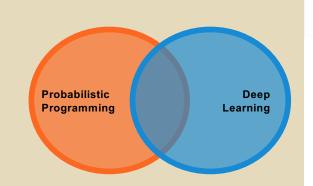
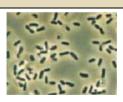
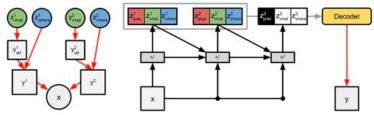
Deep Machines that know when they do not know





Consider e.g. unsupervised scene understanding using a generative model

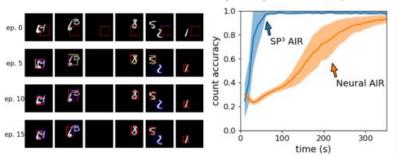




[Attend-Infer-Repeat (AIR) model, Hinton et al. NIPS 2016]

Sum-Product Probabilistic Programming: Making machine learning and data science

easier [Stelzner, Molina, Peharz, Vergari, Trapp, Valera, Ghahramani, Kersting ProgProb 2018]

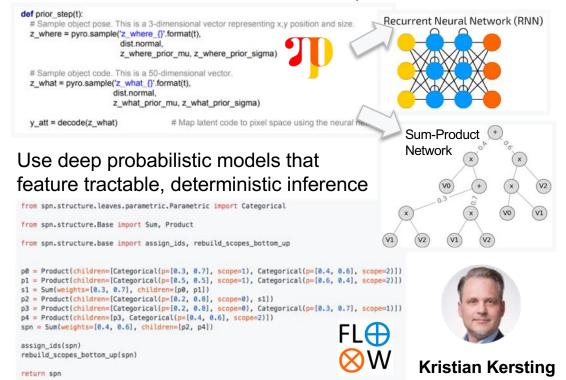


Probabilistic Programming:

Easier modelling by programming generative models in a high-level, prob. language

Deep Probabilistic Prog.: Modelling and inference

might be hard, so use a deep neural network for it



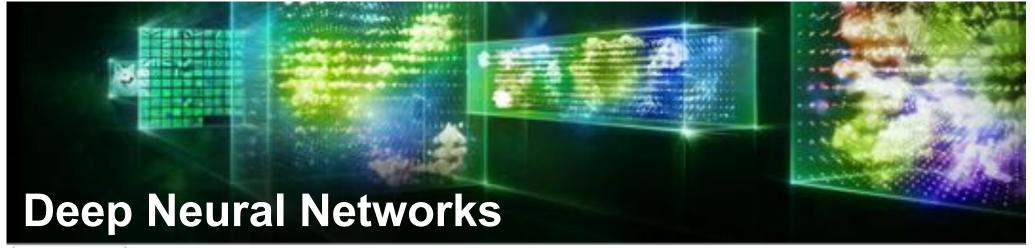
Al and ML have a strong impact



Data are now ubiquitous; there is great value from understanding this data, building models and making predictions

However, there are not enough data scientists, statisticians, machine learning and AI experts

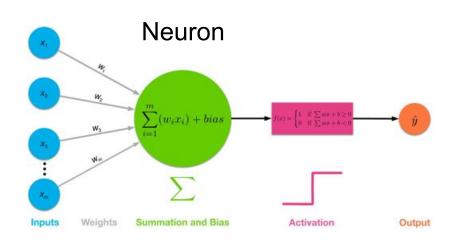
Provide the foundations, algorithms, and tools to develop systems that ease or even automate Al model discovery from data as much as possible





Potentially much more powerful than shallow architectures, represent computations

[LeCun, Bengio, Hinton Nature 521, 436-444, 2015]



Recurrent Neural Network (RMN)

Spring Holden Cell

Spring Holden Cell

Recurrent Neural Network (RMN)

Output Cell

Match Ingust Output Cell

Recurrent Neural Network (RMN)

Output Cell

Match Ingust Output Cell

Recurrent Neural Network (RMN)

Output Cell

Memory Cell

Auto Encoder (All)

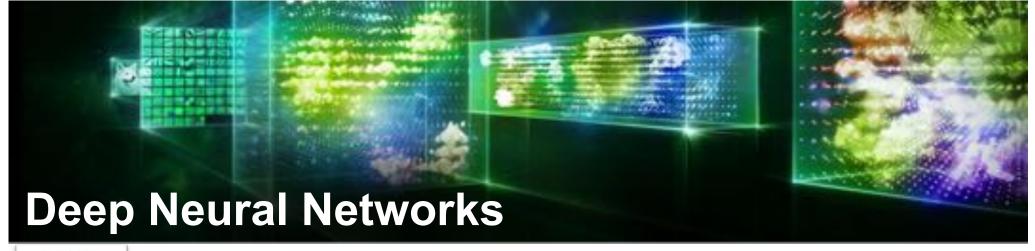
Variational AE (WE)

Demonsing AE (DMI)

Sperse AE (SAE)

Convolution on Pool.

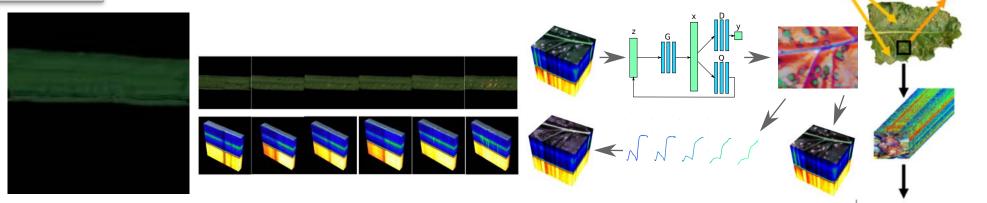
Differentiable Programming





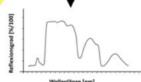
Potentially much more powerful than shallow architectures, represent computations

[LeCun, Bengio, Hinton Nature 521, 436-444, 2015]



They "develop intuition" about complicated biological processes and generate scientific data

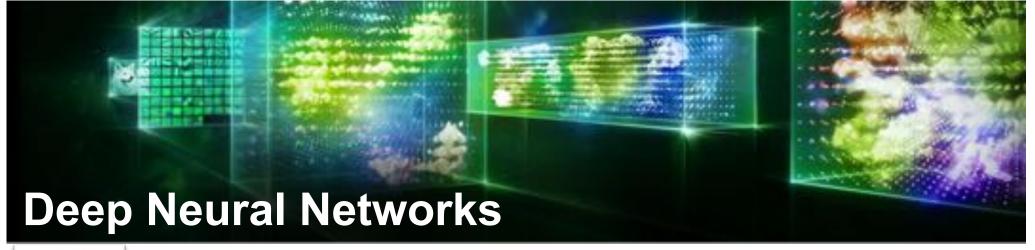
[Schramowski, Brugger, Mahlein, Kersting 2019]



