

A model of Stochastic Memoization & Name Generation

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HOPE Workshop 2022

Summary

1. Deterministic vs stochastic memoization
2. Memoization equations
3. Dataflow property & Higher-order functions
4. Representation theorems, random graphs
5. Rado topos and toposic Galois theory
6. Our categorical model
 1. Bigraph topos
 2. Probabilistic local state monad

Deterministic Memoization

Idea: **store** the result when a function is applied to an argument, **reuse it later** when the same call is made

*Memo functions & machine learning
Donald Milchie, Nature 1968*

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- Dynamic programming (variation on laziness)
- Over pure functions: “just” a speed-up (no semantic change)

⚠ Beware of recursion!

Stochastic Memoization

With probability: **changes the semantics!**

e.g.

Roy, Mansinghka, Goodman, Tenenbaum, NPB 2008
Wood, Archambeau, Gasthaus, James, Teh. ICML 2009.

Stochastic Memoization

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```
1 f :: Double → Prob Double  
2 f _ = uniform
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x	f x
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x	f x
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0.3	0.5468
0.1	0.3484



Stochastic Memoization

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4 whiteNoise :: Prob (Double → Double)
5 whiteNoise = memoize f
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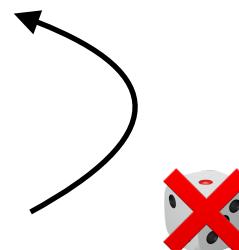
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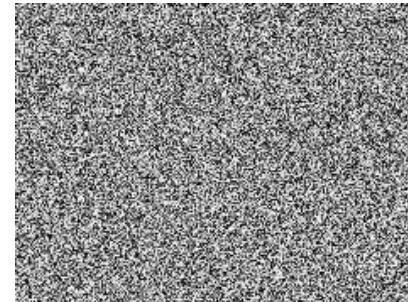
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white noise



Stochastic Memoization

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Key for

e.g.

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- infinite-dimensional structures in **non-parametrics**
(iid sequences, Gaussian process, CRP, IBP, etc)

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(à la de Finetti, Aldous-Hoover, etc)

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- infinite-dimensional structures in **non-parametrics**
(iid sequences, Gaussian process, CRP, IBP, etc)
- **representation theorems**
(à la de Finetti, Aldous-Hoover, etc)
- in practical **probabilistic programming**
(Church, WebPPL, Hansei, etc)

Stochastic Memoization

With probability: **changes** the semantics!



```
1 memoize :: (a → Prob b) → Prob (a → b)
```

Stochastic Memoization

Finite Domain a

No problem!



```
1 memoize :: (Bool → Prob b) → Prob (Bool → b)
2 memoize (f :: Bool → Prob b) = do
3   fTrue ← f True
4   fFalse ← f False
5   return (\case
6     True → fTrue
7     False → fFalse)
```

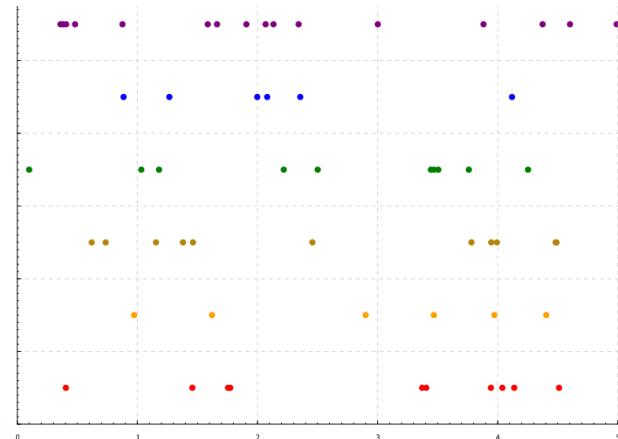
Stochastic Memoization

Countable Domain a

Laziness trick

Example: Poisson Point Process

Sample all the (exp distributed)
interoccurrence times at once



```
1 poissonPPMemo :: Double → Double → Prob [Double]
2 poissonPPMemo lower rate = do
3   intervals ← memoize $ \(_ :: Int) → exponential rate
4   return $ scanl (+) lower $ map intervals [1..]
```

Stochastic Memoization

Uncountable Domain?

