CS492: Probabilistic Programming Basics of Clojure and tiny bit of Anglican

Hongseok Yang KAIST Does anyone use Clojure, Scheme, or Lisp?

Does anyone use Clojure, Scheme, or Lisp?

What are the cons and pros of such a lang.?

Clojure

- Re-design of Scheme for Java virtual machine, with concurrency in mind.
- Untyped.
- Highly expressive.
- Cousin language for Anglican, the probabilistic programming language used in this course.

Learning outcome

- Can write simple Clojure programs with recursion, loop, sequence, and map.
- Can write simple Anglican programs with no conditioning, and perform inference.
- All by copy-past-modify programming.

I. Prefix instead of infix notation:

$$(+ 3 3), not 3+3$$

2. Use let to bind variables to values.

```
(let [x (* 3 3) y (* 4 4)] (+ x y))
```

3. Anonymous function using fn:

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(let [f (fn [x] (* x x))] (+ (f 3) (f 4)))
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Recursion allowed

n² + 5²

```
Lecture2 — vi sum.clj — 48×14
  ...bProg17/Lectures/Lecture2 — vi sum.clj
                                    ...g17/Lectures/Lecture2 — java • lein repl
(ns lecture2)
(defn sq [x] (* x x))
(defn g [n]
  (if (= n 0)
                                                                      sion
     (+ (sq n) (g (- n 1))))
                                                                       ed
                                                              All
                                          1,8
```

[Q] Write a program that computes $1^2 + 2^2 + ... + 5^2$.

NB: I installed leiningen. Then, I ran "lein repl".

```
Lecture2 — java ∢ lein repl — 48×14
      ...bProg17/Lectures/Lecture2 — vi sum.clj

    ...g17/Lectures/Lecture2 — java ∢ lein repl

    [user=> (load-file "sum.clj")
    #'lecture2/g
    [user=> (lecture2/g 100)
     338350
(det user=> (lecture2/g 1000)
    user=> (lecture2/g 10000)
    StackOverflowError
                                clojure.lang.Numbers.equal
     (Numbers.java:216)
    [user=>
    user=>
                                      1,8
                                                        All
```

5. Tail recursion using loop and recur.

Clojure in a nutchall No further work after recursive call.

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```
(defn f [n]
(loop [n0 n r0 0]
(if (= n0 0)
r0
(recur (- n0 1)
(+ n0 r0)))))
```

Clojure in a nutchell No further work

No further work after recursive call.

5. Tail recursion using loop and recur.

Not tail recursive

```
(defn f [n <u>r</u>]
(if (= n 0)
<u>r</u>
(f (- n 1)
<u>(+ n r)</u>)))
```

Tail recursive

No further work

No further work after recursive call.

5. Tail recursion using loop and recur.

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in a nutshell

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```
Lecture2 — vi sum_loop.clj — 45×13
  ...es/Lecture2 - -bash
                        java ∢ lein repl
                                            vi sum_loop.clj
(ns lecture2b)
(defn sq [x] (* x x))
(defn g [n]
  (loop [n0 n r0 0]
     (if (= n0 0)
        r0
        (recur (- n0 1) (+ (sq n0) r0))))
                                   11,0-1
                                                      All
```

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```
Lecture2 — java ∢ lein repl — 45×13
        ...es/Lecture2 - - bash
                              java ∢ lein repl
                                                vi sum_loop.clj
 ...es/Led user=>
(ns
      user=>
(defn
       user=> (load-file "sum_loop.clj")
(defn #'lecture2b/g
  (locuser=> (lecture2b/g 10000)
     (:333383335000
       user=> (lecture2b/g 100000)
      33333833350000
       user=> (lecture2b/g 1000000)
      33333383333500000
       user=>
                                 11,0-1
                                                  All
```

[Q] Write a Clojure function that takes $n \ge 2$ and computes the n-th Fibonacci number F_n :

$$F_1 = I$$
, $F_2 = I$, $F_{n+2} = F_n + F_{n+1}$

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Exercise 2: Random Fibonacci sequence R_n

$$R_1 = I$$
, $R_2 = I$,

 $R_{n+2} = R_n + R_{n+1}$ or $R_{n+1} - R_n$, each with prob. 1/2

[Q] What does the distribution of R_n look like?

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(defquery baby-rfib [n]
  (let [b (sample (flip 0.5))
                                      arguments
        new-n (if b n (+ n 1))]
    (loop [n0 2 r0 1 r1 1]
      (if (= n0 new-n)
                                     query body
          (recur (+ n0 1)
                 (+ r0 r1)))))
```

Creating and sampling ry using defquery. from distribution object query name (defquery baby-rfil [n] (let [b (sample (flip 0.5)) arguments new-n (if b n (+ n 1)) (loop [n0 2 r0 1 r1 1] (if (= n0 new-n)query body (recur (+ n0 1)r1 (+ r0 r1))))))

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                            ))))
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(defquery rfib [n]
      (loop [n0 2 r0 1 r1 1]
(det
        (if (= n0 n)
          (let [b (sample (flip 0.5))
                 r2 (if b (+ r1 r0) (- r1 r0))]
            (recur (+ n0 1)
                    r2)))))
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```

2. Perform inference using doquery.

```
(doquery:importance rfib [20])
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Chooses an inference algorithm.

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(doquery :importance rfib [20])

Clojure keyword.

Chooses an inference algorithm.

Returns a lazy infinite sequence of samples.
Only a finite prefix used.

2. Perform inference using doquery.

