CS492: Probabilistic Programming Generative Modelling with Anglican

Hongseok Yang KAIST

CS492: Probabilistic Programming

Generative Modelling with Anglican

Hongseok Yang KAIST

I have limited experience in modelling. Better title: Further examples in Anglican.

What is a model?

- I. A probability density or mass function.
- 2. A simulator or a sampler.

What is a model?

- I. A probability density or mass function.
- 2. A simulator or a sampler.
 - Generative view.
 - Well-supported by prob. PLs like Anglican.
 - Express how a hypothesis arises and also how it generates observed data.

Solving a problem via generative modelling

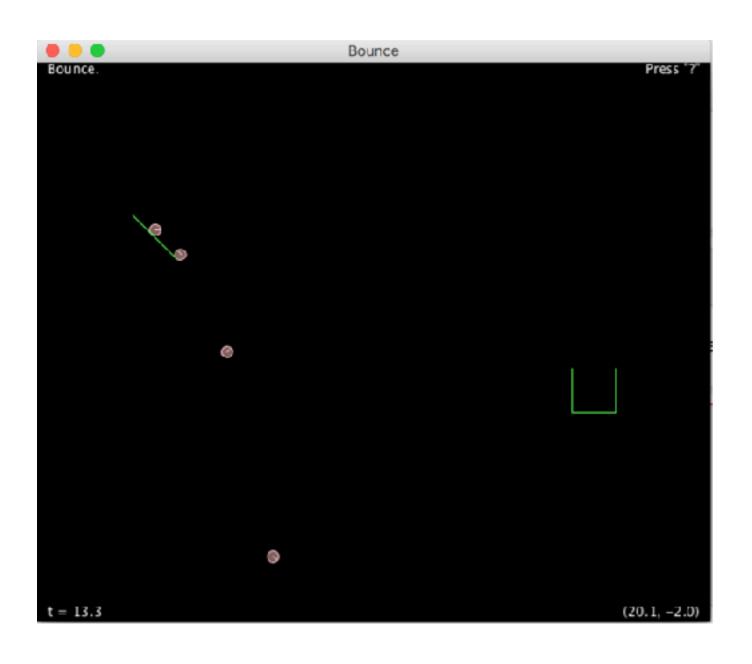
- I. Create a simulator (i.e. a generative model).
 - How do candidate solutions arise?
 - How do solutions generate observations?
- 2. Specify success criteria with conditioning.
- 3. Solve the problem by posterior inference.

Learning outcome

- I. Can use generative modelling for solving a problem.
- 2. Can reproduce the solutions of 2D physics and program induction in Anglican.
- 3. Can explain how expressiveness of a prob. PL matters.
- 4. Can explain Poisson, Gaussian distributions.

2D physics

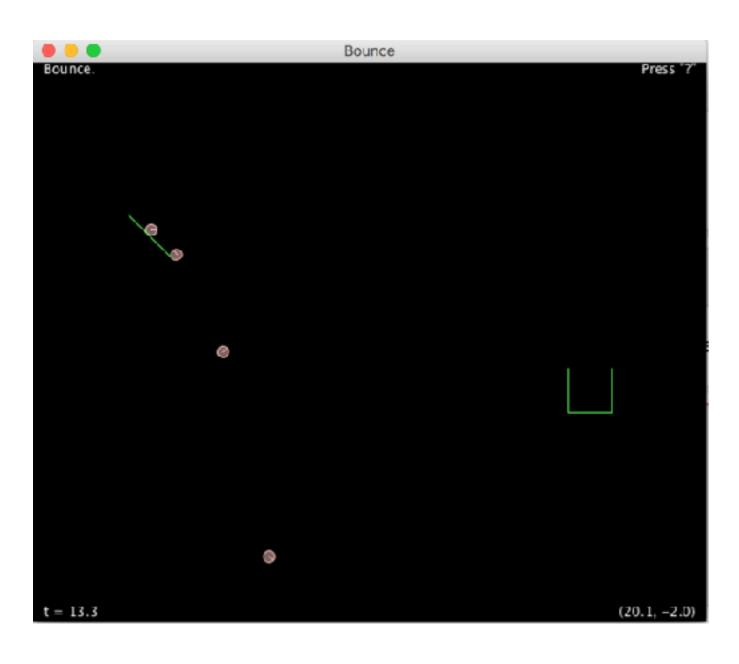
2D physics



20 balls are falling from top-left.

[Q] How to move them to the bin?

2D physics



20 balls are falling from top-left.

[Q] How to move them to the bin?

[A] Put bumpers.

How to solve this in Anglican?

