

# Foundations for type-driven probabilistic modelling

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## Plan:

- 1) Type-driven probability: discrete case (Mon + Tue)
- 2) Borel sets & measurable spaces (Wed)
- 3) Quasi Borel spaces (Wed) Simple type structure (Thu)
- 4) Dependent type structure & standard Borel spaces (Thu)
- 5) Integration & random variables (Fri)

please ask questions!



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## Full model

type : Obs     $w := [0, \infty]$      $\mathcal{B}_X := (\text{Thur})$

$\mathcal{D}_X := (\text{Fri})$

$\mathcal{P}_X := \{ \mu \in \mathcal{D}_X \mid C_{\mu}[X] = 1 \}$      $(\text{Thu})$

$C_{\mu}[E] := (\text{Fri})$      $\delta_x := (\text{Fri})$

$\phi_{\mu k} := (\text{Fri})$

Def: Quasi-Borel space

$$X = (\mathcal{L}X, \mathcal{R}_X)$$

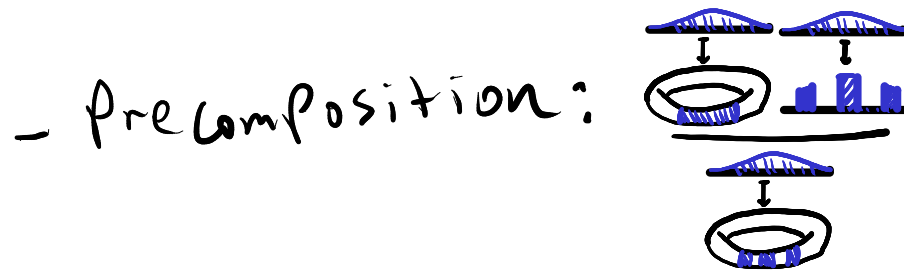
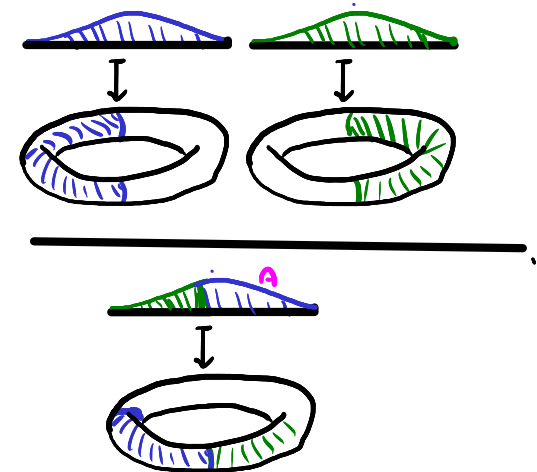
Set  
"carrier"

Set of  
functions  $\alpha: \mathbb{R} \rightarrow \mathcal{L}X$   
"random elements"

$\mathcal{R}_X \subseteq \mathcal{L}X^{\mathbb{R}}$  Closed under:



- recombination



# Examples

recombination of constants

$$- \mathbb{R} = (\mathbb{R}, \text{Meas}(\mathbb{R}, \mathbb{R}))$$

qbs underlying  $\mathbb{R}$

$$- X \in \text{Set}, \quad \overset{\text{qbs}}{X} := (X, \sigma\text{-simple}(\mathbb{R}, X))$$

$\lambda_r. \left\{ \begin{array}{l} \vdots \\ r \in A_n: x_n \\ \vdots \end{array} \right.$

discrete qbs on  $X$

$$- \overset{\text{Qbs}}{X} := (X, X^{\mathbb{R}})$$

all functions

Indiscrete qbs on  $X$

Validate qbs axioms for:  $\mathcal{W} := ([0, \infty], \text{Meas}(\mathbb{R}, \mathcal{W}))$

• Constants:

$E : \mathcal{B}_{\mathcal{W}}, \alpha : \mathcal{W} \vdash$

$$(\lambda r : \mathbb{R}. \alpha)^{-1}[E] = \begin{cases} \alpha \in E : & \mathbb{R} \\ \alpha \notin E : & \emptyset \end{cases} \in \mathcal{B}_{\mathbb{R}} \quad \checkmark$$

Validate qbs axioms for:  $\mathbb{W} := ([0, \infty], \text{Meas}(\mathbb{R}, \mathbb{W}))$

• Precomposition:

$\alpha: \text{Meas}(\mathbb{R}, \mathbb{W}), \varphi: \text{Meas}(\mathbb{R}, \mathbb{R}) \vdash$

$$\mathbb{R} \xrightarrow{\varphi} \mathbb{R} \xrightarrow{\alpha} \mathbb{W} \in \text{Meas}(\mathbb{R}, \mathbb{W})$$

$\downarrow$   
Meas is a cat.

Explicitly:

$$(\alpha \circ \varphi)^{-1}[E] \in \beta_{\mathbb{R}} \xleftarrow{\varphi^{-1}} \alpha^{-1}[E] \in \beta_{\mathbb{R}} \xleftarrow{\alpha^{-1}} E \in \beta_{\mathbb{W}} \quad \checkmark$$

Validate gbs axioms for:  $\mathcal{W} := ([0, \infty], \text{Meas}(\mathbb{R}, \mathcal{W}))$

•  $\mathbb{R}$  combination

$I$  ctbl,  $\alpha_i: \text{Meas}(\mathbb{R}, \mathcal{W})$ ,  $E_i: \mathcal{B}_{\mathbb{R}}$ ,  $\mathbb{R} = \bigcup_{i \in I} E_i$ ,  $F: \mathcal{B}_{\mathcal{W}}$

$$\left( \lambda r. \left\{ \begin{array}{c} \vdots \\ r \in E_i : \alpha_i r \\ \vdots \end{array} \right\} [F] \right)$$

$\beta :=$

$$= \bigcup_{i \in I} \alpha_i^{-1}[F] \cap E_i \in \mathcal{B}_{\mathbb{R}}$$

In fact:

$$r \in \text{LHS} \Leftrightarrow \beta r \in F \Leftrightarrow \exists i \in I. r \in E_i \wedge \alpha_i r \in F \Leftrightarrow r \in \text{RHS}$$

