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# Quantitative Information Flow with Monads in Haskell

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**Abstract:** Monads are a popular feature of the programming language *Haskell* because they can model many different notions of computation in a uniform and purely functional way. Our particular interest here is the probability monad, which can be –and has been– used to synthesise models for probabilistic programming.

Quantitative Information Flow, or *QIF*, arises when security is combined with probability, and concerns the measurement of the *amount* of information that 'leaks' from a probabilistic program's state to a (usually) hostile observer: that is, not "whether" leaks occur but rather "how much?"

Recently it has been shown that *QIF* can be seen monadically, a 'lifting' of the probability monad from (simply) distributions to *distributions* of distributions — so called "hyper-distributions". Haskell's support for monads therefore suggests a synthesis of an executable model for *QIF*. Here we provide the first systematic and thorough account of doing that: using distributions of distributions to synthesise a model for Quantitative Information Flow in terms of monads in Haskell.

### 1 Introduction

In contexts where programs have access to or manipulate private information, assessing the control of how that information flows is an essential aspect of the verification task. In some, probably most cases *some* part of the secret must be released for the program to achieve anything useful at all — but it is the unintended leaks, which could be avoided by more careful programming, that concern us here. Preventing them is enormously challenging, and the idea of quantifying the information that *does* flow was proposed by Denning (1982), Millen (1987), Clark et al. (2005b) and others to provide a sound

framework to enable the analysis of the severity and impact of such flows. Our model for Quantitative Information Flow, that is QIF, was originally expressed in terms of information-theoretic channels, even to the extent of measuring (change in) Shannon Entropy 'by default' as the method of choice (Millen, 1987); and as such it has been used successfully to assess flows related to confidentiality and privacy for relevant operational scenarios. More recently, however, this channel model has been generalised: more general entropies than Shannon's are applicable (Alvim et al., 2012), and flow can be defined for programs rather than just channels (McIver et al., 2010). (Programs can update the private information, whereas channels can only read it.) The key to this generalisation is hyper-distributions (McIver et al., 2010, 2014a) (§3 below) — based on 'hypers', QIF in computer programs can be given a monadic semantics that supports many different entropies.

This paper combines the monadic semantics with a second idea: that monads (§2.1 below) abstract and unify common features of "notions of computation" (Moggi, 1991) and that monadic features can be, and have been built into (functional) programming languages (Wadler, 1992). Putting those two ideas together encourages the synthesis of an implementation of a 'QIF-aware' programming language. We present a prototype of such a language, which we have called "Kuifje". The synthesis also provides an important tool for experimentation with and analysis of how information flows in real programming.

A helpful guide to what we present is the analogous, but more straightforward synthesis that arises from a simpler combination: that simple probabilistic semantics (i.e. without flow) is also monadic (Lawvere, 1962; Giry, 1981). The result is easy implementations of functional probabilistic programming languages (Ramsey and Pfeffer, 2002; Erwig and Kollmansberger, 2006; Kiselyov and Shan, 2009). Our work here benefits from that, because QIF-aware programming languages are probabilistic — the 'quantities' in the information flow are derived from the probabilities occurring in the programs and in the probability distributions over the hidden state to which they are applied.

In the development of our functional implementation we use the notion of monoids as a guiding structure. Indeed, we can see both the syntacticand the semantic domain of a simple programming language as a monoid, the former being free, so that its denotational semantics is then a monoid morphism. The initial-algebra representation of free monoids gives rise to a straightforward implementation of this denotational semantics as a functional-

 $<sup>^{1}\,</sup>$  "Kuifje" is the Flemish/Dutch name of Hergé's Tintin, and refers to his hairstyle: a quiff.

programming-style *fold*. Moreover, with 'fold fusion' (Malcolm, 1990; Hutton, 1999) we can easily derive an efficient implementation of the hyper-distribution semantics from its naïve specification.

### 2 Background

We begin by describing monads in general (briefly) as they are used in Computer Science, how they are instantiated in the functional programming language Haskell, how they relate to quantitative information flow, and how their Haskell instantiation can be used to build the tools necessary for a probabilistic information-flow-aware programming-language implementation.

#### 2.1 Monads

The mathematical structure of monads was introduced to Computer Science by Moggi in order to have a model of computation that was more general than the "gross simplification" of identifying programs with total functions from values to values, a view that "wipes out completely behaviours like non-termination, non-determinism or side effects..." (Moggi, 1991). Here we will be using that generality to capture the behaviour of programs that hide and, complementarily, leak information: and our particular focus will be on using the monadic facilities of the programming language Haskell (Peyton Jones, 2003; Haskell, n.d.) to illustrate our ideas.

Moggi's insight was to model a "notion of computation" as a monad  $\mathbb{T}$ , in order to distinguish plain values of some type  $\mathcal{A}$  from the computations  $\mathbb{T}\mathcal{A}$  that yield such values. (Later, we will see  $\mathbb{T}$  as a Haskell type-constructor.) Thus  $\mathbb{T}$  might enrich sets  $\mathcal{A}$  of values to  $\mathcal{A}_{\perp}$  by adding an extra element  $\perp$  denoting 'not a proper value', perhaps the simplest computational monad; or it might enrich  $\mathcal{A}$  to  $\mathbb{P}\mathcal{A}$ , the subsets of  $\mathcal{A}$ , for modelling demonic choice; or it might enrich  $\mathcal{A}$  to  $\mathcal{W}^* \times \mathcal{A}$ , pairing with a sequence of  $\mathcal{W}$  values, for modelling 'writing' such as to a log file; or it might enrich  $\mathcal{A}$  to  $\mathbb{D}\mathcal{A}$ , the discrete distributions on  $\mathcal{A}$  which, below, will be our starting point here. We say "enrich" because in each case the original  $\mathcal{A}$  can be found embedded within  $\mathbb{T}\mathcal{A}$ : a plain value can always be seen as a degenerate computation. Thus  $\mathcal{A}$  is found: within  $\mathcal{A}_{\perp}$  as that subset of computations yielding a proper value; within  $\mathcal{W}^* \times \mathcal{A}$  as the computations ( $\langle \cdot \rangle$ , a) in which no writes have yet occurred; within  $\mathbb{P}\mathcal{A}$  as the singleton sets  $\{a\}$  that represent the (degenerate) demonic choice of only one value, i.e. no choice at all (Hobson's Choice); and

 $\mathcal{A}$  is found within  $\mathbb{D}\mathcal{A}$  as the point distribution  $\langle a \rangle$ , the probabilistic choice 'certainly a', this time no *probabilistic* choice at all.<sup>2</sup>

For a general monad  $\mathbb{T}$ , the embeddings illustrated above are all instances of the *unit function*, written  $\eta$  and of type  $\mathcal{A} \to \mathbb{T} \mathcal{A}$ , so that in the above four cases  $\eta a$  is (the proper value) a, (the nothing-yet-written) ( $\langle \rangle, a$ ), (the singleton)  $\{a\}$ , and (the point)  $\langle a \rangle$ , respectively. Whereas a pure function taking values from  $\mathcal{A}$  to values in  $\mathcal{B}$  has type  $\mathcal{A} \to \mathcal{B}$ , Moggi modelled an 'impure function' for a particular notion of computation  $\mathbb{T}$  as a so-called *Kleisli arrow*  $\mathcal{A} \to \mathbb{T} \mathcal{B}$  — that is, a pure function yielding a computation rather than a plain value. Thus partial functions are modelled as Kleisli arrows  $\mathcal{A} \to \mathcal{B}_{\perp}$ , 'writing functions' as Kleisli arrows  $\mathcal{A} \to \mathcal{W}^* \times \mathcal{B}$ , 'nondeterministic functions' as Kleisli arrows  $\mathcal{A} \to \mathbb{D} \mathcal{B}$ .

If a monad  $\mathbb{T}$  is to model a "notion of computation", then in particular it had better support sequential composition: if a program f takes a value  $a: \mathcal{A}$  to some structure in  $\mathbb{T}\mathcal{B}$ , and it is followed by a compatible program g with the same notion  $\mathbb{T}$  of computation, i.e. a Kleisli arrow of type  $\mathcal{B} \to \mathbb{T}\mathcal{C}$ , then that second program g must act as if it has type  $\mathbb{T}\mathcal{B} \to \mathbb{T}\mathcal{C}$  if it is to be sequentially composed with f, since the input type of g, the second stage, must in some sense match the output type of the first stage f. This is achieved by defining a Kleisli-lifting  $(-)^*$ , which converts Kleisli arrow  $g:\mathcal{B}\to \mathbb{T}\mathcal{C}$  to a 'lifted' version  $g^*$ , a function of type  $\mathbb{T}\mathcal{B}\to \mathbb{T}\mathcal{C}$ . Then the intuitive conclusion, that if f goes from  $\mathcal{A}$  to  $\mathcal{B}$  and g from  $\mathcal{B}$  to  $\mathcal{C}$  then their composition should go from  $\mathcal{A}$  to  $\mathcal{C}$ , is realised by the Kleisli composition  $g \bullet f$  of  $f: \mathcal{A}\to \mathbb{T}\mathcal{B}$  and  $g: \mathcal{B}\to \mathbb{T}\mathcal{C}$  defined as  $g \bullet f = g^* \circ f$  having type  $\mathcal{A}\to \mathbb{T}\mathcal{C}$ , using Kleisli-lifting  $(-)^*$  and ordinary functional composition  $(\circ)$  together.

A monad  $\mathbb{T}$  can be seen as a functor which, among other things, means that for any function  $h: \mathcal{A} \to \mathcal{B}$  there is another function  $\mathbb{T}h: \mathbb{T}\mathcal{A} \to \mathbb{T}\mathcal{B}$  that behaves in a sensible way (in particular, respecting identity and composition). Then an alternative definition of Kleisli composition is to require that  $\mathbb{T}$  have a function operation function operation function. In that case, for Kleisli arrow function one can define function by function and the Kleisli composition function of function and function and function are equivalent and we will use them interchangeably.

The precise conditions for operation  $\mathbb{T}$  on sets  $\mathcal{A}$  to be a monad are that  $\mathbb{T}$  must act also on the functions between those sets, respecting typing

<sup>&</sup>lt;sup>2</sup> For a:A we write  $\langle a \rangle$  for the *point distribution* in  $\mathbb{D}A$  which assigns probability 1 to a and probability 0 to all other elements of A (like a one-sided die).

(so that  $\mathbb{T}f: \mathbb{T}A \to \mathbb{T}B$  when  $f: A \to B$ ), and it must support families of functions  $\eta_A: A \to \mathbb{T}A$  and  $\mu_A: \mathbb{T}^2A \to \mathbb{T}A$  that satisfy also the following algebraic identities:

- (a)  $\mathbb{T}id = id$   $\mathbb{T}$  respects identity. (it's a functor)
- (b)  $\mathbb{T}f \circ \mathbb{T}g = \mathbb{T}(f \circ g)$   $\mathbb{T}$  respects composition. (ditto)
- (c)  $\eta \circ f = \mathbb{T} f \circ \eta$   $\eta$  is a natural transformation  $1 \to \mathbb{T}$ .
- (d)  $\mu \circ \mathbb{T}^2 f = \mathbb{T} f \circ \mu$   $\mu$  is a natural transformation  $\mathbb{T}^2 \to \mathbb{T}$ .
- (e)  $\mu \circ \mathbb{T}\mu = \mu \circ \mu$   $\mu$  is associative.
- (f)  $\mu \circ \mathbb{T} \eta = \mu \circ \eta = id \eta$  is unit of  $\mu$ .

Identities (a,b) are the conditions for  $\mathbb{T}$  to be a functor, and (c,d) require that the families  $\eta$  and  $\mu$  form natural transformations, and finally (e,f) are the additional conditions for  $(\mathbb{T}, \eta, \mu)$  to form a monad. In particular, it is a straightforward exercise to use these identities to verify that ( $\bullet$ ) and  $\eta$  form a monoid: we have  $h \bullet (g \bullet f) = (h \bullet g) \bullet f$  and  $\eta \bullet f = f = f \bullet \eta$ .

To make those identities more concrete and familiar, we describe in words what the analogous identities would be for the powerset monad  $\mathbb{P}$  used to model non-deterministic, i.e. 'demonic' programs. They are (in the same order)

- (a) The image of a set X through the identity function id is X itself.
- (b) The image of a set X through the composition  $g \circ f$  is the image through g of the image through f of X.
- (c) Making a singleton set  $\{x\}$  from x, and then applying f to all elements of that set, is the same as applying f to x first and then making a singleton set from that: in both cases you get the singleton set  $\{fx\}$ .
- (d) Applying f to the elements of the elements of a set of sets (that is, applying f 'twice deep'), and then taking the distributed union of the result, is the same as taking the distributed union of the set of sets first, and then applying f to its elements (i.e. once deep). Starting e.g. from  $\{\{x_1\}, \{x_2, x_3\}\}$  you get  $\{f x_1, f x_3, f x_3\}$  in both cases.
- (e) Applying distributed union to each of the elements of a set of sets of sets (i.e. three nested braces), and then taking the distributed union of that, is the same as taking the distribution union twice. For example, starting from  $\{\{\{x_1\}\}, \{\{x_2, x_3\}, \{x_4\}\}\}\$  the first gives  $\{\{x_1\}, \{x_2, x_3, x_4\}\}$  and then  $\{x_1, x_2, x_3, x_4\}$ , and the second reaches the same result but via  $\{\{x_1\}, \{x_2, x_3\}, \{x_4\}\}$  instead.
- (f) Converting a set's elements to singleton sets, and then taking the distributed union, is the same as converting the set to a singleton set

(of sets) and then taking the distributed union of that — and it is the identity in both cases. The first takes  $\{x_1, x_2\}$  to  $\{\{x_1\}, \{x_2\}\}$  and then (back) to  $\{x_1, x_2\}$ ; and the second goes via  $\{\{x_1, x_2\}\}$ .

### 2.2 Monads for probabilistic programming

Probabilistic computation is an instance of the more general monadic construction introduced in §2.1 just above, and it provides the essential 'numeric component' of moving from earlier, only qualitative descriptions of information flow (Cohen, 1977; Goguen and Meseguer, 1984) to *Quantitative Information Flow* (Denning, 1982; Millen, 1987; Gray, 1990; Clark et al., 2005b), abbreviated "*QIF*": the study of information leakage, typically from- or between computer programs, where –crucially– the amount of information leaked can be measured and compared. Thus in this section we concentrate on probabilistic computation alone; we move on to information flow in §3.

