

Structural Operational Semantics for continuous state probabilistic processes*

Giorgio Bacci Marino Miculan

Dept. of Mathematics and Computer Science
University of Udine, Italy

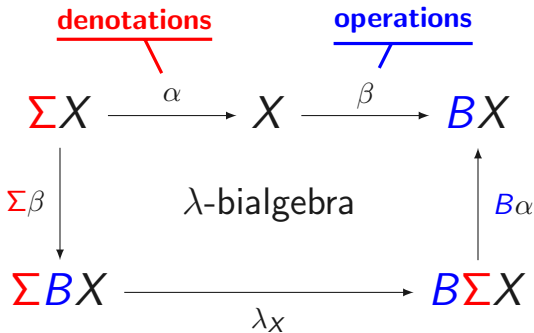
CMCS'12

31 March - 1 April 2012, Tallinn

(*) Work supported by MIUR PRIN project 20088HXMYN, "SisteR"

Structural Operational Semantics

(distributing **syntax** over **behaviours**: $\lambda: \Sigma B \Rightarrow B\Sigma$)



Benefits of the bialgebraic framework

[Turi-Plotkin'97]

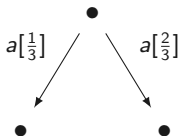
- + denotational model on the final B -coalgebra (by co-induction)
- + operational model on the initial Σ -algebra (by induction)

- + universal semantics (full-abstraction)
 - initial algebra semantics = final coalgebra semantics
- + B -behavioural equivalence is a Σ -congruence
- + B -bisimilarity is a Σ -congruence (if B pres. weak pullbacks)

Probabilistic Systems

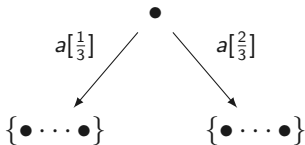
Discrete state

(labelled Markov chains)



Continuous state

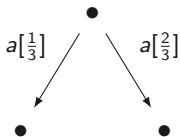
(labelled Markov processes)



Probabilistic Systems

Discrete state

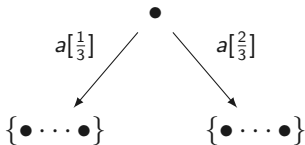
(labelled Markov chains)



$X \rightarrow (\mathcal{D}_{\text{fin}} X)^L$ in **Set**

Continuous state

(labelled Markov processes)



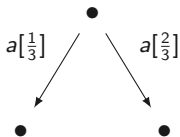
$\mathcal{D}_{\text{fin}}: \mathbf{Set} \rightarrow \mathbf{Set}$ (sub-probability distribution functor)

$$\mathcal{D}_{\text{fin}} X = \{ \varphi: X \rightarrow [0, 1] \mid \sum_{x \in X} \varphi(x) \leq 1, |\text{supp}(\varphi)| < \infty \}$$

Probabilistic Systems

Discrete state

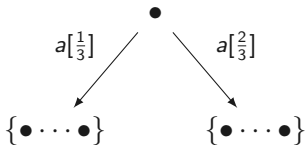
(labelled Markov chains)



$X \rightarrow (\mathcal{D}_{\text{fin}}X)^L$ in **Set**

Continuous state

(labelled Markov processes)



$X \rightarrow (\Delta X)^L$ in **Meas**

$\mathcal{D}_{\text{fin}}: \mathbf{Set} \rightarrow \mathbf{Set}$ (sub-probability distribution functor)

$$\mathcal{D}_{\text{fin}}X = \{\varphi: X \rightarrow [0, 1] \mid \sum_{x \in X} \varphi(x) \leq 1, |\text{supp}(\varphi)| < \infty\}$$

$\Delta: \mathbf{Meas} \rightarrow \mathbf{Meas}$ (Giry functor)

$$\Delta X = \{\mu: \Sigma_X \rightarrow [0, 1] \mid \mu \text{ sub-probability measure}\}$$

