

Programming language foundations for statistics

Sam Staton, Oxford

partly based on joint work with Ackerman, Dash, Freer, Jacobs, Kaddar, Moss, Paquet, Perrone, Roy, Sabok, Stein, Wolman, Yang, and others.

Programming language foundations for statistics

1. Quick look at
probabilistic programming for statistics
example; discussion; Monte Carlo
2. Function spaces ...
3. ... and understanding them.
4. Symmetries

High level view: poll example

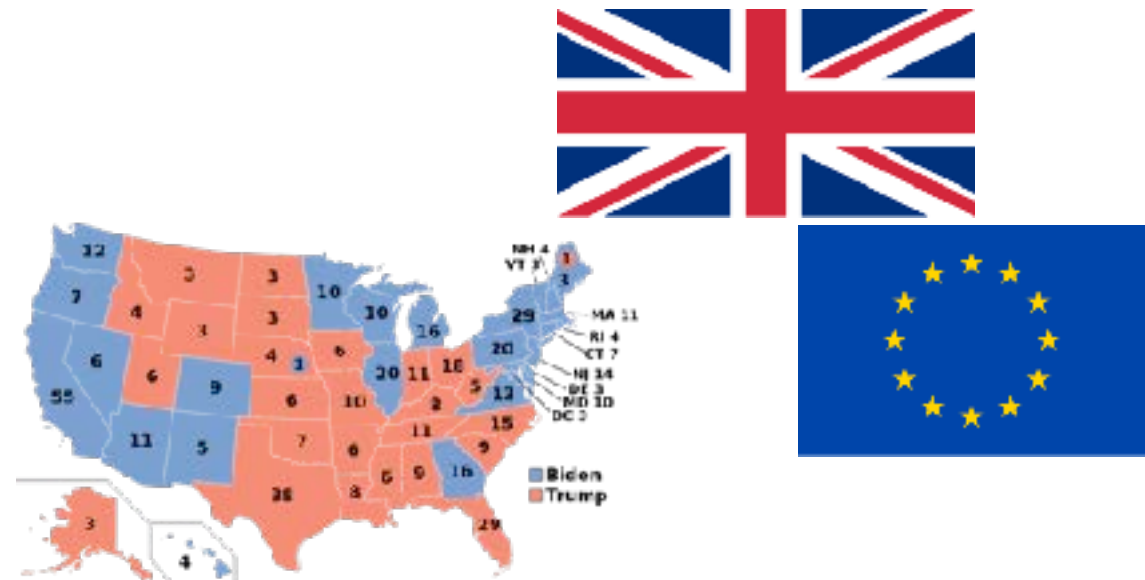
A very simple model deducing chance of win from poll.

Question:

A quick poll gives 51:49 votes. What is the chance of winning?



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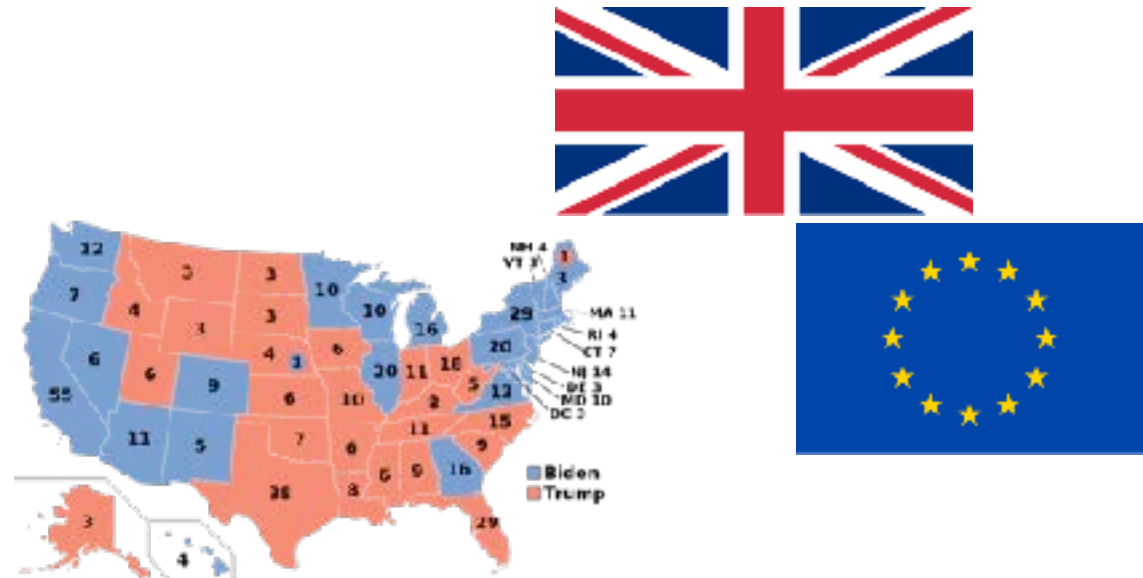
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Clue: it's not 51%!



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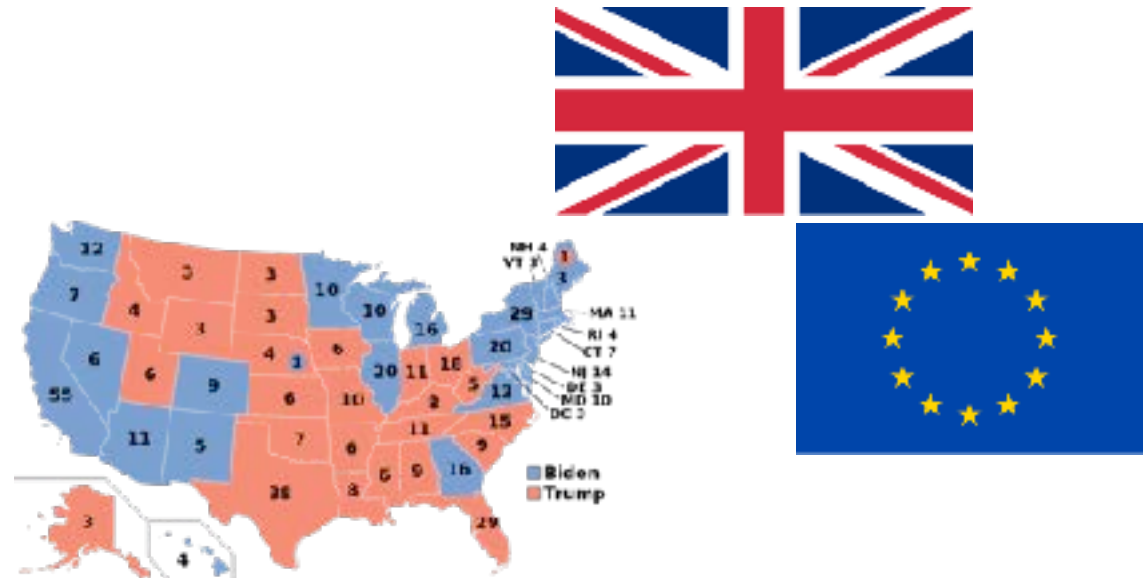
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model = do
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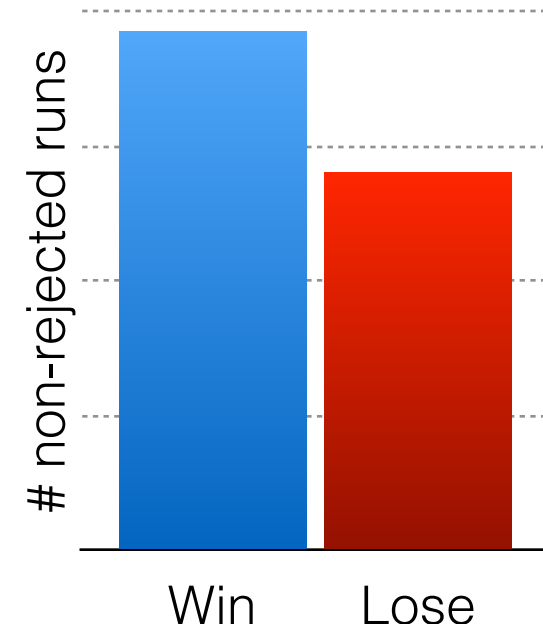
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Crude rejection sampling Monte Carlo:

- Run 1000000s of times, each time getting (poll result, win?)
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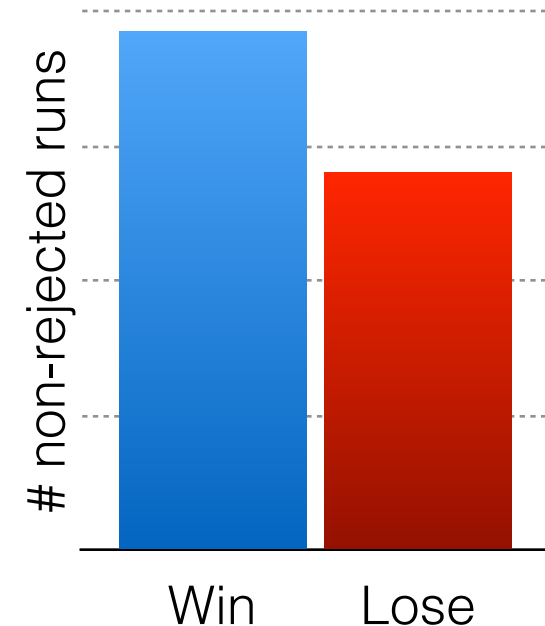
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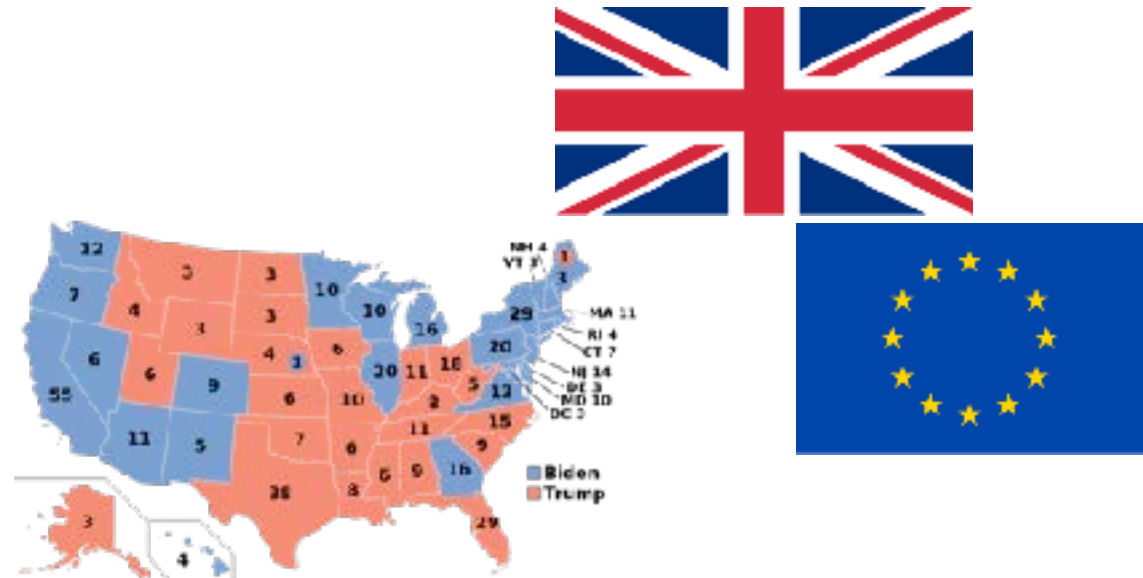
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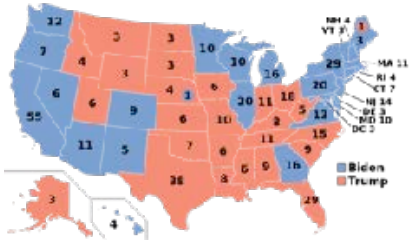


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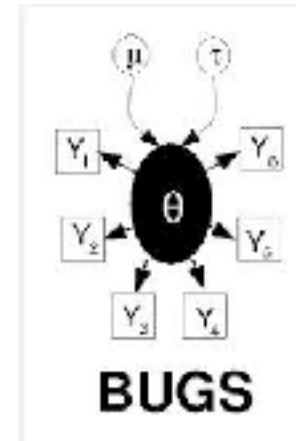


(See Andrew Gelman and coauthors for a proper discussion of using PPL for election modelling.)

Probabilistic programming in practice



Applications to social science, biology, physical sciences, machine learning



Stan



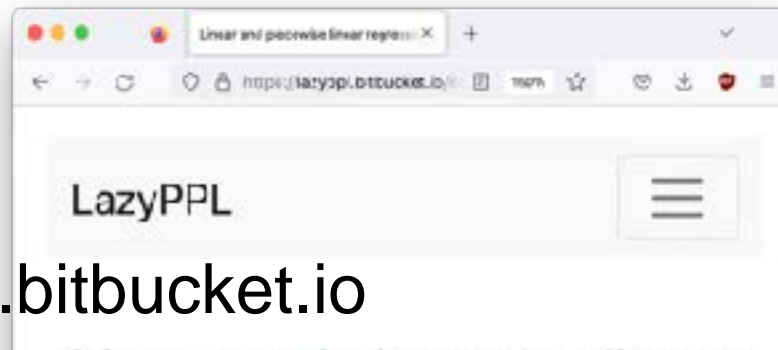
PYRO



Church, Anglican, Hakaru, MonadBayes, Gen...

LazyPPL

<https://lazyppp.bitbucket.io>



PYMC

...

Abstraction in traditional programming

High level e.g. higher-order functions
abstract types

Low level e.g. machine code,
Boolean circuits

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	Engineering	Foundational
High level	✓	✓
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Abstraction in *probabilistic* programming

High level e.g. infinite dimensional systems
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Low level e.g. bets, frequencies, decisions
Monte Carlo simulation

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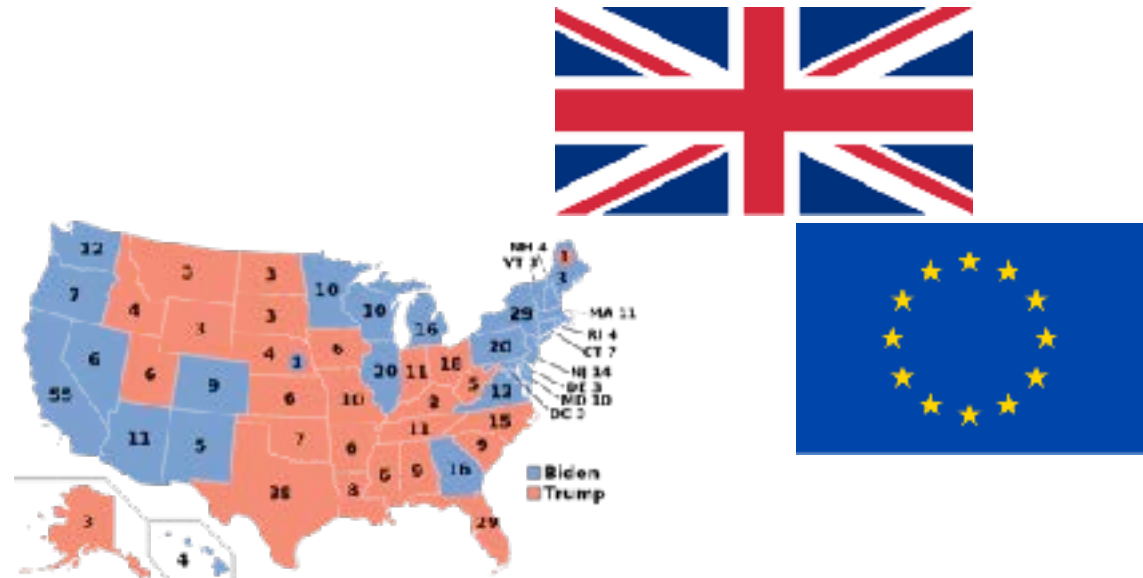
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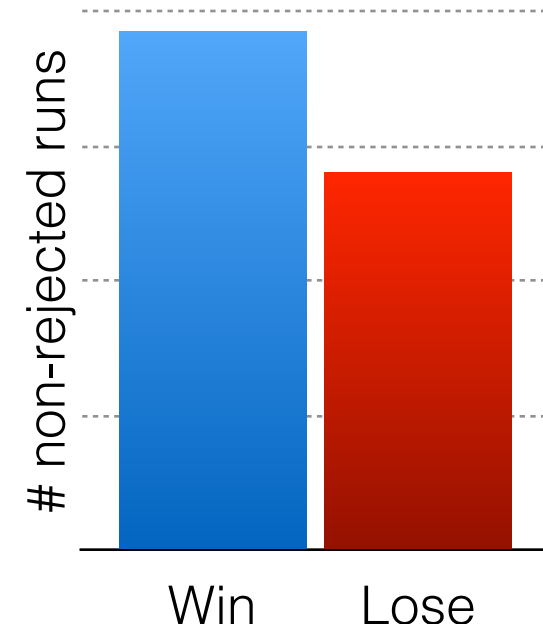
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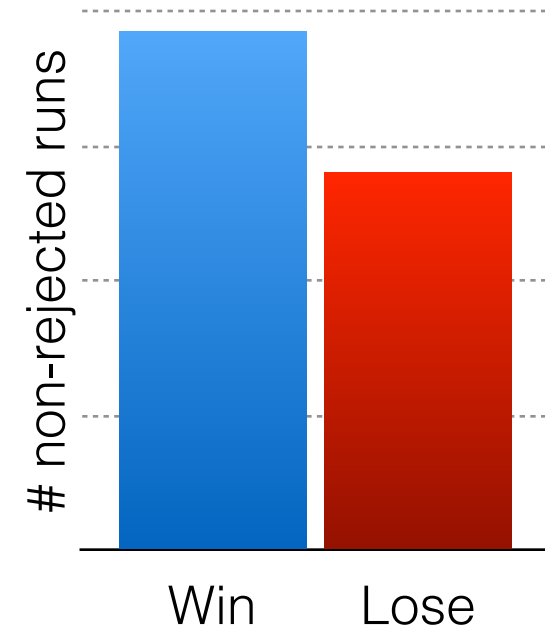
Towards weighted sampling

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Weighted sampling

```
model :: Prob ([Bool] , Bool)
model = do
  voteShare <- uniform 0 1
  forM poll (\actualVote->
    score (bernoulliPdf voteShare actualVote))
  return (voteShare > 0.5)
```

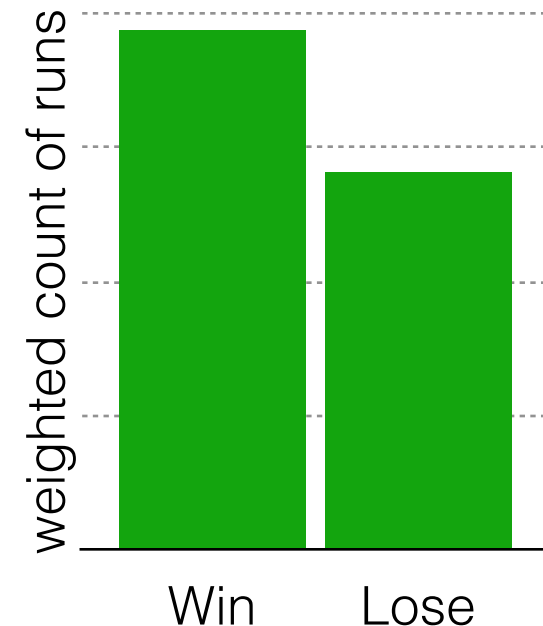
$$\textit{likelihood}(v) = v^{51}(1 - v)^{49}$$

Weighted sampling

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```

Weighted Monte Carlo:

- Run 1000000s of times, each time getting (*win?*)
- Each time pick a *voteShare*, and weight by the *likelihood*.
- Find weighted proportion of winners.



