Stan

Probabilistic Programming Language

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Stan 2.7.0 (July 2015)  http://mc-stan.org
Why Stan?

- **Application**: Fit rich Bayesian statistical models

- **Problem**: Gibbs and Metropolis too slow (diffusive)

- **Solution**: Hamiltonian Monte Carlo (flow)

- **Problem**: Interpreters slow and unscalable

- **Solution**: Compiled to C++

- **Problem**: Need gradients of log posterior for HMC

- **Solution**: Reverse-mode algorithmic differentiation
Why? (cont.)

• **Problem**: Existing algo-diff slow, limited, unextensible

• **Solution**: Our own algo-diff

• **Problem**: Algo-diff requires functions templated on all args

• **Solution**: Our own density library, Eigen linear algebra

• **Problem**: Need unconstrained parameters for HMC

• **Solution**: Variable transforms w. Jacobian determinants
Why? (cont.)

- **Problem**: Need ease of use of BUGS
  - **Solution**: Compile a domain-specific language

- **Problem**: Pure directed graphical language inflexible
  - **Solution**: Imperative probabilistic programming language

- **Problem**: Need to tune parameters for HMC
  - **Solution**: Tune step size and estimate mass matrix during warmup; on-the-fly number of steps (NUTS)
Why? (cont.)

• **Problem**: Efficient up-to-proportion density calcs

• **Solution**: Density template metaprogramming

• **Problem**: Limited error checking, recovery

• **Solution**: Static model typing, informative exceptions

• **Problem**: Poor numerical stability

• **Solutions**: Taylor expansions, e.g., \( \log 1p() \)
  compound functions, e.g., \( \log \text{sum}\_\text{exp}() \), BernoulliLogit()
  limits at boundaries, e.g., \( \text{multiply}\_\text{log}() \)
Why? (continued)

- **Problem**: Nobody knows everything
- **Solution**: Expand project team with specialists

- **Problem**: Expanding code and project team
- **Solution**: GitHub: branch, pull request, code review
- **Solution**: Jenkins: continuous integration
- **Solution**: ongoing refactoring and code simplification
Why? (continued)

- **Problem:** Heterogeneous user base
- **Solution:** More interfaces (R, Python, MATLAB, Julia)

- **Solution:** domain-specific examples, tutorials

- **Problem:** Restrictive licensing limits use
- **Solution:** Code and doc open source (BSD, CC-BY)
What is Stan?

- Stan is an **imperative** probabilistic programming language
  - cf., BUGS: declarative; Church: functional; Figaro: object-oriented

- Stan **program**
  - declares data and (constrained) parameter variables
  - defines log posterior (or penalized likelihood)

- Stan **inference**
  - MCMC for full Bayesian inference
  - Black-Box VB for approximate Bayes
  - MLE for penalized maximum likelihood estimation
Platforms and Interfaces

- **Platforms**: Linux, Mac OS X, Windows
- **C++ API**: portable, standards compliant (C++03)

**Interfaces**
- **CmdStan**: Command-line or shell interface (direct executable)
- **RStan**: R interface (Rcpp in memory)
- **PyStan**: Python interface (Cython in memory)
- **MatlabStan**: MATLAB interface (external process)
- **Stan.jl**: Julia interface (external process)
- **StataStan**: Stata interface (external process) [under testing]

**Posterior Visualization & Exploration**
- **ShinyStan**: Shiny (R) web-based
Who’s Using Stan?

- 1200 users group registrations; 10,000 manual downloads (2.5.0); 100+ published papers

- **Biological sciences**: clinical drug trials, entomology, ophthalmology, neurology, genomics, agriculture, botany, fisheries, cancer biology, epidemiology, population ecology, neurology

- **Physical sciences**: astrophysics, molecular biology, oceanography, climatology

- **Social sciences**: population dynamics, psycholinguistics, social networks, political science

- **Other**: materials engineering, finance, actuarial, sports, public health, recommender systems, educational testing
Documentation

• *Stan User’s Guide and Reference Manual*
  
  - 500+ pages
  - Example models, modeling and programming advice
  - Introduction to Bayesian and frequentist statistics
  - Complete language specification and execution guide
  - Descriptions of algorithms (NUTS, R-hat, n_eff)
  - Guide to built-in distributions and functions

• Installation and getting started manuals by interface
  
  - RStan, PyStan, CmdStan, MatlabStan, Stan.jl, StataStan
  - RStan vignette
Books and Model Sets

