
Gaussian Processes with Probabilistic Programming

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Abstract

We introduce Venture GPs, a way to formulate Gaussian Processes with probabilistic programming. Gaussian Processes are flexible non-parametric models that can be applied to a broad class of problems. We represent Gaussian Processes in Venture, a Turing complete probabilistic programming language. Venture provides a compositional language with a generalized inference engine which liberates a user quickly design and test a very broad class of models. The engine builds on a stochastic procedure interface. This stochastic procedure interface specifies and encapsulates primitive random variables analogously to conditional probability tables in Bayesian Networks. The programming language is extended with a set of stochastic processes that allow a user to formulate Gaussian Process models and to perform numerically stable inference over them while hiding the linear algebra needed for this inside the language. We show how we can extend the non-parametric model to incorporate hierarchical causal priors on model structure and hyper-parameters with only a few lines of code. We also show state-of-the-art applications of Gaussian Processes in this framework, namely structure discovery of high-level properties of Gaussian Processes, Bayesian Optimization and hyper-parameter inference. We evaluate the performance of the programs with synthetic and real world data.

1 Introduction

Probabilistic programming could be revolutionary for machine intelligence due to universal inference engines and the rapid prototyping for novel models (Ghahramani, 2015). This levitates the design and testing of new models as well as the incorporation of complex prior knowledge which currently is a difficult and time consuming task. Probabilistic programming languages aim to provide a formal language to specify probabilistic models in the style of computer programming and can represent any computable probability distribution as a program. In this work, we will introduce new features of Venture, a recently developed probabilistic programming language. We consider Venture the most compelling of the probabilistic programming languages because it is the first probabilistic programming language suitable for general purpose use (Mansinghka et al., 2014). Venture comes with scalable performance on hard problems and with a general purpose inference engine. The inference engine is based on Markov Chain Monte Carlo (MCMC) methods (for an introduction, see Andrieu et al. (2003)). MCMC lends itself to models with complex structures such as probabilistic programs or hierarchical Bayesian non-parametric models since they can provide a vehicle to express otherwise intractable integrals necessary for a fully Bayesian representation. MCMC is scalable, often distributable and also compositional. That is, one can arbitrarily chain MCMC kernels to infer over several hierarchically connected or nested models as they will emerge in probabilistic programming.

One very powerful model yet unseen in probabilistic programming languages are Gaussian Processes (GPs). GPs are gaining increasing attention for representing unknown functions by posterior

probability distributions in various fields such as machine learning, signal processing, computer vision and bio-medical data analysis. Making GPs available in probabilistic programming is crucial to allow a language to solve a wide range of problems. GPs have been part of a recent system for inductive learning of symbolic expressions called the Automated Statistician Duvenaud et al. (2013); Lloyd et al. (2014). Learning such expressions is a hard problem that requires careful design of approximation techniques since standard inference method do not apply. In the following, we will present GPs as a novel feature for probabilistic programming languages that solves such problems. Our contribution is threefold:

- we introduce a new stochastic process for GPs in a probabilistic programming language;
- we show how one can solve hard problems of state-of-the-art machine learning with only a few lines of Venture code; and
- we introduce an additional stochastic process that samples from a probabilistic context free grammar for GP covariance structure generation.

We evaluate the contribution on hard problems posed by the GP community using real world and synthetic data by assessing quality in terms of posterior distributions of symbolic outcome and in terms of the residuals produced by the model. The paper is structured as follows, we will first provide some background on probabilistic programming in Venture and GPs. We will then elaborate on our new stochastic processes. Finally, we will show how we can apply those on problems of hyper-parameter inference, structure discovery for Gaussian Processes and Bayesian Optimization including experiments with real world and synthetic data.

2 Background

2.1 Venture

Venture is a compositional language for custom inference strategies that comes with a Scheme- and Java-Script-like front-end syntax. Its implementation is based on three concepts. (i) stochastic procedure interfaces that specify and encapsulate random variables, analogously to conditional probability tables in a Bayesian network; (ii) probabilistic execution traces that represent execution histories and capture conditional dependencies; and (iii) scaffolds that partition execution histories and factor global inference problems into sub-problems. These building blocks provide a powerful way to represent probability distributions; some of which cannot be expressed with density functions. For the purpose of this work the most important Venture directives that operate on these building blocks to understand are ASSUME, OBSERVE, SAMPLE and INFER. ASSUME induces a hypothesis space for (probabilistic) models including random variables by binding the result of an expression to a symbol. SAMPLE simulates a model expression and returns a value. OBSERVE adds constraints to model expressions. INFER instructions incorporate observations and cause Venture to find a hypothesis that is probable given the data.