Weighted sampling

```
model :: Prob ([Bool] , Bool)
```

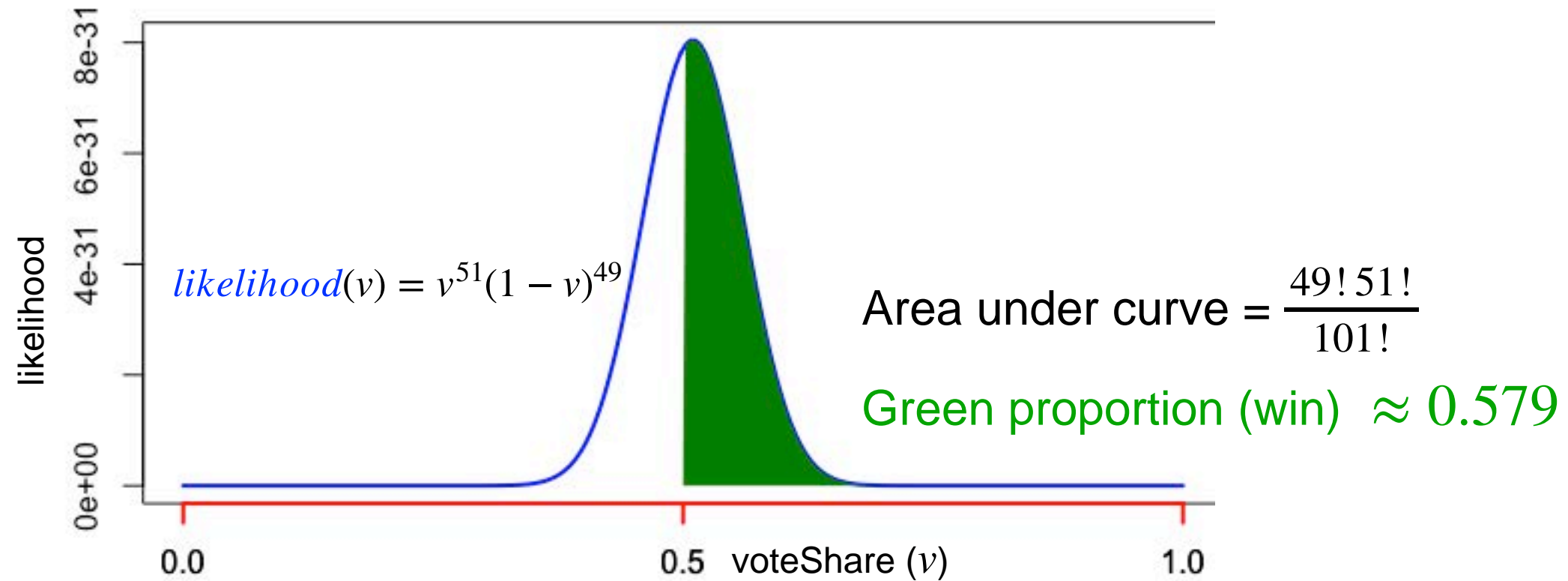
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Random linear functions

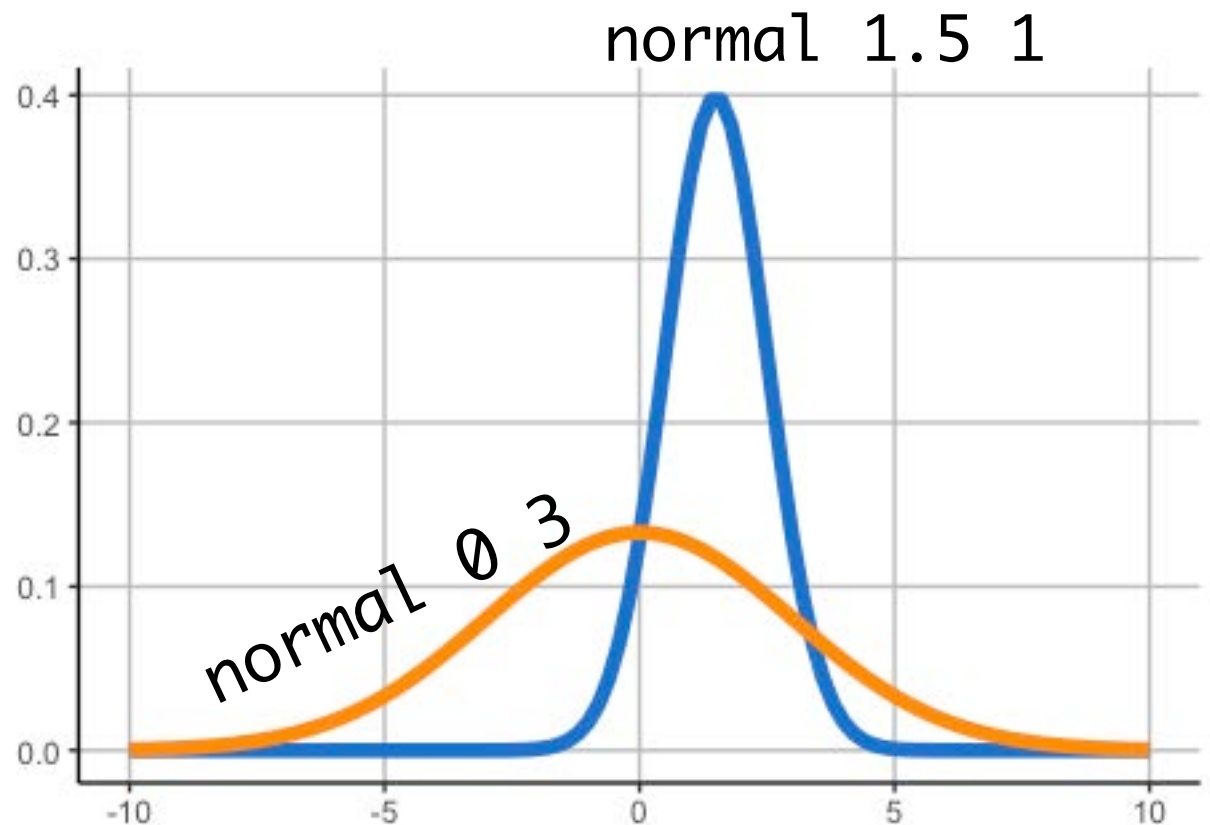
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randlinear :: Prob (RealNum , RealNum)
```