• Model Sets Translated to Stan
  – BUGS and JAGS examples (most of all 3 volumes)
  – Gelman and Hill (2009) *Data Analysis Using Regression and Multilevel/Hierarchical Models*
  – Wagenmakers and Lee (2014) *Bayesian Cognitive Modeling*

• Books with Sections on Stan
Scaling and Evaluation

- Types of Scaling: data, parameters, **models**

- Time to converge and per effective sample size: 0.5–∞ times faster than BUGS & JAGS

- Memory usage: 1–10% of BUGS & JAGS
NUTS vs. Gibbs and Metropolis

- Two dimensions of highly correlated 250-dim normal
- 1,000,000 draws from Metropolis and Gibbs (thin to 1000)
- 1000 draws from NUTS; 1000 independent draws
Stan’s Autodiff vs. Alternatives

- Among C++ open-source offerings: Stan is **fastest** (for gradients), **most general** (functions supported), and **most easily extensible** (simple OO)
Part I

Stan Front End
data {
  int<lower=0> N;
  int<lower=0, upper=1> y[N];
}

parameters {
  real<lower=0, upper=1> theta;
}

model {
  theta ~ uniform(0,1);
  for (n in 1:N)
    y[n] ~ bernoulli(theta);
}
Maximum (Penalized) Likelihood

```r
> library(rstan);
> N <- 5;
> y <- c(0,1,1,0,0);
> model <- stan_model("bernoulli.stan");
> mle <- optimizing(model, data=c("N", "y"));
... 
> print(mle, digits=2)
$par $value  (log density)
theta [1] -3.4 0.4

• Posterior: Beta(1 + 2, 1 + 3); mode 0.40; mean 0.43
• Density: MLE w/o Jacobian; MCMC with Jacobian
```
Bayesian Posterior

```r
> N <- 5; y <- c(0,1,1,0,0);
> fit <- stan("bernoulli.stan", data = c("N", "y"));
> print(fit, digits=2)

Inference for Stan model: bernoulli.
4 chains, each with iter=2000; warmup=1000; thin=1;

    mean   se   sd  2.5%  50%  97.5% n_eff  Rhat
theta  0.43 0.01 0.18  0.11 0.42  0.78 1229   1
lp__  -5.33 0.02 0.80 -7.46 -5.04 -4.78 1201   1

> hist( extract(fit)$theta )
```

Histogram of `extract(fit)$theta`
Default Priors and Vectorization

- All parameters are uniform by default
- Probability functions can be vectorized (more efficient)
- Thus

  \[
  \theta \sim \text{uniform}(0,1);
  \]
  \[
  \text{for (n in 1:N)}
  \]
  \[
  y[n] \sim \text{bernoulli}(\theta);
  \]

  reduces to

  \[
  y \sim \text{bernoulli}(\theta);
  \]
Linear Regression

data {
  int<lower=0> N;
  vector[N] x;
  vector[N] y;
}
parameters {
  real alpha;
  real beta;
  real<lower=0> sigma;
}
model {
  y ~ normal(alpha + beta * x, sigma);
}

// for (n in 1:N)
//   y[n] ~ normal(alpha + beta * x[n], sigma);
Logistic Regression (w. Matrices)

```
data {
    int<lower=1> K;
    int<lower=0> N;
    matrix[N,K] x;
    int<lower=0,upper=1> y[N];
}
parameters {
    vector[K] beta;
}
model {
    beta ~ cauchy(0, 2.5); // prior
    y ~ bernoulli_logit(x * beta); // likelihood
}
```

- vectorized default prior for regression coefficients
- vectorized, logit-scale; $y \sim \text{bernoulli}(\text{inv}_\text{logit}(x \times \beta))$
Time Series Autoregressive: AR(1)

data {
  int<lower=0> N; vector[N] y;
}
parameters {
  real alpha; real beta; real sigma;
}
model {
  for (n in 2:N)
    y[n] ~ normal(alpha + beta * y[n-1], sigma);
}

- Likelihood more efficiently coded with vectorization as

  tail(y, N - 1)
  ~ normal(alpha + beta * head(y, N - 1), sigma);
Generalized Linear Models

- Direct parameterizations more efficient and stable

- **Logistic regression** (boolean/binary data)
  - \( y \sim \text{bernoulli}(\text{inv\_logit}(\eta)) \);
  - \( y \sim \text{bernoulli\_logit}(\eta) \);
  - Probit via \( \Phi \) (normal cdf)
  - Robit (robust) via Student-\( t \) cdf

