

Probabilistic Systems Coalgebraically

Ana Sokolova
University of Salzburg

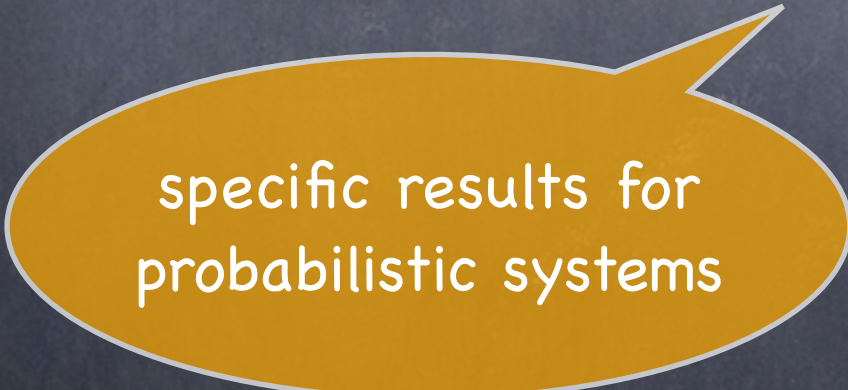
QAIS, University of Minho, Braga, 16.9.2013

We will discuss

- probabilistic systems
- their modelling as coalgebras
- coalgebraic results for probabilistic systems

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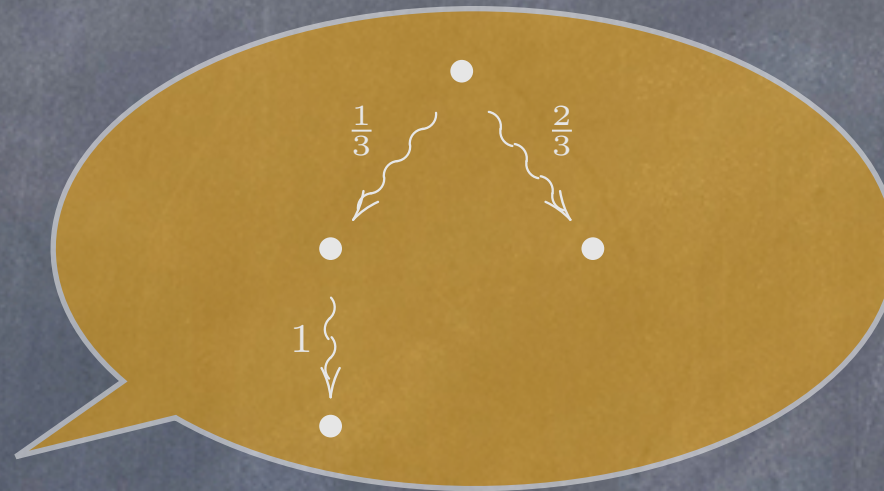
specific results for
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generic results:
“probability” is
just
a parameter

Major distinction

- Discrete systems
discrete probability distributions
- Continuous systems
continuous state space/continuous measures

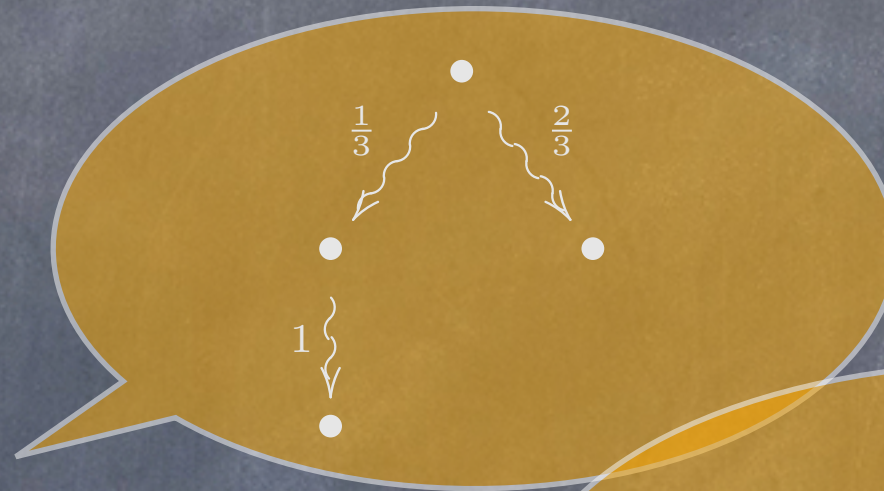
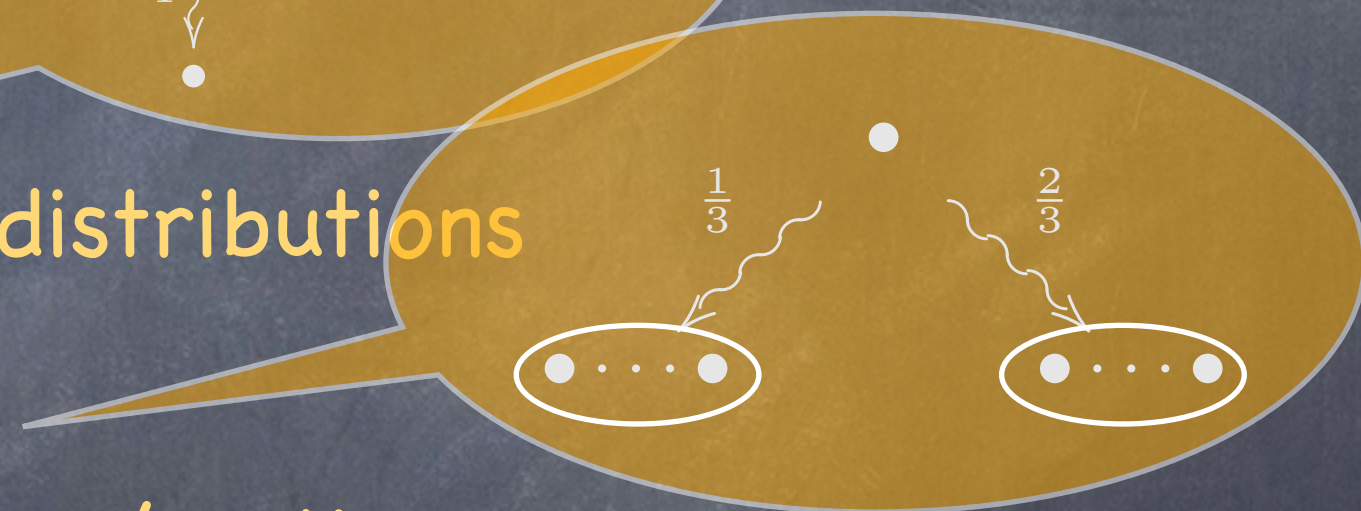
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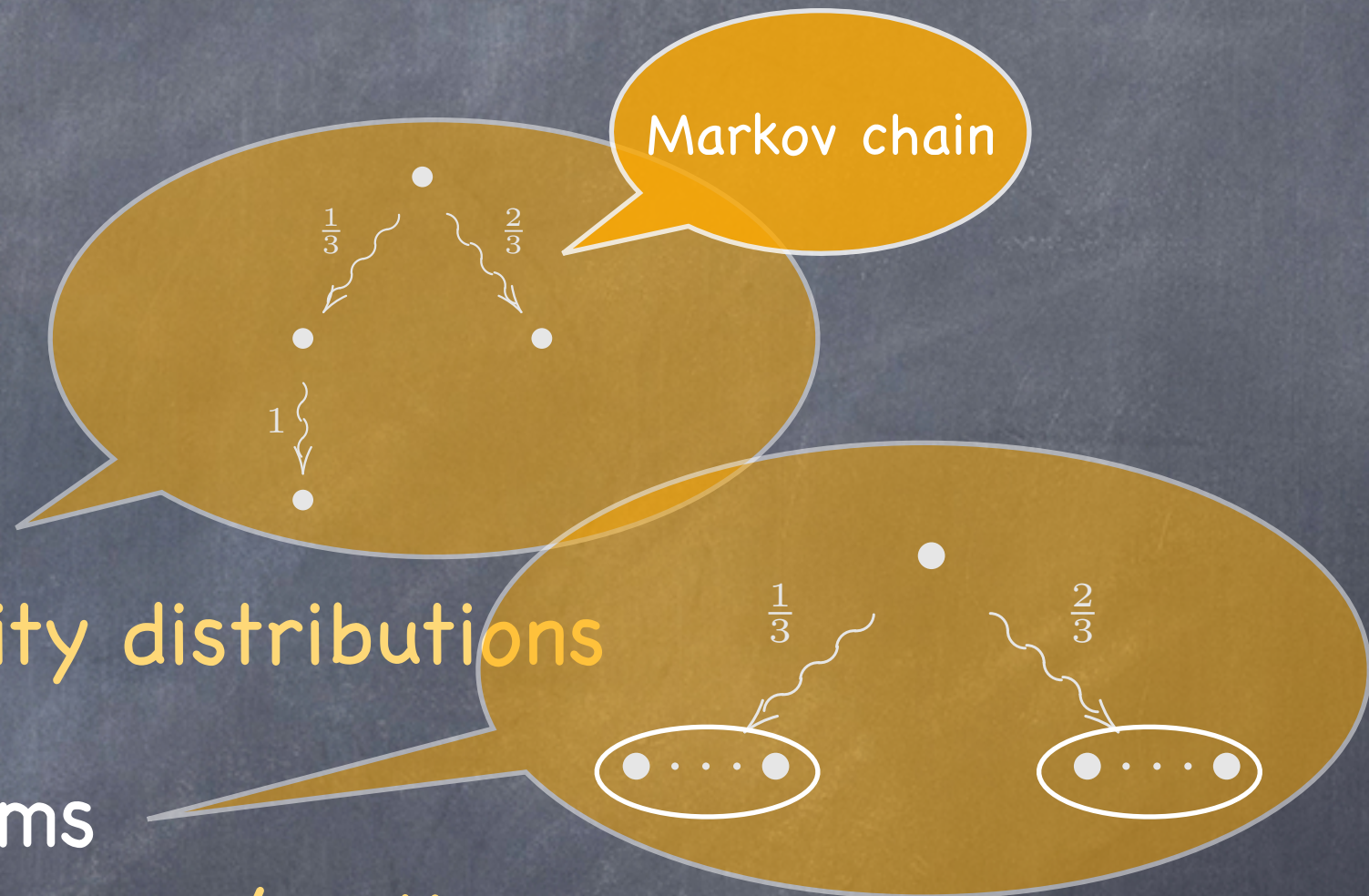
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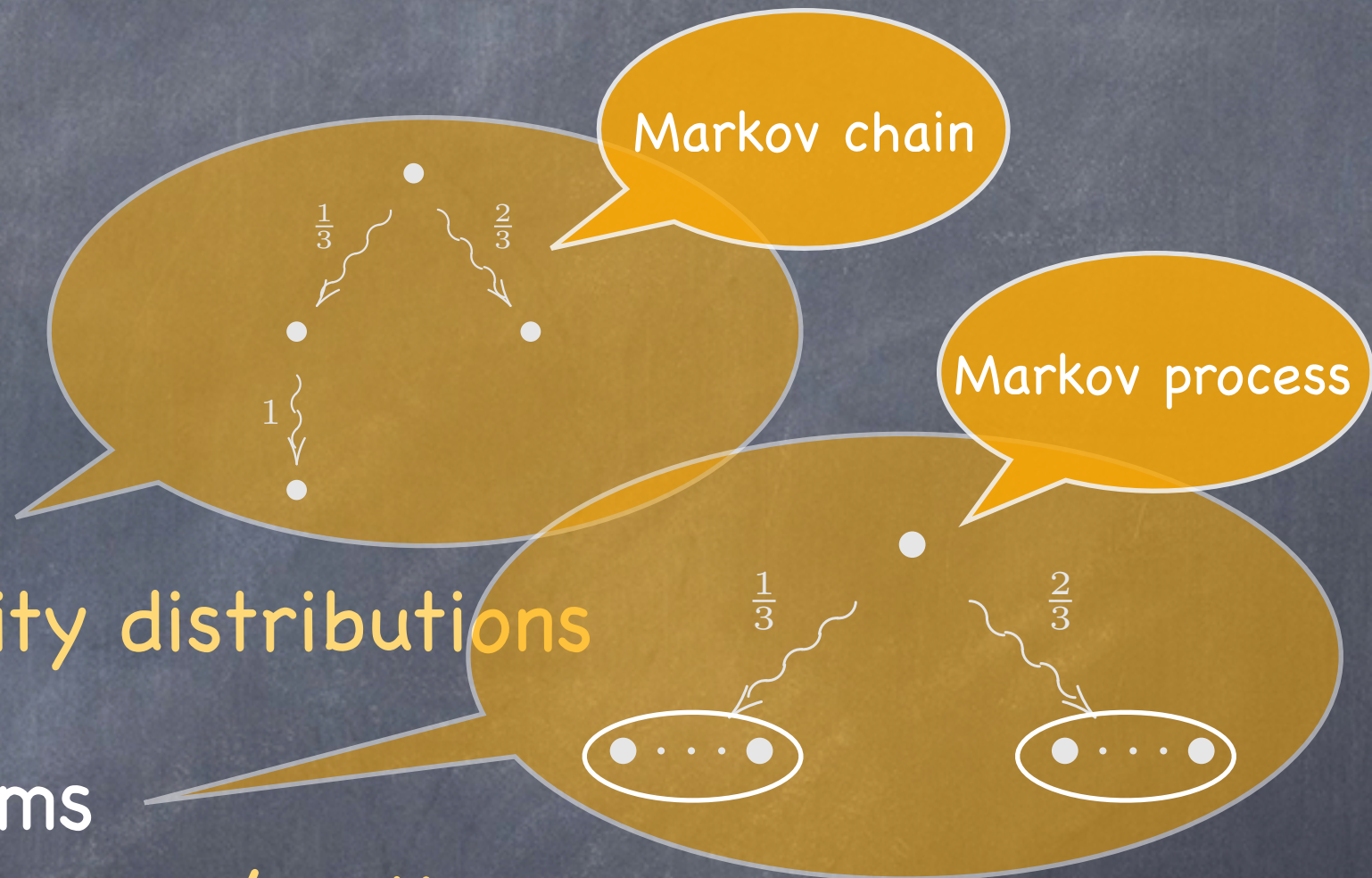
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Part 1

