The Open Algebraic Path Problem

CALCO - Jade Master - Sep 3 2021

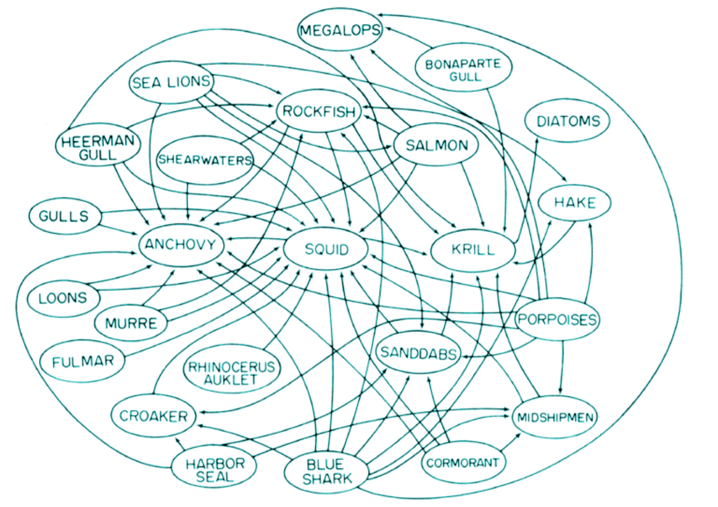
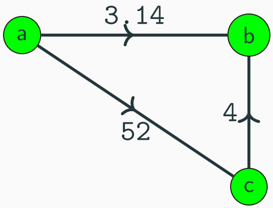


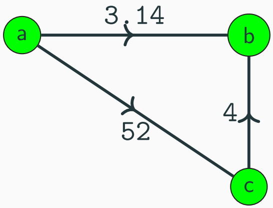
Table of Contents

§1: Shortest Paths



The shortest path problem asks for the sequence of edges between a given pair of vertices with minimum total distance.

§1: Shortest Paths



The shortest path problem asks for the sequence of edges between a given pair of vertices with minimum total distance.

path	total length
(a,b)	3.14
(a,c) (c,b)	52+4=56

$$\text{shortest path} = \min_{\text{paths p}} \{\text{length}(p)\}$$

$$= \min\{3.14, 56\} = 3.14$$

What structure allows us to generalize this?

§1: Semirings

- A semiring $(R, +, \cdot)$ is like a ring except $+$ is only a monoid and need not have negatives.

Example

The natural numbers $\mathbb{N}$ form a semiring with the usual $+$ and $\cdot$.

Motivating Example

$[0, \infty]$ with min as the additive monoid and $+$ as the multiplicative monoid.

§1: Semirings

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Example

The natural numbers $\mathbb{N}$ form a semiring with the usual $+$ and $\cdot$.

Motivating Example

$[0, \infty]$ with min as the additive monoid and $+$ as the multiplicative monoid.

Warning!

This example can be very confusing

addition	min
multiplication	$+$
additive identity	∞
multiplicative identity	0

The Algebraic Path Problem

§1: The Algebraic Path Problem

Let X be a set of vertices.

Let $M : X \times X \to R$ be an R-matrix.

Definition

An **edge** in M is a pair of vertices (a, b).

A **path** in M is a sequence of edges

$$p = \{(i, a_1), (a_1, a_2), \ldots, (a_n, j)\}.$$

The **weight** $w(p)$ of a path p is the product in R

$$M(i, a_1)M(a_1, a_2)\ldots M(a_n, j).$$

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For $i, j \in X$, Let

$$P_{ij} = \{\text{paths } p \text{ from } i \text{ to } j\}$$

The shortest path is

$$\min_{p \in P_{ij}} \{\text{length}(p)\}$$

The **algebraic path problem** asks for

$$\sum_{p \in P_{ij}} w(p).$$

There are lots of examples!

semiring	**sum**	**product**	**solution of path problem**
$[0, \infty]$	inf	$+$	shortest paths in a weighted graph
$[0, \infty]$	sup	inf	maximum capacity in the tunnel problem
$[0, 1]$	sup	$\times$	most likely paths in a Markov process
$\{T, F\}$	or	and	transitive closure of a directed graph
$(\mathcal{P}(\Sigma^*), \subseteq)$	$\bigcup$	concatenation	decidable language of a NFA

The Universal Property of the Algebraic Path Problem

Idea

M^n has entries $M^n(i,j)$ given by the length of the shortest path from i to j with exactly n-steps.

