Weakly-affine monads

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Weakly Markov categories and weakly affine monads

Let \mathcal{C} be a GS-category. For every object X, the set $\mathcal{C}(X,I)$ has a canonical commutative monoid structure as follows: the monoidal unit is the discard map $X \to I$, and given

 $a, b: X \to I$, their product ab is given by copying, as follows.

How to call them? effects? co-states?



If a morphism $f: X \to Y$ is copyable and discardable, precomposition with f induces a morphism of monoids $\mathcal{C}(Y, I) \to \mathcal{C}(X, I)$.

The monoid $\mathcal{C}(X,I)$ acts on the set $\mathcal{C}(X,Y)$: given $a:X\to I$ and $f:X\to Y,\ a\cdot f$ is given as follows,



23 and the product $(f,g) \mapsto f \cdot g := (f \otimes g) \circ \operatorname{copy}_X$ is equivariant for this action in both

Definition 1.1. A GS-category \mathcal{C} is called *weakly Markov* if for every object X, the monoid $\mathcal{C}(X,I)$ is a group.

Every Markov category is weakly Markov: for each X, the monoid $\mathcal{C}(X,I)$ is the trivial group.

Definition 1.2. Given two parallel morphisms $f, g: X \to Y$ in a weakly Markov GScategory \mathcal{C} , we say that f and g are equivalent, and write $f \sim g$, if they lie in the same orbit for the action of $\mathcal{C}(X,I)$, i.e. if there is $a \in \mathcal{C}(X,I)$ such that $a \cdot f = g$. We say they are uniquely equivalent if there is a unique $a \in \mathcal{C}(X,I)$ such that $a \cdot f = g$.

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Let's now consider the case where the GS structure comes from a commutative monad on a cartesian monoidal category \mathcal{D} . In this case, the monoid structure of Kleisli morphisms $X \to 1$ comes from the following canonical internal monoid structure of T1 in \mathcal{D} , given by

$$1 \xrightarrow{\eta} T1, \qquad T1 \times T1 \xrightarrow{c} T(1 \times 1) \xrightarrow{\cong} T1.$$

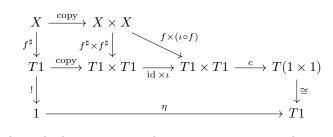
The monoid structure of Kleisli morphisms $X \to 1$ is now given as follows. The unit is given by

$$X \xrightarrow{!} 1 \xrightarrow{\eta} T1,$$

and the multiplication of the morphisms $f^{\sharp}, g^{\sharp}: X \to T1$ is

$$X \xrightarrow{\operatorname{copy}} X \times X \xrightarrow{f^{\sharp} \times g^{\sharp}} T1 \times T1 \xrightarrow{c} T(1 \times 1) \xrightarrow{\cong} T1.$$

- **Definition 1.3.** A commutative monad T on a cartesian monoidal category is called *weakly affine* if T1 with its canonical internal monoid structure is a group.
- Proposition 1.4. Let \mathcal{D} be a cartesian monoidal category, and let T be a commutative monad on \mathcal{D} . The Kleisli category of T is weakly Markov if and only if T is weakly affine.
- Proof. First, suppose that T1 is an internal group, and denote by $\iota: T1 \to T1$ its inversion map. The inverse of the morphism $f^{\sharp}: X \to T1$ in $\mathrm{Kl}_T(X,1)$ is given by $\iota \circ f$: indeed, the following diagram commutes,



where the bottom rectangle commutes since ι is the inversion map for T1. The analogous diagram with $\iota \times id$ in place of $id \times \iota$ commutes analogously.

Conversely, suppose that for every X, the monoid structure on $\mathrm{Kl}_T(X,1)$ has inverses.

Then in particular we can take X=T1, and the inverse of the Kleisli morphism id: $T1 \to T1$ is an inversion map for T1.

1.1 In terms of the Yoneda embedding

- 56 For context:
- **Proposition 1.5.** A monoid (M, m, e) is a group if and only if the associativity square

$$M \times M \times M \xrightarrow{m \times \mathrm{id}} M \times M$$

$$\downarrow_{\mathrm{id} \times m} \qquad \downarrow_{m}$$

$$M \times M \xrightarrow{m} M$$

$$(1)$$

is a pullback.