A (discrete) probabilistic computation over some  $\mathcal{A}$  takes an initial state  $a:\mathcal{A}$  to a final distribution  $\alpha:\mathbb{D}\mathcal{A}$  — thus it has type  $\mathcal{A}\to\mathbb{D}\mathcal{A}$ . For example with  $\mathcal{A}=\{h,t\}$  for the head and tail faces of a coin, a computation P that 'seeks heads' might be

$$Ph = \langle h \rangle$$
 if heads already, don't flip any more  $Pt = \langle h, t \rangle$  if  $t$  keep flipping (1)

where in general we write  $\langle a, b, \dots, z \rangle$  for the uniform distribution over the elements listed inside  $\langle \dots \rangle$ . As a special case  $\langle a \rangle$  is the point distribution on a.

To seek heads twice we run P twice, i.e. we compose P with itself; but, as already noted more generally, the simple  $P \circ P$  would be type-incorrect because the second-executed P (the left one) expects an A but the first P delivers a  $\mathbb{D}A$ . Let us write a distribution list  $\langle \cdots \rangle$  with superscripts summing to 1 for a discrete distribution with those probabilities (rather than uniform), so that omitted superscripts are assumed to be equal; and we write  $\neg p$  for 1-p. Then, following the Kleisli approach, we lift the second

P to  $P^*$ , so that its argument is of type  $\mathbb{D}\mathcal{A}$ , and note that

so that using  $P^*$  in its general form from (2) we can calculate

$$P^{2}h = P^{*}(Ph) = P^{*}\langle h \rangle = P^{*}\langle h^{1}, t^{0} \rangle = \langle h^{(1+1)/2}, t^{(1-1)/2} \rangle = \langle h^{1}, t^{0} \rangle = \langle h \rangle ,$$

and again from (2) we have

$$P^2t = P^*(Pt) = P^*\langle h, t \rangle = P^*\langle h^{1/2}, t^{1/2} \rangle = \langle h^{(1+1/2)/2}, t^{(1-1/2)/2} \rangle = \langle h^{3/4}, t^{1/4} \rangle \ .$$

For "see  $\dagger$  below" we note that  $\mathbb{D}P$  is in monadic terms the application of functor  $\mathbb{D}$  to arrow h; in elementary probability this is the 'push forward' of h (Feller, 1971). For  $f: \mathcal{A} \to \mathcal{B}$  and  $\alpha: \mathbb{D}\mathcal{A}$  and  $b: \mathcal{B}$  the push forward  $\mathbb{D}f$  of f has type  $\mathbb{D}\mathcal{A} \to \mathbb{D}\mathcal{B}$  and is defined

$$(\mathbb{D}f) \alpha b = \sum_{\substack{a:A\\fa=b}} \alpha a = \beta b \text{ say },$$

i.e. so that the probability  $\beta b$  assigned by the  $\mathbb{D}\mathcal{B}$ -typed distribution  $\beta = \mathbb{D}f \alpha$  to b is the total probability assigned by  $\alpha$  in  $\mathbb{D}\mathcal{A}$  to those a's in  $\mathcal{A}$  such that fa = b.

For "see ‡ below" we have that the definition of multiply  $\mu$  for  $\mathbb{D}$  is the 'squash' or 'distributed average' that takes a distribution of distributions to a single distribution. With  $\mathcal{D}$  as our base set, <sup>3</sup> we take some  $\Delta: \mathbb{D}^2 \mathcal{D}$  and  $d: \mathcal{D}$  and have that  $\mu \Delta \in \mathbb{D} \mathcal{D}$  and <sup>4</sup>

$$\mu \, \Delta \, d \qquad = \qquad \sum_{\delta: \, \Delta} \Delta \delta \times \delta d \quad .^5 \tag{3}$$

<sup>&</sup>lt;sup>3</sup> This is a temporary departure from  $\mathcal{A}, \mathcal{B}$  as typical base sets, because we need to use "capital Greek D" as an element of  $\mathbb{D}^2 \mathcal{D}$ .

<sup>&</sup>lt;sup>4</sup> Concerning (:) vs. ( $\in$ ) — we use the former to introduce a bound variable, both in text and in formulae. With e.g.  $x \in X$  we are instead referring to x, X that are already defined.

<sup>&</sup>lt;sup>5</sup> The definition of  $\mu$  in the powerset monad  $\mathbb{P}$  is analogous: it is a distributed union that takes a set of sets to a single set by removing one level of set braces. Specifically, if we think of a set as its characteristic predicate (a function from elements to booleans), then for a set of sets

The above might seem quite general, particularly when there is a more conventional –and simpler– view of P in (1) above, the 'seek h' operation, as a Markov chain. We now look at that connection, strengthening the intuition for what the probability monad  $\mathbb{D}$  and its  $\eta, \mu$  are doing, and preparing ourselves for when their generality becomes more useful.

The Markov matrix for the head-seeking P is

after 
$$P$$
before  $P = \begin{pmatrix} 1 & 0 \\ 1/2 & 1/2 \end{pmatrix}$ 

Such matrices are called *stochastic* because their rows sum to one: the rows above are (invisibly) labelled h above t, and the columns h before t; and each element of the matrix gives the probability that one application of P takes that row label to that column label. Thus for example h (upper row) is taken to h (left column) with probability 1; but t (lower row) is taken to h with probability only 1/2. Now if the initial distribution of the coin faces were  $\langle h^p, t^{-p} \rangle$ , then –as is well known– the final distribution of coin faces is given by the vector-matrix product

$$(p \neg p) \begin{pmatrix} 1 & 0 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix} \qquad = \qquad \left(\frac{1+p}{2} \, \frac{1-p}{2}\right) \quad ,$$

agreeing with what was calculated above at (2). And the effect of two P's in succession, that is  $P(P\langle h^p, t^{\neg p} \rangle)$ , is therefore given by the matrix product

$$\left( (p \neg p) \left( \begin{array}{cc} 1 & 0 \\ \frac{1}{2} & \frac{1}{2} \end{array} \right) \right) \quad \left( \begin{array}{cc} 1 & 0 \\ \frac{1}{2} & \frac{1}{2} \end{array} \right)$$

which, because of the associativity of matrix multiplication, can of course be written

$$(p \neg p) \quad \left( \begin{pmatrix} 1 & 0 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix} \begin{pmatrix} 1 & 0 \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix} \right) \qquad = \qquad (p \neg p) \begin{pmatrix} 1 & 0 \\ \frac{3}{4} & \frac{1}{4} \end{pmatrix} \quad . \tag{4}$$

Now we can observe that although the type of P itself is  $\mathcal{A} \to \mathbb{D} \mathcal{A}$ , the type of 'multiply by the square matrix' in the examples above is  $\mathbb{D} \mathcal{A} \to \mathbb{D} \mathcal{A}$  — that is, the matrix viewed 'row wise' is of type  $\mathcal{A} \to \mathbb{D} \mathcal{A}$  but, viewed as a whole (and using the definition of matrix multiplication) it is of type  $\mathbb{D} \mathcal{A} \to \mathbb{D} \mathcal{A}$ . Thus the matrix as a whole corresponds to the Kleisli lifting  $P^*$  of its rows

 $X: \mathbb{P}^2 \mathcal{A}$ , we have  $\mu X a = (\exists x: \mathbb{P} \mathcal{A} \cdot X \ x \wedge x \ a)$  — that is,  $a \in \mu X$  iff there exists some x: X with  $a \in x$ .

P. Then (4) goes on to show that  $P^* \circ P$  corresponds in turn to the matrix multiplication with itself of the matrix corresponding to  $P^*$ .

The wide applicability of matrix algebra comes in part from the fact (fortuitiously) that it has this monadic structure. In general, as Moggi explained, monads contribute to flexibility of general program-algebraic operations as well — and that flexibility is what we use here to explore —and implement—a program algebra for *QIF*.

**Summary** We will use the discrete-distribution monad  $\mathbb{D}$  which takes a set  $\mathcal{A}$  to the set  $\mathbb{D}\mathcal{A}$  of its discrete distributions. The unit  $\eta$  of  $\mathbb{D}$  takes an element of  $\mathcal{A}$  to the point distribution  $\langle a \rangle$  on a; the multiply  $\mu$  takes a distribution-of-distributions  $\Delta: \mathbb{D}^2 \mathcal{D}$  to its 'squash' as shown at (3) above, which is however equivalent to the 'smaller' summation over the support  $[\Delta]$  of  $\Delta$  only, thus

$$\mu \, \Delta \, d \qquad = \qquad \sum_{\delta : \lceil \Delta \rceil} \Delta \delta \times \delta d \quad , \tag{5}$$

where the *support* of  $\Delta$  is those  $\delta:\mathbb{D}\mathcal{D}$  such that  $\Delta\delta \neq 0$ . (This is important in Haskell because we can then represent distributions as *finite* lists over their support, omitting the possibly infinitely many elements of probability zero.)

#### 2.3 Monads in Haskell

Monads were introduced into Haskell because their mathematical generality translates into expressive power. They are modelled as a type class Functor with a method fmap, and a subclass Monad of Functor providing two additional methods return and ( $\gg=$ ); the latter is pronounced "bind". Their methods' types are

fmap :: 
$$(a \rightarrow b) \rightarrow m \ a \rightarrow m \ b$$
  
return ::  $a \rightarrow m \ a$   
 $(\gg =)$  ::  $m \ a \rightarrow (a \rightarrow m \ b) \rightarrow m \ b$ 

where m and a,b correspond to the  $\mathbb{T}$  and  $\mathcal{A},\mathcal{B}$  of Section 2.1. Function fmap is the functorial action of monad m, and return is the unit  $\eta$  of monad m, and ( $\gg$ =) is Kleisli lifting (but with the two arguments swapped). The multiplication  $\mu$  is modelled by

$$join :: m (m \ a) \rightarrow m \ a$$

 $<sup>^6\,</sup>$  This corresponds to the general Kleisli identity  $(P^* \circ P)^* = P^* \circ P^*$  .

As noted above, Kleisli lifting and monad multiplication are interdefinable: therefore we have the further identities

```
join x = x \gg = id
x \gg = f = join (fmap f x)
```

All of those are just ordinary Haskell functions, defined in plain Haskell code, and it is straightforward to implement additional operations in terms of them. For example, Kleisli lifting with the arguments in the traditional order ( $=\ll$ ) is defined in terms of bind by

$$(=\ll) :: (a \to m \ b) \to (m \ a \to m \ b)$$
$$g =\ll x = x \gg = g$$

and backwards Kleisli composition ( $\ll$ ) (written " $\bullet$ " in Section 2.1) and its forwards version ( $\gg$ ) are defined by

```
 \begin{array}{lll} (<\!\!=<\!\!\!>) :: (b \rightarrow m\ c) \rightarrow (a \rightarrow m\ b) \rightarrow (a \rightarrow m\ c) \\ g <\!\!=<\!\!\!\!< f &= join\circ fmap\ g\circ f \\ (>\!\!=>\!\!\!\!>) :: (a \rightarrow m\ b) \rightarrow (b \rightarrow m\ c) \rightarrow (a \rightarrow m\ c) \\ f >\!\!\!=> g &= join\circ fmap\ g\circ f \\ \end{array}
```

Clearly they are equal, operationally performing f 'and then' g; it is solely a matter of convenience which way around to write it.

As a final link back to the familiar, we mimic our use of the powerset monad  $\mathbb P$  in §2.1 to give a similar presentation here of the monad laws in Haskell, but using this time the list monad — call it  $\mathbb L$ . Then the functorial action of  $\mathbb L$  on a function  $f:a\to b$  is to produce  $map\ f$  of type  $[a]\to [b]$ ; unit  $\eta$  of  $\mathbb L$  takes x to the one-element list [x] containing just x, i.e. it is (:[]); and the multiply  $\mu$  of  $\mathbb L$  is the function concat that 'squashes' a list of lists into a single list. We now have

```
id
                                                                - (a)
                                    map id
map \ g \circ map \ f
                                   map (g \circ f)
                                                                -- (b)
                                                                - (c)
map \ f \circ (:[])
                              =
                                  (:[]) \circ f
concat \circ map \ (map \ f)
                                                                - (d)
                              =
                                   map\ f \circ concat
concat \circ map \ concat
                              =
                                                                -- (e)
                                    concat \circ concat
concat \circ map \; (:[\,])
                                                                --(f)
                                    concat \circ (:[]) = id
```

We will see see the benefit of all the above generality below, where these properties, and others, are exploited in a monadic treatment of *QIF* and the construction of a Haskell implementation of it.

### 2.4 Probabilistic programming in Haskell

With §2.2 and §2.3 as building blocks, we can model probabilistic programs in Haskell as Kleisli arrows for the distribution monad  $\mathbb{D}$ . (We are still not yet addressing QIF itself.)

Representation We limit probabilities to the rationals; and our distributions are discrete, represented as (finite) lists of pairs with each pair giving an element of the base type and the probability associated with that element. Usually (but not always) the representation will be *reduced* in the sense that the list includes only elements of the support of the distribution, and each of those exactly once, i.e. excluding both repeated elements and elements with probability zero.

```
type \ Prob = Rational
newtype \ Dist \ a = D \ \{runD :: [(a, Prob)]\}
```

The 'essence' of the representation is the type [(a, Prob)], i.e. lists of pairs. The D  $\{runD :: ...\}$  above is Haskell notation for defining  $Dist\ a$  as a record type, with a single field called runD that consists of a list of pairs, and introduces function  $D :: [(a, Prob)] \to Dist\ a$  to wrap up such a list as a record value. The field-name runD can be used as a function, to extract the 'bare' list of pairs.

