



Exact Bayesian inference by symbolic disintegration

Chung-chieh Shan
Indiana University

Norman Ramsey
Tufts University

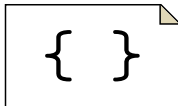
POPL, 18 January 2017



1. Probabilistic programs denote distributions
2. Exact inference by transforming terms

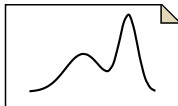


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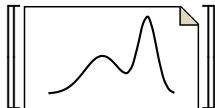


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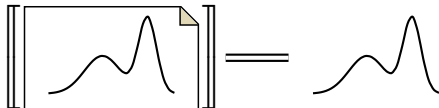


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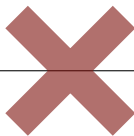
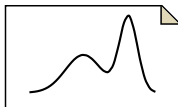


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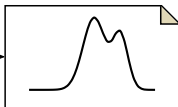
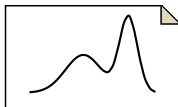


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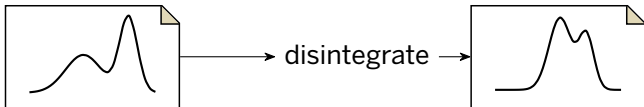


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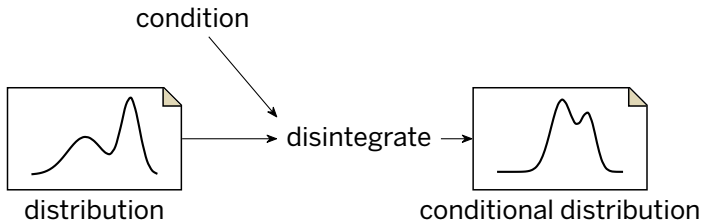


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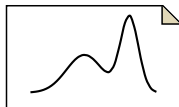
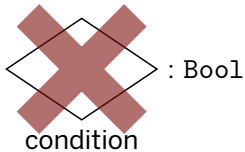


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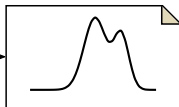


1. Probabilistic programs denote distributions
2. Exact inference **by transforming terms**



distribution

disintegrate



conditional distribution



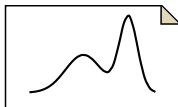
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2. Exact inference **by transforming terms**



condition

: α

{
dependent variable of regression
noisy measurement of location
total momentum of point masses
detected amplitude of seismic event
...
...}



distribution

disintegrate



conditional distribution



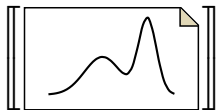
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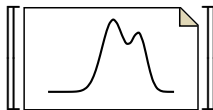
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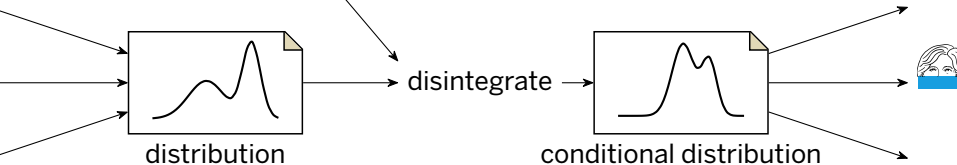
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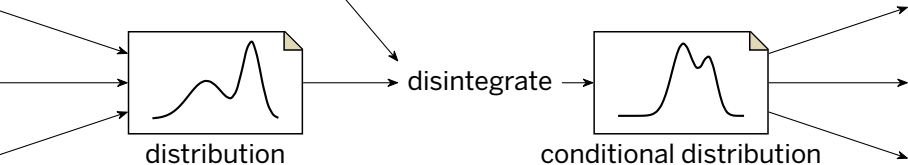
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1. **Motivate** by puzzle
2. **Specify** by semantics
3. **Implement** by derivation





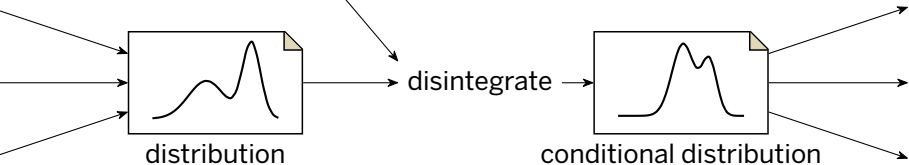
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Bayesian probabilistic inference



prior

Bayesian probabilistic inference

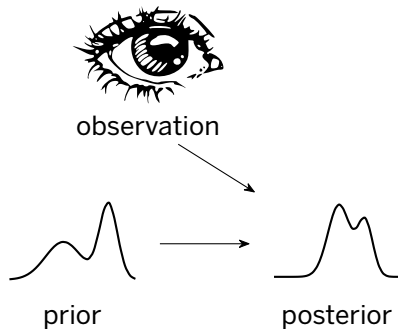


observation

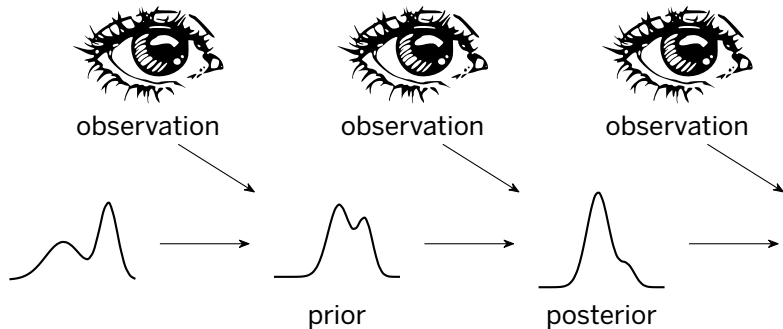


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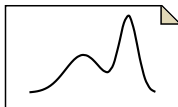
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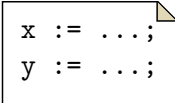
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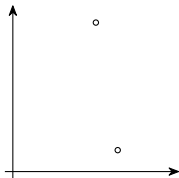
Bayesian probabilistic inference



```
x := ...;  
y := ...;
```

generative model

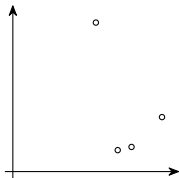
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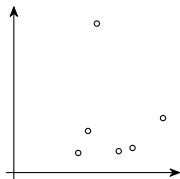
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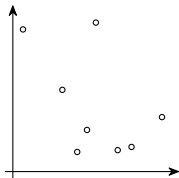
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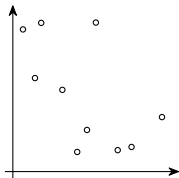
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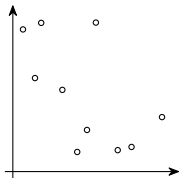
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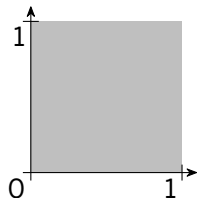


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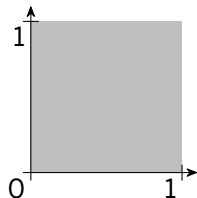
$E(x)$
 $P(A)$

Observation, inference, and query in core Hakaru



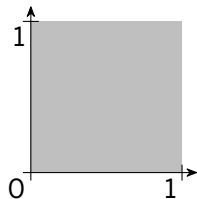
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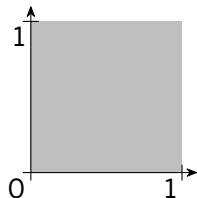

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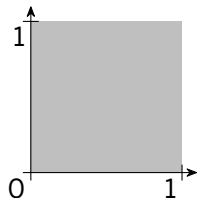
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$$E_{m0}(\lambda(x,y).x)$$

