Probabilistic Program Analysis

Probablistic Abstract Interpretation

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Approximation and Correctness

Data-flow analyses can be re-formulated in a different scenario where correctness is guaranteed by construction.

Classically, the theory of Abstract Interpretation allows us to

- construct simplified (computable) abstract semantics
- construct approximate solutions
- obtain the correctness of the approximate solution by construction.

Notions of Approximation

In order theoretic structures we are looking for Safe Approximations

 $s^* \sqsubseteq s$ or $s \sqsubseteq s^*$

In quantitative, vector space structures we want Close Approximations

$$\|s-s^*\|=\min_x\|s-x\|$$



Abstract Interpretation

Some problems may be have too costly solutions or be uncomputable on a concrete space (complete lattice).

- Solution: find abstract descriptions on which computations are easier, then relate the concrete and abstract solutions.
- Basic idea: analyse the program using an *abstract semantics* which only registers those aspects of the program that are relevant for the specific analysis.
- Example: for the parity analysis of the factorial program (see previous lecture), we used as an abstract domain the lattice

$\bot \leq \text{even}, \text{odd} \leq \top$

which captures the abstract property we were interested in.

Abstract Interpretation

The standard theory of *Abstract Interpretation* was introduced by Cousot& Cousot in 1977.

It states that the correctness of an abstract semantics is guaranteed by establishing a *categorical adjunction* between the concrete and abstract properties (lattices).

Definition

Let $C = (C, \leq)$ and $D = (D, \sqsubseteq)$ be two partially ordered set. If there are two functions $\alpha : C \to D$ and $\gamma : D \to C$ such that for all $c \in C$ and all $d \in D$:

 $\boldsymbol{c} \leq_{\mathcal{C}} \gamma(\boldsymbol{d}) \text{ iff } \alpha(\boldsymbol{c}) \sqsubseteq \boldsymbol{d},$

then $(\mathcal{C}, \alpha, \gamma, \mathcal{D})$ form a Galois connection.

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Galois Connections

Definition	
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Let $C = (C, \leq_C)$ and $D = (D, \leq_D)$ be two partially ordered sets with two order-preserving functions $\alpha : C \mapsto D$ and $\gamma : D \mapsto C$. Then (C, α, γ, D) form a Galois connection iff

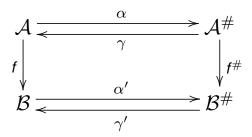
- (i) $\alpha \circ \gamma$ is reductive i.e. $\forall d \in D, \alpha \circ \gamma(d) \leq_{\mathcal{D}} d$,
- (ii) $\gamma \circ \alpha$ is extensive i.e. $\forall c \in C, c \leq_{\mathcal{C}} \gamma \circ \alpha(c)$.

Proposition

Let (C, α, γ, D) be a Galois connection. Then α and γ are quasi-inverse, i.e.

(i) $\alpha \circ \gamma \circ \alpha = \alpha$ (ii) $\gamma \circ \alpha \circ \gamma = \gamma$

General Construction



Correct approximation:

$$\alpha' \circ f \leq_{\#} f^{\#} \circ \alpha.$$

Induced semantics:

$$f^{\#} = \alpha \circ f \circ \gamma.$$



Probabilistic Abstraction Domains

A probabilistic domain is essentially a vector space which represents the distributions Dist(S) on the state space S of a probabilistic transition system, i.e. for finite state spaces

$$\mathcal{V}(S) = \{ (v_s)_{s \in S} \mid v_s \in \mathbb{R} \}.$$

The notion of *norm* is essential for our treatment; we will consider normed vector spaces.

In the finite setting we can identify $\mathcal{V}(S)$ with the Hilbert space $\ell^2(S)$.

A norm on a vector space \mathcal{V} is a map $\|.\| : \mathcal{V} \mapsto \mathbb{R}$ such that for all $v, w \in \mathcal{V}$ and $c \in \mathbb{C}$:

- $\|v\| \ge 0$,
- $\|v\| = 0 \Leftrightarrow v = o$,
- $\|\mathbf{C}\mathbf{V}\| = |\mathbf{C}|\|\mathbf{V}\|,$
- $\|v + w\| \le \|v\| + \|w\|,$

with $o \in \mathcal{V}$ the zero vector.

