

# Geometric Data analysis

## Random walks, Sampling, Volume

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## 1 Random walks for sampling

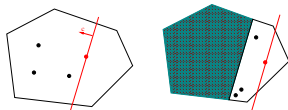
## 2 Convex Volumes

- Poly-time approximation
- Structured inputs
- V-polytopes

Sampling is important for:

- Monte Carlo Integration (which generalizes volume)

- Optimization



- Sparse Representation of domains, check conjectures
- Contingency tables, underconstrained linear systems
- Systems biology, ...

- In arbitrary polytopes: Markov (memoryless) chains of points which “mix” to the desired distribution (typically uniform); complexity depends on (warm) start, roundedness of body.
- Each point generated with desired probability distribution after a number of steps: this number is the mixing time.
- Continuous uniform distribution: point in  $A \subset P$  with probability  $\text{vol}(A)/\text{vol}(P)$ . Then, probability density function is  $1/\text{vol}(P)$ , and

$$\int_P \frac{dv}{\text{vol}(P)} = 1.$$

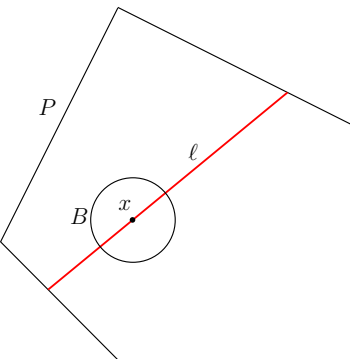
# Main existing walks

year	walk	mixing time	step cost
87	Coordinate HnR	?	$m$
06	Hit-and-Run	$d^3$	$md$
09	Dikin	$md$	$md^2$
14	Billiard	?	$Rmd$
16	Geodesic	$md^{3/4}$	$md^2$
17	Ball	$d^{2.5}$	$md$
17	Vaidya	$m^{1/2}d^{3/2}$	$md^2$
17	Riemmanian HMC	$md^{2/3}$	$md^2$
18	HMC w/reflections	?	$md$
19	sublinear Ball	$d^{2.5}$	$m$



dimension  $d$ ,  $m$  facets,  $R$  bounds billiard reflections

# Random Directions Hit-and-Run (RDHR)



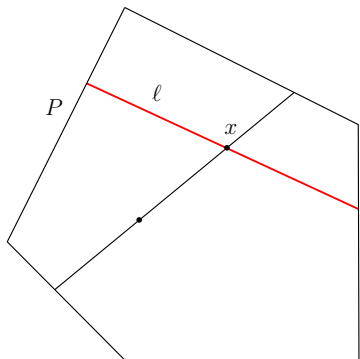
**Input:** point  $x \in P$  and polytope  $P \subset \mathbb{R}^d$

**Output:** a new point in  $P$

1. line  $\ell$  through  $x$ , uniform on  $B(x, 1)$
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Perform  $W$  steps, return  $x$ .

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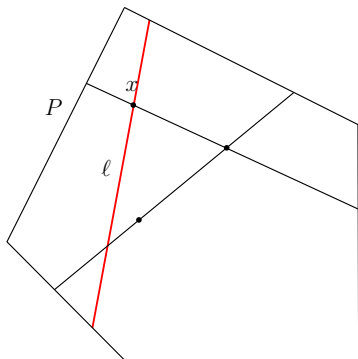
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Perform  $W$  steps, return  $x$ .

- $x$  is uniformly distributed in  $P$  after  $W \sim 10^{11}d^3$  steps [LV'06].



# Sample distribution

$p_u$ : distribution on taking **one step** from  $u$ :  $A \subset P$  reached w/prob.  $p_u(A)$

## Theorem

For  $u \in P$ , the pdf of point  $v \in P$  **at next step** is

$$f_u(v) = \frac{2}{\text{vol}_{d-1}(S_d)} \frac{1}{\ell(u,v)|v-u|^{d-1}}$$

where  $\ell(u,v)$  = length of chord through  $u, v$ , sphere  $S_d \subset \mathbb{R}^d$ .

Proof. It suffices to prove  $p_u(A) = \frac{2}{\text{vol}_{d-1}(S_d)} \int_A \frac{dv}{\ell(u,v)|v-u|^{d-1}}$  for infinitesimally small  $A$ :  $\ell(u,v) \approx \ell$ ,  $\forall v \in A$ ;  $|v-u| \approx t$ . Given chord  $L$  through  $u$ ,  $\text{Prob}[v \in A] = \text{vol}_1(A \cap L)/\ell$ . Now  $p_u(A) =$  average over all  $L$ :

$$\mathbb{E}_L \left( \frac{\text{vol}_1(A \cap L)}{\ell} \right) = \frac{2}{\text{vol}(S_d)t^{d-1}} \frac{\text{vol}(A)}{\ell} = \frac{2}{\text{vol}(S_d)} \int_A \frac{1}{\ell t^{d-1}} dv$$

because  $\text{vol}(S_d)t^{d-1} = \text{vol}(t\text{-sphere})$  counts directions of  $L$ .

