

LoVe team seminar

Typing Differentiable Programming

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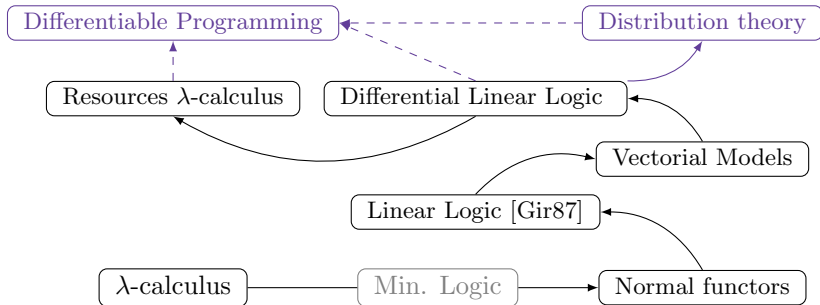
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Work in Progress with Pierre-Marie Pédrot.

Curry-Howard for semantics

The syntax mirrors the semantics.

Programs	Logic	Semantics
$\text{fun } (x:A) \rightarrow (t:B)$	Proof of $A \vdash B$	$f : A \rightarrow B.$
Types	Formulas	Objects
Execution	Cut-elimination	Equality



Differentiable programming

A new area triggered by the advances of deep learning algorithms on neural networks, it tries to attach two very old domains:

- ▶ Automatic Differentiation.
- ▶ λ -calculus.

Goal: Exploring modular way to express reverse differentiation in functional programming languages:

- ▶ Abadi & Plotkin, POPL20. (traces and big-step semantics)
- ▶ Brunel & Mazza & Pagani, POPL20. [More on that latter](#)
- ▶ Elliot, ICFP18, (compositional differentiation)
- ▶ Wang and al., ICFP 19, (delimited continuations)
- ▶ Interactions with probabilistic programming...

Automatic Differentiation

How does one compute the differentiation of an algebraic expression, computed as a sequence of elementary operations ?

$$\begin{array}{lll} \text{E.g. : } z = y + \cos(x^2) & x_1 = x_0^2 & x'_1 = 2x_0x'_0 \\ & x_2 = \cos(x_1) & x'_2 = -x'_0 \sin(x_0) \\ & z = y + x_2 & z' = y' + 2x_2x'_2 \end{array}$$

The computation of the final results requires the computation of the derivative of all partial computation. But in which order ?

Forward Mode differentiation [Wengert, 1964]

$$(x_1, x'_1) \rightarrow (x_2, x'_2) \rightarrow (z, z')$$

Reverse Mode differentiation: [Speelpenning, Rall, 1980s]

$x_1 \rightarrow x_2 \rightarrow z \rightarrow z' \rightarrow x'_2 \rightarrow x'_1$ while keeping formal the unknown derivative.

AD from a higher-order functional point of view

$$D_u(f \circ g) = D_{g(u)}f \circ D_u(f)$$

► **Forward Mode differentiation :**

$$g(u) \rightarrow D_u g \rightarrow f(g(u)) \rightarrow D_{g(u)} f \rightarrow D_{g(u)} f \circ D_u(f).$$

► **Reverse Mode differentiation:**

$$g(u) \rightarrow f(g(u)) \rightarrow D_{g(u)} f \rightarrow D_u g \rightarrow D_{g(u)} f \circ D_u(f)$$

The choice of an algorithm is due to complexity considerations:

- Forward mode for $f : \mathbb{R} \rightarrow \mathbb{R}^n$.
- Reverse mode for $f : \mathbb{R}^n \rightarrow \mathbb{R}$

↪ Differentiation is about *linearizing* a function/program. Some people have a very specific idea of what a *linear program* or a *linear type* should be.

1. Reverse-Mode Differentiation as a Logical transformation
2. Calculus and differentiation typed by Linear Logic

Linear logic : the type of function

Usual implication

Linear implication

Linear decomposition of the implication

$$A \Rightarrow B = !A \multimap B$$

$$\mathcal{C}^\infty(A, B) \simeq \mathcal{L}(!A, B)$$

A proof is linear when it uses only once its hypothesis A.

A linear negation

From $\neg A = A \Rightarrow \perp$ to $A^\perp = A \multimap \perp$: an involutive linear negation interpreted by linear forms.

$$[A^\perp] = \mathcal{L}([A], \mathbb{R})$$

Mazza and Pagani [POPL2020]

Key Idea

Reverse derivatives are typed by linear negation.

