

# Stone Duality for Markov Processes

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# Collaborators

- This paper (IEEE Symposium On Logic In Computer Science 2013) is joint work with Dexter Kozen, Kim G. Larsen and Radu Mardare.
- Previous work was with Josée Desharnais, Vincent Danos, François Laviolette (Info. Comp 2006) and Philippe Chaput, Vincent Danos and Gordon Plotkin (ICALP 2009).

# Outline

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- 7 From Aumann Algebras to SMPs

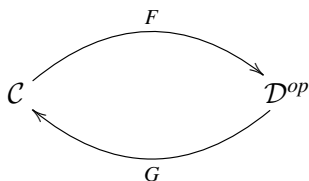
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# Recap of Stone Duality



## Stone Duality

We have a (contravariant) adjunction between categories  $\mathcal{C}$  and  $\mathcal{D}$ , which is an *equivalence* of categories.

Examples: Finite sets and finite Boolean algebras, Boolean algebras and Stone spaces, Finite-dimensional vector spaces and itself, commutative unital  $C^*$ -algebras and compact Hausdorff spaces, .....

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- 2 It builds on classical Stone-type duality: we define Markov processes on top of Stone spaces. **Stone-Markov** processes.
- 3 The algebraic counterpart is called *Aumann algebra*: an algebraic form of Aumann's probabilistic logic.
- 4 Previous completeness proofs are *conditional* on a logic satisfying Lindenbaum's Lemma.



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- Some subtle topological issues arise that we need to confront.
- We are going to have to use infinitary operations. No hope of completeness without it.
- We will use the Rasiowa-Sikorski Lemma, which is based on the Baire category theorem.
- We will RST to *prove* that every consistent set of formulas can be extended to a maximal consistent set (Lindenbaum's Lemma).

# What are labelled Markov processes?

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- All probabilistic data is *internal* - no probabilities associated with environment behaviour.
- We observe the interactions - not the internal states.
- **In general, the state space of a labelled Markov process may be a *continuum*.**



# Motivation

Model and reason about systems with *continuous* state spaces or continuous time evolution or both.

- hybrid control systems; e.g. flight management systems.
- telecommunication systems with spatial variation; e.g. cell phones
- performance modelling,
- continuous time systems,
- probabilistic process algebra with recursion.

# Formal Definition of LMPs

- An LMP is a tuple  $(S, \Sigma, L, \forall \alpha \in L. \tau_\alpha)$  where
- $S$  is the space of states, *assumed to be an analytic space*,
- $\Sigma$  is the Borel  $\sigma$ -algebra of  $S$ , and
- where  $\tau_\alpha : S \times \Sigma \rightarrow [0, 1]$  is a *transition probability* function such that
- $\forall s : S. \lambda A : \Sigma. \tau_\alpha(s, A)$  is a subprobability measure and  
 $\forall A : \Sigma. \lambda s : S. \tau_\alpha(s, A)$  is a measurable function: the reals are equipped with the Borel  $\sigma$ -algebra.

# Logical Characterization



$$\mathcal{L}_0 ::= \top \mid \phi_1 \wedge \phi_2 \mid \langle a \rangle_q \phi$$

- We say  $s \models \langle a \rangle_q \phi$  iff

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- Two systems are bisimilar iff they obey the same formulas of  $\mathcal{L}$ . [DEP 1998 LICS, I and C 2002]
- Analyticity is crucial for proving this.
- Later [DDL P 2006], we introduced a co-bisimulation (cocongruence) and proved that the above logic characterizes co-bisimulation for *all* Markov processes, not just ones defined on analytic spaces.

# Polish and Analytic Spaces

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- It does not matter if  $f$  is continuous or measurable (!), or if we take a Borel subset of  $X$ .
- Analytic spaces have some remarkable properties that were crucial in the proof of the logical characterization theorem.

# Stone spaces

- A Stone space is a compact Hausdorff space with a base of *clopen* sets: zero-dimensional space.
- A space is said to be *totally disconnected* if the only connected sets are singletons. For (locally) compact Hausdorff spaces zero dimensional is equivalent to totally disconnected. Ultrametric spaces are zero-dimensional.
- Many, but not all, Stone spaces are Polish.

