Practical Parametricity for GADTs

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Abstract goes here

Maybe develop our theory for *any* $\lambda \geq \omega_1$, and then specialize to ω_1 when discussing GADTs? Can we do that? It seems we really use properties of ωCPO to get that interpretations of Nat-types are well-defined.

Locally presentable categories are the closest approximation to small complete categories. It's remarkable that local presentability is sufficient not just to give semantics to GADTs, but is also all that is needed to ensure that the model induced by that semantics is actually parametric.

We should ask what, intuitively, it means to a GADT to be "parametric", i.e., uniform in its type indices. For ADTs and nested types it means that the datatype elements are constructed in exactly the same ways at each type. For GADTs, it means that as well, but here we have to take into account the inhabited instances as well. [Of course we did not have to do that ADTs and nested types because *all* instances of ADTs and nested types are inhabited.] So, intuitively, we consider a GADT to be "parametric" if we can construct the inhabitants of all of the inhabited type instances in a type-independent way. We capture this in our calculus by requiring that $\emptyset; \overline{\beta} \vdash K$ (and that K does not involve any constants?) in $\Gamma; \Phi \vdash (\text{Lan}_{\overline{K}}^{\overline{\alpha^0}} F) \overline{A}$. Then to get that the real live Lans interpreting Lan-constructs are ω-cocontinuous we also require that K is a polynomial functor in the αs that does not involve any constant functors. This means that our constructors have types of the form $F\overline{\beta} \rightarrow F(K\overline{\beta})$ with no constants in K, so that exactly the corresponding instances of the GADT are inhabited for every instantiation of the αs, and the objects for each instantiation of the αs are constructed in exactly the same way. That is, the inhabited instances and the construction of the data in those instances are type independent.

1 THE CALCULUS

1.1 Types

For each $k \geq 0$, we assume countable sets $\mathbb{T}^k$ of *type constructor variables of arity k* and $\mathbb{F}^k$ of *functorial variables of arity k*, all mutually disjoint. The sets of all type constructor variables and functorial variables are $\mathbb{T} = \bigcup_{k \geq 0} \mathbb{T}^k$ and $\mathbb{F} = \bigcup_{k \geq 0} \mathbb{F}^k$, respectively, and a *type variable* is any element of $\mathbb{T} \cup \mathbb{F}$. We use lower case Greek letters for type variables, writing ϕ^k to indicate that $\phi \in \mathbb{T}^k \cup \mathbb{F}^k$, and omitting the arity indicator k when convenient, unimportant, or clear from context. We reserve letters from the beginning of the alphabet to denote type variables of arity 0, i.e., elements of $\mathbb{T}^0 \cup \mathbb{F}^0$. We write $\overline{\zeta}$ for either a set $\{\zeta_1, ..., \zeta_n\}$ of type constructor variables or a set of functorial variables when the cardinality n of the set is unimportant or clear from context. If P is a set of type variables we write $P, \overline{\phi}$ for $P \cup \overline{\phi}$ when $P \cap \overline{\phi} = \emptyset$. We omit the vector notation for a singleton set, thus writing ϕ, instead of $\overline{\phi}$, for $\{\phi\}$.

DEFINITION 1. *Let V be a finite subset of $\mathbb{T}$, P be a finite subset of $\mathbb{F}$, $\overline{\alpha}$ be a finite subset of $\mathbb{F}^0$ disjoint from P, and $\phi^k \in \mathbb{F}^k \setminus P$. The set $\mathcal{F}^P(V)$ of functorial expressions over P and V are given by*

$$\mathcal{F}^P(V) ::= \quad \mathbb{0} \mid \mathbb{1} \mid \mathsf{Nat}^P \mathcal{F}^P(V) \, \mathcal{F}^P(V) \mid P \, \overline{\mathcal{F}^P(V)} \mid V \, \overline{\mathcal{F}^P(V)} \mid \mathcal{F}^P(V) + \mathcal{F}^P(V)$$

$$\mid \mathcal{F}^P(V) \times \mathcal{F}^P(V) \mid \left(\mu \phi^{\,k}.\lambda \alpha_1...\alpha_k.\mathcal{F}^{P,\alpha_1,...,\alpha_k,\phi}(V) \right) \overline{\mathcal{F}^P(V)}$$

$$\mid (\mathsf{Lan}^{\overline{\alpha}}_{\overline{\mathcal{F}^\alpha}} \mathcal{F}^{P,\overline{\alpha}}) \overline{\mathcal{F}^P}$$

A *type* over P and V is any element of $\mathcal{F}^P(V)$. The difference with [Johann et al. 2020] here lies solely in the incorporation of functorial expressions constructed from Lan.

The notation for types entails that an application $FF_1...F_k$ is allowed only when F is a type variable of arity k, or F is a subexpression of the form $\mu\phi^k.\lambda\alpha_1...\alpha_k.F'$ or $\mathsf{Lan}^{\overline{\alpha}}_K F'$. Moreover, if F has arity k then F must be applied to exactly k arguments. Accordingly, an overbar indicates a sequence of subexpressions whose length matches the arity of the type applied to it. The fact that types are always in η-*long normal form* avoids having to consider β-conversion at the level of types. In a subexpression $\mathsf{Nat}^\Phi F \, G$, the Nat operator binds all occurrences of the variables in Φ in F and G. Note that, by contrast with [Johann et al. 2020], variables of arity greater than 0 are allowed in Φ; this is necessary to construct well-typed terms of Lan types. In a subexpression $\mu\phi^k.\lambda\overline{\alpha}.F$, the μ operator binds all occurrences of the variable ϕ, and the λ operator binds all occurrences of the variables in $\overline{\alpha}$, in the body F. And in a subexpression $(\mathsf{Lan}^{\overline{\alpha}}_K F)\overline{A}$, the Lan operator binds all occurrences of the variables in $\overline{\alpha}$ in every element of $\overline{K}$, as well as in F.

A *type constructor context* is a finite set Γ of type constructor variables, and a *functorial context* is a finite set Φ of functorial variables. In Definition 2, a judgment of the form $\Gamma; \Phi \vdash F$ indicates that the type F is intended to be functorial in the variables in Φ but not necessarily in those in Γ.

DEFINITION 2. *The formation rules for the set $\mathcal{F} \subseteq \bigcup_{V \subseteq \mathbb{T}, P \subseteq \mathbb{F}} \mathcal{F}^P(V)$ of well-formed types are*

$$\overline{\Gamma; \Phi \vdash \mathbb{0}} \qquad \overline{\Gamma; \Phi \vdash \mathbb{1}}$$

$$\frac{\Gamma; \Phi \vdash F \qquad \Gamma; \Phi \vdash G}{\Gamma; \Phi \vdash F + G} \qquad \frac{\Gamma; \Phi \vdash F \qquad \Gamma; \Phi \vdash G}{\Gamma; \Phi \vdash F \times G}$$

$$\frac{\Gamma; \Phi \vdash F \qquad \Gamma; \Phi \vdash G}{\Gamma; \emptyset \vdash \mathsf{Nat}^\Phi F \, G}$$

$$\frac{\phi^k \in \Gamma \cup \Phi \qquad \overline{\Gamma; \Phi \vdash F}}{\Gamma; \Phi \vdash \phi^k \overline{F}}$$

$$\frac{\Gamma; \overline{\gamma^0}, \overline{\alpha^0}, \phi^k \vdash F \qquad \overline{\Gamma; \Phi, \overline{\gamma^0} \vdash G}}{\Gamma; \Phi, \overline{\gamma^0} \vdash (\mu\phi^k.\lambda\overline{\alpha^0}.F) \overline{G}}$$

$$\frac{\Gamma; \Phi, \overline{\alpha^0} \vdash F \qquad \overline{\emptyset; \overline{\alpha^0} \vdash K} \qquad \overline{\Gamma; \Phi \vdash A}}{\Gamma; \Phi \vdash (\mathsf{Lan}^{\overline{\alpha^0}}_K F) \overline{A}}$$

In addition to textual replacement, we also have a proper substitution operation on types. If F is a type over P and V, if P and V contain only type variables of arity 0, and if $k = 0$ for every occurrence of ϕ^k bound by μ in F, then we say that F is *first-order*; otherwise we say that F is

second-order. Substitution for first-order types is the usual capture-avoiding textual substitution. We write $F[\alpha := \sigma]$ for the result of substituting σ for α in F, and $F[\alpha_1 := F_1, ..., \alpha_k := F_k]$, or $F[\overline{\alpha := F}]$ when convenient, for $F[\alpha_1 := F_1][\alpha_2 := F_2, ..., \alpha_k := F_k]$. Substitution for second-order types is defined below, where we adopt a similar notational convention for vectors of types. Note that it is not correct to substitute along non-functorial variables.

DEFINITION 3. *If* $\Gamma; \Phi, \phi^k \vdash H$ *and if* $\Gamma; \Phi, \overline{\alpha} \vdash F$ *with* $|\overline{\alpha}| = k$, *then* $\Gamma; \Phi \vdash H[\phi :=_{\overline{\alpha}} F]$. *Similarly,* *if* $\Gamma, \phi^k; \Phi \vdash H$, *and if* $\Gamma; \overline{\psi}, \overline{\alpha} \vdash F$ *with* $|\overline{\alpha}| = k$ *and* $\Phi \cap \overline{\psi} = \emptyset$, *then* $\Gamma, \overline{\psi}'; \Phi \vdash H[\phi :=_{\overline{\alpha}} F[\overline{\psi} :== \overline{\psi}']]$. *Here, the operation* $(\cdot)[\phi :=_{\overline{\alpha}} F]$ *of* second-order type substitution along $\overline{\alpha}$ *is defined by:*

$$
\begin{aligned}
\mathbb{0}[\phi :=_{\overline{\alpha}} F] \quad &= \quad \mathbb{0} \\
\mathbb{1}[\phi :=_{\overline{\alpha}} F] \quad &= \quad \mathbb{1} \\
(\mathrm{Nat}^{\overline{\beta}} G\, K)[\phi :=_{\overline{\alpha}} F] \quad &= \quad \mathrm{Nat}^{\overline{\beta}}\, (G[\phi :=_{\overline{\alpha}} F])\, (K[\phi :=_{\overline{\alpha}} F]) \\
(\psi \overline{G})[\phi :=_{\overline{\alpha}} F] \quad &= \quad \begin{cases} \psi\, \overline{G[\phi :=_{\overline{\alpha}} F]} & \text{if } \psi \neq \phi \\ F[\alpha := \overline{G[\phi :=_{\overline{\alpha}} F]}] & \text{if } \psi = \phi \end{cases} \\
(G + K)[\phi :=_{\overline{\alpha}} F] \quad &= \quad G[\phi :=_{\overline{\alpha}} F] + K[\phi :=_{\overline{\alpha}} F] \\
(G \times K)[\phi :=_{\overline{\alpha}} F] \quad &= \quad G[\phi :=_{\overline{\alpha}} F] \times K[\phi :=_{\overline{\alpha}} F] \\
((\mu \psi . \lambda \overline{\beta}.\, G)\overline{K})[\phi :=_{\overline{\alpha}} F] \quad &= \quad (\mu \psi . \lambda \overline{\beta}.\, G[\phi :=_{\overline{\alpha}} F])\, \overline{K[\phi :=_{\overline{\alpha}} F]} \\
((\mathrm{Lan}_{H}^{\overline{\beta}} G)\overline{K})[\phi :=_{\overline{\alpha}} F] \quad &= \quad (\mathrm{Lan}_{H}^{\overline{\beta}} G[\phi :=_{\overline{\alpha}} F])\, \overline{K[\phi :=_{\overline{\alpha}} F]}
\end{aligned}
$$

We note that $(\cdot)[\phi^0 :=_{\emptyset} F]$ coincides with first-order substitution. We also omit $\overline{\alpha}$ when convenient.

1.2 Terms

We now define our term calculus. To do so we assume an infinite set $\mathcal{V}$ of term variables disjoint from $\mathbb{T}$ and $\mathbb{F}$. If Γ is a type constructor context and Φ is a functorial context, then a *term context for* Γ *and* Φ is a finite set of bindings of the form $x : F$, where $x \in \mathcal{V}$ and $\Gamma; \Phi \vdash F$. We adopt the same conventions for denoting disjoint unions and for vectors in term contexts as for type constructor contexts and functorial contexts.