```
randlinear =
```

```
  do a <- normal 0 3
```

```
     b <- normal 0 3
```

```
     return (a,b)
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```
type RealNum = Double
```

lazypl.bitbucket.io

Random linear functions

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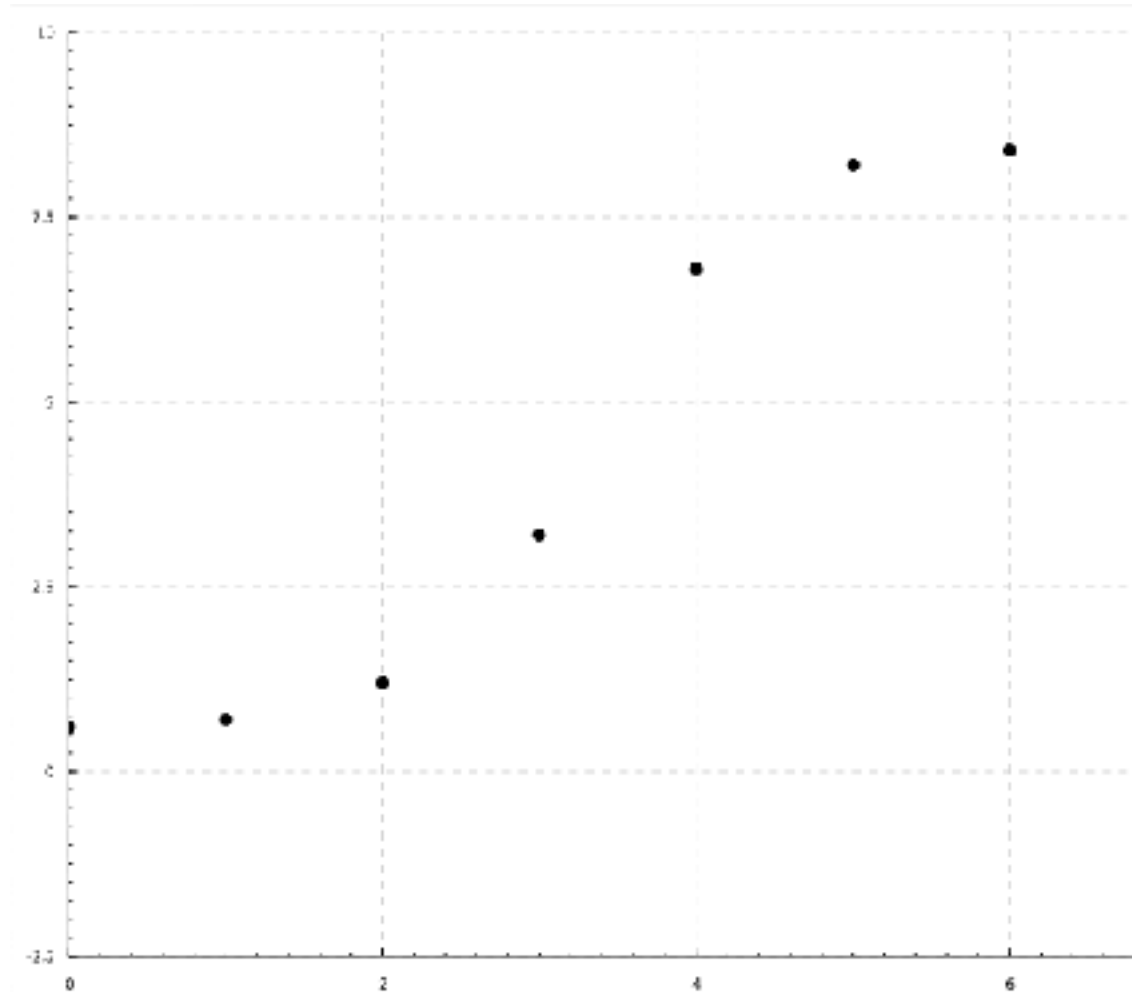
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We will use this for a regression problem:

which function probably generated these points?



Random linear functions

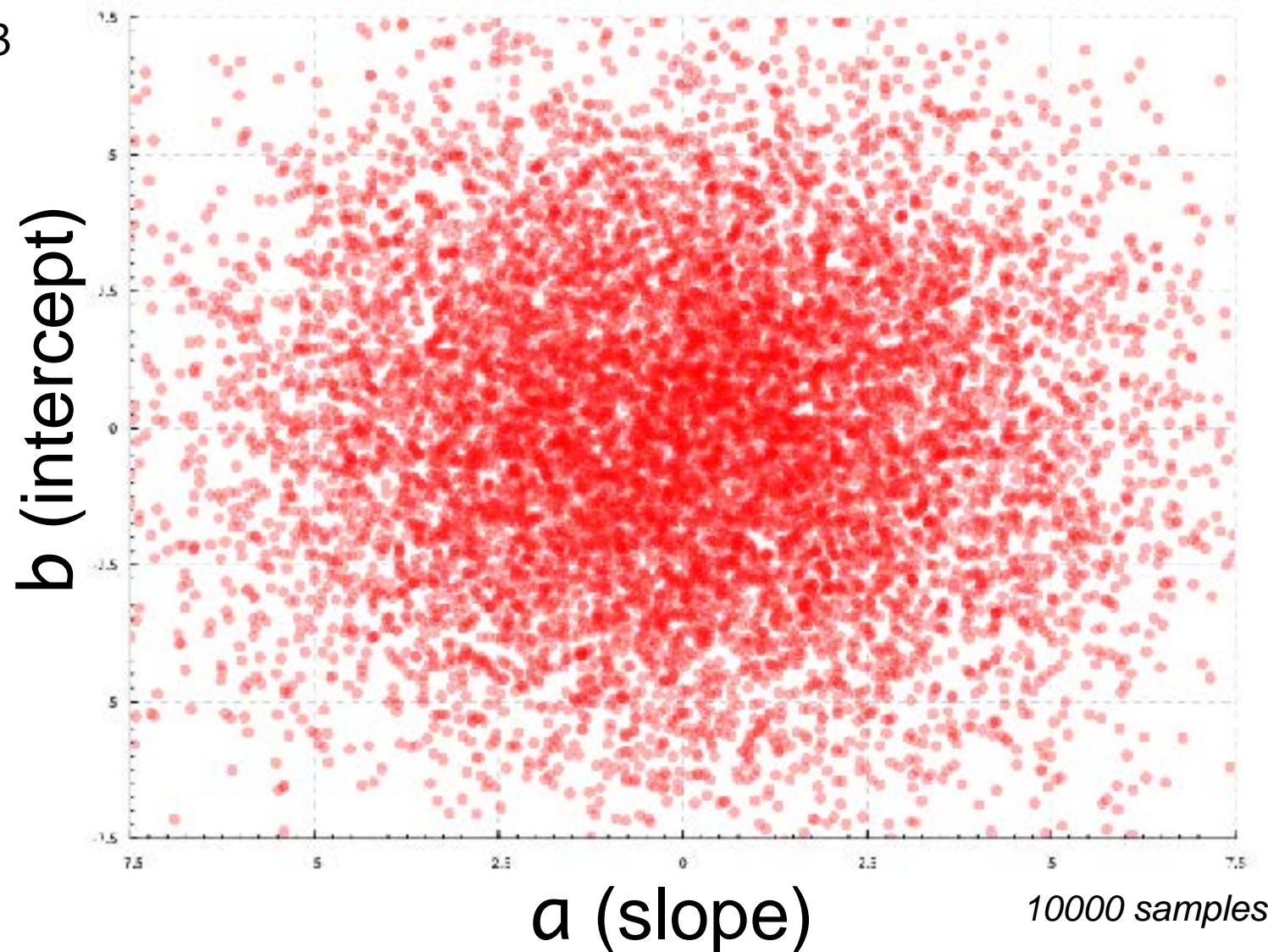
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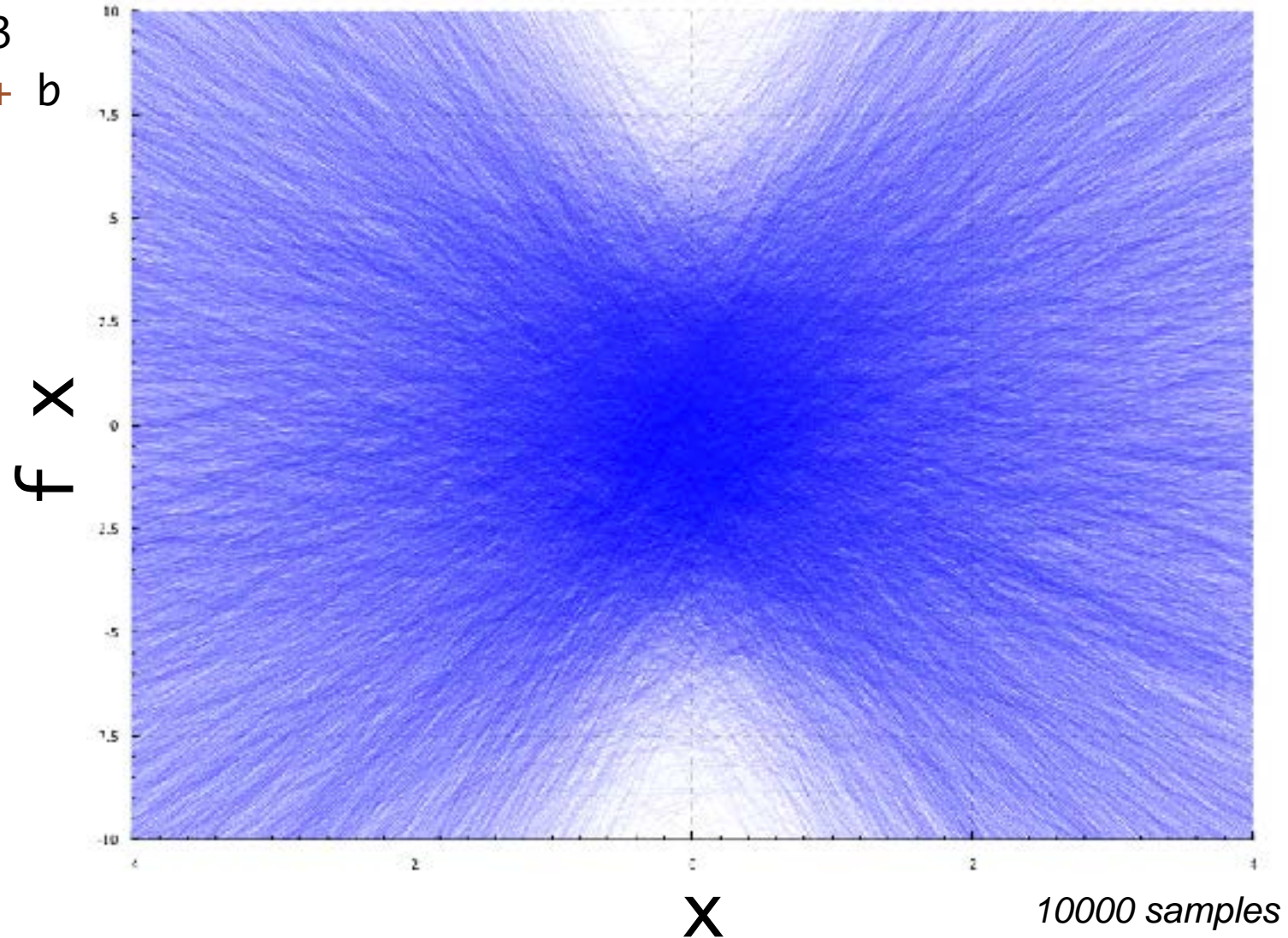


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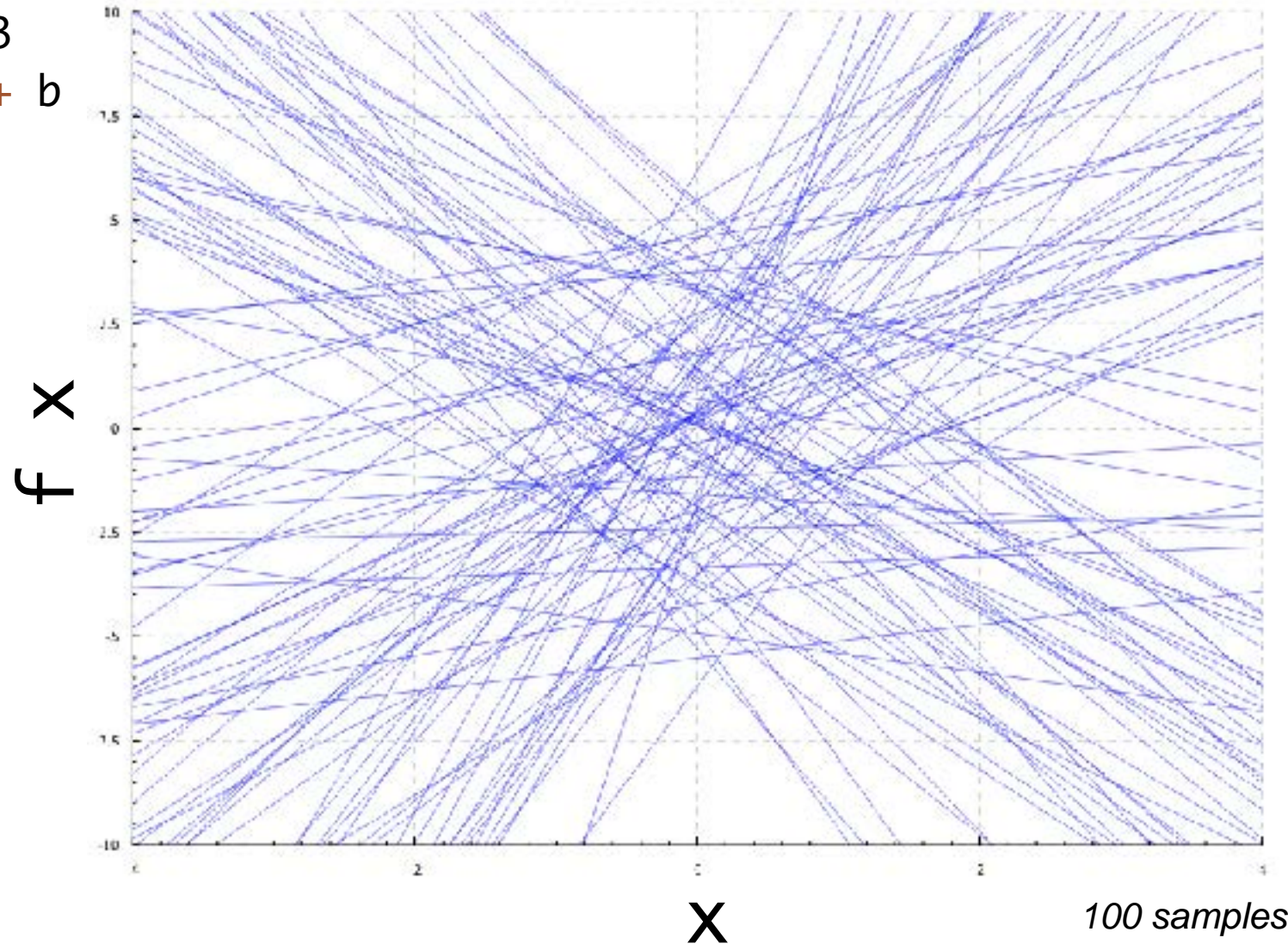


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Bayesian regression

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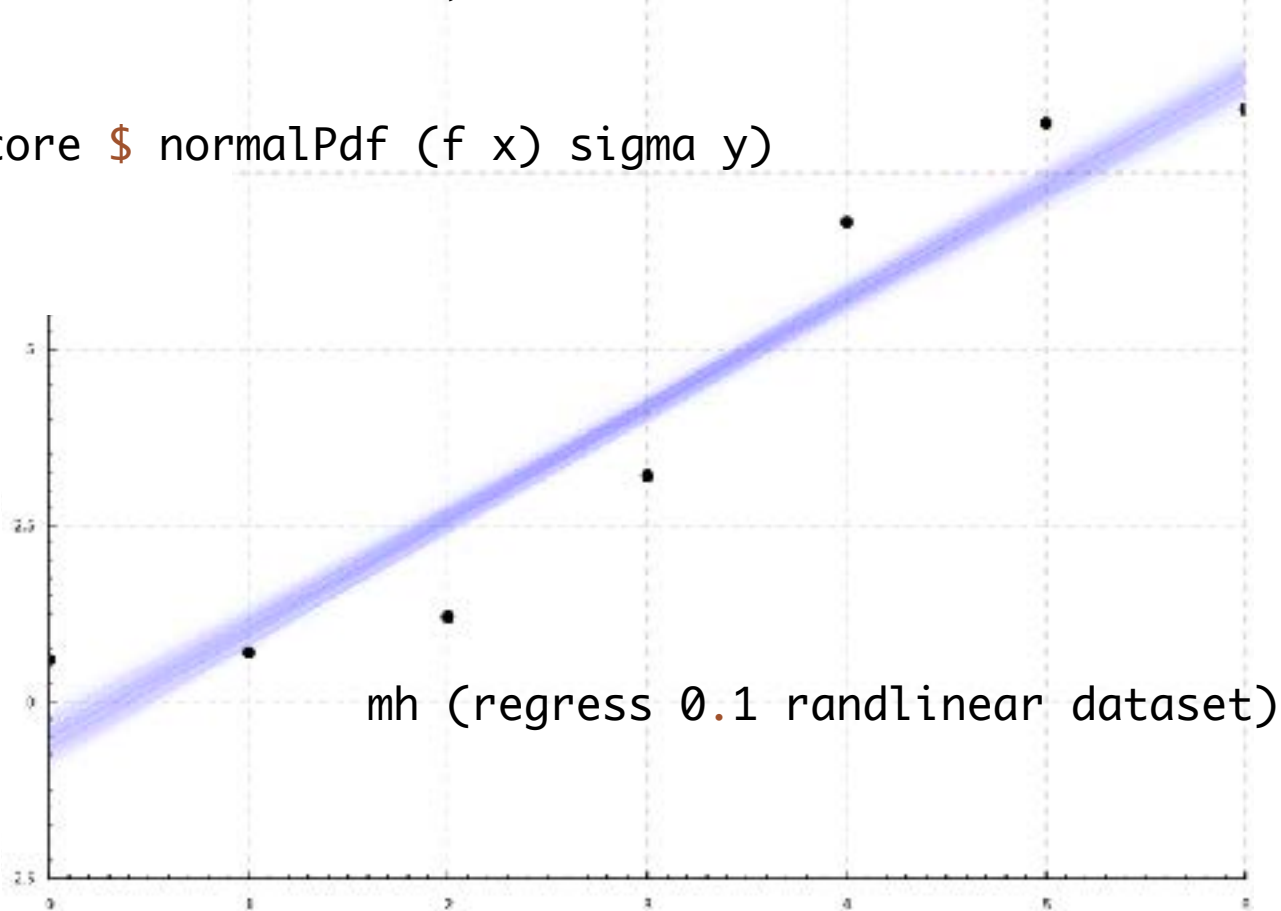
```
regress :: RealNum -> Prob (a -> RealNum) -> [(a, RealNum)] -> Meas (a -> RealNum)  
regress sigma prior dataset =  
  do f <- sample prior  
     forM dataset \(x,y) -> score $ normalPdf (f x) sigma y  
  return f
```

lazyppl includes a type

Meas a

of unnormalized
measures and
mh

a Metropolis-Hastings
inference method.

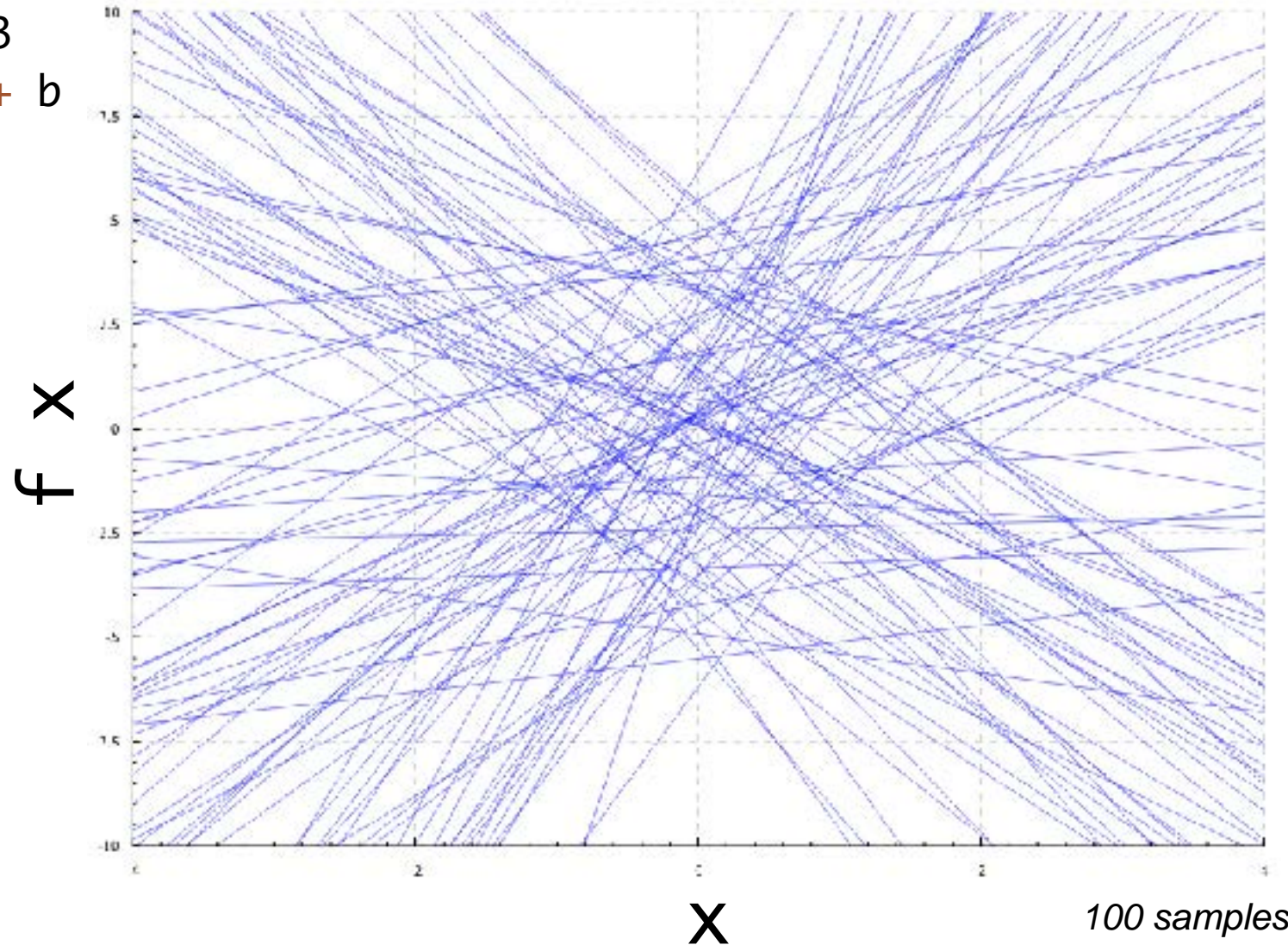


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Types as spaces of distributions

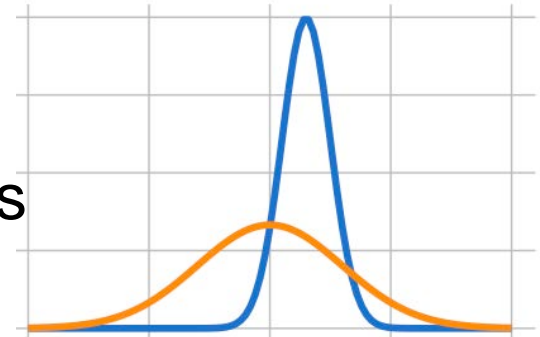
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There's a type constructor **Prob** (a monad), and...

- **Prob RealNum** contains probability distributions (e.g. `normal 0 3`, `uniform 0 1`)
- **Prob Bool** contains probability distributions like `bernoulli 0.5`



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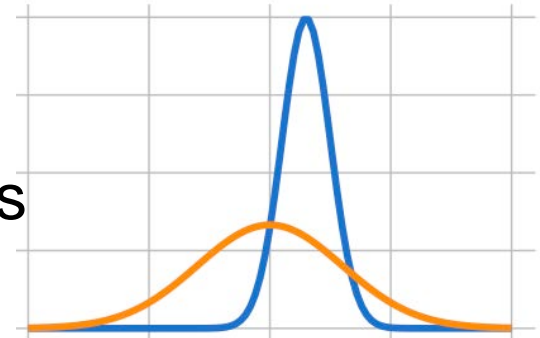
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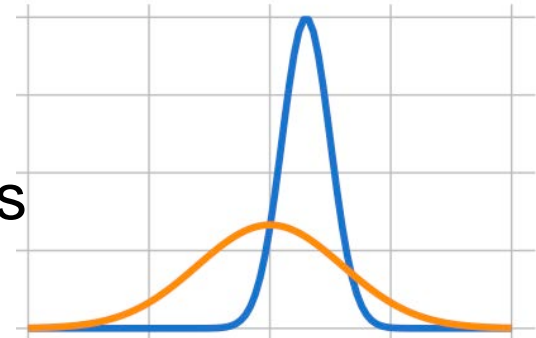
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- `normal :: RealNum -> RealNum -> Prob RealNum` is a parameterized distribution
- `bernoulli :: RealNum -> Prob Bool` is a parameterized distribution too

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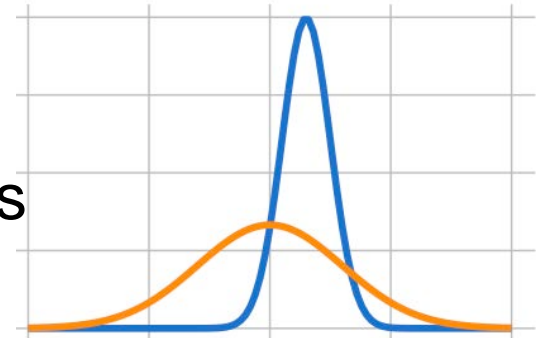
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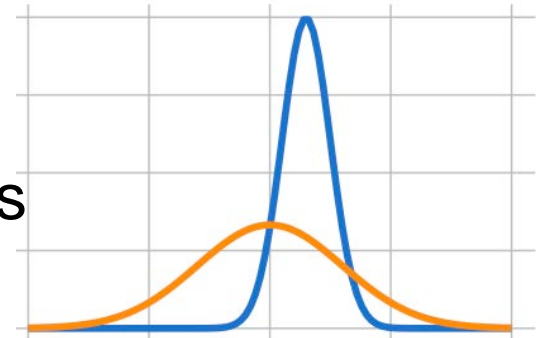
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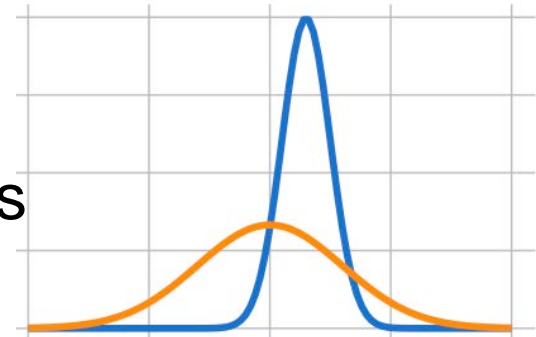


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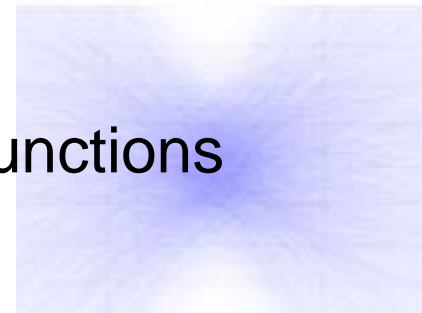
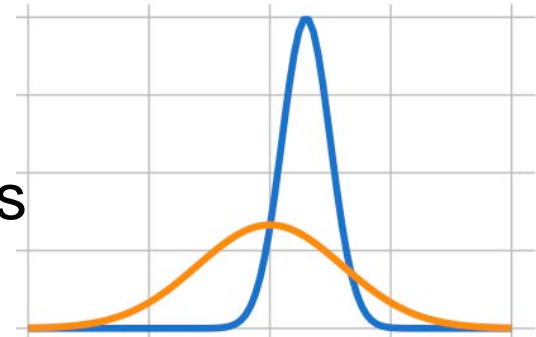
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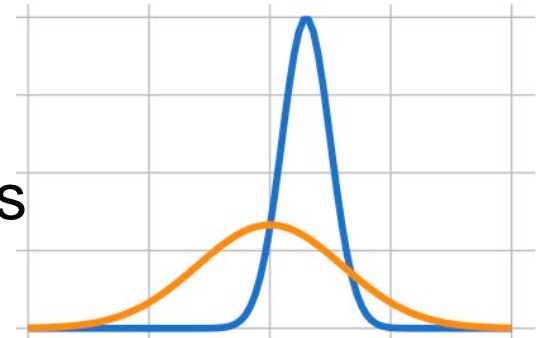
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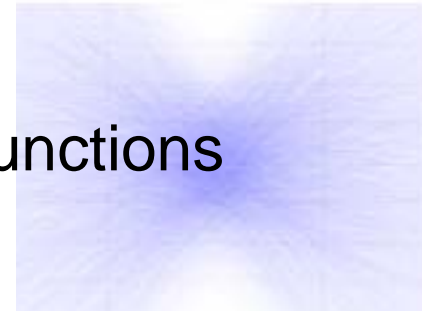
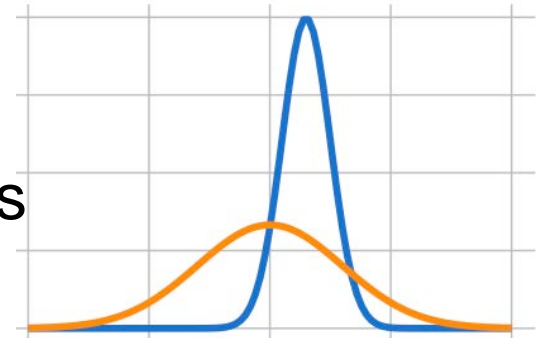
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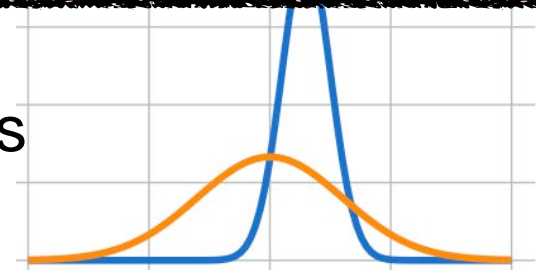
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Challenge:

Aumann (1961) showed that measure-theoretic probability does not support function spaces properly!

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Random functions & program synthesis

