

Calculating risk in functional programming

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Motivation

Two-sided motivation:

Practical Software **safety** and **certification** standards concerned with calculating **risk** involved in safety-critical software.

Theoretical Quantitative methods in the algebra of programming (**AoP**) lead to a **LAoP** ("L" for *linear*).

Question:

*Can we **transform** (functional) programs so as to mitigate unexpected faults better than the original ones?*

Safety and certification

Formal method bias:

Interested in the opportunities open for Formal Methods by RTCA DO 178C for certifying airborne software.

Challenged by

the use of formal methods to be "at least as good as" a conventional approach that does not use formal methods.
(Joyce, 2011)

[... "at least as good" ? ...]

Qualitative vs quantitative

Quoting Jackson (2009):

*A **dependable system** is one (..) in which you can place your reliance or trust. A rational person or organization only does this with **evidence** that the system's **benefits** outweigh its **risks**.*

In formula

$dependable\ system = benefit + risk$

we identify:

- **benefit** = qualitative
- **risk** = quantitative.

Safety cases

MOD Defence Standard 00-56:

9.1 *The Contractor shall produce a **Safety Case** for the system [which] shall [provide] a **compelling, comprehensible and valid** case that a system is safe for a given application in a given environment.*

DS 00-56 (contd.):

10.5.4 *All assumptions, data, judgements and calculations underpinning the **Risk Estimation** shall be recorded in the **Safety Case**, such that the risk estimates can be reviewed and reconstructed.*

Risk estimation? Calculations? How, when and where is this performed in a **FM** life-cycle?

P(robabilitistic)R(isk)A(nalysis)

NASA/SP-2011-3421 (Stamatelatos and Dezfuli, 2011):

*1.2.2 A PRA characterizes risk in terms of three basic questions: (1) What can **go wrong**? (2) How **likely** is it? and (3) What are the **consequences**?*

The PRA process

*answers these questions by systematically (...) identifying, modeling, and **quantifying** scenarios that can lead to undesired consequences*

Moreover,

*1.2.3 (...) The **total probability** from the set of scenarios modeled may also be non-negligible even though the probability of each scenario is small.*

Doesn't work in FMs — why?

Program semantics are usually **qualitative** — how does one **quantify** risk in standard denotational semantics?

PRA performed a **posteriori** — we've seen this before, eg. in 'a *posteriori*' program correctness.

Need for a change:

*Programming should incorporate risk as the rule rather than the exception (absence of risk = **ideal** case).*

Need for **combinators** expressing risk of failure, eg. **probabilistic choice** (McIver and Morgan, 2005)

bad $p \diamond$ good

between **expected behaviour** and **misbehaviour**.

Quantitative semantics

Program semantics denoted by (typed) stochastic **matrices**.

Semantics of language constructs modelled by **linear algebra** operators — for instance,

$$\llbracket P_1; P_2 \rrbracket = \llbracket P_2 \rrbracket \cdot \llbracket P_1 \rrbracket$$

where the dot means matrix **multiplication** — including **recursion**.

Laws of the **LAoP** enable the **calculation of risk** (eg. fault propagation).

Simulation easy to perform in a monadic language such as Haskell (distribution monad).

Quantitative functional programming

Monadic code is in general ready to accommodate **PRA** simulation in functional programming. Example: a lossy channel

$$fcat\ p = \mathbf{fold}\ (lose\ p \diamond send)\ nil$$

(for $send = cons$ and $lose = snd$) in which we express the fact that, with probability p , $fcat$ fails to pass data from input to output.

For $p = 0.1$, for instance, distribution $fcat\ p\ "abc"$ will range from **perfect copy** (72.9%) to **complete loss** (0.1%) — cf. “quantified suffix”:

| | |
|-------|-------|
| "abc" | 72.9% |
| "ab" | 8.1% |
| "ac" | 8.1% |
| "bc" | 8.1% |
| "a" | 0.9% |
| "b" | 0.9% |
| "c" | 0.9% |
| " | 0.1% |

Details

Nothing special, just a monadic variant of *foldr*

```
fold :: Monad m => ((a, b) -> m b) -> m b -> [a] -> m b
fold f d [] = d
fold f d (h : t) = do { x ← fold f d t; f (h, x) }
```

which switches to distributions or lists (cf. the suffix view above) as you wish.

