

Quantitative Algebraic Effects *(Sum & Tensor)**

Giorgio Bacci

Dept. Computer Science, Aalborg University, DK

MFPS 2022

12th July 2022, Ithaca+Paris+online

() joint work with R. Mardare, P. Panangaden and G. Plotkin*

Historical Perspective

- **Moggi'88:** *How to incorporate effects into denotational semantics?* - **Monads** as notions of computations
- **Plotkin & Power'01:** *(most of the) Monads are given by operations and equations* - **Algebraic Effects**
- **Hyland, Plotkin, Power'06:** *sum and tensor of theories* - **Combining Algebraic Effects**

Historical Perspective

- Probabilistic programming languages (eg. Church, Anglican, Pyro, WebPPL, etc.) use *probabilistic nondeterminism as built-in effect*
- **Giacalone, Jou, Smolka'90:** (pseudo)metrics for reasoning about "how close are two programs"
- **Mardare, Panangaden, Plotkin (LICS'16)**
 - *Algebraic reasoning in a metric setting:* operations & *quantitative equations* (+ complete deduction system)
 - **Quantitative Algebraic Effects** (monads on **metric spaces**)
- **Bacci, Mardare, Panangaden, Plotkin (LICS'18, CALCO'21)**
sum & tensor of theories - **Combining Quantitative Effects**