DEFINITION 4. *Let* Δ *be a term context for* Γ *and* Φ. *The formation rules for the set of* well-formed terms over Δ *are*

$$
\frac{\Gamma; \Phi \vdash F}{\Gamma; \Phi \mid \Delta, x : F \vdash x : F} \qquad \frac{\Gamma; \Phi \mid \Delta \vdash t : \mathbb{0} \qquad \Gamma; \Phi \vdash F}{\Gamma; \Phi \mid \Delta \vdash \bot_F t : F} \qquad \frac{}{\Gamma; \Phi \mid \Delta \vdash \top : \mathbb{1}}
$$

$$
\frac{\Gamma; \Phi \mid \Delta \vdash s : F}{\Gamma; \Phi \mid \Delta \vdash \mathsf{inl}\, s : F + G} \qquad \frac{\Gamma; \Phi \mid \Delta \vdash t : G}{\Gamma; \Phi \mid \Delta \vdash \mathsf{inr}\, t : F + G}
$$

$$
\frac{\Gamma; \Phi \vdash F, G \qquad \Gamma; \Phi \mid \Delta \vdash t : F + G \qquad \Gamma; \Phi \mid \Delta, x : F \vdash l : K \qquad \Gamma; \Phi \mid \Delta, y : G \vdash r : K}{\Gamma; \Phi \mid \Delta \vdash \mathsf{case}\, t \,\mathsf{of}\, \{x \mapsto l; y \mapsto r\} : K}
$$

$$
\frac{\Gamma; \Phi \mid \Delta \vdash s : F \qquad \Gamma; \Phi \mid \Delta \vdash t : G}{\Gamma; \Phi \mid \Delta \vdash (s, t) : F \times G} \qquad \frac{\Gamma; \Phi \mid \Delta \vdash t : F \times G}{\Gamma; \Phi \mid \Delta \vdash \pi_1 t : F} \qquad \frac{\Gamma; \Phi \mid \Delta \vdash t : F \times G}{\Gamma; \Phi \mid \Delta \vdash \pi_2 t : G}
$$

$$\frac{\Gamma;\Phi \vdash F \qquad \Gamma;\Phi \vdash G \qquad \Gamma;\Phi \mid \Delta, x : F \vdash t : G}{\Gamma;\emptyset \mid \Delta \vdash L_\Phi x.t : \mathsf{Nat}^\Phi\, F\, G}$$

$$\frac{\Gamma;\Phi,\overline{\beta} \vdash K \qquad \Gamma;\emptyset \mid \Delta \vdash t : \mathsf{Nat}^{\overline{\psi}}\, F\, G \qquad \Gamma;\Phi \mid \Delta \vdash s : F[\overline{\psi :=_{\overline{\beta}} K}]}{\Gamma;\Phi \mid \Delta \vdash t_{\overline{K}} s : G[\overline{\psi :=_{\overline{\beta}} K}]}$$

$$\frac{\Gamma;\Phi,\overline{\phi} \vdash H \qquad \overline{\Gamma;\Phi,\overline{\beta} \vdash F} \qquad \overline{\Gamma;\Phi,\overline{\beta} \vdash G}}{\Gamma;\emptyset \mid \emptyset \vdash \mathsf{map}_H^{\overline{F},\overline{G}} : \mathsf{Nat}^\emptyset\, (\mathsf{Nat}^{\Phi,\overline{\beta}}\, F\, G)\, (\mathsf{Nat}^\Phi\, H[\overline{\phi :=_{\overline{\beta}} F}]\, H[\overline{\phi :=_{\overline{\beta}} G}])}$$

$$\frac{\Gamma;\Phi,\phi,\overline{\alpha} \vdash H}{\Gamma;\emptyset \mid \emptyset \vdash \mathsf{in}_H : \mathsf{Nat}^{\Phi,\overline{\beta}} H[\phi :=_{\overline{\beta}} (\mu\phi.\lambda\overline{\alpha}.H)\overline{\beta}][\overline{\alpha := \beta}]\, (\mu\phi.\lambda\overline{\alpha}.H)\overline{\beta}}$$

$$\frac{\Gamma;\phi,\Phi,\overline{\alpha} \vdash H \qquad \Gamma;\Phi,\overline{\beta} \vdash F}{\Gamma;\emptyset \mid \emptyset \vdash \mathsf{fold}_H^F : \mathsf{Nat}^\emptyset\, (\mathsf{Nat}^{\Phi,\overline{\beta}}\, H[\phi :=_{\overline{\beta}} F][\overline{\alpha := \beta}]\, F)\, (\mathsf{Nat}^{\Phi,\overline{\beta}}\, (\mu\phi.\lambda\overline{\alpha}.H)\overline{\beta}\, F)}$$

$$\frac{\Gamma;\Phi,\overline{\alpha} \vdash F \qquad \overline{\emptyset;\overline{\alpha} \vdash K} \qquad \overline{\Gamma;\Phi \vdash A} \qquad \Gamma;\Phi \mid \Delta \vdash t : F[\overline{\alpha := A}]}{\Gamma;\Phi \mid \Delta \vdash \int_{\overline{K},F} t : (\mathsf{Lan}_{\overline{K}}^{\overline{\alpha}} F)\, \overline{K[\alpha := A]}}$$

$$\frac{\Gamma;\emptyset \mid \Delta \vdash \eta : \mathsf{Nat}^{\Phi,\overline{\alpha}}\, F\, G[\overline{\beta := K}] \qquad \overline{\Gamma;\Phi \vdash B} \qquad \Gamma;\Phi \mid \Delta \vdash t : (\mathsf{Lan}_{\overline{K}}^{\overline{\alpha}} F)\, \overline{B}}{\Gamma;\Phi \mid \Delta \vdash \partial_F^{G,\overline{K}} \eta\, t : G[\overline{\beta := B}]}$$

In the rule for $L_{\overline{\alpha}} x.t$, the L operator binds all occurrences of the type variables in $\overline{\alpha}$ in the type of the term variable x and in the body t, as well as all occurrences of x in t. In the rule for $t_{\overline{K}} s$ there is one functorial expression in $\overline{K}$ for every functorial variable in $\overline{\alpha}$. In the rule for $\mathsf{map}_H^{\overline{F},\overline{G}}$ there is one functorial expression F and one functorial expression G for each functorial variable in $\overline{\phi}$. Moreover, for each ϕ^k in $\overline{\phi}$ the number of functorial variables in $\overline{\beta}$ in the judgments for its corresponding functorial expresssions F and G is k. In the rules for in_H and fold_H^F, the functorial variables in $\overline{\beta}$ are fresh with respect to H, and there is one β for every α. (Recall from above that, in order for the types of in_H and fold_H^F to be well-formed, the length of α must equal the arity of ϕ.) In the rule for $\int_{\overline{K},H} t$, there is one functorial expression A for every functorial variable in $\overline{\alpha}$, and in the rule for $\partial_F^{G,\overline{K}} \eta\, t$ there is one functorial expression A for every functorial expression in $\overline{K}$ (and hence for every functorial variable in $\overline{\beta}$).

Substitution for terms is the obvious extension of the usual capture-avoiding textual substitution, and Definition 4 ensures that the expected weakening rules for well-formed terms hold.

197   Sum and product intro and elim rules should be annotated with constituent types for consistency?

199   We should have a computation rule along the lines of: If $\eta : \mathrm{Nat}^{\overline{\alpha}} F\, G[\overline{\beta := K}]$ then

$$(\partial_F^{G,\overline{K}} \eta)_{\overline{K[\overline{\alpha := A}]}} \circ (\textstyle\int_{K,F})_{\overline{A}} \;\rightarrow\; \eta_{\overline{A}}$$
$$\begin{aligned} : \quad & F[\overline{\alpha := A}] \rightarrow G[\overline{\beta := K[\overline{\alpha := A}]}] \\ = \quad & F[\overline{\alpha := A}] \rightarrow G[\overline{\beta := K}][\overline{\alpha := A}] \end{aligned}$$

205   This will appear as a computational property of the term interpretations.

2 INTERPRETING TYPES

208   The fundamental idea underlying Reynolds' parametricity is to give each type $F(\alpha)$ with one free
209   variable α both an *object interpretation* F_0 taking sets to sets and a *relational interpretation* F_1 taking
210   relations $R : \mathrm{Rel}(A, B)$ to relations $F_1(R) : \mathrm{Rel}(F_0(A), F_0(B))$, and to interpret each term $t(\alpha, x) : F(\alpha)$
211   with one free term variable $x : G(\alpha)$ as a map t_0 associating to each set A a function $t_0(A) : G_0(A) \rightarrow$
212    $F_0(A)$, and to each relation R a morphism $t_1(R) : G_1(R) \rightarrow F_1(R)$. These interpretations are to be
213   given inductively on the structures of F and t in such a way that they imply two fundamental
214   theorems. The first is an *Identity Extension Lemma*, which states that $F_1(\mathrm{Eq}_A) = \mathrm{Eq}_{F_0(A)}$, and is
215   the essential property that makes a model relationally parametric rather than just induced by a
216   logical relation. The second is an *Abstraction Theorem*, which states that, for any $R : \mathrm{Rel}(A, B)$,
217    $(t_0(A), t_0(B))$ is a morphism in Rel from $(G_0(A), G_0(B), G_1(R))$ to $(F_0(A), F_0(B), F_1(R))$. The Identity
218   Extension Lemma is similar to the Abstraction Theorem except that it holds for *all* elements of a
219   type's interpretation, not just those that are interpretations of terms. Similar theorems are expected
220   to hold for types and terms with any number of free variables.

221   To accommodate GADTs, we will need to transition Reynolds' approach from a Set-based
222   semantics to a semantics based on ω-complete partial orders. We denote the category of ω-complete
223   partial orders (ωCPOs) and their monotone? sup-preserving morphisms by ωCPO. The underlying
224   set of an ωCPO A is denoted $|A|$. The category ωCPORel of ωCPO relations has as its objects triples
225   (A, B, R), where $A, B : \omega$CPO; $R : \mathrm{Rel}(|A|, |B|)$; $(a, b) \in R, a \leq a'$, and $b \leq b'$ imply $(a', b') \in R$; so
226   next part is redundant? and $(\bigvee_{i<\omega} a_i, \bigvee_{i<\omega} b_i) \in R$ whenever $(a_i)_{i<\omega}$ and $(b_i)_{i<\omega}$ are chains in A
227   and B, respectively, such that $(a_i, b_i) \in R$ for all i. The category ωCPORel has as its morphisms from
228   (A, B, R) to (A', B', R') pairs $(f : A \rightarrow A', g : B \rightarrow B')$ of morphisms in ωCPO such that $(f\,a, g\,b) \in$
229   R' whenever $(a, b) \in R$. We note that if $(f, g) : (A, B, R) \rightarrow (A', B', R')$ and $(a_i)_{i<\omega}$ and $(b_i)_{i<\omega}$ are
230   chains in A and B, respectively, then $(f\,(\bigvee_{i<\omega} a_i), g\,(\bigvee_{i<\omega} b_i)) = (\bigvee_{i<\omega}(f\,a_i), \bigvee_{i<\omega}(g\,b_i)) \in R'$
231   necessarily holds. We write $R : \omega$CPORel(A, B) in place of $(A, B, R) : \omega$CPORel when convenient.
232   If $R : \omega$CPORel(A, B) then we write $\pi_1 R$ and $\pi_2 R$ for the *domain* A of R and the *codomain* B of R,
233   respectively. If $A : \omega$CPO, then we write $\mathrm{Eq}_A = (A, A, \mathrm{Eq}_{|A|})$ for the *equality relation* on A.

234   To adapt Reynolds' approach, we first inductively define, for each type, an object interpretation
235   in ωCPO and a relational interpretation in ωCPORel. Next, we show that these interpretations
236   satisfy both an Identity Extension Lemma (Theorem 24) and an Abstraction Theorem (Theorem ??)
237   appropriate to the ωCPO setting. The key to proving our Identity Extension Lemma is a familiar
238   "cutting down" of the interpretations of universally quantified types to include only the "parametric"
239   elements; as in [Johann et al. 2020], the relevant types of the calculus defined above are the (now
240   richer) Nat-types. The requisite cutting down requires that the object interpretations of our types
241   in ωCPO are defined simultaneously with their relational interpretations in ωCPORel. We give
242   the object interpretations for our types in Section 2.1 and give their relational interpretations in
243   Section 2.2. While the former are relatively straightforward, the latter are less so, mainly because of
244   the cocontinuity conditions, adapted from the Set-based setting of [Johann et al. 2020], that must

hold if they are to be well-defined. We develop these conditions in Section 2.2, which separates Definitions 8 and 18 in space, but otherwise has no impact on the fact that they are given by mutual induction.

2.1 Object Interpretations of Types

The object interpretations of the types in our calculus will be ω_1-cocontinuous functors between categories of ω_1-cocontinuous functors on categories constructed from the locally ω_1-presentable category ωCPO. We therefore begin by recording some important facts about locally ω_1-presentable categories and functors on them, and verifying verify the properties needed to interpret our syntax.

2.1.1 Preliminaries. Perhaps have as preliminaries to entire paper. Do everything for $\lambda CPOs$? Define these; investigate their properties.

A category is *small* if its collection of morphisms is a set. It is *locally small* if, for any two objects A and B, the collection of morphisms from A to B is a set. A *small (co)limit* in a category C is a (co)limit of a diagram $F : \mathcal{A} \to C$, where $\mathcal{A}$ is a small category. A category C is *(co)complete* if it has all small (co)limits.

A poset $\mathcal{D} = (D, \leq)$ is ω_1-*directed* if every countable subset of D has a supremum. When $\mathcal{D}$ is considered as a category, we write $d \in \mathcal{D}$ to indicate that d is an object of $\mathcal{D}$ (i.e., $d \in D$). An ω_1-*directed colimit* in a category C is a colimit of a diagram $F : \mathcal{D} \to C$, where $\mathcal{D}$ is an ω_1-directed poset. A category C is ω_1-*cocomplete* if it has all ω_1-directed colimits; a *cocomplete* category is one that has all colimits.

If $\mathcal{A}$ and C are ω_1-cocomplete, then a functor $F : \mathcal{A} \to C$ is ω_1-*cocontinuous* if it preserves ω_1-directed colimits. We write $[\mathcal{A}, C]_{\omega_1}$ for the category of ω_1-cocontinuous functors from $\mathcal{A}$ to C, and $C^{\mathcal{A}}$ for the category of *all* functors from $\mathcal{A}$ to C. Since (co)limits of functors are computed pointwise, $C^{\mathcal{A}}$ has all (co)limits that C has, and (co)limits of (co)continuous functors are again (co)continuous. It follows that $[\mathcal{A}, C]_{(\omega_1)}$ is (ω_1)-(co)complete whenever C is. In particular, if $F : [C, C]_{(\omega_1)}$ for a(n) (ω_1)-cocomplete category C, then we can define $F^0 = Id$, $F^{\alpha+1} = F \circ F^\alpha$ at successor ordinals, and $F^{\cup_{\beta < \alpha} \beta} = \varinjlim_{\beta < \alpha} F^\beta$ at limit ordinals.

If $\mathcal{A}$ is locally small, then an object A of $\mathcal{A}$ is ω_1-*presentable* if the functor $\mathrm{Hom}_{\mathcal{A}}(A, -) : \mathcal{A} \to \mathrm{Set}$ preserves ω_1-directed colimits, i.e., if for every ω_1-directed poset $\mathcal{D}$ and every functor $F : \mathcal{D} \to \mathcal{A}$, there is a canonical isomorphism $\varinjlim_{d \in \mathcal{D}} \mathrm{Hom}_{\mathcal{A}}(A, Fd) \simeq \mathrm{Hom}_{\mathcal{A}}(A, \varinjlim_{d \in \mathcal{D}} Fd)$. A locally small category $\mathcal{A}$ is ω_1-*accessible* if it is ω_1-cocomplete and has a set $\mathcal{A}_0$ of ω_1-presentable objects such that every object is an ω_1-directed colimit of objects in $\mathcal{A}_0$; a locally small category is *locally ω_1-presentable* if it is ω_1-accessible and cocomplete.