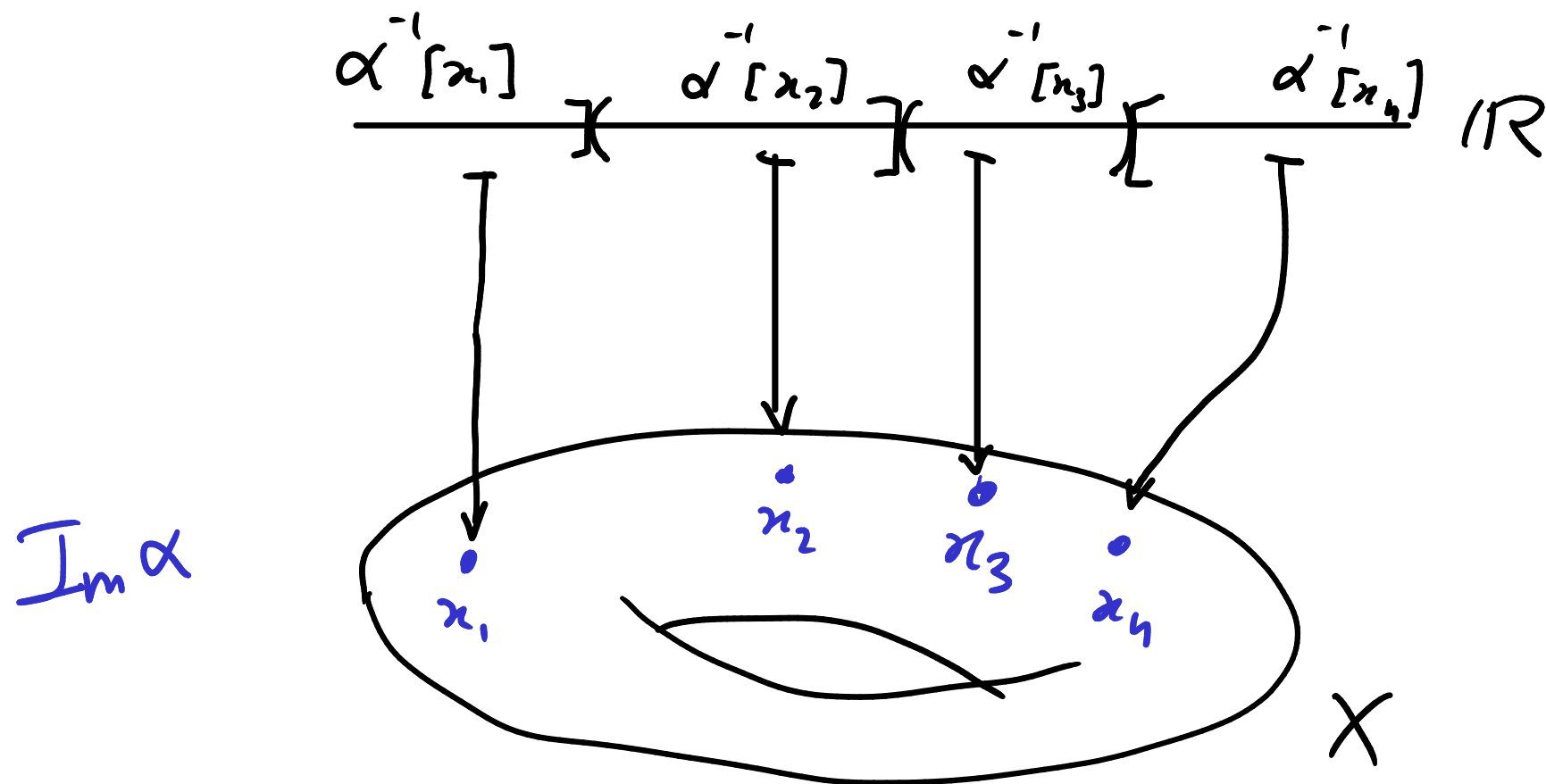
✓



# $\sigma$ -simple function

$\alpha: \mathbb{R} \rightarrow X$  s.t.  $\text{Im } \alpha := \alpha[\mathbb{R}]$  is ctbl  $\wedge$

$\forall x \in \text{Im } \alpha. \alpha^{-1}[x] \in \mathcal{B}_{\mathbb{R}}$



Validate qbs axioms for:  $\Gamma^{\text{Obs}}$ ,  $X := (X, \sigma\text{-simple}(X))$

- Constants

$$\text{Im}(\lambda r. r) = \{r\} \text{ ctbl } \checkmark$$

NB:  $f$   $\sigma$ -simple:  
 $\text{Im } f$  ctbl  $\wedge$   
 $f^{-1}[x] \in \mathcal{B}_{\mathbb{R}}$

$$g: X \vdash (\lambda r. r)^{-1}[y] = \begin{cases} x=y: \mathbb{R} \\ x \neq y: \emptyset \end{cases} \in \mathcal{B}_{\mathbb{R}} \checkmark$$

Validate qbs axioms for:  $\Gamma X^{\text{obs}}$  :=  $(X, \sigma\text{-simple}(X))$

• Precomposition:

$\alpha: \sigma\text{-simple}(X), \varphi: \text{Meas}(\mathbb{R}, \mathbb{R}) \vdash$

$\text{Im}(\alpha \circ \varphi) \subseteq \text{Im} \alpha$  ctbl ✓

NB:  $f$   $\sigma$ -simple:  
 $\text{Im} f$  ctbl  $\wedge$   
 $f^{-1}[x] \in \mathcal{B}_{\mathbb{R}}$

$x: X \vdash$

$(\alpha \circ \varphi)^{-1}[x] = \varphi^{-1}[\alpha^{-1}(x)] \in \mathcal{B}_{\mathbb{R}}$  ✓