The Basic Idea

a quantitative analogue of equational reasoning



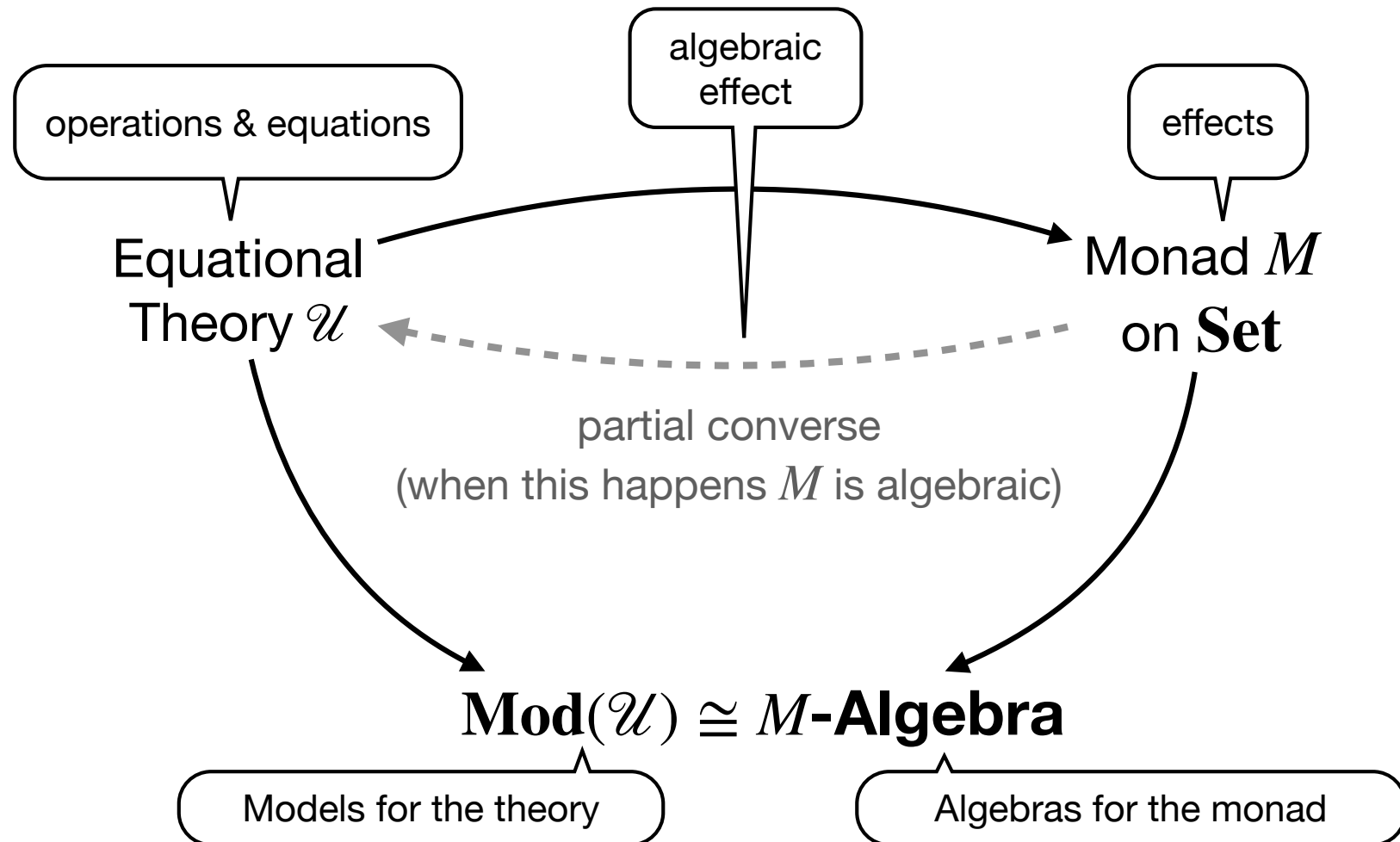
quantitative equation

$$s =_{\varepsilon} t$$

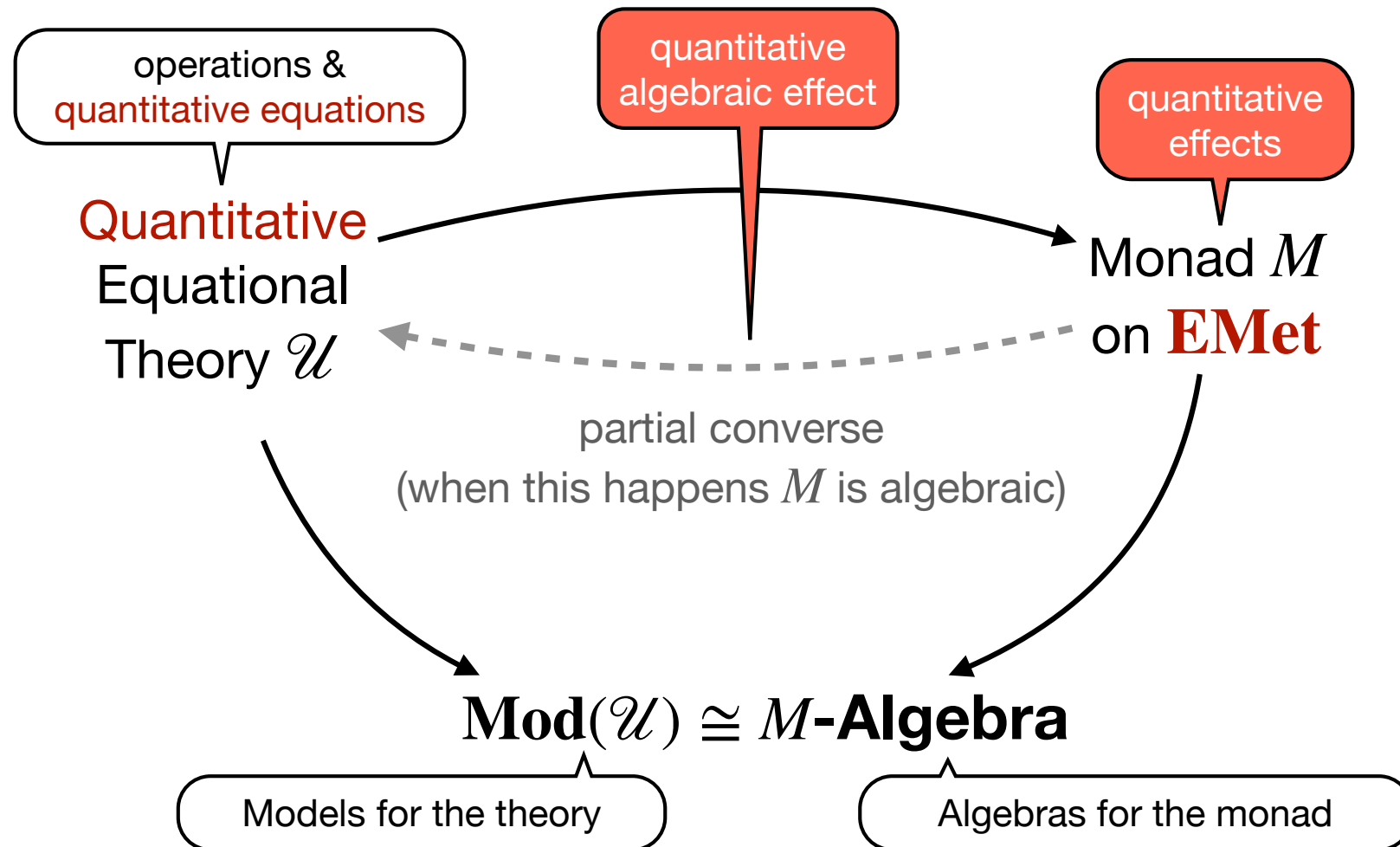
" s is within ε of t "

completeness results, universality of free algebras,
Birkhoff-like variety theorem, and **algebraic effects...**

The Standard Picture



The *Quantitative* Picture



Quantitative Equational Theories

- **Signature of operations:** $\Sigma = \{(f_0 : n_0), \dots, (f_k : n_k), \dots\}$
- **Terms:** $s, t ::= x \mid f(t_1, \dots, t_n)$ ($\mathbb{T}_\Sigma X$ set of terms over X)
- **Quantitative equations:** $s =_\varepsilon t$ where $\varepsilon \in \mathbb{Q}_{\geq 0}$
- **Quantitative inferences:** $\{s_1 =_{\varepsilon_1} t_1, \dots, s_n =_{\varepsilon_n} t_n\} \vdash s =_\varepsilon t$
- **Quantitative equational theories:** sets \mathcal{U} of quantitative inferences satisfying certain closure properties telling us what can be deduced...

Closure Properties

typically, we describe
a quantitative theory
using a set of **axioms**

- (Refl) $\emptyset \vdash t =_0 t \in \mathcal{U}$
- (Symm) $\{s =_\varepsilon t\} \vdash t =_\varepsilon s \in \mathcal{U}$
- (Triang) $\{s =_\varepsilon t, t =_\delta u\} \vdash s =_{\varepsilon+\delta} u \in \mathcal{U}$
- (Max) $\{s =_\varepsilon t\} \vdash s =_{\varepsilon+\delta} t \in \mathcal{U}$ (for $\delta > 0$)
- (NExp) for $f: n \in \Sigma$,
 $\{s_1 =_\varepsilon t_1, \dots, s_n =_\varepsilon t_n\} \vdash f(s_1, \dots, s_n) =_\varepsilon f(t_1, \dots, t_n) \in \mathcal{U}$
- (Cont) $\{\Gamma \vdash s =_\delta t \mid \delta > \varepsilon\} \subseteq \mathcal{U}$ implies $\Gamma \vdash s =_\varepsilon t \in \mathcal{U}$
- (Subst) $\Gamma \vdash s =_\varepsilon t \in \mathcal{U}$ implies $\Gamma[u/x] \vdash s[u/x] =_\varepsilon t[u/x] \in \mathcal{U}$
- (Cut) $\Gamma \vdash \Theta \subseteq \mathcal{U}$ and $\Theta \vdash s =_\varepsilon t \in \mathcal{U}$ implies $\Gamma \vdash s =_\varepsilon t \in \mathcal{U}$
- (Assum) $s =_\varepsilon t \in \Gamma$ implies $\Gamma \vdash s =_\varepsilon t \in \mathcal{U}$

Quantitative Algebras

$$\mathcal{A} = (A, d_A, \{f_{\mathcal{A}}: A^n \rightarrow A \mid f: n \in \Sigma\})$$

- (A, d_A) is an *extended* metric space (carrier)
- $f_{\mathcal{A}}: A^n \rightarrow A$ interpretations of operations are non-expansive

$$\max_i d_A(a_i, b_i) \geq d(f_{\mathcal{A}}(a_1, \dots, a_n), f_{\mathcal{A}}(b_1, \dots, b_n))$$

