma^{-2}, w, c, \beta)$. The joint posterior density from which the parameters should be drawn is:

$$\begin{aligned}\pi(x) = p(\mu, \sigma^{-2}, w, c, \beta | y) &\propto p(y | \mu, \sigma^{-2}, c, \beta, w)p(\mu, \sigma^{-2}, c, \beta, w), \\ &\propto p(y | \mu, \sigma^{-2}, c)p(\mu, \sigma^{-2}, c, \beta, w).\end{aligned}$$

Hence the i th chain should be drawn from

$$\pi_i(x) \propto \pi(x)^{\frac{1}{T_i}} \propto p(y | \mu, \sigma^{-2}, c)^{\frac{1}{T_i}} p(\mu, \sigma^{-2}, w, c, \beta)^{\frac{1}{T_i}}.$$

However, as noted by Jasra et al. [2007] and Behrens et al. [2009], tempering the whole posterior is problematic as there is no guarantee that the tempered posterior will remain proper. As a consequence, only the likelihood contribution is tempered and the priors are left untempered. The i th chain is then drawn from

$$\begin{aligned}\pi'_i(x) &\propto p(y | x)^{\frac{1}{T_i}} p(x), \\ &\propto p(y | \mu, \sigma^{-2}, c)^{\frac{1}{T_i}} p(\mu | \xi, \kappa^{-1})p(\sigma^{-2} | \alpha, \beta)p(c | w)p(w | \delta)p(\beta | g, h).\end{aligned}$$

we have

$$\begin{aligned}
\pi'_i(x) &\propto p(y \mid \mu, \sigma^{-2}, c) \frac{1}{T_i} p(\mu \mid \xi, \kappa^{-1}) p(\sigma^{-2} \mid \alpha, \beta) p(c \mid w) p(w \mid \delta) p(\beta \mid g, h) \\
&\propto \left[\prod_{p=1}^k (\sigma_p \sqrt{2\pi})^{-m_p} \exp\left(-\sum_{l=1}^n \frac{(y_l - \mu_{c_l})^2}{2\sigma_{c_l}^2}\right) \right]^{\frac{1}{T_i}} \left[\prod_{p=1}^k \frac{\kappa^{\frac{1}{2}}}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}(\mu_p - \xi)^2 \kappa\right) \right] \\
&\quad \times \left[\prod_{p=1}^k \frac{\beta^\alpha}{\Gamma(\alpha)} \sigma_p^{-2(\alpha-1)} \exp(-\beta \sigma_p^{-2}) \right] \left[\frac{n!}{\prod_{p=1}^k m_p!} \prod_{p=1}^k w_p^{m_p} \right] \\
&\quad \times \left[\frac{1}{B(\delta, \dots, \delta)} \prod_{p=1}^k w_p^{\delta-1} \right] \left[\beta^{g-1} \exp(-h\beta) \frac{h^g}{\Gamma(g)} \right],
\end{aligned}$$

where

$$B(\delta, \dots, \delta) = \frac{\prod_{p=1}^k \Gamma(\delta)}{\Gamma(\sum_{p=1}^k \delta)} = \frac{\Gamma(\delta)^k}{\Gamma(k\delta)}.$$

A.2 Full conditional distributions

Concerning the i th chain, the full conditional distributions to be used in the Gibbs sampler of the algorithms are easily obtained through conjugacy. We use the following notations:

$$\begin{aligned}
x_i &= (\mu_i, \sigma_i^{-2}, w_i, c_i, \beta_i), \\
\mu_i &= (\mu_{i1}, \mu_{i2}, \dots, \mu_{ik}), \\
\sigma_i^{-2} &= (\sigma_{i1}^{-2}, \sigma_{i2}^{-2}, \dots, \sigma_{ik}^{-2}), \\
w_i &= (w_{i1}, w_{i2}, \dots, w_{ik}), \\
c_i &= (c_{i1}, c_{i2}, \dots, c_{in}), \\
m_i &= (m_{i1}, m_{i2}, \dots, m_{ik}) \\
p &= 1, \dots, k \quad \text{index of component} \\
l &= 1, \dots, n \quad \text{index of observation}
\end{aligned}$$

For μ_i, σ_i^{-2} and w_i the full conditional distributions are the following

$$\mu_{ip} \mid \sigma_{ip}^{-2}, y, c_i, \xi, \kappa^{-1} \sim \mathcal{N}\left(\left(\frac{m_{ip}\sigma_{ip}^{-2}}{T_i} + \kappa\right)^{-1} \left(\frac{\sigma_{ip}^{-2}}{T_i} \sum_{l:c_{il}=p} y_l + \xi\kappa\right), \left(\frac{m_{ip}\sigma_{ip}^{-2}}{T_i} + \kappa\right)^{-1}\right),$$

$$\sigma_{ip}^{-2} \mid \mu_{ip}, y, c_i, \alpha, \beta_i \sim \Gamma\left(\alpha + \frac{m_{ip}}{2T_i}, \beta_i + \sum_{l:c_{il}=p} \frac{(y_l - \mu_{ip})^2}{2T_i}\right),$$

$$w_i \mid c_i, \delta \sim D(\delta + m_{i1}, \delta + m_{i2}, \dots, \delta + m_{ik}).$$

