HW2 Geoffrey Woollard My code lives in the repo https://github.com/geoffwoollard/prob\_prog Acknowledgments I acknowledge helpful discussions with Justice Sefas, Masoud Mokhatari, Yuan Tian, Dylan Green, and Jordan Lovrod. I incorporated code snippets from Yuan Tian and Masoud Mokhatari, and the vector primitive from from Yuan Tian was especially helpful. See notes in the source itself. Pass all units tests I put this upfront to show that my code passes the tests In [10]: %%bash python evaluation based sampling.py Test 1 passed Test 2 passed Test 3 passed Test 4 passed Test 5 passed Test 6 passed Test 7 passed Test 8 passed Test 9 passed Test 10 passed Test 11 passed Test 12 passed Test 13 passed All 13 deterministic tests passed ('normal', 5, 1.4142136) p value 0.8007084502688623 ('beta', 2.0, 5.0) p value 0.570232967759639 ('exponential', 0.0, 5.0) p value 0.11315320065439927 ('normal', 5.3, 3.2) p value 0.9547243874435392 ('normalmix', 0.1, -1, 0.3, 0.9, 1, 0.3) p value 0.7550768772041979 ('normal', 0, 1.44) p value 0.6280392825189822 All probabilistic tests passed Sample of prior of program 1: tensor(3.8318) Sample of prior of program 2: tensor([-11.5714, -6.0625]) Sample of prior of program 3: tensor([2., 2., 2., 2., 2., 2., 2., 1., 2., 2., 2., 2., 1., 2., 2.]) Sample of prior of program 4:  $[[[-1.7676916122436523], \ [-1.118196725845337], \ 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0.21626058220863342,\ 1.1248375177383423,\ 1.2797229290008545,\ -1.5293806791305542,\ 1.641720]$ 6525802612, -0.9853824377059937, 1.2712563276290894, 0.0842912346124649, -0.12786734104156494], [-0.05732435360]5508804, -0.3076135516166687, -0.22628335654735565, 0.308715283870697, 0.9706620573997498, 0.6126998066902161, 1.466538906097412, 0.5463335514068604, -0.6245884299278259, 0.36614343523979187], [2.1768877506256104, 0.566818 $4161186218, \quad -0.3649443984031677, \quad -0.484836608171463, \quad -0.5604891777038574, \quad -0.1092633306980133, \quad -0.8711755871772, \quad -0.1092633306980133, \quad -0.871175587172, \quad -0.1092633306980133, \quad -0.1092637172, \quad -0.109267172, \quad -0.10927172, \quad$ 766, -0.9893564581871033, -2.622530460357666, -0.19729599356651306], [0.5502117872238159, 0.6832883358001709,  $0.521416425704956,\ 0.9656248092651367,\ -1.3003575801849365,\ -0.9540558457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -1.072638457374573,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.17749276757240295,\ -0.1774927677240295,\ -0.17749240295,\ -0.177492767240295,\ -0.177492402$ 93461227417, 0.3236338794231415, -1.5408300161361694], [0.43400198221206665, 2.2279958724975586, 0.632498264312 7441, 0.6176543831825256, -0.803342878818512, -0.9014406204223633, -0.4077558219432831, -0.4219468832015991, 0.  $0195673704147339, -0.6772551536560059, -0.2532135844230652, -0.04122402146458626, -5.8011133660329506 \\ e-05, 0.9012646458626, -0.04122402146458626, -0.04122402146458626, -0.04124645862, -0.04124645862, -0.0412464586, -0.04124666, -0.04124666, -0.0412466, -0.0412466, -0.0412466, -0.0412466, -0.0412466, -0.0412466, -0.0412466, -0.0412466, -0.0412466, -0.0412466, -0.0412466, -0.0412466, -0.04124$ 99297523498535], [-0.6462174654006958, 2.7595667839050293, -0.07100299745798111, 1.001941204071045, -0.37857598 9], [-0.05784069374203682, 1.102362871170044, -1.8171186447143555, -0.1802964061498642, 1.4344890117645264, 0.5 57989120483], [0.5333874225616455], [1.367606282234192], [-0.8230386972427368], [0.3667728304862976], [-0.17649  $102210998535], \quad [-0.9033983945846558], \quad [-0.6441863179206848], \quad [0.3718051016330719], \quad [0.5993713140487671]]]$ In [1]: %%bash python graph\_based\_sampling.py Test passed All 12 deterministic