

1 sbi reloaded: a toolkit for simulation-based inference 2 workflows

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27 Abstract

28 Scientists and engineers use simulators to model empirically observed phenomena. However,
29 tuning the parameters of a simulator to ensure its outputs match observed data presents a
30 significant challenge. Simulation-based inference (SBI) addresses this by enabling Bayesian
31 inference for simulators, identifying parameters that match observed data and align with
32 prior knowledge. Unlike traditional Bayesian inference, SBI only needs access to simulations
33 from the model and does not require evaluations of the likelihood-function. In addition, SBI
34 algorithms do not require gradients through the simulator, allow for massive parallelization of
35 simulations, and can perform inference for different observations without further simulations or
36 training, thereby amortizing inference. Over the past years, we have developed, maintained,
37 and extended `sbi`, a PyTorch-based package that implements Bayesian SBI algorithms based on
38 neural networks. The `sbi` toolkit implements a wide range of inference methods, neural network
39 architectures, sampling methods, and diagnostic tools. In addition, it provides well-tested
40 default settings but also offers flexibility to fully customize every step of the simulation-based
41 inference workflow. Taken together, the `sbi` toolkit enables scientists and engineers to apply
42 state-of-the-art SBI methods to black-box simulators, opening up new possibilities for aligning
43 simulations with empirically observed data.

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44 Statement of need

45 Bayesian inference is a principled approach for determining parameters consistent with empirical
46 observations: Given a prior over parameters, a forward-model (defining the likelihood), and
47 observations, it returns a posterior distribution. The posterior distribution captures the
48 entire space of parameters that are compatible with the observations and the prior and it
49 quantifies parameter uncertainty. When the forward-model is given by a stochastic simulator,
50 Bayesian inference can be challenging: (1) the forward-model can be slow to evaluate, making
51 algorithms that rely on sequential evaluations of the likelihood (such as Markov-Chain Monte-
52 Carlo, MCMC) impractical, (2) the simulator can be non-differentiable, prohibiting the use of
53 gradient-based MCMC or variational inference (VI) methods, and (3) likelihood-evaluations can
54 be intractable, meaning that we can only generate samples from the model, but not evaluate
55 their likelihoods.

56 Recently, simulation-based inference (SBI) algorithms based on neural networks have been
57 developed to overcome these limitations (Hermans et al., 2020; Papamakarios et al., 2019;
58 Papamakarios & Murray, 2016). Unlike classical methods from Approximate Bayesian Compu-
59 tation (ABC, Sisson et al. (2018)), these methods use neural networks to learn the relationship
60 between parameters and simulation outputs. Neural SBI algorithms (1) allow for massive
61 parallelization of simulations (in contrast with sequential evaluations in MCMC methods)
62 (2) do not require gradients through the simulator, and (3) do not require evaluations of
63 the likelihood but only samples from the simulator. Finally, many of these algorithms allow
64 *amortized* inference, that is, after a large upfront cost of simulating data for the training phase,
65 they can return the posterior distribution for any observation without requiring any further
66 simulations or retraining.

67 To aid in the effective application of these algorithms to a wide range of problems, we developed
68 the `sbi` toolkit. `sbi` implements a variety of state-of-the-art SBI algorithms, offering both
69 high-level interfaces, extensive documentation and tutorials for practitioners, as well as low-level
70 interfaces for experienced users and SBI researchers (giving full control over simulations, the
71 training loop, and the sampling procedure). Since the original release of the `sbi` package
72 (Tejero-Cantero et al., 2020), the community of contributors has expanded significantly,
73 resulting in a large number of improvements that have made `sbi` more flexible, performant,
74 and reliable. `sbi` now supports a wider range of amortized and sequential inference methods,
75 neural network architectures (including normalizing flows, flow- and score-matching, and
76 various embedding network architectures), samplers (including MCMC, variational inference,
77 importance sampling, and rejection sampling), diagnostic tools, visualization tools, and a
78 comprehensive set of tutorials on how to use these features.

79 The `sbi` package is already used extensively by the machine learning research community
80 (Boelts et al., 2022; Deistler, Goncalves, et al., 2022; Dirmeier et al., 2023; Dyer et al., 2022b;
81 Glöckler et al., 2022; Gloeckler et al., 2023, 2024; Hermans et al., 2022; Linhart et al., 2024;
82 Muratore et al., 2022; Spurio Mancini et al., 2023; Wiqvist et al., 2021) but has also fostered
83 the application of SBI in various fields of research (Avecilla et al., 2022; Bernaerts et al., 2023;
84 Boelts et al., 2023; Bondarenko et al., 2023; Confavreux et al., 2023; Deistler, Macke, et al.,
85 2022; Dingeldein et al., 2023; Dyer et al., 2022a; Gao et al., 2024; Groschner et al., 2022;
86 Hahn & Melchior, 2022; Hashemi et al., 2023; Jin et al., 2023; Lemos et al., 2024; Lowet et
87 al., 2023; Mishra-Sharma & Cranmer, 2022; Myers-Joseph et al., 2024; Rößler et al., 2023;
88 Wang et al., 2024).

89 Description

90 `sbi` is a flexible and extensive toolkit for running simulation-based Bayesian inference workflows.
91 `sbi` supports any kind of (offline) simulator and prior, a wide range of inference methods,
92 neural networks, and samplers, as well as diagnostic methods and analysis tools (Figure 1).