I. Create a simulator.

2. Specify success criteria with conditioning.

I. Create a simulator.

2. Specify success criteria with conditioning.

- 1. Create a simulator.
 - Randomly place bumpers. Drop balls.
- 2. Specify success criteria with conditioning.

I. Create a simulator.

Randomly place bumpers. Drop balls.

2. Specify success criteria with conditioning.

- I. Create a simulator.
 - Randomly place bumpers. Drop balls.
- 2. Specify success criteria with conditioning.
 - High likelihood if many balls reach the bin.
- 3. Solve the problem by posterior inference.

- I. Create a simulator.
 - Randomly place bumpers. Drop balls.
- 2. Specify success criteria with conditioning.
 - High likelihood if many balls reach the bin.
- 3. Solve the problem by posterior inference.

Clojure functions for 2D physics in bounce.clj

I. Create a world.

```
(def bumpers (list (list -3 6) (list 2 5))
(def start-w (create-world bumpers))
```

2. Simulate 20 balls in the world.

```
(def end-w (simulate-world start-w))
```

3. Count the number of balls in the bin.

```
(def num-balls (balls-in-box end-w))
```

These functions are defined in bounce.clj available at the course webpage.

Clojure functions in Anglican programs

Clojure functions in Anglican programs

Imports primitive Clojure fns.

Clojure functions in Anglican programs

Imports primitive Clojure fns.

```
(defquery physics0 []
```

```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics0 []
```

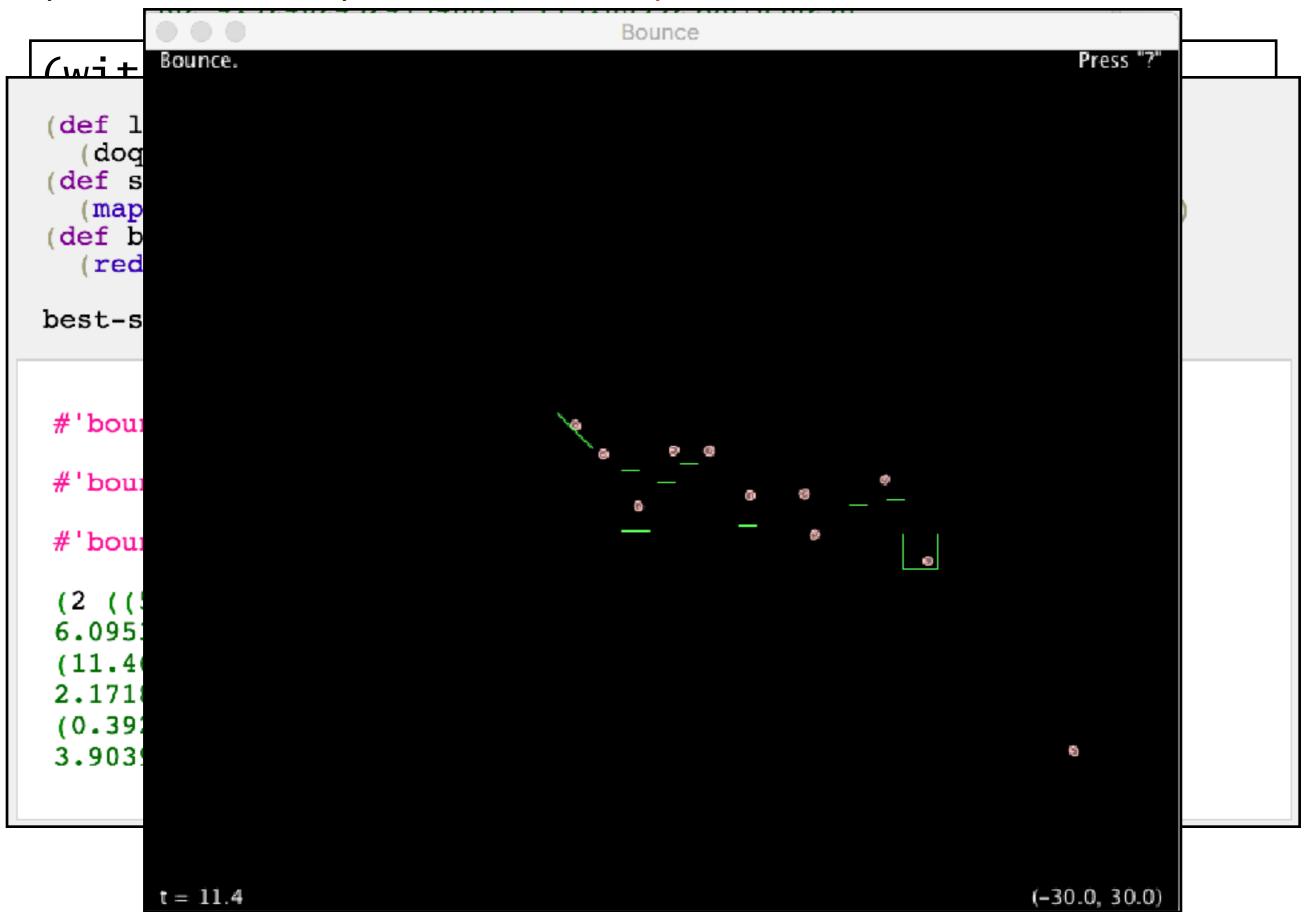
```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics0 []
    (let
      [n-bumpers 8
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
                         )))
```

```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics0 []
    (let
      [n-bumpers 8
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
                         )))
```

```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics0 []
    (let
      [n-bumpers 8
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
      (list num-balls bs))))
```

```
(with-primitive-procedures
(def lazy-samples0
  doquery :importance physics0 []))
(def samples0
  (map :result (take-nth 10 (take 2000 (drop 1000 lazy-samples0))))
(def best-sample)
  (reduce (fn [acc x] (if (> (first x) (first acc)) x acc))
          samples())
best-sample0
#'bounce-worksheet/lazy-samples0
#'bounce-worksheet/samples0
#'bounce-worksheet/best-sample0
(2 ((5.039659490241706 2.4748229831103163) (1.6105279484809571
6.095328821668973) (-1.7327828746932634 2.1429922008512325)
(11.46787625011067 3.6077249028398284) (-1.1506281530451017
2.1718715228712937) (-1.752497599843685 5.686404684681266)
(0.3924210062883362 4.924024324154887) (13.669929061656298
3.9039578861003066)))
```

```
(with-primitive-procedures
(def lazy-samples0
   doquery :importance physics0 []))
(def samples0
  (map :result (take-nth 10 (take 2000 (drop 1000 lazy-samples0))))
(def best-sample)
  (reduce (fn [acc x] (if (> (first x) (first acc)) x acc))
          samples())
best-sample0
 #'bounce-worksheet/lazy-samples0
#'bounce-worksheet/samples0
lust two balls in the bin.
 (2 ((5.039659490241706 2.4748229831103163) (1.6105279484809571
 6.095328821668973) (-1.7327828746932634 2.1429922008512325)
 (11.46787625011067 3.6077249028398284) (-1.1506281530451017
 2.1718715228712937) (-1.752497599843685 5.686404684681266)
 (0.3924210062883362 4.924024324154887) (13.669929061656298
 3.9039578861003066)))
```



```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics1 []
    (let
      [n-bumpers 8
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
      (list num-balls bs))))
```