Morphisms: $h: \mathcal{A} \rightarrow \mathcal{B}$

- Σ -homomorphisms

$$h(f_{\mathcal{A}}(a_1, \dots, a_n)) = f_{\mathcal{B}}(h(a_1), \dots, h(a_n)) \quad \text{for all } f: n \in \Sigma$$

- non-expansive $d_A(a, a') \geq d_B(h(a), h(a'))$

Models of a theory \mathcal{U}

A quantitative algebra \mathcal{A} is a model for a quantitative theory \mathcal{U} if it satisfies all quantitative inferences in it

Satisfiability

$$\mathcal{A} \models \left(\{t_i =_{\varepsilon_i} s_i \mid i = 1, \dots, n\} \vdash t =_{\varepsilon} s \right)$$

iff

for any Σ -homomorphism $\iota: \mathbb{T}_{\Sigma}X \rightarrow A$

$d_A(\iota(t_i), \iota(s_i)) \leq \varepsilon_i$, for $i = 1, \dots, n$ implies $d_A(\iota(t), \iota(s)) \leq \varepsilon$

Barycentric Algebras

(Stone 1949)

Signature: $\{ +_e : 2 \mid e \in [0,1] \}$

convex sum

(B1) $\vdash s +_1 t = s$

(B2) $\vdash t +_e t = t$

(SC) $\vdash s +_e t = t +_{1-e} s$

(SA) $\vdash (s +_e t) +_d u = s +_{ed} (t +_{\frac{(1-e)d}{1-ed}} u)$, for $e, d \in (0,1)$

Barycentric Algebras

Mardare, Panangaden, Plotkin (LICS'16)

Signature: $\{ +_e : 2 \mid e \in [0,1] \}$

convex sum

(B1) $\vdash s +_1 t =_0 s$

(B2) $\vdash t +_e t =_0 t$

(SC) $\vdash s +_e t =_0 t +_{1-e} s$

(SA) $\vdash (s +_e t) +_d u =_0 s +_{ed} (t +_{\frac{(1-e)d}{1-ed}} u)$, **for** $e, d \in (0,1)$

(IB) $\{s =_\varepsilon t, s' =_{\varepsilon'} t'\} \vdash s +_e s' =_\delta t +_e t'$,

where $\delta \geq e\varepsilon + (1 - e)\varepsilon'$

..some of models

Unit interval with Euclidian distance and convex combinator

$$([0,1], d_{[0,1]}) \quad (+_e)^{[0,1]}(a, b) = ea + (1 - e)b$$

Finitely supported distributions with **Kantorovich distance**

$$(\mathcal{D}(M), \mathcal{K}(d_M)) \quad (+_e)^{\mathcal{D}}(\mu, \nu) = e\mu + (1 - e)\nu$$

Borel probability measures with **Kantorovich distance**

$$(\Delta(M), \mathcal{K}(d_M)) \quad (+_e)^{\Delta}(\mu, \nu) = e\mu + (1 - e)\nu$$

Kantorovich Distance

Let $\mu, \nu \in \mathcal{D}(M)$ probability distributions on (M, d_M)

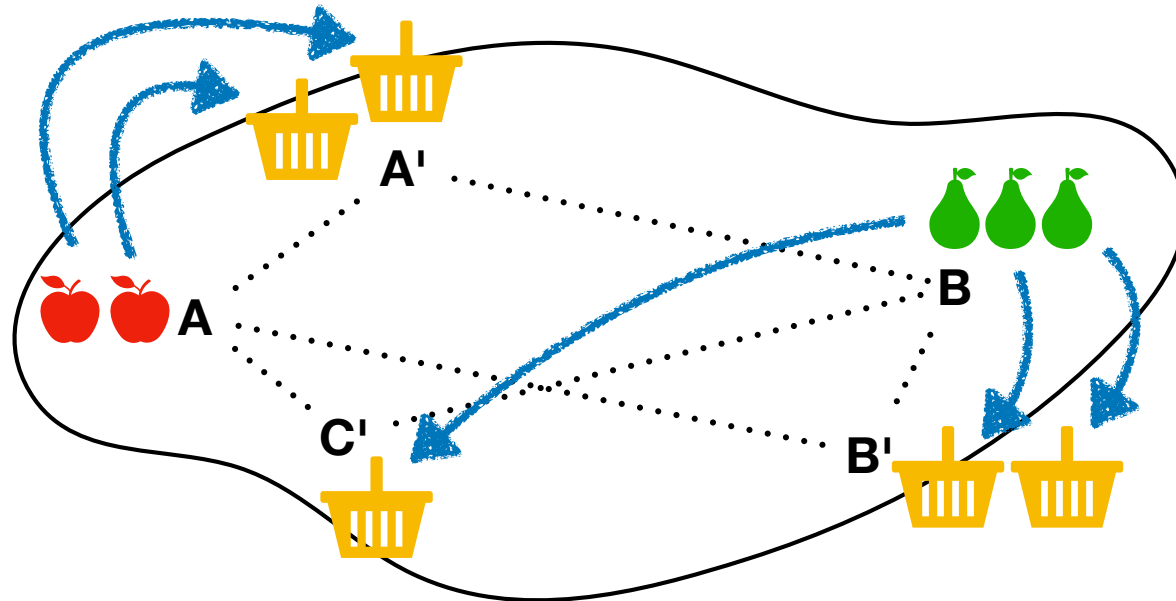
$$\mathcal{K}(d_M)(\mu, \nu) = \min \left\{ \sum_{m,n} \omega(m,n) d(m,n) \mid \omega \in \mathcal{C}(\mu, \nu) \right\}$$

distribution
of "fruit"

distribution
of "baskets"

