

Measuring Probabilistic Contracts

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Context

TRUST

Trustworthy Software Design with Alloy

In this project we are extending **Alloy** to make it a more **comprehensive** modelling tool for trustworthy software design.

One direction is to be able to quantify **faulty behaviour** in software models, in a **probabilistic** way.

We thought of extending Alloy's underlying Boolean matrices to **stochastic** matrices and of adapting the notion of **contract validity** accordingly.

This talk will present and discuss a **linear algebra** approach to "*measuring*" contract validity.

Alloy

Relational **composition**:

- The Swiss army knife of Alloy
- It subsumes **function application** and “**field selection**”
- Encourages a **navigational** (point-free) style based on pattern $x.(R.S)$.
- Example:

$Person = \{(P1), (P2), (P3), (P4)\}$

$parent = \{(P1, P2), (P1, P3), (P2, P4)\}$

$me = \{(P1)\}$

$me.parent = \{(P2), (P3)\}$

$me.parent.parent = \{(P4)\}$

$Person.parent = \{(P2), (P3), (P4)\}$

Alloy

The screenshot displays the Alloy IDE interface. The main window shows a model with the following code:

```
person    alcuin

abstract sig Person{ parent: set Person}
one sig P1,P2,P3,P4 extends Person{}

fact {
  parent = P1 -> P2 + P1 -> P3 + P2 -> P4
}

run { some P1.parent.parent }
```

The right-hand pane, titled "(Untitled 2) Run run\$1", shows the visualization of the model. It displays a directed graph with four nodes: P1, P2, P3, and P4. P1 is the root node, with two outgoing edges labeled "parent" pointing to P3 and P2. P2 has one outgoing edge labeled "parent" pointing to P4. A box labeled "parent: 3" is visible in the top left of the visualization area.

Alloy

Relations are Boolean matrices:

					1	
					P1	me
					P2	
					P3	
					P4	
parent	P1	P2	P3	P4	0	
P1	0	0	0	0	0	me.parent
P2	1	0	0	0	1	
P3	1	0	0	0	1	
P4	0	1	0	0	0	
P1	0	0	0	0	0	me.parent.parent
P2	1	0	0	0	0	
P3	1	0	0	0	0	
P4	0	1	0	0	1	

Note how *me*, *me.parent* etc are all at most $\text{Person} \xleftarrow{!} 1$, where $! _ = 1$ (the everywhere-1 function).

Functions are Boolean matrices

A relation $B \xleftarrow{V} A$ is said to be a **vector** if either A or B are the singleton type 1 .

Relation $1 \xleftarrow{V} A$ is said to be a **row**-vector; clearly, $V \subseteq !$

Relation $B \xleftarrow{V} 1$ is said to be a **column**-vector; clearly, $V \subseteq !^\circ$

Functions are Boolean matrices f such that

$$! \cdot f = ! \tag{1}$$

for instance $\begin{bmatrix} 1 & 1 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 1 & 1 \end{bmatrix}$

NB: mind the two **polymorphic** copies of $! : A \rightarrow 1$ in (1).

Evolution

Alloy's "dot-join" $r \cdot s$ generalizes **function** composition

$$(f \cdot g) x = f (g x)$$

to **relation** composition,

$$y (R \cdot S) x \Leftrightarrow \langle \exists z :: y R z \wedge z S x \rangle$$

itself generalizable to **matrix** composition ("multiplication")

$$y (M \cdot N) x = \langle \sum z :: (y M z) \times (z N x) \rangle$$

where the infix $y M z$ linking to relational notation is intentional.

In my view, any modelling tool should live peacefully with this
function $\rightarrow$ *relation* $\rightarrow$ *matrix* evolution in **expressiveness**.