We can always use a norm to define a topology on a vector space via the distance function d(v, w) = ||v - w||.

$$\|\mathbf{M}\| = \sup_{v \in \mathcal{V}} \frac{\|\mathbf{M}(v)\|}{\|v\|} = \sup_{\|v\|=1} \|\mathbf{M}(v)\|.$$



Generalised Inverse

Definition	
Let C and D be two finite-dimensional vector spaces and	
$A : C \to D$ a linear map. Then the linear map $\dot{A}^{\dagger} = G : D \to C$ i	S
the Moore-Penrose pseudo-inverse of A iff	
(i) $\mathbf{A} \circ \mathbf{G} = \mathbf{P}_{\mathcal{A}}$,	

(ii)
$$\mathbf{G} \circ \mathbf{A} = \mathbf{P}_{G}$$
,

where \mathbf{P}_A and \mathbf{P}_G denote orthogonal projections onto the ranges of **A** and **G**.

Least Squares Solutions

Definition

Let $\mathbf{A} \in \mathbb{R}^{m \times n}$ and $\mathbf{b} \in \mathbb{R}^{m}$. Then $\mathbf{u} \in \mathbb{R}^{n}$ is called a least squares solution to $\mathbf{A}\mathbf{x} = \mathbf{b}$ if

 $\|\mathbf{A}\mathbf{u} - \mathbf{b}\| \le \|\mathbf{A}\mathbf{v} - \mathbf{b}\|, \text{ for all } \mathbf{v} \in \mathbb{R}^{n}.$

Theorem

Let $\mathbf{A} \in \mathbb{R}^{m \times n}$ and $\mathbf{b} \in \mathbb{R}^{m}$. Then $\mathbf{A}^{\dagger}\mathbf{b}$ is the minimal least squares solution to $\mathbf{A}\mathbf{x} = \mathbf{b}$.



Extraction Functions

An extraction function $\eta : C \mapsto D$ is a mapping from a set of values to their descriptions in *D*.

Proposition

Given an extraction function $\eta : C \mapsto D$, the quadruple $(\mathcal{P}(C), \alpha_{\eta}, \gamma_{\eta}, \mathcal{P}(D))$ is a Galois connection with α_{η} and γ_{η} defined by:

$$\alpha_{\eta}(\mathcal{C}') = \{\eta(\mathcal{c}) \mid \mathcal{c} \in \mathcal{C}'\} \text{ and } \gamma_{\eta}(\mathcal{D}') = \{\mathcal{v} \mid \eta(\mathcal{v}) \in \mathcal{D}'\}$$

Vector Space Lifting

Free vector space construction on a set *S*:

$$\mathcal{V}(\mathcal{S}) = \{\sum x_{\mathcal{S}} \mathcal{S} \mid x_{\mathcal{S}} \in \mathbb{R}, \mathcal{S} \in \mathcal{S}\}$$

An obvious way to lift an extraction function to a linear map between vector spaces is to construct the free vector spaces on C and D and define:

Vector Space lifting: $\vec{\alpha} : \mathcal{V}(\mathcal{C}) \to \mathcal{V}(\mathcal{D})$

$$\vec{\alpha}(p_1 \cdot \vec{c}_1 + p_2 \cdot \vec{c}_2 + \ldots) = p_i \cdot \eta(c_1) + p_2 \cdot \eta(c_2) \ldots$$

Support Set: supp : $\mathcal{V}(\mathcal{C}) \rightarrow \mathcal{P}(\mathcal{C})$

$$extsf{supp}(ec{x}) = ig\{ c_i \mid \langle c_i, p_i
angle \in ec{x} extsf{ and } p_i
eq 0 ig\}$$

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Relation with Classical Abstractions

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Let $\vec{\alpha}$ be a probabilistic abstraction function and let $\vec{\gamma}$ be its Moore-Penrose pseudo-inverse.

Then $\vec{\gamma} \circ \vec{\alpha}$ is extensive with respect to the inclusion on the support sets of vectors in $\mathcal{V}(\mathcal{C})$, i.e. $\forall \vec{x} \in \mathcal{V}(\mathcal{C})$,

 $\operatorname{supp}(\vec{x}) \subseteq \operatorname{supp}(\vec{\gamma} \circ \vec{\alpha}(\vec{x})).$

Analogously we can show that $\vec{\alpha} \circ \vec{\gamma}$ is reductive. Therefore,

Proposition

 $(\vec{\alpha}, \vec{\gamma})$ form a Galois connection wrt the support sets of $\mathcal{V}(\mathcal{C})$ and $\mathcal{V}(\mathcal{D})$, ordered by inclusion.