Open problem!

Memoization equations

Notation: if f is of the form $\lambda x. u$, memoize (f) is written $\lambda_n x. u$.

$$\begin{array}{ccc} f \leftarrow \lambda_n x. u & \text{one sample} & u[n/x] \\ f n & = & \end{array}$$

$$\begin{array}{ccc} f \leftarrow \lambda_n x. u & & \\ v_1 \leftarrow f n & & v \leftarrow u[n/x] \\ w \leftarrow f m & \text{several samples} & w \leftarrow u[m/x] \\ v_2 \leftarrow f n & = & \text{return } (v, w, v) \\ \text{return } (v_1, w, v_2) & & \end{array}$$

Memoization law



```
1 memoize f = do
2     yo ← f xo
3     fMem ← memoize f
4     return (\x → if x=xo then yo else fMem x)
```

Memoization law



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Problem:

The naive implementation uses **state!**

Memoization law



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The naive implementation uses **state!**

And we want (non-negotiable):

1. The **dataflow property**
2. **Higher-order functions**

Memoization law



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The naive implementation uses **state!**

And we want (non-negotiable):

1. The **dataflow property**
2. **Higher-order functions**



Dataflow property



```
1 do { x ← t; y ← u; return (x,y) }  
2 =  
3 do { y ← u; x ← t; return (x,y) }
```



```
1 do { x ← t; return () }  
2 =  
3 return ()
```

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

Kock, Synthetic Measure Theory, 2011



*The monad is **commutative** and **affine**.*



*The Kleisli category is a **semi-cartesian monoidal** category.*

e.g. Cho, Jacobs MSCS 2019
Fritz, Adv Math 2021 (Markov categories)



*In probability: **Fubini theorem** and **marginalisation/normalisation** of probability measures*

Dataflow property

- 🚫 State **violates** the dataflow property
(state monad not commutative)

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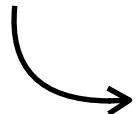
Dataflow property

- 🚫 State **violates** the dataflow property
(state monad not commutative)

BUT

Memoization **validates** dataflow

- Not *intrinsically* stateful
- *rather:* linked to pure probability theory



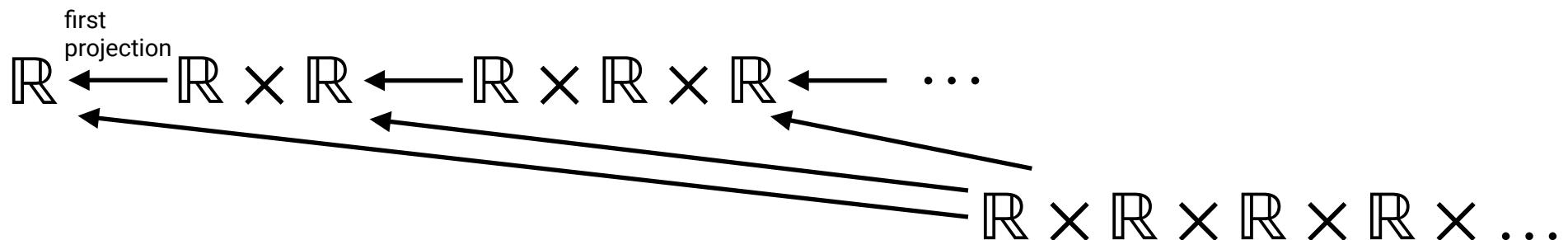
cf. Kolmogorov's extension theorem
Pólya's Urn

Kolmogorov extension

In traditional probability theory:

Kolmogorov extension: TFAE:

a consistent family of finite dimensional probability distributions;
an infinite dimensional probability distribution.



