

# Probabilistic Systems Coalgebraically

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University of Salzburg

QAIS, University of Minho, Braga, 16.9.2013

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- ⦿ probabilistic systems
- ⦿ their modelling as coalgebras
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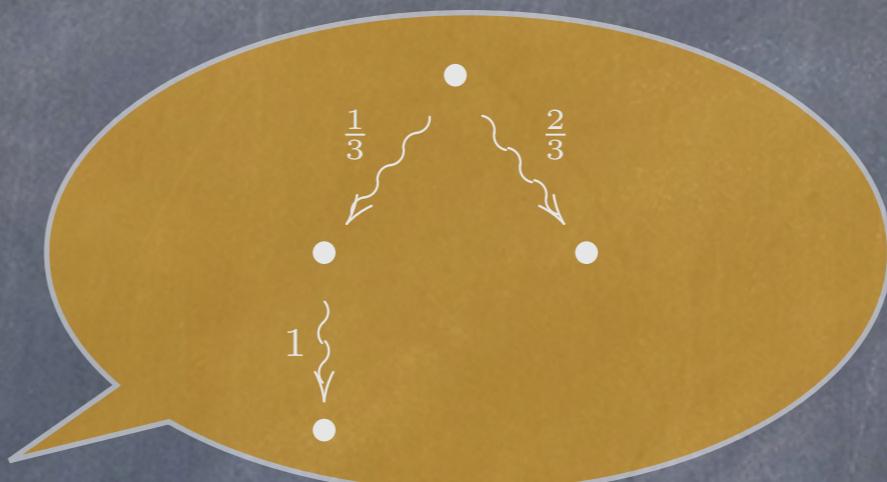
generic results:  
“probability” is  
just  
a parameter

# Major distinction

- ⦿ Discrete systems  
discrete probability distributions
- ⦿ Continuous systems  
continuous state space/continuous measures

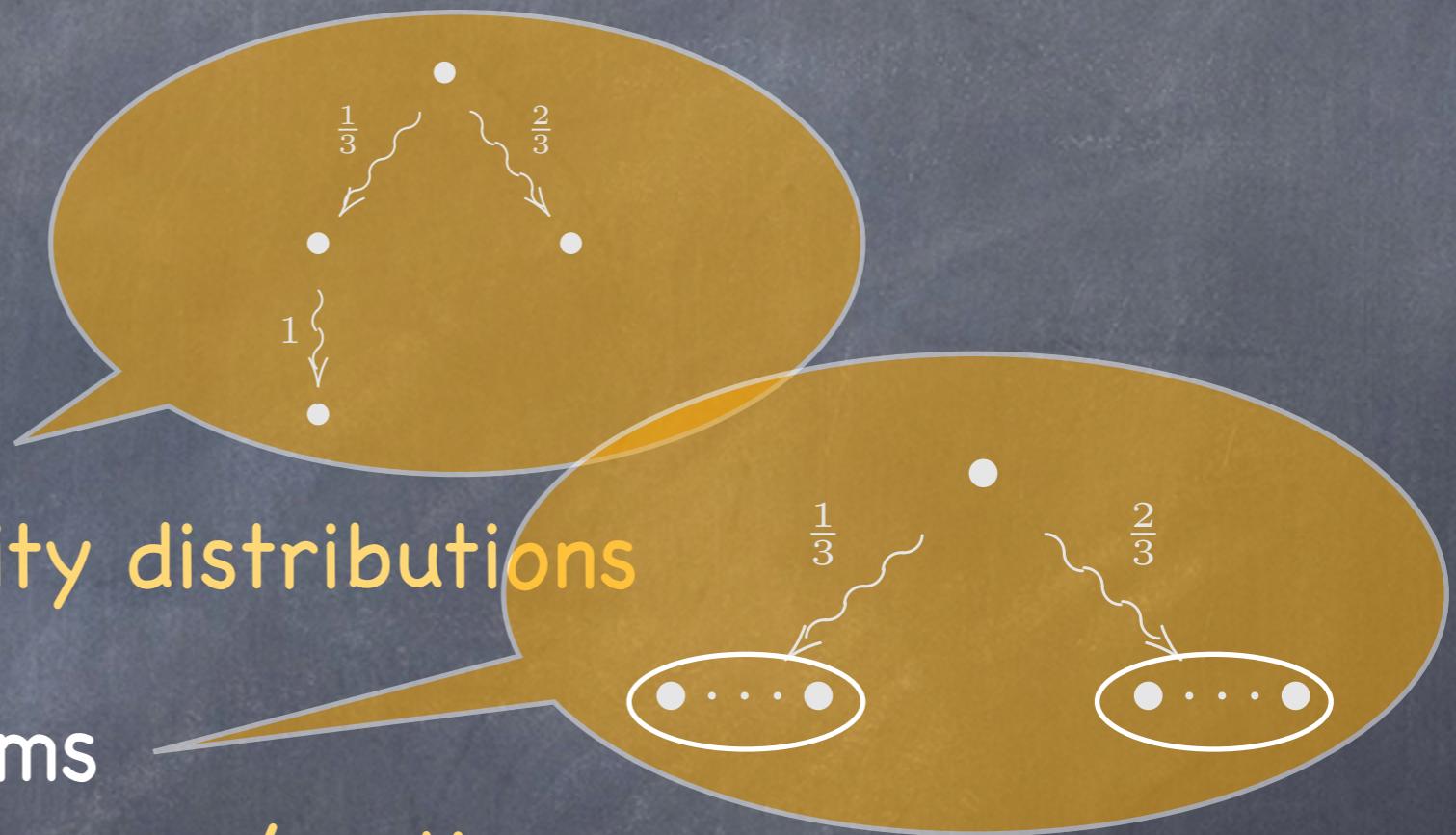
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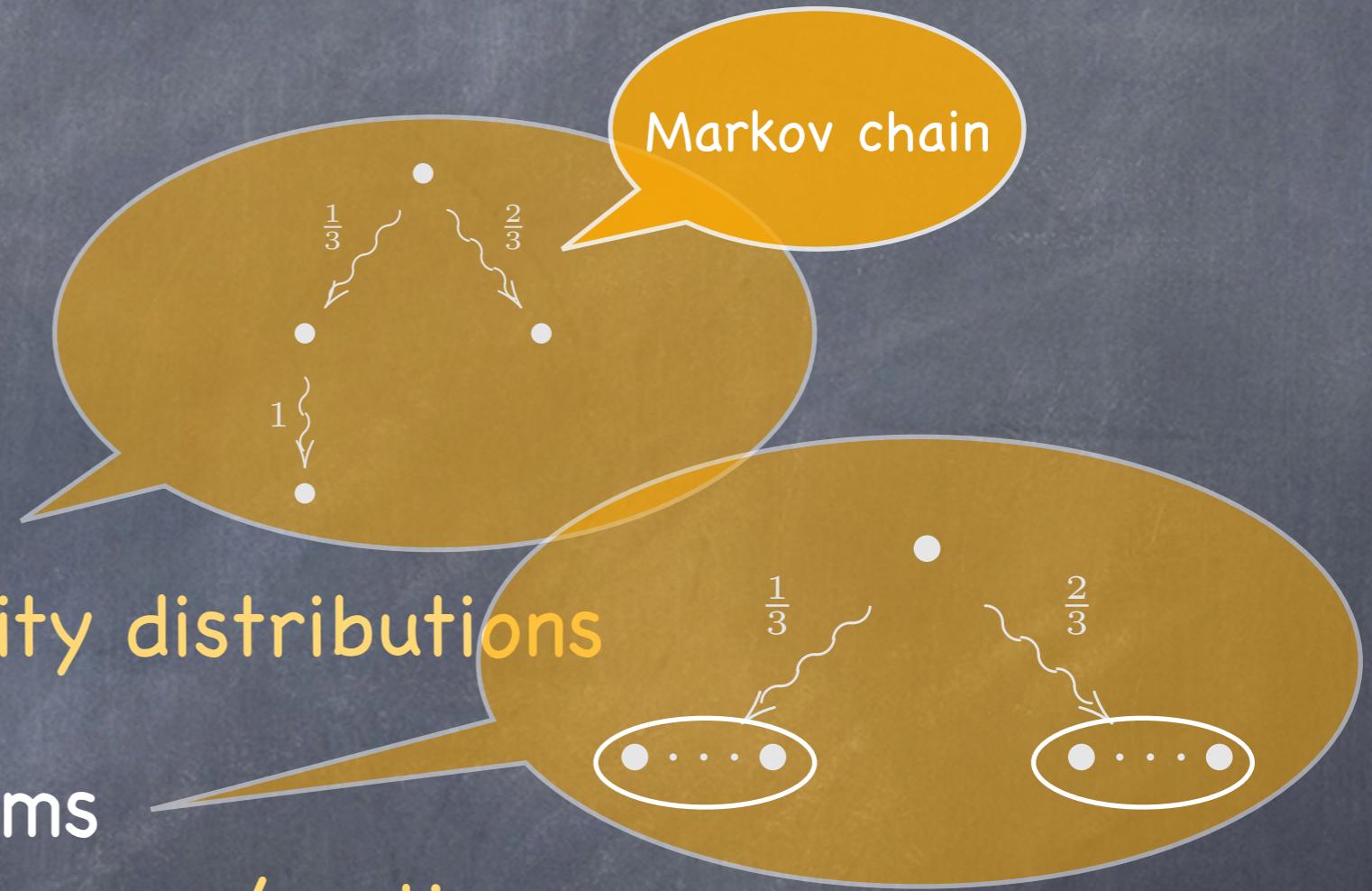
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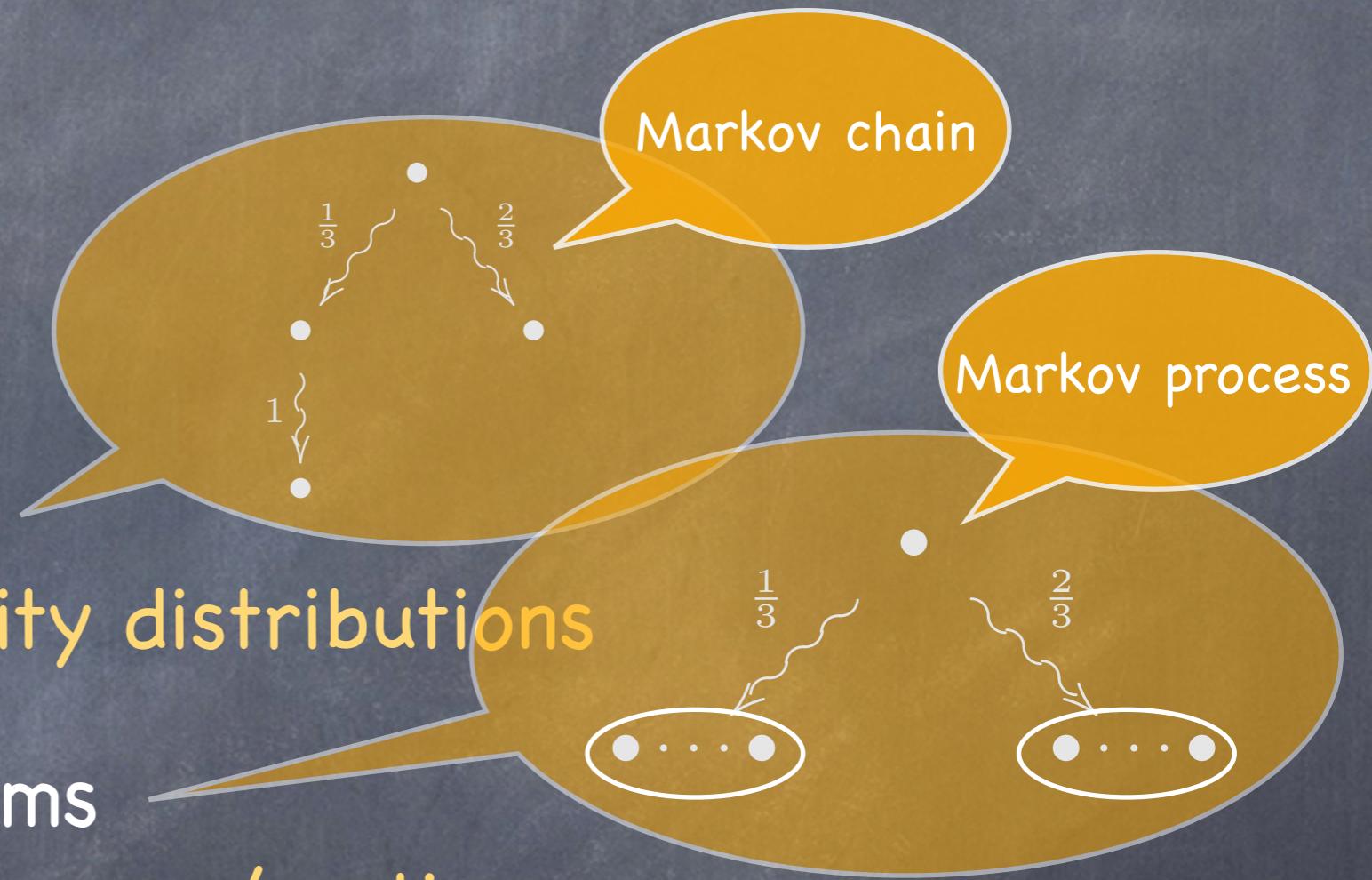
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# Part 1

## Discrete probabilistic systems

# Modelling discrete probabilistic systems

Probability distribution functor on **Sets**

$$\mathcal{D}(X) = \{\mu : X \rightarrow [0, 1] \mid \sum_{x \in X} \mu(x) = 1\}$$

for  $f : X \rightarrow Y$  we have  $\mathcal{D}(f) : \mathcal{D}(X) \rightarrow \mathcal{D}(Y)$