Rule Formats for Discrete Systems

Simpler way of specifying distributive laws

[Bartels'04]

$$\left\{ \begin{array}{l} x_i \xrightarrow{a} \quad a \in A_i, 1 \leq i \leq n \\ x_i \xrightarrow{b/\cancel{a}} \quad b \in B_i, 1 \leq i \leq n \\ x_{a_j} \xrightarrow{l_j[p_j]} y_j \quad 1 \leq i \leq J \\ \hline f(x_1, \dots, x_n) \xrightarrow{c[w \cdot p_1 \dots p_J]} t \end{array} \right\} \text{image finite}$$

corresponds to...

$$\lambda: \Sigma(Id \times (\mathcal{D}_{\text{fin}})^L) \Rightarrow (\mathcal{D}_{\text{fin}} T_\Sigma)^L$$

hence, a distributive law of the free monad (T_Σ, η, μ) over the copointed functor $(Id \times (\mathcal{D}_{\text{fin}})^L, \epsilon)$ [Lenisa-Power-Watanabe'04]

Aim: Congruential Rule Formats
for Probabilistic Processes
with Continuous State Spaces


... hence, inducing distributive laws of type

$$\lambda: \Sigma(Id \times \Delta^L) \Rightarrow (\Delta T_\Sigma)^L$$

The shape of transitions


The behaviour functor suggests the shape of transitions. . .

Discrete state

$$t \xrightarrow{a[\rho]} t'$$


Σ -term

Continuous state

$$t \xrightarrow{a} \mu$$


measure
on Σ -terms

The Measurable Space of Stochastic Processes

Luca Cardelli
 Microsoft Research Cambridge, UK
 Email: luca@microsoft.com

Radu Mardare
 The Microsoft Research-University of Trento
 Centre for Computational and Systems Biology
 Trento, Italy
 Email: mardare@cosbi.eu

(Null).

$$\overline{0 \rightarrow \bar{\omega}}$$

(Guard).

$$\overline{\varepsilon.P \rightarrow [\varepsilon_P]}$$

(Sum).

$$\frac{P \rightarrow \mu' \quad Q \rightarrow \mu''}{P + Q \rightarrow \mu' \oplus \mu''}$$

(Par).

$$\frac{P \rightarrow \mu' \quad Q \rightarrow \mu''}{P|Q \rightarrow \mu' \ P \otimes Q \ \mu''}$$

Table I
 STRUCTURAL OPERATIONAL SEMANTICS

The Measurable Space of Stochastic Processes

Luca Cardelli
 Microsoft Research Cambridge, UK
 Email: luca@microsoft.com

Radu Mardare
 The Microsoft Research-University of Trento
 Centre for Computational and Systems Biology
 Trento, Italy
 Email: mardare@cosbi.eu

(Null).

$$\frac{}{0 \rightarrow \bar{\omega}}$$

(Guard).

$$\frac{}{\varepsilon.P \rightarrow [\varepsilon_P]}$$

(Sum).

$$\frac{P \rightarrow \mu' \quad Q \rightarrow \mu''}{P + Q \rightarrow \mu' \oplus \mu''}$$

(Par).

$$\frac{P \rightarrow \mu' \quad Q \rightarrow \mu''}{P|Q \rightarrow \mu' \ P \otimes_Q \ \mu''}$$

**operations
on measures**

Table I
 STRUCTURAL OPERATIONAL SEMANTICS

rather ad hoc...
(no general framework)

(Null).

$$\overline{0 \rightarrow \bar{w}}$$

(Guard).

$$\overline{\varepsilon.P \rightarrow [\varepsilon_P]}$$

(Sum).

$$\frac{P \rightarrow \mu' \quad Q \rightarrow \mu''}{P + Q \rightarrow \mu' \oplus \mu''}$$

(Par).

$$\frac{P \rightarrow \mu' \quad Q \rightarrow \mu''}{P|Q \rightarrow \mu' \ P \otimes_Q \ \mu''}$$

operations
on measures

Table I
STRUCTURAL OPERATIONAL SEMANTICS

Measure terms

We adopt a new syntax to handle measures syntactically

Σ : **Meas** \rightarrow **Meas** (process syntax)

M : **Meas** \rightarrow **Meas** (measure syntax)

$$t \xrightarrow{a} \mu$$



it's a M -term!

