

Design and Implementation of Anglican Probabilistic Programming Language

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<https://bitbucket.org/probprog/anglican-white-paper>
<https://bitbucket.org/probprog/anglican>
<http://www.robots.ox.ac.uk/~fwood/anglican/index.html>

Outline

Motivation

Design Outline

Implementation Highlights

Inference Algorithms

Definitions and Runtime Library

Intuition

Probabilistic program:

- ▶ A program with random computations.
- ▶ Distributions are conditioned by ‘observations’.
- ▶ Values of certain expressions are ‘predicted’ — **the output**.

Can be written in any language (extended by `sample` and `observe`).

Example: Model Selection

```
1  (let [;; Guessing a distribution
2      dist (sample (categorical
3                    [[normal 1] [gamma 1]
4                     [uniform-continuous 1]
5                     [uniform-discrete 1]]))
6      a (sample (gamma 1 1))
7      b (sample (gamma 1 1))
8      d (dist a b)]
9      ;; Observing samples from the distribution
10     (loop [data data]
11         (when (seq data)
12             (let [[x & data] data]
13                 (observe d x))
14                 (recur data)))
15     ;; Predicting a, b and the distribution
16     (predict :a a)
17     (predict :b b)
18     (predict :d d))
```

More examples

- ▶ *Intruder detection* — given a log of **times** and **amounts** of payments in a bank account, how likely that the account was compromised?

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- ▶ (*Due to Stuart Russell*) If you observe that a student GPA is exactly 4.0 in a model of transcripts of students from the USA (GPA's from 0.0 to 4.0) and India (GPA's from 0.0 to 10.0) what is the probability that the student is from India?

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$$\Phi = \int_{-\infty}^{\infty} \varphi(x)p(x)dx$$

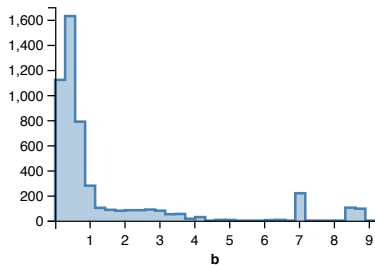
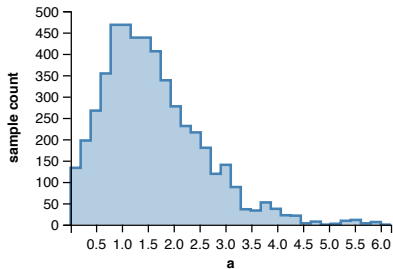
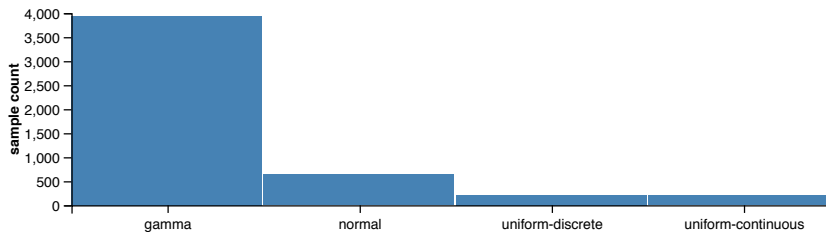
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- ▶ Continuously and **infinitely generate a sequence of samples** drawn from the distribution of the output expression — so that someone else puts it in good use (vague but common). ✓

Example: Inference Results



Importance Sampling

loop

Run program, computing weight based on observations.
Output result and weight.

end loop

- ▶ Simple — good.
- ▶ Slow convergence (unless one knows the answer) — bad.

Can we do better?

Lightweight Metropolis-Hastings (LMH)

Run program once, remembering random choices.

loop

Uniformly select one random choice.

Propose a new value for the choice.

Re-run the program.

Accept or reject with MH probability.

Output result.

end loop

Can we do better?

- ▶ Particle methods
- ▶ Variational inference
- ▶ ...

Why functional?

We want a functional language because an inference algorithm controls the execution:

- ▶ A program is run many (often many hundreds of thousands) of times (with almost any algorithm).
- ▶ A program must be partially re-executed multiple times from different positions (particle methods).
- ▶ We want to reason about the distribution defined by the program.