# Stationary distribution

- Recall  $p_u$  is distribution obtained on taking one step from  $u \in P$ :  $A \subset P$  is reached with probability  $p_u(A)$ , and  $p_u(P) = 1$ .
- Distribution  $Q$  on  $P$  is **stationary** if one step gives same distribution:

$$\int_P p_u(A) dQ(u) = Q(A), \quad \text{for any } A \subset P.$$

- Symmetry/reversibility:  $f_u(v) = f_v(u)$ .

If  $Q$  is uniform on  $P$  then,  $Q(A) = \text{vol}(A)/\text{vol}(P)$ , and:

$$\begin{aligned} \int_P p_u(A) dQ(u) &= \int_P \int_A f_u(v) dQ(v) dQ(u) = \int_A \int_P f_v(u) dQ(u) dQ(v) = \\ &= \int_A p_v(P) dQ(v) = \int_A \frac{dv}{\text{vol}(P)} = \frac{\text{vol}(A)}{\text{vol}(P)} = Q(A). \end{aligned}$$

- Hence the uniform distribution is stationary. Is it unique?

## Theorem (Smith'86)

Any symmetric (has the **reversibility** property) random walk with positive transition pdf converges to the uniform distribution, and it is the unique such distribution.

Examples: RDHR, Billiard walk.

Similarly for non-negative transition pdf, e.g. CDHR.

# Mixing time

- $Q_T$  : distribution after  $T$  steps.
- **Mixing time**:  $T$  steps s.t.  $\|Q_T - Q\| \leq \epsilon$ , for  $\epsilon \rightarrow 0^+$ .

## Theorem

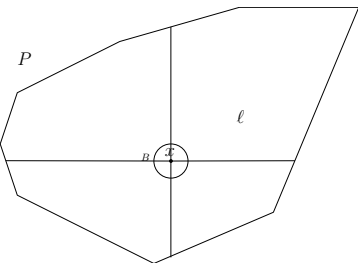
$T \approx 10^{11} d^3$  for RDHR and uniform distribution  $Q$ .

## Proof

$T = O(1/\phi^2)$ , where  $\phi$  is the **conductance** of a (geometric) random walk, defined as:

$$\phi = \min_{0 \leq Q(A) \leq 1/2} \frac{\int_A p_u(P \setminus A) dQ(u)}{Q(A)}, \quad \text{out of some } A \subset P.$$

# Coordinate Directions Hit-and-Run (CDHR)

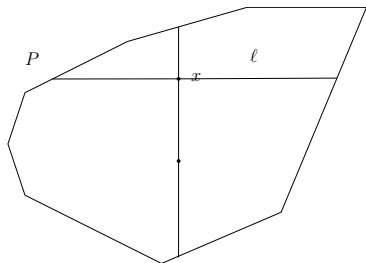


**Input:** point  $x \in P$ .

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1. line  $\ell$  through  $x$ , uniform on  $\{e_1, \dots, e_d\}$ ,  $e_i = (\dots, 0, 1, 0, \dots)$
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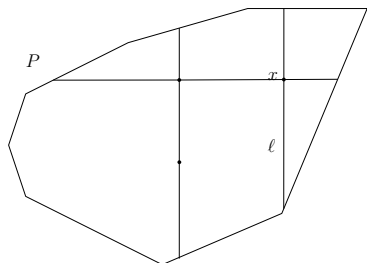


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Perform  $W$  steps, return  $x$ .

“Continuous” grid walk: Converges to uniform, unknown mixing.

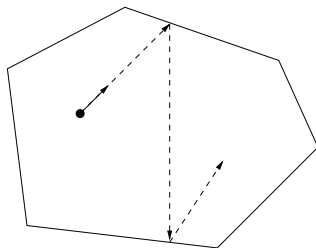
Compute intersection of line  $\ell$  with boundary  $\partial P$ , given  $m$  hyperplanes:

- RDHR step in  $O(md)$ .
- CDHR =  $O(m)$  per step: solve 1d (linear) problem per facet.
- Duality reduces oracle to farthest point search (max inner product) among  $m$  points: same asymptotics, practical if large  $m$  (16-dim cross-polytope:  $m = 2^{16}$ , 40x speedup).

