Quasi-stationary distributions

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AUSTRALIAN RESEARCH COUNCIL
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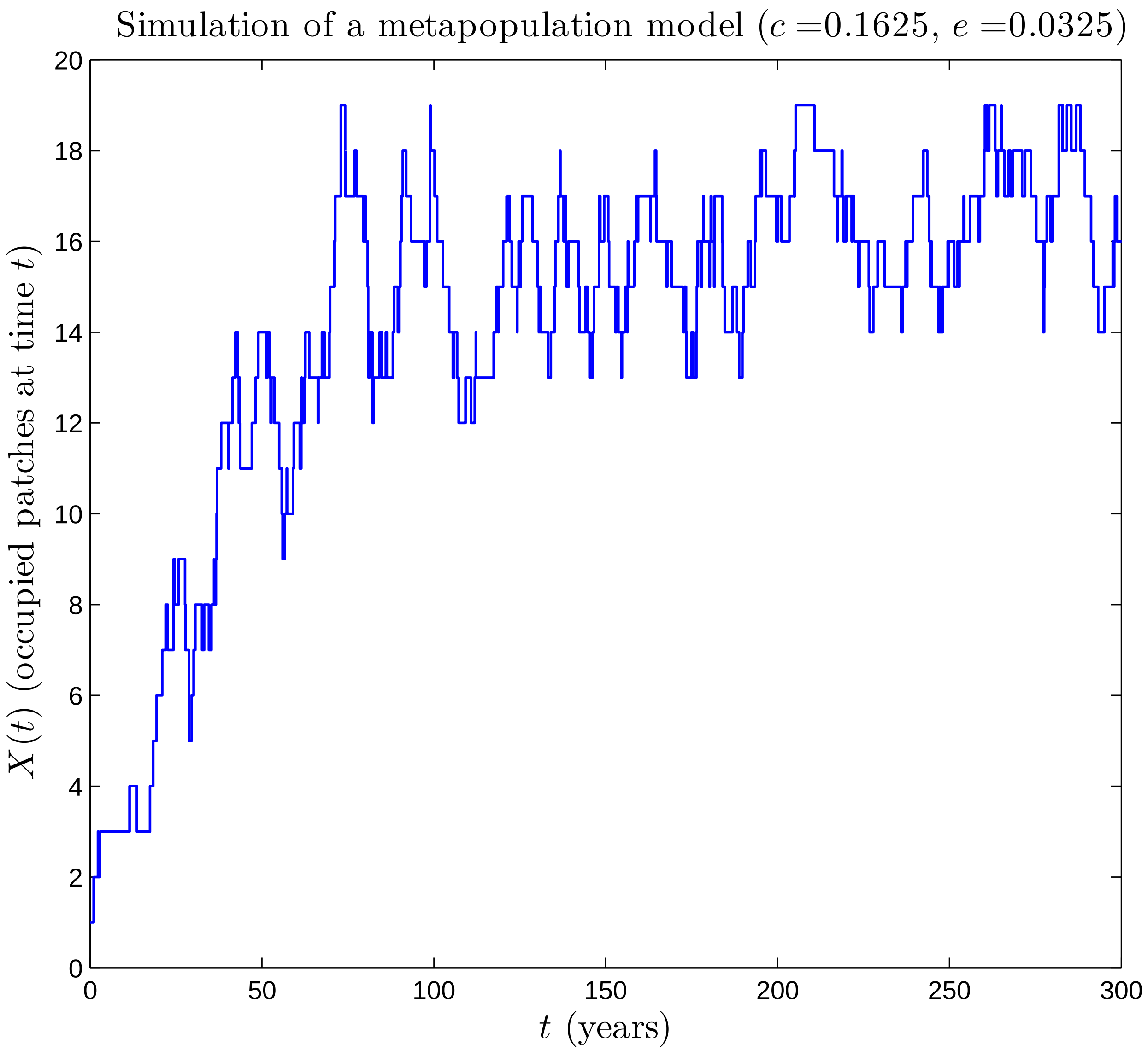
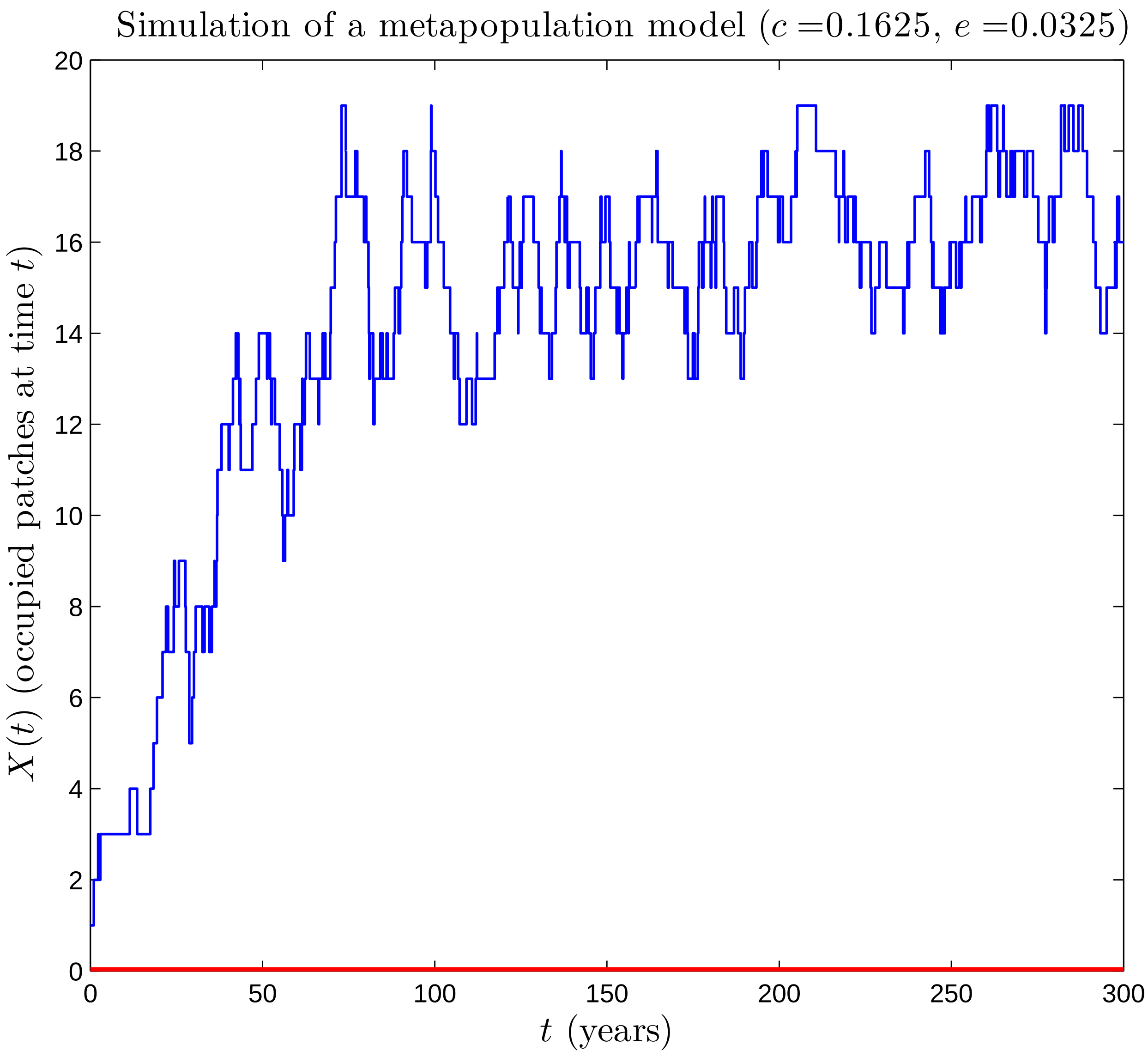
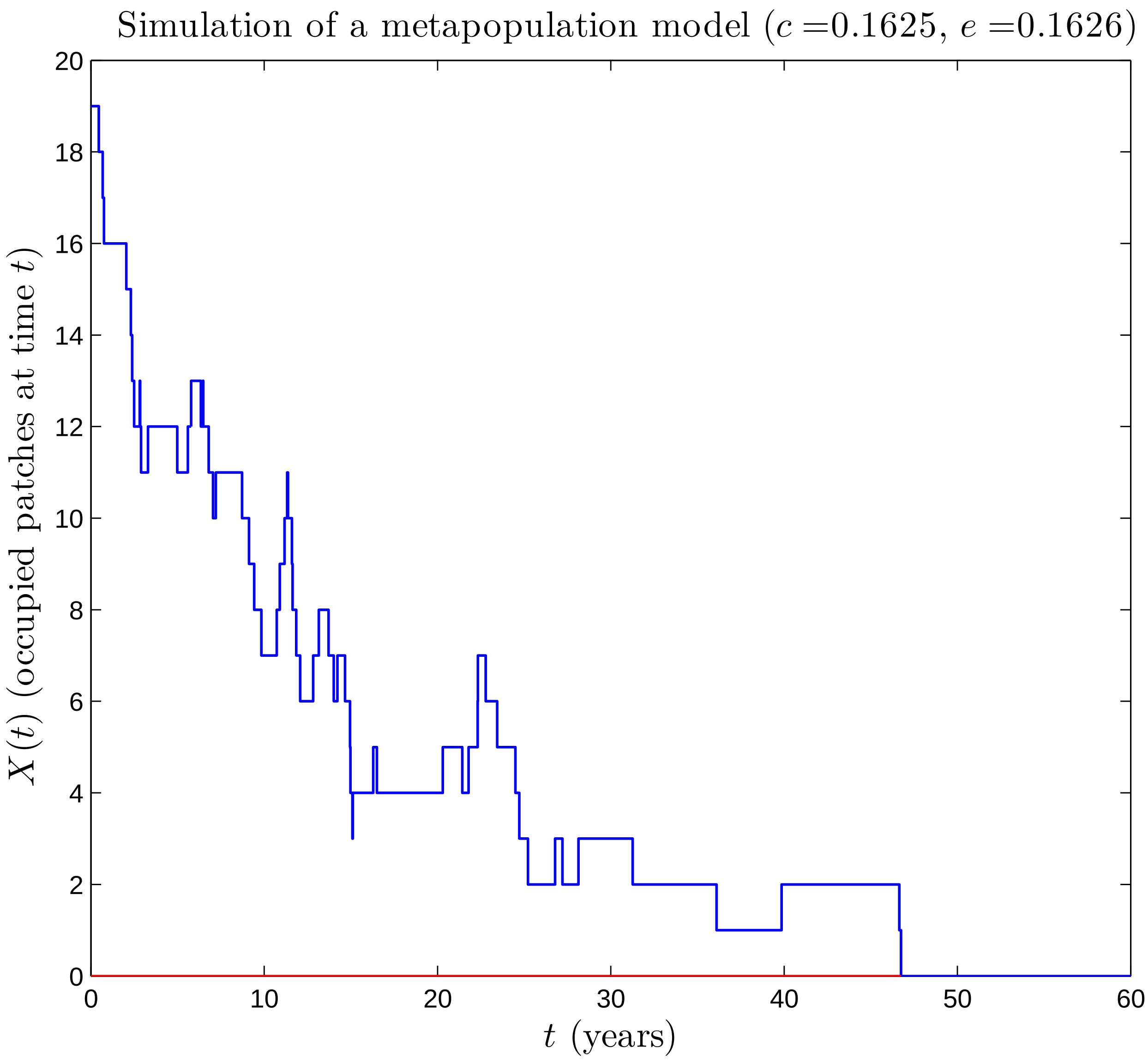
Quasi stationarity



