

Cartesian Coherent Differential Categories

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IRIF

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Plan

- 1 Differential λ -calculus and (Cartesian) Differential Categories
- 2 Coherent differentiation
- 3 Sum and differentiation in a partial setting
- 4 Compatibility with the Cartesian product
- 5 Conclusion and perspectives

Differential λ -calculus

A function $f : E \rightarrow F$ is differentiable in x if

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

With $f'(x) : E \rightarrow F$ a linear map.

Differential λ -calculus

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Differential in terms

If $\Gamma, x : A \vdash P : B$ and $\Gamma \vdash Q : A$

$$\Gamma, x : A \vdash \frac{\partial P}{\partial x} \cdot Q : B$$

substitute one occurrence of x by Q in P .

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Taylor Expansion

$$(\lambda x. P)Q \mapsto \sum_{n=0}^{\infty} \frac{1}{n!} \left(\frac{\partial^n P}{\partial x^n} \cdot \underbrace{(Q, \dots, Q)}_{n \text{ times}} \right) [0/x]$$

Differential Categories and Cartesian Differential Categories

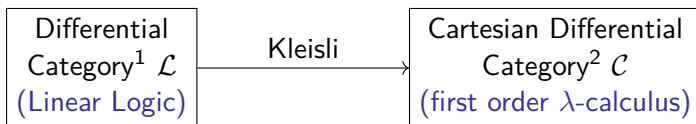
Differential
Category¹ \mathcal{L}
(Linear Logic)

¹Blute, Cockett, and Seely 2006.

²Blute, Cockett, and Seely 2009.

Differential Categories and Cartesian Differential Categories

Recall: $\mathcal{L}_1(X, Y) := \mathcal{L}(!X, Y)$ is a CCC

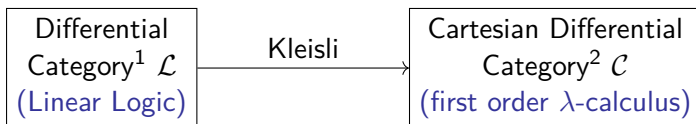


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Cartesian Differential
Category² \mathcal{C}
(first order λ -calculus)

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Recall: $\mathcal{L}_1(X, Y) := \mathcal{L}(!X, Y)$ is a CCC

Cartesian Differential
Category² \mathcal{C}
(first order λ -calculus)

- ▶ Compatibility with the CCC structure: models of differential λ -calculus
Bucciarelli, Ehrhard, and Manzonetto 2010
- ▶ Models for Taylor expansion (qualitative setting) Manzonetto 2012

Example: relation model

¹Blute, Cockett, and Seely 2006.

²Blute, Cockett, and Seely 2009.

(Left) additivity and non determinism

$$\text{Leibniz: } f'(x, y) \cdot (u, v) = \partial_0 f(x, y) \cdot u + \partial_1 f(x, y) \cdot v$$

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A Differential Category \mathcal{L} must be additive

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

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A Cartesian Differential Category \mathcal{C} must be left additive

- ▶ $\mathcal{C}(X, Y)$ is a commutative monoid
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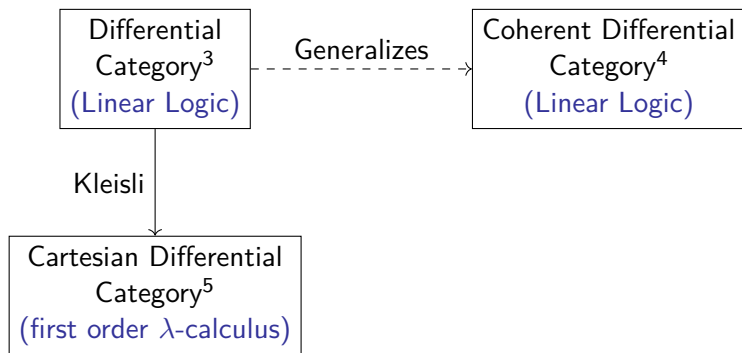
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- ▶ Interesting models \mathcal{L} of LL in which $\mathcal{L}_!$ is a category with differentiable morphisms, with a partial addition

