# **Reasoning about Probabilistic Programs**

Oregon PL Summer School 2021

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#### Day 1: Introducing Probabilistic Programs

- Motivations and key questions
- Mathematical preliminaries

#### Day 2: First-Order Programs 1

- Probabilistic While language, monadic semantics
- Weakest pre-expectation calculus

#### Day 3: First-Order Programs 2

- Probabilistic While language, transformer semantics
- Probabilistic separation logic

#### Day 4: Higher-Order Programs

- Type system: probability monad
- Type system: probabilistic PCF

Last time: PWHILE programs

#### Can you guess what this program does?

 $r \leftarrow 0;$ while r < 4 do  $r \notin \mathbf{Roll}$  Last time: PWHILE programs

#### Can you guess what this program does?

 $r \leftarrow 0;$ while r < 4 do  $r \notin \mathbf{Roll}$ 

#### Uniform sample from $\{4, 5, 6\}$

▶ Start with dice roll, condition on  $r \ge 4$ 

More formally: PWHILE expressions

#### Grammar of boolean and numeric expressions

$$\mathcal{E} 
ightarrow e := x \in \mathcal{X}$$
 (variables)  
 $| b \in \mathbb{B} | \mathcal{E} > \mathcal{E} | \mathcal{E} = \mathcal{E}$  (booleans)  
 $| n \in \mathbb{N} | \mathcal{E} + \mathcal{E} | \mathcal{E} \cdot \mathcal{E}$  (numbers)

#### Basic expression language

- Expression language can be extended if needed
- Assume: programs only use well-typed expressions

More formally: PWHILE d-expressions

Grammar of d-expressions

 $\mathcal{DE} \ni d := \mathbf{Flip} \\ | \mathbf{Flip}(p) \\ | \mathbf{Roll}$ 

(fair coin flip) (p-biased coin flip,  $p \in [0, 1]$ ) (fair dice roll)

#### "Built-in" or "primitive" distributions

- Distributions can be extended if needed
- "Mathematically standard" distributions
- Distributions that can be sampled from in hardware

## More formally: PWHILE commands

### Grammar of commands

 $\mathcal{C}$ 

$$\begin{array}{l} \ni c \coloneqq \mathsf{skip} \\ \mid \mathcal{X} \leftarrow \mathcal{E} \\ \mid \mathcal{X} \xleftarrow{\hspace{0.5mm} \bullet} \mathcal{D}\mathcal{E} \\ \mid \mathcal{C} ; \mathcal{C} \\ \mid \mathsf{if} \ \mathcal{E} \ \mathsf{then} \ \mathcal{C} \ \mathsf{else} \\ \mid \mathsf{while} \ \mathcal{E} \ \mathsf{do} \ \mathcal{C} \end{array}$$

(do nothing) (assignment) (sampling) (sequencing) (if-then-else) (while-loop)

#### Imperative language with sampling

- Bare-bones imperative language
- Many possible extensions: procedures, pointers, etc.

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A First Semantics for PWHILE Monadic Semantics

### **Program states**

#### Programs modify memories

- Memories m assign a value  $v \in \mathcal{V}$  to each variable  $x \in \mathcal{X}$
- ► Just like memories in imperative languages

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 $\blacktriangleright$  Memories m assign a value  $v \in \mathcal{V}$  to each variable  $x \in \mathcal{X}$ 

► Just like memories in imperative languages

More formally:

$$m \in \mathcal{M} \triangleq \mathcal{X} \to \mathcal{V}$$

## Semantics of expressions

#### The value of an expression depends on the memory

- Example: value of x + 1 depends on the memory m
- Semantics of expressions takes memory as parameter

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More formally:

$$\llbracket - \rrbracket : \mathcal{E} \to \mathcal{M} \to \mathcal{V}$$

For example:

- Expression x + 1
- Memory m with m(x) = 3

$$\blacktriangleright \hspace{0.1in} \llbracket x+1 \rrbracket m \triangleq \llbracket x \rrbracket m + \llbracket 1 \rrbracket m \triangleq m(x) + 1 = 3 + 1 = 4$$

