

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("PCM20201212_TriangleModePrior&RiskCalculation      *** 2020/12/12 *** ")
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'=mode=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
 */

```

```

*
* 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("-----")
/** 
 * @object hyperParmTauX - parameters 'typical'=c, fast=a, and slow=b for prior Triangle
 * - 'typical', fast, and slow are taken from MHP
 * - 'typical' = mode = c
 * @property {number} 'typical' - value is the 'typical' value of the CMN-interval
 * @property {number} a - value is the 'fast' parameter of Triangle(a, b, c)
 * @property {number} b - value is the 'slow' parameter of Triangle(a, b, c)
 * @property {number} c - value is the mode or c parameter of Triangle(a, b, c)
 */
var hyperParmTauP = {c:100.0, a:50.0, b:200.0}
print("hyperParmTauP = {c:" + hyperParmTauP.c + ", a:" + hyperParmTauP.a +
    ", b:" + hyperParmTauP.b + "}")
var hyperParmTauC = {c: 70.0, a:25.0, b:170.0}
print("hyperParmTauC = {c: " + hyperParmTauC.c + ", a:" + hyperParmTauC.a +
    ", b:" + hyperParmTauC.b + "}")
var hyperParmTauM = {c: 70.0, a:30.0, b: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)
 */
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
  }, 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
* @function printRiskProbs
*/
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 printDiffProbs
*/
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)) :
    (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 prior-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 univariate prior Gamma distribution for TauSum
 * @variable {distribution} priorTauSum - 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}
}

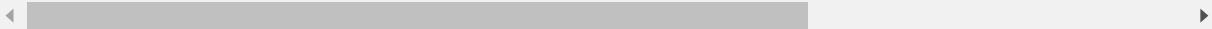
//-----
/***
 * @description - Infer generates the posterior distribution 'posteriorTauT'
 * @variable {distributionObject} posteriorTauT - multivariate posterior distribution
 */
print('Univariate Posteriors TauX (X=P, C, M, Sum) Gamma(???, ???) and SigmaTauSum Gamma(???,')
var posterior = Infer({model:oneSampleOfModel, 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
PCM20201212_TriangleModePrior&RiskCalculation *** 2020/12/12 ***

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

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

as triangle(fast=a, slow=b, 'typical'=mode=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:100, a:50, b:200}