Discrete probabilistic systems

Modelling discrete probabilistic systems

Probability distribution functor on **Sets**

$$\mathcal{D}(X) = \{\mu : X \rightarrow [0, 1] \mid \sum_{x \in X} \mu(x) = 1\}$$

for $f : X \rightarrow Y$ we have $\mathcal{D}(f) : \mathcal{D}(X) \rightarrow \mathcal{D}(Y)$

$$\mathcal{D}(f)(\mu)(y) = \sum_{x \in f^{-1}(y)} \mu(x) = \mu(f^{-1}(y))$$

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preserves weak
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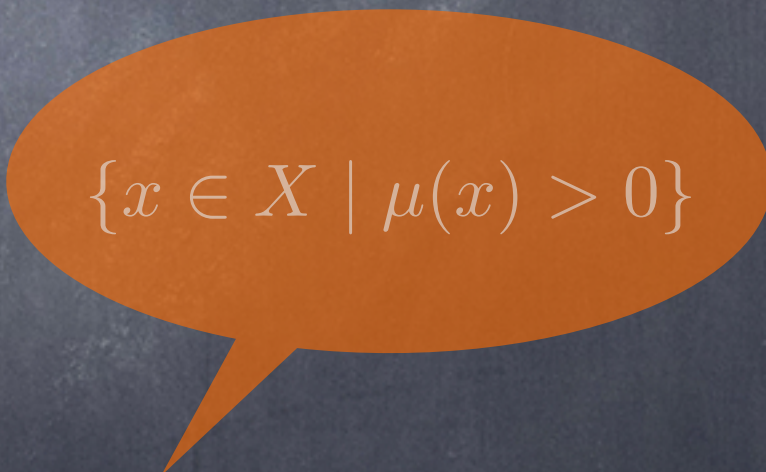
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has a final
coalgebra

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Markov chains are $\mathcal{D}$ -coalgebras on **Sets**

$$X \xrightarrow{c} \mathcal{D}(X)$$

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$$\begin{array}{ccccc} X & \xleftarrow{\pi_1} & R & \xrightarrow{\pi_2} & X \\ c \downarrow & & \downarrow \gamma & & \downarrow c \\ \mathcal{D}(X) & \xleftarrow{\mathcal{D}(\pi_1)} & \mathcal{D}(R) & \xrightarrow{\mathcal{D}(\pi_2)} & \mathcal{D}(X) \end{array}$$

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Coincides with Larsen&Skou bisimilarity
de Vink&Rutten '99

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 C - equivalence class of R

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$$xRy \Rightarrow c(x) \equiv_R c(y)$$

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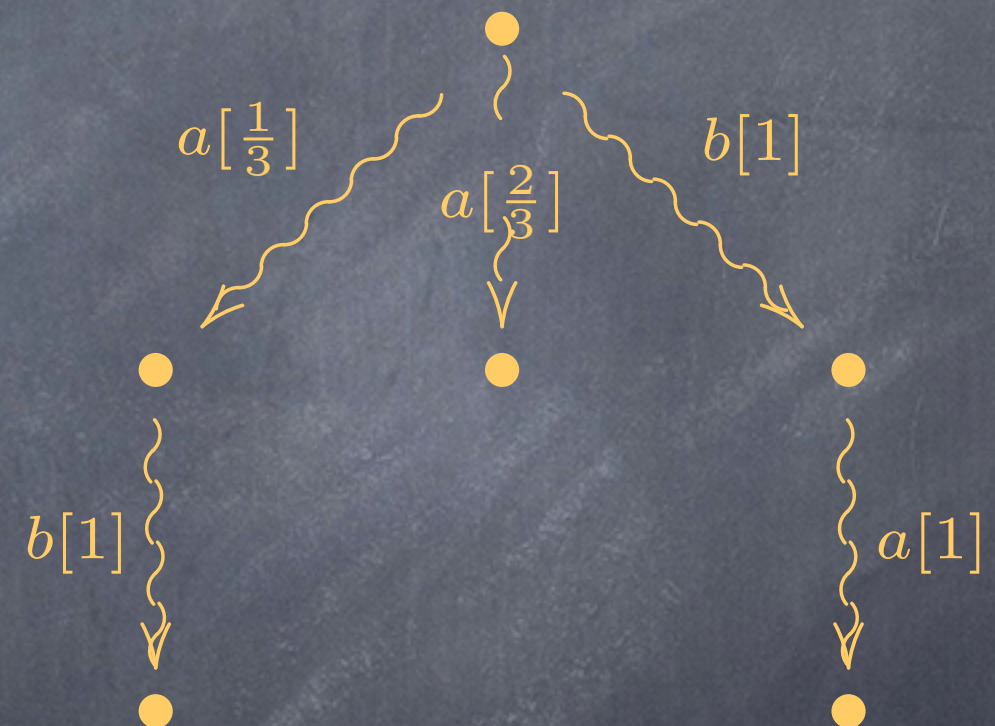
$$F := _ \mid A \mid \mathcal{D} \mid \mathcal{P} \mid F^A \mid F + F \mid F \times F \mid F \circ F$$

Discrete system types

MC	$\mathcal{D}$
DLTS	$(_ + 1)^A$
LTS	$\mathcal{P}(A \times _) \cong \mathcal{P}^A$
React	$(\mathcal{D} + 1)^A$
Gen	$\mathcal{D}(A \times _) + 1$
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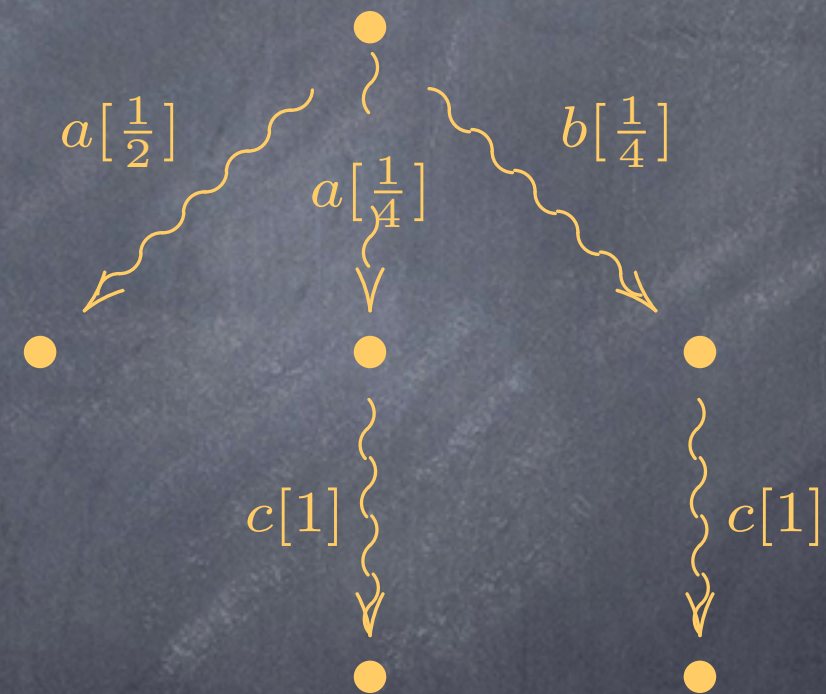
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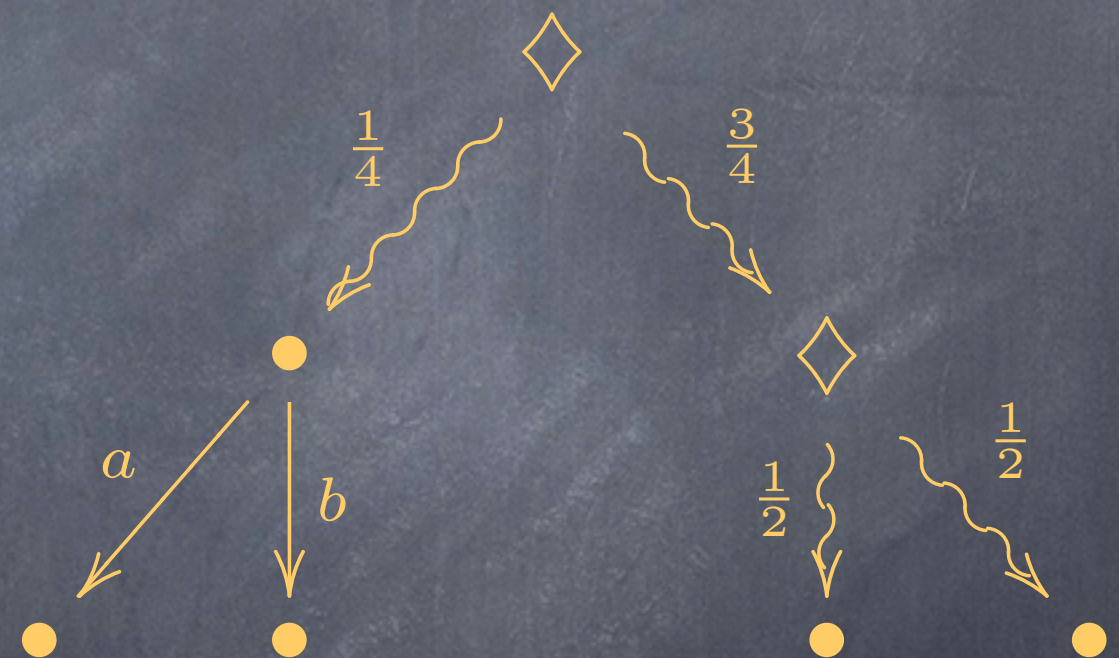
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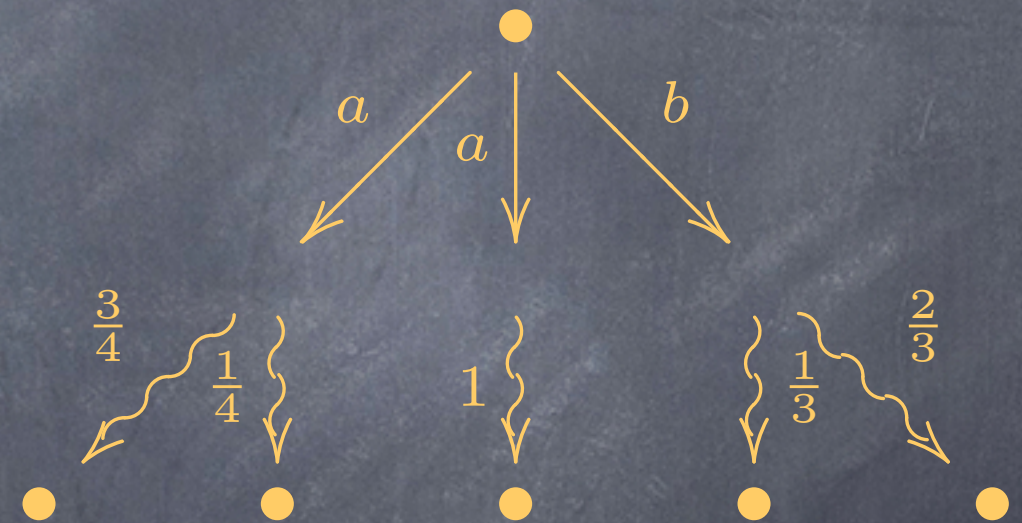
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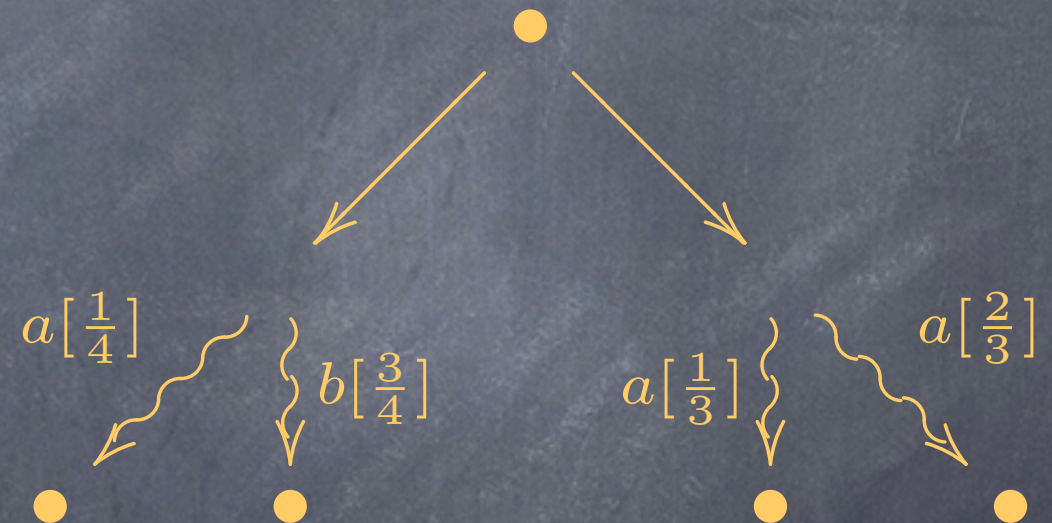
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Discrete systems