The evolution

Determinism (*functions*):

- Functional programming (FP)
- Imperative programming (if restricted)

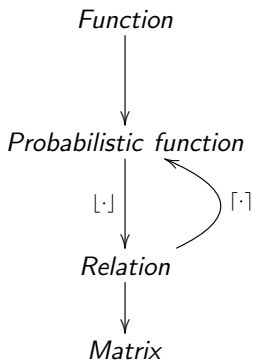
Non-determinism (*relations*):

- Logic programming
- Relational modelling

Probabilism (*matrices*):

- Probabilistic modelling
- Quantum programming

Probabilistic functions



$$f = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

$$g = \begin{bmatrix} 1 & 0 & 0.5 & 0.1 \\ 0 & 0.7 & 0 & 0.9 \\ 0 & 0.3 & 0.5 & 0 \end{bmatrix}$$

$$R = [g] = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 \end{bmatrix}$$

Both f and g satisfy (1) ; moreover, $[R] = \begin{bmatrix} 1 & 0 & 0.5 & 0.5 \\ 0 & 0.5 & 0 & 0.5 \\ 0 & 0.5 & 0.5 & 0 \end{bmatrix}$

Probabilistic functions vs relations

Galois connection

$$\lfloor f \rfloor \subseteq R \Leftrightarrow f \leq \lceil R \rceil \quad (2)$$

such that

$$\lfloor \lceil R \rceil \rfloor = R$$

— that is, $\lfloor _ \rfloor$ is **injective** and $\lceil _ \rceil$ is **surjective**.

This enables us to regard the latter (supports) as a relational **abstract interpretation** of probabilistic functions (PF).

The preorder ($\leq$) ranks PFs according to (lack of) uniformity.

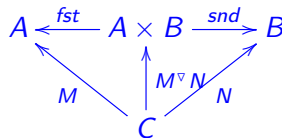
Monoidal categories

Every stage in the hierarchy forms a **monoidal category** whose **composition** has been given already, and whose **tensor** is based on **pairing**:

$$M \otimes N = (M \cdot fst) \nabla (N \cdot snd) \quad (3)$$

Pairing is a **weak product** for PFs:

$$k = M \nabla N \Rightarrow \begin{cases} fst \cdot k = M \\ snd \cdot k = N \end{cases}$$



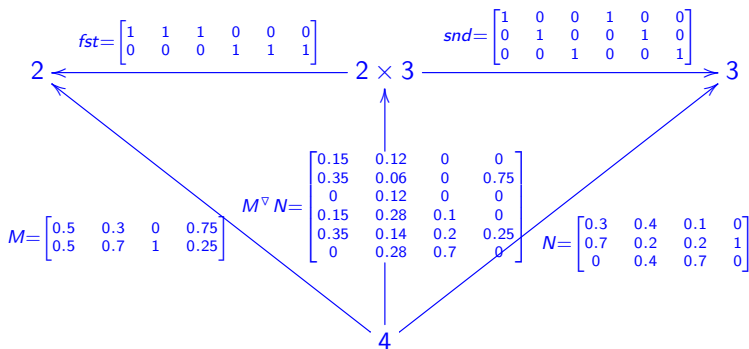
For **pure** functions this becomes a **full** categorial product.

Probabilistic pairing (Khatri-Rao)

In summary: weak product still grants the **cancellation** rule,

$$fst \cdot (M \nabla N) = M \wedge snd \cdot (M \nabla N) = N$$

cf. e.g.



Probabilistic pairing (entanglement)

... but **reconstruction**

$$X = (fst \cdot X) \vee (snd \cdot X)$$

doesn't hold in general, cf. e.g.

$$X : 2 \rightarrow 2 \times 3$$

$$X = \begin{bmatrix} 0 & 0.4 \\ 0.2 & 0 \\ 0.2 & 0.1 \\ 0.6 & 0.4 \\ 0 & 0 \\ 0 & 0.1 \end{bmatrix} \quad (fst \cdot X) \vee (snd \cdot X) = \begin{bmatrix} 0.24 & 0.4 \\ 0.08 & 0 \\ 0.08 & 0.1 \\ 0.36 & 0.4 \\ 0.12 & 0 \\ 0.12 & 0.1 \end{bmatrix}$$

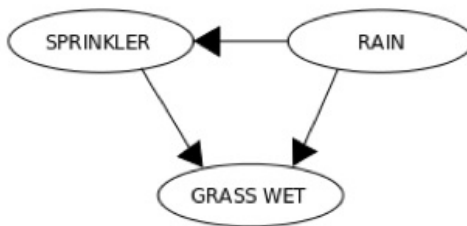
X is not recoverable from its projections: Khatri-Rao not **surjective**.

