Foundations for Type-Driven Probabilistic Modelling

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Computational golden era

logic-rich & type-rich computation

statistical computation

Computational golden era

logic-rich & type-rich computation

- Expressive type systems: Haskell, OCaml, Rust, Agda, Idris
- Mechanised mathematics: Agda, Rocq, Isabelle/HOL, Lean
- Verification: SMT-powered real-world systems

statistical computation

Generative modelling with efficient inference: Monte-Carlo simulation or gradient-based optimisation

This course

Typed interface to probability/statistics

Every concept has:

- a type
- associated operations
- properties in terms of these operations.

course page

Two implementations/models

discrete model $\hookrightarrow$ **full model**

familiar maths
introductory

supports discrete
and
continuous distributions
same language

Motivation: why foundations?

discrete probability
countably supported distributions
good type-structure
(this course)

↘ **well-behaved probability** ↗
s-finite distributions
over standard Borel spaces

measure theory
standard, established
poor type-structure

continuous probability ↗
Lebesgue measure over $\mathbb{R}^n$

↘ **quasi-Borel spaces**
new, experimental
rich type-structure
(this course)

Takeaway

Use types to abstract away from the model

Motivation: why types?

- **spotlights** meaningful operations

$$\int : (\mathsf{Distribution}\,X) \times (\mathsf{RandomVariable}\,X) \to [0,\infty]$$

- document **intent**:

  probability $(\mathsf{Distribution}\,X)$ vs. density $(X \to [0,\infty])$ vs. random variable
- succinctness: omit and elaborate details
- especially **formal** types, allow using theory correctly without fully understanding it

Lecture plan

Part 1: the **discrete** model (now)

- Motivation
- Language of probability and distribution
- Discrete model
- Simply-typed probability
- Dependently-typed probability

Part 2: the **full** model

- Borel sets and measurable spaces
- Quasi-Borel spaces
- Type structure & standard Borel spaces
- Dependently-typed structure
- Integration

course page

ask questions on the Scottish PL Institute Zulip stream #qbs

Language of probability & distribution

X	type (=space) of **values**/**outcomes**
$\mathsf{D}X$	type of **distributions**/**measures** over X
$\mathsf{P}X \subseteq \mathsf{D}X$	sub-type of **probability distributions** over X
$\mathcal{B}_X \subseteq \mathcal{P}X$	type of **events**—subsets we wish to measure
$\mathbb{W}$	type of **weights**: values in $[0,\infty]$
$\int, \mathbb{E}$	Lebesgue integration and the expectation operation

Type judgements describe well-formed values/outcomes of a given type, e.g.:

$$\mu : \mathsf{D}X, E : \mathcal{B}_X \vdash \underset{\mu}{\mathrm{Ce}}[E] : \mathbb{W}$$

(measures weight $\mathrm{Ce}_\mu[E]$ of event E according to distribution μ)

Propositions describe properties of well-formed values/outcomes of a given type, e.g.:

$$y_1, y_2 : Y \vdash y_1 \overset{Y}{=} y_2 : \mathsf{Prop} \qquad \mu : \mathsf{P}X, E : \mathcal{B}_X \vdash \underset{\mu}{\Pr}[E] = \underset{\mu}{\mathrm{Ce}}[E]$$

(probability of event according to probability distribution is its measure)

Axioms for events and distributions

Empty event

$$\emptyset : \mathcal{B}_X$$

Empty events weight zero

$$\mu : \mathsf{D}X \vdash \underset{\mu}{\mathrm{Ce}}\,[\emptyset] = 0$$

Axioms for events and distributions

Boolean Sub-algebra of Events

$E : \mathcal{B}_X \vdash E^{\complement} : \mathcal{B}_X \qquad E, F : \mathcal{B}_X \vdash E \cap F : \mathcal{B}_X$ so also: $E, F : \mathcal{B}_X \vdash X, E \cup F : \mathcal{B}_X$

Disjoint additivity

$w, v : \mathbb{W} \vdash w + v : \mathbb{W} \qquad E, C : \mathcal{B}_X, \mu : \mathsf{D}X \vdash \underset{\mu}{\mathrm{Ce}}[E] = \underset{\mu}{\mathrm{Ce}}[E \cap C] + \underset{\mu}{\mathrm{Ce}}\left[E \cap C^{\complement}\right]$

Axioms for events and distributions

Boolean Sub-algebra of Events

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Disjoint additivity

$w, v : \mathbb{W} \vdash w + v : \mathbb{W} \qquad E, C : \mathcal{B}_X, \mu : \mathsf{D}X \vdash \underset{\mu}{\mathrm{Ce}}[E] = \underset{\mu}{\mathrm{Ce}}[E \cap C] + \underset{\mu}{\mathrm{Ce}}\left[E \cap C^{\complement}\right]$

Exercise

Derive 'axiomatically' that:

- measurement is **monotone**:

$$\mu : \mathsf{D}X, E \subseteq F \vdash \underset{\mu}{\mathrm{Ce}}[E] \leq \underset{\mu}{\mathrm{Ce}}[F]$$

- the **inclusion-exclusion** principle:

$$\mu : \mathsf{D}X, E, F : \mathcal{B}_X \vdash \underset{\mu}{\mathrm{Ce}}[E \cup F] + \underset{\mu}{\mathrm{Ce}}[E \cup F] = \underset{\mu}{\mathrm{Ce}}[E] + \underset{\mu}{\mathrm{Ce}}[F]$$

Axioms for events and distributions

Consider posets:

$$\omega \coloneqq (\mathbb{N}, \leq) \qquad (\mathcal{B}_X, \subseteq) \qquad (\mathbb{W}, \leq)$$

ω-chains in a poset $P = (\underline{P}, \leq)$:

$$P^\omega \coloneqq \left\{ p_{\_} \in \underline{P}^{\mathbb{N}} \middle| p_0 \leq p_1 \leq \cdots \right\}$$

Chain-closure of events and weights

$$E_{\_} : (\mathcal{B}_X, \subseteq)^\omega \vdash \bigcup_n E_n : \mathcal{B}_X \qquad w_{\_} : (\mathbb{W}, \leq)^\omega \vdash \sup_n w_n : \mathbb{W}$$

Scott-continuity of measurement

$$E_{\_} : (\mathcal{B}_X, \subseteq)^\omega, \mu : \mathsf{D}X \vdash \mathrm{Ce}_\mu \left[\bigcup_n E_n\right] = \sup_n \mathrm{Ce}_\mu \left[E_n\right]$$

Probability distributions have total mass one

$$\mathsf{P}X := \{\mu \in \mathsf{D}X | \mathrm{Ce}_{\mu}[X] = 1\} \qquad \mu : \mathsf{P}X \vdash \mathsf{cast}\,\mu : \mathsf{D}X$$

i.e., if we define:

$$\square := [0{,}1] \qquad \mu : \mathsf{P}X, E : \mathcal{B}_X \vdash \Pr_{\mu}[E] := \mathop{\mathrm{Ce}}_{\mathsf{cast}\,\mu}[E] : \square$$

then:

$$\mu : \mathsf{P}X \vdash \Pr_{\mu}[X] = 1$$

Integration

Lebesgue integration w.r.t. a distribution

$$\mu : \mathsf{D}X, f : \mathbb{W}^X \vdash \int \mu(\mathrm{d}x) f(x) : \mathbb{W}$$

(NB: We succinctly write $\mathbb{W}^X$ for the type of functions $X \to \mathbb{W}$.)

Expectation w.r.t. a probability distribution

$$\mu : \mathsf{P}X, f : \mathbb{W}^X \vdash \mathbb{E}_{x\sim\mu}[f(x)] := \int (\mathsf{cast}\,\mu)(\mathrm{d}x) f(x) : \mathbb{W}$$

We'll use variations on this notation, e.g.:

$$\int \mathrm{d}\mu f, \int f \mathrm{d}\mu, \int f(x)\mu(\mathrm{d}x), \mathbb{E}_\mu[f]$$

Summary

Have:	Language and (some) axioms
Want:	Model
Today:	**discrete** model
Next week:	**full** model

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Discrete model

X: types denote **sets**

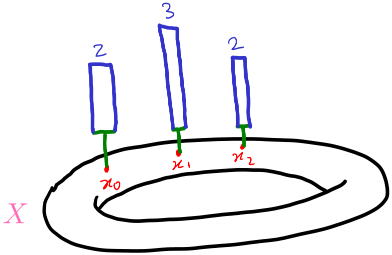
$\mathrm{D}X$: set of **histograms**:

Discrete model

X: types denote **sets**

$\mathsf{D}X$: set of **histograms**:

$$\mathsf{D}X \coloneqq \{\mu : X \to \mathbb{W} \mid \mu \text{ is } \textbf{countably supported} \text{ (next slide)}\}$$



$$\mu\, x_0 = 2 \quad \mu\, x_1 = 3 \quad \mu\, x_2 = 2$$

Countably supported distributions

Support

A subset S **supports** a weight function $\mu : X \to \mathbb{W}$ when μ is 0 outside S:

$$\mu : \mathbb{W}^X, S : \mathcal{P}X \vdash S \text{ **supports** } \mu := (\forall x : X.(\mu\, x > 0) \implies x \in S) : \mathsf{Prop}$$

The subsets supporting a weight function μ are closed under intersections.

$\implies$ There is a smallest supporting subset, called the **support** of μ:

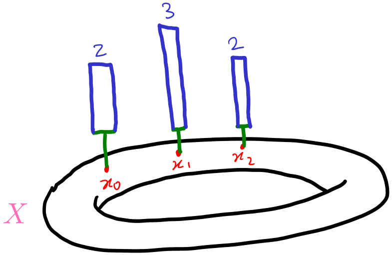
$$\mu : \mathbb{W}^X \vdash \operatorname{supp} \mu := \{x \in X | \mu\, x > 0\}$$

Discrete model

X: types denote **sets**

DX: set of **histograms**:

$$\mathsf{D}X := \{\mu : X \to \mathbb{W} | \mu \text{ is } \textbf{countably supported}\}$$
$$:= \{\mu : X \to \mathbb{W} | \exists S \in \mathcal{P}X . S \text{ is countable}\}$$
$$:= \{\mu : X \to \mathbb{W} | \operatorname{supp} \mu \text{ is countable}\}$$

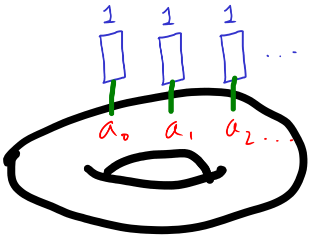


$\mu\, x_0 = 2 \quad \mu\, x_1 = 3 \quad \mu\, x_2 = 2$

Counting distribution

Counts the outcomes in a countable subset:

$$S : \mathcal{P}_{\mathrm{ctbl}} X \vdash \#_S \coloneqq \left(\lambda x. \begin{cases} x \in S : & 1 \\ x \notin S : & 0 \end{cases}\right) : \mathrm{D} X$$

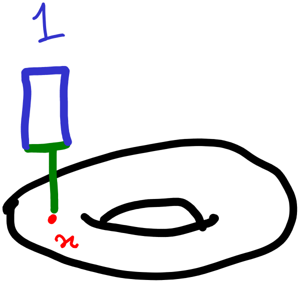


Example distributions

Dirac

A point mass:

$$x : X \vdash \boldsymbol{\delta}_x := \left(\lambda x'. \begin{cases} x' = x : & 1 \\ x' \neq x : & 0 \end{cases}\right) : \mathrm{D}X$$



(NB: $x : X \vdash \boldsymbol{\delta}_x = \#_{\{x\}}$.)

Example distributions

Zero

No mass anywhere:

$$\vdash \mathbf{0} := \underline{0} := (\lambda x.0) : \mathrm{D}X$$

(NB: $\vdash \mathbf{0} = \#_{\emptyset}$.)

Discrete model

X: types denote **sets**

$\mathsf{D}X$: set of **histograms**:

$$\mathsf{D}X := \{\mu : X \to \mathbb{W} | \mu \text{ is } \textbf{countably supported} \}$$

$\mathcal{B}_X$: **every subset** can be measured:

$$\mathcal{B}_X := \mathcal{P}X$$

Measurement: weighted sum of all (supported) outcomes:

$$\mu : \mathsf{D}X, E : \mathcal{B}_X \vdash \underset{\mu}{\mathrm{Ce}}[E] := \sum_{x \in E} \mu\, x$$

$$:= \sum_{x \in E \cap \operatorname{supp} \mu} \mu\, x$$

NB: $\mu : \mathsf{D}X, E : \mathcal{B}_X, S : \mathcal{P}_{\mathrm{ctbl}}X, S$ supports $\mu \vdash \mathrm{Ce}_\mu[E] = \sum_{x \in E \cap S} \mu\, x$.

Example measurements

(NB: $\mu : \mathsf{D}X, E : \mathcal{B}_X, S : \mathcal{P}_{\mathrm{ctbl}} X, S$ supports $\mu \vdash \mathrm{Ce}_\mu [E] = \sum_{x \in E \cap S} \mu\, x$.)

Counting distribution

counts supported outcomes

$$S : \mathcal{P}_{\mathrm{ctbl}} X, E : \mathcal{B}_X \vdash \underset{\#_S}{\mathrm{Ce}} [E] = |E \cap S| := \begin{cases} E \cap S \text{ has } n \in \mathbb{N} \text{ elements:} & n \\ E \cap S \text{ is infinite:} & \infty \end{cases}$$

Example measurements

(NB: $\mu : \mathrm{D}X, E : \mathcal{B}_X, S : \mathcal{P}_{\mathrm{ctbl}}X, S$ supports $\mu \vdash \mathrm{Ce}_{\mu}[E] = \sum_{x \in E \cap S} \mu\, x$.)

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Dirac

detects given outcome:

$$x : X, E : \mathcal{B}_X \vdash \mathrm{Ce}_{\boldsymbol{\delta}_x}[E] = \begin{cases} x \in E : & 1 \\ x \notin E : & 0 \end{cases}$$

Example measurements

(NB: $\mu : \mathrm{D}X, E : \mathcal{B}_X, S : \mathcal{P}_{\mathrm{ctbl}}X, S$ supports $\mu \vdash \mathrm{Ce}_{\mu}[E] = \sum_{x \in E \cap S} \mu\, x$.)

Counting distribution

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Dirac

detects given outcome:

$$x : X, E : \mathcal{B}_X \vdash \mathrm{Ce}_{\boldsymbol{\delta}_x}[E] = \begin{cases} x \in E : & 1 \\ x \notin E : & 0 \end{cases}$$

Zero

measures every event as zero:

$$E : \mathcal{B}_X \vdash \mathrm{Ce}_{\mathbf{0}}[E] = 0$$

The discrete model validates the axioms

Exercise

$$\mu : \mathsf{D} \qquad \vdash \underset{\mu}{\mathrm{Ce}}[\emptyset] = 0$$

$$E, C : \mathcal{B}_X, \mu : \mathsf{D} \qquad \vdash \underset{\mu}{\mathrm{Ce}}[E] = \underset{\mu}{\mathrm{Ce}}[E \cap C] + \underset{\mu}{\mathrm{Ce}}\left[E \cap C^{\complement}\right]$$

$$E_{-} : (\mathcal{B}_X, \subseteq)^{\omega}, \mu : \mathsf{D}x \vdash \underset{\mu}{\mathrm{Ce}}\left[\bigcup_n E_n\right] = \sup_n \underset{\mu}{\mathrm{Ce}}[E_n]$$

Parameterised distributions

Kernel

$k : X \rightsquigarrow Y$ from X to Y: function $k : X \to \mathsf{D}Y$.

Kernels are open/parameterised distributions.

Examples

Dirac and the counting distribution form kernels:

$$\delta_{\_} : X \rightsquigarrow \mathsf{D}X \qquad \#_{\_} : \mathcal{P}_{\mathrm{ctbl}}X \rightsquigarrow \mathsf{D}X$$

NB: This definition is **internal**: when we consider the full model, we will define kernels as those functions internal to the model rather than the set-theoretic functions.

Action of kernels on distributions

Kock integral

$$\mu : \mathsf{D}X, k : (\mathsf{D}Y)^X \vdash \oint \mathrm{d}\mu k : \mathsf{D}Y$$

This **distribution-valued** integral is implicit in many probability texts. It corresponds to integrating against an arbitrary weight function or random variable.

Discrete model interpretation

$$\oint \mathrm{d}\mu k := \lambda y. \sum_{x \in X} \mu\, x \cdot k(x; y)$$
$$:= \lambda y. \sum_{x \in \operatorname{supp} \mu} \mu\, x \cdot k(x; y)$$

NB1: we write $k(x; y) := k(x)(y)$ for the uncurried function.

NB2: $\mu : \mathsf{D}X, k : (\mathsf{D}Y)^X, S : \mathcal{P}_{\mathrm{ctbl}}X, S$ supports $\mu \vdash \oint \mathrm{d}\mu k = \lambda y. \sum_{x \in S} \mu\, x \cdot k(x; y)$

Example

Weak Disintegration Problem (non-standard terminology)

Input: distributions $\mu : \mathsf{D}\Theta$, $\nu : \mathsf{D}X$

Output: kernel $k : \Theta \rightsquigarrow X$ such that: $\nu = \oint \mathrm{d}\mu k$.

Such a **weak disintegration** of ν w.r.t. μ provides an 'explanation' of an observed distribution $\nu \in \mathsf{D}X$ in terms of a given distribution on parameters $\mu \in \mathsf{D}\Theta$. I use the term 'explanation' because it explains how the parameters transform into observations.

Example

Weak Disintegration Problem (non-standard terminology)

Input: distributions $\mu : \mathsf{D}\Theta$, $\nu : \mathsf{D}X$

Output: kernel $k : \Theta \rightsquigarrow X$ such that: $\nu = \oint \mathrm{d}\mu k$.

Example disintegration

For $n \in \mathbb{N}$, write $\mathbf{Fin}\, n \coloneqq \{0, \ldots, n-1\}$. For countable X, write $\# \coloneqq \#_X : \mathsf{D}X$.
Here is a disintegration of $\# \in \mathsf{D}\left((\mathbf{Fin}\, 2)^{\mathbf{Fin}\,(n+1)}\right)$ w.r.t. $\# \in \mathsf{D}\,(\mathbf{Fin}\, 2)$:

$$k(x; f) \coloneqq \begin{cases} f n = x : & 1 \\ \text{otherwise:} & 0 \end{cases} \quad \text{Indeed:} \left(\oint \mathrm{d}\# k\right) f = \sum_{b \in \mathbf{Fin}\, 2} \overbrace{\#\, b}^{1} \cdot k(b; f) = k(0; f) + k(1; f)$$

$f : \mathbf{Fin}\,(n+1) \to \mathbf{Fin}\, 2$ function
so can take only one value: 0 or 1

$$\downarrow$$

$$= 1 = \# f$$

Sub-types

Given type X and $x : X \vdash \varphi : \mathsf{Prop}$, take the **sub-type** and the **coercion** as follows:

$$\{x : X|\varphi\} \subseteq X \qquad y : \{x : X|\varphi\} \vdash \mathsf{cast}\, y \coloneqq y : X$$

we **lift** values in X that satisfy φ to the sub-type:

$$\frac{\Gamma \vdash M : X \qquad \Gamma \vdash \varphi\,[x \mapsto M]}{\Gamma \vdash \mathsf{lift} M : \{x : X|\varphi\}} \qquad \frac{\Gamma \vdash M : X \qquad \Gamma \vdash \{\varphi\}\, x \mapsto M}{\Gamma \vdash \mathsf{cast}(\mathsf{lift} M) = M}$$

The axiom implies that $\mathsf{lift} M$ lifts M along cast. Moreover:

$$y : \{x \in X|\varphi\} \vdash \mathsf{lift}(\mathsf{cast}\, y) = y \qquad y : \{x \in X|\varphi\} \vdash \varphi\,[x \mapsto \mathsf{cast}\, y]$$

i.e., the lifting is unique and elements in the sub-type satisfy φ.

Magnitude and probability distributions

$$\mu : \mathsf{D}X \vdash \|\mu\| \coloneqq \underset{\mu}{\mathrm{Ce}}[X] : \mathbb{W} \qquad \mathsf{P}X \coloneqq \{\mu \in \mathsf{D}X \,|\, \|\mu\| = 1\} \qquad \mathbb{I} \coloneqq [0,1] \coloneqq \{w \in \mathbb{W} \,|\, w \leq 1\}$$

Event probability

$$\mu : \mathsf{P}X, E : \mathcal{B}_X \vdash \underset{\mu}{\Pr}[E] \coloneqq \mathsf{lift}\left(\underset{\mathsf{cast}\,\mu}{\mathrm{Ce}}[E]\right) : \mathbb{I}$$

Stochastic kernel

$k : X \rightsquigarrow Y$ from X to Y: function $X \to \mathsf{P}Y$.

NB: in the **discrete model** these distinctions and rules amount to pure pedantry. This pedantry will pay off in the **full model**.