- enter coalgebra, which provides a unifying framework
- become available as examples for generic coalgebra results
- all concrete **probabilistic bisimulations** (based on Larsen&Skou bisimulation) **coincide** with coalgebraic bisimulations
Bartels, S. & de Vink '03/'04
S. '05

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modular, inductive proof

Bisimilarity for simple Segala automata

An equivalence R on the states
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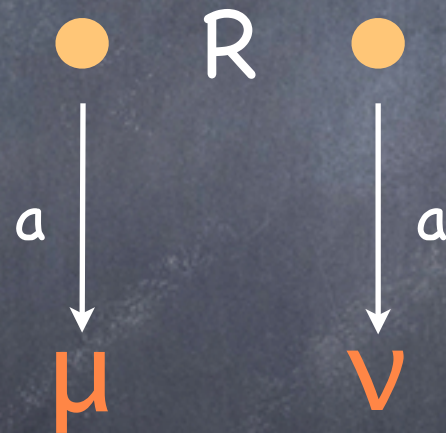
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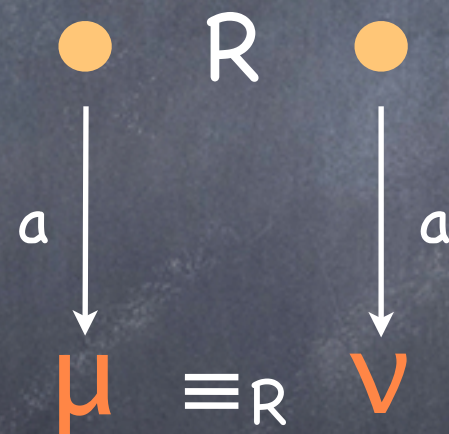
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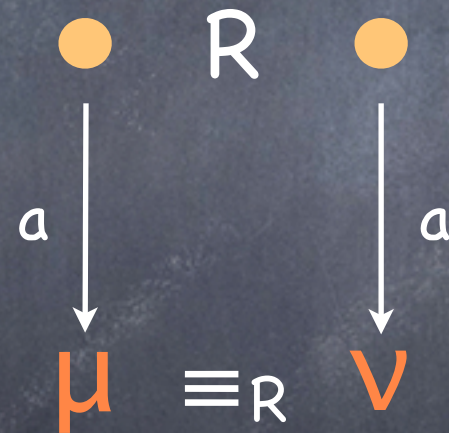
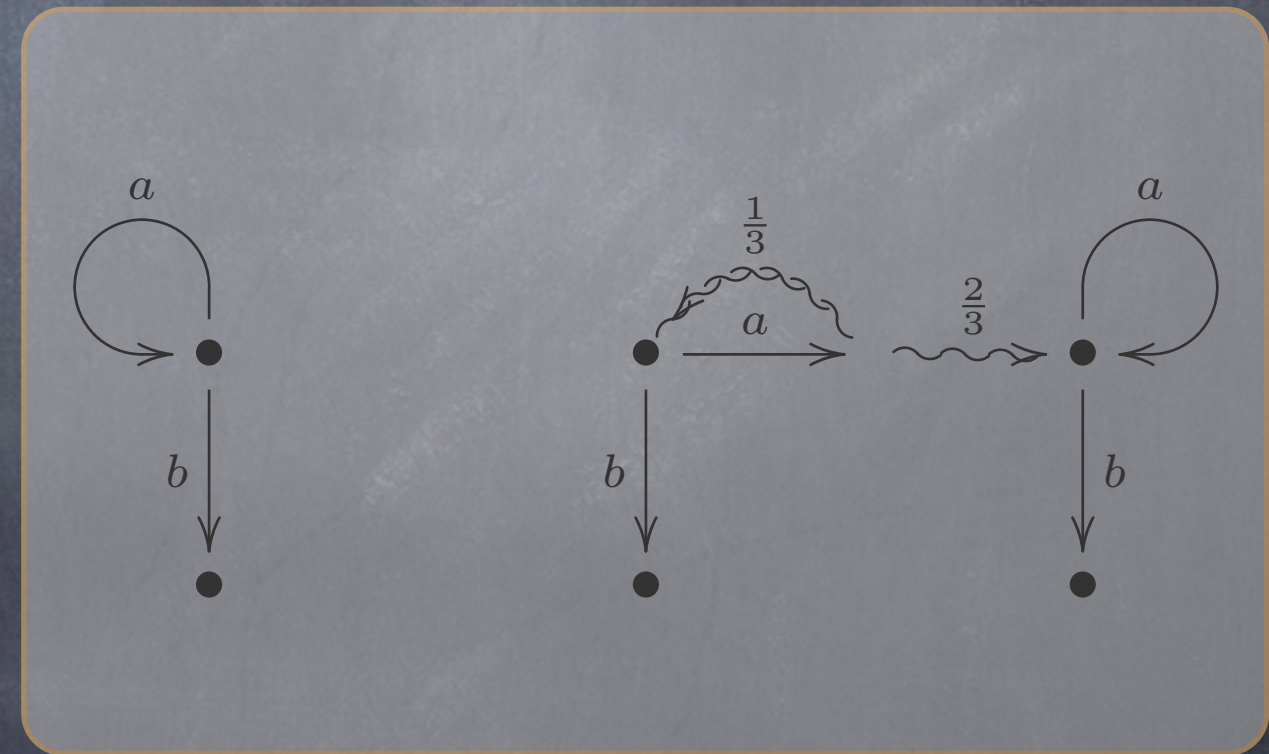
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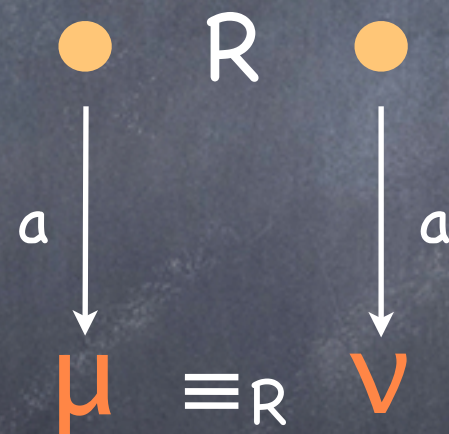
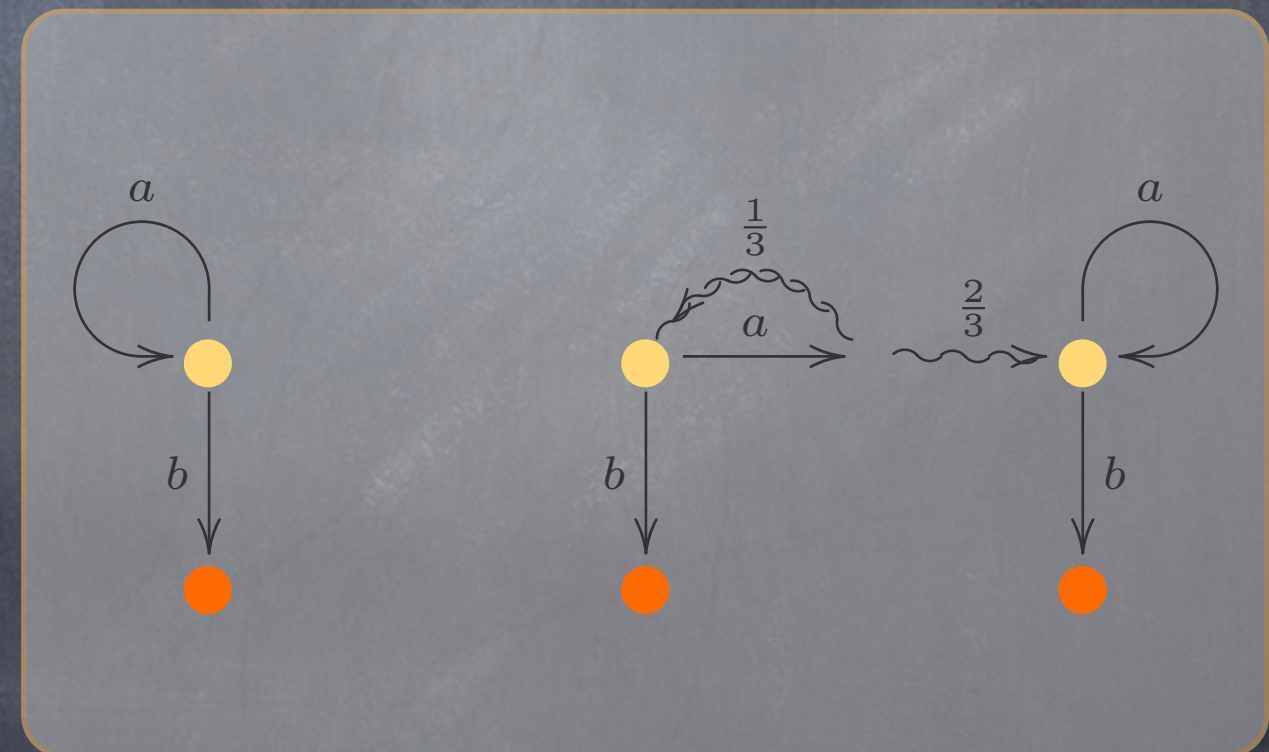
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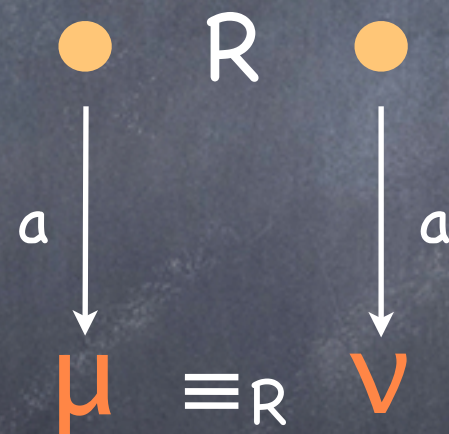
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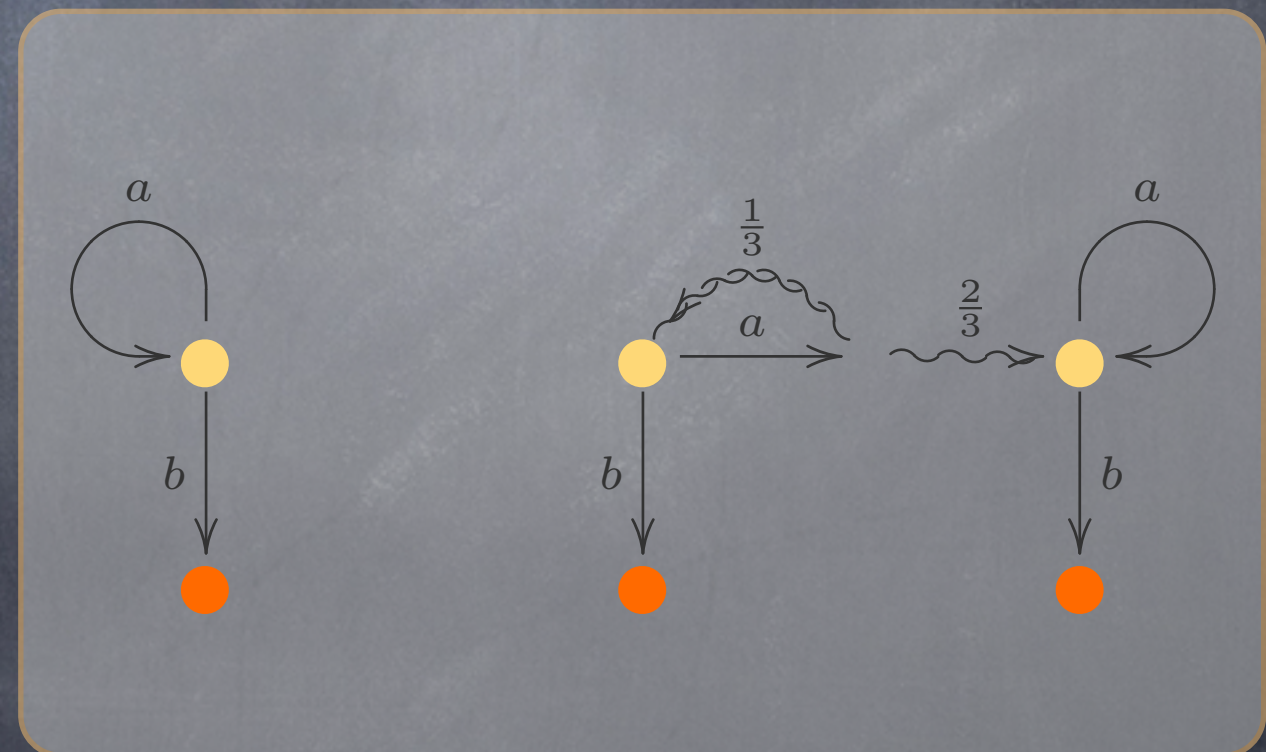
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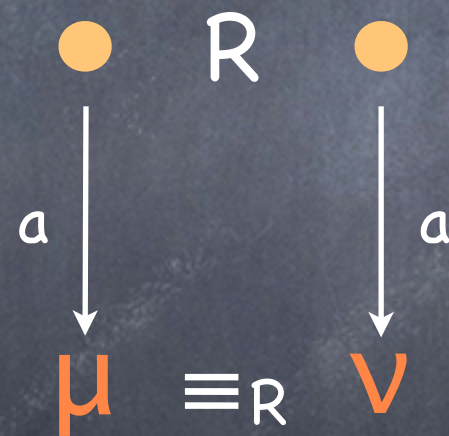
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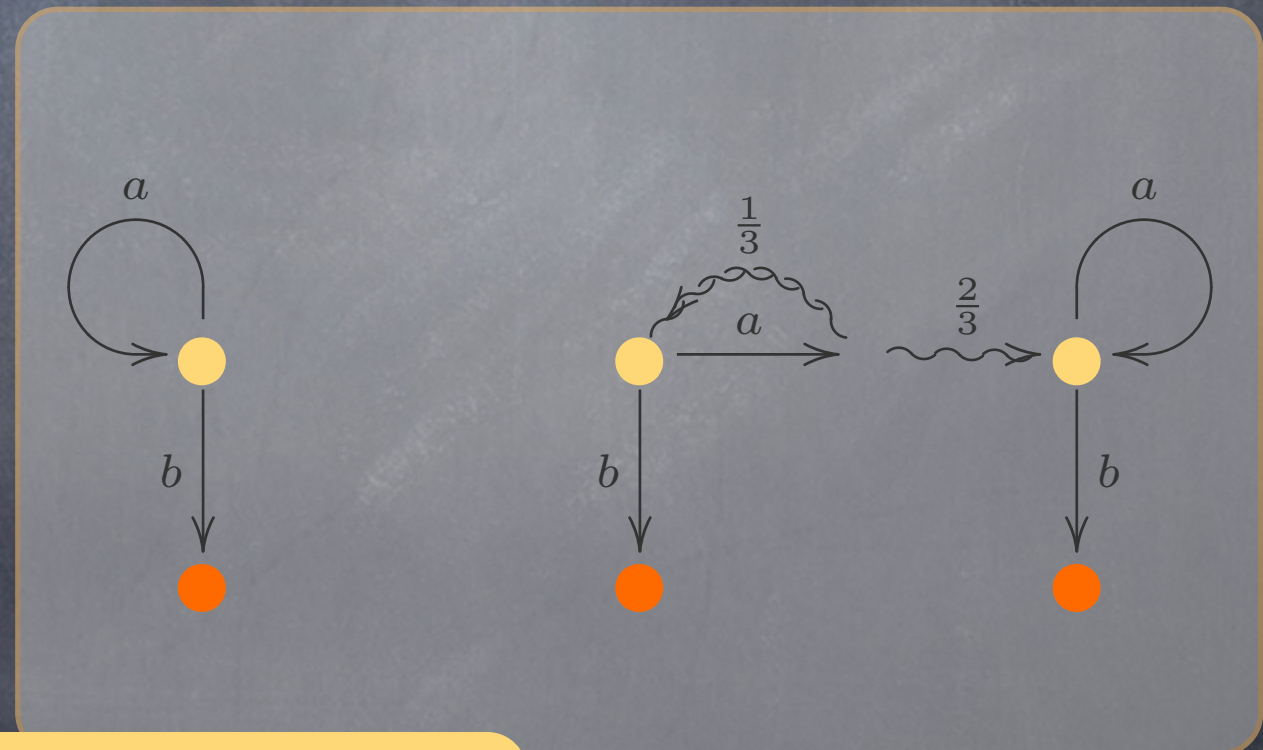
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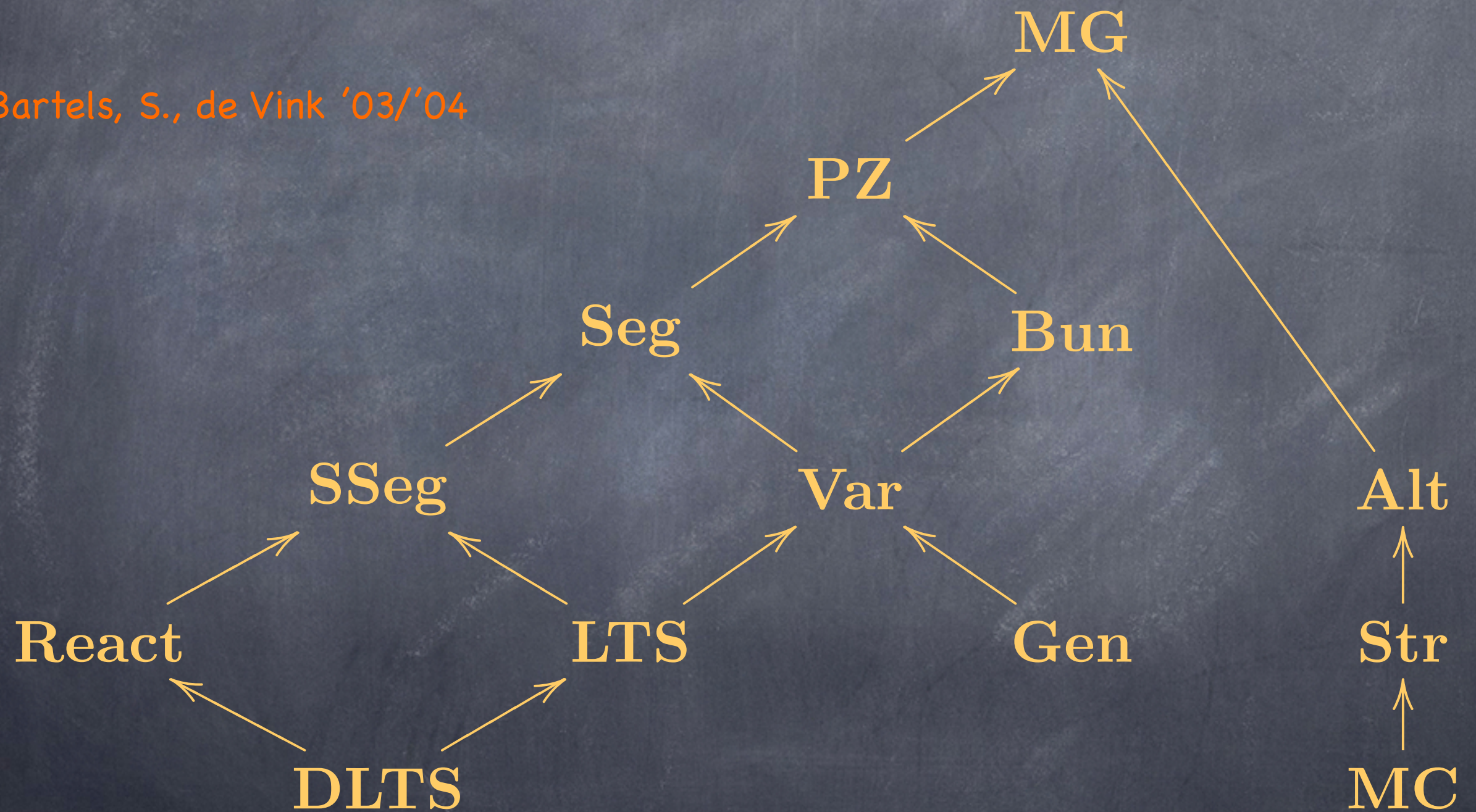
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$$\equiv_R = \text{Rel}(\mathcal{D})(R)$$



