

# Probabilistic Programming Languages

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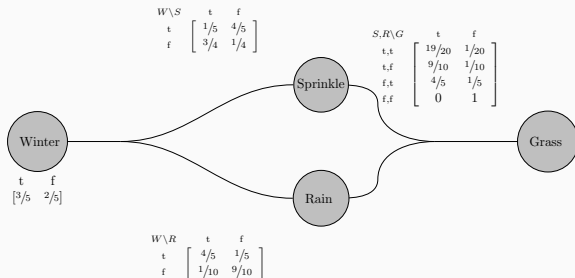
# Semantics of Probabilistic Programming

Discrete probability

# Bayesian Networks

# Bayesian Network - Introduction

## Example



**Purpose :** compact representation of the joint distribution  $\mathbb{P}(G, S, R, W)$

Variables  $X$  and their sample sets (or carrier or web)  $|X|$

Conditional Probability Tables :  $|\text{Pa}(X)| \times |X| \rightarrow \mathbb{R}^+$

Dependency to parents  $\text{Pa}(X)$  and independency to other variables.

The function mass  $\mathbb{P}(G = g, S = s, R = r, W = w)$  has dimension  $2^4$  !

# Bayesian Network - Introduction

**Definition** A bayesian network is given by

A DAG

Labeled by **variables** and **conditional probability tables** (CPT)

## Dependance and Independance

Parents :  $\text{Pa}(G) = \{S, R\}$  and  $\text{Pa}(S) = W$

The probability of  $X$  given variables depends only on  $\text{Pa}(X)$ .

## Joint distribution from conditional probability tables

$$\mathbb{P}(G, R, S, W) = \mathbb{P}(G|S, R)\mathbb{P}(S|W)\mathbb{P}(R|W)\mathbb{P}(W)$$

### Conditional probability

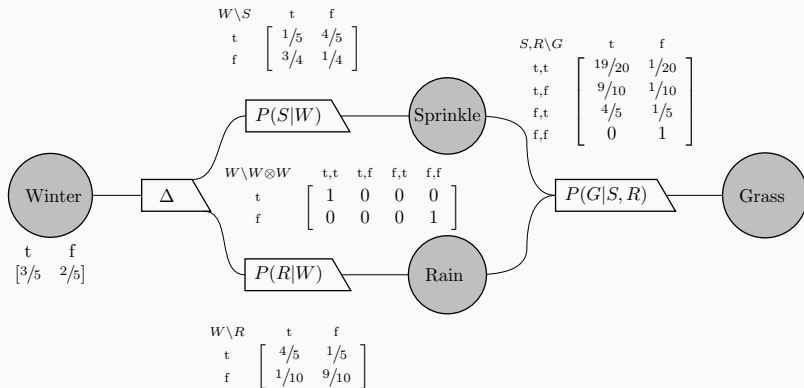
$$\mathbb{P}(G, R, S, W) = \mathbb{P}(G|S, R, W)\mathbb{P}(S, R, W)$$

### Chain Rule

$$\mathbb{P}(G, R, S, W) = \mathbb{P}(G|S, R, W)\mathbb{P}(S|R, W)\mathbb{P}(R|W)\mathbb{P}(W)$$

**Dependance**  $\mathbb{P}(G|S, R, W) = \mathbb{P}(G|S, R)$

# Bayesian Network - Example

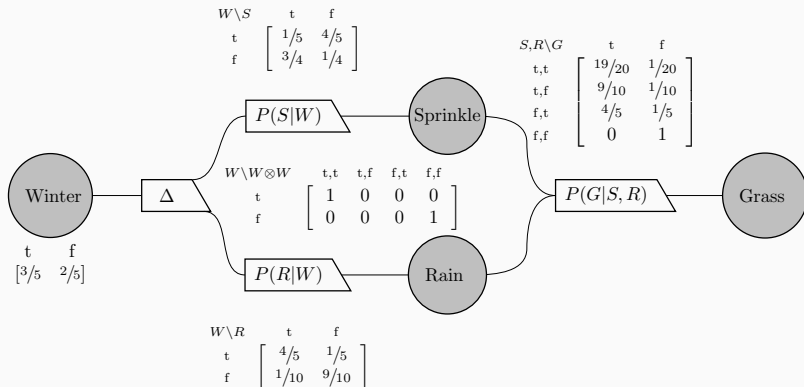


Compute  $\mathbb{P}(G)$  using :

