

# Foundations for type-driven probabilistic modelling

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## Plan:

- 1) Type-driven probability: discrete case ✓
  - 2) Borel sets & measurable spaces ✓
  - 3) Quasi Borel spaces ✓
  - 4) Type structure & standard Borel spaces
  - 5) Integration & random variables
- Lecture 1
- Lecture 2

please ask questions!

scribble



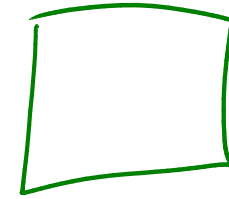
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## Full model

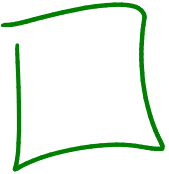
type : Qbs

$w := [0, \infty]$

$\mathcal{B}x :=$

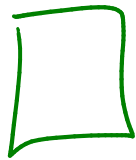


$\mathcal{D}X :=$



$\mathcal{P}X := \{ \mu \in \mathcal{D}X \mid C_{\mu}[X] = 1 \}$

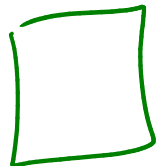
$C_{\mu}[E] :=$



$\delta_n :=$



$\phi \mu k :=$



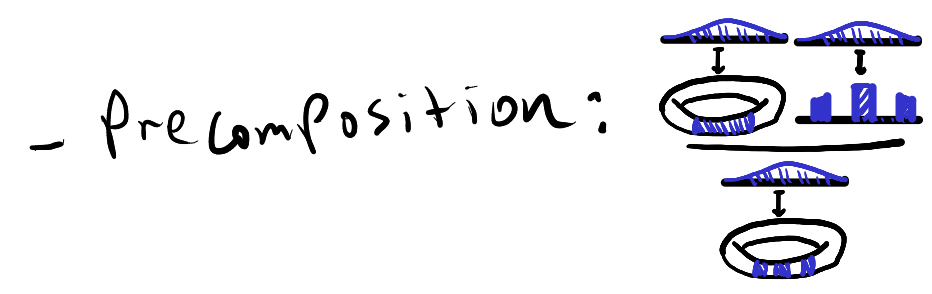
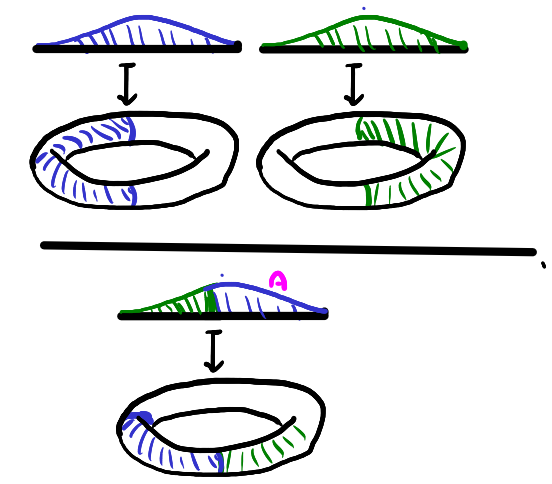
Def: Quasi-Borel space  $X = (\mathcal{L}X, \mathcal{R}_X)$

$\mathcal{R}_X \subseteq \mathcal{L}X^{\mathbb{R}}$  Closed under:

Set "carrier"  $\mathcal{L}$  Set of functions  $\alpha: \mathbb{R} \rightarrow \mathcal{L}X$  "random elements"



- recombination



# Examples

recombination of constants

$$- \mathbb{R} = (\mathbb{R}_J, \text{Meas}(\mathbb{R}, \mathbb{R}))$$

qbs underlying  $\mathbb{R}$

$$- X \in \text{Set}, \quad \ulcorner X \urcorner^{\text{qbs}} := (X, \sigma\text{-simple}(\mathbb{R}, X))$$

$\lambda r. \begin{cases} \vdots \\ r \in A_n: x_n \\ \vdots \end{cases}$

discrete qbs on  $X$

$$- \quad \ulcorner X \urcorner_{\text{qbs}} := (X, X^{\mathbb{R}_J})$$

all functions

Indiscrete qbs on  $X$

Validate gbs axioms for:  $\mathcal{W} := ([0, \infty], \text{Meas}(\mathbb{R}, \mathcal{W}))$

• Constants:

$E : \mathcal{B}_{\mathcal{W}}, x : \mathcal{W} \vdash$

$$(\lambda r : \mathbb{R}. x)^{-1}[E] = \begin{cases} x \in E : & \mathbb{R} \\ x \notin E : & \emptyset \end{cases} \in \mathcal{B}_{\mathbb{R}} \quad \checkmark$$

Validate gbs axioms for:  $\mathcal{W} := ([0, \infty], \text{Meas}(\mathbb{R}, \mathcal{W}))$

- Precomposition:

$$\alpha: \text{Meas}(\mathbb{R}, \mathcal{W}), \quad \varphi: \text{Meas}(\mathbb{R}, \mathbb{R}) \vdash$$

$$\mathbb{R} \xrightarrow{\varphi} \mathbb{R} \xrightarrow{\alpha} \mathcal{W} \in \text{Meas}(\mathbb{R}, \mathcal{W})$$

$\uparrow$   
Meas is a cat.