Measure GSOS rule format

$$\frac{\left\{ X_i \xrightarrow{a_{ij}} \mu_{ij} \right\}_{\substack{1 \leq j \leq m_i \\ 1 \leq i \leq n, a_{ij} \in A_i}} \quad \left\{ X_i \not\xrightarrow{b} \right\}_{\substack{b \in B_i \\ 1 \leq i \leq n}}}{f(x_1, \dots, x_n) \xrightarrow{c} \mu} \quad (\text{MG SOS})$$

where

- + $f \in \Sigma$ with $ar(f) = n$;
- + $\{x_1, \dots, x_n\}$ and $\{\mu_{ij} \mid 1 \leq i \leq n, 1 \leq j \leq m_i\}$ are pairwise distinct process and measure variables;
- + $A_i \cap B_i = \emptyset$ are disjoint subsets of labels in L , and $c \in L$;
- + μ is a M -term with variables in $\{x_1, \dots, x_n\}$ and $\{\mu_{ij} \mid 1 \leq i \leq n, 1 \leq j \leq m_i\}$.

Measure GSOS specification systems

An MGSOS specification system consists of

Set of MGSOS rules:

$$\mathcal{R} = \left\{ \frac{\left\{ \begin{array}{l} \{x_i \xrightarrow{a_{ij}} \mu_{ij}\}_{1 \leq j \leq m_i} \\ \{x_i \not\xrightarrow{b_i}\}_{1 \leq i \leq n, b_i \in B_i} \end{array} \right.}{f(x_1, \dots, x_n) \xrightarrow{c} \mu} \right\} \text{ image finite}$$

Measure terms interpretation:

$$\langle \cdot \rangle : T_M \Delta \Rightarrow \Delta T_\Sigma$$

Example: FlatCCS

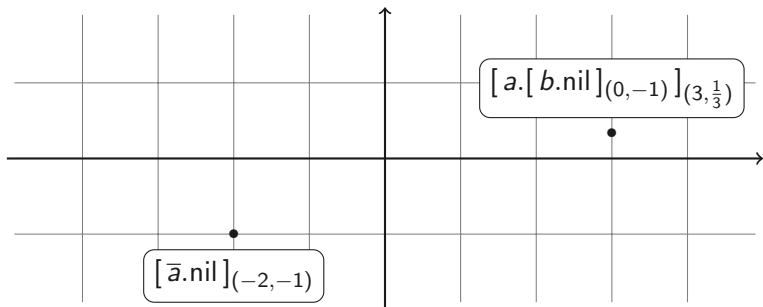
CCS-like processes living in the Euclidean space \mathbb{R}^2

frame

$(z \in \mathbb{R}^2)$

$p, q ::= \text{nil} \mid \alpha.p \mid p + q \mid p \parallel q \mid [p]_z$

$\alpha ::= a \mid \bar{a} \mid \tau$



Example: FlatCCS

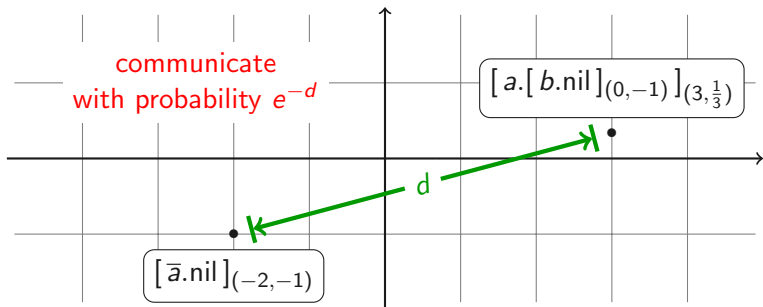
CCS-like processes living in the Euclidean space \mathbb{R}^2