amount of fruit
moved from m to n

coupling



Main General Results

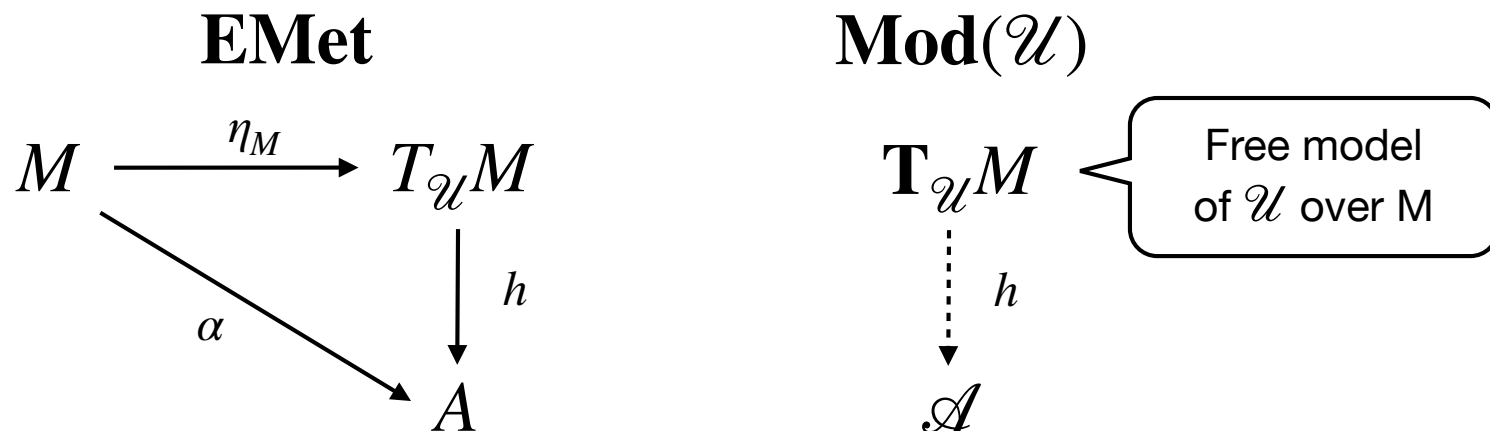
- **Completeness theorem:**

$$\forall \mathcal{A} \in \mathbf{Mod}(\mathcal{U}). \mathcal{A} \models (\Gamma \vdash s =_{\varepsilon} t) \text{ iff } (\Gamma \vdash s =_{\varepsilon} t) \in \mathcal{U}$$

- **Birkhoff-like (quasi-)variety theorem:**

A collection of quantitative algebras is a variety iff it closed under sub-algebras, direct products, reflexive homomorphic images.

- **Free-models:**



Free Models of \mathcal{U}

- Given \mathcal{U} quantitative theory for the signature Σ
- and (M, d_M) an *extended* metric space,
- we define \mathcal{U}_M as the quantitative theory for the signature $\Sigma + M$ with \mathcal{U} and $\{ \vdash m =_\varepsilon n \mid d_M(m, n) \leq \varepsilon \}$ as set of axioms

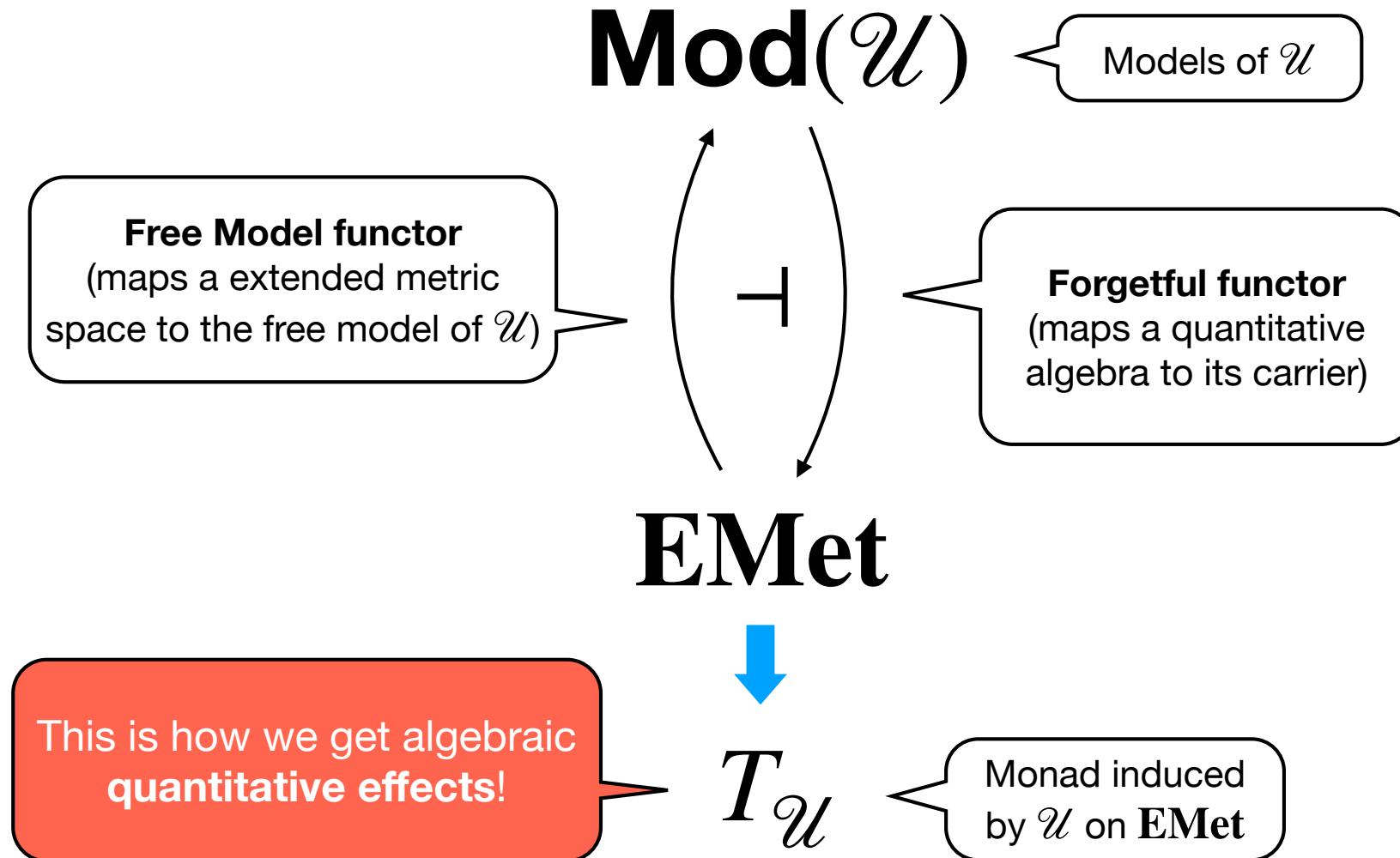
An extended (pseudo)metric on $\mathbb{T}_\Sigma M$

$$d_{\mathcal{U}}(s, t) = \inf\{\varepsilon \mid \emptyset \vdash t =_\varepsilon s \in \mathcal{U}_M\}$$

