



# From Probabilistic Circuits to Probabilistic Programs and Back

Guy Van den Broeck

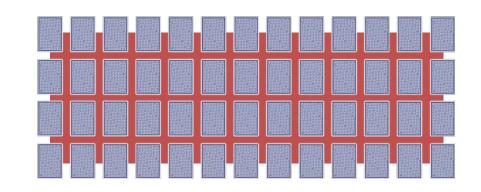
RWTH Aachen - Oct 6, 2020

Probabilistic graphical models is how we do probabilistic AI!

Graphical models of variable-level (in)dependence are a broken abstraction.

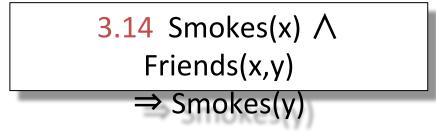


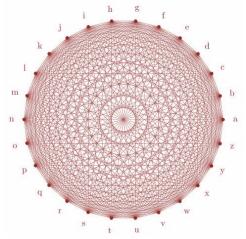




Probabilistic graphical models is how we do probabilistic AI!

Graphical models of variable-level (in)dependence are a broken abstraction.





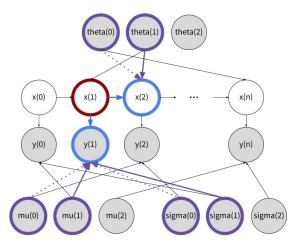


Probabilistic graphical models is how we do probabilistic AI!

Graphical models of variable-level (in)dependence are a broken abstraction.



Bean Machine  $\mu_k \sim \text{Normal}(\alpha, \beta)$   $\sigma_k \sim \text{Gamma}(\nu, \rho)$   $\theta_k \sim \text{Dirichlet}(\kappa)$   $x_i \sim \begin{cases} \text{Categorical}(init) & \text{if } i = 0 \\ \text{Categorical}(\theta_{x_{i-1}}) & \text{if } i > 0 \end{cases}$   $y_i \sim \text{Normal}(\mu_{x_i}, \sigma_{x_i})$ 



We may have gotten stuck in a local optimum

The choice of representing a distribution primarily by its variable-level (in)dependencies is a little arbitrary...

What if we made some different choices?

# **Computational Abstractions**

Let us think of probability distributions as objects that are computed.

Abstraction = Structure of Computation

'closer to the metal'

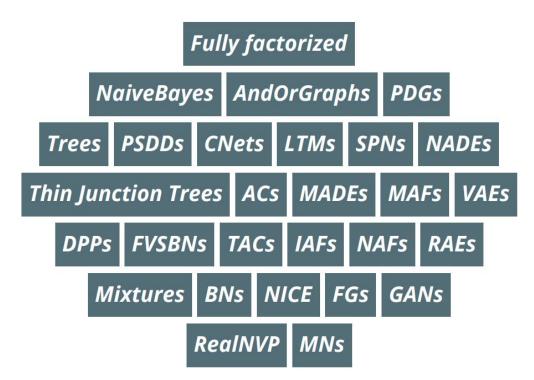
Two examples:

- 1. Probabilistic Circuits
- 2. Probabilistic Programs

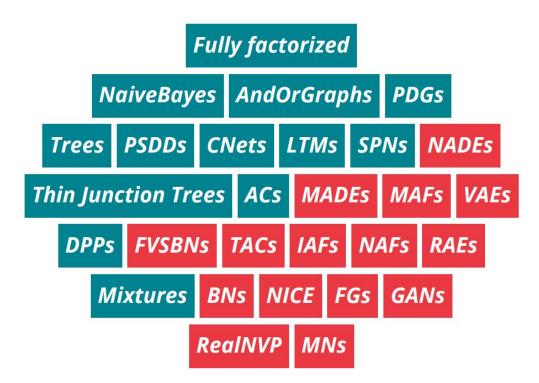


# **Probabilistic Circuits**



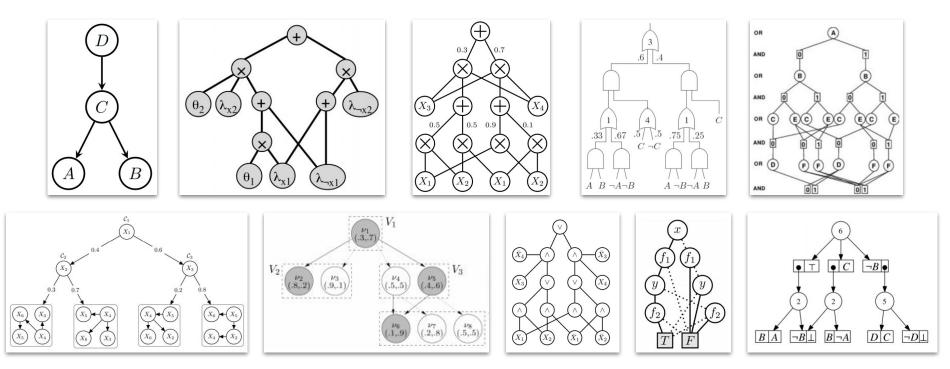


## The Alphabet Soup of probabilistic models

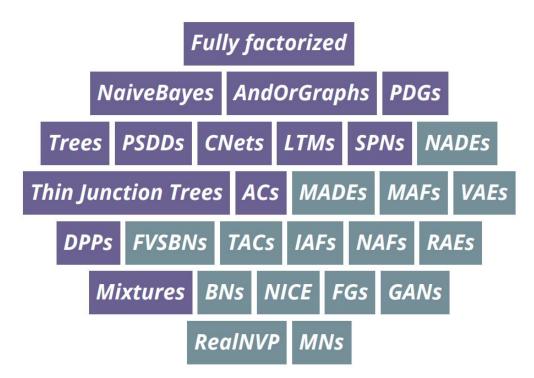


## Intractable and tractable models

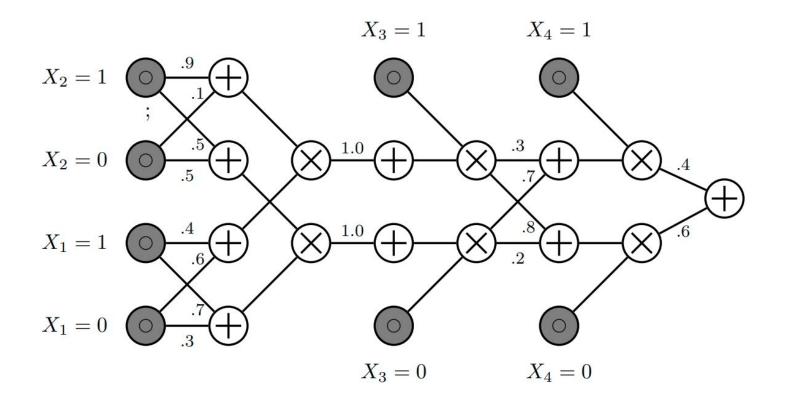
# **Tractable Probabilistic Models**



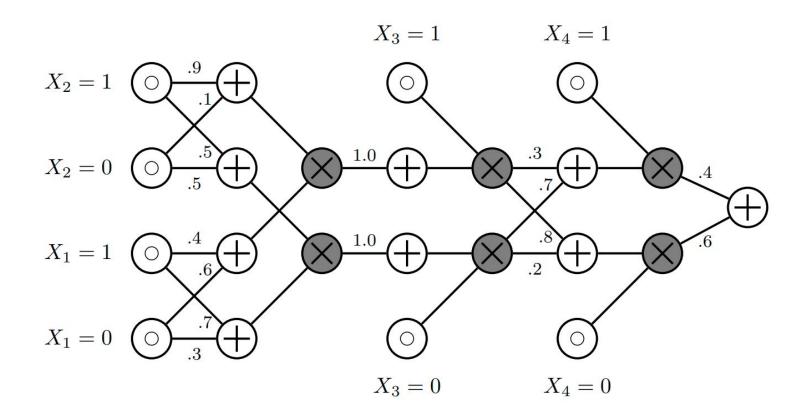
"Every talk needs a joke and a literature overview slide, not necessarily distinct" - after Ron Graham