— Problem: only give a measure on the product space,
we want ***function spaces***

→ Categorical probability: Quasi-Borel spaces (cartesian closed)
Unfortunately: QBSes do not support memoization

Objective

→ Categorical probability: Quasi-Borel spaces (cartesian closed)

Unfortunately: QBSes do not support memoization

Heunen, Kammar, Staton, Yang. LICS 2017

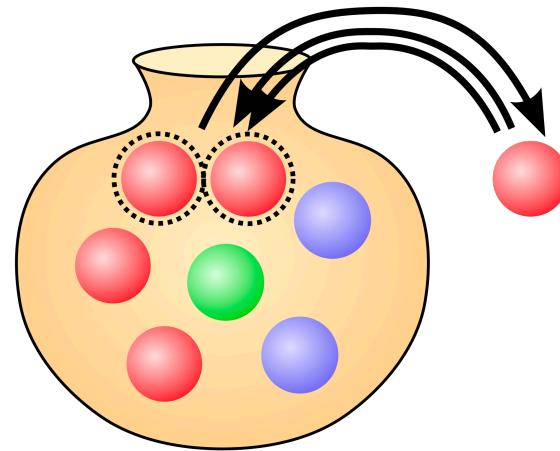
Open problem

Find a model of probability with

- stochastic memoization
- dataflow property, and
- function spaces.

Pólya's Urn and de Finetti

Staton, Stein, Yang, Ackermann,
Freer, Roy, ICALP 2018



```
1 class BinProcess hyperparam process where
2   new :: hyperparam → Prob process
3   get :: process → Prob Bool
```

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Staton, Stein, Yang, Ackermann,
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```
1 class BinProcess hyperparam process where
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```



```
1 newtype Polya = Polya (IORRef (Int, Int))
2
3 instance BinProcess (Int, Int) Polya where
4   new (i, j) = return
5     $ Polya $ unsafePerformIO
6     $ newIORRef (i, j)
7   get (Polya ref) = do
8     let (i, j) = unsafePerformIO
9       $ readIORRef ref
10    b ← bernoulli
11    (fromIntegral i / fromIntegral (i + j))
12    if b then return
13      $ unsafePerformIO
14      $ writeIORRef ref (i + 1, j)
15      >> return True
16    else return
17      $ unsafePerformIO
18      $ writeIORRef ref (i, j + 1)
19      >> return False
```



```
1 newtype BetaBern = BetaBern Double
2
3 instance BinProcess (Int, Int) BetaBern where
4   new (i, j) = do
5     θ ← beta (fromIntegral i)
6                   (fromIntegral j)
7     return $ BetaBern θ
8   get (BetaBern θ) = bernoulli θ
```

