

On Dropping the First Sobol' Point



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Abstract Quasi-Monte Carlo (QMC) points are a substitute for plain Monte Carlo (MC) points that greatly improve integration accuracy under mild assumptions on the problem. Because QMC can give errors that are $o(1/n)$ as $n \rightarrow \infty$, and randomized versions can attain root mean squared errors that are $o(1/n)$, changing even one point can change the estimate by an amount much larger than the error would have been and worsen the convergence rate. As a result, certain practices that fit quite naturally and intuitively with MC points can be very detrimental to QMC performance. These include thinning, burn-in, and taking sample sizes such as powers of 10, when the QMC points were designed for different sample sizes. This article looks at the effects of a common practice in which one skips the first point of a Sobol' sequence. The retained points ordinarily fail to be a digital net and when scrambling is applied, skipping over the first point can increase the numerical error by a factor proportional to \sqrt{n} where n is the number of function evaluations used.

Keywords Burn-in · Scrambled nets · Thinning

1 Introduction

A Sobol' sequence is an infinite sequence of points $\mathbf{u}_1, \mathbf{u}_2, \dots \in [0, 1]^d$ constructed to fill out the unit cube with low discrepancy, meaning that a measure of the distance between the discrete uniform distribution on $\mathbf{u}_1, \dots, \mathbf{u}_n$ and the continuous uniform distribution on $[0, 1]^d$ is made small. These points are ordinarily used to approximate

$$\mu = \int_{[0,1]^d} f(\mathbf{x}) \, d\mathbf{x} \quad \text{by} \quad \hat{\mu} = \hat{\mu}_{\mathbf{u},1} = \frac{1}{n} \sum_{i=1}^n f(\mathbf{u}_i).$$

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The reason for calling this estimate $\hat{\mu}_{u,1}$ will become apparent later. Sobol' sequences are often used to estimate expectations with respect to unbounded random variables, such as Gaussians. In such cases f subsumes a transformation from the uniform distribution on $[0, 1]^d$ to some other more appropriate distribution. This article uses 1-based indexing, so that the initial point is \mathbf{u}_1 . Sometimes 0-based indexing is used, and then the initial point is denoted \mathbf{u}_0 . Both indexing conventions are widespread in mathematics and software for Sobol' points and both have their benefits. Whichever convention is used, the first point should not be dropped.

The initial point of the Sobol' sequence is $\mathbf{u}_1 = (0, 0, \dots, 0)$. A common practice is to skip that point, similar to the burn-in practice in Markov chain Monte Carlo (MCMC). One then estimates μ by

$$\hat{\mu} = \hat{\mu}_{u,2} = \frac{1}{n} \sum_{i=2}^{n+1} f(\mathbf{u}_i).$$

One reason to skip the initial point is that a transformation to a Gaussian distribution might make the initial Gaussian point infinite. That is problematic not just for integration problems but also when f is to be evaluated at the design points to create surrogate models for Bayesian optimization [1, 13]. If one skips the initial point, then the next point in a Sobol' sequence is usually $(1/2, 1/2, \dots, 1/2)$. While that is an intuitively much more reasonable place to start, starting there has detrimental consequences and there are better remedies, described here.

A discussion about whether to drop the initial point came up in the plenary tutorial of Fred Hickernell at MCQMC 2020 about QMCPy [5] software for QMC, discussed in [6]. The issue has been discussed by the pytorch [39] community at <https://github.com/pytorch/pytorch/issues/32047>, and the scipy [47] community at <https://github.com/scipy/scipy/pull/10844>, which are both incorporating QMC methods. QMC and RQMC code for scipy is documented at <https://scipy.github.io/devdocs/reference/stats.qmc.html>.

This article shows that skipping even one point of the Sobol' sequence can be very detrimental. The resulting points are no longer a digital net in general, and in the case of scrambled Sobol' points, skipping a point can bring about an inferior rate of convergence, making the estimate less accurate by a factor that is roughly proportional to \sqrt{n} .

A second difficulty with Sobol' sequence points is that it is difficult to estimate the size $|\hat{\mu} - \mu|$ of the integration error from the data. The well-known Koksma-Hlawka inequality [15] bounds $|\hat{\mu} - \mu|$ by the product of two unknown quantities that are extremely hard to compute, and while tight for some worst case integrands, it can yield an extreme overestimate of the error, growing ever more conservative as the dimension d increases.

Randomly scrambling the Sobol' sequence points preserves their balance properties and provides a basis for uncertainty quantification. Scrambling turns points \mathbf{u}_i into random points $\mathbf{x}_i \sim \mathbf{U}[0, 1]^d$. The points $\mathbf{x}_1, \dots, \mathbf{x}_n$ are not independent. Instead they retain the digital net property of Sobol' points and consequent accu-

racy properties. The result is randomized QMC (RQMC) points. RQMC points also have some additional accuracy properties stemming from the randomization. With scrambled Sobol' points, we estimate μ by

$$\hat{\mu} = \hat{\mu}_{x,1} = \frac{1}{n} \sum_{i=1}^n f(\mathbf{x}_i).$$

One can estimate the mean squared error using R independent replicates of the n -point RQMC estimate $\hat{\mu}_{x,1}$. It is also possible to drop the first point in RQMC, estimating μ by

$$\hat{\mu} = \hat{\mu}_{x,2} = \frac{1}{n} \sum_{i=2}^{n+1} f(\mathbf{x}_i).$$

The purpose of this paper is to show that $\hat{\mu}_{x,1}$ is a much better choice than $\hat{\mu}_{x,2}$.