tests passed ('normal', 5, 1.4142136) p value 0.9750933029255907 ('beta', 2.0, 5.0) p value 0.19567166298785177 ('exponential', 0.0, 5.0) p value 0.5077823820542168 ('normal', 5.3, 3.2) p value 0.03229248986313449 ('normalmix', 0.1, -1, 0.3, 0.9, 1, 0.3) p value 0.22134508762391436 ('normal', 0, 1.44) p value 0.06801567419824306 All probabilistic tests passed Sample of prior of program 1: tensor(-1.9531)Sample of prior of program 2: tensor([ 0.0142, -2.6072]) Sample of prior of program 3: tensor([0., 1., 2., 0., 1., 2., 2., 2., 2., 2., 2., 2., 0., 2., 2., 2., 1.]) Sample of prior of program 4: [[[0.3404915928840637], [0.07253124564886093], [1.9410412311553955], [1.595449686050415], [0.7876811027526855], [1.941041231155395], [1.941041231155395], [1.9410412311553955], [1.941041231155395], [1.9410412531155], [1.9410412531155], [1.9410412531155], [1.9410412531155], [1.9410412531155], [1.9410412531155], [1.9410412531155], [1.9410412531155], [1.94104125],3]], [[-0.1290707141160965], [0.9287136793136597], [0.13374224305152893], [-0.7232226729393005], [-0.1657858937 9787445], [0.5664358735084534], [1.3867830038070679], [1.5518771409988403], [-1.3518511056900024], [3.018144130 706787]], [[1.2903233766555786, -0.7906650304794312, 0.26601752638816833, 0.7309240698814392, -0.62711685895919 8, 1.0325922966003418, -1.8757492303848267, -1.059775710105896, -1.3485506772994995, -0.49490001797676086], [- $0.867943286895752,\ 0.5284357666969299,\ -0.9863168597221375,\ 0.31645524501800537],\ [1.0765364170074463,\ -1.17782]$ 78350830078, 0.15887458622455597, -2.273386001586914, 0.49036675691604614, 0.3065895736217499, 1.85581767559051 51, 0.14977042376995087, -0.14015142619609833, -1.1439459323883057], [0.8989789485931396, 0.7787042856216431, -1.1439459323883057], [0.8989789485931396, [0.8989789485931396], [0.8989789485931396], [0.8989789485931396], [0.8989789485931396], [0.8989789485931396], [0.8989789485931396], [0.8989789485931396], 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0.860749246899414, 0.860749246899414, 0.860749246899414, 0.860749246899414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074989414, 0.86074984144, 0.8607498414, 0.8607498414, 0.86074984144, 0.86074984144, 0.8607484144, 0.8607484144, 0.8607484144, 0.8607484144, 0.8607484144, 0.8607444044404444, 0.86074444044404444440444444044444444 $2494700029492378,\ 0.5289558172225952],\ [1.3242874145507812,\ 0.02315308153629303,\ -1.1985429525375366,\ -0.571601866,\ -0.57160186,\ -0.5$ 0928153992, -1.2426120042800903, -1.1988112926483154, 0.8473421931266785, -1.5871920585632324, -1.7627055644989 $014,\ 0.0475890152156353],\ [0.9945656061172485,\ 1.7476205825805664,\ -1.2077726125717163,\ 1.4424941539764404,\ -0.486172485,\ -0.4861724$ 5761687159538269, 1.848507285118103, 0.6472342014312744, -0.6800799369812012, -0.1219860091805458, -0.623577117 9199219], [0.6625446677207947, 1.2416499853134155, 1.3970935344696045, 0.021771788597106934, -0.207233056426048 28, -2.1815247535705566, 1.529159426689148, -0.027197113260626793, -1.6421653032302856, 1.9766781330108643], 675853729, 0.6953616142272949, 0.020686496049165726, 1.178383231163025, 1.8796063661575317]], [[-1.675215601921  $0815], \ [0.5269629955291748], \ [-1.063934087753296], \ [2.432159185409546], \ [0.39528951048851013], \ [1.5675228834152], \ [-1.063934087753296], \ [-1.06393408775329], \ [-1.06393408775329], \ [-1.06393408775329], \ [-1.06393408775329], \ [-1.06393408775329], \ [-1.06393408775329], \ [-1.06393408775329], \ [-1.06393408775329], \ [-1.06$ 222], [0.24734075367450714], [1.1506731510162354], [-0.1022210642695427], [-1.1905789375305176]]] code snippets In [4]: from dill.source import getsource, getsourcelines evaluation\_based\_sampling