

$\llbracket \_ \rrbracket$  :  $\mathbb{M}(A) \rightarrow ((A \rightarrow \mathbb{R}) \rightarrow \mathbb{R})$   
 $\llbracket \_ \rrbracket$  = LO interpretation  
 $m$  :  $\mathbb{M}(A, T)$   
 $m$  =  $\mathbf{do}\{h; a \leftarrow w; M\}$  input to disint  
 $\hat{m}$  =  $\mathbf{do}\{a \leftarrow \mu; t \leftarrow k a; \text{return}(a, t)\}$   $m$  to  $\hat{m}$  by algebraic manipulation  
 $\mu$  :  $\mathbb{M}(A)$   
 $\in$  {lebesgue, counting, dirac} in concrete code,  $\mu$  is determined by  $A$  (type directed)

$k$  :  $A \rightarrow \mathbb{M}(T)$   
 $=$  the interesting thing  
 $\llbracket \hat{m} \rrbracket$  =  $\lambda f. \llbracket \mu \rrbracket (\lambda a. \llbracket k a \rrbracket (\lambda t. f(a, t)))$  defn of  $\llbracket \_ \rrbracket$ . Given  $\hat{m}$ , solve for  $k$   
 $\hat{m}$  =  $\mathbf{do}\{a \leftarrow \mu; <\triangleleft w a \bar{M} h\}$   
 $\bar{M} = \lambda h'. \mathbf{do}\{h'; M\}$   
 where  $<\triangleleft \_ \_ \_ \_ =$  constrain outcome ???

Target:

$$\llbracket \hat{m} \rrbracket = \lambda f. \int_{a=(-\infty, \infty)} \llbracket k a \rrbracket (\lambda t. f(a, t)) \wedge da$$

Assuming  $\mu = \text{lebesgue}$

$$\begin{aligned} \llbracket \hat{m} \rrbracket &= \lambda f. \int_{a=(-\infty, \infty)} \llbracket <\triangleleft w a \bar{M} h \rrbracket (f) \wedge da \\ \text{where } \llbracket \bar{M} h' \rrbracket &= \llbracket h' \rrbracket [\llbracket M \rrbracket (f)] \end{aligned} \tag{a}$$

General form

$$\begin{aligned} \llbracket \hat{m} \rrbracket &= \lambda f. \llbracket h \rrbracket [\llbracket w \rrbracket (\lambda a. \llbracket M \rrbracket (f))] \\ \text{where } \llbracket h \rrbracket &\text{ is an expression with holes, such that substituting a PL (patently linear) -in-}f \\ &\text{expression gives a PL-in-}f \text{ expression.} \end{aligned}$$

assuming  $a \in \text{free-vars}(\llbracket M \rrbracket)$   
 $\text{free-vars}(h) \subseteq \text{free-vars}(\llbracket w \rrbracket) \cup \text{free-vars}(\llbracket M \rrbracket)$

Then case split on  $w$ :

$$\begin{aligned} \textcircled{1} \quad w &= \text{lebesgue} \\ \llbracket \hat{m} \rrbracket (f) &= \llbracket h \rrbracket [\int_{a=(-\infty, \infty)} \llbracket M \rrbracket (f) \wedge da] \\ &= \int_{a=(-\infty, \infty)} \llbracket h \rrbracket [\llbracket M \rrbracket (f)] \wedge da \end{aligned}$$

because of linearity/Tonelli/ $h$  is nice enough

Thus define  $<\triangleleft \text{lebesgue } a \bar{M} h' = \bar{M} h'$  where we used eqn<sub>(a)</sub>

$$\begin{aligned} \textcircled{2} \quad w &= \text{Normal } \mu \sigma && \text{PDF is } \hat{N}_x \\ \llbracket \hat{m} \rrbracket (f) &= \llbracket h \rrbracket [\int_{a=(-\infty, \infty)} \hat{N}_a \cdot \llbracket M \rrbracket (f) \wedge da] \\ &= \int_{a=(-\infty, \infty)} \llbracket h \rrbracket [\hat{N}_a \cdot \llbracket M \rrbracket (f)] \wedge da && \text{linearity/Tonelli}/h \text{ nice} \\ &= \int_{a=(-\infty, \infty)} \bar{M} \left( \llbracket h \rrbracket [\hat{N}_a \cdot \_] \right) \wedge da && ??? \end{aligned}$$

Thus define  $<\triangleleft (\text{Normal } \mu \sigma) a \bar{M} h' = \bar{M}(h'; \text{factor } \hat{N}_{\mu, \sigma})$

$$\begin{aligned} \textcircled{3} \quad w &= \text{counting} \\ \llbracket \hat{m} \rrbracket (f) &= \llbracket h \rrbracket [\sum_{a=(-\infty, \infty)} \llbracket M \rrbracket (f)] \\ &= \sum_{a=(-\infty, \infty)} \llbracket h \rrbracket [\llbracket M \rrbracket (f)] && \text{linearity/switch}/h \text{ nice} \\ &= \text{FAIL} \end{aligned}$$