Random graphs: memoization for representation theorems

Aldous-Hoover (2-dimensional de Finetti)
for exchangeable simple random graphs

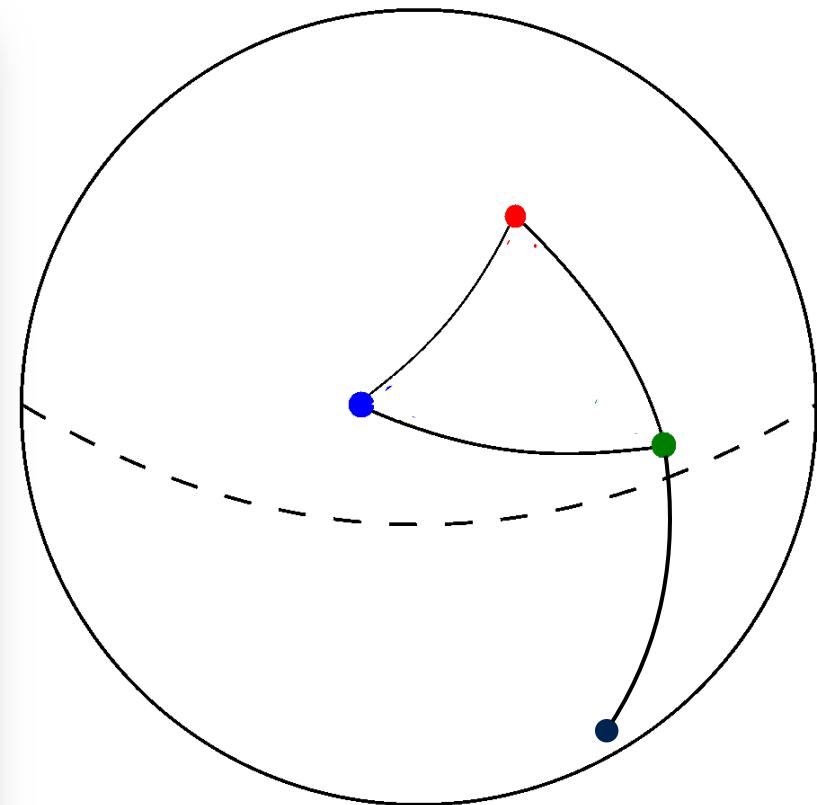


```
1 class RandomGraph g where
2   type Graph g
3   data Vertex g
4   newGraph :: g → Prob (Graph g)
5   newVertex :: Graph g → Prob (Vertex g)
6   isEdge :: Graph g → Vertex g → Vertex g → Bool
```

Random graphs: geometric graphs



```
1  data GeomGraph = GeomGraph Int Double
2
3  instance RandomGraph GeomGraph where
4      type Graph GeomGraph = GeomGraph
5      data Vertex GeomGraph = GGV [Double]
6      newGraph g = return g
7      newVertex (GeomGraph dim _) =
8          GGV <\$> replicateM
9              dim uniform
10     isEdge (GeomGraph _ neighRadius) x y =
11         distance x y < neighRadius
```



