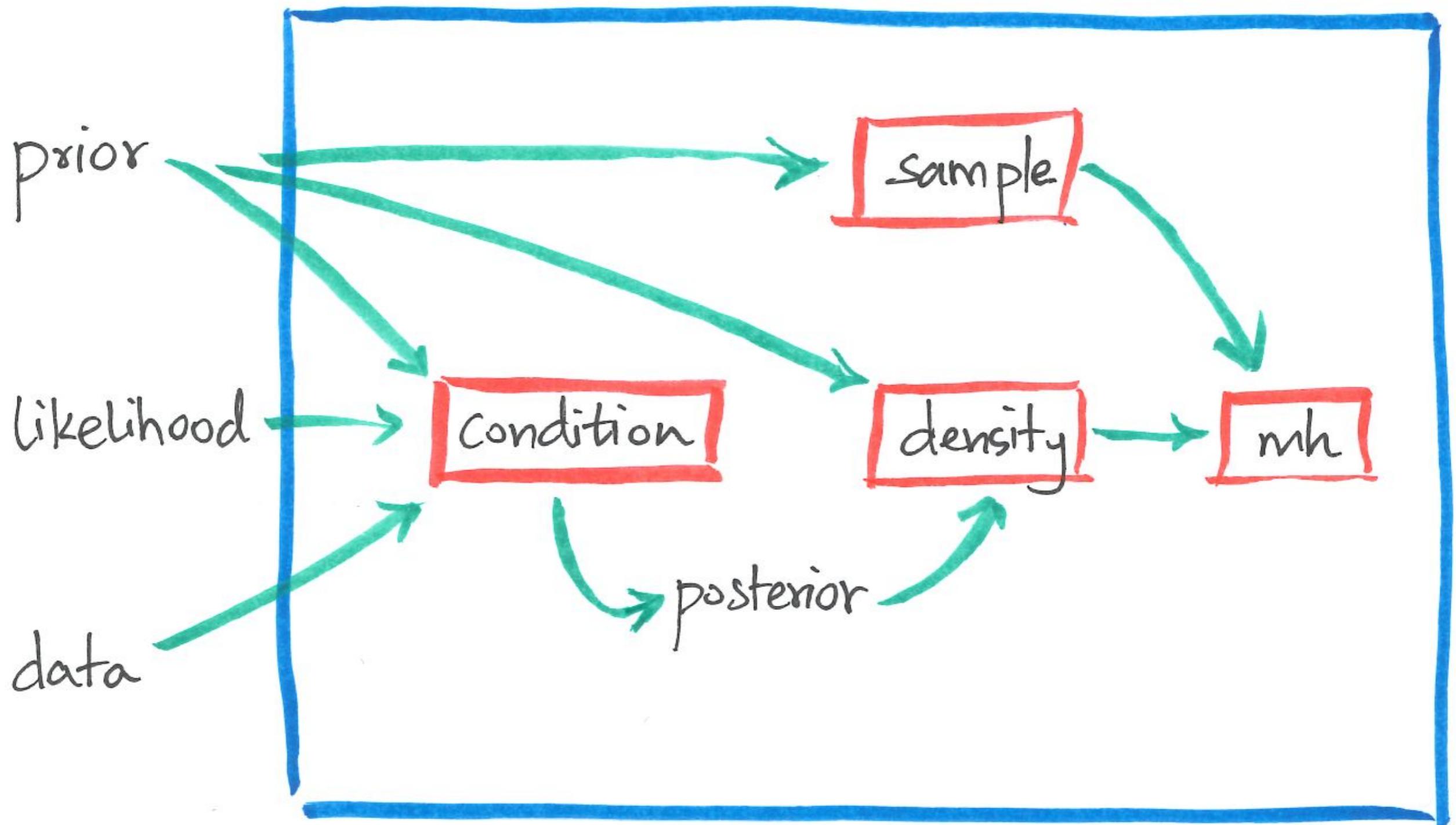
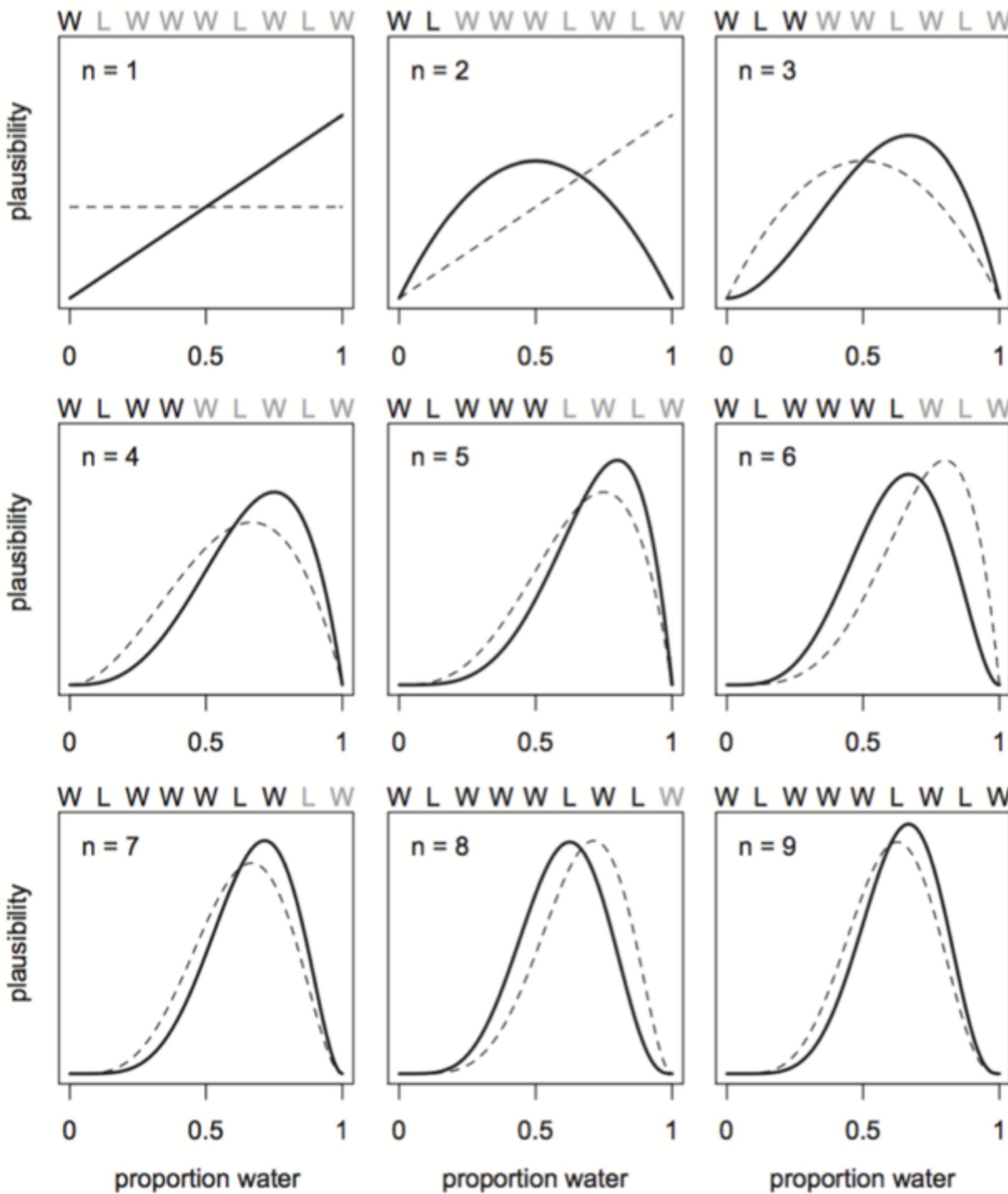


VERIFIABLE AND REUSABLE METAPROGRAMS FOR BAYESIAN INFERENCE

Praveen Narayanan and Chung-chieh Shan
Indiana University

NII Shonan Meeting, May 2018





type R = Double

type Dist a = (a → R) → R

prior :: Dist R parameter

prior f = integrate f ∘ 1

where integrate = ...

likelihood :: R → Dist Bool parameter data

likelihood p f = sum [if b then p * f b else (1-p) * f b
| b ← [True, False]]

Conditioning

posterior :: Bool \rightarrow Dist R

posterior dat f = prior (\p \rightarrow
likelihood p (\d \rightarrow
if d == dat then f p else 0))
/ marginal

where marginal = prior (\p \rightarrow
likelihood p (\d \rightarrow
if d == dat then 1 else 0))

could be intractable

density :: Dist a → a → R

density d a = d (λa' → if a' == a then 1 else 0)

sample :: Dist a → IO a

sample d = invert (cdf d) <\\$> random 0 1

where invert = ...

cdf :: Dist a → a → R

cdf d a = d (λa' → if a' < a then 1 else 0)

MCMC

$mh :: \text{Dist} a \rightarrow \text{Dist} a \rightarrow \text{IO} [a]$

$mh \text{ target proposal} = \text{sample proposal} \gg= \text{walk}$

where $\text{walk} :: a \rightarrow \text{IO} [a]$

$\text{walk old} =$

do new \leftarrow sample proposal
 $u \leftarrow \text{random } 0 \mid 1$

let $r = \frac{\text{density target new} * \text{density proposal old}}{\text{density target old} * \text{density proposal new}}$

$s = \text{if } (\min 1 \mid r) < u \text{ then old else new}$

$(s:) \triangleq \text{walks}$

$\text{posterior} :: \text{Bool} \rightarrow \text{Dist} R$

$\text{posterior d f} = \text{prior} (\backslash p \rightarrow \text{likelihood}_p (\backslash d \rightarrow \dots))$

exact

$\text{posterior}' :: \text{Bool} \rightarrow \text{IO} R$

$\text{posterior}' d = (1/10^3) \cdot \text{sum. take } 10^3 \triangleq$
 $mh(\text{posterior d}) \text{ prior}$

approximate

MCMC

$mh :: \text{Dist} a \rightarrow \text{Dist} a \rightarrow \text{IO } [a]$

mh target proposal = sample proposal $\gg=$ walk

where walk :: $a \rightarrow \text{IO } [a]$

walk old =

do new \leftarrow sample proposal

$u \leftarrow \text{random } 0 \mid 1$

let $r = \frac{\text{density target new} * \text{density proposal old}}{\text{density target old} * \text{density proposal new}}$

$s = \text{if } (\min \mid r) < u \text{ then old else new}$

($s ::$) $\$>$ walk s

posterior :: $\text{Bool} \rightarrow \text{Dist } R$

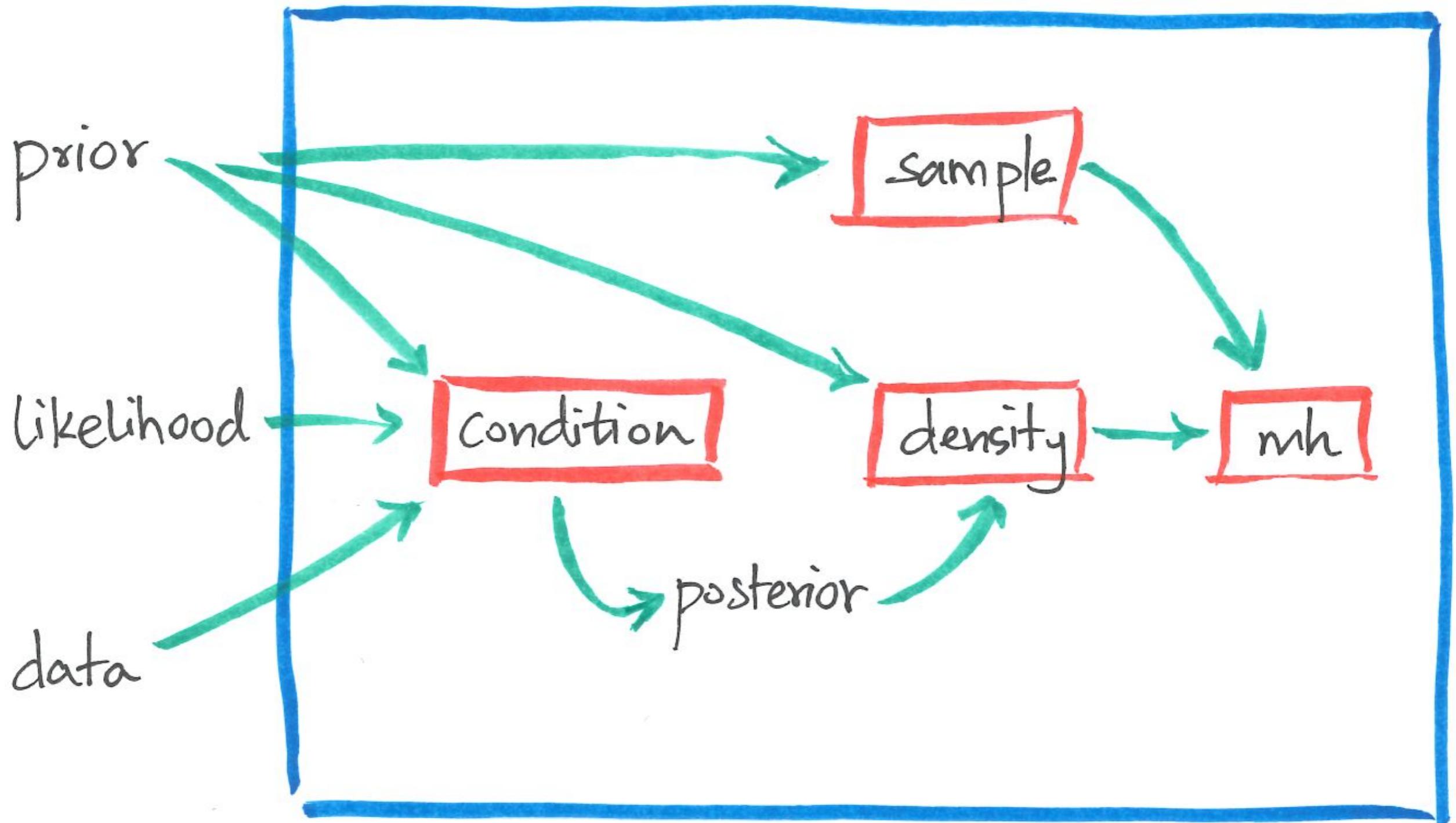
posterior d f = prior ($\backslash p \rightarrow$
likelihood $p(\backslash d \rightarrow \dots)$)

