

Institute for Applied Mathematics, Bonn University

Oberseminar Stochastik

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Metropolis Adjusted Langevin Trajectories: a robust alternative to Hamiltonian Monte Carlo

Hamiltonian Monte Carlo (HMC) is a widely used sampler, known for its efficiency on high dimensional distributions. Yet HMC remains quite sensitive to the choice of integration time. Randomizing the length of Hamiltonian trajectories (RHMC) has been suggested to smooth the Auto-Correlation Functions (ACF), ensuring robustness of tuning. We present the Langevin diffusion as an alternative to control these ACFs by inducing randomness in Hamiltonian trajectories through a continuous refreshment of the velocities. We connect and compare the two processes in terms of quantitative mixing rates for the 2-Wasserstein and L2 distances. The Langevin diffusion is presented as a limit of RHMC achieving the fastest mixing rate for strongly log-concave targets. We introduce a robust alternative to HMC built upon these dynamics, named Metropolis Adjusted Langevin Trajectories (MALT). Studying the scaling limit of MALT, we obtain optimal tuning guidelines similar to HMC, and recover the same scaling with respect to the dimension without additional assumptions. We illustrate numerically the efficiency of MALT compared to HMC and RHMC.