## Semantics of distributions

### Semantics of d-expression is distribution over values

- ► From d-expression to a (mathematical) distribution
- ► (Easy) extension: d-expression with parameters

#### More formally:

$$[\![-]\!]:\mathcal{DE}\to\mathsf{Distr}(\mathcal{V})$$

#### For example:

- ► D-expression Flip
- $\llbracket \mathbf{Flip} \rrbracket \triangleq \mu \in \mathsf{Distr}(\mathbb{B})$ , where  $\mu(tt) = \mu(ff) = 1/2$

## Monadic semantics of commands: overview

#### First choice:

- 1. Command takes a memory as input, or:
- 2. Command takes a distribution over memories as input?

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This lecture: monadic semantics

$$(\!(-)\!): \mathcal{C} \to \mathcal{M} \to \mathsf{Distr}(\mathcal{M})$$

Command: input memory to output distribution over memories.

## Operations on distributions: unit

#### The simplest possible distribution Dirac distribution: Probability 1 of producing a particular element, and probability 0 of producing anything else.

## Operations on distributions: unit

### The simplest possible distribution

Dirac distribution: Probability 1 of producing a particular element, and probability 0 of producing anything else.

### Distribution unit

Let  $a \in A$ . Then  $unit(a) \in Distr(A)$  is defined to be:

$$unit(a)(x) = \begin{cases} 1 & : x = a \\ 0 & : \text{ otherwise} \end{cases}$$

Why "unit"? The unit ("return") of the distribution monad.

## Semantics of commands: skip

### Intuition

- ► Input: memory *m*
- $\blacktriangleright$  Output: distribution that always returns m

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### Semantics of skip

$$(skip)m \triangleq unit(m)$$

## Semantics of commands: assignment

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## Semantics of assignment

Let  $v \triangleq \llbracket e \rrbracket m$ . Then:

$$(x \leftarrow e)m \triangleq unit(m[x \mapsto v])$$

## Operations on distributions: map

Translate each distribution output to something else Whenever sample x, sample f(x) instead. Transformation map f is deterministic: function  $A \rightarrow B$ .

#### Distribution map

Let  $f : A \to B$ . Then  $map(f) : \text{Distr}(A) \to \text{Distr}(B)$  takes  $\mu \in \text{Distr}(A)$  to:

$$map(f)(\mu)(b) \triangleq \sum_{a \in A: f(a)=b} \mu(a)$$

Probability of  $b \in B$  is sum probability of  $a \in A$  mapping to b.

## Semantics of commands: sampling

### Intuition

- ► Input: memory *m*
- Draw sample from  $\llbracket d \rrbracket$ , call it v
- Given v, map to updated output memory  $m[x \mapsto v]$

## Semantics of commands: sampling

### Intuition

- ► Input: memory *m*
- Draw sample from  $\llbracket d \rrbracket$ , call it v
- Given v, map to updated output memory  $m[x \mapsto v]$

### Semantics of sampling

Let  $f(v) \triangleq m[x \mapsto v]$ . Then:

$$(x \Leftarrow d) m \triangleq map(f)([[d]])$$

## Operations on distributions: bind

#### Sequence two sampling instructions together

Draw a sample x, then draw a sample from a distribution f(x) depending on x. Transformation map f is randomized: function  $A \rightarrow \text{Distr}(B)$ .

#### **Distribution bind**

Let  $\mu \in \text{Distr}(A)$  and  $f : A \to \text{Distr}(B)$ . Then  $bind(\mu, f) \in \text{Distr}(B)$  is defined to be:

$$bind(\mu, f)(b) \triangleq \sum_{a \in A} \mu(a) \cdot f(a)(b)$$

## Semantics of commands: sequencing

### Intuition

- ► Input: memory *m*
- Run first command, get distribution  $\mu_1$
- ► Sample m' from  $\mu_1$ , bind into second command

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### Semantics of sequencing

$$(c_1; c_2) m \triangleq bind((c_1) m, (c_2))$$

## Semantics of commands: conditionals

### Intuition

- ► Input: memory *m*
- If guard is true in  $m \operatorname{run} c_1$ , else run  $c_2$
- ► Note: *m* is a memory, not a distribution!