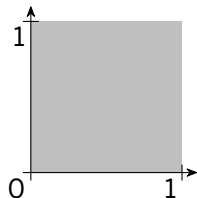
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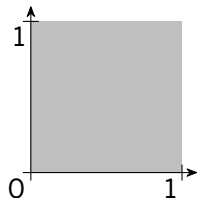
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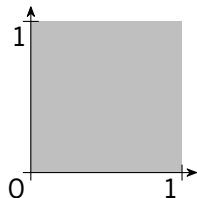
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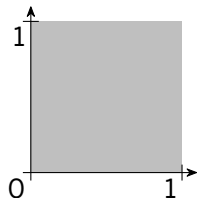
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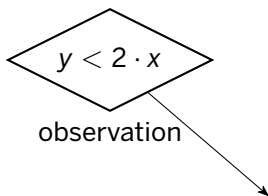
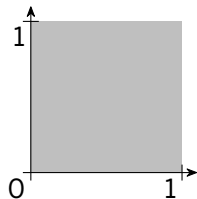


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$$P(A) = E(\langle A \rangle)$$

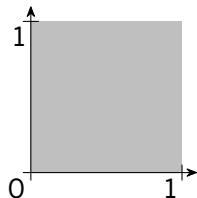
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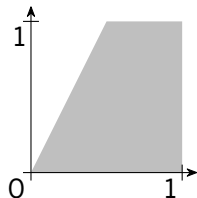
prior

Observation, inference, and query in core Hakaru



$$y < 2 \cdot x$$

observation



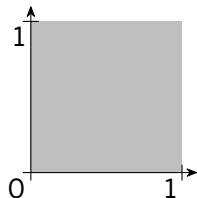
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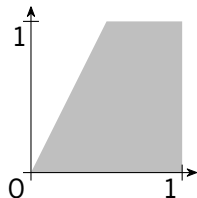
posterior

Observation, inference, and query in core Hakaru



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observation



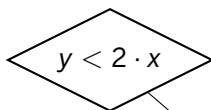
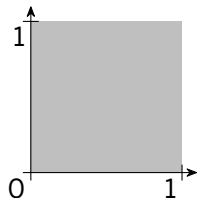
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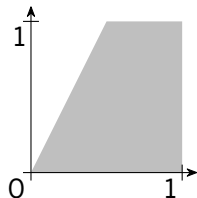
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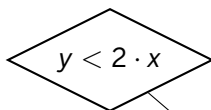
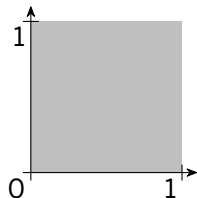


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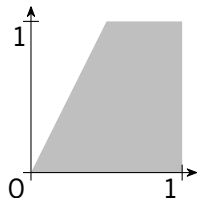
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Observation, inference, and query in core Hakaru



observation

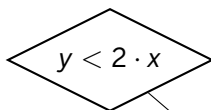
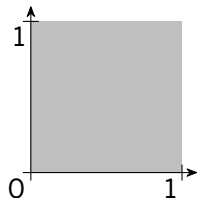


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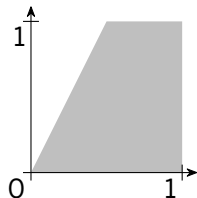
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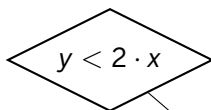
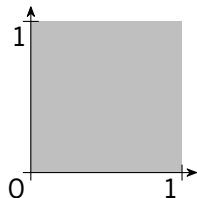


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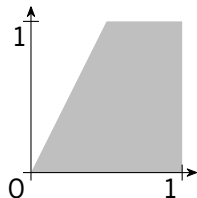
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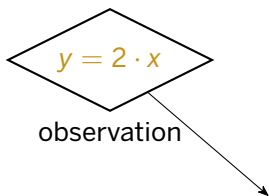
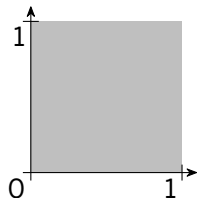


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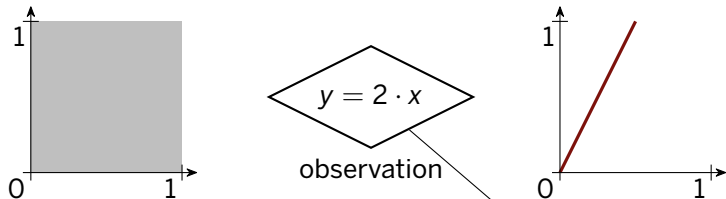
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Observation, inference, and query in core Hakaru

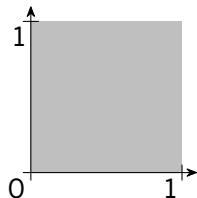


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m0 = do {x ~ uniform 0 1;  
         y ~ uniform 0 1;  
         return (x,y)}
```