(**Entangled** distributions on pairs **fall outside** the range of the Khatri-Rao product.)

Illustration

Example adapted from

[https://en.wikipedia.org/wiki/Bayesian_network]



Control a **sprinkler** to wet the **grass** in case it does not **rain**.

Functional (deterministic) model

$$S = R = G = 2$$

$$\begin{aligned} \text{sprinkler} &: R \rightarrow S \\ \text{sprinkler } r &= \neg r \end{aligned}$$

$$\begin{aligned} \text{grass} &: S \times R \rightarrow G \\ \text{grass } (s, r) &= s \vee r \end{aligned}$$

$$\text{rain} \in \{0, 1\}$$

$$G \times (S \times R)$$

$$\uparrow_{\text{grass}^\nabla \text{id}}$$

$$S \times R$$

$$\uparrow_{\text{sprinkler}^\nabla \text{id}}$$

$$R$$

$$\uparrow_{\text{rain}}$$

$$1$$

Grass always wet:

$$\text{grass } (\text{sprinkler } r, r) = \neg r \vee r = \text{T}$$

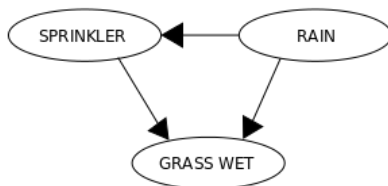
Altogether, two possible states $\{(1, (1, 0)), (1, (0, 1))\}$ of type:

$$G \times (S \times R) \xleftarrow{\text{state}} 1 = (\text{grass}^\nabla \text{id}) \cdot (\text{sprinkler}^\nabla \text{id}) \cdot \text{rain}$$

Bayesian networks

Previous model is not realistic — the picture actually found on Wikipedia is:

RAIN	SPRINKLER	
	T	F
F	0.4	0.6
T	0.01	0.99



	RAIN	
	T	F
	0.2	0.8

SPRINKLER	RAIN	GRASS WET	
		T	F
F	F	0.0	1.0
F	T	0.8	0.2
T	F	0.9	0.1
T	T	0.99	0.01

Bayesian network (probabilistic model)

Let

$$S = R = G = 2$$

$$S \xleftarrow{\text{sprinkler}} R = \begin{bmatrix} 0.60 & 0.99 \\ 0.40 & 0.01 \end{bmatrix}$$

$$R \xleftarrow{\text{rain}} 1 = \begin{bmatrix} 0.80 \\ 0.20 \end{bmatrix}$$

$$G \xleftarrow{\text{grass}} S \times R = \begin{bmatrix} 1.00 & 0.20 & 0.10 & 0.01 \\ 0 & 0.80 & 0.90 & 0.99 \end{bmatrix}$$

$$\begin{array}{c} G \times (S \times R) \\ \uparrow \text{grass}^\nabla id \\ S \times R \\ \uparrow \text{sprinkler}^\nabla id \\ R \\ \uparrow \text{rain} \\ 1 \end{array}$$

The “same” state arrow

$$G \times (S \times R) \xleftarrow{\text{state}} 1 = (\text{grass}^\nabla id) \cdot (\text{sprinkler}^\nabla id) \cdot \text{rain}$$

but over a different **category** (next slide).