Lifting Dirac and Kock

Lemma

Dirac kernels $\boldsymbol{\delta}_{\_} : X \to \mathsf{D}X$ lift along cast:

$$x : X \vdash \|\boldsymbol{\delta}_x\| = \underset{\boldsymbol{\delta}_x}{\mathrm{Ce}}[X] = 1 \quad \text{so we can overload:} \quad \begin{tikzcd} & \mathsf{P}X \arrow[d, "\mathrm{cast}"] \\ X \arrow[ur, dashed, "\boldsymbol{\delta}_{\_}"] \arrow[r, phantom, "=:"] \arrow[dr, "\boldsymbol{\delta}_{\_}"'] & \mathsf{D}X \end{tikzcd}$$

Kock integrals of stochastic kernels by probability distributions lift along cast:

$$\mu : \mathsf{P}X, k : (\mathsf{P}Y)^X \vdash \mathrm{Ce}_{\oint(\mathsf{cast}\,\mu)(\mathrm{d}x)\,\mathsf{cast}(k\,x)}[Y] = 1$$

so we can overload:

$$\begin{tikzcd} (\mathsf{P}X) \times (\mathsf{P}Y)^X \arrow[r, dashed, "\oint"] \arrow[d, "\mathrm{cast} \times (\mathrm{cast} \circ)"'] \arrow[dr, phantom, "=:"] & \mathsf{P}Y \arrow[d, "\mathrm{cast}"] \\ (\mathsf{D}X) \times (\mathsf{D}Y)^X \arrow[r, "\oint"'] & \mathsf{D}Y \end{tikzcd}$$

Proposition

The triple $\left(\mathsf{D}, \boldsymbol{\delta}_{-}, \oint\right)$ forms a monad over $\mathbf{Set}$:

$$
\begin{array}{ll}
x : X, k : (\mathsf{D}Y)^{X} & \vdash \oint \mathrm{d}\boldsymbol{\delta}_{x} k = k\,x \\
\mu : \mathsf{D}X & \vdash \oint \mu(\mathrm{d}x)\boldsymbol{\delta}_{x} = \mu \\
\mu : \mathsf{D}X, k : (\mathsf{D}Y)^{X}, \ell : (\mathsf{D}Z)^{Y} & \vdash \oint \left(\oint \mu(\mathrm{d}x) k\,x\right)(\mathrm{d}y)\ell\,y = \oint \mu(\mathrm{d}x) \oint k(x; \mathrm{d}y)\ell\,y
\end{array}
$$

Corollary

The triple $\left(\mathsf{P}, \boldsymbol{\delta}_{-}, \oint\right)$ forms a monad over $\mathbf{Set}$.

Lebesgue integral

Integration is the raison d'être for distributions:

$$\mu : \mathsf{D}X, f : \mathbb{W}^X \vdash \int \mathrm{d}\mu f : \mathbb{W}$$

In the **discrete model**:

$$\int \mathrm{d}\mu f \coloneqq \sum_{x \in X} (\mu\, x) \cdot (f\, x) \coloneqq \sum_{x \in \operatorname{supp} \mu} (\mu\, x) \cdot (f\, x)$$

As usual, replace $\operatorname{supp} \mu$ by any countable supporting set:

$$\mu : \mathsf{D}X, f : \mathbb{W}^X, S : \mathcal{P}X, S \text{ supports } \mu \vdash \quad \int \mathrm{d}\mu f = \sum_{x \in S} (\mu\, x) \cdot (f\, x)$$

Weighted average

Expectation

To emphasise that some μ is a probability distribution, we will use the notation:

$$\mu : \mathsf{P}X, f : \mathbb{W}^X \vdash \quad \mathbb{E}_\mu[f] \coloneqq \int \mathrm{d}(\mathsf{cast}\,\mu) f : \mathbb{W}$$

When calculating, however, we will usually use $\int$ and implicitly cast any probability distribution to its corresponding distribution.

Booleans

Boolean type

The simplest kind of distinguishing outcomes:

$$\mathbb{B} := \{\textbf{True}, \textbf{False}\} \qquad \frac{\Gamma \vdash M : \mathbb{B} \qquad \Gamma \vdash N_1 : X \qquad \Gamma \vdash N_2 : X}{\Gamma \vdash \mathrm{if}\ M\ \mathrm{then}\ N_1\ \mathrm{else}\ N_2 : X}$$

Iverson bracket

Lets us replace Boolean propositions with arithmetic expressions:

$$b : \mathbb{B} \vdash [b] := (\mathrm{if}\ b\ \mathrm{then}\ 1\ \mathrm{else}\ 0) : \mathbb{W}$$

For example:

$$b : \mathbb{B}, w, v : \mathbb{W} \vdash \mathrm{if}\ b\ \mathrm{then}\ w\ \mathrm{else}\ v = [b] \cdot w + (1 - [b]) \cdot w$$

Simplest probabilistic model

Bernoulli kernel

Single trial succeeding with the given probability:

$$\mathbf{B} : \mathbb{I} \rightsquigarrow \mathbb{B} \qquad \mathbf{B}p := \lambda b. \begin{cases} b = \mathbf{True} : & p \\ b = \mathbf{False} : & 1 - p \end{cases}$$

For example, for a payoff of 10 units if the trial succeeds then the expected payoff is:

$$\mathbb{E}_{b \sim \mathbf{B}\frac{1}{4}} [[b] \cdot 10] = \frac{1}{4} \cdot 10 + (1 - \frac{1}{4}) \cdot 0 = \frac{10}{4} + 0 = \frac{5}{2}$$

Events as functions

Proposition

Membership testing induces an isomorphism between events and Boolean propositions:

$$(\in) : \mathcal{B}_X \xrightarrow{\cong} \mathbb{B}^X$$

Its inverse sends each Boolean property to the set of outcomes satisfying it:

$$\frac{x : X \vdash M : \mathbb{B}}{\{x \in X | M\} : \mathcal{B}_X} \qquad \{x \in X | \varphi\, x\} \coloneqq \{x \in X | \varphi\, x = \mathbf{True}\}$$

Characteristic function

represents an event as weight functions: $E : \mathcal{B}_X \vdash [- \in E] : \mathbb{W}^X$
By the above proposition, every (internal) $\{0, 1\}$-valued weight function is the characteristic function of some event, namely, the inverse image of 1.

Measurement through integration

Lemma

We can replace event measurement by integration of characteristic functions:

$$\mu : \mathsf{D}X, E : \mathcal{B}_X \vdash \underset{\mu}{\mathrm{Ce}}[E] = \int \mu(\mathrm{d}x)\,[x \in E]$$

We can deduce properties for $\mathrm{Ce}[-]$ and $\mathrm{Pr}[-]$ from those of the Lebesgue integral.

Notation:

$$\frac{\Gamma \vdash \mu : \mathsf{D}X \qquad \Gamma, x : X \vdash M : \mathbb{B}}{\Gamma \vdash \underset{x\sim\mu}{\mathrm{Ce}}[M] := \underset{\mu}{\mathrm{Ce}}[\{x \in X | M\}] : \mathbb{W}}$$

and similarly for $\mathrm{Pr}_{x\sim\mu}[M]$.

Language of probability & distribution (recap)

X	type of **values**/**outcomes**
$\mathsf{D}X$	type of **distributions**/**measures** over X
$\mathsf{P}X \subseteq \mathsf{D}X$	sub-type of **probability distributions** over X
$\mathcal{B}_X \subseteq \mathcal{P}X$	type of **events**—subsets we wish to measure
$\mathbb{W}$	type of **weights**: values in $[0,\infty]$
$\int, \mathbb{E}$	Lebesgue integration and the expectation operation

Type judgements describe well-formed values/outcomes of a given type, e.g.:

$$\mu : \mathsf{D}X, E : \mathcal{B}_X \vdash \underset{\mu}{\mathrm{Ce}}[E] : \mathbb{W}$$

(measures weight $\mathrm{Ce}_\mu[E]$ of event E according to distribution μ)

Propositions describe properties of well-formed values/outcomes of a given type, e.g.:

$$y_1, y_2 : Y \vdash y_1 \overset{Y}{=} y_2 : \mathsf{Prop} \qquad \mu : \mathsf{P}X, E : \mathcal{B}_X \vdash \mathsf{cast}\,\underset{\mu}{\mathrm{Pr}}[E] = \underset{\mu}{\mathrm{Ce}}[E]$$

(probability of event according to probability distribution is its measure)

Lecture plan

Part 1: the **discrete** model (now)

- Motivation
- Language of probability and distribution
- Discrete model
- Simply-typed probability
- Dependently-typed probability

Part 2: the **full** model

- Borel sets and measurable spaces
- Quasi-Borel spaces
- Type structure & standard Borel spaces
- Dependently-typed structure
- Integration

course page

ask questions on the
Scottish PL Institute
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Simply-typed foundations for probabilistic modelling

Compositional building blocks for modelling

- Affine combinations of distributions
- Product measures $(\otimes) : \mathrm{D}X \times \mathrm{D}Y \to \mathrm{D}(X \times Y)$
- Random elements and their laws (push-forward measure):
  $(\lambda\,(\mu, \alpha)\,.\mu_\alpha) : \mathrm{D}\Omega \times X^\Omega \to \mathrm{D}X$

NB:

- Dirac kernel $\delta_{\_} : X \to \mathrm{D}X$
- Kock integration
  $\oint : \mathrm{D}X \times (\mathrm{D}Y)^{\mathrm{D}X} \to \mathrm{D}Y$

Standard vocabulary

- Joint and marginal distributions
- Independence
- Distribution/probability preservation and invariance
- Density and absolute continuity
- Almost certain/sure properties

Simply-typed foundations for probabilistic modelling

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Affine combinations of distributions: scaling

Scaling distributions

$$w : \mathbb{W}, \mu : \mathsf{D}X \vdash w \cdot \mu : \mathsf{D}X$$

In the discrete model:

$$w \cdot \mu := \lambda x. w \cdot \mu\, x \qquad \mathrm{supp}(w \cdot \mu) \subseteq \mathrm{supp}\, \mu$$

The function $(\cdot) : \mathbb{W} \times \mathsf{D}X \to \mathsf{D}X$ is a **monoid action** for the monoid $(\mathbb{W}, (\cdot), 1)$:

$$\mu : \mathsf{D}X \vdash 1 \cdot \mu = \mu \qquad w, v : \mathbb{W}, \mu : \mathsf{D}X \vdash w \cdot (v \cdot \mu) = (w \cdot v) \cdot \mu$$

Integration and measurement are homogeneous w.r.t. scaling:

$$w : \mathbb{W}, \mu : \mathsf{D}X, k : (\mathsf{D}Y)^X \vdash \oint \mathrm{d}(w \cdot \mu)k = w \cdot \oint \mathrm{d}\mu k$$

$$w : \mathbb{W}, \mu : \mathsf{D}X, f : \mathbb{W}^X \vdash \int \mathrm{d}(w \cdot \mu)f = w \cdot \int \mathrm{d}\mu f$$

$$w : \mathbb{W}, \mu : \mathsf{D}X, E : \mathcal{B}_X \vdash \underset{w \cdot \mu}{\mathrm{Ce}}[f] = w \cdot \underset{\mu}{\mathrm{Ce}}[f]$$

Affine combinations of distributions: scaling

Normalisation

$$\mu : \mathsf{D}X, \|\mu\| \neq 0, \infty \vdash \frac{\mu}{\|\mu\|} := \mathsf{lift}\left(\frac{1}{\|\mu\|} \cdot \mu\right) : \mathsf{P}X$$

$$\text{Indeed: } \left\|\frac{\mu}{\|\mu\|}\right\| = \left\|\frac{1}{\|\mu\|} \cdot \mu\right\| \overset{\substack{\text{measurement is homogeneous}\\ \downarrow}}{=} \frac{1}{\|\mu\|} \cdot \|\mu\| = 1$$

Discrete uniform / categorical distribution

Random unbiased choice between finitely many options/categories:

$$S : \mathcal{P}_{\mathrm{fin}}(X), S \neq \emptyset \vdash \quad \mathbf{U}_S := \frac{\mathsf{lift}\#_S}{\|\mathsf{lift}\#_S\|} : \mathsf{P}X$$

In the discrete model:

$$\mathbf{U}_S = \lambda x. \begin{cases} x \in S : & \frac{1}{|S|} \\ x \notin S : & 0 \end{cases}$$

so: $x : X \vdash \mathbf{U}_{\{x\}} = \boldsymbol{\delta}_x$.

Weights as distributions

Unit type

$$\mathbb{1} \coloneqq \{()\}$$

Proposition

The following two functions are mutually inverse:

$$\begin{tikzcd} D\mathbb{1} \arrow[r, bend left, "\|-\|"] & \mathbb{W} \arrow[l, bend left, "(\cdot\boldsymbol{\delta}_{()})"] \end{tikzcd}$$

Proof

Calculate: $\mu : D\mathbb{1} \vdash \mu \mapsto \mu\,() \mapsto \lambda().\mu\,() = \mu$ and $w : \mathbb{W} \vdash w \mapsto \lambda().w \mapsto w$. ■

Proposition

We can recover Lebesgue integration from Kock integration:

$$\begin{tikzcd}
\mathsf{D}X \times \mathbb{W}^X \arrow[r, "\mathrm{id} \times (\cong \circ)"] \arrow[d, "\int"'] \arrow[dr, phantom, "="] & \mathsf{D}X \times (\mathsf{D}\mathbb{1})^X \arrow[d, "\oint"] \\
\mathbb{W} & \mathsf{D}\mathbb{1} \arrow[l, "\cong"]
\end{tikzcd}$$

Since measurement also reduced to Lebesgue integration, it usually suffices to prove properties of Kock integration and derive them for Lebesgue integration and for measurement.

Affine combinations of distributions: addition

Summation

$$\mu_{\_} : (\mathsf{D}X)^I, I \text{ countable} \vdash \sum_{i \in I} \mu_i : \mathsf{D}X$$

In the discrete model:

$$\sum_{i \in I} \mu_i \coloneqq \lambda x. \sum_{i \in I} \mu_i\, x \qquad \operatorname{supp} \sum_{i \in I} \mu_i = \bigcup_{i \in I} \operatorname{supp} \mu_i$$

Affine and convex combinations

An **affine** combination is a countable sequence of weights $w_{\_} : \mathbb{W}^I$.
It is **convex** when $\sum_{i \in I} w_i = 1$.

Bernoulli revisited

We can express the Bernoulli distribution as follows:

$$p : \mathbb{I} \vdash \mathbf{B}p = \mathsf{lift}\,(p \cdot \boldsymbol{\delta}_{\mathbf{True}} + (1 - p) \cdot \boldsymbol{\delta}_{\mathbf{False}}) : \mathsf{P}\mathbb{B}$$

Affinity of integration and convexity of expectation

Theorem (Multi-linearity)

The Kock and Lebesgue integrals and measurement are affine in each argument:

$$\mu_{-} : (\mathsf{D}X)^I, w_{-} : \mathbb{W}^I, k : X \rightsquigarrow Y \vdash \oint \mathrm{d}\left(\sum_{i\in I} w_i \cdot \mu_i\right) k = \sum_{i\in I} w_i \cdot \oint \mathrm{d}\mu_i k$$

$$\mu : \mathsf{D}X, w_{-} : \mathbb{W}^I, k_{-} : (X \rightsquigarrow B)^I \vdash \oint \mathrm{d}\mu \left(\sum_{i\in I} w_i \cdot k_i\right) = \sum_{i\in I} w_i \cdot \oint \mathrm{d}\mu k_i$$

$$\mu_{-} : (\mathsf{D}X)^I, w_{-} : \mathbb{W}^I, \varphi : \mathbb{W}^X \vdash \int \mathrm{d}\left(\sum_{i\in I} w_i \cdot \mu_i\right) \varphi = \sum_{i\in I} w_i \cdot \int \mathrm{d}\mu_i \varphi$$

$$\mu : \mathsf{D}X, w_{-} : \mathbb{W}^I, \varphi_{-} : (\mathbb{W}^X)^I \vdash \int \mathrm{d}\mu \left(\sum_{i\in I} w_i \cdot \varphi_i\right) = \sum_{i\in I} w_i \cdot \int \mathrm{d}\mu \varphi_i$$

$$\mu_{-} : (\mathsf{D}X)^I, w_{-} : \mathbb{W}^I, E : \mathcal{B}_X \vdash \underset{\sum_{i\in I} w_i \cdot \mu_i}{\mathrm{Ce}} [E] = \sum_{i\in I} w_i \cdot \underset{\mu_i}{\mathrm{Ce}} [E]$$

Weight arithmetic

This theorem, a working horse in probability, has several important consequences:

Proposition

The isomorphism $\mathsf{D}\mathbb{1} \cong \mathbb{W}$ is a σ-semiring isomorphism:

$$\left(\mathsf{D}\mathbb{1}, \sum, (\cdot)\right) \cong \left(\mathbb{W}, \sum, (\cdot)\right)$$

and $(\cdot) : \mathbb{W} \times \mathsf{D}X \to \mathsf{D}X$ makes each $\mathsf{D}X$ into a $\mathbb{W}$-module:

$$\left(\sum_{i\in I} w_i\right) \cdot \mu = \sum_{i\in I} (w_i \cdot \mu) \qquad w \cdot \sum_{i\in I} \mu_i = \sum_{i\in I} w \cdot \mu_i$$

Convex combinations of probability distributions

Lemma

Convex combination lifts to probability distributions:

$$w_{\_} : \mathbb{W}^I, \mu_{\_} : (\mathsf{P}\,X)^I, I \text{ countable}, \sum_{i \in I} w_i = 1 \vdash$$

$$\sum_{i \in I} w_i \cdot \mu_i \coloneqq \mathsf{lift} \sum_{i \in I} w_i \cdot (\mathsf{cast}\,\mu_i) : \mathsf{P}\,X$$

Proof

Calculate: $\left\| \sum_{i \in I} w_i \cdot (\mathsf{cast}\,\mu_i) \right\| = \sum_{i \in I} w_i \cdot \|\mathsf{cast}\,\mu_i\| = \sum_{i \in I} w_i \cdot 1 = 1$ ∎

Convex combinations of probability distributions

Corollary (Multi-convexity)

Stochastic Kock integration, expectation and measurement are convex:

$$\mu_{\_} : (\mathsf{D}X)^I, w_{\_} : \mathbb{W}^I, k : X \leadsto Y, \sum_{i\in I} w_i = 1 \vdash \oint \mathrm{d}\left(\sum_{i\in I} w_i \cdot \mu_i\right) k = \sum_{i\in I} w_i \cdot \oint \mathrm{d}\mu_i k$$

$$\mu : \mathsf{D}X, w_{\_} : \mathbb{W}^I, k_{\_} : (X \leadsto B)^I, \sum_{i\in I} w_i = 1 \vdash \oint \mathrm{d}\mu\left(\sum_{i\in I} w_i \cdot k_i\right) = \sum_{i\in I} w_i \cdot \oint \mathrm{d}\mu k_i$$

$$\mu_{\_} : (\mathsf{D}X)^I, w_{\_} : \mathbb{W}^I, \varphi : \mathbb{W}^X, \sum_{i\in I} w_i = 1 \vdash \mathbb{E}_{\sum_{i\in I} w_i \cdot \mu_i}[\varphi] = \sum_{i\in I} w_i \cdot \mathbb{E}_{\mu_i}[\varphi]$$

$$\mu : \mathsf{D}X, w_{\_} : \mathbb{W}^I, \varphi_{\_} : (\mathbb{W}^X)^I, \sum_{i\in I} w_i = 1 \vdash \mathbb{E}_{\mu}\left[\sum_{i\in I} w_i \cdot \varphi_i\right] = \sum_{i\in I} w_i \cdot \mathbb{E}_{\mu}[\varphi_i]$$

$$\mu_{\_} : (\mathsf{D}X)^I, w_{\_} : \mathbb{W}^I, E : \mathcal{B}_X, \sum_{i\in I} w_i = 1 \vdash \Pr_{\sum_{i\in I} w_i \cdot \mu_i}[E] = \sum_{i\in I} w_i \cdot \Pr_{\mu_i}[E]$$

Products

Product distribution

$$\mu : \mathsf{D}X, \nu : \mathsf{D}Y \vdash \quad \mu \otimes \nu := \oint \mu(\mathrm{d}x) \oint \nu(\mathrm{d}y) \boldsymbol{\delta}_{(x,y)} : \mathsf{D}(X \times Y)$$

In the discrete model:

$$\mu \otimes \nu = \lambda (x, y) . (\mu\, x) \cdot (\nu\, y) \qquad \mathrm{supp}\,(\mu \otimes \nu) = (\mathrm{supp}\,\mu) \times (\mathrm{supp}\,\nu)$$

Example: counting distribution on product space

$$S : \mathcal{P}_{\mathrm{fin}}\,(X)\,, T : \mathcal{P}_{\mathrm{fin}}\,(Y) \vdash \quad \#_{S\times T} \overset{\mathsf{D}(X\times Y)}{=} \#_S \otimes \#_T$$

Indeed: $\mathrm{supp}\,(\#_S \otimes \#_T) = S \times T = \mathrm{supp}\,\#_{S\times T}$ and for $(x, y) \in S \times T$:

$$(\#_S \otimes \#_T)\,(x, y) = 1 \cdot 1 = 1 = \#_{S\times T}\,(x, y)$$

Products

Notation:
$$\frac{\Gamma \vdash M : \mathsf{D}(X \times Y) \qquad \Gamma, x : X, y : Y \vdash K : \mathsf{D}Z}{\Gamma \vdash \oiint M(\mathrm{d}x, \mathrm{d}y) K \coloneqq \oint \mathrm{d}M(\lambda(x, y).K) : \mathsf{D}Z}$$

Theorem (Fubini-Tonelli)

We can integrate products in any order:

$$\mu : \mathsf{D}X, \nu : \mathsf{D}Y, k : (\mathsf{D}Z)^{X \times Y} \vdash$$
$$\oint \mu(\mathrm{d}x) \oint \nu(\mathrm{d}y) k(x, y) = \oiint (\mu \otimes \nu)(\mathrm{d}x, \mathrm{d}y) k(x, y) = \oint \nu(\mathrm{d}y) \oint \mu(\mathrm{d}x) k(x, y)$$
$$\mu : \mathsf{D}X, \nu : \mathsf{D}Y, \varphi : \mathbb{W}^{X \times Y} \vdash$$
$$\int \mu(\mathrm{d}x) \int \nu(\mathrm{d}y) \varphi(x, y) = \iint (\mu \otimes \nu)(\mathrm{d}x, \mathrm{d}y) \varphi(x, y) = \int \nu(\mathrm{d}y) \int \mu(\mathrm{d}x) \varphi(x, y)$$

Applying Fubini-Tonelli

Theorem (Rule of Product)

We can factor out products:

$$\mu : \mathsf{D}X, f : \mathbb{W}^X, \nu : \mathsf{D}Y, g : \mathbb{W}^Y \vdash \quad \iint (\mu \otimes \nu)(\mathrm{d}x, \mathrm{d}y) f x \cdot g y = \left(\int \mathrm{d}\mu f\right) \cdot \left(\int \mathrm{d}\nu g\right)$$

$$\mu : \mathsf{D}X, E : \mathcal{B}_X, \nu : \mathsf{D}Y, F : \mathcal{B}_Y \vdash \quad \underset{\mu\otimes\nu}{\mathrm{Ce}}[E \times F] = \underset{\mu}{\mathrm{Ce}}[E] \cdot \underset{\nu}{\mathrm{Ce}}[F]$$

Theorem

The product lifts to probability distributions:

$$\mu : \mathsf{P}X, \nu : \mathsf{P}Y \vdash (\mu \otimes \nu) \coloneqq \mathsf{lift}(\mathsf{cast}\,\mu \otimes \mathsf{cast}\,\nu) : \mathsf{P}(X \times Y)$$

Products

Binomial distribution

the number of successful outcomes of n independent Bernoulli trials:

$$\mathbf{B}_n : \mathbb{I} \rightsquigarrow \mathsf{P}(\mathbf{Fin}\,(1+n)) \qquad \mathbf{B}_0 p \coloneqq \boldsymbol{\delta}_0 : \mathsf{P}(\mathbf{Fin}\,1)$$

$$\mathbf{B}_{1+n} p \coloneqq \oiint (\mathbf{B}_n p \otimes \mathbf{B} p)(\mathrm{d}c, \mathrm{d}b)\,(\mathrm{if}\ b\ \mathrm{then}\ \boldsymbol{\delta}_{1+c}\ \mathrm{else}\ \boldsymbol{\delta}_c) : \mathsf{P}(\mathbf{Fin}\,(2+n))$$

We can prove by induction on n, using Fubini-Tonelli and the Iverson bracket that:

$$p : \mathbb{I}, k : \mathbf{Fin}\,(1+n) \vdash \Pr_{c \sim \mathbf{B}_n p} [c = k] = \binom{n}{k}$$

Push-forward distributions

Random element

in X any (internal) function:

$$\mu : \mathsf{D}\Omega \vdash \alpha : \Omega \to X$$

Law

of a random element is the distribution:

$$\mu : \mathsf{D}\Omega, \alpha : X^{\Omega} \vdash \mu_{\alpha} := \oint \mu(\mathrm{d}\omega)\boldsymbol{\delta}_{\alpha\,\omega} : \mathsf{D}X$$

Example

Represent outcomes of die roll by $\mathsf{D6} := \{1, 2, \ldots, 6\}$, and two rolls by $\mathsf{D6} \times \mathsf{D6}$.
The sum of the rolls is a random element:

$$(+) : \mathsf{D6} \times \mathsf{D6} \to \mathbb{N}$$

The law of the distribution $\# \otimes \#$ counts the number of configurations in which the two rolls sum to a given number, e.g.: $(\# \otimes \#)_{(+)} : 1 \mapsto 0, 2 \mapsto 1$.