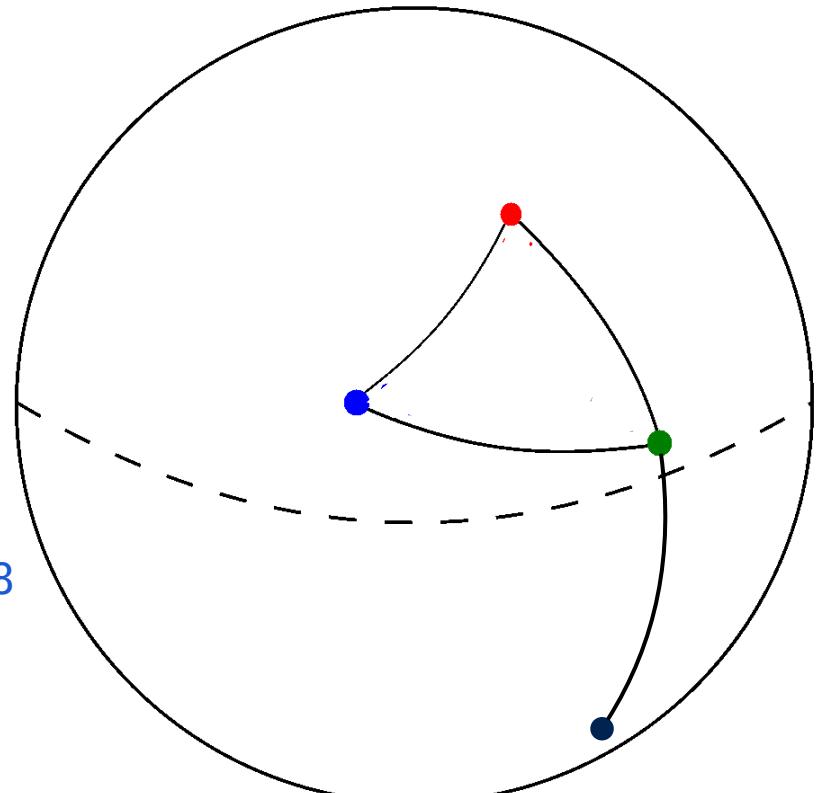
Random graphs: geometric graphs

`newVertex = uniform S_n`

`isEdge(p, q) = if $d(p, q) < \pi/2$ then True else False`

`p <- newVertex
q <- newVertex = bernoulli $1/2$
isEdge(p, q)`

`p <- newVertex
q <- newVertex
r <- newVertex $\xrightarrow{n \rightarrow \infty}$ bernoulli $1/8$
is-edge(p, q)
&& is-edge(q, r)
&& is-edge(p, r)`



Random graphs: Rado/Erdős-Rényi graph

Limiting case, when $n \rightarrow \infty$

Can be implemented with memoize



```
1 newtype Graphon = G ((Double, Double) → Double)
2
3 instance RandomGraph Graphon where
4     type Graph Graphon = (Double, Double) → Bool
5     data Vertex Graphon = V Double
6     newGraph (G graphon) = memoize $ bernoulli . graphon
7     newVertex _ = V <$> uniform
8     isEdge g (V x) (V y) = g (x, y)
```

Staton: if exchangeable, up to contextual equivalence,
it is the *only* implementation

Rado topos

Staton: Graphons $[0,1]^2 \rightarrow [0,1]$ are in one-to-one correspondence with *internal* probability measures $2^V \rightarrow \mathbb{R}_{\geq 0}$ for which the Fubini theorem holds.

$$\mathrm{Sh}(\mathrm{FinGrph}_{emb}^{\mathrm{op}}, J_{at}) \simeq \mathrm{Cont}(\mathrm{Aut}(R))$$

Toposic Galois approach

Rado graph = Fraïssé limit of the amalgamation class of finite graphs and embeddings → *Ultrahomogeneous structure*

Fraïssé, 1950s.

For more general module interfaces:

1. Start with the signature of a countable first-order language L
2. Consider the category \mathbb{C} of finitely generated L -structures and embeddings.
3. If $\mathcal{C} \stackrel{\text{def}}{=} \text{ob}(\mathbb{C})$ is a suitable amalgamation class with Fraïssé limit M , when do we have

$$\text{Sh}(\mathbb{C}^{\text{op}}, J_{at}) \simeq \text{Cont}(\text{Aut}(M)) \quad ?$$

cf Caramello 2008,
Caramello & Lafforgue, JGL 2019

Bipartite random graph topos



```
1 -- Atoms (randomly generated fresh names)
2 new_atom :: A
3
4 -- Function labels:
5 -- type to be thought of as A → Bool
6 new_function :: F
7
8 -- Application operator making every function memoized:
9 -- type of a bipartite graph
10 (@) :: (F, A) → Bool
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Analogously to the Rado topos setting:
denotational semantics where we look for a topos where a *random countable bigraph* plays the role of the Rado graph in the Rado topos.

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⇒ We work in the category of covariant **(pre)sheaves** on the category of **finite bigraphs and embeddings**

$$[\![\mathbb{F}]\!] = \mathbf{BiGrph}_{emb}(\circ, -) \quad [\![\mathbb{A}]\!] = \mathbf{BiGrph}_{emb}(\bullet, -)$$

Memo-nominal sets

Similarly to *nominal sets* (*toposic Galois for empty theory*):