Simulator & prior	Method classes	Neural networks	Training	Sampling	Diagnostics	Analysis
<ul style="list-style-type: none"> • Use pre-simulated data or... • ...use utilities for parallel simulation • Combine independent priors • Build truncated priors 	<ul style="list-style-type: none"> • Neural Posterior Estimation (NPE) • Neural Likelihood Estimation (NLE) • Neural Ratio Estimation (NRE) • Amortized and sequential versions of all algorithms 	<ul style="list-style-type: none"> • (Continuous) Normalizing flows • Score-matching • Flow-matching • Pre-configured or customizable embedding networks 	<ul style="list-style-type: none"> • Preconfigured training loop with good defaults or... • ...complete access to the training loop for full flexibility 	<ul style="list-style-type: none"> • MCMC (with parallel chains across data) • Variational inference • Importance sampling & SIR • Rejection sampling 	<ul style="list-style-type: none"> • Simulation-based calibration (SBC) • Expected coverage • Local C2ST • TARP 	<ul style="list-style-type: none"> • Marginal plot • Conditional plot • Sensitivity analysis

Figure 1: Features of the `sbi` package. Components that were added since the initial release described in Tejero-Cantero et al. (2020) are marked in red.

93 A significant challenge in making SBI algorithms accessible to a broader community lies in
 94 accommodating diverse and complex simulators, as well as varying degrees of flexibility in each
 95 step of the inference process. To address this, `sbi` provides pre-configured defaults for all
 96 inference methods, but also allows full customization of every step in the process (including
 97 simulation, training, sampling, diagnostics and analysis).

98 **Simulator & prior:** The `sbi` toolkit requires only simulation parameters and simulated data
 99 as input, without needing direct access to the simulator itself. However, if the simulator can
 100 be provided as a Python callable, `sbi` can optionally parallelize running the simulations from
 101 a given prior using `joblib` (Varoquaux, 2008). Additionally, `sbi` can automatically handle
 102 failed simulations or missing values, it supports both discrete and continuous parameters and
 103 observations (or mixtures thereof) and it provides utilities to flexibly define priors.

104 **Methods:** `sbi` implements a wide range of neural network-based SBI algorithms, among them
 105 Neural Posterior Estimation (NPE) with various conditional estimators, Neural Likelihood
 106 Estimation (NLE), and Neural Ratio Estimation (NRE). Each of these methods can be run
 107 either in an *amortized* mode, where the neural network is trained once on a set of pre-existing
 108 simulation results and then performs inference on *any* observation without further simulations
 109 or retraining, or in a *sequential* mode where inference is focused on one observation to improve
 110 simulation efficiency with active learning, running simulations with parameters likely to have
 111 resulted in the observation.

112 **Neural networks and training:** `sbi` implements a wide variety of state-of-the-art conditional
 113 density estimators for NPE and NLE, including normalizing flows (Greenberg et al., 2019;
 114 Papamakarios et al., 2021) (via `nflows` (Durkan et al., 2019) and `zuko` (Rozet, 2023)), diffusion
 115 models (Geffner et al., 2023; Simons et al., 2023; Song et al., 2021), mixture density networks
 116 (Bishop, 1994), and flow matching (Lipman et al., 2023; Wildberger et al., 2023) (via `zuko`),
 117 as well as ensembles of any of these networks. `sbi` also implements a large set of embedding
 118 networks that can automatically learn summary statistics of (potentially) high-dimensional
 119 simulation outputs (including multi-layer-perceptrons, convolutional networks, and permutation
 120 invariant networks). The neural networks can be trained with a pre-configured training loop
 121 with established default values, but `sbi` also allows full access over the training loop when
 122 desired.

123 **Sampling:** For NLE and NRE, `sbi` implements a large range of samplers, including MCMC (with
 124 chains vectorized across observations), variational inference, rejection sampling, or importance
 125 sampling, as well as wrappers to use MCMC samplers from `Pyro` and `PyMC` (Abril-Pla et al.,
 126 2023; Bingham et al., 2019). `sbi` can perform inference for single observations or for multiple
 127 *i.i.d.* observations, and can use importance sampling to correct for potential inaccuracies in
 128 the posterior if the likelihood is available.

129 **Diagnostics and analysis:** The `sbi` toolkit also implements a large set of diagnostic tools,
 130 such as simulation-based calibration (SBC) (Talts et al., 2018), expected coverage (Deistler,
 131 Goncalves, et al., 2022; Hermans et al., 2022), local C2ST (Linhart et al., 2024), and TARP
 132 (Lemos et al., 2023). Additionally, `sbi` offers visualization tools for the posterior, including
 133 marginal and conditional corner plots to visualize high-dimensional distributions, calibration

134 plots, and wrappers for Arviz (Kumar et al., 2019) diagnostic plots.

135 With `sbi`, our goal is to advance scientific discovery and computational engineering by making
136 Bayesian inference accessible to a broad range of models, including those with inaccessible
137 likelihoods, and to a broader range of users, including both machine learning researchers and
138 domain-practitioners. We have created an open architecture and embraced community-driven
139 development practices to encourage collaboration with other machine learning researchers and
140 applied scientists to join us in this long-term vision.

141 Related software

142 Since the original release of the `sbi` package, several other packages that implement neural
143 network-based SBI algorithms have emerged. The Probabilists (2024) package offers neural
144 posterior and neural ratio estimation, primarily targeting SBI researchers with a low-level API
145 and full flexibility over the training loop (Lampe stopped being maintained in July 2024).
146 The BayesFlow package (Stefan T. Radev et al., 2023) focuses on a set of amortized SBI
147 algorithms based on posterior and likelihood estimation that have been developed in the
148 respective research labs (Stefan T. Radev et al., 2020). The `swyft` package (undark-lab, 2023)
149 specializes in algorithms based on neural ratio estimation. The `sbijax` package (Dirmeier et
150 al., 2024) implements a set of inference methods in JAX.

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