

An introduction to Coherent differentiation

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Introduction

The third leg of Curry Howard

Syntaxe (Programs)	Semantic (Category)
Types Programs $A \Rightarrow B$	Objets Morphisms $\mathcal{L}(A, B)$

A philosophy of semantic:

- ▶ Scout for model with interesting properties not captured by syntax
- ▶ Refine those properties into syntax
- ▶ Rinse and repeat

Linear Logic

Semantic: Morphisms are linear

Syntax : Ressource consumption

Linear Logic

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Differential logic/calculus

Semantic: Morphisms are analytic

Syntax: Ressource sensitive substitution (differentiation)

Linear Logic

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Differential logic/calculus

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Coherent differentiation

Semantic: Sum is only partially defined

Syntax: ???

Plan

- 1 Vector spaces as a model of Linear Logic
- 2 Introduction to differential calculus
- 3 Partial sum
- 4 Differentiation
- 5 Link with differential categories
- 6 Cartesian Coherent Differential Categories
- 7 A sketch of a syntax

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The category **Vect** is not a CCC

Category **Vect**

Objects: \mathbb{R} vectorial spaces

Morphisms: $\mathbf{Vect}(E, F) = \{\text{linear maps } E \rightarrow F\}$

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- ▶ **Vect** is Cartesian : $E \& F := E \times F$
- ▶ $\mathbf{Vect}(F, G)$ is a \mathbb{R} vectorial space

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- ▶ **Vect** is Cartesian : $E \& F := E \times F$
- ▶ $\mathbf{Vect}(F, G)$ is a \mathbb{R} vectorial space
- ▶ **But** $\mathbf{Vect}(E, \mathbf{Vect}(F, G)) \neq \mathbf{Vect}(E \times F, G)$

$$\begin{aligned} \mathbf{Vect}(E, \mathbf{Vect}(F, G)) &\simeq \{\text{bilinear maps } E \times F \rightarrow G\} \\ &\simeq \mathbf{Vect}(E \otimes F, G) \end{aligned}$$

Closure with regard to a tensor product \otimes

Linear Logic

Logic of **ressources** [Girard 1987]

- ▶ $A \multimap B$: Consume exactly one ressource A to produce one B
(Linearity)
- ▶ $A \otimes B$: A and B at the same time (Bilinearity)
- ▶ $A \& B$: Can chose between A ou B (but not both) (Projections)
- ▶ $!A$: ressource A duplicable and erasable.

Recovers the usual logic $A \Rightarrow B := !A \multimap B$.

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Models of linear logic

Symetric monoidal category (\mathcal{L}, \otimes) closed with regard to \otimes
Cartesian product $\&$.

Comonad $!$ such that $!(A \& B) \simeq !A \otimes !B$

Kleisli Category of the exponential

Comonad

$\text{der} \in \mathcal{L}(!X, X)$, $\text{dig} \in \mathcal{L}(!X, !!X)$ Allows to define:

- ▶ Dereliction : for any $f \in \mathcal{L}(X, Y)$, $f \circ \text{der} \in \mathcal{L}(!X, Y)$
- ▶ Promotion : for any $f \in \mathcal{L}(!X, Y)$, $f^! := !f \circ \text{dig} \in \mathcal{L}(!X, !Y)$

Kleisli category $\mathcal{L}_!$

- ▶ Objects: the objects of \mathcal{L}
- ▶ Morphisms: $\mathcal{L}_!(X, Y) = \mathcal{L}(!X, Y)$
- ▶ Identity from dereliction: $\text{der} \in \mathcal{L}_!(X, X)$
- ▶ Composition from promotion: if $f \in \mathcal{L}_!(X, Y)$, $g \in \mathcal{L}_!(Y, Z)$
 $g \circ_! f = g \circ f^!$
- ▶ Dereliction: induces a functor $\mathcal{K}_! : \mathcal{L} \rightarrow \mathcal{L}_!$

Finiteness spaces

Model of linear logic **Fin** [Ehrhard 2005]:

- ▶ Objects: topological vector spaces
- ▶ Morphisms: continuous linear maps

! on **Fin**

Fin(!X, Y): analytic functions

$$f(x + h) = \sum_{n=0}^{\infty} f_n(h, \dots, h)$$

With f_n n -linear symmetric. For example, if $f : \mathbb{R} \rightarrow \mathbb{R}$,

$$f(x + h) = \sum_{n=0}^{\infty} a_n h^n$$

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Differential in **Fin**

Differential in analysis

$f : X \rightarrow Y$ differentiable in $x \in X$ if

$$f(x + u) \approx f(x) + f'(x).u$$

$f'(x) : X \rightarrow Y$ is linear

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Differential in **Fin**

Analytic \Rightarrow Differentiable. For $f \in \mathbf{Fin}(!X, Y)$

$$f' \in \mathbf{Fin}(!X \otimes X, Y) \tag{1}$$

$$(x, u) \mapsto f'(x).u \tag{2}$$

Iterated derivative, analiticity

Iterated derivative

$f' \in \mathbf{Fin}(!X \otimes X, Y) \simeq \mathbf{Fin}(!X, \mathbf{Fin}(X, E))$ can be differentiated.

$$f^{(2)}(x) \in \mathbf{Fin}(X, \mathbf{Fin}(X, E)) \simeq \mathbf{Fin}(X \otimes X, E)$$

$f^{(2)}(x) \in \mathbf{Fin}(X \otimes X, Y)$: bilinear morphism

$f^{(n)}(x) \in \mathbf{Fin}(X \otimes \dots \otimes X, Y)$: n -linear morphism

Link with analyticity

$f \in \mathbf{Fin}(!X, Y)$ is analytic

$$f(x + h) = \sum_{n=0}^{\infty} \frac{1}{n!} f^{(n)}(x) \cdot (h, \dots, h)$$

Syntax side

Derivative of a Λ -term

$$\frac{\partial M}{\partial x} \cdot N$$

Substitute exactly one occurrence of x by N in M .

Taylor Development

$$(\lambda x.M)N \rightarrow \sum_{n=0}^{\infty} \frac{1}{n!} \left(\frac{\partial^n M}{\partial x^n} \cdot (N, \dots, N) \right) [0/x]$$

Differential Category [BLUTE, Cockett, and SEELY 2006]

Differential : in a model \mathcal{L} of LL

If $f \in \mathcal{L}(!X, Y)$:

$$f' \in \mathcal{L}(!X \otimes X, Y)$$

+ axioms of differential calculus

Example : $(f \otimes g)' = f' \otimes g + f \otimes g'$

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\mathcal{L} must be additive

\mathcal{L} : enriched over commutative monoid

- ▶ $\mathcal{L}(X, Y)$ is a monoid
- ▶ $(f_1 + f_2) \circ g = f_1 \circ g + f_2 \circ g$
- ▶ $h \circ (f_1 + f_2) = h \circ f_1 + h \circ f_2$

Additive is too much

Non deterministic: $\text{true}, \text{false} \in \mathcal{L}(1, 1 \oplus 1)$.

What is $\text{true} + \text{false}$?

In syntax, sum is not that wild

- ▶ In the earlier Taylor development: only one branch of $\sum_{n=0}^{\infty} \cdots$ is non zero.
- ▶ Probabilistic Taylors expansion: the coefficients of the sum has total mass ≤ 1 , the sum is a probabilistic branching.

In semantic

Probabilistic coherent spaces **Pcoh**: not additive

- ▶ $X := (|X|, \mathcal{P}(|X|))$ discrete space
- ▶ $\mu, \nu \in \mathbf{Pcoh}(1, X)$ are sub-probability distributions on $|X|$
- ▶ $\mu + \nu$: measure on $|X|$ of mass ≤ 2
- ▶ $\mu + \nu \in \mathbf{Pcoh}(1, X)$ if their total mass is ≤ 1

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Yet: ! in **Pcoh** is deeply analytic.