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Others use:

- ▶ Scheme — (Church, Venture).
- ▶ Scala — Figaro.
- ▶ Haskell — Hakaru, Model-Bayes.
- ▶ ...

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As well as Python, C#, and other languages.

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Anglican and Clojure

One language on top of (or besides) another:

- ▶ Interpreter.
- ▶ Source-to-source compiler.
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Anglican is

- ▶ Integrated with Clojure.
- ▶ Shares syntax.
- ▶ Alters operational semantics.

Anglican

A subset of Clojure, wrapped inside defquery:

- ▶ `if`, `when`, `cond`, `case`, `let`, `and`, `or`, `fn`.
- ▶ Vector destructuring in bindings of `let` and `fn`.
- ▶ Compound literals for vectors, hash maps, and sets.
- ▶ `loop/recur` — a convenience.

Core library:

- ▶ All of Clojure core library, except for higher-order functions.
- ▶ `map`, `reduce`, `filter`, `some`, `repeatedly`, `comp`, `partial`.

Any Clojure function can be called from Anglican.

Macro-based compilation

Anglican code macro-compiled into Clojure:

```
1 (loop [data data]
2   (if (seq data)
3     (let [[x & data] data]
4       (observe (gamma a b) x)
5       (recur data))
6     (predict :a a)))
```

```
1 (fn loop [C23151 state data]
2   (if (seq data)
3     (let [[x & data] data]
4       (->observe '023153 (gamma a b) x
5         (fn do23152 [_ state]
6           (loop C23151 state data))
7         state))
8     (fn []
9       (C23151
10        nil
11        (add-predict state :a a)))))
```

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Probabilistic forms

Two **probabilistic** forms:

- ▶ `sample` — draws a value from a distribution;
- ▶ `observe` — conditions the *a posteriori* distribution by observing a value from a distribution.

This is where the inference algorithm steps in:

```
=> (cps-of-expression '(sample dist) 'cont)
(->sample dist cont $state)
```

```
=> (cps-of-expression '(observe dist val) 'cont)
(->observe dist val cont $state)
```

Memoization

Memoization of random choice:

- ▶ A person has a random eye color.
- ▶ But the *same* person has a fixed eye color.

```
1 (let [eye-color (mem (fn [person]
2                       (sample
3                         (categorical
4                           ['brown 0.5]
5                           ['green 0.5]))))]
6   (if (not= (eye-color 'bill) (eye-color 'john))
7     (predict (eye-color 'bill))
8     (predict (eye-color 'john))))
```

Compiling a memoized function

```
1  (fn []
2    (cont
3      ;; every memoization gets a unique key
4      (let [M23145 (gensym "M")]
5        (fn [C23144 $state & P23147]
6          (if (in-mem? $state M23145 P23147)
7              ;; previously memoized result
8              (fn []
9                (C23144
10                 (get-mem $state M23145 P23147)
11                 $state)))
12              ;; new computation
13              (clojure.core/apply
14               (fn [C23150 $state person]
15                 (fn [] (C23150 ... $state))))
16               ;; memoize result in state
17               (fn [V23146 $state]
18                 (fn []
19                   (C23144
20                    V23146
21                    (set-mem $state M23145 P23147 V23146))))
22               $state
23               P23147))))
24    $state))
```

1 (mem (fn [person] ...))

Managing stack size

- ▶ Clojure does not support tail-call optimization (TCO).
- ▶ Under CPS transformation the stack will explode.

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- ▶ Under CPS transformation the stack will explode.
- ▶ Anglican uses *trampolining*: every continuation call is wrapped into a *thunk*.

The thunk is returned ...

```
1      (fn [x y] (+ x y))
2      (fn []
3        (cont (+ x y) $state)))
```

... and called by trampoline:

```
1      (defn exec
2        [algorithm prog value state]
3        (loop [step (trampoline prog value state)]
4          (let [next (checkpoint algorithm step)]
5            (if (fn? next)
6                (recur (trampoline next))
7                next))))
```

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Thank you!
Questions?