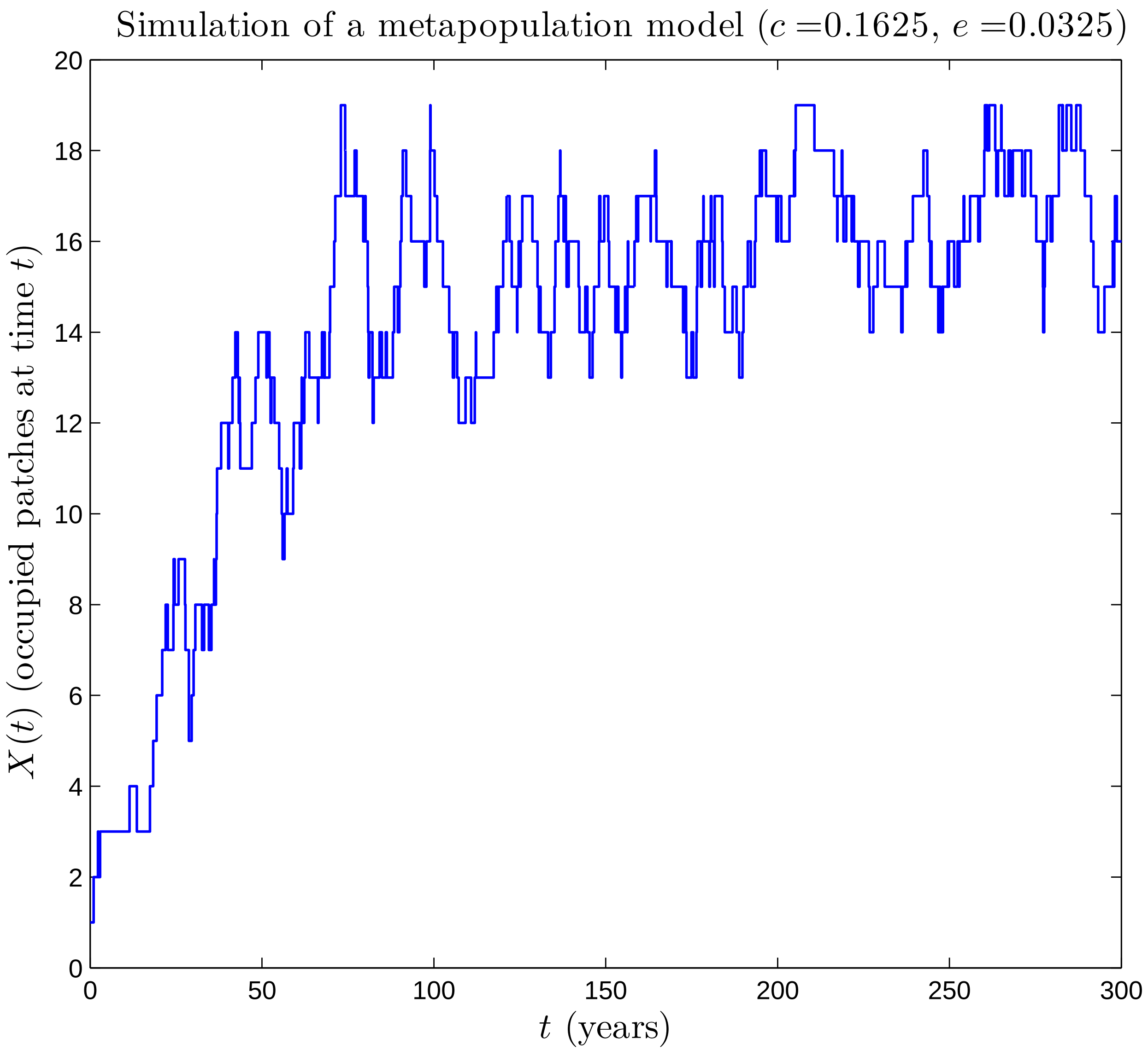
Quasi stationarity



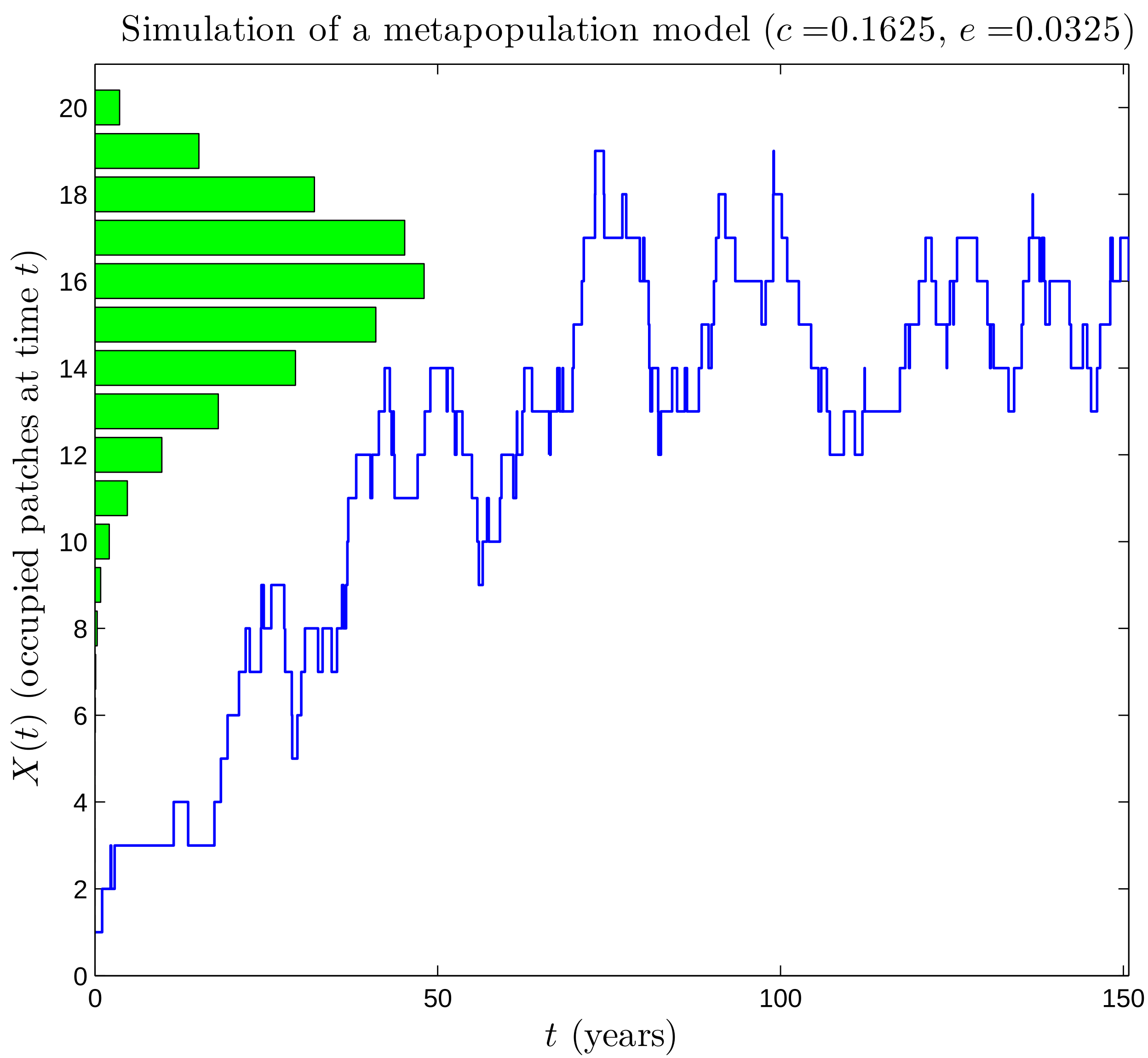
Evanescence



Quasi stationarity



A “quasi-stationary” distribution



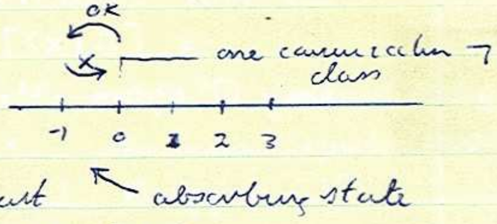
First contact - 19 July 1978

Quasi stationary Distributions

We consider a single transient class of a markov chain states 0, 1, 2, 3, ... Probability is ultimately absorbed (with prob 1) in a state −1.

If we shifted state labels up by 1. absorbing state 0

~~states~~ class $\{1, 2, 3, \dots\} = T$



then this could for instance represent a population which ultimately becomes extinct.