Consider $f : \mathbb{R}^n \rightarrow \mathbb{R}$ a function variable.

$$\overleftarrow{D}(f) : \begin{cases} \mathbb{R}^n \times \mathbb{R}^\perp \rightarrow \mathbb{R} \times \mathbb{R}^{n\perp} \\ (a, x) \mapsto (f(a), (v \mapsto x \cdot (D_a f \cdot v))) \end{cases}$$

This leads to a **compositional reverse derivative** transformation over the *linear substitution calculus*, and proven complexity results.

$$A, B, C ::= R \mid A \times B \mid A \rightarrow B \mid R^{\perp d}$$

$$t, u ::= x \mid x' \mid \lambda x.t \mid (t)u \mid t[x^{(0)} := u] \mid \langle t, u \rangle \mid t + u \dots$$

The real inventor of deep learning



(I'm joking)

A Dialectica Transformation

- ▶ Gödel Dialectica transformation [1958] : a translation from intuitionistic arithmetic to a finite type extension of primitive recursive arithmetic.

$$A \rightsquigarrow \exists u : \mathbb{W}(A), \forall x : \mathbb{C}(A), A^D[u, x]$$

- ▶ DePaiva [1991]: the linearized Dialectica translation operates on Linear Logic (types) and λ -calculus (terms).
- ▶ Pedrot [2014] A *computational* Dialectica translation preserving β -equivalence, via the introduction of an "abstract multiset constructor" on types on the target.

Pédrot's Dialectica Transformation

$\mathfrak{M} A$ is endowed with a sum (\otimes, \emptyset) and a monadic structure $(\{-\}, \gg=)$.

Types:

$$\begin{aligned} \mathbb{W}(\alpha) &:= \alpha_{\mathbb{W}} & \mathbb{C}(\alpha) &:= \alpha_{\mathbb{C}} \\ \mathbb{W}(A \Rightarrow B) &:= (\mathbb{W}(A) \Rightarrow \mathbb{W}(B)) \times (\mathbb{W}(A) \Rightarrow \mathbb{C}(B) \Rightarrow \mathfrak{M} \mathbb{C}(A)) \\ \mathbb{C}(A \Rightarrow B) &:= \mathbb{W}(A) \times \mathbb{C}(B) \end{aligned}$$

Terms:

$$\begin{aligned} x_x &:= \lambda \pi. \{\pi\} & x^\bullet &:= x \\ x_y &:= \lambda \pi. \emptyset \text{ if } x \neq y & (\lambda x. t)^\bullet &:= (\lambda x. t^\bullet, \lambda x \pi. t_x \pi) \\ (\lambda x. t)_y &:= \lambda \pi. (\lambda x. t_y) \pi.1 \pi.2 & (t u)^\bullet &:= (t^\bullet.1) u^\bullet \end{aligned}$$

$$(t u)_y := \lambda \pi. (t_y (u^\bullet, \pi)) \otimes ((t^\bullet.2) u^\bullet \pi \gg= u_y)$$

Flashback: Differential λ -calculus [Ehrhard, Regnier 04]

Inspired by denotational models of Linear Logic in vector spaces of sequences, it introduces a differentiation of λ -terms.

$D(\lambda x.t)$ is the **linearization** of $\lambda x.t$, it substitute x linearly, and then it remains a term t' where x is free.

Syntax:

$$\begin{aligned} \Lambda^d : S, T, U, V &::= 0 \mid s \mid s+T \\ \Lambda^s : s, t, u, v &::= x \mid \lambda x.s \mid sT \mid \mathbf{D}s \cdot t \end{aligned}$$

Operational Semantics:

$$\begin{aligned} (\lambda x.s)T &\rightarrow_{\beta} s[T/x] \\ \mathbf{D}(\lambda x.s) \cdot t &\rightarrow_{\beta_D} \lambda x. \frac{\partial s}{\partial x} \cdot t \end{aligned}$$

where $\frac{\partial s}{\partial x} \cdot t$ is the **linear substitution** of x by t in s .

The linear substitution ...