**Monad instance** The make-probabilistic-monad functor is the type constructor Dist above, whose argument type a is the base type of the distribution. The unit return of the monad takes an element to the point distribution on that element. The bind operator ( $\gg$ =) takes a distribution d:Dist a and a distribution-valued function  $f:a \to Dist$  b and computes the push-forward of f over d.

```
instance Monad Dist where

return x = D[(x, 1)]
d \gg f = D[(y, p \times q) \mid (x, p) \leftarrow runD(y, q) \leftarrow runD(f(x))]
```

Note that ( $\gg$ =) can produce representations that are not reduced, since values of y can be repeated between the supports of different distributions f x as x itself varies over the support of d. We will arrange to reduce the representations where necessary.

**Operations** Function *uniform* constructs a discrete distribution from a non-empty list of elements, assigning the same probability to each element. (It is not defined on the empty list.)

```
uniform :: [a] \rightarrow Dist \ a

uniform \ l = D \ [(x, 1 / length \ l) \ | \ x \leftarrow l]
```

The three-argument function  $(- _{-} \oplus -)$  takes a probability p and two elements and from them constructs a distribution in which the first element has probability p and the second 1-p.

```
- \_ \oplus - :: Prob \rightarrow a \rightarrow a \rightarrow Dist \ a
x _p \oplus y = D \left[ (x, p), (y, 1 - p) \right]
```

Again, the essence here is the two-element list  $[(x, p), (y, \neg p)]$  of course. That is, the distribution  $x \not p \oplus y$  generally has two-element support—unless x and y coincide, in which case it is a point distribution (in unreduced form).

**Reduction** Function reduction removes duplicates and zeroes from the concrete representation of a distribution. That does not change the abstract distribution represented, but makes its handling more efficient. In the sequel it will be built-in to monadic compositions (such as (>>=) above, and (>=>) etc.)

```
unpackD :: Ord \ a \Rightarrow Dist \ a \rightarrow [(a, Prob)] — Recover list representation, reduced. unpackD = removeDups \circ removeZeroes \circ runD where removeZeroes = filter \ (\lambda(x, p) \rightarrow p \neq 0) removeDups = toList \circ fromListWith \ (+) reduction :: Ord \ a \Rightarrow Dist \ a \rightarrow Dist \ a reduction = D \circ unpackD  — Unpack and then repack.
```

Here (from right to left) function runD extracts the essence, namely the list of pairs; then removeZeroes and removeDups reduce the list; and finally D replaces the reduced list within the constructor, where it began. The Haskell library function fromListWith requires an ordering on the elements, so it can make use of a binary search tree in order to remove duplicates in  $O(n \log n)$  time; one could instead require only element equality rather than ordering, at the cost of  $O(n^2)$  time.

### 3 QIF and hyper-distributions

With the above preliminaries, we can now move to quantitative information flow.

Figure 1 Channel matrix describing not-quite-perfect transmission

Figure 2 Joint distribution between input and output, based on Fig. 1 and uniform input

### 3.1 Background

In the communication channels of Shannon (1948), information flows in at the source, is transmitted but possibly with errors introduced, and then flows out at the target. Typically the error-rate is described mathematically as a channel *matrix* that gives explicit probabilities for message corruption. For example, Fig. 1 shows a channel matrix representing correct transmission with high probability only — if a 0 is input, there is a 1% probability that a 1 will come out instead; and for a 1 input, the probability of error is 2%. As noted earlier, the matrix is called *stochastic* because its rows sum to one.

Analyses of channels like Fig. 1 assume a distribution over the inputs, and look at the correlation with the resulting output. For example, if we assume a uniform input distribution on  $\{0,1\}$ , then the joint distribution matrix between inputs and outputs would be as in Fig. 2, obtained by multiplying the input probabilities ( $^{1}/_{2}$  here) along the rows. Here it's the matrix as a whole that sums to 1, not the individual rows.

The 'information flow' due to such channel matrices is often expressed as the difference between the Shannon Entropy of the input before- and after the output is observed. <sup>7</sup> In this example the Shannon Entropy beforehand is the entropy of the prior distribution: simply 1 bit, because that distribution is uniform over two values. The Shannon Entropy *afterwards* is however the

<sup>&</sup>lt;sup>7</sup> The Shannon Entropy of a p vs. 1-p distribution is  $-(p\lg(p)+(1-p)\lg(1-p))$ .

Figure 3 Channel matrix describing a 1% success-rate

conditional Shannon Entropy obtained by averaging the Shannon Entropies of the posterior distributions, with the weights of that averaging being their probability of occurrence. In Fig. 2 for example, the marginal probability that a 0 is output is .495+.01=.505 and the conditional distribution on the input is then the normalised column for that output, i.e. that it was 0 with probability .495/.505=.980 and 1 with probability .020, which distribution has Shannon Entropy .140. Similarly, for output 1 the marginal probability is .495 and the conditional probability on the inputs is 0 with probability .005/.495=.010 and output 1 with probability .990, with Shannon Entropy .081. The conditional Shannon Entropy overall is thus the weighted average of those two, that is  $.505 \times .140 + .495 \times .081 = .111$ , and the number of bits transmitted is the entropy-before vs. conditional-entropy-afterwards difference, that is 1-.111 = .889 bits in this case. It's a pretty good channel from the communication point of view.

When we look at this from the point of view of computer security however, it's a terrible channel: it has leaked almost all (0.889 bits) of the secret (1 bit). Far better for secrets would be the channel of Fig. 3 that has only a very slight bias induced on the output with respect to the input. A similar calculation for the above shows the conditional Shannon Entropy on the uniform input in this case to be 0.9997, so that this channel leaks only 0.0003 bits. This is more like what we want for our secure programs. (For communication, however, it's Fig. 3 that is a terrible channel.) Thus although the mathematics for flow of communications and for flow of secrets (leaks) from programs is the same, the interpretation is complementary.

In spite of that correspondence, it turns out that Shannon Entropy is sometimes (even often) very far from the best way to measure entropy where leaks from computer programs are concerned. Smith (2009) argued that in some cases it might be better to measure (in-)security by using instead the maximum probability that the secret could be guessed: an intelligent attacker would guess the secret(s) she knows to have the largest probability: this is called *Bayes Vulnerability*. As an entropy (but not *Shannon* 

					Shannon Entropy	·	Bayes Vulnerability
$password \rightarrow$	Α	а	9	%	H()	R()	V() = 1 - R()
$\pi_1$ probability $\pi_2$ probability	,	,			$1 \sim 1.45$	$\frac{1}{2}$ $\frac{1}{3}$	•

Distribution  $\pi_2$  has more Shannon Entropy than  $\pi_1$ , but still  $\pi_2$  is an easier target than  $\pi_1$  for the one-guess password hacker.

Figure 4 Entropies for two example password distributions

entropy) this is expressed as a real-valued function that takes a distribution to  $1 - maximum \ probability$ , where the subtraction from one (1-) is a technical device that ensures increasing disorder leads to increasing entropy: that function is called  $Bayes \ Risk$ . On a fixed state space X of size N, the maximum Bayes Risk is  $1-\frac{1}{N}$  and –as for Shannon Entropy– occurs on the uniform distribution.

We illustrate the difference with an example of two possible distributions of passwords. In one distribution, people choose alphabetic passwords uniformly, but never use numbers or punctuation. In the other, people mostly choose their friends' names (which are alphabetic) but, among those who do not, the choice is uniform between all other passwords including other alphabetics and those with numbers and punctuation.

To keep the calculations simple, we'll suppose the password space is the four-element set  $\{A, a, 9, \%\}$  for names, alphabetics generally, numbers and, finally, other punctuation. Suppose that the first distribution has probabilities (in that order) of (1/2, 1/2, 0, 0) and that the second distribution is  $\{(2/3, 1/9, 1/9, 1/9)\}$ . In Fig. 4 we see a tabulation of the Shannon Entropy H and Bayes Risk R for these two distributions.

Distribution  $\pi_1$  has Shannon Entropy  $H(\pi_1)=1$  and Bayes Risk  $R(\pi_1)=^1/2$ . For  $\pi_2$  we find  $H(\pi_2)=^2/3 \lg(3/2)+3\cdot^1/9 \lg(9)\approx 1.45$ , and  $R(\pi_2)=1^{-2}/3=^1/3$ . Thus 'from Shannon's point of view' distribution  $\pi_2$  is more secure than  $\pi_1$ — that is  $H(\pi_2)>H(\pi_1)$ . But Bayes would say the opposite, because  $R(\pi_2)< R(\pi_1)$  or, equivalently, we have  $V(\pi_2)>V(\pi_1)$ , indicating that  $\pi_2$  is more vulnerable, not less. In summary, distribution  $\pi_2$  has more Shannon Entropy, i.e. more information-theoretic disorder than  $\pi_1$ , but still is more vulnerable to a one-guess attacker than  $\pi_1$  is.

But it does not stop there: a later development (Alvim et al., 2012) was the further generalisation of entropies to not just two (Shannon, Bayes) but in fact an infinite family of them based on 'gain functions' that captured the economics of the attacker: How much is the secret worth to her? Both Shannon Entropy and Bayes Risk are instances of these gain functions. <sup>8</sup> Then a final generalisation (McIver et al., 2015) (for now) was to recognise that, as functions, gain-function-determined entropies are characterised simply by being concave and continuous over distributions. <sup>9</sup>

Pulling back however from the brink of runaway generalisation, we simply note that, whatever entropy is being used, it is applied to the prior before the channel, and applied conditionally to the resulting joint distribution between input and output determined after the channel. In that latter case, the joint distribution is regarded as a distribution (the output marginal) over posterior distributions obtained by conditioning the input distribution on the event that each particular output has occurred (the normalised joint-matrix columns).

It's 'distribution on posterior distributions' that has been named hyper-distribution (McIver et al., 2014a, 2010), a conceptual artefact synthesised by asking "If we allow entropies from a general class of functions f on distributions (including Shannon Entropy and Bayes Risk as special cases), what operation do we carry out to determine the f-leakage of a channel with respect to a particular prior?" The answer is "Apply the entropy to the prior, and take the expected value of the same entropy over the hyper-distribution produced by the channel's acting on that prior; then compare the two numbers obtained."  $^{10}$ 

That is why we focus on hyper-distributions as a unifying concent for QIF — it is the common feature of determining leakage in the generalised setting explained above, where there are (infinitely) many possible entropies to consider.

An example of that unification is the comparison of a perfect channel with a nearly perfect channel applied to the same non-uniform prior. We will appeal to two different entropies.

The point is not the precise numbers in the hypers, but rather that those hypers, as an abstraction, contain *all* the information needed to calculate the

<sup>8</sup> A technical detail for those familiar with (Alvim et al., 2012) — Shannon Entropy requires an infinitary gain funtion, and in fact is more neatly expressed with the complementary 'loss functions' that express how much the attacker has to lose.

<sup>&</sup>lt;sup>9</sup> This generalisation was introduced in (McIver et al., 2015) as loss functions' determining 'uncertainty measures' that were continuous and concave.

Popular comparisons include 'additive leakage', where you subtract the former from the latter, and 'multiplicative leakage' where you take the quotient.

The resulting hyper is  $0.9 \times (1,0) + 0.1 \times (0,1)$ , indicating that with probability 0.9 the adversary will know the input was 0, and with probability 0.1 she will know that it was 1.

Figure 5 Perfect channel, 0-skewed input

Figure 6 Nearly perfect channel, 0-skewed input

(conditional) Shannon Entropy, the Bayes Risk, and indeed any other well behaved entropy we require. For the perfect Fig. 5 the conditional Shannon Entropy is 0.9H(1,0)+0.1H(0,1)=0, and the Bayes Risk is 0.9R(1,0)+0.1R(0,1)=0. In both cases the observer is in no doubt about the input's value.

For the nearly perfect Fig. 6 however, the conditional Shannon Entropy is

$$0.901H(0.999, 0.001) + 0.099H(0, 1) = 0.02$$
,

and the Bayes Risk is

$$0.901R(0.999, 0.001) + 0.099R(0, 1) = 0.001$$
.

In this case there is some residual doubt — but not much.

# 3.2 Hyper-distribution and generalised entropies seen monadically

We now bring our two conceptual threads together: monads and QIF.

In §2.1 we saw that monads capture a notion of computation  $\mathbb{T}$  by lifting a base-type  $\mathcal{A}$  to a type  $\mathbb{T}\mathcal{A}$  of computations over  $\mathcal{A}$ ; and in §2.2 we saw how in particular the distribution monad  $\mathbb{D}$  lifted a type to the probabilistic computations on that type. Our approach to QIF is based on that; but to get the extra expressive power, i.e. to describe not only probability but information flow, we lift base-type  $\mathbb{D}\mathcal{A}$ , rather than  $\mathcal{A}$  itself. The 'ordinary' probabilistic computations of type  $\mathcal{A} \to \mathbb{D}\mathcal{A}$  are replaced by computations of type  $\mathbb{D}\mathcal{A} \to \mathbb{D}(\mathbb{D}\mathcal{A})$ , or  $\mathbb{D}\mathcal{A} \to \mathbb{D}^2\mathcal{A}$  of 'information-flow aware' probabilistic computations on  $\mathcal{A}$ . For that we are using the same monad  $\mathbb{D}$  as before, but we are starting 'one level up'. It is the  $\mathbb{D}^2\mathcal{A}$  type that we have called the hyper-distributions on  $\mathcal{A}$ , or "hypers" for short.

The first application of  $\mathbb{D}$  takes us, as we saw in §2.2 and have seen in other work in this area, to probabilistic computations — but with just the one  $\mathbb{D}$  we have only the probabilistic computations that are information-flow unaware. For information-flow awareness we need the extra level that hypers provide, so that we can do the before-after comparisons described in §3.1 just above.

We will see that it is the unit  $\eta$  that takes say a distribution  $\delta: \mathbb{D}\mathcal{A}$  to a particular hyper  $\langle \delta \rangle$  that is information-flow *aware*, but in a degenerate sense, as before: it is aware of nothing. In fact it is only the point distribution on the original distribution  $\delta$ , and so this hyper will in fact denote the (effect of) a probabilistic program that leaks nothing, just as  $\eta$  earlier gave us possibly improper programs that in fact are proper, sequence-writing programs that have not yet written, demonic programs that behave deterministically, and probabilistic programs that use only one-sided dice. This is indeed the kind of embedding that we mentioned before.