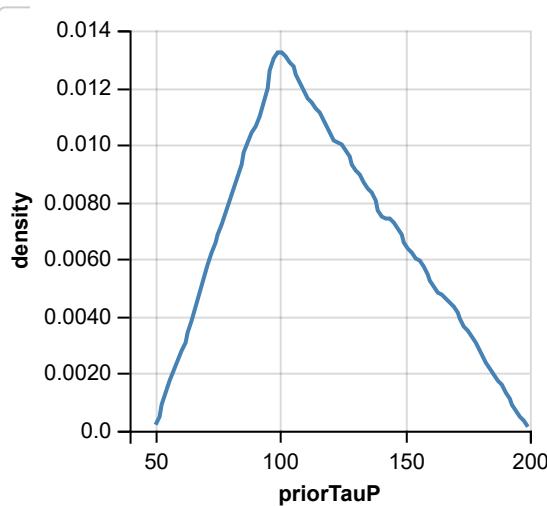
hyperParmTauC = {c: 70, a:25, b:170}

hyperParmTauM = {c: 70, a:30, b:100}

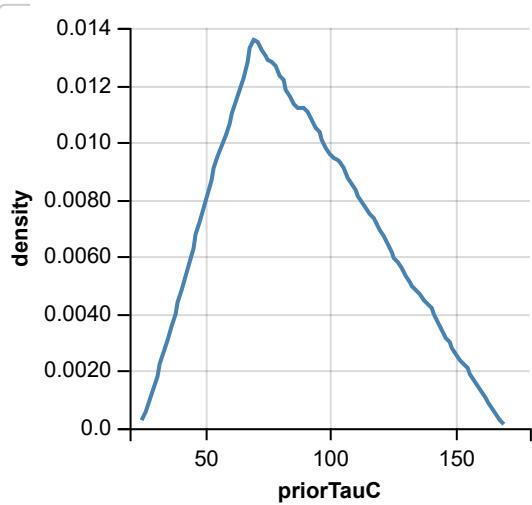
hyperParmSigmaTauSum = {a:4, b:20}

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

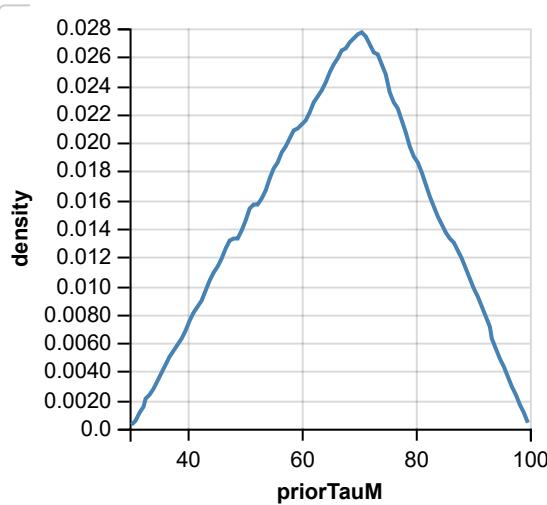
priorTauP:



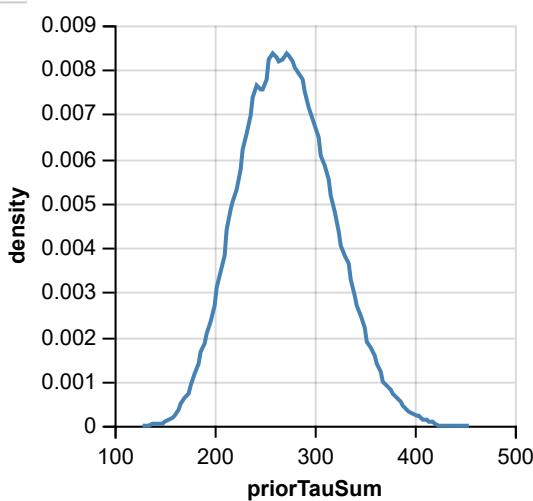
`priorTauC:`



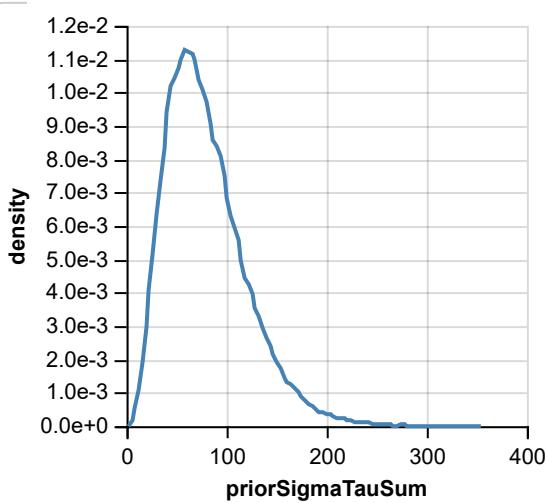
`priorTauM:`



`priorTauSum:`



priorSigmaTauSum:



model-generated 3*sigma tau-interval:

```
priorTauP
mode = unknown
mean = 116.69741323038144
sigma = 31.369305989517542
{fast:22.589495261828816 mean:116.69741323038144 slow:210.80533119893408}
```

priorTauC

```
mode = unknown
mean = 88.25270878644645
sigma = 30.252110728266686
{fast:-2.5036233983536107 mean:88.25270878644645 slow:179.00904097124652}
```

priorTauM

```
mode = unknown
mean = 66.73448775450258
sigma = 14.355816524021051
{fast:23.667038182439427 mean:66.73448775450258 slow:109.80193732656574}
```