Push-forward distributions

Theorem (Law of the Unconcious Statistician)

Formulae for reparameterising integration and measurement:

$$\mu : \Omega, \alpha : X^{\Omega}, k : X \rightsquigarrow Y \vdash \oint \mathrm{d}\mu_{\alpha} k = \oint \mathrm{d}\mu(k \circ \alpha)$$

$$\mu : \Omega, \alpha : X^{\Omega}, f : \mathbb{W}^{X} \vdash \int \mathrm{d}\mu_{\alpha} f = \int \mathrm{d}\mu(f \circ \alpha)$$

$$\mu : \Omega, \alpha : X^{\Omega}, E : \mathcal{B}_{X} \vdash \underset{\mu_{\alpha}}{\mathrm{Ce}}\,[E] = \underset{\mu}{\mathrm{Ce}}\left[\alpha^{-1}[E]\right] = \underset{\omega\sim\mu}{\mathrm{Ce}}\,[\alpha\,\omega \in E]$$

Simply-typed foundations for probabilistic modelling

Compositional building blocks for modelling

- Affine combinations of distributions
- Product measures $(\otimes) : \mathrm{D}X \times \mathrm{D}Y \to \mathrm{D}(X \times Y)$
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NB:

- Dirac kernel $\delta_{\_} : X \to \mathrm{D}X$
- Kock integration $\oint : \mathrm{D}X \times (\mathrm{D}Y)^{\mathrm{D}X} \to \mathrm{D}Y$

Standard vocabulary

- Joint and marginal distributions
- Independence
- Distribution/probability preservation and invariance
- Density and absolute continuity
- Almost certain/sure properties

Standard vocabulary: concepts concerning products

Let $\pi_i : \prod_{i \in I} X_i \to X_i$ be the i-th projection.

Joint distribution: $\mu : \mathsf{D}(X \times Y)$, $\mu : \mathsf{D}\left(\prod_{i \in I} X_i\right)$

Marginal distribution: the law of a projection:

$$\mu : \mathsf{D}\left(\prod_{i \in I} X_i\right) \vdash \mu_{\pi_i} : \mathsf{D}X_i$$

Sometimes refers to any law of a r.e..

Marginalisation: the action of calculating a marginal distribution by integrating all other components.

Exercise

$$\mu : \mathsf{P}X, \nu : \mathsf{D}X \vdash (\mu \otimes \nu)_{\pi_2} = \nu$$

Independence

Pairing random elements

$$\alpha : X^{\Omega}, \beta : Y^{\Omega} \vdash \lambda\omega.\, (\alpha\,\omega, \beta\,\omega) : (X \times Y)^{\Omega}$$

Independent random elements

The joint law is the product of the marginals:

$$\mu : \mathsf{D}\Omega, \alpha : X^{\Omega}, \beta : Y^{\Omega} \vdash \alpha \underset{\mu}{\perp} \beta \coloneqq \left(\mu_{(\alpha,\beta)} \overset{\mathsf{D}(X \times Y)}{=} \mu_{\alpha} \otimes \mu_{\beta} \right)$$

More generally, for finite I:

$$\mu : \mathsf{D}\Omega, \alpha_{\_} : (X^{\Omega})^{I} \vdash \underset{\mu}{\perp}_{i} \alpha_i \coloneqq \left(\mu_{(\alpha_i)_i} \overset{\mathsf{D}(\prod_i X_i)}{=} \bigotimes_{i \in I} \mu_{\alpha_i} \right)$$

Example [Durett]

Model 3 independent coin tosses:

$$\mathsf{Toss} \coloneqq \{\mathbf{Head}, \mathbf{Tail}\} \qquad \Omega \coloneqq \mathsf{Toss}^3 \qquad \mu \coloneqq \mathbf{U}_{\mathsf{Toss}} \otimes \mathbf{U}_{\mathsf{Toss}} \otimes \mathbf{U}_{\mathsf{Toss}} : \mathsf{P}\Omega$$

The outcome of the i^{th} coin toss is the random element $\pi_i : \Omega \to \mathsf{Toss}$.
Consider the Boolean proposition in which the i^{th} and j^{th} tosses $(i \neq j)$ agree:

$$\mathsf{Same}_{ij} \coloneqq \lambda\omega.\pi_i\omega = \pi_j\omega : \Omega \to \mathbb{B}$$

Calculate:

$$\Pr_{\mu}[\mathsf{Same}_{12}] \overset{\text{LOTUS}}{=} \Pr_{(x,y)\sim\mu_{(\pi_1,\pi_2)}}[x = y] \overset{\text{marginalisation}}{=} \Pr_{(x,y)\sim\mathbf{U}\otimes\mathbf{U}}[x = y] \overset{\text{Fubini}}{=} \int \mathbf{U}(\mathrm{d}x) \Pr_{y\sim\mathbf{U}}[x = y]$$

$$= \frac{1}{2} \cdot \Pr_{y\sim\mathbf{U}}[\mathbf{Head} = y] + \frac{1}{2} \cdot \Pr_{y\sim\mathbf{U}}[\mathbf{Tail} = y] = \frac{1}{4} + \frac{1}{4} = \frac{1}{2}$$

Example [Durett]

Model 3 independent coin tosses:

$$\mathsf{Toss} \coloneqq \{\mathbf{Head}, \mathbf{Tail}\} \qquad \Omega \coloneqq \mathsf{Toss}^3 \qquad \mu \coloneqq \mathbf{U}_{\mathsf{Toss}} \otimes \mathbf{U}_{\mathsf{Toss}} \otimes \mathbf{U}_{\mathsf{Toss}} : \mathsf{P}\Omega$$

The outcome of the i^{th} coin toss is the random element $\pi_i : \Omega \to \mathsf{Toss}$.
Consider the Boolean proposition in which the i^{th} and j^{th} tosses $(i \neq j)$ agree:

$$\mathsf{Same}_{ij} \coloneqq \lambda\omega.\pi_i\omega = \pi_j\omega : \Omega \to \mathbb{B}$$

Therefore $\mu_{\mathsf{Same}_{12}} = \mathbf{U}_{\mathbb{B}}$ and similarly $\mu_{\mathsf{Same}_{ij}} = \mathbf{U}_{\mathbb{B}}$ for $i \neq j$.

Independence

π_1, Same_{12}, and Same_{13} determine π_2, π_3, so:

$$\Pr_{\omega\sim\mu}[\mathsf{Same}_{12}\omega = \mathbf{True}, \mathsf{Same}_{13}\omega = \mathbf{True}]$$

Fubini-Tonelli

$$\downarrow$$

$$= \int \mathbf{U}_{\mathsf{Toss}}(\mathrm{d}b_1) \Pr_{(b_2,b_3)\sim(\mathbf{U}\otimes\mathbf{U})}[\mathsf{Same}_{12}(b_1, b_2, b_3) = \mathbf{True}, \mathsf{Same}_{13}(b_1, b_2, b_3) = \mathbf{True}]$$

$$= \frac{1}{2} \Pr_{(b_2,b_3)\sim(\mathbf{U}\otimes\mathbf{U})}[\mathsf{Same}_{12}(\mathbf{Head}, b_2, b_3) = \mathbf{True}, \mathsf{Same}_{13}(\mathbf{Head}, b_2, b_3) = \mathbf{True}]$$

$$+ \frac{1}{2} \Pr_{(b_2,b_3)\sim(\mathbf{U}\otimes\mathbf{U})}[\mathsf{Same}_{12}(\mathbf{Tail}, b_2, b_3) = \mathbf{True}, \mathsf{Same}_{13}(\mathbf{Tail}, b_2, b_3) = \mathbf{True}]$$

$$= \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} + \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{2} = \frac{1}{4}$$

and similarly we get $\frac{1}{4}$ in all other cases.

Example [Durett]

Model 3 independent coin tosses:

$$\mathsf{Toss} \coloneqq \{\mathbf{Head}, \mathbf{Tail}\} \qquad \Omega \coloneqq \mathsf{Toss}^3 \qquad \mu \coloneqq \mathbf{U}_{\mathsf{Toss}} \otimes \mathbf{U}_{\mathsf{Toss}} \otimes \mathbf{U}_{\mathsf{Toss}} : \mathsf{P}\Omega$$

The outcome of the i^{th} coin toss is the random element $\pi_i : \Omega \to \mathsf{Toss}$.
Consider the Boolean proposition in which the i^{th} and j^{th} tosses $(i \neq j)$ agree:

$$\mathsf{Same}_{ij} \coloneqq \lambda\omega.\pi_i\omega = \pi_j\omega : \Omega \to \mathbb{B}$$

Therefore $\mu_{\mathsf{Same}_{12}} = \mathbf{U}_{\mathbb{B}}$ and similarly $\mu_{\mathsf{Same}_{ij}} = \mathbf{U}_{\mathbb{B}}$ for $i \neq j$. So:

$$\mu_{(\mathsf{Same}_{12}, \mathsf{Same}_{13})} = \mathbf{U}_{\mathbb{B}\times\mathbb{B}} = \mathbf{U}_{\mathbb{B}} \otimes \mathbf{U}_{\mathbb{B}} = \mu_{\mathsf{Same}_{12}} \otimes \mu_{\mathsf{Same}_{13}}$$

So $\mathsf{Same}_{12} \underset{\mu}{\perp} \mathsf{Same}_{13}$ even though their values depend on the outcome of the first toss.

Distribution space (Ω, μ)

A type Ω equipped with a distribution $\mu : \mathrm{D}\Omega$. Define **probability space** analogously.

Distribution preserving function

$f : (\Omega_1, \mu_1) \to (\Omega_2, \mu_2)$ is a function whose is the co domain distribution:

$$f : \Omega_1 \to \Omega_2 \qquad (\mu_1)_f = \mu_2$$

$\mu : \mathrm{D}X$ is **invariant** under $f : X \to X$ when $f : (X, \mu) \to (X, \mu)$ is dist. preserving.

Example

Consider the swapping function: $\mathsf{swap} \coloneqq (\lambda (x, y) . (y, x)) : X \times Y \to Y \times X$. Then, for each $\mu : \mathrm{D}X$, $\nu : \mathrm{D}Y$, swapping is distribution preserving function:

$$\mathsf{swap} : (X \times Y, \mu \otimes \nu) \to (Y \times X, \nu \otimes \mu)$$

swap is invariant in the case $X = Y$ and $\mu = \nu$.

Density and scaling

Density

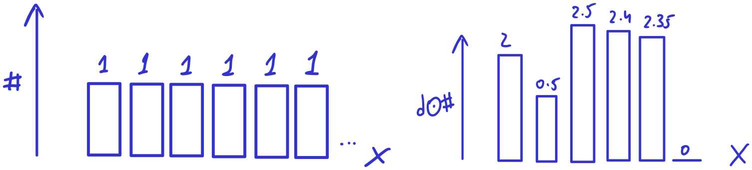
over X is any weight function $f : X \to \mathbb{W}$.

Density scaling

We can scale a distribution by a density:

$$f : \mathbb{W}^X, \mu : \mathsf{D}X \vdash f \odot \mu := \oint \mu(\mathrm{d}x)(f, x) \cdot \boldsymbol{\delta}_x : \mathsf{D}X$$

Scaling does not lift to probability distributions: $\|f \odot \mu\| \neq 1$ even if $\|\mu\| = 1$.



Density and scaling

Density

over X is any weight function $f : X \to \mathbb{W}$.

Density scaling

We can scale a distribution by a density:

$$f : \mathbb{W}^X, \mu : \mathsf{D}X \vdash f \odot \mu := \oint \mu(\mathrm{d}x)(f, x) \cdot \boldsymbol{\delta}_x : \mathsf{D}X$$

Scaling does not lift to probability distributions: $\|f \odot \mu\| \neq 1$ even if $\|\mu\| = 1$.

Warning!

The types of distributions and densities over X in the **discrete** model are close, but still **different**. They coincide on **countable** types, so people often confused them. Types help us keep them separate.

Density and absolute continuity

Having density

This concept has several names in the literature:

$$\mu, \nu : \mathsf{D}X, f : \mathbb{W}^X \vdash \left(f = \frac{\mathrm{d}\mu}{\mathrm{d}\nu}\right) := (\mu = f \odot \nu) : \mathsf{Prop}$$

- f is the **density** of μ w.r.t. ν
- f is a **Radon-Nikodym derivative** of μ w.r.t. ν.

Absolute continuity

μ is **absolutely continuous** w.r.t. ν when μ has a density w.r.t. ν:

$$\mu, \nu : \mathsf{D}X \vdash (\mu \ll \nu) := \exists f : \mathbb{W}^X . f = \frac{\mathrm{d}\mu}{\mathrm{d}\nu} : \mathsf{Prop}$$

Example

The **uniform distribution** is absolutely continuous w.r.t. the **counting measure** over the same support. Indeed, it has these two densities:

$$S : \mathcal{P}_{\mathrm{fin}}\left(X\right) \vdash \left(\lambda x.\frac{1}{|S|}\right), \left(\lambda x.\begin{cases} x \in S : & \frac{1}{|S|} \\ x \notin S : & 0 \end{cases}\right) = \frac{\mathrm{d}\mathbf{U}_S}{\mathrm{d}\#_S}$$

These two densities are different, but they agree on the support, motivating the following concept.

Almost certain/sure properties

Almost certain event

is one we can assert without changing the distribution:

$$\frac{\Gamma \vdash \mu : \mathsf{D}X \qquad \Gamma, x : X \vdash M : \mathbb{B}}{\Gamma \vdash \mu(\mathrm{d}x) \text{ almost certainly } M \coloneqq [M] \odot \mu = \mu : \mathsf{Prop}}$$

For probabilities we define:

$$\frac{\Gamma \vdash \mu : \mathsf{P}X \qquad \Gamma, x : X \vdash M : \mathbb{B}}{\Gamma \vdash \mu(\mathrm{d}x) \text{ almost surely } M \coloneqq (\text{cast}\, \mu)(\mathrm{d}x) \text{ almost certainly } M : \mathsf{Prop}}$$

Existence and almost-sure uniqueness of densities

Theorem (Radon-Nikodym)

For **probability** distributions, we characterise absolute continuity as follows:

$$\mu, \nu : \mathsf{P}X \vdash (\mu \ll \nu) \iff \forall E : \mathcal{B}_X . \Pr_{\nu}[E] = 0 \implies \Pr_{\mu}[E] = 0$$

In that case, if $f, g = \frac{\mathrm{d}\mu}{\mathrm{d}\nu}$ then $\nu(\mathrm{d}x)$ almost surely $f\,x = g\,x$.

In the **discrete model**, this characterisation amounts to $\operatorname{supp} \mu \subseteq \operatorname{supp} \nu$.

Example

For all countable X, we have:

$$\forall \mu : \mathsf{D}X . \mu \ll \#_X$$

Indeed, apply the Radon-Nikodym theorem, since $\operatorname{supp} \# = X$.
Constructively, direct calculation shows: $(\lambda x.\mu\,x) = \frac{\mathrm{d}\mu}{\mathrm{d}\#}$.

Simply-typed foundations for probabilistic modelling

Compositional building blocks for modelling

- Affine combinations of distributions
- Product measures $(\otimes) : \mathrm{D}X \times \mathrm{D}Y \to \mathrm{D}(X \times Y)$
- Random elements and their laws (push-forward measure):
  $(\lambda(\mu, \alpha).\mu_\alpha) : \mathrm{D}\Omega \times X^\Omega \to \mathrm{D}X$

NB:

- Dirac kernel $\delta_{\_} : X \to \mathrm{D}X$
- Kock integration
  $\oint : \mathrm{D}X \times (\mathrm{D}Y)^{\mathrm{D}X} \to \mathrm{D}Y$

Standard vocabulary

- Joint and marginal distributions
- Independence
- Distribution/probability preservation and invariance
- Density and absolute continuity
- Almost certain/sure properties

Lecture plan

Part 1: the **discrete** model (now)

- Motivation
- Language of probability and distribution
- Discrete model
- Simply-typed probability
- Dependently-typed probability

Part 2: the **full** model

- Borel sets and measurable spaces
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Example: Binomial kernels

We've defined, for every $n \in \mathbb{N}$, the binomial kernel:

$$\vdash \mathbf{B}_n : \mathbb{I} \rightsquigarrow \mathbf{Fin}\,(1 + n)$$

We will now look at **dependent-type** structure which allows us to view these as one kernel internally:

$$n : \mathbb{N} \vdash \mathbf{B}_n : \mathbb{I} \rightsquigarrow \mathbf{Fin}\,(1 + n)$$

Family model

Family over an indexing set I

consists of a seqeuence $X_{\_} = (X_i)_{i \in I}$ of sets.
We call each set X_i the **fibre over** i.

Family F

a pair $F = (I, X_{\_})$ consisting of (indexing) set I and a family $X_{\_}$ over it.
Notation: $F = I \vdash X_{\_}$

$$= i : I \vdash X_i.$$

Example

The family $n : \mathbb{N} \vdash \mathbf{Fin}\, n$ has $\mathbb{N}$ as the indexing set. The fibre over $n \in \mathbb{N}$ is:

$$\mathbf{Fin}\, n \coloneqq \{0, 1, \ldots, n - 1\}$$

Family model

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$$= i : I \vdash X_i.$$

Family map

$(\theta, f_{\_}) : (I \vdash X_{\_}) \to (J \vdash Y_{\_})$ is a pair of a function between the indexing sets and a sequence of functions between the corresponding fibres:

$$\theta : I \to J \qquad (f_i : X_i \to Y_{\theta\, i})_{i \in I}$$

Notation: $\theta \vdash f_{\_}$. We won't use these maps explicitly, but they are the foundation.

Terms in context

Dependent elements $i : I \vdash M : X_i$

in family $i : I \vdash X_i$ are I-indexed sequences of elements from the corresponding fibres:

$$(M \in X_i)_{i \in I}$$

Example

We have the elements:

$$n : \mathbb{N} \vdash 0, \ldots, n - 1 : \mathbf{Fin}\, n$$

Subsumption

Every simple type becomes a family by ignoring the dependency through the constant family, e.g., $i : I \vdash \mathbb{N}$ and $i : I \vdash 42 : \mathbb{N}$.