DePhenSe



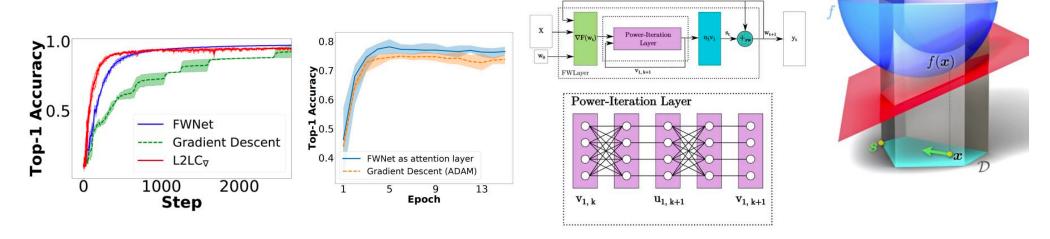
Landwirtschaft und Ernährung





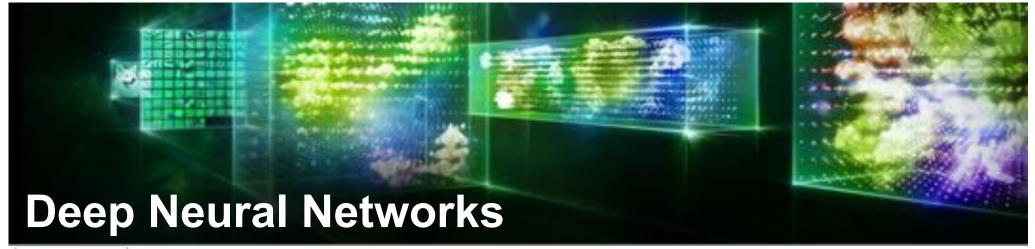
Potentially much more powerful than shallow architectures, represent computations

[LeCun, Bengio, Hinton Nature 521, 436-444, 2015]



They "invent" constrained optimizers







Potentially much more powerful than shallow architectures, represent computations

[LeCun, Bengio, Hinton Nature 521, 436-444, 2015]



SHARE REPORTS PSYCHOLOGY



Semantics derived automatically from language corpora contain human-like biases



Aylin Caliskan1, Joanna J. Bryson1,2, Arvind Narayanan1,

See all authors and affiliations



Science 14 Apr 2017: Vol. 356, Issue 6334, pp. 183-186 DOI: 10.1126/science.aal4230

They "capture" stereotypes from human language





Potentially much more powerful than shallow architectures, represent computations

[LeCun, Bengio, Hinton Nature 521, 436–444, 2015]

The Moral Choice Machine

Dos	WEAT	Bias	Don'ts	WEAT	Bias		Yes, it is.	No, it is not.
smile	0.116	0.348	rot	-0.099	-1.118		Sentence Embedding	Sentence Embedding
sightsee	0.090	0.281	negative	-0.101	-0.763			
cheer	0.094	0.277	harm	-0.110	-0.730		•	—
celebrate	0.114	0.264	damage	-0.105	-0.664	Moral Bias =	Cosine Similarity	- Cosine Similariy
picnic	0.093	0.260	slander	-0.108	-0.600			
snuggle	0.108	0.238	slur	-0.109	-0.569			
							Sentence	Embedding
rut li	uck	v tk	ney al	so "	'cani	'lire''		A
		7. "			oup		Is it ok to	o murder?
IIr n	nor	al c	hoice	26		3.5		N. S.

ARTIFICIAL INTELLIGENCE.

ETHICS. AND SOCIETY

[Jentzsch, Schramowski, Rothkopf, Kersting AIES 2019]



The Moral Choice Machine

Dos	WEAT	Bias	Don'ts	WEAT	Bias
smile	0.116	0.348	rot	-0.099	-1.118
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snuggle	0.108	0.238	slur	-0.109	-0.569

Moral Bias = Cosine Similarity - Cosine Similarity

Sentence Embedding

Sentence Embedding

Sentence Embedding

But lucky they also "capture" our moral choices

19]

AAAI / ACM conference on ARTIFICIAL INTELLIGENCE, ETHICS, AND SOCIETY

Deep neural networks do not quantify their uncertainty They are not calibrated probabilistic models

MNIST



Train & Evaluate

SVHN

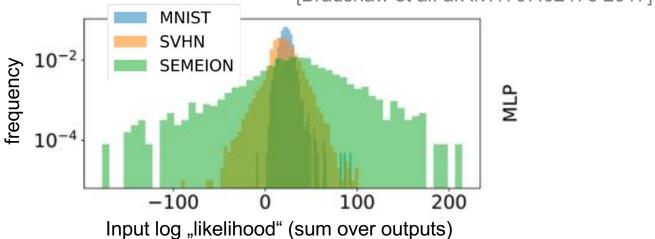


SEMEION



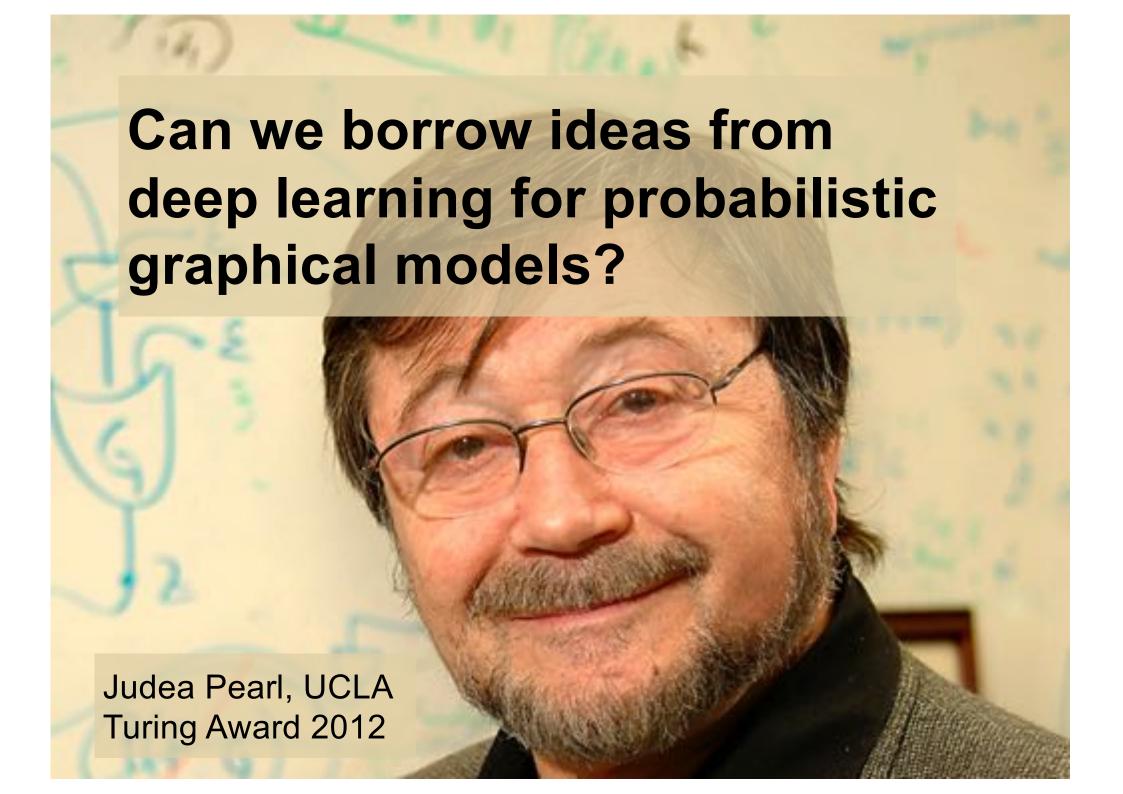
Transfer Testing

[Bradshaw et al. arXiv:1707.02476 2017]