For the allocation vector c , the full conditional distribution is multinomial with the following probabilities:

$$p_i(c_{il} = p \mid y, \mu_i, \sigma_i^{-2}, w_i) \propto \frac{1}{\sigma_{ip}^{T_i}} \exp\left(-\frac{(y_l - \mu_{ip})^2}{2\sigma_{ip}^2 T_i}\right) w_{ip}.$$

Eventually the β_i parameter has the following full conditional distribution:

$$\beta_i \mid \sigma_i^{-2}, \alpha, g, h \sim \Gamma\left(g + k\alpha, h + \sum_{p=1}^k \sigma_{ip}^{-2}\right).$$

A.3 Acceptance rate of an equi-energy move

Assuming that two chains i and j are selected from an energy ring to be swapped, the acceptance probability of an equi-energy move proposed between two chains is given by

$$\min\left(1, \frac{\pi'_i(x_j)\pi'_j(x_i)}{\pi'_i(x_i)\pi'_j(x_j)}\right) = \min\left(1, \left(\frac{p(y|x_i)}{p(y|x_j)}\right)^{(1/T_j - 1/T_i)}\right),$$

with

$$\frac{\pi'_i(x_j)\pi'_j(x_i)}{\pi'_i(x_i)\pi'_j(x_j)} = \left[\frac{\prod_{p=1}^k \sigma_{jp}^{-m_{jp}}}{\prod_{p=1}^k \sigma_{ip}^{-m_{ip}}}\right]^{\frac{1}{T_i} - \frac{1}{T_j}} \exp\left[-\frac{1}{2}\left(\frac{1}{T_i} - \frac{1}{T_j}\right)\left(\sum_{l=1}^n (y_l - \mu_{jc_{jl}})^2 \sigma_{jc_{jl}}^{-2} - \sum_{l=1}^n (y_l - \mu_{ic_{il}})^2 \sigma_{ic_{il}}^{-2}\right)\right]$$

B Proofs of Proposition 2.1 and Lemma 2.1

B.1 Proof of Proposition 2.1

During an iteration of the PTEEM algorithm all chains are locally updated by a MCMC algorithm and an exchange move is proposed.

By assumption, each $PL_i(\cdot, \cdot)$ is reversible with stationary distribution π_i .

It is then clear that $PL = \prod_{i=1}^N PL_i$ is also reversible. Let $A \in \mathcal{B}(\mathcal{X})^N$, it can be written as $A_1 \times A_2 \times \dots \times A_N$, with $A_i \in \mathcal{X}$, we have

$$\begin{aligned} \pi^*(A) &= \prod_{i=1}^N \pi_i(A_i) \\ &= \prod_{i=1}^N \int_{\mathcal{X}} PL_i(x_i, A_i) \pi_i(dx_i) \\ &= \int_{\mathcal{X}} \dots \int_{\mathcal{X}} PL_1(x_1, A_1) \dots PL_N(x_N, A_N) \pi_1(dx_1) \dots \pi_N(dx_N) \\ &= \int_{\mathcal{X}^N} PL(s, A) \pi^*(ds), \end{aligned}$$

which implies that π^* is the stationary distribution of $PL(.,.)$.

With $q(s, s')$ the auxiliary distribution to propose s' from s in the equi-energy move, the transition kernel PE can be written as

$$PE(s, s') = q(s, s')\rho(s, s') + \int_{\mathcal{X}} q(s, s'')(1 - \rho(s, ds''))\mathbb{1}_{\{s'\}}(s). \quad (3)$$

The detailed balance condition is

$$\forall A, B \in \mathcal{X}^{N^2}, \quad \int_A \int_B PE(s, ds')\pi^*(ds) = \int_B \int_A PE(s', ds)\pi^*(ds'). \quad (4)$$

From (3) we have

$$\forall B \in \mathcal{X}^N, \quad PE(s, B) = \int_B q(s, ds')\rho(s, s') + \int_{\mathcal{X}} q(s, ds'')(1 - \rho(s, s''))\mathbb{1}_B(s),$$

hence

$$\begin{aligned} \int_A \pi^*(ds) \int_B q(s, ds')\rho(s, s') + \int_{A \cap B} \pi^*(ds) \int_{\mathcal{X}} q(s, ds'')(1 - \rho(s, s'')) = \\ \int_B \pi^*(ds') \int_A q(s', ds)\rho(s', s) + \int_{B \cap A} \pi^*(ds') \int_{\mathcal{X}} q(s', ds'')(1 - \rho(s', s'')). \end{aligned}$$

Then (4) is satisfied if

$$\int_A \int_B \pi^*(ds)q(s, ds')\rho(s, s') = \int_B \int_A \pi^*(ds')q(s', ds)\rho(s', s),$$

which is established if the integrands are equal, that is if

$$q(s, ds')\rho(s, s')\pi^*(ds) = q(s', ds)\rho(s', s)\pi^*(ds'). \quad (5)$$

In PTEEM algorithm, the two candidate chains to exchange their actual states are chosen uniformly among all chains in the same energy ring. Hence we have $q(s, s') = q(s', s)$. Using (1), it follows that (5) is satisfied, and the detailed balance condition (4) holds. Therefore the transition kernel PE for the equi-energy move is reversible, with stationary distribution π^* .