```
data Expr = Var | Constt RealNum | Add Expr Expr | Mult Expr Expr  
          | IfLess RealNum Expr Expr
```

```
eval :: Expr -> (RealNum -> RealNum)
```

```
eval Var x = x
```

```
eval (Constt r) _ = r
```

```
eval (Add e1 e2) x = (eval e1 x) + (eval e2 x)
```

```
eval (Mult e1 e2) x = (eval e1 x) * (eval e2 x)
```

```
eval (IfLess r e1 e2) x = if x < r then eval e1 x else eval e2 x
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```
randexpr :: Prob Expr
```

```
randprog :: Prob (RealNum -> RealNum)
```

```
randprog = do e <- randexpr  
             return (eval e)
```

Random functions & program synthesis

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data Expr = ...
```

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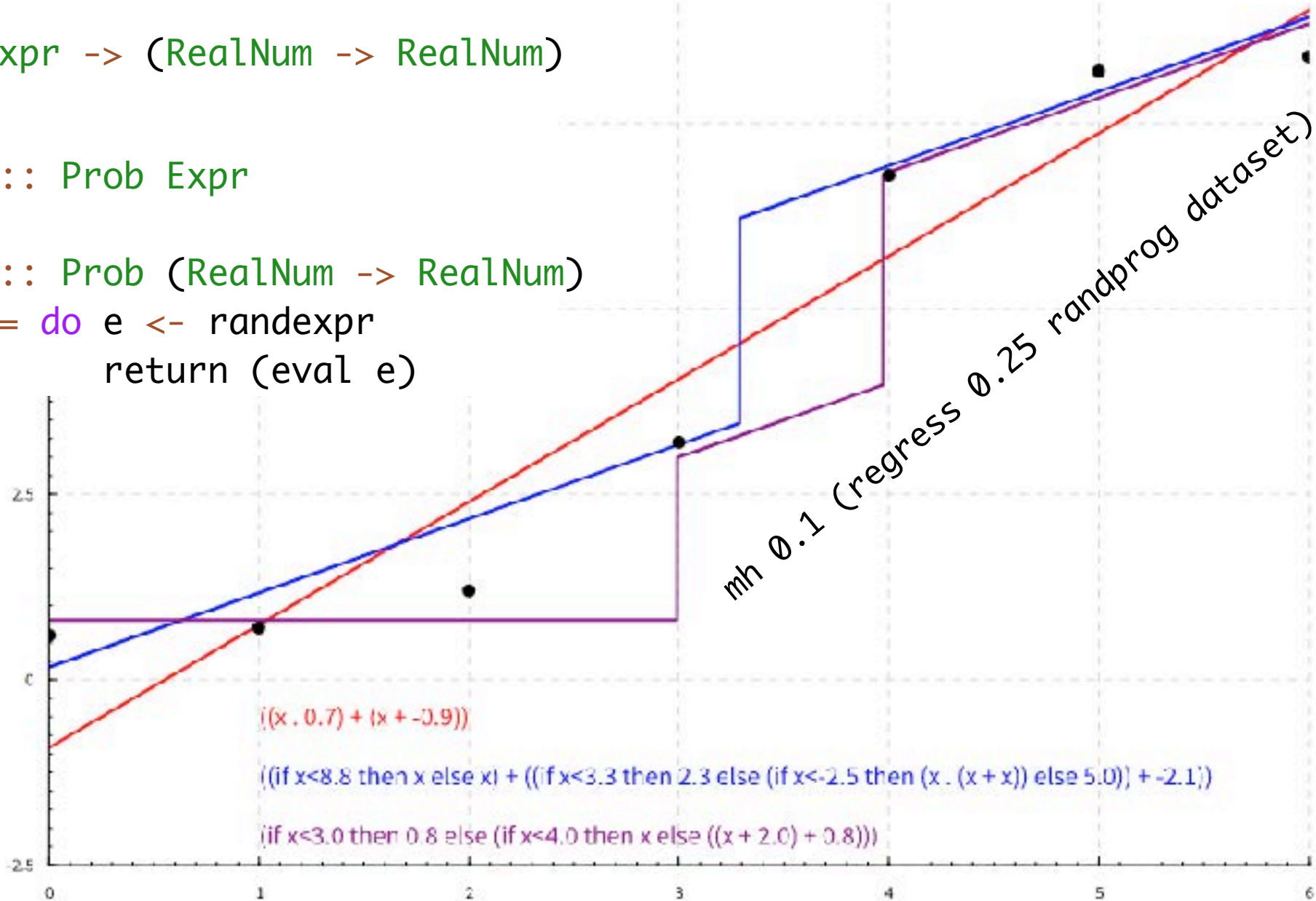
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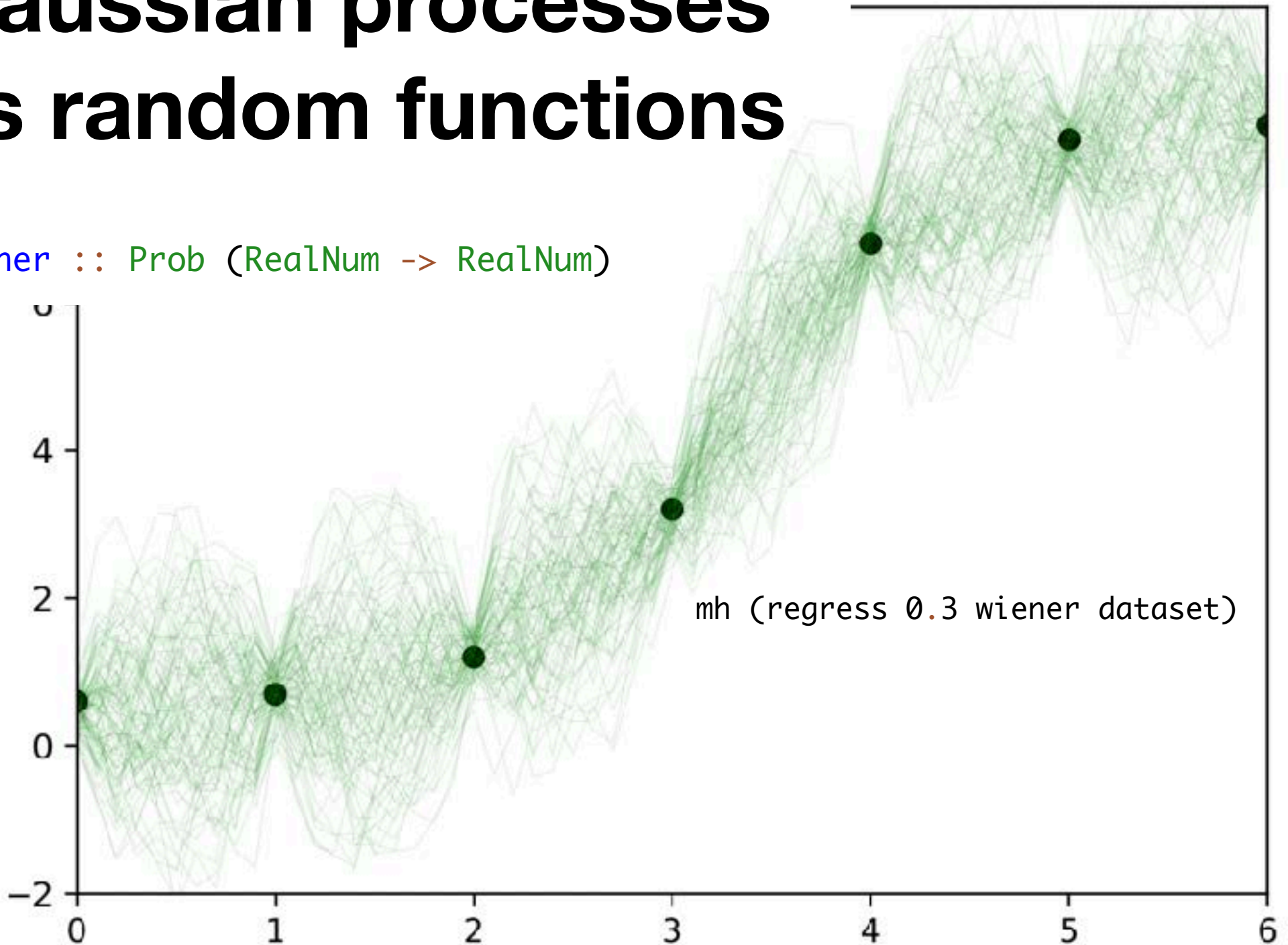
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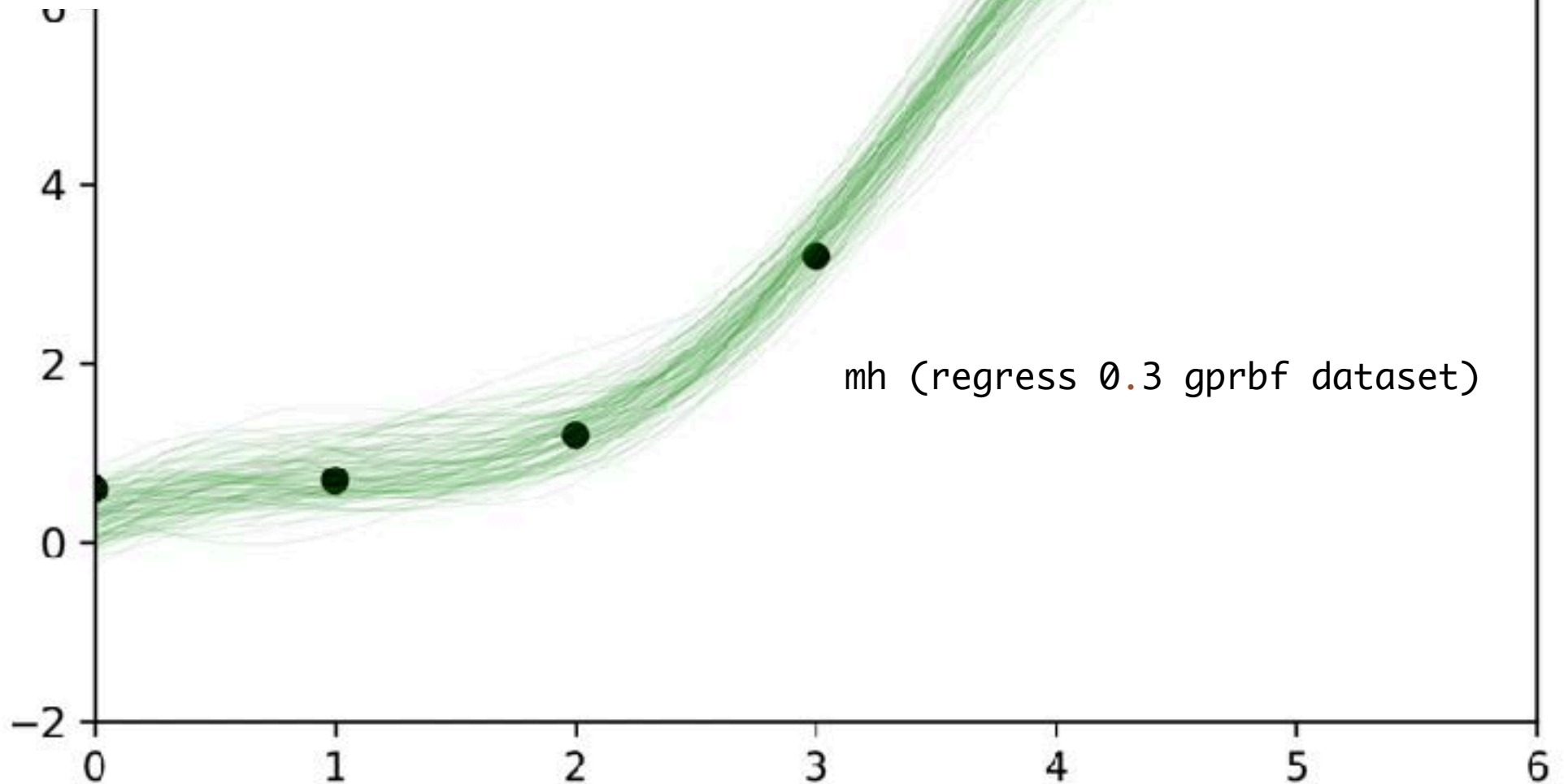
Gaussian processes as random functions

`wiener :: Prob (RealNum -> RealNum)`



Gaussian processes as random functions

`gprbf` :: Prob (RealNum -> RealNum)



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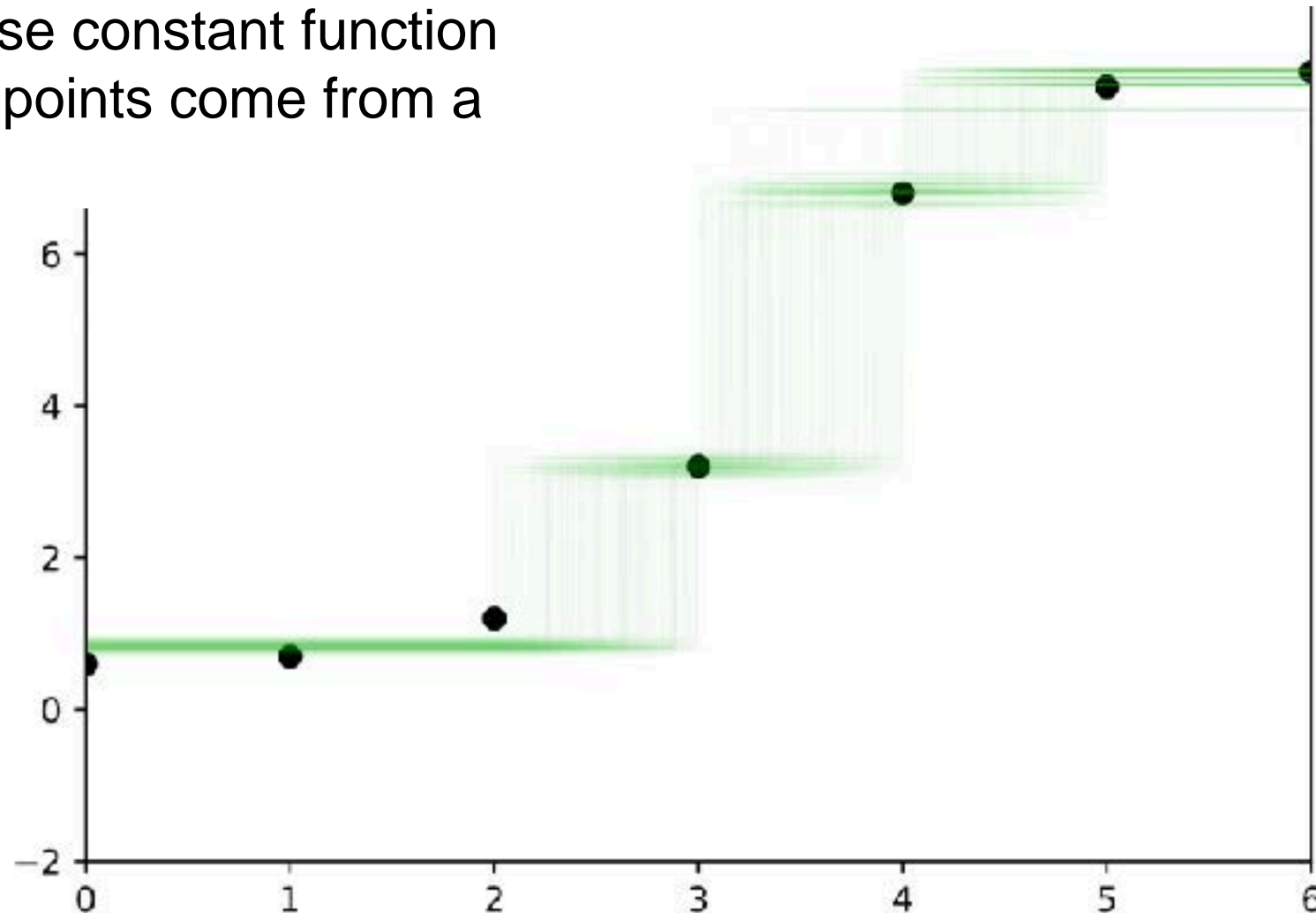
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Piecewise constant regression

Defn. A *point process* on a is an inhabitant of $\text{Prob } [a]$ (or $\text{Prob } (\text{Bag } a)$).

Dash, Staton. ACT 2020.

Idea: Fit a piecewise constant function where the change-points come from a point process.

