

# WebPPL is a feature-rich probabilistic programming language embedded in Javascript.

Check out some **demos** or try it yourself in the editor below.

```

print("====")
print("PCM20201214_TriangleMeanPrior&RiskCalculation      *** 2020/12/14 *** ")
print("  see also Simple Reaction Time, Example 9, Card, Moran & Newell, 1983, p.66  ")
print("  see also https://www.humanbenchmark.com/tests/reactiontime/statistics    ")
print("  here we use the triangular distribution as a prior distribution        ")
print("  see also https://en.wikipedia.org/wiki/Triangular_distribution       ")
print("  CMN-interval 'typical[fast ~ slow]' is interpreted ...             ")
print("          as triangle(fast=a, slow=b, 'typical'=mean=c)                ")
print("====")
/** 
 * @author - Claus Moebus  <claus.moebus@uol.de>
 */
//-----
/** 
 * @variable {number} startTime - used in method 'runtime' to compute runtime in sec and min
 */
var startTime = Date.now()
//-----
print("Input parameter:")
/** 
 * @variable {integer} nTrials - no of efficient samples (incl. burnout) in MCMC-sampling
 */
var nTrials = 6E4
print("nTrials = " + nTrials)
//-----
/** 
 * @variable {integer} nSigma - no of standard deviations between mean and 'slow', 'fast'
 *                           interval boundaries
 */
var nSigma = 3
print("nSigma = " + nSigma)
//-----
/** 
 * @variable {integer} myBurnPeriod - length of burnin period in MCMC process
 */
var myBurnPeriod = nTrials * 0.10
print("length of burn-in period = " + myBurnPeriod)
//-----
/** 
 * @variable {integer} myLag - only every myLag-th sample will be retained during MCMC
 */
var myLag = 10
print("length of lag = " + myLag)
//-----
/** 
 * @variable {array} data - author's reaction times in an experiment found here
 */

```

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/*
* https://www.humanbenchmark.com/tests/reactiontime/
* visited March 2018
*/
var data =
  [458, 292, 228, 403, 271, 420, 350, 235, 260, 306]
print("response time data = [" + data + "]")
print("mean of data = " + listMean(data))
print("stdev of data = " + listStdev(data))
print("-----")
/** 
 * @function seqOfThresholds - generates an array of thresholds between min and max
 * @property {number} min - minimum = fastman's value
 * @property {number} max - maximum = slowman's value
 */
var seqOfThresholds = function(min, max) {
  var range = max - min
  var stepSize = range/50
  var increment = function(x) {x * stepSize + min}
  mapN(increment, Math.floor(range/stepSize + 1))
}
//-----
/** 
 * @variable {array} tauPCrit - critical values-at-risk in msec for tauP
 * @variable {array} tauCCrit - critical values-at-risk in msec for tauC
 * @variable {array} tauMCrit - critical values-at-risk in msec for tauM
 * @variable {array} tauSumCrit - critical values-at-risk in msec for tauSum
 */
var tauPCrit = seqOfThresholds(100, 200) // from typical value upto slowmans value
var tauCCrit = seqOfThresholds( 70, 170) // from typical value upto slowmans value
var tauMCrit = seqOfThresholds( 70, 100) // from typical value upto slowmans value
var tauSumCrit = seqOfThresholds(240, 470) // from typical value upto slowmans value
print("-----")
/** 
 * @description - function hyperParmTauX returns the parameter c=mode fom input parameters
 *               - 'typical'=mean, fast=a, and slow=b are taken from MHP
 *               - returns mode=c
 * @function hyperParmTauX
 * @param {number} 'typical' - value is the mean value of the CMN-interval
 * @param {number} a - value is the 'fast' parameter of Triangle(a, b, c)
 * @param {number} b - value is the 'slow' parameter of Triangle(a, b, c)
 * @returns {number} c - value is the mode c parameter of Triangle(a, b, c)
 */
var hyperParmTauX = function(mean, a, b) {
  var c = 3*mean - (a + b)
  return{c:c, a:a, b:b}
}
var hyperParmTauP = hyperParmTauX(100.0, 50.0, 200.0)
print("hyperParmTauP = {c:" + hyperParmTauP.c + ", a:" + hyperParmTauP.a +
      ", b:" + hyperParmTauP.b + "}")
var hyperParmTauC = hyperParmTauX(70.0, 25.0, 170.0)
print("hyperParmTauC = {c: " + hyperParmTauC.c + ", a:" + hyperParmTauC.a +
      ", b:" + hyperParmTauC.b + "}")
var hyperParmTauM = hyperParmTauX(70.0, 30.0, 100.0)
print("hyperParmTauM = {c: " + hyperParmTauM.c + ", a:" + hyperParmTauM.a +
      ", b:" + hyperParmTauM.b + "}")
print("-----")
/** 
 * @object hyperParmSigmaTauSum - shape=a and scale=b for variance of Gaussian Likelihood
 * @property {number} a - value is the shape parameter of Gamma(a, b)
 * @property {number} b - value is the scale parameter of Gamma(a, b)
 */