Free model of \mathcal{U} over (M, d_M)

$$\mathbf{T}_{\mathcal{U}}M = \left((\mathbb{T}_\Sigma M) /_{=0}, d_{\mathcal{U}}, \{f_{\mathcal{U}} \mid f: n \in \Sigma\} \right)$$

Algebraic Effects on **EMet**



Quantitative Algebraic Effects

(Examples)

Ex1: Barycentric Algebras

Mardare, Panangaden, Plotkin (LICS'16)

Signature: $\{ +_e : 2 \mid e \in [0,1] \}$

(B1) $\vdash s +_1 t =_0 s$

(B2) $\vdash t +_e t =_0 t$

(SC) $\vdash s +_e t =_0 t +_{1-e} s$

(SA) $\vdash (s +_e t) +_d u =_0 s +_{ed} (t +_{\frac{(1-e)d}{1-ed}} u)$, **for** $e, d \in (0,1)$

(IB) $\{s =_\varepsilon t, s' =_{\varepsilon'} t'\} \vdash s +_e s' =_\delta t +_e t'$,

where $\delta \geq e\varepsilon + (1 - e)\varepsilon'$



Finitely supported distributions
with **Kantorovic distance**

Ex2: Quantitative Semilattices

Mardare, Panangaden, Plotkin (LICS'16)

Signature: $\{ \mathbf{0} : 0, \oplus : 2 \}$

bottom
join

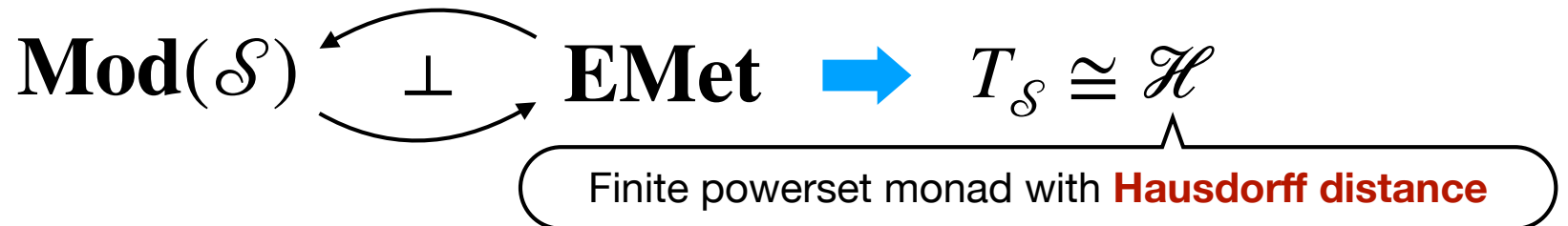
(S0) $\vdash 0 \oplus t =_0 t$

(S1) $\vdash t \oplus t =_0 t$

(S2) $\vdash s \oplus t =_0 t \oplus s$

(S3) $\vdash (s \oplus t) \oplus u =_0 s \oplus (t \oplus u)$

(S4) $\{s =_\varepsilon t, s' =_{\varepsilon'} t'\} \vdash s \oplus s' =_\delta t \oplus t', \text{ where } \delta \geq \max\{\varepsilon, \varepsilon'\}$



Ex3: Quantitative Exceptions

Bacci, Mardare, Panangaden, Plotkin (LICS'18)

Signature: $\{e : 0 \mid e \in E\}$

A metric space (E, d_E) of exceptions

(E0) $\vdash e_1 =_\varepsilon e_2$, where $\varepsilon \geq d_E(e_1, e_2)$

$\mathbf{Mod}(\mathcal{E}_E) \begin{array}{c} \curvearrowright \\ \perp \\ \curvearrowleft \end{array} \mathbf{EMet} \xrightarrow{\text{blue}} T_{\mathcal{E}_E} \cong (- + E)$

Quantitative Exception Monad

Ex4: Contractive Transitions

Bacci, Mardare, Panangaden, Plotkin (LICS'18)

Signature:

$\{ \diamond : 1 \}$
transition step

contractive factor
 $c \in (0,1)$

(c-Lip) $\{s =_\varepsilon t\} \vdash \diamond(s) =_\delta \diamond(t),$ where $\delta \geq c\varepsilon$

$\mathbf{Mod}(\mathcal{T}) \begin{array}{c} \curvearrowright \\ \perp \\ \curvearrowleft \end{array} \mathbf{EMet} \xrightarrow{\text{blue}} T_{\mathcal{T}} \cong (c \cdot -)^*$
free monad on the rescaling functor $(c \cdot -)$

Ex5: Quantitative Reader

Bacci, Mardare, Panangaden, Plotkin (CALCO'21)

Signature: $\{\mathbf{r}: |A|\}$

reads from a finite set of input actions $A = \{a_1, \dots, a_n\}$ and proceeds

(Idem) $\vdash x =_0 \mathbf{r}(x, \dots, x)$

(Diag) $\vdash \mathbf{r}(x_{1,1}, \dots, x_{n,n}) =_0 \mathbf{r}(\mathbf{r}(x_{1,1}, \dots, x_{1,n}), \dots, \mathbf{r}(x_{n,1}, \dots, x_{n,n}))$

Monad in **EMet** only for
discrete spaces of inputs!