Many implementations of a Sobol' sequence will produce $n = 2^m$ points $\mathbf{u}_i \in \{0, 1/n, 2/n, \dots, (n-1)/n\}^d \subset [0, 1]^d$. In that case, there is a safer way to avoid having a point at the origin than skipping the first point. We can use $\mathbf{u}_i + 1/(2n)$ componentwise and still have a digital net. This is reasonable if we have already decided on the value of n to use. It does not work to add that same value $1/(2n)$ to the next 2^m points and subsequent values. For one thing, the result may produce values on the upper boundary of $[0, 1]^d$ in the very next batch and will eventually place points outside of $[0, 1]^d$. It remains better to scramble the Sobol' points.

We will judge the accuracy of integration via scrambled Sobol' points through $\mathbb{E}((\hat{\mu} - \mu)^2)^{1/2}$, the root mean squared error (RMSE). Plain Monte Carlo (MC) attains an RMSE of $O(n^{-1/2})$ for integrands $f \in L^2[0, 1]^d$.

This paper is organized as follows. Section 2 defines digital nets and shows that skipping over the first point can destroy the digital net property underlying the analysis of Sobol' sequences. It also presents properties of scrambled digital nets. Section 3 shows some empirical investigations on some very simple and favorable integrands where $\hat{\mu}_{x,1}$ has an RMSE very near to the rate $O(n^{-3/2})$ while $\hat{\mu}_{x,2}$ has an RMSE very near to $O(n^{-1})$. These are both in line with what we expect from asymptotic theory. The relevance is not that our integrands are as trivial as those examples, but rather that when realistic integrands are well approximated by such simple ones we get accuracy comparable to using those simple functions as control variates [16] but without us having to search for control variates. In skipping the first point we stand to lose a lot of accuracy in integrating the simple functions and others close to them. There is also no theoretical reason to expect $\hat{\mu}_{x,2}$ to have a smaller RMSE than $\hat{\mu}_{x,1}$ does, and so there is a Pascal's wager argument against dropping the first point. Section 4 looks at a ten dimensional function representing the weight of an airplane wing as a function of the way it was made. We see there that skipping the first point is very detrimental. Section 5 considers some very special cases where

burn-in might be harmless, recommends against using round number sample sizes and thinning for QMC points, and discusses distributing QMC points over multiple parallel processors.

2 Digital Nets and Scrambling

In this section we review digital nets and describe properties of their scrambled versions. The points from Sobol' sequences provide the most widely used example of digital nets. For details of their construction and analysis, see the monographs [11, 28]. There are numerous implementations of Sobol' sequences [2, 18, 45]. They differ in what are called 'direction numbers' and they can also vary in the order with which the points are generated. The numerical results here use direction numbers from [18] via an implementation from Nuyens' magic point shop, described in [22] and scrambled as in [29]. The Sobol' and scrambled Sobol' points in this paper were generated using the R function `rsobol` that appears in <http://statweb.stanford.edu/~owen/code/> along with some documentation. That code also includes the faster and more space efficient scrambling of Matousek [26].

We begin with the notion of elementary intervals, which are special hyper-rectangular subsets of $[0, 1]^d$. For an integer base $b \geq 2$, a dimension $d \geq 1$, a vector $\mathbf{k} = (k_1, \dots, k_d)$ of integers $k_j \geq 0$ and a vector $\mathbf{c} = (c_1, \dots, c_d)$ of integers with $0 \leq c_j < b^{k_j}$, the Cartesian product

$$E(\mathbf{k}, \mathbf{c}) = \prod_{j=1}^d \left[\frac{c_j}{b^{k_j}}, \frac{c_j + 1}{b^{k_j}} \right)$$

is an elementary interval in base b . It has volume $b^{-|\mathbf{k}|}$ where $|\mathbf{k}| = \sum_{j=1}^d k_j$.

Speaking informally, the set $E(\mathbf{k}, \mathbf{c})$ has a proportion $b^{-|\mathbf{k}|}$ of the volume of $[0, 1]^d$ and so it 'deserves' to get (i.e., contain) $nb^{-|\mathbf{k}|}$ points when we place n points inside $[0, 1]^d$. Digital nets satisfy that condition for certain \mathbf{k} . We use the following definitions from Niederreitter [27].

Definition 1 For integers $m \geq t \geq 0$, the $n = b^m$ points $\mathbf{u}_1, \dots, \mathbf{u}_n \in [0, 1]^d$ are a (t, m, d) -net in base $b \geq 2$, if every elementary interval $E(\mathbf{k}, \mathbf{c}) \subset [0, 1]^d$ of volume b^{t-m} contains exactly b^t of the points $\mathbf{u}_1, \dots, \mathbf{u}_n$.