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var hyperParmSigmaTauSum = {a:4.0, b:20.0}
print("hyperParmSigmaTauSum = {a:" + hyperParmSigmaTauSum.a + ", b:" + hyperParmSigmaTauSum.b + "}")
print("-----")
//-----
// function definitions
//-----
/***
 * @function runtime - method to compute the runtime in seconds and minutes
 */
var runTime = function() {
  var stopTime = Date.now()
  var runSecs = (stopTime - startTime)/1000
  var runMins = runSecs/60
  print("runtime in seconds = " + runSecs)
  print("runtime in minutes = " + runMins)}
//-----
/***
 * @description - descriptive statistics of a sample-generated distribution
 * @function myTauXDistribution
 * @param {string} id - The identifier of the tauX distribution.
 * @param {distributionObject} tauXDistribution - tauX distribution (X = P, C, M, T)
 * @param {number} modeTauX - mode of tauX as a function of a and b
 *           mode = (a-1)*b for a >= 1
 * @returns {object} meanSigmaTauObject - object with mean and sigma of TauX
 * @property {number} meanTauX - mean of tauX (X = P, C, M, T) or tau
 * @property {number} sigmaTauX - standard deviation of tauX (X = P, C, M, T) or tau
 */
var myTauXDescription = function(id, tauXDistribution, modeTauX) {
  var myTauXDistribution = { // extraction of probs and support from WebPPL tauX distribution
    probs: map(function(eventTuple){ // object to compute mean and sigma of tauX
      Math.exp(tauXDistribution.score(eventTuple))), tauXDistribution.support(),
    support: tauXDistribution.support()}
  print(id)
  // mode(tauX), mean(tauX), variance(tauX) and sigma(tauX)
  print("mode = " + modeTauX)
  var meanTauX = sum(map2(function(value, prob) {
    value*prob},myTauXDistribution.support, myTauXDistribution.probs))
  print("mean = " + meanTauX)
  var sigmaTauX = Math.sqrt(sum(map2(function(value, prob) {
    Math.pow((value-meanTauX), 2)*prob),
    myTauXDistribution.support,
    myTauXDistribution.probs)))
  print("sigma = " + sigmaTauX)
  var tauX_Intval = {fast:meanTauX - nSigma * sigmaTauX, mean:meanTauX,
                     slow:meanTauX + nSigma * sigmaTauX}
  return tauX_Intval}
//-----
/***
 * @description - cdf computes the cumulative density function P(X <= c)
 * @function cdf
 * @param {distributionObject} distrObject - must be generated by function 'Infer'
 * @param {real} c - function argument of cdf F(c) = P(X <= c)
 * @returns {real} - F(c) = P(X <= c)
 */
var cdf = function(distrObject, c) {
  var support = distrObject.support()
  var probs = map(function(xValue){
    Math.exp(distrObject.score(xValue))
  }, support)
  sum(map2(function(prob, xValue) {
    xValue <= c ? prob : 0
  }, support))
}

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        }, probs, support))
    }
//-----
/***
 * @description - probsAtRisk computes the cumulative density function 1-F(c) = P(X > c)
 * @function probsAtRisk
 * @param {distributionObject} distrObject - must be generated by function 'Infer'
 * @param {real} valsAtRisk - function arguments of cdf 1-F(c) = P(X > c)
 * @returns {array} - F(c_i) = P(X <= c_i) ; i = 1, ...
 */
var probsAtRisk = function (distrObject, valsAtRisk) {
    map(function(valAtRisk) {
        1.0 - cdf(distrObject, valAtRisk)
    }, valsAtRisk)
}
//-----
/***
 * @ description - prints a table of two column vectors:
 *                 - values-at-risk and risk probabilities
 */
var printRiskProbs = function(valsAtRisk, valsAtRiskText, probs) {
    /*
    map2(function(valAtRisk, prob) {
        print(valsAtRiskText + " = " + valAtRisk + "; risk probability = " + prob)
    }, valsAtRisk, probs)
    */
}
//-----
/***
 * @description - prints a table of two column vectors:
 *                 - values-at-risk and increase of risk probabilities
 * @function displayDiffProbs
 */
var displayDiffProbs = function(valsAtRisk, valsAtRiskText, probsPrior, probsPosterior) {
    var probDiffs = map2(function(priorPr, postPr) {
        postPr - priorPr // change
    }, probsPrior, probsPosterior)
    map2(function(valAtRisk, probDiff) {
        if (probDiff < 0.05) {print(valsAtRiskText + " = " + valAtRisk
            + "; increase in risk probs = " + probDiff)}
        else {/* empty */ ;}
        , valsAtRisk, probDiffs)
    viz.line(valsAtRisk, probDiffs, {xLabel: valsAtRiskText, yLabel: "Risk Excess"})
    }
}
//=====
/***
 * @description      - draws one sample from the Triangle(a, b, c)-distribution
 *                   - // https://en.wikipedia.org/wiki/Triangular_distribution
 * @function         - oneSampleOfTriangle
 * @param (number) fast - is the lower bound of the CMN-interval and a of Triangle(a, b, c)
 * @param (number) slow - is the upper bound of the CMN-interval and b of Triangle(a, b, c)
 * @param (number) mode - is the mode of the CMN-interval and param c of Triangle(a, b, c)
 */
var oneSampleOfTriangle = function(a, b, c) {
    var u = sample(Uniform({a:0, b:1}))
    var ba = b - a
    var bc = b - c
    var ca = c - a
    var Fc = ca / ba
    var x = (0 < u) && (u < Fc) ?
        (a + Math.sqrt(u * ba * ca)) :

