Monads, Partial Evaluations, and Rewriting



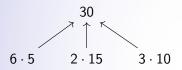
Paolo Perrone Joint work with Tobias Fritz

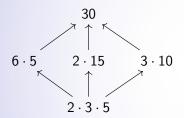
Max Planck Institute for Mathematics in the Sciences Leipzig, Germany

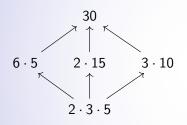
SYCO 1, 2018

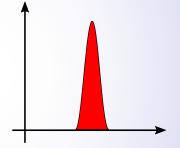
What do these things have in common?

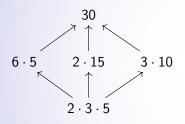
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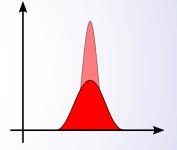


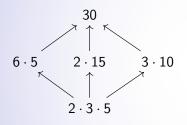


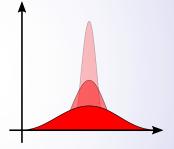












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 $f: X \to Y \qquad \longmapsto \qquad Tf : x + x' \mapsto f(x) + f(x')$

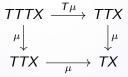
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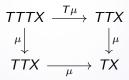
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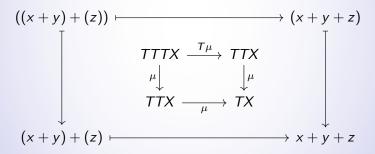
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 $((x + y) + (z)) \longmapsto (x + y + z)$ $\downarrow \qquad TTTX \xrightarrow{T\mu} TTX$ $\mu \downarrow \qquad \downarrow \mu$ $TTX \xrightarrow{\mu} TX$ (x + y) + (z)

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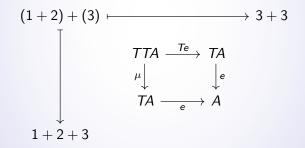
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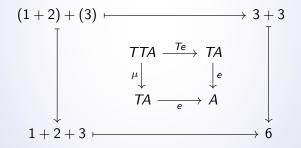
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$$2+3+4$$
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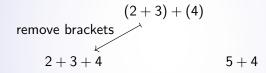
Idea:

A formal expression of elements of an algebra can also be *partially evaluated*, instead of *totally*.

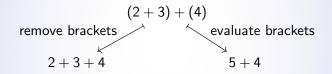
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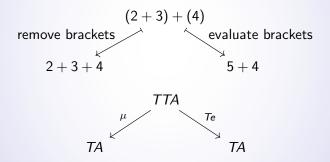
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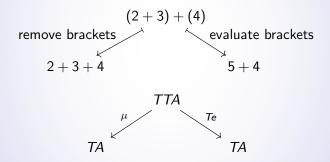


Idea:



Definition:

Let $p, q \in TA$. If $\mu(m) = p$ and (Te)(m) = q for some $m \in TTA$, we call q a partial evaluation of p and p a partial decomposition of q.



Properties:

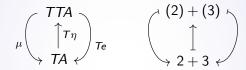
Properties:

• Every $p \in TA$ is a partial evaluation/decomposition of itself:

TTA
$$(2) + (3)$$
 $\uparrow \tau_{\eta}$ \uparrow TA $2+3$

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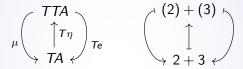
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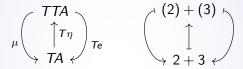
Every *p* ∈ *TA* admits a unique *total evaluation*:

$$\begin{array}{cccc}
TA & & 2+3 \\
\downarrow^{e} & & \downarrow \\
A \xrightarrow{\eta} & TA & 5 \longmapsto 5
\end{array}$$

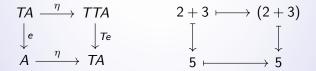
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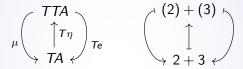
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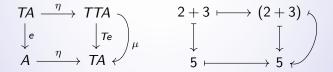
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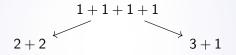
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• Reflexivity: $2 + 3 \rightarrow 2 + 3$;

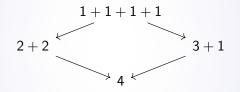
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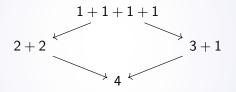
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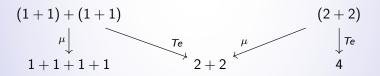
• The irreducible elements are the total evaluations.