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preserves weak pullbacks

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has a final  
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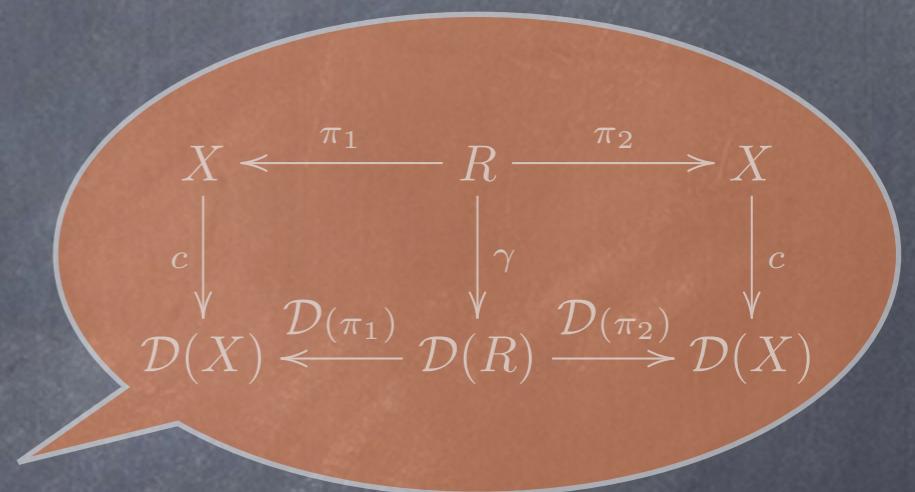
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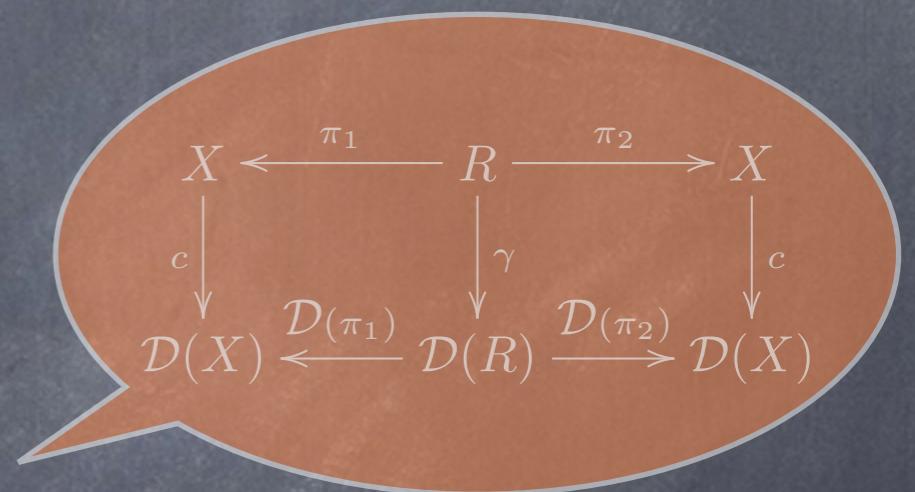


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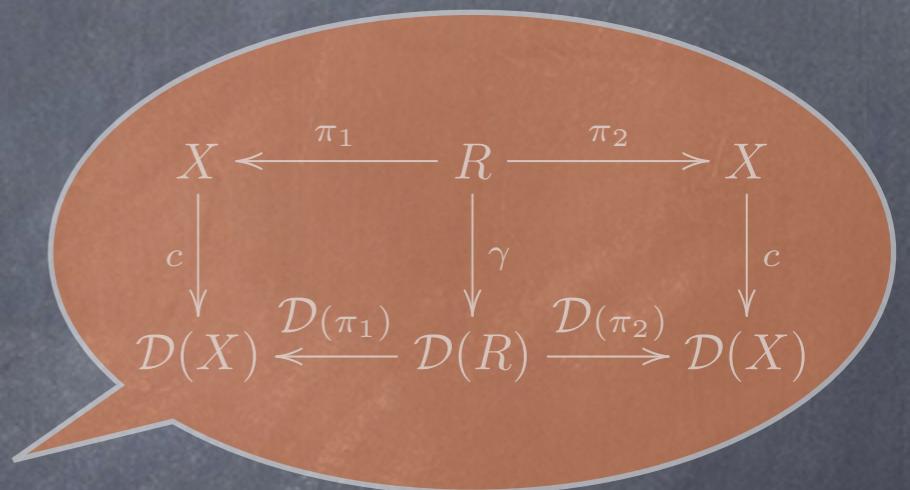
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Coincides with Larsen&Skou bisimilarity  
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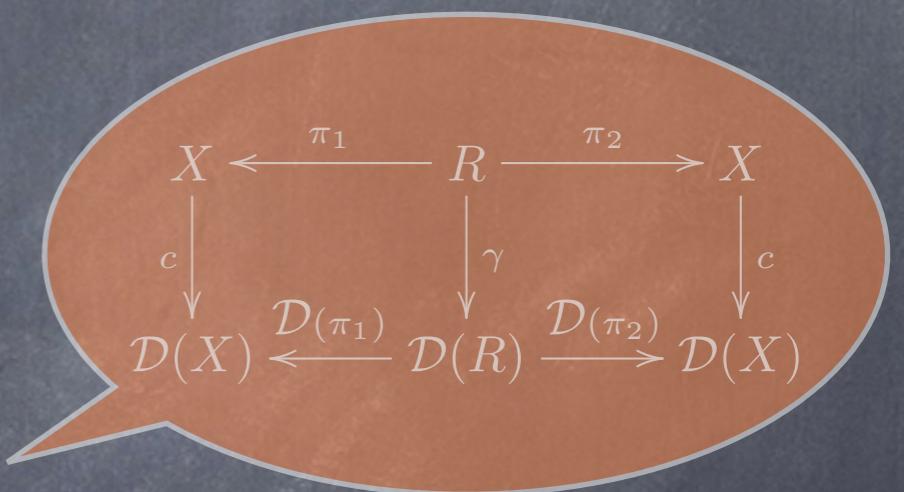
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$C$ - equivalence class of  $R$

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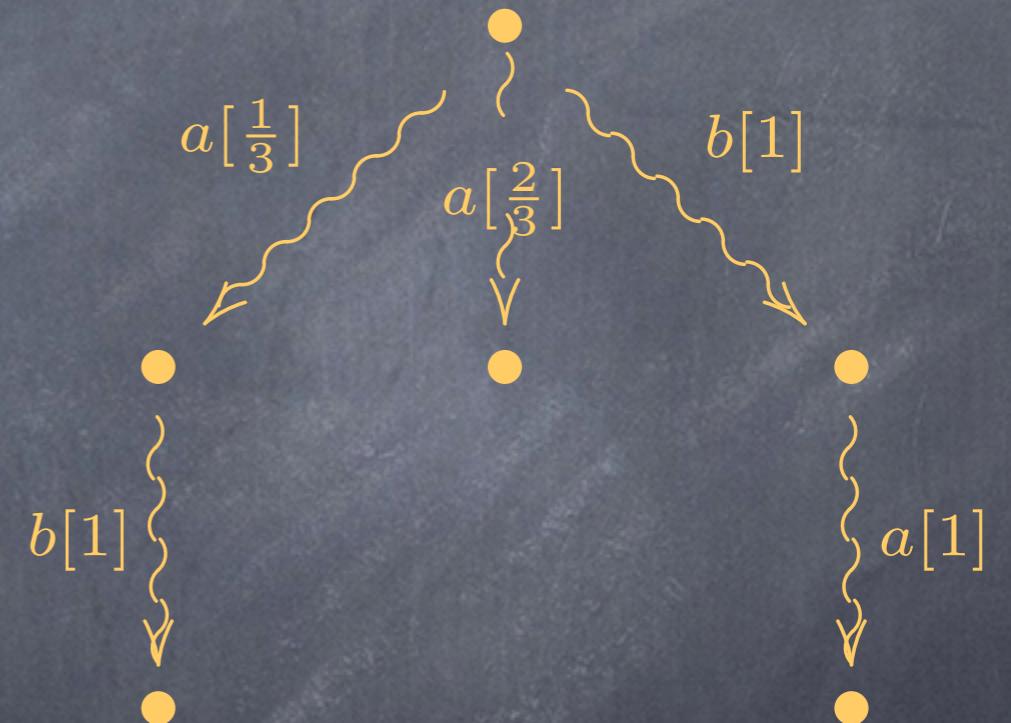
$$F := \_ \mid A \mid \mathcal{D} \mid \mathcal{P} \mid F^A \mid F + F \mid F \times F \mid F \circ F$$

