Commulative Monads for Probabilistic Programming Languages

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Abstract

A long-standing open problem in the semantics of programming languages supporting probabilistic choice is to find a commutative monad for probability on the category DCPO. In this paper we present three such monads and a general construction for finding more. We show how to use these monads to provide a sound and adequate denotational semantics for the Probabilistic FixPoint Calculus (PFPC) – a call-by-value simply-typed lambda calculus with mixed-variance recursive types, term recursion and probabilistic choice. We also show that in the special case where we consider continuous dcpo’s, then all three monads coincide with the valuations monad of Jones and we fully characterise the induced Eilenberg-Moore categories by showing that they are all isomorphic to the category of continuous Kegelspitzens of Keimel and Plotkin.

I. INTRODUCTION

Probabilistic methods now are a staple of computation. The initial discovery of randomized algorithms [1] was quickly followed by the definition of Probabilistic Turing machines and related complexity classes [2]. There followed advances in a number of areas, including, e.g., process calculi, probabilistic model checking and verification [3–5]. To the recent development of statistical probabilistic programming languages (cf. [6–8]), not to mention the crucial role probability plays in quantum programming languages [9, 10].

Domain theory, a staple of denotational semantics, has struggled to keep up with these advances. Domain theory encompasses two broad classes of objects: directed complete partial orders (dcpo’s), based on an order-theoretic view of computation, and the smaller class of (continuous) domains, those dcpo’s that also come equipped with a notion of approximation. However, adding probabilistic choice to the domain-theoretic approach has been a challenge. The canonical model of (sub)probability measures in domain theory is the family of valuations – certain maps from the lattice of open subsets of a dcpo to the unit interval. It is well-known that these valuations form a monad \( \mathcal{V} \) on DCPO (the category of dcpo’s and Scott-continuous functions) and on DOM (the full subcategory of DCPO consisting of domains) [11, 12].

In fact, the monad \( \mathcal{V} \) on DOM is commutative [12], which is important for two reasons: (1) its commutativity is equivalent to the Fubini Theorem [12], a cornerstone of integration theory and (2) computationally, commutativity of a monad together with adequacy can be used to establish existential equivalences for effectful programs. However, in order to do so, one typically needs a Cartesian closed category for the semantic model, and DOM is not closed; in fact, despite repeated attempts, it remains unknown whether there is any Cartesian closed category of domains on which \( \mathcal{V} \) is an endofunctor; this is the well-known Jung-Tix Problem [13]. On the other hand, it also is unknown if the monad \( \mathcal{V} \) is commutative on the larger Cartesian closed category DCPO. In this paper, we offer a solution to this conundrum.

A. Our contributions

We use topological methods to construct a commutative valuations monad \( \mathcal{M} \) on DCPO, as follows: it is straightforward to show the family \( SD \) of simple valuations on \( D \) can be equipped with the structure of a commutative monad, but \( SD \) is not a dcpo, in general. So, we complete \( SD \) by taking the smallest subdcpo \( MD \subseteq SD \) that contains \( SD \). This defines the object-mapping of a monad \( \mathcal{M} \) on DCPO. The unit, multiplication and strength of the monad \( \mathcal{M} \) at \( D \) are given by the restrictions of the same operations of \( \mathcal{V} \) to \( MD \). Topological arguments then imply that \( \mathcal{M} \) is a commutative valuations monad on DCPO.

In fact, there are several completions of \( SD \) that give rise to commutative valuations monads on DCPO. These completions are determined by so-called \( \kappa \)-categories, introduced by Keimel and Lawson [14]. This observation allows us to define two additional commutative valuations monads, \( \mathcal{W} \) and \( \mathcal{P} \), on DCPO simply by specifying their corresponding \( \kappa \)-categories. Finally, while we have identified three such \( \kappa \)-categories, there likely are more that meet our requirements, each of which would define yet another commutative monad of valuations on DCPO containing \( S \).