We consider the chain as being described by $(Q_{ij} : i, j \geq 0)$

so $Q_{ij} \geq 0$ $\sum_j Q_{ij} \leq 1$

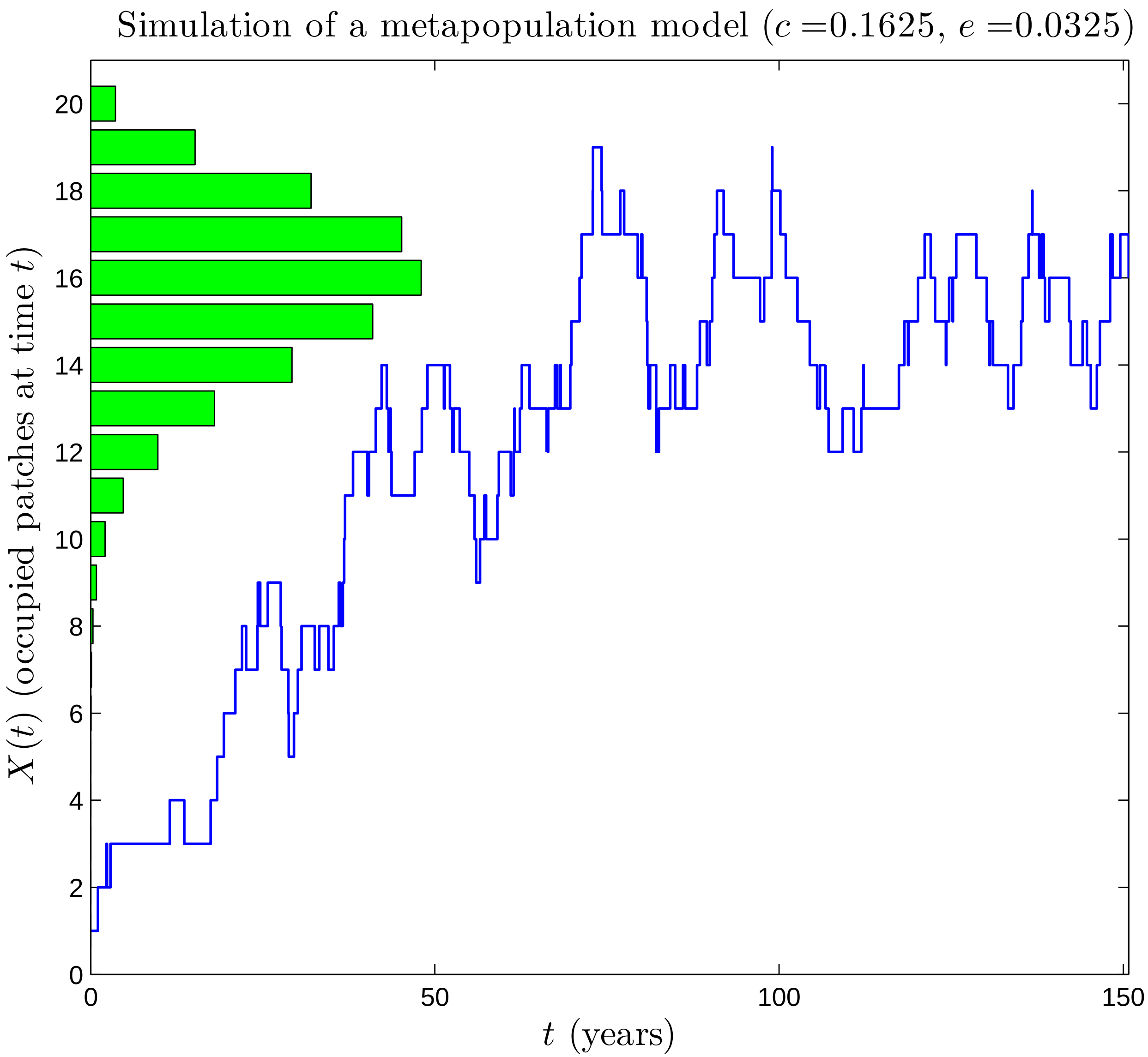
ie we consider sub-stochastic matrices

For simplicity we will assume that the states have period 1.

Theorem D.V.J

Suppose we have a substochastic irreducible chain (Q_{ij}). Then for all i, j, the series $\sum_{n=1}^{\infty} Q_{ij}^{(n)} z^n$ have a common radius of convergence. Suffices to prove that for any i, j the series $\sum_{n=1}^{\infty} Q_{ij}^{(n)} z^n$, $\sum_{n=1}^{\infty} Q_{ii}^{(n)} z^n$, $\sum_{n=1}^{\infty} Q_{ji}^{(n)} z^n$, $\sum_{n=1}^{\infty} Q_{jj}^{(n)} z^n$ have same radius of convergence.

A "quasi-stationary" distribution



A “quasi-stationary” distribution

Think of an observer who at some time t is *aware of the occupancy of some patches*, yet cannot tell exactly which of n patches are occupied.

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What is the chance of there being precisely i patches occupied?

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A “quasi-stationary” distribution

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If we were equipped with the full set of state probabilities

$$p_i(t) = \mathbb{P}(X(t) = i), \qquad i \in \{0, 1, \ldots, n\},$$

we would evaluate the *conditional probability*

$$u_i(t) = \mathbb{P}(X(t) = i | X(t) \neq 0) = \frac{p_i(t)}{1 - p_0(t)},$$

for i in the set $S = \{1, \ldots, n\}$ of transient states.

A “quasi-stationary” distribution

$$u_i(t) = \mathbb{P}(X(t) = i | X(t) \neq 0) = \frac{p_i(t)}{1 - p_0(t)}, \qquad i \in S.$$

Then, in view of the behaviour observed in our simulation, it would be natural for us to seek a distribution $\boldsymbol{u} = (u_i,\, i \in S)$ over S such that if $u_i(t) = u_i$ for a particular $t > 0$, then $u_i(s) = u_i$ for all $s > t$.

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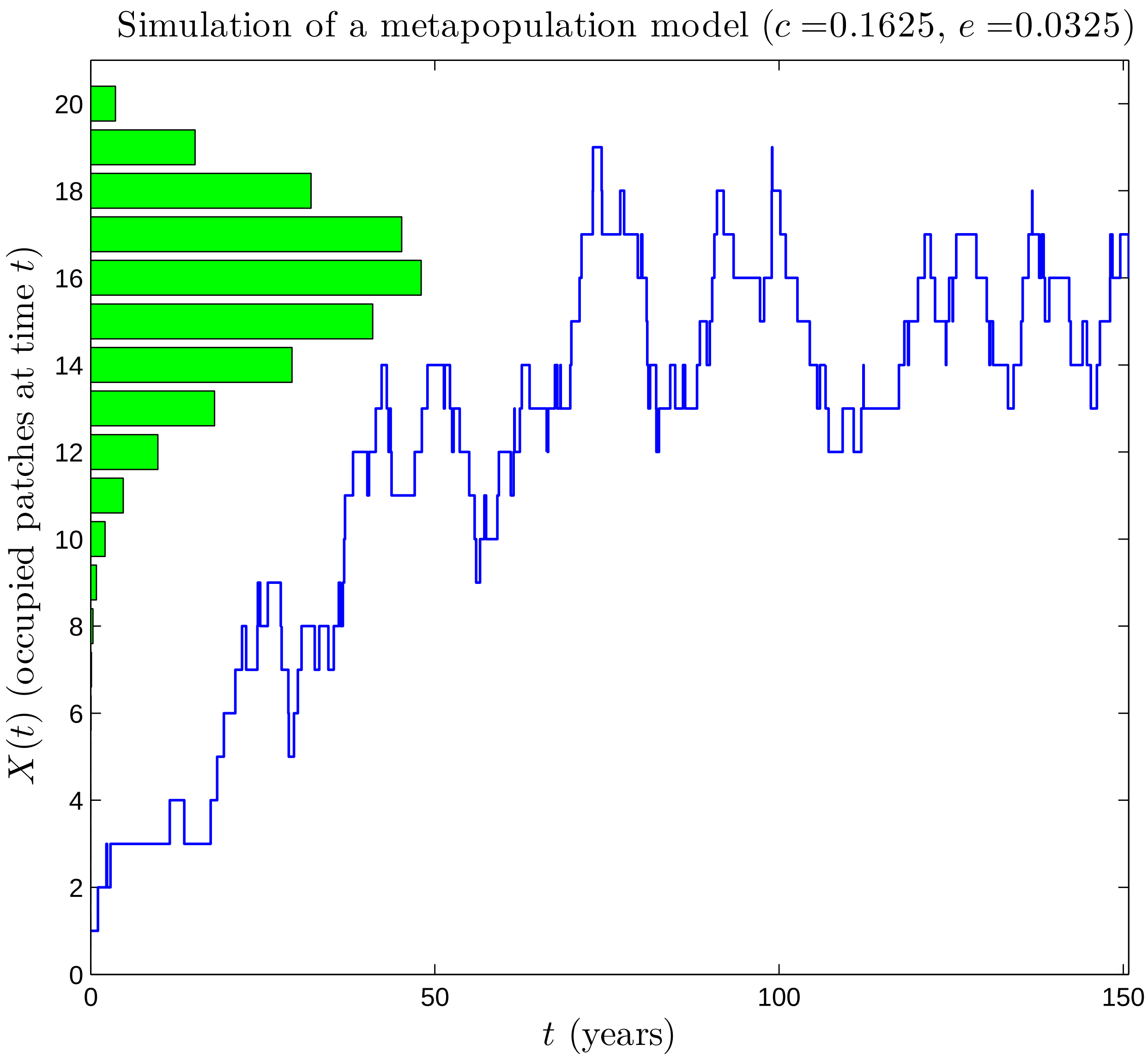
Such a distribution is called a *stationary conditional distribution* or *quasi-stationary distribution* (QSD).