Explicitly:

$$(\alpha \circ \varphi)^{-1}[E] \in \mathcal{B}\mathbb{R} \xleftarrow{\varphi^{-1}} \alpha^{-1}[E] \in \mathcal{B}\mathbb{R} \xleftarrow{\alpha^{-1}} E \in \mathcal{B}\mathcal{W} \quad \checkmark$$

Validate gbs axioms for:  $W := ([0, \infty], \text{Meas}(\mathbb{R}, W))$

• RL Combination

$I$  ctbl,  $\alpha_-: \text{Meas}(\mathbb{R}, W)$ ,  $E_-: B_{\mathbb{R}}^I$ ,  $R = \bigcup_{i \in I} E_i$ ,  $F: B_W^+$

$$\left( \lambda r. \left\{ \begin{array}{c} \vdots \\ r \in E_i : \alpha_i r \\ \vdots \end{array} \right\} \right)^{-1} [F]$$

$\beta :=$

$$= \bigcup_{i \in I} \alpha_i^{-1} [F] \cap E_i \in B_{\mathbb{R}}$$

In fact:

$$r \in \text{LHS} \Leftrightarrow \beta r \in F \Leftrightarrow \exists i \in I. r \in E_i \wedge \alpha_i r \in F \Leftrightarrow r \in \text{RHS}$$