exact

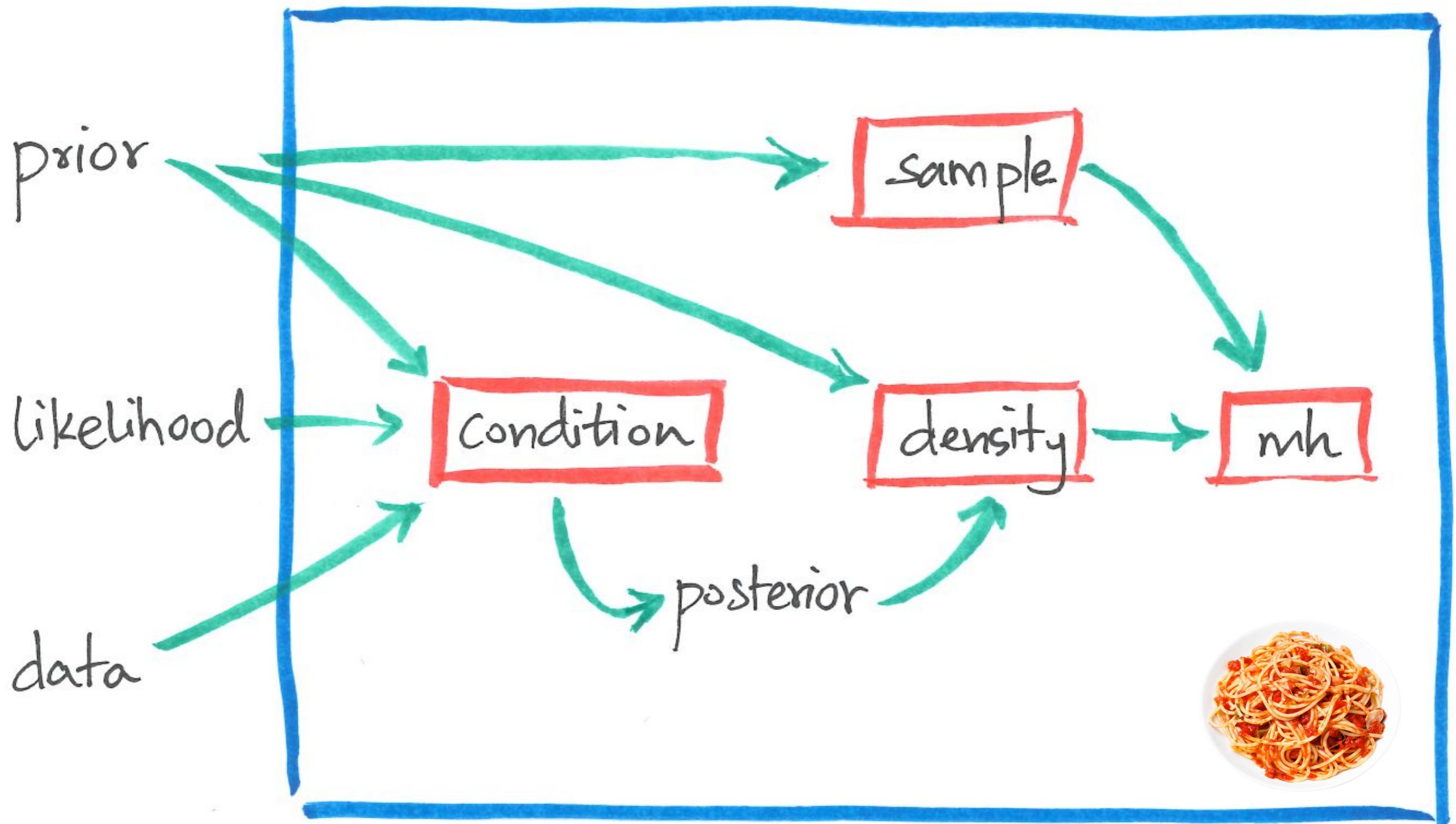
posterior' :: $\text{Bool} \rightarrow \text{IO } R$

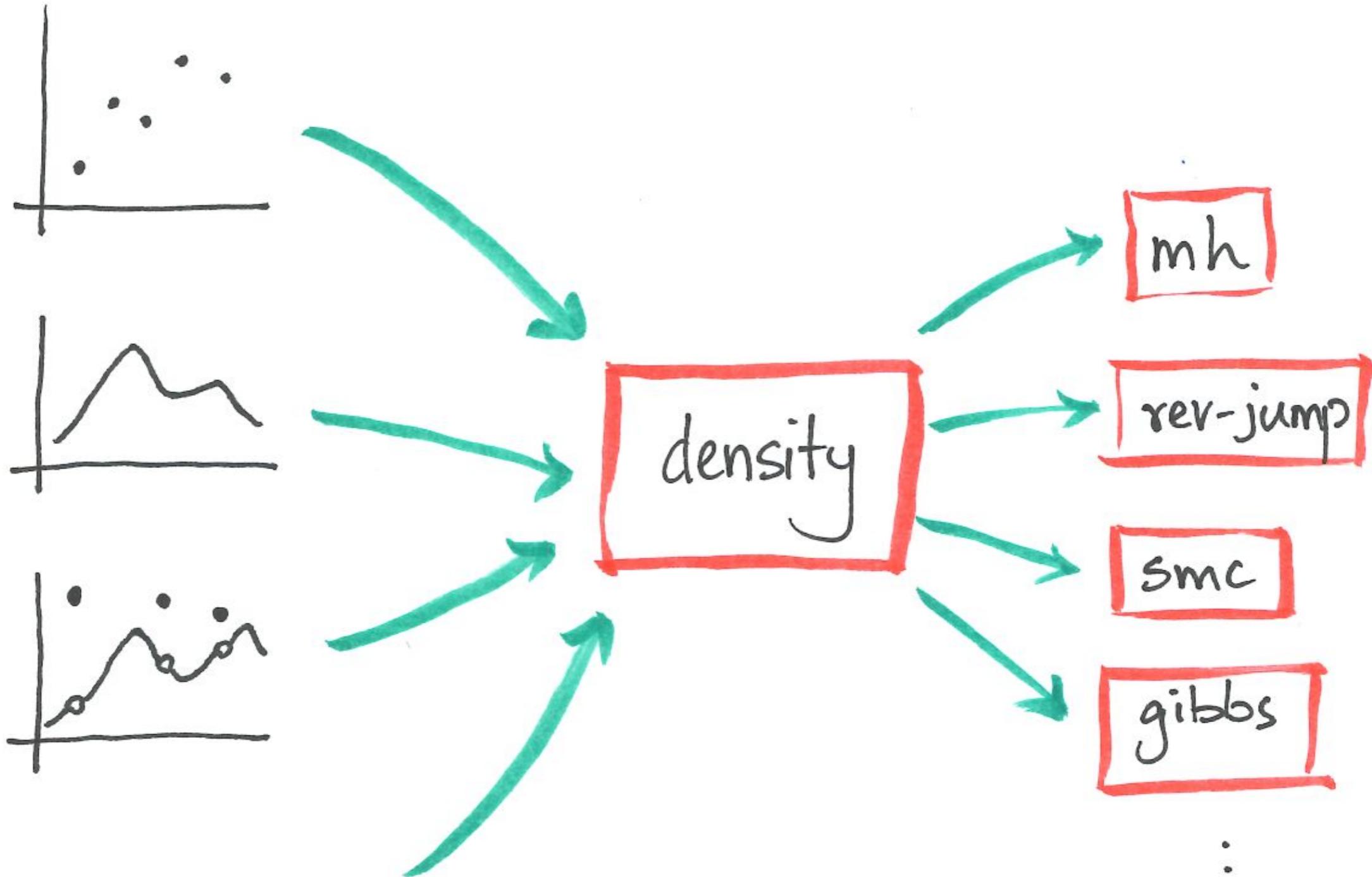
posterior' d = $(1/10^3) \cdot \text{sum. take } 10^3 \$>$
mh (posterior d) prior

approximate









distributions

samplers

$$[\![\text{Ma}]\!] = (\text{[a]} \rightarrow \mathbb{R}) \rightarrow \mathbb{R}$$

$$[\![\text{return } x]\!] = \lambda f. f x$$

$$[\![m \oplus m']\!] = \lambda f. [\![m]\!] f + [\![m']\!] f$$

$$[\![\text{do } \{ \text{factor } w; m \}]\!] = \lambda f. w * [\![m]\!] f$$

example

likelihood :: $\mathbb{R} \rightarrow M \text{Bool}$

likelihood $p = \text{do } \{ \text{factor } p; \text{return true} \}$

$\oplus \text{ do } \{ \text{factor } (1-p); \text{return false} \}$

[lebesgue]

$$= \lambda f. \int_{-\infty}^{\infty} f x * dx$$

[normal $\mu \sigma$]

$$= \lambda f. \int_{-\infty}^{\infty} \frac{e^{-(x-\mu)^2/2\sigma^2}}{\sigma\sqrt{2\pi}} * f x * dx$$

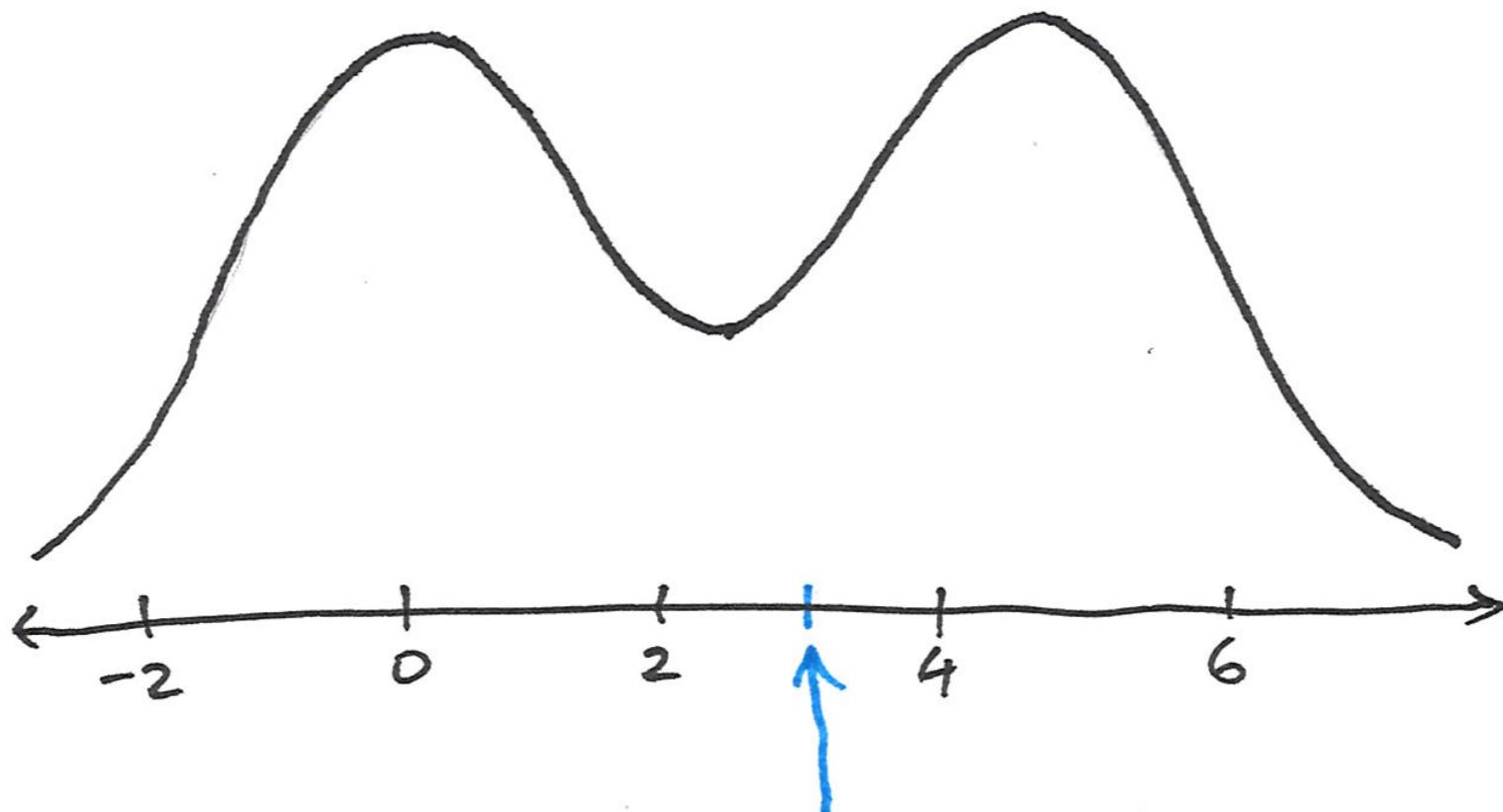
$$[\text{do } \{x \leftarrow m; m'\}] = \lambda f. [m] (\lambda t. [m'] \{x \mapsto t\} f)$$

example

prior :: M IR

prior = do { $x \leftarrow$ lebesgue; observe ($0 < x < 1$); return x }

normal 0 1 \oplus normal 5 1



density at this point?
most likely hypothesis?