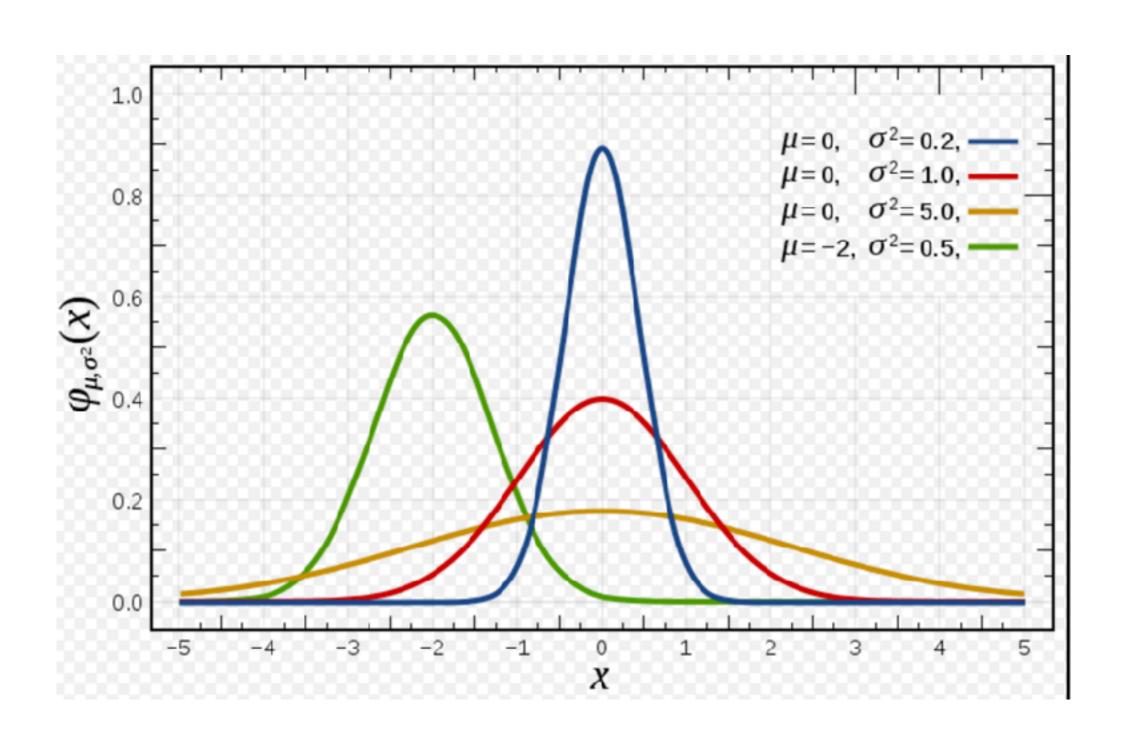
[Q] More balls in the bin. Express this goal using observe.