**Joint dist.**  $\mathbb{P}(G, R, S, W) = \mathbb{P}(G|S, R) \mathbb{P}(S|W) \mathbb{P}(R|W) \mathbb{P}(W)$

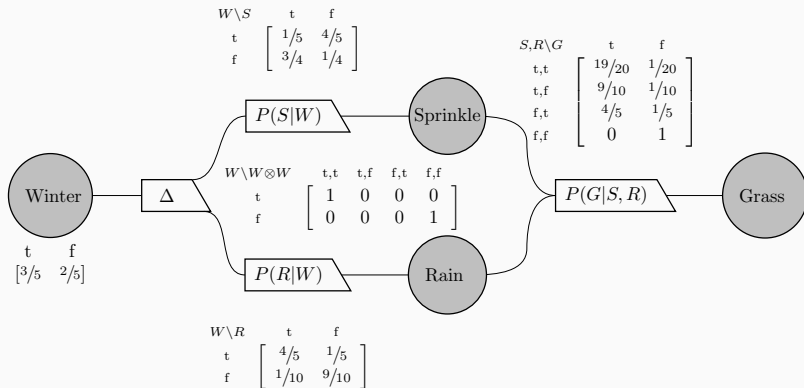
**Marginal**  $\mathbb{P}(G) = \sum_{(r,s,w) \in |R| \times |S| \times |W|} \mathbb{P}(G, R, S, W)$

# Bayesian Network - Example



$$p(S) = \left( \sum_{a \in \{t, f\}} P(S|W)_{a,b} \cdot p(W)_a \right)_{b \in \{t, f\}}$$

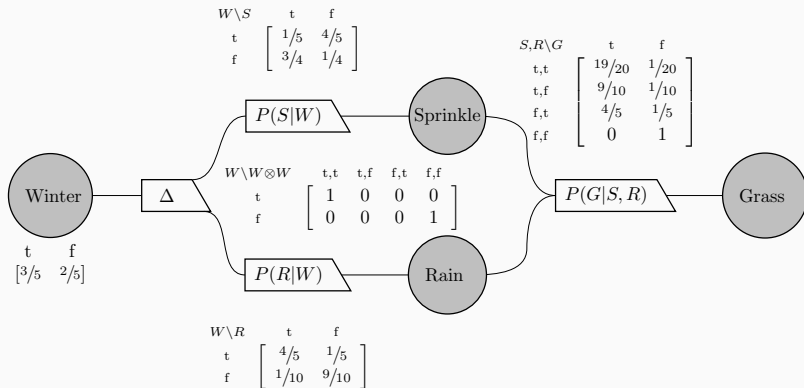
# Bayesian Network - Example



$$\begin{aligned}
 p(W) P(S|W) &= p(S) \\
 p(W) P(R|W) &= p(R)
 \end{aligned}
 \quad \text{and} \quad
 (p(S) \otimes p(R)) P(G|S, R) = p(G)$$



# Bayesian Network - Example



$$p(W) \Delta (P(S|W) \otimes P(R|W)) P(G|S, R) = p(G)$$

# Semantics of Functional Programming

Operational and Denotational

# PCF, Programming Computable Functions

## (a functional typed programming language)

(D. Scott : A Type-Theoretical Alternative to ISWIM, CUCH, OWHY. Theor. Comput. Sci., 1993)

(G. Plotkin : LCF Considered as a Programming Language. Theor. Comput. Sci., 1977)

### Syntax

$$\begin{array}{c} M, N, P := x \mid \underbrace{\lambda x M \mid (M) N \mid (M, N)}_{\lambda\text{-calculus}} \mid \underbrace{\text{fix } M}_{\text{Recursion}} \\ \quad \mid \underbrace{0 \mid \text{succ } M}_{\text{Arithmetics}} \mid \underbrace{\text{true} \mid \text{false} \mid \text{if } M \text{ then } N \text{ else } P}_{\text{Conditionnal}} \end{array}$$

### Semantics

**Operational :**  $M \rightarrow M'$       **Denotational :**  $\llbracket \Gamma \vdash M : A \rrbracket : \llbracket \Gamma \rrbracket \rightarrow \llbracket A \rrbracket$

### Wanted

**Soundness :** If  $M \rightarrow M'$ , then  $\llbracket \Gamma \vdash M : A \rrbracket = \llbracket \Gamma \vdash M' : A \rrbracket$ .