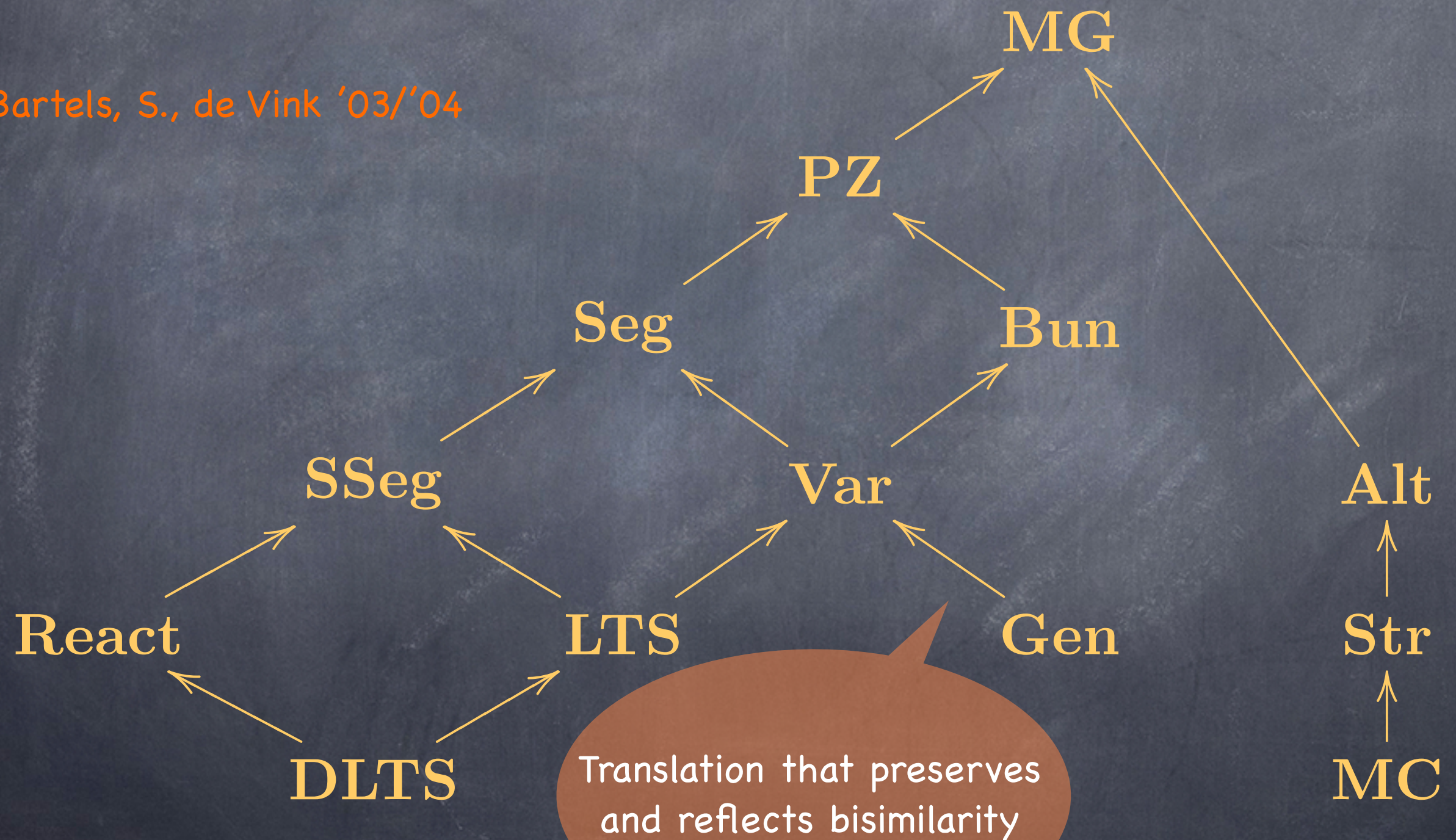
Expressiveness hierarchy

Bartels, S., de Vink '03/'04



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if not, behaviour equivalence is better

Example embedding

simple Segala system $\longrightarrow$ Segala system

$$\mathcal{P}(A \times \mathcal{D})$$

$$\mathcal{PD}(A \times _)$$

Example embedding

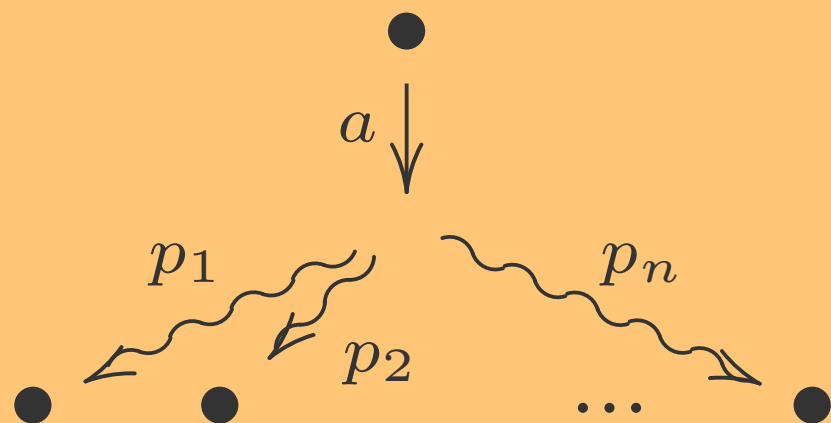
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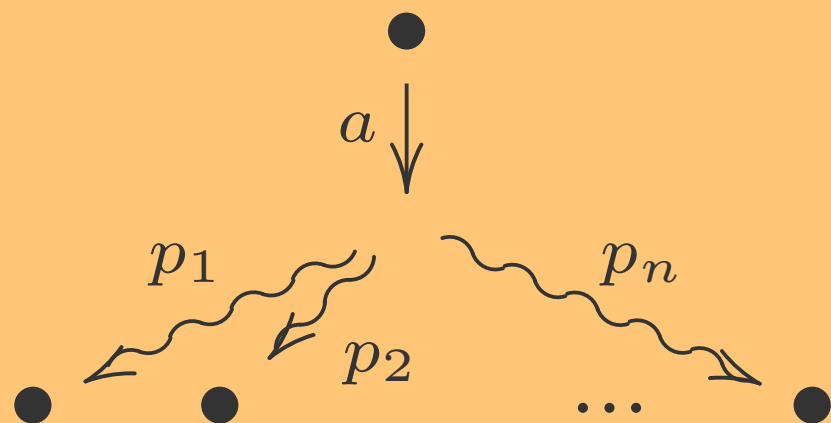
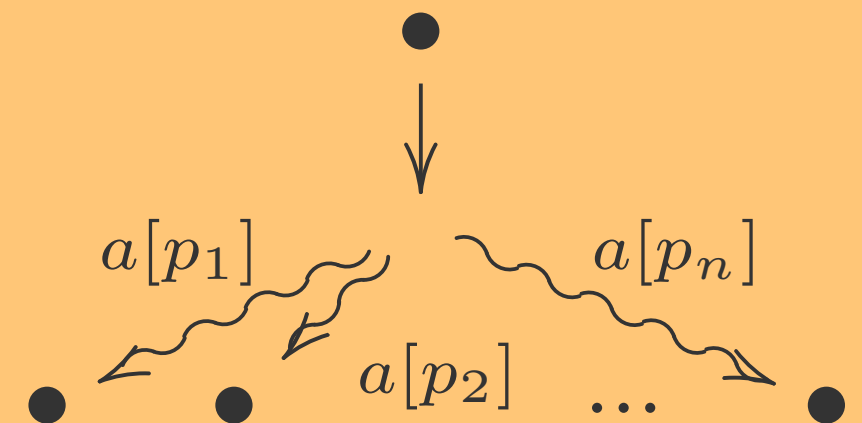
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Segala system