Later we will need **for**-loops, so we anticipate this combinator:

```
for :: (Monad m, Integral t) => (b -> m b) -> b -> t -> m b
for b i 0 = return i
for b i (n + 1) = do { x ← for b i n; b x }
```

Quantitative functional programming

Another example:

$$fcount\ q = \mathbf{fold}\ ((id\ q \diamond succ) \cdot snd)\ \underline{0}$$

is a risky *length* function: with probability q , it doesn't count. For instance, for $q = 0.15$, distribution $fcount\ q\ "abc"$ will be:

| | |
|---|-------|
| 3 | 61.4% |
| 2 | 32.5% |
| 1 | 5.7% |
| 0 | 0.3% |

However, we are **simulating** — not predicting!

Question: what can we predict about $(fcount\ q) \cdot (fcat\ p)$? Can we fuse this?

Quantitative functional programming

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Fault fusion

Fold-fusion law in the **LAoP**

$$k \cdot (\mathbf{fold} \ g \ e) = \mathbf{fold} \ f \ d \iff k \cdot [e|g] = [d|f] \cdot (F \ k) \quad (1)$$

holds in the probabilistic setting, but now

- regard function variables (eg. k , g , e etc) as (column) stochastic **typed** matrices;
- such matrices represent the **Kleisli** category of the distribution monad;
- $F \ k = id \oplus (id \otimes k)$ is the base functor, where $\cdot \otimes \cdot$ denotes **Kronecker** product and $\cdot \oplus \cdot$ denotes **direct sum** of matrices;
- $[f|g]$ glues f and g horizontally (**coproduct** combinator).

Fault fusion

We want to solve equation $(fcount\ q) \cdot (fcats\ p) = fold\ x\ y$ for unknowns x and y :

$$(fcount\ q) \cdot (fcats\ p) = fold\ x\ y$$

$$\Leftrightarrow \{ fold\ fusion\ (1)\ ;\ definition\ of\ fcats\ \}$$

$$(fcount\ q) \cdot [nil|(lose\ p \diamond send)] = [x|y] \cdot (F\ (fcount\ q))$$

$$\Leftrightarrow \{ coproduct\ fusion\ (2)\ ;\ definition\ of\ F;\ (3)\ ;\ (4)\ \}$$

$$\begin{cases} (fcount\ q) \cdot nil = x \\ (fcount\ q) \cdot (lose\ p \diamond send) = y \cdot (id \otimes (fcount\ q)) \end{cases}$$

where (LAoP):

$$P \cdot [M|N] = [P \cdot M|P \cdot N] \quad (2)$$

$$[M|N] \cdot (P \oplus Q) = [M \cdot P|N \cdot Q] \quad (3)$$

$$[M|N] = [P|Q] \Leftrightarrow M = P \wedge N = Q \quad (4)$$

Fault fusion (cntd.)

From $(fcount\ q) \cdot nil = \underline{0}$ we obtain $x = \underline{0}$.

We are left with the second equality, which we solve for y knowing that **choice-fusion** laws

$$h \cdot (f\ \rho \diamond g) = (h \cdot f)\ \rho \diamond (h \cdot f) \quad (5)$$

$$(f\ \rho \diamond g) \cdot h = (f \cdot h)\ \rho \diamond (g \cdot h) \quad (6)$$

hold:

$$((fcount\ q) \cdot (snd\ \rho \diamond cons)) = y \cdot (id \otimes (fcount\ q))$$

$$\Leftrightarrow \{ \text{choice fusion (5)} \}$$

$$((fcount\ q) \cdot snd)\ \rho \diamond ((fcount\ q) \cdot cons) = y \cdot (id \otimes (fcount\ q))$$

$$\Leftrightarrow \{ \text{unfolding } (fcount\ q) \cdot cons \}$$

$$\begin{aligned} & ((fcount\ q) \cdot snd)\ \rho \diamond ((id\ \rho \diamond succ) \cdot snd \cdot (id \otimes (fcount\ q))) \\ & = y \cdot (id \otimes (fcount\ q)) \end{aligned}$$

Fault fusion (cntd.)

The free theorem of *snd*

$$\mathit{snd} \cdot (f \otimes g) = g \cdot \mathit{snd} \quad (7)$$

helps in the next step:

$$\begin{aligned} & ((fcount\ q) \cdot \mathit{snd}) \rho \diamond ((id\ q \diamond succ) \cdot (fcount\ q) \cdot \mathit{snd}) \\ &= y \cdot (id \otimes (fcount\ q)) \end{aligned}$$

$$\Leftrightarrow \quad \{ \text{choice fusion (6)} \}$$

$$(id\ \rho \diamond (id\ q \diamond succ)) \cdot (fcount\ q) \cdot \mathit{snd} = y \cdot (id \otimes (fcount\ q))$$

$$\Leftrightarrow \quad \{ \text{free theorem (7) again} \}$$

$$(id\ \rho \diamond (id\ q \diamond succ)) \cdot \mathit{snd} \cdot (id \otimes (fcount\ q)) = y \cdot (id \otimes (fcount\ q))$$

$$\Leftarrow \quad \{ \text{Leibniz — cancel } id \otimes (fcount\ q) \text{ from both sides} \}$$

$$y = (id\ \rho \diamond (id\ q \diamond succ)) \cdot \mathit{snd}$$

Fault fusion (conc.)