Bayesian network (probabilistic model)

$$G \times (S \times R) \xleftarrow{\text{state}} 1 =$$

<i>G</i>	<i>S</i>	<i>R</i>	
dry	off	<i>no</i>	0.4800
		<i>yes</i>	0.0396
	on	<i>no</i>	0.0320
		<i>yes</i>	0.0000
wet	off	<i>no</i>	0.0000
		<i>yes</i>	0.1584
	on	<i>no</i>	0.2880
		<i>yes</i>	0.0020

Moreover, we can define

$$1 \xleftarrow{\text{grass_wet}} G \times (S \times R) = [0 \ 1] \cdot \text{fst}$$

$$1 \xleftarrow{\text{raining}} G \times (S \times R) = [0 \ 1] \cdot \text{snd} \cdot \text{snd}$$

etc. to obtain e.g. $P_{\text{state}}(\text{grass_wet}) = \text{grass_wet} \cdot \text{state} = 44.84\%$.

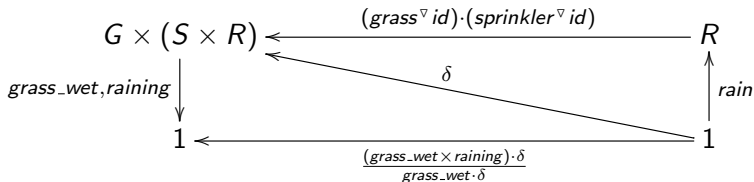
Bayesian network querying

Conditional probabilities over state distribution δ :

$$P_{\delta}(a \mid b) = \frac{(a \times b) \cdot \delta}{b \cdot \delta} \quad \text{where} \quad 1 \xleftarrow{a,b} S \xleftarrow{\delta} 1 \quad (4)$$

Boolean vectors a and b describe **event** sets.

Recall



Forwards: $P_{\delta}(\text{grass_wet} \mid \text{raining}) = 80.19\%$

Backwards: $P_{\delta}(\text{raining} \mid \text{grass_wet}) = 35.77\%$

By the way

Bayes theorem:

$$P(a \mid b) = P(b \mid a) \frac{P(a)}{P(b)} \quad (5)$$

cf. (assuming $\delta : 1 \rightarrow S$):

$$P_\delta(a \mid b) = P_\delta(b \mid a) \frac{P_\delta(a)}{P_\delta(b)}$$

$$\Leftrightarrow \quad \{ \text{trivial} \}$$

$$P_\delta(a \mid b) P_\delta(b) = P_\delta(b \mid a) P_\delta(a)$$

$$\Leftrightarrow \quad \{ (4) \text{ twice} \}$$

$$(a \times b) \cdot \delta = (b \times a) \cdot \delta$$

□

Towards probabilistic contracts

$P_\delta(\text{raining} \mid \text{grass_wet}) = 35.77\%$ — *backwards* reasoning — is suggestive of (weakest) **precondition** validation — in a sense, it tells how important raining is as **cause** for the grass to be wet (**effect**).

Note that probabilistic function

$$f : R \rightarrow S \times G$$

$$f = (\text{fst} \triangledown \text{grass}) \cdot (\text{sprinkler} \triangledown \text{id})$$

that is,

		<i>no</i>	<i>yes</i>
$f =$	off <i>dry</i>	0.6	0.198
	<i>wet</i>	0	0.792
on	<i>dry</i>	0.04	0.010
	<i>wet</i>	0.36	0.001

describes a system that **reacts** to raining.

Towards probabilistic contracts

In what sense — measure? — can we say that some f satisfies the contract

$$grass_wet \xleftarrow{f} raining \quad (6)$$

and what does (6) mean?

Back to **pure** function $f : Y \leftarrow X$:

$$q \xleftarrow{f} p \Leftrightarrow \langle \forall x : x \in X : p\ x \Rightarrow q\ (f\ x) \rangle$$

or, if you wish,

$$q \xleftarrow{f} p \Leftrightarrow \neg \langle \exists x : x \in X : p\ x \wedge \neg q\ (f\ x) \rangle$$

Towards probabilistic contracts

That is, model checking $q \xleftarrow{f} p$ means finding those $x \in X$ that violate the contract.