The multiplication  $\mu$ , on the other hand, will now have a more interesting role beyond its technical use in defining Kleisli composition. Given a proper (i.e. not necessarily point) hyper  $\Delta$  in  $\mathbb{D}^2 \mathcal{A}$ , the squash  $\mu\Delta$  of type  $\mathbb{D}\mathcal{A}$  is the result of the 'simple' probabilistic program from which all information-flow properties have been removed. In §7.1 we discuss the antecedents of that approach.

Thus monadic QIF programs for us will have type  $\mathbb{D}A \to \mathbb{D}^2A$ . If we express a channel C that way, in the style of §3.1, and pick some uncertainty function f, then on a prior  $\pi$  the uncertainty beforehand is  $f\pi$  — and after observing the output of channel C it is  $(\mu \circ \mathbb{D}f)(C\pi)$ . One then either subtracts or divides one from/by the other to obtain the additive- or multiplicative f-leakage of C applied to  $\pi$ .

But a further advantage of this extra structure, introduced by the 'second  $\mathbb{D}$ ', is that we can represent –within the same type– both

Markov program steps that change the state probabilistically, but leak no information while they do that, and the complementary

**Channel** program steps that leak information but do not change the state while they do that.

A (pure) Markov program M (for "Markov") will be of type  $\mathbb{D}\mathcal{A}\to\mathbb{D}^2\mathcal{A}$  and has the characteristic that for any initial distribution  $\delta$  we find that  $M\delta=\eta\delta'$  for some  $\delta'$ , i.e. that the result of the M is always a singleton hyper. And indeed M as a matrix would take row  $\delta$ , encoding the initial distribution, to row  $\delta'$  encoding the final distribution. On the other hand, a (pure) channel C again has type  $\mathbb{D}\mathcal{A}\to\mathbb{D}^2\mathcal{A}$  (the same as a Markov program), but in addition has the characteristic that  $\mu(C\delta)=\delta$ , i.e. that the state distribution is not changed: all that is possible is that information can leak.

Recall that the trivial channel that leaks nothing, treating all inputs the same  $^{11}$  takes any prior to the singleton hyper on that prior: that is, its action is  $\pi \mapsto \langle \pi \rangle$ , indicating that after the channel has run the adversary knows for sure that the distribution on the input was... just  $\pi$ , which she knew before.

On the other hand, the channel that leaks everything (the identity matrix) takes input  $\pi$  in general to a non-singleton hyper whose support is (only) point distributions: for example the prior  $(^2/_3, ^1/_3)$  is taken by that channel to the hyper  $^2/_3\langle (1,0)\rangle + ^1/_3\langle (0,1)\rangle$ , indicating that with probability  $^2/_3$  the adversary will know for sure that the input was 0 and with probability  $^1/_3$  she will know that it was 1. That is just what a 'leak everything' channel should do.

With the above as a starting point, Kleisli composition of hyper programs allows the two possibilities above to be combined sequentially, while still remaining within the same type, even though we are now one level up at  $\mathbb{D}\mathcal{A}$  rather than  $\mathcal{A}$ : that's what the generality of Kleisli composition does for us automatically. That is, we can without any further definitions write C; M for a QIF-aware program that leaks information and then changes the state; and similarly a program M; C changes the state first and then leaks that. <sup>12</sup> Either way, the result is a single function of type  $\mathbb{D}\mathcal{A} \to \mathbb{D}^2\mathcal{A}$ . Further, the order-theoretic structure of the space  $\mathbb{D}\mathcal{A}$ , e.g. limits, allow us to introduce

Concretely this is any channel matrix all of whose rows are equal: the nicest formulation is a 0-column matrix, i.e. there is no output at all; but slightly less shocking is a one-column matrix of all 1's that gives the same output for all inputs. With more than one column, there can clearly be more than one output: but since the rows are the same, the relative frequencies of the outputs gives no information about which input produced them.

Observe that the combination C; M corresponds to a step of a Hidden Markov Model (Baum and Petrie, 1966): in HMM's first some information about the current state is released and then the state is probabilistically updated. Here we arrange for those two effects to be conceptually separated, which allows them to be put together in any combination.

smoothly all the apparatus of sequential programming, including loops — with the probabilistic- and the QIF features added in 'for free' (McIver et al., 2014b). <sup>13</sup>

# 4 A concrete programming language *Kuifje*, and its semantics

In §3 we introduced Markov steps and channel steps as program fragments, but abstractly. Both are of type  $\mathbb{D}\mathcal{A}\to\mathbb{D}^2\mathcal{A}$  but, as we saw, each has further specific and complementary properties: the Markov step releases no information, and the channel step makes no change to the state. In this section we give concrete notations for these program steps, together with constructions like conditional and iteration for making more substantial programs. The functional components from §2.4 above are used for that.

The presentation takes the form of a sequence of three small languages, of increasing expressivity. We start in  $\S4.1$  with a simple imperative command language CL consisting of assignment statements, conditionals, and loops; in  $\S4.2$  we add probabilistic assignment statements, yielding the probabilistic command language PCL (essentially pGCL of (McIver and Morgan, 2005)); and finally in  $\S4.3$  we add observations, yielding our complete QIF language Kuifje.

### 4.1 Basic language CL

Concrete syntax We will start without probabilistic or *QIF* features, giving a basic *Command Language*, or CL for short, that is just the usual "toy imperative language" in which we can write programs like the following:

```
y := 0;
while (x > 0) {
   y := y + x;
   x := x - 1;
}
```

When this program is run with an initial state where x = 3, its final state has x = 0 and y = 0 + 3 + 2 + 1 = 6.

**Abstract syntax** The obvious representation of a CL program over a state space of type S is as the type [Instruction S] of lists of instructions acting

 $<sup>^{13}</sup>$  We do not discuss the QIF order theory in this paper, however.

on S, where each instruction is either a state update, a conditional with a guard and two branches, or a loop with a guard and a body:

However, because the mutual recursion between instructions and programs would cause complications later on, we choose instead a 'continuation-style' representation that is directly recursive. Each of its constructors takes an additional argument representing 'the rest of the program', and there is an additional constructor *Skip* representing the 'empty' program:

```
data \ CL \ s
= Skip
| \ Update \ (s \to s) \ (CL \ s)
| \ If \ (s \to Bool) \ (CL \ s) \ (CL \ s)
| \ While \ (s \to Bool) \ (CL \ s) \ (CL \ s)
(6)
```

In particular, CL S is isomorphic to [Instruction S].

For instance, in the example program above we could use the state

```
data S = S \{ \exists x :: Int, \exists y :: Int \}
```

(a record with two fields), which would allow us to render the above example as follows in Haskell:  $^{14}$ 

```
example_1 :: CL S
example_1 = Update \ (\lambda s \to s.y := 0)
(While \ (\lambda s \to s.x > 0)
(Update \ (\lambda s \to s.y := (s.y + s.x))
(Update \ (\lambda s \to s.x := (s.x - 1))
Skip)
(Skip)
(7)
```

We now discuss the constructions individually. Skip denotes the empty program. The program  $Update\ f\ p$  denotes the program that first transforms the state with f and then proceeds with program p. Program  $If\ c\ p\ q\ r$ 

<sup>&</sup>lt;sup>14</sup> Note that notation like s.y := (s.y + s.x), with the obvious meaning, is not pseudo-code, but more familiar rendering of valid Haskell code based on lens library <sup>15</sup> operators. We refer the interested reader to this paper's companion code for the details.

 $<sup>^{15} \ \</sup>mathtt{https://hackage.haskell.org/package/lens}$ 

checks whether the current state satisfies predicate c, and proceeds with p if it does and with q if it does not; in either case, it subsequently continues with r. Finally, the program While c p q checks whether the current state satisfies the predicate c; if it does, it executes p and then repeats the while loop, and if it does not, it continues with q.

We now continue by using the abstract syntax to define several basic combinators that will allow us to write programs more compactly:

```
\begin{split} skip &:: CL\ s \\ skip &= Skip \\ update &:: (s \to s) \to CL\ s \\ update\ f &= Update\ f\ skip \\ cond &:: (s \to Bool) \to CL\ s \to CL\ s \to CL\ s \\ cond\ c\ p\ q &= If\ c\ p\ q\ skip \\ while &:: (s \to Bool) \to CL\ s \to CL\ s \\ while\ c\ p &= While\ c\ p\ skip \end{split}
```

And we can define sequential composition:

```
 \begin{array}{ll} (\S) :: CL \ s \rightarrow CL \ s \rightarrow CL \ s \\ Skip & \S \ k = k \\ Update \ f \ p \ \S \ k = Update \ f \ (p \ \S \ k) \\ If \ c \ p \ q \ r & \S \ k = If \ c \ p \ q \ (r \ \S \ k) \\ While \ c \ p \ q \ \S \ k = While \ c \ p \ (q \ \S \ k) \\ \end{array}
```

Using the combinators and (§), the examples can be written equivalently as

```
example<sub>1</sub> = update (\lambda s \rightarrow s.y := 0) ;

while (\lambda s \rightarrow s.x > 0)

(update (\lambda s \rightarrow s.y := (s.y + s.x)) ;

update (\lambda s \rightarrow s.x := (s.x - 1)))
```

Note that  $\langle CL s, skip, (\xi) \rangle$  forms a monoid.

**Semantics** We can define a compositional semantics for CL programs over a state of type S as the carrier of a  $(CL_F S)$ -algebra for the functor  $CL_F S$ :

```
\begin{aligned} \textbf{data} & \textit{CL}_{F} \textit{ s a} \\ &= \textit{Skip}_{F} \\ &| \textit{Update}_{F} (s \rightarrow s) \textit{ a} \\ &| \textit{If}_{F} (s \rightarrow \textit{Bool}) \textit{ a a a} \\ &| \textit{While}_{F} (s \rightarrow \textit{Bool}) \textit{ a a} \end{aligned}
```

Note that such a semantic definition, i.e. as a carrier of a syntactic algebra, is compositional by construction. A  $(CL_F S)$ -algebra is a pair (A, alg) consisting of a type A and a function  $alg :: CL_F S A \to A$ . In particular, (CL S, c) is a  $(CL_F S)$ -algebra, where

```
c :: CL_{F} s (CL s) \rightarrow CL s
c Skip_{F} = Skip
c (Update_{F} f p) = Update f p
c (If_{F} c p q r) = If c p q r
c (While_{F} c p q) = While c p q
```

Indeed, (CL S, c) is the initial  $(CL_F S)$ -algebra; which is to say, for any other  $(CL_F S)$ -algebra (A, alg) there is a unique morphism of algebras  $CL S \rightarrow A$ ; informally, this unique morphism 'propagates alg through the abstract syntax tree'. Since this unique morphism is determined by the algebra alg, we introduce a notation (alg) for it. Concretely, (alg) is defined as follows:

```
 \begin{array}{lll} (-) :: (\mathit{CL}_{\mathrm{F}} \ s \ a \rightarrow a) \rightarrow (\mathit{CL} \ s \rightarrow a) \\ (alg) \ \mathit{Skip} &= \mathit{alg} \ \mathit{Skip}_{\mathrm{F}} \\ (alg) \ (\mathit{Update} \ f \ p) &= \mathit{alg} \ (\mathit{Update}_{\mathrm{F}} \ f \ ((alg) \ p)) \\ (alg) \ (\mathit{If} \ c \ p \ q \ r) &= \mathit{alg} \ (\mathit{If}_{\mathrm{F}} \ c \ ((alg) \ p) \ ((alg) \ q) \ ((alg) \ r)) \\ (alg) \ (\mathit{While} \ c \ p \ q) &= \mathit{alg} \ (\mathit{While}_{\mathrm{F}} \ c \ ((alg) \ p) \ ((alg) \ q)) \\ \end{aligned}
```

which propagates alg through the abstract syntax of a given program; (alg) is known as the fold for algebra (A, alg) (Hutton, 1999).

Any compositional semantics of CL s programs can be formalised as a fold with an appropriate algebra. For example, one straightforward semantics is as an algebra on the carrier  $s \to s$ , i.e., interpreting programs as state-transformation functions.

```
sem :: CL \ s 	o (s 	o s)
sem = (alg) \ \textit{where}
alg :: CL_F \ s \ (s 	o s) 	o (s 	o s)
alg \ Skip_F = id
alg \ (Update_F \ f \ p) = f \ggg p
alg \ (If_F \ c \ p \ q \ r) = conditional \ c \ p \ q \ggg r
alg \ (While_F \ c \ p \ q) = \textit{let} \ while = conditional \ c \ (p \ggg while) \ q
\textit{in} \ while}
conditional :: (s 	o Bool) 	o (s 	o s) 	o (s 	o s) 	o (s 	o s)
conditional \ c \ t \ e = (\lambda s 	o (c \ s, s)) \ggg
(\lambda (b, s) 	o \textit{if} \ b \ \textit{then} \ t \ s \ \textit{else} \ e \ s)
```

Here, ( $\gg$ ) is forward function composition:  $f \gg q = q \circ f$ .

Note that *sem* is not only a fold over the abstract syntax, but also a monoid morphism from the  $CL\ S$  monoid to  $\langle S \to S, id, (>>>) \rangle$ .

```
sem \ skip = id

sem \ (p \ q) = sem \ p > sem \ q
```

The above has set out our general approach to defining a language and its semantics, illustrating it on the simplest (useful) language possible. We now add probability.