INFER is most commonly done by deploying the Metropolis-Hastings algorithm (MH) (Metropolis et al., 1953). Many algorithms used in the MCMC world can be interpreted as special cases of MH (Andrieu et al., 2003). We can outline the MH algorithm as follows. For T steps we sample x^* from a proposal distribution q :

$$x^* \sim q(x^* | x^{(t)}) \quad (1)$$

which we accept ($x^{t+1} \leftarrow x^*$) with ratio:

$$\alpha = \min \left\{ 1, \frac{p(x^*)q(x^t | x^*)}{p(x^{(t)})q(x^* | x^t)} \right\} \quad (2)$$

Venture implements an MH transition operator for probabilistic execution traces.

2.2 Gaussian Processes

In the following, we will introduce GP related theory and notations. We will exclusively work on two variable regression problems. Let the data be real-valued scalars $\{x_i, y_i\}_{i=1}^n$ (complete data will be denoted by column vectors \mathbf{x}, \mathbf{y}). GPs present a non-parametric way to express prior knowledge on the space of possible functions f that we assume to have generated the data. f is assumed latent

and the GP prior is given by a multivariate Gaussian $f(\mathbf{x}) \sim \mathcal{GP}(m(\mathbf{x}), k(x_i, x'_i))$, where $m(\mathbf{x})$ is a function of the mean of all functions that map to y_i at x_i and $k(x_i, x'_i)$ is a kernel or covariance function that summarizes the covariance of all functions that map to y_i at x_i . We can absorb the mean function into the covariance function so without loss of generality we can set the mean to zero. The marginal likelihood can be expressed as:

$$p(\mathbf{y}|\mathbf{x}) = \int p(\mathbf{y}|\mathbf{f}, \mathbf{x}) p(\mathbf{f}|\mathbf{x}) d\mathbf{f} \quad (3)$$

where the prior is Gaussian $\mathbf{f}|\mathbf{x} \sim \mathcal{N}(0, k(\mathbf{x}, \mathbf{x}'))$. We can sample a vector of unseen data from the predictive posterior with

$$\mathbf{y}^* \sim \mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\Sigma}) \quad (4)$$

for a zero mean prior GP with a posterior mean of:

$$\boldsymbol{\mu} = \mathbf{K}(\mathbf{x}, \mathbf{x}^*) \mathbf{K}(\mathbf{x}^*, \mathbf{x}^*)^{-1} \mathbf{y} \quad (5)$$

and covariance

$$\boldsymbol{\Sigma} = \mathbf{K}(\mathbf{x}, \mathbf{x}) + \mathbf{K}(\mathbf{x}, \mathbf{x}^*) \mathbf{K}(\mathbf{x}^*, \mathbf{x}^*)^{-1} \mathbf{K}(\mathbf{x}^*, \mathbf{x}). \quad (6)$$

\mathbf{K} is a covariance function. The log-likelihood is defined as:

$$\log P(\mathbf{y} | \mathbf{X}) = -\frac{1}{2}\mathbf{y}^\top (\mathbf{K} + \sigma^2 \mathbf{I})^{-1} \mathbf{y} - \frac{1}{2} \log |\mathbf{K} + \sigma^2 I| - \frac{n}{2} \log 2\pi \quad (7)$$

with n being the number of data-points and sigma the independent observation noise. Both log-likelihood and predictive posterior can be computed efficiently in a Venture SP with an algorithm that resorts to Cholesky factorization(Rasmussen and Williams, 2006, chap. 2) resulting in a computational complexity of $\mathcal{O}(n^3)$ in the number of data-points.

The covariance function covers general high-level properties of the observed data such as linearity, periodicity and smoothness. The most widely used type of covariance function is the squared exponential covariance function:

$$k(x, x') = \sigma^2 \exp\left(-\frac{(x - x')^2}{2\ell^2}\right) \quad (8)$$

where σ and ℓ are hyper-parameters. σ is a scaling factor and ℓ is the typical length-scale. Smaller variations can be achieved by adapting these hyper-parameters.