In a probabilistic setting, such $x \in X$ are captured by a **distribution** vector $\delta : 1 \rightarrow X$.

Term $q(f\ x)$ will then correspond to scalar $1 \xleftarrow{q \cdot f \cdot \delta} 1$ — a **probability**.

But first we have to regard f as a (kind of) **probabilistic relation**, as in the Bayesian network above.

That is, we need to have access to the I/O behaviour of f .

Towards probabilistic contracts

Recall that a **probabilistic** function $f : A \rightarrow B$ (PF) is half way between **pure** functions and **relations**: $! \cdot f = !$ holds and their support $[f]$ is a relation of the same type $A \rightarrow B$.

Below we will take PF

$$f = \begin{array}{c|ccc} & a_1 & a_2 & a_3 \\ \hline b_1 & 0.7 & 0.01 & 1 \\ b_2 & 0.3 & 0.99 & 0 \end{array}$$

as example, with support

$$[f] = \begin{array}{c|ccc} & a_1 & a_2 & a_3 \\ \hline b_1 & 1 & 1 & 1 \\ b_2 & 1 & 1 & 0 \end{array}$$

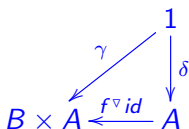
This support (a relation) can be mapped back to the PF

$$\begin{array}{c|ccc} & a_1 & a_2 & a_3 \\ \hline b_1 & 0.5 & 0.5 & 1 \\ b_2 & 0.5 & 0.5 & 0 \end{array}$$

as seen before.

Towards probabilistic contracts

The I/O behaviour of f knowing the distribution δ of the inputs is given by γ in



Then

$$\gamma = \begin{array}{c|c} B \times A & \\ \hline (b_1, a_1) & 0.070 \\ (b_1, a_2) & 0.002 \\ (b_1, a_3) & 0.700 \\ (b_2, a_1) & 0.030 \\ (b_2, a_2) & 0.198 \\ (b_2, a_3) & 0 \end{array}$$

Example (f as before):

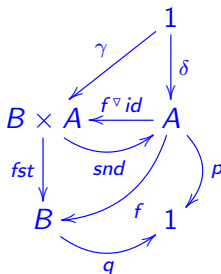
$$\delta = \begin{array}{c|c} A & \\ \hline a_1 & 0.1 \\ a_2 & 0.2 \\ a_3 & 0.7 \end{array}$$

Measuring probabilistic contracts

Let us define:

$$\llbracket q \xleftarrow{f} p \rrbracket_{\delta} = P_{\gamma}(q \cdot fst \mid p \cdot snd) \quad (7)$$

where $\gamma = (f \triangleright id) \cdot \delta$ — check the diagram below:



In the next slide we show that (7) simplifies to

$$\llbracket q \xleftarrow{f} p \rrbracket_{\delta} = (q \cdot f \times p) \cdot \frac{\delta}{p \cdot \delta} \quad (8)$$

where $\times$ is the Hadamard product.

Measuring probabilistic contracts

$$\begin{aligned}
 & \llbracket q \xleftarrow{f} p \rrbracket_\delta \\
 = & \quad \{ \text{definition (7)} \} \\
 & P_{(f \nabla id) \cdot \delta}(q \cdot fst \mid p \cdot snd) \\
 = & \quad \{ \text{definitions (4) and (13); } snd \cdot (f \nabla id) = id \} \\
 & \frac{(q \bowtie p) \cdot (f \nabla id) \cdot \delta}{p \cdot \delta} \\
 = & \quad \{ (12) \} \\
 & (q \cdot f \times p) \cdot \frac{\delta}{p \cdot \delta}
 \end{aligned}$$

Case $p = \text{true}$ simplifies to $\llbracket q \xleftarrow{f} \text{true} \rrbracket_\delta = q \cdot f \cdot \delta$.

