ENRICHED LENSES

BRYCE CLARKE

Joint work with Matthew Di Meglio

AUSTRALIAN CATEGORY SEMINAR

27 OCTOBER 2021

MOTIVATION

Lifting couplings in Wasserstein spaces

Paolo Perrone*

University of Oxford, United Kingdom

ar Xiv: 2110.06591

This paper makes mathematically precise the idea that conditional probabilities are analogous to *path liftings* in geometry.

The idea of lifting is modelled in terms of the category-theoretic concept of a *lens*, which can be interpreted as a consistent choice of arrow liftings. The category we study is the one of probability measures over a given standard Borel space, with morphisms given by the couplings, or transport plans.

The geometrical picture is even more apparent once we equip the arrows of the category with *weights*, which one can interpret as "lengths" or "costs", forming a so-called *weighted category*, which unifies several concepts of category theory and metric geometry. Indeed, we show that the weighted version of a lens is tightly connected to the notion of *submetry* in geometry.

Every weighted category gives rise to a pseudo-quasimetric space via optimization over the arrows. In particular, Wasserstein spaces can be obtained from the weighted categories of probability measures and their couplings, with the weight of a coupling given by its cost. In this case, conditionals allow one to form weighted lenses, which one can interpret as "lifting transport plans, while preserving their cost".

- ·Nov 2018 Generalise lenses to the internal category setting.
- · 2021 Mathew di Meglio and I develop enriched lenses, but lack compelling examples.
- · Earlier this month, Perrone posts a paper introducing lenses between weighted categories.

OVERVIEW OF THE TALK

- 1. Background
- 2. Defining enriched lenses
- 3. Weighted lenses

Warning: Notation may be globally inconsistent

DOUBLE CATEGORIES & COMPANIONS

A double category D consists of:

- · objects A, B, C, ...
- · horizontal (tight) morphisms
- · vertical (loose) morphisms
- · cells

$$\begin{array}{ccc}
A & \xrightarrow{f} & B \\
\downarrow^{u} & \xrightarrow{s} & \downarrow^{v} \\
C & \xrightarrow{g} & D
\end{array}$$

where vertical composition is associative up to isomorphism.

A horizontal arrow $f: A \longrightarrow B$ has a companion $f_*: A \longrightarrow B$ if there are binding cells,

$$A = A \qquad A \xrightarrow{f} B$$

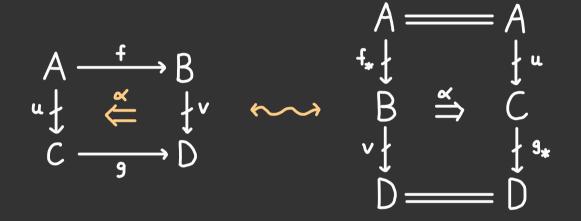
$$A \xrightarrow{f} B \qquad B = B$$

such that

$$\alpha \mid \beta = 1_f$$
 $\frac{\alpha}{\beta} = 1_f$

PARÉ'S RETROCELLS

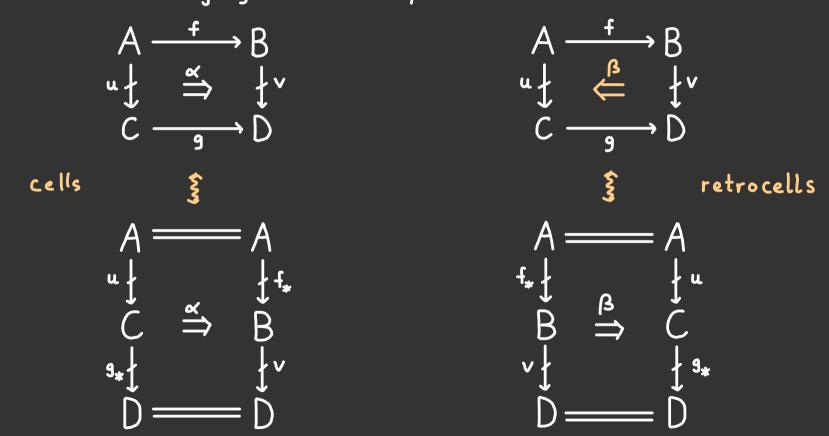
· A retrocell in ID is a cell of the form:



- ·Like ordinary cells, retrocells can be composed vertically and horizontally.
- · If ID has all companions, we can construct a double category IDret

CELLS VS. RETROCELLS

In a double category ID with companions:



DISTRIBUTIVE MONOIDAL CATEGORIES

· A monoidal category is a category C equipped with functors,

$$\bigotimes: C \times C \longrightarrow C \qquad \qquad \text{I}: * \longrightarrow C$$
tensor
unit

and natural isomorphisms with components,

$$(X \otimes Y) \otimes Z \xrightarrow{\alpha} X \otimes (Y \otimes Z) \qquad I \otimes X \xrightarrow{\lambda} X \xleftarrow{s} X \otimes I$$

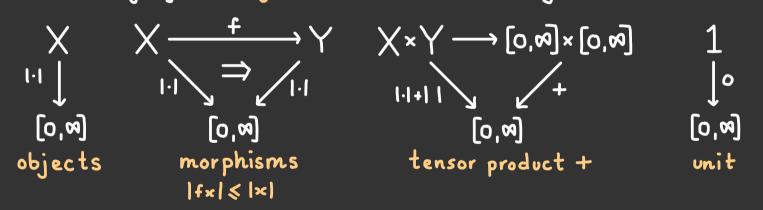
which satisfy the triangle and pentagon identities.

· A monoidal category is distributive if it has coproducts such that:

$$\times \otimes (\sum_{i} Y_{i}) \cong \sum_{i} (\times \otimes Y_{i}) \qquad (\sum_{i} X_{i}) \otimes Y \cong \sum_{i} (\times \otimes Y_{i})$$

WEIGHTED SETS

- · Consider the set [0,∞] as a category with morphisms $\lambda \gg \mu$.
- · Has several monoidal structures, including +: [0,∞] × [0,∞] → [0,∞].
- · The category of weighted sets is defined by wSet := Fam ([0,∞]).



· The category wSet has coproducts XUY —→ [0,∞] by construction and is a distributive monoidal category with respect to addition.

THE DOUBLE CATEGORY OF MATRICES

Given a distributive monoidal category (V, Ø, I), there is a double category V-1Mat whose:

- · objects are sets and horizontal morphisms are functions;
- · vertical morphisms M: A → B are functors M: A×B → V;
- · cells given by natural transformations:



THE DOUBLE CATEGORY OF MATRICES

· Vertical identity morphisms are:

Vertical composition of M:A→B
 with N:B → C is given by:

$$A \times C \longrightarrow V$$

 $(a,c) \longmapsto \sum_{b \in B} M(a,b) \otimes N(b,c)$

· A function f: A -> B has companion:

$$A \times B \xrightarrow{f_*} V$$

$$(x, y) \longmapsto \delta_{f_*, y} = \begin{cases} I, f_* = y \\ 0, f_* \neq y \end{cases}$$

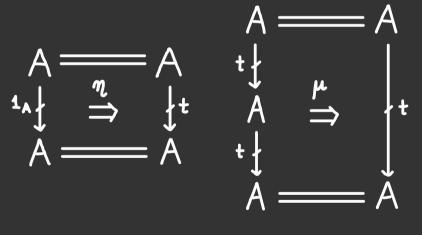
· Retrocells are given by:

$$\begin{array}{ccc}
A & \xrightarrow{f} & B \\
M & & \stackrel{\swarrow}{\leftarrow} & \downarrow N \\
C & \xrightarrow{g} & D
\end{array}$$

$$\alpha_{a,d}: N(f_a,d) \longrightarrow \sum_{c \in q^{-1}(d)} M(a,c)$$

MONADS & ENRICHED CATEGORIES

A vertical monad (A, t, η, μ) in ID consists of a vertical endomorphism $t: A \longrightarrow A$ and special cells,



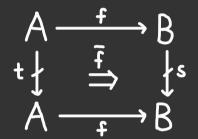
satisfying the usual axioms.

A vertical monad in V-1Mat is a V-category

- · A set Co of objects;
- · A functor $C: C_o \times C_o \longrightarrow V$ specifying hom-objects $C(\times, y)$;
- A unit map $I \xrightarrow{n} C(x,x)$ for each $x \in C_0$.
- · A multiplication map $C(x,y) \otimes C(y,z) \xrightarrow{\mu} C(x,z)$ for each $x,y,z \in C_0$.