Algorithm 6 evaluator I called it evaluator and not eval, because eval is already taken in Python • This recursive function works by evaluating back to a few base cases. These can be seen because they return things directly without calling the evaluate recursively return torch.tensor(float(e)) in the case of (float,int) return e in the cases of a list, primitive operations primitives\_d, distributions distributions\_d, tensor, return local\_env[e] (ie the bound variable) in the case of a key in the local context local\_env ■ return distributions\_d[cs[0]](cs[1:]) in the case of cs[0] being a distribution. ie return the primitive type of distribution return local\_env[e] in the case of something in the local context local\_env return primitives\_d[cs[0]](cs[1:]), ie do the primitive operation In [8]: from evaluation based sampling import evaluate In [9]: for line number, function line in enumerate(getsourcelines(evaluate)[0]): print(line\_number, function\_line,end='') 0 def evaluate(e,local\_env={},defn\_d={},do\_log=False): # TODO: get local env to evaluate values to tensors, not regular floats 2 # remember to return evaluate (recursive) 3 # everytime we call evaluate, we have to use local\_env, otherwise it gets overwritten with the default {} if do\_log: logger.info('local\_env {}'.format(local\_env)) 4 # get first expression out of list or list of one 5 6 if not isinstance(e, list) or len(e) == 1: 7 if isinstance(e,list): 8 e = e[0]9 10 if isinstance(e, number): if do log: logger.info('match case: number {}'.format(e)) 12 return torch.tensor(float(e)) 13 elif isinstance(e,list): if do\_log: logger.info('match case: list {}'.format(e)) 14 15 16 elif e in list(primitives d.keys()): 17 if do log: logger.info('match case: primitives d {}'.format(e)) 18 return e 19 elif e in list(distributions d.keys()): 20 if do log: logger.info('match case: distributions d {}'.format(e)) 21 22 elif torch.is tensor(e) and not len(list(e.shape)) == 0: 23 if do log: logger.info('match case: is tensor {}'.format(e)) 24 return e 25 elif e in local env.keys(): if do\_log: logger.info('match case: local\_env, e {}'.format(e)) 26 27 if do log: logger.info('match case: local env, local env[e] {}'.format(local env[e])) 28 return local env[e] # TODO return evaluate? elif e in list(defn\_d.keys()): 29 30 if do\_log: logger.info('match case: defn\_d {}'.format(e)) 31 return e 32 elif isinstance(e,distribution\_types): 33 if do log: logger.info('match case: distribution {}'.format(e)) 34 35 else: 36 assert False 37 elif e[0] == 'sample': 38 if do log: logger.info('match case: sample {}'.format(e)) 39 distribution = evaluate(e[1],local env,defn d,do log=do log) 40 return distribution.sample() # match shape in number base case elif e[0] == 'observe': 41 42 return None 43 elif e[0] == 'let': 44 if do log: logger.info('match case: let {}'.format(e)) 45 # let [v1 e1] e0 46 # here 47 # e[0] : "let" 48 # e[1] : [v1, e1] 49 # e[2] : e0 # evaluates e1 to c1 and binds this value to e0 50 # this means we update the context with old context plus {v1:c1} 51 c1 = evaluate(e[1][1],local\_env,defn\_d,do\_log=do\_log) # evaluates e1 to c1 53 v1 = e[1][0]54 return evaluate(e[2], local env = {\*\*local\_env,v1:c1},defn\_d=defn\_d,do\_log=do\_log) elif e[0] == 'if': # if e0 e1 e2 55 56 if do log: logger.info('match case: if {}'.format(e)) e0 = e[1]57 e1 = e[2]58 59 if evaluate(e0,local env,defn d,do log=do log): 60 61 return evaluate(e1,local\_env,defn\_d,do\_log=do\_log) 62 else: 63 return evaluate(e2,local\_env,defn\_d,do\_log=do\_log) 64 65 else: cs = [] 66 67 68 if do log: logger.info('cycling through expressions. ei {}'.format(ei)) c = evaluate(ei,local\_env,defn\_d,do\_log=do\_log) 69 70 