$\alpha^{-1}(x) \in \mathcal{B}_{\mathbb{R}}$

$\varphi: \mathbb{R} \rightarrow \mathbb{R}$  measurable

Validate qbs axioms for:  $\Gamma^{\text{Obs}}$ ,  $X := (X, \sigma\text{-simple}(X))$

• recombination:

$$\alpha_i : (\sigma\text{-simple}(X))^I, E_i \in \mathcal{B}_{\mathbb{R}}, R = \bigoplus_{i \in I} E_i \vdash$$

NB:  $f$   $\sigma$ -simple:  
 $\text{Im } f$  ctbl  $\wedge$   
 $f^{-1}[x] \in \mathcal{B}_{\mathbb{R}}$

$$\text{Im} [E_i \cdot \alpha_i]_{i \in I} \subseteq \bigcup_{i \in I} \text{Im } \alpha_i \quad \text{ctbl} \quad \checkmark$$

$x : X \vdash$

$$[E_i \cdot \alpha_i]_{i \in I}^{-1}(x) = \bigcup_{i \in I} \alpha_i^{-1}[x] \cap E_i \in \mathcal{B}_{\mathbb{R}} \quad \checkmark$$

Prop:  $X: \text{Set}, A: \text{Obs} \vdash$

$$\bullet \forall f: X \rightarrow \perp A, \hat{f}: \overset{\text{Obs}}{X} \rightarrow A$$

$$\bullet \forall f: \perp A \rightarrow X, \hat{f}: A \rightarrow \overset{X}{\perp \text{Obs}}$$

Prop:  $X: \text{Set}, A: \text{Qbs} \vdash$

•  $\forall f: X \rightarrow \perp A, \tilde{f}: \overset{\text{Qbs}}{X} \rightarrow A$

Pf:  $\alpha: \mathcal{R}_{\overset{\text{Qbs}}{X}} \vdash \alpha \text{ } \sigma\text{-simple} \Rightarrow$

$$\alpha = [\alpha^{-1}[x].\lambda r. x]_{x \in \text{Im } \alpha} \Rightarrow$$

$$(f \circ \alpha) = [\alpha^{-1}[x].\lambda r. fx]_{x \in \text{Im } \alpha} \in \mathcal{R}_A \quad \checkmark$$

recombination

constat  $\in \mathcal{B}_A$  ctbl

Borel

Prop:  $X : \text{Set}, A : \text{Qbs} \vdash$

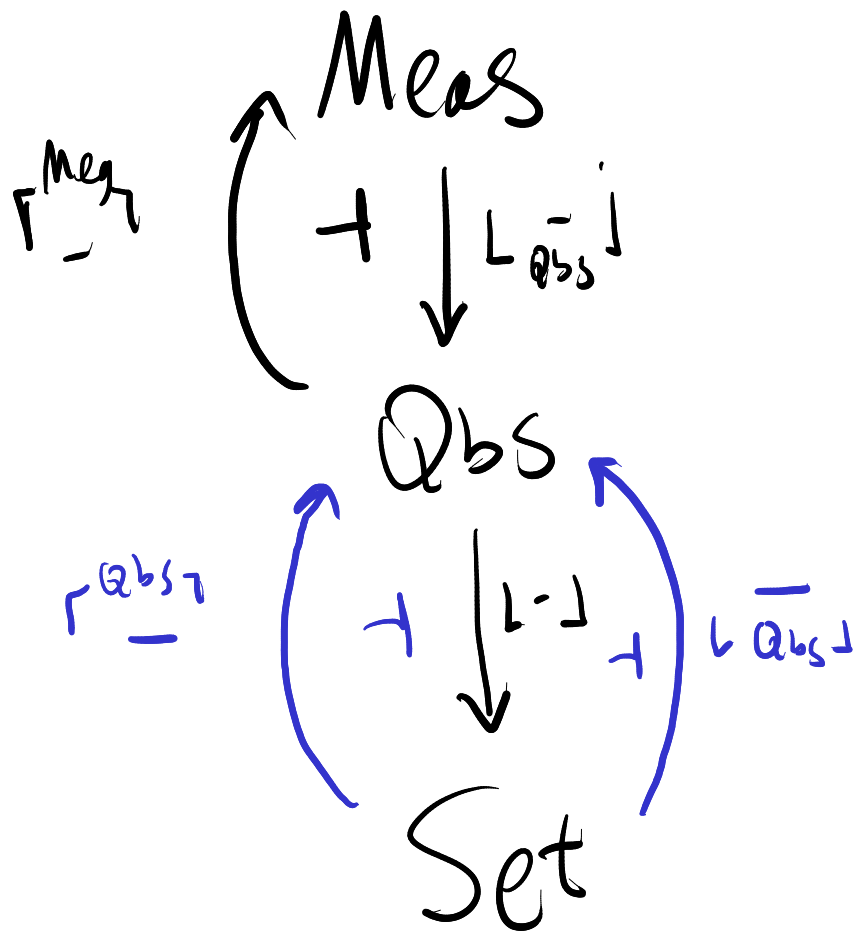
$$\bullet \forall f : X \rightarrow \perp A, \quad f : \ulcorner X^{\text{Qbs}} \urcorner \rightarrow A$$

$$\bullet \forall f : \perp A, \quad \rightarrow X, \quad f : A \rightarrow \ulcorner X^{\text{Qbs}} \urcorner$$

Prf:  $\alpha : R_A \vdash (f \circ \alpha : R \rightarrow X) \in R_{\ulcorner X^{\text{Qbs}} \urcorner}$  always. ✓



# Useful adjunctions:



$$\mathcal{L}_{\text{Obs}}^{\text{V}} := (\mathcal{L}_{\text{V}}, \text{Meas}(\mathbb{R}, V))$$

$$(V \in \text{Meas})$$

$$\mathcal{L}_{\text{X}}^{\text{meas}} := \left\{ A \subseteq \mathcal{L}_{\text{X}} \mid \forall \alpha \in \mathbb{R}_X. \left. \begin{array}{l} \alpha^{-1}[A] \in \mathcal{B}_{\mathbb{R}} \end{array} \right\}$$

- limits (products, subspaces)  
and colimits (coproducts, quotients)  
as in Set

- Slogan: every measurable space is carried by a qbs



# Example

Product  $(X \times Y, \pi_1, \pi_2)$ :

-  $L_{X \times Y} = L_{X_1 \times Y_1}$  *necessarity!*

correlated  
random  
elements

-  $R_{X \times Y} = \{ \lambda r_0(\alpha r, \beta r) \mid \alpha \in R_X, \beta \in R_Y \}$

rest of structure as in Set.

