

L11: Algebraic Path Problems with applications to Internet Routing

Lectures 11, 12

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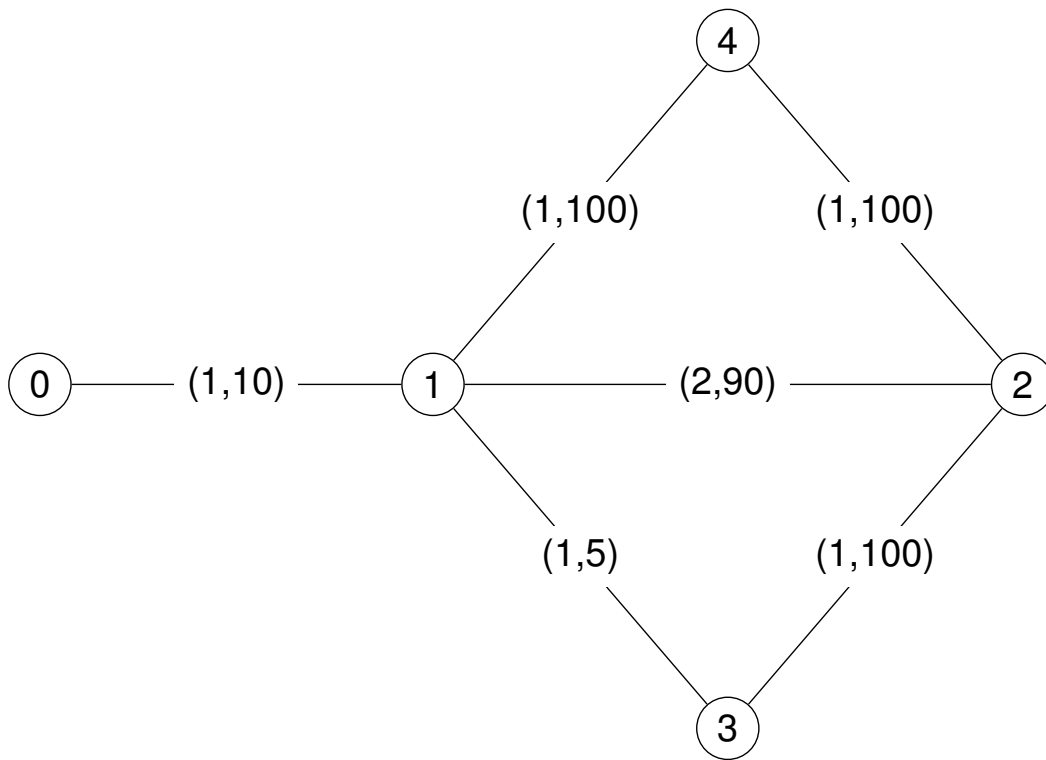
Michaelmas Term, 2016

Widest shortest-paths

- Metric of the form (d, b) , where d is distance (min, +) and b is capacity (max, min).
- Metrics are compared lexicographically, with distance considered first.
- Such things are found in the vast literature on Quality-of-Service (QoS) metrics for Internet routing.

$$\text{wsp} = \text{sp} \vec{\times} \text{bw}$$

Widest shortest-paths



Navigation icons: back, forward, search, etc.

Weights are globally optimal (we have a semiring)

Widest shortest-path weights computed by Dijkstra and Bellman-Ford

$$\mathbf{R} = \begin{matrix} & \begin{matrix} 0 & 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \end{matrix} & \left[\begin{array}{ccccc} (0, \top) & (1, 10) & (3, 10) & (2, 5) & (2, 10) \\ (1, 10) & (0, \top) & (2, 100) & (1, 5) & (1, 100) \\ (3, 10) & (2, 100) & (0, \top) & (1, 100) & (1, 100) \\ (2, 5) & (1, 5) & (1, 100) & (0, \top) & (2, 100) \\ (2, 10) & (1, 100) & (1, 100) & (2, 100) & (0, \top) \end{array} \right] \end{matrix}$$

Navigation icons: back, forward, search, etc.

But what about the paths themselves?

Four optimal paths of weight (3, 10).

$$\mathbf{P}_{\text{optimal}}(0, 2) = \{(0, 1, 2), (0, 1, 4, 2)\}$$

$$\mathbf{P}_{\text{optimal}}(2, 0) = \{(2, 1, 0), (2, 4, 1, 0)\}$$

There are standard ways to extend Bellman-Ford and Dijkstra to compute paths (or the associated next hops).