# 4.2 Adding probability: $CL \rightarrow pGCL$

The probabilistic version of CL is called PCL, following Haskell's (uppercase) convention for type constructors. It is effectively the pGCL of McIver and Morgan (2005), in turn derived from the seminal work of Kozen (1983). Its difference from CL is that state updates in PCL are probabilistic, i.e., an update does not assign a single new state, but rather a probability distribution over (new) states. For instance, we will be able to express that the variable x in our running example is decremented probabilistically by either 1 (probability  $\frac{2}{3}$ ) or 2 (probability  $\frac{1}{3}$ ), as here:

```
y := 0;
while (x > 0) {
y := y + x;
x := x - (1_{2/3} \oplus 2);
}
```

Similarly, we will make the conditionals in our program probabilistic. For instance, the following program's while loop chooses with probability 1/2 on each iteration whether to apply the test x > 0 or x > 1 for termination:

```
y := 0;
while (x > 0)_{1/2} \oplus x > 1) {
y := y + x;
x := x - 1;
```

We can also model the probabilistic choice between entire statements rather than merely expressions. For instance,

```
(y := y + 1)_{5/6} \oplus (x := x + 1)
```

is short-hand for

```
if (true 5/6 \oplus false) {
  y := y + 1
} else {
  x := x + 1
}
```

The probabilistic nature of state updates is reflected as follows in the abstract syntax:

```
 \begin{aligned} \textbf{data} \ & PCL \ s \\ & = Skip \\ & \mid \ \textit{Update} \ (s \rightarrow_{\scriptscriptstyle D} s) \ (PCL \ s) \\ & \mid \ \textit{If} \ (s \rightarrow_{\scriptscriptstyle D} Bool) \ (PCL \ s) \ (PCL \ s) \\ & \mid \ \textit{While} \ (s \rightarrow_{\scriptscriptstyle D} Bool) \ (PCL \ s) \ (PCL \ s) \end{aligned}
```

where  $\to$  in (6) has been replaced by the Kleisli arrow  $\to_{\mathbb{D}}$  for the probability monad  $\mathbb{D}$ , so that  $A \to_{\mathbb{D}} B$  is the type of probabilistic programs from A to B:

```
type a \rightarrow_D b = a \rightarrow Dist b
```

The abstract syntax of our first probabilistic example (8) becomes:

```
example<sub>2</sub> :: PCL S

example<sub>2</sub> =

update (\lambda s \rightarrow return (s.y := 0));

while (\lambda s \rightarrow return (s.x > 0))

(update (\lambda s \rightarrow return (s.y := (s.y + s.x)));

update (\lambda s \rightarrow (s.x := (s.x - 1))) (s.x := (s.x - 2)))
```

Observe that what was written earlier in the example as an assignment of a probabilistically chosen value is represented here as abstract syntax in the form of a probabilistic choice between assignments of pure values.

We obtain an interpreter for PCL by reusing the constructions of §4.1, simply adapting the target of the monoid morphism sem from the monoid  $\langle s \to s, id, (>>>) \rangle$  of endofunctions with function composition to the monoid  $\langle s \to_D s, return, (>=>) \rangle$  of Kleisli arrows with forward Kleisli composition.

```
sem_{D} :: Ord \ s \Rightarrow PCL \ s \rightarrow (s \rightarrow_{D} s)

sem_{D} = (alg) \ where

alg :: Ord \ s \Rightarrow PCL_{F} \ s \ (s \rightarrow_{D} s) \rightarrow (s \rightarrow_{D} s)

alg \ Skip_{F} = return

alg \ (Update_{F} \ f \ p) = f >=> p

alg \ (If_{F} \ c \ p \ q \ r) = conditional \ c \ p \ q >=> r
```

```
alg \; (\textit{While}_{\text{F}} \; c \; p \; q) = \textit{let} \; \textit{while} = \textit{conditional} \; c \; (p >=> \textit{while}) \; q \textit{in} \; \; \textit{while} \textit{conditional} :: (\textit{Ord} \; s) \Rightarrow s \rightarrow_{\text{D}} \textit{Bool} \rightarrow (s \rightarrow_{\text{D}} s) \rightarrow (s \rightarrow_{\text{D}} s) \rightarrow (s \rightarrow_{\text{D}} s) \textit{conditional} \; c \; p \; q = (\lambda s \rightarrow \textit{fmap} \; (\lambda b \rightarrow (b, s)) \; (c \; s)) >=>  (\lambda (b, s) \rightarrow \textit{if} \; b \; \textit{then} \; p \; s \; \textit{else} \; q \; s)
```

# 4.3 Adding observations: $pGCL \rightarrow Kuifje$

Finally, we extend PCL with 'observations' to yield our QIF language "Kuifje". Observations are probabilistically chosen values that the computation outputs, or 'leaks', as a side-effect. For instance, in our running example we express that we can observe  ${\bf x}$  at the end of each iteration by adding observe  ${\bf x}$  there:

```
y := 0;
while (x > 0) {
y := y + x;
x := x - (1_{2/3} \oplus 2);
observe x
}
(9)
```

To express that we will observe either x or y, with equal probability, we would write

```
y := 0;
while (x > 0) {
y := y + x;
x := x - (1_{2/3} \oplus 2);
observe x_{1/2} \oplus observe y
}
```

And finally, we can express that we either observe x or observe y but we don't know which with

```
y := 0;
while (x > 0) {
y := y + x;
x := x - (1_{2/3} \oplus 2);
observe (x_{1/2} \oplus y)
}
```

As an example of that important distinction, suppose there were a secret number x uniformly distributed with  $0 \le x < 3$ , and that with probability  $^1/_2$  either  $x \mod 2$  or  $x \div 2$  were revealed in an observation, i.e. either its low- or high-order bit. If the observer knew whether mod or  $\div$  had been used, then afterwards

knowing that mod was used:

with probability  $\frac{1}{3}$  she would be able to conclude that x was either 0 or 2, assigning equal probability to each;

with probability  $\frac{1}{6}$  she would be able to conclude that x was certainly 1.

knowing that  $\div$  was used:

with probability  $\frac{1}{3}$  she would be able to conclude that x was either 0 or 1, assigning equal probability to each; and

with probability  $\frac{1}{6}$  she would be able to conclude that x was certainly

On the other hand, if she did not know which of mod or  $\div$  had been used, then afterwards

not knowing which of mod  $or \div was$  used:

with probability  $^2/_3$  she would be able to conclude that x was either 0,1 or 2, with probabilities  $^1/_2$ ,  $^1/_4$  and  $^1/_4$  respectively; and

with probability  $\frac{1}{3}$  she would be able to conclude that x was equally likely to be 1 or 2.

There's no denying that this is a subtle distinction — but it is a real one, and our programming language expresses it easily.  $^{16}$ 

To support observations—and to obtain our third and final language Kuifje— we add a new constructor Observe to the type PCL, based on a datatype Bits that allows the observation to be effectively of any type; in fact "Bits" is a temporary expedient that, below, will allow us to construct in Haskell the lists of heterogeneous element-type that accumulate the observations made. In our final presentation, these lists will disappear — taking "Bits" with them.

```
 \begin{array}{l} \textit{data Kuifje s} \\ = \textit{Skip} \\ \mid \textit{Update } (s \rightarrow_{\scriptscriptstyle D} s) \; (\textit{Kuifje s}) \\ \mid \textit{If } (s \rightarrow_{\scriptscriptstyle D} \textit{Bool}) \; (\textit{Kuifje s}) \; (\textit{Kuifje s}) \; (\textit{Kuifje s}) \end{array}
```

<sup>&</sup>lt;sup>16</sup> An explanation of the precise probabilities above is given in App. A.

```
| While (s \to_D Bool) (Kuifje s) (Kuifje s)
| Observe (s \to_D Bits) (Kuifje s) — added
```

The new form  $Observe\ f\ p$  uses f to probabilistically determine a sequence of bits from the current state, observe them and then proceed with program p. Here a sequence of bits is simply a list of booleans.

```
type Bit = Bool

type Bits = [Bit]
```

The new basic combinator

```
observe :: ToBits a \Rightarrow (s \rightarrow_D a) \rightarrow Kuifje \ s
observe f = Observe \ (fmap \ toBits \circ f) \ skip
```

allows us to observe values of any type a whose conversion to Bits has been defined via the ToBits type class

```
class ToBits a where toBits :: a \rightarrow Bits
```

For instance, Int values can be observed as bits through a binary encoding (here, quot is division rounding towards zero, so the encoding consists of a sign bit followed by a list of binary digits, least significant first; thus, -6 is encoded as [True, False, True, True]:

```
instance ToBits Int where toBits \ n = (n < 0) : unfoldr \ (\lambda m \to if \ m \equiv 0
then Nothing else Just (odd m, quot m 2)) n
```

For syntax, the new constructor requires only a straightforward extension of the composition function ( $\S$ ):

The abstract syntax tree of the first example (9) with observations is:

```
example_{3a} :: Kuifje \ S

example_{3a} =

update \ (\lambda s \rightarrow return \ (s.y := 0))
```

```
while (\lambda s \to return \ (s.x > 0))
         (update \ (\lambda s \rightarrow return \ (s.y := (s.y + s.x))) 
           update (\lambda s \to (s.x := (s.x - 1))_{2/3} \oplus (s.x := (s.x - 2)))
           observe (\lambda s \to return (s.x))
For the second (10), it is
   example_{3b} :: Kuifje S
   example_{3b} =
      update \ (\lambda s \rightarrow return \ (s.y := 0)) \, 
      while (\lambda s \to return \ (s.x > 0))
         (update (\lambda s \rightarrow return (s.y := (s.y + s.x)));
           update \ (\lambda s \to (s.x := (s.x - 1))) \ (s.x := (s.x - 2))) \ 
           cond (\lambda s \rightarrow True_{1/2} \oplus False)
              (observe\ (\lambda s \rightarrow return\ (s.x)))
              (observe\ (\lambda s \rightarrow return\ (s.y))))
And for the third (11) it is
   example_{3c} :: Kuifje S
   example_{3c} =
      update \ (\lambda s \rightarrow return \ (s.y := 0)) 
      while (\lambda s \to return \ (s.x > 0))
         (update \ (\lambda s \rightarrow return \ (s.y := (s.y + s.x))) \, 
           update \ (\lambda s \to (s.x := (s.x - 1))_{2/3} \oplus (s.x := (s.x - 2)))
           observe (\lambda s \rightarrow (s.x)_{1/2} \oplus (s.y)))
```

For semantics, however, the domain of interpretation however requires a more significant change. Indeed, we augment the distribution monad Dist with the capabilities of a Bits-writer monad to accommodate the list of accumulated observations: <sup>17</sup> Thus we interpret programs as Kleisli arrows  $s \rightarrow_{DB} s$  of this augmented monad.

$$type \ a \rightarrow_{DB} b = a \rightarrow Dist \ (Bits, b)$$

Again because of our general approach, the structure of the interpreter remains largely the same, because most cases are parametric in the underlying monad: first we had  $s \to s$ ; then we had  $s \to_D s$  and now we have  $s \to_{DB} s$ . The two cases that require attention are *Update* and *Observe*.

```
sem_{DB} :: Kuifje \ s \rightarrow (s \rightarrow_{DB} s)
```

 $<sup>^{17}</sup>$  This list of observations becomes ever longer as the program executes; but in §5.3 the whole list, and Bits, will be 'quotiented away'.

```
sem_{\mathrm{DB}} = (alg_P) where alg_P :: (Ord\ s) \Rightarrow Kuifje_F\ s\ (s \rightarrow_{\mathrm{DB}} s) \rightarrow (s \rightarrow_{\mathrm{DB}} s) alg_P\ Skip_F = \lambda x \rightarrow return\ ([], x) alg_P\ (Update_F\ f\ p) = uplift\ f>=> p alg_P\ (If_F\ c\ p\ q\ r) = conditional\ c\ p\ q>=> r alg_P\ (While_F\ c\ p\ q) = let\ while = conditional\ c\ (p>=> while)\ q in\ while alg_P\ (Observe_F\ f\ p) = obsem\ f>=> p
```

In the case of Update we lift the update function f from the distribution monad to the augmented distribution monad, by adding an empty sequence of observations.

```
uplift :: (a \rightarrow_{D} b) \rightarrow (a \rightarrow_{DB} b)

uplift f = fmap (\lambda b \rightarrow ([], b)) \circ f
```

In the case of *Observe* we extract the observation and return it alongside the current state.

```
obsem :: (s \to_{D} Bits) \to (s \to_{DB} s)
obsem f = \lambda s \to fmap (\lambda w \to (w, s)) (f s)
```

Finally, while we preserve the definition of *If* and *While* in terms of the more primitive *conditional*, we do modify the conditional to leak its argument.

```
\begin{array}{l} conditional :: (\mathit{Ord}\ s) \Rightarrow (s \rightarrow_{\mathsf{D}} \mathit{Bool}) \rightarrow (s \rightarrow_{\mathsf{DB}} s) \rightarrow (s \rightarrow_{\mathsf{DB}} s) \rightarrow (s \rightarrow_{\mathsf{DB}} s) \\ conditional\ c\ p\ q = \mathit{obsem}\ (\mathit{fmap}\ \mathit{toBits} \circ c) >=> \\ (\lambda([b], s) \rightarrow \mathit{return}\ ([b], (b, s))) >=> \\ (\lambda(b, s) \rightarrow \mathit{if}\ b\ \mathit{then}\ p\ s\ \mathit{else}\ q\ s) \end{array}
```

The consequence is that the programs skip and cond ( $\lambda s \rightarrow True_{1/2} \oplus False$ ) skip skip now have different semantics:

```
> sem_{DB} \ skip \ ()

1 \div 1 \quad ([], ())

> sem_{DB} \ (cond \ (\lambda s \rightarrow True_{1/2} \oplus False) \ skip \ skip) \ ()

1 \div 2 \quad ([False], ())

1 \div 2 \quad ([True], ())
```

There are two good reasons for having leaking conditionals. It is a common (though not universal) assumption in *QIF*, a pragmatic principle that one should not 'branch on high'. Much more important, however, is that it enables a compositional hyper-semantics, as we explain in Section 5.3.

# 5 Hyper-distributions: from leaked values to leaked information

In §4 we defined the syntax and semantics of our language in three stages, of which Kuifje –with probabilistic choice and observations– was the final outcome. We now undertake a major abstraction, removing the sequence of observed values but leaving behind the information-flow effect they induce.

### 5.1 Abstracting from observed values

If an observer is interested only in information flow about the value of a program's final state, then —we will argue— the values of the observations themselves are irrelevant. An example of this is spies who speak different languages. If they are to report the value of a secret Booolean, it makes no difference whether they say "True/False" or "Waar/Onwaar" or "Vrai/Faux" as long as their controller knows the correspondence between the observed utterance and the hidden value that caused it. Thus in our *Bit*-sequence semantics it should not matter whether the observations are say

```
["true", "true", "false"]
or ["waar", "waar", "onwaar"]
or ["vrai", "vrai", "faux"].
```

They all three result in exactly the same information flow.