Every elementary interval that 'deserves' b^t points of the digital net, gets that many of them. When we speak of digital nets we ordinarily mean (t, m, d) -nets though some authors reserve the term 'digital' to refer to specific construction algorithms rather than just the property in Definition 1.

Definition 2 For integers $t \geq 0, b \geq 2$ and $d \geq 1$, the infinite sequence $\mathbf{u}_1, \mathbf{u}_2, \dots \in [0, 1]^d$ is a (t, d) -sequence in base b if $\mathbf{u}_{(r-1)b^m+1}, \dots, \mathbf{u}_{rb^m}$ is a (t, m, d) -net in base b for any integers $m \geq t$ and $r \geq 1$.

Sobol' sequences [42] are (t, d) -sequences in base 2. From Definition 2, we see that the first 2^m points of a Sobol' sequence are a (t, m, d) -net in base 2 for any $m \geq t$. So are the second 2^m points, and if we merge both of those point sets, we get a $(t, m + 1, d)$ -net in base 2. We can merge the first two of those to get a $(t, m + 2, d)$ -net in base 2 and so on ad infinitum.

Given b, m and d , smaller values of t are better. It is not always possible to have $t = 0$ and the best possible t increases monotonically with d . The best known values of t for (t, d) -sequences and (t, m, d) -nets are given in the online MinT web site [40]. The published t value for a Sobol' sequence might be conservative in that the first b^m points of the Sobol' sequence can possibly be a (t', m, d) -net for some $t' < t$.

The proven properties of digital nets including those taken from Sobol' sequences derive from their balanced sampling of elementary intervals. The analysis path can be via discrepancy [28] or Haar wavelets [43] or Walsh functions [11].

The left panel in Fig. 1 shows the first 16 points of a Sobol' sequence in two dimensions. Fifteen of them are small solid disks and one other is represented by concentric circles at the origin. Those points form a $(0, 4, 2)$ -net in base 2. Reference lines divide the unit square into a 4×4 grid of elementary intervals of size $1/4 \times 1/4$. Each of those has one of the 16 points, often at the lower left corner. Recall that elementary intervals include their lower boundary but not their upper boundary. Finer reference lines partition the unit square into 16 strips of size $1 \times 1/16$. Each of those has exactly one point of the digital net. The same holds for the 16 rectangles of each of these shapes: $1/2 \times 1/8$, $1/8 \times 1/2$ and $1/16 \times 1$. All told, those 16 points have balanced 80 elementary intervals and the number of balanced intervals grows rapidly with m and d .

The point $\mathbf{u}_1 = (0, 0)$ is problematic as described above. If we skip it and take points $\mathbf{u}_2, \dots, \mathbf{u}_{17}$ then we replace it with the large solid disk at $(1/32, 17/32)$. Doing that leaves the lower left $1/4 \times 1/4$ square empty and puts two points into a square above it. The resulting 16 points now fail to be a $(0, 4, 2)$ -net.

The introduction mentioned some randomizations of digital nets. There is a survey of RQMC in [24]. For definiteness, we consider the nested uniform scramble from [29]. Applying a nested uniform scramble to a (t, d) -sequence $\mathbf{u}_1, \mathbf{u}_2, \dots$ in base b yields points $\mathbf{x}_1, \mathbf{x}_2, \dots$ that individually satisfy $\mathbf{x}_i \sim \mathbf{U}[0, 1]^d$ and collectively are a (t, d) -net in base b with probability one. The estimate $\hat{\mu}_{\mathbf{x}, 1}$ then satisfies $\mathbb{E}(\hat{\mu}_{\mathbf{x}, 1}) = \mu$ by uniformity of \mathbf{x}_i . The next paragraphs summarize some additional properties of scrambled nets.

If $f \in L^{1+\epsilon}[0, 1]^d$ for some $\epsilon > 0$ then [37] show that $\Pr(\lim_{m \rightarrow \infty} \hat{\mu}_{\mathbf{x}, 1} = \mu) = 1$, where the limit is through (t, m, d) -nets formed by initial b^m subsequences the (t, d) -sequence of \mathbf{x}_i . If $f \in L^2[0, 1]^d$ then $\text{var}(\hat{\mu}_{\mathbf{x}, 1}) = o(1/n)$ as $n = b^m \rightarrow \infty$ [30]. That is, the RMSE is $o(n^{-1/2})$, superior to MC. Evidence of convergence rates for RQMC better than $n^{-1/2}$ have been seen for some unbounded integrands from financial problems. For instance variance reduction factors with respect to MC have been seen to increase with sample size in [23].

The usual regularity condition for plain MC is that $f(\mathbf{x})$ has finite variance σ^2 and the resulting RMSE is $\sigma n^{-1/2}$. When $f \in L^2[0, 1]^d$ with variance σ^2 then scrambled net sampling with $n = b^m$ satisfies

$$\text{RMSE}(\hat{\mu}_{x,1}) \leq \Gamma^{1/2} \sigma n^{-1/2} \quad (1)$$

for some $\Gamma < \infty$ [32]. For digital nets in base 2, such as those of Sobol', it is known that Γ is a power of two no larger than 2^{t+d-1} [38]. Equation (1) describes a worst case $f \in L^2[0, 1]^d$ that maximizes the ratio of the RMSE for RQMC to that of MC.

