

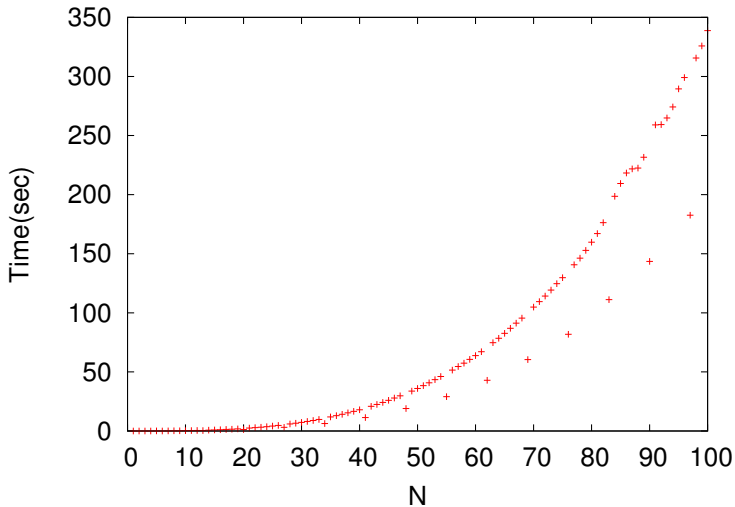
Evaluating the normalized constant of 2×2 with the following marginal sums by the modular method.

Marginal sum β

		$36N$
		$13N - 1$
$38N - 1$	$11N$	

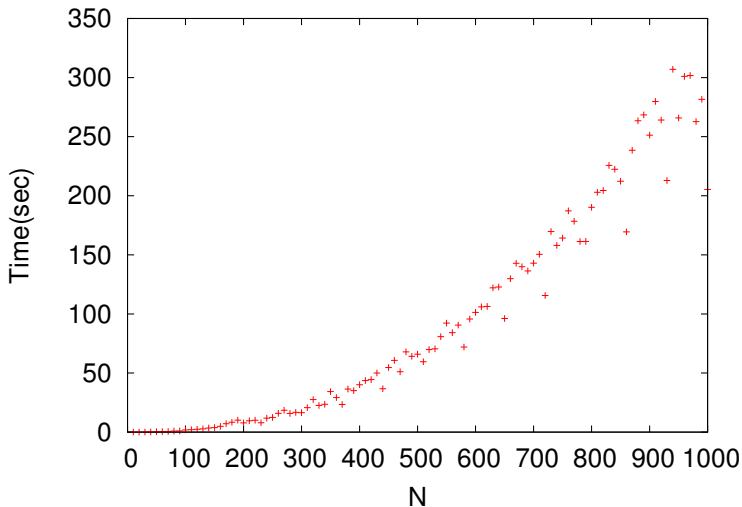
cpu	Intel(R) Xeon(R) CPU E5-4650 2.70GHz
the number of cpu's	32
the number of cores	8
os	debian 7.8
memory	256 GB
language	Risa/Asir version20150126

Data 1: Naive rational arithmetic



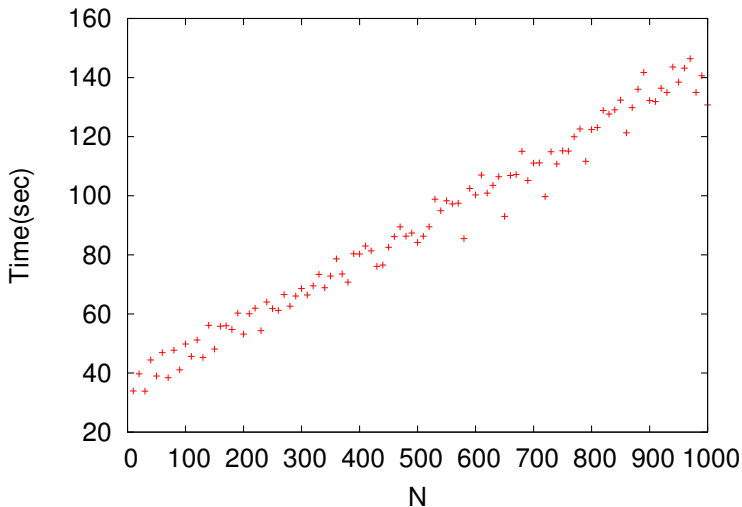
Data 2: Integer arithmetic

Numerators and denominators are evaluated separately.