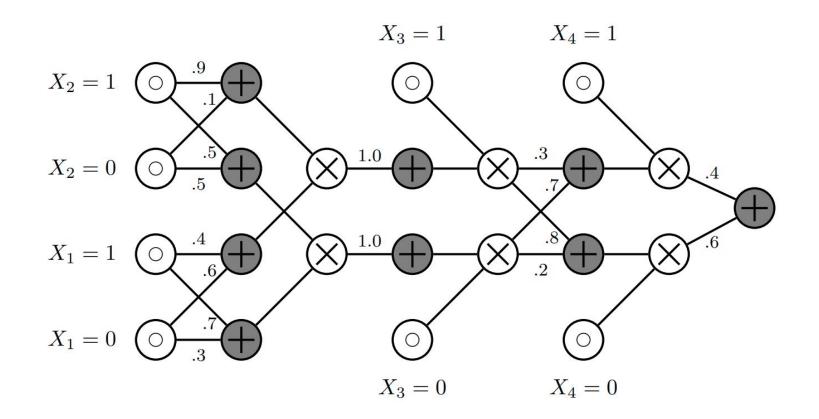
## a unifying framework for tractable models



Input nodes c are tractable (simple) distributions, e.g., univariate gaussian or indicator  $p_c(X=1) = [X=1]$ 



Product nodes are factorizations  $\prod_{c \in in(n)} p_c(\mathbf{x})$ 



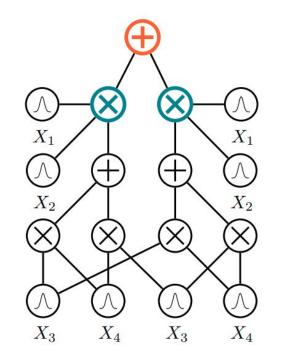
Sum nodes are mixture models  $\sum_{c\in \mathsf{in}(n)} \theta_{n,c} \operatorname{p}_c(\mathbf{x})$ 

# Smoothness + decomposability = tractable MAR

If  $m{p}(\mathbf{x}) = \sum_i w_i m{p}_i(\mathbf{x})$ , (smoothness):

$$\int \mathbf{p}(\mathbf{x}) d\mathbf{x} = \int \sum_{i} w_{i} \mathbf{p}_{i}(\mathbf{x}) d\mathbf{x} =$$
$$= \sum_{i} w_{i} \int \mathbf{p}_{i}(\mathbf{x}) d\mathbf{x}$$

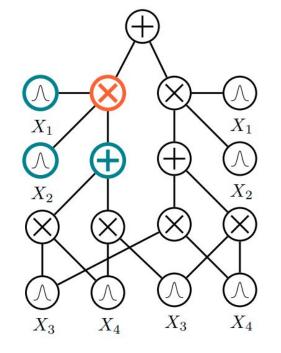
 $\Rightarrow$  integrals are "pushed down" to children



## Smoothness + decomposability = tractable MAR

If  $p(\mathbf{x}, \mathbf{y}, \mathbf{z}) = p(\mathbf{x})p(\mathbf{y})p(\mathbf{z})$ , (decomposability):

$$\int \int \int \mathbf{p}(\mathbf{x}, \mathbf{y}, \mathbf{z}) d\mathbf{x} d\mathbf{y} d\mathbf{z} =$$
$$= \int \int \int \int \mathbf{p}(\mathbf{x}) \mathbf{p}(\mathbf{y}) \mathbf{p}(\mathbf{z}) d\mathbf{x} d\mathbf{y} d\mathbf{z} =$$
$$= \int \mathbf{p}(\mathbf{x}) d\mathbf{x} \int \mathbf{p}(\mathbf{y}) d\mathbf{y} \int \mathbf{p}(\mathbf{z}) d\mathbf{z}$$



 $\Rightarrow$  integrals decompose into easier ones

# Smoothness + decomposability = tractable MAR

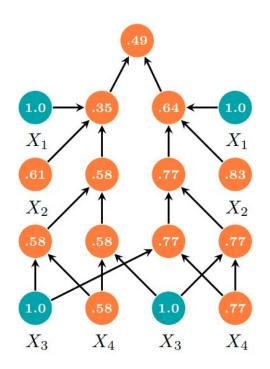
Forward pass evaluation for MAR

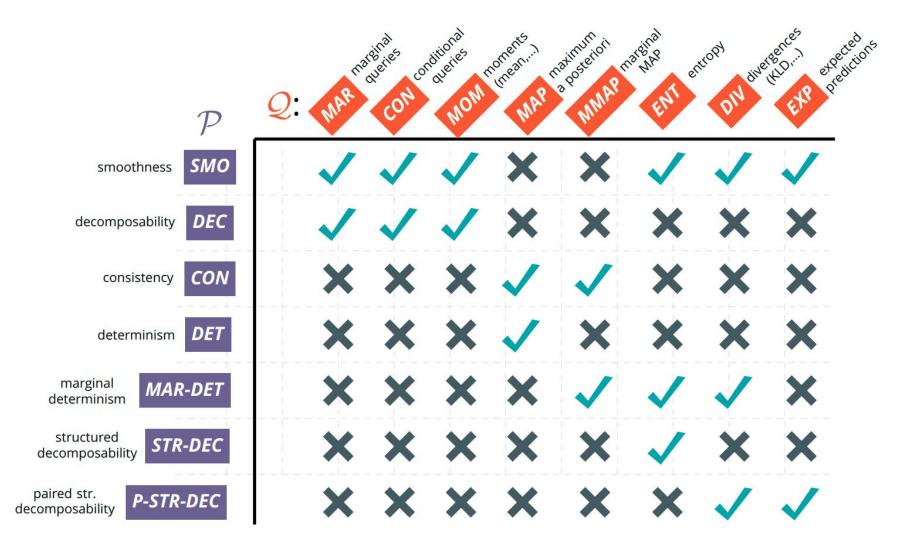
inear in circuit size!