$$f(x \mid \mu, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

Probability distribution on a real number x. Specified by density f above.

$$f(x \mid \mu, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

- Probability distribution on a real x.
- Specified by density f. Mean μ.
- [Intuition I] x is in $[\mu-2\sigma, \mu+2\sigma]$ usually.
- [Intuition 2] The chance of x being further from µ decays exponentially.



$$f(x \mid \mu, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

$$p(x \mid y) = \frac{p(y \mid x) \times p(x)}{p(y)}$$

 Bayes's rule holds regardless of whether p is a probability mass or a prob. density.

```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics1 []
    (let
      [n-bumpers 8
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
      (list num-balls bs))))
```

[Q] More balls in the bin. Express this goal using observe.

```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics1 []
    (let
      [n-bumpers 8
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
      (observe (normal num-balls 1) 20)
      (list num-balls bs))))
```

```
(def lazy-samples1
  (doquery :lmh physics1 []))
(def samples1
  (map :result (take-nth 10 (take 2000 (drop 1000 lazy-samples1)))))
(def best-sample1
  (reduce (fn [acc x] (if (> (first x) (first acc)) x acc))
          samples1))
best-sample1
#'bounce-worksheet/lazy-samples1
#'bounce-worksheet/samples1
#'bounce-worksheet/best-sample1
(18 ((0.42846830943289227 4.955430158101355) (0.11399011311342733
7.047454084589595) (-1.6760284246021682 3.482088149196809)
(2.5215232534350247 2.5347454541889936) (12.119916165254827
7.446364186029621) (9.842132376151833 0.6555153748336084)
(0.383232923290564 0.8118697300596889) (5.731228040496732
5.245105763879869)))
```

```
MCMC algorithm (next lecture)
(def lazy-samples1
  (doquery :lmh physics1 []))
(def samples1
  (map :result (take-nth 10 (take 2000 (drop 1000 lazy-samples1)))))
(def best-sample1
  (reduce (fn [acc x] (if (> (first x) (first acc)) x acc))
         samples1))
best-sample1
#'bounce-worksheet/lazy-samples1
#'bounce-worksheet/samples1
#'bounce-worksheet/best-sample1
(18 ((0.42846830943289227 4.955430158101355) (0.11399011311342733
7.047454084589595) (-1.6760284246021682 3.482088149196809)
(2.5215232534350247 2.5347454541889936) (12.119916165254827
7.446364186029621) (9.842132376151833 0.6555153748336084)
(0.383232923290564 0.8118697300596889) (5.731228040496732
5.245105763879869)))
```

```
(def lazy-samples1
  (doquery :lmh physics1 []))
(def samples1
  (map :result (take-nth 10 (take 2000 (drop 1000 lazy-samples1)))))
(def best-sample1
  (reduce (fn [acc x] (if (> (first x) (first acc)) x acc))
          samples1))
best-sample1
#'bounce-worksheet/lazy-samples1
#'bounce-worksheet/samples1
18 balls in the bin. sample1
(18 ((0.42846830943289227 4.955430158101355) (0.11399011311342733
7.047454084589595) (-1.6760284246021682 3.482088149196809)
(2.5215232534350247 2.5347454541889936) (12.119916165254827
7.446364186029621) (9.842132376151833 0.6555153748336084)
(0.383232923290564 0.8118697300596889) (5.731228040496732
5.245105763879869)))
```



```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics2 []
    (let
      [n-bumpers 8
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
      (observe (normal num-balls 1) 20)
      (list num-balls bs))))
```