Mod(\mathcal{R}) $\overset{\perp}{\rightleftarrows}$ **EMet** $\rightarrow T_{\mathcal{R}} \cong (-)^{\underline{A}}$

Reader monad for the discrete space \underline{A}

Ex6: Quantitative Writer

Bacci, Mardare, Panangaden, Plotkin (CALCO'21)

metric space

Let $(\Lambda, \star, 0)$ be a monoid with non-expansive multiplication

Signature: $\{\mathbf{w}_a : 1 \mid a \in \Lambda\}$

writes the output symbol a and proceeds

(Zero) $\vdash x =_0 \mathbf{w}_0(x)$

(Mult) $\vdash \mathbf{w}_a(\mathbf{w}_b(x)) =_0 \mathbf{w}_{a\star b}(x)$

(Diff) $\{x =_\varepsilon x'\} \vdash \mathbf{w}_a(x) =_\delta \mathbf{w}_b(x'), \quad \text{for } \delta \geq d_\Lambda(a, b) + \varepsilon$

$\mathbf{Mod}(\mathcal{W}) \begin{array}{c} \curvearrowright \\ \perp \\ \curvearrowleft \end{array} \mathbf{EMet} \xrightarrow{\text{blue}} T_{\mathcal{W}} \cong (\Lambda \square -)$

Writer monad for the metric space Λ

Combining theories (sum & tensor)

Sum of theories

Let $\mathcal{U}, \mathcal{U}'$ be *quantitative theories* with disjoint signatures Σ, Σ' .
The *sum* $\mathcal{U} + \mathcal{U}'$ is the smallest theory containing $\mathcal{U}, \mathcal{U}'$

combines two theories by taking the disjoint union of their axioms

Ex: pointed Barycentric Algebras

$$\mathbf{Mod}(\mathcal{B} + \mathcal{E}_1) \begin{array}{c} \curvearrowright \\ \perp \\ \curvearrowleft \end{array} \mathbf{EMet} \xrightarrow{\text{blue}} \mathcal{D}(- + 1)$$

Sub-probability distributions with **Kantorovic distance**

Tensor of theories

Let $\mathcal{U}, \mathcal{U}'$ be *quantitative theories* with disjoint signatures Σ, Σ' .
The *tensor* $\mathcal{U} \otimes \mathcal{U}'$ is the smallest theory containing $\mathcal{U}, \mathcal{U}'$ and

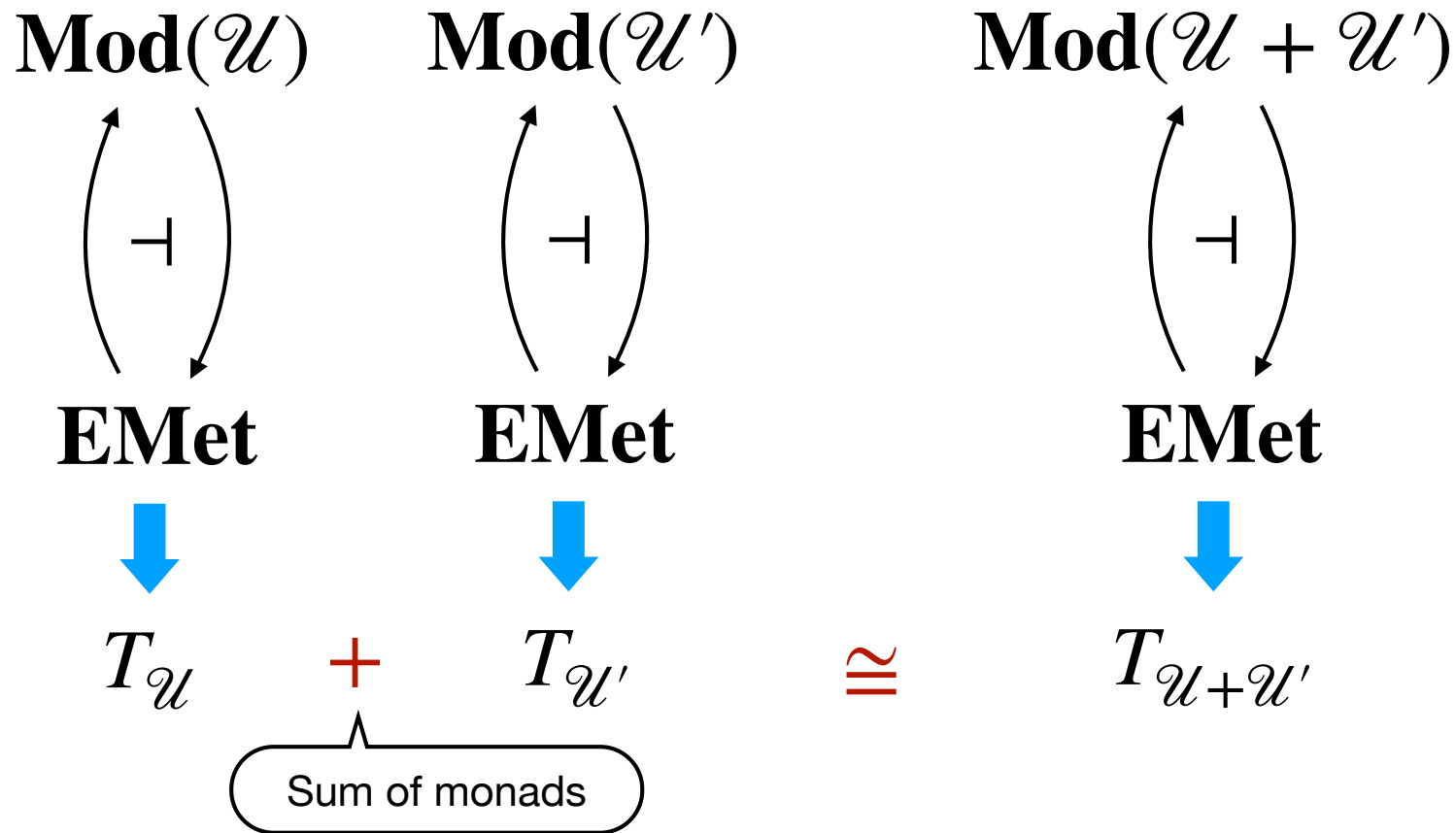
$$\begin{aligned} \vdash f(g(x_{1,1}, \dots, x_{1,m}), \dots, g(x_{n,1}, \dots, x_{n,m})) \\ =_0 \\ g(f(x_{1,1}, \dots, x_{n,1}), \dots, f(x_{1,m}, \dots, x_{n,m})) \end{aligned}$$

for all $f: n \in \Sigma$ and $g: m \in \Sigma'$

combines two theories by imposing the *commutation* of the operations of the theories over each other