Ex: Infinite head and tail. Coin C of parameter p .

$$\sum_{n=1}^{\infty} p^{n-1}(1-p)C^n$$

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Partial commutative monoid

$(\mathcal{L}(X, Y), +, 0)$ is a partial commutative monoid. Write $f \boxplus g$ if $f + g$ is defined

Neutral element 0

$$f \boxplus 0, 0 \boxplus f \text{ and } f + 0 = 0 + f = f$$

Commutativity

$$\text{If } f \boxplus g \text{ then } g \boxplus f \text{ and } g + f = f + g$$

Partial commutative monoid

Associativity

If $f \boxplus g$ and $(f + g) \boxplus h$, then $g \boxplus h$, $f \boxplus (g + h)$ and

$$(f + g) + h = f + (g + h)$$

Partial commutative monoid

Associativity

If $f \boxplus g$ and $(f + g) \boxplus h$, then $g \boxplus h$, $f \boxplus (g + h)$ and

$$(f + g) + h = f + (g + h)$$

Strong associativity: positivity of coefficients.

Ex: In $[-1, 1]$, $x \boxplus y$ if $|x| + |y| \leq 1$

- ▶ $(-0.5 + 0.5) + 1$ defined
- ▶ $-0.5 + (0.5 + 1)$ not defined

→ $+$ is not associative on $[-1, 1]$

→ $+$ is associative on $[0, 1]$

Compatibility with addition

\mathcal{L} is enriched over partial commutative monoids.

Compatibility with composition

If $f_0 \boxplus f_1$ and $g_0 \boxplus g_1$

- ▶ Left: $(g_0 + g_1) \circ f = g_0 \circ f + g_1 \circ f$ and $0 \circ f = 0$
- ▶ Right: $g \circ (f_0 + f_1) = g \circ f_0 + g \circ f_1$ and $g \circ 0 = 0$

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In practice, the partiality is given by the structure of the category itself through a functor

$$S = (1 \& 1) \multimap _$$

Summability structure [Ehrhard 2021]

Summability structure

- ▶ Functor S : SX “set of pairs of summable elements of X ”
- ▶ Projections : $\pi_0, \pi_1 : SX \rightarrow X$ (natural) jointly monic:
 $(\forall i \in \{0, 1\}, \pi_i \circ f = \pi_i \circ g) \Rightarrow f = g$
- ▶ Sum : $\sigma : SX \rightarrow X$ (natural)

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Induced Sum

- ▶ $f_0 \boxplus f_1$ if $\exists \langle f_0, f_1 \rangle_S : X \rightarrow SY$

$$\text{s.t. } \begin{cases} \pi_0 \circ \langle f_0, f_1 \rangle_S = f_0 \\ \pi_1 \circ \langle f_0, f_1 \rangle_S = f_1 \end{cases}$$

- ▶ $f_1 + f_2 = \sigma \circ (f_1, f_2)_S$
- ▶ 3 axioms (neutral element, commutativity, associativity)

Summability Monad

Monad S

Monad Unit $\iota_0 \in \mathcal{L}(X, SX)$

$$\begin{aligned}\iota_0 &= \langle \text{id}, 0 \rangle_S : X \rightarrow SX \\ &x \mapsto (x, 0)\end{aligned}$$

Monad Sum $\tau \in \mathcal{L}(S^2X, SX)$

$$\begin{aligned}\tau &= \langle \pi_0\pi_0, \pi_0\pi_1 + \pi_1\pi_0 \rangle_S : S^2X \rightarrow SX \\ &((x, u), (v, \epsilon)) \mapsto (x, u + v)\end{aligned}$$

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Compatibility of $+$ with \otimes : The monad is strong:

$L \in \mathcal{L}(SX \otimes SY, S(X \otimes Y))$

$$(x, u) \otimes (y, v) \mapsto (x \otimes y, x \otimes v + u \otimes y)$$

Very similar to dual numbers (real with ϵ such that $\epsilon^2 = 0$)

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Coherent differentiation

Coherent differentiation

For $f : !X \rightarrow Y$

$$f(x + u) \simeq f(x) + f'(x).u$$

$f(x)$ and $f'(x).u$ must be summable

$$Df : \quad !SX \quad \rightarrow \quad SY$$

$$(x, u) \mapsto (f(x), f'(x).u)$$

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$f(x)$ and $f'(x).u$ must be summable

$$\begin{aligned} Df : \quad !SX &\rightarrow SY \\ (x, u) &\mapsto (f(x), f'(x).u) \end{aligned}$$