With this background, we now summarise our main results.
**Commutative monads:** A κ-category is a full subcategory of the category $T_0$ of $T_0$-spaces satisfying properties that imply it determines a completion of each $T_0$-space among the objects of the κ-category. For example, each κ-category defines a completion of a poset endowed with its Scott topology, among the dcpo’s in the κ-category. In particular, each κ-category determines a completion of the family $SD$ when considered as a subset of $VD$, for each dcpo $D$.

By specifying an additional constraint on κ-categories, we can show the corresponding completions of $S$ define commutative monads on DCPO. We identify three commutative monads concretely: $M$, $W$, and $P$, corresponding to the κ-categories of d-spaces, that of well-filtered spaces and that of sober spaces, respectively (see Theorem 8 and Theorem 22). As part of our construction, we also prove the most general Fubini Theorem for dcpo’s yet available (see Theorem 21).

**Eilenberg-Moore Algebras:** All three of $M$, $W$ and $P$ restrict to monads on DOM, where they coincide with $V$. We characterize their Eilenberg-Moore categories over DOM by showing they are isomorphic to the category of continuous Kegelspitzen and Scott-continuous linear maps [15]; this corrects an error in [12] (see Remark 36 below).

On the larger category DCPO, we show the Eilenberg-Moore algebras of our monads $M$, $W$ and $P$ are Kegelspitzen (see Subsection III-E). It is unknown if every Kegelspitze is an $M$-algebra, but we believe this to be the case.

**Semantics:** We consider the Probabilistic FixPoint Calculus (PFPC) – a call-by-value simply-typed lambda calculus with mixed-variance recursive types, term recursion and probabilistic choice (see Section II). We show that each of the Kleisli categories of our three commutative monads is a sound and computationally adequate model of PFPC (see Section V). Moreover, we show that adequacy holds in a strong sense (Theorem 55), i.e., the interpretation of each term is a (potentially infinite) convex sum of the values it reduces to.

**B. Related work**

The first dcpo model for probabilistic choice was given in [16], but this preceded Moggi’s seminal work using Kleisli categories to model computational effects [17]. The work closest to ours is Jones’ thesis [12] (see also [11]), which considers the same language PFPC, but with a slightly different syntax. This work is based on an early version of FPC, and uses the Kleisli category of $V$ over DCPO as the semantic model. While soundness and adequacy theorems are included in [12], the proof of adequacy does not identify a semantic space on which $V$ is commutative, instead offering arguments based on the commutativity of $S$, and on realizing the valuations needed to interpret the language as directed suprema of simple valuations. Our semantic results improve those of Jones, because the commutativity of our monads together with adequacy allows us to establish a larger class of contextual equivalences.

Another related paper is [18], where the authors describe a different construction for a commutative monad for probability. The construction in [18] is based on functional-analytic techniques similar to those in [19], whereas ours is based on the topological and categorical methods in [21]. Furthermore, the two constructions yield distinct monads. With our construction, we identify three probabilistic commutative monads, study the structure of the induced Eilenberg-Moore and Kleisli categories and then prove semantic results such as soundness and adequacy for PFPC. The work in [18] constructs yet another commutative monad that is used to study a different language (a real PCF-like language with sampling and conditioning) with a semantics that reflects a concern for implementability and computability.

Other related work includes [22], where the authors use probabilistic coherence spaces to provide a fully abstract model of a probabilistic call-by-push-value language with recursive types. This work builds on previous work [23] which describes a fully abstract model of probabilistic PCF also based on probabilistic coherence spaces. Recently, quasi-Borel spaces were introduced in [24] and they were later used to provide a sound and adequate model of SFPC (a statistical probabilistic programming language with recursive types, sampling and conditioning) in [8]. Compared to probabilistic coherence spaces and quasi-Borel spaces, our methods are based on the traditional domain-theoretic approach and its well-established connections to probability theory [25]–[27]. We hope to exploit these connections in future work.

The paper [28] uses Kegelspitzen to provide a sound and adequate model for probabilistic PCF. The author then discusses a possible interpretation of a version of linear PFPC without contraction or a !-modality (which means the system is strongly normalising), but [28] does not state any soundness, nor adequacy results for it.

