

Inference in Probabilistic Programming I

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Part of the content is from “An Introduction to Probabilistic Programming” by Jan-Willem van de Meent, Brooks Paige, Hongseok Yang, and Frank Wood

General Approximate Inference Techniques

- Variational inference
- Transformation method
- Rejection sampling
- Importance sampling
- Markov chain Monte Carlo

This Class and Next Class

- We are going to talk about instantiating general inference techniques in probabilistic programming

Question

- Which construct of a language might cause trouble for inference?

Outline of the Lecture

- Graph-based inference (this lecture)
 - More on MCMC
- Evaluation-based inference (next lecture)

Graph-Based Inference: Introduction

- Key idea: convert a program into a graphical model
 - We know to do inference on graphical models
- Limitation: a static method
 - Have trouble to deal with cases where conditional dependences are dynamic
 - Moreover, cannot deal with loops that can iterate for arbitrary times

Graph-Based Inference: Example 1

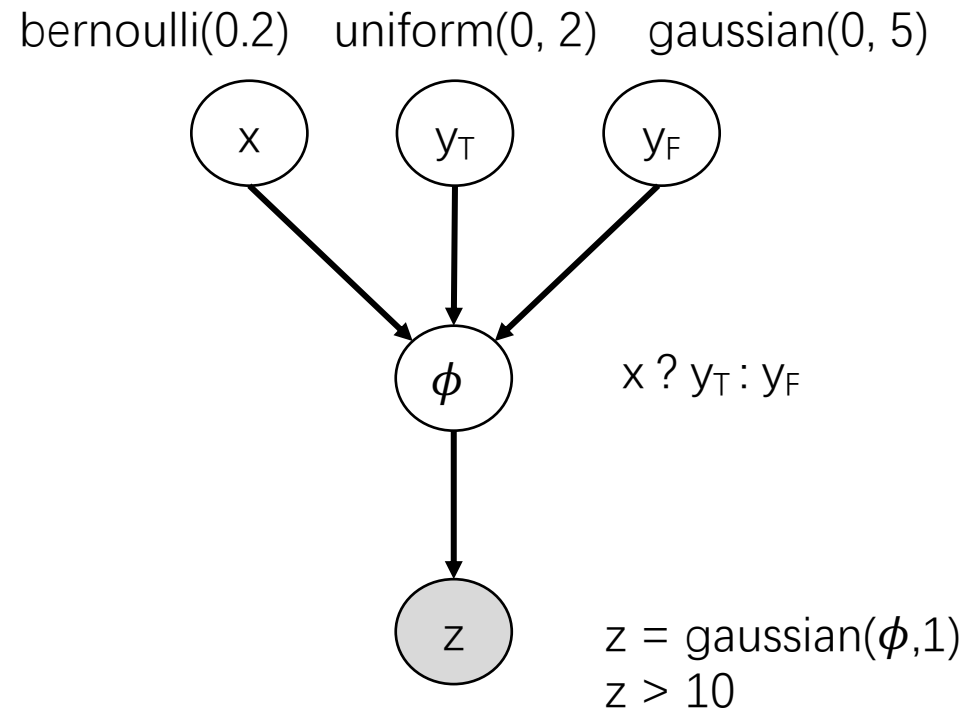
```

x = bernoulli(0.2)
if(x){
    y = uniform(0, 2)
}
else
    y = gaussian(0, 5)

z = gaussian(y, 1)

condition(z > 10)

```



Graph-Based Inference: Example 2

```
x = gaussian(0, 1)
y = uniform(0, x)
if (x > 10) {
    condition(y > 1.5)
}
else {
    condition(y < 0.5)
}
```


Formal Definition of Transformation

- What information does a graph should contain?