## Semantics of commands: conditionals

### Intuition

- ► Input: memory *m*
- If guard is true in m run  $c_1$ , else run  $c_2$
- ► Note: *m* is a memory, not a distribution!

### Semantics of conditionals

(if e then 
$$c_1$$
 else  $c_2$ ) $m \triangleq \begin{cases} (c_1)m & : \llbracket e \rrbracket m = tt \\ (c_2)m & : \llbracket e \rrbracket m = ff \end{cases}$ 

## Semantics of loops: first try

### Intuition

- ► Input: memory *m*
- ► Idea: while *e* do *c* should be sequence of if-then-else:

```
(if e then c); \cdots; (if e then c)
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#### Define loop semantics as limit?

(while  $e \operatorname{do} c$ )  $m \stackrel{?}{=} \lim_{n \to \infty} ((\text{if } e \operatorname{then} c)^n) m$ 

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- ► Input: memory *m*
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Define loop semantics as limit?

(while  $e \text{ do } \overline{c} m \stackrel{?}{=} \lim_{n \to \infty} ((\text{if } e \text{ then } c)^n) m$ 

### What does this limit mean?

- ► Say  $\mu_n \triangleq ((\text{if } e \text{ then } c)^n)m$
- Each  $\mu_n$  is a distribution in  $\text{Distr}(\mathcal{M})$ . Does limit exist?

Intuitive loop semantics: limit may not exist!

Simple example: flipper

while tt do if x then  $x \leftarrow ff$  else  $x \leftarrow tt$ 

What does this program do?

## Intuitive loop semantics: limit may not exist!

### Simple example: flipper

while tt do if x then  $x \leftarrow ff$  else  $x \leftarrow tt$ 

What does this program do?

#### Repeatedly changes x to tt and ff

- Suppose input m has m(x) = tt
- ► Can verify:  $\mu_n = ((\text{if } e \text{ then } c)^n)m$  has all mass on m for even n, and all mass on  $m[x \mapsto ff]$  for odd n
- Oscillates: no sensible limit!

## Semantics of loops: approximants

#### Problem with the flipper example: loop not terminating

- ► Idea: only "count" probability mass that has terminated
- ▶ Why? Once loop terminates, it is always terminated
- Terminated states can't oscillate: values remain constant

# Semantics of loops: approximants

### Problem with the flipper example: loop not terminating

- ► Idea: only "count" probability mass that has terminated
- Why? Once loop terminates, it is always terminated
- Terminated states can't oscillate: values remain constant

### More formally...

▶ For  $\mu \in \text{Distr}(\mathcal{M})$ , define:

$$\mu[e](m) \triangleq \begin{cases} \mu(m) & : \llbracket e \rrbracket m = tt \\ 0 & : \text{ otherwise} \end{cases}$$

• Erase weight of memories where e = ff (not conditioning)

# Semantics of loops: limit of approximants

### Loop approximants

Idea: mass that has terminated after n iterations

 $\mu_n \triangleq (((\text{if } e \text{ then } c)^n)m)[\neg e]$ 

Sub-distributions  $\mu_n$  are increasing in n: for any m',

 $\mu_n(m') \le \mu_{n+1}(m').$ 

Thus limit exists!

# Semantics of loops: limit of approximants

### Loop approximants

Idea: mass that has terminated after n iterations

 $\mu_n \triangleq (((if e then c)^n)m)[\neg e]$ 

Sub-distributions  $\mu_n$  are increasing in n: for any m',

$$\mu_n(m') \le \mu_{n+1}(m').$$

Thus limit exists!

Finally: define loop semantics

(while c do e) $m \triangleq \lim_{n \to \infty} \mu_n$ 

# Semantics of loops: example Consider this loop:

while  $\neg stop \text{ do}$  $t \leftarrow t + 1;$  $stop \notin \mathbf{Flip}(1/4)$ 

Suppose input memory m has m(t) = 0, m(stop) = ff

# Semantics of loops: example Consider this loop:

while  $\neg stop \text{ do}$  $t \leftarrow t + 1;$  $stop \circledast \mathbf{Flip}(1/4)$ 