The transition kernels PE and PL are reversible with stationary distribution π^* . It is then clear that P is also reversible. Moreover, we have $\forall A \in \mathcal{B}(\mathcal{X})^N$

$$\begin{aligned} \int_{\mathcal{X}^N} P(s, A)\pi^*(ds) &= \int_{\mathcal{X}^N} \int_{\mathcal{X}^N} PE(\tilde{s}, A)PL(s, \tilde{s})\pi^*(s)dsd\tilde{s} \\ &= \int_{\mathcal{X}^N} PE(\tilde{s}, A) \left[\int_{\mathcal{X}^N} PL(s, \tilde{s})\pi^*(s)ds \right] d\tilde{s} \\ &= \int_{\mathcal{X}^N} PE(\tilde{s}, A)\pi^*(\tilde{s})d\tilde{s} \\ &= \pi^*(A). \end{aligned}$$

It follows that π^* is the stationary distribution of P .

In addition, each PL_i is supposed to be strongly λ -irreducible and aperiodic, hence PL is aperiodic and strongly λ_N -irreducible. Since PE is just an exchange kernel between two actual states it is clear that $P = PE * PL$ is also strongly λ_N -irreducible and aperiodic. Indeed, we can show that $\forall s, s' \in \mathcal{X}^N \times \mathcal{X}^N$, we have $P(s, s') > 0$.

Either $\pi^*(s) = 0$, or $\pi^*(s) > 0$. If $\pi^*(s) > 0$, let s'' corresponding to s' for which the actual states of two chains with similar energy levels are switched. It is possible to have such a s'' if $N > d$. As the PL_i are strongly λ -irreducible, we have $PL(s, s'') = \prod_{i=1}^N PL_i(x_i, x_i'') > 0$. Hence the state s'' can be reached from s by the local moves. Then there is a non null probability to propose s' from s'' during the equi-energy move, and the associated acceptance probability is strictly positive since $\pi^*(s) > 0$. Therefore, we have $P(s, s') > 0$. If $\pi^*(s) = 0$, using the assumptions we have $PL(s, s') > 0$, hence s' can be reached from s by the local moves. There is a non null probability to propose an other state from s' during the equi-energy move. However, there is a null probability that this move is accepted, since $\pi^*(s) = 0$. Then we still have $P(s, s') > 0$, and we can conclude that P is strongly λ_N -irreducible.

As P is π^* -irreducible and aperiodic with stationary distribution π^* , following Theorem 1 of Tierney Tierney [1994], S converges to its stationary distribution π^* according to the total variation distance, for π^* -almost all $s \in \mathcal{X}^N$. Finally, as the marginal density of the first chain is $\pi_1 = \pi$, it provides samples corresponding to the target distribution. \square

B.2 Proof of Lemma 2.1

From Proposition 2.1, S is reversible with stationary distribution π^* , and strongly λ_N -irreducible. It follows that S is positive.

Note that a state s' reached from a starting point s after an iteration of PTEEM can not be part of a set $A \in \mathcal{X}^N$ such that $\pi^*(A) = 0$. Indeed, at each iteration either a move is performed by the sampler, or the sampler stays in the same state. The kernel P can be written, $\forall A \in \mathcal{X}^N$

$$P(s, A) = r(s)M(s, A) + (1 - r(s))\mathbb{1}_s(A), \quad (6)$$

with $r(s)$ the probability to move from s during an iteration. M is the kernel conditional on moving. The probability measure $M(s, \cdot)$ is absolutely continuous with respect to $\lambda_N(\cdot)$ for all $s \in \mathcal{X}^N$. Let A such that $\pi^*(A) = 1$ and $\pi^*(A^C) = 0$. From the positivity of π^* , we have $\lambda_N(A^C) = 0$. By absolute continuity, we have $M(s, A^C) = 0$ and $M(s, A) = 1$. Hence if the sampler moves from any starting state s , it will necessarily move into A (proof inspired from Roberts and Rosenthal [2006], theorem 8).

To show that S is Harris-recurrent we use Theorem 2 of Tierney [1994] that characterizes Harris-recurrent chains as follows: a Markov chain is Harris-recurrent if and only if the only bounded functions h satisfying

$$\mathbb{E}(h(S^{(n)})|s_0) = \mathbb{E}(h(S^{(1)})|s_0) = h(s_0), \quad \forall n \in \mathbb{N}, \quad (7)$$

are the constant functions, eith $S^{(n)}$ the variable giving the state of S at iteration n . Functions h satisfying (7) are called harmonic.