# Discrete system types

MC	$\mathcal{D}$
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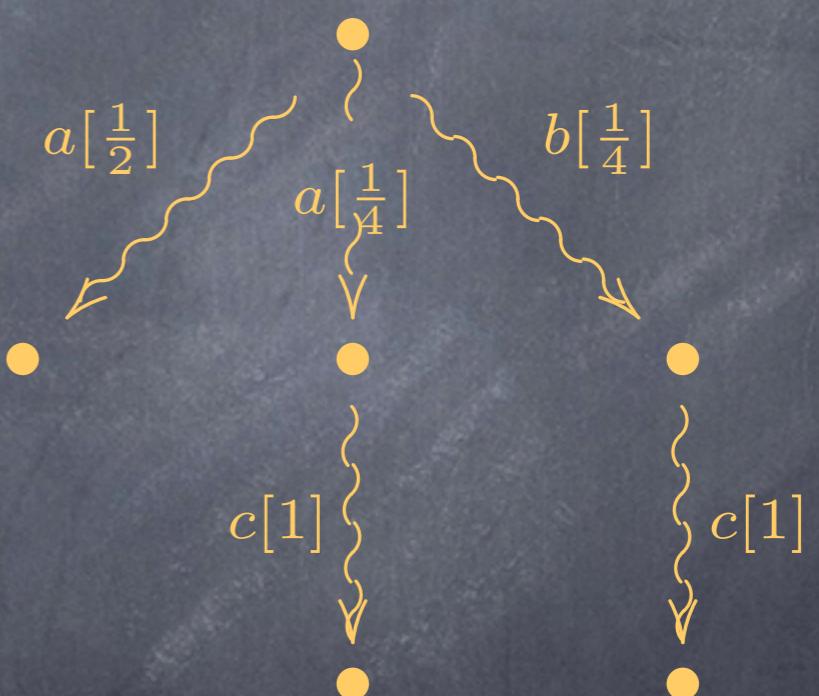
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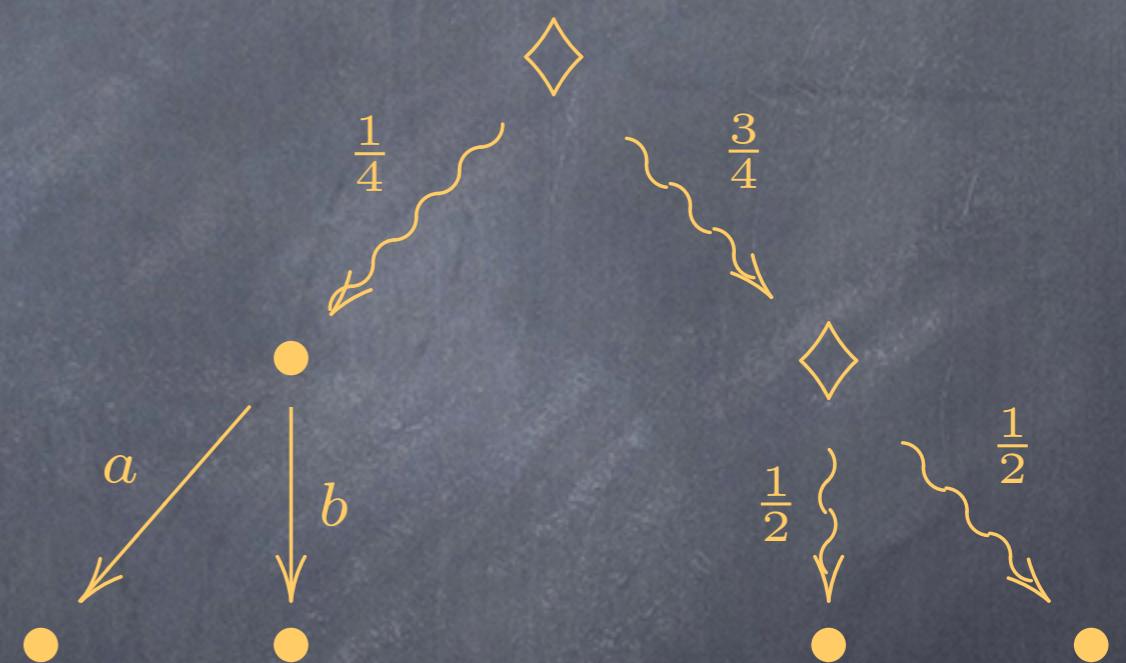
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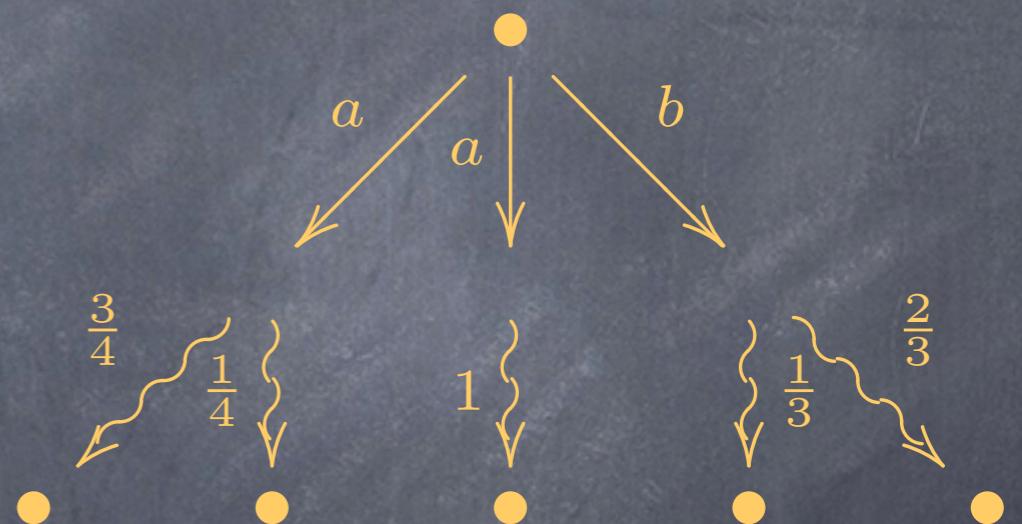
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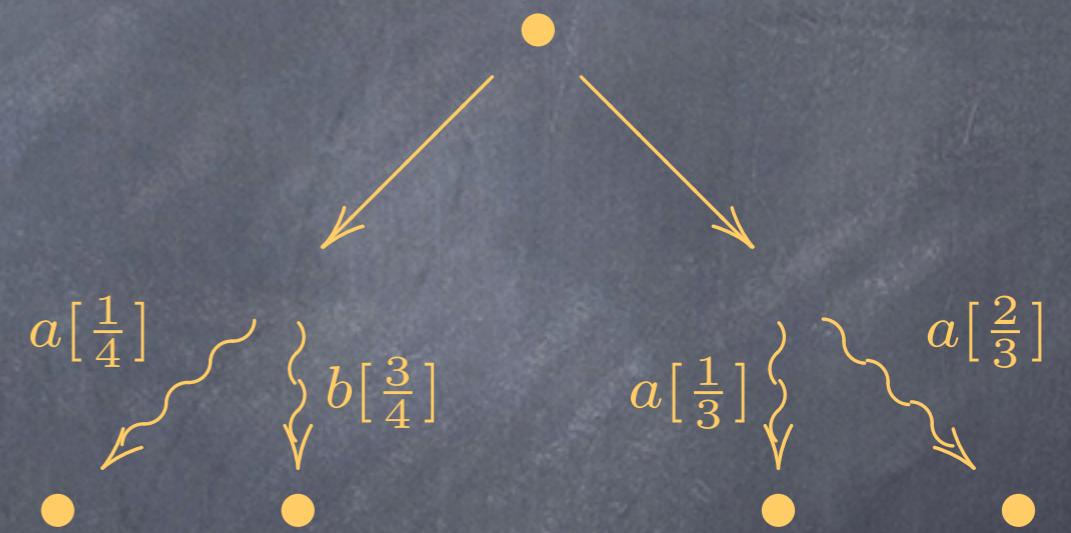
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- enter coalgebra, which provides a unifying framework
- become available as examples for generic coalgebra results
- all concrete probabilistic bisimulations (based on Larsen&Skou bisimulation) coincide with coalgebraic bisimulations  
Bartels,S.&deVink '03/'04  
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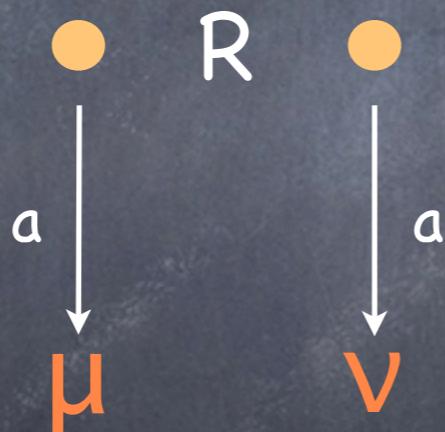
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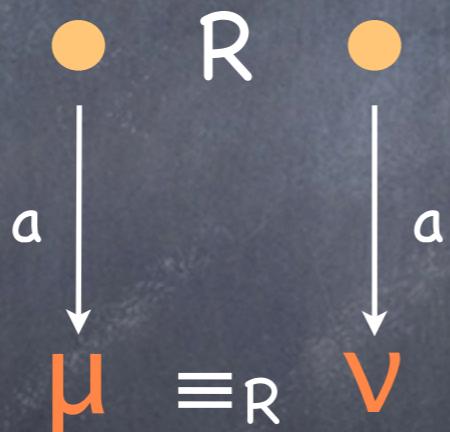
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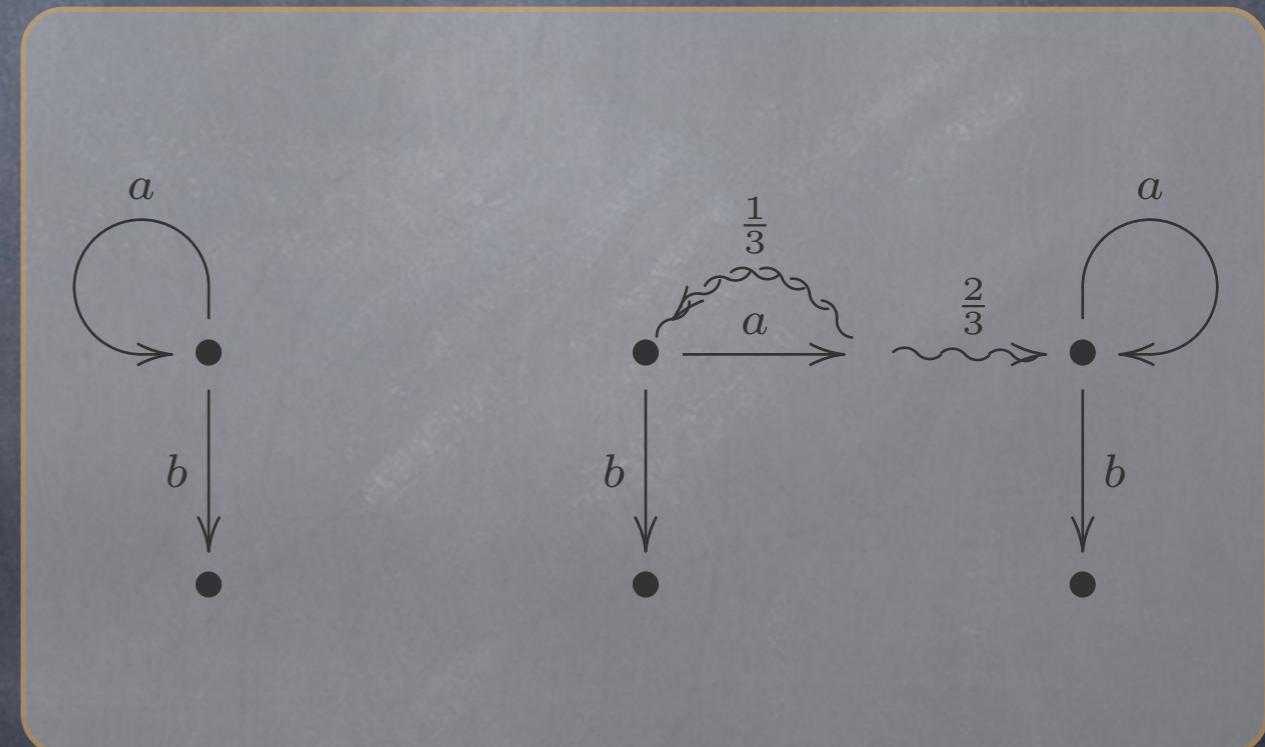
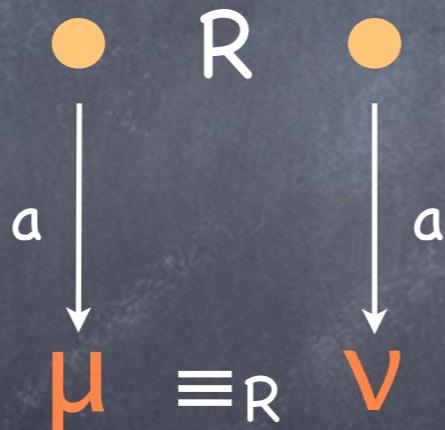
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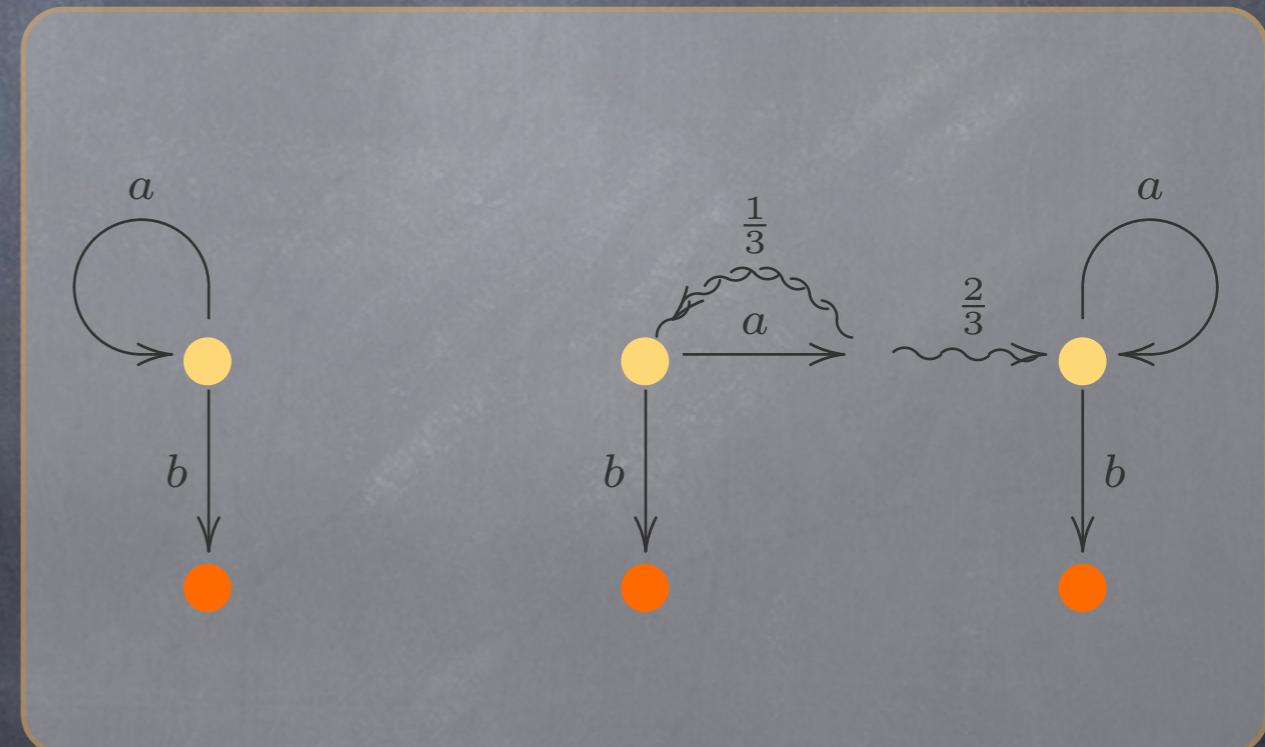