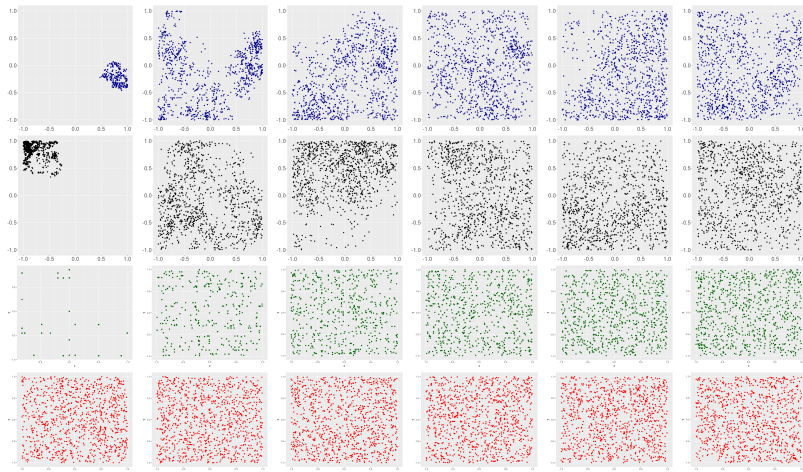


**BW-step** (polytope  $P$ , point  $p_i$ , real  $\tau$ , integer  $R$ ) [Polyak'14]

1. Set length of trajectory  $L = -\tau \ln \eta$ , for random  $\eta \sim U(0, 1)$ .
2. Pick uniform direction  $v$  to start the trajectory at  $p_i$ .
3. When trajectory meets  $\partial P$  with inner normal  $s$ ,  $\|s\| = 1$ , the direction changes to  $v - 2\langle v, s \rangle s$ .
4. **return** the end of trajectory as  $p_{i+1}$ .  
If number of reflections exceeds  $R$  then **return**  $p_{i+1} = p_i$ .



# Experimental comparison



Sampling the 100d cube with **Ball Walk**, **RDHR**, **CDHR**, **Billiard walk**.  
Walk length = 1,20,40,60,80,100.

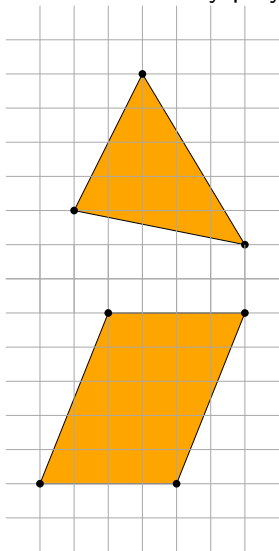
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# Easy cases

Some elementary polytopes have determinantal formulas.



$$\begin{vmatrix} 1 & 2 & 1 \\ 3 & 6 & 1 \\ 6 & 1 & 1 \end{vmatrix} / 2! = 11$$

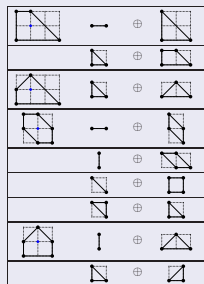
$$\begin{vmatrix} 2 & 5 \\ 4 & 0 \end{vmatrix} = 20$$

# Convex polytope

- Convex polytopes are defined by
  - the set of all convex combinations of a finite set of points (V-rep):  
easy point generation, membership requires LP;
  - the intersection of a finite number of halfspaces (H-rep):  
easy membership, ray-shooting reduces to  $F$  linear systems.
- Further representations include Minkowski (vector) sums:

- of a finite number of polytopes,
  - of segments  $v_i$ : zonotope (Z-rep)
- "generated" as follows:

$$\sum_{i=1}^t \lambda_i v_i, \quad 0 \leq \lambda_i \leq 1.$$



IN: H-polytope  $P := \{x \in \mathbb{R}^d \mid Ax \leq b, A \in \mathbb{R}^{m \times d}, b \in \mathbb{R}^m\}$ , which has  $m$  linear inequalities (maybe some redundant).

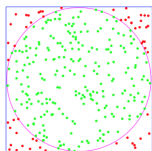
V-polytope defined by points (vertices)  $v_i \in \mathbb{R}^d$ :

$$P := \{\lambda_1 v_1 + \dots + \lambda_n v_n \in \mathbb{R}^d \mid \sum_i \lambda_i = 1, \lambda_i \geq 0\}$$

OUT: Euclidean volume of  $P$ .

- #-P hard for vertex, halfspace representations [Dyer, Frieze'88]
- Open if both vertex & halfspace representations are available.
- APX-hard in oracle model: deterministic poly-time approximations have exponential error [Elekes'86]

# Volume Approximation (H-rep)



- Curse of dimensionality:
  - Triangulation is exponential in  $d$ .
  - $V(\text{unit ball}) = \pi^{d/2} / \Gamma(1 + d/2) = \Theta((2\pi e/d)^{d/2} / \sqrt{d}) = O((1/d)^d)$   
Hence rejection sampling does not scale.
- det. poly-time approximation with error  $\leq d!$  [Betke,Henk'93]
- Fully Poly-time Randomized Approx. Scheme: arbitrarily small error with high probability; grid random walk, **telescoping sphere sequence** [D,F,Kannan'91] in  $O^*(d^{23})$ .
- Ball walk [K,Lovász,Simonovits'97]  $O^*(d^5)$ .  
 $O^*(d^4 m)$  [LVempala'04] by simulated annealing, **Hit-and-Run**.  
If rounded  $O^*(d^3 F)$  [CousinsV'14] by Gaussian cooling.  
Hamiltonian walk  $O^*(d^{2/3} F)$  [LeeV'18].