frame

$(z \in \mathbb{R}^2)$

$p, q ::= \text{nil} \mid \alpha.p \mid p + q \mid p \parallel q \mid [p]_z$

$\alpha ::= a \mid \bar{a} \mid \tau$



Example: FlatCCS

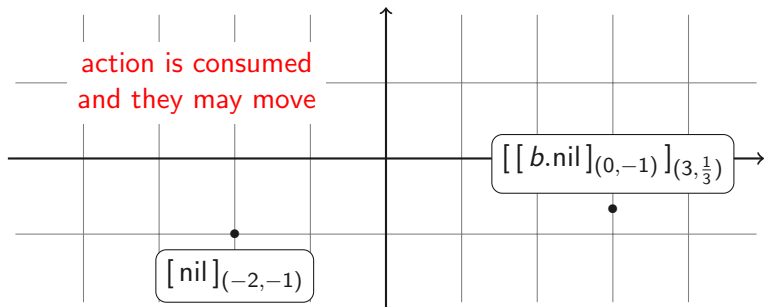
CCS-like processes living in the Euclidean space \mathbb{R}^2

frame

$(z \in \mathbb{R}^2)$

$p, q ::= \text{nil} \mid \alpha.p \mid p + q \mid p \parallel q \mid [p]_z$

$\alpha ::= a \mid \bar{a} \mid \tau$



$$\Sigma X = \overbrace{1}^{\text{nil}} + \overbrace{A \times X}^{a.x} + \overbrace{A \times X}^{\bar{a}.x} + \overbrace{X}^{\tau.x} + \overbrace{X^2}^{x+x} + \overbrace{X^2}^{x||x} + \overbrace{\mathbb{R}^2 \times X}^{[x]_z},$$

$$M X = \overbrace{X^2}^{x \blacktriangleleft x} + \overbrace{X^2}^{x \blacktriangleright x} + \overbrace{X^2}^{x \blacktriangledown x} + \overbrace{\mathbb{R}^2 \times X}^{\langle x \rangle_z}.$$

$$\frac{}{\alpha.x \xrightarrow{\alpha} x}$$

$$\frac{x \xrightarrow{\alpha} \mu}{x + x' \xrightarrow{\alpha} \mu}$$

$$\frac{x' \xrightarrow{\alpha} \mu}{x + x' \xrightarrow{\alpha} \mu}$$

$$\frac{x \xrightarrow{\alpha} \mu}{[x]_z \xrightarrow{\alpha} \langle \mu \rangle_z}$$

$$\frac{x \xrightarrow{\alpha} \mu}{x \parallel x' \xrightarrow{\alpha} \mu \blacktriangleleft x'}$$

$$\frac{x' \xrightarrow{\alpha} \mu}{x \parallel x' \xrightarrow{\alpha} x \blacktriangleright \mu}$$

$$\frac{x \xrightarrow{a} \mu \quad x' \xrightarrow{\bar{a}} \mu'}{x \parallel x' \xrightarrow{\tau} \mu \blacktriangledown \mu'}$$

$$\frac{x \xrightarrow{\bar{a}} \mu \quad x' \xrightarrow{a} \mu'}{x \parallel x' \xrightarrow{\tau} \mu \blacktriangledown \mu'}$$

$$\langle \cdot \rangle_X^{\text{fl}} : T_M \Delta \Rightarrow \Delta T_\Sigma$$

$$\langle \beta \rangle_X^{\text{fl}} = \beta$$

$$\langle \mu \blacktriangleleft \mu' \rangle_X^{\text{fl}} = (\langle \mu \rangle_X^{\text{fl}} \times \langle \mu' \rangle_X^{\text{fl}}) \circ (\lambda(x, x'). x \parallel x')^{-1}$$

$$\langle \mu \blacktriangleright \mu' \rangle_X^{\text{fl}} = (\langle \mu \rangle_X^{\text{fl}} \times \langle \mu' \rangle_X^{\text{fl}}) \circ (\lambda(x, x'). x \parallel x')^{-1}$$

$$\langle \mu \blacktriangledown \mu' \rangle_X^{\text{fl}} = \left(e^{-\|\text{pos}(\mu) - \text{pos}(\mu')\|} \cdot (\langle \mu \rangle_X^{\text{fl}} \times \langle \mu' \rangle_X^{\text{fl}}) \right) \circ (\lambda(x, x'). x \parallel x')^{-1}$$

$$\langle \langle \mu \rangle_z \rangle_X^{\text{fl}} = \langle \mu \rangle_X^{\text{fl}} \circ (\lambda x. [x]_z)^{-1}$$