recall

density :: $M a \rightarrow a \rightarrow \mathbb{R}$

executable
specification

density $m a = m (\lambda a' \rightarrow \text{if } a' == a \text{ then } 1 \text{ else } 0)$

generalize

$\boxed{m f = b (\lambda a \rightarrow \text{density } m a * f a)}$

Base $b ::= \text{Counting} \mid \text{Lebesgue}$

$[\text{Counting}] = \lambda f. \sum_{x \in \mathbb{N}} f x$

$[\text{Lebesgue}] = [\text{Lebesgue}] = \lambda f. \int_0^{\infty} f x * dx$

recall

density :: $M a \rightarrow a \rightarrow \mathbb{R}$

executable
specification

$m f = m (\lambda a' \rightarrow \text{if } a' == a \text{ then } 1 \text{ else } 0)$

generalize

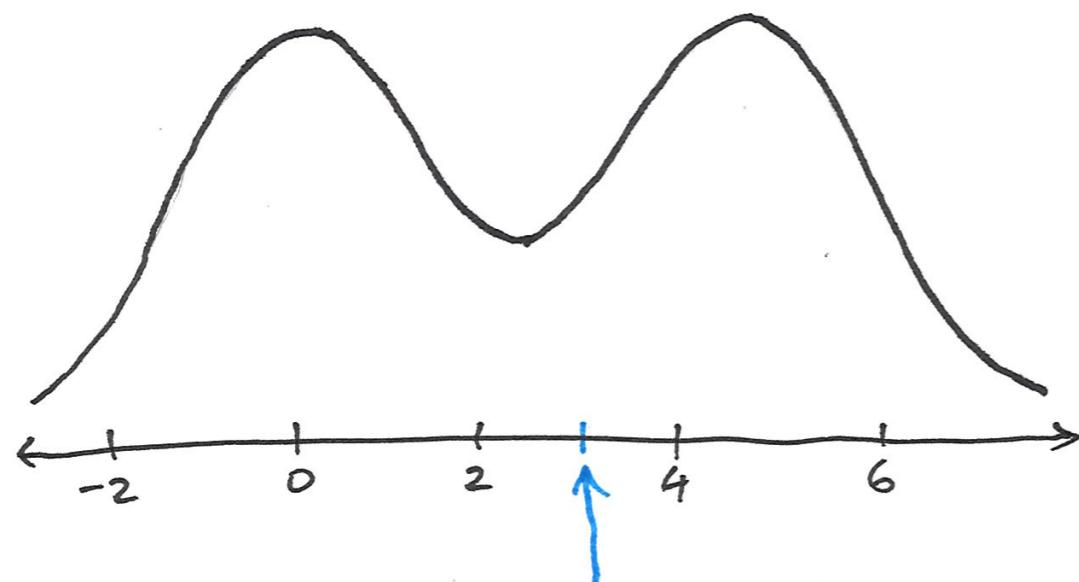
$m f = b (\lambda a \rightarrow \text{density } m a * f a)$

Base $b ::= \text{Counting} \mid \text{Lebesgue}$

$\llbracket \text{Counting} \rrbracket = \lambda f. \sum_{x \in \mathbb{N}} f x$

$\llbracket \text{Lebesgue} \rrbracket = \llbracket \text{Lebesgue} \rrbracket = \lambda f. \int_{-\infty}^{\infty} f x * dx$

normal 0 1 \oplus normal 5 1



density at this point?
most likely hypothesis?

d_1 = density (normal 0 1)

d_2 = density (normal 5 1)

$m f = b$ ($\lambda a \rightarrow$ density $m a * f a$)

Want d_1 = density (normal o 1) such that:

[normal o 1] $f =$ [lebesgue] ($\lambda a \rightarrow d_1 a * f a$)

$$\Rightarrow \int_{-\infty}^{\infty} \frac{e^{-x^2/2}}{\sqrt{2\pi}} * f x * dx = \int_{-\infty}^{\infty} d_1 x * f x * dx$$

$$\Rightarrow d_1 x = \frac{e^{-x^2/2}}{\sqrt{2\pi}}$$

Similarly, d_2 = density (normal 51) = $\frac{e^{-(x-5)^2/2}}{\sqrt{2\pi}}$

$m f = b$ ($\lambda a \rightarrow$ density $m a * f a$)

Want $d_1 =$ density (normal o 1) such that:

$$[\text{normal o 1}] f = [\text{lebesgue}] (\lambda a \rightarrow d_1 a * f a)$$

$$\Rightarrow \int_{-\infty}^{\infty} \frac{e^{-x^2/2}}{\sqrt{2\pi}} * f x * dx = \int_{-\infty}^{\infty} d_1 x * f x * dx$$

$$\Rightarrow d_1 x = \frac{e^{-x^2/2}}{\sqrt{2\pi}}$$

Similarly, $d_2 =$ density (normal 51) = $\frac{e^{-(x-5)^2/2}}{\sqrt{2\pi}}$

$$m f = b \ (\lambda a \rightarrow \text{density } m a * f a)$$

Want d_1 = density (normal o 1) such that:

$$[\text{normal o 1}] f = [\text{lebesgue}] (\lambda a \rightarrow d_1 a * f a)$$

$$\Rightarrow \int_{-\infty}^{\infty} \frac{e^{-x^2/2}}{\sqrt{2\pi}} * f x * dx = \int_{-\infty}^{\infty} d_1 x * f x * dx$$

$$\Rightarrow d_1 x = \frac{e^{-x^2/2}}{\sqrt{2\pi}}$$

$$\text{Similarly, } d_2 = \text{density (normal 51)} = \frac{e^{-(x-5)^2/2}}{\sqrt{2\pi}}$$

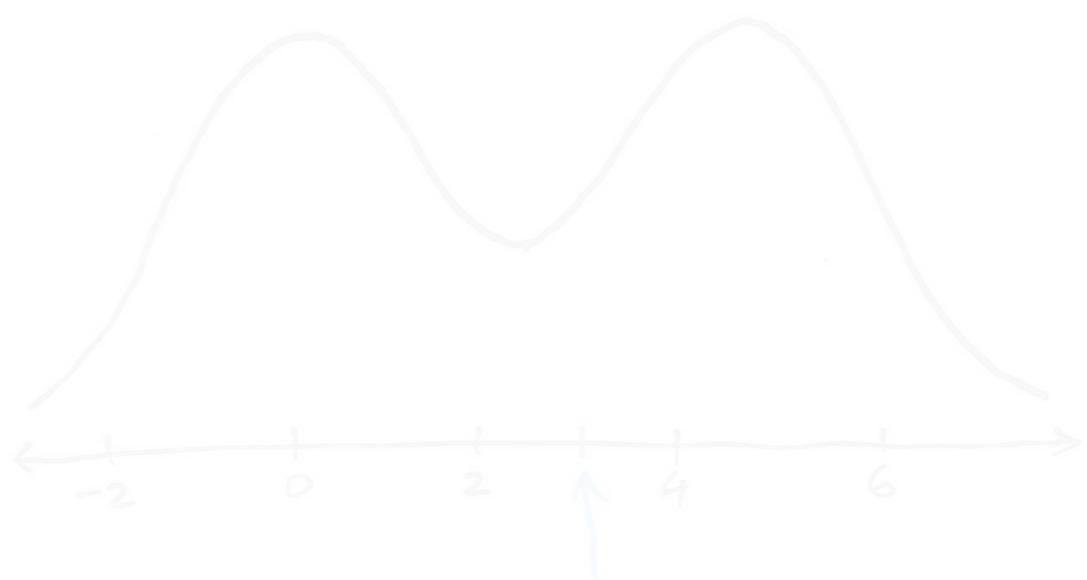
$$m f = b (\lambda a \rightarrow \text{density } m a * f a)$$

And for the density of the mixture, we need :

$$[\text{normal}_0 \oplus \text{normal}_5] f = [\text{lebesgue}] (\lambda a \rightarrow \Delta a * f a)$$

$$\Rightarrow \int_{-\infty}^{\Delta x} d_1 x * f(x) dx + \int_{\Delta x}^{\infty} d_2 x * f(x) dx = \int_{-\infty}^{\infty} \delta x * f(x) dx$$

$$\Rightarrow \Delta x = d_1 x + d_2 x$$



density at this point?

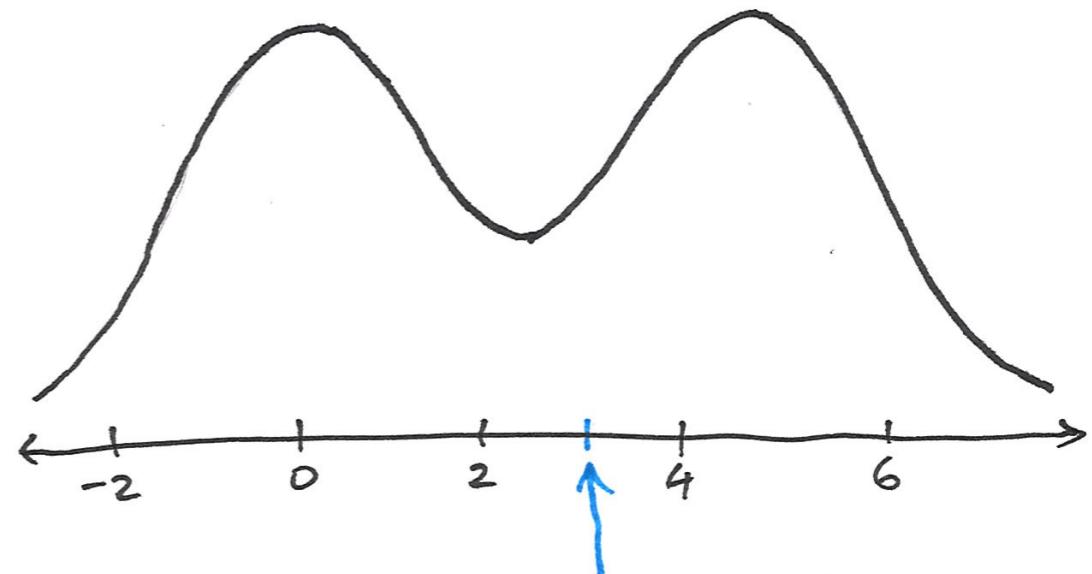
$$m f = b (\lambda a \rightarrow \text{density } m a * f a)$$