**Exact:** VINCI [Bueler et al'00], Latte [deLoera et al], Qhull [Barber et al]

- too slow in high dimensions (e.g.  $> 20$ )

**Randomized for H-polytopes:**

- [Lovász,Deák'12] only in  $\leq 10$  dimensions.
- Zonotopes via LP oracles, shake-and-bake [Fukuda et al.]
- **Ours:** based on Sampling [DFK'91], [Kannan,Lovász,Simonovits'97]; few hrs for few hundred dimensions.
- Matlab code by Cousins & Vempala based on [LV04], needs #facets.
- Hit-and-run in non-convex regions [Abbasi-Yadkori et al.'17]



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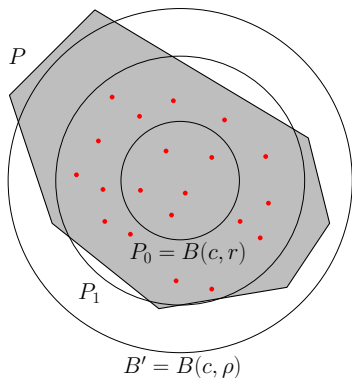
# Algorithmic ingredients

- ✓ Sampling by Hit-and-Run
- Telescoping (multiphase) sequence of balls;



- Sandwiching input  $P$  between balls;
- Rounding input  $P$ .

# Multiphase Monte Carlo (ball sequence)



- Cocentric balls  $B(c, 2^{i/d})$ ,  $i = \lfloor d \log r \rfloor, \dots, \lceil d \log \rho \rceil$ ,  $B(c, r) \subset P \subseteq B(c, \rho)$ .
- $P_i := P \cap B(c, 2^{i/d})$ .

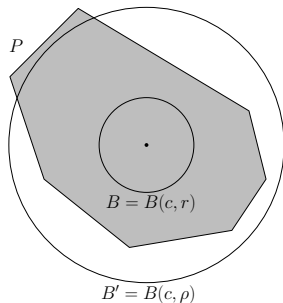
Partial inverse generation:

1. Let  $N$  uniform points in  $P_i$
2. Count  $\nu$  in  $P_{i-1}$
3. Keep  $\nu$ , sample  $N - \nu$  in  $P_{i-2}$

$$\text{vol}(P) = \text{vol}(P_{\lceil d \log \rho \rceil}) \prod_{i=\lfloor d \log r \rfloor+1}^{\lceil d \log \rho \rceil} \frac{\text{vol}(P_i)}{\text{vol}(P_{i-1})} \quad [\text{DFK91}]$$

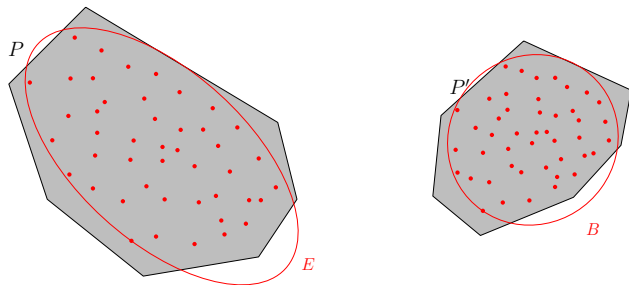
# Sandwiching (Schedule)

- compute max inscribed ball  $B(c, r)$  of  $P$ , by LP:  
 $\max r : A_i c + r \|A_i\|_2 \leq b_i, i = 1, \dots, m.$
- get uniformly distributed  $p \in B(c, r)$ ; sample  $N$  uniform points  $\in P$
- $\rho = \max$  distance between  $c$  and  $N$  points:  $P \subseteq B(c, \rho)$



# Well-Rounding

1. given set  $S$  of  $s$  uniformly distributed points  $\in P$
2. compute (approximate) min-volume ellipsoid  $E$  covering  $S$ :  
 $S \subset E = \{x : (x - c)^T L^T L(x - c) \leq 1\}$
3. compute  $L$  mapping  $E$  to unit ball  $B$ : apply  $L$  to  $P$



**Iterate** till ratio of max over min ellipsoid axes reaches threshold.  
Note: Isotropic position (identity covariance) implies well-rounded.