Do these extended algorithms find all optimal paths?

Surprise!

Four **optimal** paths of weight (3, 10)

$$\mathbf{P}_{\text{optimal}}(0, 2) = \{(0, 1, 2), (0, 1, 4, 2)\}$$

$$\mathbf{P}_{\text{optimal}}(2, 0) = \{(2, 1, 0), (2, 4, 1, 0)\}$$

Paths computed by (extended) **Dijkstra**

$$\mathbf{P}_{\text{Dijkstra}}(0, 2) = \{(0, 1, 2), (0, 1, 4, 2)\}$$

$$\mathbf{P}_{\text{Dijkstra}}(2, 0) = \{(2, 4, 1, 0)\}$$

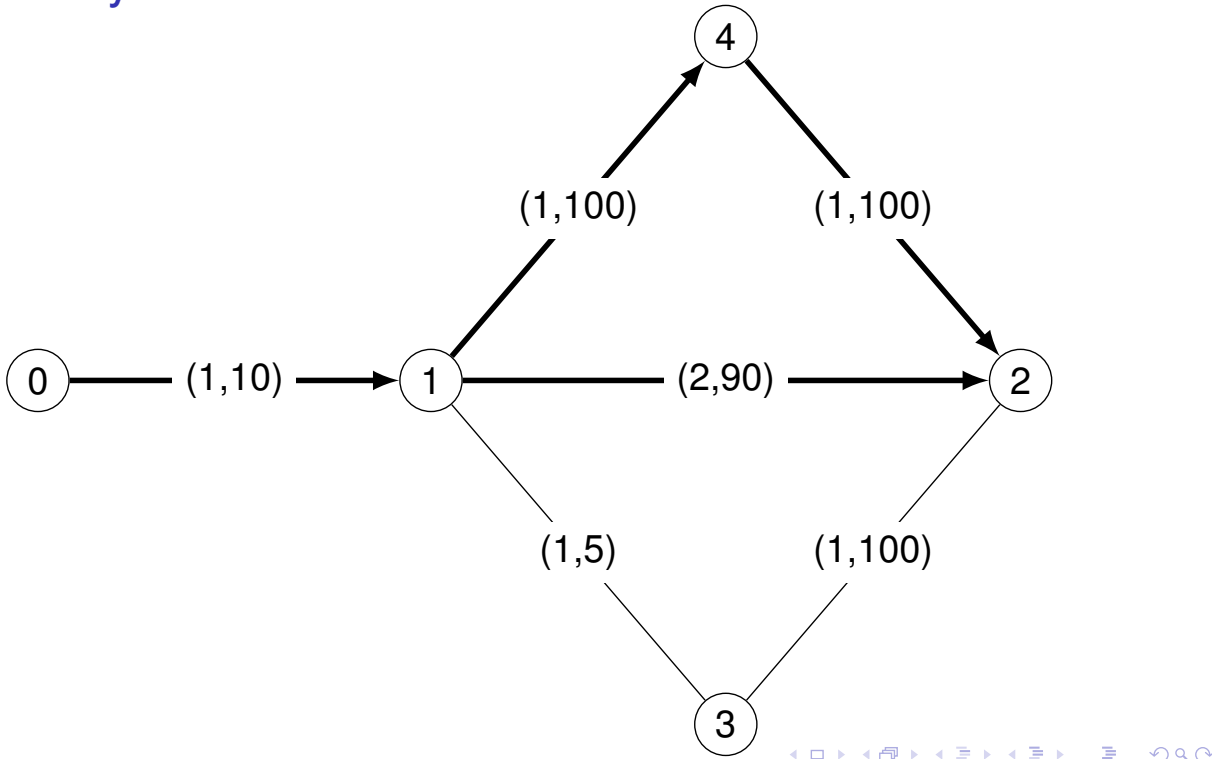
Notice that 0's paths cannot both be implemented with next-hop forwarding since $\mathbf{P}_{\text{Dijkstra}}(1, 2) = \{(1, 4, 2)\}$.