A quasi-stationary distribution



A quasi-stationary distribution

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Key message: $\boldsymbol{u}$ can usually be determined from the transition rates of the process and $\boldsymbol{u}$ might then also be a *limiting conditional distribution* (LCD) in that $u_i(t) \to u_i$ as $t \to \infty$, and thus be of use in modelling the long-term behaviour of the process.

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Note: There are other approaches to modelling quasi stationarity, and indeed other "quasi-stationary" distributions.

The Yaglom limit

Yaglom* was the first to identify explicitly a LCD, establishing the existence of such for the subcritical Bienaymé-Galton-Watson branching process.

*Yaglom, A.M. (1947) Certain limit theorems of the theory of branching processes. Dokl. Acad. Nauk SSSR 56, 795–798 (in Russian).

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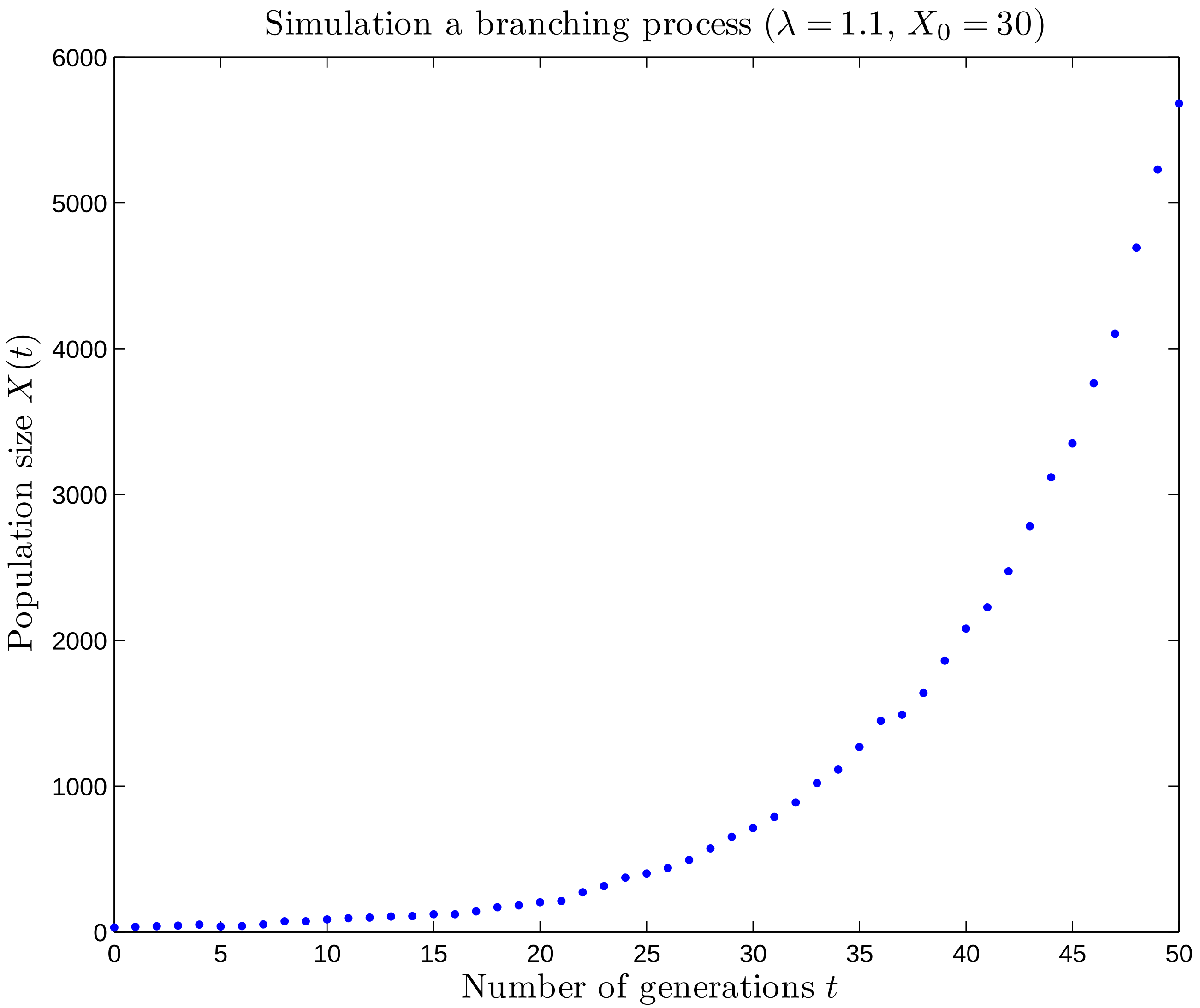
If the expected number λ of offspring is less than 1, then

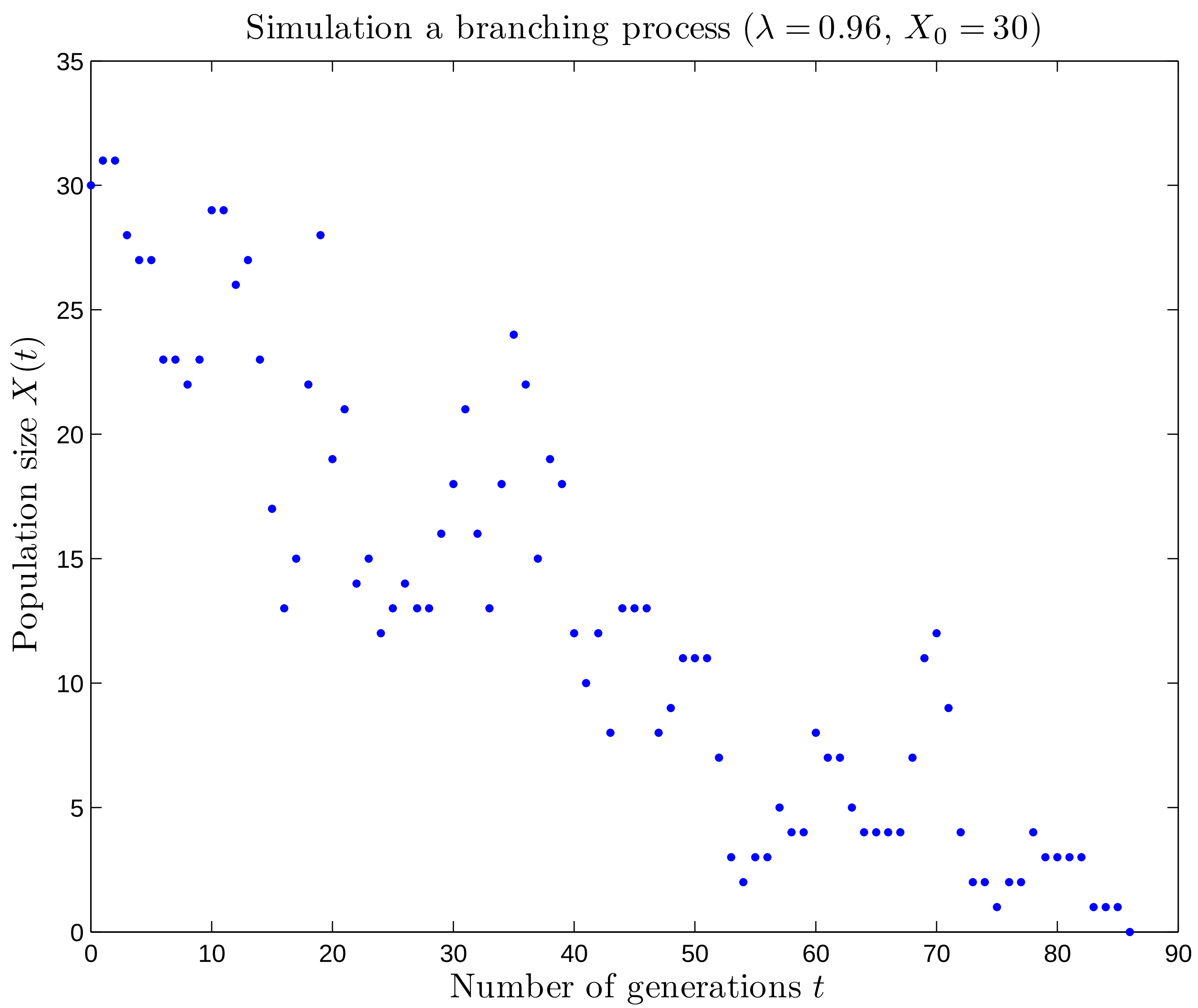
$$u_i = \lim_{n\to\infty} \mathbb{P}(X_n = i | X_n \neq 0,\, X_0 = 1), \qquad i \in S,$$