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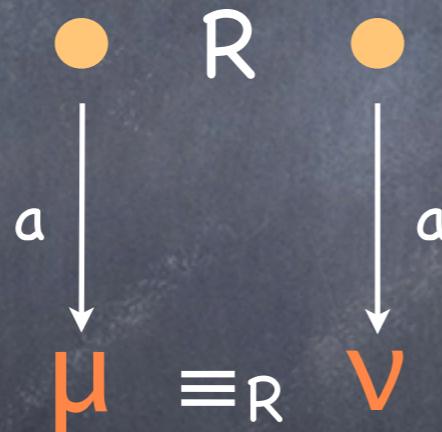
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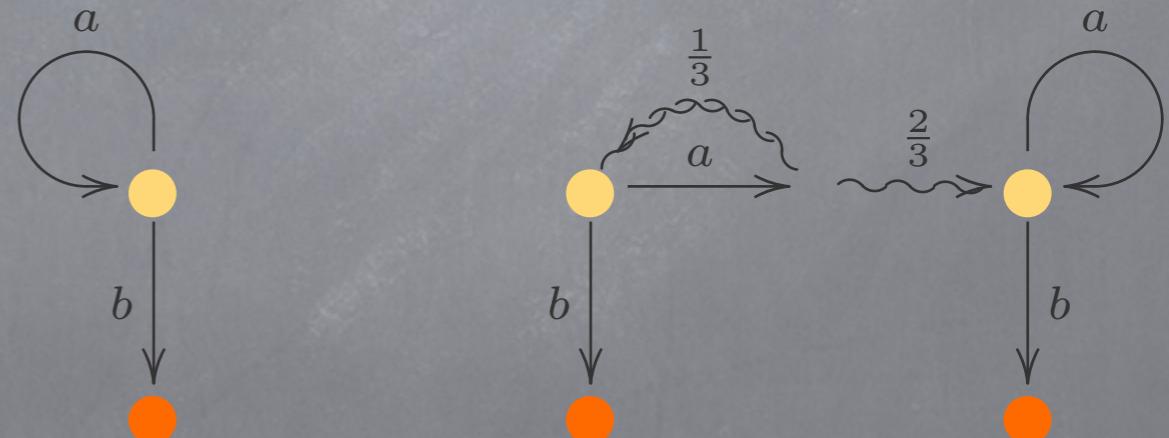
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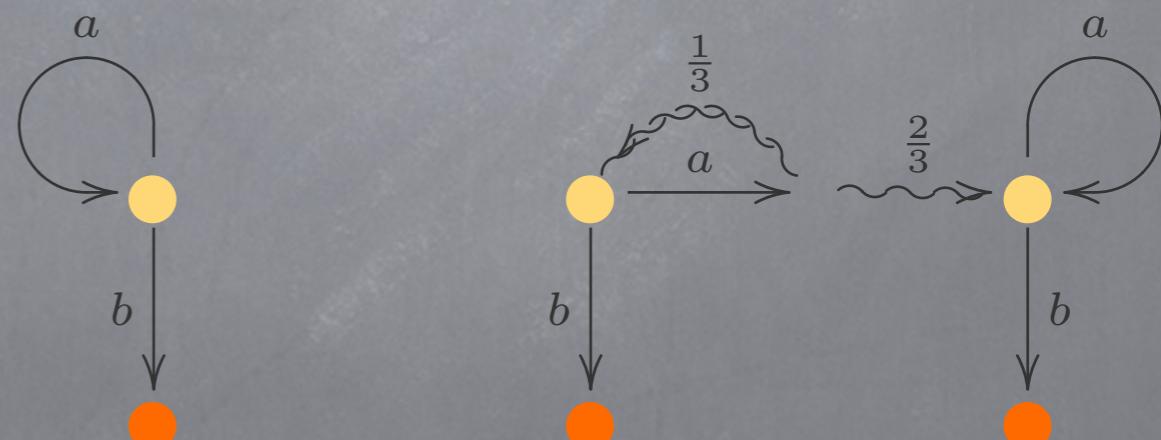
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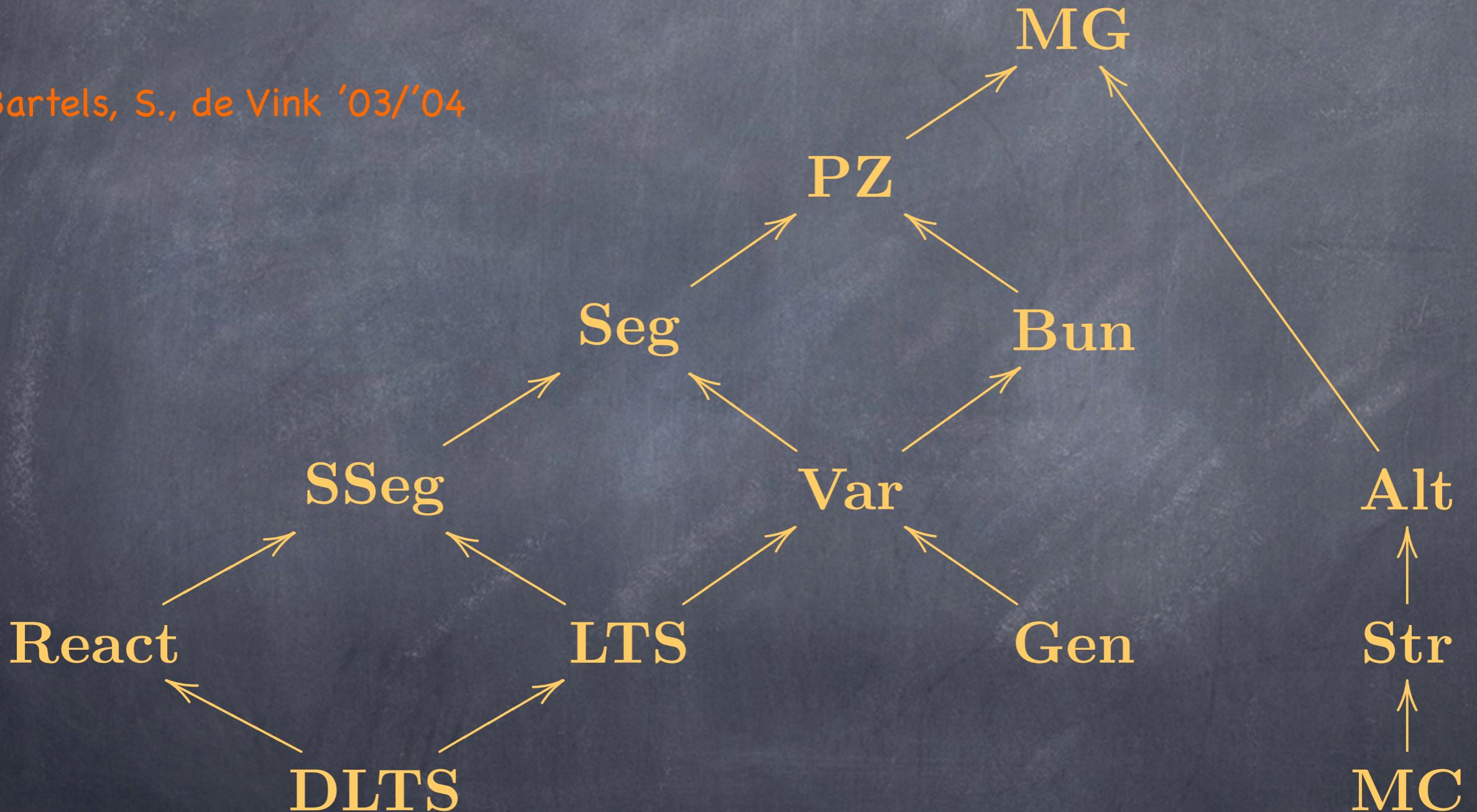
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$$\equiv_R = \text{Rel}(\mathcal{D})(R)$$



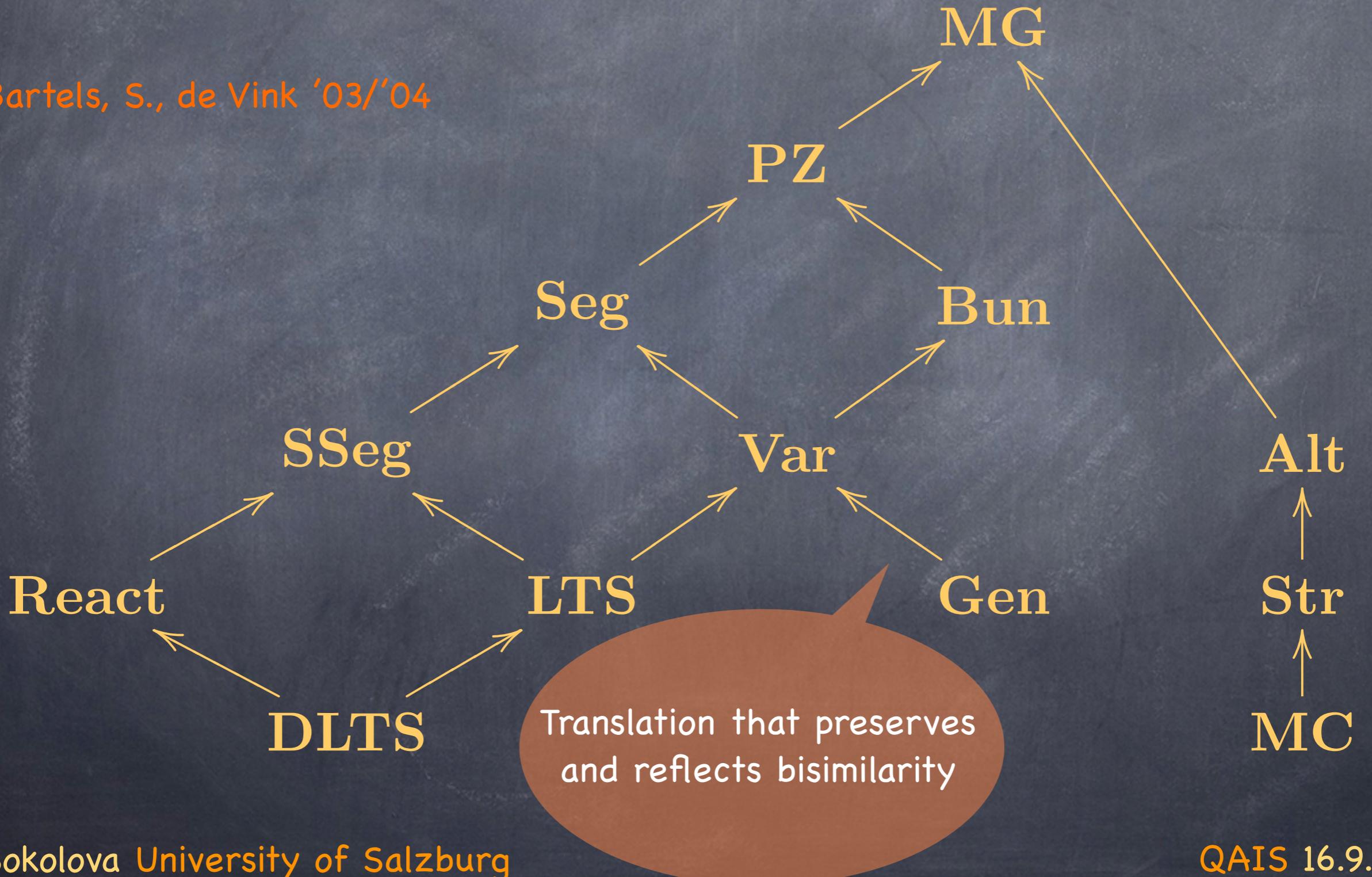
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bisimilarity always implies behaviour equivalence (pushouts)

if not, behaviour equivalence is better

# Example embedding

simple Segala system  $\longrightarrow$  Segala system

$\mathcal{P}(A \times \mathcal{D})$   $\mathcal{P}\mathcal{D}(A \times \_)$

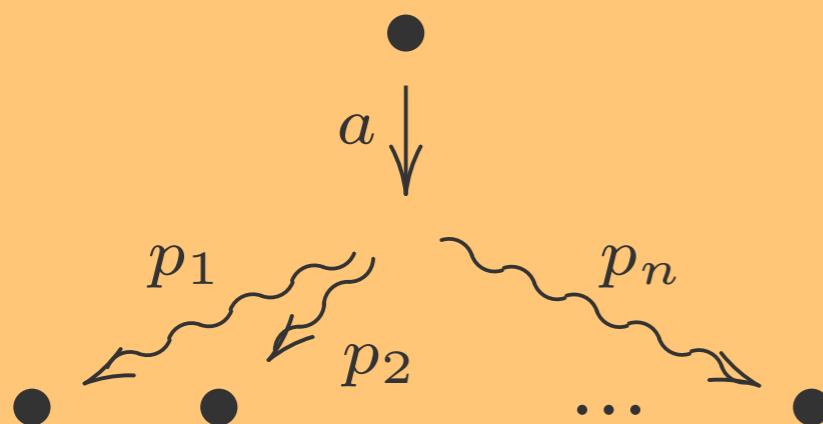
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$$\mathcal{PD}(A \times \_)$$



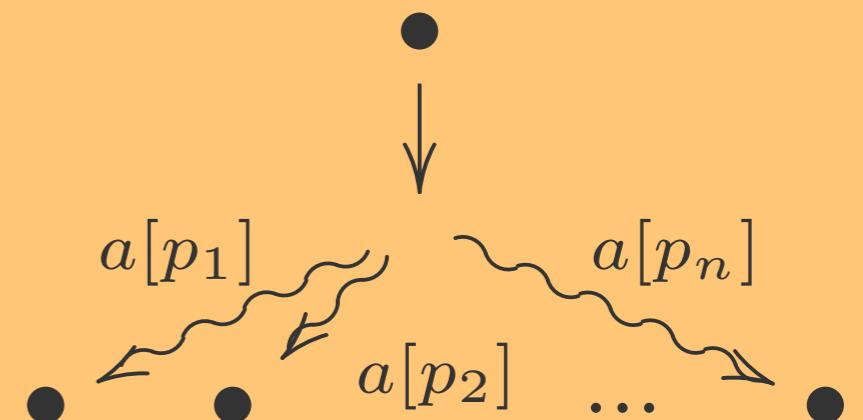
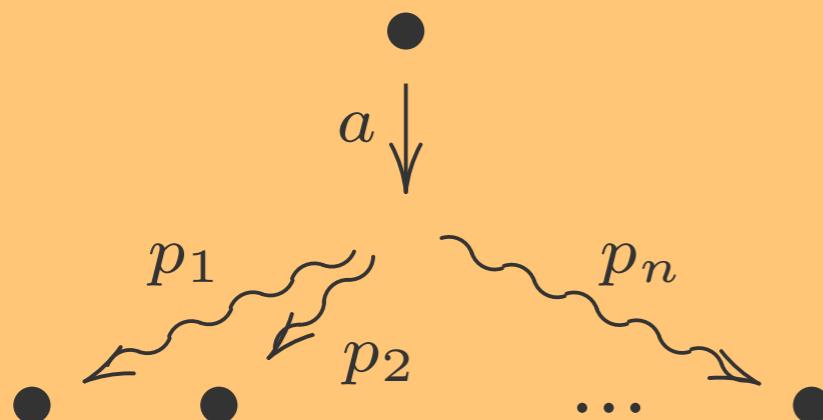
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Segala system

$$\mathcal{PD}(A \times \_)$$



# Basic natural transformations

- $\eta : \mathbf{1} \Rightarrow \mathcal{P}$  with  $\eta_X(*) := \emptyset$ ,
- $\sigma : \underline{\phantom{x}} \Rightarrow \mathcal{P}$  with  $\sigma_X(x) := \{x\}$
- $\delta : \underline{\phantom{x}} \Rightarrow \mathcal{D}$  with  $\delta_X(x) := \delta_x$  ( Dirac),
- $\iota_l : \mathcal{F} \Rightarrow \mathcal{F} + \mathcal{G}$  and  $\iota_r : \mathcal{G} \Rightarrow \mathcal{F} + \mathcal{G}$ ,
- $\phi + \psi : \mathcal{F} + \mathcal{G} \Rightarrow \mathcal{F}' + \mathcal{G}'$  for  
 $\phi : \mathcal{F} \Rightarrow \mathcal{F}'$  and  $\psi : \mathcal{G} \Rightarrow \mathcal{G}'$  (both with i.c.),
- $\kappa : \mathbf{A} \times \mathcal{P} \Rightarrow \mathcal{P}(\mathbf{A} \times \underline{\phantom{x}})$  with  $\kappa_X(a, M) := \{\langle a, x \rangle \mid x \in M\}$ ,
- ...

