Comparison between languages regarding to SPP

Tomer Dobkin

April 12, 2020

1 Introduction

in this article i will write a review on performance of diffrenet programing languages that used for probabilistic programming , regarding to how they handle models with stochastic structure, expanding of the idea that introduced in https://arxiv.org/abs/2003.00704

2 Implementation

the code and link to github , all the implementations are linked to the repo

3 Results

3.1 Survey

implemetation	converging	converging time	effective samples	explantory
Stan - Generative	no	_	_	yes
Stan - Marganilization	yes	TODO	TODO	no
WebPPL - Generative	yes	TODO	TODO	yes
WebPPL - Marganilization	TODO	TODO	TODO	TODO
Webppl - Stochastic	TODO	TODO	TODO	TODO
Infergo - Generative	yes	TODO-take from article	TODO-t.f.a	yes
Infergo - Marganilization	yes	TODO-take from article	TODO-t.f.a	no
Infergo - Stochastic	yes	TODO-take from article	TODO-t.f.a	yes?

Table 1: survey model results

3.2 GMM

implementation	converging	converging time	effective samples	explantory
Stan - Generative	no	_	_	yes
Stan - Marganilization	yes	TODO	TODO	no
WebPPL - Generative	yes	TODO	TODO	yes
WebPPL - Marganilization	TODO	TODO	TODO	TODO
Webppl - Stochastic	TODO	TODO	TODO	TODO
Infergo - Generative	yes	TODO-take from article	TODO-t.f.a	yes
Infergo - Marganilization	yes	TODO-take from article	TODO-t.f.a	no
Infergo - Stochastic	yes	TODO-take from article	TODO-t.f.a	yes?

Table 2: gmm model results

3.3 HMM

implementation	converging	converging time	effective samples	explantory
Stan - Generative	no		_	yes
Stan - Marganilization	yes	TODO	TODO	no
WebPPL - Generative	yes	TODO	TODO	yes
WebPPL - Marganilization	TODO	TODO	TODO	TODO
Webppl - Stochastic	TODO	TODO	TODO	TODO
Infergo - Generative	yes	TODO-take from article	TODO-t.f.a	yes
Infergo - Marganilization	yes	TODO-take from article	TODO-t.f.a	no
Infergo - Stochastic	yes	TODO-take from article	TODO-t.f.a	yes?

Table 3: hmm model results

4 Summery

summery of the results , about each implementation , which way is the most efficient $\,$

5 Discussion

6 Reference

- $1. \ \, {\rm Stochastically\ Differentiable\ Probabilistic\ Programs\ -\ arXiv:} 2003.00704$
- 2. Probabilistic Programming with Densities in SlicStan: Efficient, Flexible and Deterministic arXiv:1811.00890