The category ωCPO is locally ω_1-presentable (but not locally finitely presentable); see Examples 1.18(2) of [Adámek and Rosický 1994]). Its ω_1-presentable objects are precisely the ωCPOs cardinality less than ω_1, i.e., the countable ωCPOs. In the next subsection we will interpret type variables in $\mathbb{T}^k \cup \mathbb{F}^k$ as elements of $[\omega\mathrm{CPO}^k, \omega\mathrm{CPO}]_{\omega_1}$; the following special cases of standard results (see, e.g., [Adámek and Rosický 1994]) will therefore be critical to deducing important properties of our object interpretations of types:

PROPOSITION 5.   (1) *If $C_1, ..., C_n$ are locally ω_1-presentable categories then so is $C_1 \times ... \times C_n$. Moreover, the presentable objects of $C_1 \times ... \times C_n$ are exactly the tuples of the form $(P_1, ..., P_n)$, where, for each $i = 1, ..., n$, the object P_i is presentable in C_i.*

(2) *If $\mathcal{A}$ is ω_1-accessible and C is λ-cocomplete, then the category $[\mathcal{A}, C]_{\omega_1}$ is naturally equivalent to the category $C^{\mathcal{A}_0}$.*

(3) *If C is locally ω_1-presentable and $\mathcal{A}_0$ is essentially small, then $C^{\mathcal{A}_0}$ is locally ω_1-presentable.*

Together, the statements in Proposition 5 give that if $\mathcal{A}$ and C are locally ω_1-presentable, then $[\mathcal{A}, C]_{\omega_1}$ is naturally equivalent to $C^{\mathcal{A}_0}$, and thus is ω_1-presentable. Thus, for all $k_1, ..., k_n \in \mathbb{N}^n$, $[\mathcal{A}^{k_1}, C]_{\omega_1} \times ... \times [\mathcal{A}^{k_n}, C]_{\omega_1}$ is locally ω_1-presentable, and therefore $[[\mathcal{A}^{k_1}, C]_{\omega_1} \times ... \times [\mathcal{A}^{k_n}, C]_{\omega_1}, C]_{\omega_1}$ is as well. Taking both $\mathcal{A}$ and C to be ωCPO — as we will to ensure that the fixpoints interpreting μ-types in ωCPO exist — we have

PROPOSITION 6. *For all $k_1, ..., k_n \in \mathbb{N}^n$,*

$$[[\omega\mathrm{CPO}^{k_1}, \omega\mathrm{CPO}]_{\omega_1} \times ... \times [\omega\mathrm{CPO}^{k_n}, \omega\mathrm{CPO}]_{\omega_1}, \omega\mathrm{CPO}]_{\omega_1}$$

is locally ω_1-presentable.

2.1.2   *Object Interpretations.* To define the object interpretations of the types in Definition 2 we must first interpret their variables. We have:

DEFINITION 7. *A ωCPO environment maps each type variable in $\mathbb{T}^k \cup \mathbb{F}^k$ to an element of $[\omega\mathrm{CPO}^k, \omega\mathrm{CPO}]_{\omega_1}$. A morphism $f : \rho \to \rho'$ for set environments ρ and ρ' with $\rho|_{\mathbb{T}} = \rho'|_{\mathbb{T}}$ maps each type constructor variable $\psi^k \in \mathbb{T}$ to the identity natural transformation on $\rho\psi^k = \rho'\psi^k$ and each functorial variable $\phi^k \in \mathbb{F}$ to a natural transformation from the k-ary functor $\rho\phi^k$ on ωCPO to the k-ary functor $\rho'\phi^k$ on ωCPO. Composition of morphisms on set environments is given componentwise, with the identity morphism mapping each set environment to itself. This gives a category of set environments and morphisms between them, which we denote ωCPOEnv.*

When convenient we identify a functor in $[\omega\mathrm{CPO}^0, \omega\mathrm{CPO}]_{\omega_1}$ with its value on $*$ and consider a ωCPO environment to map a type variable of arity 0 to an ω_1-cocontinuous functor from $\omega\mathrm{CPO}^0$ to ωCPO, i.e., to an ωCPO. If $\Phi = \{\phi_1^{k_1}, ..., \phi_n^{k_n}\}$ and $\overline{K} = \{K_1, ..., K_n\}$ where $K_i : [\omega\mathrm{CPO}^{k_i}, \omega\mathrm{CPO}]_{\omega_1}$ for $i = 1, ..., n$, then we write either $\rho[\overline{\Phi := K}]$ or $\rho[\overline{\phi := K}]$ for the ωCPO environment ρ' such that $\rho'\phi_i = K_i$ for $i = 1, ..., n$ and $\rho'\phi = \rho\phi$ if $\phi \notin \Phi$. If ρ is an ωCPO environment, we write Eq_ρ for the ωCPORel environment (see Definition 16) such that $\mathrm{Eq}_\rho v = \mathrm{Eq}_{\rho v}$ for every type variable v. The categories ωCPORT$_k$ and relational interpretations appearing in the third clause of Definition 8 are given in full in Section 2.2. We note that ω_1-directed colimits in ωCPOEnv are taken pointwise.

DEFINITION 8. *The* object interpretation $\llbracket \cdot \rrbracket^{\omega\text{CPO}} : \mathcal{F} \to [\omega\text{CPOEnv}, \omega\text{CPO}]_{\omega_1}$ *is defined by*

$$\llbracket \Gamma; \Phi \vdash \mathbb{0} \rrbracket^{\omega\text{CPO}} \rho = 0$$

$$\llbracket \Gamma; \Phi \vdash \mathbb{1} \rrbracket^{\omega\text{CPO}} \rho = 1$$

$$\llbracket \Gamma; \emptyset \vdash \text{Nat}^{\Phi} F\, G \rrbracket^{\omega\text{CPO}} \rho = \{\eta : \lambda \overline{K}. \llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPO}} \rho[\overline{\Phi := K}] \Rightarrow \lambda \overline{K}. \llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPO}} \rho[\overline{\Phi := K}]$$

$$| \; \overline{\forall K = (K^1, K^2, K^*) : \omega\text{CPORT}_k}.$$

$$(\eta_{\overline{K^1}}, \eta_{\overline{K^2}}) : \llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPORel}} \text{Eq}_{\rho}[\overline{\Phi := K}] \to \llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPORel}} \text{Eq}_{\rho}[\overline{\Phi :=}$$

$$\llbracket \Gamma; \Phi \vdash \phi \overline{F} \rrbracket^{\omega\text{CPO}} \rho = (\rho\phi) \overline{\llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPO}} \rho}$$

$$\llbracket \Gamma; \Phi \vdash F + G \rrbracket^{\omega\text{CPO}} \rho = \llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPO}} \rho + \llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPO}} \rho$$

$$\llbracket \Gamma; \Phi \vdash F \times G \rrbracket^{\omega\text{CPO}} \rho = \llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPO}} \rho \times \llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPO}} \rho$$

$$\llbracket \Gamma; \Phi, \overline{\gamma} \vdash (\mu\phi.\lambda\overline{\alpha}.H)\overline{G} \rrbracket^{\omega\text{CPO}} \rho = (\mu T^{\omega\text{CPO}}_{H,\rho})\overline{\llbracket \Gamma; \Phi, \overline{\gamma} \vdash G \rrbracket^{\omega\text{CPO}} \rho}$$

$$\text{where } T^{\omega\text{CPO}}_{H,\rho} F = \lambda \overline{A}. \llbracket \Gamma; \overline{\gamma}, \phi, \overline{\alpha} \vdash H \rrbracket^{\omega\text{CPO}} \rho[\phi := F][\overline{\alpha := A}]$$

$$\text{and } T^{\omega\text{CPO}}_{H,\rho} \eta = \lambda \overline{A}. \llbracket \Gamma; \overline{\gamma}, \phi, \overline{\alpha} \vdash H \rrbracket^{\omega\text{CPO}} id_{\rho}[\phi := \eta][\overline{\alpha := id_A}]$$

$$\llbracket \Gamma; \Phi \vdash (\text{Lan}^{\overline{\alpha}}_{\overline{K}} F)\overline{A} \rrbracket^{\omega\text{CPO}} \rho = \{t : (\text{Lan}_{\overline{\llbracket \emptyset; \overline{\alpha} \vdash K \rrbracket^{\omega\text{CPO}}[\overline{\alpha :=}\_]}}\llbracket \Gamma; \Phi, \overline{\alpha} \vdash F \rrbracket^{\omega\text{CPO}} \rho[\overline{\alpha := \_}])\overline{\llbracket \Gamma; \Phi \vdash A \rrbracket^{\omega\text{CPO}} \rho}$$

$$| \; ((\eta_1)_{\overline{\llbracket \Gamma; \Phi \vdash A \rrbracket^{\omega\text{CPO}} \rho}} t, (\eta_2)_{\overline{\llbracket \Gamma; \Phi \vdash A \rrbracket^{\omega\text{CPO}} \rho}} t) \in$$

$$(\text{Lan}_{\overline{\llbracket \emptyset; \overline{\alpha} \vdash K \rrbracket^{\omega\text{CPORel}}[\overline{\alpha := \text{Eq}\_}]}}\llbracket \Gamma; \Phi, \overline{\alpha} \vdash F \rrbracket^{\omega\text{CPORel}} \text{Eq}_{\rho}[\overline{\alpha := \text{Eq}\_}])\overline{\llbracket \Gamma; \Phi \vdash A \rrbracket^{\omega}}$$

Here, $\eta_i : \text{Lan}_{\overline{\llbracket \emptyset; \overline{\alpha} \vdash K \rrbracket^{\omega\text{CPO}}[\overline{\alpha := \_}]}}\llbracket \Gamma; \Phi, \overline{\alpha} \vdash F \rrbracket^{\omega\text{CPO}} \rho[\overline{\alpha := \_}] \to \pi_i (\text{Lan}_{\overline{\llbracket \emptyset; \overline{\alpha} \vdash K \rrbracket^{\omega\text{CPORel}}[\overline{\alpha := \text{Eq}\_}]}}\llbracket \Gamma; \Phi, \overline{\alpha} \vdash F \rrbracket^{\omega\text{CPOR}}$ for $i = 1, 2$, i.e., η_i is for the (mixed Set/Rel) diagram top p2 of Daniel's notes for relational environment $\text{Eq}_{\rho}[\alpha := \text{Eq}\_]$. (Note that the codomains of η_1 and η_2 should be the same so we should have $\eta_1 = \eta_2$). The condition in the final clause should therefore simplify by writing η for $\eta_1 = \eta_2$.)

If $\rho \in \omega\text{CPOEnv}$ and $\vdash F$ then we write $\llbracket \vdash F \rrbracket^{\omega\text{CPO}}$ instead of $\llbracket \vdash F \rrbracket^{\omega\text{CPO}} \rho$ since the environment is immaterial.

For Definition 8 to be well-defined, we have to check that each object interpretation is in ωCPO and, in particular, that each contains sups of all ω-chains. This will be proved by induction on types, and in most cases existence of sups of ω-chains will follow from the induction hypotheses. However, well-definedness needs to be proved directly for object interpretations of Nat-types. First, we have

LEMMA 9. *The collection of all natural transformations*

$$\eta : \lambda \overline{K}. \llbracket \Gamma; \Phi \vdash F \rrbracket^{\text{Set}} \rho[\overline{\Phi := K}] \Rightarrow \lambda \overline{K}. \llbracket \Gamma; \Phi \vdash G \rrbracket^{\text{Set}} \rho[\overline{\Phi := K}]$$

defines a set.

PROOF. We first note that $\lambda \overline{K}. \llbracket \Gamma; \Phi \vdash F \rrbracket^{\text{Set}} \rho[\overline{\Phi := K}]$ and $\lambda \overline{K}. \llbracket \Gamma; \Phi \vdash G \rrbracket^{\text{Set}} \rho[\overline{\Phi := K}]$ are both in $[[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}, \omega\text{CPO}]_{\omega_1}$. By Proposition 6, $[[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}, \omega\text{CPO}]_{\omega_1}$ is locally ω_1-presentable. It is therefore locally small, so there are only Set-many morphisms (i.e., natural transformations) between any two functors in $[[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}, \omega\text{CPO}]_{\omega_1}$. In particular, there are only Set-many natural transformations from $\lambda \overline{K}. \llbracket \Gamma; \Phi \vdash F \rrbracket^{\text{Set}} \rho[\overline{\Phi := K}]$ to $\lambda \overline{K}. \llbracket \Gamma; \Phi \vdash G \rrbracket^{\text{Set}} \rho[\overline{\Phi := K}]$. □

