

Motivation

```
-- | fair dice
dice :: Rand Int
dice = choose [1, 2, 3, 4, 5, 6]
```

```
tossDice :: Rand Int
tossDice = do
  d1 <- dice
  d2 <- dice
  return $ d1 + d2
[7,6,7,10,5,8,12,8,9,6]
```

If the dice roll is prime,

```
tossDicePrime :: Rand Int
tossDicePrime = do
  d <- tossDice
  score $ if prime d then 1 else 0
  return $ d
```

```
data Rand x where
```

```
  Ret :: x -> Rand x
```

```
  SampleUniform01 :: (Double -> Rand x) -> Rand x
```

```
  Score :: Double -> Rand x -> Rand x
```

```
-- | Run the computation _unweighted_.  
-- | Ignores scores.  
sample :: RandomGen g => g -> Rand a -> (a, g)  
sample g (Ret a) = (a, g)  
sample g (SampleUniform01 f2my) =  
    let (f, g') = random g in sample g' (f2my f)  
sample g (Score f mx) = sample g mx -- Ignore score
```

MCMC methods

```

-- | Trace all random choices made when generating this va
data Trace a =
    Trace { tval :: a, -- ^ The value itself
           tscore :: Double, -- ^ The total score
           trs :: [Double] -- ^ The ranom numbers used
         }

-- | Lift a pure value into a Trace value
mkTrace :: a -> Trace a
mkTrace a = Trace a 1.0 []

-- | multiply a score to a trace
scoreTrace :: Double -> Trace a -> Trace a
scoreTrace f Trace{..} = Trace{tscore = tscore * f, ..}

-- | Prepend randomness
recordRandomness :: Double -> Trace a -> Trace a
recordRandomness r Trace{..} = Trace { trs = r:trs, ..}

-- | Trace a random computation.
-- We know what randomness is used
traceR :: Rand x -> Rand (Trace x)
traceR (Ret x) = Ret (mkTrace x)

```

- — Return a trace-adjusted MH computation

```

mhStep :: Rand (Trace x) -- ^ proposal
      -> Trace x -- ^ current position
      -> Rand (Trace x)

mhStep r trace = do
  -- | Return the original randomness, perturbed
  rands' <- perturbRandomness (trs trace)
  -- | Run the original computation with the perturbation
  trace' <- feedRandomness rands' r
  let ratio = traceAcceptance trace' / traceAcceptance trace
  r <- sample01
  return $ if r < ratio then trace' else trace

traceAcceptance :: Trace x -> Double
traceAcceptance tx =
  tscore tx * fromIntegral (length (trs tx))

perturbRandomness :: [Double] -> Rand [Double]
perturbRandomness rands = do
  ix <- choose [0..(length rands-1)] -- ^ Random index
  r <- sample01 -- ^ random val

```

```

-- / Find a starting position that does not have probability 0
findNonZeroTrace :: Rand (Trace x) -> Rand (Trace x)
findNonZeroTrace tracedR = do
  trace <- tracedR
  if tscore trace /= 0
  then return $ trace
  else findNonZeroTrace tracedR

-- / run the computation after taking weights into account
weighted :: MCMC x => Int -> Rand x -> Rand [x]
weighted 0 _ = return []
weighted n r =
  let tracedR = traceR r
      -- go :: Int -> Rand (Trace x) -> Rand (Trace [x])
      go 0 _ = return []
      go n tx = do
        tx' <- repeatM 10 (mhStep tracedR) $ tx
        txs <- go (n-1) tx'
        return (tx:txs)
  in do

```


Payoff!

```
predictCoinBias :: [Int] -> Rand Double
predictCoinBias flips = do
  b <- sample01
  forM_ flips $ \f -> do
    -- / Maximum a posterior
    score $ if f == 1 then b else (1 - b)
  return $ b

predictCoinBiasNoData :: Rand Double
predictCoinBiasNoData = predictCoinBias []

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predictCoinBias0 :: Rand Double
predictCoinBias0 = predictCoinBias [0]

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predictCoinBias01 :: Rand Double
predictCoinBias01 = predictCoinBias [0, 1]

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```

More fun stuff: sample from arbitrary distributions

```
sampleSinSq :: Rand Double
sampleSinSq = do
  x <- (6 *) <$> sample01
  score $ (sin x) * (sin x)
  return $ x
```