3 Venture GPs

Given a stochastic process that implements the GP algebra above we can implement a GP sampler (4) to perform GP inference in a few lines of code. We can express simple GP smoothing with fixed hyper-parameters and perform MH on it while allowing users to custom design covariance functions. Throughout the paper, we will use the Scheme-like front-end syntax.

Listing 1: GP Smoothing

```
[ASSUME 1 1] ∈ {hyper-parameters}
[ASSUME sf 2] ∈ {hyper-parameters}
k(x, x') := σ² exp(-(x - x')² / 2ℓ²)
[ASSUME f VentureFunction(k, σ, ℓ) ]
[ASSUME SE make-se (apply-function f 1 sf) ]
[ASSUME (make-gp 0 SE) ]

[SAMPLE GP (array 1 2 3)] % Prior
[OBSERVE GP D]
[SAMPLE GP (array 1 2 3)]
[INFER (MH {hyper-parameters} one 100) ]
[SAMPLE GP (array 1 2 3)] % Posterior
```

The first two lines depict the hyper-parameters. We tag both of them to belong to the set $\{\text{hyper-parameters}\}$. Every member of this set belongs to the same inference scope. This scope controls the application of the inference procedure used. In this paper, we use MH throughout. Each scope is

162 further subdivided into blocks that allow to do block-proposals. In the following we omit the block
 163 notation for readability, since we always choose the block of a certain scope at random.
 164

165 The ASSUME directives describe the assumptions we make for the GP model, we assume the hyper-
 166 parameters 1 and sf (corresponding to ℓ, σ) to be 1 and 2. The squared exponential covariance
 167 function can be defined outside the Venture code with foreign conventional programming languages,
 168 e.g. Python. In that way, the user can define custom covariance functions without being restricted to
 169 the most common ones. We then integrate the foreign function into Venture as VentureFunction. In
 170 the next line this function is associated with the hyper-parameters. Finally, we assume a Gaussian
 171 Process SP with a zero mean and the previously assumed squared exponential covariance function.
 172

173 In the case where hyper-parameters are unknown they can be found deterministically by optimizing
 174 the marginal likelihood using a gradient based optimizer. Non-deterministic, Bayesian representa-
 175 tions of this case are also known (Neal, 1997) where we draw hyper-parameters from Γ distributions:
 176

$$\ell^{(t)} \sim \Gamma(\alpha_1, \beta_1), \sigma^{(t)} \sim \Gamma(\alpha_2, \beta_2) \quad (9)$$

177 Extending the program described in listing 1 to draw the hyper-parameters for a Bayesian treatment
 178 of hyper-parameters is simple using the build in stochastic procedure that simulates drawing samples
 179 from a gamma distribution:
 180

181 Listing 2: Bayesian GP Smoothing

```
182 [ASSUME 1 (gamma 1 3)]
183 [ASSUME sf (gamma 1 2)]
184 k(x, x') := σ² exp(-\frac{(x - x')²}{2ℓ²})
185 [ASSUME f VentureFunction(k, σ, ℓ) ]
186 [ASSUME SE make-se (apply-function f 1 sf) ]
187 [ASSUME (make-gp 0 SE) ]
```

188 Larger variations are achieved by changing the type of the covariance function structure. Note that
 189 covariance function structures are compositional. We can add covariance functions if we want to
 190 model globally valid structures
 191

$$k_3(x, x') = k_1(x, x') + k_2(x, x') \quad (10)$$

192 and we can multiply covariance functions if the data is best explained by local structure
 193

$$k_4(x, x') = k_1(x, x') \times k_2(x, x'); \quad (11)$$

194 both, k_3 and k_4 are valid covariance function structures. This leads to an infinite space of possible
 195 structures that could potentially explain the observed data best (e.g. Fig. 1). In the following, we
 196 will refer to covariance functions that are not composite as base covariance functions. Note that this
 197 form of composition can be easily expressed in Venture, for example if one wishes to add a linear
 198 and a periodic kernel:
 199