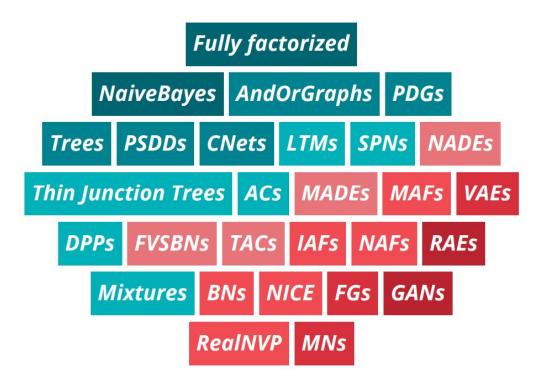
E.g. to compute  $p(x_2, x_4)$ : leafs over  $X_1$  and  $X_3$  output  $\mathbf{Z}_i = \int p(x_i) dx_i$ for normalized leaf distributions: 1.0

leafs over  $X_2$  and  $X_4$  output **EVI** 

feedforward evaluation (bottom-up)

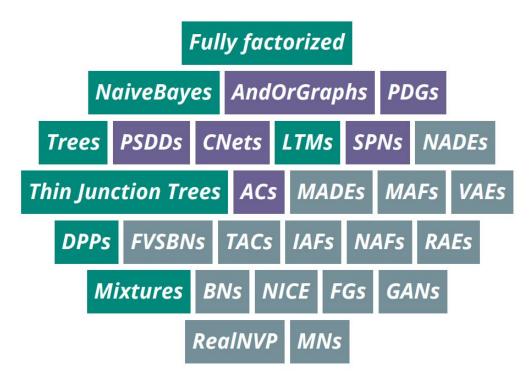






## tractability is a spectrum

	smooth	dec.	det.	str.dec.
Arithmetic Circuits (ACs) [Darwiche 2003]	V	V	V	X
Sum-Product Networks (SPNs) [Poon et al. 2011]	V	V	×	×
Cutset Networks (CNets) [Rahman et al. 2014]	V	V	V	×
Probabilistic Decision Graphs [Jaeger 2004]	V	V	V	V
(Affine) ADDs [Hoey et al. 1999; Sanner et al. 2005]	V	V	V	V
AndOrGraphs [Dechter et al. 2007]	V	V	V	V
PSDDs [Kisa et al. 2014a]	V	V	V	V

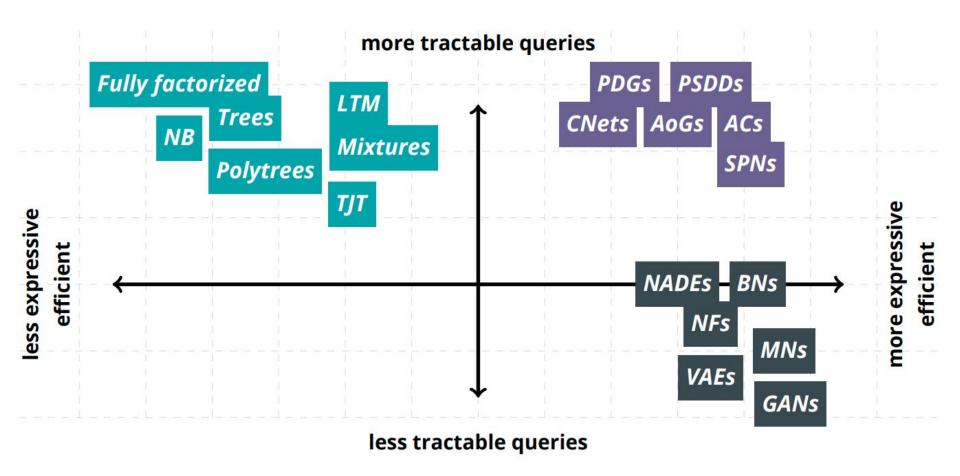


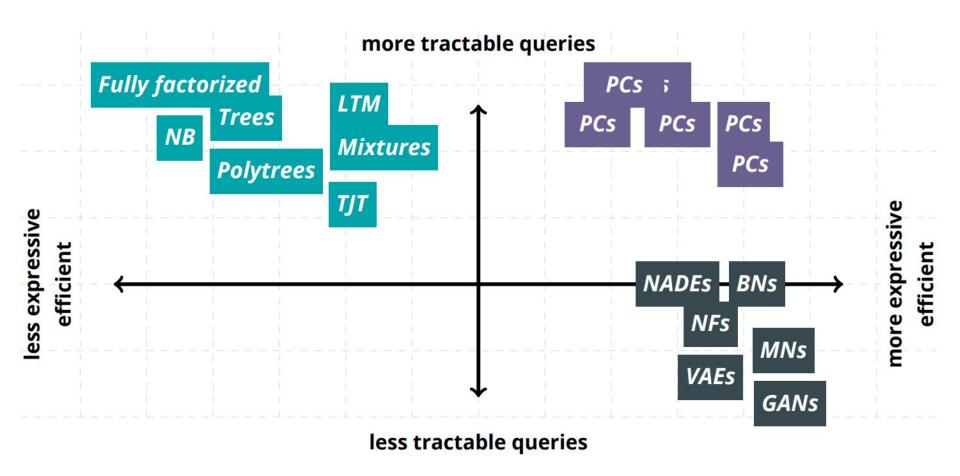
## **Expressive** models without compromises

## How expressive are probabilistic circuits?

#### density estimation benchmarks

dataset	best circuit	BN	MADE	VAE	dataset	best circuit	BN	MADE	VAE
nltcs	-5.99	-6.02	-6.04	-5.99	dna	-79.88	-80.65	-82.77	-94.56
msnbc	-6.04	-6.04	-6.06	-6.09	kosarek	-10.52	-10.83	-	-10.64
kdd	-2.12	-2.19	-2.07	-2.12	msweb	-9.62	-9.70	-9.59	-9.73
plants	-11.84	-12.65	-12.32	-12.34	book	-33.82	-36.41	-33.95	-33.19
audio	-39.39	-40.50	-38.95	-38.67	movie	-50.34	-54.37	-48.7	-47.43
jester	-51.29	-51.07	-52.23	-51.54	webkb	-149.20	-157.43	-149.59	-146.9
netflix	-55.71	-57.02	-55.16	-54.73	cr52	-81.87	-87.56	-82.80	-81.33
accidents	-26.89	-26.32	-26.42	-29.11	c20ng	-151.02	-158.95	-153.18	-146.9
retail	-10.72	-10.87	-10.81	-10.83	bbc	-229.21	-257.86	-242.40	-240.94
pumbs*	-22.15	-21.72	-22.3	-25.16	ad	-14.00	-18.35	-13.65	-18.81





# Want to learn more?

#### **Tutorial (3h)**

Probabilis Circuits	tic	Inference Representations Learning Theory	
<b>Antonio Vergari</b> University of California, Los Angeles	<b>YooJung Choi</b> University of Califo	ornia, Los Angeles	
<b>Robert Peharz</b> TU Eindhoven	Guy Van den B University of Califo		
		September 14th, 2020 - Ghent, Belgium -	ECML-PKDD 2020
► ►I 📣 0:00 / 3:02:46	_		
https://y	outu.be/2	2RAG5-L9R70	

#### **Overview Paper (80p)**

4 U	Probabilistic Circuits: Unifying Framework for Tractable Probabilistic Models	$\mathbf{s}^*$
oJu	ng Choi	
toni	o Vergari	
npute iversi Ang	er Science Department ty of California eles, CA, USA	
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Pro 2.1 2.2 2.3 2.4	babilistic Inference: Models, Queries, and Tractability         Probabilistic Models         Probabilistic Queries         Tractable Probabilistic Inference         Properties of Tractable Probabilistic Models	4 5 6 8 9
	oJun toni y V nputa iversi Ang onter Intr Pro 2.1 2.2 2.3	A Unifying Framework for Tractable Probabilistic Model oJung Choi tonio Vergari yy Van den Broeck mputer Science Department iversity of California Angeles, CA, USA ontents Introduction Probabilistic Inference: Models, Queries, and Tractability 2.1 Probabilistic Models

http://starai.cs.ucla.edu/papers/ProbCirc20.pdf

### **Training PCs in Julia with Juice.jl**

Training maximum likelihood parameters of probabilistic circuits

julia> using ProbabilisticCircuits; julia> data, structure = load(...); julia> num\_examples(data) 17412

```
julia> num_edges(structure)
```

270448

```
julia> @btime estimate_parameters(structure , data);
63 ms
```

Custom SIMD and CUDA kernels to parallelize over layers and training examples.