When $R = [0, \infty]$,

$$\begin{aligned} M^2(i,j) &= \sum_{k \in X} M(i,k)M(k,j) \\ &= \min_{k \in X}\{M(i,k) + M(k,j)\} \end{aligned}$$

§2: Why Matrices?

Idea

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The pointwise minimum

$$F(M)(i,j) = \min_{n \geq 0}\{M^n(i,j)\}$$

gives solutions to the algebraic path problem.

For an arbitrary R

$$F(M)(i,j) = \sum_{n \geq 0} M^n(i,j)$$

Next will see how this is the formula for the "free R-enriched category on M".

Idea

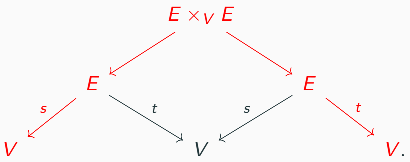
Paths of length n in G are given by iterated pullbacks of G with itself.

A graph is a diagram of sets and functions

$$E \overset{s}{\underset{t}{\rightrightarrows}} V$$

take the pullback with itself

$G^2 =$



§2: Free Categories

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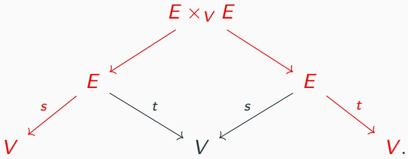

Edges of $G^2 = \{(e, e') \in E \times E \mid t(e) = s(e)\}$

taking the n-fold pulback gives G^n with

Edges of $G^n = \{\text{paths of length } n \text{ in } G\}$.

The coproduct

$$F(G) = \coprod_{n \geq 0} G^n$$

is the free category.

Proposition

There is an adjunction

$$\mathsf{Grph} \underset{U}{\overset{F}{\underset{\longleftarrow}{\overset{\longrightarrow}{\bot}}}} \mathsf{Cat}$$

$U(C) =$ the underlying graph of C

$F(G) = \coprod_{n \geq 0} G^n$.

Generalizes to...

Proposition

There is an adjunction

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Generalizes to...

Proposition

For a monoidal closed category $\mathcal{V}$ with countable coproducts there is an adjunction

$$\mathcal{V}\mathrm{Grph} \underset{U}{\overset{F}{\rightleftarrows}} \mathcal{V}\mathrm{Cat} \quad (\bot)$$

- A semiring R may be turned into a poset suitable for enrichment
- An R-enriched graph is an R-matrix.

A semiring $(R, +, \cdot)$ becomes a poset with
$a \leq b \iff \exists c$ s.t. $a + c = b$

V	R
objects	elements
morphisms	$\leq$
$\coprod$	$\sum$
$\otimes$	$\cdot$
distr. of $\coprod$ over $\otimes$	distr. of $+$ over $\cdot$

Warning!

This gives $[0, \infty]$ the reverse of the usual ordering.

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Proposition

For a quantale R, there is an adjunction

$$\mathrm{RMat} \underset{U}{\overset{F}{\rightleftarrows}} \mathrm{RCat} \quad (F \dashv U)$$

Realization!

The left adjoint F gives solutions to the algebraic path problem.

§2: Now We're in Business

Big Idea

Let $M : X \times X \to R$ be an R-matrix and let $i, j \in X$. The entry of the free R-category on M

$$F(M)(i,j) = \sum_{n \geq 0} M^n(i,j)$$

is the solution to the algebraic path problem on M from i to j.