But we “knew” that the type of  $w$  is  $\mathbb{M}(\mathbb{Z})$  and we are in  $\mathbb{M}(\mathbb{R})$

$$\textcircled{4} \quad w = \text{Dirac } d \quad h \vdash d : \mathbb{R}$$

$$\llbracket \hat{m} \rrbracket(f) = \llbracket h \rrbracket[\llbracket M \rrbracket(f)|_{a=d}]$$

case 1:  $d$  is a constant, likely impossible?

case 2:  $d$  is a var bound in  $h$ , see POPL backup slides. case *return x*. see also outline + proofs (???)

case 3:  $d = g x$  where  $x$  bound in  $h$

$$<\triangleleft \llbracket \text{Dirac}(g x) \rrbracket a c(h_1; x \leftarrow w_1; h_2) = <\triangleleft w_1 (g^{-1} a) ??$$

worry:  $g^{-1}$  may involve (????)

$$\begin{aligned} \textcircled{5} \quad w &= \text{return } |e| \\ \llbracket \hat{m} \rrbracket(f) &= \llbracket h \rrbracket[\llbracket M \rrbracket(f)|_{a=|e|}] \\ &= \llbracket h \rrbracket[\text{if } e \geq 0 \text{ then } \llbracket M \rrbracket(f)|_{a=e} \text{ else } \llbracket M \rrbracket(f)|_{a=-e}] & ? \\ &= \llbracket h \rrbracket[\llbracket \text{do}\{a \leftarrow \text{return } |b|; M\}(f) \rrbracket|_{b=e}] \\ &= \int_{b=(-\infty, \infty)} \llbracket <\triangleleft (\text{return } e) b \bar{M} \rrbracket(f) \wedge db & \text{by induction} \\ &= \int_{b=(-\infty, \infty)} \llbracket <\triangleleft (\text{return } e) b \bar{M} h \rrbracket(f)|_{a=|b|} \wedge db & \text{substitution commutative} \\ &= \int_{b=(-\infty, 0)} \llbracket <\triangleleft (\text{return } e) b \bar{M} h \rrbracket(f)|_{a=-b} \wedge db \\ &+ \int_{b=(0, \infty)} \llbracket <\triangleleft (\text{return } e) b \bar{M} h \rrbracket(f)|_{a=b} \wedge db \\ &= \int_{a=(0, \infty)} \llbracket <\triangleleft (\text{return } e) b \bar{M} h \rrbracket(f)|_{b=-a} \wedge da & \text{change of variables from } b \text{ to } -a \\ &+ \int_{b=(0, \infty)} \llbracket <\triangleleft (\text{return } e) b \bar{M} h \rrbracket(f)|_{a=b} \wedge db \\ &= \int_{a=(0, \infty)} \llbracket <\triangleleft (\text{return } e) -a \bar{M} h \rrbracket(f) \wedge da \\ &+ \int_{a=(0, \infty)} \llbracket <\triangleleft (\text{return } e) -a \bar{M} h \rrbracket(f) \wedge da & \hat{M} \text{ is } b\text{-free} \\ &= \int_{a=(0, \infty)} \llbracket \dots \oplus \dots \rrbracket(f) \wedge da \\ &= \int_{a=(-\infty, \infty)} \mathbb{1}_{[0, \infty)}(a) \cdot \llbracket \dots \rrbracket(f) \wedge da \\ &= \int_{a=(-\infty, \infty)} \llbracket \text{guard } [0, \infty) a; \dots \rrbracket(f) \wedge da \end{aligned}$$

And now onto  $\frac{d}{da}$ ! Definition 2. Let:

$$\hat{m} = \text{do}\{x \leftarrow \mu; y \leftarrow k x; \text{return}(x, y)\} \quad \text{where } \mu = \text{lebesgue}$$

Show that:

$$\begin{aligned} \llbracket k a \rrbracket(f) &= \frac{d}{da} \left( \llbracket \hat{m} \rrbracket \left( \lambda(x, y). \begin{cases} f(y) & x \leq a \\ 0 & x > a \end{cases} \right) \right) \\ &= \frac{d}{da} \left( \int_{x=(-\infty, \infty)} \llbracket k x \rrbracket \left( \lambda y. \begin{cases} f(y) & x \leq a \\ 0 & x > a \end{cases} \right) \wedge dx \right) & \text{defn. of } \llbracket \cdot \rrbracket \\ &= \frac{d}{da} \left( \int_{x=(-\infty, \infty)} \begin{cases} \llbracket k x \rrbracket(f) & x \leq a \\ \llbracket k x \rrbracket(\lambda_{-} 0) & x > a \end{cases} \wedge dx \right) & \text{piecewise rules} \\ &= \frac{d}{da} \left( \int_{x=(-\infty, a)} \llbracket k x \rrbracket(f) \wedge dx \right) & \text{linearity } T(\lambda_{-} 0) = 0 \\ &= \llbracket k a \rrbracket(f) & \text{Leibniz integral rule (} k \text{ depends on } a?) \end{aligned}$$