Submitted to the Annals of Statistics

SEQUENTIALLY INTERACTING MARKOV CHAIN MONTE CARLO METHODS

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We introduce a novel methodology for sampling from a sequence of probability distributions of increasing dimension and estimating their normalizing constants. These problems are usually addressed using Sequential Monte Carlo (SMC) methods. The alternative Sequentially Interacting Markov Chain Monte Carlo (SIMCMC) scheme proposed here works by generating interacting non-Markovian sequences which behave asymptotically like independent Metropolis-Hastings (MH) Markov chains with the desired limiting distributions. Contrary to SMC methods, this scheme allows us to iteratively improve our estimates in an MCMC-like fashion. We establish convergence of the algorithm under realistic verifiable assumptions and demonstrate its performance on several examples arising in Bayesian time series analysis.

1. Introduction. Let us consider a sequence of probability distributions $\{\pi_n\}_{n\in\mathbb{T}}$ where $\mathbb{T}=\{1,2,...,P\}$, which we will refer to as "target" distributions. We shall also refer to n as the time index. For ease of presentation, we shall assume here that $\pi_n(d\mathbf{x}_n)$ is defined on a measurable space $(E_n,\mathcal{F}_n)$ where $E_1=E$, $\mathcal{F}_1=\mathcal{F}$ and $E_n=E_{n-1}\times E$, $\mathcal{F}_n=\mathcal{F}_{n-1}\times\mathcal{F}$ and we denote $\mathbf{x}_n=(x_1,...,x_n)$ where $x_i\in E$ for $i=1,...,n$. Each $\pi_n(d\mathbf{x}_n)$ is assumed to admit a density $\pi_n(\mathbf{x}_n)$ with respect to a $\sigma-$finite dominating measure denoted $d\mathbf{x}_n$ and $d\mathbf{x}_n=d\mathbf{x}_{n-1}\times dx_n$. Additionally, we have

$$\pi_n(\mathbf{x}_n)=\frac{\gamma_n(\mathbf{x}_n)}{Z_n}$$

where $\gamma_n: E_n\to\mathbb{R}^+$ is known pointwise and the normalizing constant Z_n is unknown.

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AMS 2000 subject classifications: Primary 65C05, 60J05; secondary 62F15

Keywords and phrases: Markov chain Monte Carlo, normalizing constants, sequential Monte Carlo, state-space models

In a number of important applications, it is desirable to be able to sample from the sequence of distributions $\{\pi_n\}_{n\in\mathbb{T}}$ and to estimate their normalizing constants $\{Z_n\}_{n\in\mathbb{T}}$; the most popular statistical application is the class of non-linear non-Gaussian state-space models detailed in Section 4. In this context, π_n is the posterior distribution of the hidden state variables from time 1 to n given the observations from time 1 to n and Z_n is the marginal likelihood of these observations. Many other applications - including contingency tables and population genetics - are discussed in [6], [10] and [19].

A now standard approach to solve this class of problems relies on Sequential Monte Carlo (SMC) methods; see [10] and [19] for a review of the literature. In the SMC approach, the target distributions are approximated by a large number of random samples - termed particles - which are carried forward over time by using a combination of sequential importance sampling and resampling steps. These methods have become the tools of choice for sequential Bayesian inference but, even when there is no requirement for 'real-time' inference, SMC algorithms are increasingly used as an alternative to MCMC; see for example [5], [7] and [19] for applications to econometrics models, finite mixture models and contingency tables. They also allow us to implement goodness-of-fit tests easily in a time series context -e.g. [4]- whereas a standard MCMC implementation is cumbersome [12]. Moreover, they provide an estimate of the marginal likelihood of the data.

The SMC methodology is now well-established and many theoretical convergence results are available [6]. Nevertheless, in practice, it is typically impossible to determine beforehand the number of particles necessary to achieve a fixed precision for a given application and users typically perform multiple runs for an increasing number of particles until stabilization of the Monte Carlo estimates is observed. Moreover, SMC algorithms are substantially different from MCMC algorithms and can appear difficult to implement for non-specialists.

In this paper we propose an alternative to SMC named *Sequentially Interacting Markov Chain Monte Carlo* (SIMCMC). SIMCMC methods allow us to compute Monte Carlo estimates of the quantities of interest iteratively as they are, for instance, when using MCMC methods. This allows us to refine the Monte Carlo estimates until a suitably chosen stopping time. Furthermore, for people familiar with MCMC methods, SIMCMC methods are somewhat simpler than SMC methods to implement, because they only rely on MH steps. However, SIMCMC methods are not a class of MCMC methods. These are non-Markovian algorithms which can be interpreted as an approximation of P 'ideal' standard MCMC chains. It is based on the same key idea as SMC methods; that is as $\pi_{n+1}(\mathbf{x}_n) = \int \pi_{n+1}(\mathbf{x}_{n+1})\, dx_{n+1}$ is often 'close' to $\pi_n(\mathbf{x}_n)$, it is sensible to use $\pi_n(\mathbf{x}_n)$ as part of a proposal distribution to sample $\pi_{n+1}(\mathbf{x}_{n+1})$. In SMC methods, the correction between the proposal distribution and the target distribution is performed using Importance Sampling whereas in SIMCMC methods it is performed using an MH step. Such a strategy is computationally much more efficient than sampling separately from each target distribution using standard MCMC methods and also provides direct estimates of the normalizing constants $\{Z_n\}_{n\in\mathbb{T}}$.

The potential real-time applications of SIMCMC methods are also worth commenting on. SMC methods have been used in various real-time engineering applications, for example, in neural decoding [2] and in target tracking [13]. In these problems, it is important to be able to compute functionals of the posterior distributions of some quantity of interest, but it must also be done in real-time. SMC methods work with collections of particles that are updated sequentially to reflect these distributions. Clearly, in such real-time problems it is important that the collections of particles are not too large, or else the computational burden can cause the SMC algorithm to fall behind the system being analyzed. SIMCMC methods provide a very convenient way to make optimal use of what computing power is available. Since SIMCMC works by adding one particle at a time to collections representing distributions, we can simply run it continually in between arrival of successive observations, and it will accrue as many particles as it can in whatever amount of time is taken.

Related ideas where we also have a sequence of nested MCMC-like chains 'feeding' each other and targeting a sequence of increasingly complex distributions have recently appeared in statistics [17] and physics [21]. In the equi-energy sampler [17], the authors consider a sequence of distributions indexed by a temperature and an energy truncation whereas in [21] the authors consider a sequence of coarse-grained distributions. It is also possible to think of SIMCMC methods and the algorithms in [17] and [21] as non-standard adaptive MCMC schemes [1], [24] where the parameters to be adapted are probability distributions instead of finite-dimensional parameters. Our convergence results rely partly on ideas developed in this field [1].

The rest of the paper is organized as follows. In Section 2, we describe SIMCMC methods, give some guidelines for the design of efficient algorithms and discuss implementation issues. In Section 3, we present some convergence results. In Section 4, we demonstrate the performance of this algorithm for various Bayesian time series problems and compare it to SMC. Finally we discuss a number of further potential extensions in Section 5. The proofs of the results in Section 3 can be found in Appendix A.

2. Sequentially Interacting Markov Chain Monte Carlo.

2.1. *The SIMCMC Algorithm.* Let i be the iteration counter. The SIMCMC algorithm constructs P sequences $\left\{\mathbf{X}_1^{(i)}\right\}, \left\{\mathbf{X}_2^{(i)}\right\}, \ldots, \left\{\mathbf{X}_P^{(i)}\right\}$. In Section 3, we establish weak necessary conditions ensuring that as i approaches infinity, the distribution of $\mathbf{X}_n^{(i)}$ approaches π_n; we will assume here that these conditions are satisfied to explain the rationale behind our algorithm. To specify the algorithm, we require a sequence of P proposal distributions, specified by their densities

$$q_1(x_1), q_2(\mathbf{x}_1, x_2), \ldots, q_P(\mathbf{x}_{P-1}, x_P).$$

Each $q_n : E_{n-1} \times E \to \mathbb{R}^+$ ($E_{-1} = \varnothing$) is a probability density in its last argument x_n with respect to dx_n, which may depend (for $n = 2, \ldots, P$) on the first argument. Proposals are drawn from $q_1(\cdot)$ for updates of the sequence $\{\mathbf{X}_1^{(i)}\}$, from $q_2(\cdot)$ for updates of the sequence $\{\mathbf{X}_2^{(i)}\}$, and so on. (Selection of proposal distributions is discussed below.) Based on these proposals, we define the weights

$$\begin{aligned} w_1(\mathbf{x}_1) &= \frac{\gamma_1(\mathbf{x}_1)}{q_1(\mathbf{x}_1)}, \\ w_n(\mathbf{x}_n) &= \frac{\gamma_n(\mathbf{x}_n)}{\gamma_{n-1}(\mathbf{x}_{n-1})\, q_n(\mathbf{x}_{n-1}, x_n)}, \quad n = 2, \ldots, P. \end{aligned} \tag{2.1}$$

For any measure μ_{n-1} on $(E_{n-1}, \mathcal{F}_{n-1})$, we define

$$(\mu_{n-1} \times q_n)(d\mathbf{x}_n) = \mu_{n-1}(d\mathbf{x}_{n-1})\, q_n(\mathbf{x}_{n-1}, dx_n)$$

and

$$\mathcal{S}_n = \{\mathbf{x}_n \in E_n : \pi_n(\mathbf{x}_n) > 0\}. \tag{2.2}$$

We also denote by $\widehat{\pi}_n^{(i)}$ the empirical measure approximation of the target distribution π_n given by

$$\widehat{\pi}_n^{(i)}(d\mathbf{x}_n) = \frac{1}{i+1} \sum_{m=0}^{i} \delta_{\mathbf{X}_n^{(m)}}(d\mathbf{x}_n). \tag{2.3}$$