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60 The same can be said more generally for a monoid object in a cartesian monoidal category.

Proof. The square (??) is a pullback, both of sets and of groups, if and only if given $a, g, h, c \in M$ such that ag = hc, there exists a unique $b \in M$ such that g = bc and h = ab.

First, suppose that g is a group. The only possible choice of b is

$$b = a^{-1}h = gc^{-1},$$

which is unique by uniqueness of inverses.

Conversely, suppose that (??) is a pullback. We can set g, h = e and c = a so that ae = ea = a. Instantiating the pullback property, there is a unique b such that ab = e and ba = e, that is, $b = a^{-1}$.

Let \mathcal{D} be a cartesian monoidal category. Consider the presheaf category $[\mathcal{D}^{op}, \mathbf{Set}]$, equipped with the Day convolution product,

$$F \boxtimes G \cong \int^{A,B \in \mathcal{D}} \mathcal{D}(-,A \times B) \times F(A) \times G(B).$$

The Yoneda embedding $\mathcal{D} \to [\mathcal{D}^{\mathrm{op}}, \mathbf{Set}]$ is strong monoidal: indeed, for each X,

$$1 \cong \mathcal{D}(X,1),$$

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since 1 is terminal, and for each X and Y, by Yoneda reduction,

$$\mathcal{D}(-,X) \boxtimes \mathcal{D}(-,Y) \cong \int_{-76}^{A,B \in \mathcal{D}} \mathcal{D}(-,A \times B) \times \mathcal{D}(-,X) \times \mathcal{D}(-,Y)$$

$$\cong \mathcal{D}(-,X \times Y).$$

Therefore, and by the universal property of products, at the level of individual hom-sets the
Day convolution product of representable presheaves just takes the cartesian products of
sets:

$$(\mathcal{D}(-,X)\boxtimes\mathcal{D}(-,Y))(A)\cong\mathcal{D}(A,X\times Y)\cong\mathcal{D}(A,X)\times\mathcal{D}(A,Y).$$

Take now an object M of \mathcal{D} . Since the Yoneda embedding is fully faithful and strong monoidal, a monoid structure (M, m, e) on M is equivalently a monoid structure on the representable presheaf $\mathcal{D}(-, M)$. This makes the individual hom-sets monoids, with unit and multiplication as follows for each object X:

$$1 \xrightarrow{\cong} \mathcal{D}(X,1) \xrightarrow{e_*} \mathcal{D}(X,M)$$

$$\mathcal{D}(X,M) \times \mathcal{D}(X,M) \xrightarrow{\cong} \mathcal{D}(X,M \times M) \xrightarrow{m_*} \mathcal{D}(X,M)$$

This is precisely the monoid structure that we have defined in the previous section for M-T1

Proposition 1.6. M is an internal group if and only if all the monoids $\mathcal{D}(X, M)$ are groups.

Proof. By $\ref{eq:proof:1}$ M is a group object if and only if its associativity square $\ref{eq:proof:1}$ is a pullback. Since the hom-functor preserves and reflects all limits in its second argument, we have that $\ref{eq:proof:1}$ is a pullback if and only if for each object X, the following diagram (or equivalently, its

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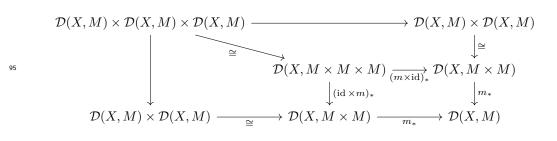
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bottom right square) is a pullback,



where the unlabelled arrows are the unique ones that make the diagram commute. Again by ??, the diagram above is a pullback if and only if $\mathcal{D}(X, M)$ is a group.

1.2 Examples of weakly affine monads

▶ Example 1.7. We present a family of examples of commutative monads that are weakly affine but not affine. Let A be a commutative monoid (written multiplicatively). Then the functor $T_A := A \times -$ on Set has a canonical structure of commutative monad, where the lax structure components $c_{X,Y}$ are given by multiplying elements in A while carrying the elements of X and Y along.

Since $T_A(1) \cong A$, the monad T_A is weakly affine if and only if A is a group, and affine if and only if $A \cong 1$.