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        (b - Math.sqrt((1 - u) * ba * bc))
    return x
}
//
//-----
/***
 * @function oneSampleOfPrior - takes one sample from all priors tauP, tauC, tauM,
 * - tauSum = tauP + tauC + tauM, and sigmaTauSum
 * @returns {object} sampleOfPrior - one priors-tuple
 * @returns {object} priorSigmaTauSum - one sample from the Gamma distr
 * - this is prior sigma for the Gaussian likelihood
*/
var oneSampleOfPrior = function () {
    var priorTauP = oneSampleOfTriangle(hyperParmTauP.a,hyperParmTauP.b,hyperParmTauP.c)
    var priorTauC = oneSampleOfTriangle(hyperParmTauC.a,hyperParmTauC.b,hyperParmTauC.c)
    var priorTauM = oneSampleOfTriangle(hyperParmTauM.a,hyperParmTauM.b,hyperParmTauM.c)
    var priorTauSum = priorTauP + priorTauC + priorTauM
    var priorSigmaTauSum =
        sample(Gamma({shape:hyperParmSigmaTauSum.a, scale:hyperParmSigmaTauSum.b}))
    return {priorTauP:priorTauP, priorTauC:priorTauC, priorTauM:priorTauM,
            priorTauSum:priorTauSum, priorSigmaTauSum:priorSigmaTauSum}
}
//
/***
 * @description - Infer generates an multivariate prior distribution for TauX
 * @variable {distribution} priorTauX - value is a WebPPL distribution object
 */
var priorTauX = Infer({model:oneSampleOfPrior, method: 'forward', samples: nTrials})
print('Univariate Priors TauX (X=P, C, M, Sum, SigmaTauSum) ~ Gamma(???, ???)')
viz.marginals(priorTauX)
print("-----")
print("model-generated " + nSigma + "*sigma tau-interval: ")
var priorTauPIntval =
    myTauXDescription("priorTauP", marginalize(priorTauX,'priorTauP'), "unknown")
print("{fast:" + priorTauPIntval.fast + " mean:" + priorTauPIntval.mean + " slow:" + priorTauPIntval.slow + "}")
var tauPProbsPrior = probsAtRisk(marginalize(priorTauX,'priorTauP'), tauPCrit)
printRiskProbs(tauPCrit, 'tauPCrit', tauPProbsPrior)
print("-----")
var priorTauCIntval =
    myTauXDescription("priorTauC", marginalize(priorTauX,'priorTauC'), "unknown")
print("{fast:" + priorTauCIntval.fast + " mean:" + priorTauCIntval.mean + " slow:" + priorTauCIntval.slow + "}")
var tauCProbsPrior = probsAtRisk(marginalize(priorTauX,'priorTauC'), tauCCrit)
printRiskProbs(tauCCrit, 'tauCCrit', tauCProbsPrior)
print("-----")
var priorTauMIntval =
    myTauXDescription("priorTauM", marginalize(priorTauX,'priorTauM'), "unknown")
print("{fast:" + priorTauMIntval.fast + " mean:" + priorTauMIntval.mean + " slow:" + priorTauMIntval.slow + "}")
var tauMProbsPrior = probsAtRisk(marginalize(priorTauX,'priorTauM'), tauMCrit)
printRiskProbs(tauMCrit, 'tauMCrit', tauMProbsPrior)
print("-----")
var priorTauSumIntval =
    myTauXDescription("priorTauSum", marginalize(priorTauX,'priorTauSum'), "unknown")
print("{fast:" + priorTauSumIntval.fast + " mean:" + priorTauSumIntval.mean + " slow:" + priorTauSumIntval.slow + "}")
var tauSumProbsPrior = probsAtRisk(marginalize(priorTauX,'priorTauSum'), tauSumCrit)
printRiskProbs(tauSumCrit, 'tauSumCrit', tauSumProbsPrior)
print("-----")
var priorSigmaTauSum_Intval =
    myTauXDescription("priorSigmaTauSum", marginalize(priorTauX,'priorSigmaTauSum'), "unknown")
print("model-generated " + nSigma + "*sigma tau-interval: ")
print("{fast:" + priorSigmaTauSum_Intval.fast + " mean:" + priorSigmaTauSum_Intval.mean + " slow:" + priorSigmaTauSum_Intval.slow + "}")
print("=====")

```

```

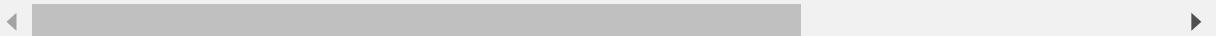
/***
 * @function oneSampleOfModel - takes one sample from the priors
 * @returns {object} posteriorTauSum - returns one sample of posterior TauSum-tuple
 */
var oneSampleOfModel = function() {
    /**
     * @variable {number} PriorTauSum - a sample from Gamma TauSum-distribution
     */
    var priorTauP = oneSampleOfTriangle(hyperParmTauP.a,hyperParmTauP.b,hyperParmTauP.c)
    var priorTauC = oneSampleOfTriangle(hyperParmTauC.a,hyperParmTauC.b,hyperParmTauC.c)
    var priorTauM = oneSampleOfTriangle(hyperParmTauM.a,hyperParmTauM.b,hyperParmTauM.c)
    var priorTauSum = priorTauP + priorTauC + priorTauM
    /**
     * @variable {number} priorSigmaTauSum - a sample from SigmaTauSum Gamma distribution
     */
    var priorSigmaTauSum =
        sample(Gamma({shape:hyperParmSigmaTauSum.a, scale:hyperParmSigmaTauSum.b}))
    //
    map(function(datum) {
        observe(Gaussian({mu:priorTauSum, sigma:priorSigmaTauSum}),datum)
    }, data)
    return {postTauP: priorTauP, postTauC: priorTauC, postTauM: priorTauM,
            postTauSum:priorTauSum, postSigmaTauSum:priorSigmaTauSum}
}
//-----
/***
 * @description - Infer generates the posterior distribution 'posteriorTauT'
 * @variable {distributionObject} posteriorTauT - univariate posterior distribution
 */
print('Univariate Posteriors TauX (X=P, C, M, Sum) Gamma(???, ???) and SigmaTauSum Gamma(???,')
var posterior = Infer({model:oneSampleOfModel, method:'MCMC', samples: nTrials,
                      burn:myBurnPeriod, lag:myLag})
viz.marginals(posterior)
print("-----")
print("model-generated " + nSigma + "*sigma tau-interval: ")
var postTauPIntval =
    myTauXDescription("postTauP", marginalize(posterior,'postTauP'), "unknown")
print("{fast:" + postTauPIntval.fast + " mean:" + postTauPIntval.mean + " slow:" + postTauPIntval.slow)
var tauPProbsPosterior = probsAtRisk(marginalize(posterior,'postTauP'), tauPCrit)
printRiskProbs(tauPCrit, 'tauPCrit', tauPProbsPosterior)
print("-----")
displayDiffProbs(tauPCrit, 'tauPCrit', tauPProbsPrior, tauPProbsPosterior)
print("-----")
var postTauCIntval =
    myTauXDescription("postTauC", marginalize(posterior,'postTauC'), "unknown")
print("{fast:" + postTauCIntval.fast + " mean:" + postTauCIntval.mean + " slow:" + postTauCIntval.slow)
var tauCProbsPosterior = probsAtRisk(marginalize(posterior,'postTauC'), tauCCrit)
printRiskProbs(tauCCrit, 'tauCCrit', tauCProbsPosterior)
print("-----")
displayDiffProbs(tauCCrit, 'tauCCrit', tauCProbsPrior, tauCProbsPosterior)
print("-----")
var postTauMIntval =
    myTauXDescription("postTauM", marginalize(posterior,'postTauM'), "unknown")
print("{fast:" + postTauMIntval.fast + " mean:" + postTauMIntval.mean + " slow:" + postTauMIntval.slow)
var tauMProbsPosterior = probsAtRisk(marginalize(posterior,'postTauM'), tauMCrit)
printRiskProbs(tauMCrit, 'tauMCrit', tauMProbsPosterior)
print("-----")
displayDiffProbs(tauMCrit, 'tauMCrit', tauMProbsPrior, tauMProbsPosterior)
print("-----")
var postTauSumIntval =
    myTauXDescription("postTauSum", marginalize(posterior,'postTauSum'), "unknown")

```