200 Listing 3: LIN × PER

```
201 [ASSUME 1 (gamma 1 3)]
202 [ASSUME sf (gamma 1 2)]
203 [ASSUME a (gamma 2 2)]
204
205 kLIN(x, x') := σ12(x - ℓ)(x' - \frac{2sin\frac{ℓ}{2}}{ℓ}(π(x - x')/p))
206 kPER(x, x') := σ22exp(-\frac{(x - x')²}{ℓ²})
207 [ASSUME fLIN VentureFunction(kLIN, σ1) ]
208 [ASSUME fPER VentureFunction(kPER, σ2, ℓ, p) ]
209 [ASSUME LIN (make-LIN (apply-function fLIN a)) ]
210 [ASSUME PER (make-PER (apply-function fPER 1 sf)) ]
211 [ASSUME (make-gp 0 (function-times LIN PER)) ]
```

212 Knowledge about the composite nature of covariance functions is not new, however, until recently,
 213 the choice and the composition of covariance functions were done ad-hoc. The Automated Statisti-
 214 cian Project came up with an approximate search over the possible space of kernel structures (Du-
 215 venaud et al., 2013; Lloyd et al., 2014). However, a fully Bayesian treatment of this was not done
 before.

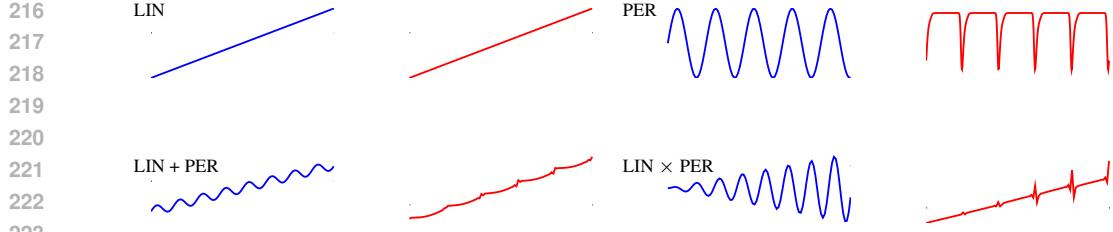


Figure 1: Composition of covariance functions (blue, left) and samples from the distribution of curves they can produce (red, right).

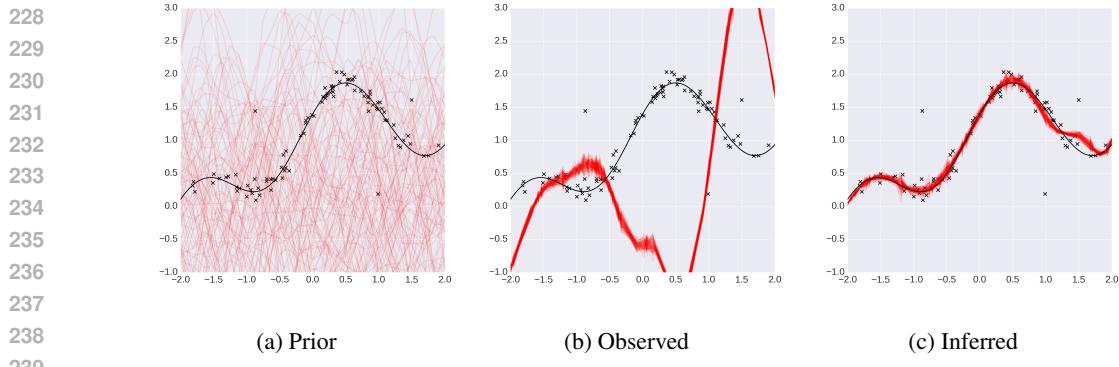


Figure 2: Running a Venture GP on Neal’s example for MCMC showing the prior, after having observed the data and after performing inference on the hyper-parameters. Note how the GP is choosing outliers to smooth instead of essential data before inference takes place.

3.1 A Bayesian interpretation

In the following, we will explore a Bayesian representation of GP. The probability of the hyper-parameters of a GP with assumptions as above and given covariance function structure \mathbf{K} can be described as:

$$P(\boldsymbol{\theta} | \mathbf{D}, \mathbf{K}) = \frac{P(\mathbf{D} | \boldsymbol{\theta}, \mathbf{K}) P(\boldsymbol{\theta} | \mathbf{K})}{P(\mathbf{D} | \mathbf{K})}. \quad (12)$$

Neal suggested the treatment of outliers as a use-case for a Bayesian treatment of Gaussian processes (1997). He evaluates his MCMC setting using the following synthetic data problem. Let f be the underlying function that generates the data:

$$f(x) = 0.3 + 0.4x + 0.5 \sin(2.7x) + \frac{1.1}{(1+x^2)} + \eta \quad \text{with } \eta \sim \mathcal{N}(0, \sigma) \quad (13)$$

We synthetically generate outliers by setting $\sigma = 0.1$ in 95% of the cases and to $\sigma = 1$ in the remaining cases. Venture GPs can capture the true underlying function within only 100 MH steps (see Fig. 2). Note that Neal devices an additional noise model and performs large number of Hybrid-Monte Carlo and Gibbs steps.