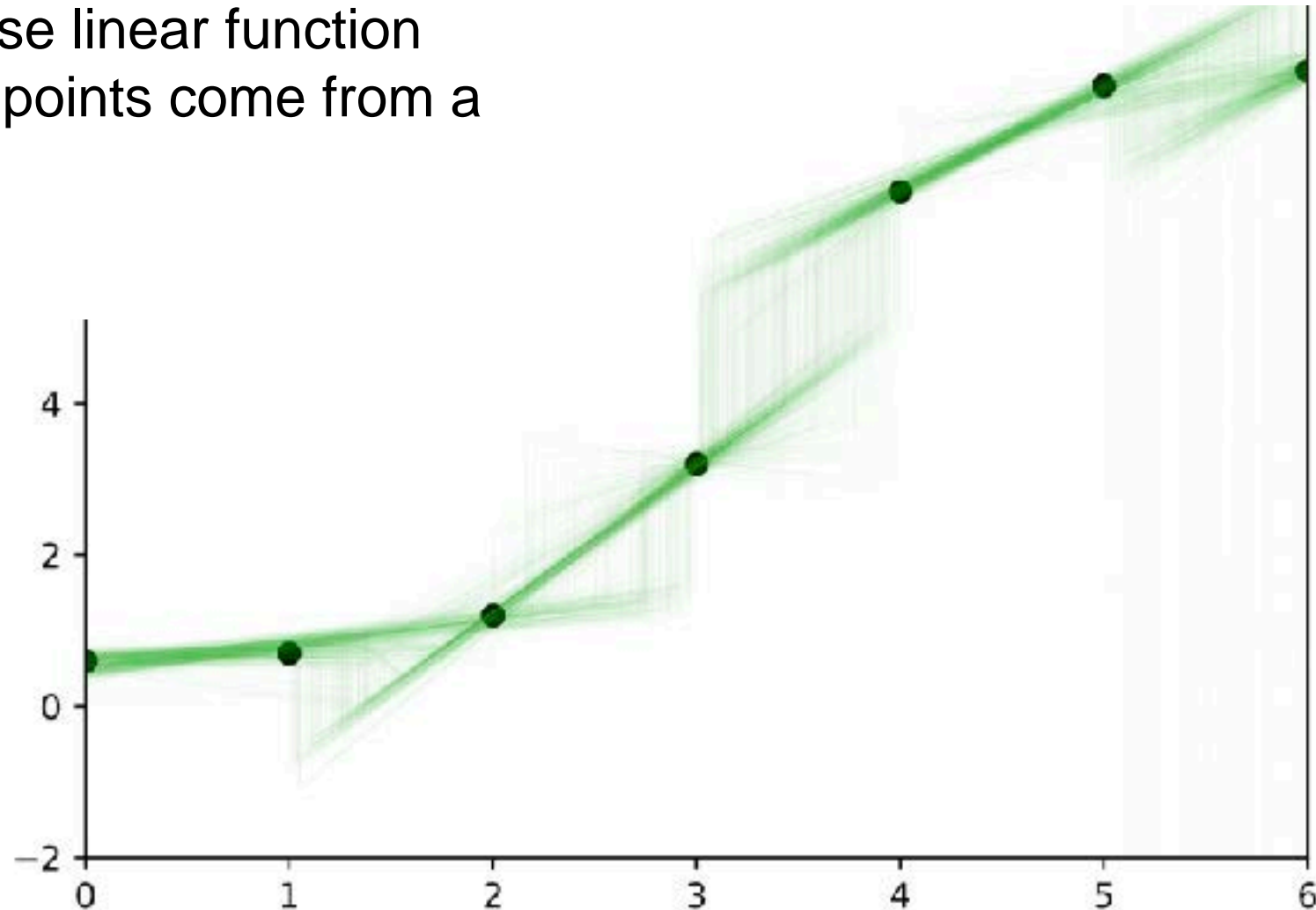


Piecewise linear regression

Defn. A *point process* on \mathbf{a} is an inhabitant of $\text{Prob} [\mathbf{a}]$ (or $\text{Prob} (\text{Bag } \mathbf{a})$).

Dash, Staton. ACT 2020.

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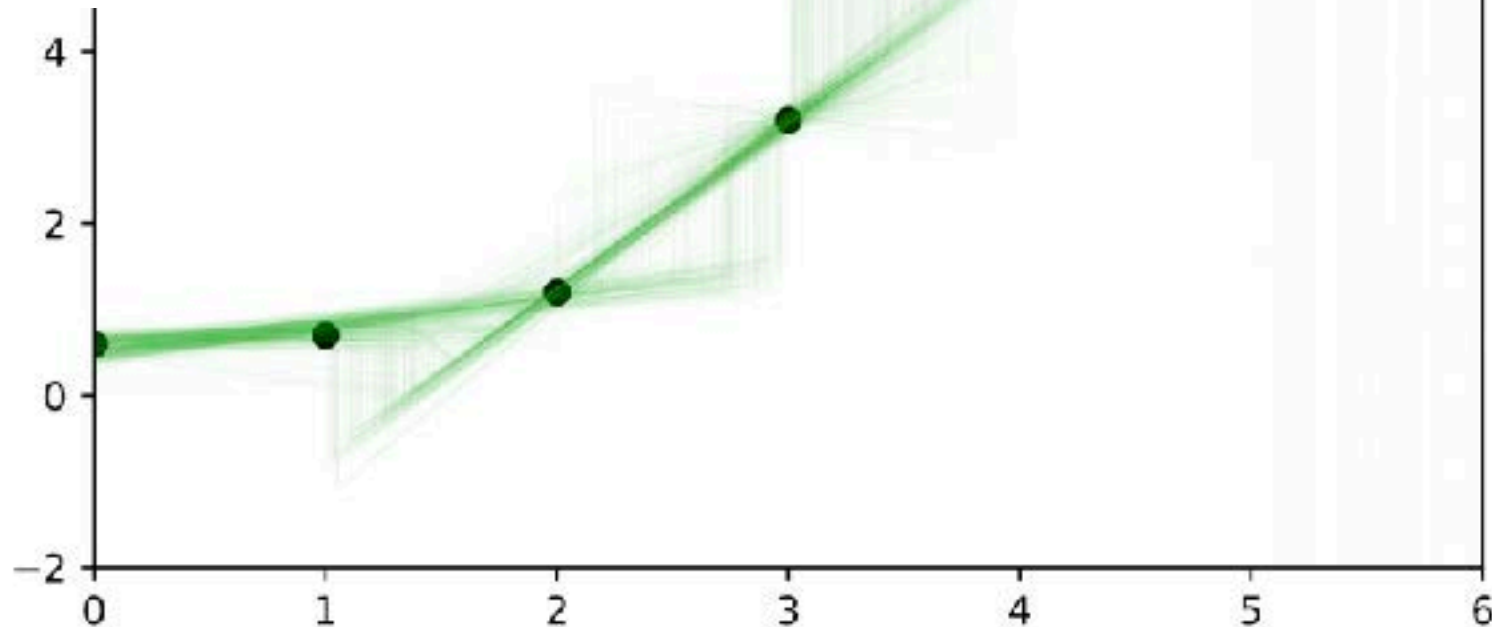
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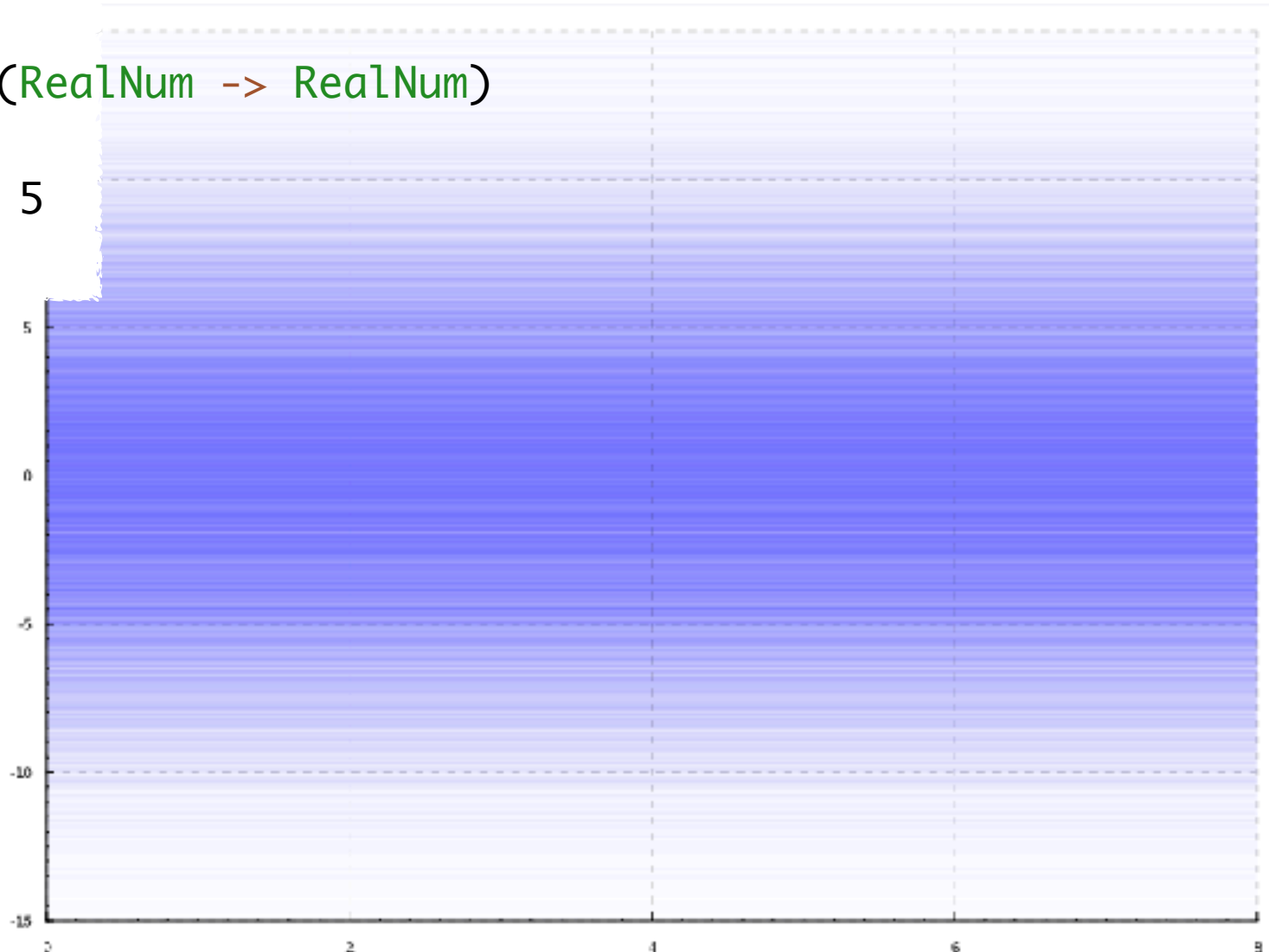
What is "piecewise"?



Piecewise constant regression

Defn. A *point process* on a is an inhabitant of `Prob [a]` (or `Prob (Bag a)`).

```
randconst :: Prob (RealNum -> RealNum)
randconst =
  do a <- normal 0 5
     let f x = a
     return f
```



Piecewise constant regression

Defn. A *point process* on a is an inhabitant of `Prob [a]` (or `Prob (Bag a)`).

e.g. `poissonPP :: RealNum -> RealNum -> Prob [RealNum]`

`randconst :: Prob (RealNum -> RealNum)`

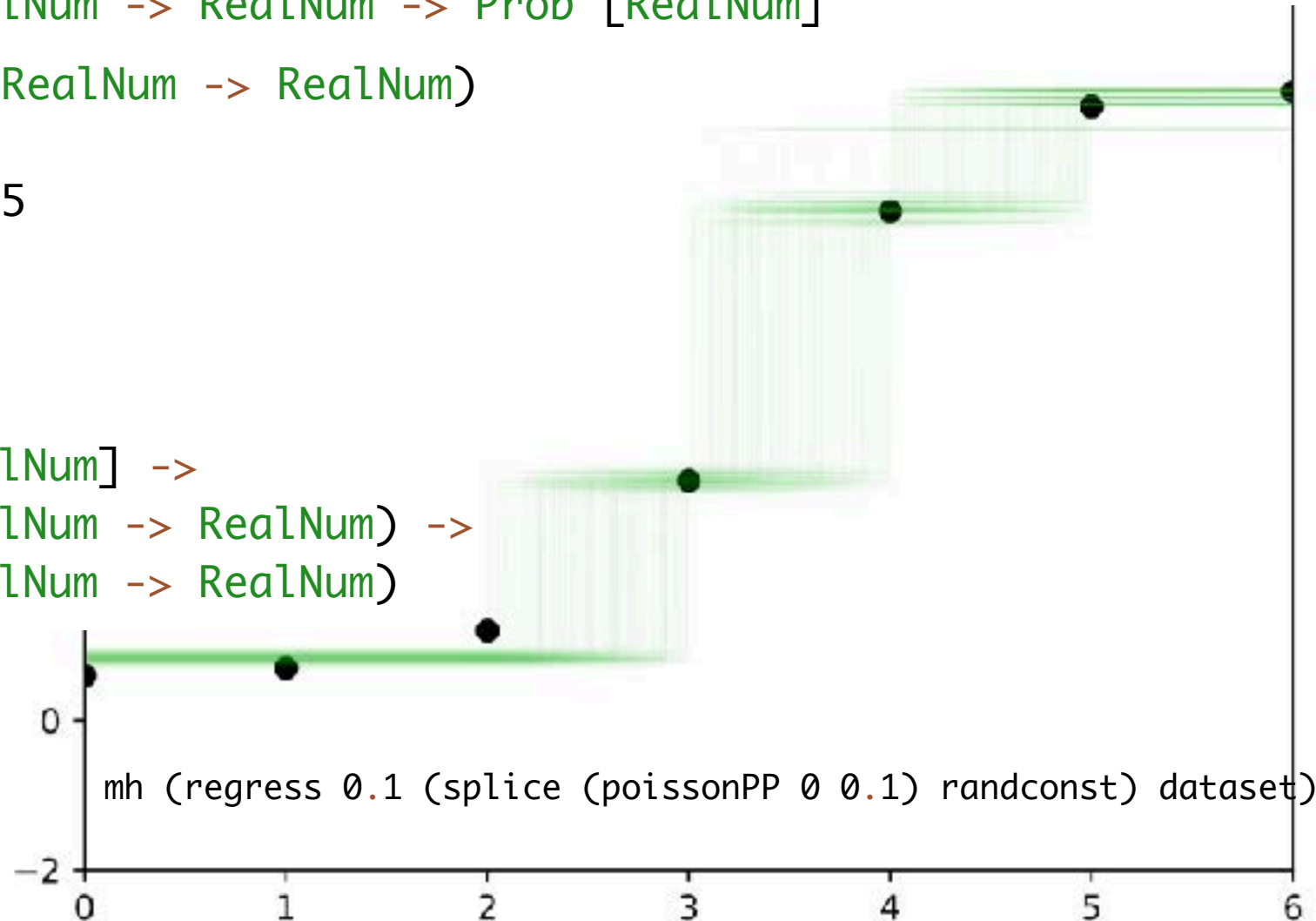
`randconst =`

`do a <- normal 0 5`

`let f x = a`

`return f`

`splice :: Prob [RealNum] ->`
`Prob (RealNum -> RealNum) ->`
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Piecewise constant regression

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e.g. `poissonPP :: RealNum -> RealNum -> Prob [RealNum]`

`randlinear :: Prob (RealNum -> RealNum)`

`randlinear =`

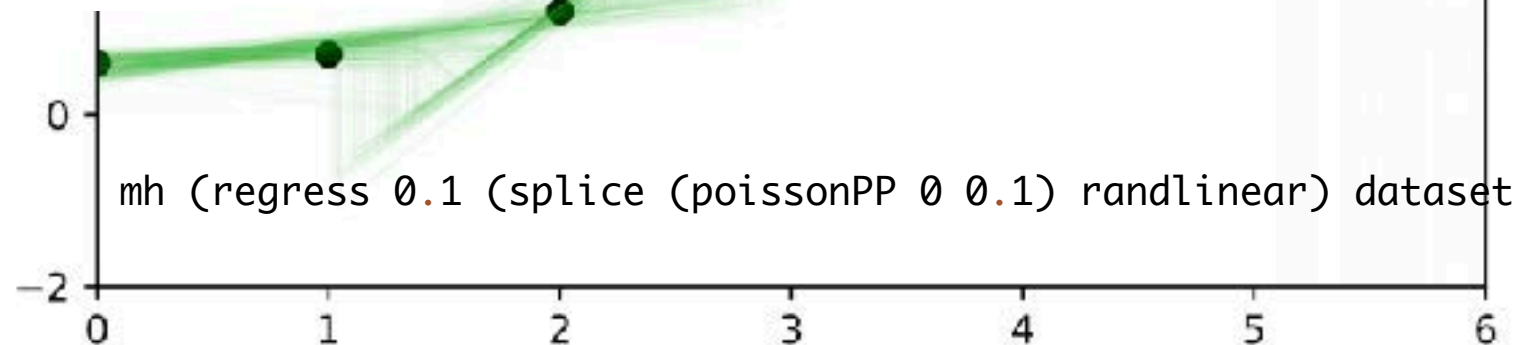
`do a <- normal 0 3`

`b <- normal 0 3`

`let f x = a*x + b`

`return f`

`splice :: Prob [RealNum] ->`
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Programming language foundations for statistics

1. Quick look at
probabilistic programming for statistics
2. Function spaces ...
3. ... and understanding them.
models in the abstract ; quasi-Borel spaces
4. Symmetries

Curry-Howard correspondence

Programming	Maths	Category theory	Logic
Types	Spaces	Objects	Propositions
Programs	Continuous functions	Morphisms	Proofs

Curry-Howard correspondence

Programming	Maths	Category theory	Logic
Types	Spaces	Objects	Propositions
Programs	Continuous functions	Morphisms	Proofs
Probabilistic programs	Measures	?	?