Now, if C is any category, then given functors $F, G : C \rightarrow \omega\text{CPO}$ and natural transformations $\eta, \eta' : F \rightarrow G$, we define $\eta \leq \eta'$ iff $\eta_c \leq \eta'_c$ for all $c \in C$, i.e., iff $\eta_c x \leq \eta'_c x$ in Gc for all $c \in C$ and $x \in Fc$. If $(\eta_i)_{i<\omega}$ is a chain in $\{\eta : F \rightarrow G\}$, then the family of morphisms $(\bigvee_{i<\omega} \eta_i)_c = \lambda x. \bigvee_{i<\omega}((\eta_i)_c x) : Fc \rightarrow Gc$ defines a natural transformation $\bigvee_{i<\omega} \eta_i : F \rightarrow G$, and this natural transformation is clearly the supremum of $(\eta_i)_{i<\omega}$ in $\{\eta : F \rightarrow G\}$. We therefore have that $\{\eta : F \rightarrow G\}$ is itself an ωCPO. To show that $[\![\Gamma; \emptyset \vdash \text{Nat}^{\Phi} F G]\!]^{\omega\text{CPO}}\rho$ is an ωCPO, we then still need to prove that, for any chain of natural transformations $(\eta_i)_{i<\omega}$ in $[\![\Gamma; \emptyset \vdash \text{Nat}^{\Phi} F G]\!]^{\omega\text{CPO}}\rho$, $\bigvee_{i<\omega} \eta_i$ is again in $[\![\Gamma; \emptyset \vdash \text{Nat}^{\Phi} F G]\!]^{\omega\text{CPO}}\rho$. By hypothesis, each η_i is such that, for all $\overline{K = (K^1, K^2, K^*)} : \omega\text{CPORT}_k$,

$$((\eta_i)_{\overline{K^1}}, (\eta_i)_{\overline{K^2}}) : [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\text{Eq}_\rho[\overline{\Phi := K}] \rightarrow [\![\Gamma; \Phi \vdash G]\!]^{\omega\text{CPORel}}\text{Eq}_\rho[\overline{\Phi := K}]$$

is a morphism in ωCPORel. To see that, for all $\overline{K = (K^1, K^2, K^*)} : \omega\text{CPORT}_k$, $((\bigvee_{i<\omega} \eta_i)_{\overline{K^1}}, (\bigvee_{i<\omega} \eta_i)_{\overline{K^2}})$ is a morphism from $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\text{Eq}_\rho[\overline{\Phi := K}]$ to $[\![\Gamma; \Phi \vdash G]\!]^{\omega\text{CPORel}}\text{Eq}_\rho[\overline{\Phi := K}]$ in ωCPORel, we simply observe that

$$((\bigvee_{i<\omega} \eta_i)_{\overline{K^1}}, (\bigvee_{i<\omega} \eta_i)_{\overline{K^2}}) = (\bigvee_{i<\omega}(\eta_i)_{\overline{K^1}}, \bigvee_{i<\omega}(\eta_i)_{\overline{K^2}}) = \bigvee_{i<\omega}((\eta_i)_{\overline{K^1}}, (\eta_i)_{\overline{K^2}})$$

so $((\bigvee_{i<\omega} \eta_i)_{\overline{K^1}}, (\bigvee_{i<\omega} \eta_i)_{\overline{K^2}})$ is the sup of a chain of morphisms from $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\text{Eq}_\rho[\overline{\Phi := K}]$ to $[\![\Gamma; \Phi \vdash G]\!]^{\omega\text{CPORel}}\text{Eq}_\rho[\overline{\Phi := K}]$ in ωCPORel and thus is itself such a morphism. Taken together, this all shows that $[\![\Gamma; \emptyset \vdash \text{Nat}^{\Phi} F G]\!]^{\omega\text{CPO}}\rho$ is indeed an ωCPO.

That each of the above interpretations is ω_1-cocontinuous follows from Corollary 12 of [Johann and Polonsky 2019] if we APPROPRIATELY RESTRICT THE SUBSCRIPTS OF Lans; we will require that K is a polynomial functor in the αs that does not involve any constant functors. For Nat-types, we note that $[\![\Gamma; \emptyset \vdash \text{Nat}^{\Phi} F G]\!]^{\omega\text{CPO}}$ is an ω_1-cocontinuous functor because, in accordance with Definition 10, it is constant on ω_1-directed sets. Interpretations of Nat-types ensure that $[\![\Gamma \vdash F \rightarrow G]\!]^{\omega\text{CPO}}$ and $[\![\Gamma \vdash \forall \overline{\alpha}.F]\!]^{\omega\text{CPO}}$ are as expected in any parametric model.

To make sense of the next-to-last clause in Definition 8, we need to know that, for each $\rho \in \omega\text{CPOEnv}$, $T_{H,\rho}^{\omega\text{CPO}}$ is an ω_1-cocontinuous endofunctor on $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$, and thus admits a fixpoint. Since $T_{H,\rho}^{\omega\text{CPO}}$ is defined in terms of $[\![\Gamma; \overline{\gamma}, \phi, \overline{\alpha} \vdash H]\!]^{\omega\text{CPO}}$, this means that interpretations of types must be such functors, which in turn means that the actions of set interpretations of types on objects and on morphisms in ωCPOEnv are intertwined. Fortunately, we know from [Johann and Polonsky 2019] that, for every $\Gamma; \overline{\alpha} \vdash F$, $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}$ is actually in $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$, where $k = |\overline{\alpha}|$. Therefore, for each $[\![\Gamma; \overline{\gamma}, \phi^k, \overline{\alpha} \vdash H]\!]^{\omega\text{CPO}}$, the corresponding operator $T_H^{\omega\text{CPO}}$ can be extended to a *functor* from ωCPOEnv to $[[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}, [\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}]_{\omega_1}$. The action of $T_H^{\omega\text{CPO}}$ on an object $\rho \in \omega\text{CPOEnv}$ is given by the higher-order functor $T_{H,\rho}^{\omega\text{CPO}}$, whose actions on objects (functors in $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$) and on morphisms (natural transformations between such functors) are given in Definition 8. The action of $T_H^{\omega\text{CPO}}$ on a morphism $f : \rho \rightarrow \rho'$ is the higher-order natural transformation $T_{H,f}^{\omega\text{CPO}} : T_{H,\rho}^{\omega\text{CPO}} \rightarrow T_{H,\rho'}^{\omega\text{CPO}}$ whose action on $F : [\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$ is the natural transformation $T_{H,f}^{\omega\text{CPO}} F : T_{H,\rho}^{\omega\text{CPO}} F \rightarrow T_{H,\rho'}^{\omega\text{CPO}} F$ whose component at $\overline{A}$ is $(T_{H,f}^{\omega\text{CPO}} F)_{\overline{A}} = [\![\Gamma; \overline{\gamma}, \phi, \overline{\alpha} \vdash H]\!]^{\omega\text{CPO}} f[\phi := id_F][\overline{\alpha := id_A}]$.

In addition, for each $\overline{K}$, we have that $Lan_{\overline{K}}$ is itself a (higher-order) functor. Specifically, given functors $F, F' : C \rightarrow \mathcal{D}$, a sequence of functors $\overline{K} = K_1, ..., K_n$ with $K_i : C \rightarrow C_i$ for $i = 1, ..., n$, and a natural transformation $\alpha : F \rightarrow F'$, the functorial action $Lan_{\overline{K}}\alpha : Lan_{\overline{K}}F \rightarrow Lan_{\overline{K}}F'$ of $Lan_{\overline{K}}$ on α is defined to be the unique natural transformation such that $((Lan_{\overline{K}}\alpha) \circ \langle K_1, ..., K_n \rangle) \circ \eta_F = \eta_{F'} \circ \alpha$. Here, $\eta_F : F \rightarrow (Lan_{\overline{K}}F) \circ \langle K_1, ..., K_n \rangle$ and $\eta_{F'} : F' \rightarrow (Lan_{\overline{K}}F') \circ \langle K_1, ..., K_n \rangle$ are the

natural transformations associated with the functors $Lan_{\overline{K}}F$ and $Lan_{\overline{K}}F'$ from $\Pi_{i\in\{1,...,n\}}C_i$ to $\mathcal{D}$, respectively. It is not hard to see that $Lan_{\overline{K}}$ is a (higher-order) functor under this definition.

The next definition uses the functors $T_H^{\omega\mathsf{CPO}}$ and Lan_K to define the actions of functors interpreting types on morphisms between set environments.

DEFINITION 10. *Let $f : \rho \to \rho'$ be a morphism between $\omega\mathsf{CPO}$ environments ρ and ρ' (so that $\rho|_{\mathbb{T}} = \rho'|_{\mathbb{T}}$). The action $[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}f$ of $[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}$ on the morphism f is given as follows:*

- *If $\Gamma; \Phi \vdash \mathbb{0}$ then $[\![\Gamma; \Phi \vdash \mathbb{0}]\!]^{\omega\mathsf{CPO}}f = id_0$*
- *If $\Gamma; \Phi \vdash \mathbb{1}$ then $[\![\Gamma; \Phi \vdash \mathbb{1}]\!]^{\omega\mathsf{CPO}}f = id_1$*
- *If $\Gamma; \emptyset \vdash \mathsf{Nat}^\Phi F\,G$ then $[\![\Gamma; \emptyset \vdash \mathsf{Nat}^\Phi F\,G]\!]^{\omega\mathsf{CPO}}f = id_{[\![\Gamma;\emptyset\vdash\mathsf{Nat}^\Phi F\,G]\!]^{\omega\mathsf{CPO}}\rho}$*
- *If $\Gamma; \Phi \vdash \phi\overline{F}$ then*

$$[\![\Gamma; \Phi \vdash \phi\overline{F}]\!]^{\omega\mathsf{CPO}}f : [\![\Gamma; \Phi \vdash \phi\overline{F}]\!]^{\omega\mathsf{CPO}}\rho \to [\![\Gamma; \Phi \vdash \phi\overline{F}]\!]^{\omega\mathsf{CPO}}\rho'$$
$$= (\rho\phi)\overline{[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}\rho} \to (\rho'\phi)\overline{[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}\rho'}$$

is defined by

$$[\![\Gamma; \Phi \vdash \phi\overline{F}]\!]^{\omega\mathsf{CPO}}f = (f\phi)_{\overline{[\![\Gamma;\Phi\vdash F]\!]^{\omega\mathsf{CPO}}\rho'}} \circ (\rho\phi)\overline{[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}f}$$
$$= (\rho'\phi)\overline{[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}f} \circ (f\phi)_{\overline{[\![\Gamma;\Phi\vdash F]\!]^{\omega\mathsf{CPO}}\rho}}$$

The latter equality holds because $\rho\phi$ and $\rho'\phi$ are functors and $f\phi : \rho\phi \to \rho'\phi$ is a natural transformation, so the following naturality square commutes:

$$\begin{array}{ccc}
(\rho\phi)\overline{[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}\rho} & \xrightarrow{(f\phi)_{\overline{[\![\Gamma;\Phi\vdash F]\!]^{\omega\mathsf{CPO}}\rho}}} & (\rho'\phi)\overline{[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}\rho} \\
{\scriptstyle(\rho\phi)\overline{[\![\Gamma;\Phi\vdash F]\!]^{\omega\mathsf{CPO}}f}} \downarrow & & \downarrow {\scriptstyle(\rho'\phi)\overline{[\![\Gamma;\Phi\vdash F]\!]^{\omega\mathsf{CPO}}f}} \\
(\rho\phi)\overline{[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}\rho'} & \xrightarrow{(f\phi)_{\overline{[\![\Gamma;\Phi\vdash F]\!]^{\omega\mathsf{CPO}}\rho'}}} & (\rho'\phi)\overline{[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}\rho'}
\end{array} \qquad (1)$$

- *If $\Gamma; \Phi \vdash F + G$ then $[\![\Gamma; \Phi \vdash F + G]\!]^{\omega\mathsf{CPO}}f$ is defined by*

$$[\![\Gamma; \Phi \vdash F + G]\!]^{\omega\mathsf{CPO}}f(\mathsf{inl}\,x) = \mathsf{inl}\,([\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}f\,x)$$
$$[\![\Gamma; \Phi \vdash F + G]\!]^{\omega\mathsf{CPO}}f(\mathsf{inr}\,y) = \mathsf{inr}\,([\![\Gamma; \Phi \vdash G]\!]^{\omega\mathsf{CPO}}f\,y)$$

- *If $\Gamma; \Phi \vdash F \times G$ then $[\![\Gamma; \Phi \vdash F \times G]\!]^{\omega\mathsf{CPO}}f = [\![\Gamma; \Phi \vdash F]\!]^{\omega\mathsf{CPO}}f \times [\![\Gamma; \Phi \vdash G]\!]^{\omega\mathsf{CPO}}f$*
- *If $\Gamma; \Phi, \overline{\gamma} \vdash (\mu\phi.\lambda\overline{\alpha}.H)\overline{G}$ then*

$$[\![\Gamma; \Phi, \overline{\gamma} \vdash (\mu\phi.\lambda\overline{\alpha}.H)\overline{G}]\!]^{\omega\mathsf{CPO}}f \;:\; [\![\Gamma; \Phi, \overline{\gamma} \vdash (\mu\phi.\lambda\overline{\alpha}.H)\overline{G}]\!]^{\omega\mathsf{CPO}}\rho \to [\![\Gamma; \Phi, \overline{\gamma} \vdash (\mu\phi.\lambda\overline{\alpha}.H)\overline{G}]\!]^{\omega\mathsf{CPO}}\rho'$$
$$= (\mu T_{H,\rho}^{\omega\mathsf{CPO}})\overline{[\![\Gamma; \Phi, \overline{\gamma} \vdash G]\!]^{\omega\mathsf{CPO}}\rho} \to (\mu T_{H,\rho'}^{\omega\mathsf{CPO}})\overline{[\![\Gamma; \Phi, \overline{\gamma} \vdash G]\!]^{\omega\mathsf{CPO}}\rho'}$$

is defined by

$$(\mu T_{H,f}^{\omega\mathsf{CPO}})_{\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\mathsf{CPO}}\rho'}} \circ (\mu T_{H,\rho}^{\omega\mathsf{CPO}})\overline{[\![\Gamma; \Phi, \overline{\gamma} \vdash G]\!]^{\omega\mathsf{CPO}}f}$$
$$= (\mu T_{H,\rho'}^{\omega\mathsf{CPO}})\overline{[\![\Gamma; \Phi, \overline{\gamma} \vdash G]\!]^{\omega\mathsf{CPO}}f} \circ (\mu T_{H,f}^{\omega\mathsf{CPO}})_{\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\mathsf{CPO}}\rho}}$$