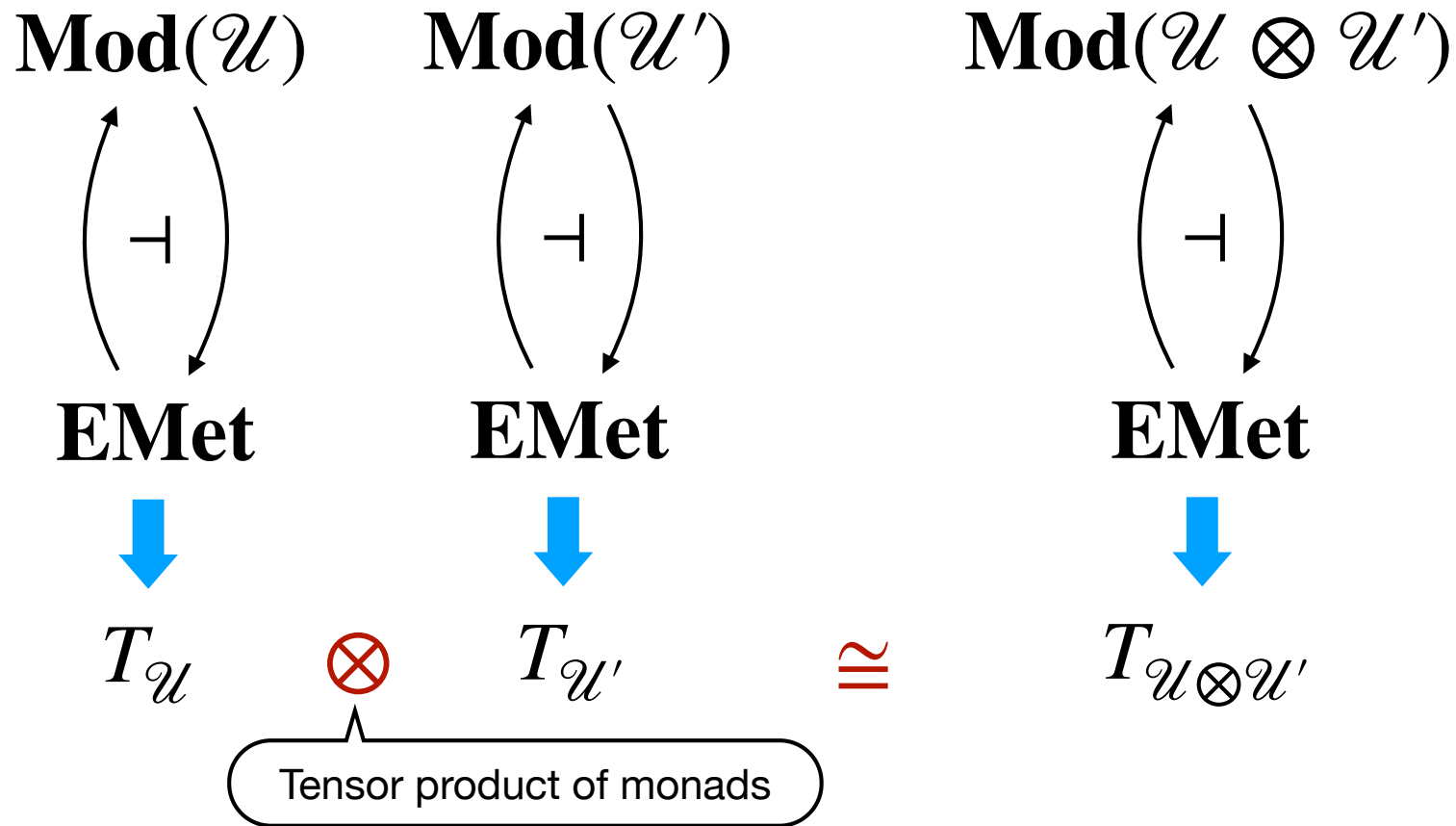
Theorem (Sum)

The sum of quantitative theories corresponds to the categorical sum of their quantitative effects as monads



Theorem (Tensor)

The tensor of quantitative theories corresponds to the categorical tensor of their quantitative effects as monads



Quantitative Theory Transformers

We can obtain quantitative analogues of Cenciarelli and Moggi's monad transformers at the level of theories via sum & tensor

Exception transformer

$$\mathcal{U} \mapsto \mathcal{U} + \mathcal{E}_E \quad \longrightarrow \quad T_{\mathcal{U}} + \mathcal{E}_E \cong T_{\mathcal{U}}(- + E)$$

Transition transformer

$$\mathcal{U} \mapsto \mathcal{U} + \mathcal{T} \quad \longrightarrow \quad T_{\mathcal{U}} + \mathcal{T} \cong \mu y . T_{\mathcal{U}}(c \cdot y + -)$$

Reader transformer

$$\mathcal{U} \mapsto \mathcal{U} \otimes \mathcal{R} \quad \longrightarrow \quad T_{\mathcal{U}} \otimes \mathcal{R} \cong (T_{\mathcal{U}}-)^{\Delta}$$