- **Poisson regression** (count data)
  - \( y \sim \text{poisson}(\exp(\eta)) \);
  - \( y \sim \text{poisson\_log}(\eta) \);
  - Overdispersion with negative binomial
GLMS, continued

- **Multi-logit regression** (categorical data)
  - $y \sim \text{categorical}(\text{softmax}(\eta));$
  - $y \sim \text{categorical\_logit}(\eta);$  

- **Ordinal logistic regression** (ordered data)
  - Add cutpoints $c$
  - $y \sim \text{ordered\_logistic}(\eta, c);$  

- **Robust linear regression** (overdispersed noise)
  - $y \sim \text{student\_t}(\nu, \eta, \sigma);$
Posterior Predictive Inference

- Parameters $\theta$, observed data $y$, and data to predict $\tilde{y}$

$$p(\tilde{y}|y) = \int_{\Theta} p(\tilde{y}|\theta) \ p(\theta|y) \ d\theta$$

- data {
  int<lower=0> N_tilde;
  matrix[N_tilde,K] x_tilde;
  ...
  parameters {
    vector[N_tilde] y_tilde;
    ...
  model {
    y_tilde ~ normal(x_tilde * beta, sigma);
  }
Predict w. Generated Quantities

- Replace sampling with pseudo-random number generation

```plaintext
generated quantities {
  vector[N_tilde] y_tilde;

  for (n in 1:N_tilde)
    y_tilde[n] <- normal_rng(x_tilde[n] * beta, sigma);
}
```

- Must include noise for predictive uncertainty

- PRNGs only allowed in generated quantities block
  - more computationally efficient per iteration
  - more statistically efficient with i.i.d. samples
    (i.e., MC, not MCMC)
Example: Gaussian Process Estimation

data {
  int<lower=1> N;  vector[N] x; vector[N] y;
} parameters {
  real<lower=0> eta_sq, inv_rho_sq, sigma_sq;
} transformed parameters {
  real<lower=0> rho_sq;  rho_sq <- inv(inv_rho_sq);
} model {
  matrix[N,N] Sigma;
  for (i in 1:(N-1)) {
    for (j in (i+1):N) {
      Sigma[i,j] <- eta_sq * exp(-rho_sq \* square(x[i] - x[j]));
      Sigma[j,i] <- Sigma[i,j];
    }
  }
  for (k in 1:N) Sigma[k,k] <- eta_sq + sigma_sq;
  eta_sq, inv_rho_sq, sigma_sq ~ cauchy(0,5);
  y ~ multi_normal(rep_vector(0,N), Sigma);
}
Gaussian Process Predictions

- Add predictors \( x_{\text{tilde}}[M] \) for points to predict
- Declare predicted values \( y_{\text{tilde}}[M] \) as unconstrained parameters
- Define \( \Sigma[M+N,M+N] \) in terms of full \( \text{append\_row}(x, x_{\text{tilde}}) \)
- Model remains the same

\[
\text{append\_row}(y,y_{\text{tilde}}) ~ \text{multi\_normal}(\text{rep}(0,N+M),\Sigma);
\]
for (n in 1:N) {
  real lp1; real lp2;

  lp1 <- bernoulli_log(0, lambda) + normal_log(y[n], mu[1], sigma[1]);

  lp2 <- bernoulli_log(1, lambda) + normal_log(y[n], mu[2], sigma[2]);

  increment_log_prob(log_sum_exp(lp1,lp2));
}

• local variables reassigned; direct increment of log posterior

• log_sum_exp(\alpha, \beta) = \log(\exp(\alpha) + \exp(\beta))

• Much more efficient than sampling (Rao-Blackwell Theorem)
Other Mixture Applications

- Other multimodal data
- Zero-inflated Poisson or hurdle models
- Model comparison or mixture
- Discrete change-point model
- Hidden Markov model, Kalman filter
- Almost anything with latent discrete parameters
- Other than variable choice, e.g., regression predictors
  - marginalization is exponential in number of vars
LKJ Density and Cholesky Factors

- Density on *correlation* matrices $\Omega$

- $\text{LKJCorr}(\Omega \mid \nu) \propto \det(\Omega)^{(\nu - 1)}$
  
  - $\nu = 1$ uniform
  
  - $\nu > 1$ concentrates around unit matrix

- Work with Cholesky factor $L_\Omega$ s.t. $\Omega = L_\Omega L_\Omega^T$
  
  - Density: $\text{LKJCorrCholesky}(L_\Omega \mid \nu) \propto |J| \det(L_\Omega L_\Omega^T)^{\nu - 1}$
  