Simple functions

Fibred exponential

of two families over the same indexing set $i : I \vdash X_i, Y_i$ is the family:

$$i : I \vdash X_i \to Y_i$$

Family of distributions

over a family $i : I \vdash X_i$ is the family:

$$i : I \vdash \mathsf{D}X_i$$

Its sub-family of fibred **probability** distributions:

$$i : I \vdash \mathsf{P}X_i$$

Both have a **Dirac** distribution:

$$i : I \vdash \boldsymbol{\delta}_{\_} : X_i \to \mathsf{D}X_i \qquad i : I \vdash \boldsymbol{\delta}_{\_} : X_i \to \mathsf{P}X_i$$

Extension and dependent pairs

Extension

of indexing set I by a **variable** of the family $i : I \vdash X_i$ is the (indexing) set:

$$\coprod_{i \in I} X_i \coloneqq \bigcup_{i \in I} \{i\} \times X_i = \left\{ (i, x) \in I \times \bigcup_{i \in I} X_i \middle| x \in X_i \right\}$$

Notation: $(i : I, x : X_i) \coloneqq \coprod_{i \in I} X_i$ and we'll often write i, x instead of (i, x).

Dependent pairs

$$\frac{i : I \vdash X_i \qquad i : I, x : X_i \vdash Y_{i,x}}{i : I \vdash (x : X_i) \times (Y_{i,x}) \coloneqq \coprod_{x \in X_i} Y_{i,x}}$$

Dependent functions

we identify a function f with a tuple $(f\ x)_x$ as usual:

$$\frac{i : I \vdash X_i \qquad i : I, x : X_i \vdash Y_{i,x}}{i : I \vdash ((x : X) \to Y_{i,x}) := \prod_{x \in X} Y_{i,x}}$$

Dependent kernels $i : I \vdash k : (x : X_i) \rightsquigarrow Y_{i,x}$

are dependent elements:

$$i : I \vdash k : (x : X_i) \to \mathsf{D}Y_{i,x}$$

Dependent **stochastic** kernels $i : I \vdash k : (x : X_i) \circ\!\!\rightsquigarrow Y_{i,x}$ are similarly:

$$i : I \vdash k : (x : X_i) \to \mathsf{P}Y_{i,x}$$

Dependent Kock integral

$$i : I, \mu : \mathsf{D}X_i, k : (x : X_i) \rightsquigarrow Y_{i,x} \vdash \oint \mathrm{d}\mu k : \mathsf{D}Y_{i,x}$$

and in the **discrete model** we define it for i, μ, k as in the simply-typed case:

$$(\oint \mathrm{d}\mu k) y \coloneqq \sum_{x \in X_i} \mu\, x \cdot k(x; y) : \mathbb{W}$$

Through the identification $\mathbb{W} \cong \mathsf{D}\mathbb{1}$ and characteristic functions, we reduce dependent Lebesgue integration and measurement to dependent Kock integration:

$$i : I, \mu : \mathsf{D}X_i, f : (x : X_i) \to \mathbb{W} \vdash \int \mathrm{d}\mu f : \mathbb{W} \qquad i : I, \mu : \mathsf{D}X_i, E : \mathcal{B}_{X_i} \vdash \underset{\mu}{\mathrm{Ce}} [E] : \mathbb{W}$$

$$\int \mathrm{d}\mu f = \sum\nolimits_{x \in X} \mu\, x \cdot f\, x \qquad \mathrm{Ce}_{\mu} [E] = \sum\nolimits_{x \in E} \mu\, x$$

Let $\overline{\mathbb{R}} := [-\infty, \infty]$ be the extended real line.

Signed and unsigned random variable

in a probability space (Ω, μ) are random elements $\alpha : \Omega \to \overline{\mathbb{R}}$ and $\alpha : \Omega \to \mathbb{W}$.
The **positive** and **negative parts** are unsigned random variables $-^{\pm} : \overline{\mathbb{R}}^{\Omega} \to \mathbb{W}^{\Omega}$:

$$\alpha^{+} := \lambda\omega.\max(\alpha\,\omega, 0) = [\alpha \geq 0] \cdot |\alpha| \qquad \alpha^{-} := \lambda\omega. - \min(\alpha\,\omega, 0) = [\alpha \leq 0] \cdot |\alpha|$$

An unsigned r.v. α is **Lebesgue integrable** when its Lebesgue integral is finite:
$\int \mathrm{d}\mu\alpha < \infty$.
For a (signed) r.v. α, when either α^{+} or α^{-} is Lebesgue integrable, we define:

$$\mu : \mathsf{D}X, \alpha : \overline{\mathbb{R}}^{X}, \int \mathrm{d}\mu\alpha^{+}, \int \mathrm{d}\mu\alpha^{-} < \infty \vdash \qquad \int \mathrm{d}\mu\alpha := \int \mathrm{d}\mu\alpha^{+} - \int \mu\alpha^{-}$$

A signed variable is **Lebesgue integrable** when both its parts are Lebesgue integrable.

Random variable spaces

Lebesgue integrability is a Boolean property:

$$\mu : \mathsf{D}X, \alpha : X \to \overline{\mathbb{R}} \vdash \alpha \text{ integrable} := \int \mathrm{d}\mu\alpha^{+} < \infty \wedge \int \mathrm{d}\mu\alpha^{-} < \infty : \mathbb{B}$$

Lebesgue spaces ensemble

is the family:

$$i : I, p : [1,\infty), \mu : \mathsf{P}X_i \vdash \qquad \mathcal{L}_p(X_i, \mu) := \left\{\alpha : X_i \to \overline{\mathbb{R}} \middle| \alpha^p \text{ integrable}\right\}$$

Every fibre has a vector space structure and a norm (almost a Banach space!):

$$i : I, p : [1,\infty), \mu : \mathsf{P}X_i, \alpha : \mathcal{L}_p(X_i, \mu) \vdash \|\alpha\|_p := \sqrt[p]{\mathbb{E}_\mu\left[|\alpha|^p\right]} : \mathbb{W}$$

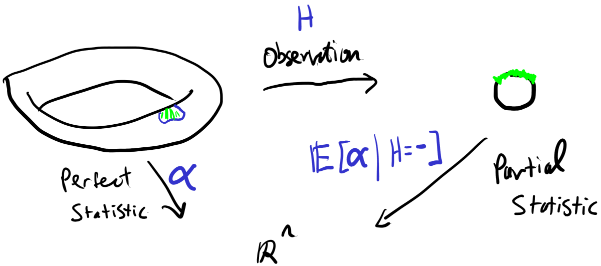
and the fibre 2 has an inner product (almost a Hilbert space!):

$$i : I, \mu : \mathsf{P}X_i, \alpha, \beta : \mathcal{L}_2(X_i, \mu) \vdash (\alpha, \beta) := \sqrt{\mathbb{E}_\mu\left[\alpha \cdot \beta\right]} : \mathbb{W}$$

Conditioning à la Kolmogorov

Situation:

- Statistical model $\mu : \mathrm{D}\Omega$ (voters in the next election)
- Perfect statistic $\alpha : \Omega \to \mathbb{R}$ (expected winning candidate)
- Observation $H : \Omega \to X$ (poll voting intention)



Conditional expectation of α along H w.r.t μ

Statistic $\beta : X \to \mathbb{R}$ that 'best' approximates $H \circ \alpha$ staistically. Halmos and Doob's definition: any measurement we make of β agrees with measurement of α:

$$\mu : \mathrm{D}\Omega, H : \Omega \to X, \alpha : \mathcal{L}_1(\Omega, \mu), \beta : \mathcal{L}_1(X, \mu_H) \vdash$$

$$\left(\beta = \mathop{\mathbb{E}}_{\mu}[\alpha | H = -]\right) := \left(\forall \varphi : \mathcal{L}_1(X, \mu_H). \int \mathrm{d}\mu_H \beta \cdot \varphi = \int \mathrm{d}\mu \alpha \cdot (\varphi \circ H)\right) \quad : \mathrm{Prop}$$

Conditioning à la Kolmogorov

Theorem (Kolmogorov)

Every random variable has a conditional expectation:

$$\mu : \mathsf{D}\Omega, H : \Omega \to X, \alpha : \mathcal{L}_1(\Omega, \mu) \vdash \qquad \exists \beta : \mathcal{L}_1(X, \mu_H).\beta = \mathop{\mathbb{E}}_{\mu}[\alpha | H = -]$$

Therefore:

Corollary (Internal conditional expectation)

In the **discrete model** we have a dependent function:

$$\mathbb{E}_{-}[-|- = -] :$$

$$(\mu : \mathsf{D}\Omega) \to (H : \Omega \to X) \to (\alpha : \mathcal{L}_1(\Omega, \mu)) \to \left\{ \beta : \mathcal{L}_1(X, \mu_H) \middle| \beta = \mathop{\mathbb{E}}_{\mu}[\alpha | H = -] \right\}$$

Conditioning à la Kolmogorov

Conditional probability

of event is a conditional expectation of its characteristic function:

$$\mu : \mathsf{P}\Omega, H : \Omega \to X, E : \mathcal{B}_\Omega, \beta : \mathcal{L}_1(X, \mu_H) \vdash$$
$$\left(\beta = \Pr_{\mu}[E|H = -]\right) \coloneqq \left(\beta = \mathop{\mathbb{E}}_{\omega\sim\mu}[\omega \in E|H = -]\right) : \mathsf{Prop}$$

Regular conditional probability

a kernel that agrees with the conditional expectation of the characteristic functions:

$$\mu : \mathsf{P}\Omega, H : \Omega \to X, k : X \rightsquigarrow \Omega \vdash$$
$$\left(k = \Pr_{\mu}[-|H = -]\right) \coloneqq \left(\forall E \in \mathcal{B}_\Omega . k(-; E) = \mathop{\mathbb{E}}_{\omega\sim\mu}[\omega \in E|H = -]\right) : \mathsf{Prop}$$

Conditioning via disintegration

Kolmogorov's theorem does **not** ensure the existence of a regular conditional probability, although the constructive, discrete, definition does.

Disintegration Problem (warning: conflicting terminologies in literature)

Input: probability distribution $\mu : \mathrm{P}\Omega$, measurable map $H : \Omega \to \Theta$
induce law $\nu := \mu_H : \mathrm{P}\Theta$

Output: probability kernel $k : \Theta \rightsquigarrow \Omega$ such that: $\mu = \oint \mathrm{d}\nu k$.

We call k a **disintegration** of μ along H.

Proposition

Consider a probability kernel $k : \Theta \rightsquigarrow \Omega$. TFAE:

- k is a disintegration of μ along $H : \Omega \to \Theta$;
- k is a regular conditional probability kernel of μ conditioned on H.

Conditioning via disintegration

Fibred disintegration of $\mu : \mathsf{P}\left(\coprod_{\Theta} \Omega\right)$ (non-standard terminology and formulation)

a partial dependent kernel $k : (\theta : \Theta) \rightsquigarrow \Omega_{\perp}$, defined μ_{dep}-a.s., that disintegrates μ along the first projection dep : $\left(\coprod_{\Theta} \Omega\right) \to \Theta$:

$$\mu : \mathsf{P}\left(\coprod_{\Theta} \Omega\right), k : \Theta \rightsquigarrow \Omega_{\perp} \vdash k \text{ disintegrates fibres of } \mu :=$$

$$\mu_{\mathsf{dep}}(\mathrm{Dom}\ (k)) = 1, \mu = \oint \mathrm{d}\mu_{\mathsf{dep}} k : \mathsf{Prop}$$

In the **discrete model** we have an internal disintegration:

$$-^{\dagger} : \left(\mu : \mathsf{P}\left(\coprod_{\Theta} \Omega\right)\right) \to \{k : (\theta : \Theta) \rightsquigarrow \Omega_{\perp} | k \text{ disintegrates } \mu \text{ along dep}\}$$

$$\mathrm{Dom}\ \left(\mu^{\dagger}\right) := \{\theta | \mu_{\mathsf{dep}} \theta > 0\} \qquad \mu^{\dagger} := \lambda\theta. \frac{1}{\mu_{\mathsf{dep}} \theta} \odot \mu|_{\mathsf{dep}^{-1}[\theta]}$$

Bayes's Theorem (adapted from Williams)

Let:

- $\lambda : \mathrm{P}(X \times \Theta)$ be a joint probability distribution.
- $\mu : \mathrm{D}X$, $\nu : \mathrm{D}\Theta$ be distributions such that $\lambda \ll \mu \otimes \nu$ $\quad X \xleftarrow{\alpha := \pi_1} X \times \Theta \xrightarrow{H := \pi_2} \Theta$
- $w_{\alpha,H} = \frac{\mathrm{d}\lambda}{\mathrm{d}\mu\otimes\nu} : X \times \Theta \to \mathbb{W}$ a Radon-Nikodym derivative

Observation 1

- $w_\alpha := \lambda x. \int \nu(\mathrm{d}\theta) w_{\alpha,H}(x,\theta) : X \to \mathbb{W}$ then: $w_\alpha = \frac{\mathrm{d}\lambda_\alpha}{\mathrm{d}\mu}$
- $w_H := \lambda\theta. \int \mu(\mathrm{d}x) w_{\alpha,H}(x,\theta) : \Theta \to \mathbb{W}$ then: $w_H = \frac{\mathrm{d}\lambda_H}{\mathrm{d}\nu}$

Observation 2

Let: $w_\alpha(- \mid H = -) : X \times \Theta \to \mathbb{W}$ $\qquad w_\alpha(x \mid H = \theta) := \begin{cases} w_H\theta > 0 : & \frac{w_{\alpha,H}(x,\theta)}{w_H\theta} \\ \text{otherwise:} & 0 \end{cases}$

$\lambda_{\alpha|H=-} : \Theta \rightsquigarrow X$ $\qquad \lambda_{\alpha|H=\theta} := \lambda_\alpha(- \mid H = \theta) \odot \nu$. Then:

$$\lambda_{\alpha|H=-} = \Pr_\lambda[-|H = -] \qquad \text{(Bayes's formula)}$$

Lecture plan

Part 1: the discrete model

- Motivation
- Language of probability and distribution
- Discrete model
- Simply-typed probability
- Dependently-typed probability

Part 2: the full model (now)

- Borel sets and measurable spaces
- Quasi-Borel spaces
- Type structure & standard Borel spaces
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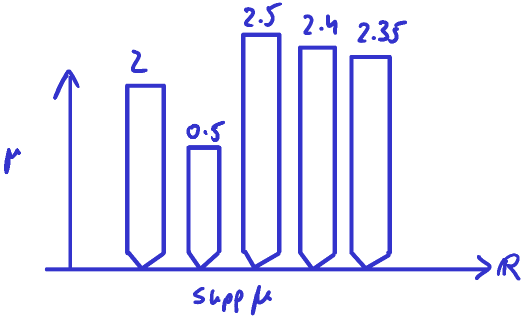
The **discrete** model expresses **histograms** only.

Also want **continuous** distributions:

- lengths
- areas
- volumes



Continuous caveat

Theorem (Vitali 1905)

There is no reasonable generalisation of 'length' that measures all subsets of the real line—there is no function $\lambda : \mathcal{P}\mathbb{R} \to \mathbb{W}$ satisfying:

$\lambda[a,b] = (b-a)$	$\lambda(s + [E]) = \lambda E$	$\lambda\left(\biguplus_{i=0}^{\infty} E_n\right) = \sum_{i=0}^{\infty} \lambda E_n$
(generalise length)	(translation invariance)	(σ-additivity)

Takeaway

$\mathcal{B}_{\mathbb{R}} := \mathcal{P}\mathbb{R}$ as in the **discrete** model excludes **length, area, volume** as distributions.

$\implies$ need a different model

Workaround

Only measure **well-behaved** subsets:

Borel subsets $\mathcal{B}_{\mathbb{R}} \subseteq \mathcal{P}\mathbb{R}$

smallest σ**-field** containing all **open intervals**:

$$\frac{}{\emptyset \in \mathcal{B}_{\mathbb{R}}} \qquad \frac{E \in \mathcal{B}_{\mathbb{R}}}{E^{\complement} \in \mathcal{B}_{\mathbb{R}}} \qquad \frac{E_{-} \in \mathcal{B}_{\mathbb{R}}^{\mathbb{N}}}{\bigcup_{n\in\mathbb{N}} E_n \in \mathcal{B}_{\mathbb{R}}} \qquad \frac{a, b \in \mathbb{R}}{(a,b) \in \mathcal{B}_{\mathbb{R}}}$$

(empty set) (complements) (countable unions) (intervals)

Examples

- Countable discrete subsets are Borel:

$$\{r\} = \bigcap_{\varepsilon\in\mathbb{Q}_{>0}} (r-\varepsilon, r+\varepsilon) \in \mathcal{B}_{\mathbb{R}} \quad , \quad I \text{ countable} \implies I = \bigcup_{i\in I} \{i\}$$

- Any interval is Borel, e.g.: $[a,b) = (a,b) \cup \{a\}$

Measurable space $M = (\underline{M}, \mathcal{B}_M)$

set of **points** $a \in \underline{M}$ equipped with a **σ-field** $\mathcal{B}_M \subseteq \mathcal{P}\underline{M}$:

$$\frac{}{\emptyset \in \mathcal{B}_{\mathbb{R}}} \qquad \frac{E \in \mathcal{B}_{\mathbb{R}}}{E^{\complement} \in \mathcal{B}_{\mathbb{R}}} \qquad \frac{E_{-} \in \mathcal{B}_{\mathbb{R}}^{\mathbb{N}}}{\bigcup_{n\in\mathbb{N}} E_n \in \mathcal{B}_{\mathbb{R}}}$$

(empty set) (complements) (countable unions)

Examples

- Discrete spaces: $\overline{I}^{\mathbf{Meas}} := (I, \mathcal{P}I)$
- Sub-spaces: $\dfrac{S \subseteq \underline{M}}{S_M := (S, [\mathcal{B}_M] \cap S)}$ i.e., $\mathcal{B}_{S_M} := \{E \cap S | E \in \mathcal{B}_M\}$, e.g., $[0,\infty) \hookrightarrow \mathbb{R}$
- Products: $\mathcal{B}_{\prod_{i\in I} M_i} := \sigma \bigcup_{i\in I} \pi_i^{-1}[\mathcal{B}_{M_i}] = \sigma \left\{ \bigtimes_{i\in I} E_i \middle| \begin{array}{l} E_{-} \in \prod_{i\in I} \mathcal{B}_{M_i}, \\ \exists J \subseteq_{\text{countable}} I. \\ \forall j \notin J. E_j = \underline{M}_i \end{array} \right\}$, e.g.: $\mathbb{R}^n$

Borel measurable function $f : M \to K$

function sending points to points and measurable subsets to measurable subsets:

$$f : \underline{M} \to \underline{K} \qquad \mathcal{B}_M \ni f^{-1}[E] \Longleftarrow E \in \mathcal{B}_K$$

Examples

- $(+), (\cdot) : \mathbb{R}^2 \to \mathbb{R}$
- $|-|, \sin : \mathbb{R} \to \mathbb{R}$
- any continuous function $\mathbb{R}^n \to \mathbb{R}$
- any function out of a discrete space: $\dfrac{f : I \to \underline{M}}{f : \overline{I} \to M}$

Measure theory

Category $\mathbf{Meas}$

Objects M: measurable spaces

Arrows $f : M \to K$: Borel measurable functions

$$\frac{}{\mathrm{id} \coloneqq (\lambda x.x) : M \to M} \qquad \frac{f : M \to K \qquad g : K \to L}{g \circ f : (\lambda x.g(f\,x)) : M \to L}$$

Categorical structure

Products, coproducts/disjoint unions, subspaces, projective and injective limits / categorical limits and colimits are all fine.

Theorem (Aumann'61)

There are no measurable spaces of Borel subsets nor of measurable functions over $\mathbb{R}$. In detail, there are no σ-fields $\mathcal{B}_{\mathcal{B}_{\mathbb{R}}}$ and $\mathcal{B}_{\mathbb{R}\to\mathbb{R}}$ such that, letting $\mathcal{B}_{\mathbb{R}}$ and $\mathbb{R} \to \mathbb{R}$ be the corresponding measurable spaces, the following functions are measurable:

- Membership testing:
$$(\in) := \left(\lambda r.E.\begin{cases} r \in E: & \mathbf{True} \\ \text{otherwise:} & \mathbf{False}\end{cases}\right) : \mathbb{R} \times \mathcal{B}_{\mathbb{R}} \to \overline{\{\mathbf{True}, \mathbf{False}\}}$$
- Evaluation: $\mathrm{eval} := (\lambda\,(f, r)\,.f\,r) : (\mathbb{R} \to \mathbb{R}) \times \mathbb{R} \to \mathbb{R}$.

As a consequence, $\mathbf{Meas}$ is not Cartesian closed.