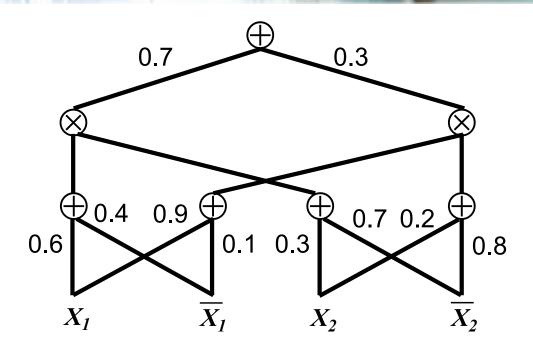
[Peharz, Vergari, Molina, Stelzner, Trapp, Kersting, Ghahramani UDL@UAI 2018]

Getting deep systems that know when they don't know.



This results in Sum-Product Networks, a deep probabilistic learning framework





Computational graph (kind of TensorFlow graphs) that encodes how to compute probabilities

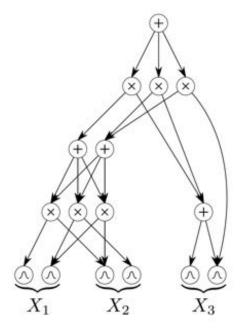
Inference is linear in size of network



This results in Sum-Product Networks, a deep probabilistic learning framework



- + ...convex sum
- ⊗ ...product
- ... distribution



Computational graph (kind of TensorFlow graphs) that encodes how to compute probabilities

Inference is linear in size of network



This results in Sum-Product Networks, a deep probabilistic learning framework



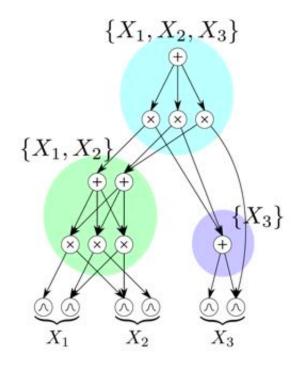
- + ...convex sum
- × ... product
- ... distribution

completeness

sum children: same scope

decomposability

product children: non-overlapping scope



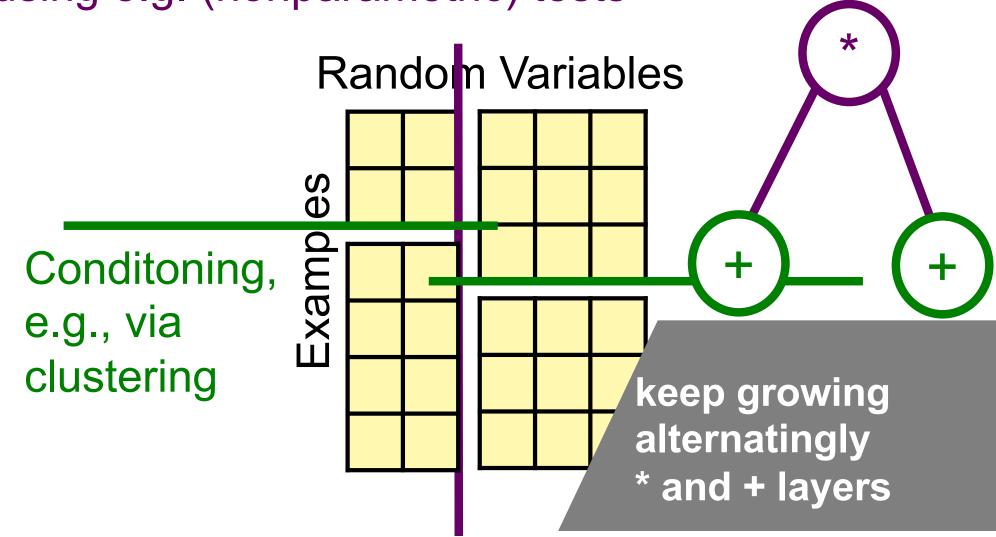
Computational graph (kind of TensorFlow graphs) that encodes how to compute probabilities

Inference is linear in size of network



And there is a way to select models

Testing independence of random variables using e.g. (nonparametric) tests



[Poon, Domingos UAI'11; Molina, Natarajan, Kersting AAAI'17; Vergari, Peharz, Di Mauro, Molina, Kersting, Esposito AAAI '18; Molina, Vergari, Di Mauro, Esposito, Natarajan, Kersting AAAI '18]



SPFlow: An Easy and Extensible Library for Sum-Product Networks [Molina, Vergari, Stelzner, For Suprement Di Molina, Stelzner, For Suprement Di Molina, Stelzner, Stelzn









[Molina, Vergari, Stelzner, Peharz, Subramani, Poupart, Di Mauro, Kersting 2019]











https://github.com/SPFlow/SPFlow

```
from spn.structure.leaves.parametric.Parametric import Categorical
from spn.structure.Base import Sum, Product

from spn.structure.base import assign_ids, rebuild_scopes_bottom_up

p0 = Product(children=[Categorical(p=[0.3, 0.7], scope=1), Categorical(p=[0.4, 0.6], scope=2)])
p1 = Product(children=[Categorical(p=[0.5, 0.5], scope=1), Categorical(p=[0.6, 0.4], scope=2)])
s1 = Sum(weights=[0.3, 0.7], children=[p0.2, p1])
p2 = Product(children=[Categorical(p=[0.2, 0.8], scope=0), s1])
p3 = Product(children=[Categorical(p=[0.2, 0.8], scope=0), Categorical(p=[0.3, 0.7], scope=1)])
p4 = Product(children=[p3, Categorical(p=[0.4, 0.6], scope=2)])
spn = Sum(weights=[0.4, 0.6], children=[p2, p4])
assign_ids(spn)
rebuild_scopes_bottom_up(spn)
return spn
```

Domain Specific Language, Inference, EM, and Model Selection as well as Compilation of SPNs into TF and PyTorch and also into flat, library-free code even suitable for running on devices: C/C++,GPU, FPGA

SPFlow, an open-source Python library providing a simple interface to inference, learning and manipulation routines for deep and tractable probabilistic models called Sum-Product Networks (SPNs). The library allows one to quickly create SPNs both from data and through a domain specific language (DSL). It efficiently implements several probabilistic inference