Examples of Lifted Abstractions

Parity Abstraction operator on $\mathcal{V}(\{1, \ldots, n\})$ (with *n* even):

$$\mathbf{A}_{p} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 0 \\ 0 & 1 \\ \vdots & \vdots \\ 0 & 1 \end{pmatrix} \qquad \mathbf{A}_{p}^{\dagger} = \begin{pmatrix} \frac{2}{n} & 0 & \frac{2}{n} & 0 & \dots & 0 \\ 0 & \frac{2}{n} & 0 & \frac{2}{n} & \dots & \frac{2}{n} \end{pmatrix}$$

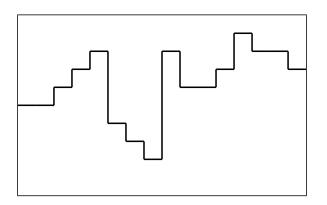
Sign Abstraction operator on $\mathcal{V}(\{-n, \ldots, 0, \ldots, n\})$:

$$\mathbf{A}_{S} = \begin{pmatrix} 1 & 0 & 0 \\ \vdots & \vdots & \vdots \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ \vdots & \vdots & \vdots \\ 0 & 0 & 1 \\ \vdots & \vdots & \vdots \\ 0 & 0 & 1 \end{pmatrix} \quad \mathbf{A}_{S}^{\dagger} = \begin{pmatrix} \frac{1}{n} & \cdots & \frac{1}{n} & 0 & 0 & \cdots & 0 \\ 0 & \cdots & 0 & 1 & 0 & \cdots & 0 \\ 0 & \cdots & 0 & 0 & \frac{1}{n} & \cdots & \frac{1}{n} \end{pmatrix}$$

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Example: Function Approximation (ctd.)

Concrete and abstract domain are step-functions on [a, b]. The set of (real-valued) step-function \mathcal{T}_n is based on the sub-division of the interval into *n* sub-intervals.



Each step function in \mathcal{T}_n corresponds to a vector in \mathbb{R}^n , e.g.

(5567843286679887)

Example: Abstraction Matrices

	/ 1	0	0	0	0	0	0	0 \	
	1	0	0	0	0	0	0	0	
	0	1	0	0	0	0	0	0	
	0	1	0	0	0	0	0	0	
	0	0	1	0	0	0	0	0	
	0	0	1	0	0	0	0	0	
	0	0	0	1	0	0	0	0	
٨	0	0	0	1	0	0	0	0	
A ₈ =	0	0	0	0	1	0	0	0	
	0	0	0	0	1	0	0	0	
	0	0	0	0	0	1	0	0	
	0	0	0	0	0	1	0	0	
	0	0	0	0	0	0	1	0	
	0	0	0	0	0	0	1	0	
	0	0	0	0	0	0	0	1	
	0 /	0	0	0	0	0	0	1 /	

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Example: Abstraction Matrices

	$\left(\frac{1}{2} \right)$	<u>1</u> 2													0	0 \
	Ō	Ō	$\frac{1}{2}$	$\frac{1}{2}$	0	0	0	0	0	0	0	0	0	0	0	0
	0	0	0	0	1	$\frac{1}{2}$	0	0	0	0	0	0	0	0	0	0
G –	0	0	0	0	Ō	Ō	$\frac{1}{2}$	$\frac{1}{2}$	0	0	0	0	0	0	0	0
$G_8 =$	0	0	0	0	0	0	Ō	Ō	1 2	1 2	0	0	0	0	0	0
	0	0	0	0	0	0	0	0	Ō	Ō	1 2	1 2	0	0	0	0
	0							0								
	(0	0		0				0					Ō	Ō	$\frac{1}{2}$	$\frac{1}{2}$

Compute the abstractions of f as $f\mathbf{A}_{j}$.

In a similar way we can also compute the over- and under-approximation of f in T_i based on the pointwise ordering and its reverse.