Big Idea

Let $M : X \times X \to R$ be an R-matrix and let $i, j \in X$. The entry of the free R-category on M

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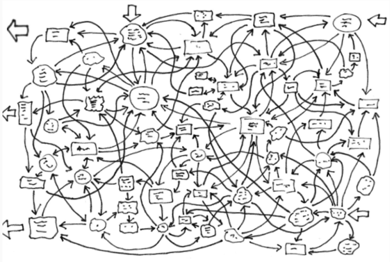
is the solution to the algebraic path problem on M from i to j.

- R-matrices may be joined together using colimits
- Left adjoints preserve colimits
- Can this help us glue together solutions?

Applications

§3: Compositionality

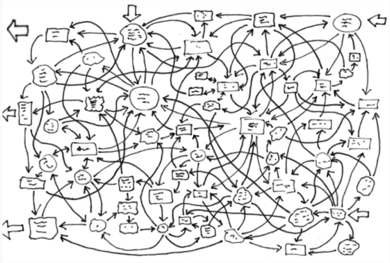


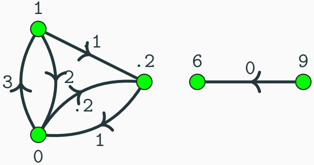
Algorithms for the algebraic path problem have $O(V^3)$ complexity.

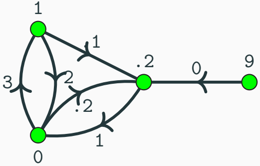
Question

Can solutions to the APP be built up from smaller components?

§3: Compositionality







Algorithms for the algebraic path problem have $O(V^3)$ complexity.

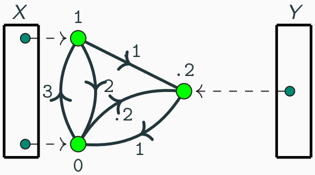
Question

Can solutions to the APP be built up from smaller components?

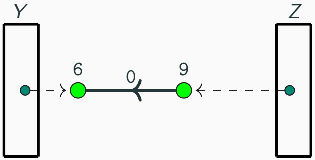
Idea

To glue graphs together first designate some of the vertices as inputs or outputs.

§3: Building Graphs with Composition

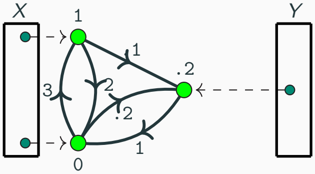


$G : X \to Y$



$H : Y \to Z$

§3: Building Graphs with Composition



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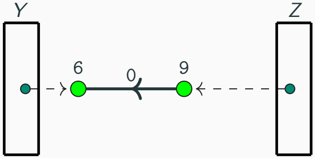
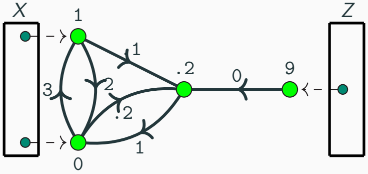


$H: Y \to Z$



$H \circ G: X \to Z$

- "Open R-matrices" are cospans in RMat
- They are glued together with pushouts
- For overlapping weights we use min

The Good News

Left adjoints preserve pushouts so

$$F(H \circ_{Mat} G) \cong F(H) \circ_{Cat} F(G)$$

where $\circ_{Mat}$ is the pushout of R-matrices and $\circ_{Cat}$ is the pushout of R-categories.

The Bad News

Pushouts of categories are hard.

The Good News Again

Under certain circumstances they get easier.