The latter equality holds because $\mu T^{\omega\text{CPO}}_{H,\rho}$ and $\mu T^{\omega\text{CPO}}_{H,\rho'}$ are functors and $\mu T^{\omega\text{CPO}}_{H,f} : \mu T^{\omega\text{CPO}}_{H,\rho} \rightarrow \mu T^{\omega\text{CPO}}_{H,\rho'}$ is a natural transformation, so the following naturality square commutes:

$$
\begin{array}{ccc}
(\mu T^{\omega\text{CPO}}_{H,\rho})\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\text{CPO}}\rho} & \xrightarrow{(\mu T^{\omega\text{CPO}}_{H,f})\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\text{CPO}}\rho}} & (\mu T^{\omega\text{CPO}}_{H,\rho'})\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\text{CPO}}\rho} \\
\Big\downarrow{\scriptstyle(\mu T^{\omega\text{CPO}}_{H,\rho})\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\text{CPO}}f}} & & \Big\downarrow{\scriptstyle(\mu T^{\omega\text{CPO}}_{H,\rho'})\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\text{CPO}}f}} \\
(\mu T^{\omega\text{CPO}}_{H,\rho})\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\text{CPO}}\rho'} & \xrightarrow{(\mu T^{\omega\text{CPO}}_{H,f})\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\text{CPO}}\rho'}} & (\mu T^{\omega\text{CPO}}_{H,\rho'})\overline{[\![\Gamma;\Phi,\overline{\gamma}\vdash G]\!]^{\omega\text{CPO}}\rho'}
\end{array}
\tag{2}
$$

- *If $\Gamma;\Phi \vdash (\text{Lan}^{\overline{\alpha}}_{K}F)\overline{A}$ then*

  $$[\![\Gamma;\Phi \vdash (\text{Lan}^{\overline{\alpha}}_{K}F)\overline{A}]\!]^{\omega\text{CPO}}f : [\![\Gamma;\Phi \vdash (\text{Lan}^{\overline{\alpha}}_{K}F)\overline{A}]\!]^{\omega\text{CPO}}\rho \rightarrow [\![\Gamma;\Phi \vdash (\text{Lan}^{\overline{\alpha}}_{K}F)\overline{A}]\!]^{\omega\text{CPO}}\rho'$$

  is defined by

  $$
  \begin{aligned}
  & \left(\text{Lan}_{\overline{[\![\emptyset;\overline{\alpha}\vdash K]\!]^{\omega\text{CPO}}[\overline{\alpha:=\_}]}}[\![\Gamma;\Phi,\overline{\alpha}\vdash F]\!]^{\omega\text{CPO}}f[\overline{\alpha:=id\_}]\right)\overline{[\![\Gamma;\Phi\vdash A]\!]^{\omega\text{CPO}}\rho'} \\
  & \circ \left(\text{Lan}_{\overline{[\![\emptyset;\overline{\alpha}\vdash K]\!]^{\omega\text{CPO}}[\overline{\alpha:=\_}]}}[\![\Gamma;\Phi,\overline{\alpha}\vdash F]\!]^{\omega\text{CPO}}\rho[\overline{\alpha:=\_}]\right)\overline{[\![\Gamma;\Phi\vdash A]\!]^{\omega\text{CPO}}f} \\
  = \; & \left(\text{Lan}_{\overline{[\![\emptyset;\overline{\alpha}\vdash K]\!]^{\omega\text{CPO}}[\overline{\alpha:=\_}]}}[\![\Gamma;\Phi,\overline{\alpha}\vdash F]\!]^{\omega\text{CPO}}\rho'[\overline{\alpha:=\_}]\right)\overline{[\![\Gamma;\Phi\vdash A]\!]^{\omega\text{CPO}}f} \\
  & \circ \left(\text{Lan}_{\overline{[\![\emptyset;\overline{\alpha}\vdash K]\!]^{\omega\text{CPO}}[\overline{\alpha:=\_}]}}[\![\Gamma;\Phi,\overline{\alpha}\vdash F]\!]^{\omega\text{CPO}}f[\overline{\alpha:=id\_}]\right)\overline{[\![\Gamma;\Phi\vdash A]\!]^{\omega\text{CPO}}\rho}
  \end{aligned}
  $$

  where the above equality holds by naturality of $\text{Lan}_{\overline{[\![\emptyset;\overline{\alpha}\vdash K]\!]^{\omega\text{CPO}}[\overline{\alpha:=\_}]}}[\![\Gamma;\Phi,\overline{\alpha}\vdash F]\!]^{\omega\text{CPO}}f[\overline{\alpha:=id\_}]$.

Need to check that the extra condition in the interp of Lans is preserved for the last clause to be well-defined.

Definitions 8 and 10 respect weakening, i.e., ensure that a type and its weakenings have the same set interpretations.

2.2 Relational Interpretations of Types

DEFINITION 11. *A k-ary ωCPO relation transformer F is a triple (F^1, F^2, F^*), where $F^1, F^2 : [\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$ and $F^* : [\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$ are such that if $R_1 : \omega\text{CPORel}(A_1, B_1), ..., R_k : \omega\text{CPORel}(A_k, B_k)$ then $F^*\overline{R} : \omega\text{CPORel}(F^1\overline{A}, F^2\overline{B})$, and if $(\alpha_1, \beta_1) \in \text{Hom}_{\omega\text{CPORel}}(R_1, S_1), ..., (\alpha_k, \beta_k) \in \text{Hom}_{\omega\text{CPORel}}(R_k, S_k)$ then $F^*\overline{(\alpha, \beta)} = (F^1\overline{\alpha}, F^2\overline{\beta})$. We define $F\overline{R}$ to be $F^*\overline{R}$ and $F(\alpha, \beta)$ to be $F^*(\alpha, \beta)$.*

The first condition of the first sentence of Definition 11 entails that $F^*\overline{R}$ relates sups of chains of pairwise related elements in $F^1\overline{A}$ and $F^2\overline{B}$. The last condition of the first sentence of Definition 11 expands to: if $\overline{(a, b) \in R}$ implies $\overline{(\alpha\, a, \beta\, b) \in S}$ then $(c, d) \in F^*\overline{R}$ implies $(F^1\overline{\alpha}\, c, F^2\overline{\beta}\, d) \in F^*\overline{S}$. When convenient we identify a 0-ary ωCPO relation transformer (A, B, R) with $R : \omega\text{CPORel}(A, B)$. We may also write $\pi_1 F$ for F^1 and $\pi_2 F$ for F^2. Without loss of generality, we may assume that π_1 and π_2 are surjective on relations. We extend these conventions to ωCPO relation environments, introduced in Definition 16 below, in the obvious way.

DEFINITION 12. *The category ωCPORT_k of k-ary ωCPO relation transformers is given by the following data:*

- *An object of ωCPORT_k is a k-ary ωCPO relation transformer.*
- *A morphism $\delta : (G^1, G^2, G^*) \rightarrow (H^1, H^2, H^*)$ in ωCPORT_k is a pair of natural transformations (δ^1, δ^2), where $\delta^1 : G^1 \rightarrow H^1$ and $\delta^2 : G^2 \rightarrow H^2$ are such that, for all $\overline{R : \omega\text{CPORel}(A, B)}$, if $(x, y) \in G^*\overline{R}$ then $(\delta^1_{\overline{A}}x, \delta^2_{\overline{B}}y) \in H^*\overline{R}$.*
- *Identity morphisms and composition are inherited from the category of functors on ωCPO.*

DEFINITION 13. *An endofunctor H on ωCPORT_k is a triple $H = (H^1, H^2, H^*)$, where*

- H^1 and H^2 are functors from $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$ to $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$
- H^* is a functor from ωCPORT_k to $[\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$
- for all $\overline{R : \omega\text{CPORel}(A, B)}$, $\pi_1((H^*(\delta^1, \delta^2))_{\overline{R}}) = (H^1\delta^1)_{\overline{A}}$ and $\pi_2((H^*(\delta^1, \delta^2))_{\overline{R}}) = (H^2\delta^2)_{\overline{B}}$
- The action of H on objects is given by $H(F^1, F^2, F^*) = (H^1F^1, H^2F^2, H^*(F^1, F^2, F^*))$
- The action of H on morphisms is given by $H(\delta^1, \delta^2) = (H^1\delta^1, H^2\delta^2)$ for $(\delta^1, \delta^2) : (F^1, F^2, F^*) \rightarrow (G^1, G^2, G^*)$

Since the results of applying an endofunctor H to k-ary ωCPO relation transformers and morphisms between them must again be k-ary ωCPO relation transformers and morphisms between them, respectively, Definition 13 implicitly requires that the following three conditions hold: *i)* if $R_1 : \omega\text{CPORel}(A_1, B_1), ..., R_k : \omega\text{CPORel}(A_k, B_k)$, then $H^*(F^1, F^2, F^*)\overline{R} : \omega\text{CPORel}(H^1F^1\overline{A}, H^2F^2\overline{B})$; *ii)* if $(\alpha_1, \beta_1) \in \text{Hom}_{\omega\text{CPORel}}(R_1, S_1), ..., (\alpha_k, \beta_k) \in \text{Hom}_{\omega\text{CPORel}}(R_k, S_k)$, then $H^*(F^1, F^2, F^*)\overline{(\alpha, \beta)} = (H^1F^1\overline{\alpha}, H^2F^2\overline{\beta})$; and *iii)* if $(\delta^1, \delta^2) : (F^1, F^2, F^*) \rightarrow (G^1, G^2, G^*)$ and $R_1 : \omega\text{CPORel}(A_1, B_1), ..., R_k : \omega\text{CPORel}(A_k, B_k)$, then $((H^1\delta^1)_{\overline{A}}x, (H^2\delta^2)_{\overline{B}}y) \in H^*(G^1, G^2, G^*)\overline{R}$ whenever $(x, y) \in H^*(F^1, F^2, F^*)\overline{R}$. Note, however, that this last condition is automatically satisfied because it is implied by the third bullet point of Definition 13.

DEFINITION 14. *If H and K are endofunctors on ωCPORT_k, then a natural transformation $\sigma : H \rightarrow K$ is a pair $\sigma = (\sigma^1, \sigma^2)$, where $\sigma^1 : H^1 \rightarrow K^1$ and $\sigma^2 : H^2 \rightarrow K^2$ are natural transformations between endofunctors on $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$ and the component of σ at $F \in \omega\text{CPORT}_k$ is given by $\sigma_F = (\sigma^1_{F^1}, \sigma^2_{F^2})$.*

Definition 14 entails that $\sigma^i_{F^i}$ must be natural in $F^i : [\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$, and, for every F, $(\sigma^1_{F^1})_{\overline{A}}$ and $(\sigma^2_{F^2})_{\overline{B}}$ must be natural in $\overline{A}$ and $\overline{B}$, respectively. Moreover, since the results of applying σ to k-ary ωCPO relation transformers must be morphisms of k-ary relation transformers, Definition 14 implicitly requires that $(\sigma_F)_{\overline{R}} = ((\sigma^1_{F^1})_{\overline{A}}, (\sigma^2_{F^2})_{\overline{B}})$ is a morphism in ωCPORel for any k-tuple of relations $\overline{R : \text{Rel}(A, B)}$, i.e., that if $(x, y) \in H^*F\overline{R}$, then $((\sigma^1_{F^1})_{\overline{A}}x, (\sigma^2_{F^2})_{\overline{B}}y) \in K^*F\overline{R}$.

Critically, we can compute ω_1-directed colimits in ωCPORT_k: it is not hard to see that if $\mathcal{D}$ is an ω_1-directed set then $\varinjlim_{d \in \mathcal{D}}(F^1_d, F^2_d, F^*_d) = (\varinjlim_{d \in \mathcal{D}}F^1_d, \varinjlim_{d \in \mathcal{D}}F^2_d, \varinjlim_{d \in \mathcal{D}}F^*_d)$. We define an endofunctor $T = (T^1, T^2, T^*)$ on ωCPORT_k to be ω_1-*cocontinuous* if T^1 and T^2 are ω_1-cocontinuous endofunctors on $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$ and T^* is an ω_1-cocontinuous functor from ωCPORT_k to $[\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$, i.e., is in $[\omega\text{CPORT}_k, [\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}]_{\omega_1}$.

Now, for any k, any $A : \omega\text{CPO}$, and any $R : \omega\text{CPORel}(A, B)$, let $K_A^{\omega\text{CPO}}$ be the constantly A-valued functor from ωCPO^k to ωCPO and $K_R^{\omega\text{CPORel}}$ be the constantly R-valued functor from ωCPORel^k to ωCPORel. Also let 0 denote either the initial object of ωCPO or the initial object of ωCPORel, as appropriate. Observing that, for every k, $K_0^{\omega\text{CPO}}$ is initial in $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$, and $K_0^{\omega\text{CPORel}}$ is initial in $[\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$, we have that, for each k, $K_0 = (K_0^{\omega\text{CPO}}, K_0^{\omega\text{CPO}}, K_0^{\omega\text{CPORel}})$ is initial in ωCPORT_k. Thus, if $T = (T^1, T^2, T^*) : \omega\text{CPORT}_k \rightarrow \omega\text{CPORT}_k$ is an endofunctor on ωCPORT_k then we can define the ωCPO relation transformer μT to be $\varinjlim_{i < \omega_1} T^iK_0$. It is not hard to see that μT is given explicitly as

$$\mu T = (\mu T^1, \mu T^2, \varinjlim_{i < \omega_1}(T^iK_0)^*) \tag{3}$$

and that, as our notation suggests, it really is a fixpoint for T if T is ω_1-cocontinuous:

LEMMA 15. *For any $T : [\omega\text{CPORT}_k, \omega\text{CPORT}_k]_{\omega_1}$, $\mu T \cong T(\mu T)$.*

The isomorphism is given by the morphisms $(in_1, in_2) : T(\mu T) \rightarrow \mu T$ and $(in_1^{-1}, in_2^{-1}) : \mu T \rightarrow T(\mu T)$ in ωCPORT_k. The latter is always a morphism in ωCPORT_k, but the former need not be if T is not ω_1-cocontinuous.

It is worth noting that the third component in Equation (3) is the colimit in $[\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$ of third components of ωCPO relation transformers, rather than a fixpoint of an endofunctor on $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$. That there is an asymmetry between the first two components of μT and its third reflects the important conceptual observation that the third component of an endofunctor on ωCPORT_k need not be a functor on all of $[\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$. In particular, although we can define $T_{H,\rho} F$ for an ωCPO relation transformer F in Definition 18 below, it is not clear how we could define it for an arbitrary $F : [\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$.