```

print("{fast:" + postTauSumIntval.fast + " mean:" + postTauSumIntval.mean + " slow:" + postTauSumIntval.slow)
var tauSumProbsPosterior = probsAtRisk(marginalize(posterior, 'postTauSum'), tauSumCrit)
printRiskProbs(tauSumCrit, 'tauSumCrit', tauSumProbsPosterior)
print("-----")
displayDiffProbs(tauSumCrit, 'tauSumCrit', tauSumProbsPrior, tauSumProbsPosterior)
print("-----")
var postSigmaTauSumIntval =
    myTauXDescription("postSigmaTauSum", marginalize(posterior, 'postSigmaTauSum'), "unknown")
print("{fast:" + postSigmaTauSumIntval.fast + " mean:" + postSigmaTauSumIntval.mean + " slow:" + postSigmaTauSumIntval.slow)
print("=====runTime()")
print("=====")

```



run



===== X  
PCM20201214\_TriangleMeanPrior&RiskCalculation \*\*\* 2020/12/14 \*\*\*

see also Simple Reaction Time, Example 9, Card, Moran & Newell, 1983, p.66

see also <https://www.humanbenchmark.com/tests/reactiontime/statistics>

here we use the triangular distribution as a prior distribution

see also [https://en.wikipedia.org/wiki/Triangular\\_distribution](https://en.wikipedia.org/wiki/Triangular_distribution)

CMN-interval 'typical[fast ~ slow]' is interpreted ...

as triangle(fast=a, slow=b, 'typical'=mean=c)

===== Input parameter:

nTrials = 60000

nSigma = 3

length of burn-in period = 6000

length of lag = 10

response time data = [458,292,228,403,271,420,350,235,260,306]

mean of data = 322.3

stdev of data = 77.10389095240265

-----  
hyperParmTauP = {c:50, a:50, b:200}

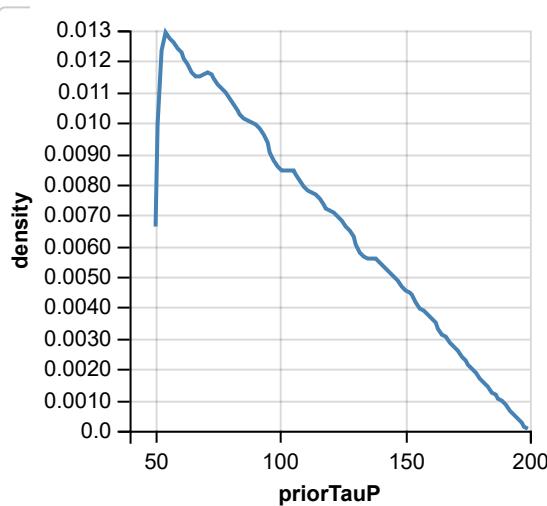
hyperParmTauC = {c: 15, a:25, b:170}

hyperParmTauM = {c: 80, a:30, b:100}

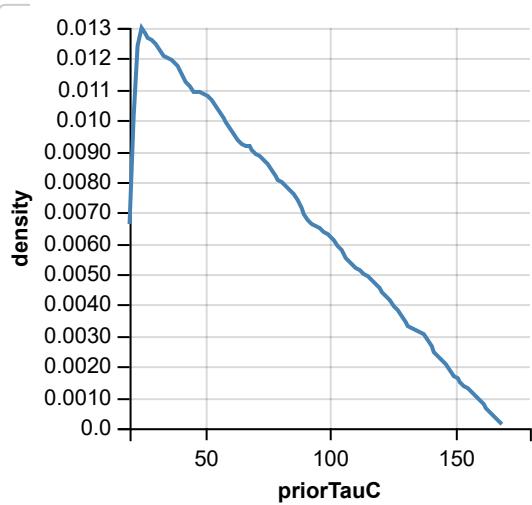
-----  
hyperParmSigmaTauSum = {a:4, b:20}

-----  
Univariate Priors TauX (X=P, C, M, Sum, SigmaTauSum) ~ Gamma(???, ???)

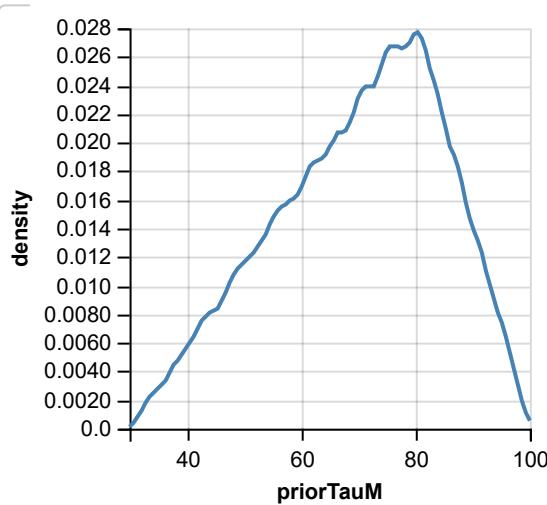
priorTauP:



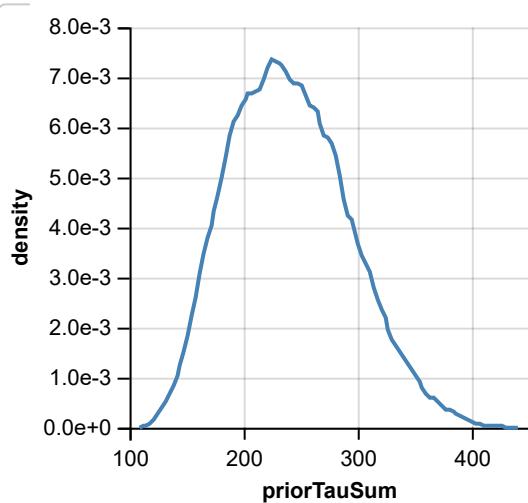
`priorTauC:`



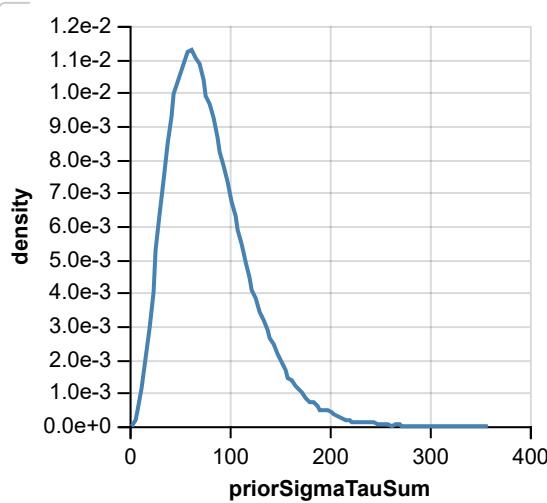
`priorTauM:`



`priorTauSum:`



priorSigmaTauSum:



model-generated 3\*sigma tau-interval:

```
priorTauP
mode = unknown
mean = 100.09499907698596
sigma = 35.30654898340906
{fast:-5.824647873241219 mean:100.09499907698596 slow:206.01464602721313}
```

---

```
priorTauC
mode = unknown
mean = 69.91611261279145
sigma = 35.27321632904632
{fast:-35.90353637434751 mean:69.91611261279145 slow:175.7357615999304}
```

---

```
priorTauM
mode = unknown
mean = 69.97200888934576
sigma = 14.74086533719751
{fast:25.74941287775323 mean:69.97200888934576 slow:114.19460490093829}
```

---

```
priorTauSum
mode = unknown
```

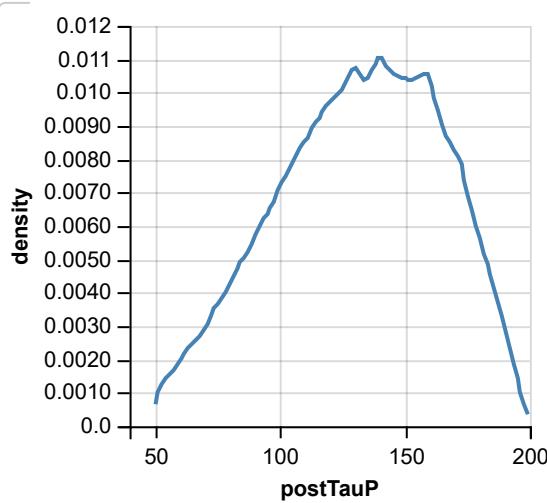
```

mean = 239.98312057912256
sigma = 52.00021503658485
{fast:83.98247546936801 mean:239.98312057912256 slow:395.9837656888771}

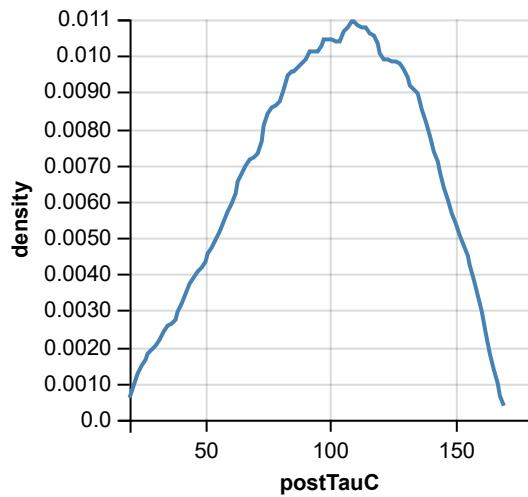
-----
priorSigmaTauSum
mode = unknown
mean = 80.10513393251213
sigma = 40.10637209828167
model-generated 3*sigma tau-interval:
{fast:-40.21398236233287 mean:80.10513393251213 slow:200.42425022735713}
=====
```

Univariate Posteriors TauX (X=P, C, M, Sum) Gamma(???, ???) and SigmaTauSum Gamma(???, ???)

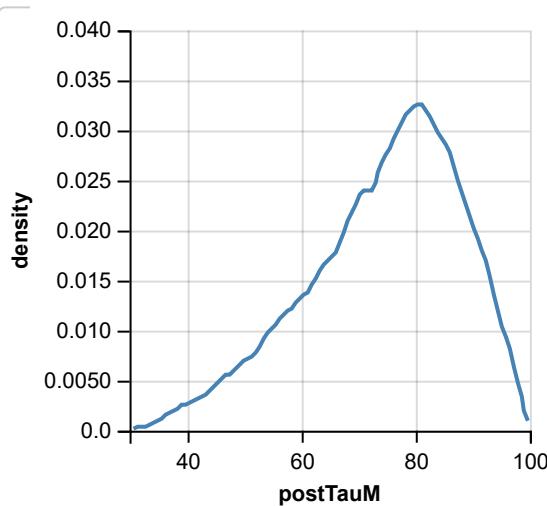
postTauP:



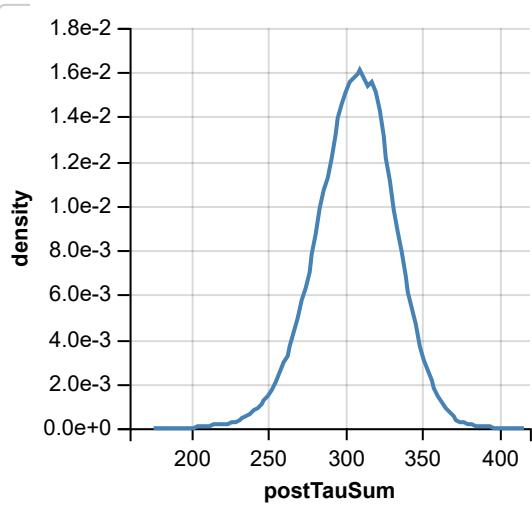
postTauC:



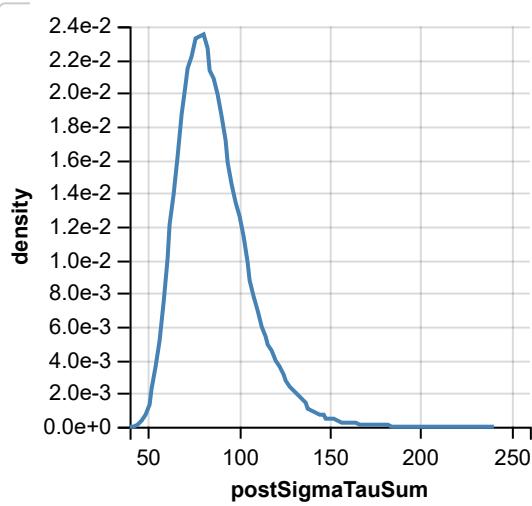
postTauM:



postTauSum:



postSigmaTauSum:



model-generated 3\*sigma tau-interval:

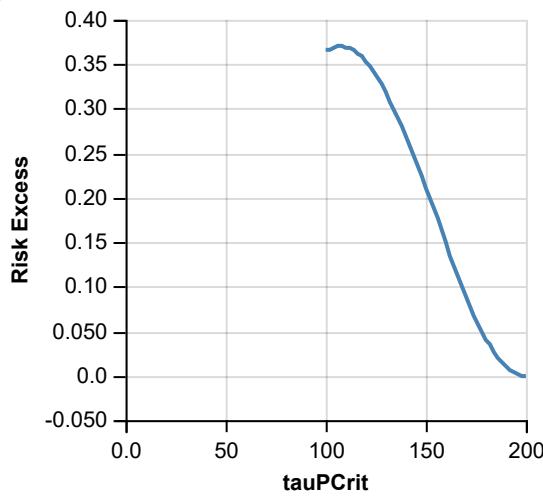
```
postTauP
mode = unknown
mean = 131.3771879414163
sigma = 32.86662676470843
{fast:32.777307647291025 mean:131.3771879414163 slow:229.9770682355416}
```