Paths computed by (extended) **distributed Bellman-Ford**

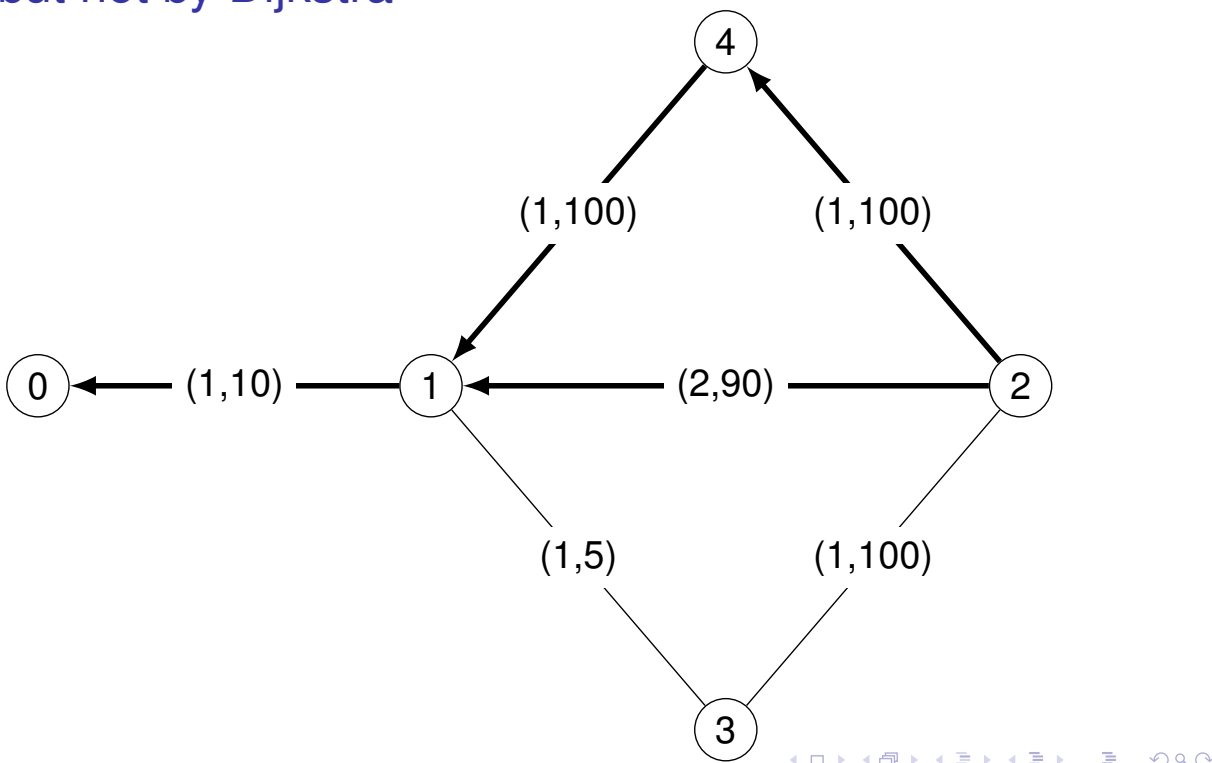
$$\mathbf{P}_{\text{Bellman}}(0, 2) = \{(0, 1, 4, 2)\}$$

$$\mathbf{P}_{\text{Bellman}}(2, 0) = \{(2, 1, 0), (2, 4, 1, 0)\}$$

Optimal paths from 0 to 2. Computed by Dijkstra but not by Bellman-Ford



Optimal paths from 2 to 1. Computed by Bellman-Ford but not by Dijkstra



Observations

For distributed Bellman-Ford

$$\begin{aligned} \text{next-hop-paths}(\mathbf{A}) &= \text{computed-paths}(\mathbf{A}) \\ &\subseteq \text{optimal-paths}(\mathbf{A}) \end{aligned}$$

For Dijkstra's algorithm

$$\begin{aligned} \text{next-hop-paths}(\mathbf{A}) &\subseteq \text{computed-paths}(\mathbf{A}) \\ &\subseteq \text{optimal-paths}(\mathbf{A}) \end{aligned}$$

How can we understand this (algebraically)?

The Algorithm to Algebra (A2A) method

$$\left(\begin{array}{c} \text{original metric} \\ + \\ \text{complex algorithm} \end{array} \right) \rightarrow \left(\begin{array}{c} \text{modified metric} \\ + \\ \text{matrix equations (generic algorithm)} \end{array} \right)$$

We can capture path computation with this algebra

$$\text{sp} \vec{\times} \text{bw} \vec{\times} \text{seq}(E)$$

But **this algebra is not distributive!**

$$\neg \text{LC}(\text{sp} \vec{\times} \text{bw})$$

$$\neg \text{LK}(\text{seq}(E))$$

Towards a non-classical theory of algebraic path finding

We need theory that can accept algebras that violate distributivity.