```
m2 = do {x ~ uniform 0 1;  
         y ~ uniform 0 1;  
         observe y = 2 * x;  
         return (x,y)}
```

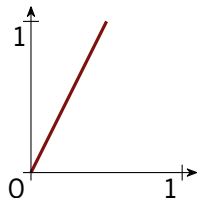
$$E_{m_2}(\lambda(x,y).x) = \frac{\int_{m_2} x d(x,y)}{\int_{m_2} 1 d(x,y)} = \frac{\int_{m_0} \langle y = 2 \cdot x \rangle \cdot x d(x,y)}{\int_{m_0} \langle y = 2 \cdot x \rangle \cdot 1 d(x,y)} = \frac{0}{0}$$

Observation, inference, and query in core Hakaru



$$y = 2 \cdot x$$

observation

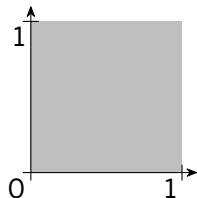


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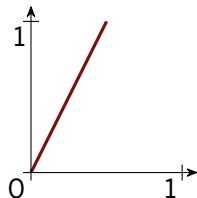
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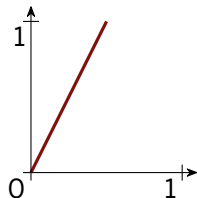
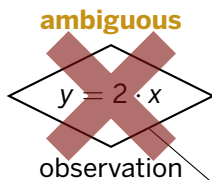
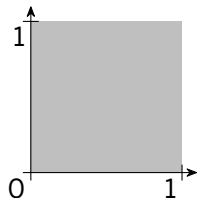


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Observation, inference, and query in core Hakaru

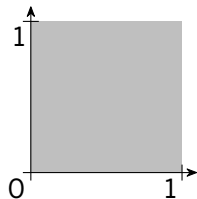


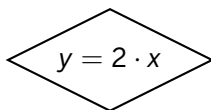
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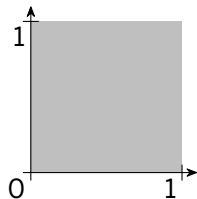
Observation of measure-zero sets is paradoxical



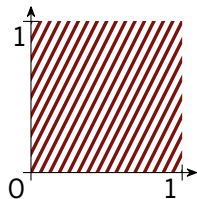


A diamond-shaped box (rhombus) containing the equation $y = 2 \cdot x$.

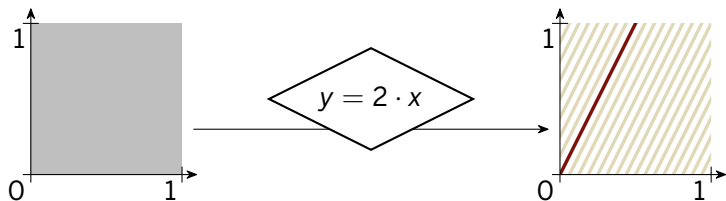
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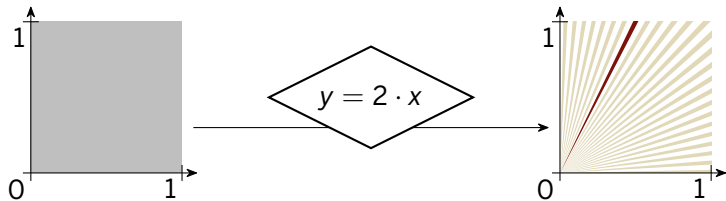
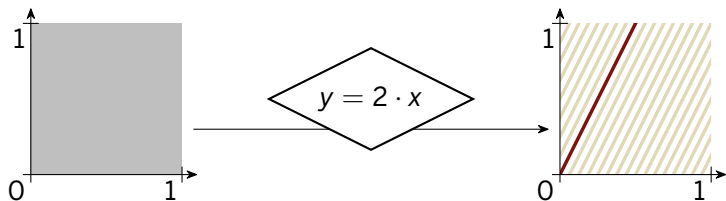
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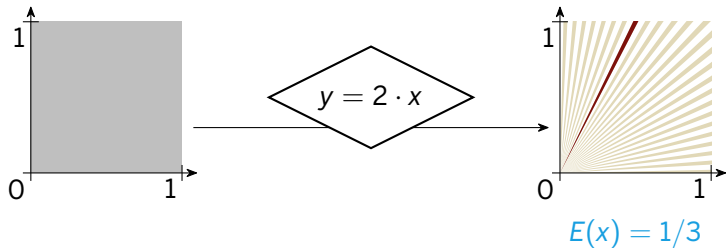
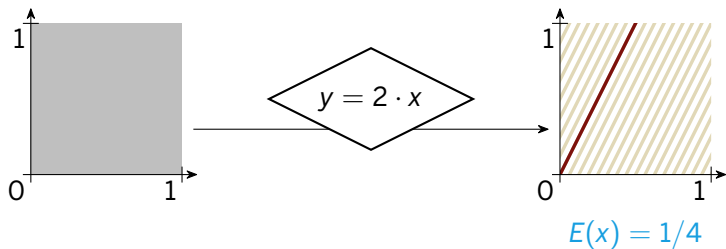
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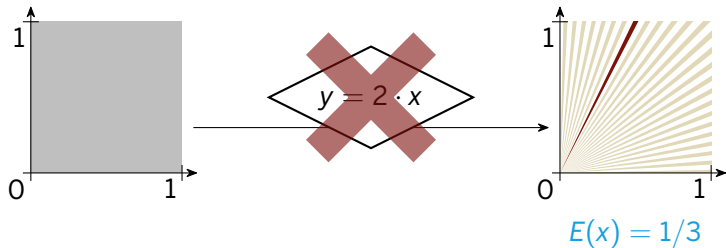
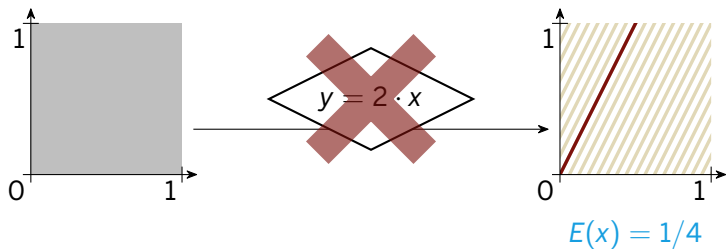