DEFINITION 16. *An ωCPO relation environment maps each type variable in $\mathbb{T}^k \cup \mathbb{F}^k$ to a k-ary ωCPO relation transformer. A morphism $f : \rho \to \rho'$ between ωCPO relation environments ρ and ρ' with $\rho|_\mathbb{T} = \rho'|_\mathbb{T}$ maps each type constructor variable $\psi^k \in \mathbb{T}$ to the identity morphism on $\rho\psi^k = \rho'\psi^k$ and each functorial variable $\phi^k \in \mathbb{F}$ to a morphism from the k-ary ωCPO relation transformer $\rho\phi$ to the k-ary ωCPO relation transformer $\rho'\phi$. Composition of morphisms on ωCPO relation environments is given componentwise, with the identity morphism mapping each ωCPO relation environment to itself. This gives a category of ωCPO relation environments and morphisms between them, which we denote $\omega\text{CPORelEnv}$.*

When convenient we identify a 0-ary ωCPO relation transformer with the ωCPO relation (transformer) that is its codomain and consider an ωCPO relation environment to map a type variable of arity 0 to an ωCPO relation. If $\Phi = \{\phi_1^{k_1}, ..., \phi_n^{k_n}\}$ and $\overline{K} = \{K_1, ..., K_n\}$ where $K_i : [\omega\text{CPORel}^{k_i}, \omega\text{CPORel}]_{\omega_1}$ for $i = 1, ..., n$, then we write either $\rho[\overline{\Phi := K}]$ or $\rho[\overline{\phi := K}]$ for the ωCPO relation environment ρ' such that $\rho'\phi_i = K_i$ for $i = 1, ..., n$ and $\rho'\phi = \rho\phi$ if $\phi \notin \Phi$. If ρ is an ωCPO relation environment, we write $\pi_1\rho$ and $\pi_2\rho$ for the ωCPO relation environments mapping each type variable ϕ to the functors $(\rho\phi)^1$ and $(\rho\phi)^2$, respectively.

We define, for each k, the notion of an ω_1-cocontinuous functor from $\omega\text{CPORelEnv}$ to ωCPORT_k:

DEFINITION 17. *A functor $H : [\omega\text{CPORelEnv}, \omega\text{CPORT}_k]_{\omega_1}$ is a triple $H = (H^1, H^2, H^*)$, where*

- *H^1 and H^2 are objects in $[\omega\text{CPOEnv}, [\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}]_{\omega_1}$*
- *H^* is a an object in $[\omega\text{CPORelEnv}, [\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}]_{\omega_1}$*
- *for all $\overline{R} : \omega\text{CPORel}(A, B)$ and morphisms f in $\omega\text{CPORelEnv}$, $\pi_1((H^* f)_{\overline{R}}) = (H^1(\pi_1 f))_{\overline{A}}$ and $\pi_2((H^* f)_{\overline{R}}) = (H^2(\pi_2 f))_{\overline{B}}$*
- *The action of H on ρ in $\omega\text{CPORelEnv}$ is given by $H\rho = (H^1(\pi_1\rho), H^2(\pi_2\rho), H^*\rho)$*
- *The action of H on morphisms $f : \rho \to \rho'$ in $\omega\text{CPORelEnv}$ is given by $Hf = (H^1(\pi_1 f), H^2(\pi_2 f))$*

Spelling out the last two bullet points above gives the following analogues of the three conditions immediately following Definition 13: *i)* if $R_1 : \omega\text{CPORel}(A_1, B_1), ..., R_k : \omega\text{CPORel}(A_k, B_k)$, then $H^*\rho\,\overline{R} : \omega\text{CPORel}(H^1(\pi_1\rho)\,\overline{A}, H^2(\pi_2\rho)\,\overline{B})$; *ii)* if $(\alpha_1, \beta_1) \in \text{Hom}_{\omega\text{CPORel}}(R_1, S_1), ..., (\alpha_k, \beta_k) \in \text{Hom}_{\omega\text{CPORel}}(R_k, S_k)$, then $H^*\rho\,\overline{(\alpha, \beta)} = (H^1(\pi_1\rho)\,\overline{\alpha}, H^2(\pi_2\rho)\,\overline{\beta})$; and *iii)* if $f : \rho \to \rho'$ and $R_1 : \omega\text{CPORel}(A_1, B_1), ..., R_k : \omega\text{CPORel}(A_k, B_k)$, then $((H^1(\pi_1 f))_{\overline{A}} x, (H^2(\pi_2 f))_{\overline{B}} y) \in H^*\rho'\,\overline{R}$ whenever $(x, y) \in H^*\rho\,\overline{R}$. As before, the last condition is automatically satisfied because it is implied by the third bullet point of Definition 17.

Considering $\omega\text{CPORelEnv}$ as a product $\Pi_{\phi^k \in \mathbb{T} \cup \mathbb{F}}\,\omega\text{CPORT}_k$, we extend the computation of ω_1-directed colimits in ωCPORT_k to compute colimits in $\omega\text{CPORelEnv}$ componentwise. We similarly extend the notion of an ω_1-cocontinuous endofunctor on ωCPORT_k componentwise to give a notion of ω_1-cocontinuity for functors from $\omega\text{CPORelEnv}$ to ωCPORT_k. Recalling from the start of this subsection that Definition 18 is given mutually inductively with Definition 8 we can, at last, define:

DEFINITION 18. *The* relational interpretation $\llbracket \cdot \rrbracket^{\omega\text{CPORel}} : \mathcal{F} \to [\omega\text{CPORelEnv}, \omega\text{CPORel}]_{\omega_1}$ *is defined by*

$$\llbracket \Gamma; \Phi \vdash \mathbb{0} \rrbracket^{\omega\text{CPORel}} \rho = 0$$

$$\llbracket \Gamma; \Phi \vdash \mathbb{1} \rrbracket^{\omega\text{CPORel}} \rho = 1$$

$$\llbracket \Gamma; \emptyset \vdash \text{Nat}^{\Phi} F\, G \rrbracket^{\omega\text{CPORel}} \rho = \{\eta : \lambda \overline{K}.\, \llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPORel}} \rho[\overline{\Phi := K}] \Rightarrow \lambda \overline{K}.\, \llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPORel}} \rho[\overline{\phi := K}]\}$$

$$= \{(\eta_1, \eta_2) \in \llbracket \Gamma; \emptyset \vdash \text{Nat}^{\Phi} F\, G \rrbracket^{\omega\text{CPO}} (\pi_1\rho) \times \llbracket \Gamma; \emptyset \vdash \text{Nat}^{\Phi} F\, G \rrbracket^{\omega\text{CPO}} (\pi_2\rho) \mid$$

$$\forall \overline{K = (K^1, K^2, K^*) : \omega\text{CPORT}_k}.$$

$$((\eta_1)_{\overline{K^1}}, (\eta_2)_{\overline{K^2}}) \in (\llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPORel}} \rho[\overline{\Phi := K}])^{\llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPORel}} \rho[\overline{\Phi := K}]}\}$$

$$\llbracket \Gamma; \Phi \vdash \phi \overline{F} \rrbracket^{\omega\text{CPORel}} \rho = (\rho\phi)\overline{\llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPORel}} \rho}$$

$$\llbracket \Gamma; \Phi \vdash F + G \rrbracket^{\omega\text{CPORel}} \rho = \llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPORel}} \rho + \llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPORel}} \rho$$

$$\llbracket \Gamma; \Phi \vdash F \times G \rrbracket^{\omega\text{CPORel}} \rho = \llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPORel}} \rho \times \llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPORel}} \rho$$

$$\llbracket \Gamma; \Phi, \overline{\gamma} \vdash (\mu\phi.\lambda\overline{\alpha}.H)\overline{G} \rrbracket^{\omega\text{CPORel}} \rho = (\mu T_{H,\rho})\overline{\llbracket \Gamma; \Phi, \overline{\gamma} \vdash G \rrbracket^{\omega\text{CPORel}} \rho}$$

$$\textit{where } T_{H,\rho} = (T^{\text{Set}}_{H,\pi_1\rho}, T^{\text{Set}}_{H,\pi_2\rho}, T^{\text{Rel}}_{H,\rho})$$

$$\textit{and } T^{\omega\text{CPORel}}_{H,\rho} F = \lambda \overline{R}.\llbracket \Gamma; \overline{\gamma}, \phi, \overline{\alpha} \vdash H \rrbracket^{\omega\text{CPORel}} \rho[\phi := F][\overline{\alpha := R}]$$

$$\textit{and } T^{\omega\text{CPORel}}_{H,\rho} \delta = \lambda \overline{R}.\llbracket \Gamma; \overline{\gamma}, \phi, \overline{\alpha} \vdash H \rrbracket^{\omega\text{CPORel}} id_\rho[\phi := \delta][\overline{\alpha := id_{\overline{R}}}]$$

$$\llbracket \Gamma; \Phi \vdash (\text{Lan}^{\overline{\alpha}}_{\overline{K}} F)\overline{A} \rrbracket^{\omega\text{CPORel}} \rho = \{(t_1, t_2) : \llbracket \Gamma; \Phi \vdash (\text{Lan}^{\overline{\alpha}}_{\overline{K}} F)\overline{A} \rrbracket^{\omega\text{CPO}} \pi_1\rho \times \llbracket \Gamma; \Phi \vdash (\text{Lan}^{\overline{\alpha}}_{\overline{K}} F)\overline{A} \rrbracket^{\omega\text{CPO}} \pi_2\rho$$

$$\mid ((\eta_1)_{\overline{\llbracket \Gamma; \Phi \vdash A \rrbracket^{\omega\text{CPO}} \pi_1\rho}} t_1, (\eta_2)_{\overline{\llbracket \Gamma; \Phi \vdash A \rrbracket^{\omega\text{CPO}} \pi_2\rho}} t_2) \in$$

$$(\text{Lan}_{\overline{\llbracket \emptyset; \overline{\alpha} \vdash K \rrbracket^{\omega\text{CPORel}} \overline{[\alpha := \text{Eq}\_]}}} \llbracket \Gamma; \Phi, \overline{\alpha} \vdash F \rrbracket^{\omega\text{CPORel}} \rho[\overline{\alpha := \text{Eq}\_}])\overline{\llbracket \Gamma; \Phi \vdash A \rrbracket^{\omega\text{CPO}}}$$

where η_i is for the (mixed Set/Rel) diagram top p2 of Daniel's notes for relational environment $\text{Eq}_{\pi_i\rho}[\alpha := \text{Eq}\_]$.

For Definition 18 to be well-defined, we have to check that each relational interpretation is in ωCPORel and, in particular, that each relates sups of pairwise related ω-chains. This will be proved by induction on types, and in most cases it will follow from the induction hypotheses. However, well-definedness needs to be proved directly for relational interpretations of Nat-types.

The proof that relational interpretations of Nat-types define sets is analogous to the proof of Lemma 9. Next, we observe that $\llbracket \Gamma; \emptyset \vdash \text{Nat}^{\Phi} F\, G \rrbracket^{\omega\text{CPORel}} \rho$ is in ωCPORel. It is indeed a relation between ωCPOs, and it relates sups of pairwise related ω-chains of natural transformations because their sups are computed pointwise. More specifically, if $(t_i, t'_i) : \llbracket \Gamma; \emptyset \vdash \text{Nat}^{\Phi} F\, G \rrbracket^{\omega\text{CPORel}} \rho$ for all $i < \omega$, then for every $\overline{K = (K^1, K^2, K^*) : \omega\text{CPORT}_k}$ and every $i < \omega$ we have

$$((t_i)_{\overline{K^1}}, (t'_i)_{\overline{K^2}}) \in (\llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPORel}} \rho[\overline{\Phi := K}])^{\llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPORel}} \rho[\overline{\Phi := K}]}$$

So if $(a, b) \in \llbracket \Gamma; \Phi \vdash F \rrbracket^{\omega\text{CPORel}} \rho[\overline{\Phi := K}]$, then $((t_i)_{\overline{K^1}} a, (t'_i)_{\overline{K^2}} b) \in \llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPORel}} \rho[\overline{\Phi := K}]$ for all $i < \omega$. But then since $((t_i)_{\overline{K^1}} a)_{i < \omega}$ is an ω-chain in $\llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPO}} \rho[\overline{\Phi := K^1}]$ and $((t'_i)_{\overline{K^2}} b)_{i < \omega}$ is an ω-chain in $\llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPO}} \rho[\overline{\Phi := K^2}]$, not only are $\bigvee_{i < \omega}((t_i)_{\overline{K^1}} a)$ and $\bigvee_{i < \omega}((t'_i)_{\overline{K^2}} b)$ well-defined, but, since

$$\llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPORel}} \rho[\overline{\Phi := K}] : \omega\text{CPORel}(\llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPO}} \rho[\overline{\Phi := K^1}], \llbracket \Gamma; \Phi \vdash G \rrbracket^{\omega\text{CPO}} \rho[\overline{\Phi := K^2}])$$

we have

$$\left(\left(\bigvee_{i<\omega} t_i\right)_{\overline{K^1}} a, \left(\bigvee_{i<\omega} t_i'\right)_{\overline{K^2}} b\right) = \left(\bigvee_{i<\omega} \left((t_i)_{\overline{K^1}} a\right), \bigvee_{i<\omega} \left((t_i')_{\overline{K^2}} b\right)\right) \in [\![\Gamma; \Phi \vdash G]\!]^{\omega\text{CPORel}} \rho[\overline{\Phi := K}]$$

as well. That is,

$$\left(\left(\bigvee_{i<\omega} t_i\right)_{\overline{K^1}}, \left(\bigvee_{i<\omega} t_i'\right)_{\overline{K^2}}\right) \in ([\![\Gamma; \Phi \vdash G]\!]^{\omega\text{CPORel}} \rho[\overline{\Phi := K}])^{[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}} \rho[\overline{\Phi := K}]}$$

i.e., $(\bigvee_{i<\omega} t_i, \bigvee_{i<\omega} t_i') \in [\![\Gamma; \emptyset \vdash \text{Nat}^\Phi F\, G]\!]^{\omega\text{CPORel}} \rho$.