Advantage: the chain rule becomes a functoriality property

$$(g \circ f)'(x) \cdot u = g'(f(x)) \cdot f'(x) \cdot u$$

$$\iff (Dg \circ Df(x, u)) = D(g \circ f)(x, u)$$

Axioms of differentiation

Coherent differentiation

$$Df \in \mathcal{L}(!SX, SY) = \mathcal{L}_!(SX, SY)$$

Axioms: Intuitively

- ▶ **(D-struct)** $\mathcal{K}_!(\pi_0) \circ_! Df = f \circ_! \mathcal{K}_!(\pi_0)$
- ▶ **(Chain rule)** D is a functor (in $\mathcal{L}_!$)
- ▶ **(Leibniz)** $f'(x) \cdot 0 = 0$, $f'(x) \cdot (u + v) = f'(x) \cdot u + f'(x) \cdot v$
- ▶ **(Linearity)** $\frac{\partial f'(x) \cdot u}{\partial u} = f'(x)$
- ▶ **(Schwartz)** $f^{(2)}(x)$ is symmetric
- ▶ **(Bilinearity)** If $\phi \in \mathcal{L}(X \otimes Y, Z)$, $\phi'(x, y) \cdot (u, v) = \phi(x, v) + \phi(u, y)$

In terms of structure extension to \mathcal{L}_1

Axioms: As I see them

- ▶ **(D-struct)** $\mathcal{K}_1(\pi_0) : D \Rightarrow \text{Id}$ natural
- ▶ **(Chain rule)** D is a functor that extends S to \mathcal{L}_1 :
 $D(\mathcal{K}_M(h)) = \mathcal{K}_M(Sh)$.
- ▶ **(Leibniz)** $\mathcal{K}_1(\iota_0) : \text{Id} \Rightarrow D$, $\mathcal{K}_1(\tau) : D^2 \Rightarrow D$ natural (D is a Monad that extends S)
- ▶ **(Linearity)** $\mathcal{K}_1(\mathbf{I}) : D \Rightarrow D^2$ natural
- ▶ **(Swchartz)** $\mathcal{K}_1(\mathbf{c}) : D^2 \Rightarrow D^2$ is natural

In term of distributive Law

Distributive law

Distributive law between a functor F and the comonad $!$

$$\lambda_F \in \mathcal{L}(!FX, F!X)$$

Subject to 2 compatibility conditions (with dig and der)

Distributive Law, fact 1

For $F : \mathcal{L} \rightarrow \mathcal{L}$, bijection between

- ▶ Extensions $\widehat{F} : \mathcal{L}_! \rightarrow \mathcal{L}_!$
- ▶ Distributive laws $\lambda_F \in \mathcal{L}(!FX, F!X)$

Functorial bijection.

Distributive law associated to:

- ▶ $Id: id \in \mathcal{L}(!X, !X)$
- ▶ $D: \partial_X \in \mathcal{L}(!SX, S!X)$
- ▶ $D^2: \partial_{S!X} \circ S\partial_X \in \mathcal{L}(!S^2X, S^2X)$

Distributive law associated to:

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Distributive Law, fact 2

If $\alpha_X \in \mathcal{L}(FX, GX)$ natural, $\widehat{F}, \widehat{G} : \mathcal{L}_! \rightarrow \mathcal{L}_!$, extensions, λ_F, λ_G associated distributive laws. $\mathcal{K}_!(\alpha) : \widehat{F} \Rightarrow \widehat{G}$ if and only if

$$\begin{array}{ccc}
 !FX & \xrightarrow{\lambda_F} & F!X \\
 !\alpha \downarrow & & \downarrow \alpha \\
 !GX & \xrightarrow{\lambda_G} & G!X
 \end{array}$$

α is a morphism between λ_F and λ_G .