Putting everything together, we have **consolidated** the risk of pipeline $(fcount\ q) \cdot (fcat\ p)$ into

$fcount\ y\ 0$ **where**

$$y = ((p + q - pq)\ id + (1 - p)\ (1 - q)\ succ) \cdot snd$$

using definition

$$f\ p \diamond g = p \otimes f + (1 - p) \otimes g \quad (8)$$

Higher p, q reduce the probability of *succ* taking place.

FAULT FUSION: the risk of the **whole** expressed in terms of the risk of the **parts**.

Fault fusion (conc.)

From the calculation we can infer eg.

$$(fcount\ 0) \cdot (fcnt\ p) = (fcount\ p) \cdot (fcnt\ 0)$$

since terms

$$(0 + p - 0\ p)\ id + (1 - 0)\ (1 - p)\ succ$$

$$(p + 0 - p\ 0)\ id + (1 - p)\ (1 - 0)\ succ$$

are the same. In words:

*(for the same probabilities), a **perfect** counter reading from a **faulty** channel is indistinguishable from a **faulty** counter reading from a **perfect** channel.*

Clearly, black-box **testing** and **simulation** wouldn't be able to spot where the fault is.

LAoP vs AoP

Summing up,

- in the same way **relations** are needed in standard AoP for calculating **functions**,
- so are (typed) **matrices** in the LAoP for calculating **probabilistic functions**.
- AoP extends smoothly to the LAoP, but not the whole of it.
- A significant difference can be found in **pairing** (**tupling** in general) and **mutual recursion**.

Thus we focus on **probabilistic pairing** in the sequel.

Running examples

Consider two little programs in C, one which supposedly computes the square of a non-negative integer n ,

```
int sq(int n) {
    int s=0; int o=1; int i;
    for (i=1;i<n+1;i++) {s+=o; o+=2;}
    return s;
};
```

and the other

```
int fib(int n) {
    int x=0; int y=1; int i;
    for (i=1;i<=n;i++) {int a=y; y=y+x; x=a;}
    return x;
};
```

which supposedly computes the n -th entry in the Fibonacci series, for n positive.

Running examples

Both programs are **for**-loops whose bodies rely on the same operation: **addition** of natural numbers.

Suppose one knows that, in the machine where such programs will run, there is the risk of addition misbehaving in some known way: with probability p , $x + y$ may evaluate to y , in which case $(x+) = id$.

Or one might know that, in some unfriendly environment, the processor's ALU may reset addition output to 0 , with probability q .

Question: how do the above programs “react” to such faults?

Simulation

As before, we may encode the two programs in Haskell using the **for** combinator,

```
sq n =
  do {(s, o) ← for loop (0, 1) n; return s} where
    loop (s, o) = do {z ← fadd 0.1 s o; return (z, o + 2)}
```

```
fib n =
  do {(x, y) ← for loop (0, 1) n; return x} where
    loop (x, y) = do {z ← fadd 0.1 x y; return (y, z)}
```

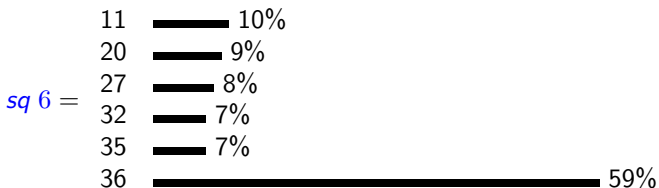
both calling

$$fadd\ p\ a = \underline{0}_p \diamond (a+)$$

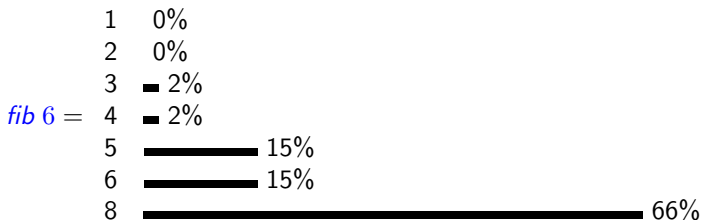
— a risky addition which resets with probability p .

Simulation

Then we may simulate, for instance ($p = 0.1$)



and, for instance:



Simulation

However, this does not tell anything special about what's happening.