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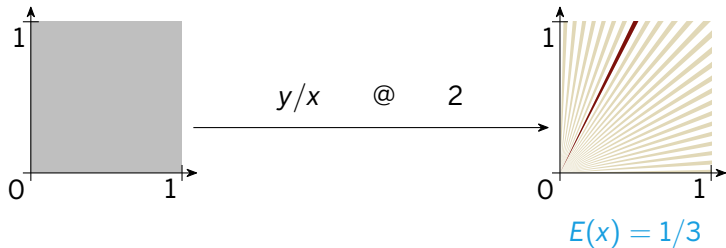
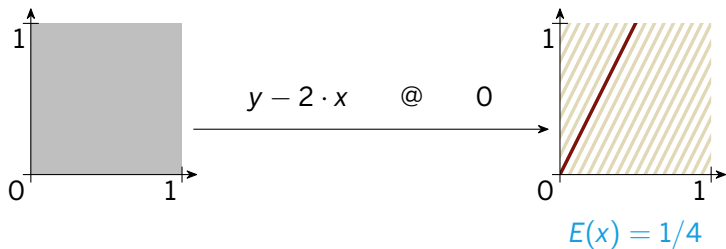
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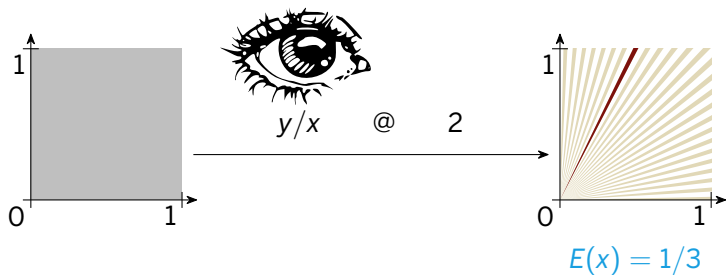
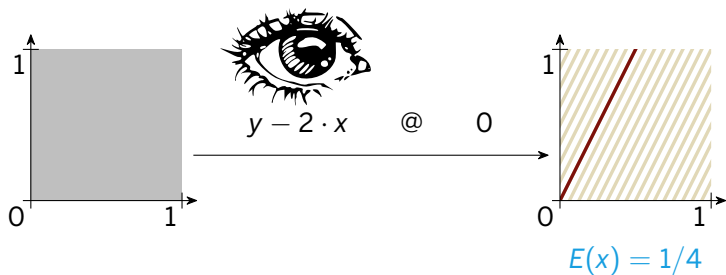
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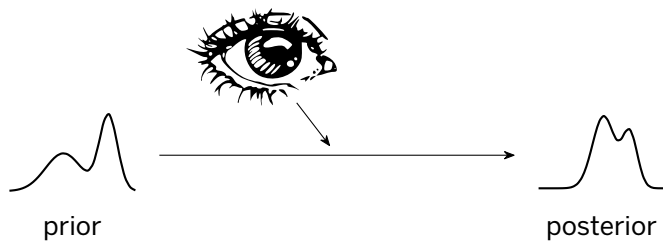
Resolving the paradox via disintegration



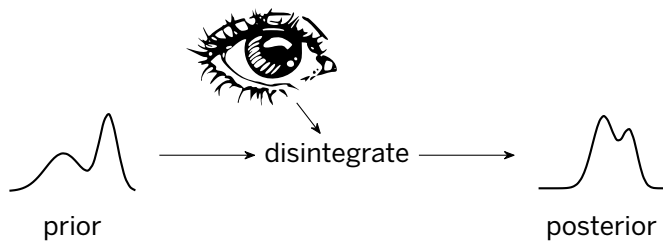
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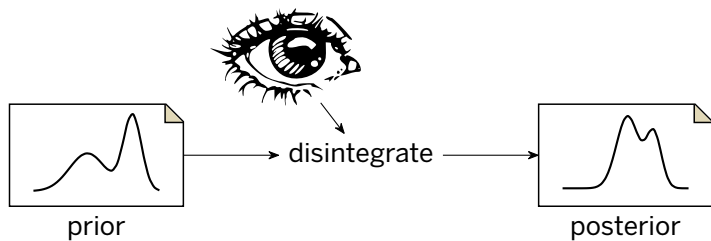
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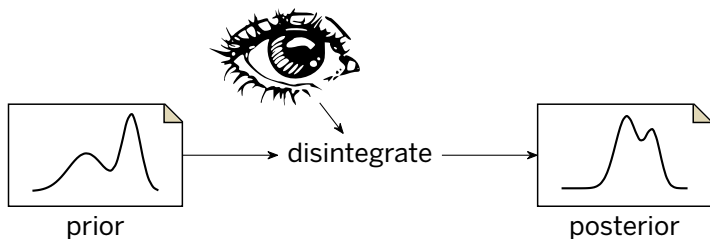
Resolving the paradox via disintegration



Resolving the paradox via disintegration



Resolving the paradox via disintegration



Soundness: If the disintegrator succeeds then the result is correct.

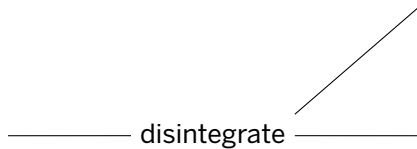


1. **Motivate** by puzzle
2. **Specify** by semantics
3. **Implement** by derivation

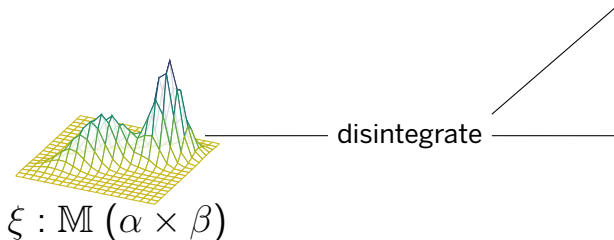


disintegrate

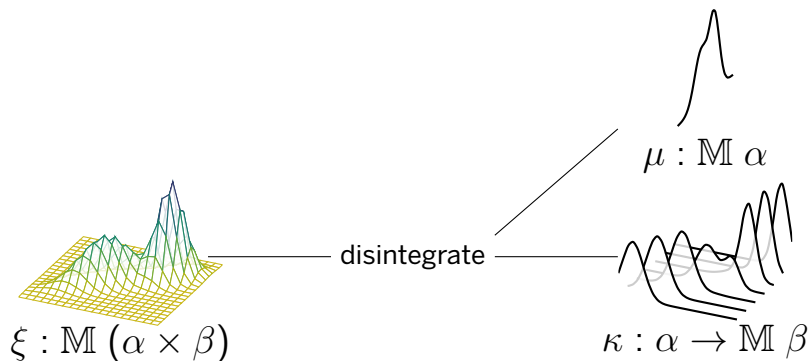
Specifying disintegration by semantics



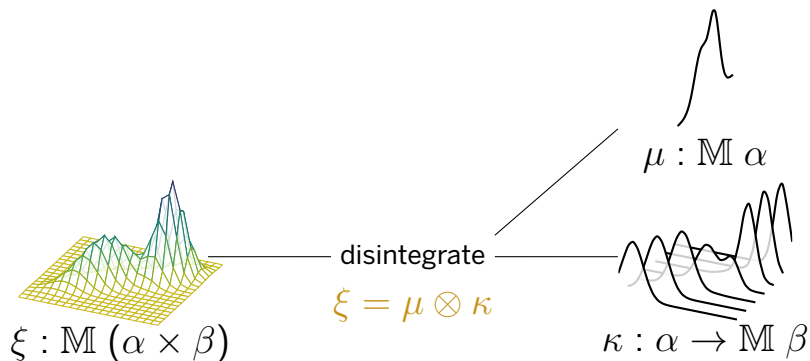
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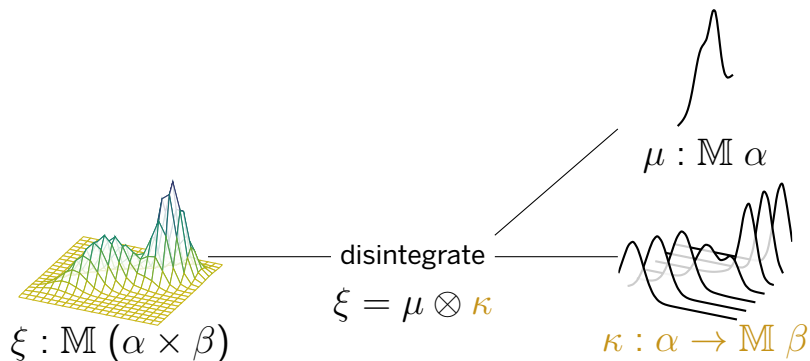
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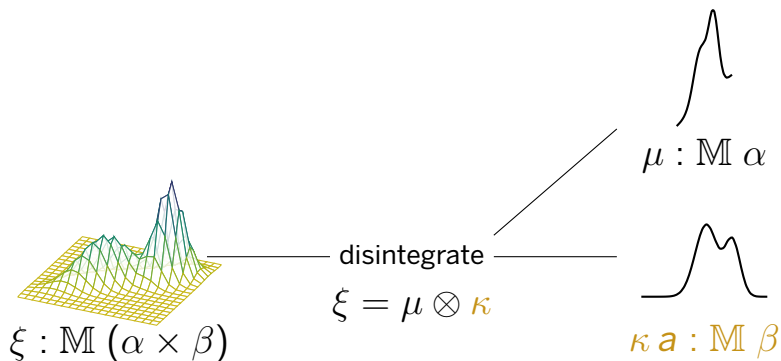
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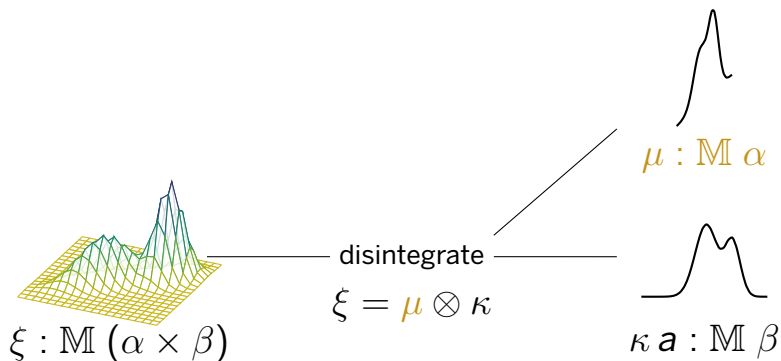
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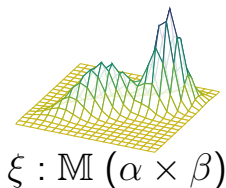
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Specifying disintegration by semantics



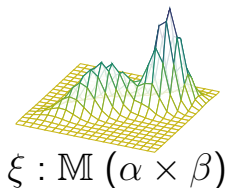
Specifying disintegration by semantics



$$\xi = \mu \otimes \kappa$$