exists and defines a proper probability distribution $\boldsymbol{u} = (u_i,\, i \in S)$ over S.

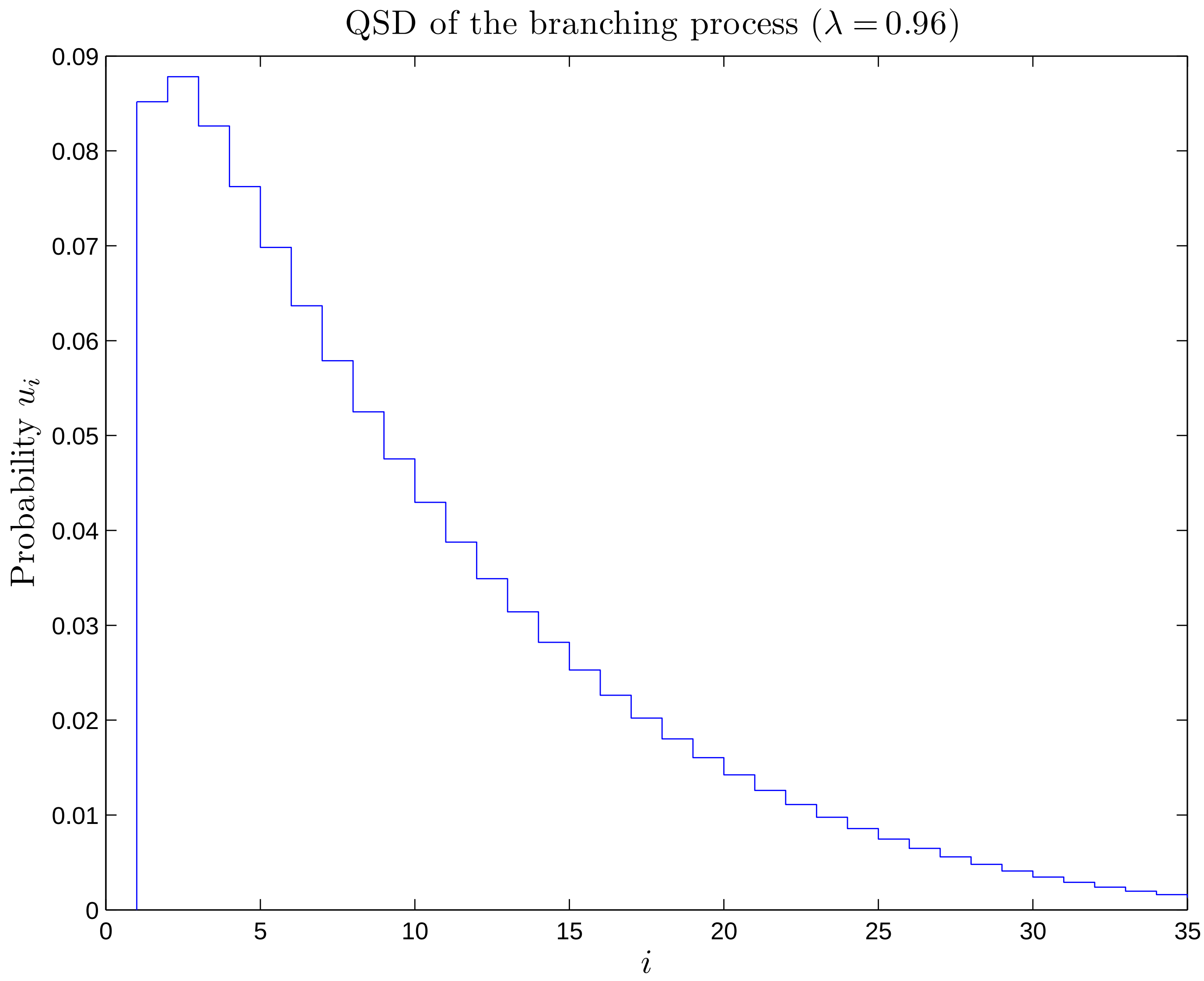
Branching process - supercritical



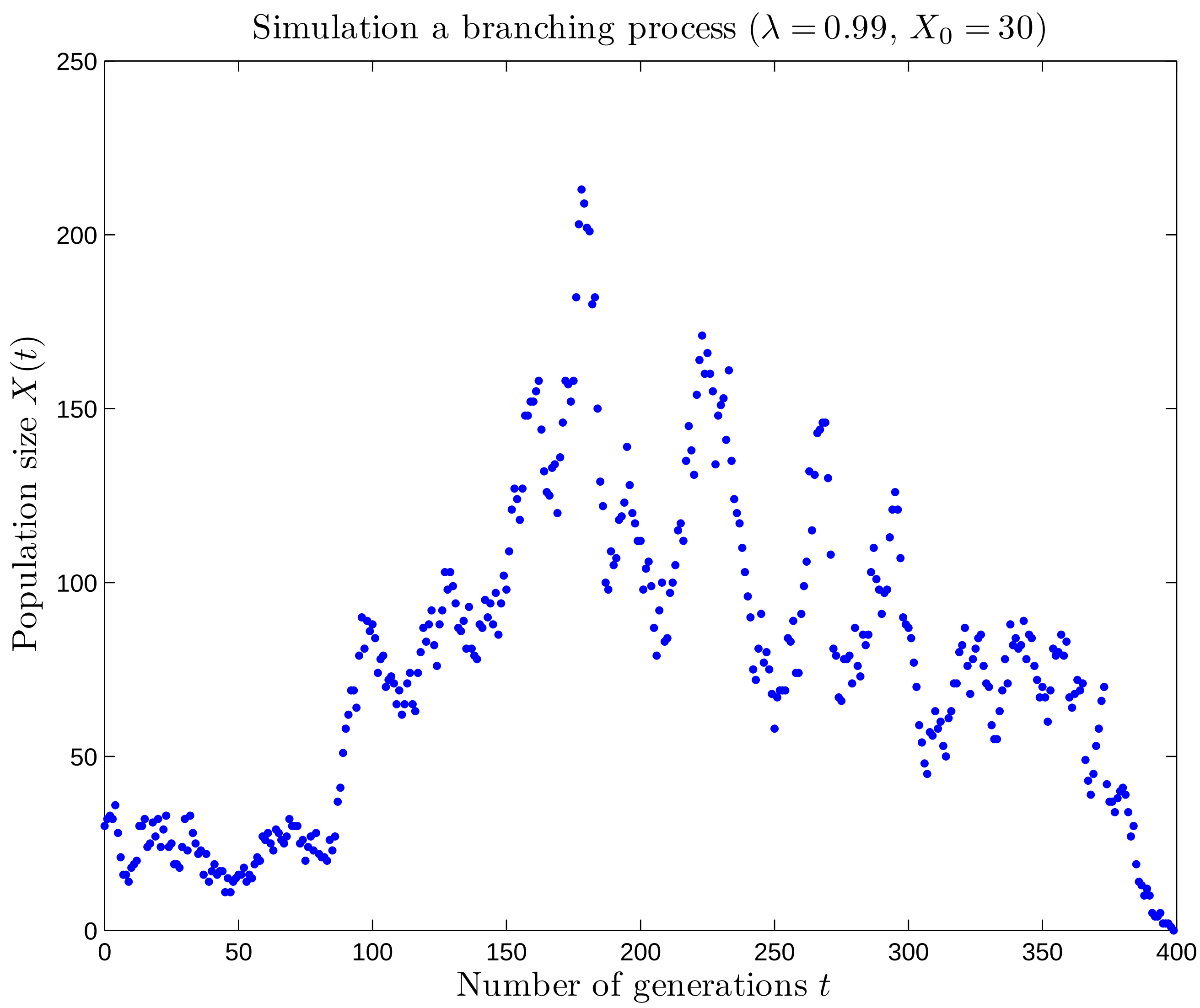
Subcritical - quasi stationarity?