Desiderata for a theory of Prob

Dataflow property:

*Program lines can be **reordered** and **discarded** if dataflow is preserved.*

Desiderata for a theory of Prob

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randlinear :: Prob (RealNum -> RealNum)
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```
  do a <- normal 0 2
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```
     b <- normal 0 3
```

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     let f x = a*x + b
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```
     return f
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  return f              return f
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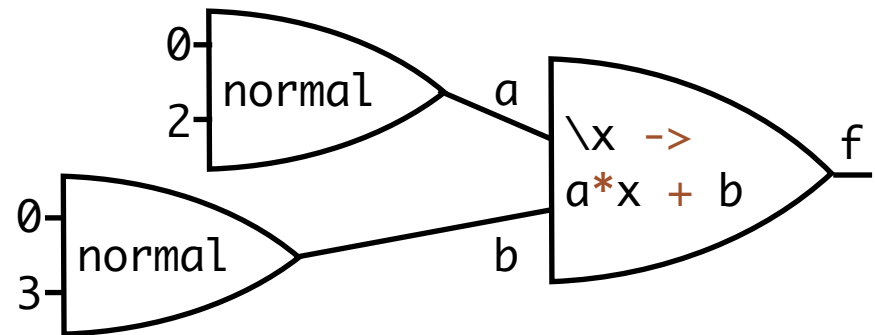
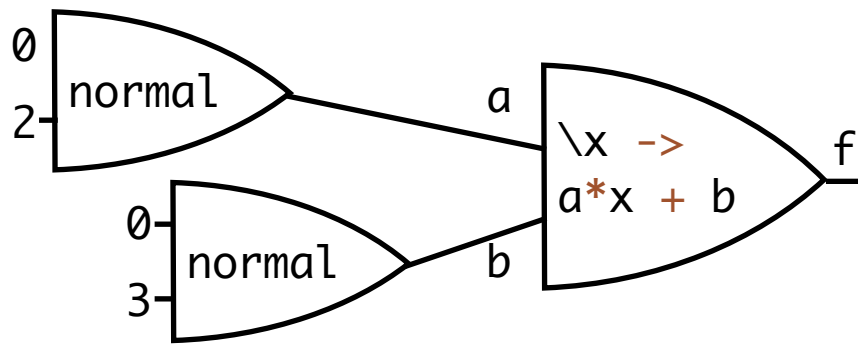
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  return f
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do c <- normal 0 4
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Desiderata for a theory of Prob

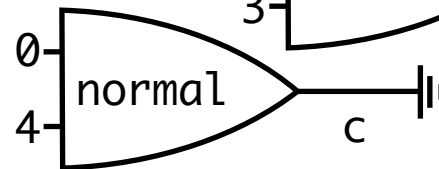
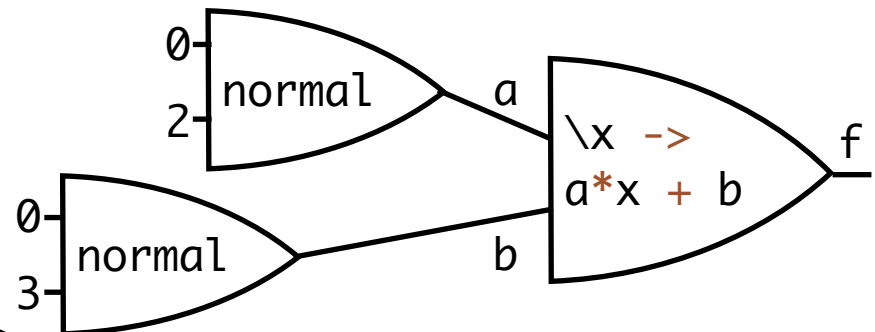
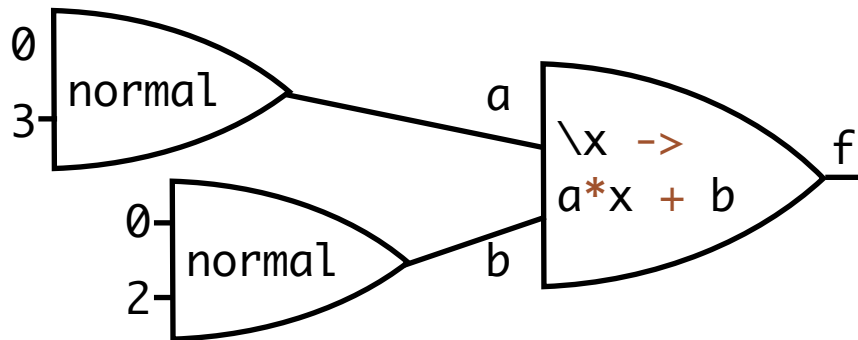
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$$\iint k(\lambda x . ax + b) db da \quad \iint k(\lambda x . ax + b) da db$$

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Related to Fubini's theorem.

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Related to Fubini's theorem.

Also related to
Cho & Jacobs MSCS 2019.
Fritz Adv Math 2020.
Kock TAC 2012

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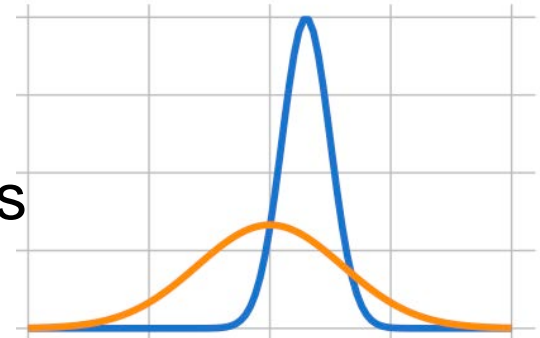
A semantic model:

Quasi-Borel spaces

Heunen, Kammar, Staton, Yang, LICS 2017

There's a type constructor **Prob** (a monad), and...

- **Prob RealNum** contains probability distributions (e.g. `normal 0 3`, `uniform 0 1`)
- **RealNum -> Prob RealNum** contains parameterized distributions (e.g. `normal 0`)
- **Prob (RealNum -> RealNum)** contains random functions (e.g. `randlinear`)
- The dataflow property holds.

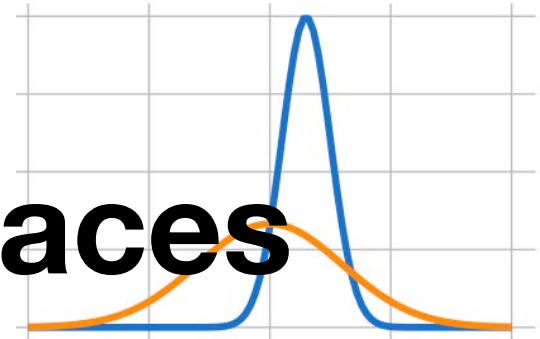


Other options:

- Domain-theoretic models; Goubault-Larrecq/Jia/Théron; Jia/Lindenhovius/Mislove/Zamdzhev LICS2021
- Linear-logic based models; e.g. Ehrhard/Pagani/Tasson 2018
Dahlqvist/Kozen POPL 2020
- Topological-domain-based models... e.g. Huang/Morrisett/Spitters

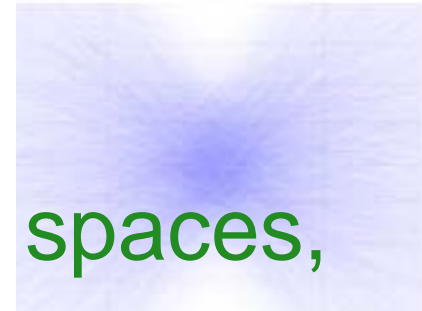
For now: quasi-Borel spaces

Heunen, Kammar, Staton, Yang, LICS 2017



Inspired by:

- Logical relations
- Quasi-topological spaces, diffeological spaces, sequential spaces... see also Matache, Moss, Staton, LICS 2022



Quasi-Borel spaces

Defn. A *quasi-Borel space* is a set X equipped with a set of random elements, $M \subseteq [\mathbb{R} \rightarrow X]$ such that...

Lemma. One uniform distribution is sufficient to generate all probability measures*.

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do { r <- uniform ; return (α r) }
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Types : quasi-Borel spaces.

Programs : morphisms, i.e. functions $f : X \rightarrow Y$ such that

$$f \circ M_X \subseteq M_Y \quad \mathbb{R} \xrightarrow{\alpha} X \xrightarrow{f} Y$$

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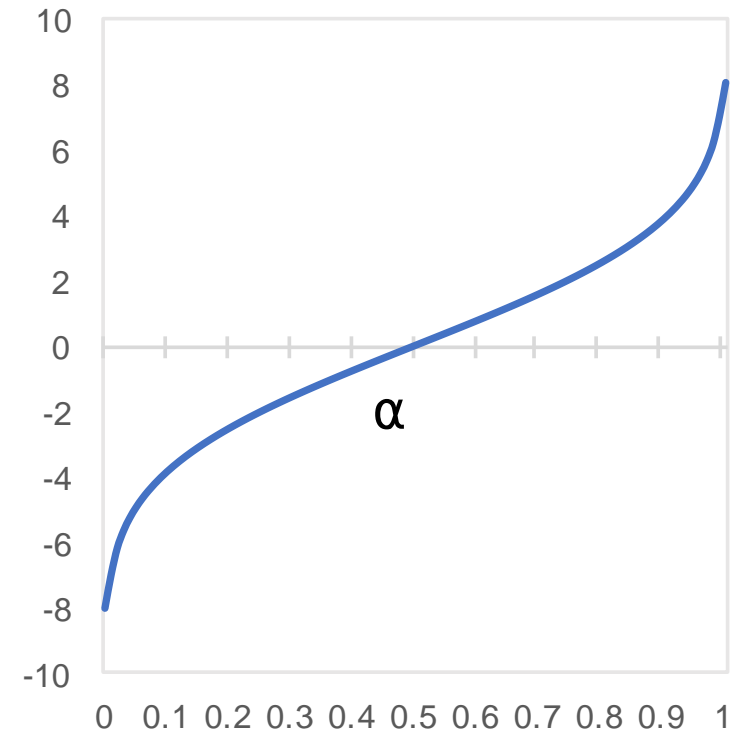
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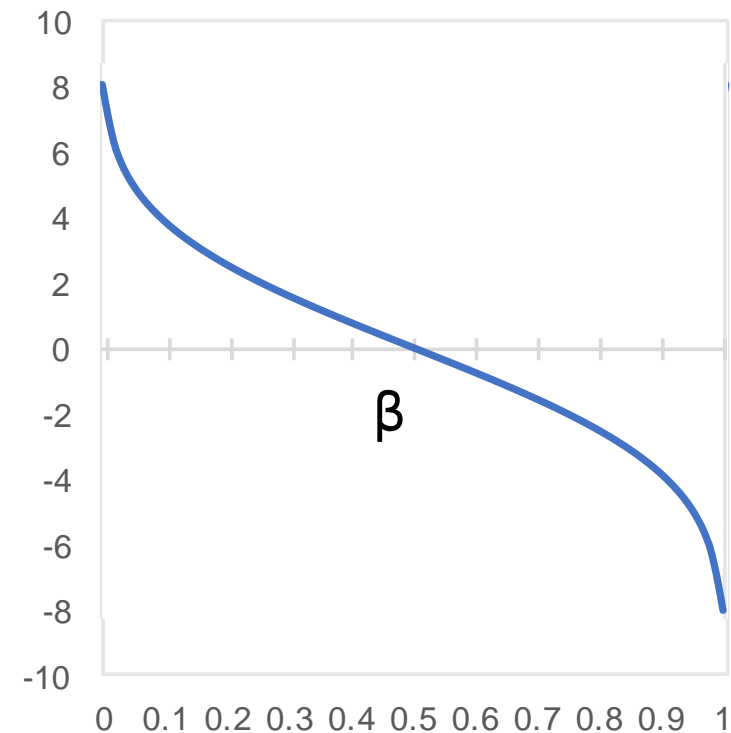
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$[\text{RealNum}] = \mathbb{R}$

$[\text{Prob } a] = \text{Pr}([\text{a}])$

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randlinear :: Prob (RealNum -> RealNum)
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```
randlinear =
  do a <- normal 0 3
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```

```
do c <- normal 0 3
    normal 0 3
    normal 0 3
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    n f
```

Theorem. The quasi-Borel space model satisfies the dataflow property.

Heunen, Kammar, Staton, Yang, LICS 2017

$$\iint k(\lambda x . ax + b) db da$$

$$\iint k(\lambda x . ax + b) da db$$

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Dataflow property:

Program lines can be reordered and discarded if dataflow is preserved.

Related to Fubini's theorem.

Desiderata for a theory of Prob

Theorem. The quasi-Borel space model satisfies the dataflow property.

- The probability monad is commutative and affine. cf Kock TAC 2012
- The parameterized distributions form a monoidal category cf Fritz Adv Math 2020,
Cho & Jacobs MSCS 2019
Stein & Staton LICS 2021

Dataflow property:

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Related to Fubini's theorem.

repeat in quasi-Borel spaces

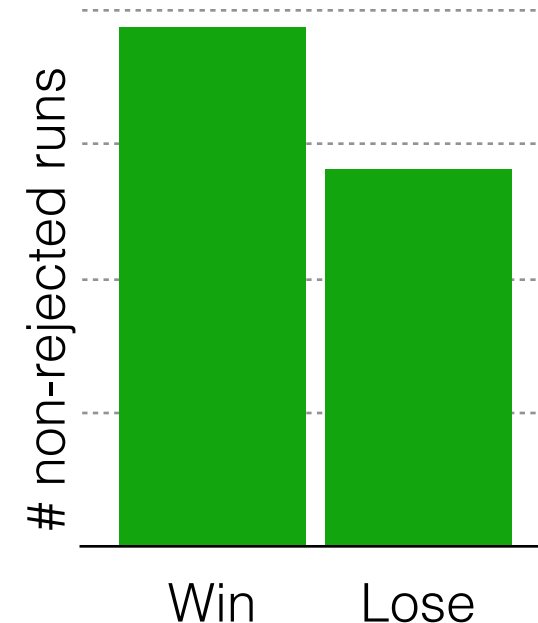
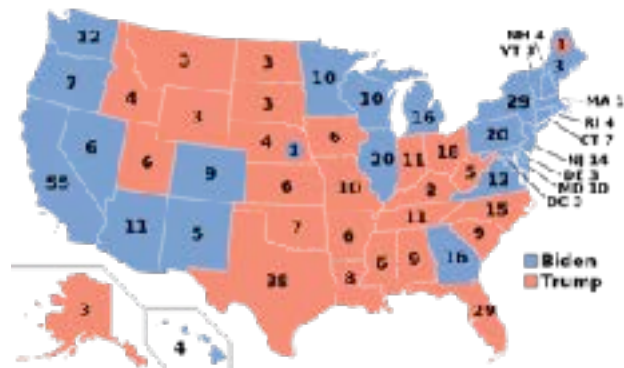
repeat in quasi-Borel spaces

A very simple model deducing chance of win from poll.

```
model :: Prob ([Bool] , Bool)
model = do
  voteShare <- uniform 0 1
  votes <- repeat (bernoulli voteShare)
  return (take 100 votes , (voteShare > 0.5))
```



Simon Walker / HM Treasury & Simon Dawson / No10 Downing Street
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repeat in quasi-Borel spaces

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Repeatedly draws from a distribution, forever.

Observation.

In measure theoretic probability, **repeat** is defined by *Kolmogorov extension*.

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Theorem (summer 2022).
repeat can be defined for
any quasi-Borel space a .

Programming language foundations for statistics

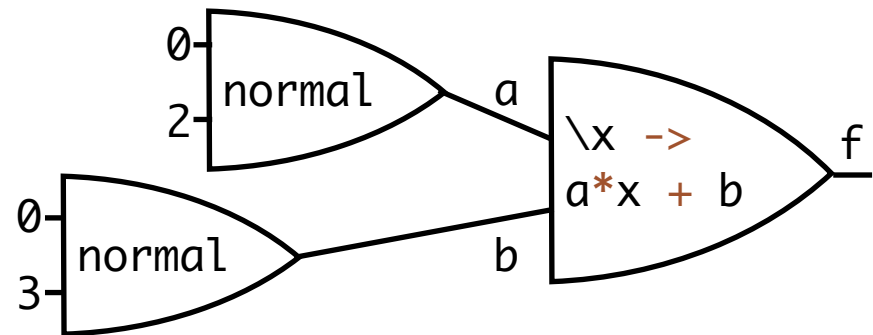
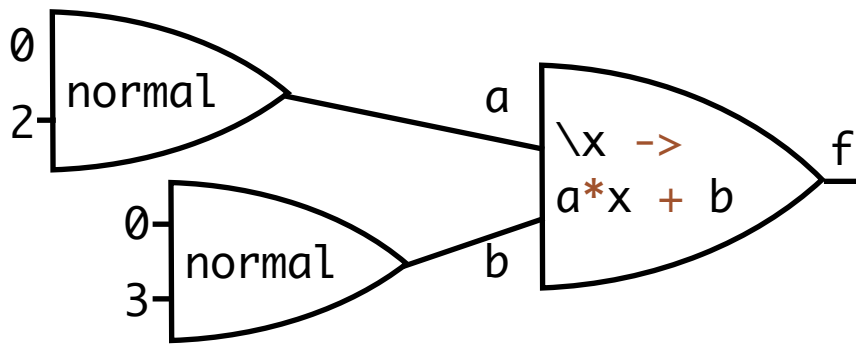
1. Quick look at probabilistic programming for statistics
2. Function spaces ...
3. ... and understanding them.
4. **Symmetries and names**

Dataflow symmetries

```
randlinear :: Prob (RealNum -> RealNum)
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randlinear =
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```
do a <- normal 0 2      do b <- normal 0 3
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```



Dataflow property:

*Program lines can be **reordered** and **discarded** if dataflow is preserved.*

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de Finetti (1931):