```
do {a  $\leftarrow$   ;  
     $\mu : \mathbb{M} \alpha$   
  
    b  $\leftarrow$   ;  
     $\kappa a : \mathbb{M} \beta$   
  
return (a, b)}
```



Specifying disintegration by semantics



$$\xRightarrow{\quad}$$

$\xi = \mu \otimes \kappa$

do $\{a \leftarrow$  $;$
 $\mu : \mathbb{M} \alpha$

$b \leftarrow$  $;$
 $\kappa a : \mathbb{M} \beta$

return (a, b)



$\xi : \mathbb{M} (\alpha \times \beta)$



do { $a \leftarrow$  ;

$\mu : \mathbb{M} \alpha$

$b \leftarrow$ 

$\kappa a : \mathbb{M} \beta$

return (a, b) }

$$\alpha = \mathbb{R}$$

$$\beta = \mathbb{R} \times \mathbb{R}$$



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do { $x \leftarrow$ **uniform** $0\ 1$;
 $y \leftarrow$ **uniform** $0\ 1$;
return (x, y) }

$$\text{prior} : \mathbb{M} \beta$$

$y - 2 \cdot x$



$:\alpha$

observation



$\xi : \mathbb{M}(\alpha \times \beta)$

do $\{a \leftarrow$  $;$

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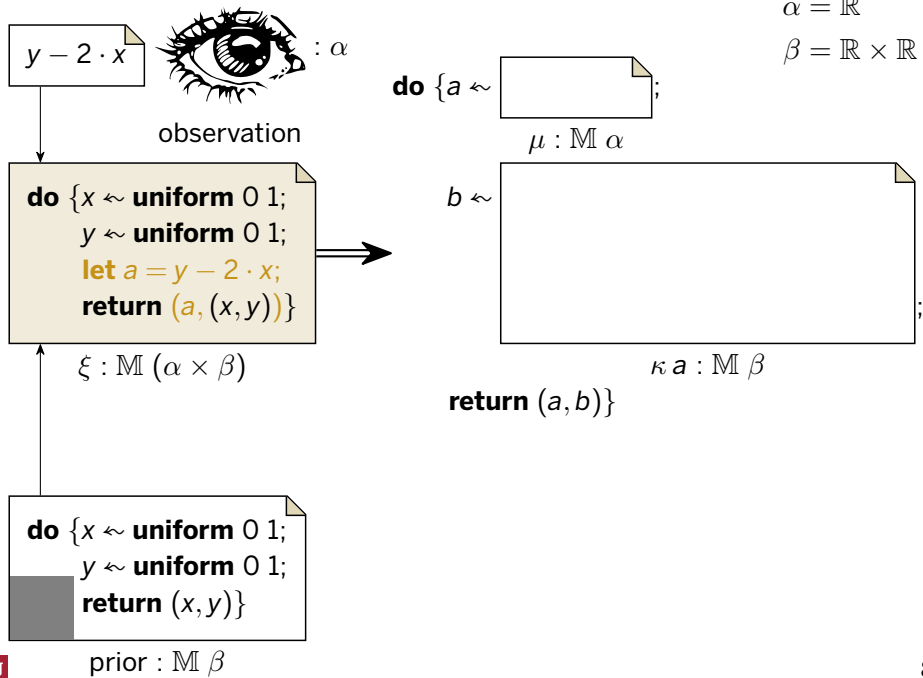
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$\alpha = \mathbb{R}$

$\beta = \mathbb{R} \times \mathbb{R}$

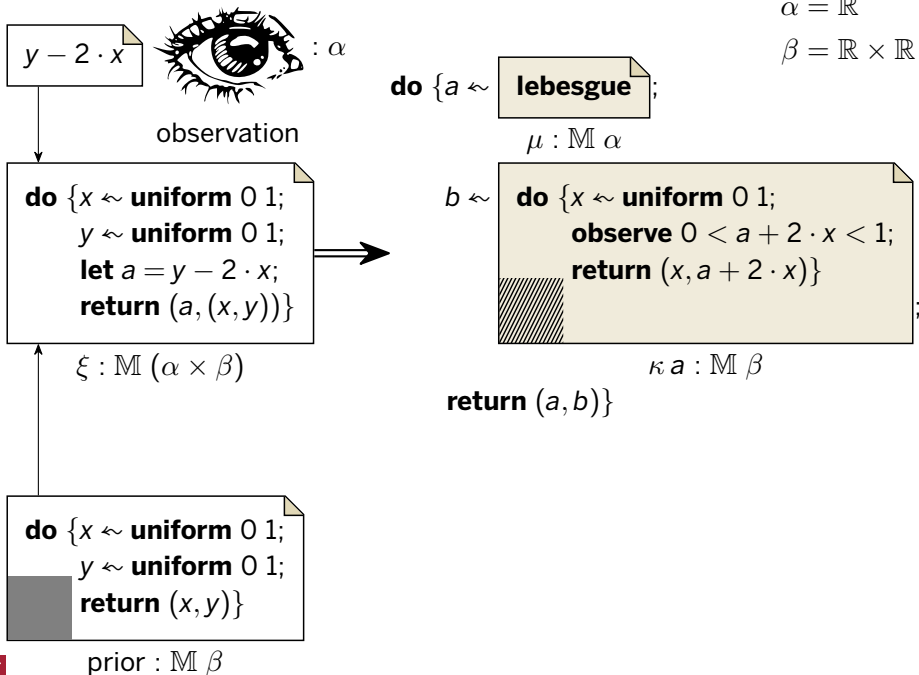
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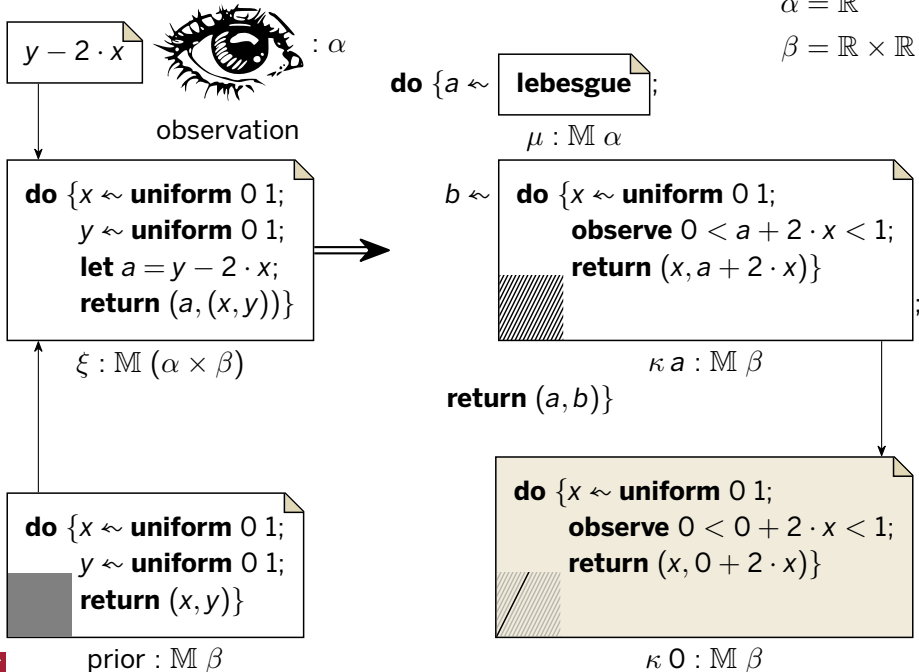
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$$\beta = \mathbb{R} \times \mathbb{R}$$



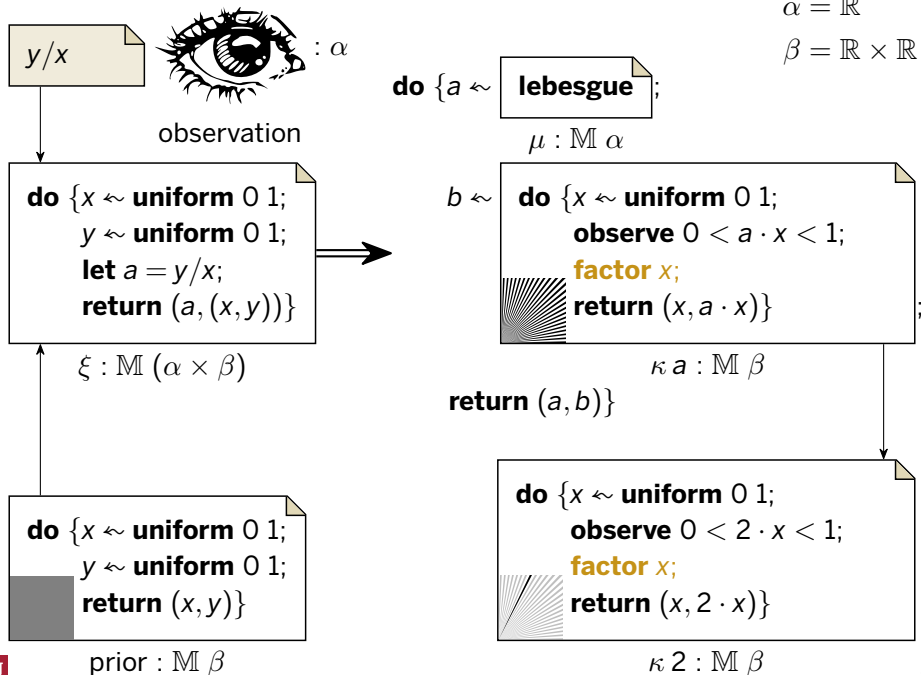
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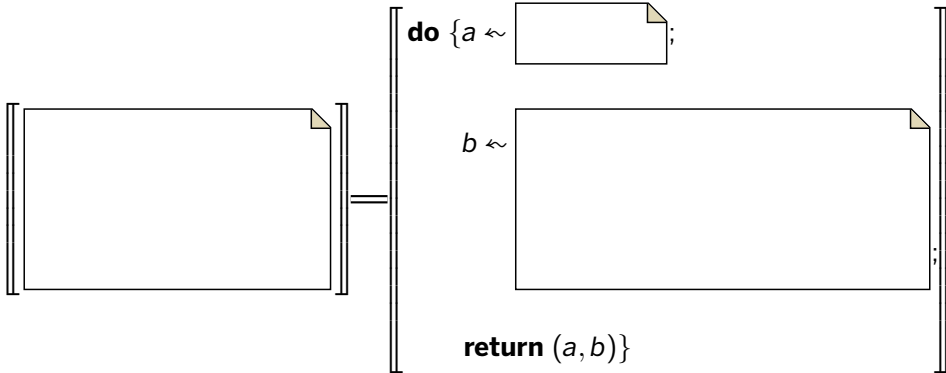
$$\beta = \mathbb{R} \times \mathbb{R}$$



$$\alpha = \mathbb{R}$$

$$\beta = \mathbb{R} \times \mathbb{R}$$

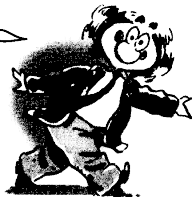




Measure semantics

- ★ Compositional denotation! ★
- ★★ Equational reasoning! ★★
- ★★★ Integrator formulation! ★★★

AND NOW,
ON TO THE
INTEGRAL!



$$\llbracket M \ \alpha \rrbracket = \overbrace{(\llbracket \alpha \rrbracket \rightarrow \mathbb{R})}^{\text{integrand}} \rightarrow \mathbb{R}$$

$$\llbracket \mathbf{uniform} \ 0 \ 1 \rrbracket = \lambda f. \int_0^1 f(x) \, dx$$

$$\llbracket \mathbf{lebesgue} \rrbracket = \lambda f. \int_{-\infty}^{\infty} f(x) \, dx$$

$$\llbracket \mathbf{return} \ (x, y) \rrbracket = \lambda f. f(x, y)$$

$$\llbracket \mathbf{do} \ \{x \leftarrow m; M\} \rrbracket = \lambda f. \llbracket m \rrbracket (\lambda x. \llbracket M \rrbracket f)$$

