Statistical Performance Estimation for Gaussian Markov Random Fields

$$\langle i|C|j\rangle = \begin{cases} 4, & i = j \in V \\ -1, & \{i,j\} \in E \\ 0, & \text{otherwise} \end{cases}$$

$$MSE(\alpha|\sigma,\bar{x}) = \frac{1}{|V|}\int \left\| \hat{h}(\bar{y},\alpha,\sigma) - \bar{x} \right\|^2 \times \Pr\{\vec{Y} = \bar{y} \mid \vec{X} = \bar{x},\sigma\}\,d\bar{y}$$

$$= \frac{1}{|V|}\int \left\| \frac{I}{I+\alpha\sigma^2 C}\bar{y} - \bar{x} \right\|^2 \times \left(\frac{1}{\sqrt{2\pi}\sigma}\right)^{|V|} \exp\left(-\frac{1}{2\sigma^2}\|\bar{x}-\bar{y}\|^2\right)d\bar{y}$$

$$= \frac{1}{|V|}\int \left\| \frac{I}{I+\alpha\sigma^2 C}(\bar{y}-\bar{x}) + \frac{I}{I+\alpha\sigma^2 C}\bar{x} - \bar{x} \right\|^2 \left(\frac{1}{\sqrt{2\pi}\sigma}\right)^{|V|} \exp\left(-\frac{1}{2\sigma^2}\|\bar{y}-\bar{x}\|^2\right)d\bar{y}$$

$$= \frac{1}{|V|}\int \left\| \frac{I}{I+\alpha\sigma^2 C}(\bar{y}-\bar{x}) + \frac{\alpha\sigma^2 C}{I+\alpha\sigma^2 C}\bar{x} \right\|^2 \left(\frac{1}{\sqrt{2\pi}\sigma}\right)^{|V|} \exp\left(-\frac{1}{2\sigma^2}\|\bar{y}-\bar{x}\|^2\right)d\bar{y}$$

$$= \frac{1}{|V|}\int \left(\frac{I}{I+\alpha\sigma^2 C}(\bar{y}-\bar{x}) + \frac{\alpha\sigma^2 C}{I+\alpha\sigma^2 C}\bar{x}\right)^T \left(\frac{I}{I+\alpha\sigma^2 C}(\bar{y}-\bar{x}) + \frac{\alpha\sigma^2 C}{I+\alpha\sigma^2 C}\bar{x}\right)\left(\frac{1}{\sqrt{2\pi}\sigma}\right)^{|V|}\exp\left(-\frac{1}{2\sigma^2}\|\bar{y}-\bar{x}\|^2\right)d\bar{y}$$

$$= \frac{1}{|V|}\int (\bar{y}-\bar{x})^T \frac{I}{(I+\alpha\sigma^2 C)^2}(\bar{y}-\bar{x})\left(\frac{1}{\sqrt{2\pi}\sigma}\right)^{|V|}\exp\left(-\frac{1}{2\sigma^2}\|\bar{y}-\bar{x}\|^2\right)d\bar{y}$$

$$\left.\begin{array}{l} - \dfrac{1}{|V|}\int (\bar{y}-\bar{x})^T \dfrac{\alpha\sigma^2 C}{(I+\alpha\sigma^2 C)^2}\bar{x}\left(\dfrac{1}{\sqrt{2\pi}\sigma}\right)^{|V|}\exp\left(-\dfrac{1}{2\sigma^2}\|\bar{y}-\bar{x}\|^2\right)d\bar{y} \\[2em] - \dfrac{1}{|V|}\int \bar{x}^T \dfrac{\alpha\sigma^2 C}{(I+\alpha\sigma^2 C)^2}(\bar{y}-\bar{x})\left(\dfrac{1}{\sqrt{2\pi}\sigma}\right)^{|V|}\exp\left(-\dfrac{1}{2\sigma^2}\|\bar{y}-\bar{x}\|^2\right)d\bar{y} \end{array}\right\} = 0$$

$$+ \frac{1}{|V|}\int \bar{x}^T \frac{\alpha^2\sigma^4 C^2}{(I+\alpha\sigma^2 C)^2}\bar{x}\left(\frac{1}{\sqrt{2\pi}\sigma}\right)^{|V|}\exp\left(-\frac{1}{2\sigma^2}\|\bar{y}-\bar{x}\|^2\right)d\bar{y}$$

$$= \frac{1}{|V|}\operatorname{Tr}\left(\frac{\sigma^2 I}{(I+\alpha\sigma^2 C)^2}\right) + \frac{1}{|V|}\bar{x}\frac{\alpha^2\sigma^4 C^2}{(I+\alpha\sigma^2 C)^2}\bar{x}^T$$

Random Fields Estimation

Barbara Bajusz Lawton

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