We will also use the theorem 6.80 of Robert and Casella [2004], inspired from Athreya et al. [1996]:

If the transition kernel P satisfies: $\exists B \in \mathcal{B}(\mathcal{X})^N$ such that

- (i) $\forall s_0, \sum_{n=1}^{\infty} \int_B P^n(s_0, s) d\mu(s) > 0$, with μ the initial distribution of the chain, $S_0 \sim \mu$.
- (ii) $\inf_{s, s' \in B} P(s, s') > 0$

Then, for π^* -almost all s_0 ,

$$\lim_{n \rightarrow \infty} \sup_{A \in \mathcal{B}(\mathcal{X})^N} \left| \int_A P^n(s_0, s) ds - \int_A \pi^*(s) ds \right| = 0$$

The larger the set B , the easier it is to verify (i) and the harder it is to verify (ii). These two assumptions (i) et (ii) imply that the chain is irreducible and aperiodic.

To apply this theorem, we verify the assumptions (i) and (ii) for $B = \mathcal{X}^N$. Indeed, S is strongly λ_N -irreducible, hence $\forall (s, s') \in \mathcal{X}^N \times \mathcal{X}^N$, $P(s, s') > 0$, and (ii) is satisfied on \mathcal{X}^N . Similarly, \mathcal{X}^N is accessible from any initial state s_0 , and (i) is satisfied.

We then have for π^* -almost all s_0 ,

$$\lim_{n \rightarrow \infty} \sup_{A \in \mathcal{B}(\mathcal{X})^N} \left| \int_A P^n(s_0, s) ds - \int_A \pi^*(s) ds \right| = 0$$

and using

$$\|\mu\|_{TV} = \sup_{A \in \mathcal{B}(\mathcal{X})^N} |\mu(A)| = \frac{1}{2} \sup_{|h| < 1} \left| \int h(x) \mu(dx) \right|$$

we can write

$$\begin{aligned} \sup_{A \in \mathcal{B}(\mathcal{X})^N} \left| \int_A P^n(s_0, s) ds - \int_A \pi^*(s) ds \right| &= \sup_{A \in \mathcal{B}(\mathcal{X})^N} \left| \int_A (P^n(s_0, s) ds - \pi^*(s) ds) \right| \\ &= \frac{1}{2} \sup_{|h| < 1} \left| \int h(s) (P^n(s_0, s) ds - \pi^*(s) ds) \right| \\ &= \frac{1}{2} \sup_{|h| < 1} \left| \int h(s) P^n(s_0, s) ds - \int h(s) \pi^*(s) ds \right| \\ &= \frac{1}{2} \sup_{|h| < 1} \left| E[h(S_n) | s_0] - E_{\pi^*}[h(s)] \right| \end{aligned}$$

Hence the result of the theorem 6.80 of Robert and Casella can be written as:

$$\lim_{n \rightarrow \infty} \sup_{|h| < 1} \left| E[h(S_n) | s_0] - E_{\pi^*}[h(s)] \right| = 0$$

We can extend this result for all bounded function h ,

$$\lim_{n \rightarrow \infty} \sup \left| E[h(S_n)|s_0] - E_{\pi^*}[h(s)] \right| = 0$$

Moreover, if h bounded satisfies (7), then $E[h(S_n)|s_0] = h(s_0)$.

We then have $h(s_0) = E_{\pi^*}[h(s)]$ for π^* -almost all s_0 , and h is π^* -almost everywhere constant and equal to $\mathbb{E}_{\pi^*}(h(S))$.

It remains to show that h is everywhere constant and equal to $\mathbb{E}_{\pi^*}(h(S))$.

For any starting point $s_0 \in \mathcal{X}^N$, we have (see 6),

$$\begin{aligned} E(h(S_1)|s_0) &= \int_{\mathcal{X}^N} P(s_0, s_1)h(s_1)ds_1 \\ &= \int_{\mathcal{X}^N} r(s_0)M(s_0, s_1)h(s_1)ds_1 + (1 - r(s_0))h(s_0) \end{aligned}$$

The first integral is associated with a move from s_0 to $s_1 \neq s_0$. As shown previously, s_1 reached after an iteration of PTEEM can not be part of a set $A \in \mathcal{X}^N$ such that $\pi^*(A) = 0$. Hence, as h is π^* -almost everywhere constant and equal to $\mathbb{E}_{\pi^*}(h(S))$, we can substitute $h(s_1)$ in the integral by $\mathbb{E}_{\pi^*}(h(S))$. We then have:

$$\begin{aligned} E(h(S_1)|s_0) &= \int_{\mathcal{X}^N} r(s_0)M(s_0, s_1)\mathbb{E}_{\pi^*}(h(S))ds_1 + (1 - r(s_0))h(s_0) \\ &= \mathbb{E}_{\pi^*}(h(S)) \int_{\mathcal{X}^N} r(s_0)M(s_0, s_1)ds_1 + (1 - r(s_0))h(s_0) \\ &= \mathbb{E}_{\pi^*}(h(S))r(s_0) \int_{\mathcal{X}^N} M(s_0, s_1)ds_1 + (1 - r(s_0))h(s_0) \\ &= \mathbb{E}_{\pi^*}(h(S))r(s_0) + (1 - r(s_0))h(s_0) \end{aligned}$$