The Yaglom limit



Subcritical (only just) - quasi stationarity?



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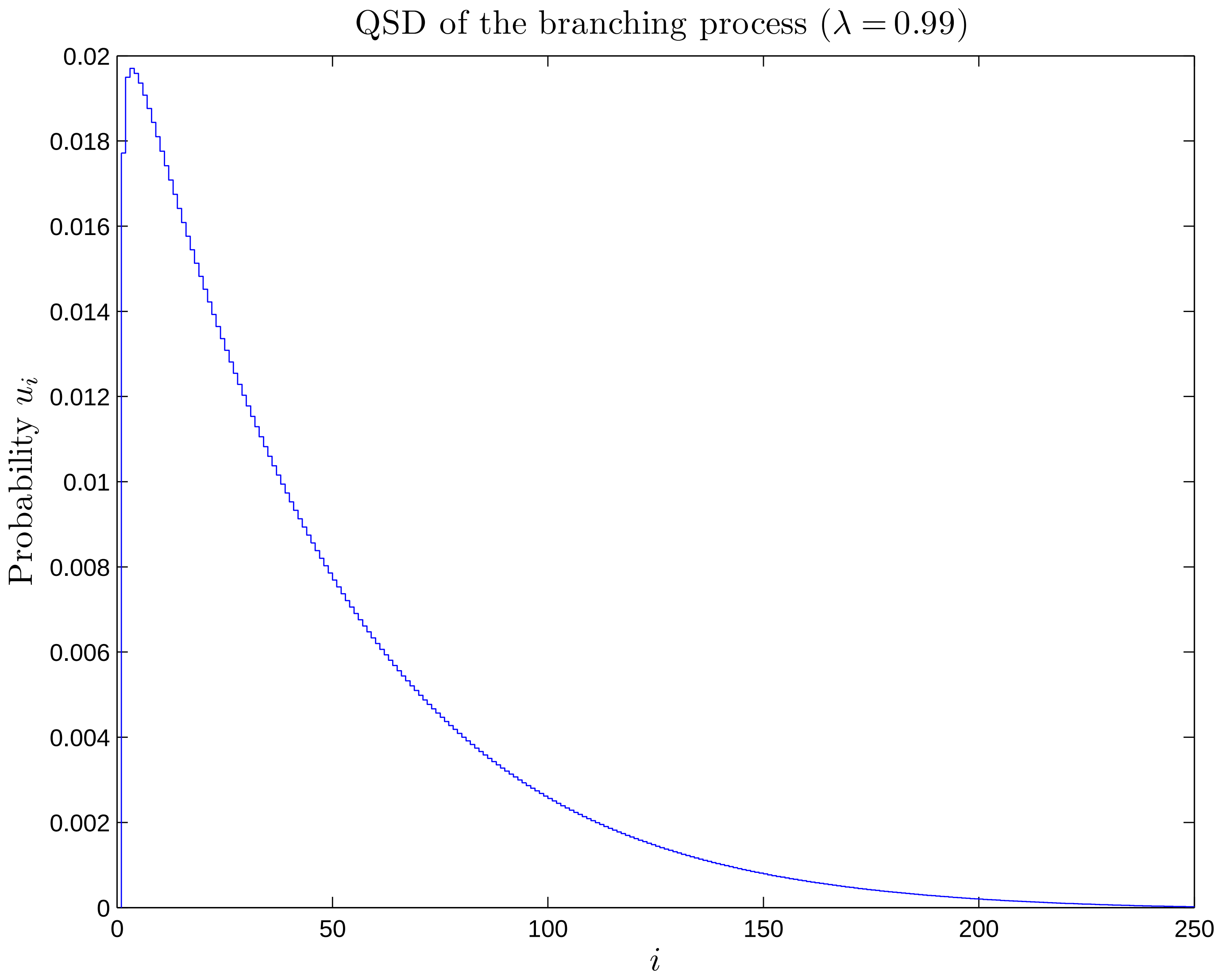
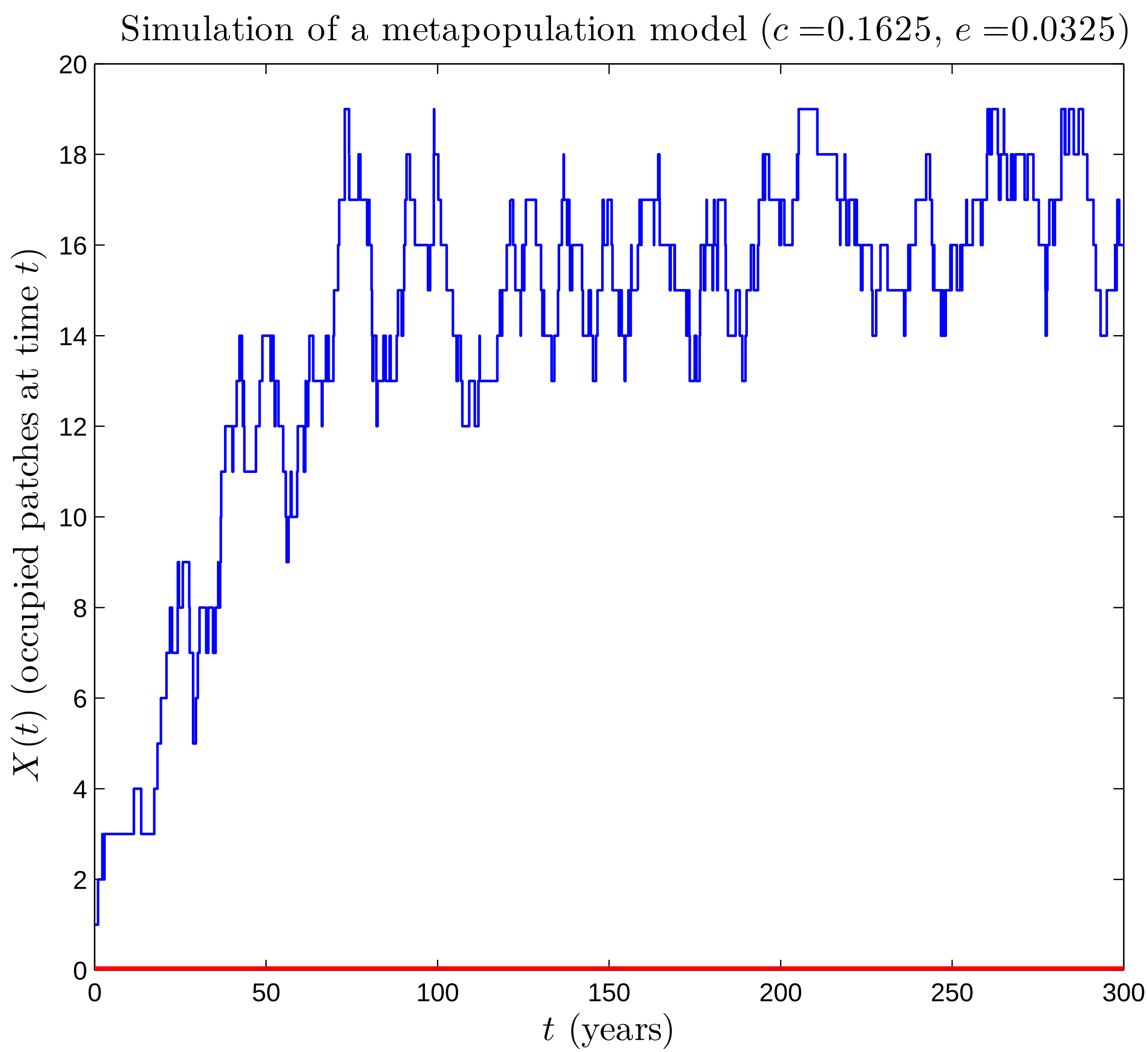
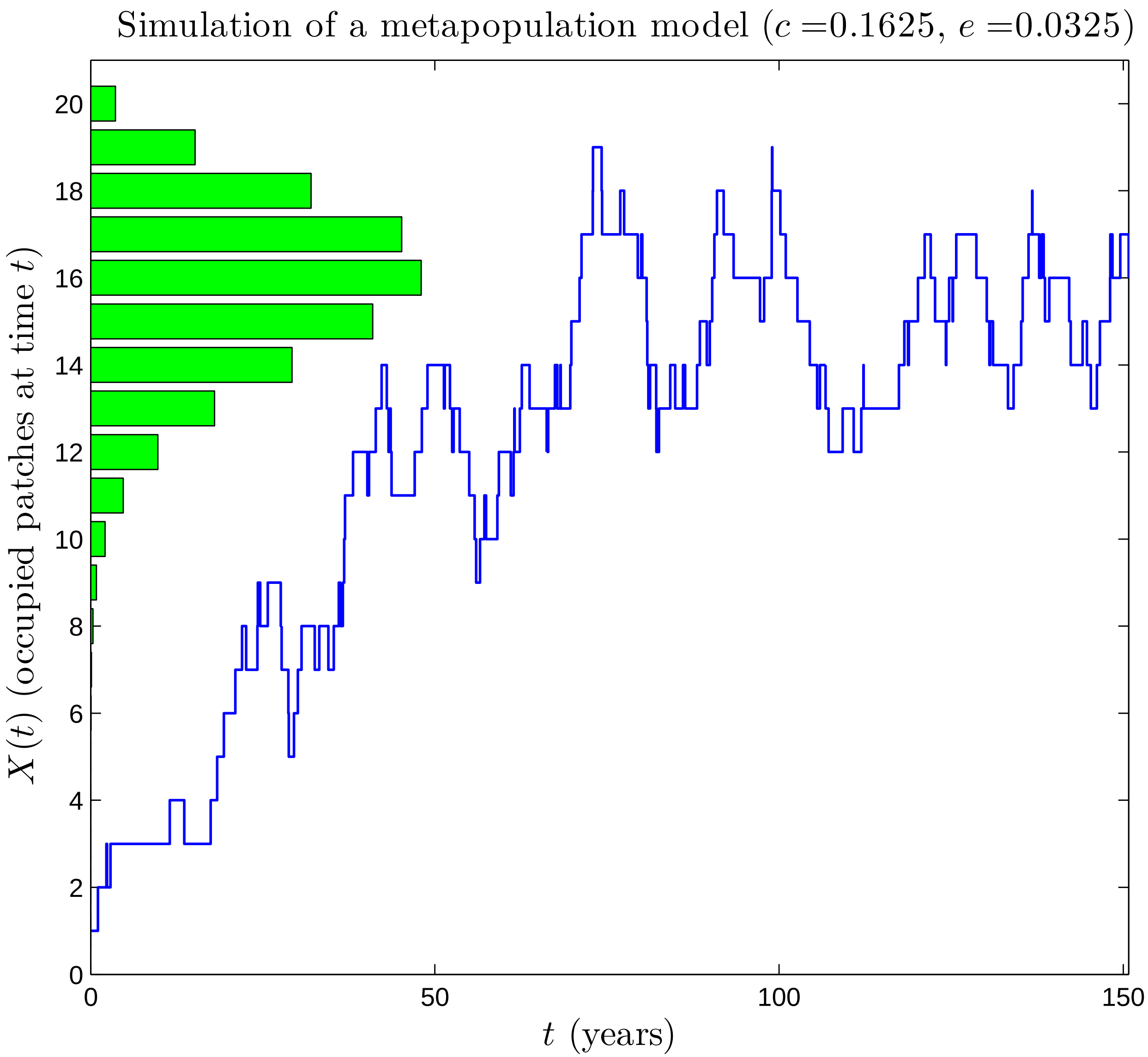