Suppose input memory m has m(t) = 0, m(stop) = ff

- After 1 iters: terminates with prob. 1/4 with t = 1
- After 2 iters: terminates with prob.  $3/4 \cdot 1/4$  with t = 2
- After *n* iters: terminates with prob.  $(3/4)^{n-1} \cdot 1/4$  with t = n

### Thus approximants are:

$$\mu_n([t=k]) = (3/4)^{k-1} \cdot 1/4$$

for  $k = 1, \ldots, n$ . Taking limit as  $n \to \infty$  gives loop semantics.

Reasoning about PWHILE Programs Weakest Pre-Expectation Calculus

# Standard programs: Weakest Pre-conditions (Dijkstra)

## Given a program and a post-condition, find pre-condition

- Given: program c and post-condition Q
- Find wp(c, Q): general pre-condition that ensures Q holds

### To check Q on output, check wp(c, Q) on input

▶ If input state m satisfies wp(c, Q), then  $\llbracket c \rrbracket m$  satisfies Q

### Example

- **•** Program:  $x \leftarrow y$
- Post-condition: x > 0

## What is the wp?

### Example

- Program:  $x \leftarrow y$
- Post-condition: x > 0

#### What is the wp?

Answer:  $wp(x \leftarrow y, x > 0) = (y > 0)$ 

#### Why?

Condition y > 0 is the least we need to ensure that x > 0 holds after running  $x \leftarrow y$ .

### Example

- $\blacktriangleright \text{ Program: } x \leftarrow y; x \leftarrow x+1$
- Post-condition: x > 0

### What is the wp?

### Example

• Program: 
$$x \leftarrow y; x \leftarrow x+1$$

• Post-condition: x > 0

#### What is the wp?

Answer:  $wp(x \leftarrow y; x \leftarrow x+1, x > 0) = (y > -1)$ 

#### Why?

Condition y > -1 is the least we need to ensure that x > 0 holds after running  $x \leftarrow y; x \leftarrow x + 1$ .

#### Example

- Program: if z > 0 then  $x \leftarrow y; x \leftarrow x + 1$  else  $x \leftarrow 5$
- Post-condition: x > 0

### What is the wp?

### Example

- Program: if z > 0 then  $x \leftarrow y; x \leftarrow x + 1$  else  $x \leftarrow 5$
- Post-condition: x > 0

#### What is the wp?

Possible to work out by hand, but getting a bit cumbersome...

# How to make computing WP easier?

### Idea: compute WP compositionally

 WP of complex command defined in terms of WP for sub-commands

#### Benefits

- Simplify computation of WP for complicated programs
- WP can be computed "mechanically" (and automatically)

# WP Calculus: Skip

## Intuition

- Program: skip
- ▶ Post-condition: Q
- To ensure Q holds after, Q must hold before

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WP for Skip

 $wp(\mathsf{skip},Q) = Q$ 

# WP Calculus: Assignment

## Intuition

- **Program:**  $x \leftarrow e$
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- ▶ To ensure Q holds after, Q with  $x \mapsto e$  must hold before

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$$wp(x \leftarrow e, Q) = Q[x \mapsto e]$$

# WP Calculus: Assignment

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### WP for Assignment

$$wp(x \leftarrow e, Q) = Q[x \mapsto e]$$

**Brief check** 

$$wp(x \leftarrow x + 1, x > 0) = (x + 1 > 0) = (x > -1)$$

# WP Calculus: Sequencing

## Intuition

- Program:  $c_1$ ;  $c_2$
- ▶ Post-condition: Q
- ▶ To ensure Q holds after  $c_2$ ,  $wp(c_2, Q)$  must hold after  $c_1$
- ▶ To ensure  $wp(c_2, Q)$  holds after  $c_1$ , compute another wp

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## WP for Sequencing

 $wp(c_1; c_2, Q) = wp(c_1, wp(c_2, Q))$ 

# WP Calculus: Conditionals

## Intuition

- **• Program:** if e then  $c_1$  else  $c_2$
- ▶ Post-condition: Q
- ► To ensure Q holds after,  $wp(c_1, Q)$  must hold before if e = tt, and  $wp(c_2, Q)$  must hold before if e = ff

# WP Calculus: Conditionals

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- **• Program:** if e then  $c_1$  else  $c_2$
