

Kotlin ∇

Differentiable functional programming with algebraic data types

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January 15, 2019

Overview

- 1 Introduction and motivation
- 2 Architectural Overview
- 3 Usage
- 4 Future Plans

Type checking automatic differentiation

Suppose we have a program $P : \mathbb{R} \rightarrow \mathbb{R}$ where:

$$P(x) = p_n \circ p_{n-1} \circ p_{n-2} \circ \dots \circ p_1 \circ p_0 \quad (1)$$

From the chain rule of calculus, we know that:

$$\frac{dP}{dp_0} = \prod_{i=1}^n \frac{dp_i}{dp_{i-1}} \quad (2)$$

In order for P to type check, what is the type of $p_{0 < i < n}$?

$$p_i : T_{out}(p_{i-1}) \rightarrow T_{in}(p_{i+1}) \quad (3)$$

What happens if we let $P : \mathbb{R}^c \rightarrow \mathbb{R}$, $P : \mathbb{R}^c \rightarrow \mathbb{C}^d$ or $P : \Psi^P \rightarrow \Omega^q$?

Why Kotlin?

- Goal: To implement automatic differentiation in Kotlin
- Kotlin is a language with strong static typing and null safety
- Supports first-class functions, higher order functions and lambdas
- Has support for algebraic data types, via tuples sealed classes
- Extension functions, operator overloading other syntax sugar
- Offers features for embedding domain specific languages (DSLs)
- Access to all libraries and frameworks in the JVM ecosystem
- Multi-platform and cross-platform (JVM, Android, iOS, JS, native)



- Type system requirements
 - Strong type system based on algebraic principles
 - Leverage the compiler for static analysis
 - No implicit broadcasting or shape coercion
 - Parameterized numerical types and arbitrary-precision
- Design principles
 - Functional programming and lazy numerical evaluation
 - Eager algebraic simplification of expression trees
 - Operator overloading and tapeless reverse mode AD
- Usage desirata
 - Generalized AD with imperative array programming
 - Automatic differentiation with infix and Polish notation
 - Partial derivatives and higher order derivatives and gradients
- Testing and validation
 - Numerical gradient checking and property-based testing
 - Performance benchmarks and thorough regression testing

Algebraic types

- Abstract algebra can be useful when generalizing to new structures
- Helps us to easily translate between mathematics and code
- Most of the time in numerical computing, we are dealing with Fields
 - A set F together with two operations $+$ and \times
 - Associativity: $\forall a, b, c \in F, a + (b + c) = (a + b) + c$
 - Commutivity: $\forall a, b \in F, a + b = b + a$ and $a \times b = b \times a$
 - Distributivity: $\forall a, b, c \in F, a \times (b + c) = (a \times b) + (a \times c)$
 - Identity: $\forall a \in F, \exists 0, 1 \in F$ s.t. $a + 0 = a$ and $a \times 1 = a$
 - $+$ inverse: $\forall a \in F, \exists -a$ s.t. $a + (-a) = 0$
 - \times inverse: $\forall a \neq 0 \in F, \exists a^{-1}$ s.t. $a \times a^{-1} = 1$
- Readily extensible to complex numbers, quaternions, dual numbers
- Can be implemented using parametric polymorphism a.k.a. generics

How do we define algebraic types in Kotlin ▽?

// T: Group<T> is effectively a self type

```
interface Group<T: Group<T>> {  
    operator fun plus(f: T): T  
    operator fun times(f: T): T  
}
```

// Inherits from Group, default methods

```
interface Field<T: Field<T>>: Group<T> {  
    operator fun unaryMinus(): T  
    operator fun minus(f: T): T = this + -f  
    fun inverse(): T  
    operator fun div(f: T): T = this * f.inverse()  
}
```