# Function Spaces

Straight forward!

$$- \mathcal{Y}^X := \text{Obs}(X, \mathcal{Y})$$

$$- \mathcal{R}_{\mathcal{Y}^X} := \text{uncurry}[\text{Obs}(\mathbb{R} \times X, \mathcal{Y})]$$

$$= \left\{ \alpha: \mathbb{R} \rightarrow \mathcal{Y}^X \mid \lambda(r, x). \alpha r x: \mathbb{R} \times X \rightarrow \mathcal{Y} \right\}$$

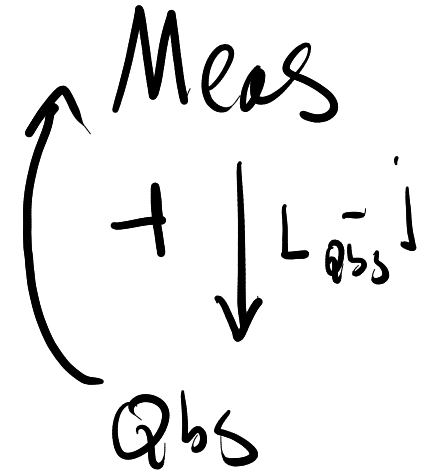
$$- \text{eval}: \mathcal{Y}^X \times X \rightarrow \mathcal{Y}$$
$$\text{eval}(f, x) := fx$$

# Meas vs Obs

By generalities:

$\sigma$ -algebra on  $\text{Meas}(\mathbb{R}, \mathbb{R})$

$\ulcorner \text{meas} \urcorner$



$\ulcorner \text{meas} \urcorner$   
 $\mathbb{R}$

$\mathbb{R} \times \mathbb{R}$

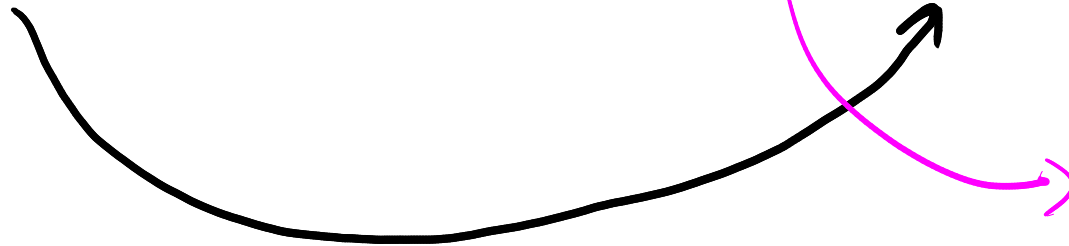
$\longrightarrow$

$\ulcorner \text{meas} \urcorner$   
 $\mathbb{R}$

$\mathbb{R} \times \mathbb{R}$

~~$\longrightarrow$~~

$\ulcorner \mathbb{R} \urcorner = \mathbb{R}$



$\ulcorner \text{meas} \urcorner$   
eval

$\left( \begin{array}{l} \ulcorner \text{meas} \urcorner \\ \mathbb{R} \times \mathbb{R} \end{array} \right) \neq \left( \begin{array}{l} \ulcorner \mathbb{R} \urcorner \times \ulcorner \mathbb{R} \urcorner \end{array} \right)$

No factorisation by Aumann's Theorem.

# Simple Type Structure

"Simple" because:

- Simply-typed  $\lambda$ -calculus
- types are simple:  $A, B : \text{Type} \vdash B^A : \text{Type}$ 
  - no polymorphism
  - no term dependency
- Contexts for terms:  $\Gamma \vdash t : A$   
are simple:  $\Gamma = x_1 : A_1, \dots, x_n : A_n$   
i.e.  $\text{List}(\text{Type})$

# Simple Type Structure

"Simple" because:

- interpretation is simple:

$$\llbracket x_1:A_1, \dots, x_n:A_n \rrbracket := \prod_{i=1}^n A_i$$

$$\llbracket \Gamma \vdash t:A \rrbracket : \llbracket \Gamma \rrbracket \longrightarrow A$$

in Qbs

# Simple Type Structure

Curry-Howard-Lambek

$$\frac{\Gamma \vdash t : A \quad \Gamma \vdash s : B}{\Gamma \vdash \langle t, s \rangle : A \times B} \rightsquigarrow$$

$$\llbracket \Gamma \rrbracket \xrightarrow{\lambda r. \langle tr, sr \rangle} A \times B$$

is measurable

$$\frac{\Gamma \vdash t : A \times B \quad \Gamma, x:A, y:B \vdash s : C}{\Gamma \vdash \text{let } (x, y) = t \text{ in } s : C} \rightsquigarrow$$

$$\Gamma \vdash \text{let } (x, y) = t \text{ in } s : C \rightsquigarrow$$

$$\lambda r. \text{let } (a, b) = tr \text{ in } s \vdash [x \mapsto a, y \mapsto b]$$

$$\llbracket \Gamma \rrbracket \xrightarrow{\quad} C$$

is measurable. etc.

measurability  
by  
type!