And $E(h(S_1)|s_0) = h(s_0)$, because h is harmonic, hence

$$h(s_0) = \mathbb{E}_{\pi^*}(h(S))r(s_0) + (1 - r(s_0))h(s_0)$$

and

$$\left(h(s_0) - \mathbb{E}_{\pi^*}(h(S)) \right) r(s_0) = 0$$

As S is λ_N -irreducible, we have $\forall s_0, r(s_0) > 0$. Then $\forall s_0, h(s_0) = \mathbb{E}_{\pi^*}(h(S))$, and h is everywhere constant and equal to $\mathbb{E}_{\pi^*}(h(S))$. The Harris-recurrence follows.

| Energy ring | Bad repartition | | | | | Good repartition | | | | |
|---------------|-----------------|-----|-----|-----|-----|------------------|-----|-----|-----|----|
| | 1 | 2 | 3 | 4 | 5 | 1 | 2 | 3 | 4 | 5 |
| chain $i - 2$ | 990 | 10 | 0 | 0 | 0 | 990 | 10 | 0 | 0 | 0 |
| chain $i - 1$ | 950 | 50 | 0 | 0 | 0 | 701 | 202 | 97 | 0 | 0 |
| chain i | 900 | 100 | 0 | 0 | 0 | 387 | 408 | 205 | 0 | 0 |
| chain $i + 1$ | 0 | 2 | 237 | 511 | 250 | 45 | 312 | 355 | 288 | 0 |
| chain $i + 2$ | 0 | 0 | 105 | 610 | 285 | 0 | 64 | 517 | 353 | 66 |

Table 1: Illustration for bad and good repartitions of the states in the energy rings. There is an energy gap between chains i and $i + 1$ in the bad repartition case.

| | Local moves | Exchange moves |
|-------|-------------|----------------|
| EES | 0.387 | 0.799 |
| PT | 0.337 | 0.905 |
| PTEEM | 0.333 | 0.822 |

Table 2: Mean acceptance rates for local moves and exchange moves on 100 runs, for EES, PT and PTEEM algorithms.

| | $E(X_1)$ | $E(X_2)$ | $E(X_1)^2$ | $E(X_2)^2$ |
|------------|---------------|---------------|----------------|-----------------|
| True value | 4.478 | 4.905 | 25.605 | 33.920 |
| EES | 4.448 (0.301) | 4.953 (0.458) | 25.229 (3.112) | 34.226 (4.507) |
| PT | 3.971 (0.809) | 4.137 (1.114) | 21.510 (7.741) | 27.510 (10.407) |
| PTEEM | 4.483 (0.324) | 4.912 (0.454) | 25.556 (3.366) | 33.889 (4.406) |

Table 3: Estimations of the mean vector $(E(X_1), E(X_2))$ and of the second moments $(E(X_1^2), E(X_2^2))$ using the samples generated from the target chain, obtained on 100 runs for EES, PT and PTEEM algorithms. The standard deviations are given between parentheses.

| PT | EES | PTEEM |
|------------------------|----------------------|----------------------|
| 2 to 10 missed. | 1 missed for 4 runs. | 1 missed for 2 runs. |
| A mean of 5.69 missed. | 2 missed for 2 runs. | |

Table 4: Number of missed modes by the 100 runs for EES, PT and PTEEM algorithms.

| | | | | | | | | | | | |
|-----------|-----------|------------|------------|------------|------------|------------|------------|------------|------------|------------|------------|
| | | μ_1 | μ_2 | μ_3 | μ_4 | μ_5 | μ_6 | μ_7 | μ_8 | μ_9 | μ_{10} |
| R_{med} | PT/EES | 2.16 | 2.80 | 2.92 | 2.22 | 1.98 | 2.21 | 3.10 | 2.07 | 2.07 | 2.69 |
| R_{max} | PT/EES | 3.59 | 2.61 | 2.81 | 2.10 | 1.55 | 2.43 | 2.54 | 1.53 | 2.93 | 4.50 |
| R_{med} | PT/PTEEM | 2.60 | 3.72 | 2.63 | 2.19 | 1.79 | 2.97 | 2.77 | 2.55 | 2.32 | 2.64 |
| R_{max} | PT/PTEEM | 3.44 | 1.76 | 2.27 | 2.30 | 2.44 | 3.06 | 5.23 | 2.92 | 2.83 | 5.23 |
| R_{med} | EES/PTEEM | 1.21 | 1.33 | 0.90 | 0.99 | 0.91 | 1.35 | 0.89 | 1.23 | 1.12 | 0.98 |
| R_{max} | EES/PTEEM | 0.96 | 0.67 | 0.81 | 1.09 | 1.58 | 1.26 | 2.06 | 1.91 | 0.96 | 1.16 |
| | | μ_{11} | μ_{12} | μ_{13} | μ_{14} | μ_{15} | μ_{16} | μ_{17} | μ_{18} | μ_{19} | μ_{20} |
| R_{med} | PT/EES | 2.51 | 2.46 | 2.77 | 2.63 | 2.39 | 1.76 | 3.06 | 2.22 | 2.10 | 2.37 |
| R_{max} | PT/EES | 4.58 | 1.60 | 3.23 | 4.61 | 3.26 | 2.10 | 2.83 | 4.77 | 3.50 | 1.36 |
| R_{med} | PT/PTEEM | 2.14 | 1.98 | 1.79 | 2.84 | 2.75 | 2.18 | 2.72 | 2.78 | 2.43 | 2.60 |
| R_{max} | PT/PTEEM | 3.05 | 2.02 | 2.35 | 4.16 | 3.44 | 1.79 | 3.72 | 3.78 | 3.50 | 2.16 |
| R_{med} | EES/PTEEM | 0.85 | 0.81 | 0.65 | 1.08 | 1.15 | 1.24 | 0.89 | 1.25 | 1.16 | 1.10 |
| R_{max} | EES/PTEEM | 0.67 | 1.26 | 0.73 | 0.90 | 1.06 | 0.85 | 1.32 | 0.79 | 1.00 | 1.58 |