**Adequation Lemma :** For every  $n$ , if  $\llbracket M \rrbracket = n$  then  $M \rightarrow^* n$ .

# PCF - Typing system

## Types and contexts

$A, B ::= \text{unit} \mid \text{int} \mid \text{bool} \mid A \rightarrow B$        $\Gamma ::= \top \mid \Gamma, x : A$

## Rules

$\Gamma, x : A \vdash x : A$        $\Gamma \vdash () : \text{unit}$

if  $\Gamma, x : A \vdash M : B$  then  $\Gamma \vdash \lambda x.M : A \rightarrow B$

if  $\Gamma \vdash M : A \rightarrow B$  and  $\Gamma \vdash N : A$  then  $\Gamma \vdash (M)N : B$

if  $\Gamma \vdash M : A \rightarrow A$  then  $\Gamma \vdash \text{fix } M : A$

$\Gamma \vdash \text{true} : \text{bool}$  and  $\Gamma \vdash \text{false} : \text{bool}$

if  $\Gamma \vdash M : \text{bool}$  and  $\Gamma \vdash N : A$  and  $\Gamma \vdash P : A$   
then  $\Gamma \vdash \text{if } M \text{ then } N \text{ else } P : A$

$\Gamma \vdash 0 : \text{nat}$

if  $\Gamma \vdash M : \text{nat}$  then  $\Gamma \vdash \text{succ } M : \text{nat}$

# PCF - Operational Semantics

## Call-by-name

$$\frac{}{(\lambda x M)N \rightarrow M[N/x]} \qquad \frac{M \rightarrow M'}{(M)N \rightarrow (M')N}$$

$$\frac{}{\text{fix } M \rightarrow (M)(\text{fix } M)}$$

$$\frac{}{\text{if true then } N \text{ else } P \rightarrow N} \qquad \frac{}{\text{if false then } N \text{ else } P \rightarrow P}$$
$$\frac{M \rightarrow M'}{\text{if } M \text{ then } N \text{ else } P \rightarrow \text{if } M' \text{ then } N \text{ else } P}$$

# PCF - Denotational semantics

Category  $\mathcal{C}$

SET, REL, MREL

**Objects**

sets, sets, sets

**Morphisms**  $(\mathcal{C}(A, B), id_A, \circ)$

function, relations, multirelations

**Interpretation of types :**

$\llbracket A \rrbracket$  is an object

$\llbracket G \vdash e : t \rrbracket$  is a morphism in  $\mathcal{C}(\llbracket G \rrbracket, \llbracket t \rrbracket)$

# PCF - Denotational semantics

**Cartesian**  $(\mathcal{C}, \&, \top)$   $(\text{SET}, \{*\}, \times), (\text{REL}, \emptyset, \uplus), (\text{MREL}, \emptyset, \uplus)$

**Terminal object**  $\top$  such that there is a unique  $A \rightarrow \top$

**Cartesian product**  $A \& B$  together with projections  $A \& B \rightarrow A$  and  $A \& B \rightarrow B$  such that for any  $f : Z \rightarrow A$  and  $g : Z \rightarrow B$ , there is a unique  $\langle f, g \rangle : Z \rightarrow A \& B$  compatible with projections.

**Interpretation of contexts :**

$$\llbracket \text{unit} \rrbracket = \top$$

$$\llbracket x_1 : t_1, \dots, x_k : t_k \rrbracket = \llbracket t_1 \rrbracket \times \dots \times \llbracket t_k \rrbracket$$

**Interpretation of terms :**

$$\left[ \frac{G \vdash e_1 : t_1 \quad G \vdash e_2 : t_2}{G \vdash (e_1, e_2) : t_1 \times t_2} \right] = \langle \llbracket G \vdash e_1 : t_1 \rrbracket, \llbracket G \vdash e_2 : t_2 \rrbracket \rangle$$

# PCF - Denotational semantics

**Closed**  $A \Rightarrow B$

$$B^A, \bullet, \mathcal{M}_{fin} A \times B$$

**Evaluation**  $ev : (A \Rightarrow B) \times A \rightarrow B$

**Curryfing** if  $f : C \times A \rightarrow B$  then there is a unique  $\Lambda f : C \rightarrow A \Rightarrow B$  compatible with the evaluation.