↔ Code ① Issues	12 11 Pull requests (>) Actions	Projects	) Wiki ···	
P master +	Go to file Add file -		About Probabilistic Circuits fro	
🌒 khosravipasha sor	x 23	days ago 🕚 452	the Juice library	
.github/workflows	Install TagBot as a GitHub Action	7 months ago	probabilistic-circuits	
docs	some docs	23 days ago	probabilistic-reasoning probabilistic-inference	
src src	Add utility function for save_as_dot (#13)	3 months ago	tractable-models	
iest test	Add required test dependencies (#8)	3 months ago	D Readme	
.gitignore	docs auto build	6 months ago	都 Apache-2.0 License	
.travis.yml	fix notifications travis	6 months ago	-	
Artifacts.toml	fix density estimation hash	8 months ago	Releases 2	
LICENSE	Initial commit	14 months ago	© v0.1.1 (Latest)	
Project.toml	version bump	2 months ago	on May 25	
C README md	add stable badge	3 months ago	+ 1 release	

# Probabilistic circuits seem awfully general.

# Are all tractable probabilistic models probabilistic circuits?



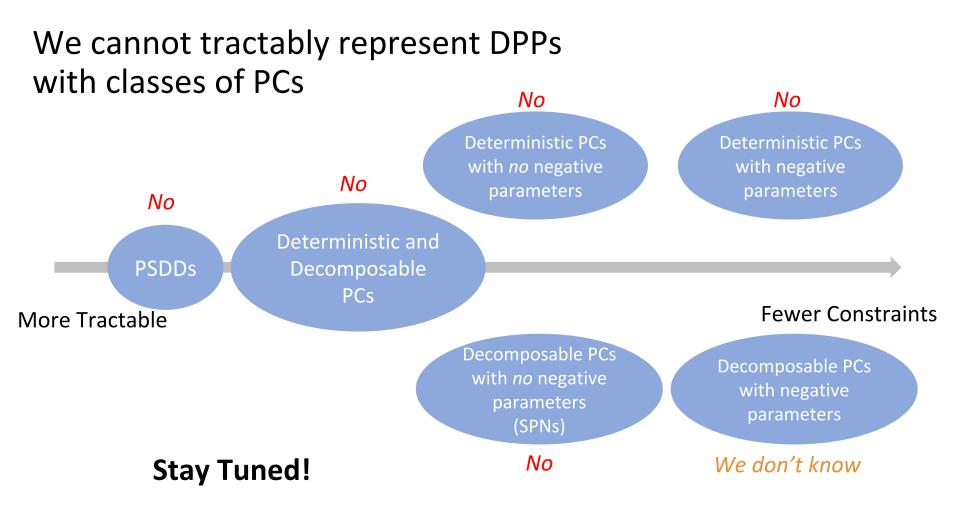
## Determinantal Point Processes (DPPs)

DPPs are models where probabilities are specified by (sub)determinants

$$L = \begin{bmatrix} 1 & 0.9 & 0.8 & 0 \\ 0.9 & 0.97 & 0.96 & 0 \\ 0.8 & 0.96 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$\Pr_L(X_1 = 1, X_2 = 0, X_3 = 1, X_4 = 0) = \frac{1}{\det(L+I)} \det(L_{\{1,2\}})$$

Computing marginal probabilities is *tractable*.



[Zhang et al. UAI20; Martens & Medabalimi Arxiv15]

# The AI Dilemma

**Pure Logic** 

**Pure Learning** 

# The AI Dilemma

## **Pure Logic**

- Slow thinking: deliberative, cognitive, model-based, extrapolation
- Amazing achievements until this day
- "Pure logic is brittle" noise, uncertainty, incomplete knowledge, ...



**Pure Learning** 

# The AI Dilemma

#### **Pure Logic**

- Fast thinking: instinctive, perceptive, model-free, interpolation
- Amazing achievements recently
- "Pure learning is brittle"

bias, algorithmic fairness, interpretability, explainability, adversarial attacks, unknown unknowns, calibration, verification, missing features, missing labels, data efficiency, shift in distribution, general robustness and safety fails to incorporate a sensible model of the world



**Pure Learning** 

# Pure Logic Probabilistic World Models Pure Learning A New Synthesis of Learning and Reasoning

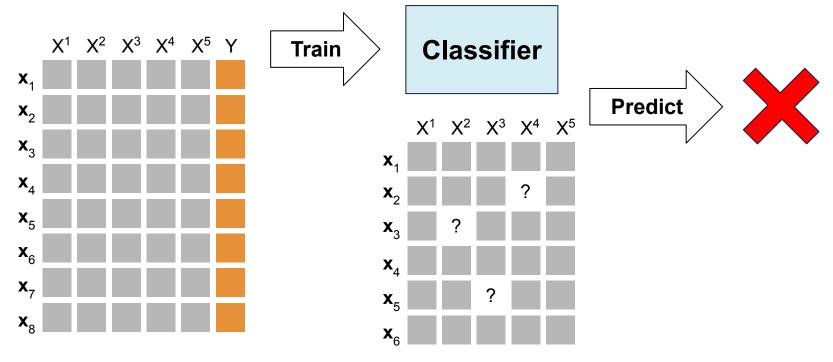
#### • "Pure learning is brittle"

bias, **algorithmic fairness**, interpretability, **explainability**, adversarial attacks, unknown unknowns, calibration, verification, **missing features**, missing labels, data efficiency, shift in distribution, general robustness and safety

fails to incorporate a sensible model of the world



# **Prediction with Missing Features**



Test with missing features

# **Expected Predictions**

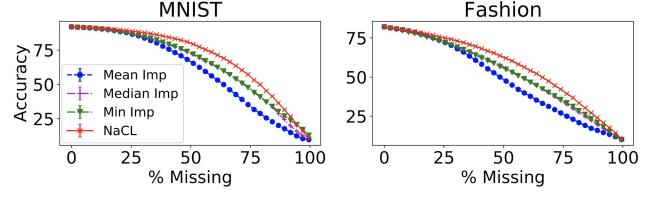
Consider **all possible complete inputs** and **reason** about the *expected* behavior of the classifier

$$\mathbb{E}_{\mathbf{X}^m \sim p(\mathbf{x}^m | \mathbf{x}^o)} \begin{bmatrix} f(\mathbf{x}^m \mathbf{x}^o) \end{bmatrix} \qquad \begin{array}{l} \mathbf{x}^o = \text{observed features} \\ \mathbf{x}^m = \text{missing features} \end{array}$$