The abstraction we are about to implement, motivated by that, allows a drastic simplification of the  $sem_{DB}$  semantics: we throw away the sequences of Bits, but we retain the distinctions they made. Further, if we propagate the abstraction to the leaves of the abstract syntax tree, we never have to construct the sequences in the first place — and then we can throw away the Bits type itself. Here is how it is done.

In the above interpretation, the type  $S \to Dist\ (Bits, S)$  denotes a map from initial states of type S to probability distributions of sequences of observed Bits together with a final state of type S.

The resulting distributions dp of type  $Dist\ (Bits, S)$  are isomorphic to pairs (d, f) of type  $(Dist\ Bits, Bits \to Dist\ S)$ , where the domain of f is restricted to bit sequences that occur with non-zero probability in d. This isomorphism is witnessed by the functions toPair and fromPair.

```
toPair :: (Ord \ s) \Rightarrow Dist \ (Bits, s) \rightarrow (Dist \ Bits, Bits \rightarrow Dist \ s)
toPair \ dp = (d, f)
\textit{where}
d = fmap \ fst \ dp
```

```
f \ ws = \textbf{let} \ dpws = D \ [(s,p) \mid ((ws',s),p) \leftarrow runD \ dp, ws' \equiv ws]\textbf{in} \ D \ [(s,p \mid weight \ dpws) \mid (s,p) \leftarrow runD \ dpws]fromPair :: (Dist \ Bits, Bits \rightarrow Dist \ s) \rightarrow Dist \ (Bits,s)fromPair \ (d,f) = join \ (fmap \ (\lambda ws \rightarrow fmap \ (\lambda s \rightarrow (ws,s)) \ (f \ ws)) \ d)
```

The function toPair allows us to determine the likelihood of each possible trace of observations, together with the conditional distribution of possible states that the trace induces.

For instance, for the program over two Booleans

```
example_4 :: Kuifje (Bool, Bool)

example_4 = observe (\lambda(b_1, b_2) \rightarrow b_1 _{1/2} \oplus b_2)
```

and the uniform distribution of Boolean pairs as input distribution

```
boolPairs :: Dist\ (Bool, Bool)

boolPairs = uniform\ [(b_1, b_2) \mid b_1 \leftarrow bools, b_2 \leftarrow bools]

where\ bools = [True, False]
```

we can see the distribution of observations

```
> fst (toPair (boolPairs \gg= sem_{DB} example_4))

1 \div 2 \quad [False]

1 \div 2 \quad [True]
```

that is the sequence [False] with probability  $^{1}/_{2}$  and the sequence [True] the same; and their respective conditional distributions of final states

```
> snd (toPair (boolPairs \gg= sem_{DB} example_4)) [False]
1 \div 2 \quad (False, False)
1 \div 4 \quad (False, True)
1 \div 4 \quad (True, False)
(12)
```

that is that if *False* is observed, the posterior distribution of states is as above, and similarly

```
> snd (toPair (boolPairs \gg= sem_{DB} example_4)) [True]
1 \div 4 (False, True)
1 \div 4 (True, False)
1 \div 2 (True, True)
(13)
```

If *True* is observed, the posterior distribution of states is as here instead.

If we do not care about the particular trace of observations –our postulate– but are only interested in the variation of distributions of final states, we can eliminate the sequences of observations altogether while retaining however the conditional distributions they determine. This yields so-called hyper-distributions, i.e., distributions of distributions, of type  $Dist\ (Dist\ s)$ . Each of the 'inner' distributions of the hyper has as its own 'outer' probability the probability that was assigned to the no-longer-present Bits-sequence that gave rise to it. We do that with this function:

```
multiply :: (Dist\ Bits, Bits \to Dist\ s) \to Dist\ (Dist\ s)
multiply\ (d, f) = fmap\ f\ d
```

Thus, putting everything together, we can compute the hyper-distribution of final states as follows from a given distribution of initial states.

$$hyper :: (Ord \ s) \Rightarrow Kuifje \ s \rightarrow (Dist \ s \rightarrow Dist \ (Dist \ s))$$
$$hyper \ p \ d_0 = multiply \ (toPair \ (d_0 \gg = sem_{DB} \ p))$$
(14)

That yields the following result on our example program, where the outers are on the left and the inners are on the right:

```
> hyper\ example_4\ boolPairs
1 \div 2 1 \div 4 (False,\ True)
1 \div 4 (True,\ False)
1 \div 2 (True,\ True)
1 \div 2 1 \div 2 (False,\ False)
1 \div 4 (False,\ True)
1 \div 4 (True,\ False)
```

#### 5.2 Hyper-distributions in theory: why?

Although the definition of *hyper* calculates the sequences of observations, which we can then remove, we will see in §5.3 below that these two steps can be fused into one so that only the abstractions are used, and the *Bits*-sequences are never constructed.

First however we look at the theoretical reasons for doing this.

Our model of a QIF-aware program is as an initial-state to final-state mechanism that chooses its final state probabilistically, depending on the initial state, and might release information about the state at the same time. The fundamental insight in theory is that the actual value of the leak is unimportant: the leak's only role is in allowing an adversary to make deductions about what the state must have been at that point in order for

that leak-value to have been observed. That is, we have decided as a design principle that the two programs

are the same: each one, if executed, will allow the adversary to deduce the (current) value of b because, knowing the source-code, she also knows (in this example) whether she must negate the leak or not; and —beyond leaking b—they are operationally the same, since neither changes the state. This being so, we use hyper-distributions in the (denotational) theory to abstract from those output values; and the result is that two programs are behaviourally equal just when their denotations are equal — i.e. this way we achieve full abstraction.

Further, this 'tidiness' in the semantic structures allows us in a more extensive presentation to discuss the domain structure of the semantic space: its refinement order; whether it is complete; how fixed-points are found etc. This is extensively discussed in other work (McIver et al., 2014b).

### 5.3 Hyper-distributions in practice: why?

If we accept the arguments in  $\S5.2$  just above, that we are interested only in the hyper-distribution of final states for a given distribution of initial states then, as we have suggested, hyper is not the most efficient way to compute it: hyper first computes the full distribution Dist (Bits, s) before condensing it to the usually much more compact hyper-distribution Dist (Dist s). In this section we explain how that can be implemented. We work directly with the more compact hyper-distributions throughout: programs are interpreted as hyper-arrows, and the writer-monad is no longer used; and this increased efficiency is the 'why' of hyper-distributions in practice. Thus we define

type 
$$a \rightarrow_{DD} b = Dist \ a \rightarrow Dist \ (Dist \ b)$$

which happens to form a monoid as well:  $\langle s \rightarrow_{DD} s, return, >=> \rangle$ . Indeed, we can derive the *hyper* semantics directly as a fold  $sem_{DD}$ ,

$$sem_{\text{DD}} :: (Ord \ s) \Rightarrow Kuifje \ s \rightarrow (s \rightarrow_{\text{DD}} s)$$

$$sem_{\text{DD}} = (alg_H)$$
(15)

by solving the "fold fusion" equation for the algebra  $alg_H$ 

$$post \circ alg_P = alg_H \circ fmap \ hyper \tag{16}$$

where

$$post :: Ord \ s \Rightarrow (s \rightarrow_{DB} s) \rightarrow (s \rightarrow_{DD} s)$$
  
 $post \ t = \lambda d \rightarrow multiply \ (toPair \ (d \gg t))$ 

Using the following three properties of post

 $huplift :: Ord \ s \Rightarrow (s \rightarrow_{D} s) \rightarrow (s \rightarrow_{DD} s)$ 

 $huplift\ f = return \circ (> f)$ 

$$post\ return = return \tag{17}$$

$$post (f >=> g) = post f >=> post g \tag{18}$$

$$post (\lambda s \to (f \ s) \ _{w} \oplus (g \ s)) = \lambda d \to (post \ f \ d) \ _{w} \oplus (post \ g \ d)$$
 (19)

it is possible to verify<sup>18</sup> that the definition of  $alg_H$  below satisfies (16).

```
alg_H :: (Ord \ s) \Rightarrow Kuifje_F \ s \ (s \rightarrow_{DD} s) \rightarrow (s \rightarrow_{DD} s)
alg<sub>H</sub> Skip<sub>F</sub>
alg_H (Update_F f p) = huplift f >=> p
alg_H (If_F c p q r) = conditional c p q >=> r
alg_H (While_F \ c \ p \ q) = let \ while = conditional \ c \ (p >=> while) \ q
                                 in while
alg_H (Observe_F f p) = hobsem f >=> p
conditional :: Ord s \Rightarrow (s \rightarrow_{D} Bool) \rightarrow (s \rightarrow_{DD} s) \rightarrow (s \rightarrow_{DD} s) \rightarrow (s \rightarrow_{DD} s)
conditional c t e = \lambda d \rightarrow
   let d' = d \gg \lambda s \rightarrow c \ s \gg \lambda b \rightarrow return \ (b, s)
       w_1 = sum [p \mid ((b, s), p) \leftarrow runD \ d', b]
       w_2 = 1 - w_1
       d_1 = D[(s, p / w_1) | ((b, s), p) \leftarrow runD d', b]
       d_2 = D \left[ (s, p / w_2) \mid ((b, s), p) \leftarrow runD \ d', not \ b \right]
       h_1 = t d_1
       h_2 = e d_2
            null (runD \ d_2) \ then \ h_1
   in if
       else if null (runD d_1) then h_2
                                         else join (h_1 w_1 \oplus h_2)
```

Because  $sem_{DD}$  immediately abstracts over the observations and never collects them in a (homogeneously-typed) list, we do not first have to convert them to Bits. This means that we can generalize our syntax of programs to observations of arbitrary type o:

 $<sup>^{18}</sup>$  Note that Equation 19 only holds when there are no two inputs x and y such that f x and g y yield the same observations. This is the case for two branches of a conditional, which, because they leak their condition, always yield disjoint observations.

```
data Kuifje s
   = Skip
    | Update (s \rightarrow_D s) (Kuifje s)
    | If (s \rightarrow_D Bool) (Kuifje s) (Kuifje s) (Kuifje s)
    | While (s \rightarrow_D Bool) (Kuifje s) (Kuifje s)
    \forall o . (Ord \ o, ToBits \ o) \Rightarrow Observe \ (s \rightarrow_D o) \ (Kuifje \ s)
and interpret them without requiring a ToBits instance.
hobsem :: (Ord \ s, Ord \ o) \Rightarrow (s \rightarrow_{D} o) \rightarrow (s \rightarrow_{DD} s)
hobsem f = multiply \circ toPair \circ (> obsem f)
   where
      obsem :: Ord \ o \Rightarrow (a \rightarrow_{D} o) \rightarrow (a \rightarrow_{D} (o, a))
      obsem f = \lambda x \to fmap \ (\lambda w \to (w, x)) \ (f \ x)
      toPair :: (Ord \ s, Ord \ o) \Rightarrow Dist \ (o, s) \rightarrow (Dist \ o, o \rightarrow Dist \ s)
      toPair\ dp = (d, f)
         where
             d
                    = fmap \ fst \ dp
            f ws = let dpws = D[(s, p) | ((ws', s), p) \leftarrow runD dp, ws' \equiv ws]
                       in D[(s, p \mid weight \ dpws) \mid (s, p) \leftarrow runD \ dpws]
      multiply :: (Dist \ o, o \rightarrow Dist \ s) \rightarrow Dist \ (Dist \ s)
      multiply (d, f) = fmap f d
```

In summary, with  $sem_{DD}$  from (15) we obtain the same results as with  $sem_{DB}$  (12,13) — but without the need for post-processing:

```
> sem_{DD} example<sub>4</sub> boolPairs 1 \div 2 1 \div 4 (False, True) 1 \div 4 (True, False) 1 \div 2 (True, True) 1 \div 2 1 \div 2 (False, False) 1 \div 4 (False, True) 1 \div 4 (True, False)
```

### 6 Case Studies

### 6.1 The Monty-Hall problem

The (in)famous Monty-Hall problem (Rosenhouse, 2009) concerns a quizshow where a car is hidden behind one of three curtains. The other two curtains conceal goats. The show's host is Monty Hall, and a contestant (Monty's adversary) is trying to guess which curtain conceals the car.

Initially, the contestant believes the car is equally likely to be behind each curtain. She chooses one of the three, reasoning (correctly) that her chance of having chosen the car is  $^{1}/_{3}$ ; but the host does not open the curtain. Instead Monty opens one of the two other curtains, making sure that a goat is there. (Thus if the contestant has chosen the car –though she does not know that– he will open either of the other two curtains; but if she has not chosen the car he opens the (unique) other curtain that hides a goat. Either way, from her point of view, he has opened a curtain where there is a goat.)

Monty Hall then says "Originally you had a one-in-three chance of getting the car. But now there are only two possible positions for the car: the curtain you chose, and the other closed curtain. Would you like to change your mind?" The notorious puzzle is then "Should she change?"

A qualitative (i.e. non-quantitative) approach to this, relying on intuition, suggests that

- (i) Since Monty Hall could have opened a goat-curtain no matter where the car is, his doing so conveys nothing; and
- (ii) Since the contestant still does not know where the car is, nothing has been leaked.

But a quantitative approach enables more sophisticated reasoning.<sup>19</sup> Even though the contestant does not know for sure where the car is, after Monty's action, is it really true that she knows *no* more than before? Or has she perhaps learned something, but not everything? Has *some* information flowed? There are many compelling informal arguments for that.<sup>20</sup> But here we give one based on the information-flow semantics of Kuifie.

We declare the three-element type *Door* 

$$data \ Door = Door A \mid Door B \mid Door C \ deriving \ (Eq. Show, Ord)$$

and describe Monty's action with a single Kuifje statement: choose a door that is neither the door already chosen by the contestant nor the one with the car. This is the *hall* program just below, with argument *chosenDoor* for the contestant's choice; its initial state *carDoor* is where the car is:

$$hall :: Door \rightarrow Kuifje \ Door$$

 $<sup>^{19}</sup>$  ... but also sometimes unsophisticated too: "Since there are now only two doors, the chance of the car's being behind the door already chosen has risen to  $^{1}/_{2}$ ."