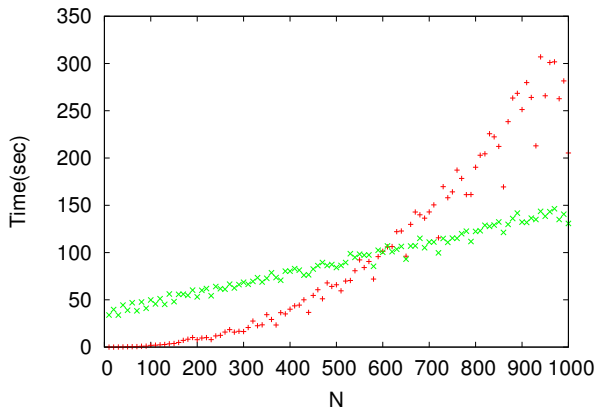


Data 3: Modular method

16 processes, 1000 primes of 100 digits.



Super impose of data 2 and data 3



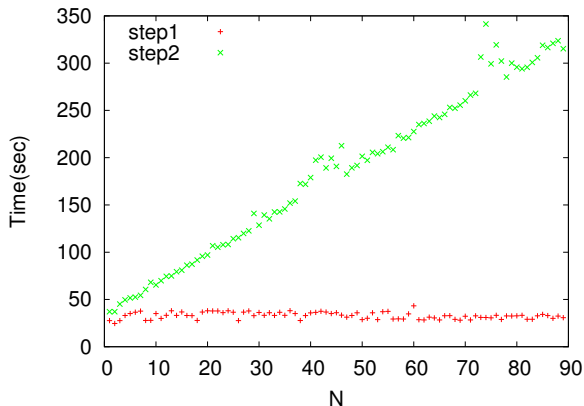
The modular method is useful for exact evaluation of the normalizing constant and its derivatives.

5×5 contingency tables

Marginal sums are

$$\left[\left[4N \ 4N \ 4N \ 4N \ 4N \right] \left[2N \ 3N \ 5N \ 5N \ 5N \right] \right]$$

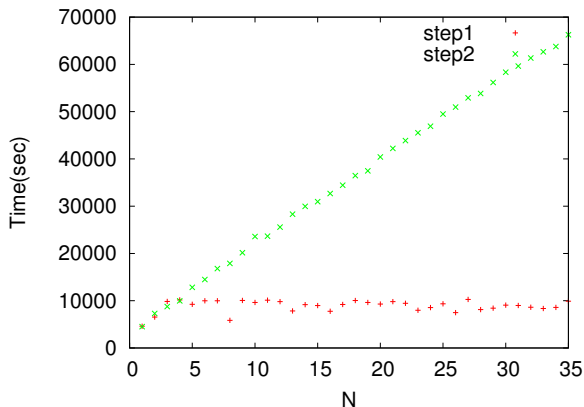
200 prime numbers of 100 digits, 8 processes. Failure at $N = 90$.



7×7 contingency tables

$$\beta = \begin{bmatrix} 4N & 4N & 5N & 5N & 5N & 5N & 5N \\ 6N & 3N & 4N & 4N & 4N & 6N & 6N \end{bmatrix}$$

200 prime number of 100 digits. 16 processes. Failure at $N = 35$.



Options.

- ① nps : number of processes.
- ② nprm : number of primes)
- ③ minp : use primes more than minp.
- ④ report=1 : show the current option values.

Default values are nps=1, nprm=10, minp= 10^{10} .

Example

```
[2163] gtt_ekn.setup(|nps=4,nprm=200,minp=10^100);  
Number of process = 4.  
Number of prime = 200.  
Min of plist = 100000...000267.  
0  
[2164] gtt_ekn.report();  
Number of process = 4.  
Number of prime = 200.  
Min of plist = 100000...000267.  
0
```

gtt_ekn.nc (normalizing constant)

Web:

<http://asir2.math.kobe-u.ac.jp/cgi-bin/cgi-cmle.sh>

input $\beta = [[\text{row sums}], [\text{column sums}]]$, p : probability

return normalizing constant Z and its derivatives $((k + 1) \times (n + 1))$

```
[2162] gtt_ekn.nc([[5,5],[3,3,4]],[[1,1,1],[1,1/2,1/3]]);  
[947/62208,[ 2779/186624 2179/93312 589/15552 ]  
[ 359/11664 4165/93312 179/2592 ]]
```

marginal sums β

			5
			5
3	3	4	

probability p

1	1	1
1	1/2	1/3

gtt_ekn.expectation

input $\beta = [[\text{row sums}], [\text{column sums}]]$, p : probability
return expectation of each cells.

```
[2163] gtt_ekn.expectation([[5,5],[3,3,4]],  
                             [[1,1,1],[1,1/2,1/3]]);  
[ 2779/2841 4358/2841 2356/947 ]  
[ 5744/2841 4165/2841 1432/947 ]
```

marginal sums β

			5
			5
3	3	4	

probability p

1	1	1
1	1/2	1/3

When `crt=1`, the modular method is used by utilizing `crt = chinese remainder theorem`.

```
[2166] gtt_ekn.setup()$
```

```
Number of processes = 1.
```

```
Number of primes = 10.
```

```
Min of plist = 10000000019.
```

```
[2167] gtt_ekn.nc([[5,5],[3,3,4]],  
                 [[1,1,1],[1,1/2,1/3]]|crt=1);
```

```
[947/62208,[ 2779/186624 2179/93312 589/15552 ]
```

```
[ 359/11664 4165/93312 179/2592 ]]
```

```
[2168] gtt_ekn.expectation([[5,5],[3,3,4]],  
                           [[1,1,1],[1,1/2,1/3]]|crt=1);
```

```
[ 2779/2841 4358/2841 2356/947 ]
```

```
[ 5744/2841 4165/2841 1432/947 ]
```

Comparison with the Markov chain Monte Carlo (3×3 contingency tables)

u_{11}	u_{12}	u_{13}	400
u_{21}	u_{22}	u_{23}	410
u_{31}	u_{32}	u_{33}	1011
910	411	500	1821

probability p

1	1/1000	1/1001
1	1/2	1/3
1	1	1

Compare our exact result with values by MCMC.

```
[2719] Beta = [[400,410,1011],[910,411,500]]$
[2720] P = [[1,1/1000,1/1001],[1,1/2,1/3],[1,1,1]]$
[2721] Expect=gtt_ekn.expectation(Beta,P)$
[2722] ExpectMCMC=expectT([[400,0,0],[410,0,0],[100,411,500]
[2723] eRatio(Expect,ExpectMCMC); // ratios with the exact
[ 1.00045 0.821255 0.855683 ]
[ 0.999222 0.997529 1.00455 ]
[ 0.999952 1.00115 0.999172 ]
```

MCMC :

Burn-in = 10^5 , Number of steps = 10^5 .

[2724] Expect [0] [0];