Intuitively, the SIMCMC algorithm proceeds as follows. At each iteration i of the algorithm, the algorithm samples $\mathbf{X}_n^{(i)}$ for $n \in \mathbb{T}$ by first sampling $\mathbf{X}_1^{(i)}$, then $\mathbf{X}_2^{(i)}$ and so on. For $n = 1$, $\left\{\mathbf{X}_1^{(i)}\right\}$ is a standard Markov chain generated using an independent MH sampler of invariant distribution $\pi_1(\mathbf{x}_1)$

and proposal distribution $q_1(\mathbf{x}_1)$. For $n=2$, we would like to approximate an independent MH sampler of invariant distribution $\pi_2(\mathbf{x}_2)$ and proposal distribution $(\pi_1 \times q_2)(\mathbf{x}_2)$. As it is impossible to sample from π_1 exactly, we replace π_1 at iteration i by its current empirical measure approximation $\widehat{\pi}_1^{(i)}$. Similarly for $n>2$, we approximate an MH sampler of invariant distribution $\pi_n(\mathbf{x}_n)$ and proposal distribution $(\pi_{n-1} \times q_n)(\mathbf{x}_n)$ by replacing π_{n-1} at iteration i by its current empirical measure approximation $\widehat{\pi}_{n-1}^{(i)}$. The sequences $\left\{\mathbf{X}_2^{(i)}\right\}, \ldots, \left\{\mathbf{X}_P^{(i)}\right\}$ generated this way are clearly non-Markovian.

Sequentially Interacting Markov Chain Monte Carlo

- Initialization, $i=0$
  - For $n \in \mathbb{T}$, set randomly $\mathbf{X}_n^{(0)} = \mathbf{x}_n^{(0)} \in \mathcal{S}_n$.
- For iteration $i \geq 1$
  - For $n=1$
    - Sample $\mathbf{X}_1^{*(i)} \sim q_1(\cdot)$.
    - With probability

$$\alpha_1(\mathbf{X}_1^{(i-1)}, \mathbf{X}_1^{*(i)}) = 1 \wedge \frac{w_1\left(\mathbf{X}_1^{*(i)}\right)}{w_1\left(\mathbf{X}_1^{(i-1)}\right)} \tag{2.4}$$

set $\mathbf{X}_1^{(i)} = \mathbf{X}_1^{*(i)}$, otherwise set $\mathbf{X}_1^{(i)} = \mathbf{X}_1^{(i-1)}$.
  - For $n=2,\ldots,P$
    - Sample $\mathbf{X}_n^{*(i)} \sim \left(\hat{\pi}_{n-1}^{(i)} \times q_n\right)(\cdot)$.
    - With probability

$$\alpha_n(\mathbf{X}_n^{(i-1)}, \mathbf{X}_n^{*(i)}) = 1 \wedge \frac{w_n\left(\mathbf{X}_n^{*(i)}\right)}{w_n\left(\mathbf{X}_n^{(i-1)}\right)} \tag{2.5}$$

set $\mathbf{X}_n^{(i)} = \mathbf{X}_n^{*(i)}$, otherwise set $\mathbf{X}_n^{(i)} = \mathbf{X}_n^{(i-1)}$.

The (ratio of) normalizing constants can easily be estimated by

$$\widehat{Z_1}^{(i)} = \frac{1}{i}\sum_{m=1}^{i} w_1\left(\mathbf{X}_1^{*(m)}\right),$$

$$\left(\widehat{\frac{Z_n}{Z_{n-1}}}\right)^{(i)} = \frac{1}{i}\sum_{m=1}^{i} w_n\left(\mathbf{X}_n^{*(m)}\right). \tag{2.6}$$

Equation (2.6) follows from the identity

$$\frac{Z_n}{Z_{n-1}} = \int w_n\left(\mathbf{x}_n\right)\left(\pi_{n-1} \times q_n\right)\left(d\mathbf{x}_n\right)$$

and the fact that asymptotically (as $i \to \infty$) $\mathbf{X}_n^{*(i)}$ is distributed according to $\left(\pi_{n-1} {\times} q_n\right)\left(\mathbf{x}_n\right)$ under weak conditions given in Section 3.

2.2. *Algorithm Settings.* Similarly to SMC methods, the performance of the SIMCMC algorithm depends heavily on the selection of the proposal distributions. However, it is possible to devise some useful guidelines for this sequence of (pseudo-)independent samplers, using reasoning similar to that adopted in the SMC framework. Asymptotically, $\mathbf{X}_n^{*(i)}$ is distributed according to $\left(\pi_{n-1} {\times} q_n\right)\left(\mathbf{x}_n\right)$ and $w_n(\mathbf{x}_n)$ is just the importance weight (up to a normalizing constant) between $\pi_n(\mathbf{x}_n)$ and $\left(\pi_{n-1} {\times} q_n\right)\left(\mathbf{x}_n\right)$. The proposal distribution minimizing the variance of this importance weight is simply given by

$$q_n^{\text{opt}}\left(\mathbf{x}_{n-1}, x_n\right) = \overline{\pi}_n\left(\mathbf{x}_{n-1}, x_n\right) \tag{2.7}$$

where $\overline{\pi}_n\left(\mathbf{x}_{n-1}, x_n\right)$ is the conditional density of x_n given $\mathbf{x}_{n-1}$ under π_n, that is

$$\overline{\pi}_n\left(\mathbf{x}_{n-1}, x_n\right) = \frac{\pi_n\left(\mathbf{x}_n\right)}{\pi_n\left(\mathbf{x}_{n-1}\right)}. \tag{2.8}$$

In the SMC literature, $\overline{\pi}_n\left(\mathbf{x}_{n-1}, x_n\right)$ is called the 'optimal' importance density [9]. This yields

$$w_n^{\text{opt}}\left(\mathbf{x}_n\right) \propto \pi_{n/n-1}\left(\mathbf{x}_{n-1}\right) \tag{2.9}$$

where

$$\pi_{n/n-1}\left(\mathbf{x}_{n-1}\right) = \frac{\pi_n\left(\mathbf{x}_{n-1}\right)}{\pi_{n-1}\left(\mathbf{x}_{n-1}\right)} \tag{2.10}$$

with

$$\pi_n\left(\mathbf{x}_{n-1}\right) = \int_E \pi_n\left(\mathbf{x}_n\right) dx_n.$$

In this case, as $w_n^{\text{opt}}\left(\mathbf{x}_n\right)$ is independent of x_n, the algorithm described above can be further simplified. It is indeed possible to decide whether to accept or reject a candidate even before sampling it. This is more computationally efficient because if the move is to be rejected there is no need to sample the candidate. In most applications, it will be difficult to sample from (2.7) and/or to compute (2.9) as it involves computing $\pi_n(\mathbf{x}_{n-1})$ up to a normalizing constant. In this case, we recommend approximating (2.7). Similar strategies have been developed successfully in the SMC framework [3], [9], [20], [23]. The advantages of such sampling strategies in the SIMCMC case will be demonstrated in the simulation section.

Generally speaking, most of the methodology developed in the SMC setting can be directly reapplied here. This includes the use of Rao-Blackwellisation techniques to reduce the dimensionality of the target distributions [9], [20] or of auxiliary particle-type ideas where we build target distributions biased towards 'promising' regions of the space [3], [23].

2.3. *Implementation Issues.*

2.3.1. *Burn-in and Storage requirements.* We have presented the algorithm without any burn-in. This can be easily included if necessary by considering at iteration i of the algorithm

$$\hat{\pi}_n^{(i)}(d\mathbf{x}_n) = \frac{1}{i+1-l(i,B)} \sum_{m=l(i,B)}^{i} \delta_{\mathbf{X}_n^{(m)}}(d\mathbf{x}_n),$$

where

$$l(i,B) = 0 \vee ((i-B) \wedge B)),$$

where B is an appropriate number of initial samples to be discarded as burn-in. Note that when $i \geq 2B$, we have $l(i,B) = B$.

Note that in its original form, the SIMCMC algorithm requires storing the sequences $\left\{\mathbf{X}_n^{(i)}\right\}_{n\in\mathbb{T}}$. This could be expensive if the number of target distributions P and/or the number of iterations of the SIMCMC are large. However, in many scenarios of interest, including non-linear non-Gaussian state-space models or the scenarios considered in [7], it is possible to drastically reduce these storage requirements as we are only interested in estimating the marginals $\{\pi_n(x_n)\}$ and we have $w_n(\mathbf{x}_n) = w_n(x_{n-1}, x_n)$ and $q_n(\mathbf{x}_{n-1}, x_n) = q_n(x_{n-1}, x_n)$. In such cases, we only need to store $\left\{X_n^{(i)}\right\}_{n\in\mathbb{T}}$, resulting in significant memory savings.

2.3.2. *Combining Sampling Strategies.* In practice, we can combine the SIMCMC strategy with SMC methods; that is we can generate say N (approximate) samples from $\{\pi_n\}_{n\in\mathbb{T}}$ then we can use the SIMCMC strategy to increase the number of particles until the Monte Carlo estimates stabilize. We emphasize that SIMCMC will be primarily useful in the context where we do not have a predetermined computational budget. Indeed, if the computational budget is fixed, then we could also switch the iteration i and time n loops in the SIMCMC algorithm to obtain better estimates.