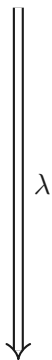
where $\text{pos}: T_M \Delta X \rightarrow \mathbb{R}^2$ determines the position of an action

$$\text{pos}(\beta) = (0, 0) \quad \text{pos}(\mu \blacktriangleleft \mu') = \text{pos}(\mu) \quad \text{pos}(\mu \blacktriangleright \mu') = \text{pos}(\mu')$$

$$\text{pos}(\mu \blacktriangledown \mu') = \frac{1}{2}(\text{pos}(\mu) + \text{pos}(\mu')) \quad \text{pos}(\langle \mu \rangle_z) = z + \text{pos}(\mu)$$

From MGSOS to distributive laws

$$\Sigma(Id \times \Delta^L)$$



$$(\Delta T_{\Sigma})^L$$

how do we get the distributive law λ
out of an MGSOS specification systems?

$$\Sigma(Id \times \Delta^L)$$

$$\Downarrow \llbracket \mathcal{R} \rrbracket$$

$$(\mathcal{P}_{\text{fin}} T_M \Delta)^L$$

1. define the natural transformation $\llbracket \mathcal{R} \rrbracket$ from the image finite set MGSOS rules

$$(\Delta T_\Sigma)^L$$

From MGSOS to distributive laws

$$\Sigma(Id \times \Delta^L)$$

$$\Downarrow \llbracket \mathcal{R} \rrbracket$$

$$(\mathcal{P}_{\text{fin}} T_M \Delta)^L$$

$$\Downarrow (\mathcal{P}_{\text{fin}} \langle \cdot \rangle)^L$$

$$(\mathcal{P}_{\text{fin}} \Delta T_\Sigma)^L$$

$$(\Delta T_\Sigma)^L$$

1. define the natural transformation $\llbracket \mathcal{R} \rrbracket$
from the image finite set MGSOS rules

2. apply the measure terms interpretation

$$\langle \cdot \rangle: T_M \Delta \Rightarrow \Delta T_\Sigma$$

From MGSOS to distributive laws

$$\Sigma(Id \times \Delta^L)$$

$$\Downarrow \llbracket \mathcal{R} \rrbracket$$

$$(\mathcal{P}_{\text{fin}} T_M \Delta)^L$$

$$\Downarrow (\mathcal{P}_{\text{fin}} \langle \cdot \rangle)^L$$

$$(\mathcal{P}_{\text{fin}} \Delta T_\Sigma)^L$$

$$\Downarrow (\oplus T_\Sigma)^L$$

$$(\Delta T_\Sigma)^L$$

1. define the natural transformation $\llbracket \mathcal{R} \rrbracket$
from the image finite set MGSOS rules

2. apply the measure terms interpretation

$$\langle \cdot \rangle: T_M \Delta \Rightarrow \Delta T_\Sigma$$

3. obtain the actual measure by averaging

$$\oplus_X(\mu_1, \dots, \mu_n)(E) = \frac{\mu_1(E) + \dots + \mu_n(E)}{\mu_1(X) + \dots + \mu_n(X)}$$

Benefits from the bialgebraic framework

For continuous state probabilistic processes described by means of MGSOS specification systems we have:

- + denotational model on the final Δ^L -coalgebra
- + operational model on the initial Σ -algebra

- + universal semantics (full-abstraction)
 - initial algebra semantics = final coalgebra semantics
- + Δ^L -behavioural equivalence is a Σ -congruence
- + is Δ^L -bisimilarity a Σ -congruence?
 - (Δ^L does not preserve weak pullbacks! [Viglizzo'05])

From MGSOS to distributive laws

$$\begin{array}{c} \Sigma(Id \times \Delta^L) \\ \Downarrow [\mathcal{R}] \\ (\mathcal{P}_{\text{fin}} T_M \Delta)^L \\ \Downarrow (\mathcal{P}_{\text{fin}} \Downarrow \cdot \Downarrow)^L \\ (\mathcal{P}_{\text{fin}} \Delta T_\Sigma)^L \\ \Downarrow (\oplus T_\Sigma)^L \\ (\Delta T_\Sigma)^L \end{array}$$

Naturality of the distributive laws depends on naturality of $\Downarrow \cdot \Downarrow: T_M \Delta \Rightarrow \Delta T_\Sigma$

**we need (general) techniques
in order to derive
natural transformations of type**

$$T_M \Delta \Rightarrow \Delta T_\Sigma$$

We adopt a generalized induction proof principle...