Question:

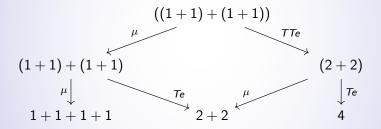
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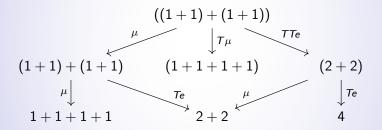
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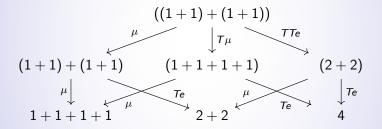
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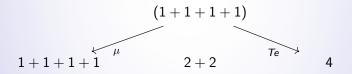
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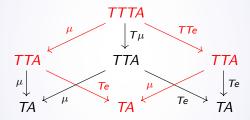
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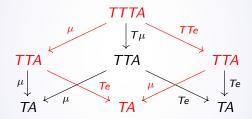


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Can partial evaluations be composed?

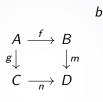


We are asking for the existence of a "rewriting of rewritings".

Definition: The diagram

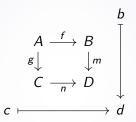
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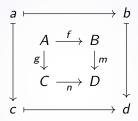


С

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A cartesian monad is a monad (T, η, μ) such that:

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Proposition:

- For weakly cartesian monads, composition is always defined;
- For cartesian monads, composition is always *uniquely* defined.

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- As we prove, the Kantorovich probability monad is weakly cartesian (more on that later).

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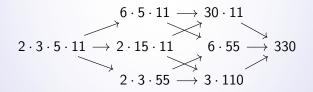
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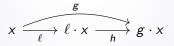


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Spaces of random elements as formal convex combinations.

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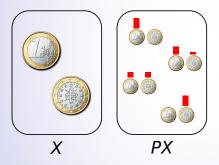
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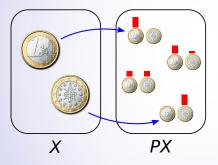
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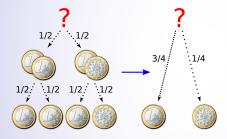
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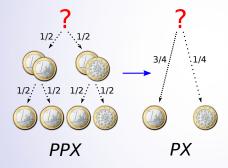
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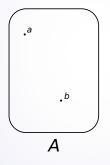
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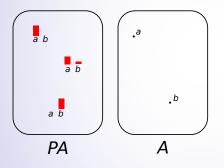
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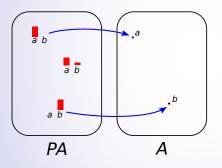
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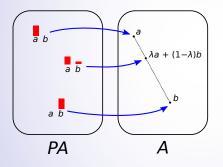
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- Algebras
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- Formal averages are mapped to actual averages

Kantorovich monad [van Breugel, 2005, Fritz and Perrone, 2017]:

• Given a complete metric space *X*, *PX* is the set of Radon probability measures of finite first moment, equipped with the *Wasserstein distance*, or *Kantorovich-Rubinstein distance*, or *earth mover's distance*:

$$d_{PX}(p,q) = \sup_{f:X o \mathbb{R}} \left| \int_X f(x) \, d(p-q)(x) \right|$$

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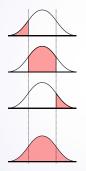
- The assignment X → PX is part of a monad on the category of complete metric spaces and short maps.
- Algebras of *P* are closed convex subsets of Banach spaces.