Global optimality

$$\mathbf{A}^*(i, j) = \bigoplus_{p \in P(i, j)} w(p),$$

Left local optimality (distributed Bellman-Ford)

$$\mathbf{L} = (\mathbf{A} \otimes \mathbf{L}) \oplus \mathbf{I}.$$

Right local optimality (Dijkstra's Algorithm)

$$\mathbf{R} = (\mathbf{R} \otimes \mathbf{A}) \oplus \mathbf{I}.$$

Embrace the fact that all three notions can be distinct.



Left-Local Optimality

Say that \mathbf{L} is a **left locally-optimal solution** when

$$\mathbf{L} = (\mathbf{A} \otimes \mathbf{L}) \oplus \mathbf{I}.$$

That is, for $i \neq j$ we have

$$\mathbf{L}(i, j) = \bigoplus_{q \in V} \mathbf{A}(i, q) \otimes \mathbf{L}(q, j)$$

- $\mathbf{L}(i, j)$ is the best possible value given the values $\mathbf{L}(q, j)$, for all out-neighbors q of source i .
- Rows $\mathbf{L}(i, _)$ represents **out-trees from** i (think Bellman-Ford).
- Columns $\mathbf{L}(_, i)$ represents **in-trees to** i .
- Works well with hop-by-hop forwarding from i .



Right-Local Optimality

Say that \mathbf{R} is a **right locally-optimal solution** when

$$\mathbf{R} = (\mathbf{R} \otimes \mathbf{A}) \oplus \mathbf{I}.$$

That is, for $i \neq j$ we have

$$\mathbf{R}(i, j) = \bigoplus_{q \in V} \mathbf{R}(i, q) \otimes \mathbf{A}(q, j)$$

- $\mathbf{R}(i, j)$ is the best possible value given the values $\mathbf{R}(q, j)$, for all in-neighbors q of destination j .
- Rows $\mathbf{L}(i, _)$ represents **out-trees from** i (think Dijkstra).
- Columns $\mathbf{L}(_, i)$ represents **in-trees to** i .

With and Without Distributivity

With distributivity

For (bounded) semirings, the three optimality problems are essentially the same — locally optimal solutions are globally optimal solutions.

$$\mathbf{A}^* = \mathbf{L} = \mathbf{R}$$

Without distributivity

It may be that \mathbf{A}^* , \mathbf{L} , and \mathbf{R} exists but are all distinct.

Back and Forth

$$\mathbf{L} = (\mathbf{A} \otimes \mathbf{L}) \oplus \mathbf{I} \quad \iff \quad \mathbf{L}^T = (\mathbf{L}^T \otimes^T \mathbf{A}^T) \oplus \mathbf{I}$$

where \otimes^T is matrix multiplication defined with $a \otimes^T b = b \otimes a$

Dijkstra's Algorithm

Classical Dijkstra

Given adjacency matrix \mathbf{A} over a **selective semiring** and source vertex $i \in V$, Dijkstra's algorithm will compute $\mathbf{A}^*(i, _)$ such that

$$\mathbf{A}^*(i, j) = \bigoplus_{p \in P(i, j)} w_{\mathbf{A}}(p).$$

Non-Classical Dijkstra

If we drop assumptions of distributivity, then given adjacency matrix \mathbf{A} and source vertex $i \in V$, Dijkstra's algorithm will compute $\mathbf{R}(i, _)$ such that

$$\forall j \in V : \mathbf{R}(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in V} \mathbf{R}(i, q) \otimes \mathbf{A}(q, j).$$

Routing in Equilibrium, João Luís Sobrinho and Timothy G. Griffin, MTNS 2010.