cs.append(c) 71 if cs[0] in primitives d: 72 if do log: logger.info('do case primitives d: cs0 {}'.format(cs[0])) 73 if do log: logger.info('do case primitives d: cs1 {}'.format(cs[1:])) 74 if do log: logger.info('do case primitives d: primitives d[cs[0]] {}'.format(primitives d[cs [0]])) 75 return primitives\_d[cs[0]](cs[1:]) 76 elif cs[0] in distributions d: 77 if do log: logger.info('do case distributions d: cs0 {}'.format(cs[0])) 78 return distributions d[cs[0]](cs[1:]) 79 elif cs[0] in defn\_d: 80 if do\_log: logger.info('do case defn: cs0 {}'.format(cs[0])) defn function li = defn d[cs[0]] 81 defn\_function\_args, defn\_function\_body = defn function li 83 local env update = {key:value for key,value in zip(defn function args, cs[1:])} if do\_log: logger.info('do case defn: update to local\_env from defn\_d {}'.format(local\_env\_updat 84 e)) return evaluate(defn function body, local env = {\*\*local env, \*\*local env update}, defn d=defn d,d 85 o log=do log) 86 else: assert False For the primitives and distributions, I made the design choice that they would take in a parsed list, cs[1:]. I used the name of the input list of the function as documentation of what is expected, e.g. normal(mean\_std). I also modularized some parsing in one\_arg\_op\_primitive and two\_arg\_op\_primitive, and used these as internal helper functions. One challenge I encountered at the very end of the assignment was generalizing my vector primitive to work properly to construct multidimensional arrays. I was getting shape mismatch errors in the Neural Network example 4.daphne, and try as I might, I couldn't write a vector primitive that could properly get all the different cases working. Sometimes vector yielded a list of distributions. Sometimes a  $torch.tensor([float_1,...,float_n])$  of shape (n,), or a tensor of what (n,1) other way: torch.tensor([[float 1],...,[float n]]). It got to the point where I had a vector primitive that was dozens of cases, and very hacky, and uninterpretable. The root cause of all this pain was that I had made the design choice early on to return torch.tensor.([float]) instead of torch.tensor.(float). Big mistake. As soon as I changed this, I could write a much simpler vector primitive to break into a few cases of returning a list (e.g. of distributions), torch.tensor and torch.stack, and things came together. I had originally made this choice to get append working with torch.cat, because its second argument needs to be torch.tensor.([float]) not torch.tensor.(float). So I just needed to include the append primitive to include this case by reworking the second argument. I trouble shooted by running evaluate(parsed\_4\_daphne,do\_log=True) and looking at the local context, noting shapes, and seeing what was causing things to fail. The evaluation based sampling is interpretable step by step, and the shapes of what things should be was seen from the code (e.g. vector of 1x1 vectors, so column vector instead of row vector). Lesson: read ahead a bit to how primitives are used, because making design choices that get burned into the code base. **Primitives** In [6]: from primitives import primitives d for key in primitives d.keys() : print(key,':') for line number, function line in enumerate(getsourcelines(primitives d[key])[0]): print(line number, function line,end='') print() 0 def add primitive(arg1 arg2): return two arg op primitive(torch.add,arg1 arg2) 0 def subtract primitive(arg1 arg2): return two arg op primitive(torch.subtract,arg1 arg2) 0 def divide primitive(arg1 arg2): return two arg op primitive(torch.divide, arg1 arg2) 0 def multiply primitive(arg1 arg2): return two arg op primitive(torch.multiply,arg1 arg2) sart : 0 def sqrt primitive(arg): return