```
tauPCrit = 178; increase in risk probs = 0.04914999999999059
```

```

tauPCrit = 180; increase in risk probs = 0.04089999999999139
tauPCrit = 182; increase in risk probs = 0.03441666666665866
tauPCrit = 184; increase in risk probs = 0.026749999999992724
tauPCrit = 186; increase in risk probs = 0.0197833333326714
tauPCrit = 188; increase in risk probs = 0.014649999999993946
tauPCrit = 190; increase in risk probs = 0.010199999999994214
tauPCrit = 192; increase in risk probs = 0.006649999999994494
tauPCrit = 194; increase in risk probs = 0.00373333333328148
tauPCrit = 196; increase in risk probs = 0.0015499999999950553
tauPCrit = 198; increase in risk probs = 0.0003666666666617413
tauPCrit = 200; increase in risk probs = -4.884981308350689e-15

```



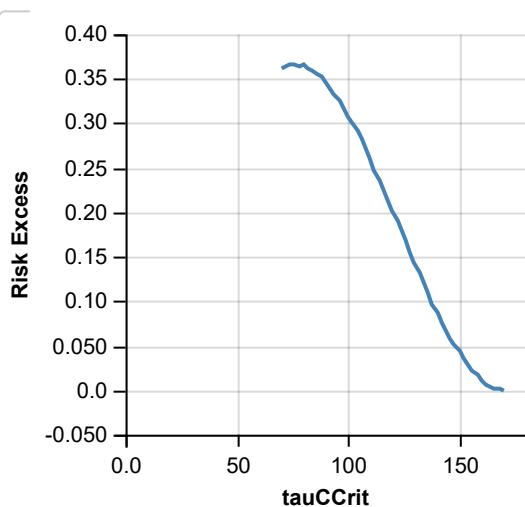

---

```

postTauC
mode = unknown
mean = 100.68093537460715
sigma = 32.979313125229446
{fast:1.7429959989188148 mean:100.68093537460715 slow:199.61887475029548}

-----
tauCCrit = 150; increase in risk probs = 0.04338333333324
tauCCrit = 152; increase in risk probs = 0.035499999999991316
tauCCrit = 154; increase in risk probs = 0.0287833333332539
tauCCrit = 156; increase in risk probs = 0.02196666666659362
tauCCrit = 158; increase in risk probs = 0.01664999999999317
tauCCrit = 160; increase in risk probs = 0.010999999999993681
tauCCrit = 162; increase in risk probs = 0.00711666666660554
tauCCrit = 164; increase in risk probs = 0.00343333333327515
tauCCrit = 166; increase in risk probs = 0.0023999999999942956
tauCCrit = 168; increase in risk probs = 0.000733333333277015
tauCCrit = 170; increase in risk probs = -5.551115123125783e-15

```

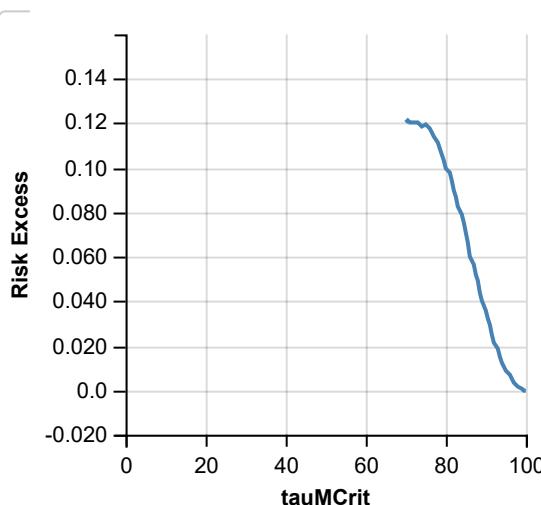


```

postTauM
mode = unknown
mean = 74.2886135329192
sigma = 13.43418399435613
{fast:33.98606154985081 mean:74.2886135329192 slow:114.5911655159876}

