

Probabilistic Programming:

```

let   $\alpha = \mathcal{N}(0, s_{large}^2)$  in
let   $\beta = \mathcal{N}(0, s_{large}^2)$  in
let   $\pi = \mathcal{N}(1, \lambda_{small})$  in
((  $\underbrace{\alpha, \beta}_{\text{coefficients}}$  ), [ for  $z < \text{students} \rightarrow \alpha + x[z] \times \beta + \mathcal{N}(0, \frac{1}{\pi})$  ])

```

predicted values of the y variable

A regression calculus $y \sim r$:

```

r ::=
  D(v1, ..., vn)
  v{ $\alpha \sim r$ }
  r + r'
  r | r'
  (v $\alpha$ )r

```

```

u, v ::=
  s
  x
  u : v

```

Pure Intercept:

```

 $\mathbf{y} \sim 1\{\alpha\} \sim \mathcal{N}(0, s_{large}^2)$ 
let  $\alpha = \mathcal{N}(0, s_{large}^2)$  in
( $\alpha$ , [ for  $z < \text{students} \rightarrow 1 \times \alpha$  ])

```

```

v{ $\alpha$ }  $\triangleq v\{\alpha \sim \mathcal{N}(0, s_{large}^2)\}$ 
v  $\triangleq (v\alpha)v\{\alpha\}$  for  $\alpha \notin fv(v)$ 

```

Pure Noise:

```

 $\mathbf{y} \sim ?$ 
let  $\pi = \mathcal{N}(1, \lambda_{small})$  in
((), [ for  $z < \text{students} \rightarrow \mathcal{N}(0, \frac{1}{\pi})$  ])

```

Intercept with Noise:

```
y ~ 1{ $\alpha$ }+?  
let  $\alpha = \mathcal{N}(0, \lambda_{small})$  in  
let  $\pi = \mathcal{N}(1, \lambda_{small})$  in  
(( $\alpha$ ), [ for  $z < \mathbf{students}$   $\rightarrow \alpha + \mathcal{N}(0, \frac{1}{\pi})$  ])
```

Slope and intercept:

```
y ~ 1{ $\alpha$ } +  $x\{\beta\}$ +?  
let  $\alpha = \mathcal{N}(0, s_{large}^2)$  in  
let  $\beta = \mathcal{N}(0, s_{large}^2)$  in  
let  $\pi = \mathcal{N}(1, \lambda_{small})$  in  
(( $\alpha$ ), [ for  $z < \mathbf{students}$   $\rightarrow \alpha + xz \times \beta + \mathcal{N}(0, \frac{1}{\pi})$  ])
```

Intercept per School:

```
y ~ (1{ $\alpha$ } |  $s$ )  
let  $\alpha = [\mathbf{for} \ z < \mathbf{schools} \rightarrow \mathcal{N}(0, s_{large}^2)]$  in  
let  $\pi = \mathcal{N}(1, \lambda_{small})$  in  
(( $\alpha$ ), [ for  $z < \mathbf{students}$   $\rightarrow \alpha[s[z]] + \mathcal{N}(0, \frac{1}{\pi})$  ])
```