Measuring probabilistic contracts

Going pointwise:

$$\llbracket q \xleftarrow{f} p \rrbracket_{\delta} = \frac{\langle \sum b, a : q \, b \wedge p \, a : (b \, f \, a) \, (\delta \, a) \rangle}{\langle \sum a : p \, a : \delta \, a \rangle}$$

Useful LA properties:

$$(M \nabla N)^{\circ} \cdot (P \nabla Q) = (M^{\circ} \cdot P) \times (N^{\circ} \cdot Q) \quad (9)$$

$$(P \bowtie Q)^{\circ} = P^{\circ} \nabla Q^{\circ} \quad (10)$$

$$(M \bowtie N) \cdot (P \otimes Q) = M \cdot P \bowtie N \cdot Q \quad (11)$$

$$(P \bowtie Q) \cdot (F \nabla G) = (P \cdot F) \times (Q \cdot G) \quad (12)$$

$$P \bowtie Q = (P \cdot fst) \times (Q \cdot snd) \quad (13)$$

Measuring probabilistic contracts

Example, recalling

$$f = \begin{array}{c|ccc} & a_1 & a_2 & a_3 \\ \hline b_1 & 0.7 & 0.01 & 1 \\ b_2 & 0.3 & 0.99 & 0 \end{array} \text{ and input } \delta = \begin{array}{c|c} & \\ \hline a_1 & 0.1 \\ a_2 & 0.2 \\ a_3 & 0.7 \end{array}$$

Then, for instance,

$$\{b_2\} \xleftarrow{f} \{a_1, a_2\} = 76\%$$

$$\{b_2\} \xleftarrow{f} \{a_3\} = 0\%$$

$$\{b_2\} \xleftarrow{f} \text{true} = 22.8\%$$

$$\text{true} \xleftarrow{f} \{a_1, a_2\} = 100\%$$

etc

Model checking probabilistic contracts

In Alloy, given

```
assert contract { all a:A | p[a] => q[a.f] }
```

by executing

```
check contract for ... A
```

the tool will try and find a such that $p\ a \wedge \neg q\ (f\ a)$ holds.

Now let f be **probabilistic**. In the future one may imagine submitting something like

```
check contract >= 80% for ... A
```

hoping the tool cannot find δ such that $\llbracket q \xleftarrow{f} p \rrbracket_{\delta} < 0.8$.

Towards a Probabilistic Alloy

Under the finite scope assumption, this boils down to solving classical systems of inequations:

$$\llbracket p \xleftarrow{f} q \rrbracket_{\delta} < k$$

$$\Leftrightarrow \quad \{ \text{recall } q \bowtie p = (q \cdot fst) \times (p \cdot snd) \text{ (13)} \}$$

$$\frac{(q \bowtie p) \cdot (f \nabla id) \cdot \delta}{p \cdot \delta} < k$$

$$\Leftrightarrow \quad \{ \text{as before, re-arranging} \}$$

$$\langle \sum b, a : q b \wedge p a : (b f a) (\delta a) \rangle < \langle \sum a : p a : k \delta a \rangle$$

Example: find δ such that $\llbracket \{b_2\} \xleftarrow{f} \{a_1, a_2\} \rrbracket_{\delta} < 0.8$ (next slide):

Towards a Probabilistic Alloy

$$\underbrace{b_2 \ f \ a_1}_{0.3} \underbrace{\delta \ a_1}_x + \underbrace{b_2 \ f \ a_2}_{0.99} \underbrace{\delta \ a_2}_y < 0.8 \underbrace{\delta \ a_1}_x + 0.8 \underbrace{\delta \ a_2}_y$$

$$\Leftrightarrow \{ \text{trivia} \}$$

$$0.19 \ y < 0.5 \ x$$

$$\Leftrightarrow \{ \ x + y = 1 \text{ choosing } \delta \ a_3 = 0 \}$$

$$0.19 \ (1 - x) < 0.5 \ x$$

$$\Leftrightarrow \{ \text{solving} \}$$

$$\frac{0.19}{0.69} < x$$

□

Choose e.g. $\delta = \begin{bmatrix} 0.3 \\ 0.7 \\ 0 \end{bmatrix}$ and get $\llbracket \{b_2\} \xleftarrow{f} \{a_1, a_2\} \rrbracket_\delta = 0.783$.