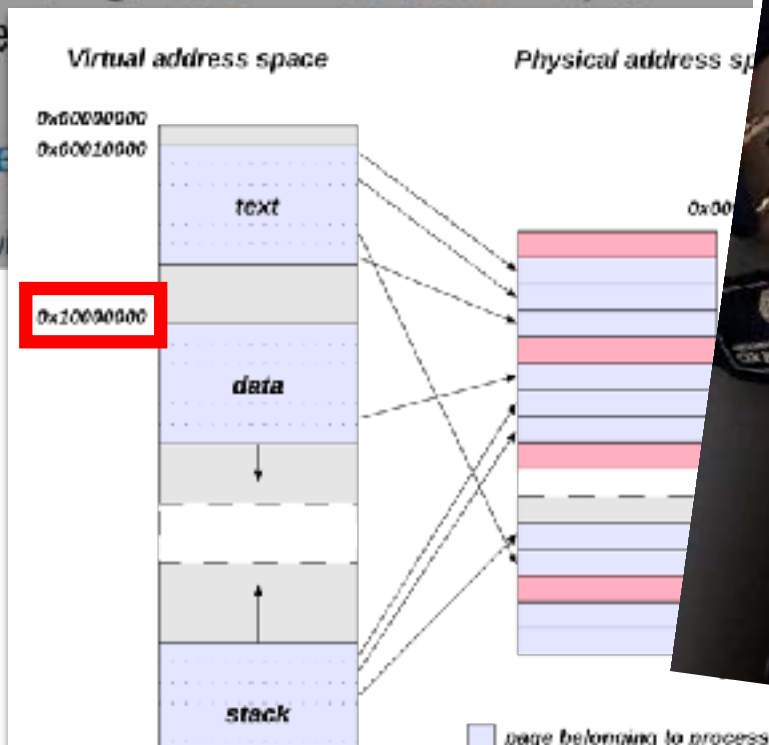
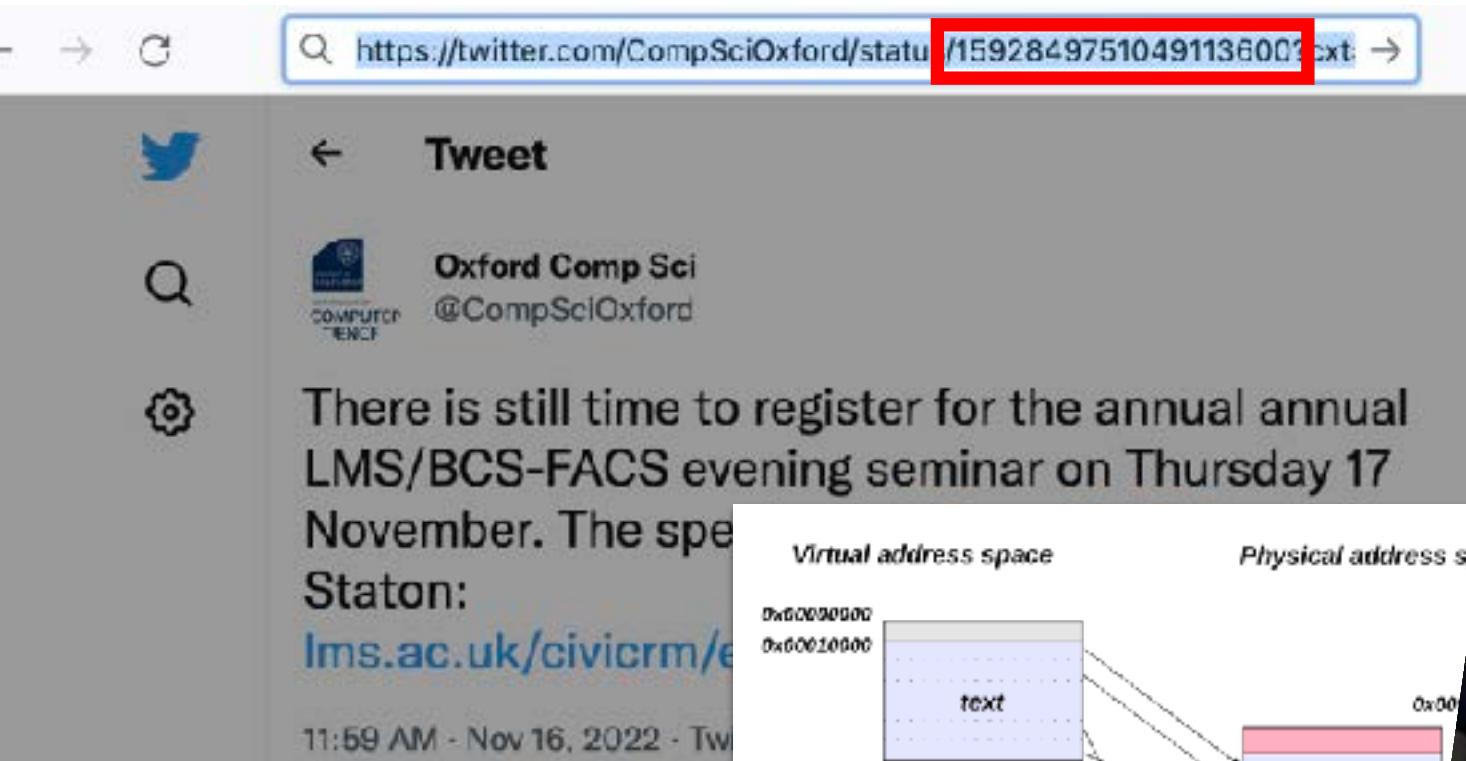
also Jacobs, Staton. CMCS 2020

Independence can be analyzed in terms of reordering ('exchangeability')

Dataflow property:

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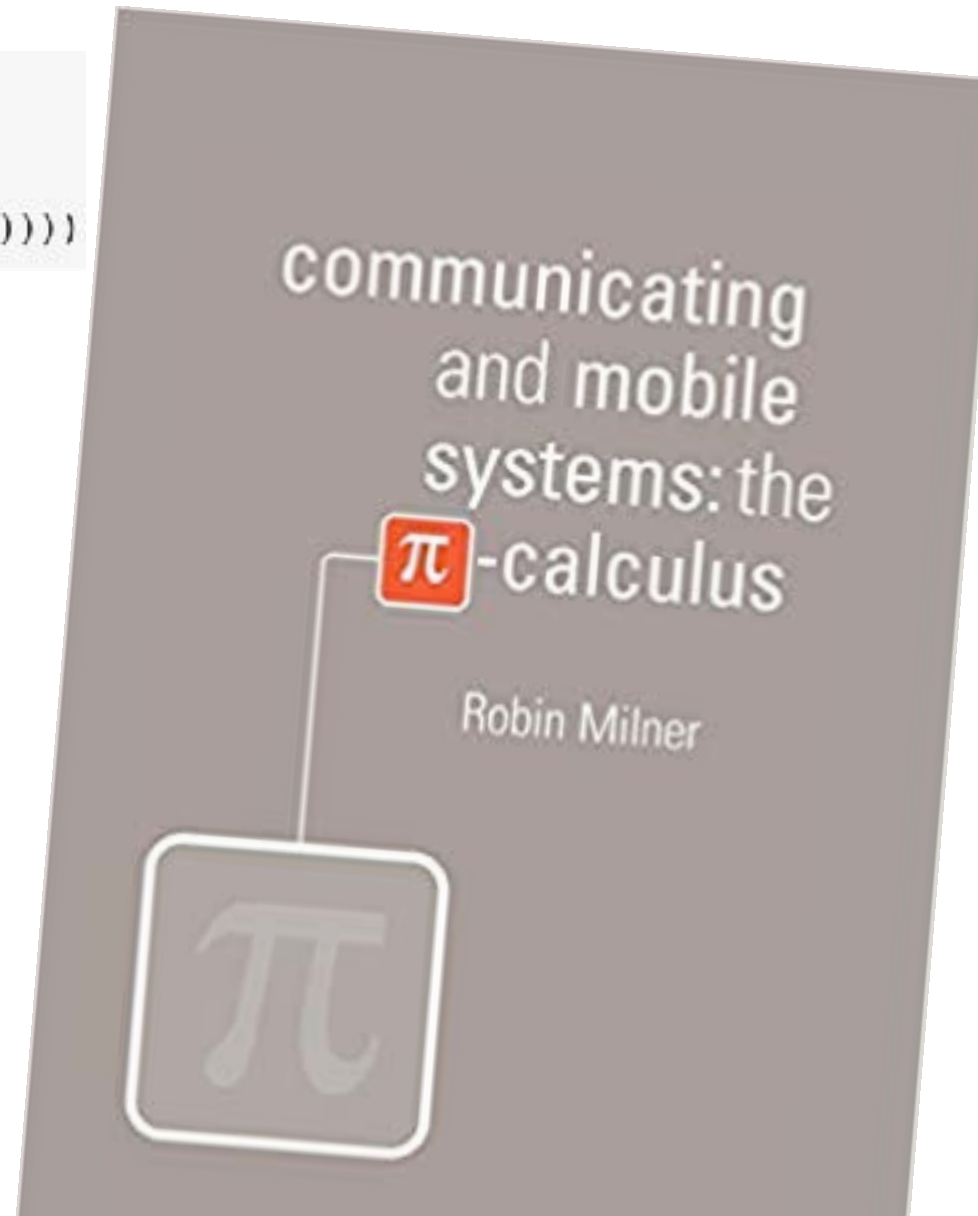
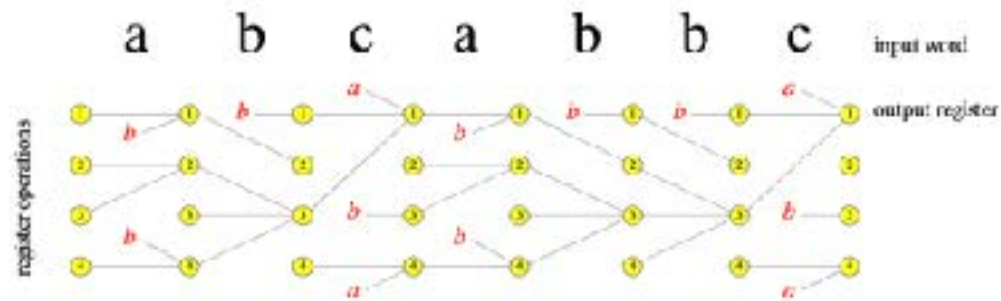
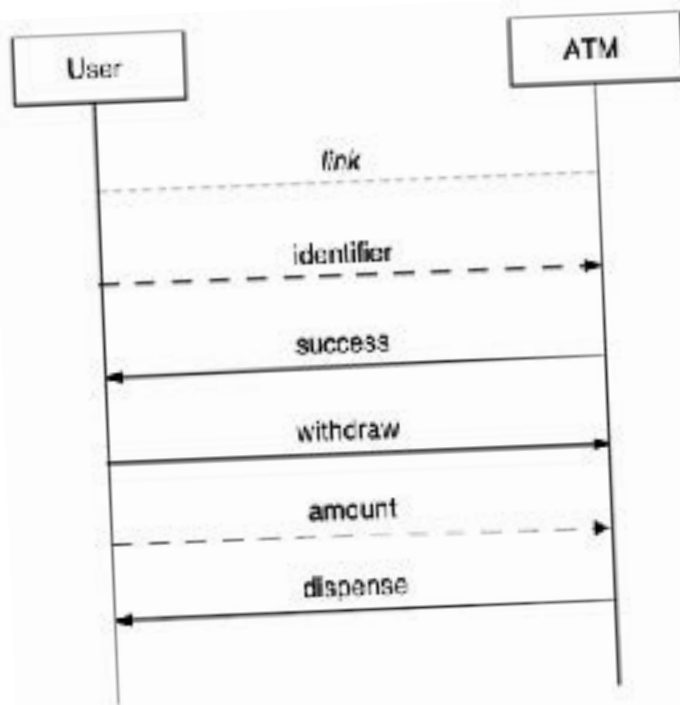
Names



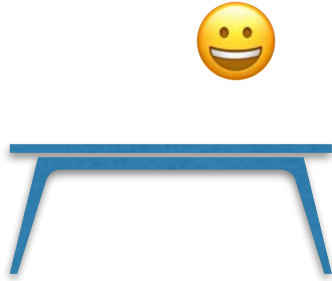
Names

let x = **fresh-name()** in ...

```
(defmacro two-funcalls (f v)
  (let ((fname gensym))
    `(let ((,fname ,f))
      (list (funcall ,fname ,v) (funcall ,fname ,v))))
```



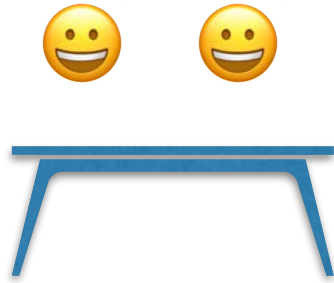
Chinese restaurant process



Each new customer either sits at a random table or a new table.

Chance depends on popularity of tables.

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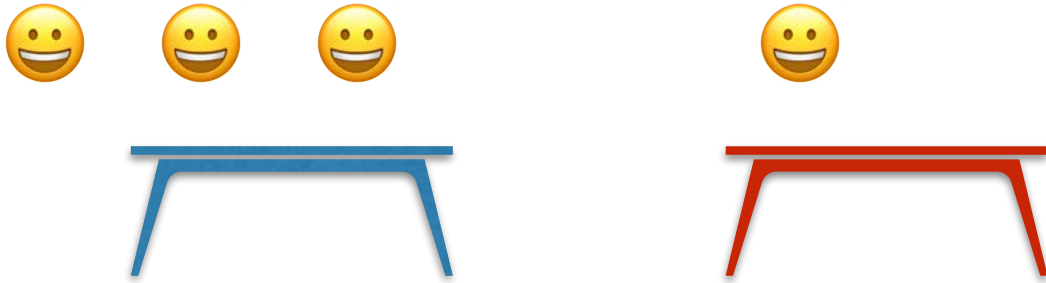
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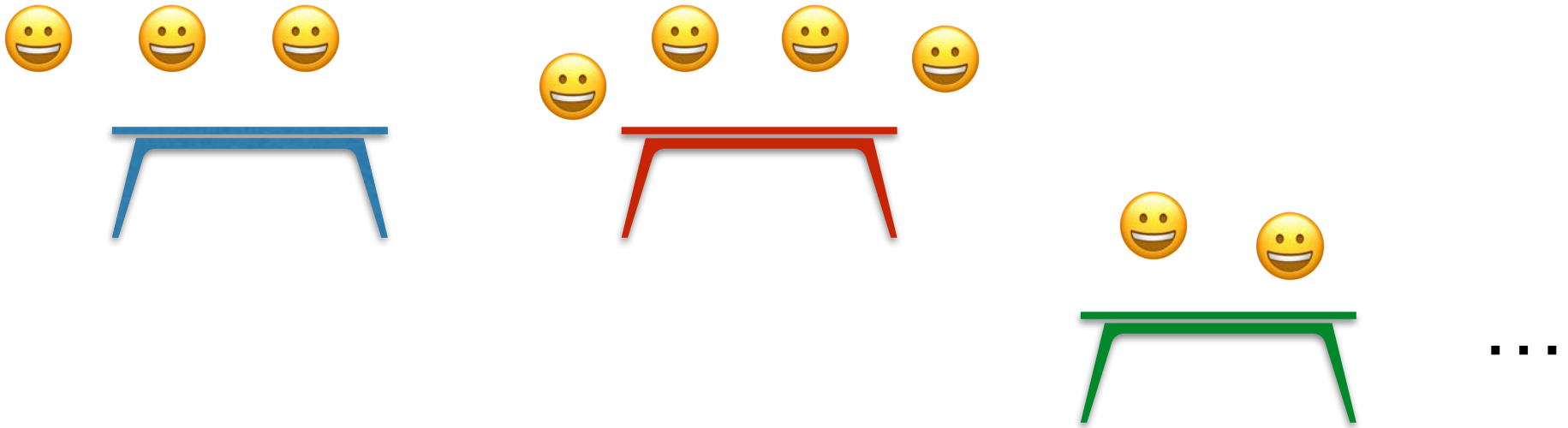
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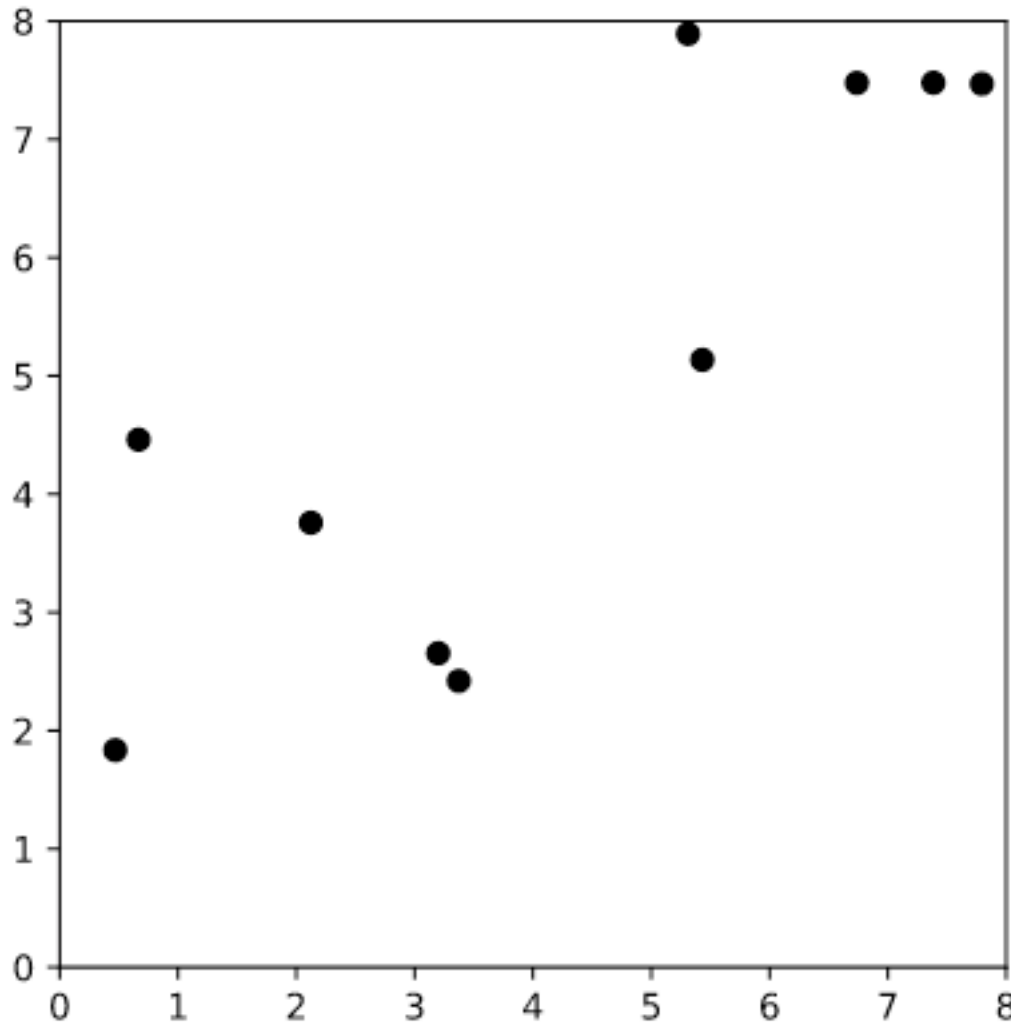
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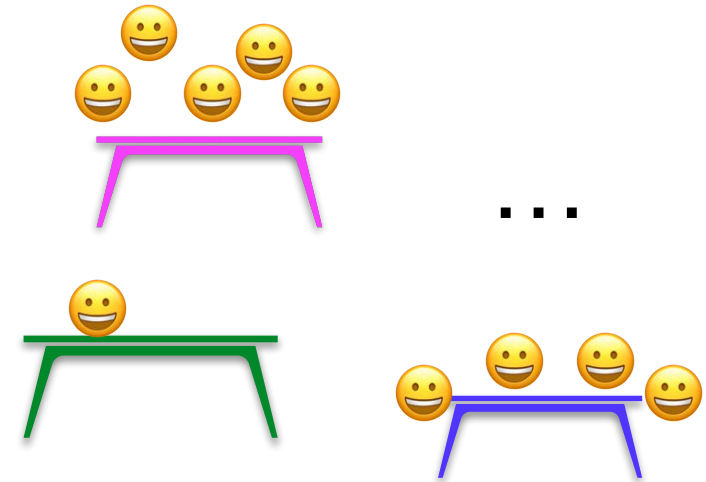
Chance depends on popularity of tables.