Experiment:

• f(x) = logistic regres.

p(x) =
 naive Bayes



[Khosravi et al. IJCAI19, NeurIPS20, Artemiss20]

## What about complex feature distributions?

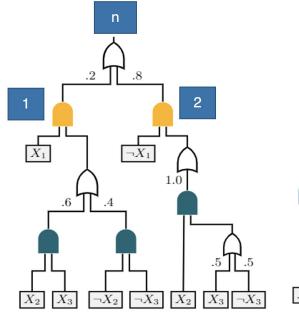
- feature distribution is a compatible probabilistic circuits
- classifier is a regression circuit

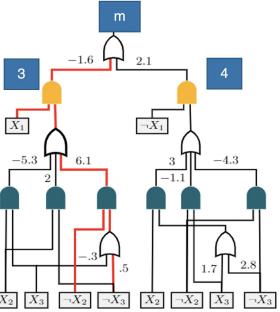


Recursion that "breaks down" the computation.

Expectation of function m w.r.t. dist. n?

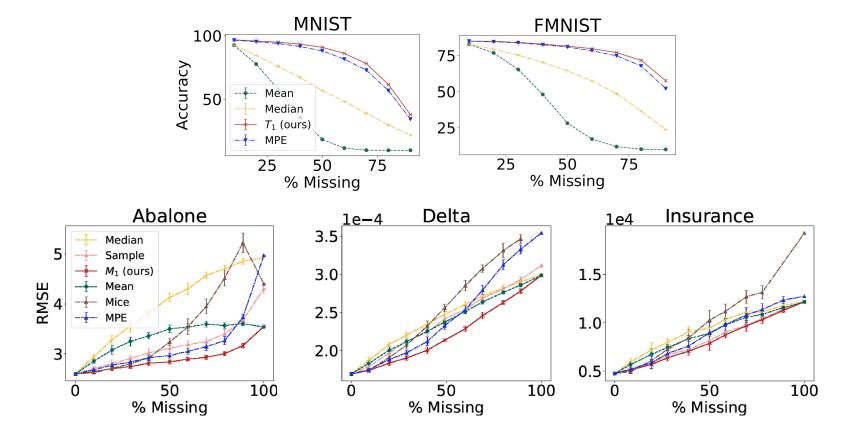
Solve subproblems: (1,3), (1,4), (2,3), (2,4)





[Khosravi et al. IJCAI19, NeurIPS20, Artemiss20]

#### **Experiments with Probabilistic Circuits**



[Khosravi et al. IJCAI19, NeurIPS20, Artemiss20]

#### ADV inference in Julia with Juice.jl

#### using ProbabilisticCircuits

- pc = load\_prob\_circuit(zoo\_psdd\_file("insurance.psdd"));
- rc = load\_logistic\_circuit(zoo\_lc\_file("insurance.circuit"), 1);

 $\mathbf{q}_9$ : Is the predictive model biased by gender?

```
groups = make_observations([["male"], ["female"]])
exps, _ = Expectation(pc, rc, groups);
println("Female : \$ $(exps[2])");
println("Male : \$ $(exps[1])");
println("Diff : \$ $(exps[2] - exps[1])");
Female : $ 14170.125469335406
Male : $ 13196.548926381849
Diff : $ 973.5765429535568
```



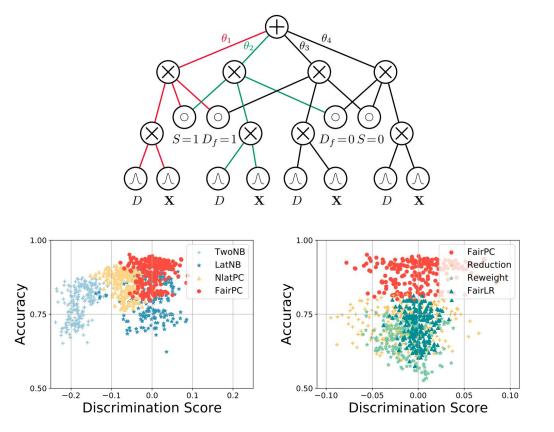
#### Model-Based Algorithmic Fairness: FairPC

Learn classifier given

- features S and X
- training labels D

Group fairness by demographic parity: *Fair decision Df should be independent of the sensitive attribute S* 

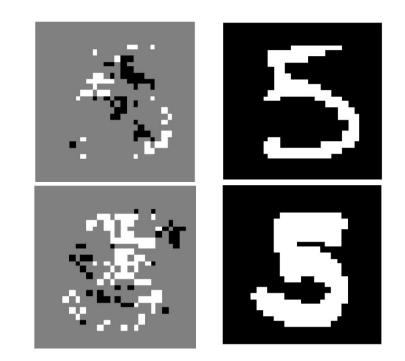
Discover the latent fair decision Df by learning a PC.



### **Probabilistic Sufficient Explanations**

<u>Goal</u>: explain an instance of classification (a specific prediction) Explanation is a subset of features, s.t.

- The explanation is "probabilistically sufficient" Under the feature distribution, given the explanation, the classifier is likely to make the observed prediction.
- 2. It is minimal and "simple"



# Pure Logic Probabilistic World Models Pure Learning A New Synthesis of Learning and Reasoning

#### "Pure learning is brittle"

bias, **algorithmic fairness**, interpretability, **explainability**, adversarial attacks, unknown unknowns, calibration, verification, **missing features**, missing labels, data efficiency, shift in distribution, general robustness and safety

We need to incorporate a sensible probabilistic model of the world

#### **Probabilistic Programs**



# What are probabilistic programs?

let x = flip 0.5 in let y = flip 0.7 in let z = x || y in let w = if z then my func(x,y) else . . . in observe(z);

means "flip a coin, and output true with probability 1/2"

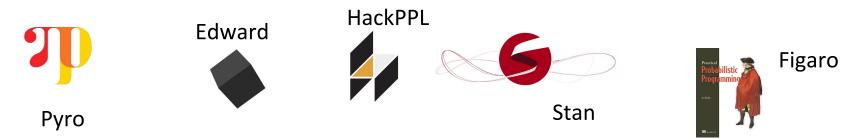
Standard (functional) programming constructs: let, if, ...

means

"reject this execution if z is not true"

# Why Probabilistic Programming?

#### PPLs are proliferating



Venture, Church, IBAL, WebPPL, Infer.NET, Tensorflow Probability, ProbLog, PRISM, LPADs, CPLogic, CLP(BN), ICL, PHA, Primula, Storm, Gen, PRISM, PSI, Bean Machine, etc. ... and many many more

Programming languages are humanity's biggest knowledge representation achievement!