## Theorem (Kannan, Lovász, Simonovits'97; Lovász'99)

Let a polytope  $P$  be well-rounded:  $B(c, r = 1) \subseteq P \subseteq B(c, \rho)$ , for  $c \in P$ . The algorithm computes, with probability  $\geq 3/4$ , an estimate of  $\text{vol}(P)$  in  $[(1 - \epsilon)\text{vol}(P), (1 + \epsilon)\text{vol}(P)]$ , by

$$O^*(d^4 \rho^2) = O^*(d^5)$$

*oracle calls*, with probability  $\geq 9/10$ , where  $\rho = O^*(\sqrt{d})$  by isotropic sandwiching, and  $\epsilon > 0$  is fixed.

## Runtime

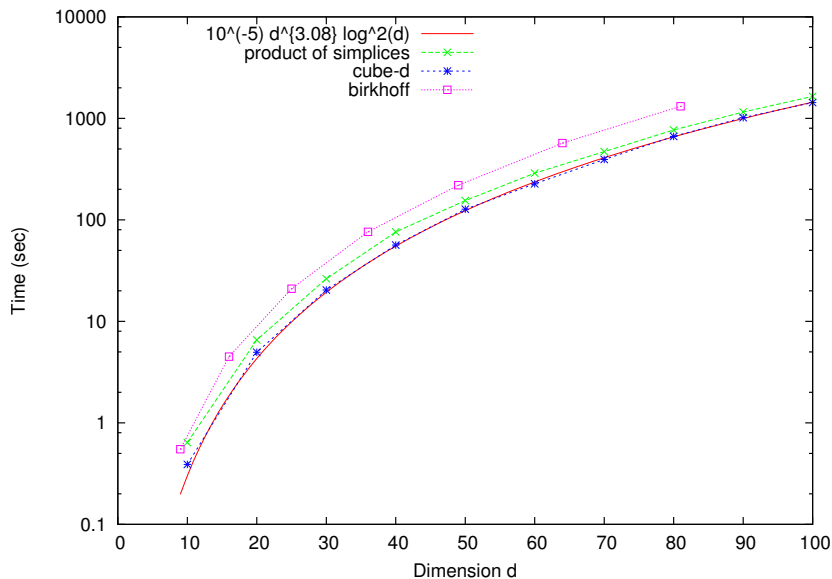
- $N = 400d \log d / \epsilon^2 = O^*(d)$  random points per  $P_i$ ,
- each point computed after  $W \sim 10^{11} d^3$  walk steps.

- CDHR: **boundary oracle** =  $O(m)$  per step.
- **Set**  $W = \lfloor 10 + d/10 \rfloor$  walk steps, also [LovDeák]: achieves  $< 1\%$  error in  $d \leq 100$ . Hence **our algorithm takes**  $O^*(md^3)$  ops.
- sample **partial generations** of  $\leq N$  points per ball  $\cap P$ , starting from largest; saves constant fraction per ball.
- rounding =  $O^*(sd^2) = O^*(d^3)$  [Khachiyan'96];  $k$  iterations in  $O^*(k(md + d^3))$ , typically  $k = 1$ .
- 2.5K lines C++, [github.com/GeomScale](https://github.com/GeomScale)
- CGAL for LP, min-ellipsoid; Eigen for linear algebra
- Google summer of code 2018: R interface [Chalkis]

- approximate the volume of **polytopes** (cubes, random, cross, Birkhoff) up to dimension 100 in  $< 2$ hrs with mean error  $< 1\%$
- estimate **always** in  $[(1 - \epsilon)\text{vol}(P), (1 + \epsilon)\text{vol}(P)]$ , with  $W = \Theta(d)$
- **CDHR** faster (and more accurate) than RDHR
- volume of Birkhoff polytopes  $B_{11}, \dots, B_{15}$  in few hrs; exact specialized software **computed**  $B_{10}$  in  $\sim 1$  year [BeckPixton03]



# Runtime vs. dimension



# Birkhoff polytopes

$B_n = \{x \in \mathbb{R}^{n \times n} \mid x_{ij} \geq 0, \sum_i x_{ij} = 1, \sum_j x_{ij} = 1, 1 \leq i, j \leq n\}$ :  
perfect matchings of  $K_{n,n}$ , or Newton polytope of determinant.