Aumann's Theorem: proof preliminaries

Recall the **Borel hierarchy** over a family of subsets $\mathcal{U} \subseteq \mathcal{P}X$, defined by transfinite induction on $\omega_1 + 1$, the successor of the first uncountable ordinal:

$$\mathbf{\Sigma}^{\mathcal{U}}_{\alpha}, \mathbf{\Pi}^{\mathcal{U}}_{\alpha}, \mathbf{\Delta}^{\mathcal{U}}_{\alpha} \subseteq \mathcal{P}X \qquad (\alpha \in \omega_1)$$

$$\mathbf{\Sigma}^{\mathcal{U}}_{1} := \mathcal{U}$$

$$\mathbf{\Sigma}^{\mathcal{U}}_{\alpha+1} := \left\{ \bigcup_{i \in I} A_i \,\middle|\, I \subseteq \mathbb{N}, A_{-} \in \mathcal{U} \cup \bigcup_{\beta \leq \alpha} \mathbf{\Pi}^{\mathcal{U}}_{\beta} \right\} \qquad (1 \leq \alpha \in \omega_1)$$

$$\mathbf{\Sigma}^{\mathcal{U}}_{\gamma} := \bigcup_{\beta < \gamma} \mathbf{\Sigma}^{\mathcal{U}}_{\beta} \qquad (1 \leq \gamma \text{ a limit ordinal in } \omega_1)$$

$$\mathbf{\Pi}^{\mathcal{U}}_{\alpha} := \left[\mathbf{\Sigma}^{\mathcal{U}}_{\alpha}\right]^{\complement} := \left\{ A^{\complement} \,\middle|\, A \in \mathbf{\Sigma}^{\mathcal{U}}_{\alpha} \right\} \qquad \mathbf{\Delta}^{\mathcal{U}}_{\alpha} := \mathbf{\Sigma}^{\mathcal{U}}_{\alpha} \cap \mathbf{\Delta}^{\mathcal{U}}_{\alpha}$$

The Borel hierarchy looks like this in general:

$$
\begin{tikzcd}[column sep=tiny, row sep=small]
& \boldsymbol{\Sigma}^{\mathcal{U}}_1 \arrow[dr, phantom, sloped, "\subseteq"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_2 \arrow[dr, phantom, sloped, "\subseteq"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_3 \arrow[dr, phantom, sloped, "\subseteq"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_\omega \arrow[dr, phantom, sloped, "\subseteq"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_{\omega+1} \arrow[dr, phantom, sloped, "\subseteq"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_{\omega_1} \arrow[dr, phantom, sloped, "="] & \\
\boldsymbol{\Delta}^{\mathcal{U}}_1 \arrow[ur, phantom, sloped, "\subseteq"] \arrow[dr, phantom, sloped, "\subseteq"] & & \boldsymbol{\Delta}^{\mathcal{U}}_2 \arrow[ur, phantom, sloped, "\subseteq"] \arrow[dr, phantom, sloped, "\subseteq"] & & \boldsymbol{\Delta}^{\mathcal{U}}_3 \arrow[ur, phantom, sloped, "\subseteq"] \arrow[dr, phantom, sloped, "\subseteq"] & & \cdots \subseteq \boldsymbol{\Delta}^{\mathcal{U}}_\omega \arrow[ur, phantom, sloped, "\subseteq"] \arrow[dr, phantom, sloped, "\subseteq"] & & \boldsymbol{\Delta}^{\mathcal{U}}_{\omega+1} \arrow[ur, phantom, sloped, "\subseteq"] \arrow[dr, phantom, sloped, "\subseteq"] & & \cdots \subseteq \boldsymbol{\Delta}^{\mathcal{U}}_{\omega_1} \arrow[ur, phantom, sloped, "="] \arrow[dr, phantom, sloped, "="] & & \sigma(\mathcal{U}) \\
& \boldsymbol{\Pi}^{\mathcal{U}}_1 \arrow[ur, phantom, sloped, "\subseteq"] & & \boldsymbol{\Pi}^{\mathcal{U}}_2 \arrow[ur, phantom, sloped, "\subseteq"] & & \boldsymbol{\Pi}^{\mathcal{U}}_3 \arrow[ur, phantom, sloped, "\subseteq"] & & \boldsymbol{\Pi}^{\mathcal{U}}_\omega \arrow[ur, phantom, sloped, "\subseteq"] & & \boldsymbol{\Pi}^{\mathcal{U}}_{\omega+1} \arrow[ur, phantom, sloped, "\subseteq"] & & \boldsymbol{\Pi}^{\mathcal{U}}_{\omega_1} \arrow[ur, phantom, sloped, "="] &
\end{tikzcd}
$$

For $\mathcal{U} := \{(a,b) \mid a, b \in \mathbb{R}\}$, the hierarchy does not stabilise before ω_1:

$$
\begin{tikzcd}[column sep=tiny, row sep=small]
& \boldsymbol{\Sigma}^{\mathcal{U}}_1 \arrow[dr, phantom, sloped, "\subset"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_2 \arrow[dr, phantom, sloped, "\subset"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_3 \arrow[dr, phantom, sloped, "\subset"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_\omega \arrow[dr, phantom, sloped, "\subset"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_{\omega+1} \arrow[dr, phantom, sloped, "\subset"] & & \boldsymbol{\Sigma}^{\mathcal{U}}_{\omega_1} \arrow[dr, phantom, sloped, "="] & \\
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& \boldsymbol{\Pi}^{\mathcal{U}}_1 \arrow[ur, phantom, sloped, "\subset"] & & \boldsymbol{\Pi}^{\mathcal{U}}_2 \arrow[ur, phantom, sloped, "\subset"] & & \boldsymbol{\Pi}^{\mathcal{U}}_3 \arrow[ur, phantom, sloped, "\subset"] & & \boldsymbol{\Pi}^{\mathcal{U}}_\omega \arrow[ur, phantom, sloped, "\subset"] & & \boldsymbol{\Pi}^{\mathcal{U}}_{\omega+1} \arrow[ur, phantom, sloped, "\subset"] & & \boldsymbol{\Pi}^{\mathcal{U}}_{\omega_1} \arrow[ur, phantom, sloped, "="] &
\end{tikzcd}
$$

Rank of $E \in \sigma\mathcal{U}$

first step in which it appears: $\mathrm{Rank}_E := \min\left\{\alpha < \omega_1 \middle| A \in \boldsymbol{\Delta}^{\mathcal{U}}_\alpha\right\}$.

Proof
Assume to the contrary there was some σ-field providing a measurable space of Borel subsets $\mathcal{B}_{\mathbb{R}}$ such that membership testing is measurable:

$$(\in) : \mathbb{R} \times \mathcal{B}_{\mathbb{R}} \to \overline{\{\mathbf{True}, \mathbf{False}\}} \qquad \text{NB: } \mathcal{B}_{\mathbb{R}\times\mathcal{B}_{\mathbb{R}}} = \sigma\left([\mathcal{B}_{\mathbb{R}}] \times [\mathcal{B}_{\mathcal{B}_{\mathbb{R}}}]\right)$$

Let $\alpha := \text{Rank}\,(\in)^{-1}[\mathbf{True}] < \omega_1$, and find $E \in \mathcal{B}_{\mathbb{R}}$ with $\text{Rank}_E > \alpha$. Then:

$$\begin{aligned}\alpha < \text{Rank}\,E &= \text{Rank}\left(((\in) \circ (-, E))^{-1}[\mathbf{True}]\right) = \text{Rank}\left((-, E)^{-1}\left((\in)^{-1}[\mathbf{True}]\right)\right) \\ &\leq \text{Rank}\left((\in)^{-1}[\mathbf{True}]\right) = \alpha\end{aligned}$$

So $\alpha < \alpha$, a contradiction, and the postulated σ-field cannot exist. A similar proof replacing E with its characteristic function proves eval cannot be measurable. ∎

Some higher-order structure in $\mathbf{Meas}$

Sequences

By generalities, $(\overline{I} \to M) = \prod_{i \in I} M$. For countable I, we use $\overline{I} \to M$ for sequences.

Example

A sequence $a_{-} : \mathbb{N} \to \mathbb{R}$ is **Cauchy** when its tail elements tend infinitesimally close:

$$\forall \varepsilon > 0. \exists N \in \mathbb{N}. \forall m, n > N. \left|a_n - a_n\right| < \varepsilon$$

The Cauchy property characterises convergence to a finite limit. We can define the Cauchy property through quantification over countable sets:

$$\mathbf{Cauchy} \in \mathcal{B}_{\mathbb{N} \to \mathbb{R}} \qquad \mathbf{Cauchy} := \bigcap_{\varepsilon \in \mathbb{Q}_{>0}} \bigcup_{N \in \mathbb{N}} \bigcap_{m,n \in \mathbb{N}} \left\{ a_{-} \in \underline{\mathbb{N} \to \mathbb{R}} \middle| \left|a_n - a_m\right| < \varepsilon \right\}$$

measurability through **type-checking**: $$= \left\{ a_{-} \in \underline{\mathbb{N} \to \mathbb{R}} \middle| \begin{array}{l} \forall \varepsilon : \mathbb{Q}_{>0}. \exists N : \mathbb{N}. \forall m, n : \mathbb{N}. \\ \quad m, n > N \implies \left|a_n - a_m\right| < \varepsilon \end{array} \right\}$$

Measurability through type-checking

With a few simple building blocks:

$$\limsup : (\mathbb{N} \to \mathbb{R}) \to [-\infty,\infty]$$
$$\limsup^{-1}[b,\infty] = \{a \in \underline{\mathbb{N} \to \mathbb{R}} | \forall n : \mathbb{N}. \exists m : \mathbb{N}. m > n \wedge a_n \geq b\} \in \mathcal{B}_{\mathbb{N}\to\mathbb{R}}$$

we can discharge measurability through type-checking:

$$\lim : \mathbf{Cauchy} \to \mathbb{R} \qquad \lim a\_ := \limsup a\_$$
$$\mathbf{Vanishing} := \left\{ r\_ : \mathbb{N} \to \mathbb{R}_{>0} \middle| \lim_{n\to\infty} r_n = 0 \right\} \in \mathcal{B}_{\mathbb{N}\to\mathbb{R}}$$
$$\mathsf{approx}\_ : \mathbf{Vanishing} \times \mathbb{R} \to (\mathbb{N} \to \mathbb{Q}) \quad \text{such that: } \left| r - \mathsf{approx}_{\Delta\_}\, r\, n \right| < \Delta_n$$

However, not all operations of interest support this technique:

✘ $$\limsup : (\mathbb{N} \to \mathbb{R} \to [-\infty,\infty]) \to (\mathbb{R} \to [-\infty,\infty]) \qquad \limsup f\_ := \lambda x. \limsup_{n\to\infty} f_n x$$

as they are intrinsically higher-order.

Agenda

Goal

Measurability by type-checking! Want to extend the model without sacrificing/compromising the language of probability we developed.

Challenge: compositionality

For **higher-order** building blocks, classical measure theory **defers** meaurability proofs until we resume 1^{st}-order fragment.

Some probabilistic concepts are inherently higher-order, and classical measure theory makes them 2^{nd}-class.

$\mathbf{Sbs} \hookrightarrow \mathbf{Meas}$

A measurable space $S \in \mathbf{Meas}$ is **standard Borel** when there is a measurable isomorphism $S \cong E$ for some $E \in \mathcal{B}_{\mathbb{R}}$.

Concrete spaces are standard

- Discrete countable spaces $\overline{I}$
- Countable products of standard spaces are standard: $\mathbb{R}^n$, $\mathbb{N} \to \mathbb{R}$, $\mathbb{N} \to \mathbb{B}$, $\mathbb{N} \to \mathbb{N}$.
- Borel subspaces of standard spaces are standard: $[0,1]$, $\mathbb{R}_{>0}$, $\mathbb{R}_{\geq 0}$.
- Countable coproducts of standard spaces are standard: $[0,\infty]$, $[-\infty,\infty]$.

Plan: use a different conservative extension

$$
\begin{tikzcd}
\text{Concrete spaces:} & & \text{standard Borel spaces} \arrow[dl, hook] \arrow[dr, hook] & \\
\text{Abstract spaces:} & \text{measurable spaces} & & \text{quasi-Borel spaces}
\end{tikzcd}
$$

Lecture plan

Part 1: the discrete model

- Motivation
- Language of probability and distribution
- Discrete model
- Simply-typed probability
- Dependently-typed probability

Part 2: the full model

- Borel sets and measurable spaces
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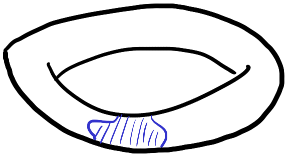
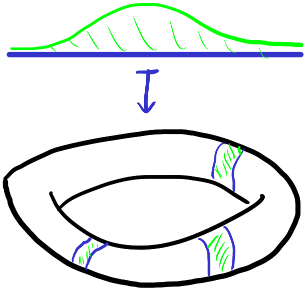
course page

ask questions on the Scottish PL Institute Zulip stream #qbs

Core idea

	measurable spaces	**quasi Borel** spaces
		
primitive notions:	points & **measurable subsets**	points & **random elements**
derived notions:	**random elements** $\alpha : \mathbb{R} \to M$	**measurable subsets** $E \in \mathcal{B}_X$

Core definitions

Metaphorology[1] $\mathcal{R}$

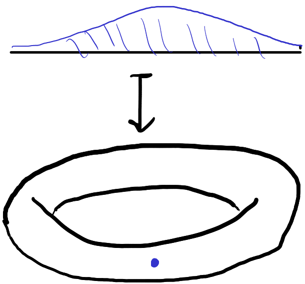
over set $\underline{X}$ of **points**: subset of functions $\alpha : \mathbb{R} \to \underline{X}$ closed under:

constants:

$$\frac{x \in \underline{X}}{\underline{x} := (\lambda r.x) \in \mathcal{R}}$$

precomposition:

$$\frac{\alpha \in \mathcal{R} \qquad \varphi \in \mathbf{Meas}(\mathbb{R}, \mathbb{R})}{(\alpha \circ \varphi) \in \mathcal{R}}$$



recombination:

$$\frac{I \subseteq \mathbb{N} \qquad E_{\_} : I \to \mathcal{B}_{\mathbb{R}} \qquad \mathbb{R} = \biguplus_{i \in I} E_i \qquad \alpha_{\_} : I \to \mathcal{R}}{[E_i.\alpha_i]_{i \in I} := (\lambda r \in E_i.\alpha_i r) \in \mathcal{R}}$$

[1] $\mu\varepsilon\tau\alpha$ ('meta', across) and $\varphi\varepsilon\rho\omega$ ('phero', to carry).

Metaphorology[1] $\mathcal{R}$

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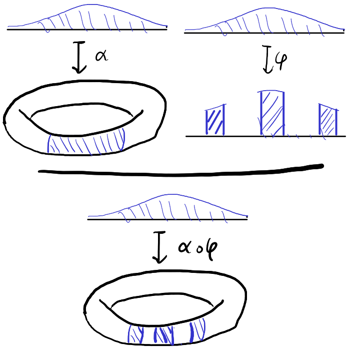

recombination:

$$\frac{I \subseteq \mathbb{N} \qquad E_- : I \to \mathcal{B}_{\mathbb{R}} \qquad \mathbb{R} = \biguplus_{i \in I} E_i \qquad \alpha_- : I \to \mathcal{R}}{[E_i.\alpha_i]_{i \in I} := (\lambda r \in E_i.\alpha_i r) \in \mathcal{R}}$$

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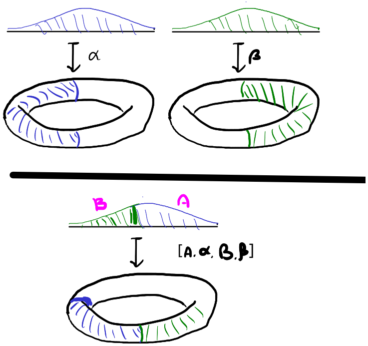

[1] $\mu\varepsilon\tau\alpha$ ('meta', across) and $\varphi\varepsilon\rho\omega$ ('phero', to carry).

Core definitions

Metaphorology[1] $\mathcal{R}$

over set $\underline{X}$ of **points**: subset of functions $\alpha : \mathbb{R} \to \underline{X}$ closed under:

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Quasi Borel space (qbs) X

set of points $\underline{X}$ equipped with a metaphorology $\mathcal{R}_X$ over it

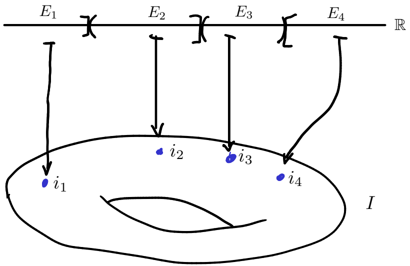
[1] $\mu\varepsilon\tau\alpha$ ('meta', across) and $\varphi\varepsilon\rho\omega$ ('phero', to carry).

Core definitions

Examples

- **real line** qbs: $\mathbb{R} = (\mathbb{R}, \mathbf{Meas}(\mathbb{R}, \mathbb{R}))$
- **underlying qbs** of a measurable space: $M = (\underline{M}, \mathbf{Meas}(\mathbb{R}, M))$
- **indiscrete** qbs over a set: Indiscrete $I = (I, \mathbb{R} \to I)$
- **discrete** qbs over a set: $\overline{I} = \left(I, \mathcal{R}_{\overline{I}}\right)$ with the **σ-simple** metaphorology, consisting of recombinations of constants:

$$\mathcal{R}_{\overline{I}} := \left\{ \left[E_j.\underline{i}_j\right]_{j \in J} \middle| \begin{array}{l} J \subseteq \mathbb{N}, E_{-} : J \to \mathcal{B}_{\mathbb{R}}, \\ \mathbb{R} = \biguplus_{j \in J} E_j, i_{-} : J \to I \end{array} \right\}$$



Core definitions

Example validation: qbs underlying $\mathbb{W}$

elements: $\underline{\mathbb{W}} = [0, \infty]$; random elements: $\mathcal{R}_{\mathbb{W}} = \mathbf{Meas}(\mathbb{R}, \mathbb{W})$.

constants: $\underline{w}^{-1}[E] = \begin{cases} w \in E : & \mathbb{R} \in \mathcal{B}_{\mathbb{R}} \\ w \notin E : & \emptyset \in \mathcal{B}_{\mathbb{R}} \end{cases} \implies \quad \underline{w} \in \mathbf{Meas}(\mathbb{R}, \mathbb{W})$.

precomposition: $\dfrac{\alpha \in \mathbf{Meas}(\mathbb{R}, \mathbb{W}) \qquad \varphi \in \mathbf{Meas}(\mathbb{R}, \mathbb{R})}{(\varphi \circ \alpha) \in \mathbf{Meas}(\mathbb{R}, \mathbb{W})}$

since composition in $\mathbf{Meas}$ is function composition

recombination: $\dfrac{I \subseteq \mathbb{N} \qquad E_{-} : I \to \mathcal{B}_{\mathbb{R}} \qquad \alpha_{-} : I \to \mathbf{Meas}(\mathbb{R}, \mathbb{W}) \qquad \mathbb{R} = \biguplus_{i \in I} E_i}{\forall F \in \mathcal{B}_{\mathbb{W}} : [E_i.\alpha_i]_{i \in I}^{-1}[F] = \bigcup_{i \in I} \alpha_i^{-1}[F] \cap E_i \in \mathcal{B}_{\mathbb{R}}}$

Indeed:

$$r \in \mathrm{LHS} \iff [E_i.\alpha_i]_{i \in I}\, r \in F \iff \exists i \in I. r \in E_i \wedge \alpha_i r \in F \iff r \in \mathrm{RHS}$$

Example validation: discrete qbs over I

elements: I; random elements: σ-simple functions.

constants: $\underline{i} = [\mathbb{R}.\underline{i}]_{j=1}^{1} \in \mathcal{R}_{\overline{I}}$

precomposition: $\left[E_i.\underline{i}_j\right]_j \circ \varphi = \left[\varphi^{-1}\left[E_i\right].\underline{i}_j\right]_{j,\varphi^{-1}[E_j]\neq\emptyset} \in \mathcal{R}_{\overline{I}}$

recombination: slightly more fiddly, but similar:

$$\left[F_\ell.\left[E_{\ell,j}.\underline{i}_{\ell,j}\right]_{j\in J_\ell}\right]_{\ell\in L} = \left[F_\ell \cap E_{\ell,j}.\underline{i}_{\ell,j}\right]_{\substack{(\ell,j)\in\coprod_{\ell\in L} J_\ell \\ F_\ell\cap E_{\ell,j}\neq\emptyset}} \in \mathcal{R}_{\overline{I}}$$

The category of quasi Borel spaces

Quasi-Borel measurable function $f : X \to Y$

function sending points to points and random elements to random elements:

$$f : \underline{X} \to \underline{Y} \qquad \mathcal{R}_X \ni \alpha \implies f \circ \alpha \in \mathcal{R}_Y$$

Examples

- **constant** functions $\underline{b} : X \to Y$, as send any r.e. to a σ-simple function.
- **σ-simple** functions $\alpha : \mathbb{R} \to X$, as send any r.e. to a σ-simple function.
- **Borel measurable** functions are quasi-Borel measurable, by precomposition:

$$f \in \mathbf{Meas}(M, K) \qquad \implies \qquad f : M \to K$$

Category $\mathbf{Qbs}$

consists of quasi Borel spaces and quasi-Borel measurable functions, with identity functions and function composition.

Language of **probability** & **distribution** (full model)

X type of **values**/**outcomes**: quasi Borel space

$\mathsf{D}X$ type of **distributions**/**measures** over X:

$\mathsf{P}X \subseteq \mathsf{D}X$ sub-type of **probability distributions** over X:

$\mathcal{B}_X \subseteq \mathcal{P}X$ type of **events**—subsets we wish to measure:

$\mathbb{W}$ type of **weights**: values in $[0,\infty]$

$\int, \mathbb{E}$ Lebesgue integration and the expectation operation

Type judgements describe well-formed values/outcomes of a given type, e.g.:

$$\mu : \mathsf{D}X, E : \mathcal{B}_X \vdash \underset{\mu}{\mathrm{Ce}}[E] : \mathbb{W}$$

are measurable functions

Propositions describe properties of well-formed values/outcomes of a given type, e.g.:

$$y_1, y_2 : Y \vdash y_1 \overset{Y}{=} y_2 : \mathsf{Prop} \qquad \mu : \mathsf{P}X, E : \mathcal{B}_X \vdash \mathsf{cast}\,\underset{\mu}{\mathrm{Pr}}[E] = \underset{\mu}{\mathrm{Ce}}[E]$$

are arbitrary set-theoretic propositions

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Expectation management

Proposition

Take I set and X qbs:

- every function $f : I \to \underline{X}$ is measurable as $f : \overline{I} \to X$.
- every function $\underline{X} \to I$ is measurable as $f : X \to \text{Indiscrete}\, I$.

Proposition

Take I set and X qbs:

- every function $f : I \to \underline{X}$ is measurable as $f : \overline{I} \to X$.
- every function $\underline{X} \to I$ is measurable as $f : X \to \text{Indiscrete}\, I$.