Moreover, as for ωCPO interpretations, ω_1-cocontinuity of each of the above interpretations follows from Corollary 12 of [Johann and Polonsky 2019] if we APPROPRIATELY RESTRICT THE SUBSCRIPTS of Lans. For Nat-types, $[\![\Gamma; \emptyset \vdash \text{Nat}^\Phi F\, G]\!]^{\omega\text{CPORel}}$ is an ω_1-cocontinuous functor because it is constant on ω_1-directed sets. Interpretations of Nat-types ensure that $[\![\Gamma \vdash F \to G]\!]^{\omega\text{CPORel}}$ and $[\![\Gamma \vdash \forall\overline{\alpha}.F]\!]^{\omega\text{CPORel}}$ are as expected in any parametric model.

For the next-to-last clause in Definition 18 to be well-defined we need $T_{H,\rho}$ to be an ω_1-cocontinuous endofunctor on ωCPORT so that, by Lemma 15, it admits a fixpoint. Since $T_{H,\rho}$ is defined in terms of $[\![\Gamma; \overline{\gamma}, \phi^k, \overline{\alpha} \vdash H]\!]^{\omega\text{CPORel}}$, this means that relational interpretations of types must be ω_1-cocontinuous functors from ωCPORelEnv to ωCPORT$_0$, which in turn entails that the actions of relational interpretations of types on objects and on morphisms in ωCPORelEnv are intertwined. As for ωCPO interpretations, we know from [Johann and Polonsky 2019] that, for every $\Gamma; \overline{\alpha} \vdash F$, $[\![\Gamma; \overline{\alpha} \vdash F]\!]^{\omega\text{CPORel}}$ is actually in $[\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$, where $k = |\overline{\alpha}|$. We first define the actions of each of these functors on morphisms between ωCPO relation environments in Definition 19, and then argue that the functors given by Definitions 18 and 19 are well-defined and have the required properties. To do this, we extend T_H to a *functor* from ωCPORelEnv to $[[\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}, [\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}]_{\omega_1}$. Its action on an object $\rho \in \omega\text{CPORelEnv}$ is given by the higher-order functor $T_{H,\rho}$ whose actions on objects and morphisms are given in Definition 18. Its action on a morphism $f : \rho \to \rho'$ is the higher-order natural transformation $T_{H,f} : T_{H,\rho} \to T_{H,\rho'}$ whose action on any $F : [\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$ is the higher-order natural transformation $T_{H,f}\, F : T_{H,\rho}\, F \to T_{H,\rho'}\, F$ whose component at $\overline{R}$ is $(T_{H,f}\, F)_{\overline{R}} = [\![\Gamma; \overline{\gamma}, \phi, \overline{\alpha} \vdash H]\!]^{\omega\text{CPORel}} f[\phi := id_F][\overline{\alpha := id_R}]$. The next definition uses T_H to define the actions of functors interpreting types on morphisms between ωCPO relation environments.

If $\rho \in \omega\text{CPORelEnv}$ and $\vdash F$, then we write $[\![\vdash F]\!]^{\omega\text{CPORel}}$ instead of $[\![\vdash F]\!]^{\omega\text{CPORel}} \rho$. The interpretations in Definitions 18 and in Definition 19 below respect weakening.

DEFINITION 19. *Let $f : \rho \to \rho'$ for ωCPO relation environments ρ and ρ' (so that $\rho|_{\mathbb{T}} = \rho'|_{\mathbb{T}}$). The action $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}} f$ of $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}$ on the morphism f is given exactly as in Definition 10, except that all interpretations are ωCPO relational interpretations and all occurrences of $T_{H,f}^{\omega\text{CPO}}$ are replaced by $T_{H,f}$.*

This is not true for the relational interps of Lans. Define explicitly.

To see that the functors given by Definitions 18 and 19 are well-defined we must show that, for every H, $T_{H,\rho}\, F$ is an ωCPO relation transformer for any ωCPO relation transformer F, and that $T_{H,f}\, F : T_{H,\rho}\, F \to T_{H,\rho'}\, F$ is a morphism of ωCPO relation transformers for every ωCPO relation transformer F and every morphism $f : \rho \to \rho'$ in ωCPORelEnv. This is an immediate consequence of the following Lemma.

LEMMA 20. *For every $\Gamma; \Phi \vdash F$, $[\![\Gamma; \Phi \vdash F]\!] = ([\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}) \in [\omega\text{CPORelEnv}, \omega\text{CPORT}_0]_{\omega_1}$.*

The proof is a straightforward induction on the structure of F, using an appropriate result from [Johann and Polonsky 2019] to deduce ω_1-cocontinuity of $[\![\Gamma; \Phi \vdash F]\!]$ in each case, together with Lemma 15 and Equation 3 for μ-types. Lan types need restriction on their subscripts.

We can also prove by simultaneous induction that our interpretations of types interact well with demotion of functorial variables. Indeed, we have that, if $\rho, \rho' : \omega\text{CPOEnv}$, $f : \rho \to \rho'$, $\rho\phi = \rho\psi = \rho'\phi = \rho'\psi$, $f\phi = f\psi = id_{\rho\phi}$, $\Gamma; \Phi, \phi^k \vdash F$, $\Gamma; \Phi, \overline{\alpha} \vdash G$, $\Gamma; \Phi, \alpha_1...\alpha_k \vdash H$, and $\overline{\Gamma; \Phi \vdash K}$, then

$$[\![\Gamma; \Phi, \phi \vdash F]\!]^{\omega\text{CPO}}\rho = [\![\Gamma, \psi; \Phi \vdash F[\phi :== \psi]]\!]^{\omega\text{CPO}}\rho \tag{4}$$

$$[\![\Gamma; \Phi, \phi \vdash F]\!]^{\omega\text{CPO}}f = [\![\Gamma, \psi; \Phi \vdash F[\phi :== \psi]]\!]^{\omega\text{CPO}}f \tag{5}$$

$$[\![\Gamma; \Phi \vdash G[\overline{\alpha := K}]]\!]^{\omega\text{CPO}}\rho = [\![\Gamma; \Phi, \overline{\alpha} \vdash G]\!]^{\omega\text{CPO}}\rho[\overline{\alpha := [\![\Gamma; \Phi \vdash K]\!]^{\omega\text{CPO}}\rho}] \tag{6}$$

$$[\![\Gamma; \Phi \vdash G[\overline{\alpha := K}]]\!]^{\omega\text{CPO}}f = [\![\Gamma; \Phi, \overline{\alpha} \vdash G]\!]^{\omega\text{CPO}}f[\overline{\alpha := [\![\Gamma; \Phi \vdash K]\!]^{\omega\text{CPO}}f}] \tag{7}$$

$$[\![\Gamma; \Phi \vdash F[\phi := H]]\!]^{\omega\text{CPO}}\rho = [\![\Gamma; \Phi, \phi \vdash F]\!]^{\omega\text{CPO}}\rho[\phi := \lambda\overline{A}. [\![\Gamma; \Phi, \overline{\alpha} \vdash H]\!]^{\omega\text{CPO}}\rho[\overline{\alpha := A}]] \tag{8}$$

$$[\![\Gamma; \Phi \vdash F[\phi := H]]\!]^{\omega\text{CPO}}f = [\![\Gamma; \Phi, \phi \vdash F]\!]^{\omega\text{CPO}}f[\phi := \lambda\overline{A}. [\![\Gamma; \Phi, \overline{\alpha} \vdash H]\!]^{\omega\text{CPO}}f[\overline{\alpha := id_{\overline{A}}}]] \tag{9}$$

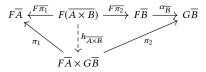Identities analogous to (4) through (9) hold for ωCPO relational interpretations as well.

3 THE IDENTITY EXTENSION LEMMA

The standard definition of the graph for a morphism $f : A \to B$ in Set is the relation $\langle f \rangle : \text{Rel}(A, B)$ defined by $(x, y) \in \langle f \rangle$ iff $fx = y$. This definition naturally generalizes to associate to each natural transformation between k-ary functors on ωCPO a k-ary ωCPO relation transformer as follows.

First, let $f : A \to B$ be a morphism in ωCPO. Then the graph of the underlying function $|f| : |A| \to |B|$ in Set is an ωCPO relation. Indeed, if $(a_i, b_i) : \langle |f| \rangle$ for all $i < \omega$ is a chain, then $|f| a_i = b_i$ for all i, and consequently $|f|(\bigvee_{i<\omega} a_i) = \bigvee_{i<\omega}(|f| a_i) = \bigvee_{i<\omega} b_i$, i.e., $(\bigvee_{i<\omega} a_i, \bigvee_{i<\omega} b_i) : \langle |f| \rangle$. We therefore define the ωCPO *graph of f* in ωCPO to be $\langle f \rangle = \langle |f| \rangle$. Note in particular that if $A : \omega$CPO then $\langle id_A \rangle$ is an ωCPO relation. We denote this ωCPO relation, called the *equality relation on A*, by Eq_A. It coincides exactly with the equality relation on the underlying set $|A|$ of A.

The notion of an ωCPO graph relation naturally generalizes to associate to each natural transformation between k-ary functors on $\omeg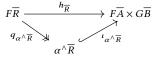a$CPO a k-ary ωCPO relation transformer as follows. Recall that, since ωCPO is a locally ω_1-presentable category, Proposition 1.6.1 of [Adámek and Rosický 1994] ensures that it has a (strong epi, mono) factorization system. We then have:

DEFINITION 21. *If $F, G : \omega\text{CPO}^k \to \omega\text{CPO}$ and $\alpha : F \to G$ is a natural transformation, then the functor $\langle \alpha \rangle^* : \omega\text{CPORel}^k \to \omega\text{CPORel}$ is defined as follows. Given $R_1 : \omega\text{CPORel}(A_1, B_1), ..., R_k : \omega\text{CPORel}(A_k, B_k)$, let $\iota_{R_i} : R_i \hookrightarrow A_i \times B_i$, for $i = 1, ..., k$, be the inclusion of R_i as a subωCPO of $A_i \times B_i$, let $h_{\overline{A \times B}}$ be the unique morphism making the diagram*

commute, and let $h_{\overline{R}} : F\overline{R} \to F\overline{A} \times G\overline{B}$ be $h_{\overline{A \times B}} \circ F\iota_{\overline{R}}$. Further, let $\alpha^\wedge \overline{R}$ be the subobject through which $h_{\overline{R}}$ is factorized by the (strong epi, mono) factorization system of ωCPO, as shown in the following diagram:
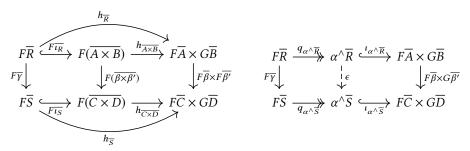
Then $\alpha^{\wedge}\overline{R} : \omega\text{CPORel}(F\overline{A}, G\overline{B})$ by construction, so the action of $\langle\alpha\rangle^*$ on objects of ωCPORel can be given by $\langle\alpha\rangle^*\overline{(A, B, R)} = (F\overline{A}, G\overline{B}, \iota_{\alpha^{\wedge}\overline{R}}\alpha^{\wedge}\overline{R})$. The action of $\langle\alpha\rangle^*$ on morphisms of ωCPORel is given by $\langle\alpha\rangle^*\overline{(\beta, \beta')} = (F\overline{\beta}, G\overline{\beta}')$.

The next lemma shows that the data in Definition 21 actually yield a relation transformer $\langle\alpha\rangle = (F, G, \langle\alpha\rangle^*)$. We call this the ωCPO *graph relation transformer* for α.

LEMMA 22. *If* $F, G : [\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$, *and if* $\alpha : F \to G$ *is a natural transformation, then* $\langle\alpha\rangle$ *is in* ωCPORT_k.

PROOF. Clearly, $\langle\alpha\rangle^*$ is ω_1-cocontinuous, so $\langle\alpha\rangle^* : [\omega\text{CPORel}^k, \omega\text{CPORel}]_{\omega_1}$. Now, suppose $\overline{R} : \omega\text{CPORel}(A, B)$, $\overline{S} : \omega\text{CPORel}(C, D)$, and $\overline{(\beta, \beta')} : R \to S$. We want to show that there exists a morphism $\epsilon : \alpha^{\wedge}\overline{R} \to \alpha^{\wedge}\overline{S}$ such that the diagram on the left below commutes. Since $\overline{(\beta, \beta')} : R \to S$, there exist $\overline{\gamma : R \to S}$ such that each diagram in the middle commutes. Moreover, since both $h_{\overline{C \times D}} \circ F\overline{(\beta \times \beta')}$ and $(F\overline{\beta} \times G\overline{\beta'}) \circ h_{\overline{A \times B}}$ make the diagram on the right commute, they must be equal. We therefore get that the right-hand square in the diagram on the left below commutes, and

$$
\begin{array}{ccc}
\alpha^{\wedge}\overline{R} \xrightarrow{\iota_{\alpha^{\wedge}\overline{R}}} F\overline{A} \times G\overline{B} & R_i \xrightarrow{\iota_{R_i}} A_i \times B_i & \\
\epsilon\Big\downarrow \qquad \Big\downarrow F\overline{\beta} \times G\overline{\beta'} & \gamma_i\Big\downarrow \qquad \Big\downarrow \beta_i \times \beta_i' & \\
\alpha^{\wedge}\overline{S} \xrightarrow{\iota_{\alpha^{\wedge}\overline{S}}} F\overline{C} \times G\overline{D} & S_i \xrightarrow{\iota_{S_i}} C_i \times D_i &
\end{array}
$$

$$
\begin{array}{ccccccc}
F\overline{C} & \xleftarrow{\pi_1} & F\overline{C} \times F\overline{D} & \xrightarrow{\pi_2} & F\overline{D} & \xrightarrow{\alpha_{\overline{D}}} & G\overline{D} \\
 & \nwarrow & \big\uparrow \exists! & & & \nearrow & \\
F\overline{\pi_1} \circ F\overline{(\beta \times \beta')} & & F\overline{(A \times B)} & & \alpha_{\overline{D}} \circ F\overline{\pi_2} \circ F\overline{(\beta \times \beta')} &
\end{array}
$$

thus that the entire diagram does as well. Finally, by the left-lifting property of $q_{\alpha^{\wedge}\overline{R}}$ with respect to $\iota_{\alpha^{\wedge}\overline{S}}$ given by the (strong epi, mono) factorization system there exists an ϵ such that the diagram on the right below commutes.
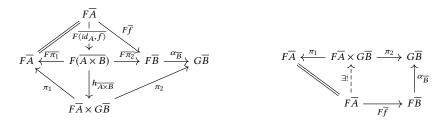
$$
\begin{array}{ccccc}
 & & h_{\overline{R}} & & \\
F\overline{R} \xrightarrow{F\iota_R} & F(\overline{A \times B}) & \xrightarrow{h_{\overline{A \times B}}} & F\overline{A} \times G\overline{B} & \\
F\overline{\gamma}\Big\downarrow & \Big\downarrow F(\overline{\beta \times \beta'}) & & \Big\downarrow F\overline{\beta} \times F\overline{\beta'} & \\
F\overline{S} \xrightarrow{F\iota_S} & F(\overline{C \times D}) & \xrightarrow{h_{\overline{C \times D}}} & F\overline{C} \times G\overline{D} & \\
 & & h_{\overline{S}} & &
\end{array}
\qquad
\begin{array}{ccccc}
F\overline{R} & \xrightarrow{q_{\alpha^{\wedge}\overline{R}}} & \alpha^{\wedge}\overline{R} & \xrightarrow{\iota_{\alpha^{\wedge}\overline{R}}} & F\overline{A} \times G\overline{B} \\
F\overline{\gamma}\Big\downarrow & & \Big\downarrow \epsilon & & \Big\downarrow F\overline{\beta} \times G\overline{\beta'} \\
F\overline{S} & \xrightarrow{q_{\alpha^{\wedge}\overline{S}}} & \alpha^{\wedge}\overline{S} & \xrightarrow{\iota_{\alpha^{\wedge}\overline{S}}} & F\overline{C} \times G\overline{D}
\end{array}
$$