How I have worked thus far...

The screenshot displays the MATLAB environment. The **Variable Editor - f** window shows a 3x3 matrix `f` of type `double`:

	1	2	3	4	5	6	7	8	9
1	0.7000	0.0100	1						
2	0.3000	0.9900	0						
3									
4									
5									

The **Editor - /Users/jno/Dropbox/leanbig...** window shows the following MATLAB function:

```

1 function R = hoare(q,f,p,delta)
2     [A A] = size(f);
3     id = eye(A);
4     gamma = kr(f,id)*delta;
5     R = (hadp(q,p)*gamma)/(p*delta)
6 end
7

```

The **Command Window** shows the execution of the function:

```

R =
    0.8520
>> 0.19/0.69
ans =
    0.2754
>> hoare(b2,f,a1+a2,[0.3;0.7;0]);
R =
    0.7830
>> hoare(b2,f,a1+a2,[0.2;0.8;0]);
R =
    0.8520
fx >>

```

"Oldie but goodie"

Calculating probabilistic contracts

I didn't make a full sanity check of contract validity yet, but some expected **laws** are easy to check, cf. e.g.

$$\begin{aligned}
 & \llbracket \text{true} \xleftarrow{f} p \rrbracket_\delta \\
 = & \quad \{ \text{unfold definition, } \text{true} = \top \text{ (1s everywhere)} \} \\
 & \frac{(\top \times p \cdot \text{snd}) \cdot (f \nabla \text{id}) \cdot \delta}{p \cdot \delta} \\
 = & \quad \{ \text{Hadamard product: } \top \times M = M, \text{snd} \cdot (f \nabla \text{id}) = \text{id} \} \\
 & \frac{p \cdot \delta}{p \cdot \delta} \\
 = & \quad \{ \text{trivia} \} \\
 & 1 \\
 & \square
 \end{aligned}$$

Calculating probabilistic contracts

But note that

$$\llbracket p \xleftarrow{g} \text{false} \rrbracket_{\delta} = \frac{(p \cdot \text{fst} \times \perp \cdot \text{snd}) \cdot (g \triangleright \text{id}) \cdot \delta}{\perp \cdot \delta} = \frac{0}{0}$$

is mathematically undetermined...

Now let us have a look at the **sequence** $q \xleftarrow{f \cdot g} r$ of two contracts $q \xleftarrow{f} p$ and $p \xleftarrow{g} r$.

To begin with, let us handle the special case $q \xleftarrow{f} \text{true}$ and $p \xleftarrow{g} \text{true}$. We calculate (next slide):

Calculating probabilistic contracts

$$\llbracket p \xleftarrow{g} \text{true} \rrbracket_{\delta} \leq 1$$

$\Rightarrow$ { multiply both sides by the same validity }

$$(q \cdot f \cdot g \cdot \delta) \times \llbracket p \xleftarrow{g} \text{true} \rrbracket_{\delta} \leq q \cdot f \cdot g \cdot \delta$$

$\Leftrightarrow$ { associativity }

$$(q \cdot f \cdot (g \cdot \delta)) \times \llbracket p \xleftarrow{g} \text{true} \rrbracket_{\delta} \leq q \cdot (f \cdot g) \cdot \delta$$

$\Leftrightarrow$ { definition (twice) }

$$\llbracket q \xleftarrow{f} \text{true} \rrbracket_{g \cdot \delta} \times \llbracket p \xleftarrow{g} \text{true} \rrbracket_{\delta} \leq \llbracket q \xleftarrow{f \cdot g} \text{true} \rrbracket_{\delta}$$