2.4. *Discussion and Extensions.* Standard MCMC methods do not address the problem solved by SIMCMC methods. Trans-dimensional MCMC methods [15] allow us to sample from a sequence of 'related' target distributions of different dimensions but require the knowledge of the ratio of normalizing constants between these target distributions. Simulated tempering and parallel tempering require all target distributions to be defined on the same space and rely on MCMC kernels to explore each target distribution; see [18] for a recent discussion of such techniques. As mentioned earlier in the introduction, ideas related to SIMCMC where a sequence of 'ideal' MCMC algorithms is approximated have recently appeared in statistics [17] and physics [21]. However, contrary to these algorithms, the target distributions considered here are of increasing dimension and the proposed interacting mechanism is simpler. Whereas the equi-energy sampler [17] allows 'swap' moves between chains, we only use the samples of the sequence $\left\{\mathbf{X}_n^{(i)}\right\}$ to feed $\left\{\mathbf{X}_{n+1}^{(i)}\right\}$ but $\left\{\mathbf{X}_{n+1}^{(i)}\right\}$ is never used to generate $\left\{\mathbf{X}_n^{(i)}\right\}$.

There are many possible extensions of the SIMCMC algorithm. In this respect the SIMCMC algorithm is somehow a proof-of-concept algorithm demonstrating that it is possible to make sequences targeting different distributions interact without the need to define a target distribution on an extended state-space. For example, a simple modification of the SIMCMC algorithm can be easily parallelized. Instead of sampling our candidate $\mathbf{X}_n^{*(i)}$ at iteration i according to $\left(\hat{\pi}_{n-1}^{(i)} \times q_n\right)(\cdot)$ we can sample it instead from $\left(\hat{\pi}_{n-1}^{(i-1)} \times q_n\right)(\cdot)$: this allows us to simulate the sequences $\left\{\mathbf{X}_n^{(i)}\right\}$ on P parallel processors. It is straightforward to adapt the convergence results given in Section 3 to this parallel version of SIMCMC.

In the context of real-time applications where $\pi_n(\mathbf{x}_n)$ is typically the posterior distribution $p\left(\mathbf{x}_n \middle| y_{1:n}\right)$ of some states $\mathbf{x}_n$ given the observations $y_{1:n}$, SIMCMC methods can also be very useful. Indeed, SMC methods cannot easily address situations where the observations arrive at random times whereas SIMCMC methods allow us to make optimal use of what computing power is available by adding as many particles as possible until the arrival of a new observation. In such cases, a standard implementation would consist of updating our approximation of $\pi_n(\mathbf{x}_n)$ at 'time' n by adding iteratively particles to the approximations $\pi_{n-L+1}(\mathbf{x}_{n-L+1}), \ldots, \pi_{n-1}(\mathbf{x}_{n-1}), \pi_n(\mathbf{x}_n)$ for a lag $L \geq 1$ until the arrival of data y_{n+1}.

3. Convergence Results. We now present some convergence results for SIMCMC. Despite the non-Markovian nature of SIMCMC, we are here able to provide realistic verifiable assumptions ensuring the asymptotic consistency of the algorithm. Our technique of proof relies on Poisson's equation [14]; similar tools have been used in [1] to study the convergence of adaptive MCMC schemes and in [8] to study the stability of self-interacting Markov chains.

Let us introduce $B(E_n) = \{f_n : E_n \to \mathbb{R}$ such that $\|f_n\| \leq 1\}$ where $\|f_n\| = \sup_{\mathbf{x}_n \in E_n} |f_n(\mathbf{x}_n)|$. We denote by $\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}[\cdot]$ the expectation with respect to the distribution of the simulated sequences initialized at $\mathbf{x}_{1:n}^{(0)} := \left(\mathbf{x}_1^{(0)}, \mathbf{x}_2^{(0)}, ..., \mathbf{x}_n^{(0)}\right)$ and $\mathbb{N}_0 = \mathbb{N} \cup \{0\}$. For any measure μ and test function f, we write $\mu(f) = \int \mu(dx) f(x)$.

Our proofs relie on the following assumption.

Assumption A1. For any $n \in \mathbb{T}$, there exists $B_n < \infty$ such that for any $\mathbf{x}_n \in \mathcal{S}_n$

$$w_n(\mathbf{x}_n) \leq B_n. \tag{3.1}$$

This assumption is quite weak and can be easily checked in all the examples presented in Section 4. Note that a similar assumption also appears when $\mathbb{L}_p$ bounds are established for SMC methods [6].

Our first result establishes the convergence of the empirical averages towards the correct expectations at the standard Monte Carlo rate.

THEOREM 3.1. *Assume A1. For any $n \in \mathbb{T}$ and any $p \geq 1$ there exist $C_{1,n}, C_{2,p} < \infty$ such that for any $\mathbf{x}_{1:n}^{(0)} \in \mathcal{S}_1 \times \cdots \times \mathcal{S}_n$, $f_n \in B(E_n)$ and $i \in \mathbb{N}_0$*

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\hat{\pi}_n^{(i)}(f_n) - \pi_n(f_n)\right|^p\right]^{1/p} \leq \frac{C_{1,n} C_{2,p}}{(i+1)^{\frac{1}{2}}}.$$

As a straightforward corollary, it follows from (2.6) that we also have the following result.

THEOREM 3.2. *Assume A1. For any $n \in \mathbb{T}$ and any $p \geq 1$ there exist $C_{1,n}, C_{2,p} < \infty$ such that for any $\mathbf{x}_{1:n}^{(0)} \in \mathcal{S}_1 \times \cdots \times \mathcal{S}_n$, $f_n \in B(E_n)$ and $i \in \mathbb{N}_0$*

$$\mathbb{E}_{\mathbf{x}_1^{(0)}}\left[\left|\widehat{Z_1}^{(i)} - Z_1\right|^p\right]^{1/p} \leq \frac{B_1 C_{1,1} C_{2,p}}{i^{\frac{1}{2}}},$$

and for $n \in \mathbb{T} \setminus \{1\}$

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\left(\widehat{\frac{Z_n}{Z_{n-1}}}\right)^{(i)} - \frac{Z_n}{Z_{n-1}}\right|^p\right]^{1/p} \leq \frac{B_n C_{1,n} C_{2,p}}{i^{\frac{1}{2}}}.$$

By the Borel-Cantelli lemma, Theorem 3.1 and Theorem 3.2 also ensure almost sure convergence of the empirical averages and of the normalizing constant estimates.

Our final result establishes that each sequence $\left\{\mathbf{X}_n^{(i)}\right\}$ converges towards π_n.

THEOREM 3.3. *Assume A1. For any $n \in \mathbb{T}$, $\mathbf{x}_{1:n}^{(0)} \in \mathcal{S}_1 \times \cdots \times \mathcal{S}_n$ and $f_n \in B(E_n)$ we have*

$$\lim_{i\to\infty} \mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[f_n\left(\mathbf{X}_n^{(i)}\right)\right] = \pi_n(f_n).$$

4. Applications. In this section, we will focus on the applications of SIMCMC to non-linear non-Gaussian state-space models. Consider an unobserved $E-$valued Markov process $\{X_n\}_{n\in\mathbb{T}}$ satisfying

$$X_1 \sim \mu(\cdot), \;\; X_n | \{X_{n-1} = x\} \sim f(x, \cdot).$$

We assume that we have access to observations $\{Y_n\}_{n\in\mathbb{T}}$ which, conditionally on $\{X_n\}$, are independent and distributed according to

$$Y_n | \{X_n = x\} \;\sim\; g(x, \cdot). \tag{4.1}$$

This family of models is important, because almost every stationary time series model appearing in the literature can be cast into this form. Given $y_{1:P}$, we are often interested in computing the sequence of posterior distributions $\{p(\mathbf{x}_n | y_{1:n})\}_{n\in\mathbb{T}}$ to perform goodness-of-fit and/or to compute the marginal likelihood $p(y_{1:P})$. By defining the un-normalized distribution as

$$\gamma_n(\mathbf{x}_n) = p(\mathbf{x}_n, y_{1:n}) = \mu(x_1)\, g(x_1, y_1) \prod_{k=2}^{n} f(x_{k-1}, x_k)\, g(x_k, y_k) \tag{4.2}$$

(which is typically known pointwise), we have $\pi_n(\mathbf{x}_n) = p(\mathbf{x}_n | y_{1:n})$ and $Z_n = p(y_{1:n})$ so that SIMCMC can be applied.

We will consider here three examples where the SIMCMC algorithms are compared to their SMC counterparts. For a fixed number of iterations/particles, SMC and SIMCMC have approximately the same computational complexity. The same proposals and the same number of samples were thus used to allow for a fair comparison. Note that we chose not to use any burn-in period for the SIMCMC and we initialize the algorithm by picking $\mathbf{x}_n^{(0)} = \left(\mathbf{x}_{n-1}^{(0)}, x_n^{(0)}\right)$ for any n where $\mathbf{x}_P^{(0)}$ is a sample from the prior. The SMC algorithms were implemented using a stratified resampling procedure [16]. The first two examples compare SMC to SIMCMC in terms of log-likelihood estimates. The third example demonstrates the use of SIMCMC in a real-time tracking application.

4.1. *Linear Gaussian Model.* We consider a linear Gaussian model where $E = \mathbb{R}^d$

$$X_n = AX_{n-1} + \sigma_v V_n, \qquad (4.3)$$
$$Y_n = X_n + \sigma_w W_n$$

with $X_1 \sim \mathcal{N}(0, \Delta)$, $V_n \overset{\text{i.i.d.}}{\sim} \mathcal{N}(0, \Delta)$, $W_n \overset{\text{i.i.d.}}{\sim} \mathcal{N}(0, \Delta)$, $\Delta = diag(1, \ldots, 1)$ and A is a random (doubly stochastic) matrix. Here $\mathcal{N}(\mu, \Sigma)$ is a Gaussian distribution of mean μ and variance-covariance matrix Σ. For this model we can compute the marginal likelihood $Z_P = p(y_{1:P})$ exactly using the Kalman filter. This allows us to compare our results to the ground truth.