3.2 Structure Learning

The case where the covariance structure is not given is even more interesting. Our probabilistic programming based MCMC framework approximates the following intractable integrals of the expectation for the prediction:

$$\mathbb{E}[y^* | x^*, D, \mathbf{K}_\Omega^s] = \int \int f(x^*, \boldsymbol{\theta}, \mathbf{K}) P(\boldsymbol{\theta} | \mathbf{D}, \mathbf{K}) P(\mathbf{K} | \Omega, s, n) d\boldsymbol{\theta} d\mathbf{K}. \quad (14)$$

270 This is done by sampling from the posterior probability distribution of the hyper-parameters and the
 271 possible kernel:

$$272 \quad 273 \quad 274 \quad y^* \approx \frac{1}{T} \sum_{t=1}^T f(x^* | \boldsymbol{\theta}^{(t)}, \mathbf{K}^{(t)}). \quad (15)$$

275 In order to provide the sampling of the kernel, we introduce a stochastic process to the SP that
 276 simulates the grammar for algebraic expressions of covariance function algebra:
 277

$$278 \quad \mathbf{K}^{(t)} \sim P(\mathbf{K} | \boldsymbol{\Omega}, s, n) \quad (16)$$

279 Here, we start with a set of possible kernels and draw a random subset. For this subset of size n , we
 280 sample a set of possible operators that operate on the base kernels.
 281

282 The marginal probability of a kernel structure which allows us to sample is characterized by the
 283 probability of a uniformly chosen subset of the set of n possible covariance functions times the
 284 probability of sampling a global or a local structure which is given by a binomial distribution:
 285

$$286 \quad P(\mathbf{K} | \boldsymbol{\Omega}, s, n) = P(\boldsymbol{\Omega} | s, n) \times P(s | n) \times P(n), \quad (17)$$

287 with

$$288 \quad 289 \quad P(\boldsymbol{\Omega} | s, n) = \binom{n}{r} p_{+ \times}^k (1 - p_{+ \times})^{n-k} \quad (18)$$

290 and

$$291 \quad P(s | n) = \frac{n!}{|s|!} \quad (19)$$

292 where $P(n)$ is a prior on the number of base kernels used which can sample from a discrete uniform
 293 distribution. This will strongly prefer simple covariance structures with few base kernels since
 294 individual base kernels are more likely to be sampled in this case due to (19). Alternatively, we
 295 can approximate a uniform prior over structures by weighting $P(n)$ towards higher numbers. It is
 296 possible to also assign a prior for the probability to sample global or local structures, however, we
 297 have assigned complete uncertainty to this with the probability of a flip $p = 0.5$.

298 Many equivalent covariance structures can be sampled due to covariance function algebra
 299 and equivalent representations with different parameterization (Lloyd et al., 2014). Certain
 300 covariance functions can differ in terms of the hyper-parameterization but can be
 301 absorbed into a single covariance function with a different parameterization. To inspect
 302 the posterior of these equivalent structures we convert each kernel expression into
 303 a sum of products and subsequently simplify expressions using the following grammar:
 304