# Boolean Algebras

A Boolean algebra is a set  $A$  equipped with two constants,  $0, 1$ , a unary operation  $(\cdot)'$  and two binary operations  $\vee, \wedge$  which obey the following axioms,  $p, q, r$  are arbitrary members of  $A$ :

$$\begin{aligned}
 0' &= 1 & 1' &= 0 \\
 p \wedge 0 &= 0 & p \vee 1 &= 1 \\
 p \wedge 1 &= p & p \vee 0 &= p \\
 p \wedge p' &= 0 & p \vee p' &= 1 \\
 p \wedge p &= p & p \vee p &= p
 \end{aligned}$$

# Boolean Algebras II

$$p'' = p$$

$$(p \wedge q)' = p' \vee q'$$

$$(p \vee q)' = p' \wedge q'$$

$$p \wedge q = q \wedge p$$

$$p \vee q = q \vee p$$

$$p \wedge (q \wedge r) = (p \wedge q) \wedge r$$

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The operation  $\vee$  is called *join*,  $\wedge$  is called *meet* and  $(\cdot)'$  is called *complement*.

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- Continuous maps  $f : \mathcal{S}_1 \rightarrow \mathcal{S}_2$  between Stone spaces give Boolean algebra homomorphisms  $f^{-1} : \mathcal{C}l(\mathcal{S}_2) \rightarrow \mathcal{C}l(\mathcal{S}_1)$ .

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- Everything that can and should be an isomorphism is an isomorphism.

# Baire Category Theorem

- 1 A set  $N \subset X$  is said to be *nowhere dense* if every open set  $U$  contains an open set  $V \subset U$  with  $V, N$  disjoint. A set is said to be of the *first category* or *meager* if it is the countable union of nowhere dense sets.

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(2) Every (locally) compact Hausdorff space is a Baire space.
- 6 The version we use: In a compact Hausdorff space the intersection of a family of dense open sets is dense.
- 7 The boundary of any open set is closed and nowhere dense.

# The Rasiowa-Sikorski Lemma

Let  $\mathcal{B}$  be a Boolean algebra and  $T \subset \mathcal{B}$  be a set with  $\bigvee T$  defined. An ultrafilter  $U$  is said to *respect*  $T$  if

$$\bigvee T \in U \Rightarrow T \cap U \neq \emptyset.$$

## The Rasiowa-Sikorski Lemma

Let  $\mathcal{T}$  be a countable family of subsets of  $\mathcal{B}$  each member of which has a join and let  $x \neq 0$  in  $\mathcal{B}$ . Then there is an ultrafilter which respects each member of  $\mathcal{T}$  and which contains  $x$ .

# Dualizing the lemma

We can define  $\mathcal{U}$  *dually respects*  $S$  by saying that  $\bigwedge S \in \mathcal{U} \iff S \subset \mathcal{U}$ . Then we have that  $\mathcal{U}$  respects  $T$  iff  $\mathcal{U}$  dually respects  $S := \{\neg t \mid t \in T\}$ . We can use the RS lemma for respects or dually respects: there is no point making a terminological distinction between the two cases.

# Definition of a Markov Process

Labels are not important for the present work so we forget about them for now.

## Markov Process

Given an analytic space  $(M, \Sigma)$ , a *Markov process* is a measurable mapping  $\tau \in \llbracket M \rightarrow \Delta(M, \Sigma) \rrbracket$ .

We have curried the definition of LMPs and eliminated the labels.



# Markovian Logic

The formulas of  $\mathcal{L}$  are defined, for a set  $\mathcal{P}$  of atomic propositions, by the grammar

$$\phi ::= p \mid \perp \mid \phi \Rightarrow \phi \mid L_r \phi$$

where  $p$  can be any element of  $\mathcal{P}$  and  $r$  any element of  $\mathbb{Q}_0$ .  
The other Boolean operators are defined in the usual way.

Notation:  $L_{r_1 \dots r_k} \phi := L_{r_1} \dots L_{r_k} \phi$ .

# Semantics

Given a Markov Process  $\mathcal{M} = (M, \Sigma, \tau)$ ,  $m \in M$  and  $i : M \rightarrow 2^{\mathcal{P}}$  we have

the satisfaction relation:

- $\mathcal{M}, m, i \models p$  if  $p \in i(m)$ ,
- $\mathcal{M}, m, i \models \perp$  never,
- $\mathcal{M}, m, i \models \phi \Rightarrow \psi$  if  $\mathcal{M}, m, i \models \psi$  whenever  $\mathcal{M}, m, i \models \phi$ ,
- $\mathcal{M}, m, i \models L_r \phi$  if  $\tau(m)(\llbracket \phi \rrbracket) \geq r$ ,  
where  $\llbracket \phi \rrbracket = \{m \in M \mid \mathcal{M}, m, i \models \phi\}$ .