We use two proposal densities: the prior density $f(x_{n-1}, x_n)$ and the optimal density (4.3) given by $q_n^{\text{opt}}(\mathbf{x}_{n-1}, x_n) \propto f(x_{n-1}, x_n)\, g(x_n, y_n)$ which is a Gaussian. In both cases, it is easy to check that Assumption A1 is satisfied.

For $d = 2, 5, 10$ we simulated a realization of $P = 100$ observations for $\sigma_v = 2$ and $\sigma_w = 0.5$. In Table 1 and Table, we present the performance of both SIMCMC and SMC for a varying d, a varying number of samples and the two proposal distributions in terms on Root Mean Square Error (RMSE) of the log-likelihood estimate

N	1000	2500	5000	10000	25000
SMC, $d = 2$	1.66	0.98	0.63	0.52	0.29
SIMCMC, $d = 2$	1.57	0.97	0.75	0.59	0.41
SMC, $d = 5$	4.84	4.76	3.06	2.18	1.59
SIMCMC, $d = 5$	5.57	5.41	4.12	2.36	1.83
SMC, $d = 10$	16.91	14.57	11.14	10.61	8.91
SIMCMC, $d = 10$	18.22	16.78	14.56	12.46	11.25

Table 1: RMSE for SMC and SIMCMC algorithms over 100 realizations for prior proposal

N	1000	2500	5000	10000	25000
SMC, $d = 2$	0.33	0.17	0.09	0.06	0.04
SIMCMC, $d = 2$	0.37	0.19	0.14	0.11	0.06
SMC, $d = 5$	0.28	0.16	0.10	0.07	0.06
SIMCMC, $d = 5$	0.29	0.23	0.15	0.12	0.07
SMC, $d = 10$	0.18	0.14	0.09	0.05	0.07
SIMCMC, $d = 10$	0.31	0.20	0.16	0.12	0.10

Table 2: RMSE for SMC and SIMCMC algorithms over 100 realizations for optimal proposal

As expected, the performance of our estimates is very significantly improved when the optimal distribution is used as the observations are quite informative. For a small number of samples N, the performance of SMC is better than SIMCMC. This is not surprising as SIMCMC is an iterative MCMC-type algorithm and no burn in was used. However SIMCMC display performance a bit poorer than SMC.

4.2. *A Nonlinear Non-Gaussian State-Space Model.* We now consider a nonlinear non-Gaussian state-space model introduced in [16] which has been used in many SMC publications

$$
\begin{aligned}
X_n &= \frac{X_{n-1}}{2} + \frac{25X_{n-1}}{1+X_{n-1}^2} + 8\cos(1.2n) + V_n, \\
Y_n &= \frac{X_n^2}{20} + W_n
\end{aligned}
$$

where $X_1 \sim \mathcal{N}(0,5)$, $V_n \overset{\text{i.i.d.}}{\sim} \mathcal{N}(0,\sigma_v^2)$ and $W_n \overset{\text{i.i.d.}}{\sim} \mathcal{N}(0,\sigma_w^2)$. As the sign of the state X_n is not observed, the marginal posterior distributions $\{p(x_n|\, y_{1:n})\}$ are often bimodal. SMC approximations are able to capture properly the bimodality of the posteriors. This allows us to assess here whether SIMCMC can also explore properly these multimodal distributions by comparing SIMCMC to SMC results.

We use as a proposal density the prior density $f(x_{n-1}, x_n)$. In this case, it is easy to check that Assumption A1 is satisfied.

In Table 3, we present the performance of both SIMCMC and SMC for a varying number of samples and a varying σ_w^2 whereas we set $\sigma_v^2 = 5$. This model is more complex than the linear Gaussian model described earlier as the posterior distributions we are sampling can be highly multimodal. Both SMC and SIMCMC are performing better as the signal to noise ratio degrades. This should not come as a surprise. As we are using the prior as a proposal, it is preferable to have a diffuse likelihood for good performance. In this multimodal scenario, SMC performs better than SIMCMC.

N	2500	5000	10000	25000	50000
SMC, $\sigma_w^2 = 1$	0.80	0.55	0.40	0.24	0.17
SIMCMC, $\sigma_w^2 = 1$	0.95	0.60	0.75	0.59	0.41
SMC, $\sigma_w^2 = 2$	0.33	0.23	0.17	0.11	0.07
SIMCMC, $\sigma_w^2 = 2$	0.91	0.70	0.50	0.38	0.29
SMC, $\sigma_w^2 = 5$	0.13	0.10	0.08	0.05	0.03
SIMCMC, $\sigma_w^2 = 5$	0.28	0.21	0.19	0.12	0.08

Table 3: Average RMSE of log-likelihood estimates for SMC and SIMCMC algorithms over 100 realizations

4.3. *Target Tracking.* We consider here a target tracking problem [13], [19]. The target is modelled using a standard constant velocity model

$$X_n = \begin{pmatrix} 1 & T & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & T \\ 0 & 0 & 0 & 1 \end{pmatrix} X_{n-1} + V_n \tag{4.4}$$

where $V_n \overset{\text{i.i.d.}}{\sim} \mathcal{N}(0, \Sigma)$, with $T = 1$ and

$$\Sigma = 5 \begin{pmatrix} T^3/3 & T^2/2 & 0 & 0 \\ T^2/2 & T & 0 & 0 \\ 0 & 0 & T^3/3 & T^2/2 \\ 0 & 0 & T^2/2 & T \end{pmatrix}.$$

The state vector $X_n = \begin{pmatrix} X_n^1 & X_n^2 & X_n^3 & X_n^4 \end{pmatrix}^{\mathrm{T}}$ is such that X_n^1 (resp. X_n^3) corresponds to the horizontal (resp. vertical) position of the target whereas X_n^2 (resp. X_n^4) corresponds to the horizontal (resp. vertical) velocity. In many real tracking applications, the observations are collected at random times [11]. We have the following measurement equation

$$Y_n = \tan^{-1}\left(\frac{X_n^3}{X_n^1}\right) + W_n \tag{4.5}$$

where $W_n \overset{\text{i.i.d.}}{\sim} \mathcal{N}(0, 10^{-4})$; these parameters are representative of real-world tracking scenarios. We assume that we only observe Y_n at the time indexes $n = 4k$ where $k \in \mathbb{N}$ and, when $n \neq 4k$, we observe Y_n with probability

$p = 0.25$. We are here interested in estimating the associated sequence of posterior distributions on-line.

Assume that the computational complexity of the SMC method is such that only $N = 1000$ particles can be used in one unit of time. In such scenarios, we can either use an SMC method using N particles to estimate the sequence of posterior distributions of interest or an SMC method with say $N' = 4000$ particles and chose to ignore observations that might appear when $n \neq 4k$. These are the two standard approaches used in applications. Alternatively, we can use the SIMCMC method to select adaptively the number of particles as discussed in Subsection 2.4. If our SIMCMC algorithm only adds particles to the approximation of the current posterior at time n, it will use approximately mN particles to approximate this posterior if the next observation only appears at time $n + m$.

We simulated 50 realizations of $P = 100$ observations according to the model (4.4)-(4.5). In Table 4, we display the performance of SMC with N particles, N' particles (but ignoring some observations) and SIMCMC using an adaptive number of particles in terms of the average RMSE for the conditional mean state estimate of X_n. In such scenarios SIMCMC methods clearly outperforms SMC methods.

Algorithm	SMC with N	SMC with N'	SIMCMC
Average RMSE	2.14	3.21	1.62

Table 4: Average RMSE for the Monte Carlo state estimate

5. Discussion. We have described an iterative algorithm based on interacting non-Markovian sequences which is an alternative to SMC and have established convergence results validating this methodology. The algorithm is straightforward to implement for people already familiar with MCMC. The main strength of SIMCMC compared to SMC is that it allows us to iteratively improve our estimates in an MCMC-like fashion until a suitable stopping criterion is met. This is useful as in numerous applications the number of particles required to ensure the estimates are reasonably precise is unknown. It is also useful in real-time applications when one is unsure of exactly how much time will be available between successive arrivals of data points.

As discussed in Subsection 2.4, numerous variants of SIMCMC can be easily developed which have no SMC equivalent. The fact that such schemes do not need to define a target distribution on an extended state-space admitting $\{\pi_n\}_{n\in\mathbb{T}}$ as marginals offers indeed a lot of flexibility. For example, if we have access to multiple processors, it is possible to sample from each π_n independently using standard MCMC and perform several interactions simultaneously; i.e. chains 1 and 2 could interact at the same time chains 3 and 4 interact. Adaptive versions of the algorithms can also be proposed by monitoring the acceptance ratio of the MH steps. If the acceptance probability of the MH move between say π_{n-1} and π_n is low, we could for example increase the number of proposals at this time index.

From a theoretical point of view, there are a number of interesting questions to explore. Under additional stability assumptions on the Feynman-Kac semigroup induced by $\{\pi_n\}_{n\in\mathbb{T}}$ and $\{q_n\}_{n\in\mathbb{T}}$ [6, chapter 4], we believe that it should be possible to obtain convergence results similar to [6, chapter 7] in an SMC framework ensuring that, for functions of the form $f_n(\mathbf{x}_n) = f_n(x_n)$, the bound $C_{1,n}$ in Theorem 3.1 is independent of n. We also conjecture that assumption A1 is not only sufficient but necessary.

APPENDIX A: PROOFS OF CONVERGENCE

Our proofs relie on the Poisson equation [14] and are inspired by ideas developed in [1], [8]. However, contrary to standard adaptive MCMC schemes [1] where, whatever being the value of the parameter being adapted, the MCMC kernel has the target distribution as invariant distribution, we are in a scenario akin to [8] where this condition is not satisfied. However, in our context, it is still possible to establish much stronger results than in [8] as we can characterize exactly the invariant distributions of some of the Markov kernels appearing in the analysis; see Proposition 2.