... which is not exactly a substitution

$$\frac{\partial y}{\partial x} \cdot T = \begin{cases} T & \text{if } x = y \\ 0 & \text{otherwise} \end{cases} \quad \frac{\partial}{\partial x}(sU) \cdot T = \left(\frac{\partial s}{\partial x} \cdot T\right)U + (Ds \cdot \left(\frac{\partial U}{\partial x} \cdot T\right))U$$

$$\frac{\partial}{\partial x}(\lambda y.s) \cdot T = \lambda y. \frac{\partial s}{\partial x} \cdot T \quad \frac{\partial}{\partial x}(Ds \cdot u) \cdot T = D\left(\frac{\partial s}{\partial x} \cdot T\right) \cdot u + Ds \cdot \left(\frac{\partial u}{\partial x} \cdot T\right)$$

$$\frac{\partial 0}{\partial x} \cdot T = 0 \quad \frac{\partial}{\partial x}(s + U) \cdot T = \frac{\partial s}{\partial x} \cdot T + \frac{\partial U}{\partial x} \cdot T$$

$\frac{\partial s}{\partial x} \cdot t$ represents s where x is linearly (i.e. one time) substituted by t .

Tracking differentiation in Dialectica

Soundness [Ped14]

If $\Gamma \vdash t : A$ in the source then we have in the target

- ▶ $\mathbb{W}(\Gamma) \vdash t^\bullet : \mathbb{W}(A)$
- ▶ $\mathbb{W}(\Gamma) \vdash t_x : \mathbb{C}(A) \Rightarrow \mathfrak{M}\mathbb{C}(X)$ provided $x : X \in \Gamma$.

$$\begin{array}{ll}
 x_x & := \lambda\pi. \{\pi\} & x^\bullet & := x \\
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 (\lambda x. t)_y & := \lambda\pi. (\lambda x. t_y) \pi.1 \pi.2 & (t u)^\bullet & \equiv (\lambda x. (tx)^\bullet) u^\bullet
 \end{array}$$

Theorem

- ▶ $(-)^{\bullet.2}$ obeys the chain rule.
- ▶ t_x is contravariant in x .

Dialectica :

- ▶ Higher-Order and fine-grained reverse differential transformation.
- ▶ Agrees with a call-by-name point of view on execution of programs.
- ▶ Which operates on function variables and a few operations.

Differential categories are Dialectica categories

[De Paiva & Hyland [87,89]]

Consider a category \mathcal{C} with finite product. $\mathbf{Dial}(\mathcal{C})$ is a new category:

- ▶ Objects: relations $\alpha \subseteq U \times X$, $\beta \subseteq V \times Y$.
- ▶ Maps from α to β : $(f : U \rightarrow V, F : U \times Y \rightarrow X)$ such that if $u\alpha F(u, y)$ then $f(u)\beta y$. *tangent spaces*
- ▶ Composition: *That's the chain law!*

show that DC is a category. Given two maps $(f, F): \alpha \rightarrow \beta$ and $(g, G): \beta \rightarrow \gamma$ their composition $(g, G) \circ (f, F)$ is $gf: U \rightarrow W$ in the first coordinate and $G \circ F: U \times Z \rightarrow X$ given by:

$$U \times Z \xrightarrow{f \times Z} U \times U \times Z \xrightarrow{U \times f \times Z} U \times V \times Z \xrightarrow{U \times G} U \times Y \xrightarrow{F} X$$

Consider \mathcal{C} a $*$ -autonomous differential category. One has a functor from \mathcal{C} to $\mathbf{Dial}(\mathbf{C})$

- ▶ $A \mapsto (A, A^\perp)$
- ▶ $f \mapsto (f, (u, \ell) \mapsto \ell \circ D_u f)$

This should be an equivalence

This relates to several other results, e.g : "Gödel's functional interpretation and the concept of learning" T. Powell, Lics 2017

Automatic Differentiation as a choice of reduction strategy

Refining λ -calculus with operations from distribution theory.

Juste a glimpse at Differential Linear Logic

Differentiation in the proofs



Differential Linear Logic

$$\frac{\ell : A \vdash B}{\ell : !A \vdash B}$$

linear \hookrightarrow *non-linear*.

$$\frac{f : !A \vdash B}{D_0(f) : A \vdash B}$$

non-linear \hookrightarrow *linear*

\rightsquigarrow *A specific point of view on differentiation induced by duality:*

$$A^{\perp\perp} \simeq A$$



Normal functors, power series and λ -calculus. Girard, APAL(1988)



Differential interaction nets, Ehrhard and Regnier, TCS (2006)

Smooth models

Historically: **discrete** models and *quantitative semantics*.

$$!A := \sum_n A^{\otimes n}$$

Exponentials as distributions [K., LICS18]

A *smooth* and classical model of Differential Linear Logic where:

$$!A = C^\infty(A, \mathbb{R})'.$$

\rightsquigarrow **Insight:** a language typed by linear logic, $u : !A$ is a *primitive object representing a program transformation*.