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Our work in this paper

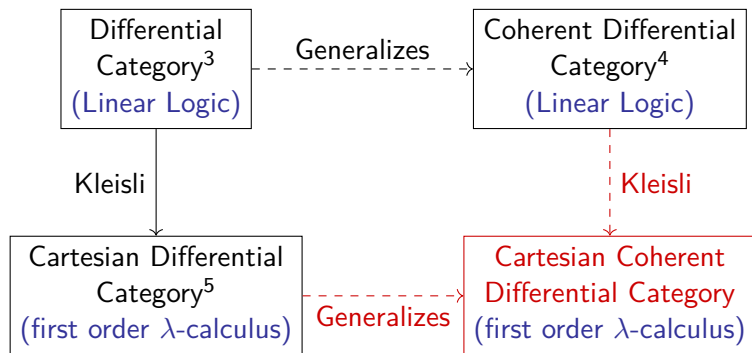


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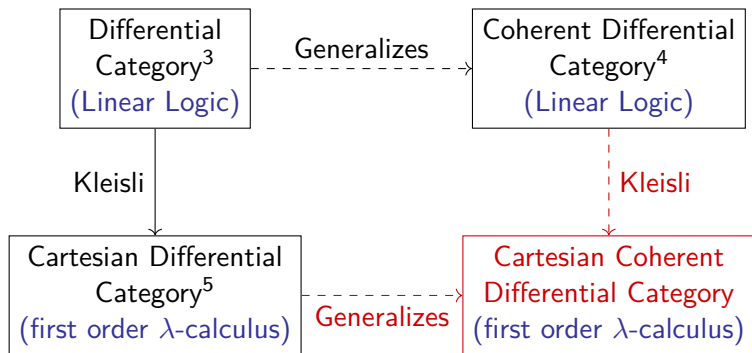


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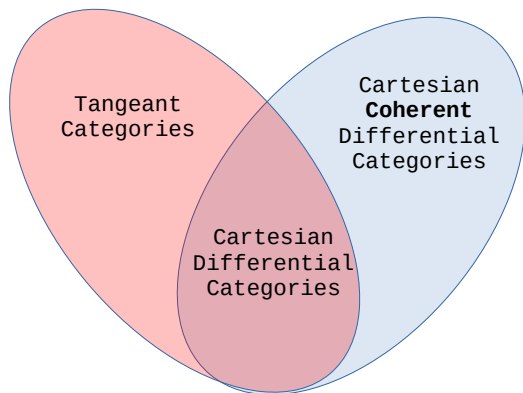
Models of a first order calculus with differentiation (subject reduction)

³Blute, Cockett, and Seely 2006.

⁴Ehrhard 2023.

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Comparison with tangent category



- ▶ Tangent Category: distinguish point/vector, total sum on vectors
- ▶ Coherent Differential Category: no distinction point/vector, but restricted sum

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A categorical axiomatization of partial sum

A structure for partial sum

$\tilde{D} : \mathbf{Obj}(\mathcal{C}) \rightarrow \mathbf{Obj}(\mathcal{C}) : \tilde{D}X = \{\langle\langle x_0, x_1 \rangle\rangle \mid x_0 + x_1 \text{ is defined}\}$

▶ $\pi_0, \pi_1 \in \mathcal{C}(\tilde{D}X, X)$ jointly monic

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$f_0, f_1 \in \mathcal{C}(X, Y)$ summable: $\exists \langle\langle f_0, f_1 \rangle\rangle \in \mathcal{C}(X, \tilde{D}Y)$ s.t. $\pi_i \circ \langle\langle f_0, f_1 \rangle\rangle = f_i$.

$$x \mapsto \langle\langle f_0(x), f_1(x) \rangle\rangle$$

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$$\tilde{D}X = X \ \& \ X (= X \times X) \iff \text{Cartesian Left Additive Category}$$

Summability structure

Compatibility with composition

If g_0 and g_1 are summable, then $g_0 \circ f$ and $g_1 \circ f$ are summable.

- ▶ $0 \circ f = 0$ and $(g_0 + g_1) \circ f = g_0 \circ f + g_1 \circ f$ (left additive)
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Left summability structure

Axioms that endows $\mathcal{C}(X, Y)$ with the structure of a partially additive monoid, see Arbib and Manes 1980

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\tilde{D} is not a functor (yet)!

