The art of \int **–** notable integrals in Category Theory

Fosco Loregian TALE December 19, 2019

ItaCa Liber I

«I have always disliked analysis»

P.J. Freyd (Algebraic real analysis)

«I have always disliked analysis»

P.J. Freyd (Algebraic real analysis)

Aims:

• perform integrals (=co/ends) in category theory;

«I have always disliked analysis»

P.J. Freyd (Algebraic real analysis)

- perform integrals (=co/ends) in category theory;
- coincidence between integration and co/ends: accidental?

«I have always disliked analysis»

P.J. Freyd (Algebraic real analysis)

- perform integrals (=co/ends) in category theory;
- coincidence between integration and co/ends: accidental?
- forget about analysis and do category theory. Twofold aim:

«I have always disliked analysis»

P.J. Freyd (Algebraic real analysis)

- perform integrals (=co/ends) in category theory;
- coincidence between integration and co/ends: accidental?
- forget about analysis and do category theory. Twofold aim:
 - categorify convolution structures, distributions, Fourier theory, power series...

«I have always disliked analysis»

P.J. Freyd (Algebraic real analysis)

- perform integrals (=co/ends) in category theory;
- coincidence between integration and co/ends: accidental?
- forget about analysis and do category theory. Twofold aim:
 - categorify convolution structures, distributions, Fourier theory, power series...
 - describe constructions (like Stokes' theorem) using coends.

«I have always disliked analysis»

P.J. Freyd (Algebraic real analysis)

Aims:

- perform integrals (=co/ends) in category theory;
- coincidence between integration and co/ends: accidental?
- forget about analysis and do category theory. Twofold aim:
 - categorify convolution structures, distributions, Fourier theory, power series...
 - describe constructions (like Stokes' theorem) using coends.

Caveat: this wants to be a "light" talk (and partly self-promotion).

Coends are universal objects associated to functors

$$T: \mathcal{C}^{\mathrm{op}} \times \mathcal{C} \to \mathcal{D}$$

Coends are universal objects associated to functors

$$T: \mathcal{C}^{\mathrm{op}} \times \mathcal{C} \to \mathcal{D}$$

•
$$\int_C T(C,C) \longrightarrow \prod_{C \in \mathcal{C}} T(C,C) \Longrightarrow \prod_{C \to C'} T(C,C')$$

Coends are universal objects associated to functors

$$T: \mathcal{C}^{\mathrm{op}} \times \mathcal{C} \to \mathcal{D}$$

- $\int_C T(C,C) \longrightarrow \prod_{C \in \mathcal{C}} T(C,C) \xrightarrow{\longrightarrow} \prod_{C \to C'} T(C,C')$
- $\coprod_{C \to C'} T(C, C') \xrightarrow{\longrightarrow} \coprod_{C \in \mathcal{C}} T(C, C) \xrightarrow{\longrightarrow} \int^C T(C, C)$

Coends are universal objects associated to functors

$$T: \mathcal{C}^{\mathrm{op}} \times \mathcal{C} \to \mathcal{D}$$

- $\int_C T(C,C) \longrightarrow \prod_{C \in \mathcal{C}} T(C,C) \xrightarrow{\longrightarrow} \prod_{C \to C'} T(C,C')$
- $\coprod_{C \to C'} T(C, C') \xrightarrow{\longrightarrow} \coprod_{C \in \mathcal{C}} T(C, C) \xrightarrow{\longrightarrow} \int^C T(C, C)$
- The end $\int_C T$ = object of invariants for the action of T on arrows;

Coends are universal objects associated to functors

$$T: \mathcal{C}^{\mathrm{op}} \times \mathcal{C} \to \mathcal{D}$$

- $\int_C T(C,C) \longrightarrow \prod_{C \in \mathcal{C}} T(C,C) \Longrightarrow \prod_{C \to C'} T(C,C')$
- $\coprod_{C \to C'} T(C, C') \xrightarrow{\longrightarrow} \coprod_{C \in \mathcal{C}} T(C, C) \xrightarrow{\longrightarrow} \int^C T(C, C)$
- The end $\int_C T$ = object of invariants for the action of T on arrows;
- The coend $\int^C T$ = orbit space for the action of T on arrows.