Approximation Estimates

Compute the least square error as

$$\|f - f\mathbf{AG}\|.$$

$$\begin{aligned} \|f - f\mathbf{A}_{8}\mathbf{G}_{8}\| &= 3.5355\\ \|f - f\mathbf{A}_{4}\mathbf{G}_{4}\| &= 5.3151\\ \|f - f\mathbf{A}_{2}\mathbf{G}_{2}\| &= 5.9896\\ \|f - f\mathbf{A}_{1}\mathbf{G}_{1}\| &= 7.6444 \end{aligned}$$



Concrete Semantics (LOS)

$$\mathbf{T}(P) = \sum_{\langle i, p_{ij}, j \rangle \in \textit{flow}(P)} p_{ij} \cdot \mathbf{T}(\ell_i, \ell_j),$$

where

$$\mathsf{T}(\ell_i,\ell_j)=\mathsf{N}\otimes\mathsf{E}(\ell_i,\ell_j),$$

with **N** an operator representing a state update while the second factor realises the transfer of control from label ℓ_i to label ℓ_i .

Moore-Penrose Pseudo-Inverse of a Tensor Product is:

$$(\mathbf{A}_1 \otimes \mathbf{A}_2 \otimes \ldots \otimes \mathbf{A}_n)^{\dagger} = \mathbf{A}_1^{\dagger} \otimes \mathbf{A}_2^{\dagger} \otimes \ldots \otimes \mathbf{A}_n^{\dagger}$$

Via linearity we can construct $\mathbf{T}^{\#}$ in the same way as $\mathbf{T},$ i.e

$$\mathbf{T}^{\#}(\boldsymbol{P}) = \sum_{\langle i, \boldsymbol{\rho}_{ij}, j \rangle \in \mathcal{F}(\boldsymbol{P})} \boldsymbol{\rho}_{ij} \cdot \mathbf{T}^{\#}(\ell_i, \ell_j)$$

with local abstraction of individual variables:

$$\mathbf{T}^{\#}(\ell_{i},\ell_{j}) = (\mathbf{A}_{1}^{\dagger}\mathbf{N}_{i1}\mathbf{A}_{1}) \otimes (\mathbf{A}_{2}^{\dagger}\mathbf{N}_{i2}\mathbf{A}_{2}) \otimes \ldots \otimes (\mathbf{A}_{\nu}^{\dagger}\mathbf{N}_{i\nu}\mathbf{A}_{\nu}) \otimes \mathbf{M}_{ij}$$

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Argument

$$\mathbf{T}^{\#} = \mathbf{A}^{\dagger} \mathbf{T} \mathbf{A} \\
= \mathbf{A}^{\dagger} (\sum_{i,j} p_{ij} \mathbf{T}(i,j)) \mathbf{A} \\
= \sum_{i,j} \mathbf{A}^{\dagger} p_{ij} \mathbf{T}(i,j) \mathbf{A} \\
= \sum_{i,j} p_{ij} (\bigotimes_{k} \mathbf{A}_{k})^{\dagger} \mathbf{T}(i,j) (\bigotimes_{k} \mathbf{A}_{k}) \\
= \sum_{i,j} p_{ij} (\bigotimes_{k} \mathbf{A}_{k}^{\dagger}) (\bigotimes_{k} \mathbf{N}_{ik}) (\bigotimes_{k} \mathbf{A}_{k}) \\
= \sum_{i,j} p_{ij} \bigotimes_{k} (\mathbf{A}_{k}^{\dagger} \mathbf{N}_{ik} \mathbf{A}_{k})$$

Parity Analysis

Determine at each program point whether a variable is *even* or *odd*.

Parity Abstraction operator on $\mathcal{V}(\{0, ..., n\})$ (with *n* even):

$$\mathbf{A}_{\rho} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 0 \\ 0 & 1 \\ \vdots & \vdots \\ 0 & 1 \end{pmatrix} \qquad \mathbf{A}^{\dagger} = \begin{pmatrix} \frac{2}{n} & 0 & \frac{2}{n} & 0 & \dots & 0 \\ 0 & \frac{2}{n} & 0 & \frac{2}{n} & \dots & \frac{2}{n} \end{pmatrix}$$