It follows that:

- $\mathcal{M}, m, i \models \top$  always,
- $\mathcal{M}, m, i \models \phi \wedge \psi$  iff  $\mathcal{M}, m, i \models \phi$  and  $\mathcal{M}, m, i \models \psi$ ,
- $\mathcal{M}, m, i \models \phi \vee \psi$  iff  $\mathcal{M}, m, i \models \phi$  or  $\mathcal{M}, m, i \models \psi$ ,
- $\mathcal{M}, m, i \models \neg \phi$  iff not  $\mathcal{M}, m, i \models \phi$ .

# Axioms for Markovian Logic

## The axioms of $\mathcal{L}$

$$(A1): \vdash L_0\phi$$

$$(A2): \vdash L_r T$$

$$(A3): \vdash L_r\phi \rightarrow \neg L_s\neg\phi, \quad r + s > 1$$

$$(A4): \vdash L_r(\phi \wedge \psi) \wedge L_s(\phi \wedge \neg\psi) \rightarrow L_{r+s}\phi, \quad r + s \leq 1$$

$$(A5): \vdash \neg L_r(\phi \wedge \psi) \wedge \neg L_s(\phi \wedge \neg\psi) \rightarrow \neg L_{r+s}\phi, \quad r + s \leq 1$$

$$(R1): \frac{\vdash \phi \rightarrow \psi}{\vdash L_r\phi \rightarrow L_r\psi}$$

$$(R2): \{L_{r_1 \dots r_n} \psi \mid r < s\} \vdash L_{r_1 \dots r_n} \psi$$

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- Goldblatt proved strong completeness by assuming Lindenbaum's Lemma and other infinitary axioms.
- Our duality theorem implies strong completeness for the above axioms without assuming Lindenbaum's Lemma.
- Instead we use the RSL to establish Lindenbaum's Lemma.

# The Definition of Aumann Algebras

An *Aumann algebra* (AA) is a structure  $\mathcal{A} = (A, \Rightarrow, \perp, \{F_r\}_{r \in \mathbb{Q}_0}, \sqsubseteq)$  where

- $(A, \Rightarrow, \perp, \sqsubseteq)$  is a Boolean algebra;
- for each  $r \in \mathbb{Q}_0$ ,  $F_r : A \rightarrow A$  is a unary operator; and
- the axioms below hold for all  $a, b \in A$ ,  $r, s, r_1, \dots, r_n \in \mathbb{Q}_0$ .

## Axioms

$$(AA1) \quad \top \sqsubseteq F_0 a$$

$$(AA2) \quad \top \sqsubseteq F_r \top$$

$$(AA3) \quad F_r a \sqsubseteq \neg F_s \neg a, \quad r + s > 1$$

$$(AA4) \quad F_r(a \wedge b) \wedge F_s(a \wedge \neg b) \sqsubseteq F_{r+s} a, \quad r + s \leq 1$$

$$(AA5) \quad \neg F_r(a \wedge b) \wedge \neg F_s(a \wedge \neg b) \sqsubseteq \neg F_{r+s} a, \quad r + s \leq 1$$

$$(AA6) \quad a \sqsubseteq b \Rightarrow F_r a \sqsubseteq F_r b$$

$$(AA7) \quad \left( \bigwedge_{r < s} F_{r_1 \dots r_n} a \right) = F_{r_1 \dots r_n} a$$



# Comments on the axioms

- 1 The operator  $F_r$  is the algebraic counterpart of the logical modality  $L_r$ . The first two axioms state tautologies, while the third captures the way  $F_r$  interacts with negation. Axioms (AA4) and (AA5) assert finite additivity, while (AA6) asserts monotonicity.

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- 2 The most interesting axiom is the infinitary axiom (AA7). It asserts that  $F_{r_1 \dots r_n} a$  is the greatest lower bound of the set  $\text{Set} F_{r_1 \dots r_n} a r < s$  with respect to the natural order  $\leq$ . We will use it to establish countable additivity when we prove duality.

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- 3 There are only countably many instances of (AA7).