Proof

Every function $f : I \to \underline{X}$ sends σ-simple functions to σ-simple functions:

$$f \circ \left[E_j . \underline{i}_j\right]_{j \in J} = \left[E_j . \underline{f i}_j\right]_{j \in J} \in \mathcal{R}_X$$

The function $f \circ \alpha$ is always a random element in Indiscrete I. ∎

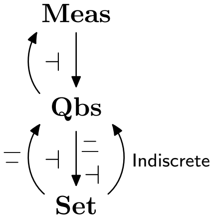
Expectation management

Proposition

Take I set and X qbs:

- every function $f : I \to \underline{X}$ is measurable as $f : \overline{I} \to X$.
- every function $\underline{X} \to I$ is measurable as $f : X \to \text{Indiscrete}\, I$.

Adjoint situation



- limits and colimits are as in $\mathbf{Set}$
- slogan: every measurable space is carried by a qbs.

Simple type structure

Product $\prod_{i\in I} X_i \xrightarrow{\pi_j} X_j$

correlated random elements metaphorology:

$$\mathcal{R}_{\prod_{i\in I} X_i} \coloneqq \left\{ (\alpha_i)_{i\in I} : \mathbb{R} \to \prod_{i\in I} \underline{X}_i \middle| \forall i : I . \alpha_i \in \mathcal{R}_{X_i} \right\}$$

Coproduct $\coprod_{i\in I} X_i \xleftarrow{\iota_j} X_j$

metaphorology generated from component metaphorologies:

$$\mathcal{R}_{\coprod_{i\in I} X_i} \coloneqq \mathcal{R}\left(\bigcup_{i\in I} (\iota_i \circ) \left[\mathcal{R}_{X_i} \right] \right)$$

$$= \left\{ [E_j . \alpha_j]_{j\in J} : \mathbb{R} \to \coprod_{i\in I} \underline{X}_i \middle| \begin{array}{l} J \subseteq \mathbb{N}, i_{-} : J \to I, E_{-} : J \to \mathcal{B}_{\mathbb{R}}, \\ \mathbb{R} = \biguplus_{j\in J} E_j, \forall j . \alpha_j \in \mathcal{R}_{X_{i_j}} \end{array} \right\}$$

Simple type structure

Function space $(X \to Y) \times X \xrightarrow{\mathsf{eval}} X$

elements: measurable functions; random elements: curried measurable functions; evaluation as in $\mathbf{Set}$:

$$\underline{X \to Y} := \mathbf{Qbs}(X, Y) \quad \mathcal{R}_{X \to Y} := \mathsf{curry}_X\left[\mathbf{Qbs}(\mathbb{R} \times X, Y)\right]$$

$$\mathsf{eval}\,(f, a) := f\,a \qquad = \left\{\varphi : \mathbb{R} \to \mathbf{Qbs}(X, Y) \,\middle|\, \begin{array}{r} \mathsf{uncurry}\,\varphi := (\lambda\,(r, a)\,.(\varphi\,r)a) \\ : \mathbb{R} \times X \to Y \end{array}\right\}$$

Function space $(X \to Y) \times X \xrightarrow{\text{eval}} X$

elements: measurable functions; random elements: curried measurable functions; evaluation as in $\mathbf{Set}$:

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Meas vs. Qbs

Using the adjunction (to be established), we have:

$$\begin{tikzcd} \mathbf{Meas} \arrow[d, bend left, "U"] \arrow[d, phantom, "\dashv"] \\ \mathbf{Qbs} \arrow[u, bend left, "L"] \end{tikzcd}$$

$$\begin{tikzcd} (L(\mathbb{R} \to \mathbb{R})) \times \mathbb{R} \arrow[rr, dashed, "\text{Aumann's Thm}", "\times"'] & & \mathbb{R} \arrow[d, equal] \\ L\left((\mathbb{R} \to \mathbb{R}) \times \mathbb{R}\right) \arrow[u, "{(L\pi_1, L\pi_2) = (\lambda\,(f, a)\,.\,(f, a))}"] \arrow[rr, "L\mathsf{eval}"'] \arrow[urr, phantom, "="] & & L\mathbb{R} \end{tikzcd}$$

Simple type structure

These allow us to interpret a **simple type theory**. We use a **shallow embedding**[2].

Simple contexts

- $x_1 : X_1, \ldots, x_n : X_n := \prod_{i=1}^{n} X_i$
- $(\Gamma \vdash M : X) := \Gamma \xrightarrow{M} X$

Measurability by type-checking

Use simple type structure as well as primitive space constructions to define measurable **building blocks**. Instead of proving that a function is measurable, build it from smaller measurable functions using the shallow embedding.

[2] Ścibior et al.[POPL'2018] use a deep ambedding, e.g.

Proposition

For $X \in \mathbf{Qbs}$:

$$\underline{\mathbb{R} \to X} = \mathcal{R}_X$$

Proof

($\supseteq$). Take $\alpha \in \mathcal{R}_X$. By precomposition, $\alpha : \mathbb{R} \to X$. So $\alpha \in \underline{\mathbb{R} \to X}$.

($\subseteq$). Take $\alpha \in \underline{\mathbb{R} \to X}$. Since $\mathrm{id} \in \mathbf{Qbs}(\mathbb{R}, \mathbb{R}) = \mathcal{R}_{\mathbb{R}}$, $\alpha = \alpha \circ \mathrm{id} \in \mathcal{R}_X$. ∎

Random element space $\mathcal{R}_X$

the function space $\mathbb{R} \to X$.

Internalisation

Proposition

For a measurable function $e : X \to Y$, TFAE, and we then write $e : X \hookrightarrow Y$:

- e is a **subspace embedding**: a random element $\beta \in \mathcal{R}_Y$ that lifts pointwise along e extends a unique random element along e:

$$(\forall r : \mathbb{R}.\exists a \in \underline{X}.e\,a = \beta\,r) \implies \exists!\alpha \in \mathcal{R}_X.e \circ \alpha = \beta$$

- e is injective, and Y's metaphorology determines X's:

$$\mathcal{R}_X = \{\alpha : \mathbb{R} \to \underline{X} | e \circ \alpha \in \mathcal{R}_Y\}$$

- e is a **strong monomorphism**, i.e., right-orthogonal to all epis.

The subspace embedding $\underline{\mathbf{True}} : \mathbb{1} \hookrightarrow \text{Indiscrete}\,\{\mathbf{True}, \mathbf{False}\} =: \text{Prop}$ is a **strong subobject classifier**.

Subspaces

We internalise any set-theoretic property $\varphi : \underline{X} \to \{\mathbf{True}, \mathbf{False}\}$ into a measurable function $x : X \vdash \varphi : \mathsf{Prop}$, forming the subspace over $\{a \in \underline{X} | \varphi a = \mathbf{True}\}$:

$$\frac{x : X \vdash \varphi : \mathsf{Prop}}{\mathsf{coerce}_{\varphi} : \{x : X | \varphi\} \hookrightarrow X} \qquad \frac{\Gamma \vdash M : X \qquad \Gamma \vdash \varphi[x \mapsto M]}{\Gamma \vdash \mathsf{lift}_{\varphi}\, M : \{x : X | \varphi\}}$$

Examples

- $\mathbb{N} \hookrightarrow \mathbb{Q} \hookrightarrow \mathbb{R}_{\geq 0} \hookrightarrow \mathbb{R}$
- $\mathbb{W} \hookrightarrow [-\infty, \infty]$
- Iverson bracket $[-] : \mathbb{B} := \overline{\{\mathbf{True}, \mathbf{False}\}} \hookrightarrow \mathbb{R}$
- $\mathbb{B} \not\hookrightarrow \mathsf{Prop}$.

Internalisation

Proposition

Let $e : X \hookrightarrow Y$ be a subspace embedding. TFAE, and we say e is **Borel** and write $e : X \hookleftarrow\!\!\!\rightarrow Y$:

- for every $\alpha \in \mathcal{R}_Y$, $\alpha^{-1}\left[e[X]\right] \in \mathcal{B}_{\mathbb{R}}$;
- the characteristic function is measurable: $[- \in e[X]] : Y \to \mathbb{B}$.

The Borel subspace embedding $\underline{\mathbf{True}} : \mathbb{1} \hookleftarrow\!\!\!\rightarrow \mathbb{B}$ is a **Borel subspace embedding classifier**.

Space of Borel subsets $\mathcal{B}_X$

the function space $X \to \mathbb{B}$. It is an internal σ-field:

$$\emptyset : \mathcal{B}_X \qquad -^{\complement} : \mathcal{B}_X \to \mathcal{B}_X \qquad \bigcup, \bigcap : (I \to \mathcal{B}_X) \to \mathcal{B}_X \qquad (I \subseteq \mathbb{N})$$

precisely because $\mathbb{B}$ is an internal σ-algebra in $\mathbf{Sbs}$.

Internalisation

Examples

- Borel subsets of $\mathbb{R}$ as a quasi Borel space are the usual Borel subsets
- As we've seen in $\mathbf{Meas}$, the Cauchy sequences $\mathbf{Cauchy} \hookrightarrow (\mathbb{N} \to \mathbb{R})$.
- For discrete spaces, $\underline{\mathcal{B}_{\overline{I}}} = \mathcal{P}I$.
- For indiscrete spaces $\underline{\mathcal{B}_{\mathsf{Indiscrete}\,I}} = \{\emptyset, I\}$
- The left adjoint to $\mathbf{Meas} \to \mathbf{Qbs}$ is given by $X \mapsto (\underline{X}, \mathcal{B}_X)$.
- For measurable space M, the subsets $\mathcal{B}_{\mathcal{B}_M}$ are the **Borel-on-Borel** subsets from **classical descriptive set theory** [Sabok at al. '21].

Non-Examples [Sabok et al. '21]

The following subspace embeddings are not Borel:

$$\{E \in \mathcal{B}_{\mathbb{R}} | E \neq \emptyset\}, \{E \in \mathcal{B}_{\mathbb{R}} | E \text{ is open}\} \hookrightarrow \mathcal{B}_{\mathbb{R}} \qquad \left\{(E, F) \in \mathcal{B}^2_{\mathbb{R}} \middle| E \subseteq F\right\} \hookrightarrow \mathcal{B}^2_{\mathbb{R}}$$

Internalisation

Partial map $f : X \rightharpoonup Y$

measurable function $X \to Y \amalg \{\bot\} =: Y_{\bot}$.

We internalise the partial map space as $(X \rightharpoonup Y) := (X \to Y_{\bot})$.

The **domain of definition** of such a partial map is a Borel subset $\mathrm{Dom}\,(f) \hookrightarrow X$.

It internalises $\mathrm{Dom}\,(-) : (X \rightharpoonup Y) \to \mathcal{B}_X$.

We use internal partial maps to define the space of distributions.

Lecture plan

Part 1: the **discrete** model

- Motivation
- Language of probability and distribution
- Discrete model
- Simply-typed probability
- Dependently-typed probability

Part 2: the **full** model

- Borel sets and measurable spaces
- Quasi-Borel spaces
- Type structure & standard Borel spaces
- Dependently-typed structure
- Integration

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$\mathbf{Sbs} \hookrightarrow \mathbf{Qbs}$

A quasi Borel space space $S \in \mathbf{Qbs}$ is **standard Borel** when there is a measurable isomorphism $S \cong E$ for some $E \in \mathcal{B}_{\mathbb{R}}$.

Proposition

The adjunction between $\mathbf{Meas}$ and $\mathbf{Qbs}$ restricts to an isomorphism between the corresponding categories of standard Borel spaces:

$$
\begin{tikzcd}
 & \mathbf{Sbs} \arrow[rr, hook] \arrow[dd, equal] & & \mathbf{Meas} \arrow[dd, equal] \\
\mathbf{Sbs} \arrow[ur, "L"] \arrow[rr, hook] \arrow[dd, equal] & & \mathbf{Qbs} \arrow[ur, "L"] \arrow[dd, equal] \arrow[r, phantom, "\overset{\text{counit}}{\Longrightarrow}"] & {} \\
 & \mathbf{Sbs} \arrow[ul, "R"'] \arrow[rr, hook] & & \mathbf{Meas} \arrow[ul, "R"'] \\
\mathbf{Sbs} \arrow[ur, "L"] \arrow[rr, hook] & & \mathbf{Qbs} \arrow[ur, "L"'] \arrow[ur, phantom, "\overset{\text{unit}}{\Longrightarrow}"] &
\end{tikzcd}
$$

Concrete spaces

Standard Borel spaces have good properties.
E.g.: they have disintegrations along arbitrary maps.

Theorem (well-known)

A measurable space is standard iff its σ-field is generated by a **Polish topology**: completely metrizable separable topology.

Quasi Borel spaces offer an alternative methodology for showing a space is standard:

classical theory

- Equip the space with a topology or a σ-field.
- Show it is standard, typically by metrizing it.
- Show compatibility with operations of interest, e.g., evaluation is measurable.

quasi Borel spaces

- Use a suitable space, e.g., for evaluation.
- Exhibit an isomorphism to a standard space.
- Optionally, study a compatible metric.

Concrete spaces

Example (well-known)

Let $\mathbf{C}_0[a,b]$ be the quasi-Borel space of continuous functions over $[a,b]$:

$$\mathbf{C}_0[a,b] \coloneqq \{f : [a,b] \to \mathbb{R} | f \text{ continuous}\} \hookrightarrow ([a,b] \to \mathbb{R})$$

Immediately, without need of further proof, we have a quasi-Borel space that supports measurable evaluation, after coercion, and measurable abstraction, subject to lifting.

Example (well-known)

Let $\mathbf{C}_0[a,b]$ be the quasi-Borel space of continuous functions over $[a,b]$:

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Representation as standard space

A continuous function is determined uniquely by its values on rationals, a countably-long vector of real numbers:

$$-|_{\mathbb{Q}\cap[a,b]} : \mathbf{C}_0 \rightarrowtail (\mathbb{Q} \cap [a,b] \to \mathbb{R})$$

Example (well-known)

Let $\mathbf{C}_0[a,b]$ be the quasi-Borel space of continuous functions over $[a,b]$:

$$\mathbf{C}_0[a,b] \coloneqq \{f : [a,b] \to \mathbb{R} | f \text{ continuous}\} \hookrightarrow ([a,b] \to \mathbb{R})$$

Representation as standard space

The key is to characterise the image as a Borel subset:

Theorem (Cantor)

A function $f : [a,b] \to \mathbb{R}$ is continuous iff it is uniformly continuous.

So lift $-|$ to:

$$-|_{\mathbb{Q}\cap[a,b]} \coloneqq (\lambda f.\,\mathrm{lift}\,\lambda q.\,f\,q) : \mathbf{C}_0 \to \left\{ r_- : \mathbb{Q} \cap [a,b] \to \mathbb{R} \,\middle|\, \begin{array}{c} \forall \varepsilon : \mathbb{Q}_{>0}.\exists \delta : \mathbb{Q}_{>0}.\forall p, q : \mathbb{Q} \cap [a,b]. \\ |p - q| \leq \delta \implies |r_p - r_q| \leq \varepsilon \end{array} \right\}$$

$$=: D \hookleftarrow (\mathbb{Q} \cap [a,b] \to \mathbb{R}) \in \mathbf{Sbs}$$

Concrete spaces

Example (well-known)

Let $\mathbf{C}_0[a,b]$ be the quasi-Borel space of continuous functions over $[a,b]$:

$$\mathbf{C}_0[a,b] := \{f : [a,b] \to \mathbb{R} \mid f \text{ continuous}\} \hookrightarrow ([a,b] \to \mathbb{R})$$

Representation as standard space

Conversely, define the inverse by taking the limit[3]:

$$[\![-]\!] := \lambda r\_.\lambda x.\ \lim_{n\to\infty} r_{\mathsf{approx}_{\lambda \mathsf{m}.\frac{1}{1+\mathsf{m}}}}\, x n : D \to \mathbf{C}_0$$

We now have a standard Borel space equipped with operations of interests, such as abstraction and evaluation.

[3] I'm glossing over the edge case $x = b$, but a case-split will deal with it.

Concrete spaces

To fully reproduce the classical account, exhibiting a separable, complete metric that generates the σ-field, we typically need to do more or less the same calculations. To that end, the following two concepts break the task down.

Compatible metric

over a qbs X is a metric that is also measurable $d : X \times X \to \mathbb{W}$. It has **measurable limits** when the limit function is a measurable partial function $\lim : (\mathbb{N} \to X) \to X_{\perp}$.

Theorem

Let d be a compatible metric with measurable limits over a qbs X.
If d is separable, then $\mathcal{B}_d = \mathcal{B}_X$.

Example

The **uniform convergence metric** $d(f, g) \coloneqq \sup_{x \in [a,b]} |f\,x - g\,x|$ is compatible over $\mathbf{C}_0[a,b]$, since we can define it equivalently as $d(f, g) \coloneqq \sup_{x \in \mathbb{Q} \cap [a,b]} |f\,x - g\,x|$. It has measurable limits, since it is complete and its limits are taken pointwise. It is separable by Weierstrass's approximation theorem.

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Core idea

Core advantages

A **convenient** setting for dependently-typed probability:

- possesses enough type constructions.
- strictly preserves substitution.
- smooth internalisation and externalisation.

Main ideas

- Use equivalent structure to locally Cartesian-closed structure, guaranteeing enough type constructions.
- Use families, deferring most issues involving type dependency to meta-level, and focus on measurability structure and requirements.

Core definitions

Γ-fibred metaphorology $\mathcal{R}^{-}$ over $\gamma : \underline{\Gamma} \vdash \underline{X}_{\gamma}$

$\mathcal{R}_{\Gamma}$-indexed family of subsets $\upsilon : \mathcal{R}_{\Gamma} \vdash \mathcal{R}^{\upsilon} \subseteq (r : \mathbb{R}) \to \underline{X}_{\upsilon\, r}$ closed under:

fibred constants:

$$\frac{\gamma \in \underline{\Gamma} \qquad a \in \underline{X}_{\gamma}}{\underline{a} := (\lambda r.a) \in \mathcal{R}^{\underline{\gamma}}}$$

fibred precomposition:

$$\frac{\alpha \in \mathcal{R}^{\upsilon} \qquad \varphi \in \mathbf{Qbs}(\mathbb{R}, \mathbb{R})}{(\alpha \circ \varphi) \in \mathcal{R}^{\upsilon \circ \varphi}}$$

fibred recombination:

$$\frac{I \subseteq \mathbb{N} \qquad E_{-} : I \to \mathcal{B}_{\mathbb{R}} \qquad \mathbb{R} = \biguplus_{i \in I} E_i \qquad \alpha_{-} : (i : I) \to \mathcal{R}^{\upsilon_i}}{[E_i.\alpha_i]_{i \in I} \in \mathcal{R}^{[E_i.\upsilon_i]_{i \in I}}}$$

Core definitions

Γ-fibred metaphorology $\mathcal{R}^-$ over $\gamma : \underline{\Gamma} \vdash \underline{X}_\gamma$

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Core definitions

Γ-fibred metaphorology $\mathcal{R}^{-}$ over $\gamma : \underline{\Gamma} \vdash \underline{X}_{\gamma}$

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Quasi Borel family (qbf) $\Gamma \vdash X_{-}$

a family $\gamma : \underline{\Gamma} \vdash \underline{X}_{\gamma}$ equipped with a Γ-fibred metaphorology $\mathcal{R}^{-}_{X}$ over $\underline{X}_{-}$.

Examples

- Every qbs X is a qbf $\Gamma \vdash X$ with $(\underline{X})_\gamma := X$ and $\mathcal{R}^v_X := \mathcal{R}_X$.
- We will later see that intervals are qbfs $a, b : [-\infty,\infty] \vdash [a,b], [a,b), (a,b], (a,b)$ with $\mathcal{R}^{a\mapsto\alpha, b\mapsto\beta}$ those measurable functions $\varphi \in \mathbf{Qbs}(\mathbb{R}, [-\infty,\infty])$ such that, for all $r \in \mathbb{R}$, $\varphi\, r$ is in the interval delimited by $\alpha\, r$ and $\beta\, r$.
- For measurable map $\begin{smallmatrix} X \\ d\downarrow \\ \Gamma \end{smallmatrix}$, the **preimage** qbf:

$$\gamma : \Gamma \vdash d^{-1}[\gamma] \qquad \mathcal{R}^v_{d^{-1}[-]} := \begin{pmatrix} \mathcal{R}_X \\ d\circ\downarrow \\ \mathcal{R}_\Gamma \end{pmatrix}^{-1} [v] \subseteq \mathcal{R}_X$$

Core definitions

Qbf map $(\theta \vdash f\_) : (\gamma : \Gamma \vdash X_\gamma) \to (\delta : \Delta \vdash Y_\delta)$

a family map $(\theta \vdash f\_) : (\gamma : \underline{\Gamma} \vdash \underline{X}_\gamma) \to (\delta : \underline{\Delta} \vdash \underline{Y}_\delta)$ such that:

$$\mathcal{R}^{v}_{X} \ni \alpha \qquad \Longrightarrow \qquad (f\_ \overset{\theta}{\circ} \alpha) := (\lambda r. f_{\theta\, r}(\alpha\, r)) \in \mathcal{R}^{\theta \circ v}_{Y}$$

A **vertical map** $\Gamma \vdash f\_ : X\_ \to Y\_$ is a qbf map of the form:

$$(\mathrm{id}_\Gamma \vdash f\_) : (\Gamma \vdash X\_) \to (\Gamma \vdash Y\_)$$

Core definitions

Qbf map $(\theta \vdash f_{\_}) : (\gamma : \Gamma \vdash X_\gamma) \to (\delta : \Delta \vdash Y_\delta)$

a family map $(\theta \vdash f_{\_}) : (\gamma : \underline{\Gamma} \vdash \underline{X}_\gamma) \to (\delta : \underline{\Delta} \vdash \underline{Y}_\delta)$ such that:

$$\mathcal{R}_X^v \ni \alpha \qquad \Longrightarrow \qquad (f_{\_} \overset{\theta}{\circ} \alpha) := (\lambda r. f_{\theta\, r}(\alpha\, r)) \in \mathcal{R}_Y^{\theta \circ v}$$

A **vertical map** $\Gamma \vdash f_{\_} : X_{\_} \to Y_{\_}$ is a qbf map of the form:

$$(\mathrm{id}_\Gamma \vdash f_{\_}) : (\Gamma \vdash X_{\_}) \to (\Gamma \vdash Y_{\_})$$

We use only vertical maps explicity. The totality maps forms the foundation though:

Theorem

The category of qbfs and their maps, $\mathbf{Qbf}$, equipped with the functor $(\Gamma \vdash X_{\_}) \mapsto \Gamma : \mathbf{Qbf} \to \mathbf{Qbs}$ form a split fibred category.
The Grothendieck construction and the preimage form a fibred adjoint equivalence between this fibred category and the codomain fibration over $\mathbf{Qbs}$.