For any distributive law $\lambda: SB \Rightarrow BS$ and SB -algebra (X, φ) there exists a unique $f: A \rightarrow X$ making the following commute

$$\begin{array}{ccc} SBX & \xleftarrow{SBf} & SBA \xleftarrow{S\beta_\lambda} SA \\ \varphi \downarrow & & \downarrow \alpha \\ X & \xleftarrow{\quad f \quad} & A \end{array} \qquad \begin{array}{ccccc} SA & \xrightarrow{\alpha} & A & \xrightarrow{\beta_\lambda} & BA \\ S\beta_\lambda \downarrow & & & & \uparrow B\alpha \\ SBA & \xrightarrow{\quad \lambda_A \quad} & & & BSA \end{array}$$

Structural λ -iterative recursion

... can be extended on the free monad (T_S, η^S, μ^S)

$$\begin{array}{ccccc}
 SBY & \xleftarrow{SBf} & SBT_S X & \xleftarrow{S\beta_\lambda} & ST_S X \\
 \downarrow \varphi & & & & \downarrow \psi_X \\
 Y & \xleftarrow{\quad f \quad} & T_S X & & \\
 & \nwarrow \phi & \uparrow \eta_X^S & & \\
 & & X & &
 \end{array}$$

$$\begin{array}{ccccc}
 X & \xrightarrow{\eta_X^S} & T_S X & \xleftarrow{\psi_X} & ST_S X \\
 \downarrow k & & \downarrow \beta_\lambda & & \downarrow S\beta_\lambda \\
 BX & \xrightarrow{B\eta_X^S} & BT_S X & \xleftarrow{B\psi_X \circ \lambda_{T_S X}} & SBT_S X
 \end{array}$$

... and can be turned to a proof principle on natural transformations

$$\begin{array}{ccccc}
 SBF & \xleftarrow{SBf} & SBT_S & \xleftarrow{S\beta_\lambda} & ST_S \\
 \Downarrow \varphi & & & & \Downarrow \psi \\
 F & \xleftarrow{f} & T_S & & \\
 & \searrow \phi & & \Uparrow \eta^s & \\
 & & & Id & \\
 \\
 Id & \xrightarrow{\eta^s} & T_S & \xleftarrow{\psi} & ST_S \\
 \Downarrow k & & \Downarrow \beta_\lambda & & \Downarrow S\beta_\lambda \\
 B & \xrightarrow{B\eta^s} & BT_S & \xleftarrow{B\psi \circ \lambda T_S} & SBT_S
 \end{array}$$

... to be used to derive measure terms interpretations

$$\begin{array}{ccccc}
 MB\Delta T_\Sigma & \xleftarrow{MB\langle \cdot \rangle} & MBT_M\Delta & \xleftarrow{M\beta_\lambda\Delta} & MT_M\Delta \\
 \varphi \Downarrow & & \langle \cdot \rangle & & \Downarrow \psi^m\Delta \\
 \Delta T_\Sigma & \xleftarrow{\langle \cdot \rangle} & T_M\Delta & & \\
 & & & & \Uparrow \eta^m\Delta \\
 & & & & \Delta \\
 & & \phi & &
 \end{array}$$

$$\begin{array}{ccccc}
 Id & \xrightarrow{\eta^m} & T_M & \xleftarrow{\psi^m} & MT_M \\
 k \Downarrow & & \beta_\lambda \Downarrow & & \Downarrow M\beta_\lambda \\
 B & \xrightarrow{B\eta^m} & BT_M & \xleftarrow{B\psi^m \circ \lambda T_M} & MBT_M
 \end{array}$$

$\lambda: M(\mathbb{R}^2 \times Id) \Rightarrow (\mathbb{R}^2 \times Id)M$
 (distributes M over position)