# Random element Space

$$\mathcal{R}_X := X^{\mathbb{R}} \quad \text{since} \quad \llbracket X^{\mathbb{R}} \rrbracket = \mathcal{R}_X \quad \text{as sets.}$$

Why?

$$(1) \quad \alpha \in \llbracket X \rrbracket^{\mathbb{R}} \Rightarrow \alpha: \mathbb{R} \rightarrow X \text{ in Obs.}$$

$$\text{id}_{\mathbb{R}}: \mathbb{R} \rightarrow \mathbb{R} \text{ measurable} \Rightarrow \text{id} \in \mathcal{R}_{\mathbb{R}}$$

$$\Rightarrow \alpha = \alpha \circ \text{id} \in \mathcal{R}_X$$

$$(2) \quad \alpha \in \mathcal{R}_X \Rightarrow \forall \psi \in \mathcal{R}_{\mathbb{R}} = \text{Meas}(\mathbb{R}, \mathbb{R}). \quad \alpha \circ \psi \in \mathcal{R}_X \Rightarrow \alpha: \mathbb{R} \rightarrow X \Rightarrow \alpha \in \llbracket X \rrbracket^{\mathbb{R}}$$

Pre composition  
↙

# Subspaces

For  $X \in \text{Obs}$ ,  $A \subseteq X$  Set:

$$R_A := \{ \alpha: \mathbb{R} \rightarrow A \mid \alpha \in R_X \}$$

Then  $A = (A, R_A)$  is the *subspace* qbs

We write  $A \hookrightarrow X$



# Borel subspaces ensemble

The  $\sigma$ -algebra  $\mathcal{B}_X := \left\{ A \subseteq X \mid \forall \alpha \in \mathbb{R}_X. \alpha^{-1}[A] \in \mathcal{B}_{\mathbb{R}} \right\}$

internalises as  $\mathcal{B}_X = \mathcal{Z}^X$ , the qbs of

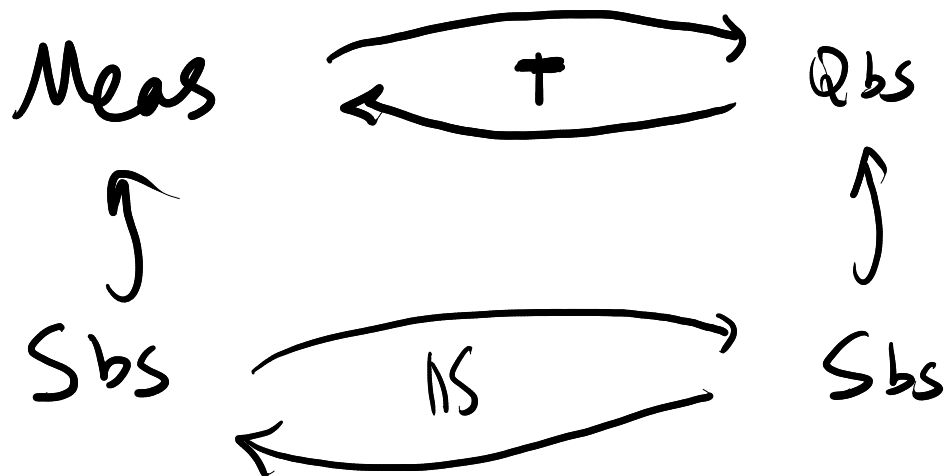
Borel subsets.

$\left( \begin{array}{l} \mathcal{B} \\ \downarrow \\ \mathcal{L}(\mathcal{B}_{\mathbb{R}}) \end{array} \right)$  are the Borel-on-Borel sets from  
descriptive set theory.  
cf. [Sabou et al. '21]

# Standard Borel Spaces

Def: A qbs  $S$  is **standard Borel** when

$S \cong A$  for some  $A \in \mathcal{B}_{\mathbb{R}}$



**Slogan:** Qbs conservative extension of Sbs

Example  $C_0 := \{f: \mathbb{R} \rightarrow \mathbb{R} \mid f \text{ continuous}\} \hookrightarrow \mathbb{R}^{\mathbb{R}}$

$C_0$  is sbs. (Well-known!)

Proof:

$C'_0 \in B_{\mathbb{R}^{\mathbb{Q}}}$  <sup>sbs!</sup>

$C'_0 := \left\{ g \in \mathbb{R}^{\mathbb{Q}} \mid \begin{array}{l} \forall a, b \in \mathbb{Q}, \varepsilon \in \mathbb{Q}^+ \\ \exists \delta \in \mathbb{Q}^+ \forall p, q \in \mathbb{Q}^+ \cap [a, b] \\ |p - q| < \delta \Rightarrow |g(p) - g(q)| < \varepsilon \end{array} \right\}$

on closed intervals  
(= compact intervals)  
Continuity  $\iff$  uniform continuity

Borel measurable } by type checks

then  $C_0 \cong C'_0 \in B_{\mathbb{R}^{\mathbb{Q}}}$ :

$C_0 \rightarrow C'_0$

$C'_0 \rightarrow C_0$

$\varphi \mapsto \varphi|_{\mathbb{Q}}$

$\psi \mapsto \lambda r. \lim_{n \rightarrow \infty} g(\text{approx } r \text{ by } (\frac{i}{n} \mid i \in \mathbb{N})_n)$

## Example (ctd)

$C_0$  is sbs, and  $\text{eval}: C_0 \times \mathbb{R} \rightarrow \mathbb{R}$

is measurable.

Avoids:

- constructing complete separable metrics
- proving that evaluation is measurable w.r.t. metric  $\sigma$ -algebra.

# Non-examples

~ [Sabok et al. '21]

$$- \{ A \in \mathcal{B}_{\mathbb{R}} \mid A \neq \emptyset \} \hookrightarrow \mathcal{B}_{\mathbb{R}}$$

$$- \{ (A_1, A_2) \in \mathcal{B}_{\mathbb{R}}^2 \mid A_1 \subseteq A_2 \} \hookrightarrow \mathcal{B}_{\mathbb{R}}^2$$

$$- \{ A \in \mathcal{B}_{\mathbb{R}} \mid A \text{ open} \} \hookrightarrow \mathcal{B}_{\mathbb{R}}$$

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please ask questions!



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# Dependent Type Structure

Types can contain terms: a type referring to a term

$$X: \text{Type}, E: B_X \vdash \{x \in X \mid x \in E\}: \text{Type}$$

a type, just like  
STLC

a term!