**Interpretation of terms :**

$$\left[ \frac{G, x : t_1 \vdash e : t_2}{G \vdash \lambda x. e : t_1 \rightarrow t_2} \right] = \Lambda(\llbracket G, x : t_1 \vdash e : t_2 \rrbracket)$$

$$\left[ \frac{G \vdash e_1 : t_1 \rightarrow t_2 \quad G \vdash e_2 : t_1}{G \vdash (e_1)e_2 : t_2} \right] = ev \circ \langle \llbracket G \vdash e_1 : t_1 \rightarrow t_2 \rrbracket, \llbracket G \vdash e_2 : t_2 \rrbracket \rangle$$



# PCF - Denotational semantics

**CPO-enriched :**

CPO, REL, MREL

$\mathcal{C}(A, B)$  is a complete partial order and  $\circ$  is continuous.

$$\llbracket \frac{G \vdash e : t \rightarrow t}{G \vdash \text{fixe} : t} \rrbracket = \sup F^n \text{ with } \begin{cases} F^0 = \perp \in \mathcal{C}(G, t) \\ F^{n+1} = \text{ev} \circ \langle \llbracket G \vdash e : t \rightarrow t \rrbracket, F^n \rangle \end{cases}$$

## PCF - Denotational semantics

**Theorem :** Every cartesian closed category is a model of the  $\lambda$ -calculus.

Example : Compute  $\llbracket \Gamma, x : A \vdash x : A \rrbracket$  and  $\llbracket \Gamma \vdash (M)N : B \rrbracket$

**Theorem :** Every cartesian closed category CPO-enriched with booleans and natural objects is a model of PCF

Example : Compute  $\llbracket \Gamma \vdash \text{fix } M : A \rrbracket$

**Theorem :** MREL is an adequate model of PCF.

Example : Compute  $\llbracket \Gamma \vdash \text{if } M \text{ then } N \text{ else } P : A \rrbracket$

# Probabilistic PCF

## Syntax and Semantics

# Probabilistic PCF

## Syntax

$$\begin{aligned} M, N, P := & \underbrace{x \mid \lambda x M \mid (M) N \mid (M, N)}_{\lambda\text{-calculus}} \mid \underbrace{\text{fix } M}_{\text{Recursion}} \\ & \mid \underbrace{0 \mid \text{succ } M}_{\text{Arithmetics}} \mid \underbrace{\text{true} \mid \text{false} \mid \text{if } M \text{ then } N \text{ else } P}_{\text{Conditionnal}} \\ & \mid \underbrace{\text{let } x = \text{sample}(\text{bernoulli } p) \text{ in } M}_{\text{Probability}} \quad \forall p \in [0, 1] \end{aligned}$$

## Types

$$\frac{\Gamma, x : \text{bool} \vdash M : A}{\Gamma \vdash \text{let } x = \text{sample}(\text{bernoulli } p) \text{ in } M : B}$$

## Semantics

$$\text{Operational : } M \xrightarrow{p} M' \qquad \text{Denotational : } \llbracket \Gamma \vdash M : A \rrbracket : \llbracket \Gamma \rrbracket \rightarrow \llbracket A \rrbracket$$

## Wanted

$$\text{Soundness : } \llbracket \Gamma \vdash M : A \rrbracket = \sum_{M'} \text{Proba}(M, M') \llbracket \Gamma \vdash M' : A \rrbracket.$$

# Operational Semantics

$$\begin{array}{c}
 \frac{}{(\lambda x. M)N \xrightarrow{1} M[N/x]} \quad \frac{M \xrightarrow{P} M'}{(M)N \xrightarrow{P} (M')N} \quad \frac{}{\text{fix } M \xrightarrow{1} (M)(\text{fix } M)} \\
 \\
 \frac{}{\text{if true then } N \text{ else } P \xrightarrow{1} N} \quad \frac{}{\text{if false then } N \text{ else } P \xrightarrow{1} P} \\
 \\
 \frac{M \xrightarrow{P} M'}{\text{succ } M \xrightarrow{P} \text{succ } M'} \\
 \\
 \frac{M \xrightarrow{P} M'}{\text{if } M \text{ then } N \text{ else } P \xrightarrow{P} \text{if } M' \text{ then } N \text{ else } P} \\
 \\
 \frac{}{\text{sample(bernoulli } p) \xrightarrow{P} \text{true}} \quad \frac{}{\text{sample(bernoulli } p) \xrightarrow{1-P} \text{false}} \\
 \\
 \frac{M \xrightarrow{P} M'}{\text{let } x = M \text{ in } N \xrightarrow{P} \text{let } x = M' \text{ in } N} \quad \frac{\text{v is a constant}}{\text{let } x = v \text{ in } M \xrightarrow{P} M[v/x]}
 \end{array}$$