Formal Definition: Graph (Bayesian Network)

$$G = (V, A, P, Y)$$

- V is a set of vertices
- A is a set of arcs
- P is a map that defines the density functions or mass functions of each variable
- Y is a set that tracks the conditioned variables

Formal Definition: Our Language (SSA)

- $t ::= a \ (a \in R, \text{constant}) \mid v \ (v \text{ is a variable}) \mid t \ op \ t \ (op \in \{+, -, \times, \div\}) \mid \text{phi}(b, v_1, v_2) \mid$
 $\text{uniform}(t, t) \mid \text{gaussian}(t, t) \mid \text{bernoulli}(t)$
- $b ::= \text{true} \mid \text{false} \mid t > t \mid t < t \mid t == t \mid b \&\&b \mid b \mid\mid b$
- $e ::= \text{skip} \mid e; e \mid \text{if } b \text{ then } e \text{ else } e \mid \text{condition}(b) \mid v = t$

Translation

$$\rho, \phi, G, e \Downarrow \rho', \phi', G'$$

- ρ : environment, which maps a variable to a constant or a node variable
- ϕ : path condition
- e : program

Translation Rules: Terms

$$\rho, \phi, G, t \Downarrow G', E$$

$$\overline{\rho, \phi, G, a \Downarrow G, a}$$

$$\overline{\rho, \phi, G, v \Downarrow G, \rho[v]}$$

$$\rho, \phi, G, b \Downarrow G', E'$$

$$\overline{\rho, \phi, G, \phi(b, v_1, v_2) \Downarrow G', \text{if } E' \text{ then } \rho(v_1) \text{ else } \rho(v_2)}$$

$$\rho, \phi, G, t_1 \Downarrow G_1, E_1 \quad \rho, \phi, G, t_2 \Downarrow G_2, E_2$$

$$\overline{\rho, \phi, G, t_1 \text{ op } t_2 \Downarrow G_2 + G_2, E_1 \text{ op } E_2}$$

Translation Rules: Terms

$$\rho, \phi, G, t \Downarrow G', E$$

$$\begin{array}{c}
 \rho, \phi, G, t_1 \Downarrow G_1, E_1 \quad \rho, \phi, G, t_2 \Downarrow G_2, E_2 \\
 \hat{v} \text{ is a fresh variable, } V \text{ are free variables in } E_1 \text{ and } E_2 \\
 F = \text{score}(\text{uniform}(E_1, E_2)) \\
 \hline
 \rho, \phi, G, \text{uniform}(t_1, t_2) \Downarrow \\
 G_2 + G_2 + (\{\hat{v}\}, \{(v, \hat{v}) | v \in V\}, \{\hat{v} \mapsto F\}, \{\}), \quad \hat{v}
 \end{array}$$

Translation Rules: Tests

$$\rho, \phi, G, t \Downarrow G', E$$

$$\frac{}{\rho, \phi, G, \text{true} \Downarrow G, \text{true}}$$

$$\frac{}{\rho, \phi, G, \text{false} \Downarrow G, \text{false}}$$

$$\frac{\rho, \phi, G, t_1 \Downarrow G_1, E_1 \quad \rho, \phi, G, t_2 \Downarrow G_2, E_2}{\rho, \phi, G, t_1 \text{ op } t_2 \Downarrow G_1 + G_2, E_1 \text{ op } E_2}$$

Translation Rules: Program

$$\overline{\rho, \phi, G, \text{skip} \Downarrow \rho, \phi, G}$$

$$\frac{\rho, \phi, G, t \Downarrow G', E}{\rho, \phi, G, x := t \Downarrow \rho[x \mapsto E], \phi, G'}$$

$$\frac{\rho, \phi, G, e_1 \Downarrow \rho_1, \phi_1, G_1 \quad \rho_1, \phi_1, G_1, e_2 \Downarrow \rho_2, \phi_2, G_2}{\rho, \phi, G, e_1; e_2 \Downarrow \rho_2, \phi_2, G_2}$$

Translation Rules: Program

$$\begin{array}{c}
 \rho, \phi, G, b \Downarrow G', E \\
 \hline
 \frac{\rho, \phi \wedge E, G', e_1 \Downarrow \rho_1, \phi_1, G_1 \quad \rho, \phi \wedge \neg E, G', e_2 \Downarrow \rho_2, \phi_2, G_2}{\rho, \phi, G, \text{if } b \text{ then } e_1 \text{ else } e_2 \Downarrow \rho_1 + \rho_2, \phi, G_1 + G_2}
 \end{array}$$