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### WP for Conditionals

 $wp(\text{if } e \text{ then } c_1 \text{ else } c_2, Q) = (e \to wp(c_1, Q)) \land (\neg e \to wp(c_2, Q))$ 

# Example: using the WP calculus

### Example

- ▶ Program: if z > 0 then  $x \leftarrow y; x \leftarrow x + 1$  else  $x \leftarrow 5$
- **•** Post-condition: x > 0

## Example: using the WP calculus

### Example

- $\blacktriangleright \ \ \, \text{Program: if } z > 0 \text{ then } x \leftarrow y; x \leftarrow x+1 \text{ else } x \leftarrow 5$
- Post-condition: x > 0

### What is the wp? A bit ugly, but entirely mechanical:

$$\begin{split} ℘(\text{if } z > 0 \text{ then } x \leftarrow y; x \leftarrow x + 1 \text{ else } x \leftarrow 5, x > 0) \\ &= (z > 0 \rightarrow wp(x \leftarrow y; x \leftarrow x + 1, x > 0)) \\ & \land (z \le 0 \rightarrow wp(x \leftarrow 5, x > 0)) \\ &= (z > 0 \rightarrow wp(x \leftarrow y; x > -1)) \land (z \le 0 \rightarrow 5 > 0)) \\ &= (z > 0 \rightarrow y > -1) \end{split}$$

## What is WP for loops?

### Problem: WP for loops is not easy to compute

- Defined in terms of a least fixed-point
- Might have to unroll loop arbitrarily far to compute wp

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#### Idea: we often don't need to compute WP for loops

- ▶ Just want to know: does P imply wp(while e do c, Q)?
- Use simpler, sufficient conditions to prove this implication

# WP for loops: invariant rule

## Setup

- $\blacktriangleright \operatorname{Program} while e \operatorname{do} c$
- Pre-condition P, post-condition Q

# WP for loops: invariant rule

## Setup

- ▶ Program while *e* do *c*
- Pre-condition P, post-condition Q

If we know  ${\it I}$  satisfying the invariant conditions...

$$\blacktriangleright \ P \to I$$

$$\blacktriangleright \ I \land \neg e \to Q$$

$$\blacktriangleright \ I \wedge e \to wp(c, I)$$

then we are done:

 $P \to wp(\mathsf{while}\; e \; \mathsf{do}\; c, Q)$ 

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- ▶ Program while *e* do *c*
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then we are done:

$$P \to wp(\mathsf{while}\; e \; \mathsf{do}\; c, Q)$$

## What's the catch? Need to magically find an invariant I

Invariant conditions are easy to check

# Example: using the invariant rule

### Example

- ▶ Program: while n > 0 do  $n \leftarrow n 2$
- ▶ Pre-condition:  $P = (n\%2 = 0 \land n \ge 0)$  (*n* is even)
- ▶ Post-condition: Q = (n = 0)

# Example: using the invariant rule

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- ▶ Program: while n > 0 do  $n \leftarrow n 2$
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### Invariant:

$$I=(n>0\rightarrow n\%2=0)\wedge(n\leq 0\rightarrow n=0)$$

# Example: using the invariant rule

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### Invariant:

$$I=(n>0\rightarrow n\%2=0)\wedge(n\leq 0\rightarrow n=0)$$

Check these invariant conditions:

- $\blacktriangleright P \to I$
- $\blacktriangleright \ I \land \neg e \to Q$
- $\blacktriangleright \ I \wedge e \to wp(c,I)$

Generalizing Weakest Preconditions to Probabilistic Programs

# Idea: generalize predicates to expectations

"Real-valued" version of predicates

- Predicate:  $P : \mathcal{M} \to \mathbb{B}$
- Expectation:  $E: \mathcal{M} \to \mathbb{R}^+$

# Idea: generalize predicates to expectations

"Real-valued" version of predicates

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### Example: numeric expression

- If x, y, z are numeric, then they are all expectations
- Also expressions like  $x + y, x \cdot y, \dots$