And for the density of the mixture, we need :

$$[\text{normal}_0 \oplus \text{normal}_5] f = [\text{lebesgue}_{\Delta}] (\lambda a \rightarrow \Delta a * f a)$$

$$\Rightarrow \int_{-\infty}^{\infty} d_1 x * f(x) dx + \int_{-\infty}^{\infty} d_2 x * f(x) dx = \int_{-\infty}^{\infty} \Delta x * f(x) dx$$

$$\Rightarrow \Delta x = d_1 x + d_2 x$$

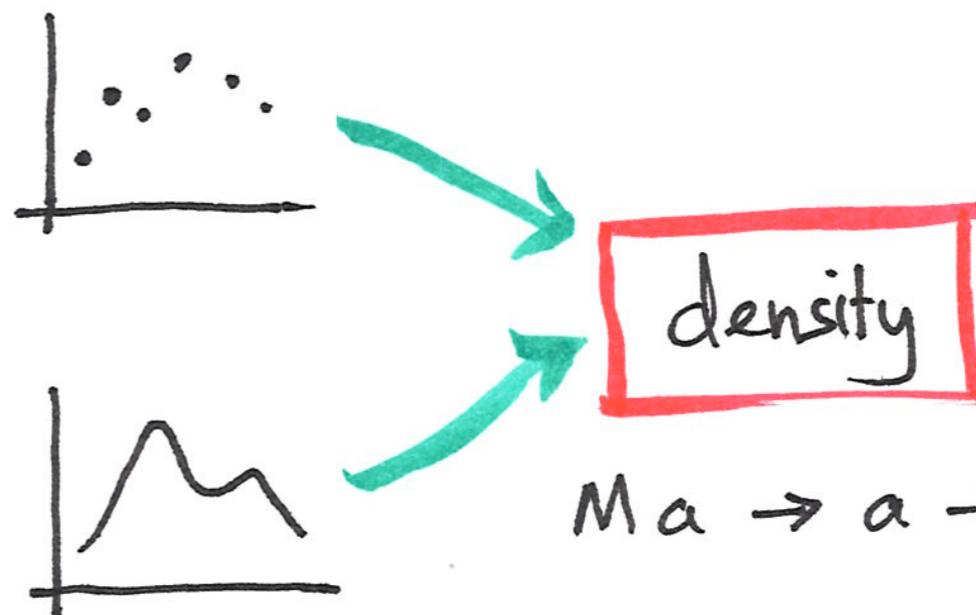


density at this point?

$$m f = b (\lambda a \rightarrow \text{density } m a * f a)$$

Base $b ::=$ counting

| lebesgue

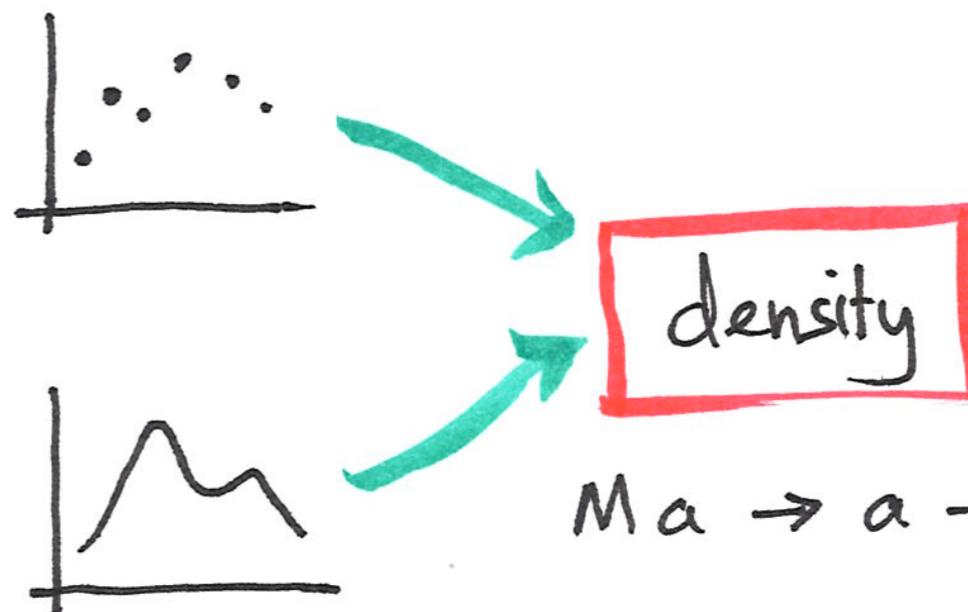


$$M a \rightarrow a \rightarrow \mathbb{R}$$

$$m f = b (\lambda a \rightarrow \text{density } m a * f a)$$

Base $b ::=$ **counting**

| **lebesgue**

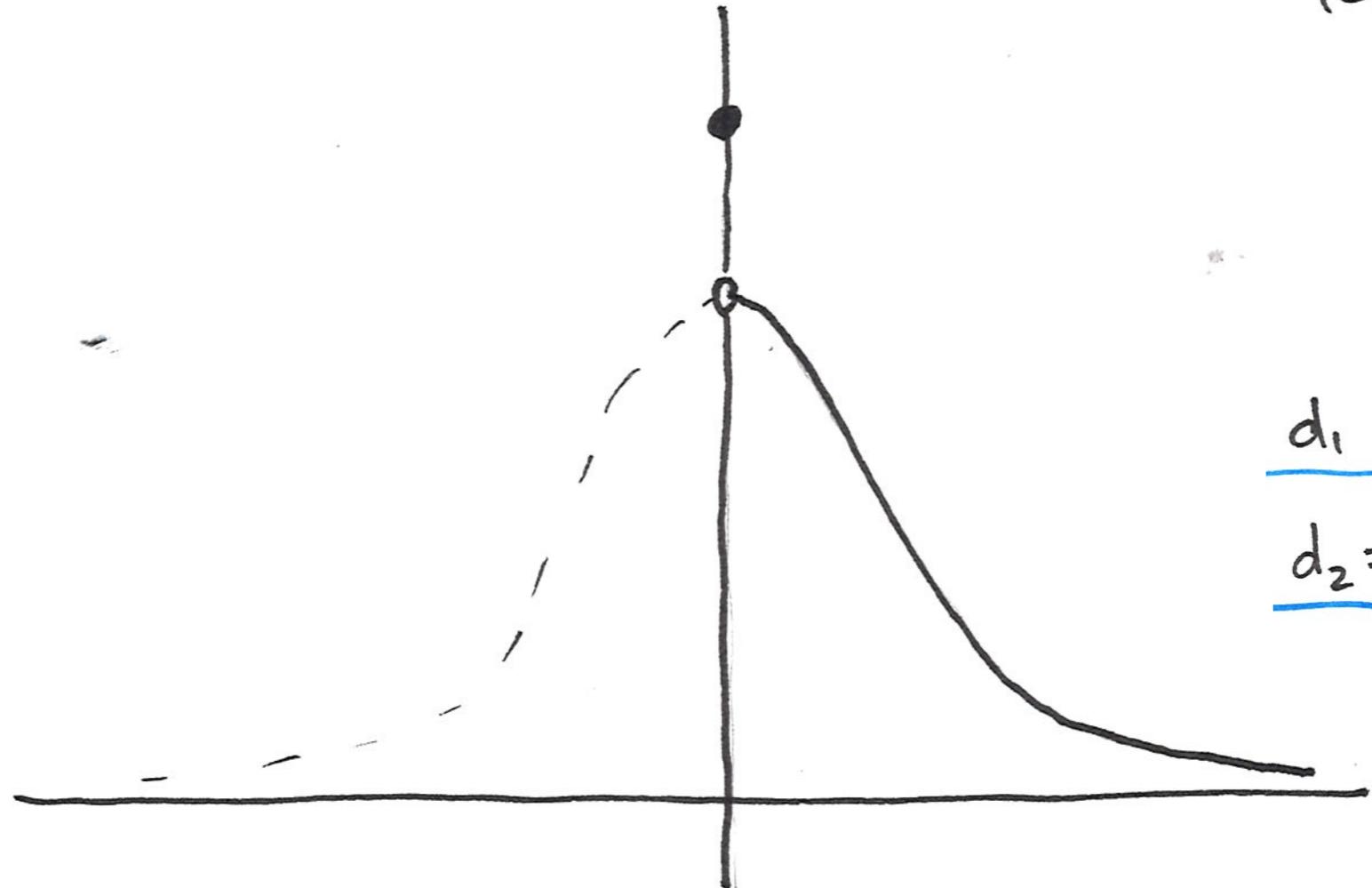


Deriving Probability Density Functions from Probabilistic Functional Programs

Sooraj Bhat¹, Johannes Borgström², Andrew D. Gordon^{3,4}, and Claudio Russo³

Deriving a Probability Density Calculator (Functional Pearl)

clamped = do $\{ x \leftarrow \text{normal} \ 0 \ 1;$
 if $x \geq 0$
 then return x
 else return 0 $\}$ = do $\{ x \leftarrow \text{normal} \ 0 \ 1;$
 observe $x \geq 0;$
 return $x \}$
 \oplus do $\{ x \leftarrow \text{normal} \ 0 \ 1;$
 observe $x < 0;$
 return 0 $\}$
 m_1
 m_2



d_1 = density m_1

d_2 = density m_2

$m f = b (\lambda a \rightarrow \text{density } m a * f a)$

Want d_i = density m_i such that :

$\left[\left[\text{do } \{ x \sim \text{normal } 0, 1; \text{ observe } x \geq 0; \text{ return } x \} \right] f = [\text{lebesgue}] (\lambda a \rightarrow d_i a * f a) \right]$

$$\Rightarrow \int_{-\infty}^{\infty} e^{-x^2/2} * (\text{if } x \geq 0 \text{ then } 1 \text{ else } 0) * f x * dx = \int_{-\infty}^{\infty} d_i x * f x * dx$$

$$\Rightarrow d_i x = \text{if } x \geq 0 \text{ then } \frac{e^{-x^2/2}}{\sqrt{2\pi}} \text{ else } 0$$

Thus, $m_i \leq \text{lebesgue}$

"has a density wrt"

$m f = b$ ($\lambda a \rightarrow$ density $m a * f a$)

Want $d_1 =$ density m_1 such that :

$[db \{x \in \text{normal } 0 1; \text{ observe } x \geq 0; \text{return } x\}] f = [\text{lebesgue}] (\lambda a \rightarrow d_1 a * f a)$

$$\Rightarrow \int_{-\infty}^{\infty} e^{-x^2/2} * (\text{if } x \geq 0 \text{ then } 1 \text{ else } 0) * f x * dx = \int_{-\infty}^{\infty} d_1 x * f x * dx$$

$$\Rightarrow d_1 x = \text{if } x \geq 0 \text{ then } \frac{e^{-x^2/2}}{\sqrt{2\pi}} \text{ else } 0$$

Thus, $m_1 \ll \text{lebesgue}$

"has a density wrt"

$m f = b$ ($\lambda a \rightarrow$ density $m a * f a$)

Want d_1 = density m_1 such that :

$[[\text{do } \{x \sim \text{normal } 0\}; \text{ observe } x \geq 0; \text{return } x^3]] f = [\text{lebesgue}] (\lambda a \rightarrow d_1 a * f a)$

$$\Rightarrow \int_{-\infty}^{\infty} e^{-x^2/2} * (\text{if } x \geq 0 \text{ then } 1 \text{ else } 0) * f x * dx = \int_{-\infty}^{\infty} d_1 x * f x * dx$$

$$\Rightarrow d_1 x = \text{if } x \geq 0 \text{ then } \frac{e^{-x^2/2}}{\sqrt{2\pi}} \text{ else } 0$$

Thus, $m_1 \ll \text{lebesgue}$

“has a density wrt”

$m f = b (\lambda a \rightarrow \text{density } m a * f a)$

Want $d_2 = \text{density } m_2$ such that:

$\llbracket d_0 \{ x \leftarrow \text{normal} \circ 1; \text{return } x < 0 \} \rrbracket f = \llbracket \text{lebesgue} \rrbracket (\lambda a \rightarrow d_2 a * f a)$

$$\Rightarrow \int_{-\infty}^{\infty} \frac{e^{-x^2/2}}{\sqrt{2\pi}} * (\text{if } x < 0 \text{ then } 0 \text{ else } 0) * f_0 dx = \int_{-\infty}^{\infty} d_2 x * f x * dx$$

$$\Rightarrow f_0 * \int_{-\infty}^0 \frac{e^{-x^2/2}}{\sqrt{2\pi}} dx = \int_{-\infty}^0 d_2 x * f x * dx$$

$$\Rightarrow f_0 * \frac{1}{2} = \int_{-\infty}^0 d_2 x * f x * dx$$

this can never hold! consider $f x = \begin{cases} 1 & \text{if } x=0 \\ 0 & \text{otherwise} \end{cases}$

So, $m_2 \not\models \text{lebesgue}$

But, $m_2 \Vdash \llbracket \text{return } 0 \text{, where } \llbracket \text{return } x \rrbracket = \llbracket \text{return } x \rrbracket = \lambda f. f x \rrbracket$

$m f = b (\lambda a \rightarrow \text{density } m a * f a)$

Want $d_2 = \text{density } m_2$ such that:

$$\begin{aligned} & [[\text{do } \{x \leftarrow \text{normal } 0\}; \text{observe } x < 0; \text{return } 0\}] f = [[\text{lebesgue}]] (\lambda a \rightarrow d_2 a * f a) \\ & \Rightarrow \int_{-\infty}^{\infty} \frac{e^{-x^2/2}}{\sqrt{2\pi}} * (\text{if } x < 0 \text{ then } 1 \text{ else } 0) * f \circ dx = \int_{-\infty}^{\infty} d_2 x * f x * dx \\ & \Rightarrow f \circ * \int_{-\infty}^0 \frac{e^{-x^2/2}}{\sqrt{2\pi}} dx = \int_{-\infty}^{\infty} d_2 x * f x * dx \\ & \Rightarrow f \circ * 1/2 = \int_{-\infty}^{\infty} d_2 x * f x * dx \end{aligned}$$