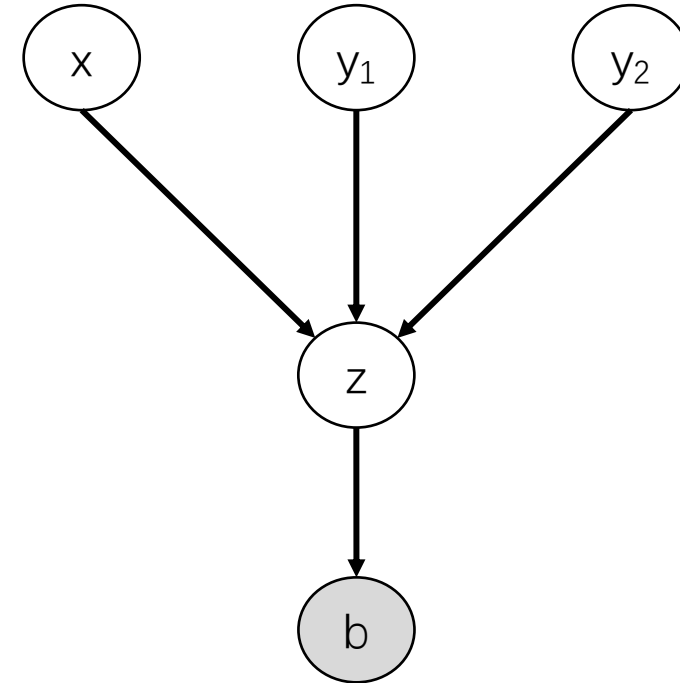
$$\begin{array}{c}
 \rho, \phi, G, b \Downarrow (V, A, P, Y), E \\
 \hat{v} \text{ is a fresh variable} \quad F = \text{if } \phi \text{ score}(E, \hat{v}) \text{ else } 1 \\
 V \text{ are free variables in } E \\
 \hline
 \rho, \phi, G, \text{condition}(b) \Downarrow \rho, (V \cup \{\hat{v}\}, A \cup \{(v, \hat{v}) | v \in V\}, P \cup \{\hat{v} \mapsto F\}, Y \cup \{\hat{v}\})
 \end{array}$$

Translation: Example

```
x = bernoulli(0.2)
if(x) {
    y1 = uniform(0, 2)
}
else
    y2 = gaussian(0, 5)
```

```
y3 = phi(x, y1, y2)
z = gaussian(y3, 1)
```

```
condition(z > 10)
```



Translation: Questions

- Are the translated graphs always trees?
- How do we deal with function calls?
- How to evaluate the density/mass function?

Translation: Questions

- What about factor?

$$\begin{array}{c}
 \rho, \phi, G, b \Downarrow (V, A, P, Y), E \\
 \hat{v} \text{ is a fresh variable} \quad F = \text{if } \phi \exp(\text{score}(E, \hat{v})) \text{ else } 1 \\
 V \text{ are free variables in } E \\
 \hline
 \rho, \phi, G, \text{factor}(b) \Downarrow \rho, (V \cup \{\hat{v}\}, A \cup \{(v, \hat{v}) \mid v \in V\}, P \cup \{\hat{v} \mapsto F\}, Y)
 \end{array}$$

Translation: Questions

- Can we simplify the graph before inference?

Partial evaluation: function calls and if statements

Inference on the Translated Graph

- If we want to compute marginal probabilities or most likely assignment, we can use (loopy) belief propagation
- But we often want to draw samples, so methods like sampling methods are used more often

Sampling Method

- Rejection sampling
 - Straightforward, but often inefficient
- MCMC
 - Used most widely
 - Need to evaluate Z^*p , where Z can be any positive number

MCMC Variant: Gibbs Sampling

- Often we want to change one assignment at a time
- Proposal distribution
 - Change one assignment at a time
 - $p(x \mid Y, X \setminus \{x\})$, where Y are observed variables
- Proof of correctness
 - Stationary: change x doesn't affect $P(V \setminus \{x\})$, therefore $P(V') = P(V \setminus \{x\}) * P(x \mid V \setminus \{x\}) = P(V)$
 - Ergodic: depends on the distribution. A sufficient condition: none of the conditional distribution is anywhere zero

More on Gibbs Sampling

- Very useful when we can analytically compute $p(x \mid V \setminus \{x\})$
- When not possible, we turn to Metropolis-within-Gibbs algorithms
 - Use a proposal distribution $q(x \mid V \setminus \{x\})$
 - Still use the acceptance probability in Metropolis-Hasting

Why Metropolis-within-Gibbs?