The accuracy of QMC points is most commonly described by a worst case analysis with $|\mu - \hat{\mu}| = O(n^{-1} \log(n)^{d-1})$ when f has bounded variation in the sense of Hardy and Krause (BVHK). These powers of $\log(n)$ are not negligible for practically relevant values of n , when d is moderately large. Then the bound gives a misleadingly pessimistic idea of the accuracy one can expect. The bound in (1) shows that the RMSE of scrambled nets is at most $\Gamma^{1/2} \sigma / \sqrt{n}$, a bound with no powers of $\log(n)$. This holds for $f \in L^2$, which then includes any f in BVHK as well as many others of practical interest, such as some unbounded integrands. Note that integrands in BVHK must be bounded and they are also Riemann integrable [37], and so they are in L^2 .

Under further smoothness conditions on f , $\text{RMSE}(\hat{\mu}_{x,1}) = O(n^{-3/2} (\log n)^{(d-1)/2})$. This was first noticed in [31] with a correction in [33]. The weakest known sufficient conditions are a generalized Lipschitz condition from [48]. The condition in [33] is that for any nonempty $u \subseteq \{1, \dots, d\}$ the mixed partial derivative of f taken once with respect to each index $j \in u$ is continuous on $[0, 1]^d$. To reconcile the appearance and non-appearance of logarithmic factors, those two results give $\text{RMSE}(\hat{\mu}_{x,1}) \leq \min(\Gamma^{1/2} \sigma n^{-1/2}, A_n)$ for some sequence $A_n = O(n^{-3/2} \log(n)^{(d-1)/2})$. The logarithmic factor can degrade the $n^{-3/2}$ rate but only subject to a cap on performance relative to plain MC. Finally, Loh [25] proves a central limit theorem for $\hat{\mu}_{x,1}$ when $t = 0$.

The right panel of Fig. 1 shows a nested uniform scramble of the points in the left panel. The problematic point \mathbf{u}_1 becomes a uniformly distributed point in the square, and is no longer on the boundary. If we replace it by \mathbf{u}_{17} then just as in the unscrambled case, there is an empty $1/4 \times 1/4$ elementary interval, and another one with two points.

There is a disadvantage to $\hat{\mu}_{x,2}$ compared to $\hat{\mu}_{x,1}$ when the latter attains a root mean squared error $O(n^{-3/2+\epsilon})$, for then

$$\hat{\mu}_{x,2} = \hat{\mu}_{x,1} + \frac{1}{n} (f(\mathbf{x}_{n+1}) - f(\mathbf{x}_1)). \quad (2)$$

The term $(f(\mathbf{x}_{n+1}) - f(\mathbf{x}_1))/n = O(1/n)$ will ordinarily decay more slowly than $|\hat{\mu}_{x,1} - \mu|$. Then skipping the first point will actually make the rate of convergence worse. A similar problem happens if one simply ignores \mathbf{x}_1 and averages the $n - 1$ points $f(\mathbf{x}_2)$ through $f(\mathbf{x}_n)$. A related issue is that when equally weighted integration rules have errors $O(n^{-r})$ for $r > 1$, this rate can only realistically take place at geometrically separated values of n . See [34, 44]. The higher order digital nets of [9] attain $o(1/n)$ errors under suitable regularity conditions and their randomizations in [10] attain RMSEs of $o(1/n)$. The argument against skipping the first point also applies to these methods.

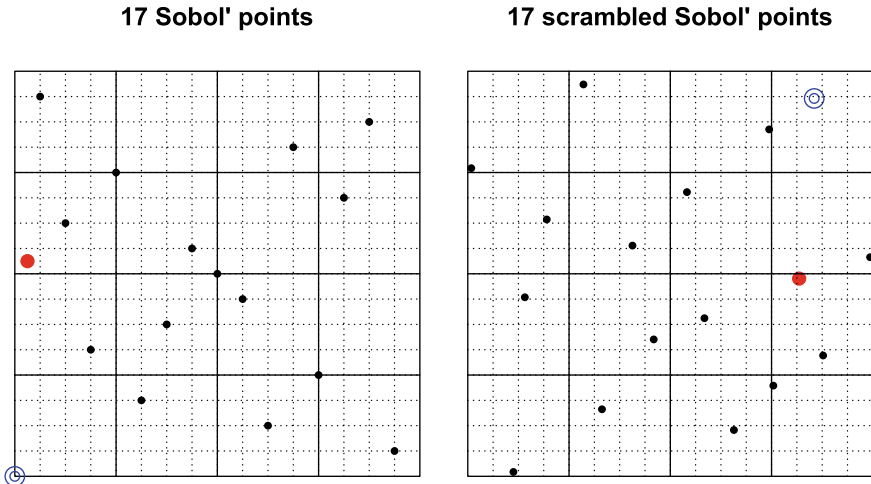


Fig. 1 The left panel shows the first 17 Sobol' points in $[0, 1]^2$. The initial point at $(0, 0)$ is shown in concentric circles. The 17'th point is shown as a large disk. Solid reference lines partition $[0, 1]^2$ into 16 congruent squares. Dashed reference lines partition it into 256 congruent squares. The right panel shows a nested uniform scramble of these 17 points