Table 5: For each mode, ratios of median (R_{med}) and ratios of maximum (R_{max}) are for PT over EES, PT over PTEEM, and EES over PTEEM. Each ratio is obtained on 100 runs.

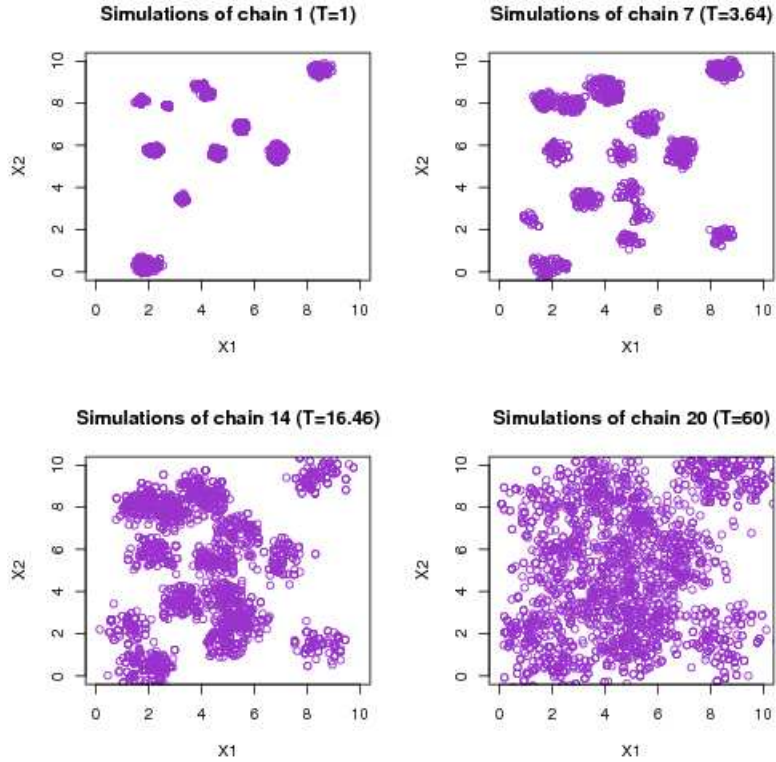


Figure 1: Simulations for chains 1, 7, 14 and 20 obtained by one run of the PT algorithm.

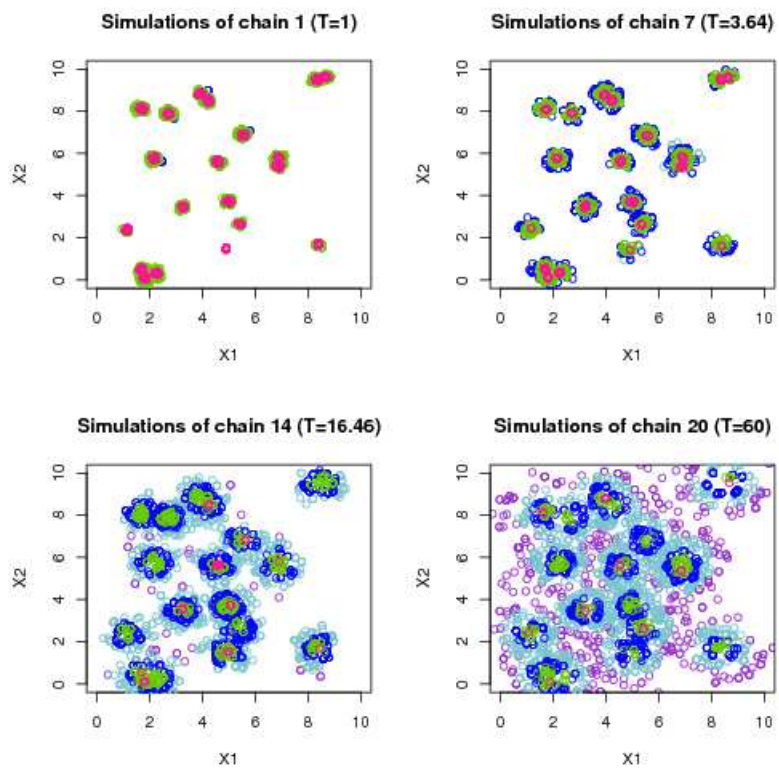


Figure 2: Simulations for chains 1, 7, 14 and 20 obtained by one run of the PTEEM algorithm. The colors correspond to the five energy levels.