▶ Example 1.8. Let M^* : Set \to Set be the monad assigning to every set the set of finitely supported discrete *nonzero* measures on M^* , or equivalently let $M^*(X)$ for any set X be the set of nonzero finitely supported functions $X \to [0, \infty)$. The monad structure is defined in terms of the same formulas as for the distribution monad on Set and the components $c_{X,Y}$ are also given by the formation of product measures, or equivalently point-wise products of functions $X \to [0, \infty)$.

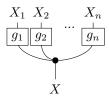
Since $M^*1 \cong (0, \infty) \not\cong 1$, this monad is not affine. However the monoid structure of $(0, \infty)$ induced by M^* is the usual multiplication of positive real numbers, which form a group. Therefore M^* is weakly affine, and its Kleisli category is weakly Markov.

On the other hand, if the zero measure is included, then we obtain a commutative monad M which can be seen as the monad of semimodules for the semiring of nonnegative reals. Since $M1 \cong [0, \infty)$ is not a group under multiplication, M is not weakly affine.

▶ Example 1.9. Here is a negative example. Consider the free abelian group monad F on Set. Its functor takes a set X and forms the set FX of finite multisets (with repetition, where order does not matter) of elements of X and their formal inverses. We have that $F1 \cong \mathbb{Z}$, which is an abelian group under addition. However, the monoid structure on F1 induced by the monoidal structure of the monad corresponds to the multiplication in \mathbb{Z} , which does not have inverses. Therefore F is not weakly affine.

1.3 Conditional independence in weakly Markov categories

Definition 1.10. A morphism $f: A \to X_1 \otimes \cdots \otimes X_n$ in a A GS-category $\mathcal C$ is said to exhibit conditional independence of the X_i given A if and only if it can be expressed as a product of the following form.

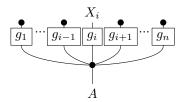


Note that this is slightly different from [?, Definition 6.6], although it is equivalent for the case of Markov categories.

Proposition 1.11. Let $f: A \to X_1 \otimes \cdots \otimes X_n$ be a morphism in a GS-category \mathcal{C} . Then f exhibits conditional independence of the X_i given A if and only if it is equivalent to the product of all its marginals. Moreover, in that case f is uniquely equivalent to the product of its marginals.

This generalizes the fact that, in Markov categories, a distribution exhibiting conditional independence is the product of its marginals [?, Section 12].

Proof. Denote the marginals of f by f_1, \ldots, f_n . Suppose that f is a product as in Definition 1.7. For each $i = 1, \ldots, n$, by marginalizing, we get that f_i is equal to the following.



Therefore for each i we have that $f_i \sim g_i$.

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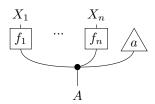
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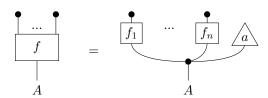
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Conversely, suppose that f is equivalent to the product of its marginals, i.e. that there exists $a: X \to I$ such that f is equal to the following.



One can then choose $g_i = f_i$ for all i < n, and $g_n = a \cdot f_n$, so that f is in the form of Definition 1.7. Moreover, by marginalizing over all the X_i at once, we see that



so that a is uniquely determined.

▶ **Remark 1.12.** For n = 2, a morphism $f: A \to X \otimes Y$ in a weakly Markov GS-category \mathcal{C} exhibits conditional independence of X and Y given A if and only if the following equation holds.

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$$\begin{array}{ccc}
X & Y \\
\hline
f & f \\
A
\end{array} =
\begin{array}{ccc}
X & Y \\
\hline
f & f \\
A
\end{array}$$

Lemma 1.13. Let \mathcal{D} be a cartesian monoidal category, and let T be a commutative monad on \mathcal{D} . A Kleisli morphism $f^{\sharp}: A \to T(X_1 \times \cdots \times X_n)$ exhibits conditional independence of the X_i given A if and only if it factors as follows

for some Kleisli maps $g_i^{\sharp}: A \to TX_i$, where the map c above is the one obtained by iterating the multiplication of the monoidal structure (such a map is unique by associativity).