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## "Real-valued" version of predicates

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## Example: numeric expression

- If x, y, z are numeric, then they are all expectations
- Also expressions like  $x + y, x \cdot y, \dots$

## Example: indicator function

► If *P* is a (binary) predicate, then the indicator function is:

$$[P](m) = \begin{cases} 1 & : P(m) = tt \\ 0 & : P(m) = ff \end{cases}$$

Turns a predicate into an expectation

# What do expectations "mean" in a probabilistic state?

### Intuition

- ► The "value" of a predicate P in a memory m is [P](m): 0 if false, and 1 if true.
- The "value" of an expectation E in a distribution over memories  $\mu$  is the average of E over  $\mu$ .

# Example: encoding a probability as an expectation

## Suppose that:

- $\blacktriangleright \ \mu$  is a distribution over memories
- *E* is the expectation [x = y]

#### Then we have:

The probability of x = y in  $\mu$  is the average of E over  $\mu$ .

## Example: encoding an average as an expectation

## Suppose that:

- $\blacktriangleright \ \mu$  is a distribution over memories
- $\blacktriangleright$  E is the expectation t, where t is the running time

#### Then we have:

The average running time in  $\mu$  is the average of E over  $\mu$ .

# Weakest pre-expectation (Morgan and McIver)

### Looks similar to weakest pre-conditions

- Given: probabilistic program c and expectation E
- ► Find wpe(c, E): an expectation that computes the average value of *E* in the output distribution after running *c*

### To find average value of E after, evaluate wpe(c, E)

For any input state m, the average value of E in the output distribution (c)m is exactly wpe(c, E)(m).

# Tailored to the monadic semantics for PWHILE

#### Key property satisfied by wpe

For any program c, expectation E, and input memory m:

$$wpe(c, E)(m) = \mathbb{E}_{m' \sim (c)} [E(m')]$$

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For any program c, expectation E, and input memory m:

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### Expectation evaluated on input

- $\blacktriangleright$  Input is a single memory m
- ► Evaluate expectation on the memory

# Tailored to the monadic semantics for PWHILE

### Key property satisfied by wpe

For any program c, expectation E, and input memory m:

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#### Expectation evaluated on input

- $\blacktriangleright$  Input is a single memory m
- Evaluate expectation on the memory

#### Expectation evaluated on output

- ► Output is a distribution over memories ((c))m
- Average the expectation over the output distribution

## Example

- $\blacktriangleright \text{ Program: } z \xleftarrow{\hspace{0.15cm}\$} \mathbf{Flip}(p)$
- ► Expectation: [z]

## What is the wpe?

## Example

- ▶ Program:  $z \notin \mathbf{Flip}(p)$
- ► Expectation: [z]

#### What is the wpe?

Answer:  $wpe(z \notin \mathbf{Flip}(p), [z]) = p$ 

#### Why?

Average value of [z] after running  $z \notin \mathbf{Flip}(p)$  is the probability that z = tt, which is p.

#### Example

- ▶ Program:  $x \notin \mathbf{Roll}; y \notin \mathbf{Roll}$
- **•** Expectation: x + y

## What is the wpe?

#### Example

- Program:  $x \notin \mathbf{Roll}; y \notin \mathbf{Roll}$
- Expectation: x + y

### What is the wpe?

Answer:  $wpe(x \notin \mathbf{Roll}; y \notin \mathbf{Roll}, x + y) = 7$ 

#### Why? Already not so easy to see...

Average value of x + y after running  $x \notin \text{Roll}; y \notin \text{Roll}$  is the average value of x plus the average value of y, which is 3.5 + 3.5 = 7.