This can never hold! consider $f x = \begin{cases} 1 & \text{if } x < 0 \\ 0 & \text{otherwise} \end{cases}$

So, $m_2 \not\models \text{lebesgue}$

But, $m_2 \Vdash \lambda b \left(\text{return } 0 \right), \text{ where } [\text{return } x] = [\text{return } x] = \lambda f. f x$

$m f = b$ ($\lambda a \rightarrow$ density $m a * f a$)

Want $d_2 =$ density m_2 such that:

$$\begin{aligned} & [[d_0 \{x \leftarrow \text{normal } 0\}; \text{observe } x < 0; \text{return } 0]] f = [[\text{lebesgue}]] (\lambda a \rightarrow d_2 a * f a) \\ \Rightarrow & \int_{-\infty}^{\infty} \frac{e^{-x^2/2}}{\sqrt{2\pi}} * (\text{if } x < 0 \text{ then } 1 \text{ else } 0) * f \circ dx = \int_{-\infty}^{\infty} d_2 x * f x * dx \\ \Rightarrow & f \circ * \int_{-\infty}^0 \frac{e^{-x^2/2}}{\sqrt{2\pi}} dx = \int_{-\infty}^{\infty} d_2 x * f x * dx \\ \Rightarrow & f \circ * 1/2 = \int_{-\infty}^{\infty} d_2 x * f x * dx \end{aligned}$$

this can never hold! consider $f x = \begin{cases} 1 & \text{if } x=0 \\ 0 & \text{otherwise} \end{cases}$

So, $m_2 \not\models \text{lebesgue}$

But, $m_2 \Vdash \lambda b \left(\text{return } 0 \right)$, where $\boxed{\text{return } x} = \boxed{\text{return } x} = \lambda f \cdot f x$

$m f = b$ ($\lambda a \rightarrow$ density $m a * f a$)

Want $d_2 =$ density m_2 such that:

$$\begin{aligned} & [[d_0 \{x \leftarrow \text{normal } 0\}; \text{observe } x < 0; \text{return } 0]\] f = [[\text{lebesgue}]] (\lambda a \rightarrow d_2 a * f a) \\ & \Rightarrow \int_{-\infty}^{\infty} \frac{e^{-x^2/2}}{\sqrt{2\pi}} * (\text{if } x < 0 \text{ then } 1 \text{ else } 0) * f \circ dx = \int_{-\infty}^{\infty} d_2 x * f x * dx \\ & \Rightarrow f \circ * \int_{-\infty}^0 \frac{e^{-x^2/2}}{\sqrt{2\pi}} dx = \int_{-\infty}^{\infty} d_2 x * f x * dx \\ & \Rightarrow f \circ * 1/2 = \int_{-\infty}^{\infty} d_2 x * f x * dx \end{aligned}$$

this can never hold! consider $f x = \begin{cases} 1 & \text{if } x=0 \\ 0 & \text{otherwise} \end{cases}$

So, $m_2 \not\models \text{lebesgue}$

But, $m_2 \not\models \ll <: \text{return } 0$, where $[[\text{return } x]] = [\text{return } x] = \lambda f. f x$

$m f = b$ ($\lambda a \rightarrow$ density $m a * f a$)

Want $d_2 =$ density m_2 such that:

$$\begin{aligned} & [\text{do } \{x \leftarrow \text{normal } 0\}; \text{ observe } x < 0; \text{ return } 0\}] f = [\text{lebesgue}] (\lambda a \rightarrow d_2 a * f a) \\ & \Rightarrow \int_{-\infty}^{\infty} \frac{e^{-x^2/2}}{\sqrt{2\pi}} * (\text{if } x < 0 \text{ then } 1 \text{ else } 0) * f \circ dx = \int_{-\infty}^{\infty} d_2 x * f x * dx \\ & \Rightarrow f \circ * \int_{-\infty}^0 \frac{e^{-x^2/2}}{\sqrt{2\pi}} dx = \int_{-\infty}^{\infty} d_2 x * f x * dx \\ & \Rightarrow f \circ * 1/2 = \int_{-\infty}^{\infty} d_2 x * f x * dx \end{aligned}$$

this can never hold! consider $f x = \begin{cases} 1 & \text{if } x=0 \\ 0 & \text{otherwise} \end{cases}$

So, $m_2 \not\propto \text{lebesgue}$

But, $m_2 \not\propto \text{return } 0$, where $[\text{return } x] = [\text{return } x] = \lambda f. f x$

To summarize,

$$\text{clamped} = m_1 \oplus m_2$$

$m_1 <: \text{lebesgue}$

($<$: means "has a density wrt")

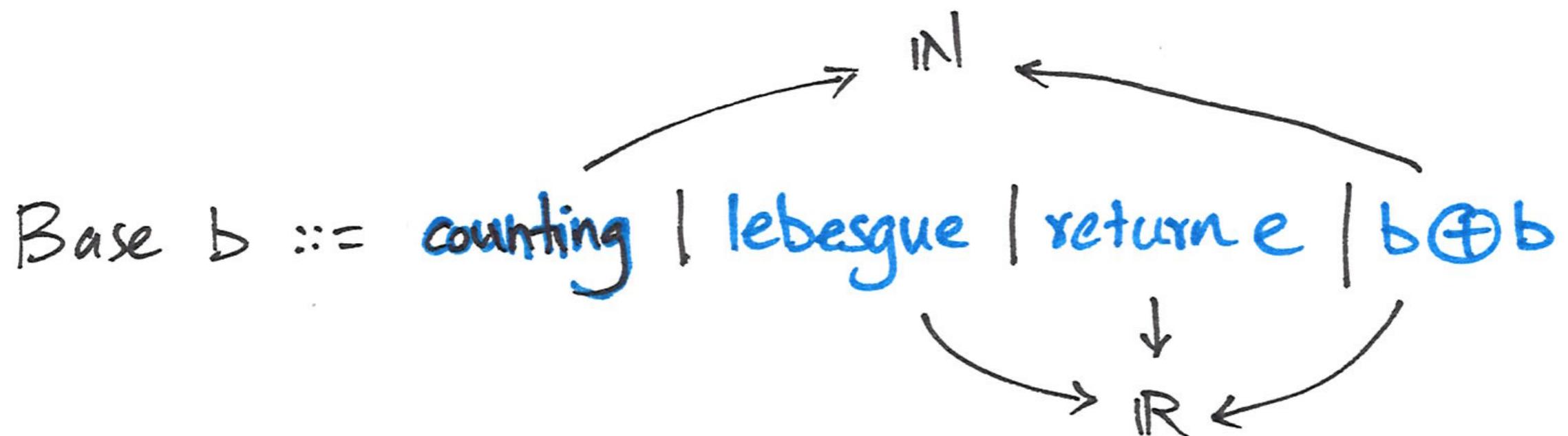
$m_2 \not<: \text{lebesgue}$

$m_2 <: \text{return } 0$

$$\text{clamped} <: \text{lebesgue} \oplus \text{return } 0$$

We need to extend our base measure language

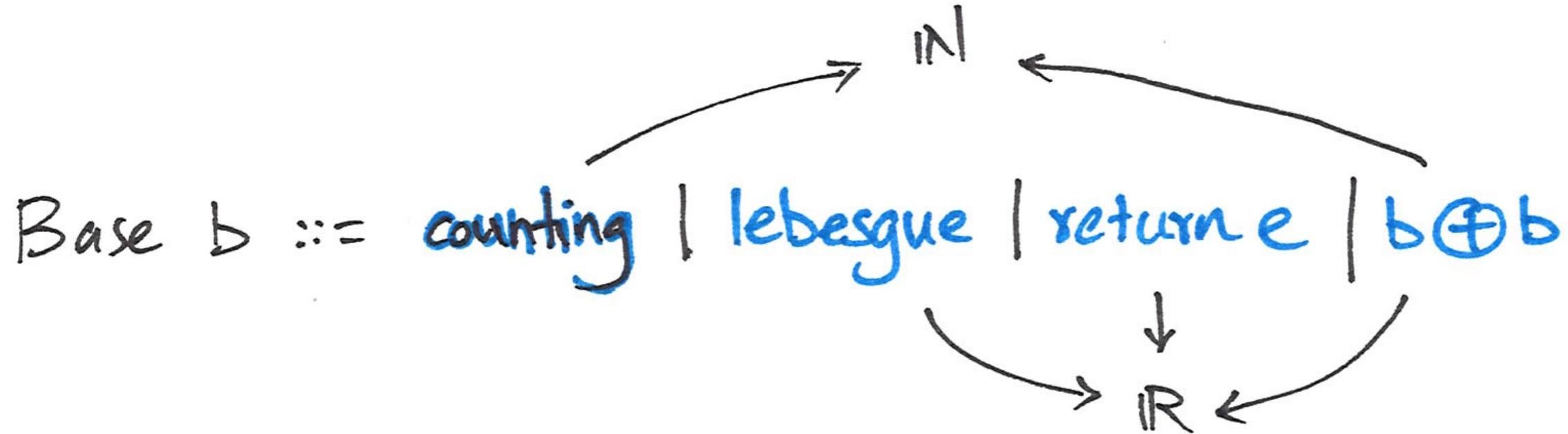
Base $b ::= \text{counting} \mid \text{lebesgue} \mid \underline{\text{return } e} \mid \underline{b \oplus b}$



density :: Ma → Base a → a → ℝ

$\text{Em} f = \boxed{b} (\lambda a \rightarrow \text{density } mba * fa)$

$m = \text{do } \{x \leftarrow b; \text{factor } (\text{density } mbx); \text{return } x\}$



density :: $M a \rightarrow \text{Base } a \rightarrow a \rightarrow \mathbb{R}$

$\llbracket m \rrbracket f = \llbracket b \rrbracket (\lambda a \rightarrow \text{density } m \, b \, a * f \, a)$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \, b \, x); \text{return } x\}$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m b x); \text{return } x\}$

$m = \text{lebesgue}, b = \text{lebesgue} \oplus \text{return } 0$

lebesgue = $\text{do } \{x \leftarrow \text{lebesgue}; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

\oplus fail

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

\oplus $\text{do } \{x \leftarrow \text{return } 0; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue} \oplus \text{return } 0}; \text{observe}(x \neq 0); \text{return } x\}$

density lebesgue (lebesgue \oplus return 0) $x = \text{if } x \neq 0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{lebesgue}, \ b = \text{lebesgue} \oplus \text{return } 0$

lebesgue = $\text{do } \{x \leftarrow \text{lebesgue}; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

$\oplus \text{fail}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

$\oplus \text{do } \{x \leftarrow \text{return } 0; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue} \oplus \text{return } 0}; \text{observe}(x \neq 0); \text{return } x\}$

$\text{density lebesgue} (\text{lebesgue} \oplus \text{return } 0) \ x = \text{if } x \neq 0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{lebesgue}, \ b = \text{lebesgue} \oplus \text{return } 0$

lebesgue = $\text{do } \{x \leftarrow \text{lebesgue}; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

$\oplus \text{fail}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

$\oplus \text{do } \{x \leftarrow \text{return } 0; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue} \oplus \text{return } 0}; \text{observe}(x \neq 0); \text{return } x\}$

density lebesgue (lebesgue \oplus return 0) $x = \text{if } x \neq 0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{lebesgue}, \ b = \text{lebesgue} \oplus \text{return } 0$

lebesgue = $\text{do } \{x \leftarrow \text{lebesgue}; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

\oplus fail

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

$\oplus \text{ do } \{x \leftarrow \text{return } 0; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue} \oplus \text{return } 0}; \text{observe}(x \neq 0); \text{return } x\}$

density lebesgue (lebesgue \oplus return 0) $x = \text{if } x \neq 0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{lebesgue}, \ b = \text{lebesgue} \oplus \text{return } 0$

lebesgue = $\text{do } \{x \leftarrow \text{lebesgue}; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

\oplus fail

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

\oplus $\text{do } \{x \leftarrow \text{return } 0; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue} \oplus \text{return } 0}; \text{observe}(x \neq 0); \text{return } x\}$

density lebesgue (lebesgue \oplus return 0) $x = \text{if } x \neq 0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{lebesgue}, \ b = \text{lebesgue} \oplus \text{return } 0$

lebesgue = $\text{do } \{x \leftarrow \text{lebesgue}; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

\oplus fail

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

\oplus $\text{do } \{x \leftarrow \text{return } 0; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue}} \oplus \text{return } 0; \text{observe}(x \neq 0); \text{return } x\}$

density lebesgue (lebesgue \oplus return 0) $x = \text{if } x \neq 0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{lebesgue}, \ b = \text{lebesgue} \oplus \text{return } 0$

lebesgue = $\text{do } \{x \leftarrow \text{lebesgue}; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