# Dependent Type Structure

Types can contain terms:

$$X: \text{Type}, E: B_X \vdash \{x \in X \mid x \in E\}: \text{Type}$$

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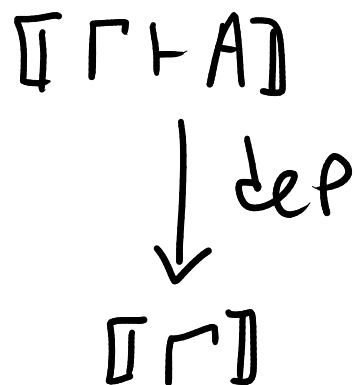
Content formation:

$$\frac{\Gamma \vdash A: \text{Type}}{\Gamma, x: A \vdash}$$



# Dependent Type Structure

types denote spaces-in-Content



Dependent types denote spaces-in-Content

$\Gamma \vdash$  ← Contract

$\llbracket \Gamma \vdash A \rrbracket$  ← Space in Content

$\Gamma \vdash A$   
 ↗  
 Type in Content

$\downarrow \text{dep}$   
 $\llbracket \Gamma \rrbracket$  ← Context Space

assigns environment

E.g.:

$A$

$\downarrow$

$\uparrow$

Simple types

$\llbracket E : B_A + \{x \in A \mid x \in E\} \rrbracket$

$\{ (E, a) \in B_A^{x_A} \mid a \in E \}$

$\downarrow \pi_1$   
 $B_A$

decoder

# Content extension

$$\frac{\Gamma \vdash A}{\Gamma, a:A \vdash}$$

$$\begin{array}{c} \llbracket \Gamma \vdash A \rrbracket \\ \text{dep} \downarrow \\ \llbracket \Gamma \rrbracket \quad \llbracket \Gamma, a:A \rrbracket := \llbracket \Gamma \vdash A \rrbracket \end{array}$$

# Substitution

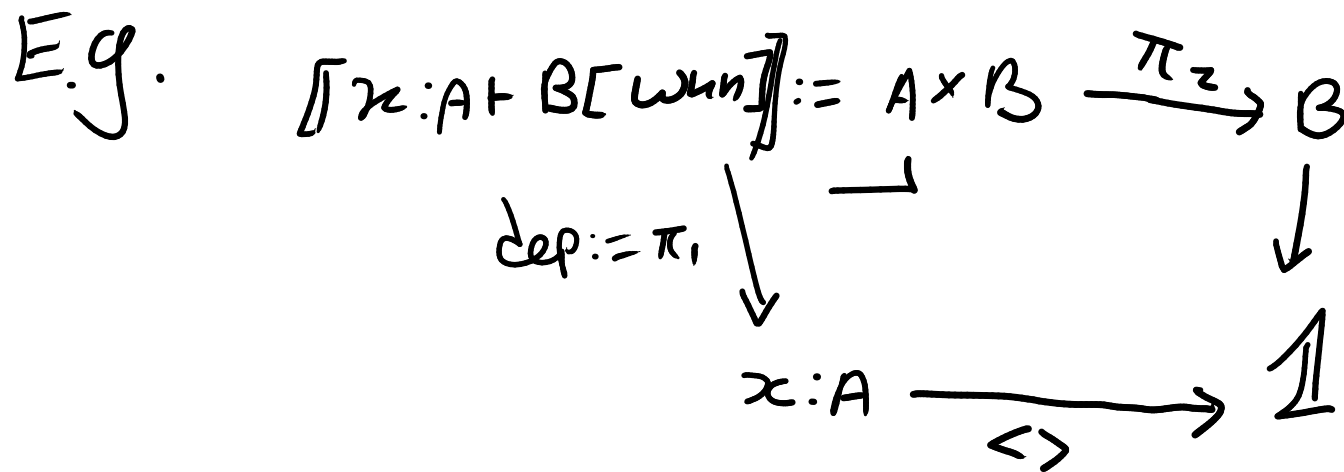
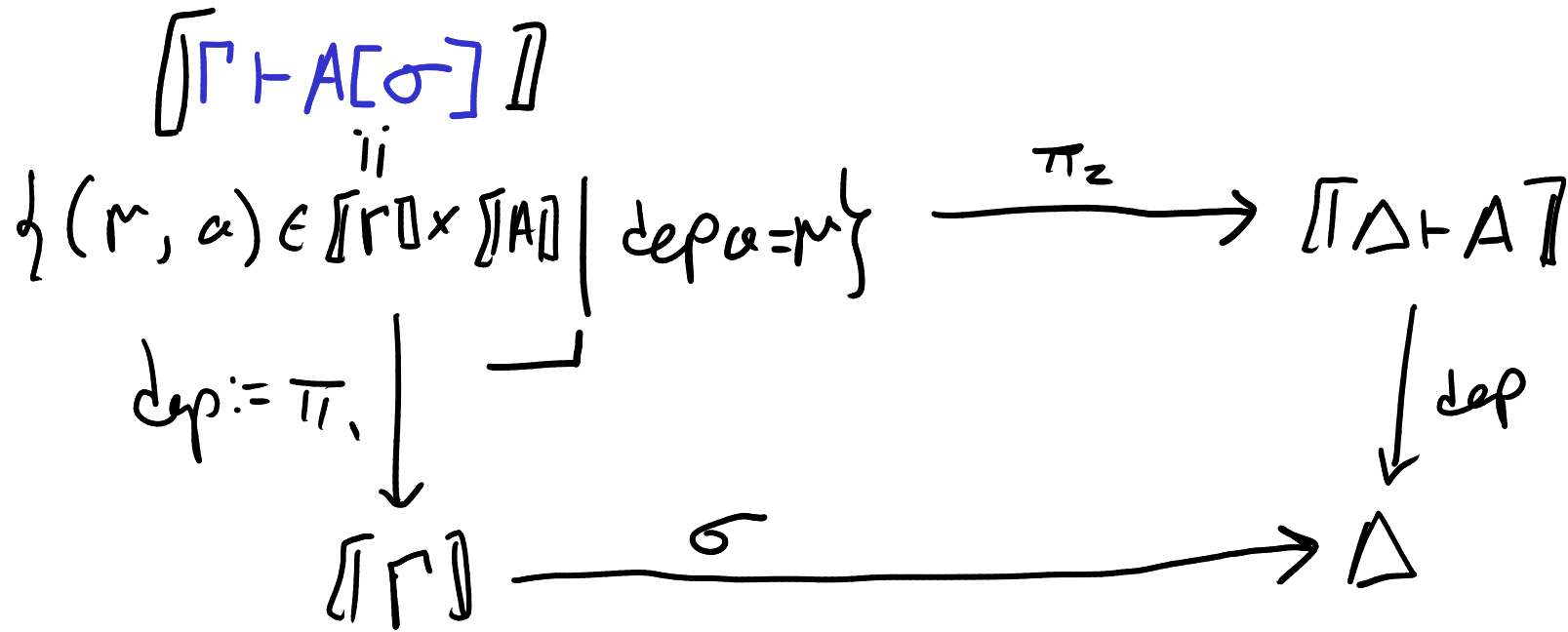
$$\frac{\Gamma \vdash \sigma : \Delta}{\text{E.g. Weakening}}$$