$k: Id \Rightarrow (\mathbb{R}^2 \times Id)$
 (initialize at the origin)

$$\lambda_X((z, x) \blacktriangleleft (z', x')) = (z, x \blacktriangleleft x')$$

$$\lambda_X((z, x) \blacktriangleright (z', x')) = (z', x \blacktriangleright x')$$

$$\lambda_X((z, x) \blacktriangledown (z', x')) = (\frac{1}{2}(z + z'), x \blacktriangleleft x')$$

$$\lambda_X(\langle (z, x) \rangle_{z'}) = (z + z', \langle x \rangle_{z'}).$$

$$k_X(x) = ((0, 0), x)$$

$$\begin{array}{ccccc}
 Id & \xrightarrow{\eta^m} & T_M & \xleftarrow{\psi^m} & MT_M \\
 k \downarrow & & \langle pos, id \rangle \downarrow & & \downarrow M \langle pos, id \rangle \\
 \mathbb{R}^2 \times Id & \xrightarrow{\mathbb{R}^2 \times \eta^m} & \mathbb{R}^2 \times T_M & \xleftarrow{(\mathbb{R}^2 \times \psi^m) \circ \lambda T_M} & M(\mathbb{R}^2 \times T_M)
 \end{array}$$

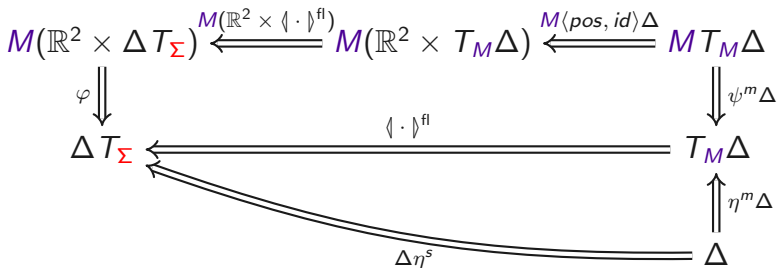
$\varphi: M(\mathbb{R}^2 \times \Delta T_\Sigma) \Rightarrow \Delta T_\Sigma$ (probabilities w.r.t. positions)

$$\varphi_X((z, \beta) \blacktriangleleft (z', \beta')) = (\beta \times \beta') \circ (\lambda(x, x'). x \parallel x')^{-1}$$

$$\varphi_X((z, \beta) \blacktriangleright (z', \beta')) = (\beta \times \beta') \circ (\lambda(x, x'). x \parallel x')^{-1}$$

$$\varphi_X((z, \beta) \blacktriangledown (z', \beta')) = (e^{-\|z-z'\|} \cdot (\beta \times \beta')) \circ (\lambda(x, x'). x \parallel x')^{-1}$$

$$\varphi_X(\langle (z, \beta) \rangle_{z'}) = \beta \circ (\lambda x. [x]_{z'})^{-1}.$$



Conclusions and future work

Done:

- + rule format for continuous state probabilistic processes
- + syntactical treatment of measures via M -terms
- + general techniques for defining interpretations
- + initial algebra for polynomial functors in **Meas** (not in this talk)

To do:

- + move from probabilistic to general measures (bounded?)
- + find a rule format that coincides with the distributive law
- + formal expressivity analysis of the intermediate syntax + interpretation method

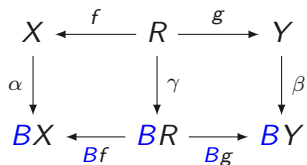
Thanks

Appendix

Bisimulation vs Kernel-bisimulation

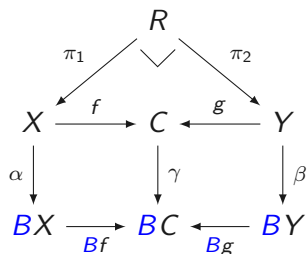
Bisimulation

(a span)



Kernel-bisimulation

(pullback of a cospan)



if B preserves weak-pullbacks, bisimulation and kernel-bisimulation coincide (provided that \mathbf{C} has pullbacks and pushouts) [Staton'11]

