

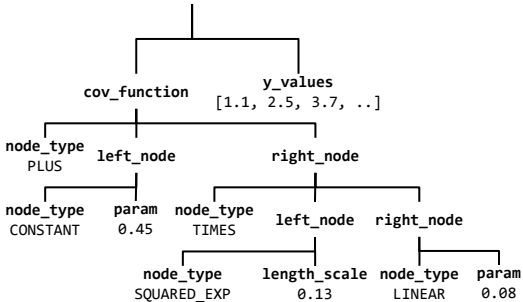
```

@gen function p(x_values::Vector)
  cov_function ~ cov_function_prior()
  cov_matrix = compute_cov_matrix(cov_function, x_values)
  n = length(xs)
  y_values ~ mvnnormal(zeros(n), cov_matrix .+ 0.01 * I(n))
end

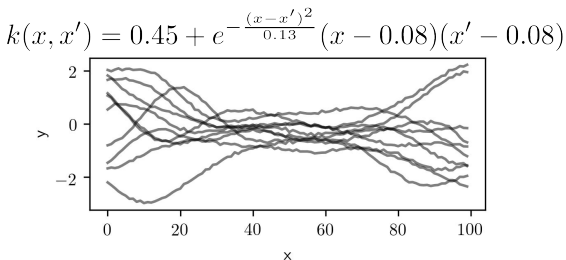
@gen function cov_function_prior()
  node_type ~ categorical(production_rule_probabilities)
  if node_type == CONSTANT
    param ~ uniform(0, 1)
    return ConstantNode(param)
  elseif node_type == LINEAR
    param ~ uniform(0, 1)
    return LinearNode(param)
  elseif node_type == SQUARED_EXP
    length_scale ~ uniform(0, 1)
    return SquaredExponentialNode(length_scale)
  elseif node_type == PERIODIC
    ..
  elseif node_type == PLUS
    left_node ~ cov_function_prior()
    right_node ~ cov_function_prior()
    return PlusNode(left_node, right_node)
  elseif node_type == TIMES
    left_node ~ cov_function_prior()
    right_node ~ cov_function_prior()
    return TimesNode(left_node, right_node)
  end
end

```

(a) A Gaussian process generative model  $\mathbf{p}$  that uses a PCFG-based prior on a combinatorial space of covariance functions, expressed in a Gen probabilistic modeling language.



(b) An execution trace of the generative model  $\mathbf{p}$  from (a). Each random choice has a unique address in a hierarchical address space that is based on the tree of function calls.



(c) The covariance function represented by the trace in (c), and several samples from the resulting Gaussian process.

```

@gen function q(node::Node, path)
  prev_cov_function = trace[:cov_function]
  path ~ walk_tree(prev_cov_function, (:cov_function,))
  subtree ~ cov_function_prior()
  return path
end

@gen function walk_tree(node::Node, path)
  if isa(node, LeafNode)
    done ~ bernoulli(1)
    return path
  elseif (done) ~ bernoulli(0.5)
    return path
  elseif (recurse_left) ~ bernoulli(0.5)
    path = (path..., :left_node)
    return ([:left] ~ walk_tree(node.left, path))
  else
    path = (path..., :right_node)
    return ([:right] ~ walk_tree(node.right, path))
  end
end

```

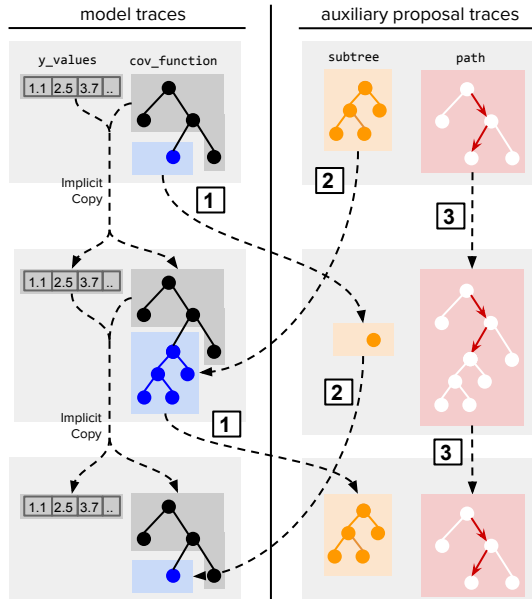
(d) Auxiliary proposal distribution  $\mathbf{q}$ , which proposes a new subtree in the covariance function, expressed in a Gen probabilistic modeling language.

```

@trace_bijection h from (p_in, q_in) to (p_out, q_out) begin
  path = @proposal_return_value()
  model_subtree_address = foldr(=>, path))
  @copy(p_in, model_subtree_address, q_out, :subtree)
  @copy(q_in, :subtree, p_out, model_subtree_address)
  @copy(q_in, :path, q_out, :path)
end

```

(e) An involution  $\mathbf{h}$ , which swaps the previous and newly proposed subtrees.



(f) Schematic showing the involution  $\mathbf{h}$  applied twice. The first application replaces a subtree with one node with a subtree with 5 nodes. The second application reverts the change.