# Operational Semantics

**Transition Matrix :**

$$\mathbf{Proba}(M, M') = \begin{cases} p & \text{if } M \xrightarrow{p} M' \\ 1 & \text{if } M \text{ normal and } M = M' \\ 0 & \text{otherwise.} \end{cases}$$

**Iterated Transition Matrix :**

$\mathbf{Proba}^k(M, N)$  is the probability that  $M$  reduces to  $N$  in at most  $k$  steps.

$\mathbf{Proba}^\infty(M, N)$  when  $N$  is normal is the probability that  $M$  reduces to  $N$  in any number of steps

**Adequation Lemma (wanted) :** If  $M$  closed term of type nat, then for every  $n$ , if  $\llbracket M \rrbracket = n$  then  $M \rightarrow^* n$ .

$$\llbracket M \rrbracket_n = \mathbf{Proba}^\infty(M, \underline{n})$$

## Examples : Compute the operational semantics

### Bernoulli :

---

```
1   let a = sample(bernoulli 0.5) in
2   let b = sample(bernoulli 0.5) in
3   let c = sample(bernoulli 0.5) in
4   a+b+c
```

---

### Fixpoint :

---

```
1   fix lambda b:bool
2       let x = sample(bernoulli p) in
3       let y = sample(bernoulli p) in
4       if x then (if y then b else true)
5       else (if y then false else b)
```

---

### Geometric :

---

```
1   fix lambda f:bool->unit lambda d:bool
2       let x = sample(d) in
3       if x then (f)d else ()
```

---

# Examples : Compute the operational semantics

## Count - while

---

```
1      c = 0
2      x = 1
3      while (x>0)
4          let y = (sample bernoulli p) in
5              if y then x = 0 else c += 1
6      c
```

---

## Count - fix

---

```
1      fix lambda f:bool->bool
2          lambda c:bool
3              let y = (sample bernoulli p) in
4                  if y then c else f(c+1)
```

---



# Probabilistic PCF - Denotational Semantics

## The category of Probabilistic Coherent spaces - Pcoh

**Object :**  $(|A|, P(A))$  with  $|A|$  a set and  $P(A) \subset (\mathbb{R}^+)^{|A|}$  set of functions from web to positive reals.

## Examples

$$|\text{unit}| = \{*\}$$

$$P(\text{unit}) = [0, 1]$$

$$|\text{int}| = \mathbb{N}$$

$$P(\text{int}) = \{(x_n) \mid \sum x_i \leq n\}$$

$$|\text{bool}| = \{\text{true}, \text{false}\}$$

$$P(\text{bool}) = \{(x_{\text{true}}, x_{\text{false}}) \mid x_{\text{true}} + x_{\text{false}} \leq 1\}$$

$$|A \& B| = |A| \uplus |B|$$

$$P(A \& B) = \{(x_i)_{i \in A \uplus B} \mid (x_i)_{i \in A} \in P(A), (x_i)_{i \in B} \in P(B)\}$$

# Probabilistic PCF - Denotational Semantics

(Vincent Danos, Thomas Ehrhard, On probabilistic coherence spaces, 2011) **The category of Probabilistic Coherence spaces - Pcoh**

**Object :**  $(|A|, P(A))$  with  $|A|$  a set and  $P(A) \subset (\mathbb{R}^+)^{|A|}$  set of functions from  $|A|$  to  $\mathbb{R}^+$

**Morphism :**  $f : (|A|, P(A)) \rightarrow (|B|, P(B))$  a matrix  $(f_{(m,b)})$  indexed by  $\mathcal{M}_{\text{fin}}(A) \times B$  such that

$$\forall x \in P(A), f \cdot x : b \mapsto \sum_{m \in \mathcal{M}_{\text{fin}}(A)} \prod_{a \in m} x(a)^{m(a)} f_{m,b} \in P(B)$$

## Examples

$f : \llbracket \text{unit} \rrbracket \rightarrow \llbracket \text{unit} \rrbracket$  such that  $\forall x \in [0, 1], f \cdot x = \sum_n f_n x^n \in [0, 1]$

$f : \llbracket \text{bool} \rrbracket \rightarrow \llbracket \text{bool} \rrbracket$  such that  $f =$

	$W \setminus S$	$t$	$f$
$t$	$1/5$	$4/5$	
$f$	$3/4$	$1/4$	

$f : \llbracket \text{bool} \rrbracket \rightarrow \llbracket \text{unit} \rrbracket$  such that  $f_{([\text{true}^n, *], \text{true})} = 1$  otherwise  $f_{m,*} = 0$ , then  $f \cdot (p, 1 - p) = \sum_n p^n (1 - p)$  and  $f \cdot (1, 0) = 0$ .