#### Dice probabilistic programming language

#### http://dicelang.cs.ucla.edu/

2	The dice probabilistic programming lar	nguage	About	GitHub
ice	is a probabilistic programming languag	je focused on fast exact i	nference for	discrete
roh	abilistic programs. For more information	on dice see the about i	hade	
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ala	w is an online dice code demo. To run f	the example code proce	the "Run" h	utton
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1 2 3	<pre>fun sendChar(key: int(2), observation: int(2)) {     let gen = discrete(0.5, 0.25, 0.125, 0.125) in     let enc = key + gen in</pre>			(
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1 2 3 4 5 6 7 8	<pre>fun sendChar(key: int(2), observation: int(2)) {     let gen = discrete(0.5, 0.25, 0.125, 0.125) in     let enc = key + gen in     observe observation == enc } // sample a uniform random key: A=0, B=1, C=2, D=3</pre>	<pre>// sample a FooLang character</pre>		(
1 2 3 4 5 6 7	<pre>fun sendChar(key: int(2), observation: int(2)) {     let gen = discrete(0.5, 0.25, 0.125, 0.125) in     let enc = key + gen in     observe observation == enc }</pre>	<pre>// sample a FooLang character</pre>		(
1 2 3 4 5 6 7 8 9	<pre>fun sendChar(key: int(2), observation: int(2)) {     let gen = discrete(0.5, 0.25, 0.125, 0.125) in     let enc = key + gen in     observe observation == enc } // sample a uniform random key: A=0, B=1, C=2, D=3</pre>	<pre>// sample a FooLang character</pre>		(
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1 2 3 4 5 6 7 8 9 10 11	<pre>fun sendChar(key: int(2), observation: int(2)) {     let gen = discrete(0.5, 0.25, 0.125, 0.125) in     let enc = key + gen in     observe observation == enc } // sample a uniform random key: A=0, B=1, C=2, D=3 let key = discrete(0.25, 0.25, 0.25, 0.25) in // observe the ciphertext CCCC let tmp = sendChar(key, int(2, 2)) in</pre>	<pre>// sample a FooLang character</pre>		(
1 2 3 4 5 6 7 8 9 10 11 12	<pre>fun sendChar(key: int(2), observation: int(2)) {     let gen = discrete(0.5, 0.25, 0.125, 0.125) in     let enc = key + gen in     observe observation == enc } // sample a uniform random key: A=0, B=1, C=2, D=3 let key = discrete(0.25, 0.25, 0.25, 0.25) in // observe the ciphertext CCCC</pre>	<pre>// sample a FooLang character</pre>		(
1 2 3 4 5 6 7 8 9 10 11 12 13	<pre>fun sendChar(key: int(2), observation: int(2)) {     let gen = discrete(0.5, 0.25, 0.125, 0.125) in     let enc = key + gen in     observe observation == enc } // sample a uniform random key: A=0, B=1, C=2, D=3 let key = discrete(0.25, 0.25, 0.25, 0.25) in // observe the ciphertext CCCC let tmp = sendChar(key, int(2, 2)) in let tmp = sendChar(key, int(2, 2)) in</pre>	<pre>// sample a FooLang character</pre>		(
1 2 3 4 5 6 7 8 9 10 11 12 13 14	<pre>fun sendChar(key: int(2), observation: int(2)) {     let gen = discrete(0.5, 0.25, 0.125, 0.125) in     let enc = key + gen in     observe observation == enc } // sample a uniform random key: A=0, B=1, C=2, D=3 let key = discrete(0.25, 0.25, 0.25, 0.25) in // observe the ciphertext CCCC let tmp = sendChar(key, int(2, 2)) in let tmp = sendChar(key, int(2, 2)) in let mp = sendChar(key, int(2, 2)) in</pre>	<pre>// sample a FooLang character</pre>		(

#### https://github.com/SHoltzen/dice

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Ħ	SHoltzen printing	evamp	✓ 7 days ago ① 217	Exact inference for discrete probabilistic programs. (Research	
	bench	Revert "speed up function calls"	12 days ago	code, more documentation	
	benchmarks	eager eval is insane	2 months ago	and ergonomics to come)	
	bin	printing revamp	7 days ago	D Readme	
	lib	Revert "speed up function calls"	12 days ago	좌 Apache-2.0 License	
	resources	test iff	2 months ago		
	test	fix right shift bug	18 days ago	Releases	
C	.gitignore	Resolve merge conflicts	2 months ago	🛇 2 tags	
C	.merlin	error upgrade	3 months ago		
D	Dockerfile	clean dockerfile	2 months ago	Packages	
D	LICENSE	Resolve merge conflicts	2 months ago	No packages published	
0	README.md	Fixed documentation: double typing in a	arg last month		
0	dice.opam	clean dockerfile	2 months ago	Contributors 4	
D	dune	fixed benchmarks	3 months ago	tt SHoltzen SHoltzen	
ß	dune-project	switch to dune	3 months ago	ellieyhcheng ellieyhc	

#### [Holtzen et al. OOPSLA20]

## Possible world = Execution path

	Execution A	Execution B	Execution C	Execution D
let x = flip 0.4 in	x=1	x=1	x=0	x=0
let y = flip 0.7 in	x=1, y=1	x=1, y=0	x=0, y=1	x=0, y=0
let z = x    y in	x=1, y=1, z=1	x=1, y=0, z=1	x=0, y=1, z=1	x=0, y=0, z=0
let x = if z then				
X	x=1, y=1, z=1	x=1, y=0, z=1	x=0, y=1, z=1	
else				
1				x=1, y=0, z=0
in (x,y)	(1, 1)	(1,0)	(0,1)	(1,0)

P = 0.4\*0.7 P = 0.4\*0.3 P = 0.6\*0.7 P = 0.6\*0.3

# Why should I care?

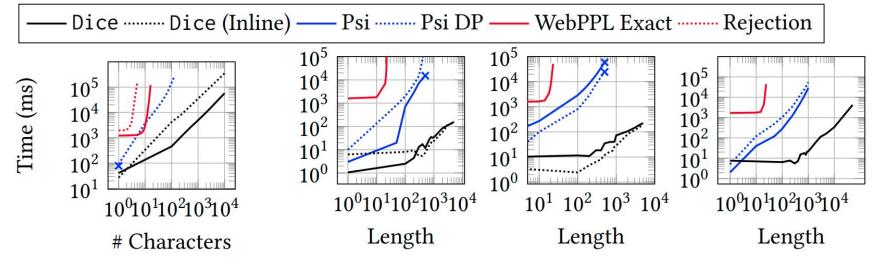
Better abstraction than probabilistic graphical models:

- Beyond variable-level dependencies (contextual)
- modularity through functions reuse (cf. relational graphical models)
- intuitive language for local structure; arithmetic
- data structures
- first-class observations

## Probabilistic Program Inference

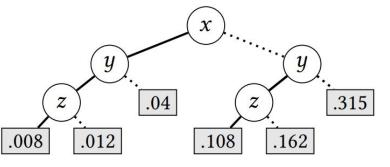
Path enumeration: find all of them!





# Probabilistic Program Inference

Compact representation of paths in algebraic decision diagrams [Storm, PRISM, Claret et al.]



Much better when small number of distinct probabilities!