-----
tauMCrit = 88; increase in risk probs = 0.04893333333327056
tauMCrit = 88.6; increase in risk probs = 0.04429999999999423
tauMCrit = 89.2; increase in risk probs = 0.040266666666661344
tauMCrit = 89.8; increase in risk probs = 0.0357333333332851
tauMCrit = 90.4; increase in risk probs = 0.032166666666662236
tauMCrit = 91; increase in risk probs = 0.02914999999999579
tauMCrit = 91.6; increase in risk probs = 0.02489999999999626
tauMCrit = 92.2; increase in risk probs = 0.0212833333332999
tauMCrit = 92.8; increase in risk probs = 0.018549999999996958
tauMCrit = 93.4; increase in risk probs = 0.01471666666664047
tauMCrit = 94; increase in risk probs = 0.01233333333330976
tauMCrit = 94.6; increase in risk probs = 0.010699999999997822
tauMCrit = 95.2; increase in risk probs = 0.00854999999999806
tauMCrit = 95.8; increase in risk probs = 0.006866666666664911
tauMCrit = 96.4; increase in risk probs = 0.00483333333331802
tauMCrit = 97; increase in risk probs = 0.0036999999999985933
tauMCrit = 97.6; increase in risk probs = 0.0022999999999987475
tauMCrit = 98.2; increase in risk probs = 0.00144999999999873
tauMCrit = 98.8; increase in risk probs = 0.0006999999999988127
tauMCrit = 99.4; increase in risk probs = 0.000233333333321974
tauMCrit = 100; increase in risk probs = -1.1102230246251565e-15

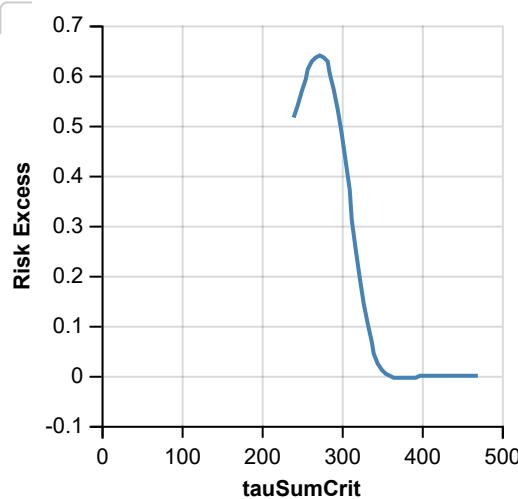
```



```
postTauSum
mode = unknown
mean = 306.34673684894443
sigma = 25.747988692734474
{fast:229.10277077074102 mean:306.34673684894443 slow:383.59070292714785}
```

```
tauSumCrit = 341.2; increase in risk probs = 0.044349999999995005
tauSumCrit = 345.8; increase in risk probs = 0.0250833333333046
tauSumCrit = 350.4; increase in risk probs = 0.01254999999998507
tauSumCrit = 355; increase in risk probs = 0.00418333333332762
tauSumCrit = 359.6; increase in risk probs = -0.000783333333333581
tauSumCrit = 364.2; increase in risk probs = -0.00393333333333011
tauSumCrit = 368.7999999999995; increase in risk probs = -0.00488333333329065
tauSumCrit = 373.4; increase in risk probs = -0.00496666666666231
tauSumCrit = 378; increase in risk probs = -0.00431666666666302
tauSumCrit = 382.6; increase in risk probs = -0.00383333333333022
tauSumCrit = 387.2; increase in risk probs = -0.002999999999997806
tauSumCrit = 391.7999999999995; increase in risk probs = -0.002333333333331874
tauSumCrit = 396.4; increase in risk probs = -0.001716666666665886
tauSumCrit = 401; increase in risk probs = -0.0013833333333292
tauSumCrit = 405.6; increase in risk probs = -0.000850000000000174
tauSumCrit = 410.2; increase in risk probs = -0.000666666666667043
tauSumCrit = 414.7999999999995; increase in risk probs = -0.000533333333333856
tauSumCrit = 419.4; increase in risk probs = -0.0003500000000000725
tauSumCrit = 424; increase in risk probs = -0.000233333333341866
tauSumCrit = 428.6; increase in risk probs = -0.000083333333343518
tauSumCrit = 433.2; increase in risk probs = -0.0000333333333440684
tauSumCrit = 437.7999999999995; increase in risk probs = -0.00003333333333440684
tauSumCrit = 442.4; increase in risk probs = -1.1102230246251565e-16
tauSumCrit = 447; increase in risk probs = -1.1102230246251565e-16
tauSumCrit = 451.6; increase in risk probs = -1.1102230246251565e-16
tauSumCrit = 456.2; increase in risk probs = -1.1102230246251565e-16
tauSumCrit = 460.7999999999995; increase in risk probs = -1.1102230246251565e-16
```

```
tauSumCrit = 465.4; increase in risk probs = -1.1102230246251565e-16
tauSumCrit = 470; increase in risk probs = -1.1102230246251565e-16
```



```
postSigmaTauSum
mode = unknown
mean = 86.48709414896926
sigma = 19.49427675894848
{fast:28.004263872123822 mean:86.48709414896926 slow:144.9699244258147}
```

```
=====
runtime in seconds = 7562.279
runtime in minutes = 126.03798333333334
```