Proof. In terms of the base category \mathcal{D} , a Kleisli morphism in the form of Definition 1.7 reads as follows.

$$A \xrightarrow{\text{copy}} A \times \cdots \times A \xrightarrow{g_1^{\sharp} \times \cdots \times g_n^{\sharp}} TX_1 \times \cdots \times TX_n \xrightarrow{c} T(X_1 \times \cdots \times X_n).$$

Therefore $f^{\sharp}: A \to T(X_1 \times \cdots \times X_n)$ is exhibiting conditional independence if and only if it is in the form above.

▶ **Definition 1.14.** Let \mathcal{C} be a GS-category. We say that \mathcal{C} satisfies the *localized independence* property if whenever a morphism $f: A \to X \otimes Y \otimes Z$ exhibits conditional independence of $X \otimes Y$ (jointly) and Z given A, as well as conditional independence of X and $Y \otimes Z$ given X, then it exhibits conditional independence of X, Y and X given X.

Theorem 1.15. Let \mathcal{D} be a cartesian monoidal category, and let T be a commutative monad on \mathcal{D} . The following conditions are equivalent.

- 1. T is weakly affine;
- 70 **2.** Kl(T) is weakly Markov;
- 3. Kl(T) satisfies the localized independence property;
- 4. For all objects X, Y, and Z, the following associativity diagram is a pullback.

$$T(X) \times T(Y) \times T(Z) \xrightarrow{\operatorname{id} \times c_{Y,Z}} T(X) \times T(Y \times Z)$$

$$\downarrow c_{X,Y} \times \operatorname{id} \downarrow \qquad \qquad \downarrow c_{X,Y} \times Z$$

$$T(X \times Y) \times T(Z) \xrightarrow{c_{X} \times Y,Z} T(X \times Y \times Z)$$

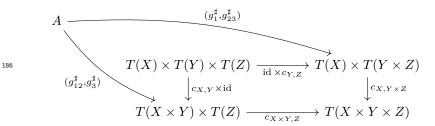
$$(2)$$

Proof. $1 \Leftrightarrow 2$: see Proposition 1.4.

 $2\Rightarrow 3$: Suppose $f:A\to X\otimes Y\otimes Z$ exhibits conditional independence of $X\otimes Y$ (jointly) and Z given A, as well as conditional independence of X and $Y\otimes Z$ given A By marginalizing out X, we have that f_{YZ} exhibits conditional independence of Y and Z given X. Since by hypothesis X exhibits conditional independence of X and X is equivalent to the product of X and X is equivalent to the product of X and X is equivalent to the product of X and X is equivalent to the product of X and X is equivalent to the product of X and X is equivalent to the product of X and X is equivalent to the product of X and X is equivalent to the product of X and X is equivalent to the product of X and X is equivalent to the product

of all its marginals. Using Proposition 1.8 in the other direction, thie means that f exhibits conditional independence of X, Y and Z given A.

 $3 \Rightarrow 4$: By the universal property of products, a cone over the cospan in (1) consists of maps $g_1^{\sharp}: A \to TX$, $g_{23}^{\sharp}: A \to T(Y \times Z)$, $g_{12}^{\sharp}: A \to T(X \times Y)$ and $g_3^{\sharp}: A \to TZ$ such that the following diagram commutes.

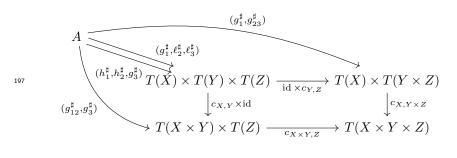


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By Lemma 1.10, this amounts to a Kleisli map $f^{\sharp}:A\to T(X\times Y\times Z)$ exhibiting conditional independence of X and $Y\otimes Z$ given A, as well as of $X\otimes Y$ and Z given A. By the localized independence property, we then have that f exhibits conditional independence of all X,Y and Z given A, and so, again by Lemma 1.10, f^{\sharp} factors through the product $TX\times TY\times TZ$. More specifically, by marginalizing over Z, we have that g_{12}^{\sharp} factors through $TX\times TY$, i.e. the following diagram on the left commutes for some $h_1^{\sharp}:A\to TX$ and $h_2^{\sharp}:A\to TY$, and similarly, by marginalizing over X, the diagram on the right commutes for some $\ell_2^{\sharp}:A\to TY$ and $\ell_3^{\sharp}:A\to TZ$.