- Great when there's parameter symmetry (lifted inference)
- Scales exponentially with distinct parameters <u>Example</u>: N coin flips with slightly different bias

## Probabilistic Program Inference

Path-based methods miss key ingredient: **factorization** .... aka the product nodes

1 let  $x = flip_1 0.1$  in

- 2 let y = if x then flip<sub>2</sub> 0.2 else 3 flip<sub>3</sub> 0.3 in
- 4 let z = if y then flip<sub>4</sub> 0.4 else 5 flip<sub>5</sub> 0.5 in z

 $\underbrace{0.1}_{x=T} \cdot \underbrace{0.2}_{y=T} \cdot \underbrace{0.4}_{z=T} + \underbrace{0.1}_{x=T} \cdot \underbrace{0.8}_{y=F} \cdot \underbrace{0.5}_{z=T} + \underbrace{0.9}_{x=F} \cdot \underbrace{0.3}_{y=T} \cdot \underbrace{0.4}_{z=T} + \underbrace{0.9}_{x=F} \cdot \underbrace{0.7}_{y=F} \cdot \underbrace{0.5}_{z=T}$ 

$$\underbrace{0.1}_{\mathsf{x}=\mathsf{T}} \cdot \left(\underbrace{0.2}_{\mathsf{y}=\mathsf{T}} \cdot \underbrace{0.4}_{\mathsf{z}=\mathsf{T}} + \underbrace{0.8}_{\mathsf{y}=\mathsf{F}} \cdot \underbrace{0.5}_{\mathsf{z}=\mathsf{T}}\right) + \underbrace{0.9}_{\mathsf{x}=\mathsf{F}} \cdot \left(\underbrace{0.3}_{\mathsf{y}=\mathsf{T}} \cdot \underbrace{0.4}_{\mathsf{z}=\mathsf{T}} + \underbrace{0.7}_{\mathsf{y}=\mathsf{F}} \cdot \underbrace{0.5}_{\mathsf{z}=\mathsf{T}}\right)$$

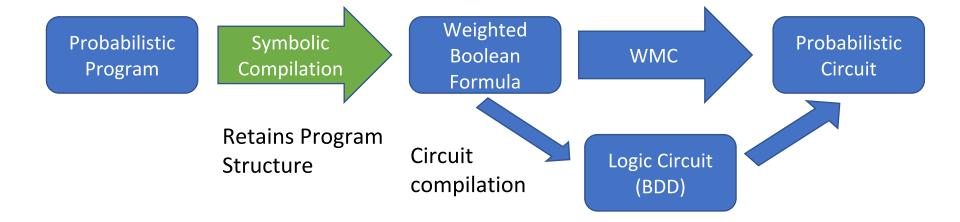
## Symbolic Compilation in Dice

- Construct Boolean formula
- Satisfying assignments ≈ paths
- Variables are flips
- Associate weights with flips
- Compile factorized circuit

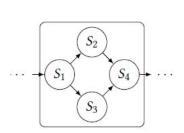
```
1 let x = flip<sub>1</sub> 0.1 in
2 let y = if x then flip<sub>2</sub> 0.2 else
3 flip<sub>3</sub> 0.3 in
4 let z = if y then flip<sub>4</sub> 0.4 else
5 flip<sub>5</sub> 0.5 in z
```

$$\underbrace{\begin{array}{c}0.1\\x=T\end{array}}{} \underbrace{\begin{array}{c}0.2\\y=T\end{array}}{} \underbrace{\begin{array}{c}0.4\\z=T\end{array}}{} \underbrace{\begin{array}{c}0.4\\z=T\end{array}}{} \underbrace{\begin{array}{c}0.1\\x=T\end{array}}{} \underbrace{\begin{array}{c}0.8\\y=F\end{array}}{} \underbrace{\begin{array}{c}0.5\\y=F\end{array}}{} \underbrace{\begin{array}{c}0.5\\z=T\end{array}}{} \underbrace{\begin{array}{c}0.9\\y=F\end{array}}{} \underbrace{\begin{array}{c}0.3\\y=T\end{array}}{} \underbrace{\begin{array}{c}0.4\\z=T\end{array}}{} \underbrace{\begin{array}{c}0.9\\z=T\end{array}}{} \underbrace{\begin{array}{c}0.7\\y=F\end{array}}{} \underbrace{\begin{array}{c}0.5\\y=F\end{array}}{} \underbrace{\begin{array}{c}0.5\\z=T\end{array}}{} \underbrace{\begin{array}{c}0.1\\y=F\end{array}}{} \underbrace{\end{array}{\end{array}{} \underbrace{\end{array}{}} \underbrace{\begin{array}{c}0.1\\y=F$$

### Symbolic Compilation to Probabilistic Circuits



### Factorized Inference in Dice



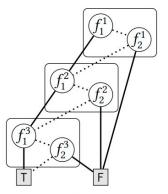
(a) Network diagram.

2

5

fun diamond( $s_1$ :Bool):Bool { let route = flip<sub>1</sub> 0.5 in let  $s_2$  = if route then  $s_1$  else F in let  $s_3$  = if route then F else  $s_1$  in let drop = flip<sub>2</sub> 0.0001 in  $s_2 \lor (s_3 \land \neg drop)$ } diamond(diamond(diamond(T)))

(b) Probabilistic program defining the network.



#### (c) diamond function.

(d) Final BDD.

#### **Network Verification**

#### **First-Class Observations**

```
fun EncryptChar(key:int, obs:char):Bool {
  let randomChar = ChooseChar() in
  let ciphertext = (randomChar + key) % 26 in
  let _ = observe ciphertext = obs in
  true}
  let k = UniformInt(0, 25) in
  let _ = EncryptChar(k, 'H') in ...
  let _ = EncryptChar(k, 'D') in k
```

#### Frequency Analyzer for a Caesar cipher in Dice

## PPL benchmarks from PL community

Benchmark	Psi (ms)	DP (ms)	Dice (ms)	# Paths	BDD Size
Grass	167	57	1.0	$9.5 \times 10^{1}$	15
Burglar Alarm	98	10	1.1	$2.5 \times 10^{2}$	11
Coin Bias	94	23	1.0	4	13
Noisy Or	81	152	1.0	$1.6 \times 10^{4}$	35
Evidence1	48	32	1.0	9	5
Evidence2	59	28	1.0	9	6
Murder Mystery	193	75	1.0	$1.6 \times 10^{1}$	6

## Scalable Inference

Benchmark	Psi (ms)	DP (ms)	Dice (ms)	# Parameters	# Paths	BDD Size
Cancer [48]	772	46	1.0	10	1.1×10 <sup>3</sup>	28
Survey [73]	2477	152	2.0	21	$1.3 \times 10^{4}$	73
Alarm [5]	×	×	9.0	509	$1.0 \times 10^{36}$	$1.3 \times 10^{3}$
Insurance [7]	×	×	75.0	984	$1.2 \times 10^{40}$	$1.0 \times 10^{5}$
Hepar2 [63]	×	X	54.0	1453	$2.9 \times 10^{69}$	$1.3 \times 10^{3}$
Hailfinder [1]	×	X	526.0	2656	$2.0 \times 10^{76}$	$6.5 \times 10^{4}$
Pigs	×	X	32.0	5618	$7.3 \times 10^{492}$	35
Water [43]	×	X	2926.0	$1.0 imes10^4$	$3.2 \times 10^{54}$	$5.1 \times 10^{4}$
Munin [3]	×	×	1945.0	$8.1  imes 10^{5}$	$2.1 \times 10^{1622}$	$1.1 \times 10^4$

