Strength Reduction and Approximate Programming for Probabilistic Programming

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Yet another PPL?
Existing PPLs pick a "representation":
- Undirected Graphical Models
- Bayesian Models
- Markov Logic Networks
- Other Logic-based formulations

Advantages:
+ Precisely defines the semantics
+ Easy to compile/optimize for efficiency

But it can be restrictive:
- Practical models may not be possible
- Cannot be future-proofed
- May not be concise for all applications
- Cannot easily combine with other PPLs

"Bring probabilistic programming as close to the underlying math as possible."
- Math is concise, precise, universal
- Can represent current & future models
- Allows combination of different paradigms in the same framework

Wolfe
Akin to machine learning math, a Wolfe probabilistic program consists of a set of scalar functions (for the model and loss), and a small set of operators that are applied to them to define inference/learning. Given such a mathematical description in a functional language, Wolfe converts the operator applications to efficient runtime code.

Wolfe Code

```scala
case class Chain(x: Seq[String], y: Seq[String])
def features(c: Chain) = {
  val n = s.x.size
  sum(0 until n) {
    i=>oneHot(`obs->s.x(i)`->`s.y(i)`) +
    sum(0 until n-1) {
      i=>oneHot(`trans->s.y(i)`->`s.y(i+1)`)}
  }
def m(w: Vector)(s: Chain) = w dot features(s)
```

Efficiency
Wolfe maintains efficiency due to:
- Analyzes code during compile time - no overhead at runtime
- Generated code is natively compiled - enables Scala compiler optimizations
- Allows users to inject customizations - using Scala @Annotations
- Uses efficient implementations - Gurobi for ILP, Factorie for learning - can be multi-core, GPUs, etc.

Components

Search Space
Define all possible values.

Scalar Functions
Define real-value functions over the search space to define models (energy or density) and objectives.

Operators
Combine model and objectives with search space to define inference and learning. Operators are: argmax, argmin, sum, map, logZ, and expect

Linear Chains

```scala
val c = {...(x, y)...}, c ∈ C
ϕ : C → ℝ^d
ϕ(c) = \sum_{i=0}^{n} e_{obs,x_i} + \sum_{i=0}^{n} e_{trans,y_i, y_{i+1}}
m_w(c) = w · ϕ(c)
where, w : ℝ^d, m : ℝ^d x C → ℝ
```

Wolfe Code

```scala
val h_w(x) = arg max_{c ∈ C} m_w(c)
L(C, w) = \sum_{c ∈ C} m_w(h_w(x^c)) - m_w(c)
w^* = arg min_{w ∈ ℝ^d} L(C, w)
C = \{x ∈ X, h_w(x)\}
```

Current Status
Currently, compiles to a factor graph. Inference:
- Sum/Max-Product BP
- Junction Tree Inference
- Gibbs Sampling
- Integer Linear Programming
Learning:
- Structure perceptron
- Batch Methods (LBFGS)
- Stochastic Approaches: SGD, AdaGrad, AROW, etc.

Future Work
- More inference & learning methods - generative, matrix factorization
- Deeper code analysis - more sophisticated pattern matching
- Use even more existing packages - efficient inference implementations
- Automatic derivatives - compute gradients automatically
- Interactive Debugging - browser-based visualization