$n$	$d$	estimate	asymptotic <small>[CanfieldMcKay09]</small>	<u>estimate</u> asympt.	exact	<u>exact</u> asympt.
4	9	6.79E-002	7.61E-002	0.89194	6.21E-002	0.81593
5	16	1.41E-004	1.69E-004	0.83444	1.41E-004	0.83419
6	25	7.41E-009	8.62E-009	0.85987	7.35E-009	0.85279
7	36	5.67E-015	6.51E-015	0.87139	5.64E-015	0.86651
8	49	4.39E-023	5.03E-023	0.87295	4.42E-023	0.87786
9	64	2.62E-033	2.93E-033	0.89608	2.60E-033	0.88741
10	81	8.14E-046	9.81E-046	0.83052	8.78E-046	0.89555
11	100	1.40E-060	1.49E-060	0.93426	?	?
12	121	7.85E-078	8.38E-078	0.93705	?	?
13	144	1.33E-097	1.43E-097	0.93315	?	?
14	169	5.96E-120	6.24E-120	0.95501	?	?
15	196	5.70E-145	5.94E-145	0.95938	?	?

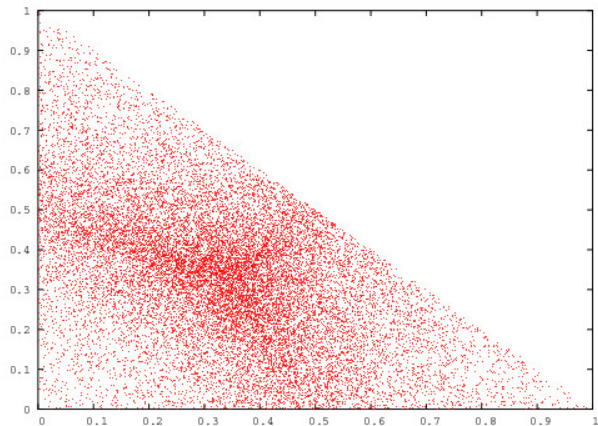
All volumes in few hrs; exact  $V(B_{10})$  in  $\sim 1$  year [\[BeckPixton03\]](#).

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# Uniform simplex coordinates



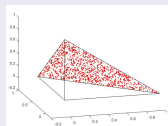
Sample  $d$  coordinates and normalize is too naive.

## Distinct uniform variables

1. Pick  $d$  uniform **distinct** integers; then sort:  
 $x_0 = 0 \leq x_1 < \dots < x_d \leq x_{d+1} = M$ .
2. Point  $[y_i = (x_i - x_{i-1})/M : i = 1, \dots, d]$  is uniform.

Complexity =  $O(d \log d)$  [Smith, Tromble'04].

Fastest for  $d < 80$  with Bloom filter (rather than hashing)



Check:  $\sum_i y_i \leq 1$ .

## Exponential random variables

1. Pick uniform  $x_i \in (0, 1)$ ; set  $y_i = -\ln x_i$ ,  $i = 1, \dots, d + 1$ .
2. Let  $T = \sum_{i=1}^{d+1} y_i$ , then  $[y_1/T, \dots, y_d/T]$  is uniform.

Complexity =  $O(d)$  [Rubinstein, Melamed'98].

# Halfspace intersecting simplex

$H = \{x : a^T x \leq a_0, a = (a_1, \dots, a_d)\}$ ,  $S$  is the unit simplex.

1. Let  $y_i = a_i - a_0$  if  $\geq 0$ ,  $i = 1, \dots, K \geq 0$ ,  
 $z_i = a_i - a_0$  if  $< 0$ ,  $i = 1, \dots, J$ , s.t.  $J + K = d$ .
2. Initialize  $A_0 = 1, A_1 = \dots = A_K = 0$ .
3. For  $j = 1, \dots, J$  do:

$$A_k \leftarrow \frac{y_k A_k - z_j A_{k-1}}{y_k - z_j}, \quad k = 1, \dots, K.$$

For  $j = J$ ,

$$A_K = \text{vol}(S \cap H) / \text{vol}(S) : \quad \text{frustum.}$$

Complexity =  $O(d^2)$  [Varsi'73, Ali'73, Gerber'81].

## Example of frustum

$H = \{x : x_1 - x_2 \leq 0\}$ ,  $S \subset \mathbb{R}^2$  is the unit triangle.

1. Let  $y_1 = 1 - 0 \geq 0$ ,  $K = 1$ ,  $z_1 = -1 - a_0 < 0$ ,  $J = 1$ .  
Initialize  $A_0 = 1$ ,  $A_1 = 0$ .
2. For  $j = 1$  do:

$$A_1 \leftarrow \frac{1 \cdot 0 - (-1)1}{1 - (-1)} = \frac{1}{2} = \text{vol}(S \cap H) / \text{vol}(S).$$

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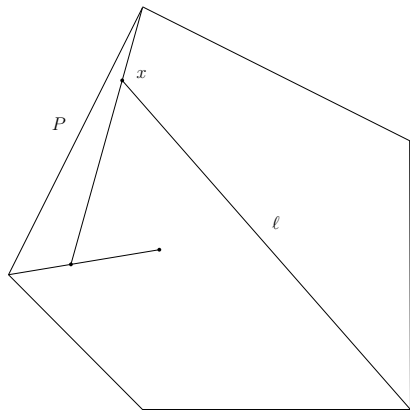
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- Structured inputs
- V-polytopes