3 Synthetic Examples

Here we look at some very simple modest dimensional integrands. They fit into a 'best case' case analysis for integration, motivated as follows. We suppose that some sort of function $g(\mathbf{x})$ is extremely favorable for a method and also that it resembles the actual integrand. We may write

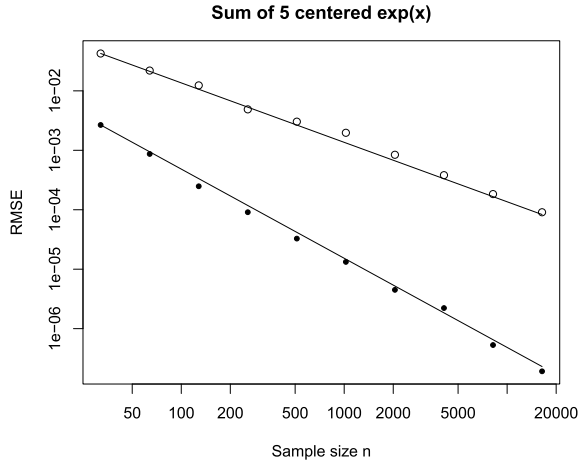
$$f(\mathbf{x}) = g(\mathbf{x}) + \varepsilon(\mathbf{x}).$$

In the favorable cases, ε is small and g is easily integrated. For classical quadratures g may be a polynomial [8]. For digital nets, some functions g may have rapidly converging Walsh series [11], others are sums of functions of only a few variables at a time [3]. For lattice rules [41], a favorable g has a rapidly converging Fourier series. The favorable cases work well because

$$\frac{1}{n} \sum_{i=1}^n f(\mathbf{x}_i) = \frac{1}{n} \sum_{i=1}^n g(\mathbf{x}_i) + \frac{1}{n} \sum_{i=1}^n \varepsilon(\mathbf{x}_i)$$

with the first term having small error because it is well suited to the method and the second term having small error because $\varepsilon(\cdot)$ has a small norm and we take an equal weight sample of it instead of using large weights of opposite signs. A good match between method and g saves us the chore of searching for one or more control variates. Choosing cases where a method ought to work is like the positive controls

Fig. 2 Solid points show RMSE for scrambled Sobol’ estimate $\hat{\mu}_{x,1}$ versus n from $R = 10$ replicates. A reference line parallel to $n^{-3/2}$ goes through the first solid point. Open points show RMSE for scrambled Sobol’ estimates $\hat{\mu}_{x,2}$ which drop the initial zero. A reference line parallel to n^{-1} goes through the first open point



used in experimental science. We can use them to verify that the method or its numerical implementation work as expected on the cases they were designed for. There can and will be unfavorable cases in practice. Measuring the sample variance under replication provides a way to detect that.

Here we consider some cases where scrambled nets should work well. The first is

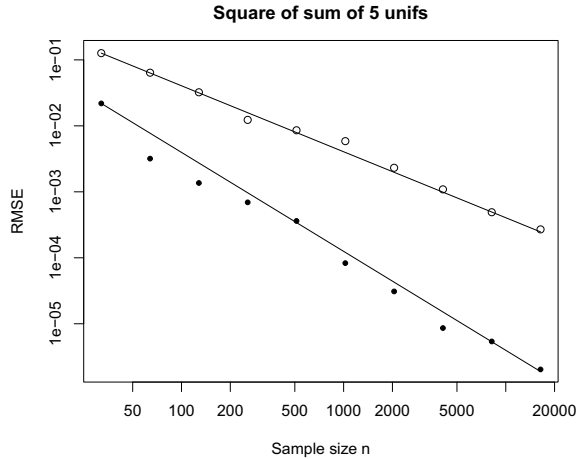
$$g_0(\mathbf{x}) = \sum_{j=1}^d (e^{x_j} - e + 1), \tag{3}$$

which clearly has $\mu = 0$. This sum of centered exponentials is smooth and additive. It is thus very simple for QMC and RQMC. It is unlikely that anybody turns to RQMC for this function but as remarked above the integrand one has may be close to such a simple function.

Figure 2 shows the RMSE for this function g_0 based on $R = 10$ independent replicates of both $\hat{\mu}_{x,1}$ and $\hat{\mu}_{x,2}$. Reference lines show a clear pattern. The error follows a reference line parallel to $n^{-3/2}$ on a log-log plot for $\hat{\mu}_{x,1}$. For $\hat{\mu}_{x,2}$, the reference line is parallel to n^{-1} . These slopes are exactly what we would expect from the underlying theory, the first from [31] and the second from Equation (2). In both cases the line goes through the data for $n = 32$ and is then extrapolated to $n = 2^{14} = 16,384$ with the given slopes. That is a more severe test for the asymptotic theory than fitting by least squares would be. In this instance, the asymptotic theory is already close to the measurements by $n = 32$.