Dijkstra's algorithm

Input : adjacency matrix \mathbf{A} and source vertex $i \in V$,
Output : the i -th row of \mathbf{R} , $\mathbf{R}(i, _)$.

```
begin
  S ← {i}
  R(i, i) ← 1̄
  for each q ∈ V − {i} : R(i, q) ← A(i, q)
  while S ≠ V
    begin
      find q ∈ V − S such that R(i, q) is ≤⊕L-minimal
      S ← S ∪ {q}
      for each j ∈ V − S
        R(i, j) ← R(i, j) ⊕ (R(i, q) ⊗ A(q, j))
    end
  end
```


Classical proofs of Dijkstra's algorithm (for global optimality) assume

Semiring Axioms

$$\begin{aligned} \text{AS}(\oplus) &: a \oplus (b \oplus c) = (a \oplus b) \oplus c \\ \text{CM}(\oplus) &: a \oplus b = b \oplus a \\ \text{ID}(\oplus) &: \bar{0} \oplus a = a \\ \text{AS}(\otimes) &: a \otimes (b \otimes c) = (a \otimes b) \otimes c \\ \text{IDL}(\otimes) &: \bar{1} \otimes a = a \\ \text{IDR}(\otimes) &: a \otimes \bar{1} = a \\ \text{ANL}(\otimes) &: \bar{0} \otimes a = \bar{0} \\ \text{ANR}(\otimes) &: a \otimes \bar{0} = \bar{0} \\ \text{LD} &: a \otimes (b \oplus c) = (a \otimes b) \oplus (a \otimes c) \\ \text{RD} &: (a \oplus b) \otimes c = (a \otimes c) \oplus (b \otimes c) \end{aligned}$$

Classical proofs of Dijkstra's algorithm assume

Additional axioms

$$\begin{aligned} \text{SL}(\oplus) &: a \oplus b \in \{a, b\} \\ \text{AN}(\oplus) &: \bar{1} \oplus a = \bar{1} \end{aligned}$$

Note that we can derive right absorption,

$$\text{RA} : a \oplus (a \otimes b) = a$$

and this gives (right) inflationarity, $\forall a, b : a \leq a \otimes b$.

$$\begin{aligned} a \oplus (a \otimes b) &= (a \otimes \bar{1}) \oplus (a \otimes b) \\ &= a \otimes (\bar{1} \oplus b) \\ &= a \otimes \bar{1} \\ &= a \end{aligned}$$

What will we assume? Very little!

Semiring Axioms

$$\begin{aligned} \text{AS}(\oplus) &: a \oplus (b \oplus c) = (a \oplus b) \oplus c \\ \text{CM}(\oplus) &: a \oplus b = b \oplus a \\ \text{ID}(\oplus) &: \bar{0} \oplus a = a \\ \text{AS}(\otimes) &: a \otimes (b \otimes c) \neq (a \otimes b) \otimes c \\ \text{IDL}(\otimes) &: \bar{1} \otimes a = a \\ \text{IDR}(\otimes) &: a \otimes \bar{1} \neq a \\ \text{ANL}(\otimes) &: \bar{0} \otimes a \neq \bar{0} \\ \text{ANR}(\otimes) &: a \otimes \bar{0} \neq \bar{0} \\ \text{LD} &: a \otimes (b \oplus c) \neq (a \otimes b) \oplus (a \otimes c) \\ \text{RD} &: (a \oplus b) \otimes c \neq (a \otimes c) \oplus (b \otimes c) \end{aligned}$$

Navigation icons: back, forward, search, etc.

What will we assume?

Additional axioms

$$\begin{aligned} \text{SL}(\oplus) &: a \oplus b \in \{a, b\} \\ \text{ANL}(\oplus) &: \bar{1} \oplus a = \bar{1} \\ \text{RA} &: a \oplus (a \otimes b) = a \end{aligned}$$

- Note that we can no longer derive RA, so we must assume it.
- Again, RA says that $a \leq a \otimes b$.
- We don't use SL explicitly in the proofs, but it is implicit in the algorithm's definition of q_k .
- We do not use AS(\oplus) and CM(\oplus) explicitly, but these assumptions are implicit in the use of the "big- \oplus " notation.

Navigation icons: back, forward, search, etc.

Under these weaker assumptions ...