# Probabilistic PCF - Denotational Semantics

## A sound model

*Pcoh* is a cartesian closed category, CPO-enriched, hence a model of PCF, which is also a model of probabilistic PCF.

## Interpretation of terms

$$\llbracket \overline{G \vdash \text{bernoulli}(p) : \text{bool dist}} \rrbracket : \begin{cases} (\gamma, \text{true}) \mapsto p \\ (\gamma, \text{false}) \mapsto 1 - p \end{cases}$$

$$\llbracket \frac{G \vdash d : t_1 \text{ dist} \quad G, x : t_1 \vdash e : t_2}{G \vdash \text{let } x = d \text{ in } e : t_2} \rrbracket : (\gamma, a_2) \mapsto \sum_{a, \gamma_1 + \gamma_2 = \gamma} \llbracket d \rrbracket(\gamma_1, a) \llbracket e \rrbracket(\gamma_2, a, a_2)$$

$$\llbracket \overline{G \vdash \text{true} : \text{bool}} \rrbracket : \begin{cases} (\gamma, \text{true}) \mapsto 1 \\ (\gamma, \text{false}) \mapsto 0 \end{cases}$$

$$\llbracket \text{if } M \text{ then } N \text{ else } P \rrbracket(\gamma, a) = \llbracket M \rrbracket(\gamma, \text{true}) \llbracket N \rrbracket(\gamma, a) + \llbracket M \rrbracket(\gamma, \text{false}) \llbracket P \rrbracket(\gamma, a)$$

# Compute the denotational semantics

Bernoulli :

---

```
1   let a = sample(bernoulli 0.5) in
2   let b = sample(bernoulli 0.5) in
3   let c = sample(bernoulli 0.5) in
4   a+b+c
```

---

# Compute the denotational semantics

Fixpoint :

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```
1      fix lambda b:bool
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4          if x then (if y then b else true)
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---

# Compute the denotational semantics

Geometric :

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```
1    fix lambda f:bool->unit lambda d:bool
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# Compute the denotational semantics

## Count - while

---

```
1      c = 0
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3      while (x>0)
4          let y = (sample bernoulli p) in
5              if y then x = 0 else c += 1
6      c
```

---

## Count - fix

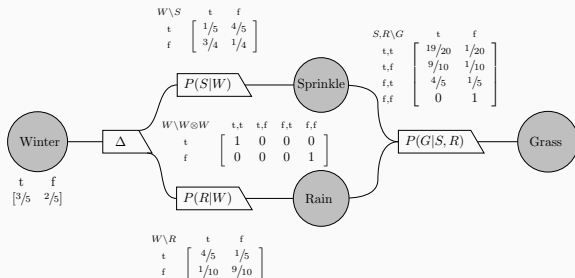
---

```
1      fix lambda f:bool->bool
2          lambda c:bool
3              let y = (sample bernoulli p) in
4                  if y then c else f(c+1)
```

---

## Example of a Bayesian Network

**Definition** A bayesian network is given by a DAG whose nodes are labeled by **types** (variables) and edges by **morphisms** (CPT).



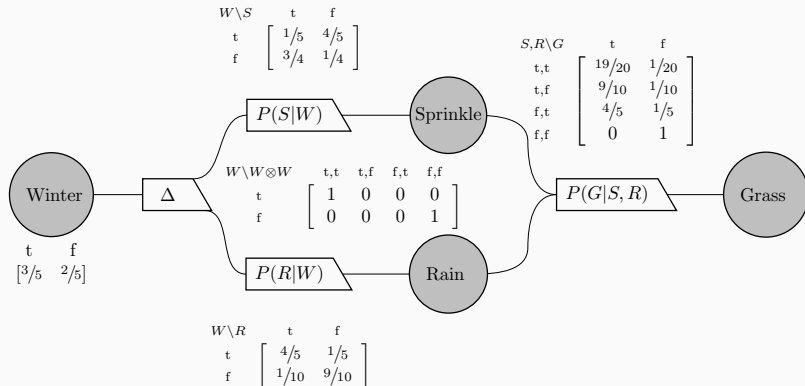
**Tensor**  $\llbracket A \otimes B \rrbracket$  with  $|A \otimes B| = |A| \times |B|$  and