# Basic Lemmas

Let  $\mathcal{A} = (A, \Rightarrow, \perp, \{F_r\}_{r \in \mathbb{Q}_0}, \sqsubseteq)$  be an Aumann algebra. For all  $a, b \in A$  and  $r, s \in \mathbb{Q}_0$ ,

- 1  $F_r \perp = \perp$  for  $r > 0$ ;
- 2 if  $r \leq s$ , then  $F_s a \sqsubseteq F_r a$ ;
- 3 if  $a \sqsubseteq \neg b$  and  $r + s > 1$ , then  $F_r a \sqsubseteq \neg F_s b$ .

# The logic yields an Aumann algebra

Let  $[\phi]$  denote the equivalence class of  $\phi$  modulo  $\equiv$ , and let  $\mathcal{L}/\equiv = \{[\phi] \mid \phi \in \mathcal{L}\}$ .

## Theorem

The structure

$$(\mathcal{L}/\equiv, \Rightarrow, [\perp], \{L_r\}_{r \in \mathbb{Q}_0}, \leq)$$

is an Aumann algebra, where  $[\phi] \leq [\psi]$  iff  $\vdash \phi \Rightarrow \psi$ .

# Soundness for Aumann Algebras

## Theorem

Let  $\mathcal{A}$  be an Aumann algebra and  $a \in \mathcal{A}$ . If  $\top \sqsubseteq a$ , then for any Markov process  $\mathcal{M} = (M, \Sigma, \tau)$  and any interpretation  $\llbracket \cdot \rrbracket$  of terms in the language of Aumann algebras as measurable sets in  $M$  with the properties listed above,  $\llbracket a \rrbracket = M$ .

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- However, it is not just a simple combination of the definitions of Markov processes and Stone spaces.
- Our spaces will **not** be compact and this will cause (and cure!) some headaches.
- We need to have spaces where the  $F_r$  operations of the Aumann algebra can be sensibly interpreted.

# Distinguished Base

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- The measurable sets are the Borel sets of the topology generated by  $\mathcal{D}$ .
- Morphisms of such MPs are *continuous* function  $f : \mathcal{M} \rightarrow \mathcal{N}$  such that
  - 1  $\forall m \in M$  and  $B \in \Sigma_{\mathcal{N}}, \tau_{\mathcal{M}}(m)(f^{-1}(B)) = \tau_{\mathcal{N}}(f(m))(B)$ ;
  - 2  $\forall D \in \mathcal{D}_{\mathcal{N}}, f^{-1}(D) \in \mathcal{D}_{\mathcal{M}}$ .

# Saturation

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- We introduce a similar concept for our Markov processes.
- Intuitively, one adds points to the structure without changing the represented algebra. An MP is *saturated* if it is maximal with respect to this operation.

# Saturation definition

- Formally, consider MP morphisms  $f : \mathcal{M} \rightarrow \mathcal{N}$  such that
  - $f$  is a homeomorphism between  $\mathcal{M}$  and its image in  $\mathcal{N}$ ;
  - the image  $f(\mathcal{M})$  is dense in  $\mathcal{N}$ ; and
  - $f$  preserves the distinguished base in the forward direction as well as the backward; that is, if  $D \in \mathcal{D}_{\mathcal{M}}$ , then there exists  $B \in \mathcal{D}_{\mathcal{N}}$  such that  $A = f^{-1}(B)$ .

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- Call such a morphism a *strict embedding*. The collection of all  $\mathcal{N}$  such that there exists a strict embedding  $\mathcal{M} \rightarrow \mathcal{N}$  contains a final object, which is the colimit of the strict embeddings  $\mathcal{M} \rightarrow \mathcal{N}$ . This is the saturation of  $\mathcal{M}$ .

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- The collection of *all* such  $\mathcal{N}$  might be too big for the colimit to exist. But we can take the collection of all the embeddings of  $\mathcal{M}$  into a suitably large space (e.g. the Stone-Cech compactification of  $\mathcal{M}$ ).

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- One can construct the saturation by adding suitable ultrafilters.

# Formal Definition of Stone-Markov Process

## Stone-Markov Processes

- A Markov process  $\mathcal{M} = (M, \mathcal{D}, \tau)$  with distinguished base is a *Stone-Markov process (SMP)* if it is saturated.
- The morphisms of SMPs are just the morphisms of MPs with distinguished base as defined above.
- The category of SMPs and SMP morphisms is denoted **SMP**.

Recall that we are not requiring the spaces to be compact, they are just zero-dimensional Hausdorff spaces.

# Where we start

- Fix an arbitrary countable Aumann algebra

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- The sets  $\langle a \rangle^*$  generate a Stone topology  $\tau^*$  on  $\mathcal{U}^*$ ,
- and the  $\langle a \rangle^*$  are exactly the clopen sets of the topology.