Consider $t : A \Rightarrow B \equiv !A \rightarrow B$:
 $D_0 t \cdot a \simeq t(D_{0-} \cdot a : !A)$

Exponentials are distributions

$$\begin{aligned} \llbracket ?A \rrbracket &:= \mathcal{C}^\infty(\llbracket A \rrbracket', \mathbb{R})' \\ &\text{functions} \end{aligned}$$

$$\begin{aligned} \llbracket !A \rrbracket &:= \mathcal{C}^\infty(\llbracket A \rrbracket, \mathbb{R})' \\ &\text{distributions} \end{aligned}$$

A typical distribution is the dirac operator:

$$\delta : \begin{cases} E \rightarrow \mathcal{C}^\infty(E, \mathbb{R})' \\ x \mapsto (\phi \mapsto \phi(x)) \end{cases}$$

Exponential rules of DILL₀

$$\frac{\vdash \Gamma, f : ?A, g : ?A}{\vdash \Gamma, f.g : ?A} c$$

$$\frac{\vdash \Gamma}{\vdash \Gamma, cst_0 : ?A} w$$

$$\frac{\vdash \Gamma, \ell : A}{\vdash \Gamma, \ell : ?A} d$$

$$\frac{\vdash \Gamma, \phi : !A, \quad \vdash \Delta, \psi : !A}{\vdash \Gamma, \Delta, \phi * \psi : !A} \bar{c}$$

$$\frac{}{\vdash \delta_0 : !A} \bar{w}$$

$$\frac{\vdash \Gamma, v : A}{\vdash \Gamma, D_0(-)(v) : !A} \bar{d}$$

$$\frac{\vdash ?\Gamma, v : A}{\vdash ?\Gamma, \delta_v : !A} p$$

What can we get from Seely's isomorphisms

(Co)-weakenings and (co)-contractions are interpreted from the presence of a biproduct and seely's isomorphisms.

$$!A \xleftarrow{\bar{w}} !\{0\} \xrightarrow{w} !A$$

$$!A \xleftarrow{\bar{c}} !(A \diamond A) \simeq !A \otimes !A \xrightarrow{c} !A$$

Seely's isomorphism = kernel theorems, ie surjectivity of:

$$\mathcal{C}^\infty(A, \mathbb{R}) \otimes \mathcal{C}^\infty(B, \mathbb{R}) \hookrightarrow \mathcal{C}^\infty(A \times B)$$

$$?(A^\perp) \wp ?(B^\perp) \hookrightarrow ?(A^\perp \times B^\perp)$$

Yes, the \wp is a tensor, completed, just with a different topology. Yes, $\&$ and \oplus are the same, on different objects though

Thus: contraction is multiplication (s.calar),
co-contraction is sum (convolution).

Higher-order addition and Higher-order multiplication

Additions are done on the domain, through convolution (ie higher order addition).

$$\begin{aligned}\phi * \psi &:= f \mapsto \phi(x \mapsto \psi(y \mapsto f(x + y))) \\ \delta_u * \delta_v &\rightarrow \delta_{u*v}\end{aligned}$$

Multiplications are done on the codomain, through contractions (ie higher order multiplication).

$$\begin{aligned}f \cdot g &:= x \mapsto f(x) \cdot g(x) \\ (\lambda y.t) \cdot (\lambda z.s) &\rightarrow \lambda x.(t[x/y]) \cdot (s[x/z])\end{aligned}$$

A few operations typed by DILL

The composition of linear functions:

$$\frac{\Gamma \vdash f : A \multimap B \quad \Delta \vdash g : B \multimap C}{\Gamma, \Delta \vdash g \circ f : A \multimap C} \text{ cut}$$

The composition of non-linear functions:

$$\frac{\frac{\Gamma \vdash f : !A \multimap B}{\Delta \vdash (x \mapsto \delta_{f(x)}) : !A \multimap !B} \text{ P} \quad \Delta \vdash g : !B \multimap C}{\Gamma, \Delta \vdash g \circ f = (x \mapsto \delta_{f(x)}g) : !A \multimap C} \text{ cut}$$

The Differentiation of non-linear functions:

$$\frac{\Gamma \vdash f : !A \multimap B \quad \frac{\vdash \Delta, v : A}{\vdash \Gamma, D_0(-)(v) : !A} \bar{d}}{\Gamma, \Delta \vdash D_0(f)(v) : B} \text{ cut}$$

Let's translate this into a term language typed by DILL.