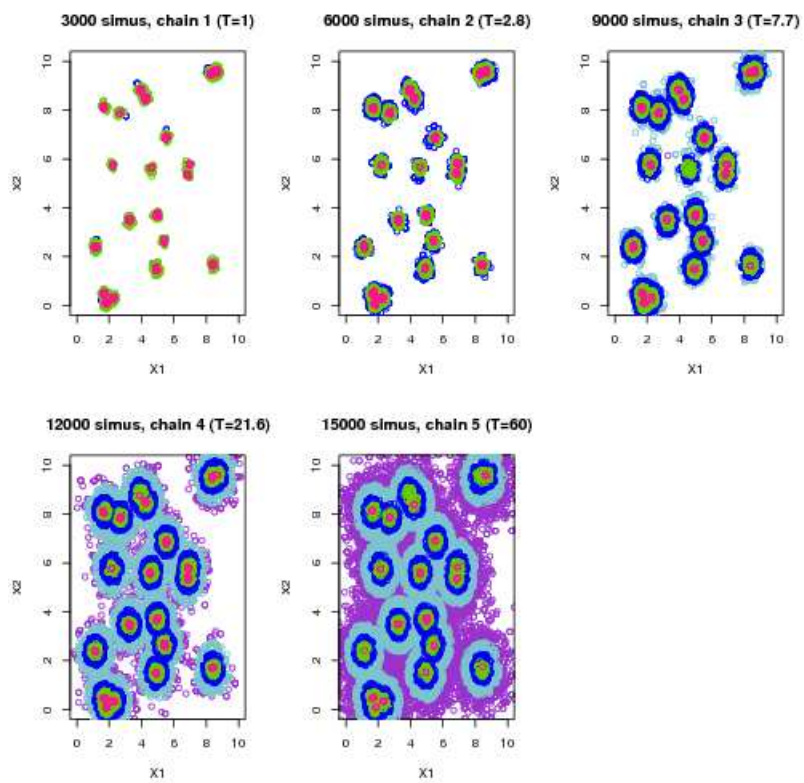


Figure 3: Simulations for chains 1 to 5 obtained by one run of the EES. The colors correspond to the five energy levels.

| | chain 1 | chain 10 | chain 20 |
|----------|---------|----------|----------|
| chain 1 | 0.00 | 4.63 | 0.50 |
| chain 2 | 16.32 | 4.33 | 0.62 |
| chain 3 | 14.34 | 4.29 | 0.64 |
| chain 4 | 11.98 | 4.64 | 0.70 |
| chain 5 | 9.96 | 4.89 | 0.76 |
| chain 6 | 8.26 | 5.46 | 1.03 |
| chain 7 | 6.57 | 5.76 | 1.17 |
| chain 8 | 6.01 | 6.26 | 1.50 |
| chain 9 | 4.96 | 6.74 | 2.03 |
| chain 10 | 4.32 | 0.00 | 2.30 |
| chain 11 | 3.25 | 7.11 | 3.13 |
| chain 12 | 2.85 | 6.67 | 4.33 |
| chain 13 | 2.42 | 6.65 | 5.61 |
| chain 14 | 1.98 | 6.11 | 7.38 |
| chain 15 | 1.61 | 5.76 | 8.75 |
| chain 16 | 1.44 | 5.13 | 10.64 |
| chain 17 | 1.15 | 4.64 | 13.72 |
| chain 18 | 1.08 | 4.32 | 16.09 |
| chain 19 | 0.87 | 3.63 | 19.10 |
| chain 20 | 0.62 | 2.99 | 0.00 |

Table 6: Repartition (in %) of accepted equi-energy moves between chain 1 and other possible chains (mean on 100 runs of PTEEM). Idem for chains 10 and 20.

| | $(-\infty, 134.8)$ | $[134.8, 173)$ | $[173, 222)$ | $[222, 285)$ | $[285, +\infty)$ |
|-----------|--------------------|----------------|--------------|--------------|------------------|
| chaîne 1 | 3994 | 6 | 0 | 0 | 0 |
| chaîne 4 | 3661 | 253 | 84 | 2 | 0 |
| chaîne 8 | 1223 | 332 | 1336 | 1046 | 63 |
| chaîne 10 | 408 | 324 | 1534 | 1618 | 116 |
| chaîne 12 | 36 | 92 | 756 | 2694 | 422 |
| chaîne 16 | 0 | 0 | 0 | 1205 | 2795 |
| chaîne 20 | 0 | 0 | 0 | 34 | 3966 |