MONAD MAPS & ENRICHED FUNCTORS

A monad map $(f,\overline{f}): (A,t) \longrightarrow (B,s)$ consists of a horizontal arrow $f: A \longrightarrow B$ and a cell,



satisfying axioms which ensure compatibility with the unit and multiplication cells.

A monad map in V-IMat is an enriched functor $F: C \longrightarrow D$.

- · A function F: Co -Do.
- · A morphism

$$F_{x,y}: C(x,y) \longrightarrow D(F_x, F_y)$$

for each $x,y \in C_0$.

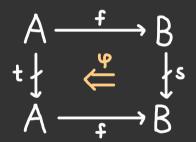
· Satisfying the axioms:

$$F_{x,x} \cdot \eta = \eta$$

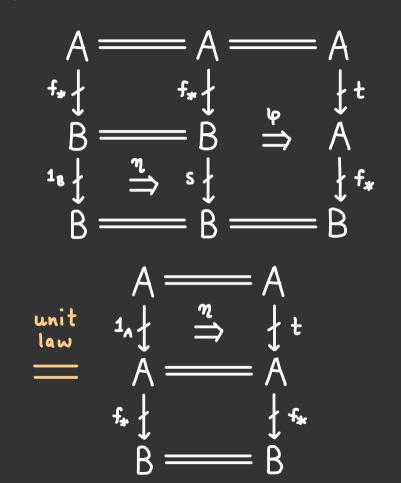
$$F_{x,z} \circ \mu = \mu \circ (F_{x,y} \otimes F_{y,z})$$

MONAD RETRO MAPS

A monad retro map $(f, \psi): (A, t) \rightarrow (B, s)$ consists of a horizontal arrow $f: A \longrightarrow B$ and a retrocell,



satisfying axioms which ensure compatibility with the unit and multiplication cells.



MONAD RETRO MAPS

multiplication law

ENRICHED COFUNCTORS

A monad retro map in V-Mat is an enriched cofunctor $(F, \Psi): C \longrightarrow D$.

- · A function $F: C_o \longrightarrow D_o$.
- · A morphism for each c ∈ Co and d ∈ Do called a lifting operation,

where $X = F^{-1}(d)$ is the fibre of F over d.

The unit law states that applying n_{Fc} then the lifting operation is equal to applying n_{C} then the coproduct injection j_{C} .

ENRICHED COFUNCTORS

$$\begin{array}{c|c}
\mathbb{D}(F_{c},d)\otimes\mathbb{D}(d,d') & \xrightarrow{\Psi_{c,d}\otimes id} \left(\sum\limits_{x\in X} \mathbb{C}(c,x)\right)\otimes\mathbb{D}(d,d') \\
\downarrow \mu & & \downarrow \cong \\
\mathbb{D}(F_{c},d') & & \sum\limits_{x\in X} \mathbb{C}(c,x)\otimes\mathbb{D}(F_{x},d') \\
\mathbb{D}(F_{c},d') & & \sum\limits_{x\in X} \mathbb{C}(c,x)\otimes\left(\sum\limits_{y\in Y} \mathbb{C}(x,y)\right) \\
\mathbb{E}(G_{c},x) & & \sum\limits_{y\in Y} \mathbb{E}(G_{c},x)\otimes\mathbb{E}(G_{c},x)\right)
\end{array}$$

COMPOSING ENRICHED COFUNCTORS

Given enriched cofunctors $(F, \Psi): C \longrightarrow D$ and $(G, Y): D \longrightarrow E$, their composite enriched cofunctor is given by:

- · The function $GF: C_0 \longrightarrow E_0$.
- · The lifting operation:

DOUBLE CATEGORY OF ENRICHED COFUNCTORS

There is a double category

- · objects are V-categories;
- · horizontal morphisms are V-functors;
- · vertical morphisms are V-cofunctors
- · cells with boundary,

satisfy the axioms:

$$\begin{array}{ccc}
\mathcal{A}_{\circ} & \xrightarrow{\mathsf{H}} & \mathcal{C}_{\circ} \\
\mathsf{F} & & \downarrow_{\mathsf{G}} & \text{in Set} \\
\mathcal{B}_{\circ} & \xrightarrow{\mathsf{K}} & \mathcal{D}_{\circ}
\end{array}$$

$$\begin{array}{c}
\mathbb{B}(Fa,b) \xrightarrow{\Psi_{a,b}} \sum_{x \in X} \mathcal{A}(a,x) \\
K_{Fa,l} \downarrow \qquad \qquad \downarrow H_{a,x} \\
\mathbb{D}(GHa,Kb) \xrightarrow{\chi_{GHa,Kl}} \sum_{u \in Y} C(Ha,y)
\end{array}$$

in V, where $X = F^{-1}(b)$ and $Y = G^{-1}(Kb)$.

ENRICHED LENSES

An enriched lens (F, 4): A -B is a cell in V-Cof of the form:

$$\begin{array}{ccc}
\mathcal{A} & \xrightarrow{\mathsf{F}} & \mathcal{B} \\
(\mathsf{F}, \Psi) & & & \parallel \\
\mathcal{B} & & & \mathcal{B}
\end{array}$$

That is, a V-functor $F:A \longrightarrow B$ and a V-cofunctor $(F, \psi):A \longrightarrow B$ such that:

$$\mathcal{B}(Fa,b) \xrightarrow{\Psi_{a,b}} \sum_{x \in X} \mathcal{A}(a,x) \xrightarrow{F_{a,x}} \mathcal{B}(Fa,b)$$

We obtain a double category V-Lens.

ENRICHED CATEGORY OF LIFTS

Let V be an extensive category. Given a V-cofunctor $(F, \varphi): A \longrightarrow B$, there is a V-category Λ of lifts whose:

- · set of objects A = A ..
- · hom-objects are given by:

$$\begin{array}{ccc}
\Lambda(a,a') & \longrightarrow & \Lambda(a,a') \\
\downarrow & & \downarrow & \downarrow \\
B(F_a,F_{a'}) & \xrightarrow{\Psi_{a},F_{a'}} & \sum_{x \in X} \Lambda(a,x)
\end{array}$$

Call $F: A \rightarrow B$ an enriched discrete optibration if the morphism $\sum A(a,x) \longrightarrow B(Fa,b)$

is invertible for all a & Ao, b & Bo.

Thm: A V-cofunctor $(F, \varphi): A \longrightarrow B$ is equivalent to a span in V-Cat:

identity-onobjects
opfibration

ENRICHMENT IN WEIGHTED SETS

A weighted category is a category enriched in wSet. In detail:

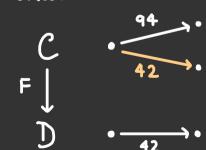
- · A category C where each arrow u:x →y has a weight |u| ∈ [0,∞] such that:
 - *identity morphisms have weight zero : $|1_x| = 0$.
 - * for all composable morphisms $u: x \rightarrow y$ and $v: y \rightarrow z$ we have the triangle inequality: $|v \cdot u| \le |u| + |v|$

Example: A Lawvere metric space is a weighted category whose underlying category is codiscrete. Equivalently, it is a category enriched in $([0,\infty],+,0)$.

WEIGHTED COFUNCTORS & LENSES

- · A weighted functor $F: C \rightarrow D$ is a functor (between the underlying categories) such that $|Fu| \le |u|$ for all morphisms $u: c \rightarrow c'$ in C.
- A weighted cofunctor $(F, \Psi): C \longrightarrow D$ is a cofunctor with lifting operation $(c \in C, u: Fc \rightarrow d \in D) \mapsto \Psi(c, u)$ such that $|\Psi(c, u)| \leq |u|$.
- A weighted lens $(F, \Psi): C \longrightarrow D$ is a weighted functor and weighted cofunctor such that $F\Psi(a,u) = u$. We have that

$$|u| = |F\Psi(a,u)| \le |\Psi(a,u)| \le |u|$$
implies
$$|\Psi(a,u)| = |u|$$



FUTURE WORK & QUESTIONS

- · Consider other bases of enrichment (V=Cat, Lens, Vect) and possibility of arbitrary V (or bicategories/double categories)?
- · Enriched split opfibrations? Using décalage?
- · How much of the theory of lenses transfers to the enriched context?
- · For which double categories can monad retro maps be represented as spans of monad maps?