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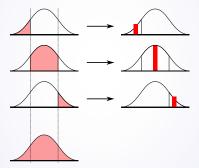
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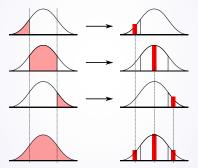
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- 1. A partial expectation makes a distribution "more concentrated", or "less random" (closer to its center of mass);
- 2. Partial expectations can always be composed (not uniquely);
- The relation on *PA* induced by partial evaluations is a closed partial order, which is known in the literature as the *Choquet* or *convex order*, used in statistics and finance [Winkler, 1985], [Rothschild and Stiglitz, 1970].

Theorem, extending [Winkler, 1985, Theorem 1.3.6]

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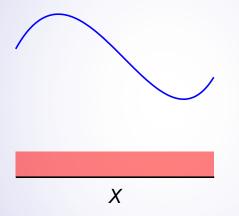
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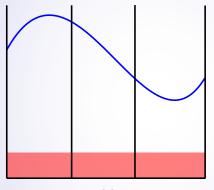
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- 1. p is a partial evaluation of q;
- 2. There exists random variables X and Y on A with laws p and q, respectively, and such that Y is a *conditional expectation* of X.

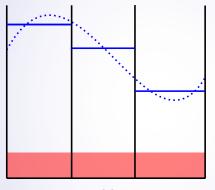


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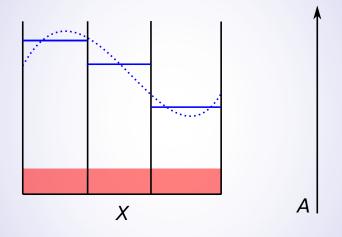


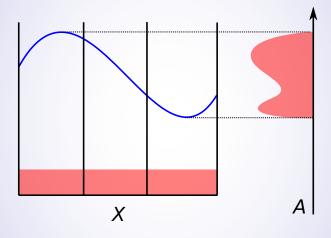
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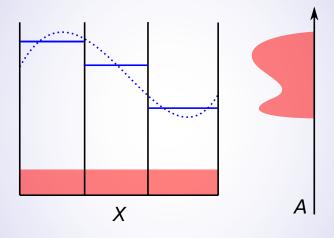
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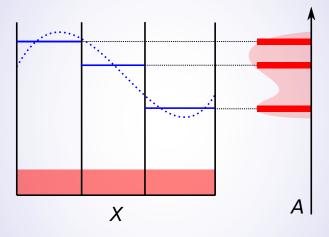


Х









Theorem, extending [Winkler, 1985, Theorem 1.3.6]

Let A be a P-algebra and $p, q \in PA$. The following conditions are equivalent:

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Theorem, extending [Winkler, 1985, Theorem 1.3.6]

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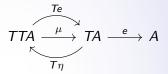
Corollary

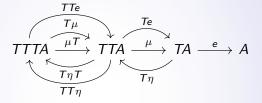
A chain of composable partial decompositions in PA is (basically) the same as a *martingale* on A.

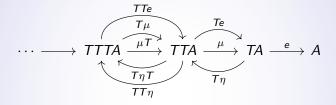
Α

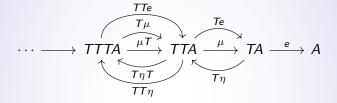
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$TA \xrightarrow{e} A$

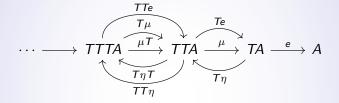




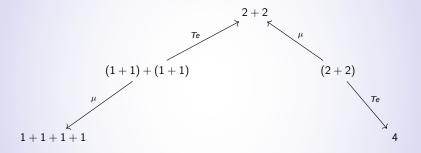


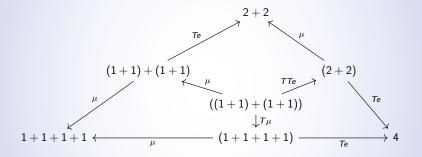


• The partial evaluation rewriting system is the 1-dimensional truncation of a simplicial set.



- The partial evaluation rewriting system is the 1-dimensional truncation of a simplicial set.
- Composition is a 2-simplex of *TTTA*, which can be seen as a Kan filler condition for inner 2-horns.





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