Coends are universal objects associated to functors

$$T: \mathcal{C}^{\mathrm{op}} \times \mathcal{C} \to \mathcal{D}$$

- $\int_C T(C,C) \longrightarrow \prod_{C \in \mathcal{C}} T(C,C) \Longrightarrow \prod_{C \to C'} T(C,C')$
- $\coprod_{C \to C'} T(C, C') \xrightarrow{\longrightarrow} \coprod_{C \in \mathcal{C}} T(C, C) \xrightarrow{\longrightarrow} \int^C T(C, C)$
- The end $\int_C T$ = object of invariants for the action of T on arrows;
- The coend $\int^C T$ = orbit space for the action of T on arrows.

$$\int_C T \xrightarrow{terminal} T(X,X) \qquad T(X,X) \xrightarrow{initial} \int_C T$$

Examples:

Examples:

• $F,G:\mathcal{C}\to\mathcal{D}$ functors: then

$$\mathsf{Nat}(F,G) \cong \int_C \mathcal{D}(FC,GC)$$

Examples:

• $F,G:\mathcal{C}\to\mathcal{D}$ functors: then

$$\mathsf{Nat}(F,G) \cong \int_C \mathcal{D}(FC,GC)$$

• A, B two G-modules: then

$$A \otimes_G B \cong \operatorname{colim} \left(\bigoplus_{g \in G} A \otimes B \overset{g \otimes 1}{\underset{1 \otimes g}{\Rightarrow}} A \otimes B \right)$$

Examples:

• $F,G:\mathcal{C}\to\mathcal{D}$ functors: then

$$\mathsf{Nat}(F,G) \cong \int_C \mathcal{D}(FC,GC)$$

• A, B two G-modules: then

$$A \otimes_G B \cong \operatorname{colim} \left(\bigoplus_{g \in G} A \otimes B \overset{g \otimes 1}{\underset{1 \otimes g}{\Rightarrow}} A \otimes B \right)$$

• A, B two G-modules: then

$$hom_G(A, B) \cong \lim \left(hom(A, B) \Rightarrow \prod_{g \in G} hom(A, B) \right)$$

Why integrals?

• They depend contra-covariantly from their domain:

$$\int_X f(x)dx$$

Why integrals?

• They depend contra-covariantly from their domain:

$$\int_X f(x)dx$$

Why integrals?

• They depend contra-covariantly from their domain:

$$\int_X f(x) dx$$

Why integrals?

• They depend contra-covariantly from their domain:

$$\int_X f(x)dx$$

They satisfy a Fubini rule

$$\int^{(C,D)} T(C,D,C,D) \cong \int^{D} \int^{C} T(C,C,D,D)$$
$$\cong \int^{C} \int^{D} T(C,C,D,D)$$

Why integrals?

• They depend contra-covariantly from their domain:

$$\int_X f(x)dx$$

They satisfy a Fubini rule

$$\int^{(C,D)} T(C,D,C,D) \cong \int^{D} \int^{C} T(C,C,D,D)$$
$$\cong \int^{C} \int^{D} T(C,C,D,D)$$

They provide analogues for a theory of integrations

Coends abound in Mathematics:

Yoneda lemma

- Yoneda lemma
- Kan extensions

- Yoneda lemma
- Kan extensions
- Nerves and realisations

- · Yoneda lemma
- Kan extensions
- Nerves and realisations
- Weighted co/limits

- · Yoneda lemma
- Kan extensions
- Nerves and realisations
- Weighted co/limits
- Profunctors

- Yoneda lemma
- Kan extensions
- Nerves and realisations
- Weighted co/limits
- Profunctors
- Operads

- · Yoneda lemma
- Kan extensions
- Nerves and realisations
- Weighted co/limits
- Profunctors
- Operads
- Functional programming

- Yoneda lemma
- Kan extensions
- Nerves and realisations
- Weighted co/limits
- Profunctors
- Operads
- Functional programming
- ..

- Yoneda lemma
- Kan extensions
- Nerves and realisations
- Weighted co/limits
- Profunctors
- Operads
- Functional programming
- ..

- Yoneda lemma $\int_C [yC(X), FX] \cong FC$
- Kan extensions
- Nerves and realisations
- Weighted co/limits
- Profunctors
- Operads
- Functional programming
- ..

- Yoneda lemma $\int_C [yC(X), FX] \cong FC$
- Kan extensions $\int^A hom(GA, -) \times FA \cong Lan_GF$
- Nerves and realisations
- Weighted co/limits
- Profunctors
- Operads
- Functional programming
- ..