An earlier version of this article used $g_0(\mathbf{x}) = \sum_{j=1}^d x_j$ instead of the function g_0 above. The RMSEs for that function also closely follow the predicted rates. It is not however as good a test case because it is antisymmetric about $\mathbf{x} = (1/2, \dots, 1/2)$, meaning that $(g_0(\mathbf{x}) + g_0(\tilde{\mathbf{x}}))/2 = \mu$ for all \mathbf{x} , where $\tilde{\mathbf{x}} = 1 - \mathbf{x}$ componentwise.

Fig. 3 Solid points show RMSE for scrambled Sobol' estimate $\hat{\mu}_{x,1}$ versus n from $R = 10$ replicates. A reference line parallel to $n^{-3/2}$ goes through the first solid point. Open points show RMSE for scrambled Sobol' estimates $\hat{\mu}_{x,2}$ which drop the initial zero. A reference line parallel to n^{-1} goes through the first open point



If we use such an antisymmetric function, then we will get highly accurate results just from having a nearly antithetic set of evaluation points that may or may not be equidistributed.

The second function is

$$g_1(\mathbf{x}) = \left(\sum_{j=1}^d x_j \right)^2. \tag{4}$$

Unlike g_0 this function is not additive. It has interactions of order 2 but no higher in the functional ANOVA decomposition [17, 43] and it also has a substantial additive component. It is not antisymmetric about $(1/2, 1/2, \dots, 1/2)$. It has $\mu = d/3 + d(d - 1)/4$. Figure 3 shows the RMSE for $\hat{\mu}_{x,1}$ and $\hat{\mu}_{x,2}$. Once again they follow reference lines parallel to $n^{-3/2}$ and n^{-1} respectively. Asymptotic theory predicts a mean squared error with a component proportional to n^{-3} and a second component proportional to $\log(n)n^{-3}$ that would eventually dominate the first, leading to an RMSE that approaches $n^{-3/2} \log(n)^{1/2}$.

Next we look at a product

$$g_2(\mathbf{x}) = \prod_{j=1}^d (e^{x_j} - e + 1).$$

This function has $\mu = 0$ for any d . It is surprisingly hard for (R)QMC to handle this function for modest d , much less large d . It is dominated by 2^d spikes of opposite signs around the corners of $[0, 1]^d$. It may also be extra hard for Sobol' points compared to alternatives, because Sobol' points often have rectangular blocks that alternate between double the uniform density and emptiness. In a functional ANOVA

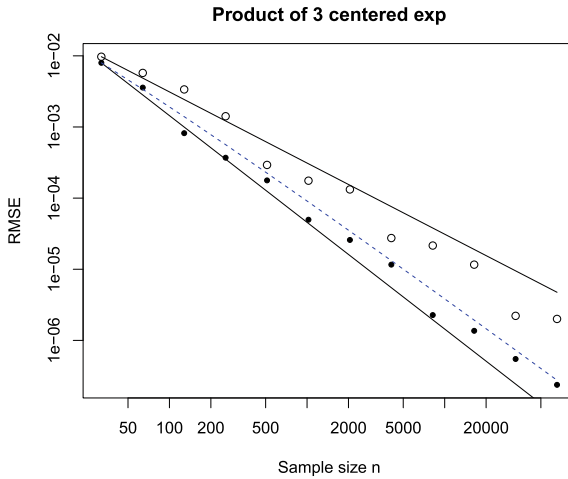


Fig. 4 The integrand is a product of 3 centered exponentials. Solid points show RMSE for scrambled Sobol’ estimate $\hat{\mu}_{x,1}$ versus n from $R = 10$ replicates. A reference line parallel to $n^{-3/2}$ goes through the first solid point. Open points show RMSE for scrambled Sobol’ estimates $\hat{\mu}_{x,2}$ which drop the initial zero. A reference line parallel to n^{-1} goes through the first open point. A dashed reference line through the first solid point decays as $\log(n)/n^{3/2}$

decomposition, it is purely d -dimensional in that the only non-zero variance component is the one involving all d variables. Asymptotic theory predicts an RMSE of $O(n^{-3/2} \log(n)^{(d-1)/2})$.

Figure 4 shows results for $d = 3$ and this $g_2(\mathbf{x})$. The rate for $\hat{\mu}_{x,1}$ shows up as slightly worse than $n^{-3/2}$ while the one for $\hat{\mu}_{x,2}$ appears to be slightly better than n^{-1} . Both are much better than $O(n^{-1/2})$. Putting in the predicted logarithmic factor improves the match between asymptotic prediction and empirical outcome for $\hat{\mu}_{x,1}$. It is not clear what can explain $\hat{\mu}_{x,2}$ doing better here than the asymptotic prediction. Perhaps the asymptotics become descriptive of actual errors at much larger n for this function than for the others. Judging by eye it is possible that the convergence rate is worse when the first point is dropped, but the evidence is not as clear as in the other figures where the computed values so closely follow theoretical predictions. There is an evident benefit to retaining the initial point that at a minimum manifests as a constant factor of improvement.