We know that both programs can be derived from their specification (resp. *sq* $n = n^2$ and the *binary recursive* definition of Fibonacci) using the **mutual-recursion** law, vulg. **tupling** (Hu et al., 1997).

One way to compare the two implementations would be to check how far they are from their specifications (under the same faults).

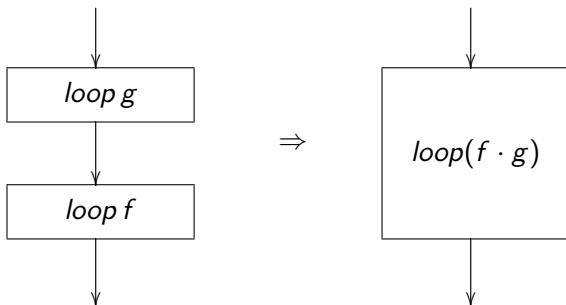
By experimentation, we observed that spec + imp of *sq* seem probabilistically indistinguishable, while **Fibonacci** does not: the **linear** version is (as much as we could test) **less** risky — next slide:

Simulation (faulty Fibonacci)

| n | <i>recursive spec</i> | for loop implementation |
|----------|-----------------------|--------------------------------|
| ≤ 4 | <i>the same</i> | |
| 5 | 5 65.6% | 5 72.9% |
| | 4 21.9% | 3 16.2% |
| | 3 10.5% | 4 8.1% |
| | 2 1.9% | 2 2.7% |
| | 1 0.1% | 1 0.1% |
| 6 | 8 47.8% | 8 65.6% |
| | 7 26.6% | 6 14.6% |
| | 6 11.8% | 5 14.6% |
| | 5 9.8% | 3 2.4% |
| | 4 2.7% | 4 2.4% |
| | 3 1.1% | 2 0.4% |
| | 2 0.2% | 1 0.0% |
| | 1 0.0% | |

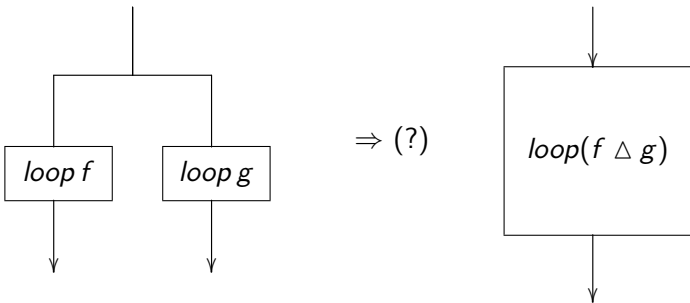
Mutual recursion?

These experiments pointed towards checking the validity of **tupling** in the LAoP: while “vertical” (sequential) loop-fusion laws hold,



Mutual recursion?

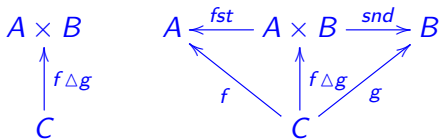
... “horizontal loop-fusion”



does not seem to hold in general. Why?

Probabilistic pairing

Pairing the outputs of two probabilistic functions f and g is captured by their **Khatri-Rao** matrix product (keep thinking in terms of matrices)



but (important!) this is a **weak** categorial product:

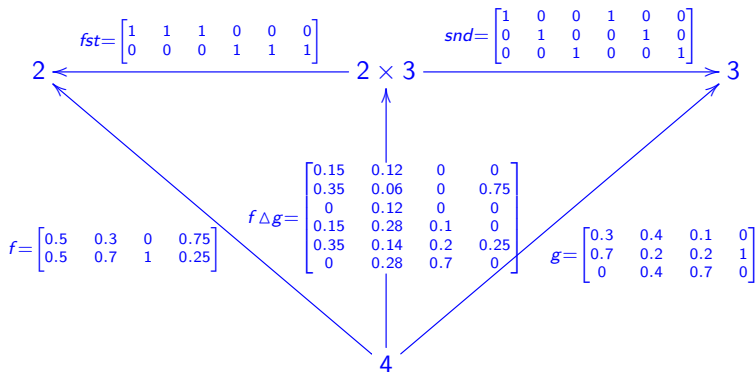
$$k = f \Delta g \Rightarrow \begin{cases} fst \cdot k = f \\ snd \cdot k = g \end{cases} \quad (9)$$

cf. the \Rightarrow in (9) — Khatri-Rao is injective but not surjective (unlike pairing in Sets).

Probabilistic pairing

Weak product (9) still grants the **cancellation** rule,

$$fst \cdot (f \Delta g) = f \wedge snd \cdot (f \Delta g) = g \quad (10)$$



Probabilistic pairing

... but **fusion** becomes side-conditioned

$$(f \triangle g) \cdot h = (f \cdot h) \triangle (g \cdot h) \iff h \text{ is "sharp" (100%)} \quad (11)$$

and **reconstruction** doesn't hold in general

$$k = (fst \cdot k) \triangle (snd \cdot k)$$

cf. eg.

$$k : 2 \rightarrow 2 \times 3$$

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

(k is not recoverable from its projections — Khatri-Rao not surjective).

Asymmetric Khatri-Rao fusion

Another side condition granting fusion is

$$(f \Delta g) \cdot h = (f \cdot h) \Delta (g \cdot h) \iff f \cdot h \text{ or } g \cdot h \text{ is } 100\% \quad (12)$$

which enables the following **probabilistic** mutual recursion law (**tupling**):

$$\begin{cases} f \cdot \mathbf{in} = h \cdot F(f \Delta g) \\ g \cdot \mathbf{in} = k \cdot F(f \Delta g) \end{cases} \iff f \Delta g = (h \Delta k) \quad (13)$$

provided one of

$$h \cdot F(f \Delta g) \text{ or } k \cdot F(f \Delta g)$$

is **100%** — generic statement for polynomial F .

Asymmetric tupling

The calculation of (13) uses the two conditioned pairing fusion laws in different places:

$$f \Delta g = (h \Delta k)$$

$$\Leftrightarrow \quad \{ \text{cata (fold) universal property} \}$$

$$(f \Delta g) \cdot \mathbf{in} = (h \Delta k) \cdot F(f \Delta g)$$

$$\Leftrightarrow \quad \{ \text{"sharp" fusion (11) ; asymmetric fusion (12)} \}$$

$$(f \cdot \mathbf{in}) \Delta (g \cdot \mathbf{in}) = (h \cdot F(f \Delta g)) \Delta (k \cdot F(f \Delta g))$$

$$\Leftrightarrow \quad \{ \text{Khatri-Rao equality} \}$$

$$\begin{cases} f \cdot \mathbf{in} = h \cdot F(f \Delta g) \\ g \cdot \mathbf{in} = k \cdot F(f \Delta g) \end{cases}$$

Back to square and Fibonacci

Standard tupling derivations,

$$sq\ 0 = 0$$

$$sq\ (n + 1) = sq\ n + odd\ n$$

$$odd\ 0 = 1$$

$$odd\ (n + 1) = 2 + odd\ n$$

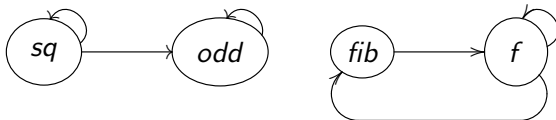
$$fib\ 0 = 0$$

$$fib\ (n + 1) = f\ n$$

$$f\ 0 = 1$$

$$f\ (n + 1) = fib\ n + f\ n$$

show why $sq \triangle odd$ and $fib \triangle f$ react differently to faulty addition, cf.



— odd does not depend on sq and therefore remains 100% — as opposed to fib and f , which contaminate each other.

Probabilistic banana-split

This also helps to see why **banana-split** still holds for f and g probabilistic:

$$(f) \triangle (g) = ((f \otimes g) \cdot \underbrace{(F \text{fst} \triangle F \text{snd})}_{\text{unzip}_F}) \quad (14)$$

— the two computations go side-by-side and don't interfere with each other.

This time the proof relies in something I've been using only recently: **free theorems** in linear algebra, in this case

$$(F f \otimes F g) \cdot \text{unzip}_F = \text{unzip}_F \cdot F (f \otimes g)$$

derived using hom-functors in matrix categories — inspired by Hinze (2012).

Wrapping up

First round of AoP extension towards **LAoP** (folds)

Probabilistic **unfolds** require sub-distributions while computing fixpoints (current work)

Currently using them in checking fault propagation in Barbosa (2001)'s **components as coalgebras** (probabilistic automata networks)

Probabilistic **hylomorphisms** are next.

Wrapping up

Weak tupling has opened new perspectives, namely in relation to **Rel** and to categorial quantum physics, under the umbrella of **monoidal** categories.

In fact, these also include *FdHilb*, the category of finite dimensional Hilbert spaces. — thus the remarks by Coecke and Paquette, in their *Categories for the Practising Physicist* (Coecke, 2011):

*Rel [the category of relations] possesses more 'quantum features' than the category Set of sets and functions [...]
The categories FdHilb and Rel moreover admit a categorial matrix calculus.*

I agree: *Set* is too perfect to “belong to reality” ...

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