priorTauSum

```
mode = unknown
```

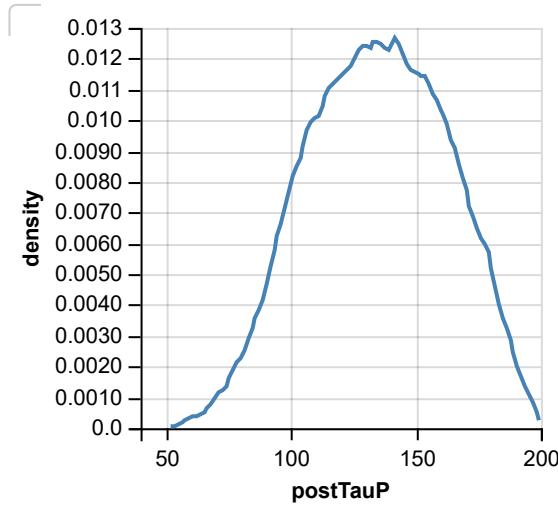
```

mean = 271.6846097713323
sigma = 45.893075153745926
{fast:134.00538431009454 mean:271.6846097713323 slow:409.36383523257007}

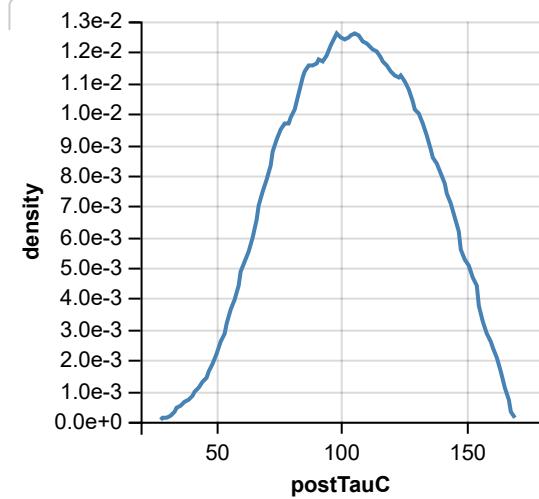
-----
priorSigmaTauSum
mode = unknown
mean = 79.82583170579565
sigma = 40.1605487409151
model-generated 3*sigma tau-interval:
{fast:-40.65581451694965 mean:79.82583170579565 slow:200.30747792854095}
=====
```

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

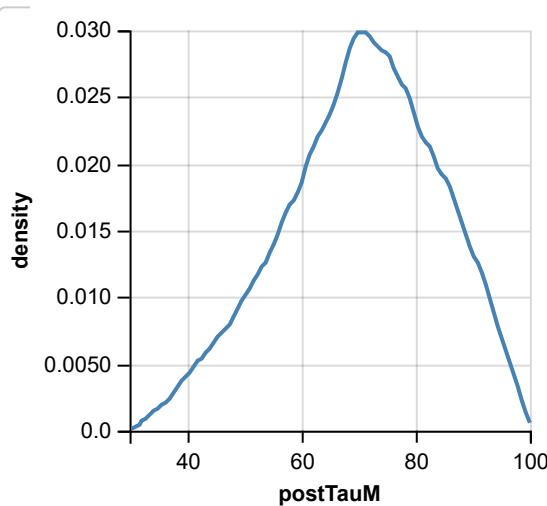
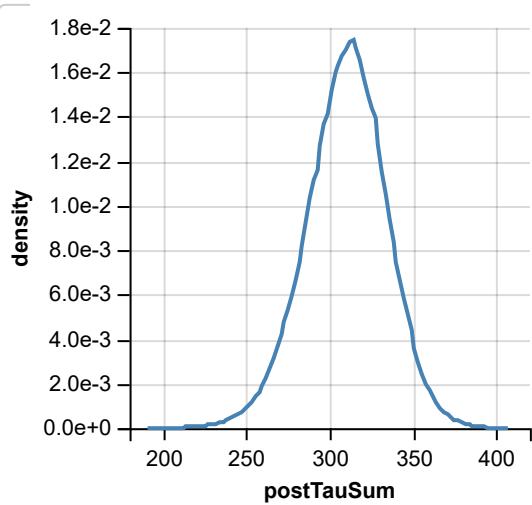
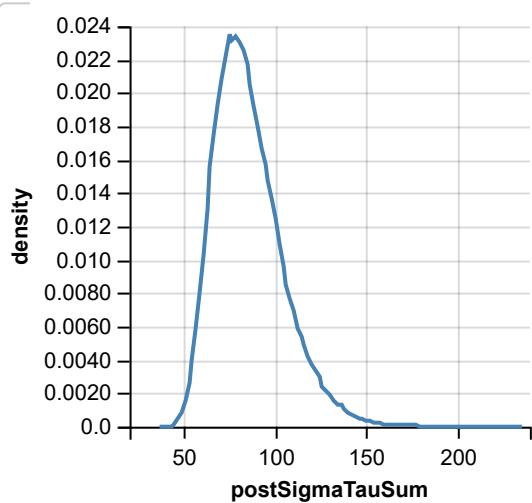
postTauP:



postTauC:



postTauM:

`postTauSum:``postSigmaTauSum:``model-generated 3*sigma tau-interval:`

```

postTauP
mode = unknown
mean = 134.47664140029102
sigma = 27.949695322751094
{fast:50.62755543203774 mean:134.47664140029102 slow:218.32572736854428}

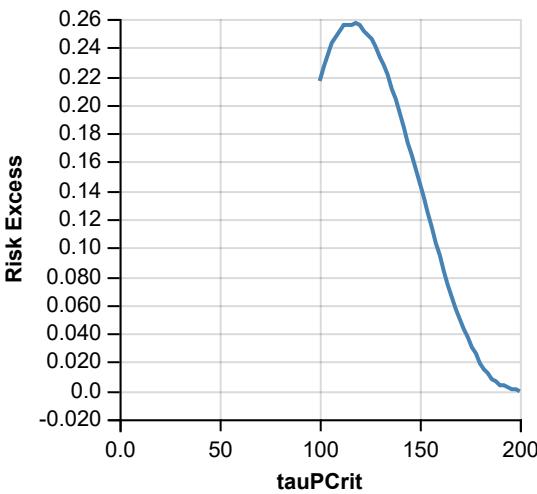
tauPCrit = 172; increase in risk probs = 0.04279999999999955

```

```

tauPCrit = 174; increase in risk probs = 0.03721666666660236
tauPCrit = 176; increase in risk probs = 0.03103333333327584
tauPCrit = 178; increase in risk probs = 0.0263666666666132
tauPCrit = 180; increase in risk probs = 0.01974999999995382
tauPCrit = 182; increase in risk probs = 0.0150499999999959
tauPCrit = 184; increase in risk probs = 0.012849999999996031
tauPCrit = 186; increase in risk probs = 0.008549999999996505
tauPCrit = 188; increase in risk probs = 0.00663333333330049
tauPCrit = 190; increase in risk probs = 0.004449999999996956
tauPCrit = 192; increase in risk probs = 0.0031499999999969885
tauPCrit = 194; increase in risk probs = 0.00233333333330412
tauPCrit = 196; increase in risk probs = 0.0009999999999972253
tauPCrit = 198; increase in risk probs = 0.00041666666666395624
tauPCrit = 200; increase in risk probs = -2.6645352591003757e-15

```



```

postTauC
mode = unknown
mean = 105.09391516556296
sigma = 27.820525848789224
{fast:21.632337619195297 mean:105.09391516556296 slow:188.55549271193064}

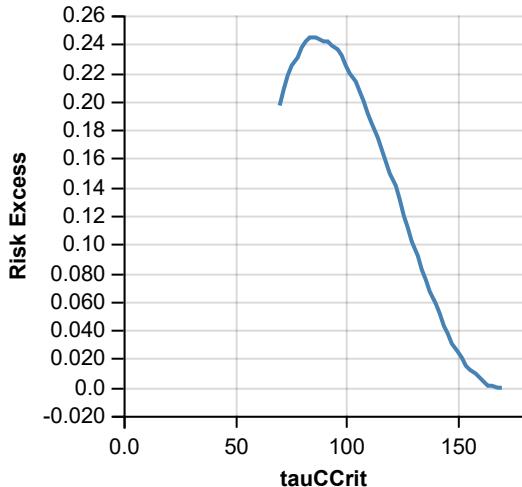
```

```

tauCCrit = 144; increase in risk probs = 0.0435333333332665
tauCCrit = 146; increase in risk probs = 0.0367333333332729
tauCCrit = 148; increase in risk probs = 0.03078333333327945
tauCCrit = 150; increase in risk probs = 0.02491666666661924
tauCCrit = 152; increase in risk probs = 0.02079999999999571
tauCCrit = 154; increase in risk probs = 0.0150333333332968
tauCCrit = 156; increase in risk probs = 0.0115833333333006
tauCCrit = 158; increase in risk probs = 0.00871666666663597
tauCCrit = 160; increase in risk probs = 0.00643333333330515
tauCCrit = 162; increase in risk probs = 0.003183333333308733
tauCCrit = 164; increase in risk probs = 0.001583333333310495
tauCCrit = 166; increase in risk probs = 0.0003166666666441134
tauCCrit = 168; increase in risk probs = 0.0000666666666443888