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Basic natural transformations

- $\eta : 1 \Rightarrow \mathcal{P}$ with $\eta_X(*) := \emptyset$,
- $\sigma : _ \Rightarrow \mathcal{P}$ with $\sigma_X(x) := \{x\}$
- $\delta : _ \Rightarrow \mathcal{D}$ with $\delta_X(x) := \delta_x$ (Dirac),
- $\iota_l : \mathcal{F} \Rightarrow \mathcal{F} + \mathcal{G}$ and $\iota_r : \mathcal{G} \Rightarrow \mathcal{F} + \mathcal{G}$,
- $\phi + \psi : \mathcal{F} + \mathcal{G} \Rightarrow \mathcal{F}' + \mathcal{G}'$ for
 $\phi : \mathcal{F} \Rightarrow \mathcal{F}'$ and $\psi : \mathcal{G} \Rightarrow \mathcal{G}'$ (both with i.c.),
- $\kappa : A \times \mathcal{P} \Rightarrow \mathcal{P}(A \times _)$ with $\kappa_X(a, M) := \{\langle a, x \rangle \mid x \in M\}$,
-

Specific coalgebra results

Specific coalgebra results

- Probabilistic GSOS Bartels'02/'04
Stochastic/weighted GSOS Klin&Sassone'08,
Klin'09

Specific coalgebra results

- Probabilistic GSOS [Bartels'02/'04](#)
Stochastic/weighted GSOS [Klin&Sassone'08](#),
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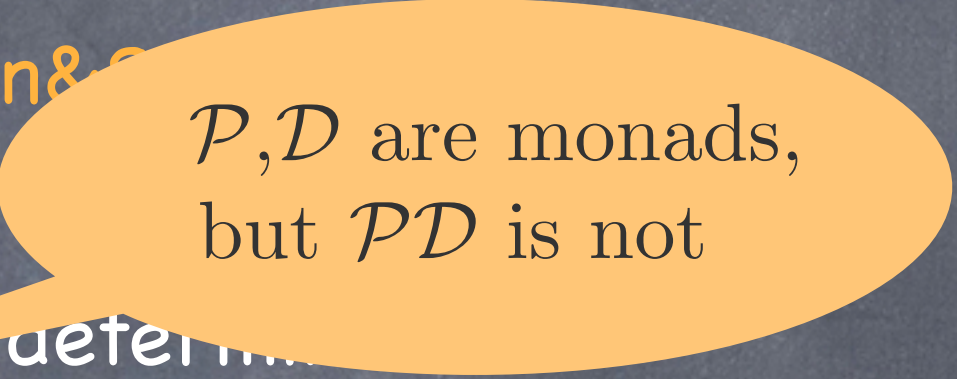
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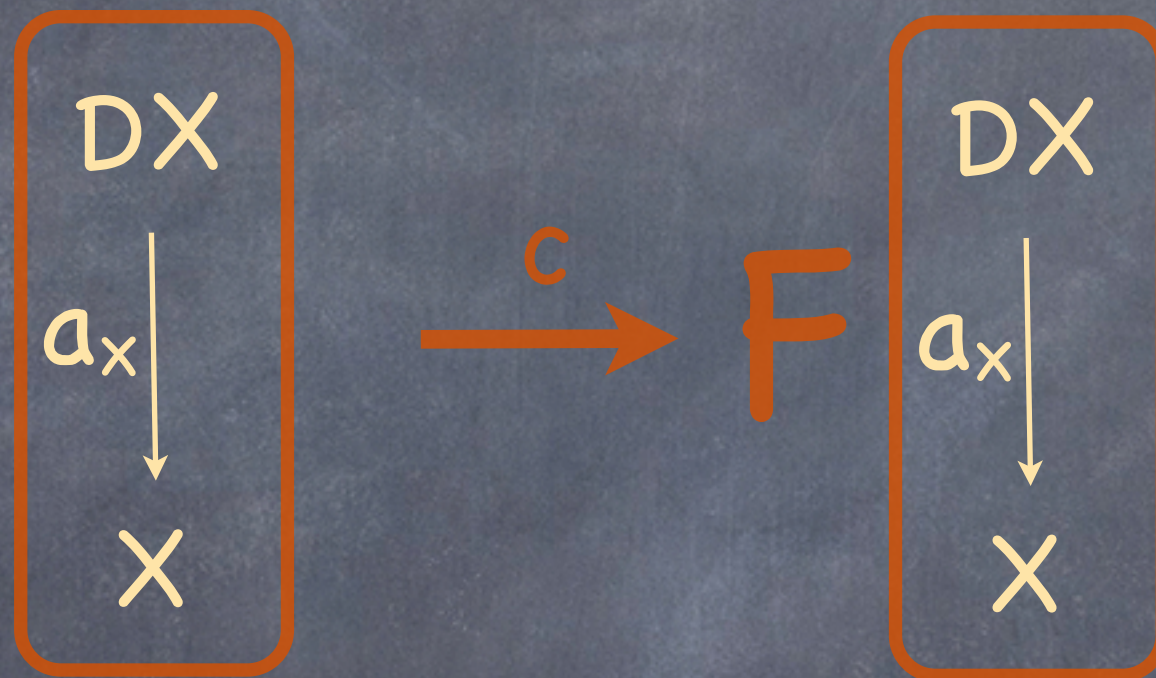
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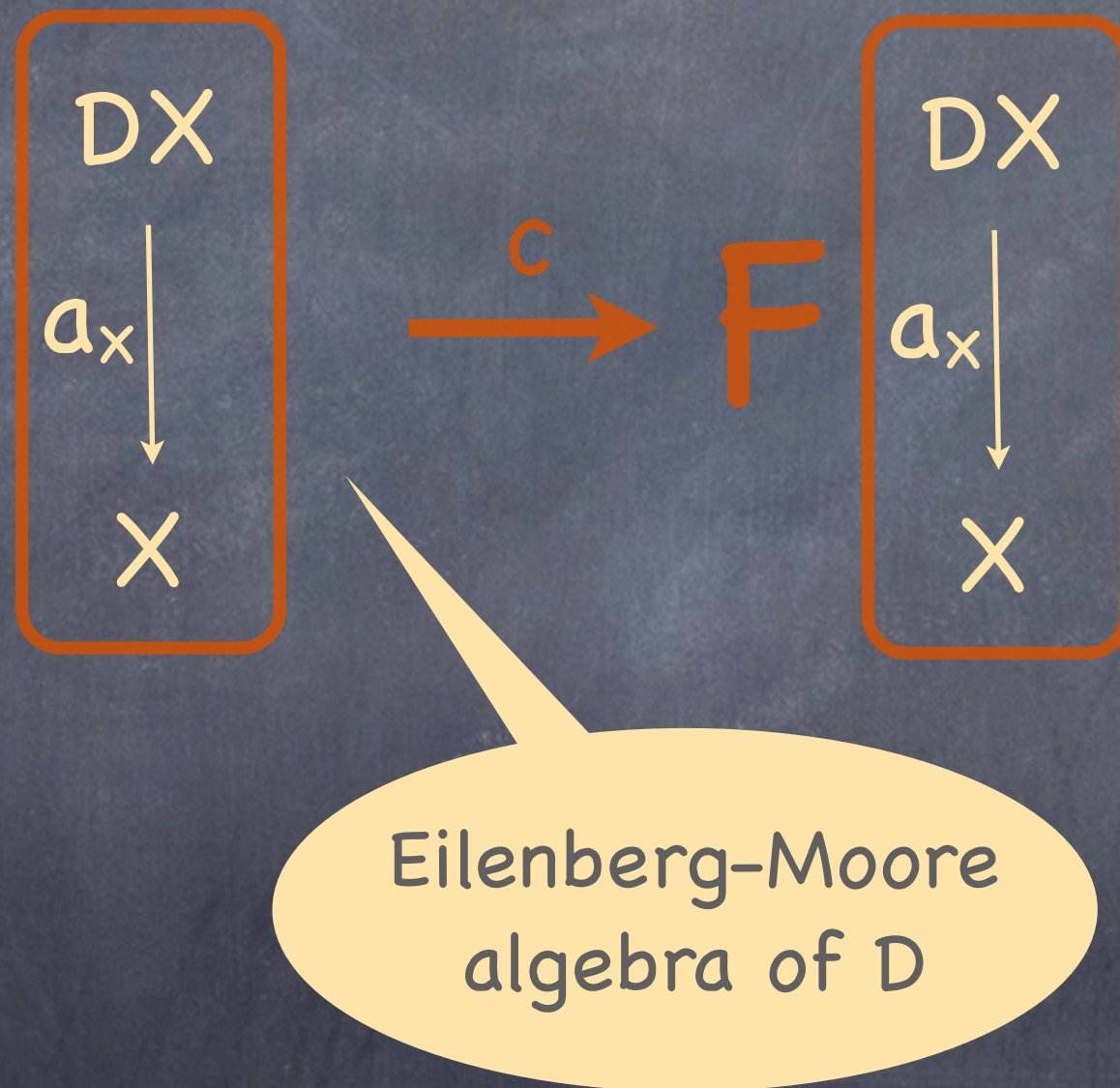
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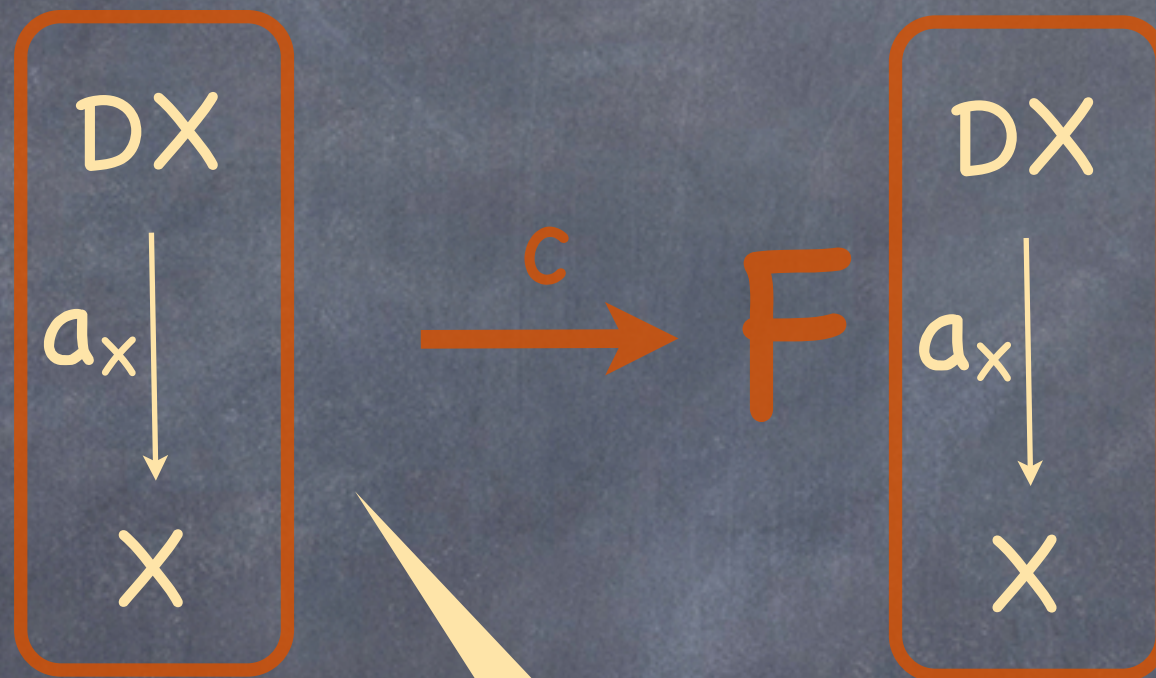
Coalgebras over algebras



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Eilenberg-Moore algebra of D

$$\begin{array}{ccc} X & \xrightarrow{\eta} & TX \\ & \searrow & \downarrow a \\ & & X \end{array}$$

$$\begin{array}{ccc} T^2X & \xrightarrow{T(a)} & TX \\ \mu \downarrow & & \downarrow a \\ TX & \xrightarrow{a} & X \end{array}$$

CA = convex algebras

- Variety of algebras of type

$$\mathcal{T}_{\text{ca}} := \left\{ (p_i)_{i=1}^n \in \mathbb{R}^n \mid n \in \mathbb{N}^+, p_1, \dots, p_n \geq 0, \sum_{i=1}^n p_i = 1 \right\}.$$

- two axioms

$$f_{(\delta_{ij})_{i=1}^n}(x_1, \dots, x_n) = x_j, \quad n \in \mathbb{N}^+, j = 1, \dots, n,$$

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TCA

have nice
properties

Probabilities are not that special...