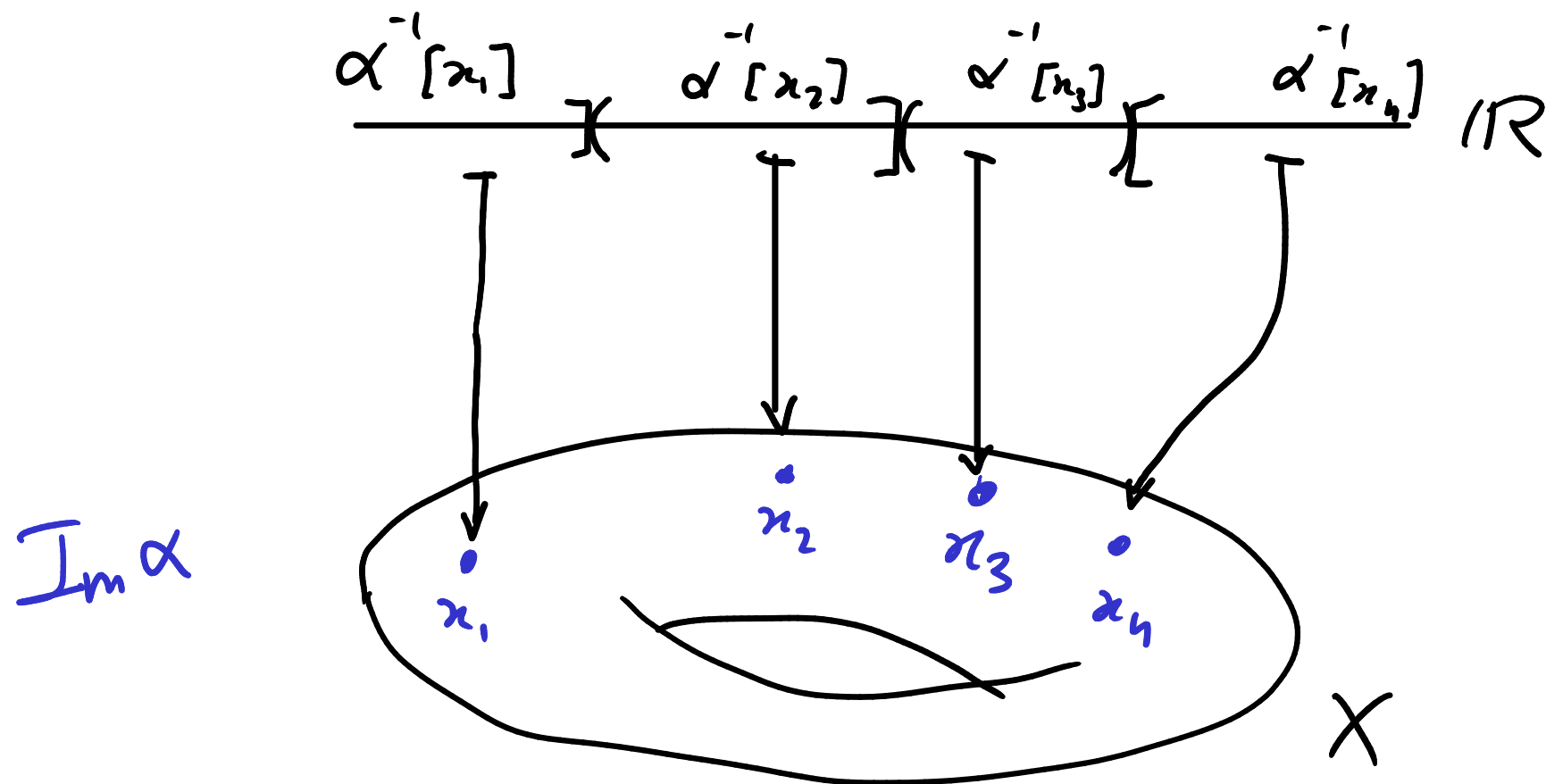
✓



## $\sigma$ -simple function

$\alpha: \mathbb{R} \rightarrow X$  s.t.  $\text{Im } \alpha := \alpha[\mathbb{R}]$  is ctbl 1

$\forall x \in \text{Im } \alpha. \alpha^{-1}[x] \in \mathcal{B}_{\mathbb{R}}$



Validate gbs axioms for:  $\Gamma_X^{\text{Obs}} := (X, \sigma\text{-simple}(X))$

- Constants

$$\text{Im}(\lambda r. x) = \{x\} \text{ ctbl } \checkmark$$

NB:  $f$   $\sigma$ -simple:  
 $\text{Im } f \text{ ctbl } \wedge$   
 $f^{-1}[x] \in \mathcal{B}_{\mathbb{R}}$

$$g: X \vdash (\lambda r. x)^{-1}[y] = \begin{cases} x=y: \mathbb{R} \\ x \neq y: \emptyset \end{cases} \in \mathcal{B}_{\mathbb{R}} \checkmark$$

Validate gbs axioms for:  $\Gamma^{Obs}_X := (X, \sigma\text{-simple}(X))$

• PreComposition:

$\alpha : \sigma\text{-simple}(X), \varphi : \text{Meas}(\mathbb{R}, \mathbb{R}) \vdash$

$\text{Im}(\alpha \circ \varphi) \subseteq \text{Im} \alpha \text{ ctbl} \quad \checkmark$

NB:  $f \sigma\text{-simple} :$   
 $\text{Im } f \text{ ctbl} \wedge$   
 $f^{-1}[x] \in \mathcal{B}_{\mathbb{R}}$

$x : X \vdash$

$(\alpha \circ \varphi)^{-1}[x] = \varphi^{-1}[\alpha^{-1}(x)] \in \mathcal{B}_{\mathbb{R}} \quad \checkmark$

$\alpha^{-1}(x) \in \mathcal{B}_{\mathbb{R}}$

$\varphi : \mathbb{R} \rightarrow \mathbb{R} \text{ measurable}$

Validate gbs axioms for:  $\Gamma_X^{Obs} := (X, \sigma\text{-simple}(X))$

• recombination:

$$\alpha_i : (\sigma\text{-simple}(X))^I, E_i : \mathcal{B}_R, R = \biguplus_{i \in I} E_i \vdash$$

NB:  $f \sigma\text{-simple}$ :  
 $\text{Im } f \text{ ctbl } \wedge$   
 $f^{-1}[x] \in \mathcal{B}_R$

$$\text{Im}[E_i \cdot \alpha_i]_{i \in I} \subseteq \bigcup_{i \in I} \text{Im } \alpha_i \quad \text{ctbl} \quad \checkmark$$

$x : X \vdash$

$$[E_i \cdot \alpha_i]_{i \in I}^{-1}(x) = \bigcup_{i \in I} \alpha_i^{-1}[x] \cap E_i \in \mathcal{B}_R \quad \checkmark$$

Prop:  $X : \text{Set}, A : \text{Obs} \vdash$

$$\bullet \quad \forall f : X \rightarrow \perp A, \quad f : \ulcorner X^{\text{Obs}} \urcorner \rightarrow A$$

$$\bullet \quad \forall f : \perp A, \quad f : A \rightarrow \ulcorner X_{\text{Obs}} \urcorner$$

Prop:  $X : \text{Set}, A : \text{Qbs} \vdash$

$$\bullet \forall f: X \rightarrow A, \tilde{f}: \mathcal{P}^{Qbs}_X \rightarrow A$$