$$\llbracket \mathbf{do} \ \left\{ \begin{array}{l} x \leftarrow \mathbf{uniform} \ 0 \ 1; \\ y \leftarrow \mathbf{uniform} \ 0 \ 1; \\ \mathbf{return} \ (x, y) \end{array} \right\} \rrbracket = \lambda f. \int_0^1 \int_0^1 f(x, y) \, dy \, dx$$

$$\llbracket M \ \alpha \rrbracket = \overbrace{(\llbracket \alpha \rrbracket \rightarrow \mathbb{R})}^{\text{integrand}} \rightarrow \mathbb{R}$$

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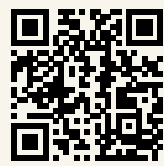
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“fantastic introduction”

★ “a pleasure to read!” ★



“very polished!”

★ “best written of the last 30 papers I have read!” ★
★ “loved reading!” ★

★ “deft!”

★ “self contained!” ★

★ “gentle!” ★

★ “easy to follow!” ★

★ “beautifully explained!” ★

“fantastic introduction”

★ “a pleasure to read!” ★



“very polished!”

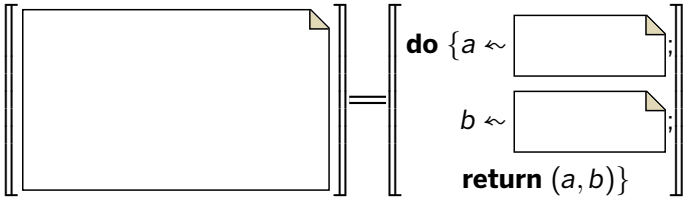
★ “best written” ★ “loved reading!” ★





PLDI readers without lots of background in probability theory should be able to follow; this is impressive

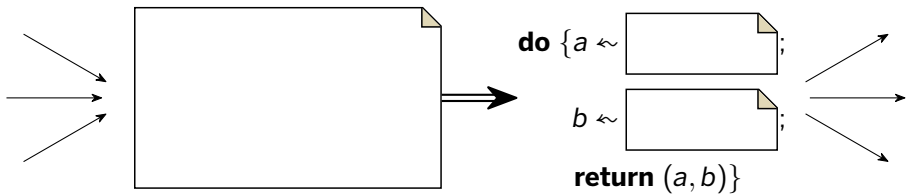


“beautifully explained!”



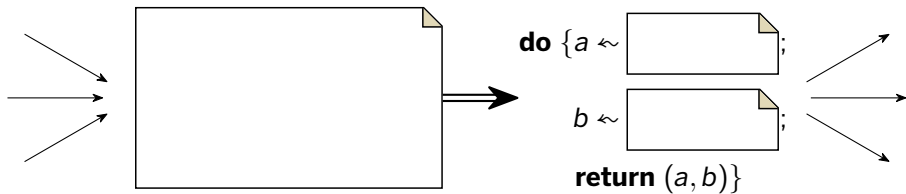


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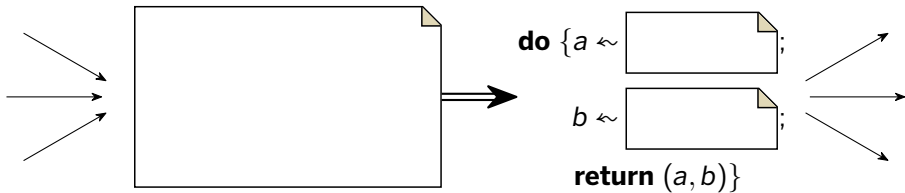


1. Probabilistic programs denote distributions
2. Exact inference by transforming terms





1. Probabilistic programs denote distributions
2. Exact inference by transforming terms



1. **Motivate** by puzzle
2. **Specify** by semantics
3. **Implement** by derivation



- ▶ $y - 2 \cdot x$ y/x $\max(x, y)$...



- ▶ multivariate Gaussian distributions
(for regression and dynamics)
- ▶ mixtures of distributions
(for classifying points and documents)
- ▶ seismic event detection (Arora et al.)
- ▶ point masses' total momentum (Afshar et al.)

When it works

- ▶ $y - 2 \cdot x$ y/x $\max(x,y)$...

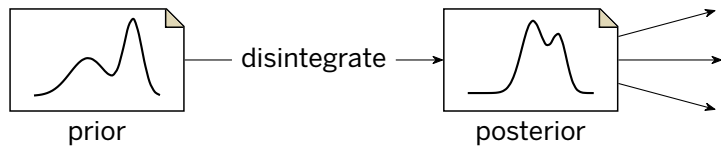


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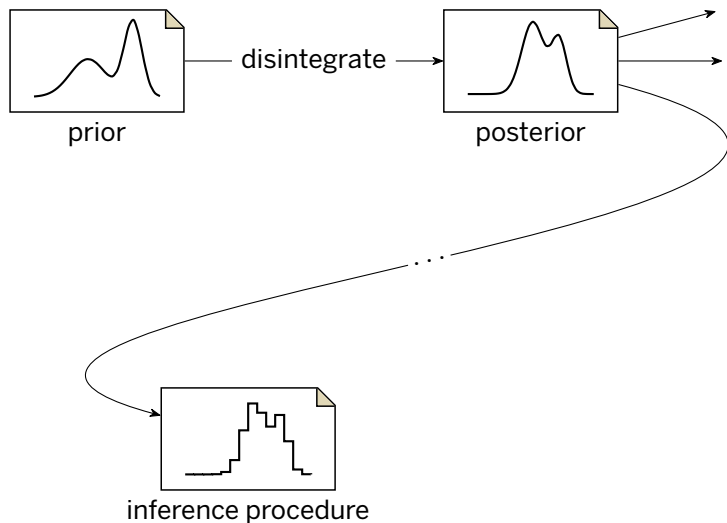
```
do { $x \leftarrow \dots$ ;  
      $y \leftarrow \dots$ ;  
      $z \leftarrow \dots$ ;  
     return ( $f(x,y,z), \dots$ )}
```

invertible

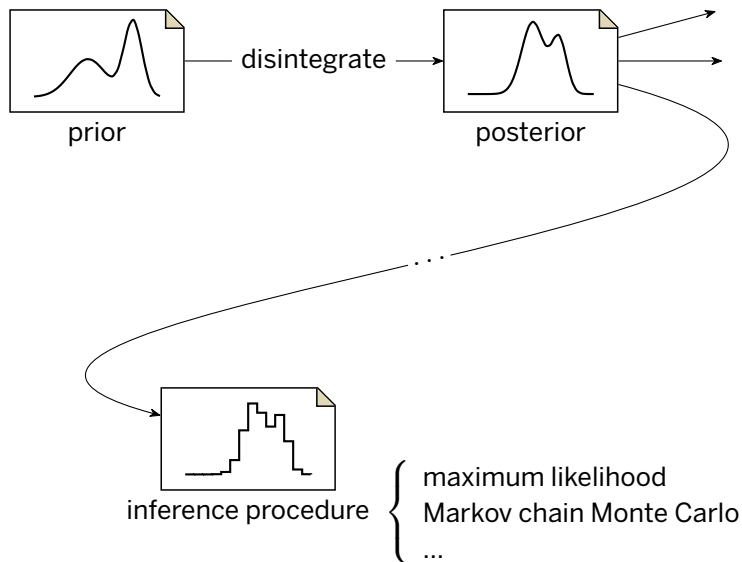
Where it helps



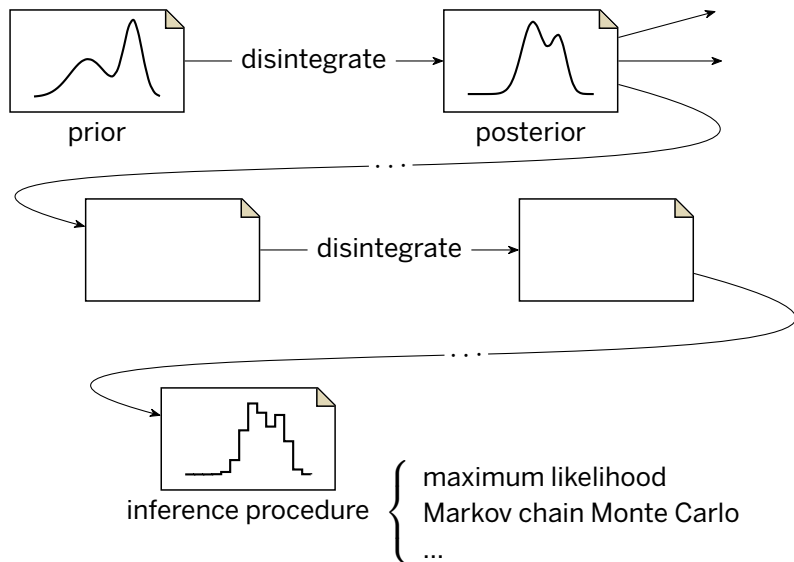
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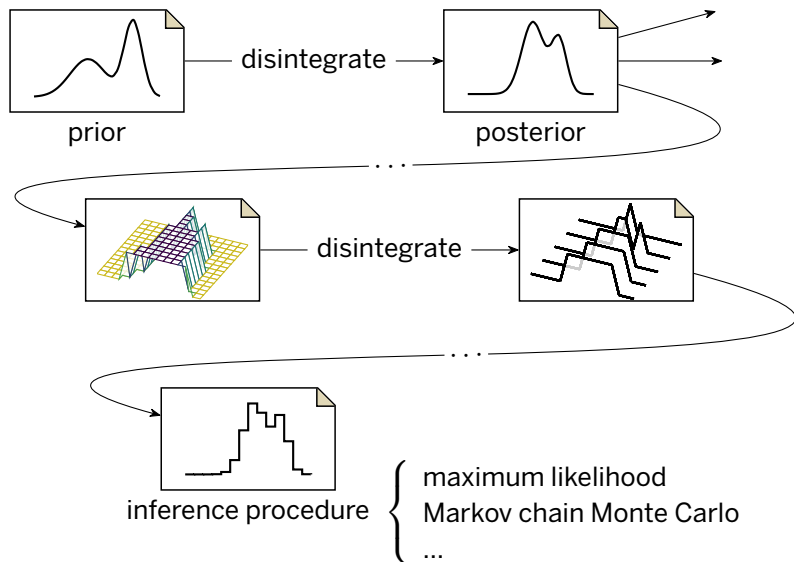