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$\mathcal{P}_f = V_S$
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additional structure on M
adds structure to the functor
(monad...)

Part 2

Continuous probabilistic systems

Live beyond sets

in Meas

Live beyond sets

in **Meas**

the category of measure spaces
and measurable maps

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arrows: measurable maps

$$f : X \rightarrow Y \text{ with } f^{-1}(S_Y) \subseteq S_X$$

Markov and Giry

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$$\mathcal{G}(f) \left(S_X \xrightarrow{\varphi} [0, 1] \right) = \left(S_Y \xrightarrow{f^{-1}} S_X \xrightarrow{\varphi} [0, 1] \right)$$

Properties, other spaces

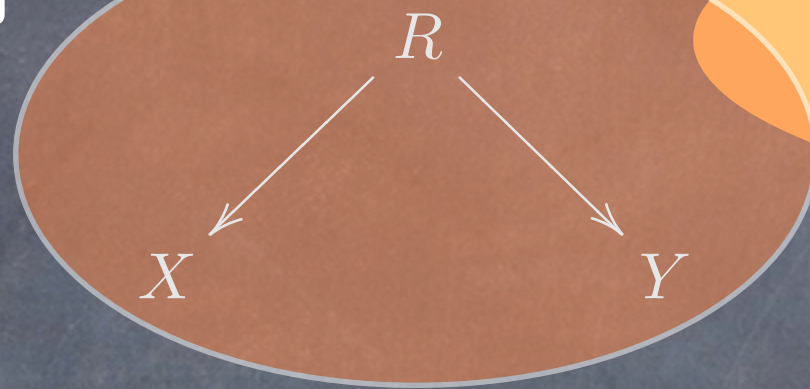
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Edalat '99
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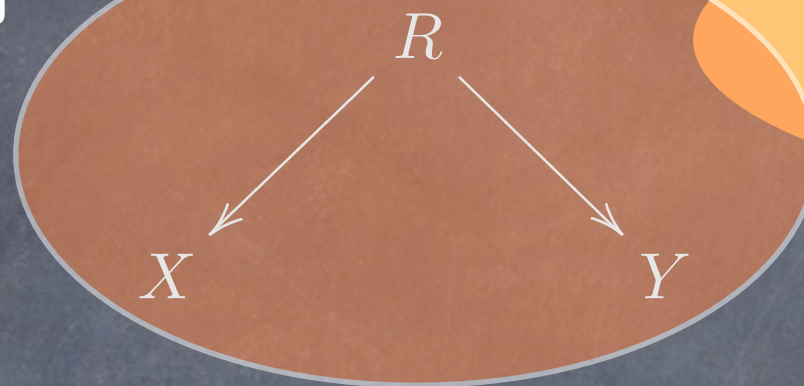
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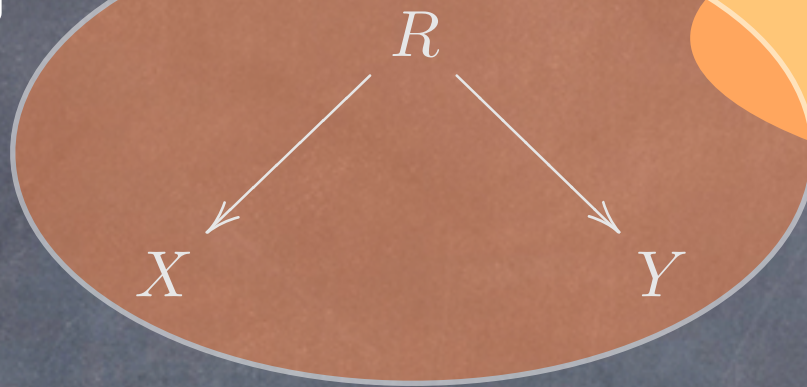
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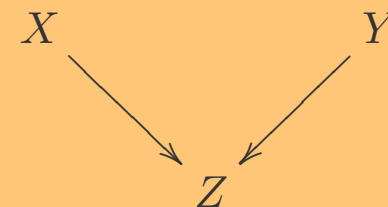
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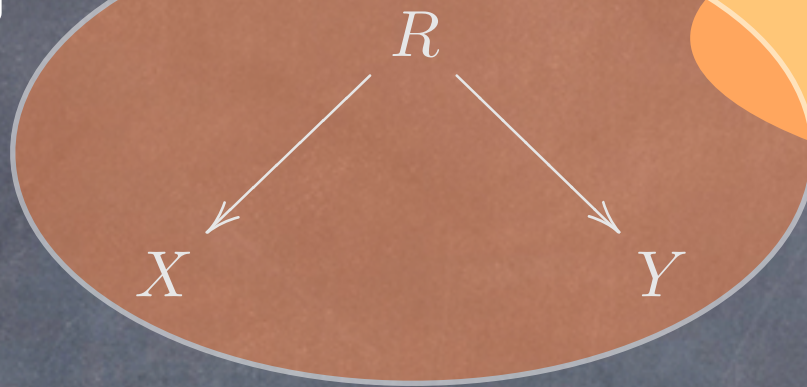
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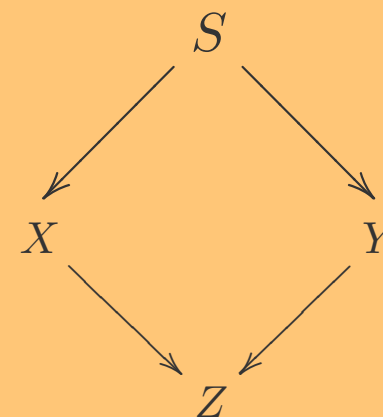
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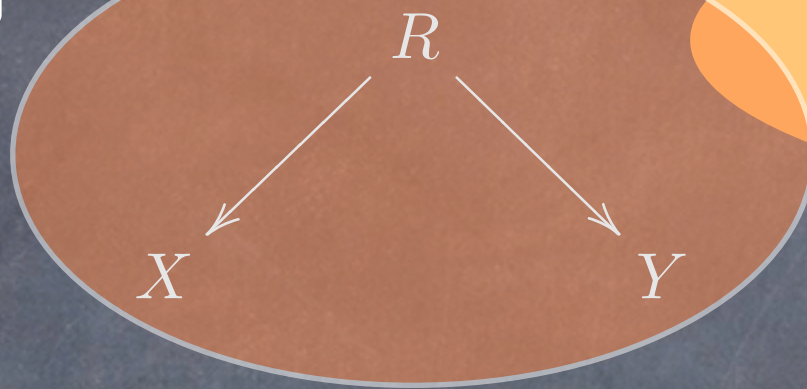
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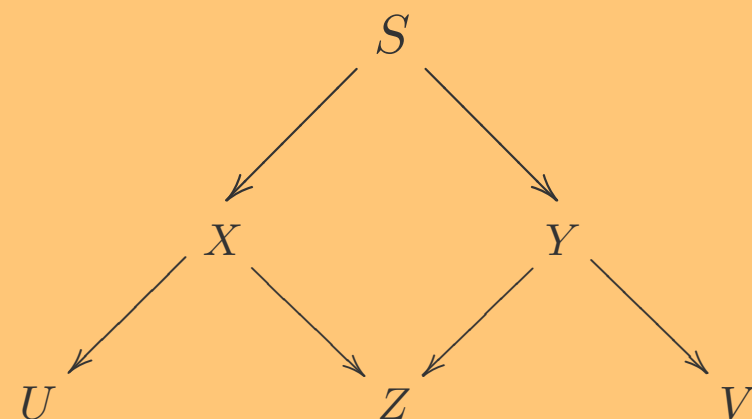
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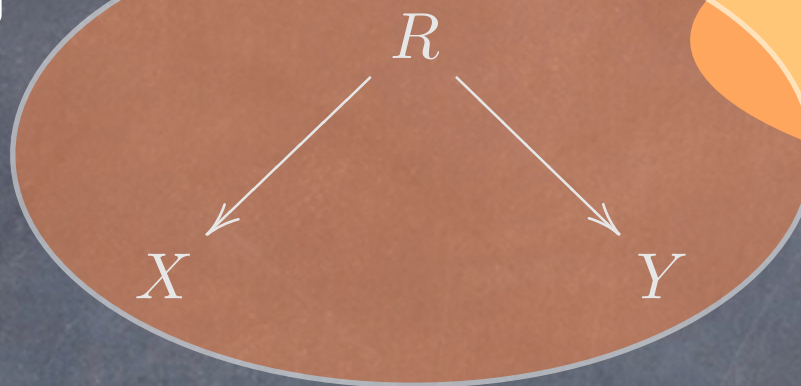
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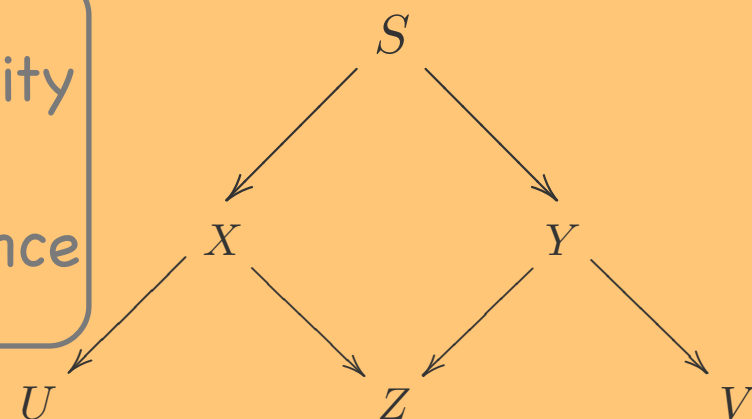
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Main research in continuous systems

- Labelled Markov processes
bisimulation as before, logical
characterization of bisimulation
Desharnais, Panangaden, .. (book '09)
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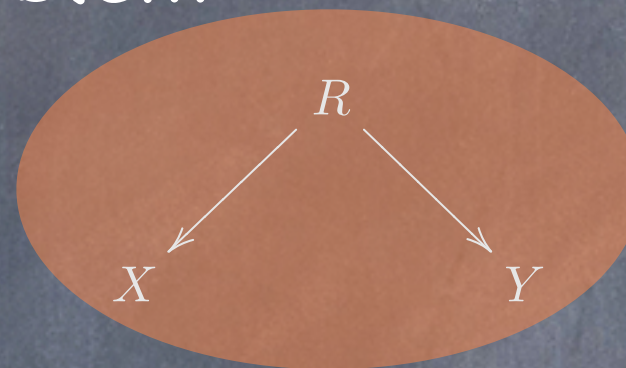
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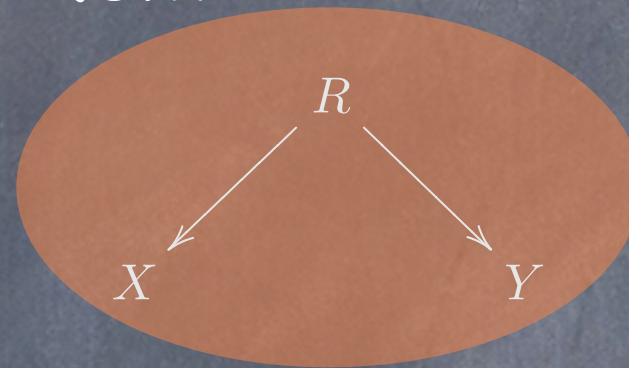
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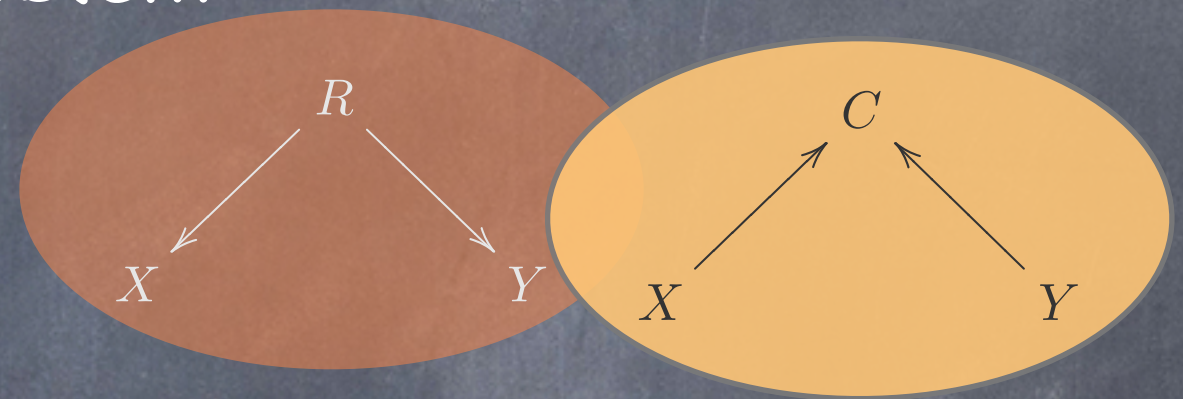


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Danos, Desharnais, Laviolette, Panangaden '04/'06