For those who still doubt: Suppose there were 100 doors, 99 goats and one car. The contestant chooses one door, and Monty opens 98 others with goats behind every one...

```
hall\ chosenDoor = observe\ (\lambda carDoor \rightarrow uniform\ ([DoorA, DoorB, DoorC] \setminus [carDoor, chosenDoor]))
```

The list  $[DoorA, DoorB, DoorC] \setminus [carDoor, chosenDoor]$  is those doors that were not chosen by the contestant and don't conceal the car: there can be one or two of them, depending on whether the contestant (so far, unknowingly) chose the car.<sup>21</sup>

If the contestant initially chooses *DoorA*, then we obtain the following hyper-distribution of the car's door after observing the goat revealed by Monty:

doors = uniform [DoorA, DoorB, DoorC]

```
monty = sem_{DD} (hall \ DoorA) \ doors
> monty
1 \div 2 \quad 1 \div 3 \quad DoorA
2 \div 3 \quad DoorB
1 \div 2 \quad 1 \div 3 \quad DoorA
2 \div 3 \quad DoorC
(20)
```

It expresses that the contestant will know (or *should* realise) that the car is with probability  $^2$ /<sub>3</sub> behind the still-closed curtain. The two  $^1$ /<sub>2</sub> 'outer' probabilities reflects (given she chose DoorA) that the remaining closed door is equally likely to be DoorB or DoorC.<sup>22</sup> Since the program treats all doors in the same way, the same argument holds even if another initial door was chosen: in every case, it is better to change.

Since we have captured the result hyper in the variable monty, we can carry this analysis a bit further. (Note that we do not have to re-run the program: the output hyper monty contains all we need for the analysis.) Recall that the  $Bayes\ Vulnerability\ bv$  of a distribution (for which we wrote V() in Fig. 4) is precisely the maximum probability of any element:

```
bv :: Dist \ a \to Prob

bv = maximum \circ map \ snd \circ runD
```

and that this represents a rational adversary's strategy in guessing a secret whose distribution is known: guess the secret of (possibly equal) greatest probability. To use bv in the situation above, where there are two possible

 $<sup>^{21}\,</sup>$  The operator (\\) removes all elements of the right list from the left list.

<sup>&</sup>lt;sup>22</sup> That can happen in two ways. If she chose the car (unknowingly) at *DoorA*, then Monty is equallty likely to open *DoorB* or *DoorC*; if she did not choose the car, it is equally likely to be behind *DoorB* or *DoorC*, and thus equally likely that Monty will open *DoorC* or *DoorB* respectively.

distributions the contestant might face, we simply average her best-chance over each of the two distributions' likelihood of occurring. For the first, with probability  $^{1}/_{2}$ , she will be able to guess correctly with probability  $^{2}/_{3}$ , giving  $^{1}/_{2}\times^{2}/_{3}=^{1}/_{3}$  for the overall probability that Monty will reveal DoorC and the car will be behind DoorB. We get  $^{1}/_{3}$  for the other alternative (it is effectively the same, with the doors changed), and so her overall probability of finding the car is  $^{1}/_{3}+^{1}/_{3}=^{2}/_{3}$ .

That process can be automated by defining

```
condEntropy :: (Dist \ a \to Rational) \to Dist \ (Dist \ a) \to Rational
condEntropy \ e \ h = average \ (fmap \ e \ h) \ \textit{where}
average :: Dist \ Rational \to Rational \ ---- Average a distribution of Rational's.
average \ d = sum \ [r \times p \mid (r, p) \leftarrow runD \ d]
```

which for any entropy, that is bv in the case just below, gives its average when applied to all the inners of a hyper — yielding the conditional entropy. Thus we get

```
> condEntropy \ bv \ monty
2 \div 3
```

for the (smart) contestant's chance of getting her new car.

# 6.2 A defence against side-channels

Our second example here concerns a side-channel attack on the well known fast-exponentiation algorithm used for public-key encryptions.

The algorithm is given in pseudo-code at Fig. 7. As usual we assume that the program code is public, so that any side channels caused e.g. by 'branching on high' might allow an adversary to make deductions about the inputs: in this case, a careful analysis might be used to distinguish between the two branches of the IF, <sup>23</sup> as indicated in Fig. 7, which is equivalent to determining whether the current value of e is divisible by 2. That occurs each time the loop iterates, and an adversary who has access to this (e.g. by analysing timing) would therefore be able to figure out exactly the initial value of E one bit at a time — and E is in fact the encryption key.

A defence against this side channel attack was proposed by Walter (2002) and is implemented at Fig. 8. His idea is that rather than attempting to close the side channel, instead one can reduce its effectiveness. The problem with the implementation at Fig. 7 is that 2 is always used as a divisor, which

<sup>&</sup>lt;sup>23</sup> For example it could be a timing leak.

```
\begin{array}{l} \text{VAR B} \leftarrow \textit{Base}. \\ \text{E} \leftarrow \textit{Exponent}. \\ \text{p} \leftarrow \textit{To be set to B}^{\text{E}}. \\ \\ \text{BEGIN VAR b,e:= B,E} \\ \text{p:= 1} \\ \text{WHILE e} \neq \text{0 DO} \\ \text{VAR r:= e MOD 2} \\ \text{IF r} \neq \text{0 THEN p:= p*b FI} \\ \text{b,e:= b}^2, \text{e} \div \text{2} \\ \text{END} \\ \text{END} \\ \text{f p = B}^{\text{E}} \end{array} \right\} \\ \begin{array}{l} \textit{Global variables}. \\ \textit{Local variables}. \\ \textit{Local variables}. \\ \leftarrow \textit{Side channel.} \\ \leftarrow \textit{Side channel.} \\ \text{f p = B}^{\text{E}} \end{array}
```

Here we are assuming that the 'branch on high' is the undesired side-channel: by detecting whether or not the branch is taken, the adversary can learn the bits of exponent E —which is the secret key— one by one. When the loop ends, she will have learned them all.

Figure 7 Insecure implementation of public/private key encryption.

```
Global\ variables.
\mathtt{VAR} \ \mathtt{B} \ \leftarrow \mathit{Base}.
                                                         Global variables.
     D \leftarrow Set\ of\ possible\ divisors.
     p \leftarrow To be set to B^{E}.
     E:= uniform(0..N-1) Choose exponent uniformly at random.
BEGIN VAR b,e:= B,E
                                                           Local variables.
  p := 1
   WHILE e \neq 0 DO
     VAR d:= uniform(D) \leftarrow Choose divisor uniformly from set D.
     VAR r:= e MOD d
     IF r\neq 0 THEN p:= p*b^r FI
                                                         \leftarrow Side channel.
     b,e:=b^d,e\div d
  END
               What does the adversary know about E at this point?
```

Here the side channel is much less effective: although the adversary learns whether r=0, she knows nothing about d except that it was chosen uniformly from D, and thus learns little about e, and hence E at that point. A typical choice for D would be [2,3,5]. When the loop ends, she will have learned something about E, but not all of it. (In order to be able to analyse the program's treatment of E as a secret, we have initialised it uniformly from N possible values.)

Figure 8 Obfuscated implementation of public/private key encryption.

is why the  $i^{th}$  branching at the IF-statement is correlated exactly with the i'th bit of the original secret E. In Fig. 8, that correlation is attenuated by adding an extra variable  $\mathtt{d}$ , used as divisor in place of 2 — and it is selected independently at random on each iteration. That obfuscates the relationship between  $\mathtt{e}$  and the branching at the IF-statement, because the adversary does not know which value of  $\mathtt{d}$  is being used. The information transmitted by the channel is therefore no longer exactly correlated with the i'th bit of the secret.

To compare the two programs we used the semantics of Kuifje to compute the final hyper-distribution resulting from Fig. 8 for an example range of E, determined by N. We assume that all the variables are hidden, as we are only interested in the information flowing through the side channel and what it tells us about  ${\tt e}$ 's divisibility by  ${\tt d}$ .  ${\tt 24}$ 

Below is a translation of our obfuscated algorithm Fig. 8 into Kuifje. All variables are global, so the state space is:

```
data \ SE = SE \{\_base :: Integer, \_exp :: Integer, \_e :: Integer, \_d :: Integer, \_p :: Integer\}
```

And we initialise the state as follows:

```
initSE :: Integer \rightarrow Integer \rightarrow SE
initSE \ base \ exp = SE \{ \_base = base, \_exp = exp, \_e = 0, \_d = 0, \_p = 0 \}
```

And here is the body of the algorithm, based on Fig. 8, taking a list ds of divisors:

```
exponentiation :: [Integer] \rightarrow Kuifje SE

exponentiation ds =

update (\lambda s \rightarrow return (s.e := (s.exp)));

update (\lambda s \rightarrow return (s.p := 1));

while (\lambda s \rightarrow return (s.e \neq 0))

(update (\lambda s \rightarrow uniform [s.d := d' | d' \leftarrow ds]);

cond (\lambda s \rightarrow return (s.e `mod` s.d \neq 0))

(update (\lambda s \rightarrow return (s.p := ((s.p) \times ((s.base) \uparrow (s.e `mod` s.d)))));

update (\lambda s \rightarrow return (s.e := (s.e - (s.e `mod` s.d))))) — Then branch

skip;

update (\lambda s \rightarrow return (s.base := ((s.base) \uparrow (s.d))));

update (\lambda s \rightarrow return (s.e := (s.e `div` s.d)))
```

Finally, we project the program's output onto a hyper retaining only the variable E (that is \_exp), using the following function:

<sup>&</sup>lt;sup>24</sup> We are not, in this analysis, considering a brute force attack that could invert the exponentiation.

```
> hyper2
1 \div 16 \quad 1 \div 1
                      0
1 \div 16
           1 \div 1
                      1
1 \div 16
                      3
1 \div 16
                      4
1 \div 16
                      5
1 \div 16
                      10
1 \div 16
                      11
1 \div 16
                      12
1 \div 16
                      13
           1 \div 1
1 \div 16
           1 \div 1
                      14
1 \div 16
          1 \div 1
```

Figure 9 Hyper hyper2 produced by running the program of Fig. 8 when d=[2].

```
project :: Dist (Dist SE) \rightarrow Dist (Dist Integer)

project = fmap (fmap (\lambda s \rightarrow s.exp))
```

In the two runs below we choose E uniformly from [0..15], that is a 4-bit exponent (secret key). The first case hyper2 is effectively the conventional algorithm of Fig. 7, because we restrict the divisor d to being 2 every time:

```
\begin{aligned} \textit{hyper2} &= \textit{project (sem}_{DD} \; (\textit{exponentiation [2]}) \\ &\quad (\textit{uniform [initSE 6 exp} \mid \textit{exp} \leftarrow [0\mathinner{.\,.}15]])) \end{aligned}
```

The value of hyper2, that is what is known about E after calculating the power p, is shown in Fig. 9. The first column (all  $1 \div 16$ , that is  $^1/_{16}$ ) shows that there are sixteen possible outcomes distributed just as the hidden input E was, that is uniformly. The second- and third columns show that in each of those outcomes, the adversary will know for certain  $(1 \div 1)$  what the secret ket E was. That is, with probability  $^1/_{16}$  she will know for certain (i.e. with probability  $^1/_1$ ) that it was 0, with probability  $^1/_{16}$  that it was 1, with  $^1/_{16}$  it was 2 etc. If the prior distribution were different, then the outer of the hyper would be correspondingly different: but in each case the second column, the inners, would be "probability 1" throughout. Compare that with the "perfect channel" of Fig. 5 — it has the same effect, making a hyper all of whose inners are point distributions.

The second case *hyper235*, again with uniform choice of E over 4 bits, is what we are more interested in: it is not a perfect channel for E. In that

case we can see what happens with divisor d's being chosen uniformly from [2,3,5]:

```
hyper235 = project \ (sem_{DD} \ (exponentiation \ [2, 3, 5]) \\ (uniform \ [initSE \ 6 \ exp \ | \ exp \leftarrow [0..15]]))
```

The value of hyper235 is shown in Fig. 10. Surprisingly, there are still cases where E is learned exactly by the adversary: for example, with probability  $^{1}/_{432}$  she will learn that E=12 is certain (and similarly 13, 14, 15). But her probability  $^{1}/_{432}$  of learning that is very low. On the other hand, with a higher probability  $^{41}/_{144}$ , i.e. about  $^{1}/_{3}$ , the adversary will learn only that E is in the set  $\{3..14\}$  with certain probabilities. Thus in the second case the hyper shows that with low probability the adversary learns a lot, but with high probability the adversary learns only a little.

We now discuss further the significance of hyper235 resulting from running the exponentiation program when d can be 2,3 or 5. A rational adversary will guess that the value of exp is the one of highest probability: thus in the case  $^{41}/_{144}$  mentioned above, she will guess that exp is 7. To find out her overall probability of guessing correctly, we take the average of those maxima.