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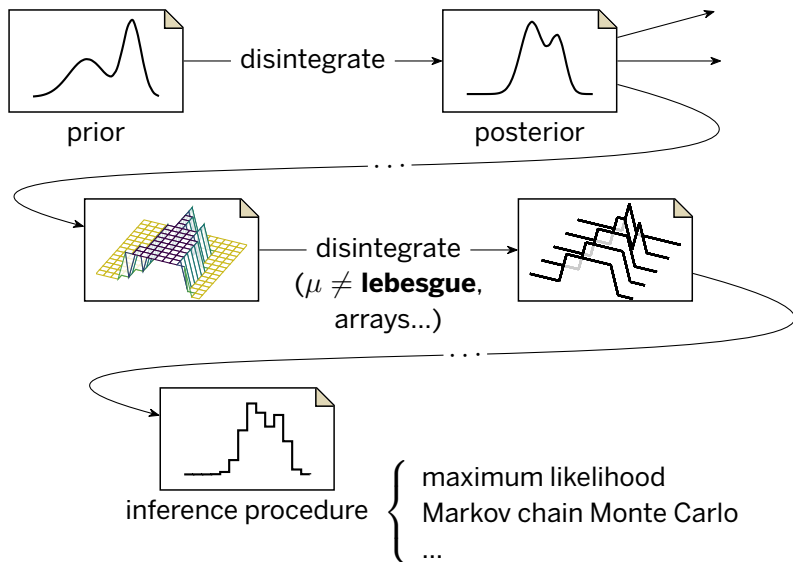
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Where it helps



Where it helps





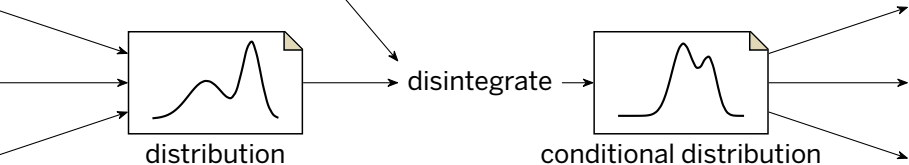
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condition

$:\alpha$

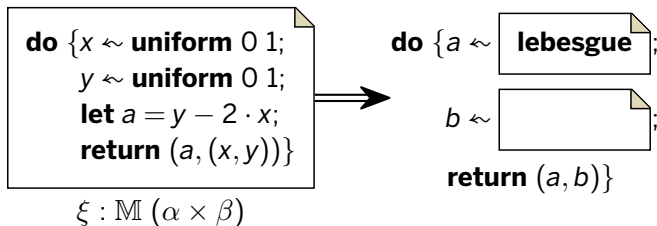
{
 dependent variable of regression
 noisy measurement of location
 total momentum of point masses
 detected amplitude of seismic event
 ...



1. **Motivate** by puzzle
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Induction hypothesis for automatic disintegrator

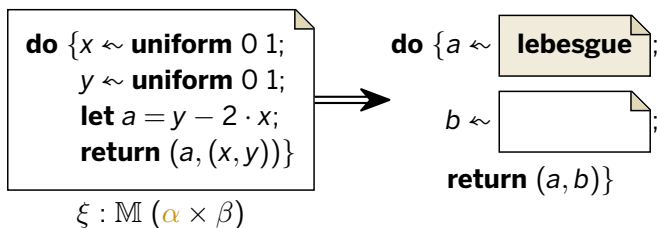


Induction hypothesis for automatic disintegrator

Specialize: $\alpha = \mathbb{R}$, $\mu = \text{lebesgue}$.

Generalize: observable action m , heap h , final action M .

Define continuation $\bar{M} = \lambda h'. \mathbf{do} \{h'; M\}$.

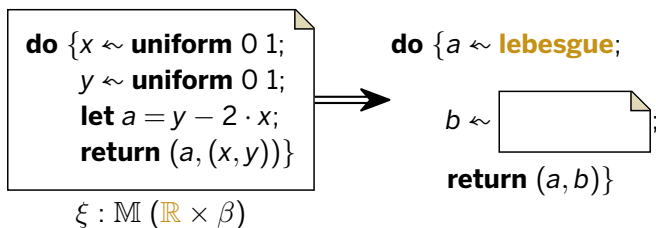


Induction hypothesis for automatic disintegrator

Specialize: $\alpha = \mathbb{R}$, $\mu = \text{lebesgue}$.

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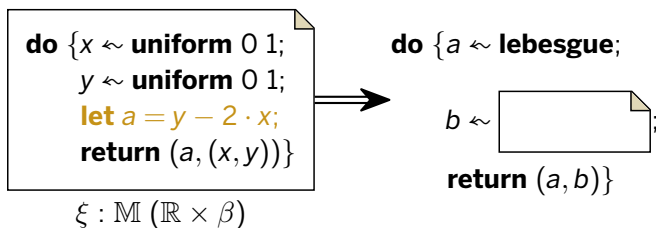


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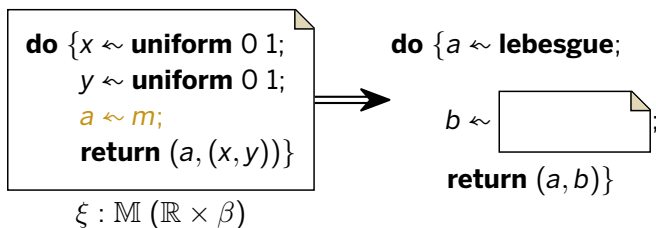


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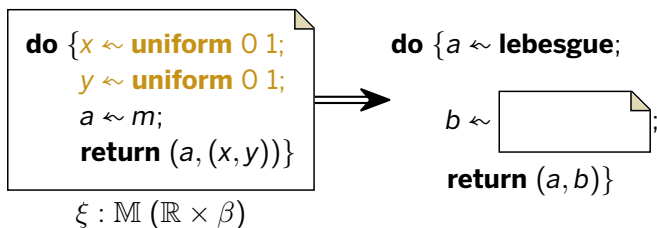


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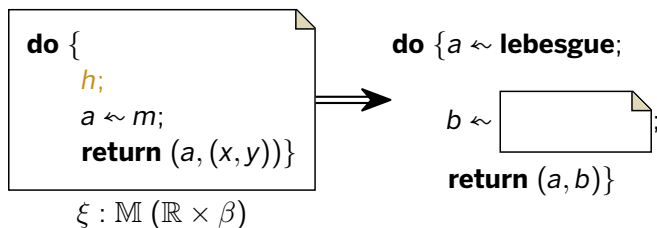


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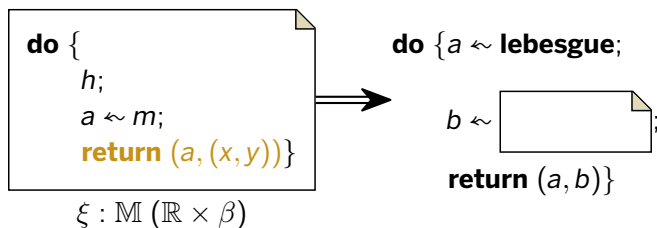


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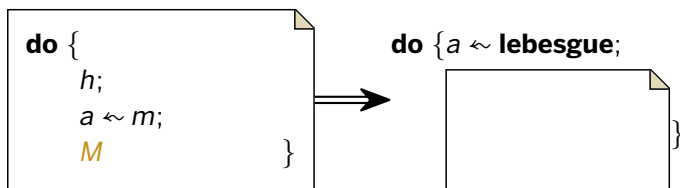


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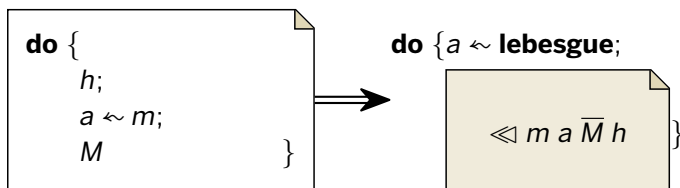


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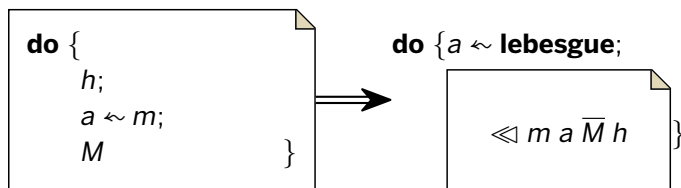


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Implement \ll by equational reasoning from this specification.

Case analysis on m :

Goal: $\mathbf{do} \{h; a \sim m; M\} = \mathbf{do} \{a \sim \mathbf{lebesgue}; \llcorner m a \bar{M} h\}$

Case $m = \mathbf{uniform} \ 0 \ 1$:

$$\begin{aligned} & \mathbf{do} \{h; a \sim \mathbf{uniform} \ 0 \ 1; M\} \\ = & \{ \text{probability density of } m \text{ (Bhat et al.)} \} \\ & \mathbf{do} \{h; a \sim \mathbf{lebesgue}; \mathbf{factor} \langle 0 < a < 1 \rangle; M\} \\ = & \{ \text{exchange integrals using Tonelli's theorem} \} \\ & \mathbf{do} \{a \sim \mathbf{lebesgue}; \mathbf{factor} \langle 0 < a < 1 \rangle; h; M\} \\ = & \{ \text{beta; recall } \bar{M} = \lambda h'. \mathbf{do} \{h'; M\} \} \\ & \mathbf{do} \{a \sim \mathbf{lebesgue}; \mathbf{factor} \langle 0 < a < 1 \rangle; \bar{M} h\} \end{aligned}$$

So define

$$\llcorner (\mathbf{uniform} \ 0 \ 1) a c h = \mathbf{do} \{ \mathbf{factor} \langle 0 < a < 1 \rangle; c h \}$$

Similarly for other primitive continuous distributions.

The disintegration fused into most inference methods ends here.

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Case $m = \mathbf{return} \ x$: Look up x in $h = (h_1; x \leftarrow m; h_2)$

$$\begin{aligned} & \mathbf{do} \{h_1; x \leftarrow m; h_2; a \leftarrow \mathbf{return} \ x; M\} \\ = & \quad \{ \text{monad laws, beta, alpha} \} \\ & \mathbf{do} \{h_1; a \leftarrow m; \mathbf{let} \ x = a; h_2; M\} \\ = & \quad \{ \text{induction hypothesis} \} \\ & \mathbf{do} \{a \leftarrow \mathbf{lebesgue}; \llcorner m a (\overline{\mathbf{do} \{\mathbf{let} \ x = a; h_2; M\}}) h_1\} \\ = & \quad \{ \text{beta; recall } \bar{M} = \lambda h'. \mathbf{do} \{h'; M\} \} \\ & \mathbf{do} \{a \leftarrow \mathbf{lebesgue}; \llcorner m a (\lambda h'. \bar{M} (h'; \mathbf{let} \ x = a; h_2)) h_1\} \end{aligned}$$

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Case $m = \mathbf{return} (-e)$:

$$\begin{aligned} & \mathbf{do} \{h; a \leftarrow \mathbf{return} (-e); M\} \\ = & \quad \{ \text{monad laws, beta} \} \\ & \mathbf{do} \{h; b \leftarrow \mathbf{return} e; \mathbf{let} a = -b; M\} \\ = & \quad \{ \text{induction hypothesis ...} \} \\ & \mathbf{do} \{b \leftarrow \mathbf{lebesgue}; \mathbf{let} a = -b; \lll (\mathbf{return} e) b \bar{M} h\} \\ = & \quad \{ \text{change integration variable from } b \text{ to } a \} \\ & \mathbf{do} \{a \leftarrow \mathbf{lebesgue}; \mathbf{let} b = -a; \lll (\mathbf{return} e) b \bar{M} h\} \\ = & \quad \{ \text{"parametricity" of } \lll \dots \} \\ & \mathbf{do} \{a \leftarrow \mathbf{lebesgue}; \lll (\mathbf{return} e) (-a) \bar{M} h\} \end{aligned}$$

So define

$$\lll (\mathbf{return} (-e)) a c h = \lll (\mathbf{return} e) (-a) c h$$

Similarly for other invertible functions: $\log x, y - 2 \cdot x$.

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