```

```
tauCCrit = 170; increase in risk probs = -2.220446049250313e-15
```



```
postTauM
```

```
mode = unknown
```

```
mean = 70.32273725361163
```

```
sigma = 13.62182402910084
```

```
{fast:29.457265166309114 mean:70.32273725361163 slow:111.18820934091416}
```

```
tauMCrit = 83.8; increase in risk probs = 0.047099999999994036
```

```
tauMCrit = 84.4; increase in risk probs = 0.04434999999999423
```

```
tauMCrit = 85; increase in risk probs = 0.04141666666666122
```

```
tauMCrit = 85.6; increase in risk probs = 0.03759999999999508
```

```
tauMCrit = 86.2; increase in risk probs = 0.03488333333328714
```

```
tauMCrit = 86.8; increase in risk probs = 0.0325833333332886
```

```
tauMCrit = 87.4; increase in risk probs = 0.02923333333329226
```

```
tauMCrit = 88; increase in risk probs = 0.027616666666662737
```

```
tauMCrit = 88.6; increase in risk probs = 0.02496666666666303
```

```
tauMCrit = 89.2; increase in risk probs = 0.023099999999996568
```

```
tauMCrit = 89.8; increase in risk probs = 0.021099999999996788
```

```
tauMCrit = 90.4; increase in risk probs = 0.019149999999997003
```

```
tauMCrit = 91; increase in risk probs = 0.01731666666666387
```

```
tauMCrit = 91.6; increase in risk probs = 0.01506666666666412
```

```
tauMCrit = 92.2; increase in risk probs = 0.01278333333331037
```

```
tauMCrit = 92.8; increase in risk probs = 0.01118333333331213
```

```
tauMCrit = 93.4; increase in risk probs = 0.00908333333331445
```

```
tauMCrit = 94; increase in risk probs = 0.007816666666664918
```

```
tauMCrit = 94.6; increase in risk probs = 0.00653333333331726
```

```
tauMCrit = 95.2; increase in risk probs = 0.00531666666665082
```

```
tauMCrit = 95.8; increase in risk probs = 0.00413333333331879
```

```
tauMCrit = 96.4; increase in risk probs = 0.003049999999998665
```

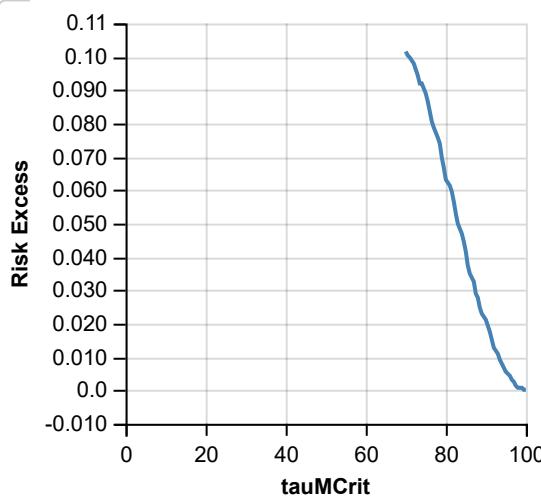
```
tauMCrit = 97; increase in risk probs = 0.002466666666665396
```

```
tauMCrit = 97.6; increase in risk probs = 0.001183333333322038
```

```
tauMCrit = 98.2; increase in risk probs = 0.0006166666666655995
```

```
tauMCrit = 98.8; increase in risk probs = 0.0006166666666655995
```