Calculating probabilistic contracts

This suggests the generic inference rule:

$$\llbracket q \xleftarrow{f} p \rrbracket_{g \cdot \delta} \times \llbracket p \xleftarrow{g} r \rrbracket_{\delta} \leq \llbracket q \xleftarrow{f \cdot g} r \rrbracket_{\delta}$$

Example: f is as before and

$$g = \begin{array}{c|ccc} & c_1 & c_2 & c_3 \\ \hline a_1 & 0.4 & 0.2 & 0 \\ a_2 & 0 & 0.8 & 0 \\ a_3 & 0.6 & 0 & 1 \end{array} \quad \text{for input } \delta = \begin{array}{c|c} & \\ \hline c_1 & 0.1 \\ c_2 & 0.2 \\ c_3 & 0.7 \end{array}$$

We have $\{a_1, a_2\} \xleftarrow{g} \{c_2, c_3\} = 22\%$ for such δ .

Calculating probabilistic contracts

Because f receives outputs from g , the distribution of its inputs will be

$$g \cdot \delta = \begin{array}{c|c} & \\ \hline a_1 & 0.08 \\ a_2 & 0.16 \\ a_3 & 0.76 \end{array}$$

We measure $\{b_2\} \xleftarrow{f} \{a_1, a_2\} = 76\%$ for $g \cdot \delta$, the same by coincidence.

So the joint probability of both contracts holding is

$$\begin{aligned} & \llbracket \{b_2\} \xleftarrow{f} \{a_1, a_2\} \rrbracket_{g \cdot \delta} \times \llbracket \{a_1, a_2\} \xleftarrow{g} \{c_2, c_3\} \rrbracket_{\delta} \\ &= 0.22 \times 0.76 \\ &= 16.72\% \end{aligned}$$

This is smaller than the probability of the composite contract holding:

$$\llbracket \{b_2\} \xleftarrow{f \cdot g} \{c_2, c_3\} \rrbracket_{\delta} = 18.93\%.$$

Calculating probabilistic contracts

However, this rule does not always hold (!), as the following counter-example shows:

$$\underbrace{[\{b_2\} \xleftarrow{f \cdot g} \{c_1\}]_\delta}_{12\%} < \underbrace{[\{b_2\} \xleftarrow{f} \{a_1, a_2\}]_{g \cdot \delta}}_{76\%} \times \underbrace{[\{a_1, a_2\} \xleftarrow{g} \{c_1\}]_\delta}_{40\%}$$

This recalls a similar problem identified long ago by McIver and Morgan (2005): *probabilistic **Hoare triples** not compositional in general...*

But our setting here is simpler (e.g. no demonic choice).

Current work

Currently checking this and other rules (calculating side conditions).

Further to (McIver and Morgan, 2005), there is recent work in the literature about **conditioning** in probabilistic programming, see e.g. (Gretz et al., 2015), which can be of help.

Also algorithms that use ideas from program analysis in probabilistic programming, see e.g. (Nori et al., 2014).

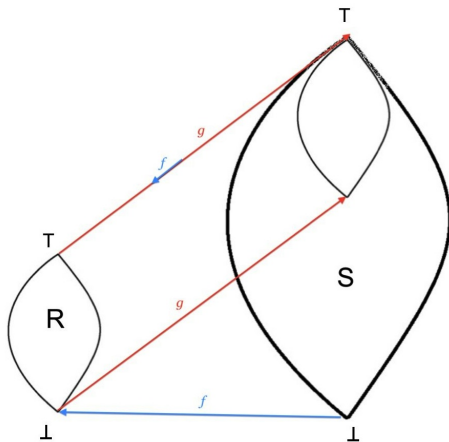
Carroll's suggestion at the meeting: McIver et al. (2008)

Afterthought

Recall matrix
supports.

Can the current
Alloy relational
engine help in
finding the
counter-example
distributions, as a
kind of AI?

$f = \lfloor _ \rfloor$, $g = \lceil _ \rceil$
etc.



References

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