Denotational semantics of probabilistic programs, beyond the discrete case

Guillaume Geoffroy

DIAPASoN, Unibo

What do probabilistic programs denote?

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Output: random integer
x ← sample r
y ← sample uniform {0,1}
return x + y
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Key idea (e.g. probabilistic coherence spaces)

► Linear program → linear function

Non-linear program → analytic function (power series)

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► Linear program → linear function

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G\left(X\right) & \to & G\left(Y\right) \\
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\right. \varphi: X \to G\left(Y\right)$$

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G\left(X\right) & \to & G\left(Y\right) \\
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- ▶ for any instances X, Y and any function $f : X \rightarrow Y$, we have notions of f being *linear* and f being *analytic*,
- for any instance $X, Y, \{f : X \to Y; f \text{ linear}\}$ and $\{f : X \to Y; f \text{ analytic}\}$ can be equipped with this structure.

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In other words: linear map \Rightarrow morphism of G-algebras \Leftrightarrow (for X, Y data types) sub-Markov kernel.

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- $\blacktriangleright \text{ the map } \left\{ \begin{array}{ccc} \{f: X \to X \text{ analytic}\} & \to & X \\ & f & \mapsto & \text{fix } f \end{array} \right. \text{ is analytic.}$

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▶ in which each construction of linear logic has an intuitive interpretation in "probabilistic" terms.

Things to avoid

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▶ limits, sups (topology in general) \leadsto infinite sums (of positive reals, with sum ≤ 1)

Linear quasi-Borel spaces

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$$\forall (x_n)_{n\in\mathbb{N}} \text{ s.t. } \forall \eta, \sum_{n\in\mathbb{N}} \eta x_n \leq 1$$
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 $\blacktriangleright \mu \mapsto \int_{x \in X} x \mu(dx)$ and $(x_n)_{n \in \mathbb{N}} \mapsto \sum_{n \in \mathbb{N}} x_n$ are measurable,

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- lacktriangle and symmetrically (exchanging |X| and $|X^{\perp}|$).

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$$\blacktriangleright \ \forall f \in \left| \underline{A}^{\perp} \right|, \forall \mu \in \left| \underline{A} \right|,$$

$$f\mu = \int_{a \in A} f(a) \, \mu(\mathsf{d} a)$$

Dual space

Given a linear QBS
$$X = (|X|, |X^{\perp}|, (\eta, x) \mapsto \eta x)$$
, we define its dual $X^{\perp} = (|X^{\perp}|, |X|, (x, \eta) \mapsto \eta x)$.

Two particular cases

- ▶ The multiplicative unit $\mathbb{W} \approx \underbrace{\{*\}}$
 - lacksquare $\left|\mathbb{W}
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- ▶ The multiplicative unit $\mathbb{W} \approx \underbrace{\{*\}}$
 - $ightharpoonup |\mathbb{W}| = |\mathbb{W}^{\perp}| = [0,1]$
 - observation is given by standard multiplication
- lacktriangle The additive unit $\mathbb{0}pprox\underline{\emptyset}$
 - $\mid 0 \mid = \mid 0^{\perp} \mid = \{0\}$

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- there exits a (necessarily unique) measurable map $f: |X^{\perp}| \to |Y^{\perp}| \text{ s.t. } \forall x \in |X|, \forall \eta \in |Y^{\perp}|,$

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lacksquare for all $(x_n)_{n\in\mathbb{N}}\in \left|X\right|^{\mathbb{N}}$, if $\sum_{n\in\mathbb{N}}x_n$ is defined, then

$$f\left(\sum_{n\in\mathbb{N}}x_n\right)=\sum_{n\in\mathbb{N}}f\left(x_n\right)$$

For all linear QBSs X, Y, we define a linear QBS $X \multimap Y$

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$$\blacktriangleright (\mu_n)_{n\in\mathbb{N}} f = \sum_{n\in\mathbb{N}} \int \eta f x \, \mu_n \, (\mathsf{d}(x,\eta))$$

Multiplicatives

- $ightharpoonup X \multimap \mathbb{W} \simeq X^{\perp}$
- \blacktriangleright $X \stackrel{\gamma_1}{\gamma_2} Y := X^{\perp} \multimap Y \simeq Y^{\perp} \multimap X$
- $ightharpoonup X \otimes Y :\simeq (X \multimap Y \multimap \mathbb{W}) \multimap \mathbb{W}$
- $\blacktriangle \underline{A} \otimes \underline{B} \simeq \underline{A \times B}$
- \blacktriangleright (QbsLin, $\mathbb{W}, \otimes, \multimap$) monoidal closed

The cartesian product &

For all linear QBSs $(X_n)_{n\in\mathbb{N}}$, we define $\&_{n\in\mathbb{N}} X_n$

$$\blacktriangleright \left| \&_{n \in \mathbb{N}} X_n \right| = \prod_{n \in \mathbb{N}} |X_n|$$

$$\blacktriangleright (\eta_n)_{n\in\mathbb{N}} (x_n)_{n\in\mathbb{N}} = \sum_{n\in\mathbb{N}} \eta_n x_n$$

The coproduct \oplus

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For all QBSs A, B, $\underline{A} \oplus \underline{B} \simeq \underline{A + B}$

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Proposition

- $ightharpoonup f_!$ is unique
- $ightharpoonup g \circ f = (g_! \circ_{\mathsf{Kleisli}_!} f_!) \circ \nabla$

Arbitrary fixed points

Proposition

- ▶ any analytic function $f: X \to X$ has a least fixed point fix $f \in X$,