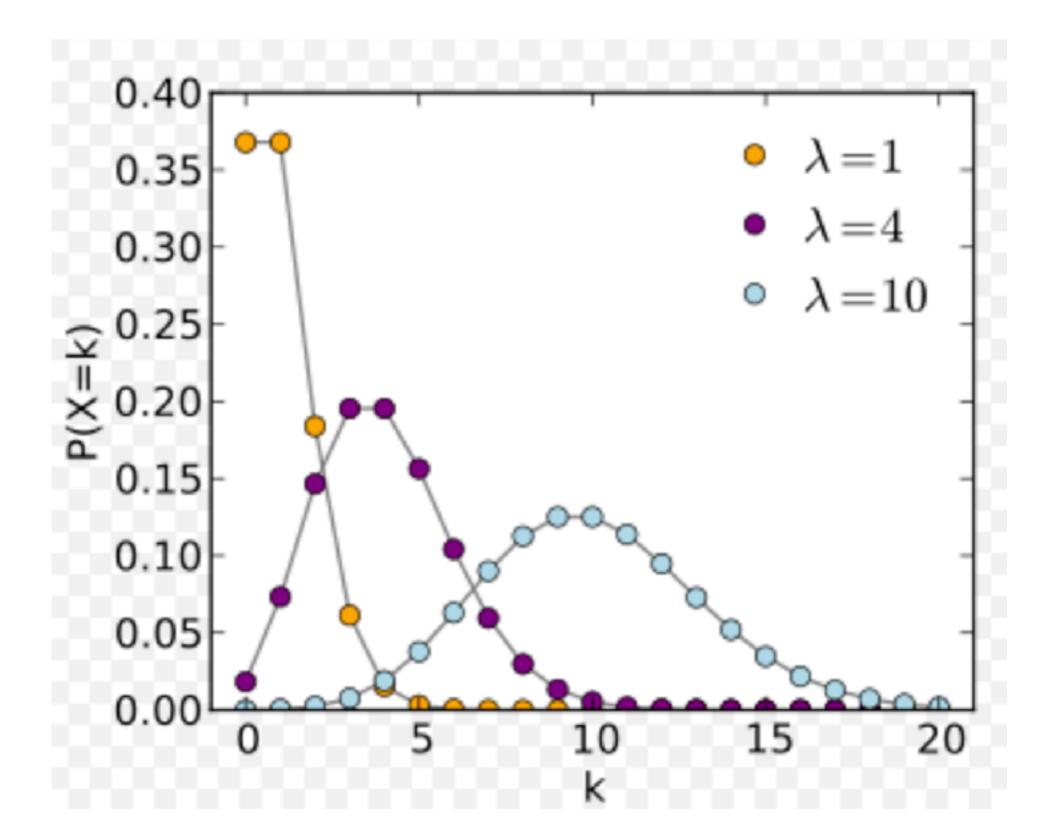
```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics2 []
    (let
      [n-bumpers • • •
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
      (observe (normal num-balls 1) 20)
      (list num-balls bs))))
```

Poisson distribution

$$P(k \text{ events in interval}) = e^{-\lambda} \frac{\lambda^k}{k!}$$

- Distribution on non-negative integer k.
- Represents the k independent events happening in a fixed time interval.
- Mean λ . Peak at λ or λ -1.

Poisson distribution



```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics2 []
    (let
      [n-bumpers (sample (poisson 6))
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
      (observe (normal num-balls 1) 20)
      (list num-balls bs))))
```

```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics2 []
    (let
      [n-bumpers (sample (poisson 6))
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
      (observe (normal num-balls 1) 20)
      (list num-balls bs))))
```

```
(with-primitive-procedures
  [create-world simulate-world balls-in-box]
  (defquery physics2 []
    (let
      [n-bumpers (sample (poisson 6))
       f (fn [] (list
           (sample (uniform-continuous -5 14))
           (sample (uniform-continuous 0 10)))
       bs (repeatedly n-bumpers f)
       w0 (create-world bs)
       w1 (simulate-world w0)
       num-balls (balls-in-box w1)]
      (observe (normal n-bumpers 2) 0)
      (observe (normal num-balls 1) 20)
      (list num-balls bs))))
```