Contextual structure

Substitution $\Gamma \vdash - [\theta]$

measurable function $\theta : \Gamma \to \Delta$ operates on qbfs and their vertical maps:

$$\frac{\delta : \Delta \vdash X_{\_}}{\gamma : \Gamma \vdash X_{\_}[\theta]_{\gamma}} \qquad \underline{X_{\_}[\theta]}_{\gamma} := X_{\theta\gamma} \qquad \mathcal{R}^{\upsilon}_{X_{\_}[\theta]} := \mathcal{R}^{\theta\circ\upsilon}_{X_{\_}}$$

$$\frac{\delta : \Delta \vdash f_{\delta} : X_{\delta} \to Y_{\delta}}{\gamma : \Gamma \vdash f_{\_}[\theta]_{\gamma} := f_{\theta\gamma} : X_{\theta\gamma} \to Y_{\theta\gamma}}$$

Fibred terminal qbf $\Gamma \vdash \mathbb{1}$

given by the terminal qbf considered as a family. NB: $\mathbb{1}[\theta] = \mathbb{1}$.

Terms $\gamma : \Gamma \vdash M_{\gamma} : X_{\gamma}$

vertical maps $\Gamma \vdash M_{\_} : \mathbb{1} \to X_{\_}$. NB: $\dfrac{\delta : \Delta \vdash M_{\delta} : X_{\delta}}{\Gamma \vdash M_{\_}[\theta]_{\gamma} = M_{\theta\gamma} : X_{\theta\gamma}}$

Contextual structure

Context extension $\gamma : \Gamma, x : X_\gamma$

given by the Grothendieck construction:

$$\underline{\gamma : \Gamma, x : X_\gamma} \coloneqq \{\gamma, (x \mapsto a) | \gamma \in \underline{\Gamma}, a \in \underline{X}_a\} = \coprod_{\gamma \in \underline{\Gamma}} \underline{X}_\gamma$$

$$\mathcal{R}_{\gamma:\Gamma, x:X_\gamma} \coloneqq \{(v, \alpha) | v \in \mathcal{R}_\Gamma, \alpha \in \mathcal{R}^v_X\}$$

and we have weakening substitution and variable term:

$$(\gamma : \Gamma, x : X_\gamma) \xrightarrow{\text{weaken}^{x:X}} \Gamma \qquad \gamma : \Gamma, x : X_\gamma \vdash x : X_\gamma = X_{-} [\text{weaken}]_{\gamma, x \mapsto x}$$

Contextual structure

Extensional propositional equality $\dfrac{\gamma : \Gamma \vdash M_\gamma, N_\gamma : X_\gamma}{\gamma : \Gamma \vdash M_\gamma \mathrel{=::=} K_\gamma}$

fibred sub-terminal, non-empty only in fibres where $M_\gamma = K_\gamma$:

$$\underline{M \mathrel{=::=} K}_\gamma \coloneqq \begin{cases} M_\gamma() = K_\gamma() : & \mathbb{1} \\ \text{otherwise} : & \emptyset \end{cases} \qquad \mathcal{R}^{v}_{M =::= K} \coloneqq \begin{cases} \forall r : \mathbb{R}. M_{v\,r}() = K_{v\,r}() : & \{\underline{()}\} \\ \text{otherwise} : & \emptyset \end{cases}$$

$$\frac{\gamma : \Gamma \vdash M_\gamma : X_\gamma}{\gamma : \Gamma \vdash (\mathsf{refl}\, M)_\gamma \coloneqq () : (M_{-} \mathrel{=::=} M_{-})_\gamma}$$

Extensional propositional fording

For, e.g., transport, generalise prop. equality to package under equality assumption:

$$\frac{\gamma : \Gamma \vdash M_\gamma, K_\gamma : X_\gamma \qquad \gamma : \Gamma, x : X_\gamma \vdash Y_{\gamma, x \mapsto x}}{\gamma : \Gamma \vdash ((M =: x := K) \times Y_{-, x \mapsto x})_\gamma}$$

$$\underline{((M =: x := K) \times Y_{-, x \mapsto x})}_\gamma := \begin{cases} M_\gamma() =: a := K_\gamma() : & Y_{\gamma, x \mapsto a} \\ \text{otherwise} : & \emptyset \end{cases}$$

$$\mathcal{R}^{\upsilon}_{(M =: x := K) \times Y_{-, x \mapsto x}} := \begin{cases} M_\upsilon() =: \alpha := K_\upsilon() : & \mathcal{R}^{\upsilon, x \mapsto \alpha}_{Y_-} \\ \text{otherwise} : & \emptyset \end{cases}$$

$$\frac{\Gamma \vdash M : X_- \qquad \Gamma \vdash N : Y_{-, x \mapsto M}}{\Gamma \vdash \mathsf{refl}\, M, N := N_\gamma() : (M =: x := M) \times Y_{-, x \mapsto x}}$$

$$\frac{\Gamma, x : X_- \vdash Y_- \quad \Gamma, y : X_- \vdash Z_- \quad \Gamma \vdash M, K : X_- \quad \Gamma \vdash f_- : Y_{-, x \mapsto M} \to Z_{-, y \mapsto M}}{\Gamma \vdash \mathbf{match} - \mathbf{with}\ \{f_-\} := (\lambda b. f_{\gamma, x \mapsto M_\gamma()} b) : (M =: x := K) \times Y_- \to Z_{-, y \mapsto K}}$$

Type structure

Dependent pairs $\gamma : \Gamma \vdash (x : X_\gamma) \times Y_{\gamma, x \mapsto x}$

given by dependent pair family, with correlated fibred random elements:

$$\underline{(x : X_{-}) \times Y_{-, x \mapsto x}}_\gamma \coloneqq (x : \underline{X}_\gamma) \times \underline{Y}_{\gamma, x \mapsto x}$$

$$\mathcal{R}^{\upsilon}_{(x : X_{-}) \times Y_{-, x \mapsto x}} \coloneqq \left\{ (\alpha, \beta) \middle| \alpha \in \mathcal{R}^{\upsilon}_{X_{-}}, \beta \in \mathcal{R}^{\upsilon, x \mapsto \alpha}_{Y_{-}} \right\}$$

$$\frac{\gamma : \Gamma \vdash M_\gamma : X_\gamma \qquad \gamma : \Gamma \vdash K_\gamma : Y_{\gamma, x \mapsto M}}{\gamma : \Gamma \vdash M_\gamma, K_\gamma \coloneqq (\lambda().M_\gamma(), K_\gamma()) : (x : X_\gamma) \times Y_{\gamma, x \mapsto x}}$$

$$\frac{\begin{array}{c}\gamma : \Gamma \vdash M : (x : X_\gamma) \times Y_{\gamma, x \mapsto x} \\ \gamma : \Gamma, p : (x : X_\gamma) \times Y_{\gamma, x \mapsto x} \vdash Z_{\gamma, p \mapsto p} \qquad \gamma, a : X_\gamma, b : Y_{\gamma, x \mapsto a} \vdash K : Z_{\gamma, p \mapsto a, b}\end{array}}{\textbf{match } M \textbf{ with } \{a, b \Rightarrow K\} \coloneqq \left(\lambda \left(a', b'\right).K_{\gamma, a \mapsto a', b \mapsto b'}()\right) : Z_{\gamma, p \mapsto M}}$$

Type structure

Dependent functions $\gamma : \Gamma \vdash (x : X_\gamma) \to Y_{\gamma, x \mapsto x}$

given by subfamily of dependent functions that preserve fibred random elements:

$$\underline{(x : X_-) \to Y_{-, x\mapsto x}}_{\gamma} := \left\{ f : (x : X_\gamma) \to Y_{\gamma, x \mapsto x} \middle| \forall \alpha \in \mathcal{R}^{\gamma}_{\underline{X}_-} . f \circ \alpha \in \mathcal{R}^{\gamma, x \mapsto \alpha}_{\underline{Y}_-} \right\}$$

$$\mathcal{R}^{\upsilon}_{(x : X_-) \to Y_{-, x \mapsto x}} := \left\{ \varphi : (r : \mathbb{R}) \to \underline{(x : X_-) \to Y_{-, x\mapsto x}}_{\upsilon\, r} \middle| \begin{array}{c} \forall \rho \in \mathbf{Qbs}(\mathbb{R}, \mathbb{R}). \forall \alpha \in \mathcal{R}^{\upsilon \circ \rho}_{\underline{X}_-} . \\ (\lambda r.((\varphi \circ \rho)\, r)(\alpha\, r)) \\ \in \mathcal{R}_{\underline{Y}_-} \upsilon \circ \rho, x \mapsto \alpha \end{array} \right\}$$

$$\frac{\gamma : \Gamma, x : X \vdash M : Y_{\gamma, x \mapsto x}}{\gamma : \Gamma \vdash \lambda x : X_\gamma . M := (\lambda ().\lambda a. M_{\gamma, x \mapsto a}()) : (x : X_\gamma) \to Y_{\gamma, x \mapsto x}}$$

$$\frac{\gamma : \Gamma \vdash M : (x : X_\gamma) \to Y_{\gamma, x \mapsto x} \qquad \gamma : \Gamma \vdash K : X_\gamma}{\gamma : \Gamma \vdash M\, K := (\lambda (). M_\gamma ()\, K_\gamma ()) : Y_{\gamma, x \mapsto M}}$$

Theorem ({In/Ext}ternalisation)

Let I be a set and $\overline{I}$ its discrete qbs.
A qbf $\gamma : \Gamma, i : \overline{I} \vdash X_{\gamma, i \mapsto i}$ amounts to an I-indexed family of qbfs $(\gamma : \Gamma \vdash X_{\gamma, i \mapsto j})_{j \in I}$.
Similarly, a term $\gamma : \Gamma, i : \overline{I} \vdash M_{\gamma, i \mapsto i} : X_{\gamma, i \mapsto i}$ amounts to an I-indexed family of terms $(\gamma : \Gamma \vdash M_{\Gamma, i \mapsto j} : X_{\gamma, i \mapsto j})_{j \in I}$.

We can use this theorem to show that fibred I-ary products and coproducts are given by dependent functions and dependent pairs indexed by the discrete qbs $\overline{I}$:

$$\Gamma \vdash \coprod_{i \in I} X_i \coloneqq (i : \overline{I}) \times X_i, \prod_{i \in I} X_i \coloneqq (i : \overline{I}) \to X_i$$

Fibred exponentials $\gamma : \Gamma \vdash X_\gamma \to Y_\gamma$

$$\underline{X_{\_} \to Y_{\_}}_{\gamma} \coloneqq \mathbf{Qbs}(X_\gamma, Y_\gamma)$$

$$\mathcal{R}^{v}_{X_{\_} \to Y_{\_}} \coloneqq \left\{ \varphi : (r : \mathbb{R}) \to \mathbf{Qbs}(X_{v\,r}, Y_{v\,r}) \middle| \begin{array}{l} \forall \rho \in \mathbf{Qbs}(\mathbb{R}, \mathbb{R}). \forall \alpha \in \mathcal{R}^{v \circ \rho}_{X_{\_}}. \\ (\lambda r.((\varphi \circ \rho)\, r)(\alpha\, r)) \in \mathcal{R}^{v \circ \rho}_{Y_{\_}} \end{array} \right\}$$

Internalisation

By treating the qbses Prop and $\mathbb{B}$ as qbfs, we can classify fibred subspace embeddings, and Borel subspace embeddings, as in the simply-typed setting. With the fibred coproduct, we can define fibred partial maps, as in the simply-typed setting.

Lecture plan

Part 1: the **discrete** model

- Motivation
- Language of probability and distribution
- Discrete model
- Simply-typed probability
- Dependently-typed probability

Part 2: the **full** model

- Borel sets and measurable spaces
- Quasi-Borel spaces
- Type structure & standard Borel spaces
- Dependently-typed structure
- Integration

course page

ask questions on the Scottish PL Institute Zulip stream #qbs

Full model

type : $\mathbf{Qbs}$ $\quad \mathbb{W} := [0,\infty] \quad \mathcal{B}X := \mathbb{B}^X$

$DX := \boxed{}$

$PX := \{\mu \in DX \mid \underset{\mu}{\mathcal{C}e}[X] = 1\}$

$\underset{\mu}{\mathcal{C}e}[E] := \boxed{} \qquad \delta_x := \boxed{}$

$\oint \mu k := \boxed{}$

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Def: A measure μ over $\mathbb{R}$ is a function

$$\mu : B_{\mathbb{R}} \to W := [0,\infty]$$

satisfying the measure axioms:

$$E : B^{\omega} \vdash$$

$$\mu\emptyset = 0, \quad \mu E = \mu(E \cap F) + \mu(E \cap F^c), \quad \mu(\bigcup_n E_n) = \sup_n \mu E_n$$

For measurable spaces, replace $\mathbb{R}$ with V

We write $\llcorner G V \lrcorner$ for the set of measures on V

For qbs X, take $\llcorner G \ulcorner X \urcorner^{\text{meas}} \lrcorner$

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Thm (Lebesgue measure):

There is a unique measure $\lambda \in \llcorner G\mathbb{R} \lrcorner$ s.t.:

$\lambda(a,b) = b - a$

The unrestricted Giry spaces

Equip $\lfloor GV \rfloor$ with two qbs structures:

$\times$ $R_{GV} := \{\alpha : \mathbb{R} \to GV \mid \forall A \in B_V . \lambda r. \alpha(r, A) : \mathbb{R} \to \mathbb{W}\}$

$\hookrightarrow$ α is a kernel.

$\checkmark$ $GV \hookrightarrow \mathbb{W}^{B_X}$

- Fewer random elements $R_{GV} \subseteq R_{G'V}$
- Lebesgue integral measurable in both arguments. (upcoming)

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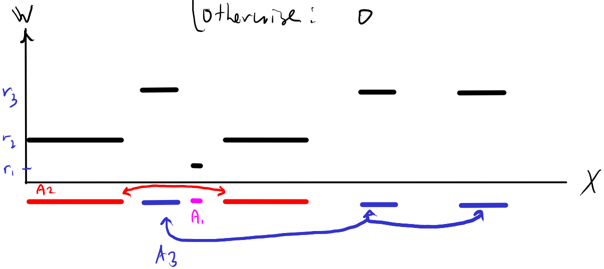
Def: Simple function $\varphi : X \to W$ when

$\exists\, n \in \mathbb{N},\ \vec{A} \in B_X^n,\ A_i \cap A_j = \phi\ (i \neq j),\ \vec{r} \in W$ s.t.

$$\varphi\, x = \begin{cases} \vdots & \\ x \in A_i : & r_i \\ \vdots & \\ \text{otherwise} : & 0 \end{cases}$$



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Encode into a space:

$$\mathrm{SimpleCode} := \coprod_{n \in \mathbb{N}} B_X^n \times W^n$$

$$\mathrm{Simple} := \{ f \in W^X \mid f \text{ simple} \} \hookrightarrow W^X$$

and define an interpretation:

$$[\![-]\!] : \mathrm{SimpleCode} \twoheadrightarrow \mathrm{Simple}$$

$$[\![(n, \vec{A}, \vec{r})]\!] := \sum_{i=1}^{n} r_i \cdot [- \in A_i]$$

↳ characteristic function for A_i

Lemma: $f : X \to W$ is measurable → remember! QBS morphism!

iff $f = \lim_{n\to\infty} f_n$ for some monotone sequence

$f_n \in \mathrm{Simple}$.

Moreover, we have measurable such choice:

Simple Approx:

$$\{\vec{\Delta} \in \mathbb{R}^+ \mid \Delta_n \to 0\} \times \{\vec{a} \in W^{\mathbb{N}} \mid \begin{matrix}\vec{a} \text{ monotone} \\ a_n \to \infty\end{matrix}\} \times W^X \to \mathrm{SimpleCode}$$

rate of convergence

range of approximation

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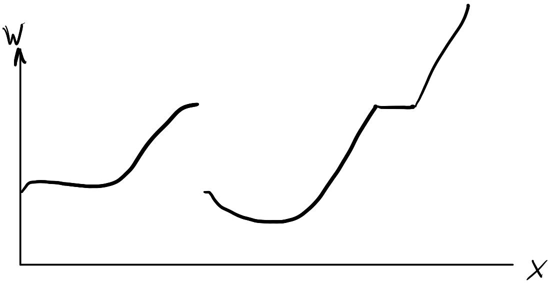
Why?



Ohad Kammar <ohad.kammar@ed.ac.uk> Type-Driven Probabilistic Modelling

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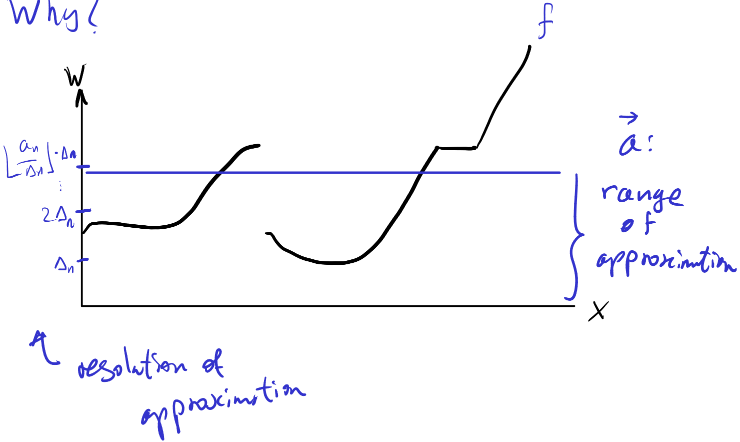
Why?



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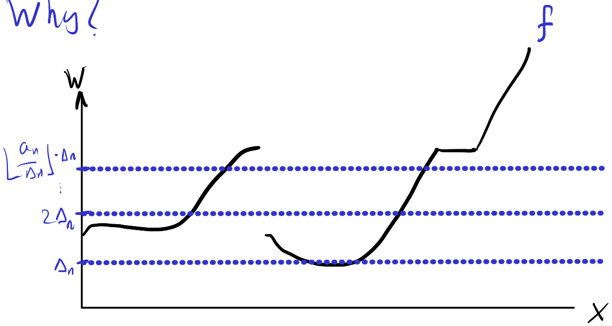
Why?



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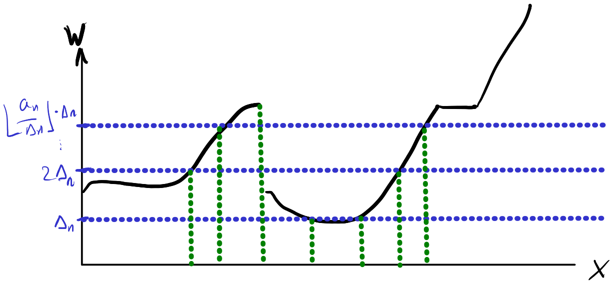
Why?



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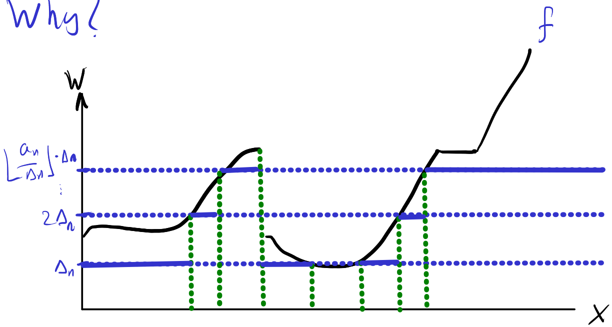
Why?



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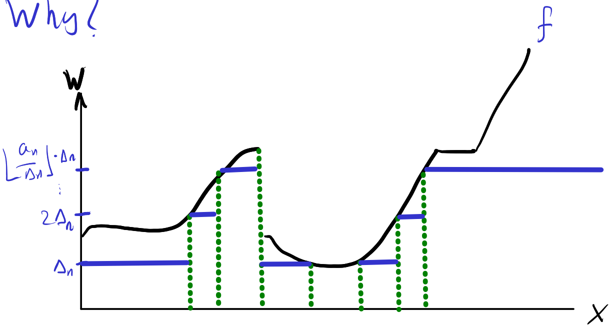
Why?