A few operations typed by DILL

The chain rule is encoded in the interaction of diracs δ_x with differential arguments D_{ut} .

$$\begin{array}{c}
 \frac{\Gamma \vdash f : !A \multimap B}{\Gamma \vdash (x \mapsto \delta_{f(x)}) : !A \multimap !B} \text{p} \quad \Delta \vdash g : !B \multimap C \quad \frac{\vdash \Delta', v : A}{\vdash \Delta', D_0(-)(v) : !A} \bar{d} \\
 \hline
 \frac{\Gamma, \Delta \vdash g \circ \delta_f : !A \multimap C}{\Gamma, \Delta, \Delta' \vdash D_0(g \circ f)(v) : c} \text{cut} \quad \frac{\vdash \Delta', v : A}{\vdash \Delta', D_0(-)(v) : !A} \bar{d} \\
 \hline
 \Gamma, \Delta, \Delta' \vdash D_0(g \circ f)(v) : c \\
 \rightsquigarrow \\
 \frac{\frac{\frac{\dots}{\vdash D_0(f)(v) : B} \bar{d}; f; \text{cut}}{\vdash D_0(-)(D_0 f(v)) : !B} \bar{d}}{\vdash g : !B \multimap C} \quad \frac{\frac{\frac{\vdash \delta_0 : !A}{\vdash f(0) : B} \bar{w}}{\vdash \delta_{f(0)} : !B} \text{p}}{\vdash D_{f(0)}(-)(D_0 f(v)) : !B} \bar{c}}{\vdash D_{f(0)} g(D_0 f(v)) : c} \text{cut}
 \end{array}$$

Let's translate this into a term language typed by DILL.

From two reductions to two arguments

A minimal language allowing to express automatic differentiation, with two class of terms:

$$\begin{aligned} u, v &:= x \mid t^\perp \mid u * v \mid \emptyset \mid u \otimes v \mid 1 \mid \delta_u \mid D_u(t) \mid \downarrow t \\ t, s &:= u^\perp \mid t \cdot s \mid w_1 : N \mid \lambda x.t \mid dx.t \mid \uparrow u \end{aligned}$$

A function $\lambda x.t$ can be matched with two kind of arguments: diracs δ_u or differential operators $D_u t$.

$$\begin{aligned} (\lambda x.t)\delta_u &\rightarrow t[u/x] \\ (\lambda x.t)D_w u &\rightarrow \dots \end{aligned}$$

Ideas:

- ▶ Differentiation, as an argument, propagates according to reduction strategies.
- ▶ Algebraic operations are constructed through specific type rules.

Inductively defined linear substitution

$$\begin{aligned}
 u, v &:= x \mid t^\perp \mid u * v \mid \emptyset \mid u \otimes v \mid 1 \mid \delta_u \mid D_u(t) \mid \downarrow t \\
 t, s &:= u^\perp \mid t \cdot s \mid w_1 : N \mid \lambda x.t \mid dx.t \mid \uparrow u
 \end{aligned}$$

An inductively defined differentiation:

$$(\lambda x.t)D_w u \rightarrow \dots$$

The differentiation $\lambda x.t$ of must be inductively defined on t :

$$(\lambda x.(t)u)D_w s \rightarrow \uparrow(\downarrow((\lambda x.t)D_w s)u * \downarrow(t((\lambda x.u)D_w s)))$$

Differentiating an application $(t)u$ is symmetric in t and u .

$$(\lambda x.\uparrow\delta_t)D_u s \rightarrow (\lambda z.\uparrow(D_z((\lambda x.t)D_u s))((\lambda x.t)(u)))$$

The abstraction $\lambda x.\uparrow\delta_t$ will be composed with another abstraction and differentiation must take that into account.