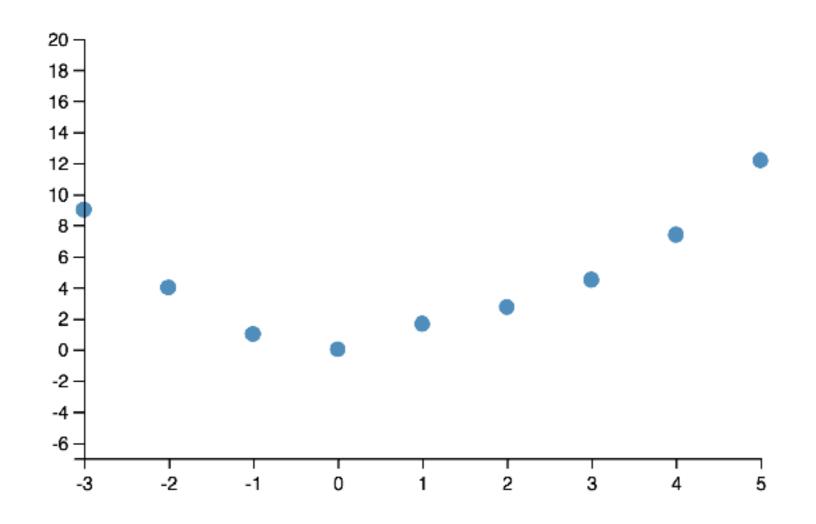
```
(def lazy-samples2
  (doquery :lmh physics2 []))
(def samples2
  (map :result (take-nth 10 (take 2000 (drop 1000 lazy-samples2)))))
(defn is-better [x v]
  (let [num-bumpers-less (< (count (second x)) (count (second y)))</pre>
        num-balls-more (> (first x) (first y))
        num-balls-equal (= (first x) (first y))
        x-above-threshold (> (first x) 15)
        y-above-threshold (> (first x) 15)]
    (or (and x-above-threshold num-bumpers-less)
         and num-balls-equal num-bumpers-less)
        num-balls-more)))
(def best-sample2
  (reduce (fn [acc x] (if (is-better x acc) x acc))
          samples2))
best-sample2
#'bounce-worksheet/lazy-samples2
#'bounce-worksheet/samples2
#'bounce-worksheet/is-better
#'bounce-worksheet/best-sample2
(18 ((3.3372725819978006 8.47981623123972) (6.810994664276837
1.2074164603701054) (11.516669110855627 2.9146326254312993)
(-3.905786355145122 6.597352342859228) (0.5808260753916357
0.6871272205893586)))
```

```
(def lazy-samples2
  (doquery :lmh physics2 []))
(def samples2
  (map :result (take-nth 10 (take 2000 (drop 1000 lazy-samples2)))))
(defn is-better [x y]
  (let [num-bumpers-less (< (count (second x)) (count (second y)))</pre>
        num-balls-more (> (first x) (first y))
        num-balls-equal (= (first x) (first y))
        x-above-threshold (> (first x) 15)
        y-above-threshold (> (first x) 15)]
    (or (and x-above-threshold num-bumpers-less)
         and num-balls-equal num-bumpers-less)
        num-balls-more)))
(def best-sample2
  (reduce (fn [acc x] (if (is-better x acc) x acc))
          samples2))
best-sample2
#'bounce-worksheet/lazy-samples2
#'bounce-worksheet/samples2
#'bounce-worksheet/is-better
                                     Five bumpers used.
#'bounce-worksheet/best-sample2
 (18 ((3.3372725819978006 8.47981623123972) (6.810994664276837
1.2074164603701054) (11.516669110855627 2.9146326254312993)
(-3.905786355145122 6.597352342859228) (0.5808260753916357
0.6871272205893586)))
```



Baby program induction

Baby program induction



[Q] Find a Clojure function that interpolates these data points.

Borrowed from Paige, van der Meent & Wood's tutorial at PPAML16 summer school

Solve program induction via generative modelling

- I. Create a simulator.
 - Generate expressions using probabilistic grammar.
- 2. Specify success criteria with conditioning.
 - High likelihood if the evaluation of a sampled expression matches data well.
- 3. Solve the problem by posterior inference.

Solve program induction via generative modelling

- 1. Create a simulator.
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Grammar for baby Clojure

```
Prog ::= (fn [x] Ex)

Ex ::= Num | x | BinEx

Num ::= -9 | -8 | ... | 9 | 10

BEx ::= (+ Ex Ex) | (- Ex Ex) | (* Ex Ex)
```

```
Prog ::= (fn [x] Ex)

Ex ::= Num | x | BinEx

Num ::= -9 | -8 | ... | 9 | 10

BEx ::= (+ Ex Ex) | (- Ex Ex) | (* Ex Ex)
```

```
Prog ::= (fn [x] Ex)
```

```
Ex ::= Num | x | BinEx
```

```
Prog ::= (fn [x] Ex)

0.4   0.4   0.2

Ex ::= Num | x | BinEx

Num ::= -9 | -8 | ... | 9 | 10
```

$$BEx ::= (+ Ex Ex) | (- Ex Ex) | (* Ex Ex)$$

```
Prog ::= (fn [x] Ex)

0.4 \quad 0.4 \quad 0.2

Ex ::= Num | x | BinEx

0.05 \quad 0.05 \quad 0.05 \quad 0.05

Num ::= -9 | -8 | ... | 9 | 10

BEx ::= (+ Ex Ex) | (- Ex Ex) | (* Ex Ex)
```

```
Prog ::= (fn [x] Ex)

0.4 \quad 0.4 \quad 0.2

Ex ::= Num | x | BinEx

0.05 \quad 0.05 \quad 0.05 \quad 0.05

Num ::= -9 | -8 | ... | 9 | 10

BEx ::= (+ Ex Ex) | (- Ex Ex) | (* Ex Ex)
```

For each nonterminal, pick a rule probabilistically.