Quasi stationarity



The quasi-stationary distribution



Origins of the idea

The idea of a limiting conditional distribution goes back much further than Yaglom, at least to Wright* in his discussion of gene frequencies in finite populations:

> "As time goes on, divergences in the frequencies of factors may be expected to increase more and more until at last some are either completely fixed or completely lost from the population. The distribution curve of gene frequencies should, however, approach a definite form if the genes which have been wholly fixed or lost are left out of consideration."

*Wright, S. (1931) Evolution in Mendelian populations. Genetics 16, 97–159.

Origins of the idea

The idea of "quasi stationarity" was crystallized by Bartlett*:

"While presumably on the above model [for the interactions between active and passive forms of flour beetle] extinction of the population will occur after a long enough time, this may (for a deterministic 'ceiling' population not too small, but fluctuations relatively small) be so long delayed as to be negligible and an effective or quasi-stationarity be established."

*Bartlett, M.S. (1957) On theoretical models for competitive and predatory biological systems. Biometrika 44, 27–42.

Origins of the idea

Bartlett* later coined the term "quasi-stationary distribution":

> "It still may happen that the time to extinction is so long that it is still of more relevance to consider the effectively ultimate distribution (called a 'quasi-stationary' distribution) of [the process] N."

*Bartlett, M.S. (1960) Stochastic Population Models in Ecology and Epidemiology. Methuen, London.

A recent review

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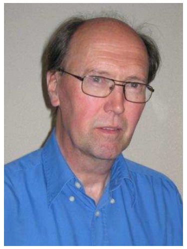
University of Twente



*Van Doorn, E.A. and Pollett, P.K. (2013) Quasi-stationary distributions for discrete-state models (with web appendix). Invited paper. European J. Operat. Res. Available online 31/01/2013.