2146591140541890764728160569649975526614855320003820687236145531695874317247640302479592667950380582548853114062459221072325
2264183355660549595914218886934996702624581877611371978368852950478133427795044374747600837657576543817160213973561467717
042624372969512858496165567300082496226027903832747298368225160732590381470921280569735544245182856056791086108739792486
469256080023080543094815964664095890102617248856151961778540978480559137929615454703709663366585148574480129908198708424
61190083721242268614423251387354187105870423032626361920727362812787840389323280137029996312843117370944488956162269046
544004420508762390566518400667658653634865925979976465521454108335878265751187581619417476739080953125042138402129579676953
3412392644550646719799953586704490294082141702528014739749222199501504238889733109658817419426060720634370714031203502
5415854241671339189219705840147140404131120239888388392246973408872300114688310345849812733042180071346164711866043118753
096892156485768506920206937525302687174555114709656621282021290839725454982168919705962456690433389094422853671608387510756
45969520843519584659747680761729176218330932861686927214605569858874344550515972447076533887069740612365710885523024380618422
08208451144670472447539129075968773646125312889797321363563999658675293562637533933101575325014769572404503767719038366702230
121252494338356916516886261287294307615141031060131955744051439369474126615569040385849030242771018470063550057333614718973
95133718602942733785351174822735915368906983826438611015501194041982158641673389015023584197012371530961021768456597158878
06243159602146304955128098644269475765051298117981074451429428587775973412723510318200263915492477272522969700461115584
278312774022004301538100861980756800596292052714586616937283784122014287061190518075644005444916805044303661103462148031675
11324249630771825065990336198675535027076732600446718219999741018842622201310020848473940922848533174203084309000942801004
61994034035657453646393858018964086924092446451978304886109252948812321455772759706448850004850281286436188102129193633326
883145550636911353529486500426077994732191797698417879851546539420520072911446796650277202515198519800459732752160997655
330860086837255213726984895587196063654767674166068368898406211499392592937572294775902858441968619229510099267825300576285
67544835293280663097795571635672780390871966609469647452739694808852316331963743122696468646750967674919587404988942983734513164
42115498518254683625169944815028336901665546524194343017854968260850757678488710484285779321173850452946365658181859028176028
82136899129410832190239891891528248612131693581657515256982074850426540019470312834490427774282121381288075347171273848194
2060757441244911125369961819472516213074037509298855264168030149246113069929893212517163758584997387746199637113764087408235
458509190645543573707039764514550840104540274085524088273182835064564957278071414124273130711288826002622791788932931300
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90952547166956770951580950290105541547580030867305561437334445028530419616402098583579214900647419640901268004200107675142
125253080493516232992255139231539386359816374602887805184205448793004091228079952554539581602716018266875876211726401119
3754408639071566200319832160791777214271859245010718864427648975779210031075674205954707591730133164003970623946818396801829
360947500160260424275367077148677370743072607580841450313707437401759973066878857210265688174767993933762839361658820434360255
57688435015479331222982165967820377110203746209046340265505415377419604488706966491335209034610075090311170575490280216778
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08075663691410228740550279670694496433649393558206150546840430195778623614558996456709320647680821006659922514214906160614
5347105491398585917256091915766868948097084617056256989050457029747357792836915712167632084039441716782934427268115002
39890137063068665156527552604892728025848066830006309528685398695946723494165734841696142635085428388279438519526632396081
27495457090523970357807059571531387724106522986239012200490520892813893965054864509521897742065503388807995645676983443
934676069696276689698095390797121086834041588713831805434440054723385207845089556462181187465691240771949555135391634
437148912576728078738939756695159729991880711623086617275309936984962480496609522119410150849495092577362596826477839008390
82608859988074702291273363514803147056998484165129645381920349144042860518053947735664489716896178594307652544803320690
9662118946183065038771808246614365570573980873442760128431593792800861946822802542318026736577950670564011680929132384679015
052559397581641335307480383748092123722304384222315074843874413683082952302967313631512090781953391639674686280418145306
371770837378051053654871139299434459433234556830770428211126498531496814021568773386835933356652071871771561264279587586647
16433705336546625203193791657661731792954519751358743779585437919720986348439576324471011332183750432226780425669887
966192823869486441425230686415841758249527331167457547018420614244393757546149541469777080326250961597049567043426740101
36760274702011361360129040236712358822751840100183929209706982036557176839495744264485132054598877408078958182705427498
926442805304120806717778644273454547737785374018934219330228850666935146623444251374008114421194125182593209316530658495194
000724887803339423249670717863051196729873840540661280676332944796643183109606603907878102124066553967117205640433194497909239
5653016534825455898218594229959958348990330737395904956517836451836106245118112067887992449655597877169276979896601625151694
97948665458297773996243949622180699536508465128944726011420782662185485389404891364282960102727160240536631962416888
055007158463707243217563983760129864958976290696015830262393183887292492537950290082555367721576323578277496352863

[2724] Expect [0] [0] ;

21465911405418907647281605696499755266148553200038206872361
43747476008376575765438171602139735614677170426243729695128
10261724885615106177875409789480559137929615454703709633366
09406544004420508726239056651840066765865363486592597997646
88973310965881074194260607206343730714703120350254158542416
25877145511470965626128202129083972545498216891797059624566
43806184220820848511446704724475391290759687736461253128897
12661556904038584090242770118470063550057333814718973951337
64426947576505129817198187044514294285873775973412723510318
01346214063167511324249630707182506599903361986375535502076
12321455777257970644885000048502812864361881021291936333268
48935871960636547676741660683868898406211499392592937572947
49488942983734513164421154985285468362516994481502833609166
67609700426540019470312834490427774281213812807534717127384
37507039764514550840104540274085524088273182835064564957278
171466681442450750000/5379095254716695670709515809502901055
18420544879300409122807095255453595811602716018256875876211
60244275367077148677370743072607580841450317074374017599730