# Specific coalgebra results

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- ➊ Probabilistic GSOS **Bartels'02/'04**  
Stochastic/weighted GSOS **Klin&Sassone'08,**  
**Klin'09**

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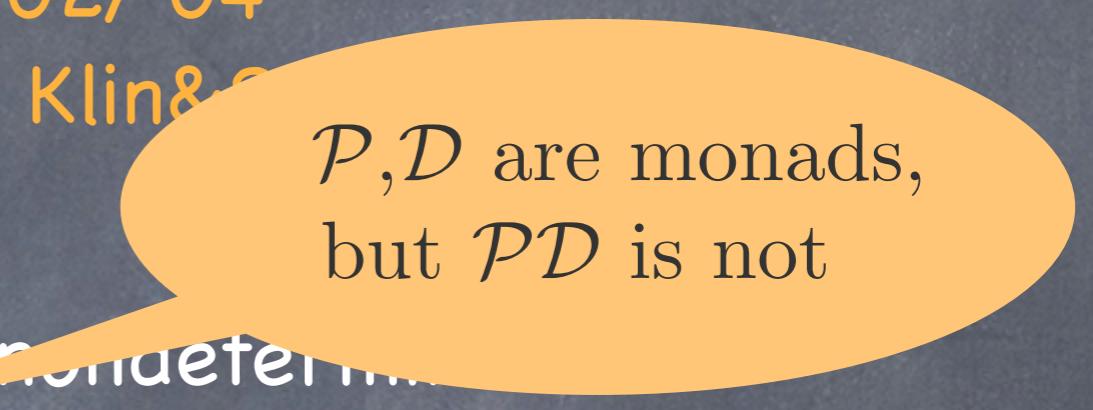
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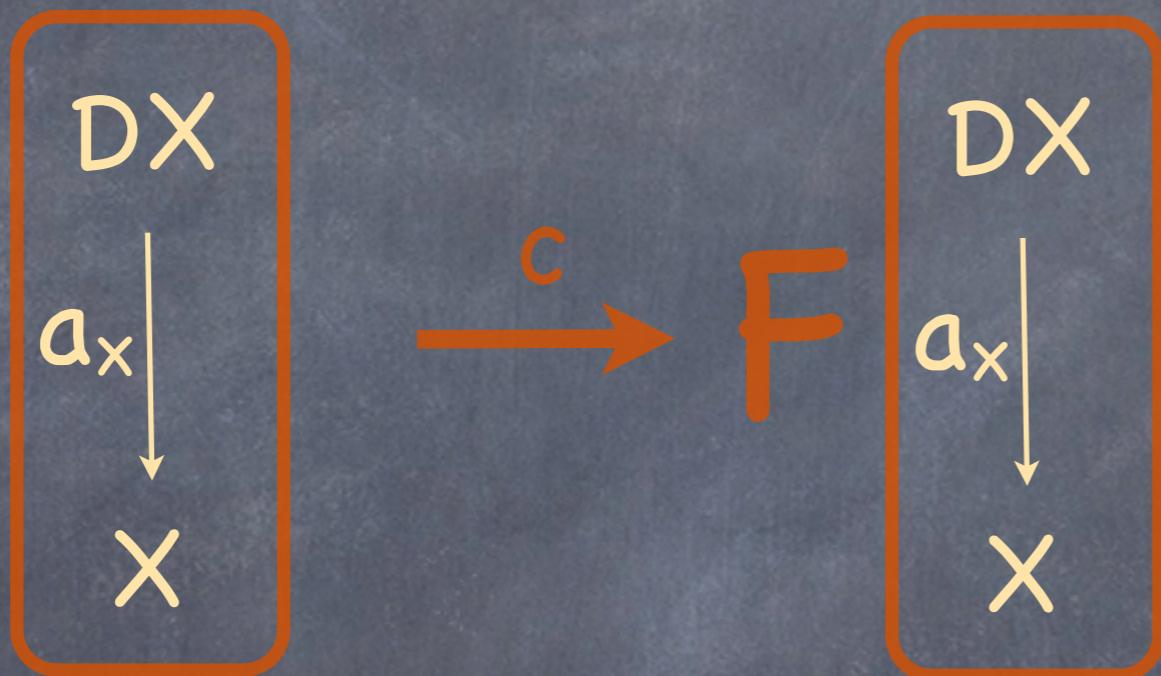
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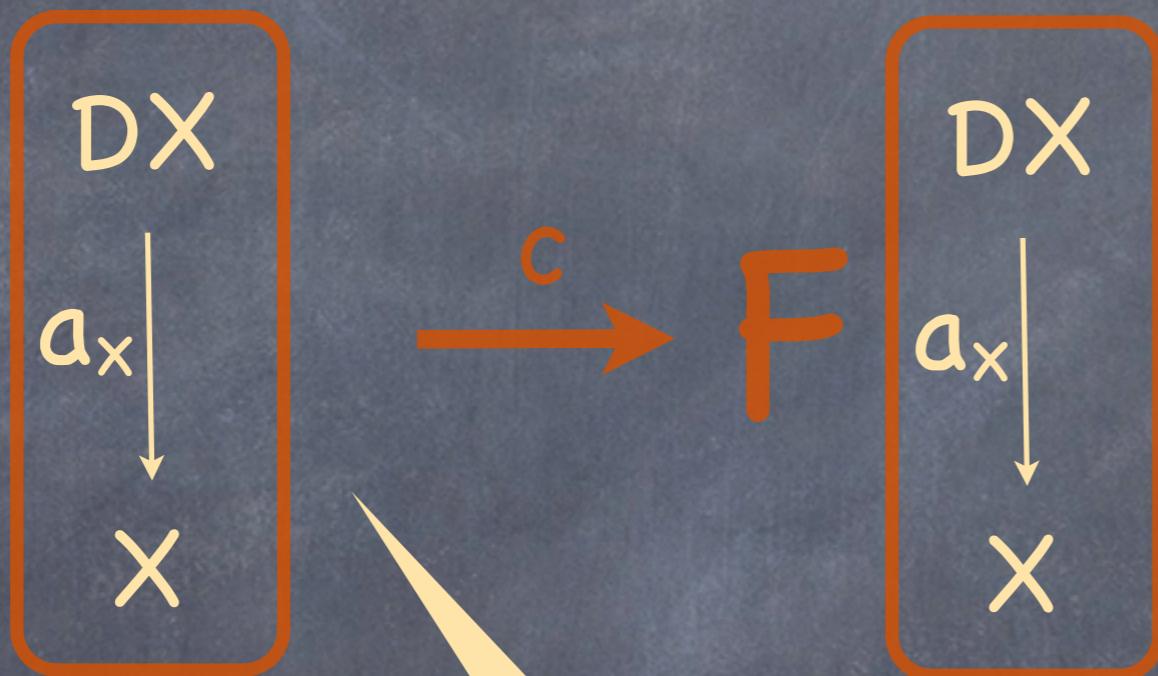
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# Coalgebras over algebras

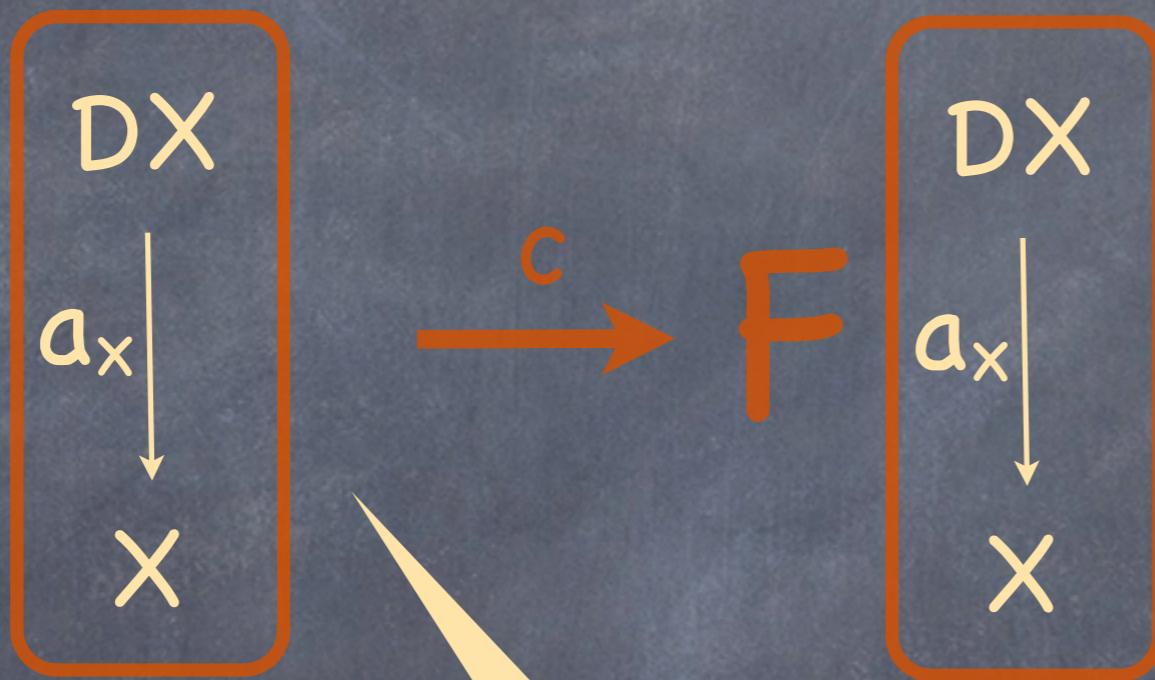


# Coalgebras over algebras



Eilenberg-Moore  
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$$\begin{array}{ccc} X & \xrightarrow{\eta} & TX \\ & \searrow & \downarrow a \\ & & X \end{array}$$
$$\begin{array}{ccc} T^2X & \xrightarrow{T(a)} & TX \\ \mu \downarrow & & \downarrow a \\ TX & \xrightarrow{a} & X \end{array}$$

# CA = convex algebras

## ⦿ Variety of algebras of type

$$\mathcal{T}_{\text{ca}} := \left\{ (p_i)_{i=1}^n \in \mathbb{R}^n \mid n \in \mathbb{N}^+, p_1, \dots, p_n \geq 0, \sum_{i=1}^n p_i = 1 \right\}.$$

## ⦿ two axioms

$$f_{(\delta_{ij})_{i=1}^n}(x_1, \dots, x_n) = x_j, \quad n \in \mathbb{N}^+, j = 1, \dots, n,$$

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have nice  
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additional structure on  $M$   
adds structure to the functor  
(monad...)

## Part 2

# Continuous probabilistic systems

Live beyond sets  
in Meas

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in **Meas**

the category of measure spaces  
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arrows: measurable maps

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# Properties, other spaces

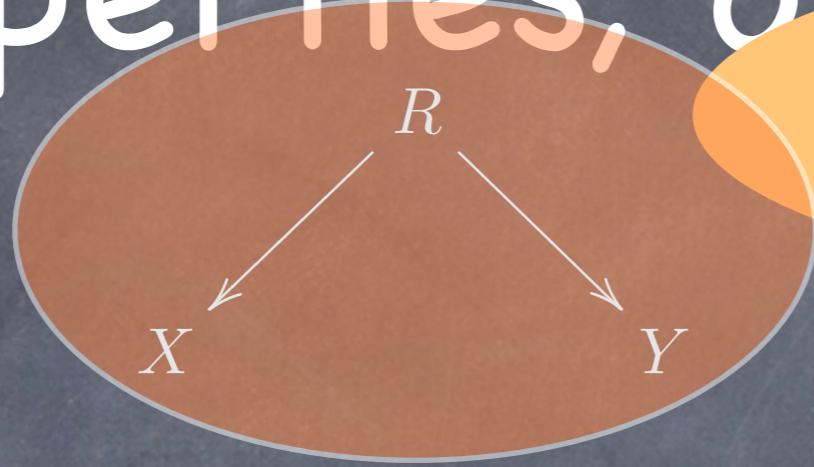
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Edalat '99
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**Moss&Viglizzo'06**