Coend calculus

Coends abound in Mathematics:

- Yoneda lemma $\int_C [yC(X), FX] \cong FC$
- Kan extensions $\int^A hom(GA, -) \times FA \cong Lan_GF$
- Nerves and realisations Lan_yF ¬ Lan_Fy
- Weighted co/limits
- Profunctors
- Operads
- Functional programming
- ...

Coend calculus

Coends abound in Mathematics:

- Yoneda lemma $\int_C [yC(X), FX] \cong FC$
- Kan extensions $\int^A hom(GA, -) \times FA \cong Lan_GF$
- Nerves and realisations $Lan_yF \dashv Lan_Fy$
- Weighted co/limits $\operatorname{colim}^W F \cong \int^A WA \otimes FA$
- Profunctors
- Operads
- Functional programming
- ..

Analysis

Dirac deltas

Let $y:\mathcal{C}\to[\mathcal{C}^\mathrm{op},\text{\bf Set}]$ be the Yoneda embedding.

Dirac deltas

Let $y : \mathcal{C} \to [\mathcal{C}^{\mathrm{op}}, \textbf{Set}]$ be the Yoneda embedding.

Every object of the form yC is tiny, so it is a functor concentrated on the "point" $C \in C$. Yoneda lemma says that

$$\int_X \hom(\mathsf{y} C(X), FX) \cong FC$$

("C-points" of a presheaf F = elements of FC)

Dirac deltas

Let $y: \mathcal{C} \to [\mathcal{C}^{\mathrm{op}}, \textbf{Set}]$ be the Yoneda embedding.

Every object of the form yC is tiny, so it is a functor concentrated on the "point" $C \in C$. Yoneda lemma says that

$$\int_X \hom(\mathsf{y} C(X), FX) \cong FC$$

("C-points" of a presheaf F = elements of FC) Or dually,

$$\int^{C} \mathsf{y} C(X) \times FX = \mathsf{y} C \otimes_{\mathcal{C}} F \cong FC$$

(the Dirac δ functor concentrated on $C \in \mathcal{C}$ evaluates functors on points).

Fix a manifold X.

Fix a manifold X.

 Let Ω : N → Mod(R) the functor sending n to the set of differential n-forms Ωⁿ(X) and

$$d_n: \Omega^n(X) \to \Omega^{n+1}(X)$$

the exterior derivative.

Fix a manifold X.

 Let Ω : N → Mod(R) the functor sending n to the set of differential n-forms Ωⁿ(X) and

$$d_n: \Omega^n(X) \to \Omega^{n+1}(X)$$

the exterior derivative.

• Let $C: \mathbf{N}^{\mathrm{op}} \to \mathsf{Mod}(\mathbf{R})$ the functor sending n to (the vector space over) smooth maps $Y \to X$ where Y is closed n-dimensional oriented manifold: $\partial: C_{n+1} \to C_n$ is the geometric boundary.

$$C \otimes \Omega : \mathbf{N}^{\mathsf{op}} \times \mathbf{N} \to \mathsf{Vect}$$

is a functor. There is a map

$$\int : C \otimes \Omega \to \mathbf{R}$$
$$(Y \stackrel{\varphi}{\to} X, \omega) \mapsto \int_{Y} \varphi^{*} \omega$$

$$C \otimes \Omega : \mathbf{N}^{\mathsf{op}} \times \mathbf{N} \to \mathsf{Vect}$$

is a functor. There is a map

$$\int : C \otimes \Omega \to \mathbf{R}$$
$$(Y \stackrel{\varphi}{\to} X, \omega) \mapsto \int_{Y} \varphi^{*} \omega$$

Theorem (Stokes): The square

$$C_{n+1} \otimes \Omega_n \xrightarrow{\partial \otimes 1} C_n \otimes \Omega_n$$

$$\downarrow^{\int_n}$$

$$C_{n+1} \otimes \Omega_{n+1} \xrightarrow{\int_{n+1}} \mathbf{R}$$

is commutative for every $n \in \mathbb{N}$. $\int_{-\infty}^{\infty} C \otimes \Omega$ is a certain H^0 ...