Pf:  $\alpha: R_{\mathcal{P}^{Qbs}_X} \vdash \alpha \text{ } \sigma\text{-simple} \Rightarrow$

$$\alpha = [\alpha^{-1}[x].\lambda r. x]_{x \in \text{Im } \alpha} \Rightarrow$$

$$(f \circ \alpha) = [\alpha^{-1}[x].\lambda r. f x]_{x \in \text{Im } \alpha}$$

recombination  $\in \mathcal{R}_A$  ✓

constat  $\in \mathcal{B}_A$  ctbl

Borel

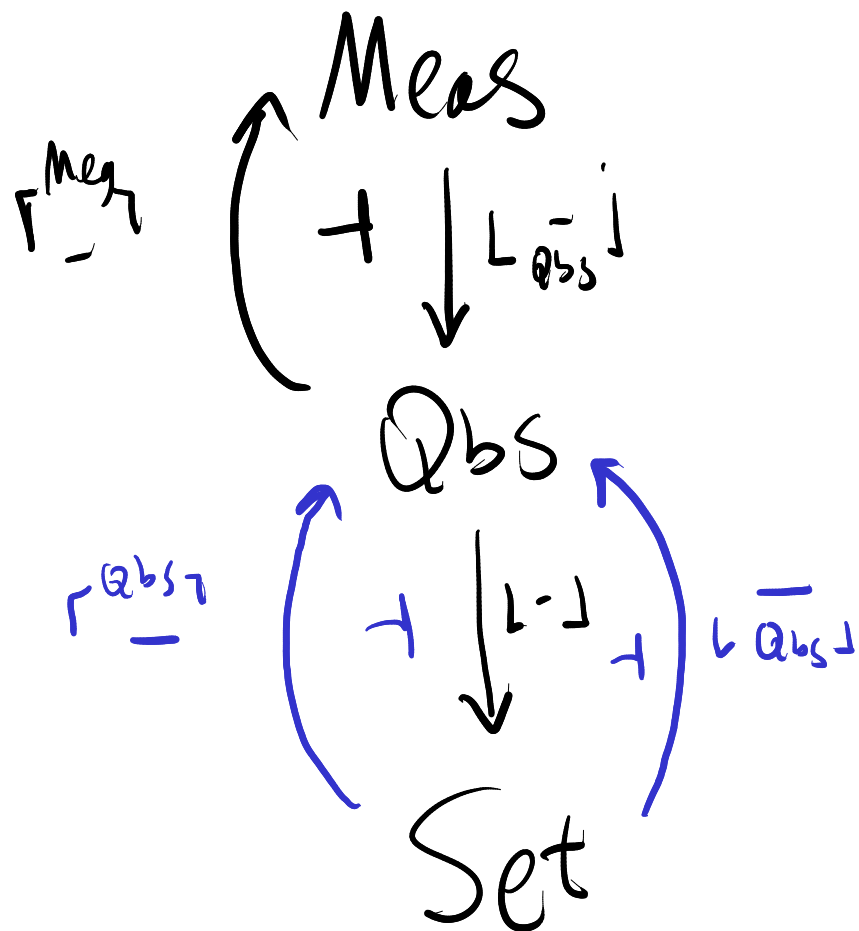
Prop:  $X : \text{Set}, A : \text{Qbs} \vdash$

- $\forall f : X \rightarrow_L A, \tilde{f} : \overset{\text{Qbs}}{X} \rightarrow A$
- $\forall f : \overset{\text{Qbs}}{A} \rightarrow X, \tilde{f} : A \rightarrow \overset{X}{\underset{\text{Qbs}}{L}}$

Prf:  $\alpha : R_A \vdash (f \circ \alpha : R \rightarrow X) \in R_{\overset{X}{\underset{\text{Qbs}}{L}}} \text{ always. } \checkmark$



# Useful adjunctions:



$$\mathcal{L}_{Qbs}^V := (\mathcal{L}_V, \text{Meas}(R, V))$$

$$(V \in \text{Meas})$$

$$\mathcal{L}_X^{Meas} := \left\{ A \subseteq \mathcal{L}_X \mid \forall \alpha \in R_X. \alpha^{-1}[A] \in \mathcal{B}_R \right\}$$

- limits (products, subspaces)  
and colimits (coproducts, quotients)  
as in Set

- Slogan: every measurable space is carried by a qbs



## Example

Product  $(X \times Y, \pi_1, \pi_2)$  :

-  $L_{X \times Y} = L_{X \times Y}$  *necessarity!*

-  $R_{X \times Y} = \{ \lambda r. (\alpha r, \beta r) \mid \alpha \in R_X, \beta \in R_Y \}$

*correlated  
random  
elements*

rest of structure as in Set.