- When computing

$$A_k(\mathbf{z}^*, \mathbf{z}^{(\tau)}) = \min \left(1, \frac{\tilde{p}(\mathbf{z}^*) q_k(\mathbf{z}^{(\tau)} | \mathbf{z}^*)}{\tilde{p}(\mathbf{z}^{(\tau)}) q_k(\mathbf{z}^* | \mathbf{z}^{(\tau)})} \right).$$

- Many terms in the two $p(\mathbf{z})$ will cancel out
 - $\frac{p(V)}{p(V')} = \frac{p(x | \bar{V}) * p(\bar{V})}{p(x' | \bar{V}) * p(\bar{V})} = \frac{p(x | \bar{V})}{p(x' | \bar{V})}$
 - We can further decompose $p(x | \bar{V})$ into products of conditional probability, we only need to evaluate the part that involves x

Full Description of Metropolis-within-Gibbs

- Page 78 of “An Introduction to Probabilistic Programming”

Optimization: Block Sampling

- Sample highly correlated variables together
- Example:

```
x = gaussian(0, 1)
y = gaussian(0, 1)
z = gaussian(x+y, 0.01)
condition(z == 2)
```

- Need to analyze the model to do appropriately

Hamiltonian Monte Carlo (HMC)

- In many optimization techniques, gradients are good guidance
- Hamiltonian Monte Carlo is an MCMC technique that utilizes gradients
 - Works for continuous variables
 - Scales better for high dimensional distributions
 - Make large changes while keeping the rejection probability small
 - Analogy to dynamical systems in physics

Dynamical Systems

- Key idea of HMC is to cast probabilistic simulation in the form of a Hamiltonian system
 - Exploiting the framework of Hamiltonian dynamics
- Classical dynamics: Newton's second law of motion
 - $a = v' = S'' = F/M$

Dynamical Systems

- The dynamics we consider: the evolution of $\mathbf{z} = \{z_i\}$ under continuous time τ
- Intermediate momentum variable $r_i = \frac{dz_i}{d\tau}$, $\mathbf{r} = \{r_i\}$
- We view \mathbf{z} as position variables
- The joint space of position and momentum is called phase space

Intuition of HMC

- We can imagine a ball in a bowl without friction
 - Define $p = f(E)$, where E is the potential energy of the ball
 - The higher the probability is, the lower the potential energy is
 - We use ball's position to sample p
 - Sometimes we need to give the ball a random kick
- Visualization:
https://arogozhnikov.github.io/2016/12/19/markov_chain_monte_carlo.html

Probability Distributions to Dynamical Systems

- We can write $p(\mathbf{z})$ as

$$p(\mathbf{z}) = \frac{1}{Z_p} \exp(-E(\mathbf{z}))$$

- $E(\mathbf{z})$ is the potential energy of the system in state \mathbf{z}
- The system acceleration is

$$\frac{dr_i}{d\tau} = -\frac{\partial E(\mathbf{z})}{\partial z_i}.$$

Probability Distributions to Dynamical Systems

- Kinetic energy:

$$K(\mathbf{r}) = \frac{1}{2} \|\mathbf{r}\|^2 = \frac{1}{2} \sum_i r_i^2$$

- The total energy of the dynamical system is given by the Hamiltonian function:

$$H(\mathbf{z}, \mathbf{r}) = E(\mathbf{z}) + K(\mathbf{r})$$

Probability Distributions to Dynamical Systems

- The dynamics of the systems can be expressed using Hamiltonian equations:

$$\begin{aligned}\frac{dz_i}{d\tau} &= \frac{\partial H}{\partial r_i} \\ \frac{dr_i}{d\tau} &= -\frac{\partial H}{\partial z_i}.\end{aligned}$$