In some of the above examples the asymptotic theory fit very well by $n = 32$. One should not expect this in general. It is more reasonable to suppose that that is a consequence of the simple form of the integrands studied in this section. For these integrands the strong advantage of retaining the original point shows in both theory and empirical values. There is no countervailing theoretical reason to support dropping the first point.

Table 1 Variables and their ranges for the wing weight function

Variable	Range	Meaning
S_w	[150, 200]	Wing area (ft ²)
W_{fw}	[220, 300]	Weight of fuel in the wing (lb)
A	[6, 10]	Aspect ratio
Λ	[-10, 10]	Quarter-chord sweep (degrees)
q	[16, 45]	Dynamic pressure at cruise (lb/ft ²)
λ	[0.5, 1]	Taper ratio
t_c	[0.08, 0.18]	Aerofoil thickness to chord ratio
N_z	[2.5, 6]	Ultimate load factor
W_{dg}	[1700,2500]	Flight design gross weight (lb)
W_p	[0.025, 0.08]	Paint weight (lb/ft ²)

4 Wing Weight Function

The web site [46] includes a 10 dimensional function that computes the weight of an airplane's wing based on a physical model of the way the wing is manufactured. While one does not ordinarily want to know the average weight of a randomly manufactured wing, this function is interesting in that it has a real physical world origin instead of being completely synthetic. It is easily integrated by several QMC methods [36] and so it is very likely that it equals $g + \varepsilon$ for a favorable g and a small ε .

The wing weight function is

$$0.036 S_w^{0.758} W_{fw}^{0.0035} \left(\frac{A}{\cos^2(\Lambda)} \right)^{0.6} q^{0.006} \lambda^{0.04} \left(\frac{100t_c}{\cos(\Lambda)} \right)^{-0.3} (N_x W_{dg})^{0.49} + S_w W_p.$$

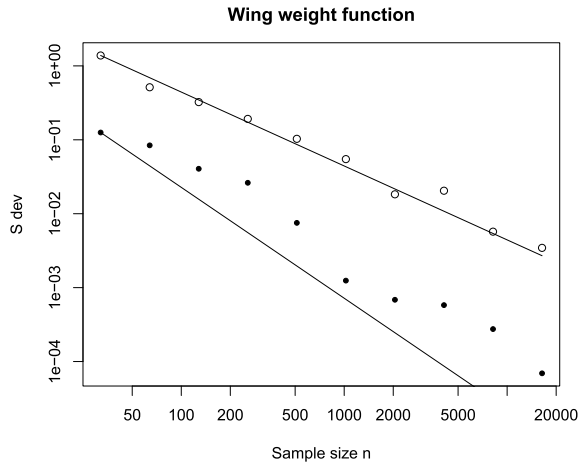
The definition and uniform ranges of these variables are given in Table 1.

For this function the standard deviation among 10 independent replicates is used instead of the RMSE. The results are in Fig. 5. Once again there is a strong disadvantage to dropping the first Sobol' point. The RMSE when dropping the first point is very nearly $O(n^{-1})$. The RMSE for not dropping the first point is clearly better. The pattern there is not linear on the log-log scale so we cannot confidently conclude what convergence rate best describes it.

5 Discussion

MC and QMC and RQMC points all come as an $n \times d$ matrix of numbers in $[0, 1]$ that we can then pipe through several functions to change the support set and distribution and finally evaluate a desired integrand. Despite that similarity, there are sharp differences in the properties of QMC and RQMC points that affect how we should use them.

Fig. 5 Solid points show standard deviation for scrambled Sobol’ estimate $\hat{\mu}_{x,1}$ versus n from $R = 10$ replicates. A reference line parallel to $n^{-3/2}$ goes through the first solid point. Open points show standard deviation for scrambled Sobol’ estimates $\hat{\mu}_{x,2}$ which drop the initial zero. A reference line parallel to n^{-1} goes through the first open point



This paper has focussed on a small burn-in, dropping just one of the points and picking up the next n . Burn-in makes no difference to plain MC apart from doing some unneeded function evaluations, and it can bring large benefits to MCMC. See the comment by Neal in the discussion [19]. Burn-in typically spoils the digital net property. It is safer to scramble the points which removes the potentially problematic first point at the origin while also increasing accuracy on very favorable functions like those in the examples and also on some unfavorable ones having singularities or other sources of infinite variation in the sense of Hardy and Krause. See [37].

There are some exceptional cases where burn-in of (R)QMC may be harmless. For $d = 1$, any consecutive 2^m points of the van der Corput sequence [7] are a $(0, m, 1)$ -net in base 2. As we saw in Fig. 1 that is not always true for $d > 1$. Dropping the first $N = 2^{m'}$ points of a Sobol’ sequence for $m' \geq m$ should cause no problems because the next 2^m points are still a (t, m, s) -net. Most current implementations of Sobol’ sequences are periodic with $\mathbf{x}_i = \mathbf{x}_{i+2^M}$ for a value of M that is typically close to 30. Then one could take $m' = M - 1$ allowing one to use m up to $M - 1$.