  - Jacobian adjustment for Cholesky factorization

Lewandowski, Kurowicka, and Joe (2009)
parameters {
  cholesky_factor_corr[2] L_Omega;
  vector<lower=0>[2] sigma;
}

model {
  sigma ~ cauchy(0, 2.5);
  L_Omega ~ lkj_cholesky(4);
  beta ~ multi_normal_cholesky(rep_vector(0, 2),
                              diag_pre_multiply(sigma, L_Omega));
  for (n in 1:N)
    y[n] ~ bernoulli_logit(... + x[n] * beta[gg[n]]);

  • $G$ groups with varying slope and intercept; gg indicates group
Dynamic Systems with Diff Eqs

- Simple harmonic oscillator

\[
\begin{align*}
\frac{d}{dt} y_1 &= -y_2 \\
\frac{d}{dt} y_2 &= -y_1 - \theta y_2
\end{align*}
\]

- Code as a function in Stan

```stan
functions {
  real[] sho(real t, real[] y, real[] theta, 
              real[] x_r, int[] x_i) {
    real dydt[2];
    dydt[1] <- y[2];
    return dydt;
  }
}
```
Fit Noisy State Measurements

data {
    int<lower=1> T;    real y[T,2];
    real t0;          real ts[T];
}
parameters {
    real y0[2];        // unknown initial state
    real theta[1];     // rates for equation
    vector<lower=0>[2] sigma;  // measurement error
}
model {
    real y_hat[T,2];
    ...priors...
    y_hat <- integrate_ode(sho, y0, t0, ts, theta, x_r, x_i);
    for (t in 1:T)
        y[t] ~ normal(y_hat[t], sigma);
}
Part II

What Stan Does
Full Bayes: No-U-Turn Sampler

- Adaptive Hamiltonian Monte Carlo (HMC)
  - **Potential Energy**: negative log posterior
  - **Kinetic Energy**: random standard normal per iteration

- Adaptation **during warmup**
  - step size adapted to target total acceptance rate
  - mass matrix (scale/rotation) estimated with regularization

- Adaptation **during sampling**
  - simulate forward and backward in time until U-turn
  - **slice sample** along path

(Hoffman and Gelman 2011, 2014)
Posterior Inference

- Generated quantities block for **inference**: predictions, decisions, and event probabilities
- **Extractors** for samples in RStan and PyStan
- Coda-like **posterior summary**
  - posterior mean w. MCMC std. error, std. dev., quantiles
  - split-$\hat{R}$ multi-chain convergence diagnostic (Gelman/Rubin)
  - multi-chain effective sample size estimation (FFT algorithm)
- Model comparison with **WAIC**
  - in-sample approximation to cross-validation
Penalized MLE

- Posterior **mode finding** via L-BFGS optimization
  (uses model gradient, efficiently approximates Hessian)

- **Disables Jacobians** for parameter inverse transforms

- Models, data, initialization as in MCMC

- **Standard errors** on unconstrained scale
  (estimated using curvature of penalized log likelihood function)

- **Very Near Future**
  - Standard errors **on constrained scale**
    (sample unconstrained approximation and inverse transform)
“Black Box” Variational Inference

- **Black box** so can fit any Stan model
- Multivariate **normal approx to unconstrained** posterior
  - covariance: diagonal mean-field or full rank
  - not Laplace approx — around posterior mean, not mode
  - transformed back to constrained space (built-in Jacobians)
- Stochastic **gradient-descent** optimization
  - ELBO gradient estimated via Monte Carlo + autdiff
- Returns **approximate posterior** mean / covariance
- Returns **sample** transformed to constrained space
Stan as a Research Tool

- Stan can be used to explore algorithms
- Models transformed to unconstrained support on $\mathbb{R}^n$
- Once a model is compiled, have
  - log probability, gradient, and Hessian
  - data I/O and parameter initialization
  - model provides variable names and dimensionalities
  - transforms to and from constrained representation (with or without Jacobian)
Part IV

Stan Language
Basic Program Blocks

- **data** (once)
  - *content*: declare data types, sizes, and constraints
  - *execute*: read from data source, validate constraints

- **parameters** (every log prob eval)
  - *content*: declare parameter types, sizes, and constraints
  - *execute*: transform to constrained, Jacobian

- **model** (every log prob eval)
  - *content*: statements defining posterior density
  - *execute*: execute statements
Derived Variable Blocks

- **transformed data** (once after data)
  - *content*: declare and define transformed data variables
  - *execute*: execute definition statements, validate constraints

- **transformed parameters** (every log prob eval)
  - *content*: declare and define transformed parameter vars
  - *execute*: execute definition statements, validate constraints

- **generated quantities** (once per draw, double type)
  - *content*: declare and define generated quantity variables; includes pseudo-random number generators (for posterior predictions, event probabilities, decision making)
  - *execute*: execute definition statements, validate constraints
Variable and Expression Types

Variables and expressions are strongly, statically typed.