Differentiation

An operator for differentiation

Given $f \in \mathcal{C}(X, Y)$, there is $\tilde{D}f \in \mathcal{C}(\tilde{D}X, \tilde{D}Y)$ such that $\pi_0 \circ \tilde{D}f = f \circ \pi_0$

$$\begin{aligned} \tilde{D}f : \quad \tilde{D}X &\rightarrow \tilde{D}Y \\ \langle\langle x, u \rangle\rangle &\mapsto \langle\langle f(x), f'(x).u \rangle\rangle \end{aligned}$$

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Axioms of differentiation: very structural properties

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- ▶ σ is linear ($(f + g)' = f' + g'$)

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- ▶ σ is linear ($(f + g)' = f' + g'$)
- ▶ Leibniz + Schwarz + the differential is linear = naturality !

Define ι_0 , θ , c and l

$$\iota_0 \circ x = \langle\langle x, 0 \rangle\rangle$$

$$\theta \circ \langle\langle x, u \rangle\rangle, \langle\langle v, w \rangle\rangle = \langle\langle x, u + v \rangle\rangle$$

$$c \circ \langle\langle x, u \rangle\rangle, \langle\langle v, w \rangle\rangle = \langle\langle x, v \rangle\rangle, \langle\langle u, w \rangle\rangle$$

$$l \circ \langle\langle x, u \rangle\rangle = \langle\langle x, 0 \rangle\rangle, \langle\langle 0, u \rangle\rangle$$

- ▶ \tilde{D} is a monad with unit ι_0 and sum θ (The differential is additive = Leibniz)
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Cartesian Differential Categories

Naturality equations \iff equations on the differential f' .

They are exactly the equations of Cartesian Differential Categories.

$$\text{Cartesian Differential Category} \iff \tilde{D}X = X \& X$$

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Compatibility with Cartesian Product

Compatibility with the Cartesian product

- ▶ Product and sum : $\langle x, y \rangle + \langle u, v \rangle = \langle x + y, u + v \rangle$
- ▶ Product and differential: the projections of the cartesian product are linear, $D\langle f, g \rangle = \langle Df, Dg \rangle$

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In analysis (and Cartesian Differential Categories)

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In our setting: strength $\Phi^0 \in \mathcal{C}(\tilde{D}X_0 \& X_1, \tilde{D}(X_0 \& X_1))$

$$\begin{aligned} \Phi^0 : \tilde{D}X_0 \& X_1 &\rightarrow \tilde{D}X_0 \& \tilde{D}X_1 &\simeq \tilde{D}(X_0 \& X_1) \\ \langle \langle x, u \rangle, y \rangle &\mapsto \langle \langle x, u \rangle, \langle y, 0 \rangle \rangle &\mapsto \langle \langle x, y \rangle, \langle u, 0 \rangle \rangle \end{aligned}$$

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Partial derivative of $f \in \mathcal{C}(X_0 \& X_1, Y)$: $\tilde{D}_0 f \in \mathcal{C}(\tilde{D}X_0 \& X_1, \tilde{D}Y)$

$$\tilde{D}X_0 \& X_1 \xrightarrow{\Phi^0} \tilde{D}(X_0 \& X_1) \xrightarrow{\tilde{D}f} \tilde{D}Y$$

Leibniz and Schwarz

Leibniz

In analysis :

$$f'(x, y) \cdot (u, v) = \partial_0 f(x, y) \cdot u + \partial_1 f(x, y) \cdot v$$

In Cartesian Coherent Differential Categories

$$\tilde{D}f \circ c_{\&}^{-1} = \theta \circ \tilde{D}_0 \tilde{D}_1 f = \theta \circ \tilde{D}_1 \tilde{D}_0 f$$

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Takeaway

- ▶ Axiomatization of differentiation with partial sums
- ▶ Axioms of differentiation: functoriality and naturality
- ▶ Nice theory of partial derivatives

TODO list

- ▶ Introduce closure to interpret a deterministic differential λ -calculus
- ▶ Deal with fixpoints to interpret the Coherent Differential PCF of Ehrhard
- ▶ Revisit syntactical Taylor expansion in a coherent setting
- ▶ It should provide generic denotational proofs of important results on syntactical Taylor expansion
- ▶ Is this construction insightful for traditional analysis ?