The Halton sequence [14] has few if any especially good sample sizes n and large burn-ins have been used there. For plain MC points it is natural to use a round number like 1000 or 10^6 of sample points. That can be very damaging in (R)QMC if the points were defined for some other sample size. Using 1000 points of a Sobol’ sequence may well be less accurate than using 512. Typical sample sizes are powers of 2 for digital nets and large prime numbers for lattice rules [24, 41]. The Faure sequences [12] use $b = p \geq d$ where p is a prime number. With digital nets as with antibiotics, one should take the whole sequence.

Another practice that works well in MCMC, but should not be used in (R)QMC is ‘thinning’. In MCMC, thinning can save storage space and in some cases can improve efficiency despite increasing variance [35]. One takes every k ’th point, $\mathbf{x}_{k \times i}$ for some integer $k > 1$, or in combination with burn-in $\mathbf{x}_{B+k \times i}$ for some integer $B \geq 1$. To see the problem, consider the very basic van der Corput sequence $x_i \in [0, 1]$. If

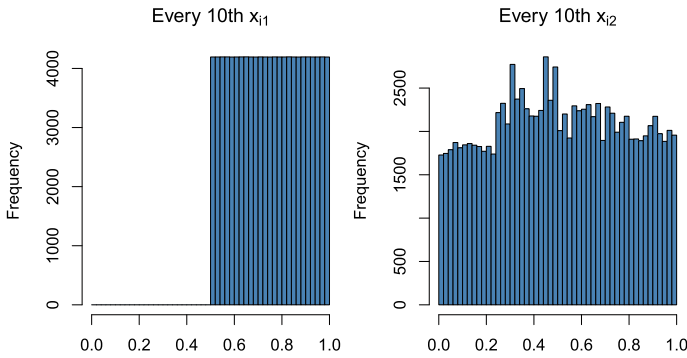


Fig. 6 The left panel shows a histogram of every 10th x_{i1} from the first 2^{20} Sobol' points. The right panel shows a histogram of every 10th x_{i2} from the first 2^{20} Sobol' points

$x_i \in [0, 1/2)$ then $x_{i+1} \in [1/2, 1)$. For instance [4] use that observation to point out that simulating a Markov chain with van der Corput points can be problematic. Now suppose that one thins the van der Corput sequence to every second point using $k = 2$. All of the retained points are then in either $[0, 1/2)$ or in $[1/2, 1)$. One will estimate either $2 \int_0^{1/2} f(x) dx$ or $2 \int_{1/2}^1 f(x) dx$ by using that sequence. The first component of a Sobol' sequence is usually a van der Corput sequence.

Thinning for QMC was earlier considered by [21] who called it 'leaping'. They find interesting results taking every L 'th point from a Halton sequence, taking L to be relatively prime to all the bases used in the Halton sequence. Empirically, $L = 409$ was one of the better values. They also saw empirically that leaping in digital nets of Sobol' and Faure lead to non-uniform coverage of the space.

The Matlab R2020a `sobolset` function <https://www.mathworks.com/help/stats/sobolset.html> as of August 11, 2020 includes a thinning/leaping option through a parameter `Leap` which is an interval between points, corresponding to $k - 1$ in the discussion above. It also has a parameter `Skip`, corresponding to burn-in, which is a number of initial points to omit. Fortunately both `Leap` and `Skip` are turned off by default. However even having them present is problematic. It is not clear how one should use them safely. The left panel of Fig. 6 shows a histogram of the values $x_{10i,1}$ for $1 \leq i \leq \lfloor 2^{20}/10 \rfloor$. The right panel shows a histogram of the values $x_{10i,2}$.

Another area where QMC requires more care than plain MC is in parallel computing where a task is to be shared over many processors. When there are p processors working together, one strategy from [20] is to use a $d + 1$ dimensional QMC construction of which one dimension is used to assign input points to processors. Processor $k \in \{0, 1, \dots, p - 1\}$ gets all the points \mathbf{u}_i with $\lfloor px_{i,c} \rfloor = k$ for some $c \in \{1, 2, \dots, d + 1\}$. It then uses the remaining d components of \mathbf{u}_i in its computation. With this strategy each processor gets a low discrepancy sequence individually which is better than thinning to every p 'th point would be. They collectively have a complete QMC point set. See [20] for this and for more references about parallelizing QMC.

Acknowledgements This work was supported by the NSF under grant IIS-1837931, and a grant from Hitachi, Ltd. I thank Fred Hickernell, Pierre L'Ecuyer, Alex Keller, Max Balandat, Michael McCourt, Pamphile Roy and Sergei Kucherenko for stimulating discussions. I thank Sifan Liu for catching an error in some code. Thanks to Mike Giles, Arnaud Doucet, Alex Keller and the whole team at ICMS for making MCQMC 2020 happen despite all the pandemic disruption. This paper benefited from comments of two anonymous reviewers. I thank Alex Keller for handling the proceedings volume.

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