Properties of Hamiltonian Dynamical Systems

- During the evolution of the system, the Hamiltonian is constant

$$\begin{aligned}\frac{dH}{d\tau} &= \sum_i \left\{ \frac{\partial H}{\partial z_i} \frac{dz_i}{d\tau} + \frac{\partial H}{\partial r_i} \frac{dr_i}{d\tau} \right\} \\ &= \sum_i \left\{ \frac{\partial H}{\partial z_i} \frac{\partial H}{\partial r_i} - \frac{\partial H}{\partial r_i} \frac{\partial H}{\partial z_i} \right\} = 0\end{aligned}$$

Properties of Hamiltonian Dynamical Systems

- Liouville's theorem: they preserve volume in phase space (\mathbf{z}, \mathbf{r})
- To see why it holds, we define the flow field

$$\mathbf{V} = \left(\frac{d\mathbf{z}}{d\tau}, \frac{d\mathbf{r}}{d\tau} \right)$$

- The divergence of this field vanishes

Probability Distributions to Dynamical Systems

- We now define joint distribution

$$p(\mathbf{z}, \mathbf{r}) = \frac{1}{Z_H} \exp(-H(\mathbf{z}, \mathbf{r})).$$

- Using the two properties of Hamiltonian Dynamical Systems, we can show that the Hamiltonian dynamics will leave $p(\mathbf{z}, \mathbf{r})$ invariant

$$\begin{aligned} \frac{dz_i}{d\tau} &= \frac{\partial H}{\partial r_i} \\ \frac{dr_i}{d\tau} &= -\frac{\partial H}{\partial z_i}. \end{aligned}$$

Probability Distributions to Dynamical Systems

- Using the two properties of Hamiltonian Dynamical Systems, we can show that the Hamiltonian dynamics will leave $p(\mathbf{z}, \mathbf{r})$ invariant
- We can integrate over a finite time duration to make large changes to \mathbf{z} in a systematic way

Probability Distributions to Dynamical Systems

- However, sampling using the Hamiltonian dynamics will not form an ergodic Markov chain because H is constant
- To fix it, we can replace the value \mathbf{r} with $p(\mathbf{r} | \mathbf{z})$, which can be a gaussian because \mathbf{z} and \mathbf{r} are independent

Put Things Together: HMC

- Augment distribution $p(\mathbf{z})$ with $p(\mathbf{z}, \mathbf{r})$
- Proposal distribution:
 - Update \mathbf{z}, \mathbf{r} using Hamiltonian dynamics (in practice, a discretized approximation called leapfrog integration)
 - Update \mathbf{r} stochastically
- Acceptance probability (After applying Hamiltonian dynamics):

$$\min(1, \exp\{H(\mathbf{z}, \mathbf{r}) - H(\mathbf{z}^*, \mathbf{r}^*)\})$$

Account for
approximation

The Leapfrog Approximation

$$\begin{aligned}\hat{r}_i(\tau + \epsilon/2) &= \hat{r}_i(\tau) - \frac{\epsilon}{2} \frac{\partial E}{\partial z_i}(\hat{\mathbf{z}}(\tau)) \\ \hat{z}_i(\tau + \epsilon) &= \hat{z}_i(\tau) + \epsilon \hat{r}_i(\tau + \epsilon/2) \\ \hat{r}_i(\tau + \epsilon) &= \hat{r}_i(\tau + \epsilon/2) - \frac{\epsilon}{2} \frac{\partial E}{\partial z_i}(\hat{\mathbf{z}}(\tau + \epsilon)).\end{aligned}$$

To remove biases introduced by numerical errors,
the steps are sampled from ϵ and $-\epsilon$

Why HMC is usually better than MH?

- MH has difficulties exploring low-density points
- HMC uses information of the target distribution
 - This will always go to the high-density points
- Momentum helps!

HMC in Probabilistic Programming

- Have trouble with branching statements
- The density function has to be differentiable everywhere
 - What about 0 gradients?

Next Lecture

- Evaluation-based inference