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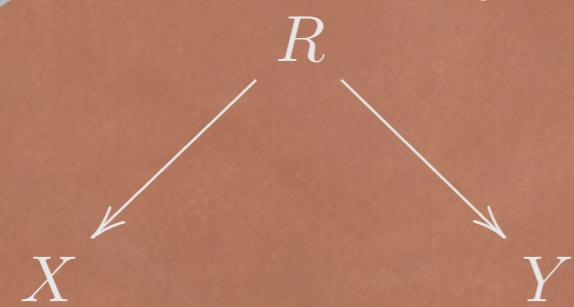
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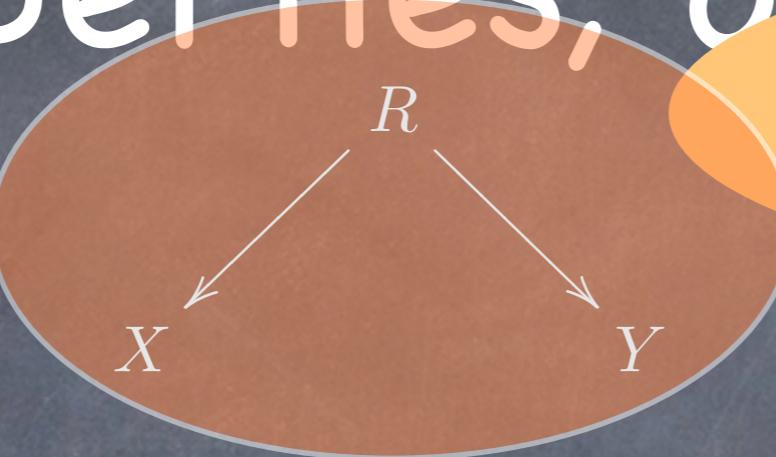
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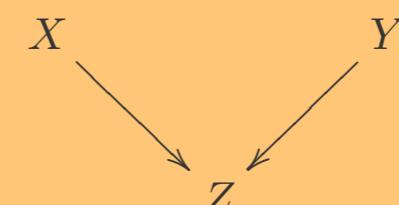
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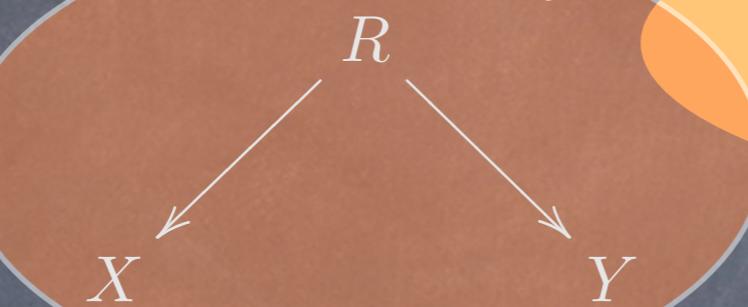
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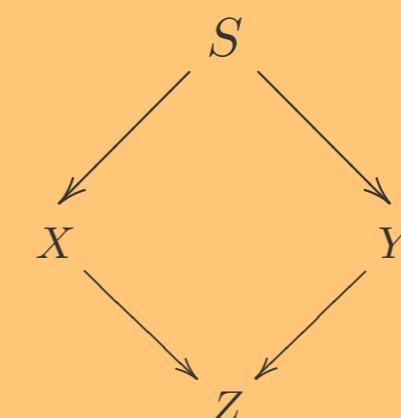
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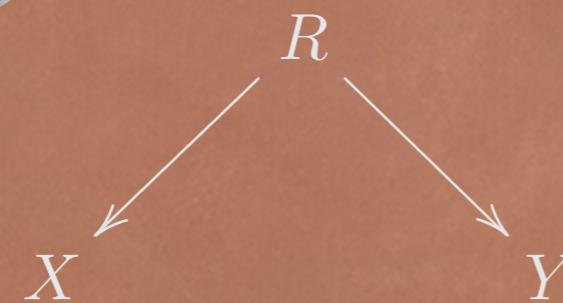
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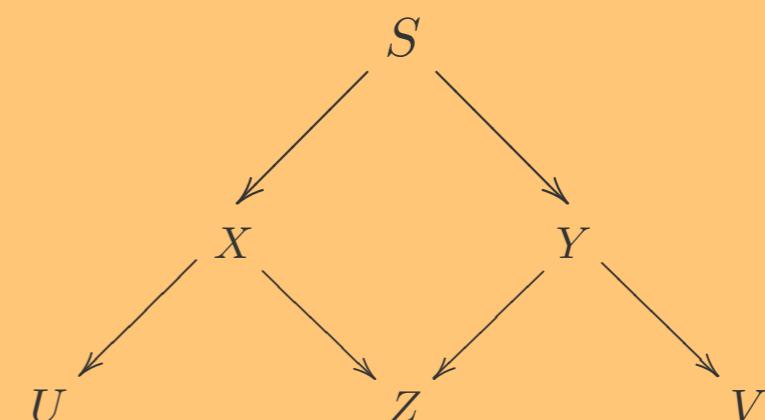
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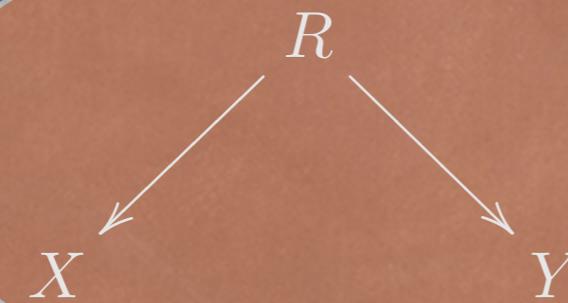
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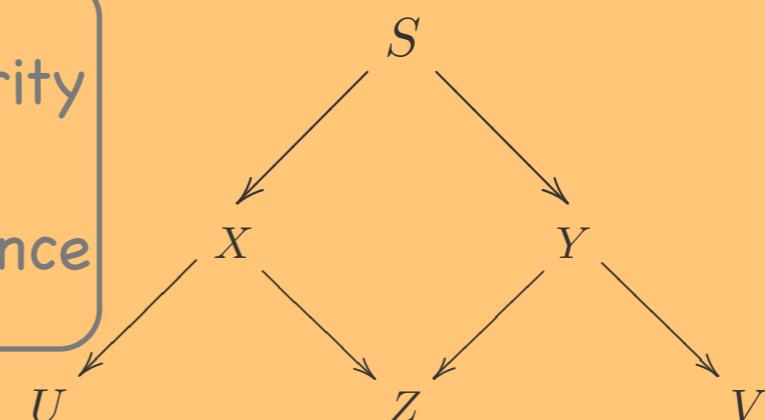
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# Main research in continuous systems

- ⦿ Labelled Markov processes  
bisimulation as before, logical characterization of bisimulation  
**Desharnais,Panangaden,..(book '09)**
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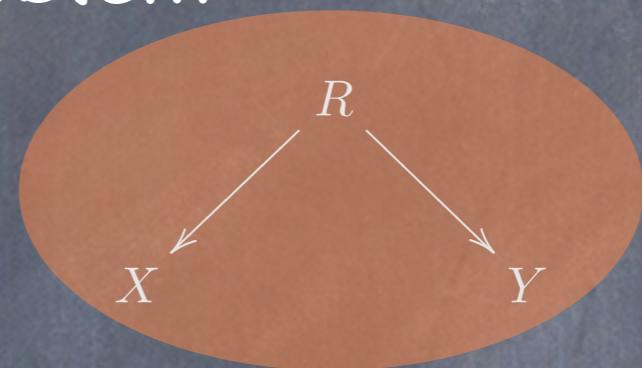
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# Measure spaces are fine

- ➊ bisimilarity is the problem

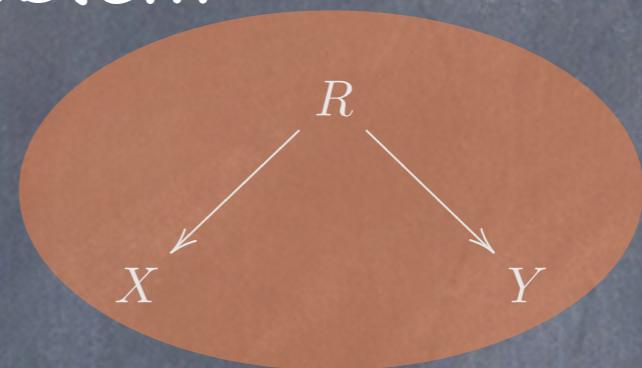
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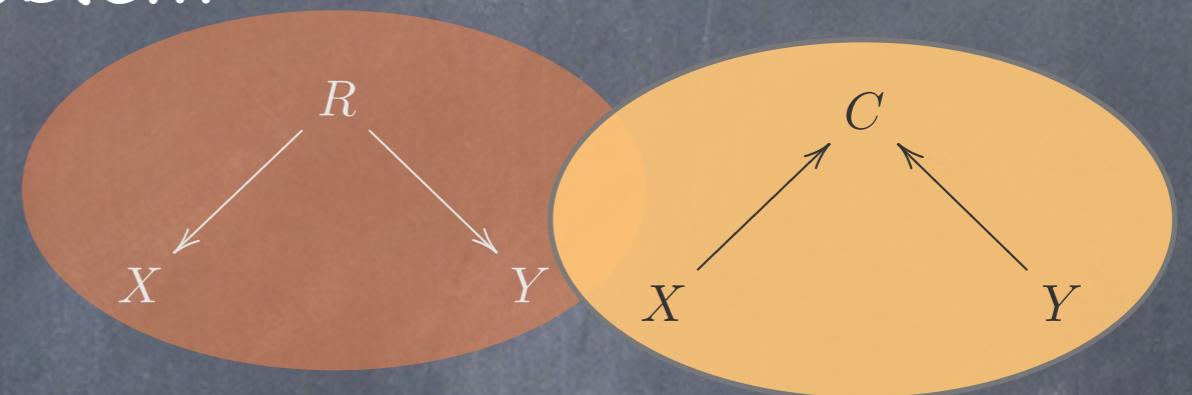


- behaviour equivalence is the solution

Danos, Desharnais, Laviolette, Panangaden '04/'06

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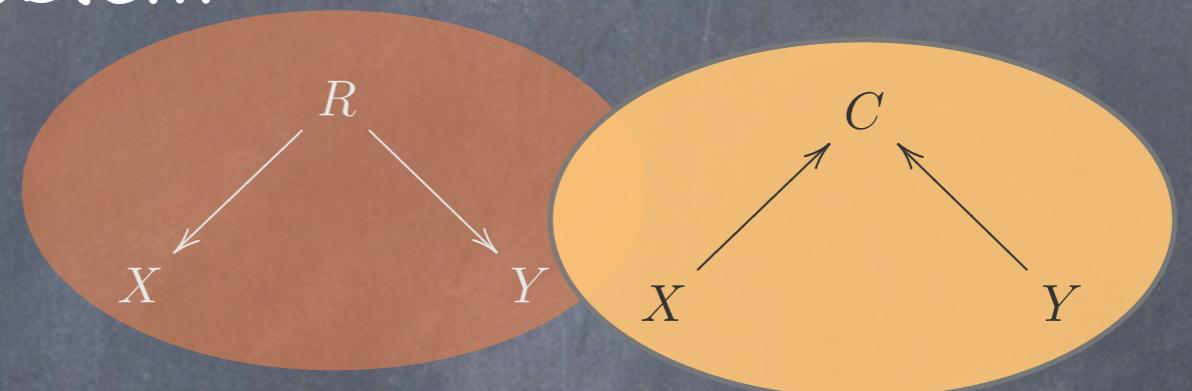


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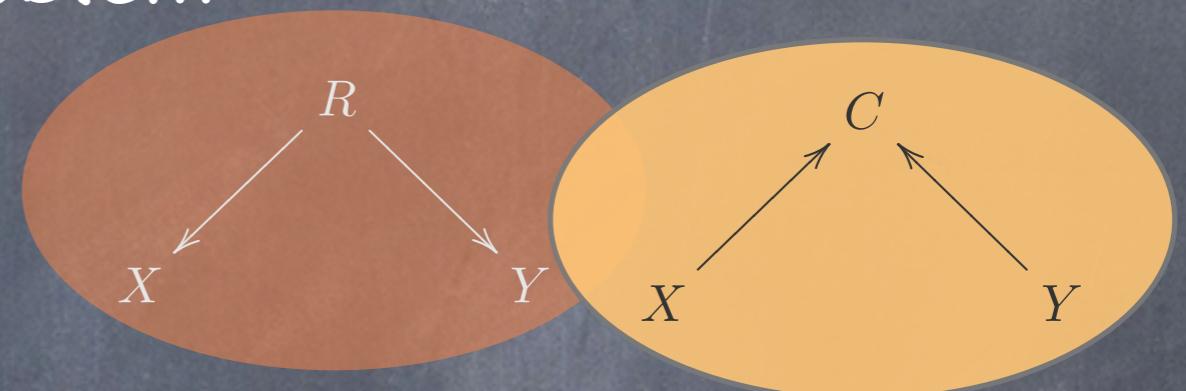
Danos, Desharnais, Laviolette, Panangaden '04/'06

same logical  
characterization

all works smoothly

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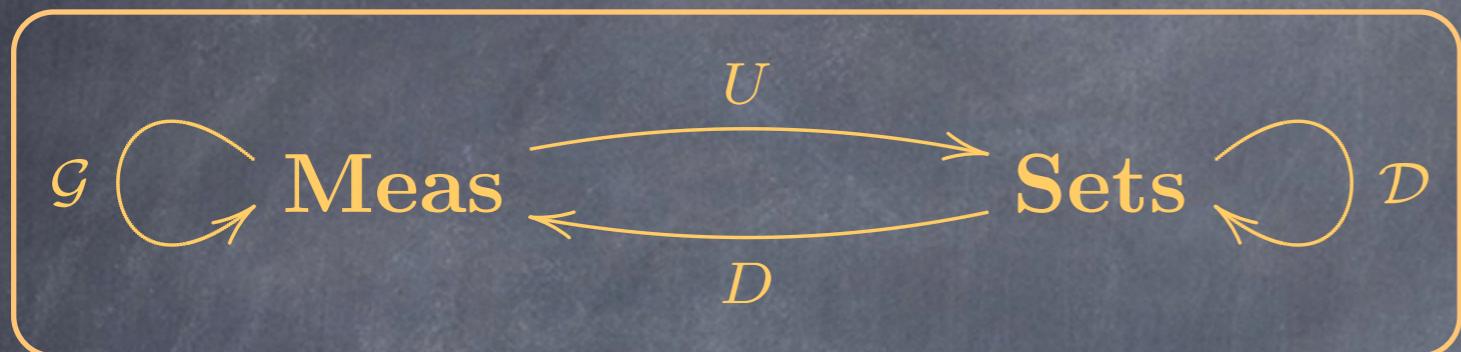
Danos, Desharnais, Laviolette, Panangaden '04/'06