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Example

- 1: $[m \leftarrow 1]^{1}$; 2: while $[n > 1]^{2}$ do 3: $[m \leftarrow m \times n]^{3}$; 4: $[n \leftarrow n - 1]^{4}$ 5: end while
- 6: [**stop**]⁵

$$\begin{array}{rcl} \mathbf{T} &=& \mathbf{U}(\mathbf{m} \leftarrow 1) \otimes \mathbf{E}(1,2) & \mathbf{T}^{\#} &=& \mathbf{U}^{\#}(\mathbf{m} \leftarrow 1) \otimes \mathbf{E}(1,2) \\ &+& \mathbf{P}(n > 1) \otimes \mathbf{E}(2,3) & +& \mathbf{P}^{\#}(n > 1) \otimes \mathbf{E}(2,3) \\ &+& \mathbf{P}(n \le 1) \otimes \mathbf{E}(2,5) & +& \mathbf{P}^{\#}(n \le 1) \otimes \mathbf{E}(2,5) \\ &+& \mathbf{U}(\mathbf{m} \leftarrow m \times n) \otimes \mathbf{E}(3,4) & +& \mathbf{U}^{\#}(\mathbf{m} \leftarrow m \times n) \otimes \mathbf{E}(3,4) \\ &+& \mathbf{U}(\mathbf{n} \leftarrow n-1) \otimes \mathbf{E}(4,2) & +& \mathbf{U}^{\#}(\mathbf{n} \leftarrow n-1) \otimes \mathbf{E}(4,2) \\ &+& \mathbf{I} \otimes \mathbf{E}(5,5) & +& \mathbf{I}^{\#} \otimes \mathbf{E}(5,5) \end{array}$$

Abstraction: $\mathbf{A} = \mathbf{A}_{p_m} \otimes \mathbf{I}_n \otimes \mathbf{I}_l$, i.e. *m* abstract (parity) but *n* and the labels are not abstracted.

$$\mathbf{T}^{\#} = \mathbf{U}^{\#}(m \leftarrow 1) \otimes \mathbf{E}(1, 2) \\
+ \mathbf{P}^{\#}(n > 1) \otimes \mathbf{E}(2, 3) \\
+ \mathbf{P}^{\#}(n \le 1) \otimes \mathbf{E}(2, 5) \\
+ \mathbf{U}^{\#}(m \leftarrow m \times n) \otimes \mathbf{E}(3, 4) \\
+ \mathbf{U}^{\#}(n \leftarrow n - 1) \otimes \mathbf{E}(4, 2) \\
+ \mathbf{I}^{\#} \otimes \mathbf{E}(5, 5)$$



Abstract Semantics

$$\mathbf{U}^{\#}(m \leftarrow 1) = \begin{pmatrix} 0 & 1 \\ 0 & 1 \end{pmatrix} \otimes \begin{pmatrix} 1 & 0 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{pmatrix}$$

$$\mathbf{U}^{\#}(n \leftarrow n-1) = \begin{pmatrix} 0 & 0 & 0 & 0 & \dots & 0 \\ 1 & 0 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \dots & 0 \end{pmatrix}$$



Abstract Semantics

$$\mathbf{P}^{\#}(n > 1) = \begin{pmatrix} 0 & 0 & 0 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 0 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \dots & 1 \end{pmatrix}$$



Abstract Semantics

$$\mathbf{U}^{\#}(m \leftarrow m \times n) = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \otimes \begin{pmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \dots & \ddots \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 1 & 0 & 0 & \dots & 0 \\ 0 & 0 & 0 & 0 & \dots & 0 \\ 0 & 0 & 0 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \dots & \ddots \end{pmatrix}$$

Implementation of concrete and abstract semantics of Factorial using **octave**. Ranges: $n \in \{1, ..., d\}$ and $m \in \{1, ..., d!\}$.

d	$\dim(\mathbf{T}(F))$	$\dim(\mathbf{T}^{\#}(F))$
2	45	30
3	140	40
4	625	50
5	3630	60
6	25235	70
7	201640	80
8	1814445	90
9	18144050	100

Using uniform initial distributions d_0 for *n* and *m*.

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Scalablity			

The abstract probabilities for *m* being **even** or **odd** when we execute the abstract program for various *d* values are:

d	even	odd
10	0.81818	0.18182
100	0.98019	0.019802
1000	0.99800	0.0019980
10000	0.99980	0.00019998

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