```
=====
```

## Features

- Runs on the command line with node.js (<http://nodejs.org/>) or in the browser (<http://docs.webppl.org/en/master/development/workflow.html#browser-version>).
- Supports modular and re-usable code using packages (<http://docs.webppl.org/en/master/packages.html>) built on top of the npm package system, and interoperates with existing Javascript packages in the npm ecosystem.
- Includes a large and expanding library of primitive distributions. (<http://docs.webppl.org/en/master/distributions.html>)
- Implements a variety of inference algorithms (<http://docs.webppl.org/en/master/inference/index.html>), including exact inference via enumeration, rejection sampling, Sequential Monte Carlo, Markov Chain Monte Carlo, Hamiltonian Monte Carlo, and inference-as-optimization (e.g. variational inference).
- Provides inference as a first-class operator in the language, allowing for nested inference ('inference about inference').
- Supports optimizable models with neural network components using adnn (<https://www.npmjs.com/package/adnn>).

## Demos

Browser-based applications powered by WebPPL.

- Procedural vines with shape constraints ([demos/vines/index.html](#))
- 3D procedural spaceships with shape constraints (<http://dritchie.github.io/web-procmod/>)  
(Note: the code in this demo is written in an older version of WebPPL)

## Local install

Install WebPPL in two easy steps:

1. Install node.js (<http://nodejs.org>)
2. Run `npm install -g webppl`

Now, the `webppl` command is globally available.

To upgrade to the latest version, run `npm update -g webppl`.

## Documentation

To learn more about how to set up and use WebPPL, take a look at our documentation (<http://docs.webppl.org>) and the examples (<https://github.com/probmods/webppl/tree/master/examples>).

To learn more about how WebPPL works under the hood, check out our web book, The Design and Implementation of Probabilistic Programming Languages (<http://dippl.org/>).

For probabilistic modeling in general, our other web book, Probabilistic Models of Cognition (<https://probmods.org>), might be of interest.

## License

The WebPPL code base is open source and freely available for commercial and non-commercial use under the MIT license (<https://github.com/probmods/webppl/blob/master/LICENSE.md>).

## Contributions

We encourage you to contribute to WebPPL! Check out our guidelines for contributors (<https://github.com/probmods/webppl/blob/master/CONTRIBUTING.md>) and join the `webppl-dev` (<https://groups.google.com/forum/#!forum/webppl-dev>) mailing list.

## Pronunciation

Say “web people”.

## Citing

If you use WebPPL in academic projects and papers, please cite as:

*N. D. Goodman and A. Stuhlmüller (electronic). The Design and Implementation of Probabilistic Programming Languages. Retrieved from <http://dippl.org> . [bibtex]*

## Publications

If you publish a paper using/extending WebPPL, let us know (<https://groups.google.com/forum/#!forum/webppl-dev>) and we'll add it to this list:

- D. Ritchie, P. Horsfall, and N. D. Goodman. Deep Amortized Inference for Probabilistic Programs (<https://arxiv.org/abs/1610.05735>). arXiv:1610.05735.*
- L. Ouyang, M. H. Tessler, D. Ly, and N. D. Goodman. Practical optimal experiment design with probabilistic programs (<https://arxiv.org/abs/1608.05046>). arXiv:1608.05046.*
- M. H. Tessler and N. D. Goodman. A Pragmatic Theory of Generic Language (<https://arxiv.org/abs/1608.02926>). arXiv:1608.02926.*
- D. Ritchie, A. Thomas, P. Hanrahan, and N. D. Goodman. Neurally-Guided Procedural Models: Amortized Inference for Procedural Graphics Programs using Neural Networks (<https://arxiv.org/abs/1603.06143>). NIPS 2016.*
- D. Ritchie, A. Stuhlmüller, and N. D. Goodman. C3: Lightweight Incrementalized MCMC for Probabilistic Programs using Continuations and Callsite Caching (<https://arxiv.org/abs/1509.02151>). AISTATS 2016.*
- M. H. Tessler and N. D. Goodman. Communicating generalizations about events (<http://stanford.edu/~mtessler/papers/Tessler2016-cogsci.pdf>). Proceedings of the Thirty-Eighth Annual Conference of the Cognitive Science Society, 2016.*
- E. J. Yoon, M. H. Tessler, N. D. Goodman, and M. C. Frank. Talking with tact: Polite language as a balance between kindness and informativity (<http://stanford.edu/~mtessler/papers/YoonTessler2016-cogsci.pdf>). Proceedings of the Thirty-Eighth Annual Conference of the Cognitive Science Society, 2016.*
- C. Graf, J. Degen, R. X. D. Hawkins, and N. D. Goodman. Animal, dog, or dalmatian? Level of abstraction in nominal referring expressions (<https://cocolab.stanford.edu/papers/GrafEtAl2016-Cogsci.pdf>). Proceedings of the Thirty-Eighth Annual Conference of the Cognitive Science Society, 2016.*
- O. Evans, A. Stuhlmüller, and N. D. Goodman. Learning the Preferences of Ignorant, Inconsistent Agents (<https://stuhlmueller.org/papers/preferences-aaai2016.pdf>). AAAI 2016.*
- A. Stuhlmüller, R. X. D. Hawkins, N. Siddharth, and N. D. Goodman. Coarse-to-Fine Sequential Monte Carlo for Probabilistic Programs (<https://arxiv.org/abs/1509.02962>). arXiv:1509.02962.*
- O. Evans, A. Stuhlmüller, and N. D. Goodman. Learning the Preferences of Bounded Agents (<https://stuhlmueller.org/papers/preferences-nipsworkshop2015.pdf>). Workshop on Bounded Optimality, NIPS 2015.*
- R. X. D. Hawkins, A. Stuhlmüller, J. Degen, and N. D. Goodman. Why do you ask? Good questions provoke informative answers (<https://stuhlmueller.org/papers/qa-cogsci2015.pdf>). Proceedings of the Thirty-Seventh Annual Conference of the Cognitive Science Society, 2015.*
- G. Scontras and M. H. Tessler (electronic). Composition in Probabilistic Language Understanding ([http://gscontras.github.io/ESSLLI-2016](http://gscontras.github.io/ESSLLI-2016/) ). Retrieved from <http://gscontras.github.io/ESSLLI-2016> .*
- O. Evans, A. Stuhlmüller, J. Salvatier, and D. Filan (electronic). Modeling Agents with Probabilistic Programs (<http://agentmodels.org>). Retrieved from <http://agentmodels.org> .*
- N. D. Goodman and J. B. Tenenbaum (electronic). Probabilistic Models of Cognition (<http://probmods.org>). Retrieved from <http://probmods.org> .*
- N. D. Goodman and A. Stuhlmüller (electronic). The Design and Implementation of Probabilistic Programming Languages (<http://dippl.org>). Retrieved from <http://dippl.org> .*

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