A.1. Notation. We denote by $\mathcal{P}(E_n)$ the set of probability measures on $(E_n, \mathcal{F}_n)$. We introduce the independent Metropolis-Hastings (MH) kernel $K_1 : E_1 \times \mathcal{F}_1 \to [0,1]$ defined by

$$K_1(\mathbf{x}_1, d\mathbf{x}_1') = \alpha_1(\mathbf{x}_1, \mathbf{x}_1') q_1(d\mathbf{x}_1') + \left(1 - \int \alpha_1(\mathbf{x}_1, \mathbf{y}_1) q_1(d\mathbf{y}_1)\right) \delta_{\mathbf{x}_1}(d\mathbf{x}_1'). \tag{A.1}$$

For $n \in \{2, ..., P\}$, we associate with any $\mu_{n-1} \in \mathcal{P}(E_{n-1})$ the Markov kernel $K_{n,\mu_{n-1}} : E_n \times \mathcal{F}_n \to [0,1]$ defined by

$$K_{n,\mu_{n-1}}(\mathbf{x}_n, d\mathbf{x}_n') = \alpha_n(\mathbf{x}_n, \mathbf{x}_n')(\mu_{n-1} \times q_n)(d\mathbf{x}_n') + \left(1 - \int \alpha_n(\mathbf{x}_n, \mathbf{y}_n)(\mu_{n-1} \times q_n)(d\mathbf{y}_n)\right) \delta_{\mathbf{x}_n}(d\mathbf{x}_n') \tag{A.2}$$

where $\mathbf{x}_n' = (\mathbf{x}_{n-1}', x_n')$. In (A.1) and (A.2), we have for $n \in \mathbb{T}$

$$\alpha_n(\mathbf{x}_n, \mathbf{x}_n') = 1 \wedge \frac{w_n(\mathbf{x}_n')}{w_n(\mathbf{x}_n)}.$$

We use $\|\cdot\|_{\text{tv}}$ to denote the total variation norm and for any Markov kernel

$$K^{i}\left(\mathbf{x}, d\mathbf{x}'\right) := \int K^{i-1}\left(\mathbf{x}, d\mathbf{y}\right) K\left(\mathbf{y}, d\mathbf{x}'\right).$$

A.2. Preliminary Results. We establish here the expression of the invariant distributions of the kernels $K_1\left(\mathbf{x}_1, d\mathbf{x}_1'\right)$ and $K_{n,\mu_{n-1}}\left(\mathbf{x}_n, d\mathbf{x}_n'\right)$ and establish that these kernels are geometrically ergodic. We also provide some perturbation bounds for $K_{n,\mu_{n-1}}\left(\mathbf{x}_n, d\mathbf{x}_n'\right)$ and its invariant distribution.

LEMMA 1. *Assume A1. $K_1\left(\mathbf{x}_1, d\mathbf{x}_1'\right)$ is uniformly geometrically ergodic of invariant distribution $\pi_1\left(d\mathbf{x}_1\right)$.*

By construction, $K_1\left(\mathbf{x}_1, d\mathbf{x}_1'\right)$ is an MH algorithm of invariant distribution $\pi_1\left(d\mathbf{x}_1\right)$. Uniform ergodicity follows from A1; see for example Theorem 2.1. in [22].

PROPOSITION 2. *Assume A1. For any $n \in \{2, ..., P\}$ and any $\mu_{n-1} \in \mathcal{P}\left(E_{n-1}\right)$, $K_{n,\mu_{n-1}}\left(\mathbf{x}_n, d\mathbf{x}_n'\right)$ is uniformly geometrically ergodic of invariant distribution*

$$\omega_n\left(\mu_{n-1}\right)\left(d\mathbf{x}_n\right) = \frac{\pi_{n/n-1}\left(\mathbf{x}_{n-1}\right).\left(\mu_{n-1} \times \overline{\pi}_n\right)\left(d\mathbf{x}_n\right)}{\mu_{n-1}\left(\pi_{n/n-1}\right)} \tag{A.3}$$

where $\overline{\pi}_n\left(\mathbf{x}_{n-1}, dx_n\right)$ and $\pi_{n/n-1}\left(\mathbf{x}_{n-1}\right)$ are defined respectively in (2.8) and (2.10).

Proof. To establish the result, it is sufficient to rewrite

$$\begin{aligned} w_n\left(\mathbf{x}_n\right) &= \frac{Z_n}{Z_{n-1}} \frac{\frac{\pi_n(\mathbf{x}_n)}{\pi_{n-1}(\mathbf{x}_{n-1})}\mu_{n-1}\left(\mathbf{x}_{n-1}\right)}{\left(\mu_{n-1} \times q_n\right)\left(\mathbf{x}_n\right)} \\ &= \frac{Z_n}{Z_{n-1}} \frac{\pi_{n/n-1}\left(\mathbf{x}_{n-1}\right)\left(\mu_{n-1} \times \overline{\pi}_n\right)\left(\mathbf{x}_n\right)}{\left(\mu_{n-1} \times q_n\right)\left(\mathbf{x}_n\right)}. \end{aligned}$$

This shows that $K_{n,\mu_{n-1}}\left(\mathbf{x}_n, d\mathbf{x}_n'\right)$ is nothing but a standard MH algorithm of proposal distribution $\left(\mu_{n-1} \times q_n\right)\left(\mathbf{x}_n\right)$ and target distribution given by (A.3). This distribution is always proper because A1 implies that $\pi_{n/n-1}\left(\mathbf{x}_{n-1}\right) < \infty$ over E_{n-1}. Uniform ergodicity follows from Theorem 2.1. in [22].■

Corollary. It follows that for any $n \in \{2, ..., P\}$ there exists $\rho_n < 1$ such that for any $m \in \mathbb{N}_0$ and $\mathbf{x}_n \in E_n$

$$\left\| K^{m}_{n,\mu_{n-1}}\left(\mathbf{x}_n, \cdot\right) - \omega_n\left(\mu_{n-1}\right)\left(\cdot\right) \right\|_{\text{tv}} \leq \rho_n^m. \tag{A.4}$$

Proposition 3. *Assume A1. For any $n \in \{2, ..., P\}$, we have for any μ_{n-1},$\nu_{n-1} \in \mathcal{P}(E_{n-1})$, $\mathbf{x}_n \in E_n$ and $m \in \mathbb{N}$*

$$\left\| K^m_{n,\mu_{n-1}}(\mathbf{x}_n, \cdot) - K^m_{n,\nu_{n-1}}(\mathbf{x}_n, \cdot) \right\|_{\text{tv}} \leq \frac{2}{1-\rho_n} \left\| \mu_{n-1} - \nu_{n-1} \right\|_{\text{tv}} \tag{A.5}$$

and

$$\left\| \omega_n(\mu_{n-1}) - \omega_n(\nu_{n-1}) \right\|_{\text{tv}} \leq \frac{2}{1-\rho_n} \left\| \mu_{n-1} - \nu_{n-1} \right\|_{\text{tv}}. \tag{A.6}$$

Proof. For any $f_n \in B(E_n)$, we have the following decomposition

$$\begin{aligned}
&K^m_{n,\mu_{n-1}}(f_n)(\mathbf{x}_n) - K^m_{n,\nu_{n-1}}(f_n)(\mathbf{x}_n) \\
&= \sum_{j=0}^{m-1} K^j_{n,\mu_{n-1}} \left(K_{n,\mu_{n-1}} - K_{n,\nu_{n-1}} \right) K^{m-j-1}_{n,\nu_{n-1}}(f_n)(\mathbf{x}_n) \\
&= \sum_{j=0}^{m-1} K^j_{n,\mu_{n-1}} \left(K_{n,\mu_{n-1}} - K_{n,\nu_{n-1}} \right) \left(K^{m-j-1}_{n,\nu_{n-1}}(f_n)(\mathbf{x}_n) - \omega_n(\nu_{n-1})(f_n) \right).
\end{aligned}$$

From A1, we know that for any $\nu_{n-1} \in \mathcal{P}(E_{n-1})$

$$\left\| K^{m-j-1}_{n,\nu_{n-1}}(\mathbf{x}_n, \cdot) - \omega_n(\nu_{n-1}) \right\|_{\text{tv}} \leq \rho_n^{m-j-1}$$

and from (A.2) for any $\mathbf{x}_n \in E_n$ and $f_n \in B(E_n)$

$$\begin{aligned}
&K_{n,\mu_{n-1}}(f_n)(\mathbf{x}_n) - K_{n,\nu_{n-1}}(f_n)(\mathbf{x}_n) \\
&= \int f_n(\mathbf{x}'_n) \alpha_n(\mathbf{x}_n, \mathbf{x}'_n) ((\mu_{n-1} - \nu_{n-1}) \times q_n)(d\mathbf{x}'_n) \\
&+ f_n(\mathbf{x}_n) \int \alpha_n(\mathbf{x}_n, \mathbf{y}'_n) ((\nu_{n-1} - \mu_{n-1}) \times q_n)(d\mathbf{y}'_n)
\end{aligned}$$

thus

$$\left\| K_{n,\mu_{n-1}}(\mathbf{x}_n, \cdot) - K_{n,\nu_{n-1}}(\mathbf{x}_n, \cdot) \right\|_{\text{tv}} \leq 2 \left\| \mu_{n-1} - \nu_{n-1} \right\|_{\text{tv}}.$$