# Function Spaces

Straightforward!

$$- \llbracket Y^X \rrbracket := \text{Obs}(X, Y)$$

$$- R_{Y^X} := \text{uncurry}[\text{Obs}(\mathbb{R} \times X, Y)]$$

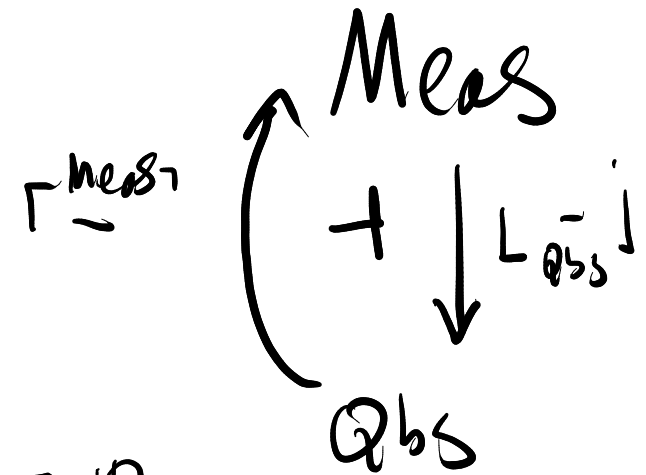
$$= \{ \alpha: \mathbb{R} \rightarrow \llbracket Y^X \rrbracket \mid \lambda(r, x). \alpha r x: \mathbb{R} \times X \rightarrow Y \}$$

$$- \text{eval}: Y^X \times X \rightarrow Y$$
$$\text{eval}(f, x) := fx$$

# Meas vs Obs

By generalities:

$\sigma$ -algebra  
on  $\text{Meas}(\mathbb{R}, \mathbb{R})$



$\vdash^{\text{Meas}}_{\mathbb{R}} \neg$

$\mathbb{R} \times \mathbb{R}$

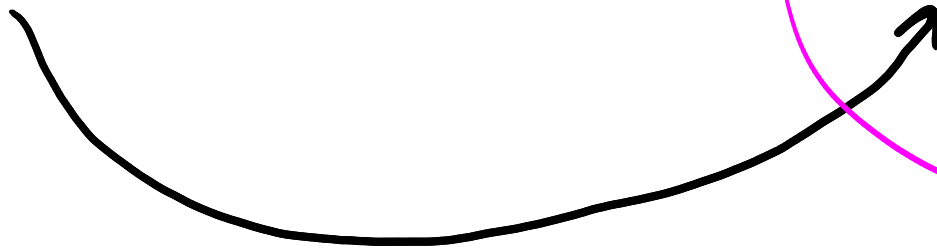
$\longrightarrow$

$\vdash^{\text{Meas}}_{\mathbb{R}} \neg$

$\mathbb{R} \times \mathbb{R}$

~~$\dashv$~~

$\vdash \mathbb{R} = \mathbb{R}$



$\vdash^{\text{Meas}}_{\text{Eval}}$

$\left( \vdash^{\text{So}}_{\mathbb{R}} \mathbb{R} \times \mathbb{R} \neq \vdash \mathbb{R} \times \mathbb{R} \right)$

No factorisation  
by  
Aumann's  
Theorem.

# Simple Type Structure

"Simple" because:

- Simply-typed  $\lambda$ -calculus
- types are simple:  $A, B : \text{Type} \vdash B^A : \text{Type}$ 
  - no polymorphism
  - no term dependency
- Contexts for terms:  $\Gamma \vdash t : A$   
are simple:  $\Gamma = x_1 : A_1, \dots, x_n : A_n$   
i.e.  $\text{List}(\text{Type})$

# Simple Type Structure

"Simple" because:

- interpretation is simple:

$$\llbracket x_1:A_1, \dots, x_n:A_n \rrbracket := \prod_{i=1}^n A_i$$

$$\llbracket \Gamma \vdash t:A \rrbracket : \llbracket \Gamma \rrbracket \longrightarrow A$$

in Qbs

# Simple Type Structure

Curry-Howard-Lambek

$$\frac{\Gamma \vdash t : A \quad \Gamma \vdash s : B}{\Gamma \vdash \langle t, s \rangle : A \times B} \rightsquigarrow \llbracket \Gamma \rrbracket \xrightarrow{\lambda r. \langle tr, sr \rangle} A \times B$$

is measurable

$$\frac{\Gamma \vdash t : A \times B \quad \Gamma, x:A, y:B \vdash s : C}{\Gamma \vdash \text{let } (x, y) = t \text{ in } s : C}$$

$$\Gamma \vdash \text{let } (x, y) = t \text{ in } s : C \rightsquigarrow$$

$$\lambda r. \text{let } (a, b) = tr \text{ in } s \vdash [x \mapsto a, y \mapsto b]$$
$$\llbracket \Gamma \rrbracket \xrightarrow{\quad} C$$

is measurable. etc.

measurability  
by  
type!