- **Primitive**: int, real
- **Matrix**: matrix[M,N], vector[M], row_vector[N]
- **Bounded**: primitive or matrix, with
  <lower=L>, <upper=U>, <lower=L,upper=U>
- **Constrained Vectors**: simplex[K], ordered[N],
  positive_ordered[N], unit_length[N]
- **Constrained Matrices**: cov_matrix[K], corr_matrix[K],
  cholesky_factor_cov[M,N], cholesky_factor_corr[K]
- **Arrays**: of any type (and dimensionality)
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## Arithmetic and Matrix Operators

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<td>left</td>
<td>prefix, wrap</td>
<td>array, matrix indexing</td>
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</table>
Built-in Math Functions

- All built-in \textbf{C++ functions and operators}
  
  C math, TR1, C++11, including all trig, pow, and special \texttt{log1m}, \texttt{erf}, \texttt{erfc}, \texttt{fma}, \texttt{atan2}, etc.

- Extensive library of \textbf{statistical functions}
  
  e.g., \texttt{softmax}, log gamma and digamma functions, beta functions, Bessel functions of first and second kind, etc.

- Efficient, arithmetically stable \textbf{compound functions}
  
  e.g., multiply log, log sum of exponentials, log inverse logit
Built-in Matrix Functions

- **Basic arithmetic**: all arithmetic operators
- **Elementwise arithmetic**: vectorized operations
- **Solvers**: matrix division, (log) determinant, inverse
- **Decompositions**: QR, Eigenvalues and Eigenvectors, Cholesky factorization, singular value decomposition
- **Compound Operations**: quadratic forms, variance scaling
- **Ordering, Slicing, Broadcasting**: sort, rank, block, rep
- **Reductions**: sum, product, norms
- **Specializations**: triangular, positive-definite, etc.
User-Defined Functions (Stan 2.3)

- **functions** (compiled with model)
  - *content*: declare and define general (recursive) functions (use them elsewhere in program)
  - *execute*: compile with model

- Example

```stan
functions {

  real relative_difference(real u, real v) {
    return 2 * fabs(u - v) / (fabs(u) + fabs(v));
  }
}
```
Differential Equation Solver

- System expressed as function
  - given state \((y)\) time \((t)\), parameters \((\theta)\), and data \((x)\)
  - return derivatives \((\partial y/\partial t)\) of state w.r.t. time

- Simple harmonic oscillator diff eq

```c
real[] sho(real t, // time
    real[] y,      // system state
    real[] theta,  // params
    real[] x_r,    // real data
    int[] x_i) {   // int data

    real dydt[2];
    dydt[1] <- y[2];
    return dydt;
}
```
Differential Equation Solver

- Solution via functional, given initial state \((y_0)\), initial time \((t_0)\), desired solution times \((t_s)\)

  \[
  \text{mu}_y \leftarrow \text{integrate_ode}(\text{sho}, y_0, t_0, t_s, \theta, x_r, x_i);
  \]

- Use noisy measurements of \(y\) to estimate \(\theta\)

  \[
  y \sim \text{normal}(\text{mu}_y, \sigma);
  \]

  - Pharmacokinetics/pharmacodynamics (PK/PD),
  - soil carbon respiration
Diff Eq Derivatives

- Need derivatives of solution w.r.t. parameters
- Couple derivatives of system w.r.t. parameters
  \[
  \left( \frac{\partial}{\partial t} y, \frac{\partial}{\partial t} \frac{\partial y}{\partial \theta} \right)
  \]
- Calculate coupled system via nested autodiff of second term
  \[
  \frac{\partial}{\partial \theta} \frac{\partial y}{\partial t}
  \]
Distribution Library

- Each distribution has
  - log density or mass function
  - cumulative distribution functions, plus complementary versions, plus log scale
  - pseudo Random number generators

- Alternative parameterizations
  (e.g., Cholesky-based multi-normal, log-scale Poisson, logit-scale Bernoulli)