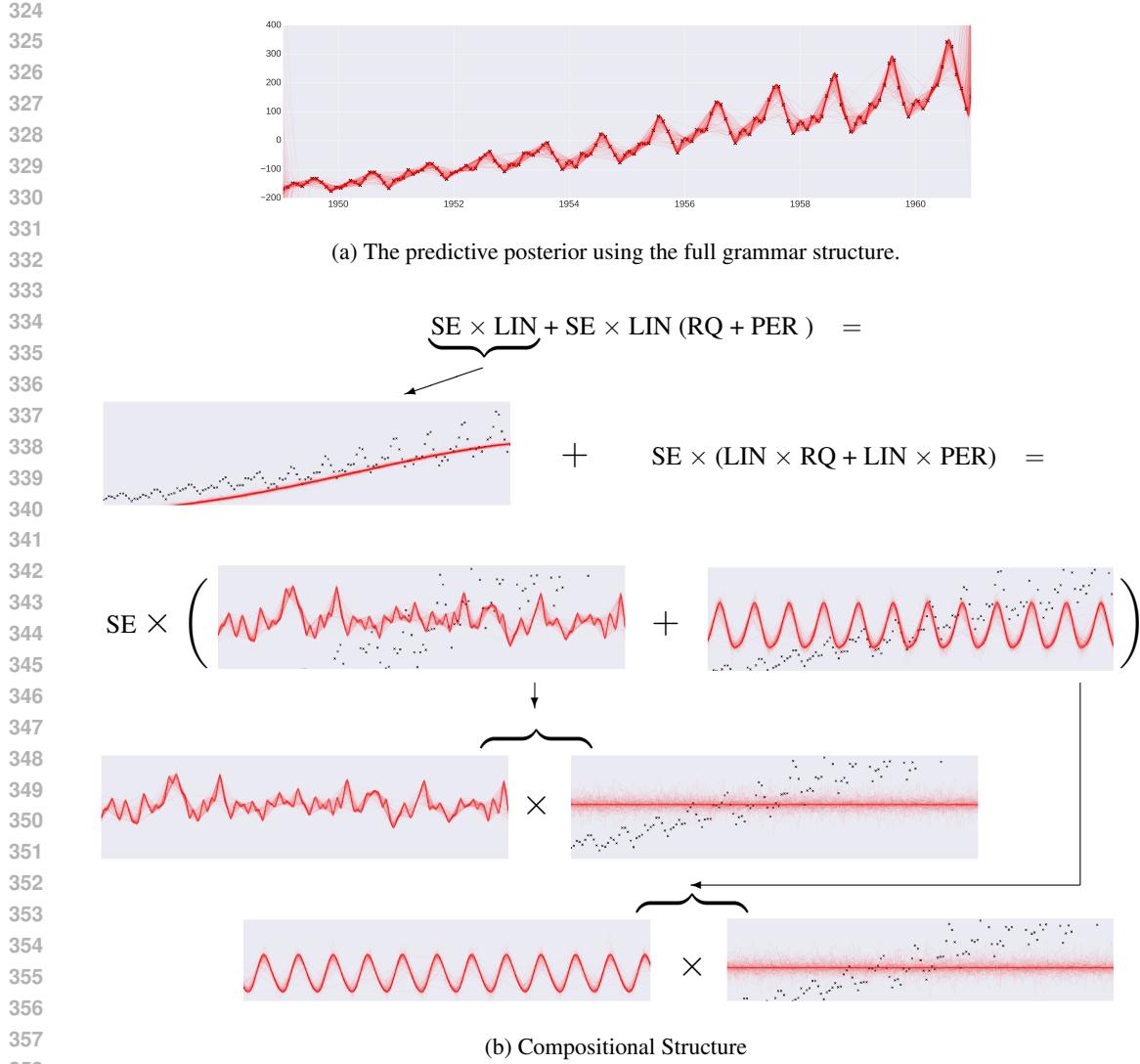
305 Listing 4: Grammar to simplify expressions

SE × SE	→ SE
{SE, PER, C, WN} × WN	→ WN
LIN + LIN	→ LIN
{SE, PER, C, WN, LIN} × C	→ {SE, PER, C, WN, LIN}

309 For reproducing results from the Automated Statistician Project in a Bayesian fashion we first define
 310 a prior on the hypothesis space. Note that, as in the implementation of the Automated Statistician,
 311 we upper-bound the complexity of the space of covariance functions we want to explore. We also
 312 put vague priors on hyper-parameters.
 313