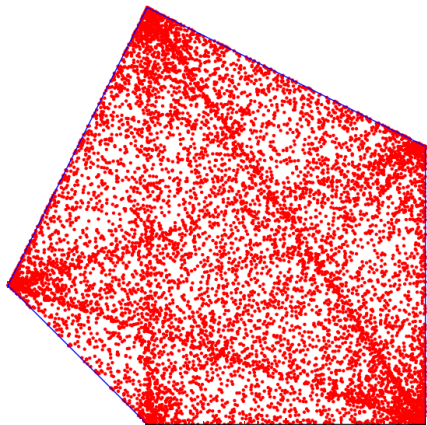
# Open: V-polytopes

Given by **optimization oracle**



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Given by **optimization oracle**

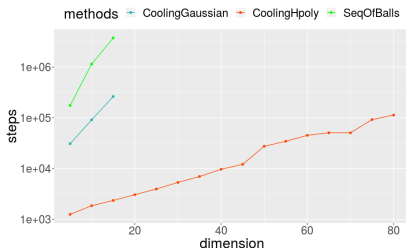
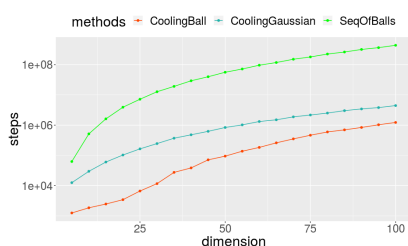


## H-polytopes [E-Fisikopoulos14]

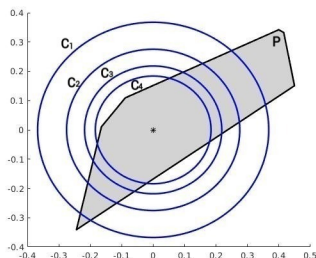
- CDHR amortized  $O(1)$ ,  $\lfloor 10 + d/10 \rfloor$  vs.  $\simeq 10^{11}d^3$  random walks.
- $d \leq 100$ :  $< 2$ hrs,  $< 1\%$  error.

## H/V-polytopes, zonotopes [Chalkis-E-Fisikopoulos'19]

- Sequence of convex bodies: good fit, easy sampling (rejection)
- Simulated annealing to construct sequence
- Statistical criterion of convergence



# New Multiphase Monte Carlo



Convex  $C_1 \supseteq \dots \supseteq C_m$  intersect  $P = P_0$ ,  $P_i = C_i \cap P$ ,  $i = 1, \dots, m$ :

$$\text{vol}(P) = \frac{\text{vol}(P_0)}{\text{vol}(P_1)} \dots \frac{\text{vol}(P_{m-1})}{\text{vol}(P_m)} \cdot \frac{\text{vol}(P_m)}{\text{vol}(C_m)} \cdot \text{vol}(C_m),$$

is good sequence provided ratios computed fast,  $m$  small;  
**inner ratio** may be approximated by rejection sampling.

# Annealing schedule: body sequence

Employ (ideas of) simulated annealing to reduce length of sequence by adapting to the problem: non-deterministic, varying steps.

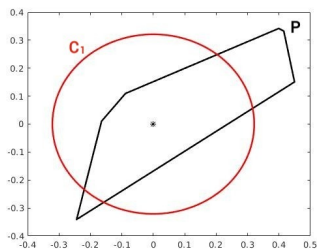
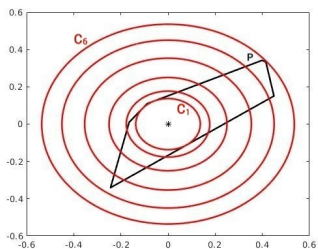
**Input:** Polytope  $P$ , error  $\epsilon$ , cooling parameters  $r, \delta > 0$  s.t.  $0 < r + \delta \ll 1$ .

**Output:** A sequence of convex bodies  $C_1 \supseteq \cdots \supseteq C_m$  s.t.

$$\text{vol}(P_{i+1})/\text{vol}(P_i) \in [r, r + \delta] \text{ with high probability}$$

where  $P_i = C_i \cap P$ ,  $i = 1, \dots, m$  and  $P_0 = P$ .

# Annealing schedule: reduce number of phases



Six balls  $C_i$  (left), one by annealing  $r=0.25$ ,  $\delta=0.05$  (right)

- Classic MMC [LKS97]:  $\frac{\text{vol}(C_2 \cap P)}{\text{vol}(C_1 \cap P)} \cdots \frac{\text{vol}(C_6 \cap P)}{\text{vol}(C_5 \cap P)} \text{vol}(C_1)$ .
- Annealing schedule:  $\frac{\text{vol}(C_1 \cap P)}{\text{vol}(C_1)} \cdot \frac{\text{vol}(P)}{\text{vol}(C_1 \cap P)} \cdot \text{vol}(C_1)$ .