\oplus fail

= $\text{do } \{x \leftarrow \text{lebesgue}; \text{observe}(x \neq 0); \text{return } x\}$

\oplus $\text{do } \{x \leftarrow \text{return } 0; \text{observe}(x \neq 0); \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue}} \oplus \text{return } 0; \text{observe}(x \neq 0); \text{return } x\}$

density lebesgue ($\text{lebesgue} \oplus \text{return } 0$) $x = \text{if } x \neq 0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{return } 0, b = \text{lebesgue} \oplus \text{return } 0$

return 0 = $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$
 $\oplus \text{fail}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$
 $\oplus \text{do } \{x \leftarrow \text{lebesgue}; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue}} \oplus \text{return } 0; \text{observe } x=0; \text{return } 0\}$

$\text{density}(\text{return } 0) (\text{lebesgue} \oplus \text{dirac} 0) = \text{if } x=0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{return } 0, b = \text{lebesgue} \oplus \text{return } 0$

$\text{return } 0$ = $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

$\oplus \text{fail}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

$\oplus \text{do } \{x \leftarrow \text{lebesgue}; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue}} \oplus \text{return } 0; \text{observe } x=0; \text{return } 0\}$

$\text{density}(\text{return } 0) (\text{lebesgue} \oplus \text{dirac} 0) = \text{if } x=0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \mid b \mid x); \text{return } x\}$

$m = \text{return } 0, b = \text{lebesgue} \oplus \text{return } 0$

$\text{return } 0$ = $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$
= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$
 $\oplus \text{fail}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$
 $\oplus \text{do } \{x \leftarrow \text{lebesgue}; \text{observe } x=0; \text{return } x\}$
= $\text{do } \{x \leftarrow \underline{\text{lebesgue}} \oplus \text{return } 0; \text{observe } x=0; \text{return } 0\}$

$\text{density}(\text{return } 0) (\text{lebesgue} \oplus \text{dirac} 0) = \text{if } x=0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{return } 0, b = \text{lebesgue} \oplus \text{return } 0$

return 0 = $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

$\oplus \text{fail}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

$\oplus \text{do } \{x \leftarrow \text{lebesgue}; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{lebesgue} \oplus \text{return } 0; \text{observe } x=0; \text{return } 0\}$

$\text{density}(\text{return } 0) (\text{lebesgue} \oplus \text{dirac}) = \text{if } x=0 \text{ then } 1 \text{ else } 0$

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \ b \ x); \text{return } x\}$

$m = \text{return } 0, b = \text{lebesgue} \oplus \text{return } 0$

return 0 = $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

$\oplus \text{fail}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

$\oplus \text{do } \{x \leftarrow \text{lebesgue}; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue}} \oplus \text{return } 0; \text{observe } x=0; \text{return } 0\}$

density (return 0) (lebesgue \oplus direct) = if $x=0$ then 1 else 0

$m = \text{do } \{x \leftarrow b; \text{factor}(\text{density } m \mid b \mid x); \text{return } x\}$

$m = \text{return } 0, b = \text{lebesgue} \oplus \text{return } 0$

return 0 = $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

$\oplus \text{fail}$

= $\text{do } \{x \leftarrow \text{return } 0; \text{observe } x=0; \text{return } x\}$

$\oplus \text{do } \{x \leftarrow \text{lebesgue}; \text{observe } x=0; \text{return } x\}$

= $\text{do } \{x \leftarrow \underline{\text{lebesgue}} \oplus \text{return } 0; \text{observe } x=0; \text{return } 0\}$

$\text{density}(\text{return } 0) (\text{lebesgue} \oplus \text{dirac } 0) = \text{if } x=0 \text{ then } 1 \text{ else } 0$

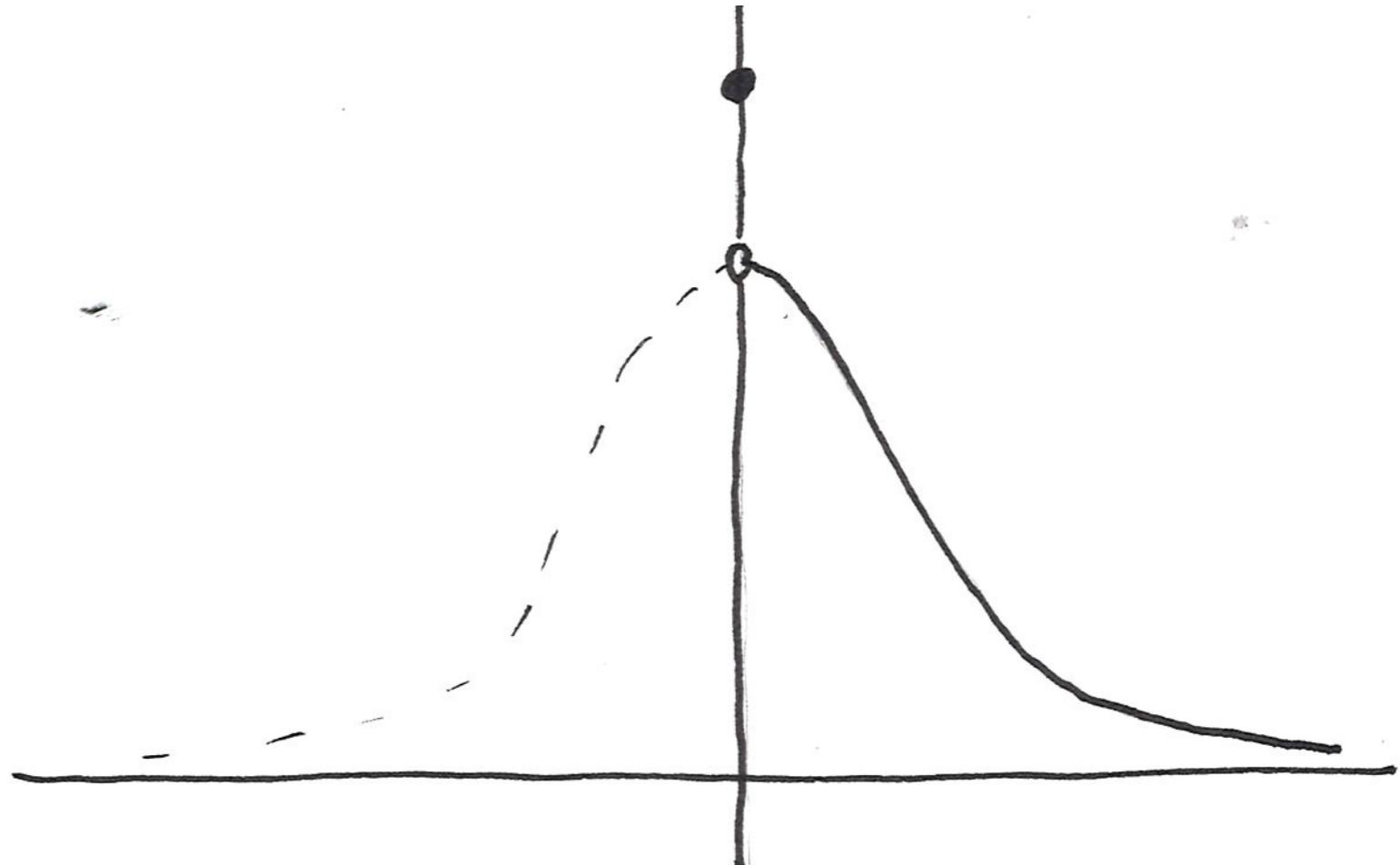
density :: Ma \rightarrow Base a \rightarrow a \rightarrow IR

m = do { $x \in b$; factor (density m b x); return x}

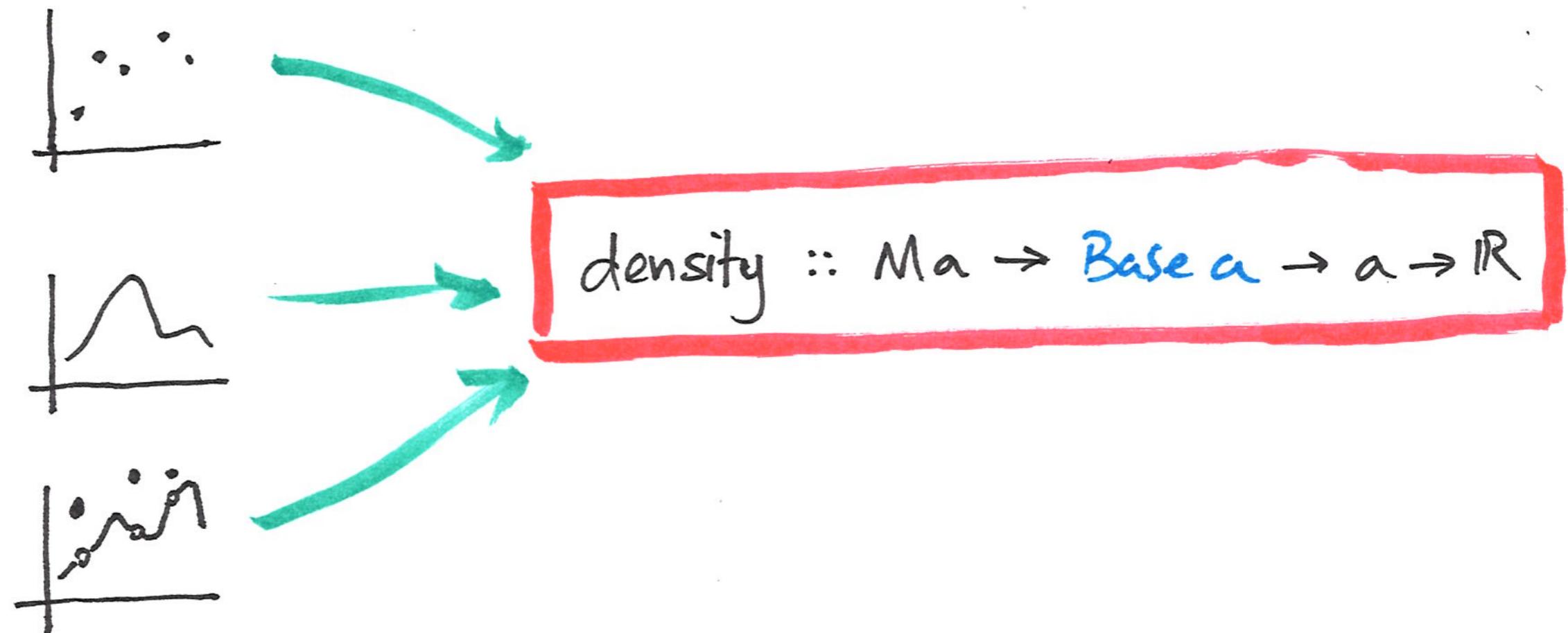
density lebesgue (lebesgue \oplus return 0) x = if $x \neq 0$ then 1 else 0

density (return 0) (lebesgue \oplus dirac 0) = if $x=0$ then 1 else 0

Demo!



Base b ::= counting | lebesgue | return e | b⊕b



Automatically inferring bases

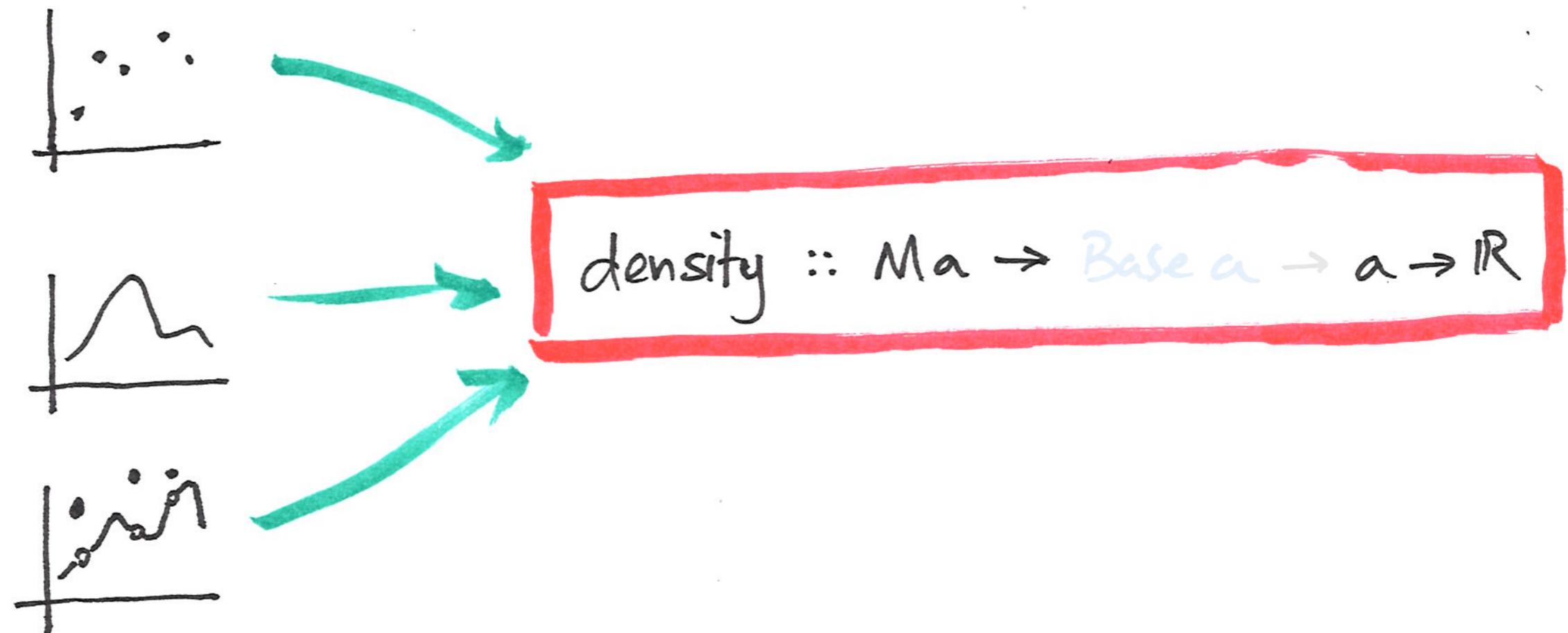
- ▶ When given a program, produce a set of density constraints

```
(do {x ~ normal 0 1;  
     observe (0 ≤ x);  
     return x}) ⊕ (do {x ~ normal 0 1;  
     observe (x < 0);  
     return 0})
```

```
lebesgue <: b  
return 0 <: b
```

Demo!