```
mem-bernoulli p :: Prob (Atoms -> Bool)  
fresh :: Prob Atoms
```

Two sorts of atoms: \mathbb{F} , \mathbb{A} .

Infinite memo table that embeds every finite memo table and allows extension (ultrahomogeneous)

Now reformulate nominal sets using automorphisms of this memo table.

e.g. Bojanczyk, Klin, Lasota,
LMCS 2014

Gabbay, Pitts. e.g. FACS 2002
Pitts' book, CUP 2013.
Stark 1994

Flabelling functions

\mathbb{A} labelling arguments	x	f0	x	f1	x	f2	x	f3	x
0	0	0	1	1	0	0	0	0	0
1	1	1	1	1	0	0	0	0	1
2	0	0	0	0	0	0	0	0	1
3	0	0	1	1	1	1	1	1	1
4	0	0	1	1	1	1	1	1	1
5	0	0	1	1	0	0	0	0	1

$\mathbb{F} \times \mathbb{A} \rightarrow 2$ memo table

$\mathbb{F} \subseteq [\mathbb{A} \rightarrow 2]$, currying

Theorem. **MemoNom** is a sheaf subcategory of
[FinBiGrph, Set].

cf Caramello 2008,
Caramello & Lafforgue, JGL 2019

Simplified language

Values:

$$\frac{-}{\Gamma, x : A \Vdash x : A} \quad \frac{\Gamma \Vdash v : A \quad \Gamma \Vdash w : B}{\Gamma \Vdash (v, w) : A \times B} \quad \frac{-}{\Gamma \Vdash \text{true} : \text{bool}} \quad \frac{-}{\Gamma \Vdash \text{false} : \text{bool}}$$

Computations:

$$\frac{\Gamma \Vdash v : A}{\Gamma \vdash \text{return}(v) : A} \quad \frac{\Gamma \vdash u : A \quad \Gamma, x : A \vdash t : B}{\Gamma \vdash \text{let val } x \leftarrow u \text{ in } t : B}$$

Matching:

$$\frac{\Gamma \Vdash v : \text{bool} \quad \Gamma \vdash u : A \quad \Gamma \vdash t : A}{\Gamma \vdash \text{if } v \text{ then } u \text{ else } t : A} \quad \frac{\Gamma \Vdash v : A \times B \quad \Gamma, x : A, y : B \vdash t : C}{\Gamma \vdash \text{match } v \text{ as } (x, y) \text{ in } t : C}$$

Language-specific commands:

$$\frac{-}{\Gamma \vdash \text{flip()} : \text{bool}} \quad \frac{-}{\Gamma \vdash \text{fresh()} : \mathbb{A}} \quad \frac{\Gamma \Vdash v : \mathbb{A} \quad \Gamma \Vdash w : \mathbb{A}}{\Gamma \vdash (v = w) : \text{bool}}$$

$$\frac{\Gamma \Vdash v : \mathbb{F} \quad \Gamma \Vdash w : \mathbb{A}}{\Gamma \vdash (v @ w) : \text{bool}} \quad \frac{\Gamma, x : \mathbb{A} \vdash u : \text{bool}}{\Gamma \vdash \lambda_{\mathbb{A}} x. u : \mathbb{F}}$$

Name generation, probabilistic effects, memoization

Probabilistic local state monad

Theorem.

c.f. Plotkin Power FOSSACS 2002.
Kaddar, Staton, ongoing.

$$\text{Prob}(X)(g) := \left(\text{FinProb} \int^{g \hookrightarrow h} \left(X(h) \times [0, 1]^{(h-g)_{\mathbb{F}}} \right) \right)^{[0,1]^{g_{\mathbb{F}}}}$$

defines a commutative affine monad.

$$T(X)(g \xrightarrow{\iota} g') = \begin{cases} \left(P_f \int^{g \hookrightarrow h} X(h) \times [0, 1]^{(h-g)_L} \right)^{[0,1]^{g_L}} \longrightarrow \left(P_f \int^{g' \hookrightarrow h'} X(h') \times [0, 1]^{(h'-g')_L} \right)^{[0,1]^{g'_L}} \\ \vartheta \longmapsto \lambda' \mapsto \text{let } \vartheta(\lambda' \iota_L) = \langle \vec{p} \mid [x_h, \lambda^h]_g \rangle_h \text{ in } \langle \vec{p} \mid [X(h \hookrightarrow h \coprod_g g')(x_h), \lambda^h]_{g'} \rangle_h \end{cases}$$