196 In other words, the upper and the left curved triangles in the following diagram commute.



By marginalizing over Y and Z, there exists a unique $a^{\sharp}: A \to T1$ such that $h_1 = a \cdot g_1$.

Therefore

$$g_{12} = h_1 \cdot h_2 = (a \cdot g_1) \cdot h_2 = g_1 \cdot (a \cdot h_2),$$

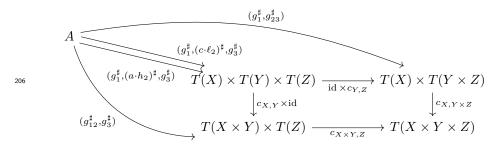
and so in the diagram above we can equivalently replace h_1 and h_2 with g_1 and $a \cdot h_2$.

Similarly by marginalizing over X and Y, there exists a unique $c^{\sharp}: A \to T1$ such that $\ell_3 = c \cdot g_3$, so that

$$q_{23} = \ell_2 \cdot \ell_3 = \ell_2 \cdot (c \cdot q_3) = (c \cdot \ell_2) \cdot q_3$$

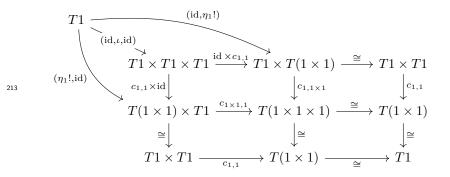
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and in the diagram above we can replace ℓ_2 and ℓ_3 with $c \cdot \ell_2$ and g_3 , as follows.



Now, marginalizing over Z and Z, we see that necessarily $a \cdot h_2 = c \cdot \ell_2$. Therefore there is a unique map $A \to TX \times TY \times TZ$ making the whole diagram commute, which means that (1) is a pullback.

4 \Rightarrow 1: If T is weakly affine, then taking X = Y = Z = 1 in (1) shows that this monoid must be an abelian group: we obtain a unique arrow $\iota: T(1) \to T(1)$ making the following diagram commute,



and the commutativity shows that ι satisfies the equations making it the inversion map for a group structure.

2 Additional material (to be added to section)

Proposition 2.1. Let $(G,\cdot,1)$ be a group and let X be a set. A function $\alpha: M\times X\to X$ determines a left action if and only if the square

$$G \times G \times X \xrightarrow{\cdot \times \mathrm{id}} M \times X$$

$$\downarrow_{\mathrm{id} \times \alpha} \qquad \qquad \downarrow_{\alpha}$$

$$G \times X \xrightarrow{\alpha} X$$

$$(3)$$

commutes and it is a pullback.

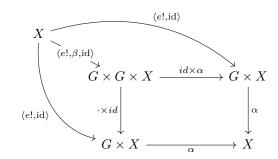
Proof. By definition, the square (2) commutes if and only if α and \cdot are compatible. Now we show that the commutative square (2) is a pullback if and only if α satisfies the identity axiom, i.e. $\alpha(e,x)=x$ for every x in X. Now, if (2) is a pullback, then there exists a

function $\beta: X \to G$ such that the diagram

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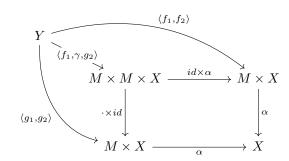
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commutes, where $e!: X \to G$ is the function assigning the identity element e to every element x of X. Now, since the left triangle commutes, then we have that $e = e \cdot \beta(x)$ for every x of X, i.e. $\beta(x) = e$ for every x of X. Now, since the right triangle commutes, we can conclude that $\alpha(\beta(x), x) = \alpha(e, x) = x$ for every x in X.

Now we show that $\alpha(e,x)=x$ implies that the commutative square (2) is a pullback. Let us consider a set Y and the functions $\langle f_1, f_2 \rangle : Y \to G \times X$ and $\langle g_1, g_2 \rangle : Y \to G \times X$ such that $\alpha(f_1(y), f_2(y)) = \alpha(g_1(y), g_2(y))$. By applying $\alpha(f_1(y)^{-1}, -)$ to both sides, and then combining the compatibility of α with the assumption that $\alpha(e, x) = x$, we can conclude that $f_2(y) = \alpha(f_1(y)^{-1} \cdot g_1(y), g_2(y))$. Therefore, we can conclude that the diagram



commutes, where the function $\gamma: Y \to M$ is defined by $\gamma(y) := f_1^{-1}(y) \cdot g_1(y)$. By the unicity of the inverse in a group, this function is also unique, and hence we can conclude that the commutative square (2) is a pullback.