# Ultrafilters: Good and Bad

- Let  $\mathcal{F}$  be the set of elements of the form  $\alpha^r = F_{t_1 \dots t_n} r a$  for  $a \in A$  and  $t_1, \dots, t_n, r \in \mathbb{Q}_0$ .

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- Notation: we view the term  $F_{t_1 \dots t_n} r a$  as parametrized by  $r$ , so, e.g.  $\alpha^s$  means  $F_{t_1 \dots t_n} s a$ .

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- Axiom (AA7) asserts all infinitary equations of the form

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- Otherwise,  $u$  is called *good*. Let  $\mathcal{U}$  be the set of good ultrafilters of  $\mathcal{A}$ .

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- 4 The good ultrafilters are dense in the set of all ultrafilters.

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- ④ Thus one can define  $\tau(u)(\langle a \rangle) = \sup \{ \dots \} = \inf \{ \dots \}$ .

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- 6 Basic result: If  $\mathcal{A}$  is a countable Aumann algebra then we can construct a countably-generated SMP,  $\mathbb{M}(\mathcal{A})$ , on the space of good ultrafilters.
- 7 It is straightforward to extend  $\mathbb{M}(\cdot)$  to a functor.

# No difficulties in the reverse direction

- 1 Let  $\mathcal{M} = (M, \mathcal{B}, \tau)$  be a Stone Markov process with distinguished base  $\mathcal{B}$ . By definition,  $\mathcal{B}$  is a field of clopen sets closed under the operations

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- 5 Once again, we can make  $\mathbb{A}(\cdot)$  a functor.

# The non-categorical version

- 1 Any countable Aumann algebra  $\mathcal{A}$   
 $\mathcal{A} = (A, \top, \perp, \neg, \vee, \wedge, \{F_r\}_{r \in \mathbb{Q}^+}, \sqsubseteq)$  is isomorphic to  $\mathbb{A}(\mathbb{M}(\mathcal{A}))$  via  
 the map  $\beta : \mathcal{A} \rightarrow \mathbb{A}(\mathbb{M}(\mathcal{A}))$  defined by

$$\beta(a) = \{u \in \text{supp}(\mathbb{M}(\mathcal{A})) \mid a \in u\} = \langle a \rangle.$$

- 2 Any Stone Markov process  $\mathcal{M} = (M, \mathcal{A}, \theta)$  is homeomorphic to  
 $\mathbb{M}(\mathbb{A}(\mathcal{M}))$  via the map  $\alpha : \mathcal{M} \rightarrow \mathbb{M}(\mathbb{A}(\mathcal{M}))$  defined by

$$\alpha(m) = \{A \in \mathcal{A} \mid m \in A\}.$$

## Defining the arrow part of $\mathbb{A}(\cdot)$

We define a contravariant functor  $\mathbb{A} : \mathbf{SMP} \rightarrow \mathbf{AA}^{\text{op}}$ :

$\mathbb{A}(\cdot)$

On arrows  $f : \mathcal{M} \rightarrow \mathcal{N}$  we define  $\mathbb{A}(f) = f^{-1} : \mathbb{A}(\mathcal{N}) \rightarrow \mathbb{A}(\mathcal{M})$ .

It is well known that this is a Boolean algebra homomorphism. It is also easy to verify that it is an Aumann algebra homomorphism.



# Defining the arrow part of $\mathbb{M}(\cdot)$

We define the arrow part of  $\mathbb{M} : \mathbf{AA} \rightarrow \mathbf{SMP}^{\text{op}}$ .

$\mathbb{M}(\cdot)$

On morphisms  $h : \mathcal{A} \rightarrow \mathcal{B}$ ,  $\mathbb{M}(h) = h^{-1} : \mathbb{M}(\mathcal{B}) \rightarrow \mathbb{M}(\mathcal{A})$ , explicitly

$$\mathbb{M}(h)(u) = h^{-1}(u) = \{A \in \mathcal{A}_{\mathcal{N}} \mid h(A) \in u\}.$$

# Duality: categorical form

The functors  $\mathbb{M}$  and  $\mathbb{A}$  define a dual equivalence of categories.

$$\begin{array}{ccc} & \mathbb{A} & \\ \text{SMP} & \xrightarrow{\quad} & \mathbb{A}\mathbb{A}^{\text{op}} \\ & \xleftarrow{\quad} & \\ & \mathbb{M} & \end{array}$$