$\square$

If $f : A \to B$ is a morphism in ωCPO then the definition of the ωCPO graph relation transformer $\langle f \rangle$ for f as a natural transformation between 0-ary functors A and B coincides with the definition of $\langle f \rangle$ for f as a morphism in ωCPO given in the second paragraph of this section. As a result, ωCPO graph relation transformers are a reasonable extension of ωCPO graph relations to functors.

To prove the IEL, we will need to know that the equality ωCPO relation transformer preserves equality relations in ωCPORel; see Equation 10 below. This will follow from the next lemma, which shows how to compute the action of an ωCPO graph relation transformer on any ωCPO graph relation.

LEMMA 23. *If* $\alpha : F \to G$ *is a morphism in* $[\omega\text{CPO}^k, \omega\text{CPO}]_{\omega_1}$ *and* $f_1 : A_1 \to B_1, ..., f_k : A_k \to B_k$, *then* $\langle\alpha\rangle^*\langle\overline{f}\rangle = \langle G\overline{f} \circ \alpha_{\overline{A}}\rangle = \langle\alpha_{\overline{B}} \circ F\overline{f}\rangle$.

PROOF. Since $h_{\overline{A \times B}}$ is the unique morphism making the bottom triangle of the diagram on the left below commute, and since $h_{\overline{\langle f \rangle}} = h_{\overline{A \times B}} \circ F\overline{\iota_{\langle f \rangle}} = h_{\overline{A \times B}} \circ F\overline{\langle id_A, f \rangle}$, the universal property of the product depicted in the diagram on the right gives $h_{\overline{\langle f \rangle}} = \langle id_{F\overline{A}}, \alpha_{\overline{B}} \circ F\overline{f} \rangle : F\overline{A} \to F\overline{A} \times G\overline{B}$.

Moreover, $\langle id_{F\overline{A}}, \alpha_{\overline{B}} \circ F\overline{f} \rangle$ is a monomorphism in $\omega\mathrm{CPO}$ because $id_{F\overline{A}}$ is, so its (strong epi, mono) factorization gives $\iota_{\alpha^\wedge \langle f \rangle} = \langle id_{F\overline{A}}, \alpha_{\overline{B}} \circ F\overline{f} \rangle$, and thus that $\alpha^\wedge \overline{\langle f \rangle} = F\overline{A}$. Then $\iota_{\alpha^\wedge \langle f \rangle} \alpha^\wedge \overline{\langle f \rangle} = \langle id_{F\overline{A}}, \alpha_{\overline{B}} \circ F\overline{f} \rangle (F\overline{A}) = \langle \alpha_{\overline{B}} \circ F\overline{f} \rangle^*$. Then $\langle \alpha \rangle^* \overline{\langle f \rangle} = (F\overline{A}, G\overline{B}, \iota_{\alpha^\wedge \langle f \rangle} \alpha^\wedge \overline{\langle f \rangle}) = (F\overline{A}, G\overline{B}, \langle \alpha_{\overline{B}} \circ F\overline{f} \rangle^*) = \langle \alpha_{\overline{B}} \circ F\overline{f} \rangle$, and, finally, $\alpha_{\overline{B}} \circ F\overline{f} = G\overline{f} \circ \alpha_{\overline{A}}$ by naturality of α.   □

The *equality $\omega\mathrm{CPO}$ relation transformer* on $F : [\omega\mathrm{CPO}^k, \omega\mathrm{CPO}]_{\omega_1}$ is defined to be $\mathrm{Eq}_F = \langle id_F \rangle$. Specifically, $\mathrm{Eq}_F = (F, F, \mathrm{Eq}_F^*)$ with $\mathrm{Eq}_F^* = \langle id_F \rangle^*$, and Lemma 23 indeed ensures that

$$\mathrm{Eq}_F^* \overline{\mathrm{Eq}_A} = \langle id_F \rangle^* \langle id_{\overline{A}} \rangle = \langle F id_{\overline{A}} \circ (id_F)_{\overline{A}} \rangle = \langle id_{F\overline{A}} \circ id_{F\overline{A}} \rangle = \langle id_{F\overline{A}} \rangle = \mathrm{Eq}_{F\overline{A}} \tag{10}$$

for all $\overline{A} : \omega\mathrm{CPO}$. Graph $\omega\mathrm{CPO}$ relation transformers in general, and equality $\omega\mathrm{CPO}$ relation transformers in particular, extend to $\omega\mathrm{CPO}$ relation environments in the obvious ways. Indeed, if $\rho, \rho' : \omega\mathrm{CPOEnv}$ and $f : \rho \to \rho'$, then the *graph $\omega\mathrm{CPO}$ relation environment* $\langle f \rangle$ is defined pointwise by $\langle f \rangle \phi = \langle f\phi \rangle$ for every ϕ, which entails that $\pi_1 \langle f \rangle = \rho$ and $\pi_2 \langle f \rangle = \rho'$. In particular, the *equality $\omega\mathrm{CPO}$ relation environment* Eq_ρ is defined to be $\langle id_\rho \rangle$, which entails that $\mathrm{Eq}_\rho \phi = \mathrm{Eq}_{\rho\phi}$ for every ϕ. With these definitions in hand, we can state and prove both an Identity Extension Lemma and a Graph Lemma for our calculus.

THEOREM 24 (IEL). *If $\rho : \omega\mathrm{CPOEnv}$ and $\Gamma; \Phi \vdash F$ then $[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathrm{CPORel}} \mathrm{Eq}_\rho = \mathrm{Eq}_{[\![\Gamma; \Phi \vdash F]\!]^{\omega\mathrm{CPO}} \rho}$.*

The proof is by induction on the structure of F. Only the Nat, application, fixpoint, and Lan cases are non-routine. The latter two use Equation 10. The fixpoint case also uses the observation that, for every $i < \omega_1$, the following intermediate results can be proved by simultaneous induction with Theorem 24: CHECK THIS! for any H, ρ, A, and any subformula J of H, both $T_{H, \mathrm{Eq}_\rho}^i K_0 \overline{\mathrm{Eq}_A} = (\mathrm{Eq}_{(T_{H,\rho}^{\mathrm{Set}})^i K_0})^* \overline{\mathrm{Eq}_A}$ and

$$[\![\Gamma; \Phi, \phi, \overline{\alpha} \vdash J]\!]^{\omega\mathrm{CPORel}} \mathrm{Eq}_\rho[\phi := T_{H, \mathrm{Eq}_\rho}^i K_0] \overline{[\alpha := \mathrm{Eq}_A]}$$
$$= [\![\Gamma; \Phi, \phi, \overline{\alpha} \vdash J]\!]^{\omega\mathrm{CPORel}} \mathrm{Eq}_\rho[\phi := \mathrm{Eq}_{(T_{H,\rho}^{\omega\mathrm{CPO}})^i K_0}] \overline{[\alpha := \mathrm{Eq}_A]}$$

hold. With these results in hand, the proof follows easily. It is given in detail in the accompanying anonymous supplementary material. As noted there, if functorial variables of arity greater than 0 were allowed to appear in the bodies of μ-types, then the IEL would fail.

LEMMA 25 (GRAPH LEMMA). *If $\rho, \rho' : \omega\mathrm{CPOEnv}, f : \rho \to \rho'$, and $\Gamma; \Phi \vdash F$, then $\langle [\![\Gamma; \Phi \vdash F]\!]^{\omega\mathrm{CPO}} f \rangle = [\![\Gamma; \Phi \vdash F]\!]^{\omega\mathrm{CPORel}} \langle f \rangle$.*

PROOF. Applying Lemma 20 to the morphisms $(f, id_{\rho'}) : \langle f \rangle \to \mathsf{Eq}_{\rho'}$ and $(id_\rho, f) : \mathsf{Eq}_\rho \to \langle f \rangle$ of relation environments gives that

$$([\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} id_{\rho'}) = [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}(f, id_{\rho'})$$
$$: [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle \to [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\mathsf{Eq}_{\rho'}$$

and

$$([\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} id_\rho, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f) = [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}(id_\rho, f)$$
$$: [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\mathsf{Eq}_\rho \to [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle$$

Expanding the first equation gives that if $(x, y) \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle$ then

$$([\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f\, x, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} id_{\rho'}\, y) \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\mathsf{Eq}_{\rho'}$$

So $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} id_{\rho'}\, y = id_{[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}\rho'}\, y = y$ and $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\mathsf{Eq}_{\rho'} = \mathsf{Eq}_{[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}\rho'}$, and if $(x, y) \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle$ then $([\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f\, x, y) \in \mathsf{Eq}_{[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}\rho'}$, i.e., $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f\, x = y$, i.e., $(x, y) \in \langle [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f \rangle$. So, we have that $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle \subseteq \langle [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f \rangle$. Expanding the second equation gives that if $x \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}\rho$ then $([\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} id_\rho\, x,$ $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f\, x) \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle$. Then $[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} id_\rho\, x = id_{[\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}\rho}\, x = x$, so for any $x \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}\rho$ we have that $(x, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f\, x) \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle$. Moreover, $x \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}\rho$ if and only if $(x, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f\, x) \in \langle [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f \rangle$ and, if $x \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}}\rho$ then $(x, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f\, x) \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle$, so if $(x, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f\, x) \in \langle [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f \rangle$ then $(x, [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f\, x) \in [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle$, i.e., $\langle [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPO}} f \rangle \subseteq [\![\Gamma; \Phi \vdash F]\!]^{\omega\text{CPORel}}\langle f \rangle$. □

Some questions/issues:

- Can we write zipBush and appendBush with ∂ and $\int$? We could already represent the uncurried type of appendBush (although not its curried type), but couldn't recurse over both input bushes because folds take natural transformations as inputs.
- More generally, how do we compute with ∂ and $\int$? Can we use the colimit formulation of Lans (see Lemma 6.3.7 of [Riehl 2016]) to get a handle on this?
- What is the connection between exponentials and natural transformations? (Should we assume only small objects are exponentiable?) Do we want the former or the latter for computational purposes? (I suspect the latter.)
  [From nlab: In a functor category D^C, a natural transformation $\alpha : F \to G$ is exponentiable if (though probably not "only if") it is cartesian and each component $\alpha_c : Fc \to Gc$ is exponentiable in D. Given $H \to F$ we define $(\Pi_\alpha H)c = \Pi_{\alpha_c}(Hc)$; then for $u : c \to c'$ to obtain a map $\Pi_{\alpha_c}(Hc) \to \Pi_{\alpha_{c'}}(Hc')$ we need a map $\alpha_{c'}^*(\Pi_{\alpha_c}(Hc)) \to Hc'$. But since α is cartesian, $\alpha_{c'}^*(\Pi_{\alpha_c}(Hc)) \cong \alpha_c^*(\Pi_{\alpha_c}(Hc))$, so we have the counit $\alpha_c^*(\Pi_{\alpha_c}(Hc)) \to Hc$ that we can compose with Hu.]
- After we understand what we can do with Lans and folds on GADTs we might want to try to extend calculus with term-level fixpoints. This would give a categorical analogue for GADTs

of [Pitts 1998, 2000] for ADTs. Would it also more accurately reflect how GADTs are used in practice, or are functions over GADTs usually folds? Investigate applications in the literature and/or in implementations.

- ωCPO is a natural choice for modeling general recursion. We know $(Lan_C^Y \mathbb{1})D$ is $C \to D$ for any closed type C. (Also for select classes of open types?) So can model Nat $\to \gamma$. But the functor $NX = \text{Nat} \to X$ isn't ω-cocontinuous. It also doesn't preserve ω_1-presentable objects, i.e., countable ωCPOs since Nat $\to$ Nat is not countable. So we cannot have a functor like N as the subscript to Lan and expect the resulting Lan to be ω_1-cocontinuous.
- What functors can be subscripts to Lan and produce ω_1-cocontinuous functors? We can use functors that preserve presentable objects by theorem in [Johann and Polonsky 2019], and possibly others as well. These include polynomial functors, ADTs and nested types seen as functors, certain (which?) GADTs seen as functors? How big can GADTs get?

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