Axioms as distributive law

Axioms: as introduced initially

- ▶ (D-struct) π_0 morphism between id and ∂
- ▶ (Chain rule) ∂ distributive law
- ▶ (Leibniz) ι_0 morphism between id and ∂ .
 τ morphism between $\partial \circ S\partial$ and ∂
- ▶ (Linearity) \mathbf{l} morphism of distributive law
- ▶ (Swchartz) \mathbf{c} morphism of distributive law

The Journey so far

- ▶ enriched over Partial commutative Monoid
- ▶ Partiality: a strong Monad S , close to dual numbers
- ▶ Differentiation: extension of the Monad S to a Monad D on $\mathcal{L}_!$ that preserves naturality of key operators
- ▶ Distributive Laws: the axioms correspond to diagrams on $\partial : !S \Rightarrow S!$
- ▶ Side note: \mathcal{L}_S is a model of LL

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Coherent differentiation generalizes differentiation

Give an additive category model of differential LL

Summability structure

$$SX = X \& X, \pi_i = \mathbf{p}_i$$

$$\langle f_0, f_1 \rangle_S = \langle f_0, f_1 \rangle, \sigma = \mathbf{p}_0 + \mathbf{p}_1$$

We check that $\sigma \circ \langle f_0, f_1 \rangle_S = f_1 + f_2$

Differentiation

Differentiation

- Define $f^{\text{coh}} : !(X \& X) \rightarrow Y$. Intuitively: $(x, u) \mapsto f'(x) \cdot u$

$$f^{\text{coh}} : !(X \& X) \xrightarrow{\sim} !X \otimes !X \xrightarrow{id_{!X} \otimes \text{der}} !X \otimes X \xrightarrow{f'} Y$$

Differentiation

Differentiation

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$$f^{\text{coh}} : !(X \& X) \xrightarrow{\sim} !X \otimes !X \xrightarrow{id_{!X} \otimes \text{der}} !X \otimes X \xrightarrow{f'} Y$$

- ▶ $Df : !(X \& X) \rightarrow SY$. Intuitively: $(x, u) \mapsto (f(x), f^{\text{coh}}(x, u))$

$$Df = \langle f \circ !\mathbf{p}_0, f^{\text{coh}} \rangle$$

One to one correspondance between axioms of differential categories and coherent differentiation.

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Diagram of generality

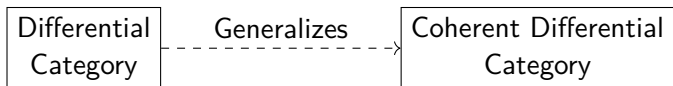
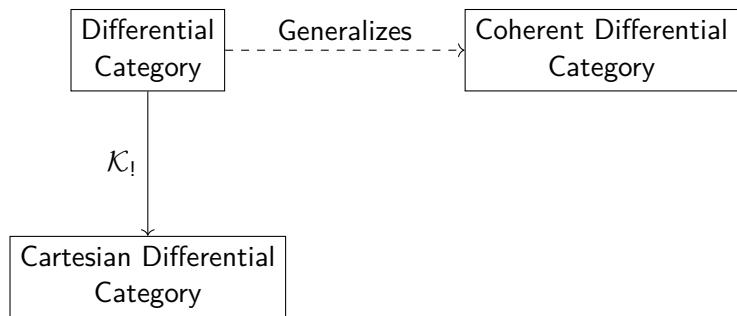
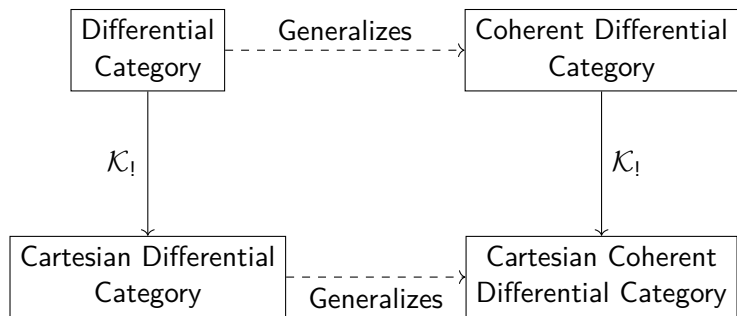


Diagram of generality



$$\text{Left additive: } (f_0 + f_1) \circ g = f_0 \circ g + f_1 \circ g$$

Diagram of generality



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Compatibility with Cartesian Product

Compatibility with the product:

- ▶ Compatibility with sum: "the sum of two pairs is the coordinate wise sum."
- ▶ Compatibility with differential: "the projections are linear"

$$D(X \& Y) \simeq DX \& DY$$

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$$D(X \& Y) \simeq DX \& DY$$