```
(let [s (doquery :importance rfib [20])]
  (take 2 s))
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```

```
( {:log-weight 0.0,
    :result 1,
    :predict []}

{:log-weight 0.0,
    :result -17,
    :predict []} )
```

2. Perform inference using doquery.

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(let [s (doquery :importance rfib [20])]
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```

Sequence

2. Perform inference using doquery.

```
(let [s (doquery :importance rfib [20])]
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Sequence of maps

2. Perform inference using doquery.

```
(let [s (doquery :importance rfib [20])]
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Sequence of maps with three keys

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Sequence of maps with three keys

• To move on, we need to understand map and sequence datatypes of Clojure.

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- Two key questions:
 - I. How to construct a datatype?
 - 2. How to destruct (or decompose) it?

Map in Clojure

I. Constructed using {..} or assoc typically.

```
{:a 0, :b 1, :c 10},
(assoc {:a 0, :b 1} :c 10)
```

2. Accessed (or destructed) by get & keyword.

```
(get {:a 0, :b 1, :c 10} 3)
(get {:a 0, :b 1, :c 10} :a)
(:a {:a 0, :b 1, :c 10})
```

Sequence in Clojure

I. Created using list and conj typically.

```
(list 1 2 3), (conj (list 2 3) 1)
```

2. Destructed by first, rest and reduce.

```
(first (list 1 2 3)),
  (rest (list 1 2 3)),
  (reduce + (list 1 2 3))
```

Sequence in Clojure

3. Changed using map and filter.

```
(map inc (list 1 2 3)),
(filter (fn [x] (>= x 2)) (list 1 2 3))
```

- I. Define a Anglican query using defquery.
- 2. Perform inference using doquery.

```
(let [s (doquery :importance rfib [20])]
  (take 2 s))
```

```
( {:log-weight 0.0,
    :result 1,
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```

Sequence of maps with three keys

3. Pick :result entries and analyse them.

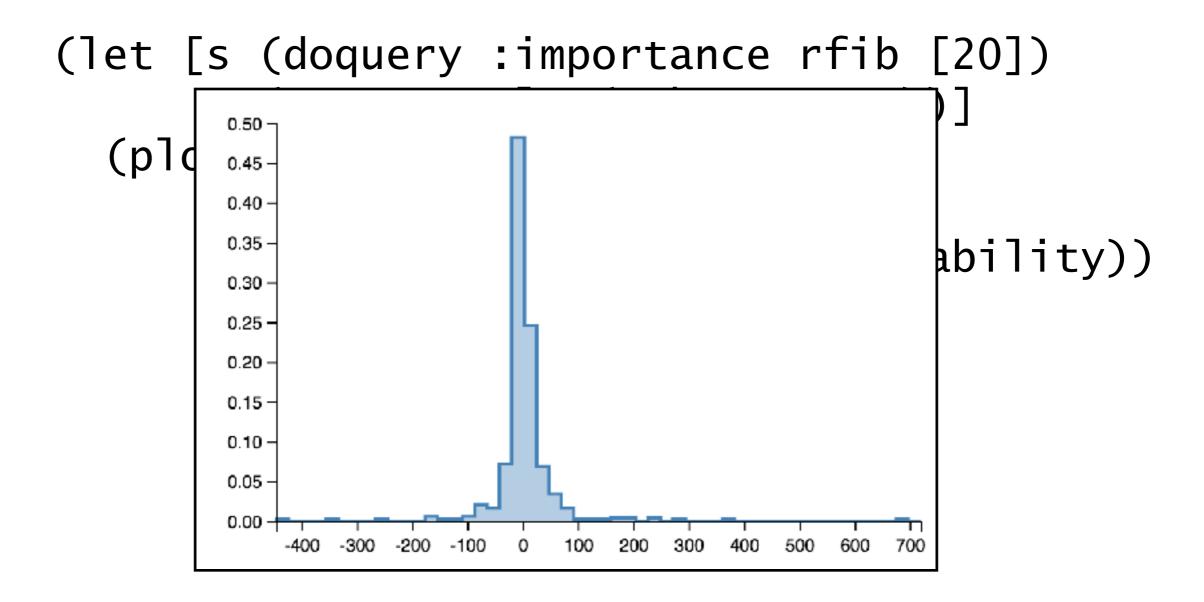
(doquery:importance rfib [20])

3. Pick :result entries and analyse them.

```
(let [s (doquery :importance rfib [20])
    r (map :result (take 1000 s))]
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(let [s (doquery :importance rfib [20])
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    (/ (reduce + r) 1000))
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[Q1] Compute the average of generated R_{20} using 1000 samples. This is called empirical mean. [Q2] Compute the variance of generated R_{20} .

3. Pick :result entries and analyse them.

```
(let [s (doquery :importance rfib [20])
    r (map :result (take 1000 s))
    m (/ (reduce + r) 1000)
    f (fn [x] (Math/pow (- x m) 2))]
    (/ (reduce + (map f r)) 1000))
```

[Q1] Compute the average of generated R_{20} using 1000 samples. This is called empirical mean. [Q2] Compute the variance of generated R_{20} .

Topics covered

- Functions, recursion, loop, sequence, and map in Clojure.
- defquery, and doquery in Anglican.

Announcement

- I. Homework 0 in the course webpage.
 - It will teach you how to use Gorilla and to try examples in the web browser.
- 2. No lectures on 4 & 6 September 2017.
- 3. Form a group and tell us by the midnight of September 11 2017 (Monday).