Base b ::= counting | lebesgue | return e | b⊕b



Automatically inferring bases

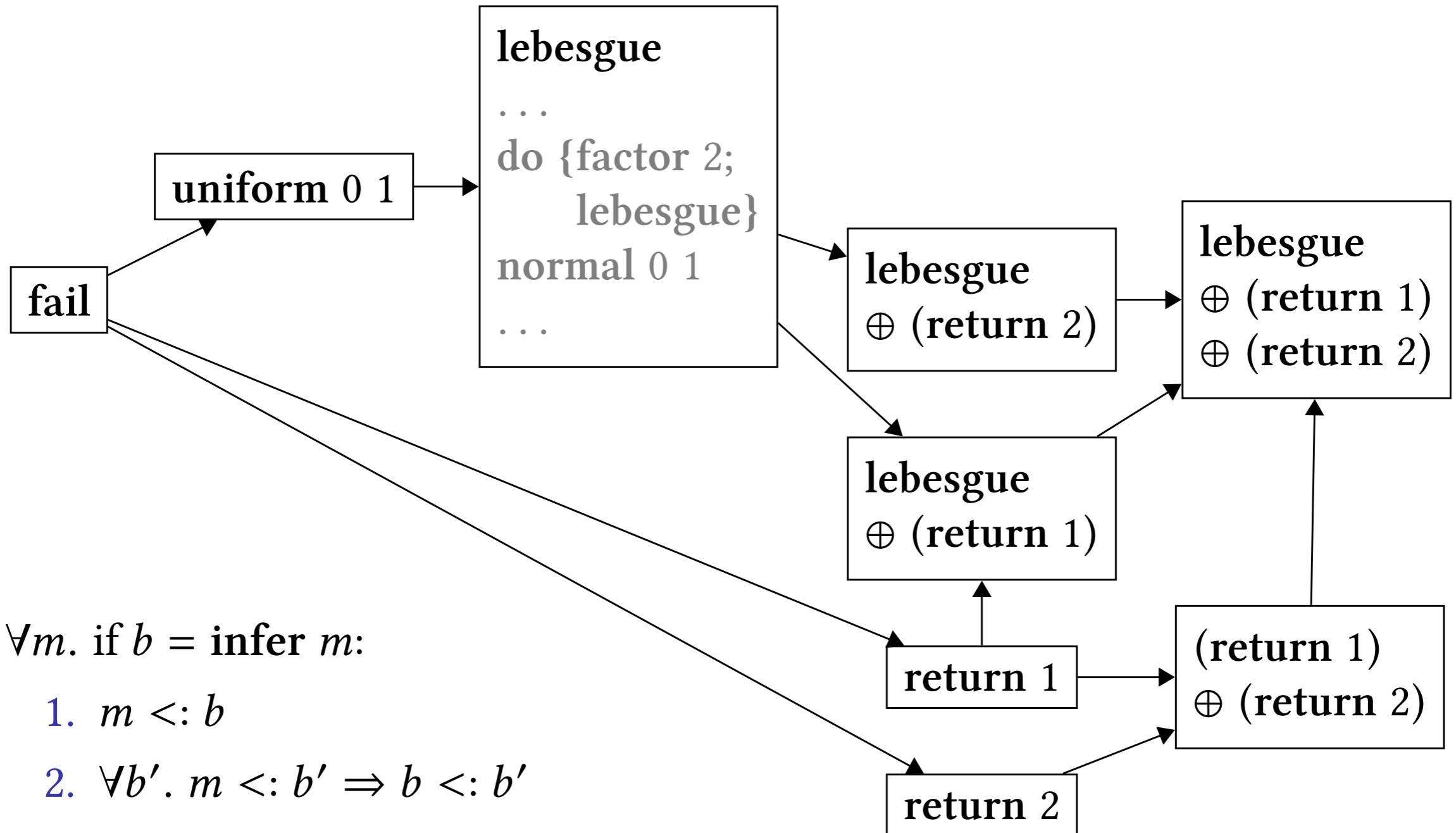
- ▶ When given a program, produce a set of density constraints

$$\left(\text{do } \{x \leftarrow \text{normal } 0 1; \text{observe } (0 \leq x); \text{return } x\} \right) \oplus \left(\text{do } \{x \leftarrow \text{normal } 0 1; \text{observe } (x < 0); \text{return } 0\} \right)$$

lebesgue <: b
return 0 <: b

- ▶ Try to solve these constraints to produce a principal base measure
- ▶ $\forall m. \text{if } b = \text{infer } m:$
 1. $m <: b$
 2. $\forall b'. m <: b' \Rightarrow b <: b'$

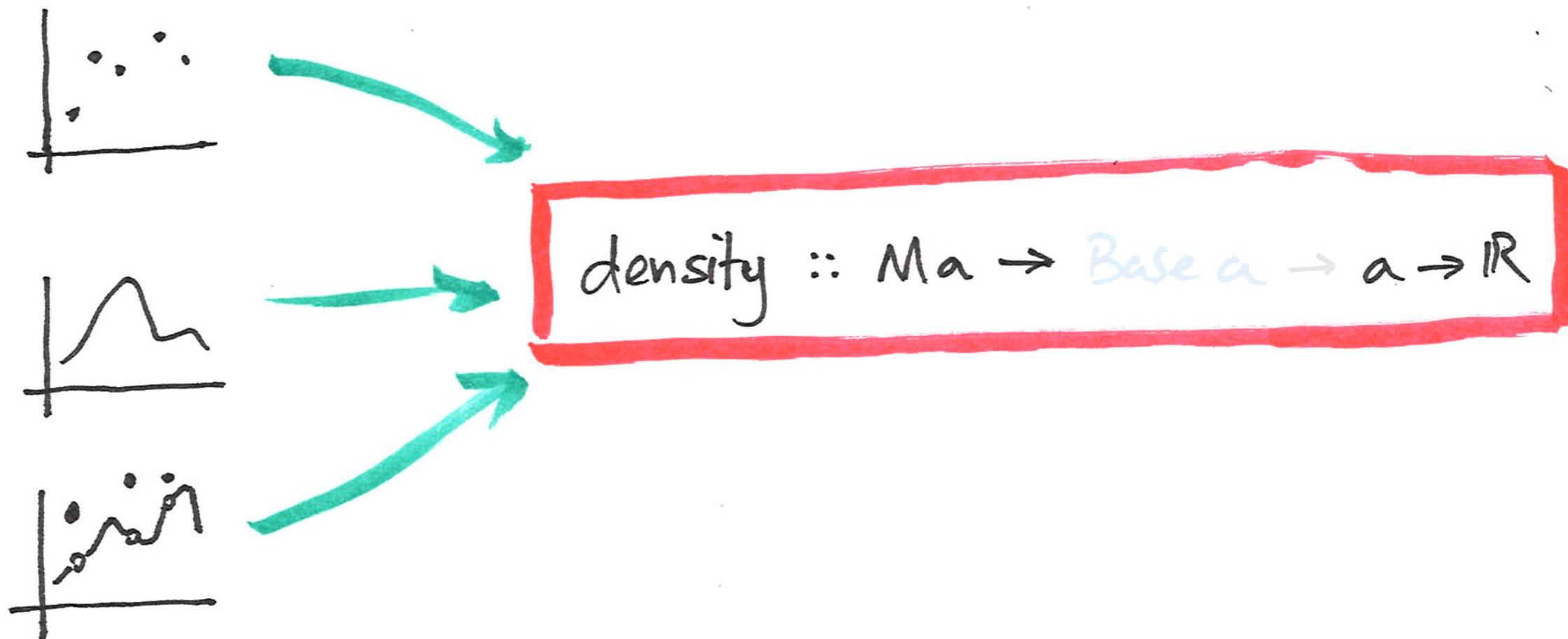
Density is a partial order



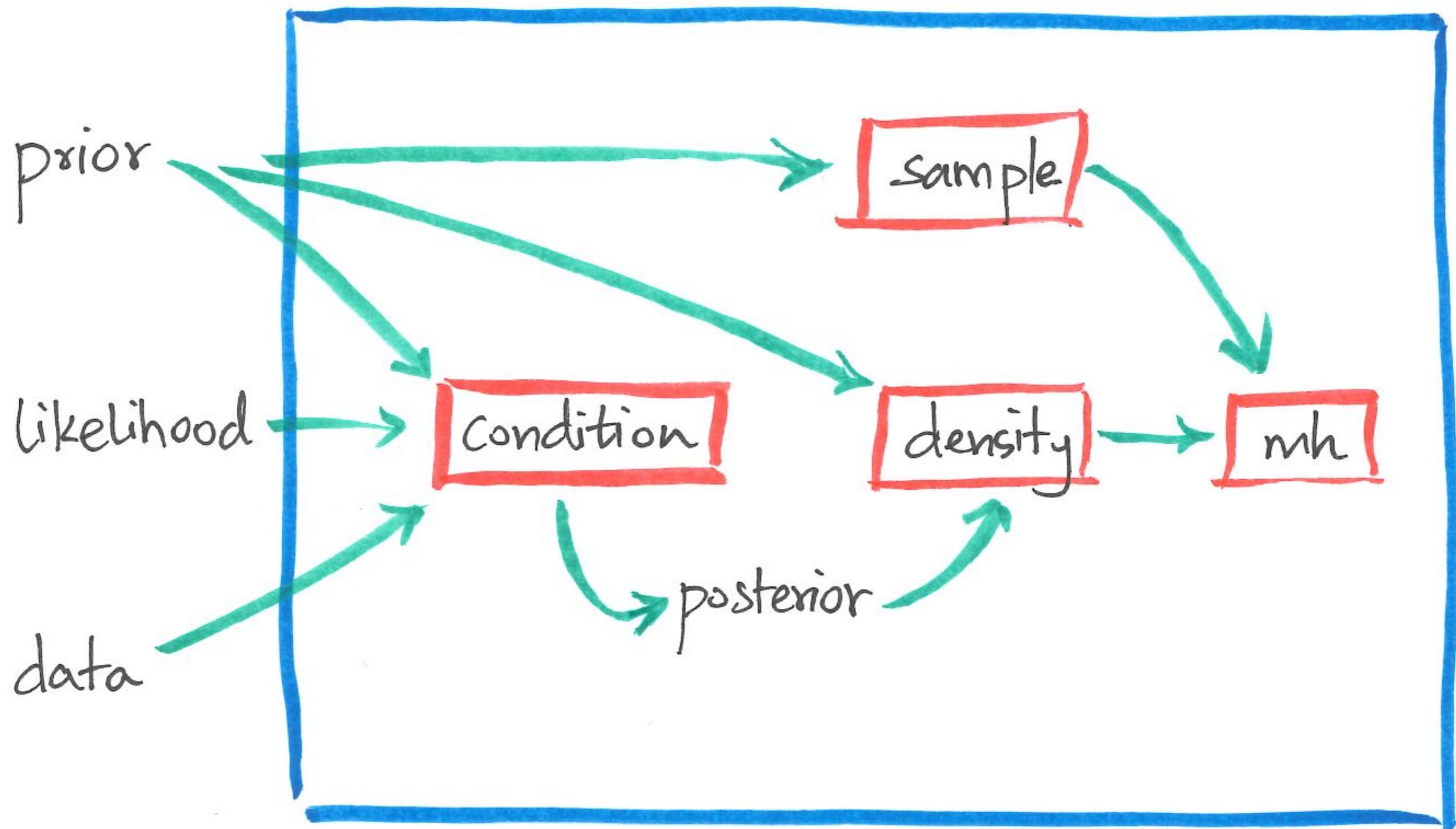
$\forall m. \text{if } b = \text{infer } m:$