Random sum-product networks



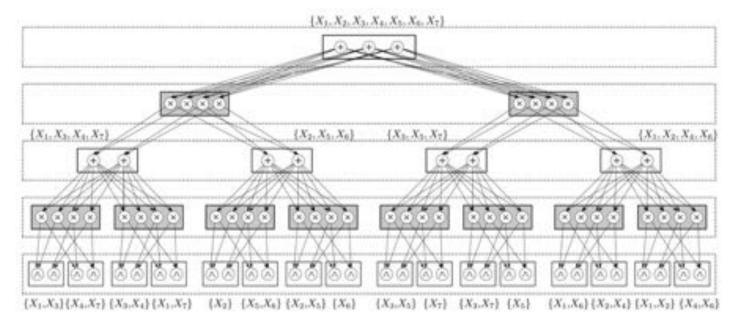
[Peharz, Vergari, Molina, Stelzner, Trapp, Kersting, Ghahramani UDL@UAI 2018]











		RAT-SPN	MLP	vMLP
	MNIST	98.19	98.32	98.09
>		(8.5M)	(2.64M)	(5.28M)
Accuracy	F-MNIST	89.52	90.81	89.81
con		(0.65M)	(9.28M)	(1.07M)
Ă	20-NG	47.8	49.05	48.81
		(0.37M)	(0.31M)	(0.16M)
^	MNIST	0.0852	0.0874	0.0974
do.		(17M)	(0.82M)	(0.22M)
Cross-Entropy	F-MNIST	0.3525	0.2965	0.325
S-E		(0.65M)	(0.82M)	(0.29M)
ros	20-NG	1.6954	1.6180	1.6263
O		(1.63M)	(0.22M)	(0.22M)

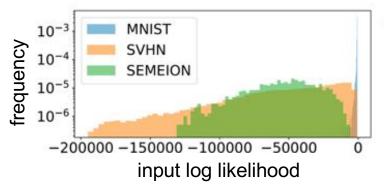




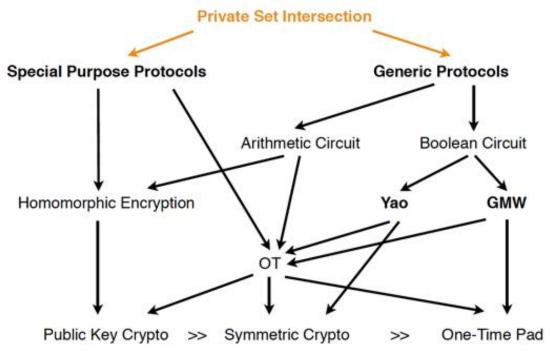
TABLE II

PERFORMANCE COMPARISON. BEST END-TO-END THROUGHPUTS (T), EXCLUDING THE CYCLE COUNTER MEASUREMENTS, ARE DENOTED BOLD.

Dataset	Rows	CPU (µs)	T-CPU (rows/ µs)	CPUF (μs)	T-CPUF (rows/ µs)	GPU (µs)	T-GPU (rows/ µs)	FPGA Cycle Counter	FPGAC (μs)	T-FPGAC (rows/ µs)	FPGA (µs)	T-FPGA (rows/ μs)
Accidents	17009	2798.27	•		7.87	63090.94	0.27	17249	777		696.00	24.44
Audio	20000	4271.78			5.4		6	20317	1		761.00	26.28
Netflix	20000	4892.22			4.8	2		20322	1		654.00	30.58
MSNBC200	388434	15476.05			30.5		1	388900	19		00.800	77.56
MSNBC300	388434	10060.78			41.2		-	388810	19	80.5	933.00	78.74
NLTCS	21574	791.80			31.3	M. Sec.		21904	1		566.00	38.12
Plants	23215	3621.71	6.41	3521.04	6.59	67004.41	0.35	23592	117.96	196.80	778.00	29,84
NIPS5	10000	25.11	398.31	26.37	379.23	8210.32	1.22	10236	51.18	195.39	337.30	29.03
NIPS10	10000	83.60	119.61	84.39	118.49	11550.82	0.87	10279	51.40	194.57	464.30	21.54
NIPS20	10000	191.30	52.27	182.73	54.72	18689.04	0.54	10285	51.43	194.46	543.60	18.40
NIPS30	10000	387.61	25.80	349.84	28.58	25355.93	0.39	10308	51.80	193.06	592.30	16.88
NIPS40	10000	551.64	18.13	471.26	21.22	30820.49	0.32	10306	51.53	194.06	632.20	15.82
NIPS50	10000	812.44	12.31	792.13	12.62	36355.60	0.28	10559	52.80	189.41	720.60	13.88
NIPS60	10000	1046.38	9.56	662.53	15.09	40778.36	0.25	12271	61.36	162.99	799.20	12.51
NIPS70	10000	1148.17	8.71	1134.80	8.81	46759.26	0.21	14022	70.11	142.63	858.60	11.65
NIPS80	10000	1556.99	6.42	1277.81	7.83	63217.99	0.16	14275	78.51	127.37	961.80	10.40

How do we do data science offshore?





There are generic protocols to validate computations on authenticated data without knowledge of the secret key

DNA MSPN

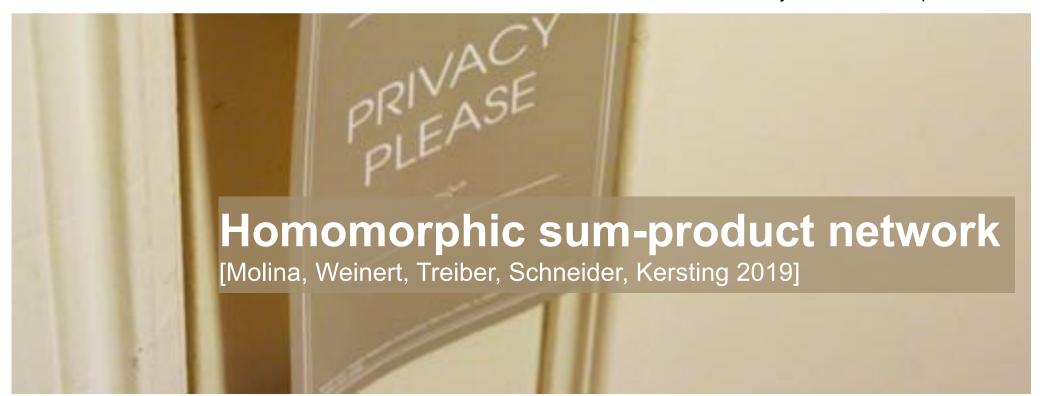
Gates: 298208 Yao Bytes: 9542656 Depth: 615

DNA PSPN

Gates: 228272 Yao Bytes: 7304704 Depth: 589

NIPS MSPN

Gates: 1001477 Yao Bytes: 32047264 Depth: 970



Learning the Structure of Autoregressive Deep Models such as PixelCNNs [van den Oord et al. NIPS 2016]

CSPNs PixelCNNs

Learn Conditional SPN by testing conditional independence and using conditional clustering, using e.g. [Zhang et al. UAI 2011; Lee, Honovar UAI 2017; He et al. ICDM 2017; Zhang et al. AAAI 2018; Runge AISTATS 2018]

Conditional SPNs





Conditioning Result

Learn Conditional SPN by testing conditional independence and using conditional clustering, using e.g.