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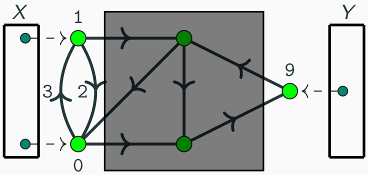
Theorem (JEM)

For "functional open R-matrices" $G \colon X \to Y$ and $H \colon Y \to Z$, there is an equality

$$\blacksquare(H \circ_{Mat} G) = \blacksquare(H)\blacksquare(G)$$

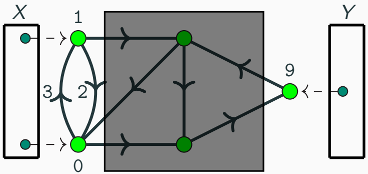
where the product on the right hand is matrix multiplication.

- What is a functional open R-matrix?
- What does $\blacksquare$ mean?



Idea

Focus on the inputs and outputs and forget about the rest.



Idea

Focus on the inputs and outputs and forget about the rest.

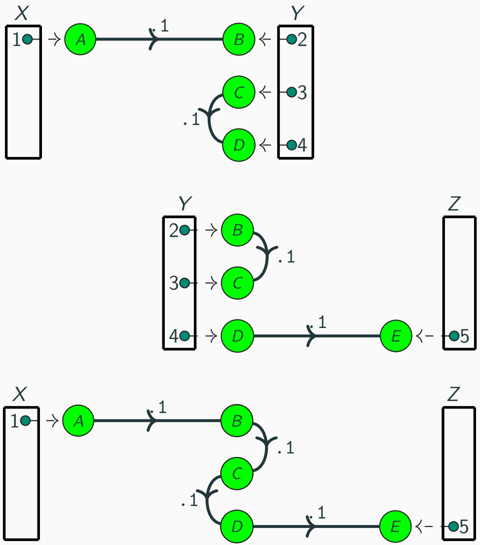
For an open R-matrix $G\colon X \to Y$ its **black-boxing** is the R-matrix

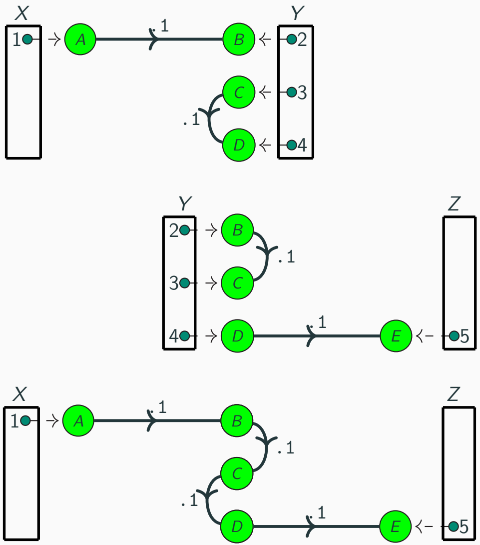
$$\blacksquare(G)\colon X \times Y \to R$$

with values

$$\blacksquare(G)(x, y) = \text{ solution of APP from } x \text{ to } y$$

§2: Matrix Multiplication does not Preserve Gluing





$$\blacksquare(G\colon X \to Y) = \begin{bmatrix} .1 & \infty & \infty \end{bmatrix}^T$$

$$\blacksquare(H\colon Y \to Z) = \begin{bmatrix} \infty & \infty & .1 \end{bmatrix}$$

$$\blacksquare(G)\blacksquare(H) = \begin{bmatrix} \infty \end{bmatrix}$$

On the other hand...

$$\blacksquare(H \circ_{Mat} G) = \begin{bmatrix} 0.4 \end{bmatrix}$$

Idea

A functional open R-matrix has no edges going into its inputs and no edges going out of its outputs.

Further Questions

Theorem

For functional open R-matrices $G \colon X \to Y$ and $H \colon Y \to Z$, there is an equality

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For more see..

- *Composing Behaviors of Networks*, Ph.D. Thesis.
- Watch a more detailed version of this talk here: https://youtu.be/inH26ggKJfc

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- Compositionalmarkov, Github repo in Python
- OpenStarSemiring.lhs, Github gist in Haskell by Sjoerd Visscher
- Coalgebraic trace semantics?