Let **Prof** be the bicategory of profunctors:

Let **Prof** be the bicategory of profunctors:

• objects: categories

Let **Prof** be the bicategory of profunctors:

- objects: categories
- 1-cells $p: \mathcal{C} \rightsquigarrow \mathcal{D}$: functors $p: \mathcal{C}^{op} \times \mathcal{D} \rightarrow \mathbf{Set}$

Let **Prof** be the bicategory of profunctors:

- · objects: categories
- 1-cells $p: \mathcal{C} \rightsquigarrow \mathcal{D}$: functors $p: \mathcal{C}^{op} \times \mathcal{D} \rightarrow \mathbf{Set}$
- 2-cells $\alpha:P\Rightarrow q$ natural transformations.

Let **Prof** be the bicategory of profunctors:

- objects: categories
- 1-cells $p: \mathcal{C} \rightsquigarrow \mathcal{D}$: functors $p: \mathcal{C}^{op} \times \mathcal{D} \rightarrow \mathbf{Set}$
- 2-cells $\alpha: P \Rightarrow q$ natural transformations.

A profunctor is also called a distributor.

Let **Prof** be the bicategory of profunctors:

- objects: categories
- 1-cells $p: \mathcal{C} \rightsquigarrow \mathcal{D}$: functors $p: \mathcal{C}^{op} \times \mathcal{D} \rightarrow \mathbf{Set}$
- 2-cells $\alpha: P \Rightarrow q$ natural transformations.

A profunctor is also called a distributor.

A Lawvere distribution is a left adjoint between two toposes;

dist. between sheaves on
$$\mathcal{C}, \mathcal{D}$$
 \parallel profunctors $p:\mathcal{C} \leadsto \mathcal{D}$

(Dirac distributions over a topos \mathcal{E} are points of that topos (geometric morphisms $p: \mathcal{E} \to \mathbf{Set}$); complies with intuition)

Convolutions

Let G be a group; the set of regular functions $f:G\to \mathbf{R}$ has a convolution operation

$$f * g = y \mapsto \int_G fx \cdot g(y - x) d\mu_G$$

Convolutions

Let G be a group; the set of regular functions $f: G \to \mathbf{R}$ has a convolution operation

$$f * g = y \mapsto \int_G fx \cdot g(y - x) d\mu_G$$

Let $\mathcal C$ be a monoidal category; the category $[\mathcal C, \mathbf{Set}]$ becomes a monoidal category with a convolution operation of presheaves:

$$F * G = C \mapsto \int^{XY} FX \times GY \times \mathcal{C}(X \otimes Y, C)$$

Convolutions

Let G be a group; the set of regular functions $f:G\to \mathbf{R}$ has a convolution operation

$$f * g = y \mapsto \int_G fx \cdot g(y - x) d\mu_G$$

Let $\mathcal C$ be a monoidal category; the category $[\mathcal C, \mathbf{Set}]$ becomes a monoidal category with a convolution operation of presheaves:

$$F * G = C \mapsto \int_{-\infty}^{XY} FX \times GY \times \mathcal{C}(X \otimes Y, C)$$

(what if C is closed? You recover the above formula)

Fact:

$$\textbf{Prof}(\mathcal{C},\mathcal{D})\cong \textbf{LAdj}([\mathcal{C}^{\mathrm{op}},\textbf{Set}],[\mathcal{D}^{\mathrm{op}},\textbf{Set}])$$

Fact:

$$\textbf{Prof}(\mathcal{C},\mathcal{D})\cong \textbf{LAdj}([\mathcal{C}^{op},\textbf{Set}],[\mathcal{D}^{op},\textbf{Set}])$$

Let us now replace **Set** with a *-autonomous category \mathcal{V} .

Fact:

$$\textbf{Prof}(\mathcal{C},\mathcal{D})\cong \textbf{LAdj}([\mathcal{C}^{op},\textbf{Set}],[\mathcal{D}^{op},\textbf{Set}])$$

Let us now replace **Set** with a *-autonomous category \mathcal{V} .

A profunctor $K:\mathcal{C} \rightsquigarrow \mathcal{D}$ between monoidal categories is a multiplicative kernel if the associated

$$\hat{K} : [\mathcal{C}^{\mathrm{op}}, \mathcal{V}] \leftrightarrows [\mathcal{D}^{\mathrm{op}}, \mathcal{V}]$$

is a strong monoidal adjunction wrt convolution product.