Algebraic Data Types

```
class Var: Expr()
class Const(val num: Number): Expr()
class Sum(val e1: Expr, val e2: Expr): Expr()
class Prod(val e1: Expr, val e2: Expr): Expr()
sealed class Expr: Group {
    fun diff() = when(expr) {
        is Const -> Zero
        is Sum -> e1.diff() + e2.diff()
        // d(u*v)/dx = du/dx * v + u * dv/dx
        is Prod -> e1.diff() * e2 + e1 * e2.diff()
        is Var -> One
    }
    operator fun plus(e: Expr) = Sum(this, e)
    operator fun times(e: Expr) = Prod(this, e)
}
```


Expression Simplification

```
operator fun Expr.times(exp: Expr) = when {  
    this is Const && num == 0.0 -> Const(0.0)  
    this is Const && num == 1.0 -> exp  
    exp is Const && exp.num == 0.0 -> exp  
    exp is Const && exp.num == 1.0 -> this  
    this is Const && exp is Const -> Const(num*exp.num)  
    else -> Prod(this, e)  
}
```

```
// Sum(Prod(Const(2.0), Var()), Const(6.0))  
val q = Const(2.0) * Sum(Var(), Const(3.0))
```

Testing

```
val x = variable("x")
val y = variable("y")

val z = y * (sin(x * y) - x) // Function under test
val dz_dx = d(z) / d(x)      // Automatic derivative
val manualDx = y * (cos(x * y) * y - 1)

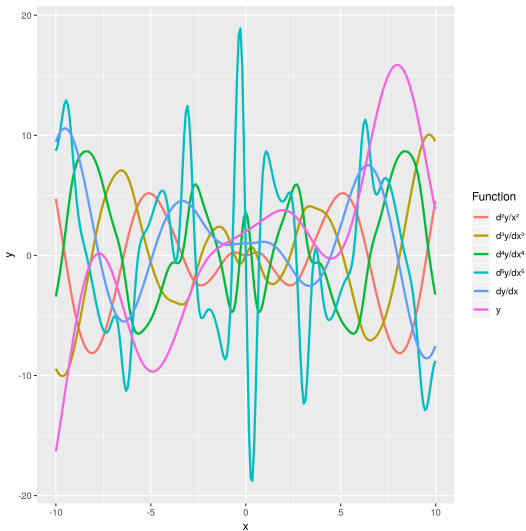
"dz/dx should be y * (cos(x * y) * y - 1)" {
  assertAll (NumGen, NumGen) { cx, cy ->
    // Evaluate the results at a given seed
    val autoEval = dz_dx(x to cx, y to cy)
    val manualEval = manualDx(x to cx, y to cy)
    // Should pass if |adEval - manualEval| < eps
    autoEval shouldBeApproximately manualEval
  }
}
```

```
with(DoubleFunctor) { // Use double-precision numerics
    val x = variable() // Declare an immutable variable
    val y = sin(sin(sin(x)))/x + sin(x) * x + cos(x) + x

    // Lazily compute reverse-mode automatic derivatives
    val dy_dx = d(y) / d(x)
    val d2y_dx = d(dy_dx) / d(x)
    val d3y_dx = d(d2y_dx) / d(x)
    val d4y_dx = d(d3y_dx) / d(x)
    val d5y_dx = d(d4y_dx) / d(x)

    plot(-10..10, dy_dx, dy2_dx, d3y_dx, d4y_dx, d5y_dx)
}
```

$$y = \frac{\sin \sin \sin x}{x} + x \sin x + \cos x + x, \quad \frac{dy}{dx}, \quad \frac{d^2y}{dx^2}, \quad \frac{d^3y}{dx^3}, \quad \frac{d^4y}{dx^4}, \quad \frac{d^5y}{dx^5}$$



Further directions to explore

- Closer integration with Kotlin/Java standard library
- Primitive type specialization
- Dependent types via code generation to type check tensor shapes
- Encode additional structure like function arity into type system
- Performance benchmarks and zero-cost unboxing abstractions
- Configurable forward and backward AD modes
- Automatic expression refactoring for numerical stability

Learn more at:
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