Example: Non-parametric clustering



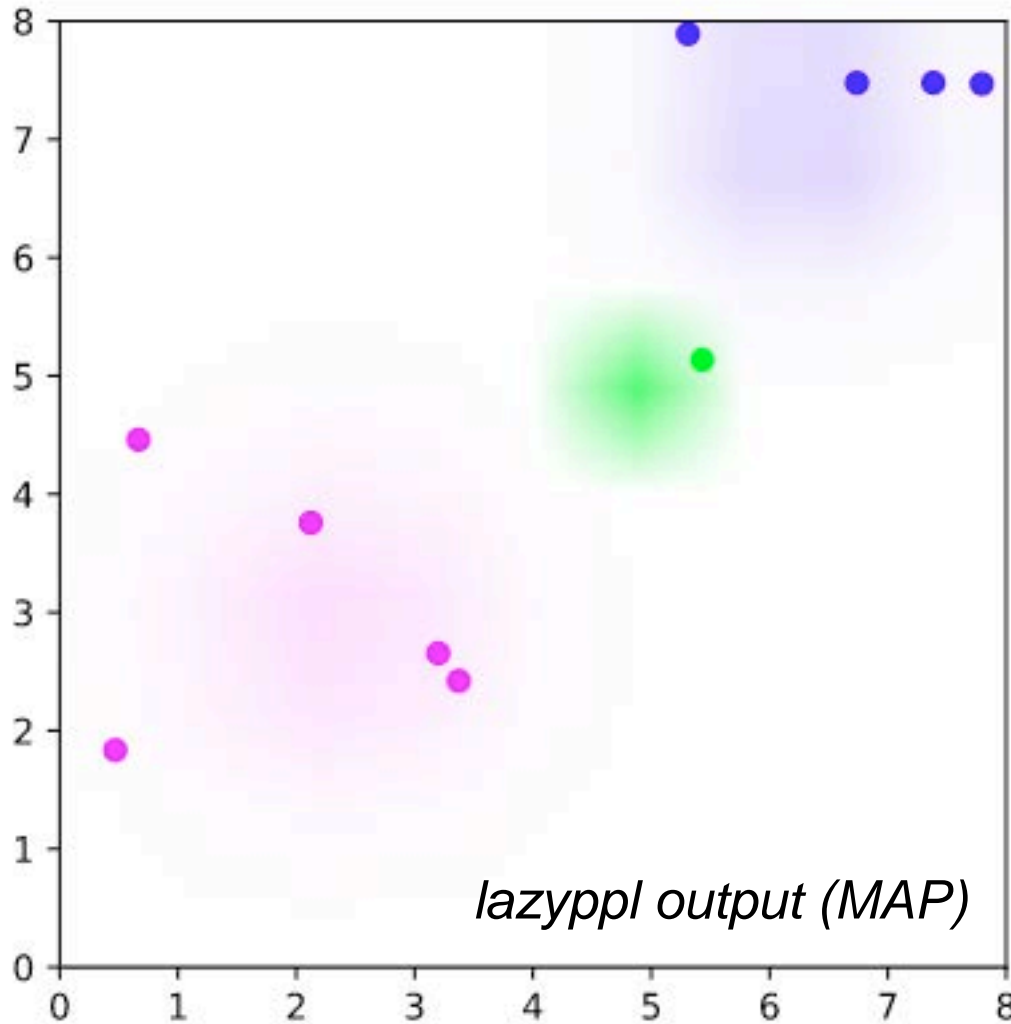
Restaurant metaphor:

Each point is a customer, the clusters are the tables.



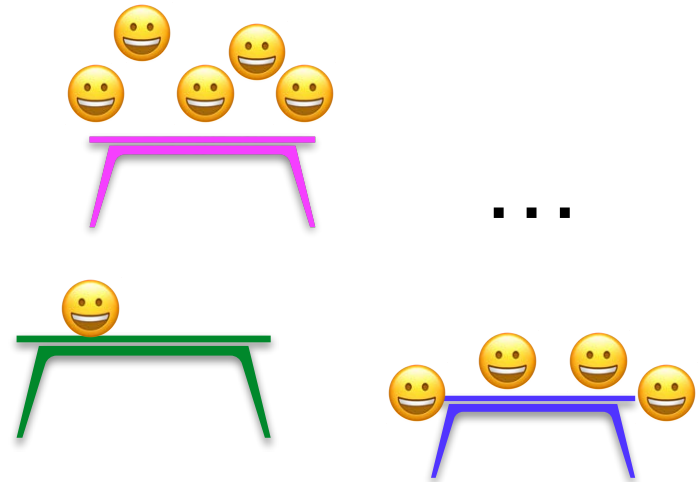
Non-parametric: we don't know how many clusters.

Example: Non-parametric clustering



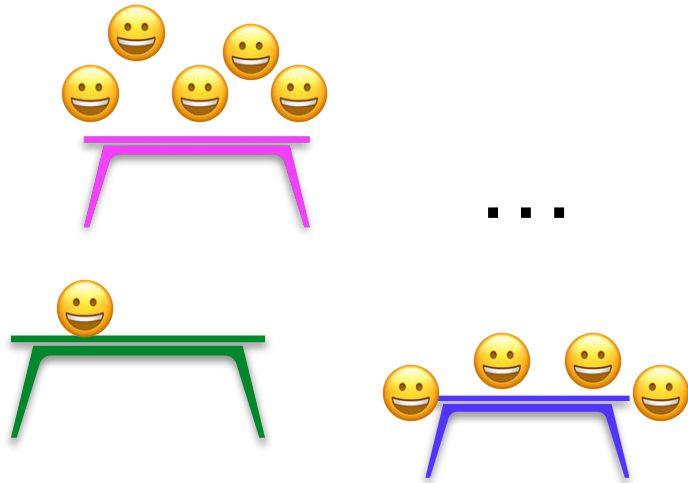
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Each point is a customer, the clusters are the tables.



Non-parametric: we don't know how many clusters.

Translation down to traditional prob.

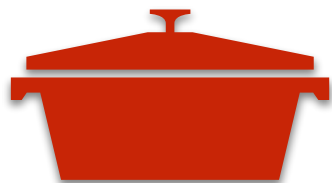


So: apply R to a nominal model to get a measure-theoretic realization.

Theorem:

1. TFDAE: (a) a functor $R : \mathbf{NomSet} \rightarrow \mathbf{MeasSp}$ that preserves colimits and finite limits.
(b) a measurable space w/ measurable diagonal.
2. A choice of atomless measure on the space $R(\mathbb{A})$ induces a symmetric monoidal functor extending R , $\mathbf{Kleisli}(\mathbf{NameGeneration}) \rightarrow \mathbf{Kleisli}(\mathbf{Giry})$

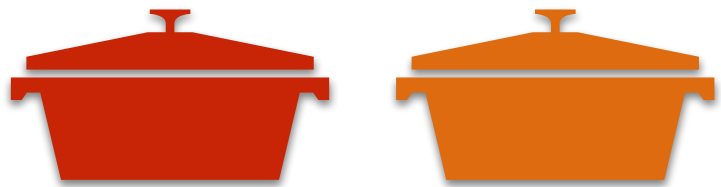
Indian buffet process



Each new customer takes a set of dishes.

Chance depends on popularity of dishes;
sometimes also take some new dishes.

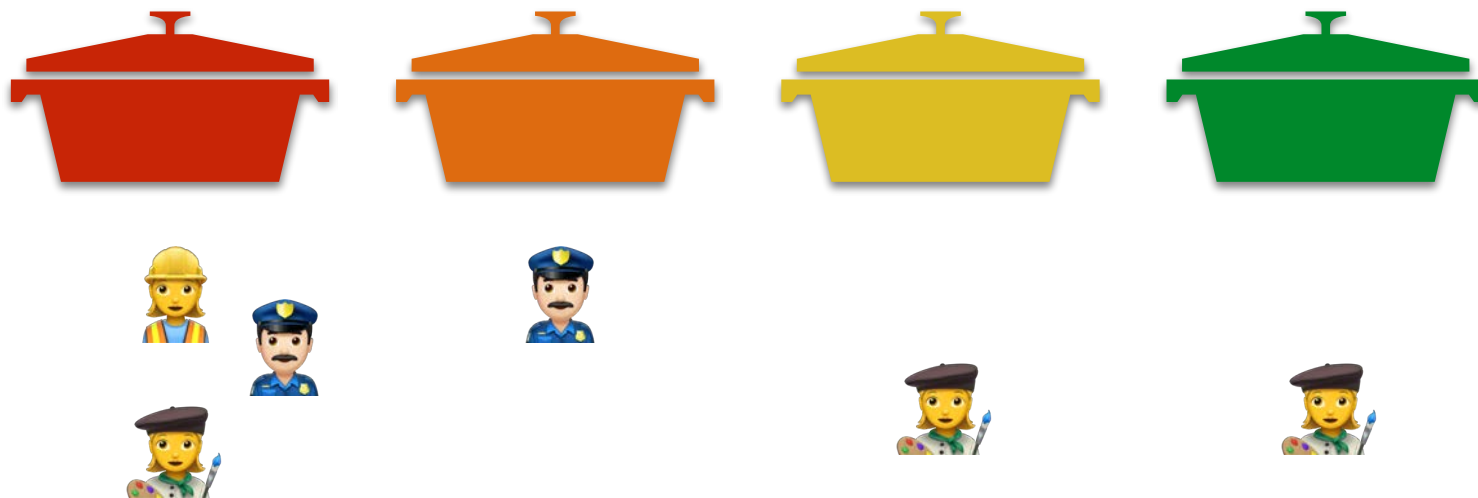
Indian buffet process



Each new customer takes a set of dishes.

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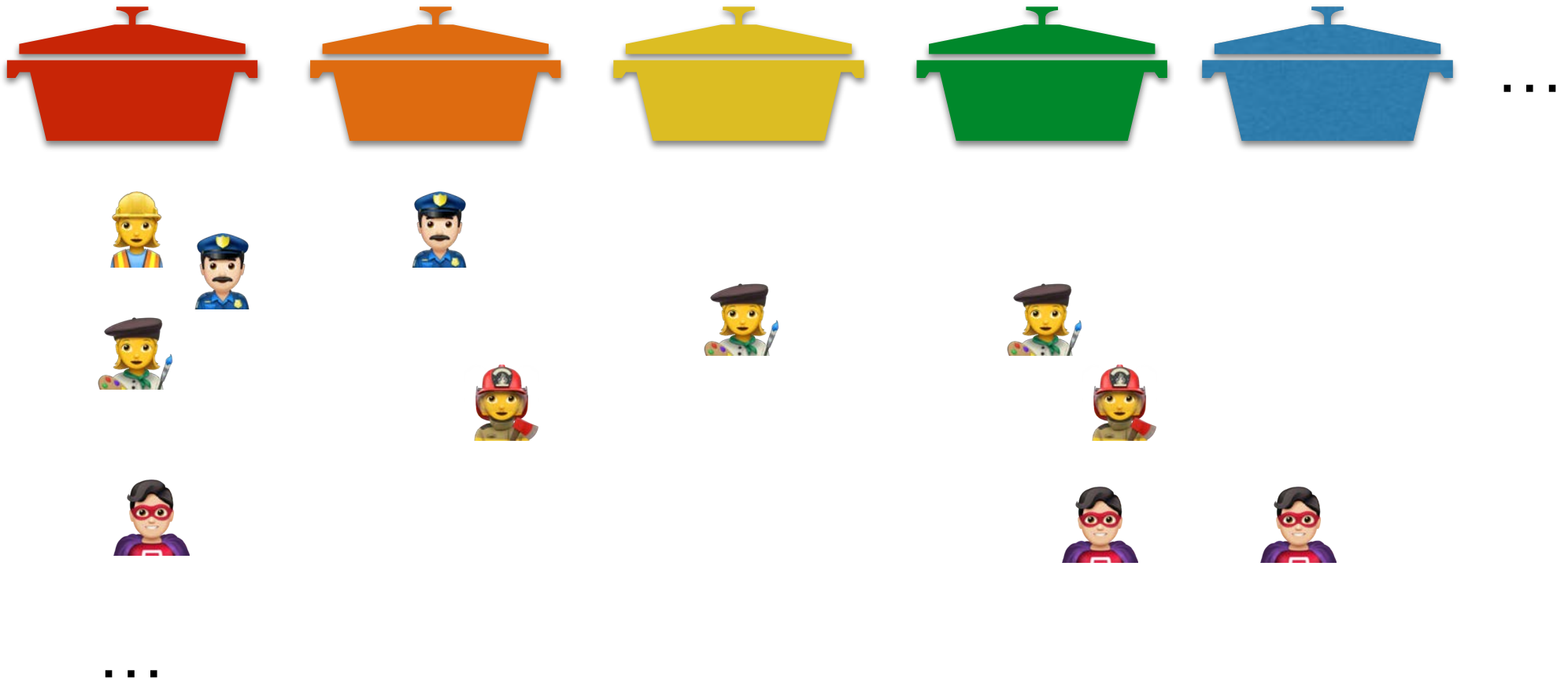
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Indian buffets for feature extraction

Example: what are the different features of the countries of the world?



Indian buffets for feature extraction

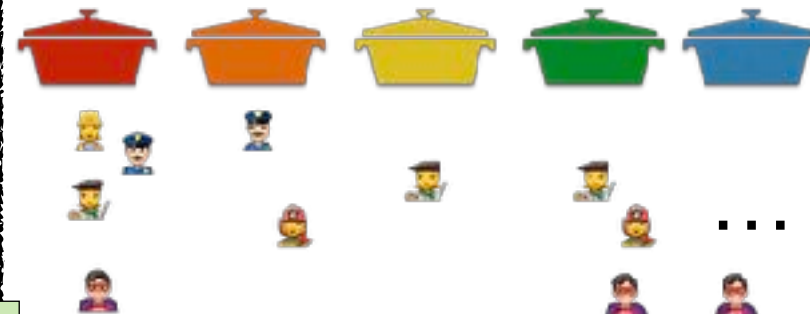
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Given experimental data where people say which countries are similar, what are the features?

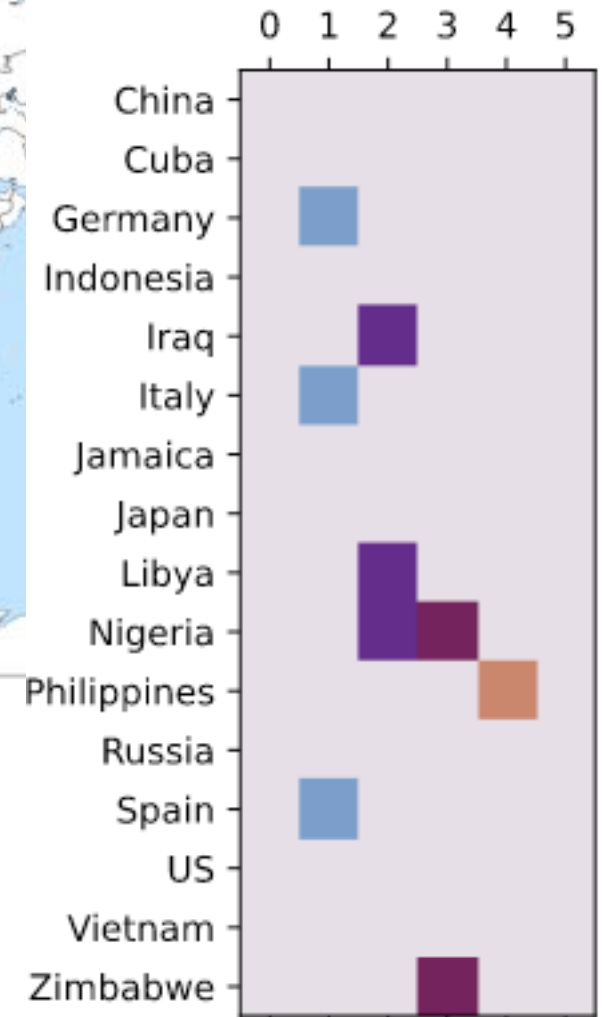


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Translation down to traditional prob.



So: apply R to a nominal model to get a measure-theoretic realization.

Theorem:

1. TFDAE: (a) a functor $R : \mathbf{NomSet} \rightarrow \mathbf{MeasSp}$ that preserves colimits and finite limits.
(b) a measurable space w/ measurable diagonal.
2. A choice of atomless measure on the space $R(\mathbb{A})$ induces a symmetric monoidal functor extending R ,
 $\mathbf{Kleisli}(\mathbf{NameGeneration}) \rightarrow \mathbf{Kleisli}(\mathbf{Giry})$

Translation down to traditional prob.



So: apply R to a nominal model to get a measure-theoretic translation.

Challenge:
*New symmetries,
new programs:
new statistical models*

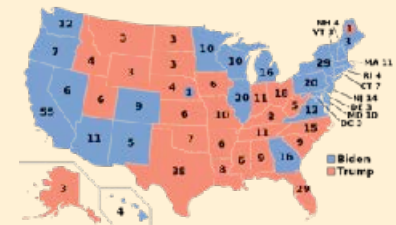
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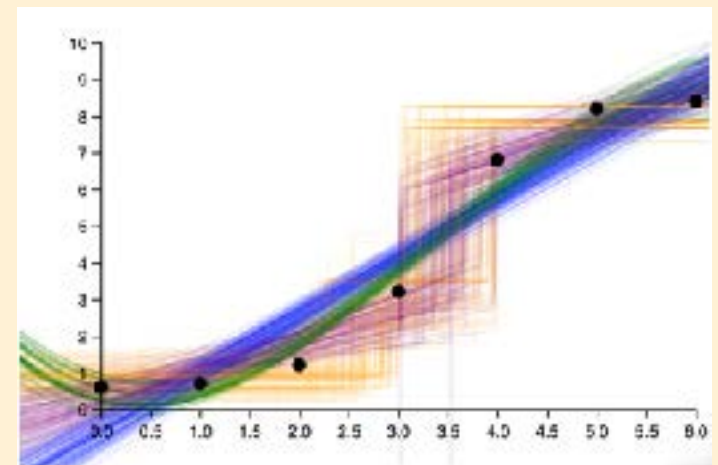
Programming language foundations for statistics

	ML / stats apps	Foundational
High level	✓	✓
Low level	✓	✓

1. Quick look at probabilistic programming for statistics



2. Function spaces ...



3. ... and understanding them.

4. Symmetries and names