Table 7: Distribution in the energy rings of states from 4000 iterations, for one run of PTEEM and for chains 1, 4, 8, 10 12, 16 and 20.

| | mean | standard deviation | min | max |
|-------|-------|--------------------|-----|-----|
| PT | 12.42 | 1.77 | 8 | 16 |
| PTEEM | 17.18 | 2.05 | 13 | 22 |

Table 8: Means, standard deviations, minimal and maximal values of the number of visited modes, on 100 runs of PT and PTEEM.

| | chain 1 | chain 10 | chain 20 |
|----------|---------|----------|----------|
| chain 1 | 0.00 | 1.00 | 0.00 |
| chain 2 | 23.29 | 1.14 | 0.00 |
| chain 3 | 20.07 | 1.48 | 0.00 |
| chain 4 | 14.41 | 3.12 | 0.00 |
| chain5 | 12.45 | 4.24 | 0.00 |
| chain 6 | 10.52 | 5.36 | 0.00 |
| chain 7 | 8.02 | 7.97 | 0.01 |
| chain 8 | 5.44 | 11.06 | 0.01 |
| chain 9 | 3.17 | 13.91 | 0.01 |
| chain 10 | 1.49 | 0.00 | 0.08 |
| chain 11 | 0.75 | 14.00 | 0.13 |
| chain 12 | 0.28 | 11.79 | 0.14 |
| chain 13 | 0.08 | 9.81 | 0.18 |
| chain 14 | 0.04 | 8.21 | 0.41 |
| chain 15 | 0.00 | 5.80 | 0.43 |
| chain 16 | 0.00 | 0.58 | 4.62 |
| chain 17 | 0.00 | 0.23 | 13.43 |
| chain 18 | 0.00 | 0.15 | 29.55 |
| chain 19 | 0.00 | 0.10 | 51.01 |
| chain 20 | 0.00 | 0.03 | 0.00 |

Table 9: Proportions (%) of accepted equi-energy moves between chain 1 and other possible chains (mean on 100 runs of PTEEM). Idem for chains 10 and 20.

| | $(-\infty, 197.3)$ | $[197.3, 216.3)$ | $[216.3, 237.2)$ | $[237.2, 260)$ | $[260, +\infty)$ |
|----------|--------------------|------------------|------------------|----------------|------------------|
| chain 1 | 9602 | 396 | 2 | 0 | 0 |
| chain 4 | 4487 | 5343 | 170 | 0 | 0 |
| chain 8 | 225 | 6123 | 2863 | 768 | 21 |
| chain 10 | 5 | 990 | 3528 | 5017 | 460 |
| chain 12 | 0 | 50 | 1047 | 6662 | 2241 |
| chain 16 | 0 | 0 | 5 | 2266 | 7729 |
| chain 20 | 0 | 0 | 0 | 312 | 9688 |

Table 10: Distribution in the energy rings of states from 10000 iterations, for one run of PTEEM and for chains 1, 4, 8, 10 12, 16 and 20.

| | mean | standard deviation | min | max |
|-------|--------|--------------------|-----|-----|
| PT | 645.04 | 13.52 | 610 | 683 |
| PTEEM | 666.52 | 9.23 | 641 | 692 |

Table 11: Means, standard deviations, minimal and maximal values of the number of visited modes, on 100 runs of PT and PTEEM.

| | chain 1 | chain 10 | chain 20 |
|----------|---------|----------|----------|
| chain 1 | 0.00 | 0.02 | 0.00 |
| chain 2 | 63.65 | 0.10 | 0.00 |
| chain 3 | 23.90 | 0.32 | 0.00 |
| chain 4 | 7.75 | 0.87 | 0.00 |
| chain 5 | 2.78 | 1.77 | 0.00 |
| chain 6 | 1.12 | 3.30 | 0.00 |
| chain 7 | 0.47 | 6.45 | 0.00 |
| chain 8 | 0.23 | 12.65 | 0.01 |
| chain 9 | 0.07 | 22.44 | 0.05 |
| chain 10 | 0.02 | 0.00 | 0.23 |
| chain 11 | 0.00 | 21.39 | 0.67 |
| chain 12 | 0.00 | 13.92 | 1.52 |
| chain 13 | 0.00 | 7.99 | 3.12 |
| chain 14 | 0.00 | 4.29 | 5.46 |
| chain 15 | 0.00 | 2.12 | 8.56 |
| chain 16 | 0.00 | 1.11 | 12.18 |
| chain 17 | 0.00 | 0.61 | 16.58 |
| chain 18 | 0.00 | 0.34 | 22.37 |
| chain 19 | 0.00 | 0.19 | 29.26 |
| chain 20 | 0.00 | 0.13 | 0.00 |

Table 12: Proportions (%) of accepted equi-energy moves between chain 1 and other possible chains (mean on 100 runs of PTEEM). Idem for chains 10 and 20.