How to represent this prob. grammar in Clojure?

Quoted expressions

- Data structure for a Clojure program.
- Roughly nested lists (and vectors) of symbols & constants.

```
(def e1 (list '* (list '+ 1 'x) '3))
(def e2 (list 'fn ['x] e1))
```

• Can be converted to a program via eval.

```
(eval e2 10), (eval e1 10)
```

(defm gen-e []

Ex: (Num, x, BinEx) — (.4, .4, .2)

Num: (-9, ..., 10) — (.05, ..., .05)

BEx: (+, -, *) — (.3, .3, .4)

(defm gen-e []

Anglican's defn.

Anglican functions defined outside of a query.

Ex: (Num, x, BinEx) — (.4, .4, .2)

Num: (-9, ..., 10) — (.05, ..., .05)

BEx: (+, -, *) — (.3, .3, .4)

Ex: (Num, x, BinEx) — (.4, .4, .2)

Num: (-9, ..., 10) — (.05, ..., .05)

BEx: (+, -, *) — (.3, .3, .4)

```
Ex: (Num, x, BinEx) — (.4, .4, .2)
Num: (-9, ..., 10) — (.05, ..., .05)
BEx: (+, -, *) — (.3, .3, .4)
```

[Q] Complete this Anglican program.

[Q] Complete this Anglican program.

```
Ex: (Num, x, BinEx) — (.4, .4, .2)
Num: (-9, ..., 10) — (.05, ..., .05)
BEx: (+, -, *) — (.3, .3, .4)
```

```
(defm gen-e []
  (let [t (sample
            (discrete (list 0.4 0.4 0.2)))]
    (cond
      (= t 0) (sample (discrete-uniform -9 11))
      (= t 1) 'x
      (= t 2) (list (sample (categorical
                          \{ '+ 0.3, '- 0.3, '* 0.4 \} ) )
                     (gen-e) (gen-e))))
(defquery grammar []
  (let [prog
    prog))
```

```
Ex: (Num, x, BinEx) — (.4, .4, .2)
Num: (-9, ..., 10) — (.05, ..., .05)
BEx: (+, -, *) — (.3, .3, .4)
```

```
(defm gen-e []
  (let [t (sample
            (discrete (list 0.4 0.4 0.2)))]
    (cond
      (= t 0) (sample (discrete-uniform -9 11))
      (= t 1) 'x
      (= t 2) (list (sample (categorical
                         \{ '+ 0.3, '- 0.3, '* 0.4 \} ) )
                     (gen-e) (gen-e))))
(defquery grammar []
  (let [prog (list 'fn ['x] (gen-e))]
    prog))
```

Solve program induction via generative modelling

- I. Create a simulator.
 - Generate expressions using probabilistic grammar.
- 2. Specify success criteria with conditioning.
 - High likelihood if the evaluation of a sampled expression matches data well.
- 3. Solve the problem by posterior inference.

```
(defm gen-e [] . . . .)
  (defquery grammar []
    (let [prog (list 'fn ['x] (gen-e))]
      prog))
```

```
(defm gen-e [] . . . .)
  (defquery grammar [ints outs]
    (let [prog (list 'fn ['x] (gen-e))]
```

prog))

```
(defm gen-e [] . . . .)
(defn evaluate [f-code v] ((eval f-code) v))
(with-primitive-procedures [evaluate]
  (defquery grammar [ints outs]
      (let [prog (list 'fn ['x] (gen-e))]
```

prog)))

```
(defm gen-e [] . . . .)
(defn evaluate [f-code v] ((eval f-code) v))
(with-primitive-procedures [evaluate]
  (defquery grammar [ints outs]
    (let [prog (list 'fn ['x] (gen-e))
          f (fn [in out]
              (observe
                out))]
      (map f ins outs)
      prog)))
```

[Q] Complete this.