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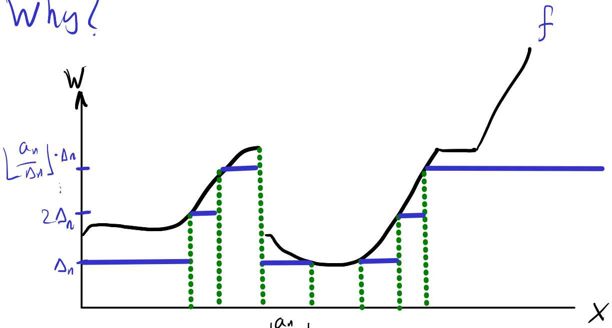
Why?



$$[\![\mathrm{SimpleApprox}_{\vec{\Delta},\vec{a}}\, f]\!] := \sum_{i=1}^{\lfloor \frac{a_n}{\Delta_n} \rfloor} i \cdot \Delta_n [\, i \cdot \Delta_n \leq f < (i+1)\Delta_n] + \lfloor \frac{a_n}{\Delta_n} \rfloor \Delta_n \cdot [\, f \geq \lfloor \frac{a_n}{\Delta_n} \rfloor \cdot \Delta_n] \in \mathrm{Simple}$$

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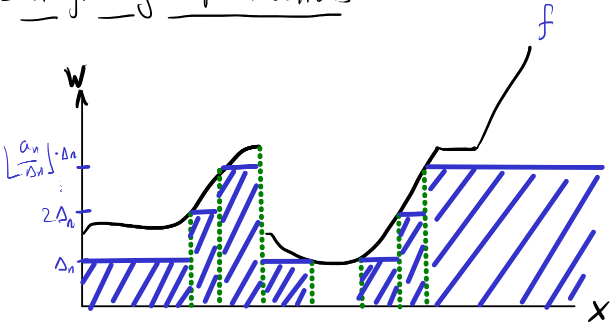
Integrating Simple Functions



$$\int : GX \times \text{SimpleCode} \to W$$

$$\int \mu\,(n, \vec{A}, \vec{r}) := \sum_{I \subseteq \{1,\ldots,n\}} \left(\sum_{i \in I} r_i\right) \cdot \mu\left(\bigcap_{i \in I} A_i \setminus \bigcup_{i \notin I} A_i\right)$$

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Integration

Proper higher-order operation

$$\int : GX \times W^X \longrightarrow W$$

$$\int \mu f := \sup \left\{ \int \mu \varphi \;\middle|\; \varphi \in \mathrm{Simple},\ \varphi \le f \right\}$$

$$= \lim_{n \to \infty} \int \mu (\mathrm{SimpleApprox}_{\vec{\Delta}, \vec{a}}\, f)_n$$

measurable by type

we also write $\int \mu(dx)\, t$ for $\int \mu\, (\lambda x. t)$

for $\frac{a_n}{\Delta_n} \to 0$, eg. $\Delta_n = \frac{1}{2^n}$ $a_n = n$.

resolution

The unrestricted Giry Strong Monad

Unlike the unrestricted Giry on Meas.

Dirac:

$$\delta : X \to GX$$

$$x \mapsto \lambda A. \begin{cases} x \in A : & 1 \\ x \notin A : & 0 \end{cases}$$

but: non-commutative

(Fubini fails, just like in Meas)

Kleisli extension/Kock integral:

$$\oint : GX \times GY^X \to GY$$

$$\oint \mu f := \lambda A. \int \mu(\mathrm{d}x)\, f(x; A)$$

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Fubini-Tonelli fails

$\# \in G\mathbb{R}$ $\qquad \#E := \begin{cases} E \text{ finite}: & |E| \\ \text{o.w.}: & \infty \end{cases}$

$\lambda \in G\mathbb{R}$ lebesgue $\qquad k : \mathbb{R}\times\mathbb{R} \to W \cong G\mathbb{1}$

$k(x,y) := [x=y]$

$$\oint \#(dy) \underbrace{\oint \lambda(dx) k(x,y)}_{y:\mathbb{R} \vdash \{\langle\rangle\} \mapsto \lambda\{y\}\cdot 1 + \lambda\{y\}^c \cdot 0 = 0} = \oint \# \underline{0} = \underline{0} \hat{=} 0$$

$\neq$

$$\oint \lambda(dx) \underbrace{\oint \#(dy)\ k(x,y)}_{x:\mathbb{R} \vdash \{\langle\rangle\} \mapsto \#\{x\}| + 0 = 1} = \oint \lambda(dx)\, \delta_{\langle\rangle} \cong \infty$$

Randomisable measures monad

$D \rightarrowtail G$

$$\lfloor DX \rfloor := \{ \lambda_\alpha \mid \alpha : \mathbb{R} \to X \}$$

$\lambda A. \int_{\mathrm{Dom}\,\alpha} \lambda(\mathrm{Dom}\,\alpha)$

Lebesgue measure

$$R_{DX} := \{ \lambda x. \lambda_{dx} \mid \alpha : \mathbb{R} \times \mathbb{R} \to X \}$$

$\delta : X \to DX$ $\quad \oint : D\Gamma \times (DX)^{\Gamma} \longrightarrow DX$ lift along $D \rightarrowtail G$.

D validates our measure axioms including Fubini-Tonelli

$\mu \in DX$, $\nu \in DY \vdash$

$$\oint \mu(dx) \oint \nu(dy)\, \delta_{(x,y)} = \oint \nu(dy) \oint \mu(dx)\, \delta_{(x,y)} =: \mu \otimes \nu$$

Thm: For Sbs S, $PS, D_{\leq 1}S, D_{<\infty}S \in \mathbf{Sbs}$

and agree with their counterparts on **Meas**.

$D S_{\Sigma} = \{\mu \mid \mu \text{ s-finite}\}$

See [Staton'16]

$R_{DS} = \{ k : \mathbb{R} \to GD \mid k \text{ s-finite kernel} \}$

Open: Is there a counterpart to D in **Meas**?

More modestly, is $DS \in \mathbf{Sbs}$?

(Hypothesis: no)

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Distribution Submonads

A measure space

$\Omega = (\Omega, \mu)$

is a qbs Ω with

$\mu \in DX$.

Similarly: - finite measure space

- (sub) probability space.

$$
\begin{array}{c}
PX := \{\mu \in DX \mid \mu X = 1\} \\
\downarrow \\
P_{\leq 1} X := \{\mu \in DX \mid \mu X \leq 1\} \\
\downarrow \\
P_{<\infty} X := \{\mu \in DX \mid \mu X < \infty\} \\
\downarrow \\
DX
\end{array}
$$

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Full model

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

$$DX := (\{\lambda_\alpha \mid \alpha : \mathbb{R} \to X\}, \{\lambda r. \lambda_{\alpha(r,-)} \mid \alpha : \mathbb{R}\times\mathbb{R} \to X\})$$

$$PX := \{\mu \in DX \mid \mathcal{C}e_\mu[X] = 1\}$$

$$\mathcal{C}e_\mu[E] := \mu E \qquad \delta_x := E \mapsto \begin{cases} x \in E : 1 \\ x \notin E : 0 \end{cases}$$

$$\oint \mu k := \lambda E. \int \mu(dx) k(x; E)$$

Plan:

1) type-driven probability: discrete case ✓
2) Borel sets & measurable spaces ✓
3) Quasi Borel spaces ✓

Lecture 1

4) Type structure & standard Borel spaces ✓
5) Integration ✓ & random variables

Lecture 2

Please ask questions!

Course web page

Scribble

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Random variable: $\xi : \Omega \to \Theta \hookrightarrow \overline{\mathbb{R}}$

Θ:

$$
\begin{tikzcd}
 & & & \overset{[0,\infty]}{\mathbb{W}} \arrow[dr, hook] & \\
\overset{[0,1]}{\mathbb{I}} \arrow[rr, hook] & & \overset{[0,\infty)}{\mathbb{R}_{\geq 0}} \arrow[ur, hook] \arrow[dr, hook] & & \underset{[-\infty,\infty]}{\overline{\mathbb{R}}} \\
 & \underset{(0,\infty)}{\mathbb{R}^{+}} \arrow[ur, hook] & & \underset{(-\infty,\infty)}{\mathbb{R}} \arrow[ur, hook] &
\end{tikzcd}
$$

- Θ^{Ω} is a space
- $\mathbb{R}^{\Omega}$ measurable vector space:

$$\alpha\xi + \zeta := \lambda\omega.\ \alpha\cdot\xi\omega + \zeta\omega$$

- $\mathbb{W}^{\Omega}$ measurable σ-semi-module for $\mathbb{W}$: $\sum_{n=0}^{\infty} \alpha_n \xi_n :=$

$$\lambda\omega. \sum_{n=0}^{\infty} \alpha_n \cdot \xi_n$$

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$\Pr_{-} : P\Omega \times \mathcal{B}_\Omega \to W$

$\Pr_\lambda A := \mathrm{eval}(\lambda, A) = \lambda A$

Probability Space $\Omega = (\Omega, \lambda_\Omega)$

$P : \mathcal{P}\Omega \vdash$ "$P x$ holds $\lambda(dx)$-almost surely"

for some $Q \hookrightarrow \Omega$, $P \supseteq Q$, $[- \in Q] \cdot \lambda = \lambda$

Example $(\xi, \zeta \in \mathbb{H}^\Omega)$

$\xi = \zeta$ a.s. when $\Pr_{\omega \sim \lambda}[\xi\omega \neq \zeta\omega] = 0$

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Integrating random variables (as discretely) in Qbs!

$(-)_+, (-)_- : \overline{\mathbb{R}}^\Omega \longrightarrow W^\Omega$

$\xi_+ := \max(\xi, 0) \quad \xi_- := \max(-\xi, 0)$

So: $\xi = \xi_+ - \xi_-$

$\int : P\Omega \times W^\Omega \longrightarrow W$

$\int \lambda\, \xi := \int \lambda\, \xi_+ - \int \lambda\, \xi_-$

$\int$ respects a.s. equality:

$\xi = \zeta$ (λ-a.s.)

$\Rightarrow \int \lambda\, \xi = \int \zeta.$

Ohad Kammar <ohad.kammar@ed.ac.uk> Type-Driven Probabilistic Modelling

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Example

$$\lambda : P\Omega \vdash \mathrm{ASConverge}(\overline{\mathbb{R}})^{\Omega} : \mathcal{B}\left(\overline{\mathbb{R}}^{\mathbb{N}\times\Omega}\right)$$

$$:= \left\{ \vec{z} \in \overline{\mathbb{R}}^{\mathbb{N}\times\Omega} \;\middle|\; \Pr_{\omega \sim \lambda}\left[\lim z_n \omega \neq \bot\right] \right\}$$

So:

$$\lim^{as} : \overline{\mathbb{R}}^{\mathbb{N}\times\Omega} \longrightarrow \overline{\mathbb{R}}^{\Omega} \qquad \mathrm{Dom}\ \lim^{as} := \mathrm{ASConverge}(\overline{\mathbb{R}})^{\Omega}$$

$$\lim^{as} \vec{z} := \lambda\omega.\ \limsup_{n\to\infty} f_n\,\omega$$

$\llcorner$ $\lim^{as}$ respects a.s. equality.

Thm (monotone convergence):

Let $\vec{\xi} \in W^{\mathbb{N} \times \Omega}$ λ-a.s. monotone.

$$\xi = \lim_{n \to \infty}^{as} \xi_n \qquad (a.s.)$$

$$\Downarrow$$

$$\int \lambda\, \xi = \lim_{n \to \infty} \int \lambda\, \xi_n$$

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Lebesgue Space

$$\left(\begin{array}{l}\Omega \text{ prob. space,} \\ p \in [1,\infty)\end{array}\right)$$

$$p : [1,\infty), \lambda : P\Omega \vdash \mathcal{L}^p_{(\Omega,\lambda)} : B(\mathbb{R}^\Omega)$$

$$:= \left\{ \xi \in \mathbb{R}^\Omega \,\middle|\, \int \lambda |\xi|^p < \infty \right\} \hookrightarrow \mathbb{R}^\Omega$$

Ensemble $\mathcal{L}_\Omega := \prod_{\substack{\lambda \in P\Omega \\ p \in [1,\infty)}} \mathcal{L}^p_{(\Omega,\lambda)}$

$\llcorner$ $p \leq q \Rightarrow \mathcal{L}^p_\Omega \supseteq \mathcal{L}^q_\Omega$

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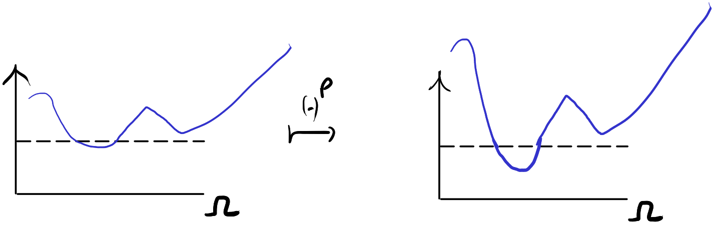
$\mathcal{L}^p$ Semi norms

$$\|-\| : \prod_{p,\lambda} \mathcal{L}^p_{(\Omega,\lambda)} \longrightarrow \mathbb{R}_{\geq 0} \qquad \|\xi\|_p := \sqrt[p]{\int \lambda |\xi|^p}$$

$\mathcal{L}^2$ inner product

$$\langle -, - \rangle : \prod_{p,\lambda} \mathcal{L}^p_{(\Omega,\lambda)} \times \mathcal{L}^p_{(\Omega,\lambda)} \longrightarrow \mathbb{R}$$

$$\langle \xi, \zeta \rangle_{p,\lambda} := \int \lambda \, \xi \zeta$$



Statistics

Expectation

$$\mathbb{E} : \coprod_\lambda \mathcal{L}^1 \to \mathbb{R}$$

$$\mathbb{E}_\lambda \xi := \int \lambda \xi$$

Covariance and Correlation

$$\mathrm{Cov}, \mathrm{Corr} : \coprod_\lambda \mathcal{L}^2 \to \mathbb{R}$$

$$\mathrm{Cov}(\xi, \zeta) := \langle \xi - \mathbb{E}\xi, \zeta - \mathbb{E}\zeta \rangle$$

$$\mathrm{Corr}(\xi, \zeta) := \frac{\langle \xi, \zeta \rangle}{\|\xi\|_2 \cdot \|\zeta\|_2} = \cos(\mathrm{angle}(\xi, \zeta))$$

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Sequential limits

$p : [1, \infty), \lambda : PX+$ Cauchy $\mathcal{L}^p_{(\Omega, \lambda)} : \mathcal{B}\left(\mathcal{L}^p_{(\mathbb{R}, \lambda)}\right)^{\mathbb{N}}$

$$:= \left\{ \vec{Z} \;\middle|\; \forall \varepsilon \in \mathbb{Q}^+ \, \exists k \in \mathbb{N} \, \forall m, n \geq k. \; \| Z_{k+n} - Z_{k+m} \|_p < \varepsilon \right\}$$

Thm: $\mathcal{L}^p_\Omega$ is Cauchy-Complete

$\lim^p : \text{Cauchy}\, \mathcal{L}^p \longrightarrow \mathcal{L}^p$ (convergence in mean)

Why?

1. Every Cauchy sequence has an a.s. converging subseq.
2. We can find it measurably

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Example

Thm (dominated convergence)

For $\vec{Z}, Z \in \mathcal{L}^1$ s.t. $Z_n \leq Z$ a.s.:

1. $\lim^{as} \vec{Z} \in \mathcal{L}^1$
2. $\lim^{1} \vec{Z} = \lim^{as} \vec{Z}$
3. $\lim_{n\to\infty} \int \lambda Z_n = \int \lambda \lim_{n\to\infty} Z_n$

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Separability

Def: $\mathcal{L}^p$ separable: has countable dense subset

Fact: Separability is property of λ_Ω:

TFAE:

- $\exists p \geq 1.\ \mathcal{L}^p$ separable
- $\forall p \geq 1.\ \mathcal{L}^p$ separable

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Measurable separability in $\mathcal{I} \hookrightarrow P\Omega \times [1,\infty)$

$$\vec{\beta} : \prod_{(\lambda,p)\in\mathcal{I}} \mathcal{L}^{p}_{(\Omega,\lambda)}{}^{\mathbb{N}} \quad \text{s.t.}$$

$$\{\vec{\beta}^{\lambda,p}_{n} \mid n \in \mathbb{N}\} \text{ dense in } \mathcal{L}^{p}_{(\Omega,\lambda)}$$

Prop. - every sbs S measurably separable in

$$PS \times [1,\infty)$$

- $\mathcal{I} \hookrightarrow P\Omega \times \{2\}$ measurably separable

$$\Rightarrow \exists\, \vec{\beta} \in \prod_{\lambda\in\mathcal{I}} \mathcal{L}^{2}_{(\Omega,\lambda)} \text{ orthonormal system}$$

$\langle \beta_n, \beta_m \rangle = 0$

$\|\beta_n\|_2 = 1$

(β_n) dense

Example

Let $S \hookrightarrow \mathcal{L}^2$ closed Vector Subspace.

orthogonal decomposition — linear in fact.

$$\langle P, P^\perp \rangle : \lfloor \mathcal{L} \rfloor \xrightarrow{P} \lfloor S \rfloor \times \lfloor S^\perp \rfloor$$

When S is Separable with orthonormal system β

We have a measurable version of $\langle P, P^\perp \rangle : \mathcal{L}^2 \to S \times S^\perp$

$$P\xi := \sum_{n=0}^{\infty} \langle \xi, \beta_n \rangle \beta_n \qquad P^\perp := \mathrm{Id} - P.$$

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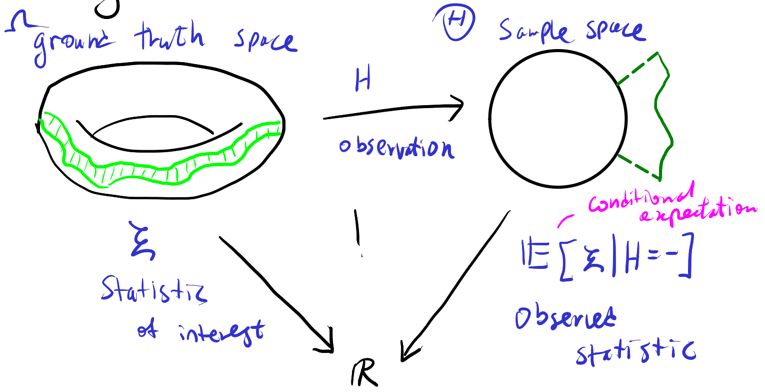
Kolmogorov's Conditional Expectation



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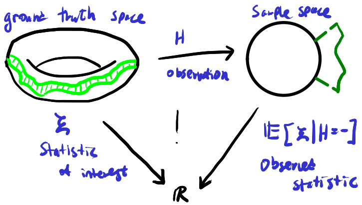
Kolmogorov's Conditional Expectation

A conditional expectation of $\xi \in \mathcal{L}^1_\Omega$ wrt $H : \Omega \to H$ is



$\zeta \in \mathcal{L}^1_{H}$ s.t. for all $A \in \mathcal{B}_{H}$:

$$\int_A \mu \zeta = \int_{H^{-1}[A]} \lambda \xi$$

where $\mu := \lambda_H$

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Conditional expectations

1. unique a.s.

2. fundamental to modern probability, eg:

   a martingale

$$\begin{tikzcd}
\cdots & \Theta_n \arrow[l] \arrow[dr, "\xi_n"'] & & \Theta_{n+1} \arrow[ll, "H_n"'] \arrow[dl, "\xi_{n+1}"] & \cdots \arrow[l] \\
& & \mathbb{R} \arrow[u, phantom, "!"] & &
\end{tikzcd}$$

s.t. $\xi_n = \mathbb{E}[\xi_{n+1} \mid H_n = -]$

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Thm (Existence)

- $\exists \quad \mathbb{E}[- \mid H = -] : \lfloor \mathcal{L}^1_{(\Omega,\lambda)} \rfloor \to \lfloor \mathcal{L}^1_{(\Theta,\mu)} \rfloor$

- When (Ω,λ) is Separable

$$\mathbb{E}[- \mid H = -] : \mathcal{L}^1_{(\Omega,\lambda)} \to \mathcal{L}^1_{(\Theta,\mu)}$$

- When Θ is $\mathcal{I}^1$-measurably separable

$$\mathbb{E}[- \mid - = -] : \prod_{\substack{H \in \Theta^\Omega \\ \lambda \in H^{-1}_*[\mathcal{I}]}} \mathcal{L}^1_{(\Omega,\lambda)} \to \mathcal{L}^1_{(\Theta,\mu)}$$

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Plan:

1) type-driven probability: discrete case ✓
2) Borel sets & measurable spaces ✓
3) Quasi Borel spaces ✓

Lecture 1

4) Type structure & standard Borel spaces ✓
5) Integration & random variables ✓

Lecture 2

Please ask questions!

Course web page

scribble

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Discrete model

type : Set $\quad \mathbb{W} := [0,\infty] \quad \mathcal{B}X := \mathcal{P}X$

$$DX := \{\mu : X \to \mathbb{W} \mid \operatorname{supp}\mu \text{ countable}\}$$

$$PX := \{\mu \in DX \mid \underset{\mu}{\mathcal{C}\ell}[X] = 1\}$$

$$\underset{\mu}{\mathcal{C}\ell}[E] := \sum_{x \in E} \mu x \qquad \delta_x := \lambda x'. \begin{cases} x = x' : & 0 \\ x \neq x' : & 1 \end{cases}$$

$$\oint \mu k := \lambda x. \sum_{r \in \Gamma} \mu r \cdot k(r; x)$$

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Full model

$\mathrm{type} : \mathrm{Qbs}$ $\quad \mathbb{W} := [0,\infty]$ $\quad \mathcal{B}X \cong \mathbb{B}^X$

$$DX := \left(\{\lambda_\alpha \mid \alpha : \mathbb{R} \to X\}, \{\lambda r.\lambda_{\alpha(r,-)} \mid \alpha : \mathbb{R}\times\mathbb{R} \to X\} \right)$$

$$PX := \{\mu \in DX \mid \underset{\mu}{\mathcal{C}e}[X] = 1\}$$

$$\underset{\mu}{\mathcal{C}e}[E] := \mu E \qquad \delta_x := E \mapsto \begin{cases} x \in E : 1 \\ x \notin E : 0 \end{cases}$$

$$\oint \mu k := \lambda E. \int \mu(dx) k(x;E)$$

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Enough!

Lunch.

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