- Repeat forever
  - Randomly select  $m^{\text{th}}$  ( $x, k, f, \theta$ ) sample tuple from M in the store.
  - Sample a new value  $x' \sim f(\cdot | \theta)$
  - Resume  $\mathcal{P}$  by calling ( $\mathbf{k} \times \mathbf{x}'$ ) if sample, observe, or predict reached do:
    - \* sample:  $\mathcal{P}$  passes us a continuation  $\mathbf{k}'$  and an object  $(f', \theta')$  consisting of a distribution f' with parameter  $\theta'$ . We sample a value  $x' \sim f'(\cdot|\theta')$ , store  $(x', \mathbf{k}', f', \theta')$ , then call  $(\mathbf{k}' \times \mathbf{x}')$ .
    - \* observe:  $\mathcal{P}$  passes us a continuation  $\mathbf{k}'$ , an object  $(g', \phi')$  consisting of a distribution g' with parameter  $\phi'$ , and a observed value g. We store  $(g, \mathbf{k}', g', \phi')$ , and call  $(\mathbf{k}')$ .
    - \* predict:  $\mathcal{P}$  passes us a continuation  $\mathbf{k}'$ , a label  $\ell'$ , and a value z'. We store  $(\ell', z')$  and call  $(\mathbf{k}')$ .
  - When  $\mathcal{P}$  terminates we compute

$$\alpha = \min \left( 1, \frac{\gamma(\mathbf{x}') M \prod_{j=m}^{M} f_j(x_j | \theta_j)}{\gamma(\mathbf{x}) M' \prod_{j=m}^{M'} f'_j(x'_j | \theta'_j)} \right)$$

and accept proposed trace and and output  $(\ell',z')$  w.p.  $\alpha$ , keep old trace and output  $(\ell,z)$  otherwise.