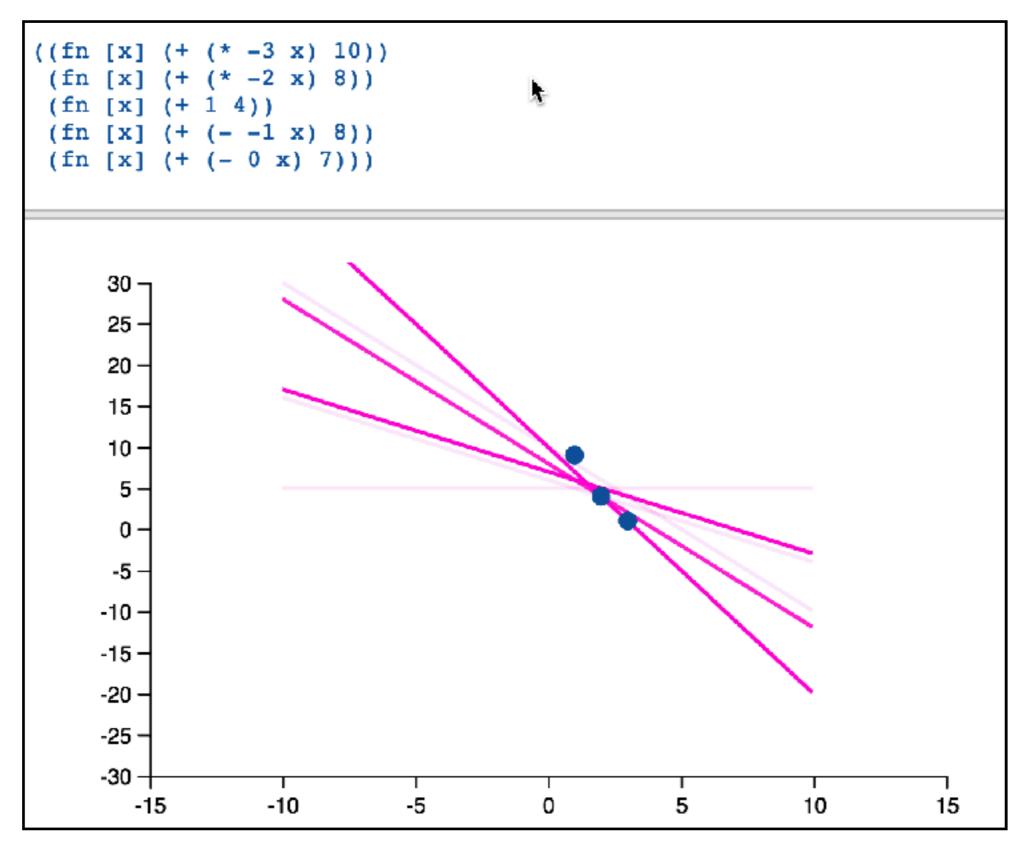
```
(defm gen-e [] . . . .)
(defn evaluate [f-code v] ((eval f-code) v))
(with-primitive-procedures [evaluate]
  (defquery grammar [ints outs]
    (let [prog (list 'fn ['x] (gen-e))
          f (fn [in out]
              (observe
                (normal (evaluate prog in) 1)
                out))]
      (map f ins outs)
      prog)))
```

[Q] Complete this.

Solve program induction via generative modelling

- I. Create a simulator.
 - Generate expressions using probabilistic grammar.
- 2. Specify success criteria with conditioning.
 - High likelihood if the evaluation of a sampled expression matches data well.
- 3. Solve the problem by posterior inference.

Result with data set I



Result with data set 2

```
((fn [x] (* x (+ (* 2 x) -1)))
(fn [x] (* x (+ x 1)))
 (fn [x] (* x (+ x (+ 2 0))))
 (fn [x] (* (+ (- x 1) (+ x (- x x))) x))
 (fn [x] (* x (+ 2 (* x 1)))))
      30 -
      25 -
      20 -
      15 -
      10 -
      5 -
      0 -
      -5 -
     -10 -
     -15 -
     -20 -
     -25 -
     -30 +
                                                              10
                   -10
        -15
                                                                         15
```

Result with data set 3

```
((fn [x] (* x (- (+ 4 x) (* 6 1))))
 (fn [x] 5)
 (fn [x] (+ 3 x))
 (fn [x] (+ 4 (- x 0)))
 (fn [x] (+ 4 x)))
      30 -
      25 -
      20 -
      15 -
      10 -
       5 -
       0 -
      -5 -
     -10 -
     -15 -
     -20 -
     -25 -
     -30 -
                    -10
        -15
                                -5
                                           0
                                                                 10
```

Summary

- The generative approach suggests to specify a process for generating hypothesis & data.
- This process clarifies hidden assumptions.
- Goes well with probabilistic programming.
- Prob. PLs let us use powerful programming constructs (eval, etc) in modelling.

Information

• I will put gorilla worksheets of 2d physics and program induction on the webpage.