Strength and partial derivative

Induce a strength

$$\Phi^0 \in \mathcal{L}_!(DX_0 \& X_1, D(X_0 \& X_1))$$

Partial derivative of $f \in \mathcal{L}_!(X_0 \& X_1, Y)$:

$$D_0 f = Df \circ \Phi^0 \in \mathcal{L}_!(DX_0 \& X_1, DY)$$

Compatibility with the closure

Compatibility with the closure:

- ▶ Compatibility with sum: "the sum of two functions is the pointwise sum"
- ▶ Compatibility with the differential: "the evaluation is linear in its functional coordinate"

$$D(X \Rightarrow Y) \simeq X \Rightarrow DY$$

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Internal derivative

For $f \in \mathcal{L}_M(X, Y \Rightarrow Z)$

$$D^{\text{int}}f \in \mathcal{L}_M(X, DY \Rightarrow DZ)$$

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Terms

Terms

$$M, N := (M)N \mid \lambda x.M \mid DM \mid D^d \pi_i(M) \mid D^d \iota_i(M) \mid D^d \Theta(M) \mid D^d \mathbf{c}(M)$$

Types

$$A, B := D^d \iota \mid A \times B \mid A \Rightarrow B$$

$$D(A \times B) := DA \times DB$$

$$D(A \Rightarrow B) := A \Rightarrow DB$$

Terms

Terms

$$M, N := (M)N \mid \lambda x.M \mid DM \mid D^d \pi_i(M) \mid D^d l_i(M) \mid D^d \Theta(M) \mid D^d \mathbf{c}(M)$$

Types

$$A, B := D^d l \mid A \times B \mid A \Rightarrow B$$

$$D(A \times B) := DA \times DB$$

$$D(A \Rightarrow B) := A \Rightarrow DB$$

$$\frac{\Gamma \vdash M : A \Rightarrow B}{\Gamma \vdash DM : DA \Rightarrow DB} \quad \frac{\Gamma \vdash M : D^{d+1}A}{\Gamma \vdash D^d \pi_i(M) : D^d A}$$

Reduction rules

Some rules

- ▶ $D^d \pi_i(D^{e+1}f(M)) \rightarrow D^e f(D^d \pi_i(M))$ (linearity of the constructors)
- ▶ $D^d \pi_1(D^d \Theta(M)) \rightarrow D^d \pi_0(D^d \pi_1(M)) + D^d \pi_1(D^d \pi_0(M))$

Last rule: reduction $\Lambda \rightarrow \mathcal{M}_{fin}(\Lambda)$. Lift the reduction to

$$\mathcal{M}_{fin}(\Lambda) \rightarrow \mathcal{M}_{fin}(\Lambda)$$

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- ▶ $D^d \pi_i(D^{e+1}f(M)) \rightarrow D^e f(D^d \pi_i(M))$ (linearity of the constructors)
- ▶ $D^d \pi_1(D^d \Theta(M)) \rightarrow D^d \pi_0(D^d \pi_1(M)) + D^d \pi_1(D^d \pi_0(M))$

Last rule: reduction $\Lambda \rightarrow \mathcal{M}_{fin}(\Lambda)$. Lift the reduction to

$$\mathcal{M}_{fin}(\Lambda) \rightarrow \mathcal{M}_{fin}(\Lambda)$$

Probabilistic setting: multidistributions monad

Deterministic krivine machin using a memory structure on the projections

Differential

$$D(\lambda x^A.M) \rightarrow \lambda x^{DA}.\partial(x, M)$$

If $\Gamma, x : A \vdash M : B$ then

$$\Gamma, x : DA \vdash \partial(x, M) : DB$$

$$\partial(x, x) = x \quad \partial(x, y) = \iota_0(y)$$

$$\partial(x, (M)N) = \Theta((D\partial(x, M))\partial(x, N))$$

$$\partial(x, DN) = \mathbf{c}(D\partial(x, N))$$

Can be extended to PCF:

- ▶ `succ` and `pred`: linear constructors
- ▶ `if` : $\iota \times (A \times A) \rightarrow A$ and `let` : $\iota \times A \rightarrow A$ bilinear constructors
- ▶ Admits fixpoint

And a lot more to come Krivine Machine, adequacy of **Rel**,
deterministic Krivine machine, adequacy of **Pcoh** (?)

Thank you for your attention!