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Dynamax: A Python package for probabilistic state space modeling with JAX

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Summary

State space models (SSMs) are fundamental tools for modeling sequential data. They are broadly used across engineering disciplines like signal processing and control theory, as well as scientific domains like neuroscience (Vyas et al., 2020), genetics (Durbin et al., 1998), ecology (Patterson et al., 2008), computational ethology (Weinreb et al., 2024), economics (Jacquier et al., 2002), and climate science (Ott et al., 2004). Fast and robust tools for state space modeling are crucial to researchers in all of these application areas.

State space models specify a probability distribution over a sequence of observations, $y_1, \dots y_T$, where y_t denotes the observation at time t. The key assumption of an SSM is that the observations arise from a sequence of *latent states*, $z_1, \dots, z_T$, which evolve according to a *dynamics model* (aka transition model). An SSM may also use inputs (aka controls or covariates), $u_1, \dots, u_T$, to steer the latent state dynamics and influence the observations. For example, in a neuroscience application (Vyas et al., 2020), y_t could represent a vector of spike counts from 1000 measured neurons, and z_t could be a lower dimensional latent state that changes slowly over time and captures correlations among the measured neurons. If sensory inputs to the neural circuit are known, they can be encoded in u_t. Or in a computational ethology setting (Weinreb et al., 2024), y_t could represent a vector of 3D locations for several key points on an animal's body, and z_t could be a behavioral motif state that specifies how the animal's pose evolves over time. In both examples, there are two main objectives: First, we aim to infer the latent states z_t that best explain the observed data; formally, this is called *state inference*. Second, we need to estimate the dynamics that govern how latent states evolve; formally, this is part of the *parameter estimation* process. `Dynamax` provides algorithms for state inference and parameter estimation in a variety of SSMs.

There are a few key design choices to make when constructing an SSM:

- What is the type of latent state? E.g., is z_t a continuous or discrete random variable?
- What dynamics govern how latent states evolve over time? E.g., are they linear or nonlinear?
- What is the conditional distribution of the observations given the latent states? E.g., are they Gaussian, Poisson, etc.?

Some design choices are so common that they have their own names. For example, hidden Markov models (HMM) are SSMs with discrete latent states, and linear dynamical systems (LDS) are SSMs with continuous latent states, linear dynamics, and additive Gaussian noise. `Dynamax` supports these canonical SSMs and allows you to construct more complex models if needed.

Finally, even for canonical models, there are several algorithms for state inference and parameter estimation. Dynamax provides robust implementations of several low-level inference algorithms to suit a variety of applications, allowing users to choose among a host of models and algorithms for their application. More information about state space models and algorithms for state inference and parameter estimation can be found in the textbooks by Murphy (2023) and Särkkä & Svensson (2023).

Statement of need

Dynamax is an open-source Python pacakge for state space modeling. Since it is built with JAX (Bradbury et al., 2018), it supports just-in-time (JIT) compilation for hardware acceleration on CPU, GPU, and TPU machines. It also supports automatic differentiation for gradient-based model learning. While other libraries exist for state space modeling in Python (Corenflos & Särkkä, 2021; Johnson, 2020; Linderman et al., 2020; Seabold & Perktold, 2010; Weiss et al., 2024), some using JAX (Duran-Martin et al., 2022), Dynamax provides a unique combination of low-level inference algorithms and high-level modeling objects that can support a wide range of research applications.

The API for Dynamax is divided into two parts: a set of core, functionally pure, low-level inference algorithms, and a high-level, object oriented module for constructing and fitting probabilistic SSMs. The low-level inference API provides message passing algorithms for several common types of SSMs. For example, Dynamax provides JAX implementations for:

- Forward-Backward algorithms for discrete-state hidden Markov models (HMMs),
- Kalman filtering and smoothing algorithms for linear Gaussian SSMs,
- Extended and unscented generalized Kalman filtering and smoothing for nonlinear and/or non-Gaussian SSMs, and
- Parallel message passing routines that leverage GPU or TPU acceleration to perform message passing in sublinear time (Hassan et al., 2021; Särkkä & García-Fernández, 2020; Stone, 1975).

The high-level model API makes it easy to construct, fit, and inspect HMMs and linear Gaussian SSMs. Finally, the online Dynamax documentation and tutorials provide a wealth of resources for state space modeling experts and newcomers alike.

Dynamax has supported several publications. The low-level API has been used in machine learning research (Chang et al., 2023; Lee et al., 2023; Zhao & Linderman, 2023). More sophisticated, special purpose models on top of Dynamax, like the Keypoint-MoSeq library for modeling postural dynamics of animals (Weinreb et al., 2024). Finally, the Dynamax tutorials are used as reference examples in a major machine learning textbook (Murphy, 2023).

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