The K-Fourier transform $f \mapsto \mathfrak{F}_K(f) : \mathcal{D} \to \mathcal{V}$, obtained as the image of $f : \mathcal{C} \to \mathcal{V}$ under the left Kan extension $\mathsf{Lan}_y K : [\mathcal{C}, \mathcal{V}] \to [\mathcal{D}, \mathcal{V}]$.

$$\mathfrak{F}_K(f): X \mapsto \int^A K(A,X) \otimes fA.$$

The K-Fourier transform $f \mapsto \mathfrak{F}_K(f) : \mathcal{D} \to \mathcal{V}$, obtained as the image of $f : \mathcal{C} \to \mathcal{V}$ under the left Kan extension Lan $_y K : [\mathcal{C}, \mathcal{V}] \to [\mathcal{D}, \mathcal{V}]$.

$$\mathfrak{F}_K(f): X \mapsto \int^A K(A,X) \otimes fA.$$

The dual Fourier transform is defined as:

$$\mathfrak{F}^{\vee}(g): Y \mapsto \int_{A} [K(A,X), gA]$$

(prove the relation $\mathfrak{F}_K^{\vee}(g) \cong \mathfrak{F}_K(g^*)^*$)

The K-Fourier transform $f \mapsto \mathfrak{F}_K(f) : \mathcal{D} \to \mathcal{V}$, obtained as the image of $f : \mathcal{C} \to \mathcal{V}$ under the left Kan extension Lan $_y K : [\mathcal{C}, \mathcal{V}] \to [\mathcal{D}, \mathcal{V}]$.

$$\mathfrak{F}_K(f): X \mapsto \int^A K(A,X) \otimes fA.$$

The dual Fourier transform is defined as:

$$\mathfrak{F}^{\vee}(g): Y \mapsto \int_{A} [K(A,X), gA]$$

(prove the relation $\mathfrak{F}_K^{\vee}(g) \cong \mathfrak{F}_K(g^*)^*$)

 \mathfrak{F}_y is the identity functor; analogue in analysis, what is the Fourier transform of δ ?

• \mathfrak{F}_K preserves the upper convolution of presheaves f,g, defined as

$$f = \int_{-\infty}^{AA'} fA \otimes gA' \otimes \mathcal{C}(A \otimes A', -);$$

dually,

• \mathfrak{F}_K preserves the upper convolution of presheaves f,g, defined as

$$f \overline{*} g = \int^{AA'} fA \otimes gA' \otimes \mathcal{C}(A \otimes A', -);$$

dually,

• \mathfrak{F}_K^{\vee} preserves the lower convolution of presheaves f,g, defined as

$$f * g = \int_{AA'} (fA^* \otimes (gA')^* \otimes \mathcal{C}(A \otimes A', -))^*$$

Define the pairing $(C, V) \times (C, V) \to V$ as the twisted form of functor tensor product

$$\langle f, g \rangle = \int^A f A^* \otimes g A$$

Define the pairing $(C, V) \times (C, V) \rightarrow V$ as the twisted form of functor tensor product

$$\langle f, g \rangle = \int_{-\infty}^{A} f A^* \otimes g A$$

If K is a kernel such that Lan_yK is fully faithful, we have Parseval formula:

$$\langle f, g \rangle \cong \langle \mathfrak{F}_K(f), \mathfrak{F}_K(g) \rangle.$$

• ______, Coend calculus, London Mathematical Society Lecture Note Series (2020).

- ______, Coend calculus, London Mathematical Society Lecture Note Series (2020).
- Yoneda, Nobuo. On Ext and exact sequences. J. Fac. Sci. Univ. Tokyo Sect. I 8.507-576 (1960): 1960.

- ______, Coend calculus, London Mathematical Society Lecture Note Series (2020).
- Yoneda, Nobuo. On Ext and exact sequences. J. Fac. Sci. Univ. Tokyo Sect. I 8.507-576 (1960): 1960.
- Marta Bunge and Jonathon Funk, Singular coverings of toposes, Lecture Notes in Mathematics vol. 1890
 Springer Heidelberg (2006).

- ______, Coend calculus, London Mathematical Society Lecture Note Series (2020).
- Yoneda, Nobuo. On Ext and exact sequences. J. Fac. Sci. Univ. Tokyo Sect. I 8.507-576 (1960): 1960.
- Marta Bunge and Jonathon Funk, Singular coverings of toposes, Lecture Notes in Mathematics vol. 1890
 Springer Heidelberg (2006).
- Day, Brian J. Monoidal functor categories and graphic Fourier transforms. Theory and Applications of Categories 25.5 (2011): 118-141.

When you come across a paper with page after page of nothing but enriched categories and coend formulas:

