Applied Category Theory: Towards a science of interdisciplinarity

David I. Spivak



ACT4E, at ETH 2021 January 14

Outline

1 Introduction

- The fabric of interdisciplinarity
- Our historical moment
- Plan of the talk

2 Operads: a framework for compositional operations

- **3** Functors connecting operads
- **4** The Pixel array method
- 5 Wrapping up

A road to true interdisciplinarity

Scientific disciplines are conceptual analogies of the world.

- Science: a schematic, conceptual account of phenomena.
- Engineering is using these accounts to channel world events.
- But how do different disciplines and accounts cohere?
- To solve big problems, we need to connect different approaches.

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 - Interdisciplinarity consists of effective analogy-making.
 - To go further, we need to formalize the analogies themselves.
- Better yet: we need a conceptual stem-cell.
 - Something that can differentiate into huge variety of forms.
 - Find the analogies between forms as aspects within the stem cell.

Category theory as conceptual stem-cell

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Category theory (CT) can differentiate into many forms:

- All forms of pure math... (we'll briefly discuss this)
- Databases and knowledge representation (categories and functors)
- Functional programming languages (cartesian closed categories)
- Universal algebra (finite-product categories)
- Dynamical systems and fractals (operad-algebras, co-algebras)
- Hierarchical planning (lenses and monads)
- Shannon Entropy (operad of simplices)
- Partially-ordered sets and metric spaces (enriched categories)
- Higher order logic (toposes = categories of sheaves)
- Measurements of diversity in populations (magnitude of categories)
- Collaborative design (enriched categories and profunctors)
- Petri nets and chemical reaction networks (monoidal categories)
- Quantum processes and NLP (compact closed categories)

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 - Mathematics is the basis of hard science, used everywhere.
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 - Conclude that math/CT explains everything and hence nothing?

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- Stem cells don't do work until they differentiate.
 - "Adult-level" work requires differentiation and optimization.
 - But the unified origins lead to impressive interoperability.

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- And it's branched out from math in a big way.
 - Databases and knowledge representation (categories and functors)
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I propose that CT can really help with information hygiene.

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- Operads: the category-theoretic formalization of "operations".
- It's a branch of category theory that nicely represents the spirit.
- "Operadic": a *theme* of design patterns.

I'll discuss CT as mathematics for organizing our thinking.

- Operads, a general framework for compositional operations.
 - I'll sketch a definition and give a lot of examples.
 - Functors between operads connect different operation domains.
 - Application: solving simultaneous systems of nonlinear equations.

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Let's get into it with operads, a framework for compositional operations.

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2 Operads: a framework for compositional operations

- Operads: e pluribus unum
- Examples of operads
- **3** Functors connecting operads
- 4 The Pixel array method
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Slightly more formal definition to come.

Operads are everywhere

Operads are implicitly being used in many fields.

- Electrical engineering: "wiring diagrams"
- Design: "set-based design"
- Computer programming: "data flow"
- Natural language processing: "grammars"
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- Operads structure this sort of thinking.
- With mathematical structure, we can go much further.

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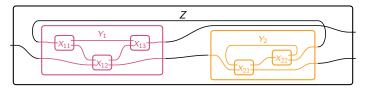
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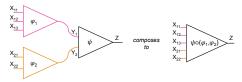
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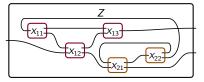
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Let's look for sorts, arrangements, and nesting in some examples.

Operad 1: wiring diagrams

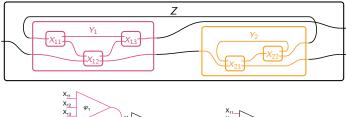


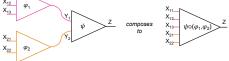


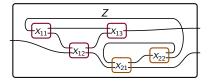


Sorts: boxes with ports.

Operad 1: wiring diagrams

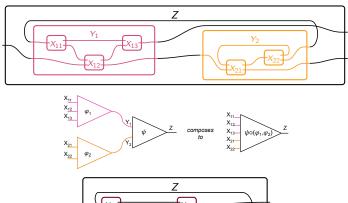


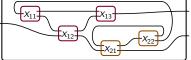




Sorts: boxes with ports. Arrangements: wiring diagrams.