Gives a denotational semantics to our language

Denotational semantics

Denotation of $\Gamma \vdash \text{fresh}() : \mathbb{A}$

The map $\llbracket \text{fresh} \rrbracket_g : \llbracket \Gamma \rrbracket(g) \rightarrow T(\llbracket A \rrbracket)(g)$ randomly chooses connections to each left node according to the state of biases, and makes a fresh right node with those connections.

$$\llbracket \text{fresh} \rrbracket_g : \left\{ \begin{array}{l} 2^k \times \mathbf{BiGrph}_{emb}(\circ, g)^\ell \times \mathbf{BiGrph}_{emb}(\bullet, g)^m \longrightarrow P_f(g_R + 2^{g_L})^{[0,1]^{g_L}} \\ _, _, _ \mapsto \lambda \mapsto \left\langle \frac{1}{Z} \prod_{f \in g_L} \lambda(f)^{E^h(f, a_h(\bullet))} (1 - \lambda(f))^{1 - E^h(f, a_h(\bullet))} \middle| \begin{array}{c} \bullet \xrightarrow{a_h} h, ! \end{array} \right\rangle_{h \in R_g} \end{array} \right.$$

where Z is a normalization constant.

Denotational semantics

Denotation of $\Gamma \vdash \lambda_{\natural} x. u : \mathbb{F}$

As λ_{\natural} -abstractions are formed based on computation judgements of the form $\Gamma, x : \mathbb{A} \vdash u : \text{bool}$, we first note that

$$T([\![\text{bool}]\!])g \cong P_f(2)^{[0,1]^{g_L}} \cong [0,1]^{[0,1]^{g_L}}$$

$$\llbracket \lambda_{\natural} x. u \rrbracket_g : \begin{cases} 2^k \times \mathbf{BiGrph}_{emb}(\circ, g)^\ell \times \mathbf{BiGrph}_{emb}(\bullet, g)^m \longrightarrow P_f(g_L + 2^{g_R} \times [0,1])^{[0,1]^{g_L}} \\ b^k, (\circ \xrightarrow{\kappa_i} g)_i, (\bullet \xrightarrow{\tau_j} g)_j \mapsto \lambda \mapsto \left\langle \frac{1}{Z} \prod_{a \in g_R} p_a^{E^h(f_h(\circ), a)} (1 - p_a)^{1 - E^h(f_h(\circ), a)} \middle| \underbrace{[\circ \xrightarrow{f_h} h, _ \mapsto \tilde{p}]}_{\cong (h-g)_L} \right\rangle_{h \in L_g} \end{cases}$$

where Z is a normalization constant, and

- for every $a \in g_R$, $p_a := \llbracket u \rrbracket_g(b^k, (\circ \xrightarrow{\kappa_i} g)_i, (\bullet \xrightarrow{\tau_j} g)_j, \bullet \xrightarrow{a} g, \lambda)$
- $\tilde{p} := \llbracket u \rrbracket_g(b^k, (\circ \xrightarrow{\kappa_i} g \xrightarrow{\iota_1} g + \bullet)_i, (\bullet \xrightarrow{\tau_j} g \xrightarrow{\iota_1} g + \bullet)_j, \bullet \xrightarrow{\iota_2} g + \bullet, \lambda)$ where ι_1, ι_2 are the coprojections.

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Other approaches

Operational semantics

Configurations:

$\langle e,$

expression

x	f0	f1	f2	f3	f4
0	0	1	0	0	0
1	1	1	0	1	0
2	0	0	0	1	1
3	0	1	1	1	1
4	0	1	1	1	0
5	0	1	0	1	1
6	0	0	0	1	1

\rangle

memo table +
closure for each column

Sound for our denotational semantics, but works
more generally.

Operational techniques to show dataflow property?