- New multivariate correlation matrix density: LKJ
degrees of freedom controls shrinkage to (expansion from) unit matrix
Statements

- **Sampling**: $y \sim \text{normal}(\mu, \sigma)$ (increments log probability)
- **Log probability**: `increment_log_prob(lp);`
- **Assignment**: $y_{\text{hat}} \leftarrow x \times \beta$
- **For loop**: `for (n in 1:N) ...`
- **While loop**: `while (cond) ...`
- **Conditional**: `if (cond) ...; else if (cond) ...; else ...;`
- **Block**: `{ ... }` (allows local variables)
- **Print**: `print("\theta=", \theta);`
Part V

Challenges for Stan
Models with Discrete Parameters

- e.g., simple mixture models, survival models, HMMs, discrete measurement error models, missing data
- **Marginalize out** discrete parameters
- Efficient sampling due to **Rao-Blackwellization**
- Inference straightforward with expectations
- Too **difficult** for many of our users (exploring encapsulation options)
Models with Missing Data

- In principle, missing data just **additional parameters**

- In practice, how to declare?
  - **observed** data as data variables
  - **missing** data as parameters
  - combine into single vector
    (in transformed parameters or local in model)
Position-Dependent Curvature

- Mass matrix does **global** adaptation for
  - parameter scale (diagonal) and rotation (dense)
- Dense mass matrices hard to estimate ($\Theta(N^2)$ estimands)
- **Problem**: Position-dependent curvature
  - Example: banana-shaped densities
    * arise when parameter is product of other parameters
  - Example: hierarchical models
    * hierarchical variance controls lower-level parameters
- Mitigate by reducing stepsize
  - initial (stepsize) and target acceptance (adapt_delta)
Part VI
Next for Stan
Higher-Order Auto-diff

- Forward-mode auto-diff for all functions
  - May punt some cumulative distribution functions
  - Black art iterative algorithms required

- Code complete; under testing
Riemannian Manifold HMC

- Best mixing MCMC method (fixed # of continuous params)
- Moves on Riemannian manifold rather than Euclidean
  - adapts to position-dependent curvature
- geoNUTS generalizes NUTS to RHMC (Betancourt arXiv)
- SoftAbs metric (Betancourt arXiv)
  - eigendecompose Hessian and condition
  - computationally feasible alternative to original Fisher info metric of Girolami and Calderhead (JRSS, Series B)
  - requires third-order derivatives and implicit integrator
- Code complete; awaiting higher-order auto-diff
Adiabatic Sampling

- Physically motivated alternative to “simulated” annealing and tempering (not really simulated!)
- Supplies external heat bath
- Operates through contact manifold
- System relaxes more naturally between energy levels
- Betancourt paper on arXiv

- Prototype complete
Maximum Marginal Likelihood

- Fast, Approximate Inference
- Marginalize out lower-level parameters
- Optimize higher-level parameters and fix
- Optimize lower-level parameters given higher-level
- Errors estimated as in MLE

- Design complete; awaiting parameter tagging
“Black Box” EP

- Fast, approximate inference (like VB)
  - VB and EP minimize divergence in opposite directions
  - especially useful for Gaussian processes
- Asynchronous, data-parallel **expectation propagation** (EP)
- Cavity distributions control subsample variance
- Prototypete stage
- collaborating with Seth Flaxman, Aki Vehtari, Pasi Jylänki, John Cunningham, Nicholas Chopin, Christian Robert
The End
Questions from Chad Scherer

1. What were the **best design decisions** you made?
   - Anything you would do **differently**?

2. What new capability would most **change** the way probabilistic programming **is used**?

3. Any thoughts on characterizing some portion of the **design space** of probabilistic programming?

4. Any experience, ideas, or caveats on **“democratizing”** this kind of modeling?
Answers

- Best: define log density not graphical model, use C++
- Worst: use C++, define log density not graphical model
- Design: Stan programs use “random” variables, but only to define density and predictions imperatively (no metaprogramming, lacks modularity)
- Democratizing: remove the programming — scientists and statisticians want statistical/computational robustness, not a programming challenge
- New capabilities: Riemannian and adiabatic HMC for hard problems; VB, EP, and MML for fast approximation
Stan’s Namesake

• Stanislaw Ulam (1909–1984)

• Co-inventor of Monte Carlo method (and hydrogen bomb)

Ulam holding the Fermiac, Enrico Fermi’s physical Monte Carlo simulator for random neutron diffusion