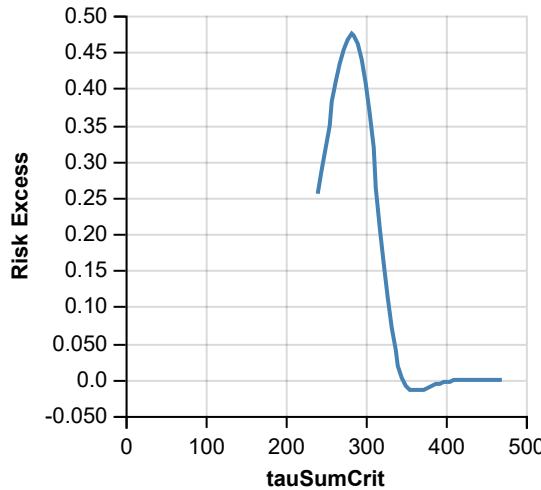
```
tauMCrit = 99.4; increase in risk probs = 0.0000833333333232495
tauMCrit = 100; increase in risk probs = -9.992007221626409e-16
```



```
postTauSum
mode = unknown
mean = 309.89329381946413
sigma = 24.21338842156764
{fast:237.25312855476122 mean:309.89329381946413 slow:382.533459084167}
```

```
tauSumCrit = 336.6; increase in risk probs = 0.0418833333332872
tauSumCrit = 341.2; increase in risk probs = 0.0186833333331276
tauSumCrit = 345.8; increase in risk probs = 0.00214999999999763
tauSumCrit = 350.4; increase in risk probs = -0.00821666666665762
tauSumCrit = 355; increase in risk probs = -0.01339999999998524
tauSumCrit = 359.6; increase in risk probs = -0.014833333333317
tauSumCrit = 364.2; increase in risk probs = -0.01558333333331617
tauSumCrit = 368.7999999999995; increase in risk probs = -0.014466666666665073
tauSumCrit = 373.4; increase in risk probs = -0.01294999999998574
tauSumCrit = 378; increase in risk probs = -0.01051666666665508
tauSumCrit = 382.6; increase in risk probs = -0.00881666666665696
tauSumCrit = 387.2; increase in risk probs = -0.00681666666665916
tauSumCrit = 391.7999999999995; increase in risk probs = -0.00529999999999416
tauSumCrit = 396.4; increase in risk probs = -0.00401666666666224
tauSumCrit = 401; increase in risk probs = -0.00294999999999675
tauSumCrit = 405.6; increase in risk probs = -0.0018833333333126
tauSumCrit = 410.2; increase in risk probs = -0.001166666666665382
tauSumCrit = 414.7999999999995; increase in risk probs = -0.00068333333332581
tauSumCrit = 419.4; increase in risk probs = -0.00033333333332966
tauSumCrit = 424; increase in risk probs = -0.000183333333331314
tauSumCrit = 428.6; increase in risk probs = -0.000166666666666483
tauSumCrit = 433.2; increase in risk probs = -0.0000666666666665932
tauSumCrit = 437.7999999999995; increase in risk probs = -0.000033333333332966
tauSumCrit = 442.4; increase in risk probs = -0.0000166666666666483
tauSumCrit = 447; increase in risk probs = -0.0000166666666666483
```

```
tauSumCrit = 451.6; increase in risk probs = -0.0000166666666666483
tauSumCrit = 456.2; increase in risk probs = 0
tauSumCrit = 460.79999999999995; increase in risk probs = 0
tauSumCrit = 465.4; increase in risk probs = 0
tauSumCrit = 470; increase in risk probs = 0
```



```
postSigmaTauSum
mode = unknown
mean = 85.56243421239003
sigma = 18.957748415066664
{fast:28.689188967190034 mean:85.56243421239003 slow:142.43567945759003}
```

```
=====
runtime in seconds = 8292.426
runtime in minutes = 138.2071
=====
```

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 . 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> .

Acknowledgments

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