Operad 1: wiring diagrams





Sorts: boxes with ports. Arrangements: wiring diagrams. Nesting: nesting.

Formal definition of operad

An operad $\ensuremath{\mathcal{O}}$ consists of

- A set Ob(*O*), elements of which are called *sorts*.
- For sorts $X_1, \ldots, X_k, Y \in \mathsf{Ob}(\mathcal{O})$, a set

$$Mor_{\mathcal{O}}(X_1,\ldots,X_k;Y)$$

Its elements are called *morphisms* or arrangements of X_1, \ldots, X_k in Y. A *k*-ary arrangement $\varphi \in Mor_{\mathcal{O}}(X_1, \ldots, X_k; Y)$ may be denoted

$$\varphi\colon (X_1,\ldots,X_k)\to Y.$$

For each sort X ∈ Ob(O), an identity arrangement id_X: (X) → X.
A composition, or nesting formula, e.g.,

$$\psi \circ (\varphi_1, \ldots, \varphi_k) \colon (X_{i,j}) \xrightarrow{\varphi_i} (Y_i) \xrightarrow{\psi} Z.$$

These are required to satisfy well-known "unital" and "associative" laws.

Operad 1: WDs again

An operad \mathcal{W} for composing wiring diagrams:

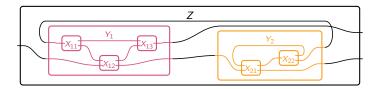
Sort $X \in W$: any possible box-with-ports.

Operad 1: WDs again

An operad \mathcal{W} for composing wiring diagrams:

Sort $X \in W$: any possible box-with-ports.

Arrangement φ: X₁,..., X_k → Y in W: any wiring of X's in Y.
 Nesting: the facts about this fractal of wiring possibilities.



 ${\mathcal W}$ provides fine-grained control of flow operators and operations.

Operad 2: hierarchical protein materials

There is an operad $\ensuremath{\mathcal{M}}$ for composing hierarchical protein materials.

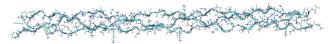
- Why protein materials?
 - Protein materials include your skin: stretchable, breathable, waterproof.
 - Eat hamburgers, make amazing material.
 - Materials scientists would *love* to make materials like this.

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- A protein is an arrangement of simpler proteins.
 - There are "atomic" proteins: amino acids.
 - arrange in series or parallel (H-bonds), or
 - arrange in helices, double helices, any conceivable curve, etc.



■ Collagen has a nested structure: it is an array, each fiber of which is a triple helix, each strand of which is a helix, each unit of which is an amino acid.¹

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• coin flip:
$$f = \left(\frac{1}{2}, \frac{1}{2}\right) \in \mathcal{P}_2$$
.

In the event coin flip, there's a 50-50 distribution on next events. die roll: $r = (\frac{1}{6}, \dots, \frac{1}{6}) \in \mathcal{P}_6$.

• card selection: $p = (\frac{1}{52}, \ldots, \frac{1}{52}) \in \mathcal{P}_{52}$.

The nesting rule composes distributions by weighted sum:

Flip a coin: result decides whether to roll a die or pick a card.

$$f \circ (r, p) = \left(\underbrace{\frac{1}{12}, \dots, \frac{1}{12}}_{6 \text{ times}}, \underbrace{\frac{1}{104}, \dots, \frac{1}{104}}_{52 \text{ times}}\right) \in \mathcal{P}_{58}$$

A zoo of operads: Grammars

Any context-free grammar is an operad.

$\langle sentence \rangle$::=	$\langle {\sf noun-phrase} angle \langle {\sf verb-phrase} angle$
$\langle noun-phrase \rangle$::=	$\langle pronoun angle \mid \langle proper-noun angle \mid \langle determiner angle \langle nominal angle$
$\langle nominal \rangle$::=	$\langle noun \rangle \mid \langle nominal \rangle \langle noun \rangle$
$\langle verb-phrase \rangle$::=	$\langle verb \rangle \mid \langle verb \rangle \langle noun-phrase \rangle \mid \langle verb \rangle \langle prep-phrase \rangle$
$\langle prep-phrase \rangle$::=	$\langle preposition \rangle \langle noun-phrase \rangle$

How is this an operad?

- The sorts are the parts of speech.
- The arrangements are the production rules.
- Nesting is nesting.

The operad of sets

There is an operad **Set** of sets and functions.

- The sorts in **Set** are all the sets, e.g. $\{r, g, b\}$, \mathbb{N} , \mathbb{R}^2 , etc.
- An arrangement is a function $f: X_1 \times \cdots \times X_k \to Y$.
- Nesting is composition $f \circ (g_1, \ldots, g_k)$.

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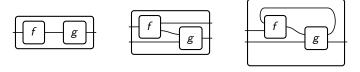
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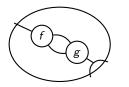
Think of sets as containing features one can sort into.

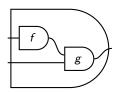
An arrangement sorts a *k*-dimensional feature space into one dimension.

Wiring diagram operads, similar to #1

A representative arrangement $\varphi \colon X, Y \to Z$ in five different WD operads.







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- Functors translate between operads
- Algebras: what we are composing

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- Functors between wiring diagram operads are sub-languages.
- Functors $\mathcal{O} \rightarrow \mathbf{Set}$ are special: they're called \mathcal{O} -algebras.

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Algebras operationalize operads.

Operads and their algebras

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Operad = theory. Algebras = models.

Each operad has many algebras

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• Arrangements φ, ψ : what are the operations?

Nesting: what kind of laws?

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 - An O-algebra A says what's actually being composed.
 - To each sort X: a set A(X) of elements.
 - **To each arrangement** φ : a *k*-ary operation $A(\varphi)$.
 - If $\varphi: X_1, \ldots, X_k \to Y$ is an arrangement,
 - Then $A(\varphi): A(X_1) \times \cdots \times A(X_k) \to A(Y)$ is a function.

■ To each nesting: a law in A.

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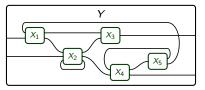
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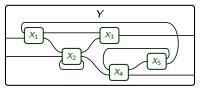
Next, I'll explain what algebras on an operad look like.

Recall operad $\mathcal W$ of all boxes X and WDs, $\varphi \colon X_1, \ldots, X_5 \to Y.^2$



 $^{^2{\}rm Imagine}$ each port / wire labeled by a topological space: the signal space.

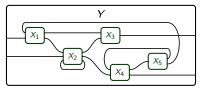
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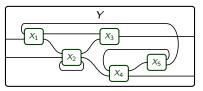


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- Open dynamical systems: machines with ports.
 - A(X): the set of all DS's with input-output shape X.
 - $A(\varphi)$: a certain variable-sharing formula.

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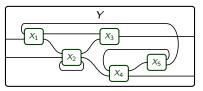


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- In fact, dynamical systems comprise several algebras:
 - A_1 : continuous DS's (ODE's with time-varying parameters).
 - *A*₂: discrete DS's (on a discrete clock).
 - *A*₃: hybrid DS's (cyber-physical systems).

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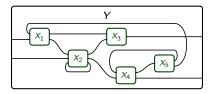
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- But there's a much simpler "algebraic" algebra...

 $^{^2}$ Imagine each port / wire labeled by a topological space: the signal space.

$\operatorname{\mathcal{W}-algebra}$ of tensor networks

We said \mathcal{W} is modeled by dynamical systems.



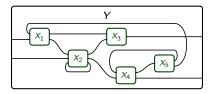
Another algebra $\mathcal{W} \rightarrow \mathbf{Set}$: tensors (not dynamic at all).³

- Box = tensor format ($T \in V_1 \otimes \cdots \otimes V_n$).
- Wiring diagram = tensor network.
- Contract along shared wires to "compose".

 $^{^{3}}$ Imagine each wire labeled by a natural number: the dimension.

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Later: a relationship between dynamical systems and tensors...

- ... which led me to a numerical method for solving systems.
- The pixel array method, up next.