# Random element Space

$$R_X := X^{\mathbb{R}} \quad \text{since} \quad \llbracket X^{\mathbb{R}} \rrbracket = R_X \text{ as sets.}$$

Why?

$$(\subseteq) \quad \alpha \in \llbracket X \rrbracket^{\mathbb{R}} \Rightarrow \alpha: \mathbb{R} \rightarrow X \text{ in Obs.}$$

$$\text{id}_{\mathbb{R}}: \mathbb{R} \rightarrow \mathbb{R} \text{ measurable} \Rightarrow \text{id} \in R_{\mathbb{R}}$$

$$\Rightarrow \alpha = \alpha \circ \text{id} \in R_X$$

$$(\supseteq) \quad \alpha \in R_X \Rightarrow \forall \psi \in R_{\mathbb{R}} = \text{Meas}(\mathbb{R}, \mathbb{R}). \quad \alpha \circ \psi \in R_X \Rightarrow \alpha: \mathbb{R} \rightarrow X$$

Pre composition  
↙

$$\Rightarrow \alpha \in \llbracket X \rrbracket^{\mathbb{R}}$$

# Subspaces

For  $X \in \text{Obs}$ ,  $A \subseteq X$  Set:

$$R_A := \{ \alpha: \mathbb{R} \rightarrow A \mid \alpha \in R_X \}$$

Then  $A = (A, R_A)$  is the **subspace** qbs

We write  $A \hookrightarrow X$



# Borel subspaces ensemble

The  $\sigma$ -algebra  $B_X := \{ A \subseteq X \mid \forall \alpha \in R_X. \alpha^{-1}[A] \in B_R \}$

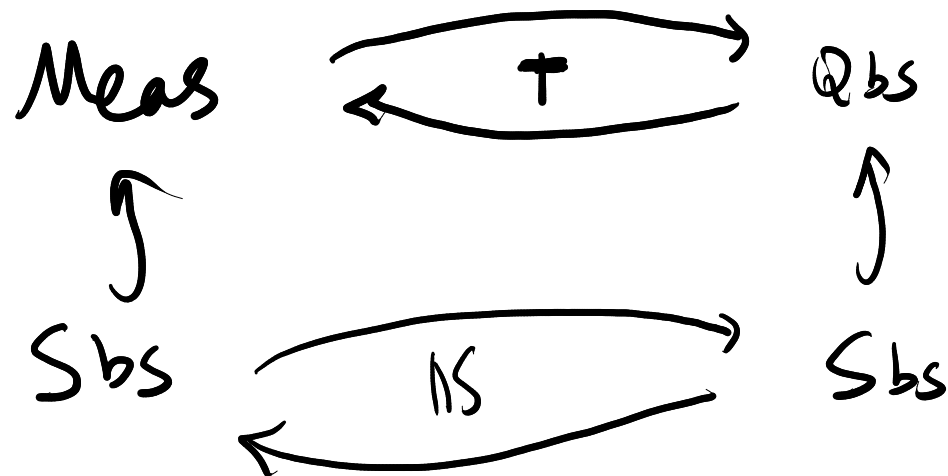
internalises as  $B_X = 2^X$ , the qbs of Borel subsets.

$\left( \begin{array}{l} B \\ \downarrow (B_R) \end{array} \right)$  are the Borel-on-Borel sets from descriptive set theory.  
cf. [Sabou et al.'21]

# Standard Borel Spaces

Def: A qbs  $S$  is **standard Borel** when

$$S \cong A \text{ for some } A \in \mathcal{B}_{\mathbb{R}}$$



**Slogan:**  $\text{Qbs}$  **conservative extension** of  $\text{Sbs}$

Example  $C_0 := \{f: \mathbb{R} \rightarrow \mathbb{R} \mid f \text{ continuous}\} \hookrightarrow \mathbb{R}^{\mathbb{R}}$

$C_0$  is sbs. (Well-known!)