$$P(A \otimes B) = \left\{ f : A \times B \rightarrow \mathbb{R}^+ \mid \begin{array}{l} a \mapsto \sum_a f_{a,b} \in P(A), \\ b \mapsto \sum_b f_{a,b} \in P(B). \end{array} \right\}.$$



## Examples - Compute the semantics

A **bayesian network** is given by a DAG whose nodes are labeled by **types** (variables) and edges by **morphisms** (CPT).



$$p(G) = P(G|S, R) \cdot (P(S|W) \otimes P(R|W)) \cdot \Delta \cdot p(W)$$

## Examples - Compute the semantics

### Funny Bernoulli by rejection sampling :

---

```
1  fix lambda f:bool
2    let a = sample(bernoulli 0.5) in
3    let b = sample(bernoulli 0.5) in
4    let c = sample(bernoulli 0.5) in
5    if (a==0 or b==0) then a+b+c
6                                else f
```

---

# Examples - Compute the semantics

## Funny Bernoulli :

---

```
1  let FB =  
2    let a = sample(bernoulli 0.5) in  
3    let b = sample(bernoulli 0.5) in  
4    let c = sample(bernoulli 0.5) in  
5    assume(a==0 or b==0) ;  
6    a+b+c
```

---

Reminder on enumeration algorithm.

# Probabilistic Language - Type and Semantics

$\llbracket G \vdash e : t \rrbracket : \llbracket G \rrbracket \times \llbracket t \rrbracket \rightarrow \mathbb{R}^+$  and  $\llbracket G \vdash e : t \text{ dist} \rrbracket(\gamma, a) \in P(G \rightarrow t)$

$$\llbracket \overline{G \vdash \text{bernoulli}(p) : \text{bool dist}} \rrbracket : \begin{cases} (\gamma, \text{true}) \mapsto p \\ (\gamma, \text{false}) \mapsto 1 - p \end{cases}$$

$$\llbracket \frac{G \vdash d : t_1 \text{ dist} \quad G, x : t_1 \vdash e : t_2}{G \vdash \text{let } x = d \text{ in } e : t_2} \rrbracket : (\gamma, a_2) \mapsto \sum_a \llbracket e \rrbracket(\gamma, a, a_2)$$

$$\llbracket \frac{G \vdash e_1 : \text{bool} \quad G \vdash e_2 : t}{G \vdash \text{assume}(e_1) ; e_2 : t} \rrbracket (\gamma, a) = \begin{cases} \llbracket e_2 \rrbracket(\gamma, a) & \text{if } \llbracket e_1 \rrbracket(g, \text{true}) = 1 \\ 0 & \text{otherwise} \end{cases}$$

$$\llbracket \frac{G \vdash e : t}{G \vdash \text{infer}(e) : t \text{ dist}} \rrbracket (\gamma, a) = \frac{\llbracket G \vdash e : t \rrbracket(\gamma, a)}{\sum_{a \in |t|} \llbracket G \vdash e : t \rrbracket(\gamma, a)}$$

# Examples

## Dice :

---

```
1 let Dice =  
2   let a = sample(unif(1,6)) in  
3   let b = sample(unif(1,6)) in  
4   assume(a - b == 1) ;  
5   a+b
```

---

## Cannabis :

---

```
1 let Cannabis =  
2   let b = sample(bernoulli 0.5) in  
3   if b then let c = sample(bernoulli 0.6) in  
4       assume c; c  
5   else true
```

---

# Take home

## Semantics for (discrete) probabilistic programs

operational semantics and denotational semantics

## Probabilistic coherent spaces (be able to compute semantics)

a model of Bayesian Networks

Probabilistic PCF

First Order Probabilistic language with conditioning

## References

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Probabilistic Coherent Spaces by Vincent Danos and Thomas Ehrhard

A predicate/state transformer for Bayesian learning by Bart Jacobs and Fabio Zanasi.

Bayesian Networks and Proof Nets Talk by Claudia Faggian.