Theorem (Sobrinho/Griffin)

Given adjacency matrix \mathbf{A} and source vertex $i \in V$, Dijkstra's algorithm will compute $\mathbf{R}(i, _)$ such that

$$\forall j \in V : \mathbf{R}(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in V} \mathbf{R}(i, q) \otimes \mathbf{A}(q, j).$$

That is, it computes one row of the solution for the right equation

$$\mathbf{R} = \mathbf{R}\mathbf{A} \oplus \mathbf{I}.$$

Dijkstra's algorithm, annotated version

Subscripts make proofs by induction easier

begin

$S_1 \leftarrow \{i\}$

$\mathbf{R}_1(i, i) \leftarrow \bar{1}$

for each $q \in V - S_1 : \mathbf{R}_1(i, q) \leftarrow \mathbf{A}(i, q)$

for each $k = 2, 3, \dots, |V|$

begin

find $q_k \in V - S_{k-1}$ such that $\mathbf{R}_{k-1}(i, q_k)$ is \leq_{\oplus}^L -minimal

$S_k \leftarrow S_{k-1} \cup \{q_k\}$

for each $j \in V - S_k$

$\mathbf{R}_k(i, j) \leftarrow \mathbf{R}_{k-1}(i, j) \oplus (\mathbf{R}_{k-1}(i, q_k) \otimes \mathbf{A}(q_k, j))$

end

end

Main Claim, annotated

$$\forall k : 1 \leq k \leq |V| \implies \forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j)$$

We will use

Observation 1 (no backtracking) :

$$\forall k : 1 \leq k < |V| \implies \forall j \in S_{k+1} : \mathbf{R}_{k+1}(i, j) = \mathbf{R}_k(i, j)$$

Observation 2 (Dijkstra is “greedy”):

$$\forall k : 1 \leq k \leq |V| \implies \forall q \in S_k : \forall w \in V - S_k : \mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w)$$

Observation 3 (Accurate estimates):

$$\forall k : 1 \leq k \leq |V| \implies \forall w \in V - S_k : \mathbf{R}_k(i, w) = \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, w)$$

Observation 1

$$\forall k : 1 \leq k < |V| \implies \forall j \in S_{k+1} : \mathbf{R}_{k+1}(i, j) = \mathbf{R}_k(i, j)$$

Proof: This is easy to see by inspection of the algorithm. Once a node is put into S its weight never changes again.

The algorithm is “greedy”

Observation 2

$$\forall k : 1 \leq k \leq |V| \implies \forall q \in S_k : \forall w \in V - S_k : \mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w)$$

By induction.

Base : Since $S_1 = \{i\}$ and $\mathbf{R}_1(i, i) = \bar{1}$, we need to show that

$$\bar{1} \leq \mathbf{A}(i, w) \equiv \bar{1} = \bar{1} \oplus \mathbf{A}(i, w).$$

This follows from $\mathbb{A}\text{NL}(\oplus)$.

Induction: Assume $\forall q \in S_k : \forall w \in V - S_k : \mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w)$ and show $\forall q \in S_{k+1} : \forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, q) \leq \mathbf{R}_{k+1}(i, w)$.

Since $S_{k+1} = S_k \cup \{q_{k+1}\}$, this means showing

- (1) $\forall q \in S_k : \forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, q) \leq \mathbf{R}_{k+1}(i, w)$
- (2) $\forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, q_{k+1}) \leq \mathbf{R}_{k+1}(i, w)$



By Observation 1, showing (1) is the same as

$$\forall q \in S_k : \forall w \in V - S_{k+1} : \mathbf{R}_k(i, q) \leq \mathbf{R}_{k+1}(i, w)$$

which expands to (by definition of $\mathbf{R}_{k+1}(i, w)$)

$$\forall q \in S_k : \forall w \in V - S_{k+1} : \mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w) \oplus (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w))$$

But $\mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w)$ by the induction hypothesis, and

$\mathbf{R}_k(i, q) \leq (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w))$ by the induction hypothesis and

$\mathbb{R}\mathbb{A}$.

Since $a \leq_{\oplus}^L b \wedge a \leq_{\oplus}^L c \implies a \leq_{\oplus}^L (b \oplus c)$, we are done.

By Observation 1, showing (2) is the same as showing

$$\forall w \in V - S_{k+1} : \mathbf{R}_k(i, q_{k+1}) \leq \mathbf{R}_{k+1}(i, w)$$

which expands to

$$\forall w \in V - S_{k+1} : \mathbf{R}_k(i, q_{k+1}) \leq \mathbf{R}_k(i, w) \oplus (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w))$$

But $\mathbf{R}_k(i, q_{k+1}) \leq \mathbf{R}_k(i, w)$ since q_{k+1} was chosen to be minimal, and $\mathbf{R}_k(i, q_{k+1}) \leq (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w))$ by $\mathbb{R}\mathbb{A}$.