#### import PL.\* - Denotational Semantics

- <u>Goal</u>: associate with every expression "e" a semantic object.
- <u>Notation</u>: semantic bracket: [[.]]
  - In Bayesian network: [[BN]] = Pr<sub>BN</sub>(.)
  - In probabilistic programs: [[e]](.) for all expressions
  - Accepting and distributional semantics:

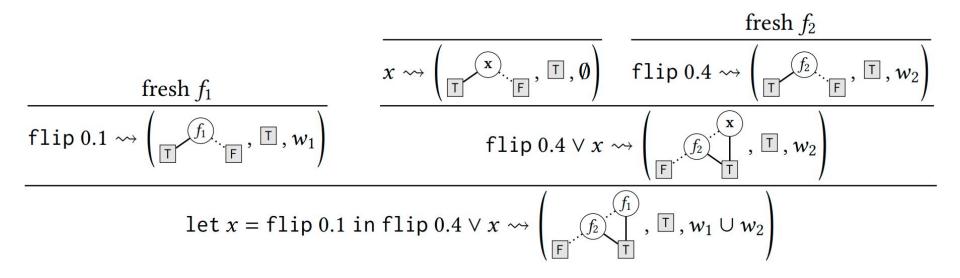
$$\llbracket \mathbf{e} \rrbracket_A \triangleq \sum_{v} \llbracket \mathbf{e} \rrbracket(v), \qquad \qquad \llbracket \mathbf{e} \rrbracket_D(v) \triangleq \frac{1}{\llbracket \mathbf{e} \rrbracket_A} \llbracket \mathbf{e} \rrbracket(v)$$

• Idea: don't need to run 'flip 0.4' infinite times to know meaning

## Denotational Semantics + Formal Inference Rules

 $\llbracket v_1 \rrbracket (v) \triangleq (\delta(v_1))(v) \qquad \llbracket \mathsf{fst} (v_1, v_2) \rrbracket (v) \triangleq (\delta(v_1))(v) \qquad \llbracket \mathsf{snd} (v_1, v_2) \rrbracket (v) \triangleq (\delta(v_2))(v)$  $\begin{bmatrix} \text{if } v_g \text{ then } e_1 \text{ else } e_2 \end{bmatrix}(v) \triangleq \begin{cases} \begin{bmatrix} e_1 \end{bmatrix}(v) & \text{if } v_g = \mathsf{T} \\ \begin{bmatrix} e_2 \end{bmatrix}(v) & \text{if } v_g = \mathsf{F} \\ 0 & \text{otherwise} \end{cases} \begin{bmatrix} \text{flip } \theta \end{bmatrix}(v) \triangleq \begin{cases} \theta & \text{if } v = \mathsf{T} \\ 1 - \theta & \text{if } v = \mathsf{F} \\ 0 & \text{otherwise} \end{cases}$  $\llbracket \text{observe } v_1 \rrbracket(v) \triangleq \begin{cases} 1 & \text{if } v_1 = T \text{ and } v = T, \\ 0 & \text{otherwise} \end{cases} \qquad \qquad \llbracket f(v_1) \rrbracket(v) \triangleq \Big( \big(T(f)\big)(v_1) \big)(v)$  $\llbracket \texttt{let } x = \texttt{e}_1 \texttt{ in } \texttt{e}_2 \rrbracket (v) \triangleq \sum_{v'} \llbracket \texttt{e}_1 \rrbracket (v') \times \llbracket \texttt{e}_2 \llbracket x \mapsto v' \rrbracket \rrbracket (v)$  $\frac{1}{\mathsf{T} \rightsquigarrow (\mathsf{T},\mathsf{T},\emptyset)} \text{ (C-True)} \qquad \frac{1}{\mathsf{F} \rightsquigarrow (\mathsf{F},\mathsf{T},\emptyset)} \text{ (C-False)} \qquad \frac{1}{x \rightsquigarrow (\mathbf{x},\mathsf{T},\emptyset)} \text{ (C-Ident)}$  $\frac{\text{fresh } \mathbf{f}}{\text{flip } \theta \rightsquigarrow \left(\mathbf{f}, \mathsf{T}, (\mathbf{f} \mapsto \theta, \mathsf{T}, \overline{\mathbf{f}} \mapsto 1 - \theta)\right)} \text{ (C-FLIP)} \qquad \frac{\text{aexp } \rightsquigarrow (\varphi, \mathsf{T}, \emptyset)}{\text{observe aexp } \rightsquigarrow (\mathsf{T}, \varphi, \emptyset)} \text{ (C-OBS)}$  $\mathsf{aexp} \rightsquigarrow (\varphi_g, \mathsf{T}, \emptyset) \qquad \mathsf{e}_T \rightsquigarrow (\varphi_T, \gamma_T, w_T) \qquad \mathsf{e}_E \rightsquigarrow (\varphi_E, \gamma_E, w_E)$  $\text{ if aexp then } e_{\mathsf{T}} \text{ else } e_{\mathsf{E}} \rightsquigarrow \left( \left( (\varphi_g \land \varphi_T) \lor \left( (\overline{\varphi}_g \land \varphi_E), \left( (\varphi_g \land \gamma_T) \lor \left( (\overline{\varphi}_g \land \gamma_E), w_T \cup w_E \right) \right) \right) \right) \right) \right) = 0 \\ \text{ or } g_g \land g_g \land$ (C-ITE)  $e_1 \rightsquigarrow (\varphi_1, \gamma_1, w_1) \qquad e_2 \rightsquigarrow (\varphi_2, \gamma_2, w_2)$ (C-LET) let  $x = e_1$  in  $e_2 \rightsquigarrow (\varphi_2[\mathbf{x} \mapsto \varphi_1], \gamma_1 \land \gamma_2[\mathbf{x} \mapsto \varphi_1], w_1 \cup w_2)$ 

### **Provably Correct Inference!**



## Better Inference?

Exploit modularity

1. <u>AI modularity</u>:

Discover contextual independencies and factorize

2. <u>PL modularity</u>:

Compile procedure summaries and reuse at each call site

Reason about programs! Compiler optimizations. Quick preview:

- 3. Flip hoisting optimization
- 4. Eager compilation

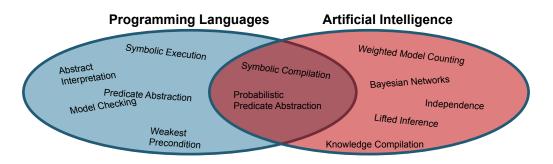
#### Compiler Optimizations (sneak preview)

Benchmark	Naive compilation	determinism	flip hoisting + determinism	Eager + flip lifting	Ace baseline
alarm	156	140	83	69	422
water	56,267	65,975	1509	941	605
insurance	140	100	100	128	492
hepar2	95	80	80	80	495
pigs	3,772	2490	2112	186	985
munin	>1,000,000	>1,000,000	109,687	16,536	3,500

Inference time in milliseconds

#### Conclusions

- Are we already in the age of computational abstractions?
- **Probabilistic circuits** for learning deep tractable probabilistic models
- **Probabilistic programs** as the new probabilistic knowledge representation language





### Thanks