one arg op primitive(torch.sqrt,arg) vector : 0 def vector primitive(vector): ret = list()for e in vector: ret.append(e.tolist()) except: ret.append(e) 6 return torch.FloatTensor(ret) except: return ret 0 def get primitive(vector and index): vector, index = vector and index if isinstance (vector, dict): return vector[index.item()] 4 elif torch.is tensor(vector): return vector[index.long()] 6 elif isinstance(vector, list): index int = int(index) assert np.isclose(index int, index) # TODO: use native pytorch return vector[index int] else: assert False, 'vector type {} case not implemented'.format(type(vector)) 0 def put primitive(vector index overwritevalue): vector, index, overwritevalue = vector index overwritevalue if isinstance (vector, dict): vector[index.item()] = overwritevalue elif torch.is tensor(vector): vector[index.long()] = overwritevalue 6 assert False, 'vector type {} case not implemented'.format(type(vector)) return vector first : 0 def first primitive(vector): return return idx primitive(vector,idx i=0,idx f=1) second : 0 def second primitive(vector): return return idx primitive(vector,idx i=1,idx f=2) last : 0 def last primitive(vector): return return idx primitive(vector,idx i=-1,idx f=None) nth: 0 def nth primitive(vector nth): vector, nth = vector nth return return idx primitive(vector,idx i=nth,idx f=nth+1) append: 0 def append primitive (vector element): vector, element = vector element # arg2 must be torch.tensor([float]), not torch.tensor(float) otherwise torch.cat fails return torch.cat((vector, torch.Tensor([element])), 0) hash-map : 0 def hash map primitive(hash pairs): keys = hash pairs[::2] # dict keys as tensors problematic. can make but lookup fails on fresh but equivalent tensor (bc memory l keys = [tensor key.item() for tensor key in keys] vals = hash pairs[1::2] return dict(zip(keys, vals)) > : 0 def gt primitive(consequent alternative): return two arg op primitive(torch.gt,consequent alternative) 0 def lt primitive(consequent alternative): return two arg op primitive(torch.lt,consequent alternative) >= : 0 def ge primitive(consequent alternative): return two arg op primitive(torch.ge,consequent alternative) 0 def le primitive(consequent alternative): return two\_arg\_op\_primitive(torch.le,consequent\_alternative) 0 def eq primitive(consequent alternative): return two arg op primitive(torch.eq,consequent alternative) rest : 0 def rest primative(vector): return vector[0][1:] mat-transpose : 'mat-transpose': lambda a: a[0].T, mat-tanh : 0 def tanh primitive(arg): return one\_arg\_op\_primitive(torch.tanh,arg) mat-mul : 'mat-mul': lambda a: torch.matmul(a[0],a[1]), 0 def add primitive(arg1 arg2): return two arg op primitive(torch.add, arg1 arg2) 'mat-repmat': lambda a: a[0].repeat((int(a[1].item()), int(a[2].item()))), **Distributions** I separated out the primitive operations from the distributions. This helped debug while developing. In [500... from primitives import distributions d for key in distributions d.keys() : print(key,':') for line number, function line in enumerate(getsourcelines(distributions d[key])[0]): print(line number, function line,end='') print() normal: 0 def tanh primitive(arg): return one\_arg\_op\_primitive(torch.tanh,arg) 'mat-mul': lambda a: torch.matmul(a[0],a[1]), exponential: 'mat-repmat': lambda a: a[0].repeat((int(a[1].item()), int(a[2].item()))), 0 def normal(mean std): return two arg op primitive(torch.distributions.Normal, mean std) discrete: 0 def beta(alpha beta): return two arg op primitive (torch.distributions.Beta, alpha beta) defn and evaluate\_program I implemented the defn in evaluate\_program, which is a layer above the recursive evaluate, beause the programs had the