# Statistical tests to estimate volume ratio

Given  $P_i \supseteq P_{i+1}$ ,  $r, \delta > 0$ ,  $0 < r + \delta \ll 1$ , define null hypotheses  $H_0$ :

**testLeft:**  $H_0 : \text{vol}(P_{i+1})/\text{vol}(P_i) \leq r + \delta$

**testRight:**  $H_0 : \text{vol}(P_{i+1})/\text{vol}(P_i) \leq r$

1. Sample set of  $N$  points from  $P_i$ , repeat  $\nu$  times.
2.  $\forall$  set, binomial r.v.  $X$  counts points in  $P_{i+1}$ , success probability is unknown ratio  $r_i = \text{vol}(P_{i+1})/\text{vol}(P_i)$ .
3. Use  $\hat{\mu} = \text{mean of } \nu \text{ ratios}$ .

**testL**( $P_i, P_{i+1}, r, \delta$ ):

$H_0 : \text{vol}(P_{i+1})/\text{vol}(P_i) \geq r + \delta$

**Successful** if we **reject**  $H_0$

**testR**( $P_i, P_{i+1}, r, \delta$ ):

$H_0 : \text{vol}(P_{i+1})/\text{vol}(P_i) \leq r$

**Successful** if we **reject**  $H_0$

- If both successful then  $r_i = \text{vol}(P_{i+1})/\text{vol}(P_i) \in [r, r + \delta]$  whp.



# Statistical tests

**testL**( $P_i, P_{i+1}, r, \delta$ ):

$H_0 : \text{vol}(P_{i+1})/\text{vol}(P_i) \geq r + \delta$

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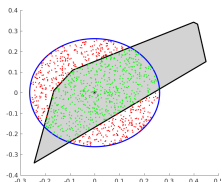


Figure: **testL**: succeeds, **testR**: fails

- Binary search a radius in  $[r_{\max}, r_{\min}]$  until both tests are successful.

# Statistical tests

**testL**( $P_i, P_{i+1}, r, \delta$ ):

$H_0 : \text{vol}(P_{i+1})/\text{vol}(P_i) \geq r + \delta$

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**testR**( $P_i, P_{i+1}, r, \delta$ ):

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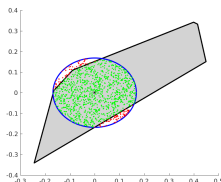


Figure: **testL**: fails, **testR**: succeeds

- Binary search a radius in  $[r_{\max}, r_{\min}]$  until both tests are successful.

# Statistical tests

**testL**( $P_i, P_{i+1}, r, \delta$ ):

$H_0 : \text{vol}(P_{i+1})/\text{vol}(P_i) \geq r + \delta$

**Successful** if we **reject**  $H_0$

**testR**( $P_i, P_{i+1}, r, \delta$ ):

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**Successful** if we **reject**  $H_0$

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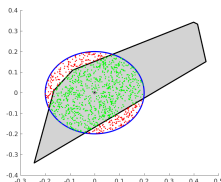


Figure: **testL**: succeeds, **testR**: succeeds

- Binary search a radius in  $[r_{\max}, r_{\min}]$  until both tests are successful.

# Statistical tests

Given convex bodies  $P_i \supseteq P_{i+1}$ , we define two statistical tests:

**testL**( $P_i, P_{i+1}, r, \delta$ ):

$H_0$ :  $\text{vol}(P_{i+1})/\text{vol}(P_i) \geq r + \delta$

**Successful** if we **reject**  $H_0$

**testR**( $P_i, P_{i+1}, r, \delta$ ):

$H_0$ :  $\text{vol}(P_{i+1})/\text{vol}(P_i) \leq r$

**Successful** if we **reject**  $H_0$

- If both successful then  $r_i = \text{vol}(P_{i+1})/\text{vol}(P_i) \in [r, r + \delta]$  whp.

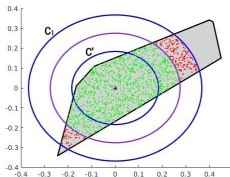


Figure: **testL**: succeeds, **testR**: succeeds

- Binary search a radius in  $[r_{\max}, r_{\min}]$  until both tests are successful.

- The annealing schedule terminates with constant probability.
- #phases  $m = O\left(\log(\text{vol}(P)/\text{vol}(C' \cap P))\right)$ .
- If the body we use in MMC is a "good fit" to  $P$ , then  $\text{vol}(C' \cap P)$  increases and  $m$  decreases.