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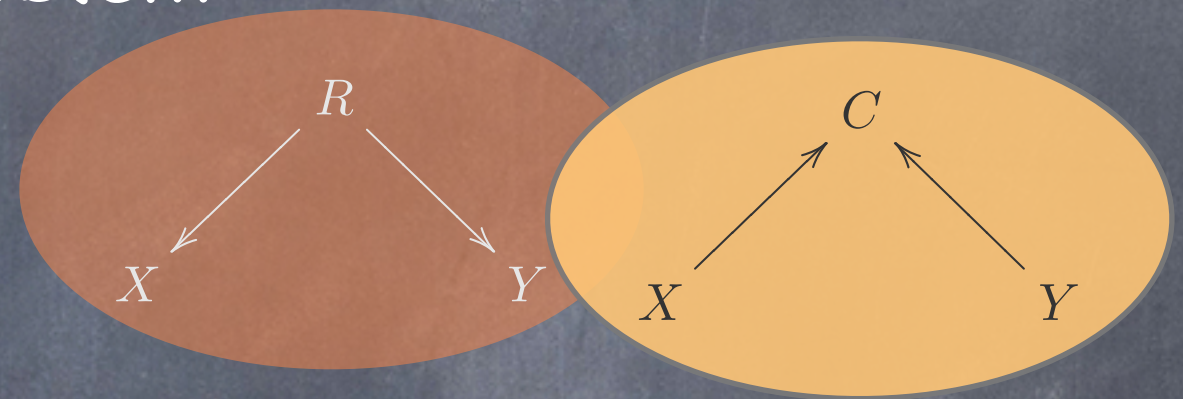


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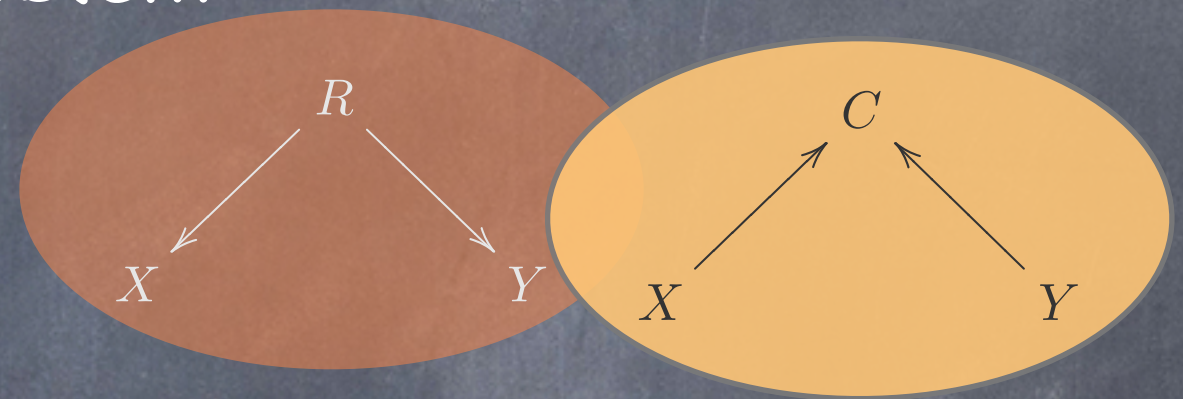
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same logical
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all works smoothly

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- bisimilarity is the problem



- behaviour equivalence is the solution

Danos, Desharnais, Laviolette, Panangaden '04/'06

No need of Polish/
analytic spaces (?)

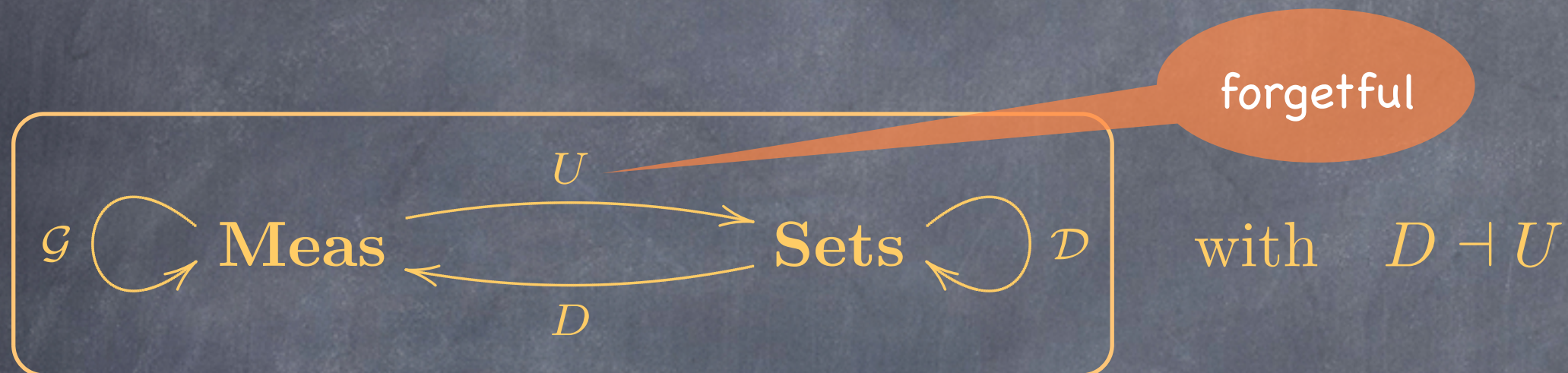
same logical
characterization

all works smoothly

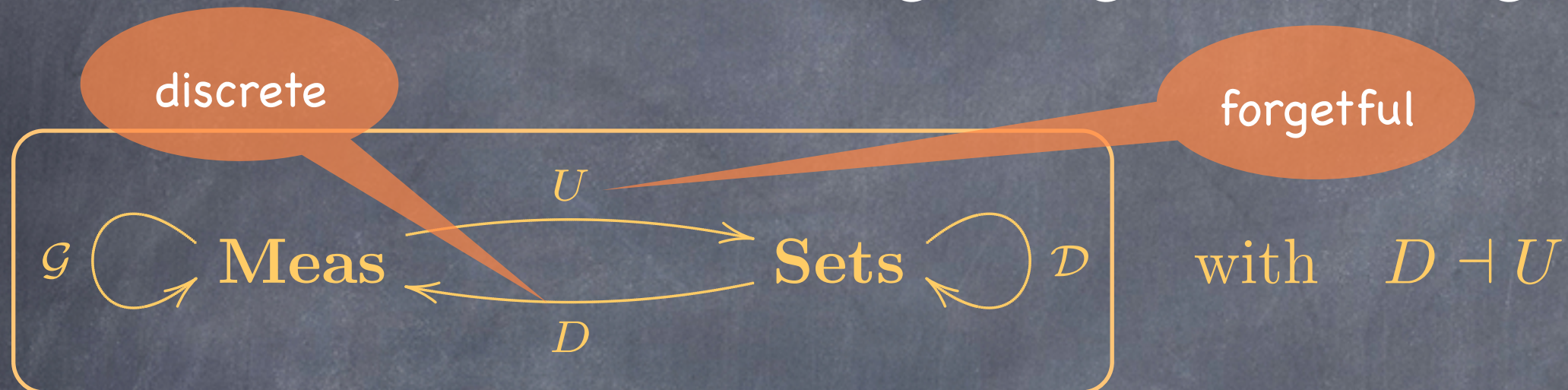
Discrete to continuous



Discrete to continuous



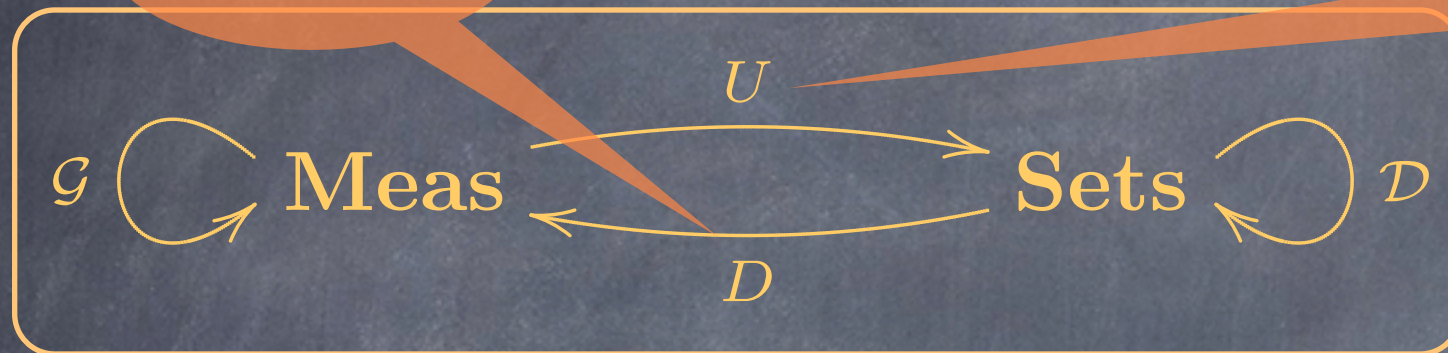
Discrete to continuous



Discrete to continuous

discrete

forgetful

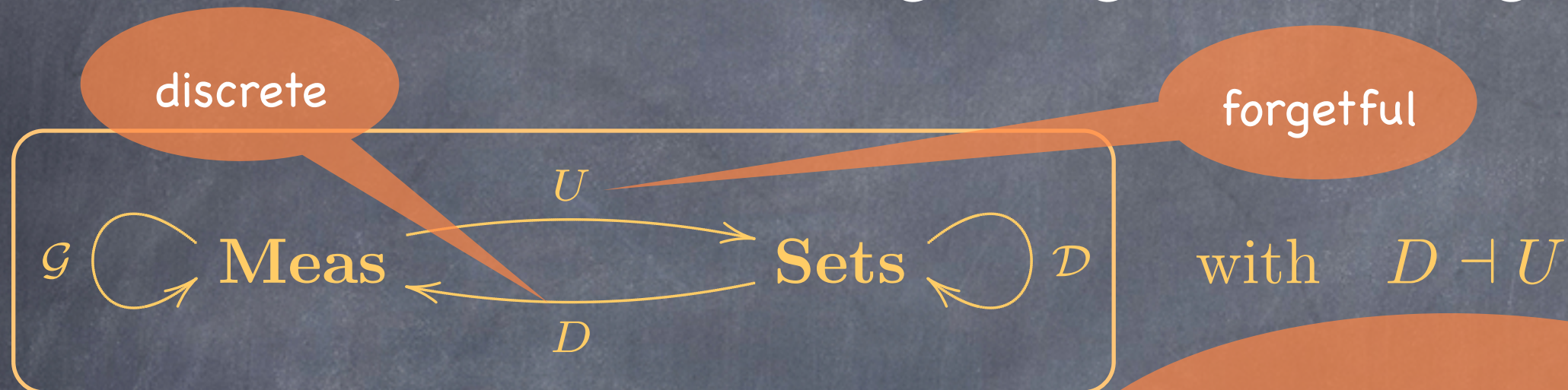


with $D \dashv U$

obvious natural transformation

$$\rho : \mathcal{D}U \Rightarrow U\mathcal{G}$$

Discrete to continuous



We can translate
chains into processes:

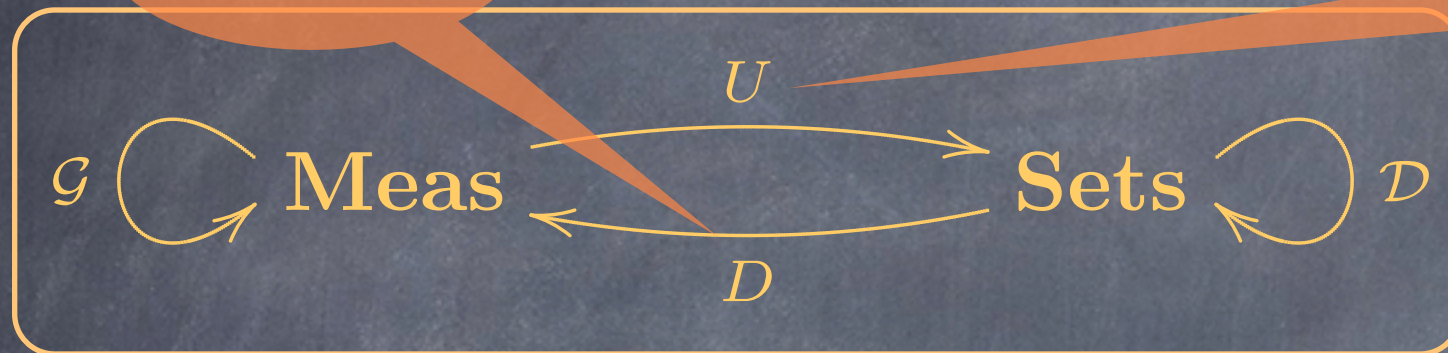
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Discrete to continuous