$$\llbracket \sigma \rrbracket : \llbracket \Gamma \rrbracket \longrightarrow \llbracket \Delta \rrbracket$$

$$\Gamma, a:A \vdash \text{Wkn} : \Gamma$$

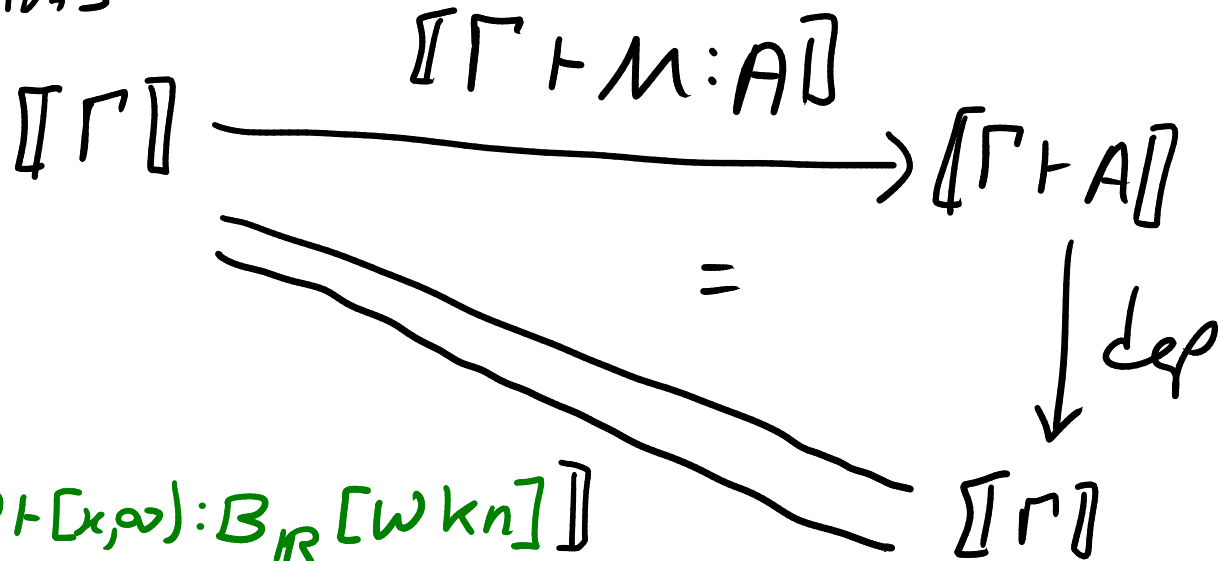
$$\llbracket \Gamma, a:A \rrbracket := \llbracket \Gamma \vdash A \rrbracket \xrightarrow[\text{dep}]{\text{Wkn}} \llbracket \Gamma \rrbracket$$