Forward / Backward Differentiation as CBV/CBN

$$D_u((\lambda y.s) \circ (\lambda x.t))r?$$

$$\begin{aligned} (\lambda x.((\lambda y.s)\delta_t))D_u r &\rightarrow (\lambda x.(\lambda y.s))D_u r \delta_t * ((\lambda y.s)((\lambda x.\delta_t)D_u r)) \\ &\rightarrow^* \emptyset * (\lambda y.s)((\lambda x.\delta_t)D_u r) \text{ as } x \text{ is free in } s \\ &\rightarrow^* (\lambda y.s)((\lambda x.\delta_t)D_u r) \\ &\rightarrow (\lambda y.s)(\lambda z.(D_z((\lambda x.t)D_u r))((\lambda x.t)(u))) \\ &\rightarrow ((\lambda y.s)(\lambda z.(D_z((\lambda x.t)D_u r))))((t[w/x])) \text{ as } u = \delta_w \\ &\rightarrow^* (\lambda y.s)D_v((\lambda x.t)D_u r) \text{ if } (t[w/x] \rightarrow^* \delta_v) \end{aligned}$$

- ▶ The value of $t[w/x]$ is computed first-hand.
- ▶ CBN : $((\lambda x.t)D_u r)$ or CBV : $((\lambda y.s)D_v((\lambda x.t)D_u r))$

And complexity?

$$D_u(\ell \circ f)(v) = (\ell \circ D_u f)(v) = (D_u \ell \circ D_u f)(v)$$

Our differentiation takes into account the linearity of higher-order operations :

$$D_u((\lambda y.s) \circ (\lambda x.t))r?$$

when $\lambda y.s$ is linear.

$$D_0((\lambda y.s) \circ (\lambda x.t))r \equiv (D_0(\lambda y.s) \circ D_0(\lambda x.t))r?$$

when $\lambda y.s$ is linear.

work in progress

Conclusion

Logic acts as a bridge between **programming languages** and **analysis**.

Take-away message:

- ▶ Constructs new types (safety).
- ▶ Constructs new terms (modularity).

Perspectives:

- ▶ (Basic) computer algebra algorithms arising unexpectedly in logical transformation.

And Dialectica ??

Make a monad of the exponential (WIP).

$$\begin{array}{ll} \mathbb{L}(\alpha_{\mathbb{W}}) := \alpha & \mathbb{L}(\alpha_{\mathbb{C}}) := \uparrow\alpha^{\perp} \\ \mathbb{L}(\mathfrak{M} A) := \uparrow!\mathbb{L}(A) & \mathbb{L}(A \times B) := \mathbb{L}(A) \times \mathbb{L}(B) \\ \mathbb{L}(A \Rightarrow B) := \downarrow\mathbb{L}(A) \Rightarrow \mathbb{L}(B) & [\mathfrak{M} A] := ![A] \end{array}$$

$$\begin{array}{ll} [x] := x & [(t, u)] := ([t], [u]) \\ [\lambda x.t] := \lambda x.[t] & [\{t\}] := (D_{\emptyset}t) \\ [\emptyset] := \uparrow\emptyset & [m \gg= f] := (dx.[f]x)[m] \\ [u \circledast v] := [u] * [v] & \end{array}$$

A translation on top of Dialectica

If $\Gamma \vdash t : A$ in the target of Dialectica, then $\mathbb{L}(\Gamma) \vdash [t] : \mathbb{L}(A)$ and if $t \equiv u$ in the target of Dialectica then $[t] \equiv [u]$ in our calculus.

More on Dialectica

Monadic laws

$$\{t\} \gg= f \equiv f t \quad t \gg= (\lambda x. \{x\}) \equiv t$$

$$(t \gg= f) \gg= g \equiv t \gg= (\lambda x. f x \gg= g)$$

Monoidal laws

$$t \otimes u \equiv u \otimes t \quad \emptyset \otimes t \equiv t \otimes \emptyset \equiv t$$

$$(t \otimes u) \otimes v \equiv t \otimes (u \otimes v)$$

Distributivity laws

$$\emptyset \gg= f \equiv \emptyset \quad t \gg= \lambda x. \emptyset \equiv \emptyset$$

$$(t \otimes u) \gg= f \equiv (t \gg= f) \otimes (u \gg= f)$$

$$t \gg= \lambda x. (f x \otimes g x) \equiv (t \gg= f) \otimes (t \gg= g)$$