Proof:

$C'_0 \in B_{\mathbb{R}^{\mathbb{Q}}}$  <sup>sbs!</sup>

$C'_0 := \left\{ g \in \mathbb{R}^{\mathbb{Q}} \mid \begin{array}{l} \forall a, b \in \mathbb{Q}, \varepsilon \in \mathbb{Q}^+ \\ \exists \delta \in \mathbb{Q}^+ \forall p, q \in \mathbb{Q}^+ \cap [a, b] \\ |p - q| < \delta \Rightarrow |g(p) - g(q)| < \varepsilon \end{array} \right\}$

Then  $C_0 \cong C'_0 \in B_{\mathbb{R}^{\mathbb{Q}}}$ :

$C_0 \rightarrow C'_0$

$\varphi \mapsto \varphi|_{\mathbb{Q}}$

$C'_0 \rightarrow C_0$

$\psi \mapsto \lambda r. \lim_{n \rightarrow \infty} g(\text{approx } r \text{ by } (\frac{1}{m})_{m \in \mathbb{N}})_n$

on closed intervals  
(= compact intervals)  
Continuity  
 $\Updownarrow$   
uniform continuity  
Borel measurable by type checks

## Example (ctd)

$C_0$  is sbs, and  $\text{eval}: C_0 \times \mathbb{R} \rightarrow \mathbb{R}$

is measurable.

Avoids:

- constructing complete separable metrics
- proving that evaluation is measurable  
w.r.t. metric  $\sigma$ -algebra.

## Non-examples ~ [Sabok et al. '21]

$$- \{ A \in \mathcal{B}_{\mathbb{R}} \mid A \neq \emptyset \} \hookrightarrow \mathcal{B}_{\mathbb{R}}$$

$$- \{ (A_1, A_2) \in \mathcal{B}_{\mathbb{R}}^2 \mid A_1 \subseteq A_2 \} \hookrightarrow \mathcal{B}_{\mathbb{R}}^2$$

$$- \{ A \in \mathcal{B}_{\mathbb{R}} \mid A \text{ open} \} \hookrightarrow \mathcal{B}_{\mathbb{R}}$$

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# Dependent Type Structure

Types can contain terms : a type referring to a term

$$X : \text{Type}, E : B_X \vdash \{x \in X \mid x \in E\} : \text{Type}$$

a type, just like  
STLC

a term!

# Dependent Type Structure

Types can contain terms :

$$X : \text{Type}, E : B_X \vdash \{x \in X \mid x \in E\} : \text{Type}$$

a type referring  
to a term

a type, just like  
STLC

a term!

Content formation:

$$\frac{\Gamma \vdash A : \text{Type}}{\Gamma, x : A \vdash}$$



# Dependent Type Structure

types denote spaces-in-Content

$$\begin{array}{c} \llbracket \Gamma \vdash A \rrbracket \\ \downarrow \text{dep} \\ \llbracket \Gamma \rrbracket \end{array}$$

Dependent types denote spaces-in-Content

$\Gamma \vdash$  ← Context

$\llbracket \Gamma \vdash A \rrbracket$  ← Space in Context

$\Gamma \vdash A$   
↑  
Type in Context

↓ dep

$\llbracket \Gamma \rrbracket$

← Context Space

assigns  
environment

E.g.:

$A$

↓

$\mathbb{1}$

Simple types

$\llbracket E : B_A \vdash \{x \in A \mid x \in E\} \rrbracket$

$\{ (E, a) \in B_A^{x_A} \mid a \in E \}$

↓  $\pi_1$

$B_A$

decoder

## Content extension

$$\frac{\Gamma \vdash A}{\Gamma, a:A \vdash}$$

$$\begin{array}{c} \llbracket \Gamma \vdash A \rrbracket \\ \text{dep} \downarrow \\ \llbracket \Gamma \rrbracket \quad \llbracket \Gamma, a:A \rrbracket := \llbracket \Gamma \vdash A \rrbracket \end{array}$$

## Substitution

$$\Gamma \vdash \sigma : \Delta$$

$$\llbracket \sigma \rrbracket : \llbracket \Gamma \rrbracket \longrightarrow \llbracket \Delta \rrbracket$$

E.g. *Weakening*

$$\Gamma, a:A \vdash \text{wkn} : \Gamma$$

$$\llbracket \Gamma, a:A \rrbracket := \llbracket \Gamma \vdash A \rrbracket \xrightarrow[\text{dep}]{\text{wkn}} \llbracket \Gamma \rrbracket$$

# Action of Substitution on types

$$\begin{array}{ccc}
 \llbracket \Gamma \vdash A[\sigma] \rrbracket & & \\
 \downarrow \text{dep} := \pi_1 & \xrightarrow{\pi_2} & \llbracket \Delta \vdash A \rrbracket \\
 \{ (r, a) \in \llbracket \Gamma \rrbracket \times \llbracket A \rrbracket \mid \text{dep } a = r \} & & \\
 \downarrow & \xrightarrow{\sigma} & \Delta \\
 \llbracket \Gamma \rrbracket & & 
 \end{array}$$

E.g.