Writer transformer

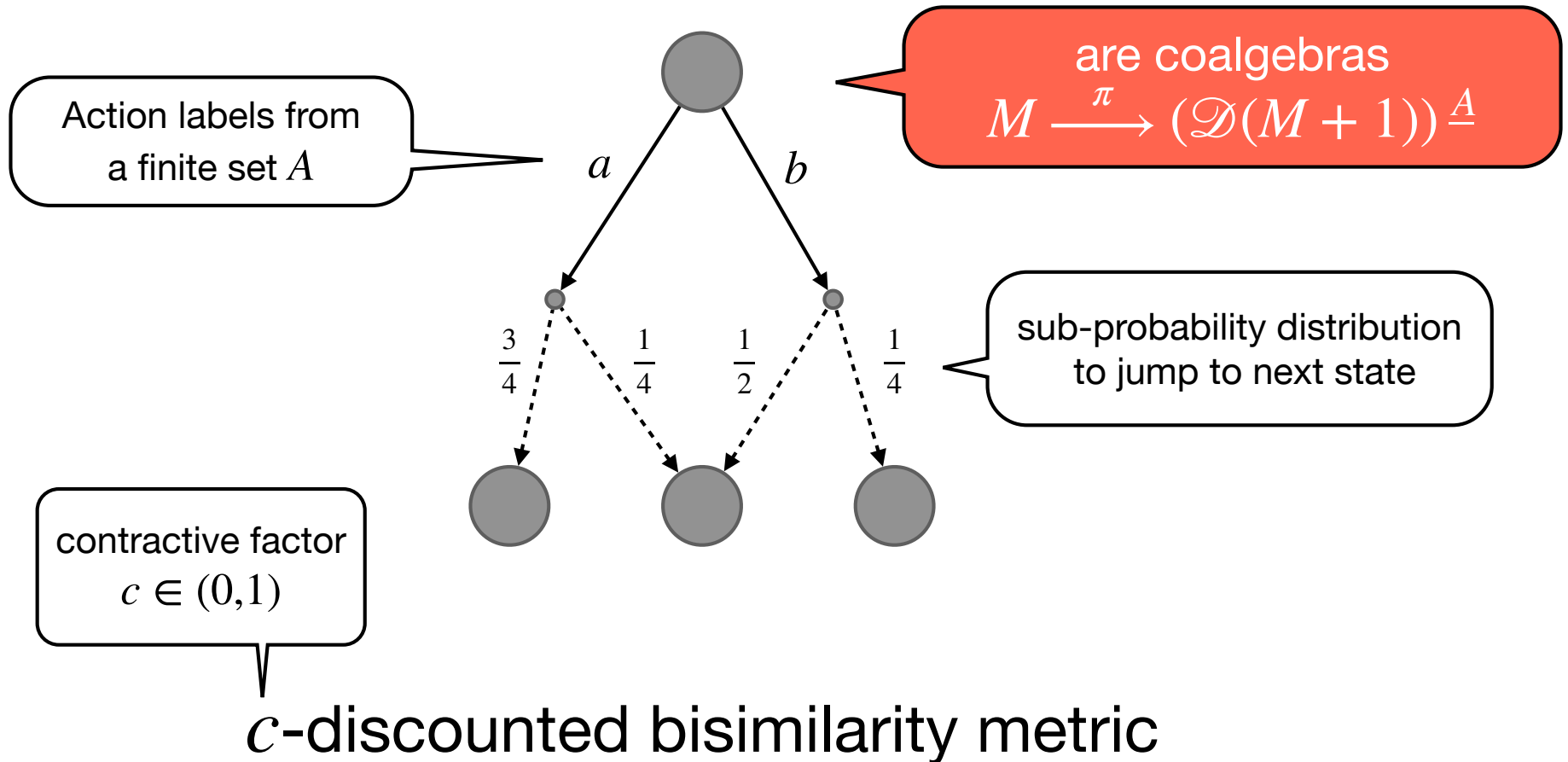
$$\mathcal{U} \mapsto \mathcal{U} \otimes \mathcal{W} \quad \longrightarrow \quad T_{\mathcal{U}} \otimes \mathcal{W} \cong (\Lambda \square T_{\mathcal{U}}-)$$

as the combination of simpler theories, via sum & tensor

Labelled Markov Chains

(with discounted bisimilarity metrics)

Labelled Markov Chains



$$d(m, n) = c \left(\max_{a \in A} \mathcal{K}(d)(\pi(m)(a), \pi(n)(a)) \right)$$

The quantitative theory \mathcal{U}_{LMC}

Signature: $\{ +_e \mid e \in [0,1] \} \cup \{ \star : 0, \mathbf{r} : |A|, \diamond : 1 \}$

probabilistic choice

termination

reaction
input actions

transition step

$$\mathcal{U}_{LMC} = \left((\mathcal{B} + \mathcal{E}_1) \otimes \mathcal{R} \right) + \mathcal{T}$$

(B1) $\vdash x +_1 y =_0 x$

(B2) $\vdash x +_e x =_0 x$

(B3) $\vdash x + y =_0 y + x$

(SC) $\vdash x +_e y =_0 y +_{1-e} x$

(SA) $\vdash (x +_e y) +_{e'} z =_0 x +_{ee'} (y +_{\frac{(1-e)e'}{1-ee'}} z)$, for $e, e' \in (0,1)$

(IB) $x =_e y, x' =_{e'} y' \vdash x +_e x' =_{\delta} y +_e y'$, where $\delta = ee' + (1-e)e'$

(Idem) $\vdash x \equiv_0 \mathbf{r}(x, x)$

(Comm) $\vdash \mathbf{r}(x +_e y, x' +_e y') \equiv_0 \mathbf{r}(x, x') +_e \mathbf{r}(y, y')$

(Diag) $\vdash \mathbf{r}(x, y) \equiv_0 \mathbf{r}(\mathbf{r}(x, z), \mathbf{r}(w, y))$

(\diamond -Lip) $x =_e y \vdash \diamond x =_{ce} \diamond y$

The step-by-step recipe

STEP 1: We represent sub-probability distributions as the sum of the quantitative barycentric theory and exception theory on $1 = \{ \star \}$

$$\mathcal{U}_1 = \mathcal{B} + \mathcal{E}_1 \longrightarrow T_{\mathcal{U}_1} \cong \mathcal{D}(- + 1)$$

quantitative
barycentric theory

termination as exception

sub-probability
distributions monad

STEP 2: apply the quantitative reader theory transformer

$$\mathcal{U}_2 = \mathcal{U}_1 \otimes \mathcal{R} \longrightarrow T_{\mathcal{U}_2} \cong (\mathcal{D}(- + 1))^{\Delta}$$

reader theory

adds reaction
to action labels

STEP 3: add a unary c -Lipschitz transition step operator $\diamond: 1$

$$\mathcal{U}_{LMC} = \mathcal{U}_2 + \mathcal{T} \longrightarrow T_{\mathcal{U}_{LMC}} \cong \mu y . ((\mathcal{D}(c \cdot y + 1 + -))^{\Delta})$$

transition theory transformer

LMCs with c -discounted bisimilarity metric

Conclusions

- Quantitative theories are *the right tool* to algebraically describe **quantitative effects** ("effects with a metric twist")
- Plenty of *non-trivial examples*: Kantorovich metric, Hausdorff metric, Total variation, p -Wasserstein metric, etc.
- *Compositional reasoning*: sum & tensor
Labelled Markov Processes, Markov Decision Processes, etc.
- *The list of papers*: general theory (LICS'16), *variety theorem* (LICS'17), Sum of theories (LICS'18), *Fixed-points* (LICS'21), Tensor of theories (CALCO'21).