functional definitions at the beginning of the program. I simply parsed this in evaluate\_program, and made a binding of the definitions at the beginning of the program. function name string to the args and expression body: defn\_d[defn\_function\_name] = [defn\_function\_args,defn\_function\_body] . In [5]: from evaluation based sampling import evaluate program for line number, function line in enumerate (getsourcelines (evaluate program) [0]): print(line number, function line,end='') 0 def evaluate program(ast, sig=None, do log=False): 1 """Evaluate a program as desugared by daphne, generate a sample from the prior 2 3 ast: json FOPPL program 4 Returns: sample from the prior of ast 5 6  $defn d = {}$ 7 ast0 = ast[0]8 9 if ast0[0] == 'defn':defn function name = ast0[1] 10 defn function args = ast0[2] 11 defn function body = ast0[3] 12 defn d[defn function name] = [defn function args,defn function body] 13 14 ast1 = ast[1]res = evaluate(ast1,defn\_d=defn\_d,do\_log=do\_log) 15 elif len(ast) == 1: 16 res = evaluate(ast0,defn d=defn d,do log=do log) 17 18 else: assert False 19 return res, sig The evaluate function handles denf s by updating the local context dictionary to bind the args to the evaluation of the args (eventually reduces to constants) that were passed to it when it was called. The return is the evaluation of the function body, under the updated local context. There are some logger functionality to help debugging, and also assert False to catch unforseen cases. I added in some functinoality to write the daphne parsed abstract syntax trees and graphs to jsons, and check if they exist. This avoids re-doing parsing redundantly, and speeds up the development cycle. graph\_based\_sampling The deterministic\_eval in graph\_based\_sampling is using the exact same evaluate helper function as in evalute\_based\_sampling In [501... from graph based sampling import deterministic eval print(getsource(deterministic eval)) def deterministic eval(exp): return evaluate(exp) The ancestral sampling is done with sample\_from\_joint, which parses the daphne output json graph structure, and then traverses the graph, calling the evaluate internally on the expressions. The ancestral part is ensured by performing a topological sort on the verteces using the information of the arcs to construct a graph, and then using a topological sort routine I found online, and slighlt massaged to work in this case. walking thorugh each top sorted vertex (the ancestral part in ancestral sampling) evaluating the expressions as they arise into a distribution taking a sample (the sampling part in ancestral sampling), which evaluates to a constant • updating the local context of the evaluator with this sampling variable name bound to its sampled constant value, and passing by observes and doing nothing At the end of the graph traversal, the local context bindings we have accumulated have all the information we need for the evaluaton of the expression in the return / meaning of the program. We simply call evaluate one more time with these bindings used in the local context (they only have sample variables in them). In [502... from graph based sampling import sample from joint for line number, function line in enumerate(getsourcelines(sample from joint)[0]): print(line number, function line,end='') 0 def sample from joint(graph, do log=False): """This function does ancestral sampling starting from the prior. 2 3 graph output from `daphne graph -i sugared.daphne \* list of length 3 \* first entry is defn dict \* {"string-defn-function-name":["fn", ["var 1", ..., "var n"], e function body], ...} 6 \* second entry is graph: {V,A,P,Y} 7 \* "V", "A", "P", "Y" are keys in dict \* "V" : ["string\_name\_vertex\_1", ..., "string\_name\_vertex\_n"] # list of string names of vertices \* "A" : {"string\_name\_vertex\_1" : [..., "string\_name\_vertex\_i", ...] # dict of arc pairs (u,v) with u a string key in the dict, and the value a list of string names of the vertices. note that the keys can be thi ngs like "uniform" and don't have to be vetex name strings \* "P" : "string\_name\_vertex\_i" : ["sample\*", e\_i] # dict. keys vertex name strings and value a reste d list with a linking function in it. typically e i is a distribution object. \* "Y" : observes \* third entry is return \* name of return rv, or constant 15 11 11 11 G = graph[1]17 verteces = G['V'] arcs = G['A']verteces topsorted = topsort(verteces, arcs) P = G['P'] 21 Y = G['Y']22 23 sampled graph = {} local env = {} 24 for vertex in verteces\_topsorted: 25 link function = P[vertex] 27 if link function[0] == 'sample\*': assert len(link function) == 2 e = link function[1] 30 print('e in as',e) distribution = evaluate(e,local env = local env, do log=do log) E = distribution.sample() # now have concrete value. need to pass it as var to evaluate update local env = {vertex:E} local env.update(update local env) elif link function[0] == 'observe\*': # assert len(link function) == 3 # E = Y[vertex]else: assert False # sampled graph[vertex] = E sampled graph = local env return of graph = graph[2] # meaning of program, but need to evaluate # if do log: print('sample from joint local env',local env) # if do log: print('sample\_from\_joint sampled\_graph',sampled\_graph) 45 return evaluate (return of graph, local env = sampled graph, do log=do log) Programs 1-4 1000 sample marginal plots and expectations I understand this question to be asking to run the 1.daphne ... 4.daphne programs 1000 times, and then look at the distribution of each quantity independently. So if a program returned two tensors, one of size (a,b,c) and the other of size (x,y,z), we would plot the 6 1-dimensional distributions, for (a,b,c,x,y,z), along with the 6 expectations of each of these distributions. The term "marginal" makes sense in this context, because its independent of what the other dimensions were doing. For this reason it's a necessary condition, but not sufficient for corectness. The evaluation based vs graph based results are shown beside each other In [308... import numpy as np import pandas as pd import matplotlib.pyplot as plt import seaborn as sns from graph\_based\_sampling import get\_stream as get\_stream\_graph from graph based sampling import sample from joint from evaluation based sampling import get stream as get stream evaluation from evaluation\_based\_sampling import evaluate\_program In [249... import os, json from daphne import daphne def load graph(i): os.chdir('/Users/gw/repos/prob prog/hw/hw2/CS532-HW2/') sugared fname = '../prob prog/hw/hw2/CS532-HW2/programs/{}.daphne'.format(i) graph json fname = '/Users/gw/repos/prob prog/' + sugared fname.replace('.daphne',' graph.json') if os.path.isfile(graph json fname): with open (graph json fname) as f: graph = json.load(f)else: #note: the sugared path that goes into daphne desugar should be with respect to the daphne path! graph = daphne(['graph', '-i', sugared fname]) with open (graph json fname, 'w') as f: json.dump(graph, f) return graph def load ast(i): os.chdir('/Users/gw/repos/prob prog/hw/hw2/CS532-HW2/') sugared fname = '../prob prog/hw/hw2/CS532-HW2/programs/{}.daphne'.format(i) desugared ast json fname = '/Users/gw/repos/prob prog/' + sugared fname.replace('.daphne','.json') if os.path.isfile(desugared ast json fname): with open (desugared ast json fname) as f: ast = json.load(f) #note: the sugared path that goes into daphne desugar should be with respect to the daphne path! ast = daphne(['desugar', '-i', sugared fname]) with open (desugared ast json fname, 'w') as f: json.dump(ast, f) return ast 1. daphne: Gaussian unknown mean Prior of mu given by  $\mathcal{N}[\mu=1,\sigma=\sqrt{5}]$ Nota Bene: mu and  $\mu_i$  actually refer to something different here. See the source code of the problem for how the mean of a normal is itself normally distributed. In [457... graph = load\_graph(i=1) graph[-1] 'sample2' Out [457... In [458...  $ast = load_ast(i=1)$ ast Out[458... [['let', ['mu', ['sample', ['normal', 1, ['sqrt', 5]]]], ['let', ['sigma', ['sqrt', 2]], ['let', ['lik', ['normal', 'mu', 'sigma']], ['let', ['dontcare0', ['observe', 'lik', 8]], ['let', ['dontcare1', ['observe', 'lik', 9]], 'mu']]]]] In [459... graph samples, evaluation samples=[],[] num samples=1000 for in range(num samples): graph samples.append(next(get stream graph(graph))) evaluation samples.append(next(get stream evaluation(ast))) df = pd.DataFrame({'graph':graph samples,'evaluation':evaluation samples}) df = pd.melt(df).rename(columns={'variable':'sampling method','value':'mu'}) In [460... g = sns.FacetGrid(df, col="sampling\_method") g.map(sns.histplot, "mu") plt.subplots adjust(top=0.7) plt.suptitle(' Bayes linear regression') Text(0.5, 0.98, ' Bayes linear regression') Out [460... Bayes linear regression sampling\_method = graph sampling\_method = evaluation 100 50 mu In [462... print(df.groupby('sampling method').mean().rename(columns={'mu':'expectation mu'}).to string()) expectation mu sampling method evaluation 1.050941 0.963071 graph In [465... print(df.groupby('sampling method').var().rename(columns={'mu':'var mu'}).to string()) var mu sampling method evaluation 4.776112 5.112996 The sample mean and var of mu are near their expected values 2. daphne Bayesian Linear Regression returns slope and bias in a 2-vector slope  $\sim \mathcal{N}[\mu=0,\sigma=10]$ bias  $\sim \mathcal{N}[\mu=0,\sigma=10]$ In [436... graph = load graph(i=2)graph[-1] ['vector', 'sample1', 'sample2'] In [437... ast = load ast(i=2)ast [['defn', Out [437... 'observe-data', ['\_', 'data', 'slope', 'bias'], ['let', ['xn', ['first', 'data']], ['let', ['yn', ['second', 'data']], ['let', ['zn', ['+', ['\*', 'slope', 'xn'], 'bias']], ['dontcare0', ['observe', ['normal', 'zn', 1.0], 'yn']], ['rest', ['rest', 'data']]]]]], ['slope', ['sample', ['normal', 0.0, 10.0]]], ['let', ['bias', ['sample', ['normal', 0.0, 10.0]]], ['let', ['data', ['vector', 1.0, 2.1, 2.0, 3.9, 3.0, 5.3, 4.0, 7.7, 5.0, 10.2, 6.0, 12.9]], ['let', ['dontcare1', ['let', ['a2', 'slope'], ['let', ['a3', 'bias'], ['let', ['acc4', ['observe-data', 0, 'data', 'a2', 'a3']], ['acc5', ['observe-data', 1, 'acc4', 'a2', 'a3']], ['let', ['acc6', ['observe-data', 2, 'acc5', 'a2', 'a3']], ['acc7', ['observe-data', 3, 'acc6', 'a2', 'a3']], ['acc8', ['observe-data', 4, 'acc7', 'a2', 'a3']], ['acc9', ['observe-data', 5, 'acc8', 'a2', 'a3']], 'acc9']]]]]]], ['vector', 'slope', 'bias']]]]] In [438... graph samples, evaluation samples=[],[] num\_samples=1000 for in range(num samples): graph samples.append(sample from joint(graph).tolist()) evaluation samples.append(evaluate program(ast)[0].tolist()) In [439... df list=[] for samples, sample method in zip([graph samples, evaluation samples], ['graph', 'evaluation']): df = pd.DataFrame(samples) df = pd.melt(df)df['variable'] = df['variable'].map({0:'slope',1:'bias'}) df['sample method'] = sample method df list.append(df) df = pd.concat(df list) In [440... g = sns.FacetGrid(df, col="variable",row='sample method') g.map(sns.histplot, "value") plt.subplots adjust(hspace=0.4, wspace=1.4) plt.subplots adjust(top=0.9) plt.suptitle('Bayes linear regression')