As in the previous example ( $\S6.1$ ) we use the Bayes Vulnerability bv of a distribution, the maximum probability of any element:

```
bv :: Dist \ a \to Prob

bv = maximum \circ map \ snd \circ runD
```

and we average that value over hyper235 using condEntropy:

```
condEntropy :: (Dist \ a \to Rational) \to Dist \ (Dist \ a) \to Rational
condEntropy \ e \ h = average \ (fmap \ e \ h) \ \textit{where}
average :: Dist \ Rational \to Rational \ --- Average a distribution of Rational's.
average \ d = sum \ [r \times p \mid (r, p) \leftarrow runD \ d]
```

yielding the conditional entropy:

```
> condEntropy \ bv \ hyper235
161 \div 1296 (22)
```

We see that her chance of guessing exp is approximately  $^{1}/_{8}$ , which is only about twice as much as the  $^{1}/_{16}$  it would have been had she not had access to the side-channel at all (and far less than the 'can guess with certainty' of that hyper2).

```
> condEntropy bv hyper2
1 ÷ 1
```

> hyper2	35			
$1 \div 16$	$1 \div 1  0$	$7 \div 72$	$1 \div 14$	5
$7 \div 48$	$3 \div 7  1$		$1 \div 7$	7
	$2 \div 7  2$		$1 \div 14$	8
	$1 \div 7  3$		$1 \div 21$	9
	$1 \div 7  4$		$1 \div 14$	10
$5 \div 36$	$3 \div 20 \ 2$		$3 \div 14$	11
	$3 \div 20 \ 3$		$1 \div 14$	12
	$1 \div 10 \ 4$		$4 \div 21$	13
	$3 \div 20 \ 5$		$5 \div 42$	14
	$3 \div 20 \ 6$	$17 \div 216$	$3 \div 34$	6
	$1 \div 20 \ 8$		$3 \div 34$	8
	$1 \div 20 \ 9$		$3 \div 34$	9
	$1 \div 10 \ 10$		$5 \div 34$	10
	$1 \div 20 \ 12$		$3 \div 17$	12
	$1 \div 20 \ 15$		$3 \div 17$	14
$41 \div 144$	$3 \div 41 \ 3$		$4 \div 17$	15
	$3 \div 41 \ 4$		$3 \div 32$	7
	$5 \div 41 \ 5$		$3 \div 32$	9
	$3 \div 41 \ 6$		$3 \div 32$	10
	$6 \div 41 \ 7$		$1 \div 4$	11
	$5 \div 41 8$		$3 \div 16$	13
	$4 \div 41 \ 9$		$3 \div 32$	14
	$1 \div 41 \ 10$		$3 \div 16$	15
	$3 \div 41 \ 11$	$1 \div 108$	$1 \div 4$	8
	$2 \div 41 \ 12$		$3 \div 4$	12
	$3 \div 41 \ 13$	$5 \div 432$	$1 \div 5$	9
	$3 \div 41 \ 14$		$3 \div 5$	13
$31 \div 432$	$3 \div 31 \ 4$		$1 \div 5$	14
	$6 \div 31 \ 6$	$1 \div 108$	$1 \div 4$	10
	$2 \div 31 \ 8$		$1 \div 2$	14
	$3 \div 31 \ 9$		$1 \div 4$	15
	$6 \div 31 \ 10$	$1 \div 144$	$1 \div 3$	11
	$5 \div 31 \ 12$	4 400	$2 \div 3$	15
	$6 \div 31 \ 15$	$1 \div 432$	$1 \div 1$	12
		$1 \div 432$	$1 \div 1$	13
		$1 \div 432$	$1 \div 1$	14
		$1 \div 432$	$1 \div 1$	15

Figure 10 Hyper hyper234 produced by running the program of Fig. 8 when d=[2,3,5].

A more interesting situation however is one where we look at the adversary in more abstract terms: it is not the secret key E that she wants, but rather the money she can get by using it. If that were say \$1, then her expected profit from an attack on hyper235 is from (22) of course  $\$^{161}/_{1296}$ , i.e. about 12 cents. But now –even more abstractly– we imagine that if she guesses incorrectly, she is caught in the act and is punished: the extra abstraction is

then that we assign a notional cost to her of say \$5 for being punished. In this setting then, one might imagine that she would never bother to guess the key: as we saw, her probability of guessing correctly is only about  $^1/_8$ , and thus of guessing incorrectly is  $^7/_8$ , giving an expected profit of  $^1/_8 \times 1 - ^7/_8 \times 5$ , i.e. a loss of about \$4.25.

If that were so then, since she is rational, she would not guess at all: it is too risky because she will lose on average \$4.25 every time she does. But it is not so: that is the wrong conclusion. Recall for example that with probability  $^{1}/_{432}$  she will learn that exp was 12 (and similarly for 13, 14, 15)  $^{25}$  — and in those cases, she will guess. With a bit of arithmetic, we capture the true scenario of gaining \$1 if the guess is correct and losing \$5 if guess is incorrect as follows:

```
jail :: Ord \ a \Rightarrow Dist \ a \rightarrow Rational

jail \ d = \textbf{let} \ m = maximum \ (map \ snd \ (runD \ (reduction \ d))) \ \textbf{in}

(1 \times m - 5 \times (1 - m)) \ `max` \ 0
```

where the term  $1 \times m - 5 \times (1-m)$  represents her expected (abstract) profit, and bounding below by 0 encodes her strategy that if that profit is negative, she won't risk a guess at all. Now we find

```
> condEntropy jail hyper235
31 ÷ 432
> condEntropy jail hyper2
1 ÷ 1
```

— that is, that by choosing rationally to guess the password only when her expected gain is non-negative, the adversary gains 7 cents on average. We see also just above that in the 2-only case she gets the full \$1 on average, because she has no risk of guessing incorrectly: the value of E is completely revealed.

A final point is that the calculations and experiments we just carried out were on the hyper-distributions hyper2 and hyper235 and did not require the program exponentiation at (21) to be re-run on each experiment. Just one run captures in the resulting hyper all the information we need to evaluate various attacker strategies (like bv and jail).

 $<sup>^{25}</sup>$  There is also the case where exp is 0, in which case she learns that for sure — and guesses 0. In practical circumstances that choice of exp would be forbidden; but to keep things simple in the presentation, we have left it in.

### 7 Conclusion

### 7.1 Related work

This paper brings together two ideas for the first time: quantitative information flow for modelling security in programs, and functional programming's generic use of monads to incorporate computational effects in programming languages. The result is a clean implementation of a security-based semantics for programs written in Haskell.

What makes this synthesis possible is that information flows can be modelled in program semantics using the Giry Monad for probabilistic semantics (Giry, 1981) which, as explained above, is applied to the type  $\mathbb{D}\mathcal{X}$  rather than the more familiar  $\mathcal{X}$  for some state space.

Quantitative information flow for modelling confidentiality was described by Gray (1990) and in even earlier work by Millen (1987), establishing a relationship between information channels and non-interference of Goguen and Meseguer (1984) and the strong dependence of Cohen (1977). This last treatment of non-interference turned out however to be unable to impose the weaker security guarantees which are required for practical implementations—it does not allow for partial information flows, for example, which are very difficult and perhaps even impossible to eradicate.

The channel model for information flow was mentioned by Chatzikokolakis et al. (2008) for studying anonymity protocols and was further developed by Alvim et al. (2012) to include the ideas of gain functions to generalise entropies and secure refinement to enable robust comparisons of information flows between channels. Both of these ideas were already present in earlier work (McIver et al., 2010) which described a model for quantitative information flow in a sequential programming context. A special case of that model are programs which only leak information without updating variables. Such programs correspond exactly to channels.

McIver et al. (2015) demonstrated that information flow in programs (and therefore channels too) can be expressed in terms of the Giry monad, unifying the sequential program operator for programs and 'parallel composition' for channels. The idea of refinement's merging posterior behaviour is a generalisation of the way ignorance is handled in qualitative model for information flow (Morgan, 2006, 2009) which is similarly based on monads (for sets rather than distributions).

The abstraction for information flow and state updates that is required for this monadic program semantics is inspired by Hidden Markov Models (Baum and Petrie, 1966), but does not assume that all Markov updates and channel leaks are the same — this generalisation was not present in the

original concrete model. Others have also used a concrete version of Hidden Markov Models for analysing information flow in programs (Clark et al., 2005a,b) and do not consider refinement.

Probability in sequential program semantics to express randomisation (but not information flow) was originally due to Kozen (1981) although it was not presented in the monadic form used here; that seems to be due to Lawvere (1962) and then later brought to a wider audience by Giry (1981), as mentioned above.

Haskell's use of monads goes back to Moggi (1991), who famously showed that monads provide a semantic model for computational effects, and Jones and Plotkin (1989) used this to present a monadic model of a probabilistic lambda calculus. Wadler (1992) promoted Moggi's insight within functional programming, with the consequence that monads now form a mainstream programming abstraction, especially in the Haskell programming language. In particular, several people (Ramsey and Pfeffer, 2002; Erwig and Kollmansberger, 2006; Gibbons and Hinze, 2011) have explored the representation of probabilistic programs as Kleisli arrows for the probability monad.

#### 7.2 Discussion

The approach we have taken to providing an executable model of QIF is as an  $embedded\ domain\text{-}specific\ language}$  (Hudak, 1996; Gibbons, 2013) called Kuifje, hosted within an existing general-purpose language. That is, we have not taken the traditional approach of designing a standalone language for QIF, and building a compiler that translates from QIF concrete syntax to some more established language. Instead, we have defined a datatype Kuifje to represent QIF abstract syntax trees as values, a semantic domain  $\rightarrow_{\rm DD}$  to represent the behaviour of QIF programs, and a translation function  $hyper: Ord\ s \Rightarrow Kuifje\ s \rightarrow (s \rightarrow_{\rm DD}\ s)$  from abstract syntax to semantic domain — all within an existing host language. In our case, that host language is Haskell, although that fact is not too important — we could have chosen OCaml, or Scala, or F#, or any one of a large number of alternatives instead.

Embedded DSLs offer a number of benefits over standalone languages, especially when it comes to early exploratory studies. For example, one can reuse existing tools such as type-checkers, compilers, and editing modes, rather than having to build one's own; moreover, programs in the DSL may exploit features of the host language such as definition mechanisms, modules, and basic datatypes, so these do not have to be added explicitly to the language. These benefits make it quick and easy to build a prototype for the

purposes of studying a new language concept. On the other hand, programs in the embedded DSL have to be encoded as abstract syntax trees, and written using the syntactic conventions of the host language, rather than enjoying a free choice of notation best suited to the task; this can be a bit awkward. Once DSL design decisions have been explored and the language design is stable, and the number of users and uses starts to grow, it is easier to justify the additional effort of developing a standalone implementation, perhaps taking the embedded DSL implementation as a starting point.

Our Haskell implementation is inspired by work on algebraic effects and handlers (Pretnar, 2015), a language concept that assigns meaning to a syntax tree built out of effectful operations by folding over it with an appropriate algebra known as a handler. While the conventional approach of algebraic effects and handlers applies to trees that have a free-monad structure, our approach is an instance of the generalized framework of Pieters et al. (2017) that admits handlers for trees with a generalized monoid structure (Rivas and Jaskelioff, 2017) like our plain monoids.

The monoidal representation of programs as state transformers, while relatively simple, has one big limitation: it requires that the type of the initial state is the same as that of intermediate states and of the final state. This means that the program cannot introduce local and result variables, or drop the initial variables and local variables. This leads to awkward models where the initial state contains dummy values for local variables that are initialized in the program. We can overcome this limitation and model heterogenous state by moving –within the framework of generalized monoids– from plain monoids over set to Hughes' arrows (Hughes, 2000), which are monoids in a category of so-called profunctors.

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## Appendix A A-priori- and a-posteriori distributions

In §4.3 an example compared two programs that released information about a variable x, initially distributed uniformly so that  $0 \le x < 3$ . Here we show how those numbers are calculated. Note that this is not an innovation of this paper: we are merely filling in the background of the conventional treatment

of priors (a priori distributions) and posteriors (a posteriori distributions), for those who might not be familiar with them.

In our example  $\mathbf{x}$  is initially either 0, 1 or 2 with probability  $^{1}/_{3}$  for each, i.e. the uniform distribution: this is called *a priori* because it is what the observer believes *before* any leaks have occurred. *Prior* is short for *a-priori* distribution.

If  $x \mod 2$  is leaked, then the observer will see either 0 –when x is 0 or 2–, or 1 when x is 1. The 0 observation occurs with probability  $^2/_3$ , because that is the probability that x is 0 or 2; observation 1 occurs with remaining probability  $^1/_3$ . In the 0 case, the observer reasons that x cannot be 1; and that its probability of being 0 or 2 is  $^1/_2$  each, because their initial probabilities were equal. This is the *a posteriori* distribution, conditioned on the observation's being 0, so that x is equally likely to be 0 or 2, and cannot be 1. In the 1 case, she reasons that x must be 1 (and can't be 0 or 2).

The corresponding calculations if  $\mathbf{x} \div 2$  is leaked are that when 0 is observed, she reasons that  $\mathbf{x}$  is equally likely to be 0 or 1; and if she sees 1, she knows for sure that  $\mathbf{x}$  is 2.

Now if the choice is made between  $x \mod 2$  and  $x \div 2$  with probability  $^{1}/_{2}$ , and the observer knows whether mod or  $\div$  is used then, whichever it turns out to have been used, she will be able to carry out the corresponding reasoning above. And so overall her conclusions are the weighted sum of the separate outcomes, i.e. their average in this case. Thus:

- with probability  $\frac{1}{2} \times \frac{2}{3} = \frac{1}{3}$  she will know that **x** is either 0 or 2 (with equal probability for each, as explained above);
- with probability  $\frac{1}{2} \times \frac{1}{3} = \frac{1}{6}$  she will know that x is 1;
- with probability  $\frac{1}{2} \times \frac{2}{3} = \frac{1}{3}$  she will know that **x** is either 0 or 1; and
- with probability  $\frac{1}{2} \times \frac{1}{3} = \frac{1}{6}$  she will know that x is 2.

The other situation is when the observer does *not* know whether mod or  $(\div)$  was used. In that case she will see 0 with probability  $^1/_2 \times ^2/_3 + ^1/_2 \times ^2/_3 = ^2/_3$ , either because mod was used and x was 0 or 2, or because  $(\div)$  was used and x was 0 or 1. And in that case 0 is twice as likely as each of the other two, so that the posterior is that x is 0 with probability  $^1/_2$  and is 1 or 2 with probability  $^1/_4$  each. When she sees 1, with probability  $^1/_2 \times ^1/_3 + ^1/_2 \times ^1/_3 = ^1/_3$ , she will reason a posteriori that x is equally likely to be 1 or 2.

These two cases are handled automatically by the semantics we have defined. The first is modelled by a conditional, leaking which branch is taken:

whose effect is as follows:

The second case is modelled by a probabilistic observation

```
modOrDiv_2 :: Kuifje\ Int
modOrDiv_2 = observe\ (\lambda x \rightarrow (x `mod`\ 2)\ _{1/2} \oplus (x `div`\ 2))
```

whose effect is

```
 \begin{array}{l} > sem_{\text{DD}} \ modOrDiv_2 \ (uniform \ [0\mathinner{.\,.} 2]) \\ 2 \div 3 \quad 1 \div 2 \quad 0 \\ \qquad \qquad 1 \div 4 \quad 1 \\ \qquad \qquad \qquad 1 \div 4 \quad 2 \\ 1 \div 3 \quad 1 \div 2 \quad 1 \\ \qquad \qquad \qquad \qquad 1 \div 2 \quad 2 \end{array}
```