discrete

forgetful

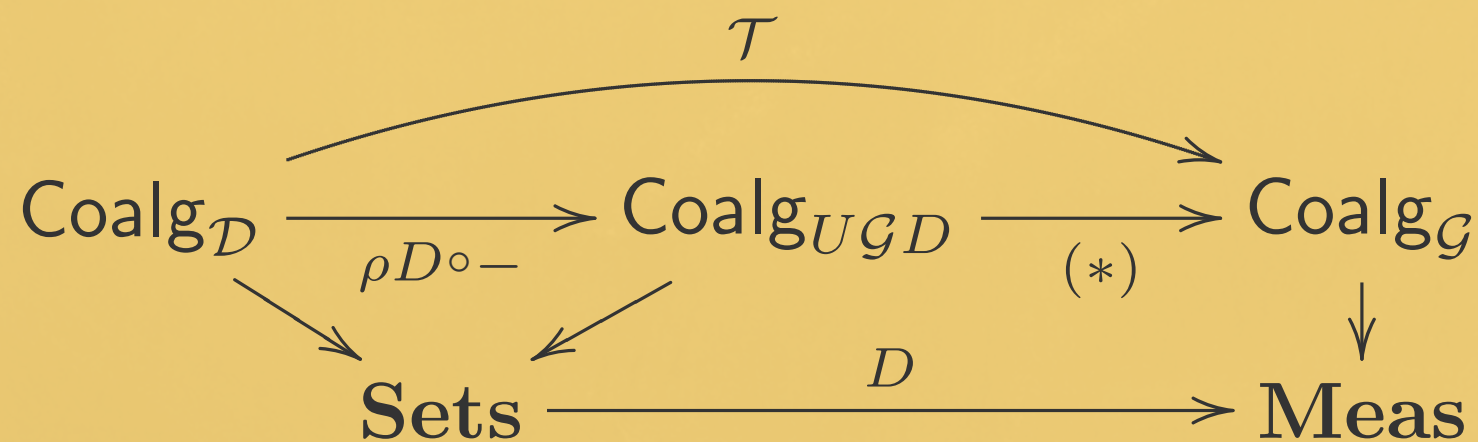


with $D \dashv U$

obvious natural transformation

$$\rho : \mathcal{D}U \Rightarrow U\mathcal{G}$$

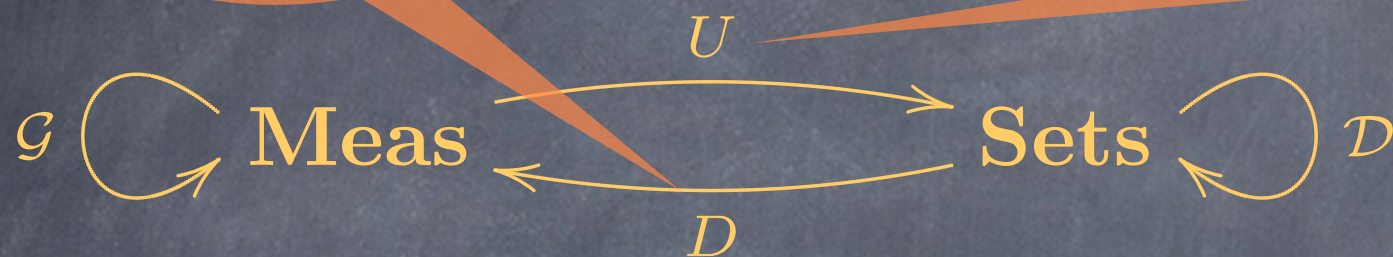
We can translate
chains into processes:



Discrete to continuous

discrete

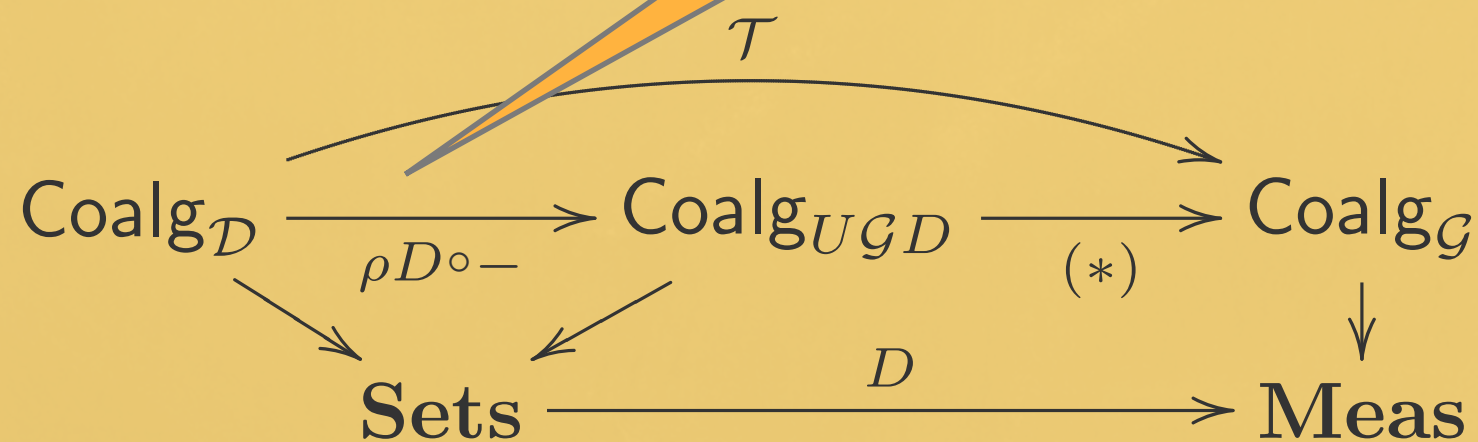
forgetful



with $D \dashv U$

We can translate chains into processes:

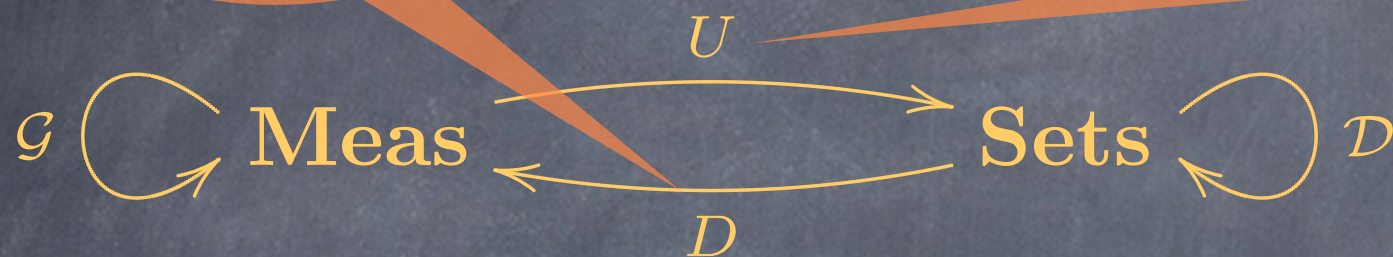
$$\left(X \xrightarrow{c} \mathcal{D}(X) = \mathcal{D}U\mathcal{D}(X) \right) \mapsto \left(X \xrightarrow{c} \mathcal{D}U\mathcal{D}(X) \xrightarrow{\rho_{\mathcal{D}X}} U\mathcal{G}\mathcal{D}(X) \right)$$



Discrete to continuous

discrete

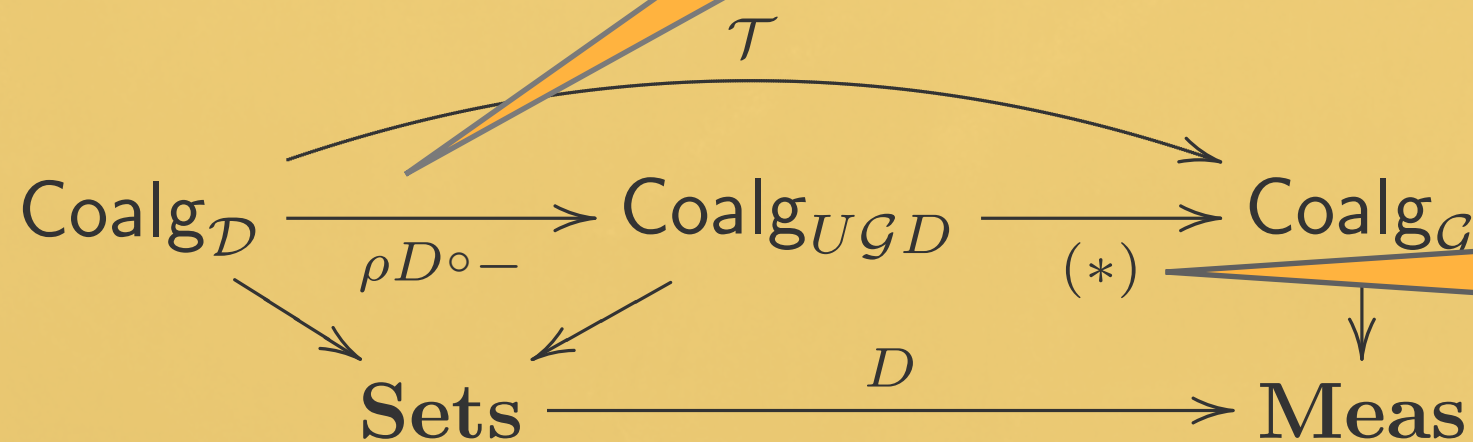
forgetful



with $D \dashv U$

We can translate chains into processes:

$$\left(X \xrightarrow{c} \mathcal{D}(X) = \mathcal{D}U\mathcal{D}(X) \right) \mapsto \left(X \xrightarrow{c} \mathcal{D}U\mathcal{D}(X) \xrightarrow{\rho_{\mathcal{D}X}} U\mathcal{G}\mathcal{D}(X) \right)$$

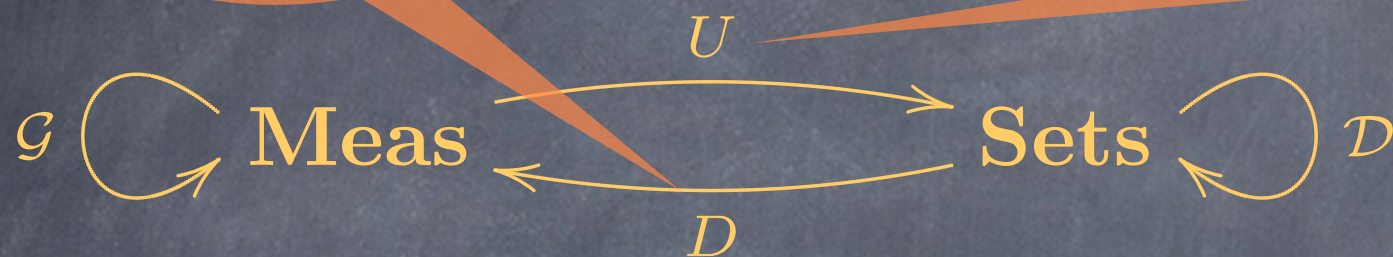


$$\frac{X \longrightarrow U\mathcal{G}\mathcal{D}(X) \quad \text{in Sets}}{D(X) \longrightarrow \mathcal{G}\mathcal{D}(X) \quad \text{in Meas}}$$

Discrete to continuous

discrete

forgetful

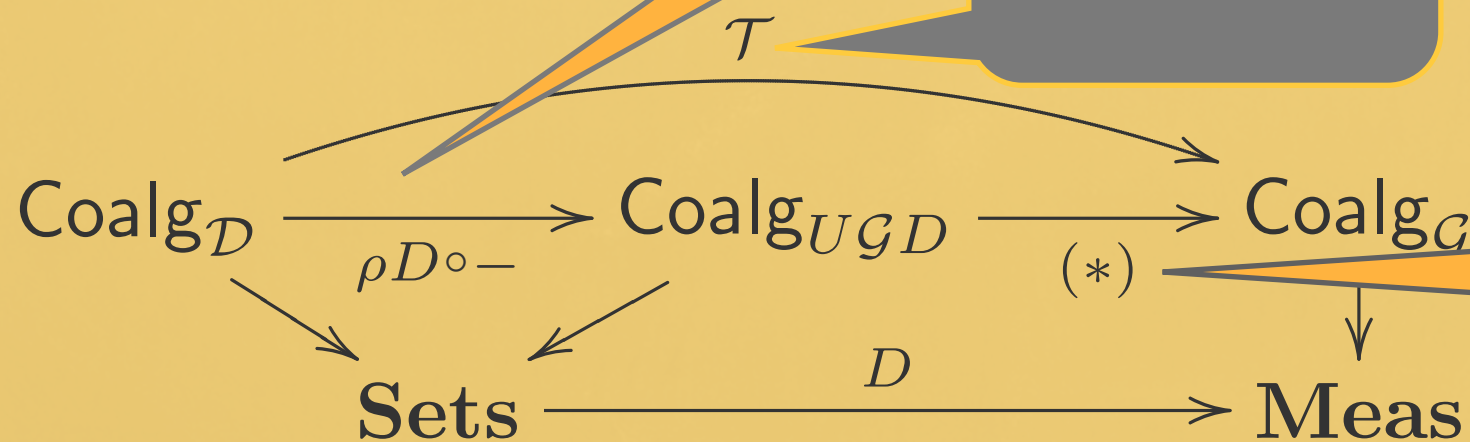


with $D \dashv U$

We can translate chains into processes:

$$(X \xrightarrow{c} \mathcal{D}UD(X)) \mapsto (X \xrightarrow{c} \mathcal{D}UD(X) \xrightarrow{\rho_{DX}} U\mathcal{G}D(X))$$

preserves and reflects behaviour equivalence



$$\frac{X \longrightarrow U\mathcal{G}D(X) \quad \text{in Sets}}{D(X) \longrightarrow \mathcal{G}D(X) \quad \text{in Meas}}$$

Final message

Teaser for Prakash :-)

Final message

- Both discrete and continuous probabilistic systems are coalgebras

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Final message

often just
nice examples

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- Both **discrete** and **continuous** probabilistic systems are **coalgebras**
- Observation: **behaviour equivalence** (cospan) is more suitable than **bisimilarity** (span)

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- Observation: **behaviour equivalence** (cospan) is more suitable than **bisimilarity** (span)

Teaser for Prakash :-)

Final message

often just
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also some very interesting results

need advertising?

- Both **discrete** and **continuous** probabilistic systems are **coalgebras**
- Observation: **behaviour equivalence** (cospan) is more suitable than **bisimilarity** (span)
- **Measure spaces** are **enough**, one can forget about Polish or analytic ones (unless one loves them)