So

$$\begin{aligned}
\left\| K_{n,\mu_{n-1}}(\mathbf{x}_n, \cdot) - K_{n,\nu_{n-1}}(\mathbf{x}_n, \cdot) \right\|_{\text{tv}} &\leq 2 \left\| \mu_{n-1} - \nu_{n-1} \right\|_{\text{tv}} \sum_{j=0}^{m-1} \rho_n^{m-j-1} \\
&= 2 \frac{1-\rho_n^m}{1-\rho_n} \left\| \mu_{n-1} - \nu_{n-1} \right\|_{\text{tv}}.
\end{aligned}$$

Hence (A.5) follows and we obtain (A.6) by taking the limit as $m \to \infty$.■

A.3. Convergence of Averages. For any $n \in \{2, ..., P\}$, $p \geq 1$ and $f_n \in B(E_n)$ we want to study

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}} \left[\left| \widehat{\pi}_n^{(i)}(f_n) - \pi_n(f_n) \right|^p \right]^{1/p}.$$

We have

$$\widehat{\pi}_n^{(i)}(f_n) - \pi_n(f_n) = \widehat{\pi}_n^{(i)}(f_n) - S_n^{(i)}(f_n) + S_n^{(i)}(f_n) - \pi_n(f_n) \tag{A.7}$$

where

$$S_n^{(i)}(f_n) = \frac{1}{i+1} \sum_{m=0}^{i} \omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)(f_n).$$

To study the first term on the rhs of (A.7), we introduce the Poisson equation [14]

$$f_n(x) - \omega_n(\mu)(f_n) = \widehat{f}_{n,\mu}(x) - K_{n,\mu}\left(\widehat{f}_{n,\mu}\right)(x)$$

whose solution, if $K_{n,\mu}$ is geometrically ergodic, is given by

$$\widehat{f}_{n,\mu}(x) = \sum_{i \in \mathbb{N}_0} \left[K_{n,\mu}^i(f_n)(x) - \omega_n(\mu)(f_n) \right]. \tag{A.8}$$

We have

(A.9)

$$\begin{aligned}(i+1)\left[\widehat{\pi}_n^{(i)}(f_n) - S_n^{(i)}\right] &= M_n^{(i+1)}(f_n) \\ &+ \sum_{m=0}^{i} \left[\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m+1)}}\left(\mathbf{X}_n^{(m+1)}\right) - \widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\left(\mathbf{X}_n^{(m+1)}\right) \right] \\ &+ \widehat{f}_{n,\widehat{\pi}_{n-1}^{(0)}}\left(\mathbf{X}_n^{(0)}\right) - \widehat{f}_{n,\widehat{\pi}_{n-1}^{(i+1)}}\left(\mathbf{X}_n^{(i+1)}\right)\end{aligned}$$

where

$$M_n^{(i)}(f_n) = \sum_{m=0}^{i-1} \left[\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\left(\mathbf{X}_n^{(m+1)}\right) - K_{\widehat{\pi}_{n-1}^{(m)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\right)\left(\mathbf{X}_n^{(m)}\right) \right] \tag{A.10}$$

is a $\mathcal{G}_n^i$-martingale with $\mathcal{G}_n^i = \sigma\left(\mathbf{X}_1^{(1:i)}, \mathbf{X}_2^{(1:i)}, ..., \mathbf{X}_n^{(1:i)}\right)$ where we define $\mathbf{X}_k^{(1:i)} = \left(\mathbf{X}_k^{(1)}, ..., \mathbf{X}_k^{(i)}\right)$.

We remind the reader that $B(E_n) = \{f_n : E_n \to \mathbb{R} \text{ such that } \|f_n\| \leq 1\}$ where $\|f_n\| = \sup_{\mathbf{x}_n \in E_n} |f_n(\mathbf{x}_n)|$. We establish the following propositions.

PROPOSITION 4. *Assume A1. For any $n \in \{2,...,P\}$, $\mathbf{x}_{1:n}^{(0)}$, $p \geq 1$, $f_n \in B(E_n)$ and $m \in \mathbb{N}_0$, we have*

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\left(\mathbf{X}_n^{(m+1)}\right)\right|^p\right]^{1/p} \leq \frac{1}{1-\rho_n}.$$

Proof. Assumption A1 ensures that $\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}$ is given by an expression of the form (A.8). We have

$$\begin{aligned}
&\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\left(\mathbf{X}_n^{(m+1)}\right)\right|^p\right]^{1/p} \\
&\leq \sum_{i\in\mathbb{N}_0}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|K^i_{n,\widehat{\pi}_{n-1}^{(m)}}(f_n)\left(\mathbf{X}_n^{(m+1)}\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)(f_n)\right|^p\right]^{1/p} \\
&\leq \sum_{i\in\mathbb{N}_0}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left(\left|K^i_{n,\widehat{\pi}_{n-1}^{(m)}}(f_n)\left(\mathbf{X}_n^{(m+1)}\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)(f_n)\right|^p\middle|\mathcal{G}_{n-1}^m\right)\right]^{1/p} \\
&\leq \sum_{i\in\mathbb{N}_0}\rho_n^i=\frac{1}{1-\rho_n}.
\end{aligned}$$

using Minkowski's inequality and the fact that $K_{n,\widehat{\pi}_{n-1}^{(m)}}$ is an uniformly ergodic Markov kernel conditional upon $\mathcal{G}_{n-1}^m$ using A1.■

PROPOSITION 5. *Assume A1. For any $n \in \{2,...,P\}$ and any $p \geq 1$, there exist $B_{1,n}, B_{2,p} < \infty$ such that for any $\mathbf{x}_{1:n}^{(0)}$, $f_n \in B(E_n)$ and $m \in \mathbb{N}$*

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|M_n^{(m)}(f_n)\right|^p\right]^{1/p} \leq B_{1,n}B_{2,p}\ m^{\frac{1}{2}}.$$

Proof. For $p > 1$ we use Burkholder's inequality (e.g. [25, p. 499]); i.e. there exist constants $C_{1,n}, C_{2,p} < \infty$ such that

$$\begin{aligned}
\text{(A.11)}\qquad &\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|M_n^{(m)}(f_n)\right|^p\right]^{1/p} \\
\leq\quad & C_{1,n}C_{2,p}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left(\sum_{i=0}^{m-1}\left[\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\mathbf{X}_n^{(i+1)}\right)-K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right)\left(\mathbf{X}_n^{(i)}\right)\right]^2\right)^{p/2}\right]^{1/p}.
\end{aligned}$$

For $p \in (1,2)$, we can bound the lhs of (A.11)

$$\begin{aligned}
&\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left(\sum_{i=0}^{m-1}\left[\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\mathbf{X}_n^{(i+1)}\right)-K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right)\left(\mathbf{X}_n^{(i)}\right)\right]^2\right)^{p/2}\right]^{1/p}\\
&\leq \mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left(2\sum_{i=0}^{m-1}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\mathbf{X}_n^{(i+1)}\right)\right|^2+\left|K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right)\left(\mathbf{X}_n^{(i)}\right)\right|^2\right]\right)^{p/2}\right]^{1/p}\\
&\leq \mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left(2\sum_{i=0}^{m-1}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\mathbf{X}_n^{(i+1)}\right)\right|^2+\left|K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right)\left(\mathbf{X}_n^{(i)}\right)\right|^2\right]\right)\right]^{1/2}
\end{aligned}$$

using $(a-b)^2 \leq 2\left(a^2+b^2\right)$ and Jensen's inequality. Now using Jensen's inequality again, we have

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right)\left(\mathbf{X}_n^{(i)}\right)\right|^2\right] \leq \mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right|^2\right)\left(\mathbf{X}_n^{(i)}\right)\right]$$

and using Proposition 4, we obtain the bound

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left(\sum_{i=0}^{m-1}\left[\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\mathbf{X}_n^{(i+1)}\right)-K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right)\left(\mathbf{X}_n^{(i)}\right)\right]^2\right)^{p/2}\right]^{1/p} \leq \frac{2}{1-\rho_n}m^{\frac{1}{2}}.$$

For $p \geq 2$, we we can bound the lhs of (A.11) through Minkowski's inequality

$$\begin{aligned}
&\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|M_n^{(m)}\left(f_n\right)\right|^p\right]^{1/p}\\
\leq\ & C_{1,n}C_{2,p}\left(\sum_{i=0}^{m-1}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\mathbf{X}_n^{(i+1)}\right)-K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right)\left(\mathbf{X}_n^{(i)}\right)\right|^p\right]^{2/p}\right)^{1/2}.
\end{aligned}$$

Using Minkowski's inequality again

$$\begin{aligned}
&\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\mathbf{X}_n^{(i+1)}\right)-K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right)\left(\mathbf{X}_n^{(i)}\right)\right|^p\right]\\
&\leq\left(\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\mathbf{X}_n^{(i+1)}\right)\right|^p\right]^{1/p}+\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|K_{n,\widehat{\pi}_{n-1}^{(i)}}\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i)}}\right)\left(\mathbf{X}_n^{(i)}\right)\right|^p\right]^{1/p}\right)^p.
\end{aligned}$$

Now from Proposition 4 and Jensen's inequality, we can conclude for $p \geq 1$. For $p = 1$, we use Davis' inequality (e.g. [25, p. 499]) to obtain the result using similar arguments which are not repeated here.■

PROPOSITION 6. *Assume A1. For any $n \in \{2, ..., P\}$ and $p \geq 1$ there exists $B_n < \infty$ such that for any $\mathbf{x}_{1:n}^{(0)}$, $f_n \in B(E_n)$ and $m \in \mathbb{N}_0$*

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m+1)}}\left(\mathbf{X}_n^{(m+1)}\right) - \widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\left(\mathbf{X}_n^{(m+1)}\right)\right|^p\right]^{1/p} \leq \frac{B_n}{m+2}$$