Proposition 2.2. If T is weakly affine, then for every object X, the morphism $c_{1,X}$: $T(1) \times T(X) \to T(X)$ determines a (left) group action.

Proof. The compatibility axiom follows from the fact that the diagram

$$T(1) \times T(1) \times T(X) \xrightarrow{\operatorname{id} \times c_{1,X}} T(1) \times T(X)$$

$$\downarrow c_{1,1} \times \operatorname{id} \downarrow \qquad \qquad \downarrow c_{1,X}$$

$$T(1) \times T(X) \xrightarrow{c_{1,X}} T(X)$$

commutes for every strong and commutative monad. Moreover, following the same proof used for Proposition 2.1, we can conclude that the identity axiom is satisfied since T is weakly affine. In particular, because T(1) is a group by Lemma 3.3, and the previous square is a pullbackc (by definition of weakly affine monad).

ightharpoonup Proposition 2.3. Let T be a weakly affine monad. If the diagram

$$T(1) \xrightarrow{\mathrm{id}} T(1)$$

$$\downarrow \downarrow \qquad \qquad \downarrow \eta_{T1}$$

$$T(1) \xrightarrow{T(\eta_1)} T^2(1)$$

commutes, then $T^2(1) \cong T(1)$ in A.

Proof. To prove the result it is enough to show that $T(1) \cong 1$ in the Kleisli category \mathcal{A}_T . We know from Lemma that T(1) is a group in \mathcal{A} , where the arrow $\eta_1 \colon 1 \to T(1)$ is the unit of the group, and $\iota \colon T(1) \to T(1)$ is the inversion map. Therefore, we have that the composition $\iota \eta_1 \colon 1 \to T(1)$ has to be equal to η_1 . Therefore, we can consider the arrows $1 \to T(1)$ and $T(1) \to 1$ in the Kleisli category \mathcal{A}_T given by $T(\eta_1)\eta_1$ and ι respectively. The composition $T(\eta_1)\eta_1$ with ι in \mathcal{A}_T is given by $\mu_{1,1}T(\iota)T(\eta_1)\eta_1$. Employing the naturality of η_1 and the fact that $\iota \eta_1 = \eta_1$, it is direct to check that $\mu T(\iota)T(\eta_1)\eta_1 = \eta_1$, that is the identity $1 \to 1$ in \mathcal{A}_T . Now to show that the other composition gives the identity on T(1) in \mathcal{A}_T , it is enough to show that $T(\eta_1)\iota = \eta_{T(1)}$, but this follows by hypothesis.

(Paolo) Credo che $T(\eta_1)\iota \neq \eta_{T(1)}$ nell'esempio delle misure nonzero. Per ogni x in $(0,\infty)=T1$ abbiamo che $\eta_{T(1)}(x)=\delta_x$ (delta di Dirac), mentre $T\eta_1(\iota(x))=T\eta_1(1/x)=1/x\,\delta_1$.

▶ Corollary 2.4. Let T be a weakly affine monad. If the diagram

$$T(1) \xrightarrow{\mathrm{id}} T(1)$$

$$\downarrow \downarrow \qquad \qquad \downarrow \eta_{T1}$$

$$T(1) \xrightarrow{T(\eta_1)} T^2(1)$$

commutes, then T(1) is an idempotent group, namely $\iota = \mathrm{id}_{T1}$.

Proof. By Lemma 3.3 we have that T(1) is a group. If $\eta_{T1} = T(\eta_1)\iota$, then we can apply the multiplication of the monad to both sides, obtaining $\iota = \mathrm{id}_{T1}$.

The following result shows that weak affinity occurs frequently. Recall that a strong monad $T: \mathcal{A} \to \mathcal{A}$ on a category \mathcal{A} with finite products is **affine** if $T(1) \cong 1$ (see also Remark ??).

Three relevant examples of affine monads are the distribution monad on **Set** (for discrete probability), the Giry monad on the category of measurable spaces (for measure-theoretic probability, see Examples ?? and ??), and the expectation monad, see [?].

Property Pr