[Zhang et al. UAI 2011; Lee, Honovar UAI 2017; He et al. ICDM 2017; Zhang et al. AAAI 2018; Runge AISTATS 2018]

Conditional SPNs



	50% Ev	/IDENCE	80% Ev	IDENCE		
DATASET	DACL	CSPN	DACL	CSPN		
NLTCS	-2.770	-2.787	-1.255	-1.254		
MSNBC	-2.918	-3.165	-1.557	-1.654		
KDD	-0.998	-1.048	-0.386	-0.396		
PLANTS	-4.655	-4.720	-1.812	-1.804		
AUDIO	-18.958	-18.759	-7.337	-7.223		
JESTER	-24.830	-24.544	-9.998	-9.768		
NETFLIX	-26.245	-25.914	-10.482	-10.352		
ACCIDENTS	-9.718	-11.587	-3.493	-4.045		
RETAIL	-4.825	-5.600	-1.687	-1.653		
PUMSB.	-6.363	-7.383	-2.594	-2.618		
DNA	-34.737	-30.289	-12.116	-7.994		
W/T/L	2/4	4/5	2/	2/7/2		

Learn Conditional SPN by testing conditional independence and using conditional clustering, using e.g.

[Zhang et al. UAI 2011; Lee, Honovar UAI 2017; He et al. ICDM 2017; Zhang et al. AAAI 2018; Runge AISTATS 2018]

Conditional SPNs



Functional weights realized as neural network



Learn Conditional SPN by testing conditional independence and using conditional clustering, using e.g. [Zhang et al. UAI 2011; Lee, Honovar UAI 2017; He et al. ICDM 2017; Zhang et al. AAAI 2018; Runge AISTATS 2018]

Conditional SPNs



Generally, we can explore more of deep learning for probability distributions: **Residual SPN**Short cuts among (sub)mixtures)

[Ventola, Molina, Stelzner, Kersting 2019]

Log Likelihood

	Best weak SPN+opt	Simple Mixture+opt	LearnSPN+opt	ResSPN+opt	BigMix ResSPN+opt
NLTCS	-6.153	-6.064	-6.355	-6.030	-6.020
KDDCup2k	-2.194	-2.173	-2.384	-2.150	-2.153
Audio5	-42.639	-42.069	-44.363	-41.526	-40.848
Audio10	-42.639	-41.919	-44.363	-40.345	-40.259
Jester	55.335	-53.393	-54.934	-54.455	-53.214
Netflix	-60.330	-59.668	-62.024	-58.734	-58.085

Running Times

	Best weak SPN+opt	Simple Mixture+opt	LearnSPN+opt	ResSPN+opt	BigMix ResSPN+opt
NLTCS	31	117	20	2606	2909
KDDCup2k	264	3686	2788	2461	7236
Audio5	56	165	255	172	340
Audio10	31	187	255	10841	10641
Jester	74	128	183	92	186
Netflix	25	86	166	105	196



Question

Deployment

Data collection and preparation

Answer found?

data science loop

Mind the

Continuous? Discrete? Categorial? ...

How to report results? What is interesting?

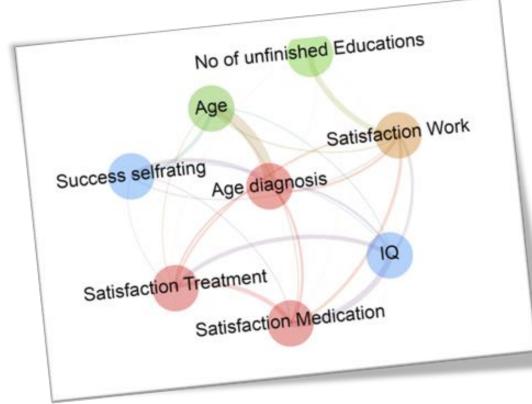
Multinomial? Gaussian? Poisson? ...

Discuss results

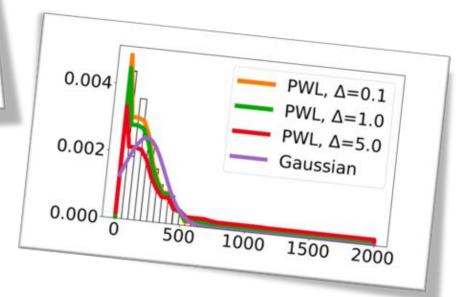
ML



Distribution-agnostic Deep Probabilistic Learning

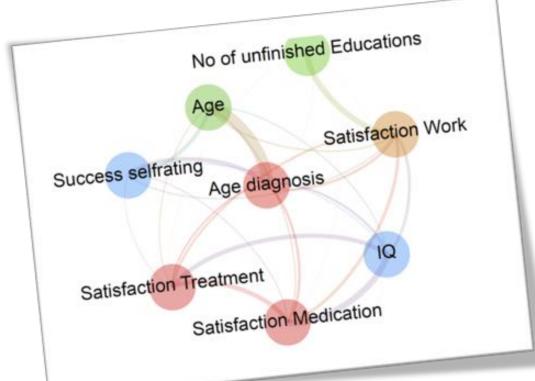


Use nonparametric independency tests and piece-wise linear approximations

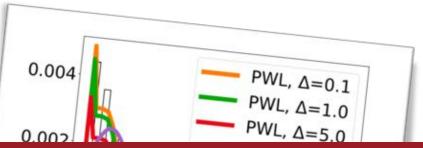




Distribution-agnostic Deep Probabilistic Learning



Use nonparametric independency tests and piece-wise linear approximations



However, we have to provide the statistical types and do not gain insights into the parametric forms of the variables. Are they Gaussians? Gammas? ...





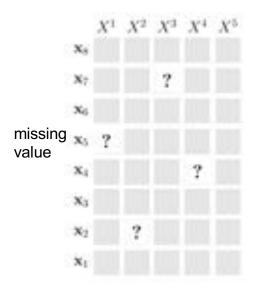
The Explorative Automatic Statistician



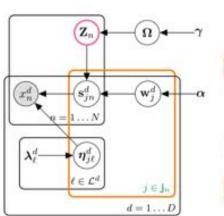




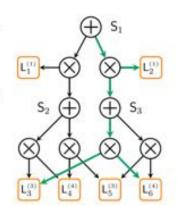




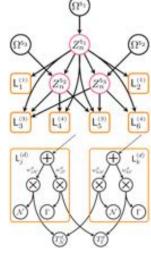
We can even automatically discovers the statistical types and parametric forms of the variables



Bayesian Type Discovery



Mixed Sum-Product Network



Automatic Statistician

That is, the machine understands the data with few expert input ...



Völker: "DeepNotebooks -Interactive data analysis using Sum-Product Networks." MSc Thesis, TU Darmstadt, 2018

Exploring the Titanic dataset

This report describes the dataset Titanic and contains general statistical information and an analysis on the influence different features and subgroups of the data have on each other. The first part of the report contains general statistical information about the dataset and an analysis of the variables and probability distributions.



Report framework created @ TU Darmstadt

data. Different clusters identified by the network are analyzed and compared to give an insight into the structure of the data. Finally the influence different variables have on the predictive capabilities of the

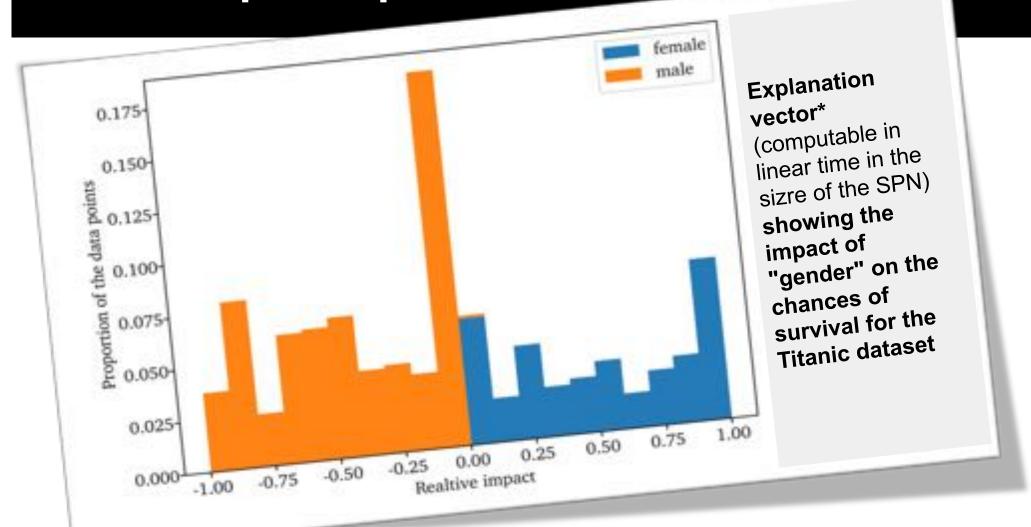
The whole report is generated by fitting a sum product network to the data and extracting all information

from this model.

...and can compile data reports automatically

*[Baehrens, Schroeter, Harmeling, Kawanabe, Hansen, Müller JMLR 11:1803-1831, 2010]

The machine understands the data with no expert input ...



...and can compile data reports automatically



The New York Times

A.I. Is Harder Than You Think and Data Science

Mr. Marcus is a professor of psychology and neural science, Mr. Davis is a professor of computer science.

May 18, 2018



The New York Times









A.I. Is Harder Than You Think and Data Science Opinion

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The New York Times



A.I. Is Harder Than You Think and Data Science

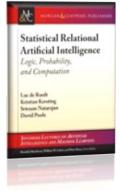
Mr. Marcus is a professor of psychology and neural science. Mr. Davis is a professor of computer science.

May 18, 2018



Crossover of ML and DS with data & programming abstractions

De Raedt, Kersting, Natarajan, Poole: Statistical Relational Artificial Intelligence: Logic, Probability, and Computation. Morgan and Claypool Publishers, ISBN: 9781627058414, 2016.

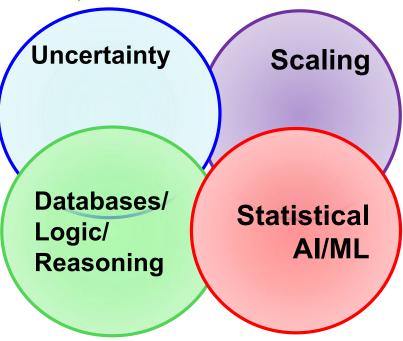




building general-purpose data science and ML machines

make the ML/DS expert more effective

increases the number of people who can successfully build ML/DS applications



THE UNIVERSITY

OF TEXAS AT DALLAS

The higher.

the better

25%

0.607

0.5

0.608

0.613

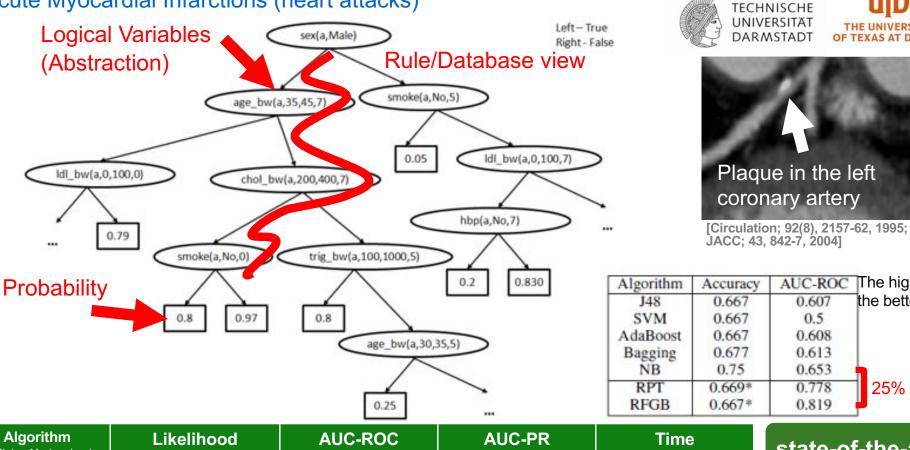
0.653

0.778

0.819

Understanding Electronic Health Records

Atherosclerosis is the cause of the majority of Acute Myocardial Infarctions (heart attacks)



state-of-the-art for Mining Markov Logic The higher, the better The lower, the better The higher, the better The higher, the better Networks **Boosting** 0.81 37200x 93 hrs faster **LSM** 0.73 0.62

[Kersting, Driessens ICML'08; Karwath, Kersting, Landwehr ICDM'08; Natarajan, Joshi, Tadepelli, Kersting, Shavlik. IJCAI'11; Natarajan, Kersting, Ip, Jacobs, Carr IAAI `13; Yang, Kersting, Terry, Carr, Natarajan AIME ´15; Khot, Natarajan, Kersting, Shavlik ICDM'13, MLJ'12, MLJ'15, Yang, Kersting, Natarajan BIBM'171







https://starling.utdallas.edu/software/boostsrl/wiki/



People

Publications

Projects

Software

Datasets

Blog

Q

BOOSTSRL BASICS

Getting Started

File Structure

Basic Parameters

Advanced Parameters

Basic Modes-

Advanced Modes

ADVANCED BOOSTSRL

Default (RDN-Boost)

MLN-Boost

Regression

One-Class Classification

Cost-Sensitive SRL

Learning with Advice

Approximate Counting

Discretization of Continuous-Valued

Attributes.

Lifted Relational Random Walks

Grounded Relational Random Walks

APPLICATIONS

Natural Language Processing

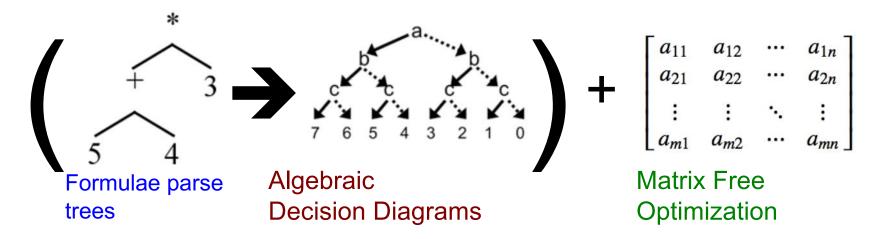
BoostSRL Wiki

BoostSRL (Boosting for Statistical Relational Learning) is a gradient-boosting based approach to learning different types of SRL models. As with the standard gradient-boosting approach, our approach turns the model learning problem to learning a sequence of regression models. The key difference to the standard approaches is that we learn relational regression models i.e., regression models that operate on relational data. We assume the data in a predicate logic format and the output are essentially first-order regression trees where the inner nodes contain conjunctions of logical predicates. For more details on the models and the algorithm, we refer to our book on this topic.

Sriraam Natarajan, Tushar Khot, Kristian Kersting and Jude Shavlik, Boosted Statistical Relational Learners: From Benchmarks to Data-Driven Medicine . SpringerBriefs in Computer Science, ISBN: 978-3-319-13643-1, 2015

Human-in-the-loop learning

New field: Probabilistic Programming



	Proble	m Statistics	Symbolic IPM		Ground IPM	
name	#vars	#constr	nnz(A)	IADDI	time[s]	time[s]
factory	131.072	688.128	4.000.000	1819	6899	516
factory0	524.288	2.752.510	15.510.000	1895	6544	7920
factory 1	2.097.150	11.000.000	59.549.700	2406	34749	159730
factory2	4.194.300	22.020.100	119.099.000	2504	36248	≥ 48hrs.
					>4.8x fa	aster

Applies to QPs but here illustrated on MDPs for a factory agent which must paint two objects and connect them. The objects must be smoothed, shaped and polished and possibly drilled before painting, each of which actions require a number of tools which are possibly available. Various painting and connection methods are represented, each having an effect on the quality of the job, and each requiring tools. Rewards (required quality) range from 0 to 10 and a discounting factor of 0. 9 was used used

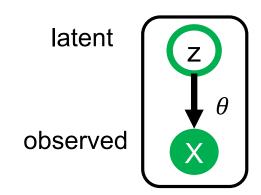
In general, computing the exact posterior is intractable, i.e., inverting the generative process to determine the state of latent variables corresponding to an input is time-consuming and error-prone.

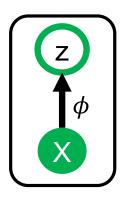
Deep Probabilistic Programming

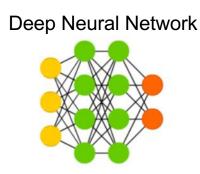
```
import pyro.distributions as dist

def model(data):
    # define the hyperparameters that control the beta prior
    alpha0 = torch.tensor(10.0)
    beta0 = torch.tensor(10.0)
    # sample f from the beta prior
    f = pyro.sample("latent_fairness", dist.Beta(alpha0, beta0))
    # loop over the observed data
    for i in range(len(data)):
        # observe datapoint i using the bernoulli
        # likelihood Bernoulli(f)
        pyro.sample("obs_{}".format(i), dist.Bernoulli(f), obs=data[i])
```

(2) Ease the implementation by some highlevel, probabilistic programming language







(1) Instead of optimizating variational parameters for every new data point, use a deep network to predict the posterior given X [Kingma, Welling 2013, Rezende et al. 2014]











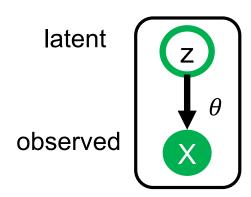
[Stelzner, Molina, Peharz, Vergari, Trapp, Valera, Ghahramani, Kersting ProgProb 2018]

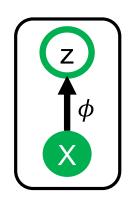
Sum-Product Probabilistic Programming

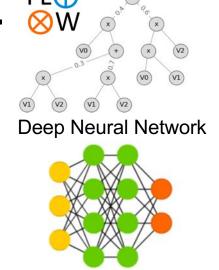
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(2) Ease the implementation by some high-level, probabilistic programming language





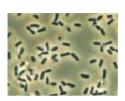


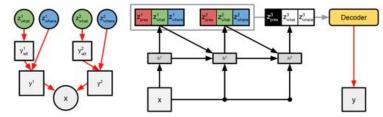
Sum-Product Network

(1) Instead of optimizating variational parameters for every new data point, use a deep network to predict the posterior given X [Kingma, Welling 2013, Rezende et al. 2014]

Unsupervised scene understanding

Consider e.g. unsupervised scene understanding using a generative model

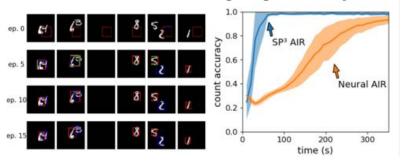




[Attend-Infer-Repeat (AIR) model, Hinton et al. NIPS 2016]

Sum-Product Probabilistic Programming: Making machine learning and data science

easier (Stelzner, Molina, Peharz, Vergari, Trapp. Valera, Ghahramani, Kersting ProgProb 2018]

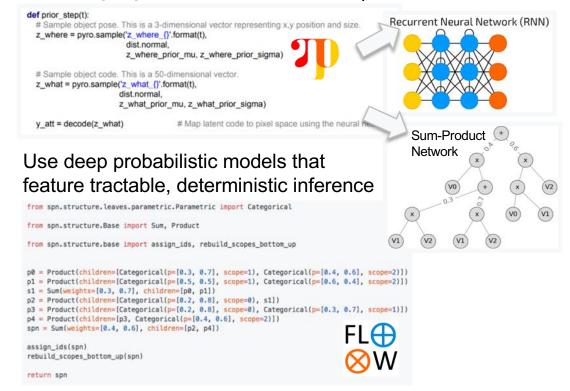


Probabilistic Programming:

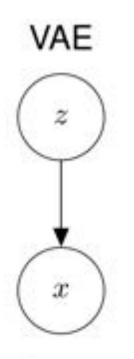
Easier modelling by programming generative models in a high-level, might be hard, so use a prob. language

Deep Probabilistic Prog.:

Modelling and inference deep neural network for it



Actually, the main idea is to replace the VAEs within AIR by SPNs

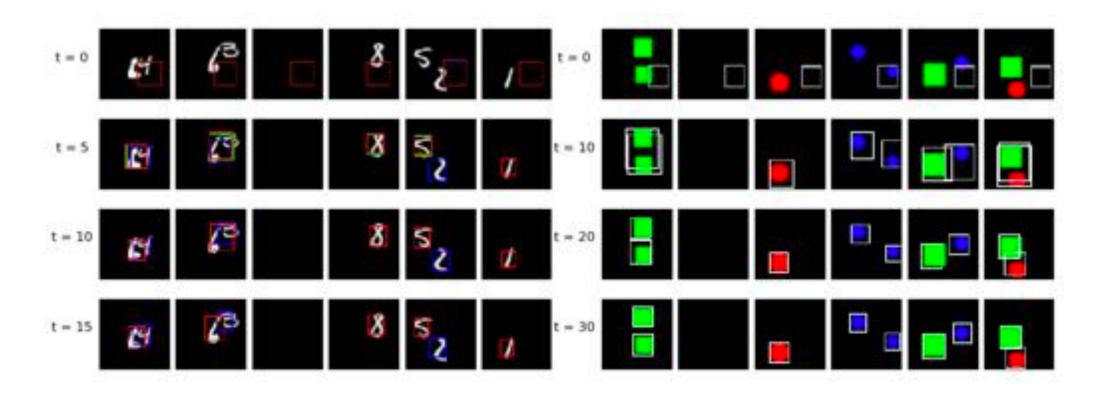


SPN z

- infinite mixture model
- intractable density
- intractable posterior

- "large" but finite mixture model
- tractable density
- tractable marginals [Peharz et al., 2015]
- tractable posterior [Vergari et al., 2017]

Sum-Product Attent-Infer Repeat

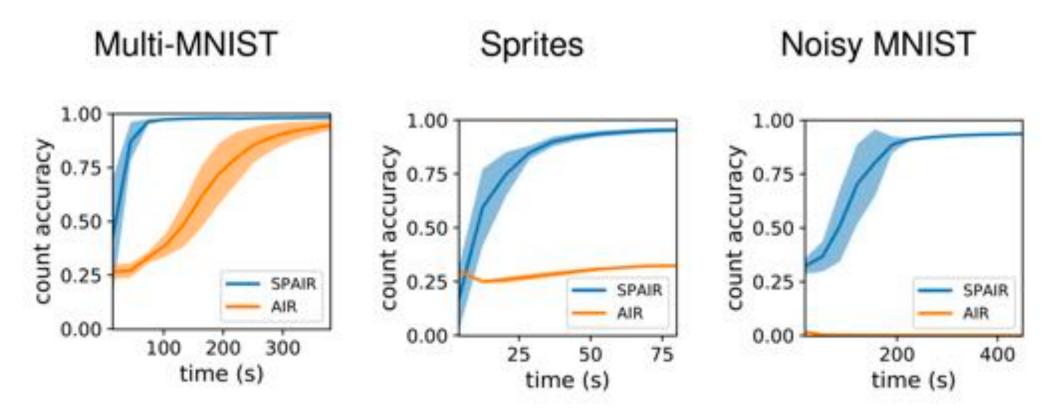


[Stelzner, Peharz, Kersting 2019]





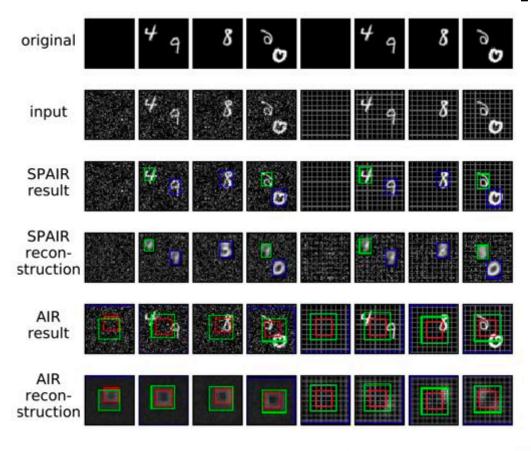
Sum-Product Attent-Infer Repeat



[Stelzner, Peharz, Kersting 2019]



Sum-Product Attent-Infer Repeat



[Stelzner, Peharz, Kersting 2019]





There are strong invests into (deep) probabilistic programming



RelationalAI, Apple, Microsoft and Uber are investing hundreds of millions of US dollars







Since we need languages for Systems Al,

the computational and mathematical modeling of complex AI systems.



Eric Schmidt, Executive Chairman, Alphabet Inc.: Just Say "Yes", Stanford Graduate School of Business, May 2, 2017.https://www.youtube.com/watch?v=vbb-AjiXyh0.

Overall, Al/ML/DS indeed refine "formal" science, but ...

- Al is more than deep neural networks. Probabilistic and causal models are whiteboxes that provide insights into applications
- Al is more than a single table. Loops, graphs, different data types, relational DBs, ... are central to data science and highlevel programming languages for DS help to capture this complexity
- Al is more than just Machine Learners and Statisticians

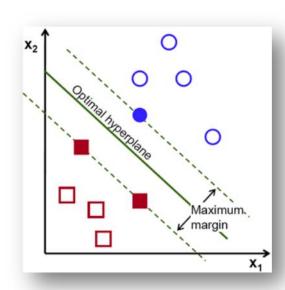
Learning-based programming offers a framework for building systems that help to go beyond, democratize, and even automize traditional AI/ML/DS

Not every Data Science machine is generative

$$\min_{\mathbf{w},b,\boldsymbol{\xi}} \mathcal{P}(\mathbf{w},b,\boldsymbol{\xi}) = \frac{1}{2}\mathbf{w}^2 + C\sum_{i=1}^n \xi_i$$
subject to
$$\begin{cases} \forall i \quad y_i(\mathbf{w}^{\top}\Phi(\mathbf{x}_i) + b) \ge 1 - \xi_i \\ \forall i \quad \xi_i \ge 0 \end{cases}$$

Not everyone likes to turn math into code

Support Vector Machines Cortes, Vapnik MLJ 20(3):273-297, 1995



High-level Languages for Mathematical Programs



Write down SVM in "paper form." The machine compiles it into solver form.

```
#QUADRATIC OBJECTIVE
minimize: sum{J in feature(I,J)} weight(J)**2 + c1 * slack + c2 * coslack;

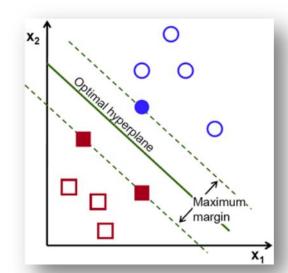
#labeled examples should be on the correct side
subject to forall {I in labeled(I)}: labeled(I)*predict(I) >= 1 - slack(I);

#slacks are positive
subject to forall {I in labeled(I)}: slack(I) >= 0;
```

Embedded within Python s.t. loops and rules can be used



RELOOP: A Toolkit for Relational Convex Optimization



Support Vector Machines Cortes, Vapnik MLJ 20(3):273-297, 1995