No need of Polish/  
analytic spaces (?)

same logical  
characterization

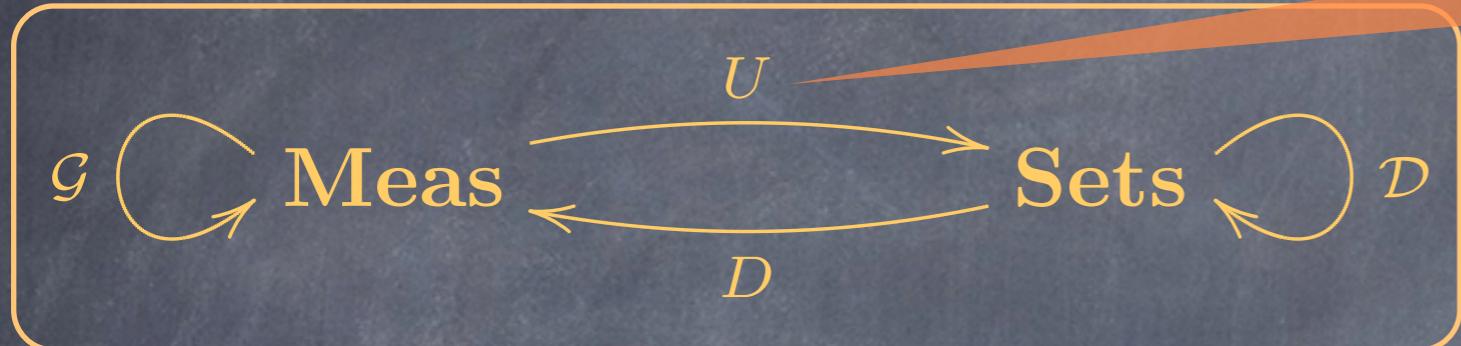
all works smoothly

# Discrete to continuous



with  $D \dashv U$

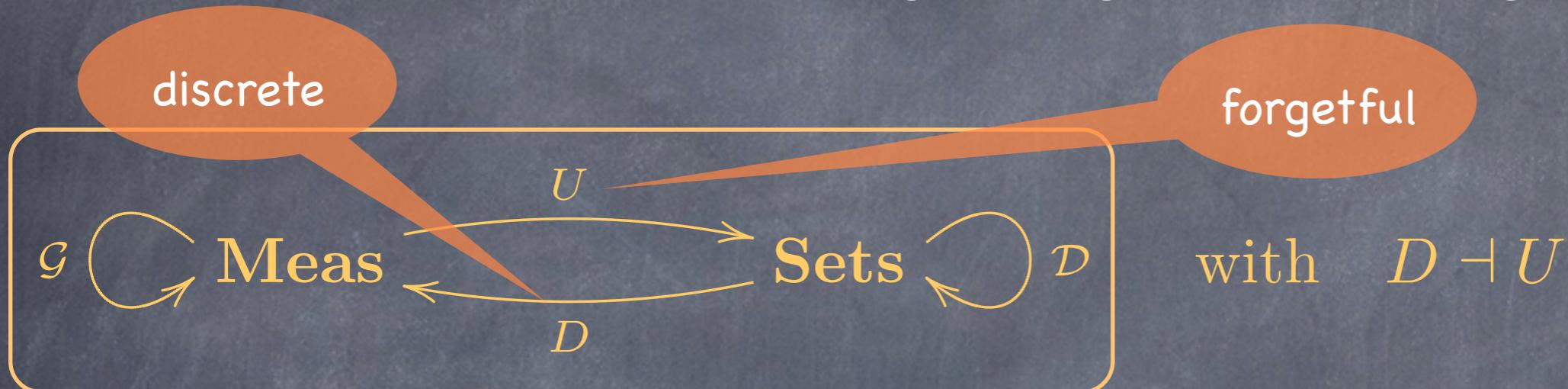
# Discrete to continuous



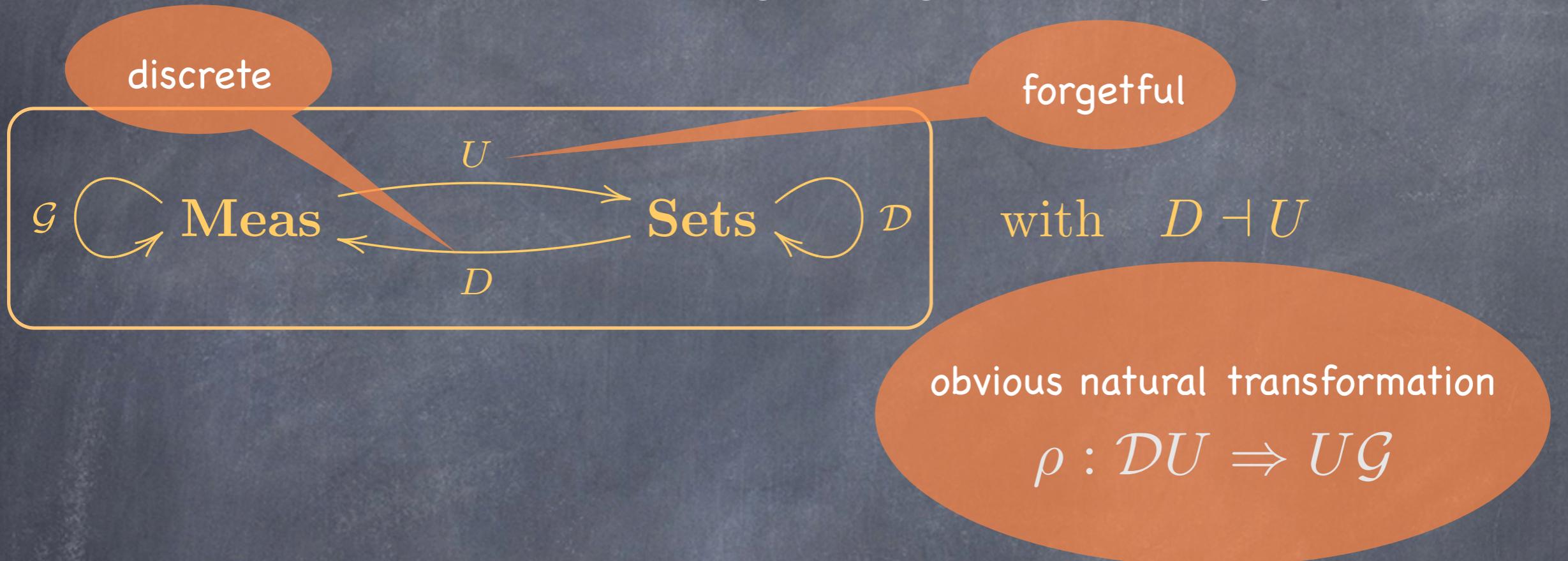
forgetful

with  $D \dashv U$

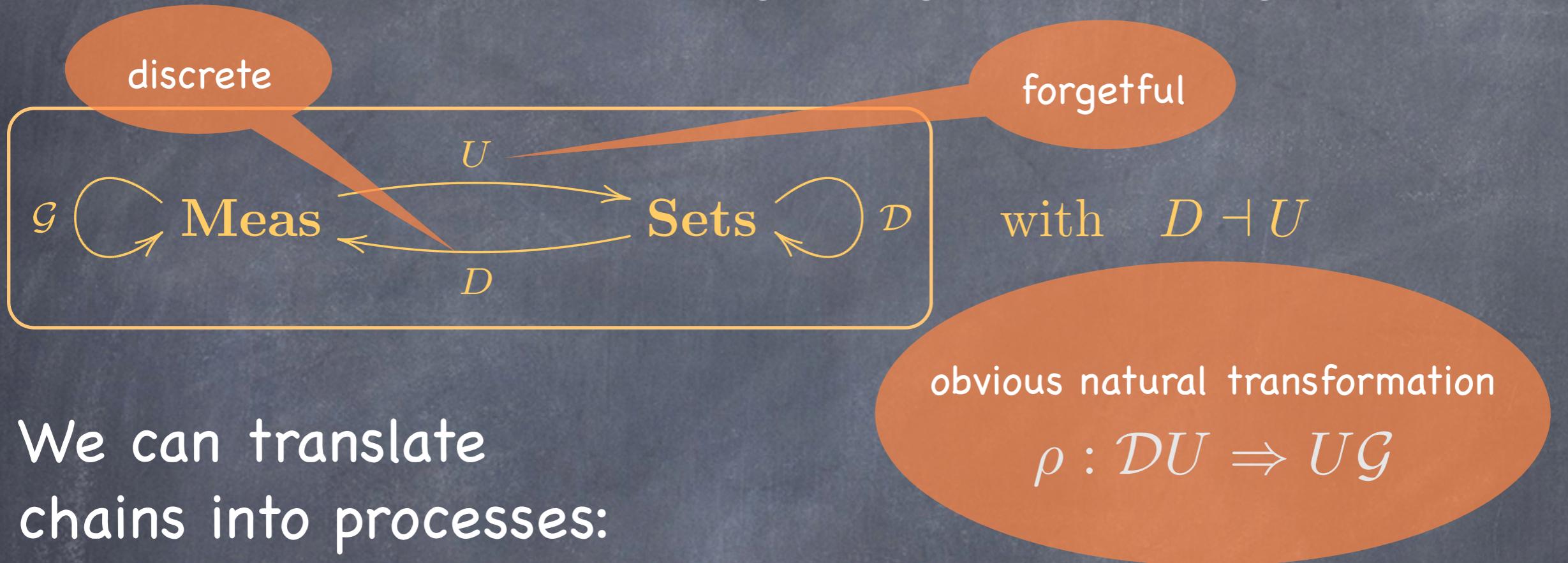
# Discrete to continuous



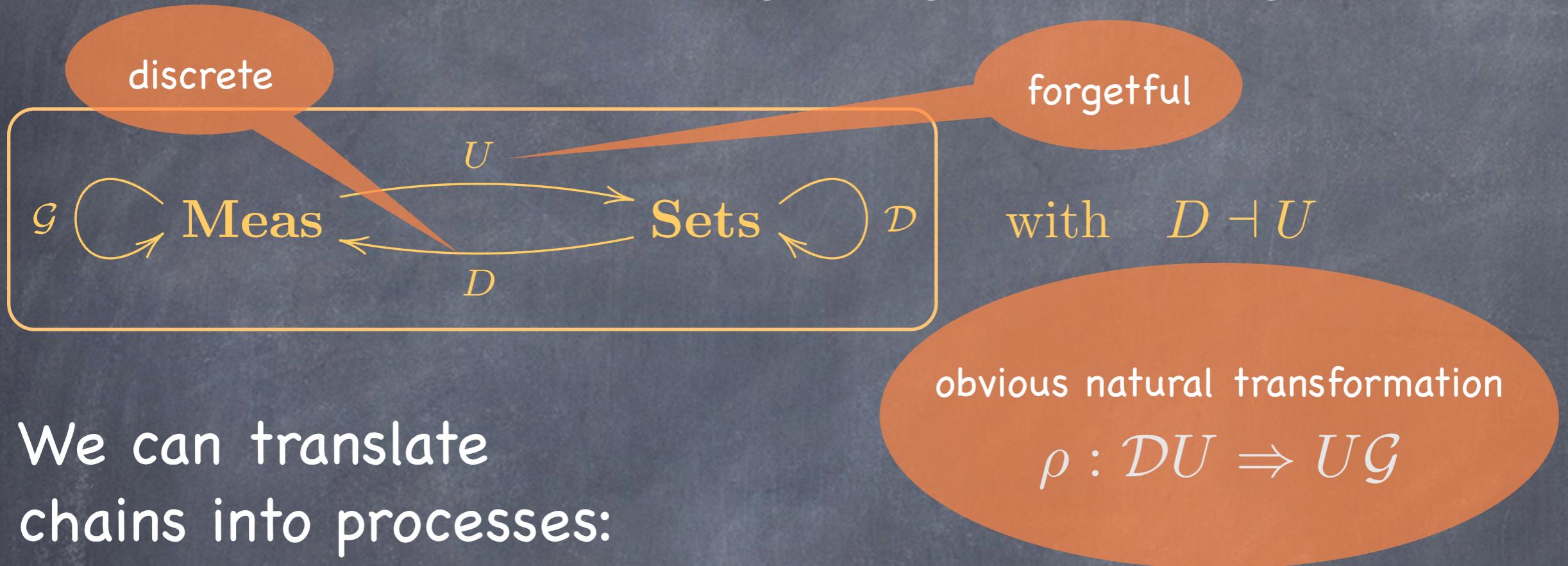
# Discrete to continuous



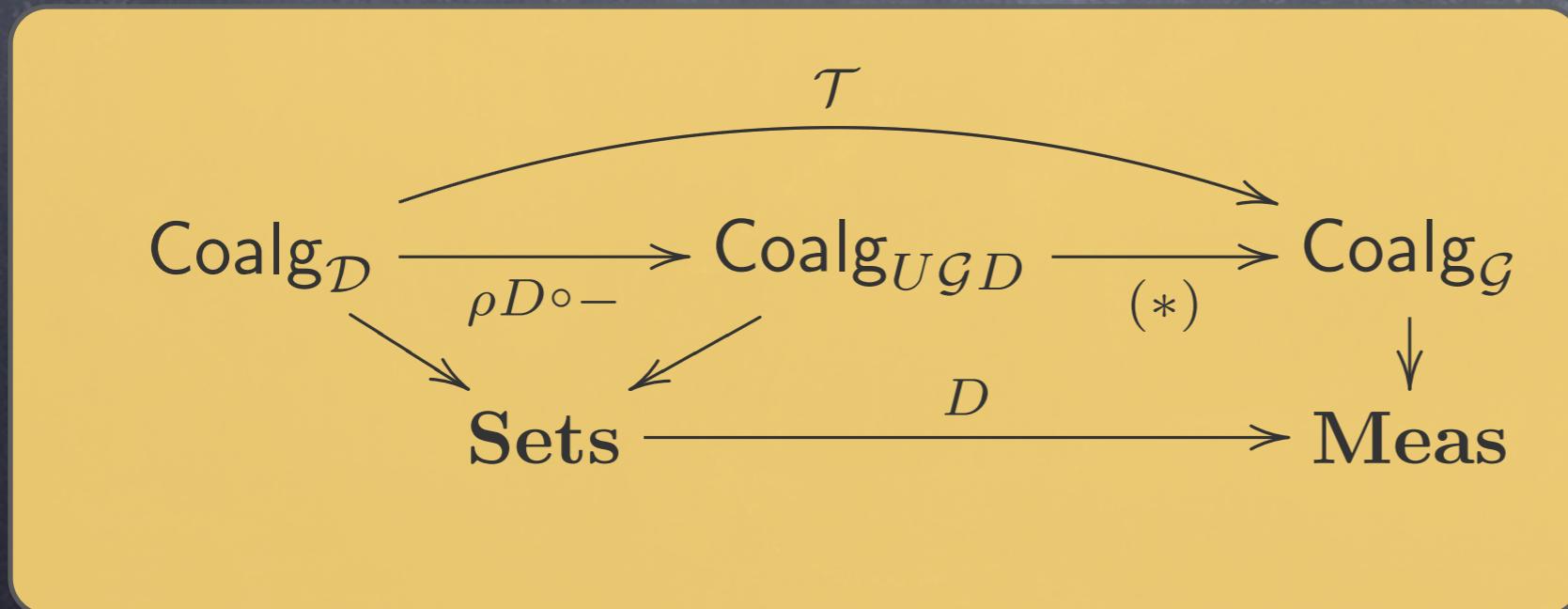
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# Discrete to continuous



We can translate  
chains into processes:

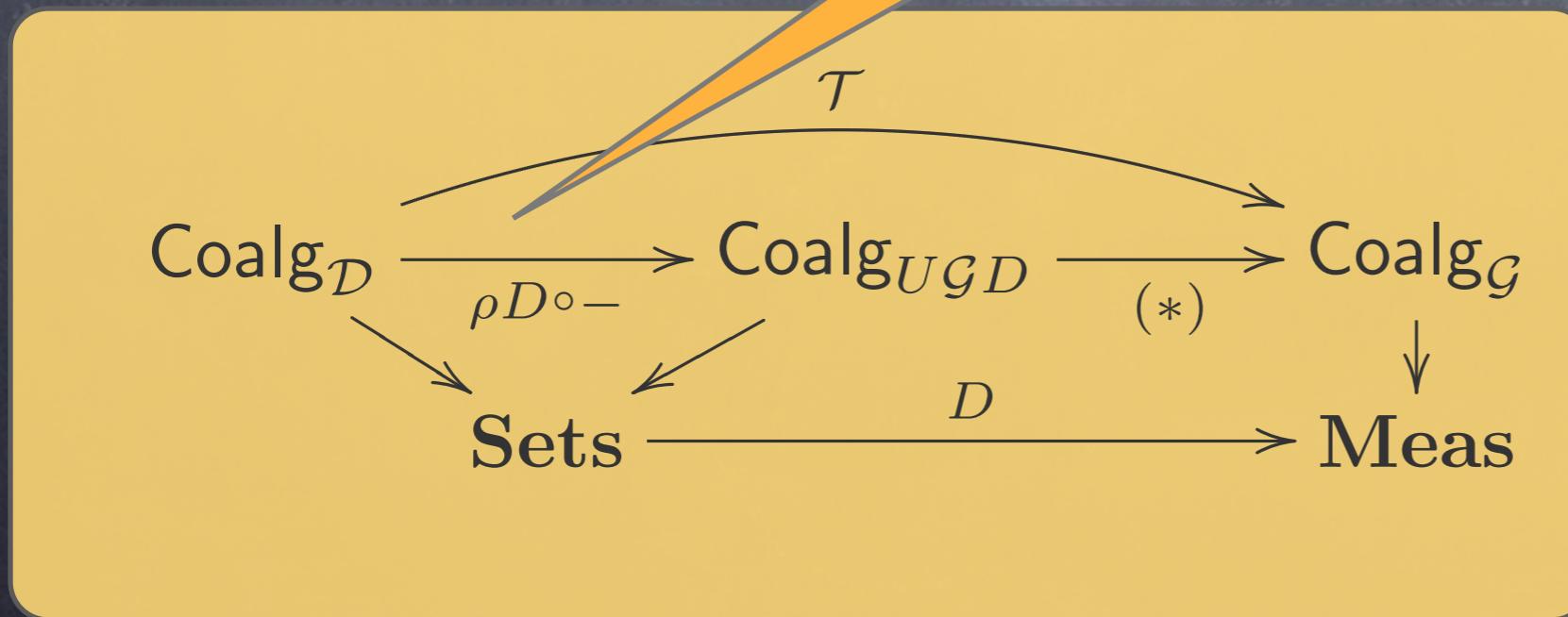


# Discrete to continuous



We can translate chains into processes:

$$\left( X \xrightarrow{c} \mathcal{D}(X) = \mathcal{D}UD(X) \right) \mapsto \left( X \xrightarrow{c} \mathcal{D}UD(X) \xrightarrow{\rho_{DX}} UGD(X) \right)$$

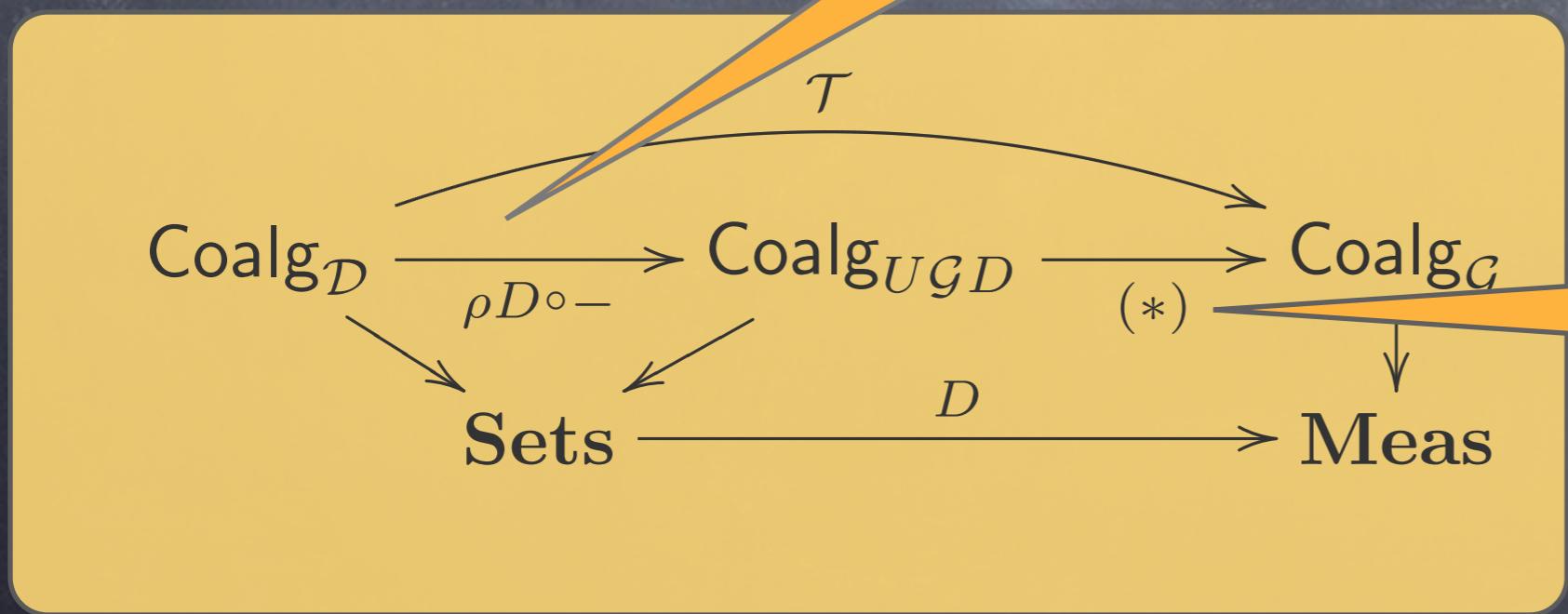


# Discrete to continuous



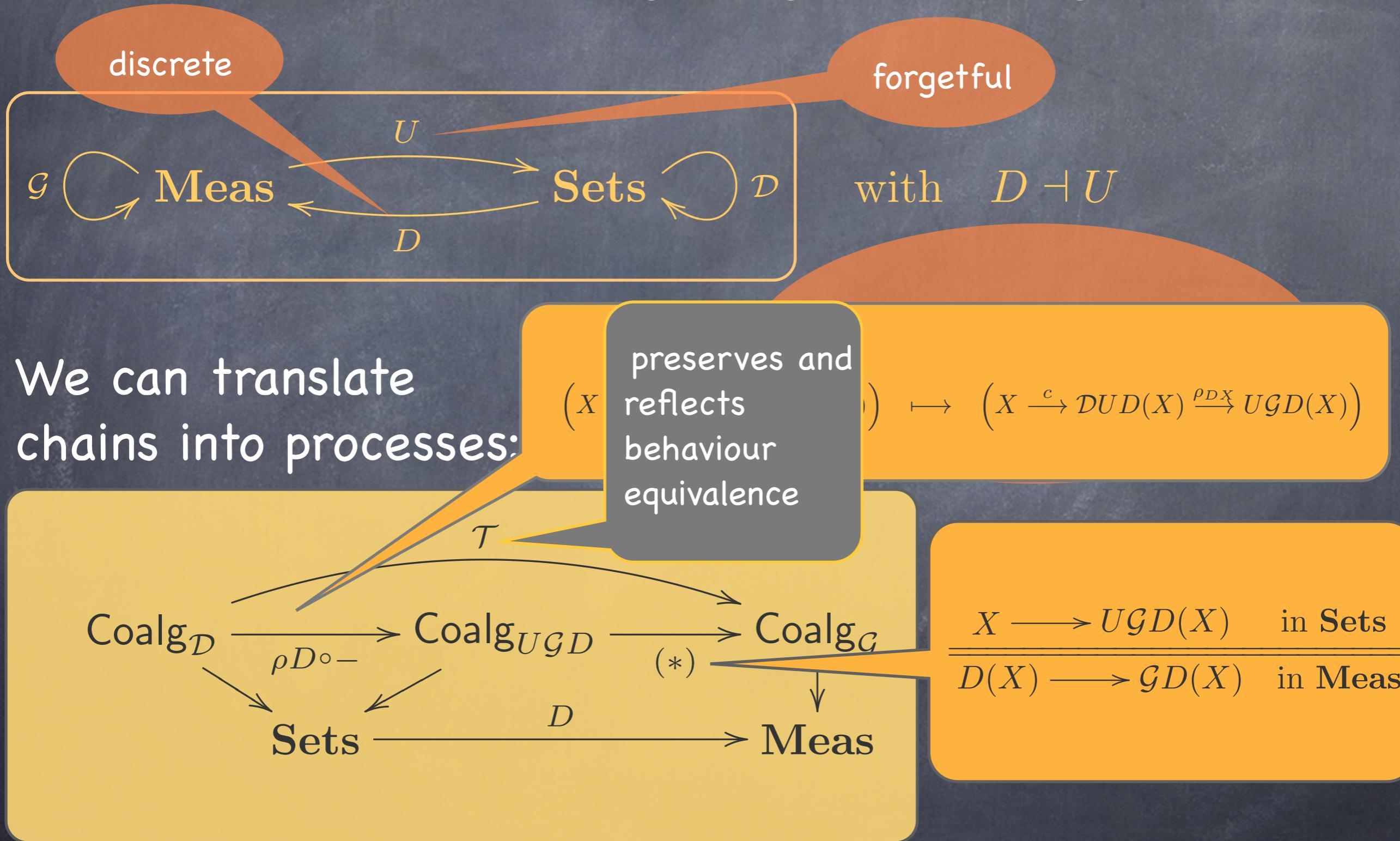
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$$\frac{X \longrightarrow UGD(X) \quad \text{in Sets}}{D(X) \longrightarrow \mathcal{G}D(X) \quad \text{in Meas}}$$

# Discrete to continuous



# Final message

Teaser for Prakash :-)

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- Both discrete and continuous probabilistic systems are coalgebras

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often just  
nice examples

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- Both discrete and continuous probabilistic systems are coalgebras
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# Final message

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need advertising?

- Both discrete and continuous probabilistic systems are coalgebras
- Observation: behaviour equivalence (cospan) is more suitable than bisimilarity (span)
- Measure spaces are enough, one can forget about Polish or analytic ones (unless one loves them)