Since $a \leq_{\oplus}^L b \wedge a \leq_{\oplus}^L c \implies a \leq_{\oplus}^L (b \oplus c)$, we are done.

Observation 3

Observation 3

$$\forall k : 1 \leq k \leq |V| \implies \forall w \in V - S_k : \mathbf{R}_k(i, w) = \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, w)$$

Proof: By induction:

Base : easy, since

$$\bigoplus_{q \in S_1} \mathbf{R}_1(i, q) \otimes \mathbf{A}(q, w) = \bar{1} \otimes \mathbf{A}(i, w) = \mathbf{A}(i, w) = \mathbf{R}_1(i, w)$$

Induction step. Assume

$$\forall w \in V - S_k : \mathbf{R}_k(i, w) = \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, w)$$

and show

$$\forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, w) = \bigoplus_{q \in S_{k+1}} \mathbf{R}_{k+1}(i, q) \otimes \mathbf{A}(q, w)$$

By Observation 1, and a bit of rewriting, this means we must show

$$\forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, w) = \mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, w)$$

Using the induction hypothesis, this becomes

$$\forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, w) = \mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w) \oplus \mathbf{R}_k(i, w)$$

But this is exactly how $\mathbf{R}_{k+1}(i, w)$ is computed in the algorithm.

Proof of Main Claim

Main Claim

$$\forall k : 1 \leq k \leq |V| \implies \forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j)$$

Proof : By induction on k .

Base case: $S_1 = \{i\}$ and the claim is easy.

Induction: Assume that

$$\forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j)$$

We must show that

$$\forall j \in S_{k+1} : \mathbf{R}_{k+1}(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_{k+1}} \mathbf{R}_{k+1}(i, q) \otimes \mathbf{A}(q, j)$$

Since $S_{k+1} = S_k \cup \{q_{k+1}\}$, this means we must show

- (1) $\forall j \in S_k : \mathbf{R}_{k+1}(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_{k+1}} \mathbf{R}_{k+1}(i, q) \otimes \mathbf{A}(q, j)$
- (2) $\mathbf{R}_{k+1}(i, q_{k+1}) = \mathbf{I}(i, q_{k+1}) \oplus \bigoplus_{q \in S_{k+1}} \mathbf{R}_{k+1}(i, q) \otimes \mathbf{A}(q, q_{k+1})$

By use Observation 1, showing (1) is the same as showing

$$\forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_{k+1}} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j),$$

which is equivalent to

$$\forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, j)) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j)$$

By the induction hypothesis, this is equivalent to

$$\forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{R}_k(i, j) \oplus (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, j)),$$

Put another way,

$$\forall j \in S_k : \mathbf{R}_k(i, j) \leq \mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, j)$$

By observation 2 we know $\mathbf{R}_k(i, j) \leq \mathbf{R}_k(i, q_{k+1})$, and so

$$\mathbf{R}_k(i, j) \leq \mathbf{R}_k(i, q_{k+1}) \leq \mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, j)$$

by $\mathbb{R}\mathbb{A}$.

To show (2), we use Observation 1 and $\mathbf{I}(i, q_{k+1}) = \bar{0}$ to obtain

$$\mathbf{R}_k(i, q_{k+1}) = \bigoplus_{q \in S_{k+1}} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, q_{k+1})$$

which, since $\mathbf{A}(q_{k+1}, q_{k+1}) = \bar{0}$, is the same as

$$\mathbf{R}_k(i, q_{k+1}) = \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, q_{k+1})$$

This then follows directly from Observation 3.

Finding Left Local Solutions?

$$\mathbf{L} = (\mathbf{A} \otimes \mathbf{L}) \oplus \mathbf{I} \iff \mathbf{L}^T = (\mathbf{L}^T \otimes^T \mathbf{A}^T) \oplus \mathbf{I}$$

$$\mathbf{R}^T = (\mathbf{A}^T \otimes^T \mathbf{R}^T) \oplus \mathbf{I} \iff \mathbf{R} = (\mathbf{R} \otimes \mathbf{A}) \oplus \mathbf{I}$$

where

$$a \otimes^T b = b \otimes a$$

Replace $\mathbb{R}\mathbf{A}$ with $\mathbb{L}\mathbf{A}$,

$$\mathbb{L}\mathbf{A} : \forall a, b : a \leq b \otimes a$$