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Outline

1 Introduction

2 Operads: a framework for compositional operations

3 Functors connecting operads

4 The Pixel array method

- The basic picture
- Wiring diagrams
- Speed, accuracy, and applications

5 Wrapping up

Detailed look at a real-world application

Separately plot the solutions to equations: f(x, w) = 0 and g(w, y) = 0.

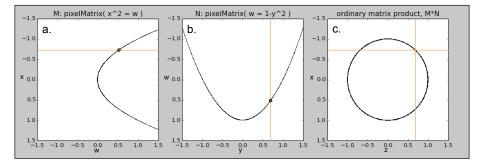
- Plot each in a bounding box, e.g. [-1.5, 1.5].
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Example: $x^2 = w$ and $w = 1 - y^2$.



A more complex example

The following eq's are not differentiable, nor even defined everywhere.

$$\cos\left(\ln(z^2+10^{-3}x)\right) - x + 10^{-5}z^{-1} = 0$$
 (Equation 1)

$$\cosh(w + 10^{-3}y) + y + 10^{-4}w = 2$$
 (Equation 2)

$$\tan(x+y)(x-2)^{-1}(x+3)^{-1}y^{-2} = 1$$
 (Equation 3)

Q: For what values of w and z does a simultaneous solution exist? ⁴

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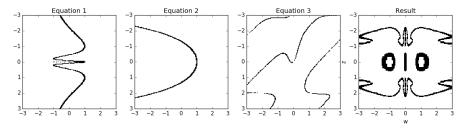
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Equations and wiring diagrams

Consider an arbitrary system of equations having the following form:

$$f_1(\mathbf{t}, u, \mathbf{v}) = 0$$

$$f_2(\mathbf{v}, w, x) = 0$$

$$f_3(u, w, x, y) = 0$$

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Bold variables are those we want to *expose*; others are *unexposed*.

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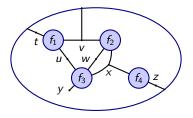
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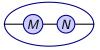


Said another way, we want $\{(t, v, z) \mid \exists u, w, x, y : f_1 = f_2 = f_3 = f_4 = 0\}$.

Example wiring diagrams for named operations

Some famous matrix products as wiring diagrams:

Multiplication: MN



Khatri-Rao: $M \odot N$



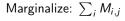


Hadamard: $M \circ N$



Kronecker: $M \otimes N$







Speed and accuracy

- The PA method has good accuracy guarantees.
 - No false negatives, only false positives.
 - \blacksquare As pixel density $\rightarrow \infty,$ false positive $\rightarrow 0$
 - Rate is proportional to size of largest derivative.
- The PA method is faster than Newton-style methods....
 - If you want all solutions in a bounding box...
- Applications: plot steady states of dynamical systems.

PA method for dynamical systems

"We can use the PA method to find the steady states of dynamic systems."

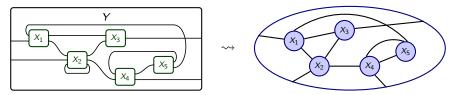
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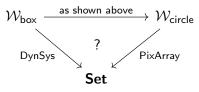
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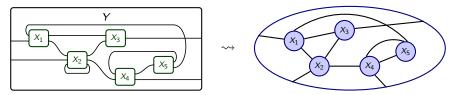


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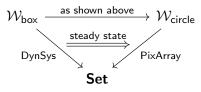
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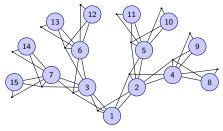
- Power network model: a binary tree of nodes ("buses")
 - Each node *i* has four associated variables: P_i , Q_i , V_i , θ_i .
 - For each *i*, two equations $P_i = \sum_j P_{ij}(V_i, V_j, \theta_i, \theta_j), Q_i = \cdots$
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This is perfect for the PA method.



Given parallel resources, runtime is logarithmic in # nodes.

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5 Wrapping up

- What just happened?
- Interdisciplinary science

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Recapping the math:

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- We briefly discussed maps between functors.
 - Steady states of dynamical systems arranged as tensors.
 - (Another example: discretization of cont's dynamical systems.)

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The point of all that was to give a glimpse into category theory.

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There's even a category of categories and an operad of operads.

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Thanks! Questions and comments welcome.