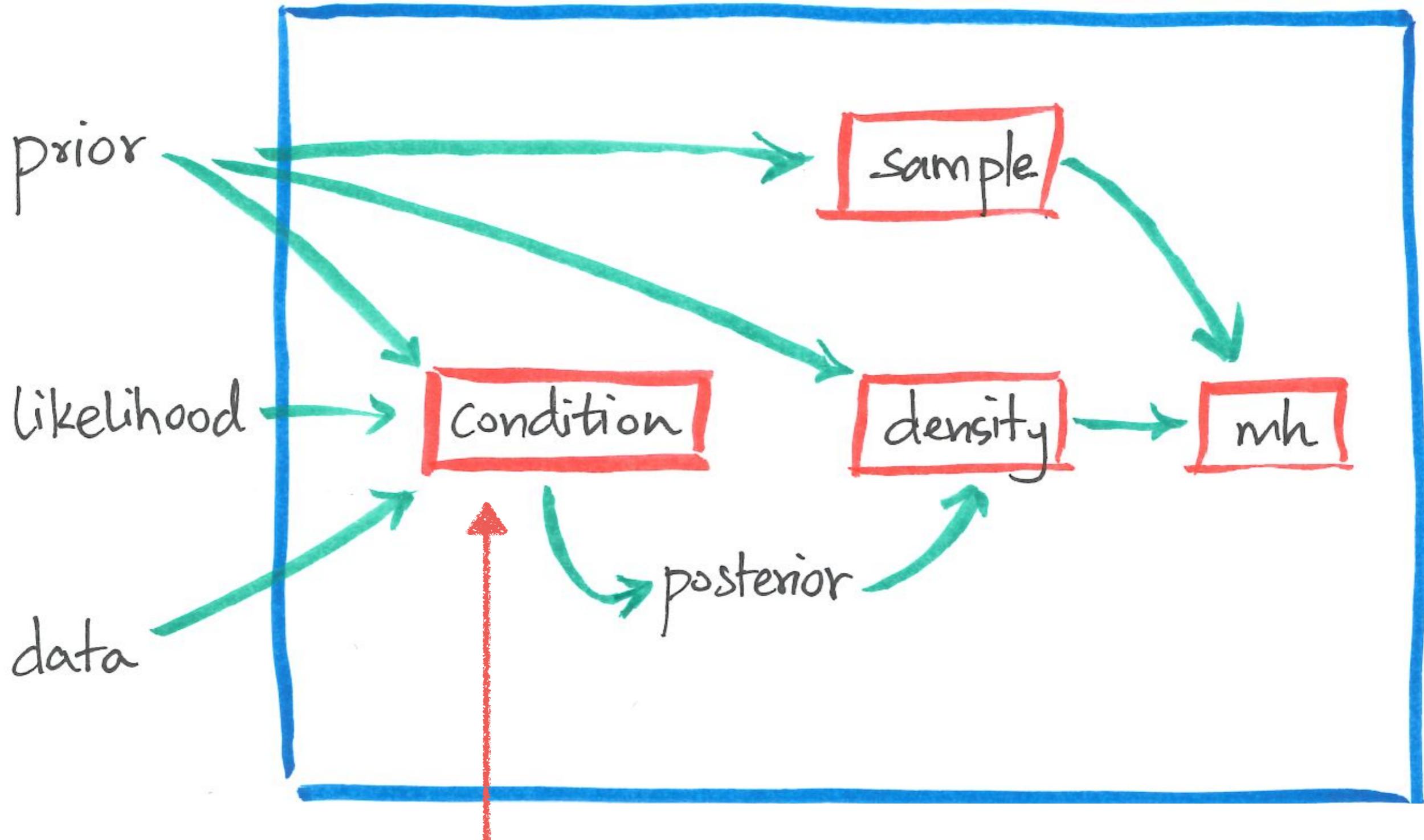
1. $m <: b$
2. $\forall b'. m <: b' \Rightarrow b <: b'$

Base b ::= counting | lebesgue | return e | b⊕b
| b+b | do {x~b; y~b; return (x,y)}

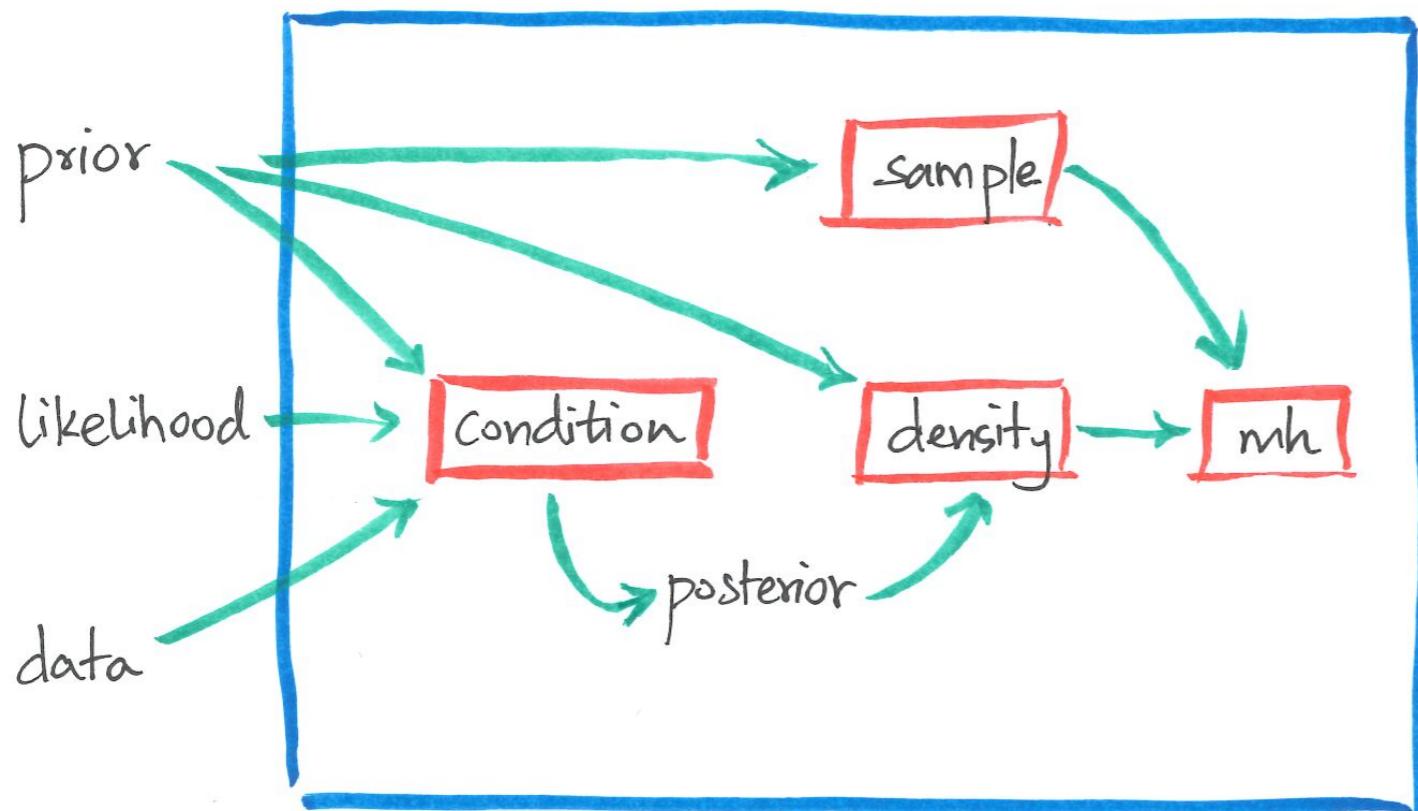


<https://github.com/pravnar/disintegrating-mixtures>





Exact Bayesian Inference by Symbolic Disintegration



More support for symbolic disintegration

PPS, POPL '18

Praveen Narayanan

Chung-chieh Shan

Symbolic Conditioning of Arrays in Probabilistic Programs

PRAVEEN NARAYANAN, Indiana University, USA

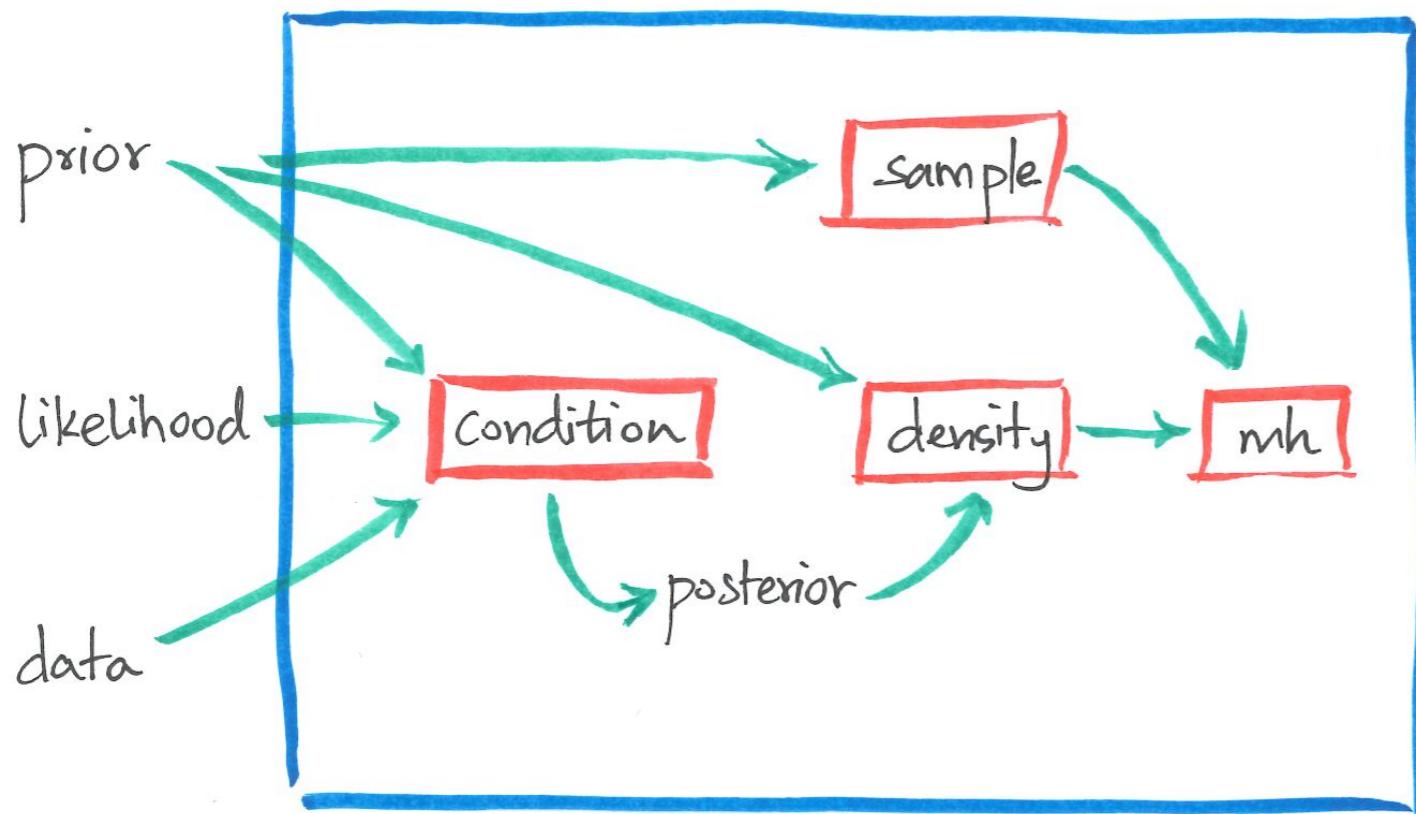
CHUNG-CHIEH SHAN, Indiana University, USA

ICFP '17

Probabilistic inference by program
transformation in Hakaru (system description)*

FLOPS '16

Praveen Narayanan¹, Jacques Carette², Wren Romano¹, Chung-chieh Shan¹,
and Robert Zinkov¹



Thank you!

More support for symbolic disintegration

PPS, POPL '18

Praveen Narayanan

Chung-chieh Shan

Symbolic Conditioning of Arrays in Probabilistic Programs

PRAVEEN NARAYANAN, Indiana University, USA

CHUNG-CHIEH SHAN, Indiana University, USA

ICFP '17

Probabilistic inference by program
transformation in Hakaru (system description)*

FLOPS '16

Praveen Narayanan¹, Jacques Carette², Wren Romano¹, Chung-chieh Shan¹,
and Robert Zinkov¹