314 Listing 5: Venture Code for Bayesian GP Structure Learning

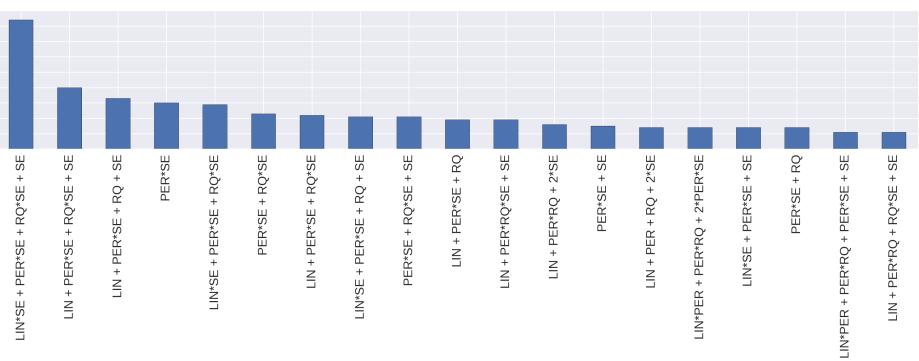
[ASSUME S (array K ₁ , K ₂ , ..., K _n)] // (defined as above)
[ASSUME p _n (uniform_structure n)]
[ASSUME S (array K ₁ , K ₂ , ..., K _n)]
[ASSUME K [*] (grammar S p _n)]
[ASSUME GP (make-gp 0 K [*])]
[OBSERVE GP D]
[INFER (REPEAT 2000 (DO
(MH 10 p _n one 1)
(MH 10 K [*] one 1)
(MH 10 {hyper-parameters} one 10))]



359 Figure 3: a) We see the predictive posterior as a result 1000 nested MH steps on the airline data
360 set. b) depicts a decomposition of this posterior for the structures sampled by Venture.
361 RQ is the rational quadratic covariance function. The first line shows the global trend and denotes the rest of
362 the structure that is shown above. In the second line, the see the periodic component on the right
363 hand side. The left hand side denotes short term deviations both multiplied by a smoothing kernel.
364 The third and fourth lines denote how we reach the second line: both periodic and rational quadratic
365 covariance functions are multiplied by a linear covariance function with slope zero.

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367
368 We defined the space of covariance structures in a way allowing us to reproduce results for covari-
369 ance function structure learning as in the Automated Statistician. This lead to coherent results, for
370 example for the airline data set. We will elaborate the result using a sample from the posterior (Fig.
371 3). The sample is identical with the highest scoring result reported in previous work using a search-
372 and-score method (Duvenaud et al., 2013) and the predictive capability is comparable. However, the
373 components factor in a different way due to different parameterization of the individual base kernels.

374 We further investigated the quality of our stochastic processes by running a leave one out cross-
375 validation to gain confidence on the posterior. This resulted in 545 independent runs of the Markov
376 chain that produced a coherent posterior: our Bayesian interpretation of GP structure and GPs pro-
377 duced a posterior of structures that is in line with previous results on this data set (Duvenaud et al.,
2013; see Fig. 4).



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390 Figure 4: Posterior on structure of the CO2 data. We have cut the tail of the distribution for space
391 reasons since the number of possible structures is large. We see the final sample of the each of the
392 545 chains with 2000 nested steps each. Note that Duvenaud et al. (2013) report $\text{LIN} \times \text{SE} + \text{PER}$
393 $\times \text{SE} + \text{RQ} \times \text{SE}$.

We found the final sample of multiple runs to be most informative. This kind of Markov Chain seems to produce samples that are highly auto-correlated.

4 Bayesian Optimization

Bayesian Optimization poses the problem of finding the global maximum of an unknown function as a hierarchical decision problem (Ghahramani, 2015). Evaluating the actual function can be very expensive. For example, finding the best configuration for the learning algorithm of a large convolutional neural network implies expensive function evaluations to compare a potentially infinite number of configurations. Another common example is the example of data acquisition. For problems with large amounts of data available it may be interesting to chose certain informative data-points to evaluate a model on. In continuous domains, many Bayesian Optimization methods deploy GPs (e.g. Snoek et al., 2012).

The hierarchical nature of Bayesian Optimization makes it an ideal application for GPs in Venture. The following Bayesian Optimization scheme is closely related to Thompson Sampling Thompson (1933). Thompson Sampling is a general framework to solve exploration-exploitation problems that applies to our notion of Bayesian Optimization.

5 Conclusion

We have shown Venture GPs. We have introduced novel stochastic processes for a probabilistic programming language. We showed how flexible non-parametric models can be treated in Venture in only a few lines of code. We evaluated our contribution on a range of hard problems for state-of-the-art Bayesian non-parametrics. Venture GPs showed competitive performance in all of them.

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