$$\begin{array}{ccc}
 \llbracket x:A \vdash B[x] \rrbracket := A \times B & \xrightarrow{\pi_2} & B \\
 \downarrow \text{dep} := \pi_1 & & \downarrow \\
 x:A & \xrightarrow{\langle \rangle} & \mathbb{1}
 \end{array}$$

simple type

Terms : sections

$$\llbracket \Gamma \rrbracket \xrightarrow{\llbracket \Gamma \vdash M : A \rrbracket} \llbracket \Gamma \vdash A \rrbracket$$

$$=$$

$$\llbracket \Gamma \rrbracket \xrightarrow{\text{dep}} \llbracket \Gamma \vdash A \rrbracket$$

e.g.

$$\mathbb{R} \xrightarrow{\llbracket x : \mathbb{R} \vdash [x, \infty) : \mathcal{B}_{\mathbb{R}}[wkn] \rrbracket} \mathbb{R} \times \mathcal{B}_{\mathbb{R}}$$

$$=$$

$$\mathbb{R} \xrightarrow{\pi_1} \mathbb{R}$$

E.g. Variables:

$$\llbracket \Gamma, a : A \vdash a : A \rrbracket$$

$$\llbracket \Gamma, a : A \rrbracket \xrightarrow{\langle \text{id}, \text{dep}_{\Gamma \vdash A} \rangle} \llbracket \Gamma, a : A \vdash A[wkn] \rrbracket$$

$$=$$

$$\llbracket \Gamma, a : A \rrbracket \xrightarrow{\text{dep}} \llbracket \Gamma, a : A \rrbracket$$

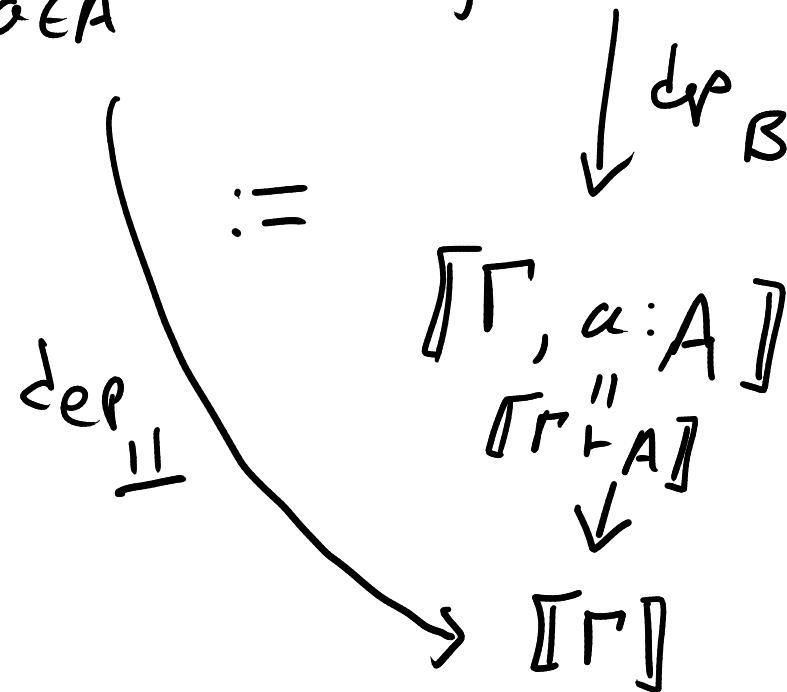
Exercise:

action of substitution  
 $M[\sigma]$

# Dependent Pairs

$$\frac{\Gamma, a:A \vdash B}{\Gamma \vdash \frac{\prod_{a \in A} B}}$$

$$\llbracket \prod_{a \in A} B \rrbracket := \llbracket \Gamma, a:A \vdash B \rrbracket$$



## Dependent products

$$\frac{\Gamma, a:A \vdash B}{\Gamma \vdash \prod_{a \in A} B}$$

$$\Gamma \vdash \prod_{a \in A} B$$

$$\llbracket \prod_{a \in A} B \rrbracket :=$$

$$\left\{ (r_0, f : \{ a \in \llbracket A \rrbracket \mid \text{dep } a = r_0 \} \rightarrow \llbracket \prod_{a:A} B \rrbracket) \mid \forall a \in \llbracket \prod_{a:A} B \rrbracket. \text{dep } a = r_0 \Rightarrow \text{dep } (f a) = a \right\}$$

Exercise: Find the random elements.

aha:  $(a:A) \rightarrow B$

## Full model

$\text{type} : \text{Obs} \quad W := [0, \infty] \quad \mathcal{B}X \cong \mathcal{B}^X$

$DX := (\text{Fri})$

$PX := \{ \mu \in DX \mid C_{\mu}[X] = 1 \}$

$C_{\mu}[E] := (\text{Fri}) \quad \delta_n := (\text{Fri})$

$\phi \mu_k := (\text{Fri})$



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