Proof. Our proof is based on the following key decomposition established in Lemma 3.2. in [8]

(A.12)

$$\begin{aligned}
&\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m+1)}}\left(\mathbf{X}_n^{(m+1)}\right) - \widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\left(\mathbf{X}_n^{(m+1)}\right) + \omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\right) \\
&= \sum_{i,j\in\mathbb{N}_0}\left(\delta_{\mathbf{X}_n^{(m+1)}} - \omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)\right)K^i_{n,\widehat{\pi}_{n-1}^{(m+1)}}\left(K_{n,\widehat{\pi}_{n-1}^{(m+1)}} - K_{n,\widehat{\pi}_{n-1}^{(m)}}\right) \\
&\times K^j_{n,\widehat{\pi}_{n-1}^{(m)}}\left(f_n - \omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)(f_n)\right).
\end{aligned}$$

We have

(A.13)

$$\begin{aligned}
&\left|\left(\delta_{\mathbf{X}_n^{(m+1)}} - \omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)\right)K^i_{n,\widehat{\pi}_{n-1}^{(m+1)}}\left(K_{n,\widehat{\pi}_{n-1}^{(m+1)}} - K_{n,\widehat{\pi}_{n-1}^{(m)}}\right)K^j_{n,\widehat{\pi}_{n-1}^{(m)}}\left(f_n - \omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)(f_n)\right)\right| \\
&= \left|\left(\delta_{\mathbf{X}_n^{(m+1)}} - \omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)\right)K^i_{n,\widehat{\pi}_{n-1}^{(m+1)}}\left(K_{n,\widehat{\pi}_{n-1}^{(m+1)}} - K_{n,\widehat{\pi}_{n-1}^{(m)}}\right)K^j_{n,\widehat{\pi}_{n-1}^{(m)}}(f_n)\right| \\
&\leq \rho_n^j\left\|\left(\delta_{\mathbf{X}_n^{(m+1)}} - \omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)\right)K^i_{n,\widehat{\pi}_{n-1}^{(m+1)}}\left(K_{n,\widehat{\pi}_{n-1}^{(m+1)}} - K_{n,\widehat{\pi}_{n-1}^{(m)}}\right)\right\|_{\mathrm{tv}} \\
&\leq \rho_n^j \times \frac{2}{1-\rho_n}\left\|\widehat{\pi}_{n-1}^{(m+1)} - \widehat{\pi}_{n-1}^{(m)}\right\|_{\mathrm{tv}}\left\|\left(\delta_{\mathbf{X}_n^{(m+1)}} - \omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)\right)K^i_{n,\widehat{\pi}_{n-1}^{(m+1)}}\right\|_{\mathrm{tv}} \\
&\leq \rho_n^j \times \frac{2}{1-\rho_n}\left\|\widehat{\pi}_{n-1}^{(m+1)} - \widehat{\pi}_{n-1}^{(m)}\right\|_{\mathrm{tv}} \times \rho_n^i\left\|\delta_{\mathbf{X}_n^{(m+1)}} - \omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)\right\|_{\mathrm{tv}} \\
&\leq \frac{2\rho_n^{i+j}}{1-\rho_n}\left\|\widehat{\pi}_{n-1}^{(m+1)} - \widehat{\pi}_{n-1}^{(m)}\right\|_{\mathrm{tv}}.
\end{aligned}$$

using A1, (A.5) in Proposition 3 and A1 again.

Now we have

$$\left|\omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)\left(\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\right)\right| = \left|\omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)\left(\sum_{i\in\mathbb{N}_0}\left[K^i_{n,\widehat{\pi}_{n-1}^{(m)}}\left(f_n\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)\left(f_n\right)\right]\right)\right|$$

$$= \sum_{i\in\mathbb{N}_0}\left|\left(\omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)\right)K^i_{n,\widehat{\pi}_{n-1}^{(m)}}\left(f_n\right)\right|$$

$$\leq \sum_{i\in\mathbb{N}_0}\rho_n^i\left\|\omega_n\left(\widehat{\pi}_{n-1}^{(m+1)}\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)\right\|_{\text{tv}}$$

$$\leq \frac{2}{\left(1-\rho_n\right)^2}\left\|\widehat{\pi}_{n-1}^{(m+1)}-\widehat{\pi}_{n-1}^{(m)}\right\|_{\text{tv}}. \tag{A.14}$$

using A1 and (A.6) in Proposition 3.

Now for any $f_{n-1}\in B\left(E_{n-1}\right)$, we have

$$\widehat{\pi}_{n-1}^{(m+1)}\left(f_{n-1}\right)-\widehat{\pi}_{n-1}^{(m)}\left(f_{n-1}\right)=\frac{f_{n-1}\left(\mathbf{X}_{n-1}^{(m+1)}\right)}{m+2}-\frac{\widehat{\pi}_{n-1}^{(m)}\left(f_{n-1}\right)}{m+2}.$$

thus

$$\left\|\widehat{\pi}_{n-1}^{(m+1)}-\widehat{\pi}_{n-1}^{(m)}\right\|_{\text{tv}}\leq\frac{2}{m+2}. \tag{A.15}$$

The result follows now directly combining (A.12), (A.13), (A.14), (A.15) and using Minkowski's inequality.■

PROPOSITION 7. *Assume A1. For any $n\in\{2,...,P\}$ and any $p\geq 1$ there exists $B_{1,n},B_{2,p}<\infty$ such that for $\mathbf{x}_{1:n}^{(0)}$, $f_n\in B\left(E_n\right)$ and $i\in\mathbb{N}_0$*

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{\pi}_n^{(i)}\left(f_n\right)-S_n^{(i)}\left(f_n\right)\right|^p\right]^{1/p}\leq\frac{B_{1,n}B_{2,p}}{(i+1)^{\frac{1}{2}}}$$

Proof. Using (A.9) and Minkowski's inequality, we obtain

$$\begin{aligned}
&\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{\pi}_n^{(i)}\left(f_n\right)-S_n^{(i)}\left(f_n\right)\right|^p\right]^{1/p}\\
&\leq\frac{1}{(i+1)}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|M_n^{(i+1)}\left(f_n\right)\right|^p\right]^{1/p}\\
&+\frac{1}{(i+1)}\sum_{m=0}^{i}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m+1)}}\left(\mathbf{X}_n^{(m+1)}\right)-\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\left(\mathbf{X}_n^{(m+1)}\right)\right|^p\right]^{1/p}\\
&+\frac{1}{i+1}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(0)}}\left(\mathbf{X}_n^{(0)}\right)\right|^p\right]^{1/p}+\frac{1}{i+1}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(i+1)}}\left(\mathbf{X}_n^{(i+1)}\right)\right|^p\right]^{1/p}.
\end{aligned} \tag{A.16}$$

The first term on the rhs of (A.16) is bounded using Proposition 5, the term on the last line of the rhs are going to zero because of Proposition 4. For the second term, we obtain using Proposition 6

$$\begin{aligned}\sum_{m=0}^{i}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m+1)}}\left(\mathbf{X}_n^{(m+1)}\right)-\widehat{f}_{n,\widehat{\pi}_{n-1}^{(m)}}\left(\mathbf{X}_n^{(m+1)}\right)\right|^p\right]^{1/p} &\leq \sum_{m=0}^{i}\frac{B_n}{m+2}\\ &\leq B_n\log\left(i+2\right)\end{aligned}$$

The result follows.■

Proof of Theorem 3.1. Under A1, the result is clearly true for $n=1$ thanks to Lemma 1. Assume it is true for $n-1$ and let us prove it for n. We have using Minkowski's inequality

$$\begin{aligned}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{\pi}_n^{(i)}\left(f_n\right)-\pi_n\left(f_n\right)\right|^p\right]^{1/p} &\leq \mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{\pi}_n^{(i)}\left(f_n\right)-S_n^{(i)}\left(f_n\right)\right|^p\right]^{1/p}\\ &\quad+\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|S_n^{(i)}\left(f_n\right)-\pi_n\left(f_n\right)\right|^p\right]^{1/p}.\end{aligned}$$

The first term on the rhs can be bounded using Proposition 7. For the second term, we have

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|S_n^{(i)}\left(f_n\right)-\pi_n\left(f_n\right)\right|^p\right]^{1/p}\leq\frac{1}{(i+1)}\sum_{m=0}^{i}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)\left(f_n\right)-\omega_n\left(\pi_{n-1}\right)\left(f_n\right)\right|^p\right]^{1/p}.$$

Using (A.3), we obtain

$$\begin{aligned}&\omega_n\left(\pi_{n-1}\right)\left(f_n\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)\left(f_n\right)\\ &=\frac{\left(\pi_{n-1}\times\overline{\pi}_n\right)\left(\pi_{n/n-1}.f_n\right)}{\pi_{n-1}\left(\pi_{n/n-1}\right)}-\frac{\left(\widehat{\pi}_{n-1}^{(m)}\times\overline{\pi}_n\right)\left(\pi_{n/n-1}.f_n\right)}{\widehat{\pi}_{n-1}^{(m)}\left(\pi_{n/n-1}\right)}\\ &=\frac{\left(\left(\pi_{n-1}-\widehat{\pi}_{n-1}^{(m)}\right)\times\overline{\pi}_n\right)\left(\pi_{n/n-1}.f_n\right).\widehat{\pi}_{n-1}^{(m)}\left(\pi_{n/n-1}\right)}{\widehat{\pi}_{n-1}^{(m)}\left(\pi_{n/n-1}\right).\pi_{n-1}\left(\pi_{n/n-1}\right)}\\ &+\frac{\left(\widehat{\pi}_{n-1}^{(m)}\times\overline{\pi}_n\right)\left(\pi_{n/n-1}.f_n\right).\left(\widehat{\pi}_{n-1}^{(m)}-\pi_{n-1}\right)\left(\pi_{n/n-1}\right)}{\widehat{\pi}_{n-1}^{(m)}\left(\pi_{n/n-1}\right).\pi_{n-1}\left(\pi_{n/n-1}\right)}\end{aligned}$$

so, as $\pi_{n-1}\left(\pi_{n/n-1}\right)=1$, we have

$$\begin{aligned}
&\left|\omega_n\left(\pi_{n-1}\right)\left(f_n\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)\left(f_n\right)\right| \\
&\leq\left|\left(\left(\pi_{n-1}-\widehat{\pi}_{n-1}^{(m)}\right)\times\overline{\pi}_n\right)\left(\pi_{n/n-1}.f_n\right)\right| \\
&+\frac{\left|\left(\widehat{\pi}_{n-1}^{(m)}\times\overline{\pi}_n\right)\left(\pi_{n/n-1}.f_n\right).\left(\widehat{\pi}_{n-1}^{(m)}-\pi_{n-1}\right)\left(\pi_{n/n-1}\right)\right|}{\widehat{\pi}_{n-1}^{(m)}\left(\pi_{n/n-1}\right)}.
\end{aligned}$$