# Action of substitution on types

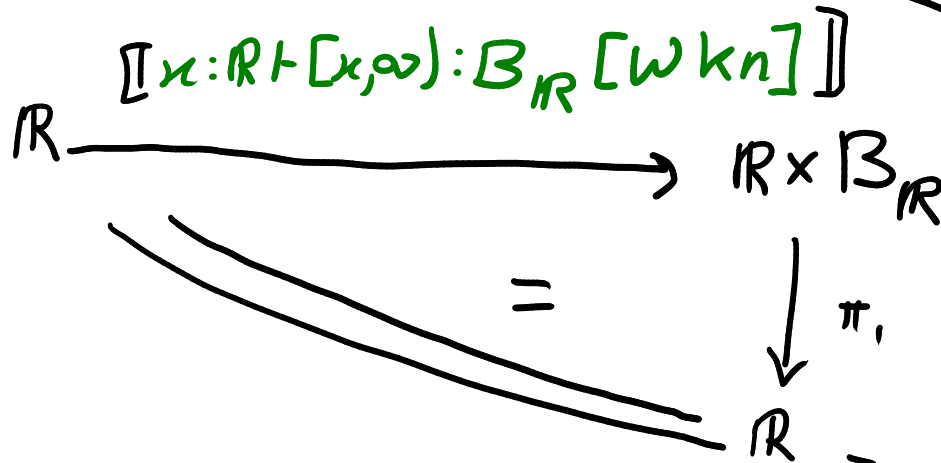


simple type

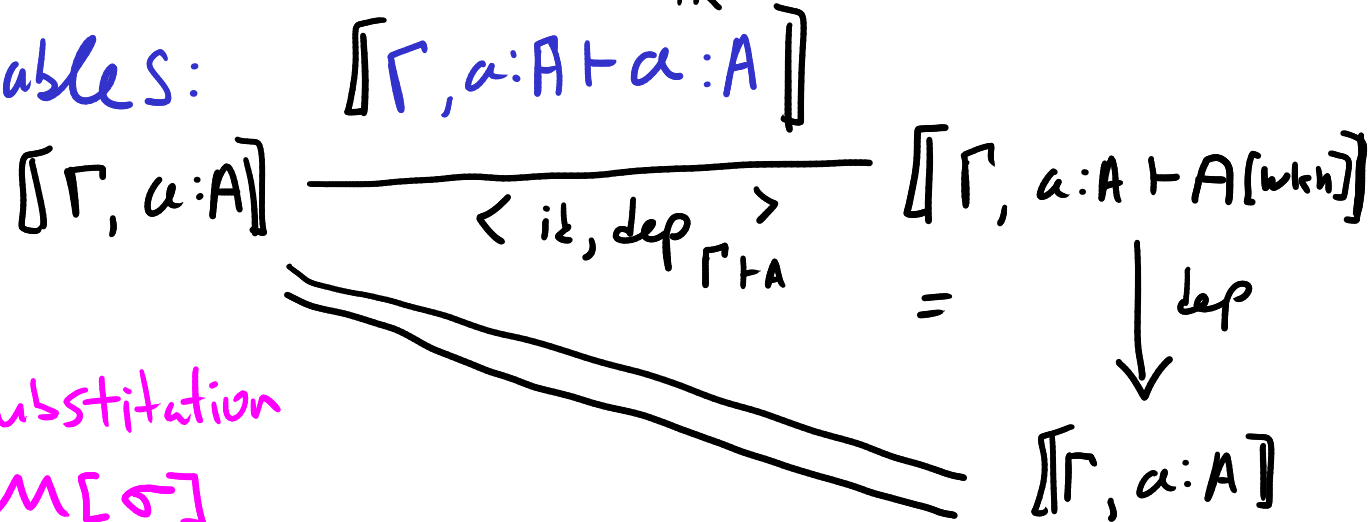
Terms : sections



e.g.



E.g. Variables:

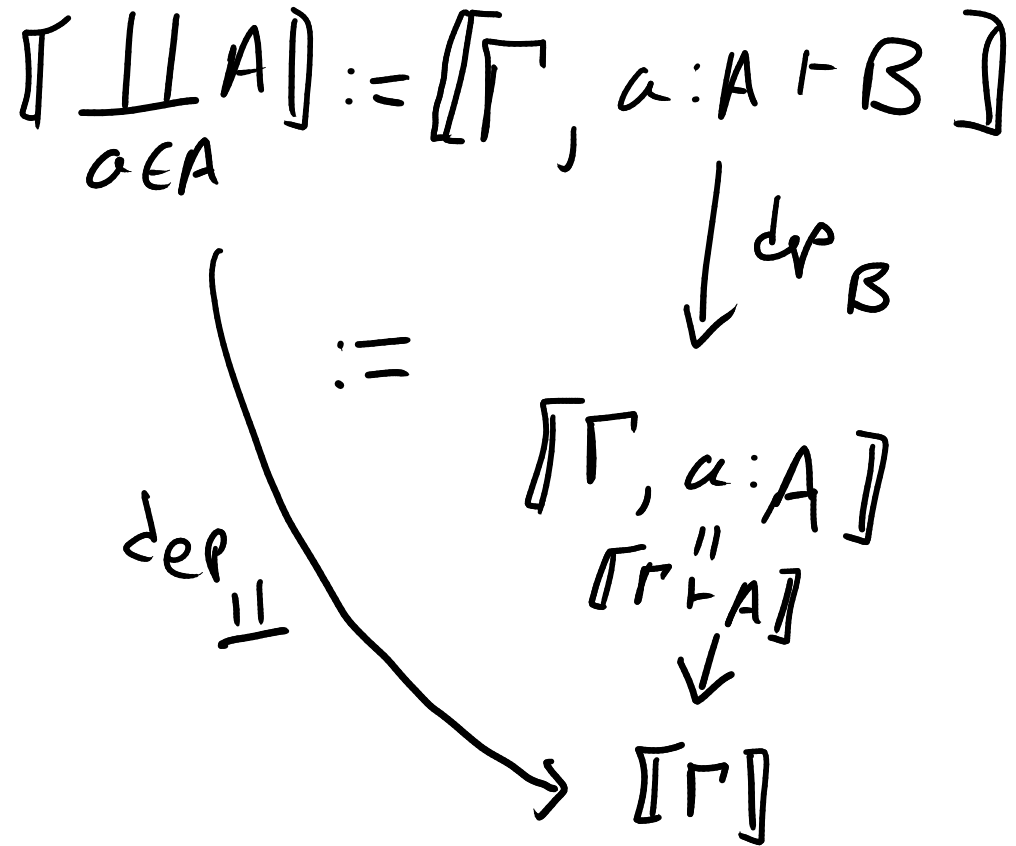


Exercise:

action of substitution  
 $M[\sigma]$

# Dependent Pairs

$$\frac{\Gamma, a:A \vdash B}{\Gamma \vdash \frac{\llcorner}{a \in A} B}$$



# Dependent products

$$\frac{\Gamma, a:A \vdash B}{\Gamma \vdash \prod_{a \in A} B}$$

$$\Gamma \vdash \prod_{a \in A} B$$

$$\llbracket \prod_{a \in A} B \rrbracket :=$$

$$\left\{ (M_0, f : \{ a \in \llbracket A \rrbracket \mid \text{dep } a = M_0 \} \rightarrow \llbracket \prod_{a:A} B \rrbracket) \mid \forall a \in \llbracket \prod_{a:A} B \rrbracket. \text{dep } a = M_0 \Rightarrow \text{dep } (f a) = a \right\}$$

aha:  $(a:A) \rightarrow B$

Exercise: find the random elements.

# Full model

type: Obs     $w := [0, \infty]$      $\mathcal{B}_X \cong \mathcal{B}^X$

$\mathcal{D}X := (\text{Fri})$

$\mathcal{P}X := \left\{ \mu \in \mathcal{D}X \mid \mathcal{C}_\mu[X] = 1 \right\}$

$\mathcal{C}_\mu[E] := (\text{Fri})$      $\delta_x := (\text{Fri})$

$\oint \mu_k := (\text{Fri})$



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