Assumption A1 implies that there exists $D_n<\infty$ such that $\pi_{n/n-1}\left(\mathbf{x}_{n-1}\right)<D_n$ over E_{n-1}. Thus we have using the induction hypothesis

$$\begin{aligned}
&\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\omega_n\left(\widehat{\pi}_{n-1}^{(m)}\right)\left(f_n\right)-\omega_n\left(\pi_{n-1}\right)\left(f_n\right)\right|^p\right]^{1/p} \\
&\leq 2D_n\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{\pi}_{n-1}^{(m)}\left(\frac{\pi_{n/n-1}}{D_n}\right)-\pi_{n-1}\left(\frac{\pi_{n/n-1}}{D_n}\right)\right|^p\right]^{1/p} \\
&\leq\frac{2D_nC_{1,n-1}C_{2,p}}{(m+1)^{1/2}}
\end{aligned}$$

and

$$\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|S_n^{(i)}\left(f_n\right)-\pi_n\left(f_n\right)\right|^p\right]^{1/p}\leq\frac{2D_nC_{1,n-1}C_{2,p}}{(i+1)}\sum_{m=0}^{i}\frac{1}{(m+1)^{1/2}}\leq\frac{D_nC_{1,n-1}C_{2,p}}{(i+1)^{1/2}}.$$

This concludes the proof.■

A.4. Convergence of Marginals. **Proof of Theorem 3.3**. For $n=1$ the result follows directly from Assumption A1. Now consider the case where $n\geq 2$. We use the following decomposition for $0\leq n(i)\leq i$

$$\begin{aligned}
\left|\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[f_n\left(\mathbf{X}_n^{(i)}\right)-\pi_n\left(f_n\right)\right]\right| &\leq\left|\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[f_n\left(\mathbf{X}_n^{(i)}\right)-K_{n,\widehat{\pi}_{n-1}^{(i-n(i))}}^{n(i)}f_n\left(\mathbf{X}_n^{(i-n(i))}\right)\right]\right| \\
&+\left|\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[K_{n,\widehat{\pi}_{n-1}^{(i-n(i))}}^{n(i)}\left(f_n\right)\left(\mathbf{X}_n^{(i-n(i))}\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(i-n(i))}\right)\left(f_n\right)\right]\right| \\
&+\left|\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\omega_n\left(\widehat{\pi}_{n-1}^{(i-n(i))}\right)\left(f_n\right)-\omega_n\left(\pi_{n-1}\right)\left(f_n\right)\right]\right|
\end{aligned}$$

Assumption A1 implies that

$$\left|\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[K_{n,\widehat{\pi}_{n-1}^{(i-n(i))}}^{n(i)}\left(f_n\right)\left(\mathbf{X}_n^{(i-n(i))}\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(i-n(i))}\right)\left(f_n\right)\right]\right|\leq\rho_n^{n(i)}.$$

For the first term, we use the following decomposition

$$\begin{aligned}
&\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[f_n\left(\mathbf{X}_n^{(i)}\right)-K^{n(i)}_{n,\widehat{\pi}_{n-1}^{(i-n(i))}}\left(f_n\right)\left(\mathbf{X}_n^{(i-n(i))}\right)\right]\\
&=\sum_{j=2}^{n(i)}\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[K^{j-1}_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)-K^{j}_{n,\widehat{\pi}_{n-1}^{(i-j)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j)}\right)\right]
\end{aligned}$$

and

$$\begin{aligned}
&\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[K^{j-1}_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)-K^{j}_{n,\widehat{\pi}_{n-1}^{(i-j)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j)}\right)\right]\\
&=\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[K^{j-1}_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)-K^{j-1}_{n,\widehat{\pi}_{n-1}^{(i-j)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)\middle|\mathcal{G}_n^{i-j}\right]\right]
\end{aligned}$$

where

$$\begin{aligned}
&K^{j-1}_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)-K^{j-1}_{n,\widehat{\pi}_{n-1}^{(i-j)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)\\
&=\sum_{m=0}^{j-2}K^{m}_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}\left(K_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}-K_{n,\widehat{\pi}_{n-1}^{(i-j)}}\right)K^{j-1-m-1}_{n,\widehat{\pi}_{n-1}^{(i-j)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)\\
&=\sum_{m=0}^{j-2}K^{m}_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}\left(K_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}-K_{n,\widehat{\pi}_{n-1}^{(i-j)}}\right)\\
&\times\left(K^{j-1-m-1}_{n,\widehat{\pi}_{n-1}^{(i-j)}}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(i-j)}\right)\left(f_n\right)\right).
\end{aligned}$$

Now we have from Proposition 3 that

$$\begin{aligned}
\left\|K^{m}_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}\left(\mathbf{x}_n,\cdot\right)-K^{m}_{n,\widehat{\pi}_{n-1}^{(i-j)}}\left(\mathbf{x}_n,\cdot\right)\right\|_{\mathrm{tv}}&\leq\frac{2}{(1-\rho_n)}\left\|\widehat{\pi}_{n-1}^{(i-j+1)}-\widehat{\pi}_{n-1}^{(i-j)}\right\|_{\mathrm{tv}}\\
&\leq\frac{2}{(1-\rho_n)}\frac{1}{i-j+2}
\end{aligned}$$

and using A1

$$
\begin{aligned}
&\left|\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[K_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}^{j-1}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)-K_{n,\widehat{\pi}_{n-1}^{(i-j)}}^{j-1}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)\middle|\mathcal{G}_n^{i-j}\right]\right]\right| \\
&\leq\left|\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\sum_{m=0}^{j-2}K_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}^{m}\left(K_{n,\widehat{\pi}_{n-1}^{(i-j+1)}}-K_{n,\widehat{\pi}_{n-1}^{(i-j)}}\right)\right.\right.\right. \\
&\times\left.\left.\left.\left(K_{n,\widehat{\pi}_{n-1}^{(i-j)}}^{j-1-m-1}\left(f_n\right)\left(\mathbf{X}_n^{(i-j+1)}\right)-\omega_n\left(\widehat{\pi}_{n-1}^{(i-j)}\right)\left(f_n\right)\right)\middle|\mathcal{G}_n^{i-j}\right]\right]\right| \\
&\leq\frac{2}{\left(1-\rho_n\right)\left(i-j+2\right)}\sum_{m=0}^{j-2}\rho_n^{j-m-2} \\
&=\frac{2}{\left(1-\rho_n\right)\left(i-j+2\right)}\frac{1-\rho_n^{j-1}}{1-\rho_n}
\end{aligned}
$$

and

$$
\begin{aligned}
&\left|\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[f_n\left(\mathbf{X}_n^{(i)}\right)-K_{n,\widehat{\pi}_{n-1}^{(i-n(i))}}^{n(i)}\left(f_n\right)\left(\mathbf{X}_n^{(i-n(i))}\right)\right]\right| \\
&\leq\frac{2}{\left(1-\rho_n\right)^2}\sum_{j=2}^{n(i)}\frac{1}{\left(i-j+2\right)} \\
&\leq\frac{2}{\left(1-\rho_n\right)^2}\log\left(\frac{i}{i-n\left(i\right)+1}\right).
\end{aligned}
$$

Finally to study the last term $\mathbb{E}\left[\omega_n\left(\widehat{\pi}_{n-1}^{(i-n(i))}\right)\left(f_n\right)-\omega_n\left(\pi_{n-1}\right)\left(f_n\right)\right]$, we use the same decomposition used in the proof of Theorem 3.1 to obtain

$$
\begin{aligned}
&\left|\mathbb{E}\left[\omega_n\left(\widehat{\pi}_{n-1}^{(i-n(i))}\right)\left(f_n\right)-\omega_n\left(\pi_{n-1}\right)\left(f_n\right)\right]\right| \\
&\leq 2D_n\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[\left|\widehat{\pi}_{n-1}^{(i-n(i))}\left(\frac{\pi_{n/n-1}}{D_n}\right)-\pi_{n-1}\left(\frac{\pi_{n/n-1}}{D_n}\right)\right|\right] \\
&\leq\frac{2D_nC_{1,n-1}}{\left(i-n\left(i\right)+1\right)^{1/2}}.
\end{aligned}
$$

One can check that $\left|\mathbb{E}_{\mathbf{x}_{1:n}^{(0)}}\left[f_n\left(\mathbf{X}_n^{(i)}\right)-\pi_n\left(f_n\right)\right]\right|$ converges towards zero for $n\left(i\right)=\lfloor i^{\alpha}\rfloor$ where $0<\alpha<1$.■

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