**II. SYNTAX AND OPERATIONAL SEMANTICS**

In this section we describe the syntax and operational semantics of our language. The language we consider is the Probabilistic FixPoint Calculus (PFPC). The presentation we choose for PFPC is exactly the same as FPC [29]–[31] together with the addition of one extra term $(M \alpha x, N)$ for probabilistic choice. The same language is also considered by Jones [12], but with a slightly different syntax.

**A. The Types of PFPC**

Recursive types in PFPC are formed in the same way as in FPC. We use $X, Y$ to range over type variables and we use $\Theta$ to range over type contexts. A type context $\Theta = X_1, \ldots, X_n$ is well-formed, written $\Theta \vdash$, if all type variables within it are distinct. We use $A, B$ to range over the types of our language which are defined in Figure II. We write $\Theta \vdash A$ to indicate that...
| Type Variables | $X, Y$ |
|----------------|--------|
| Term Variables | $x, y$ |

| Type Contexts | $\Theta$ | ::= | $\cdot$ | $\cdot \Theta, X$ |
|---------------|---------|------|--------|------------------|
| Types | $\Gamma$ | ::= | $X \mid A + B \mid A \times B \mid A \rightarrow B \mid \mu X.A$ |
| Term Contexts | $\Gamma$ | ::= | $\cdot \mid \Gamma, x : A$ |
| Terms | $M, N$ | ::= | $x \mid (M, N) \mid \pi_1 M \mid \pi_2 M \mid \text{in}_{1} M \mid \text{in}_{2} M \mid (\text{case } M \text{ of } \text{in}_{1} x \Rightarrow N_1 \mid \text{in}_{2} y \Rightarrow N_2) \mid \lambda x . M \mid M \times N \mid \text{fold } M \mid \text{unfold } M \mid M \text{ or}_p N$ |
| Values | $V, W$ | ::= | $x \mid (V, W) \mid \text{in}_{1} V \mid \text{in}_{2} V \mid \text{fold } V \mid \lambda x . M$ |

Example 1. Some important (closed) types may be defined in the following way. The empty type is defined as $0 \triangleq \mu X.X$ and the unit type as $1 \triangleq 0 \rightarrow 0$.  We may also define:

- Booleans as $\text{Bool} \triangleq 1 + 1$;
- Natural numbers as $\text{Nat} \triangleq \mu X.1 + X$;
- Lists of type $A$ as $\text{List}(A) \triangleq \mu X.1 + A \times X$;
- Streams of type $A$ as $\text{Stream}(A) \triangleq \mu X.1 \rightarrow A \times X$;

and many others.

B. The Terms of PFPC

We now explain the syntax we use for terms. When forming terms and term contexts, we implicitly assume that all types within are closed and well-formed. We use $x, y$ to range over term variables and we use $\Gamma$ to range over term contexts. A (well-formed) term context $\Gamma = x_1 : A_1, \ldots, x_n : A_n$ is a list of (distinct) variables with their types. The terms (ranged over by $M, N$) and the values (ranged over by $V, W$) of PFPC are specified in Figure 1 and their formation rules in Figure 3. They
are completely standard. In Figure 3 the notation $A[\mu X.A/X]$ indicates type substitution which is defined in the standard way. The term $M \text{ or } p \cdot N$ represents probabilistic choice. A term $M$ of type $A$ is closed when $\cdot \vdash M : A$ and in this case we also simply write $M : A$.

Example 2. Important closed values in PFPC include: the unit value ($\bot$) $\triangleq \lambda x^0. x : 1$; the false and true values given by $\text{ff} \triangleq \text{in}1() : \text{Bool}$ and $\text{tt} \triangleq \text{in}2() : \text{Bool}$; the zero natural number $\text{zero} \triangleq \text{fold in}1() : \text{Nat}$ and the successor function $\text{succ} \triangleq \lambda n^\text{Nat}. \text{fold in}2n : \text{Nat} \to \text{Nat}$; among many others.

C. The Reduction Rules of PFPC

To describe execution of programs in PFPC, we use a small-step call-by-value operational semantics which is described in Figure 4. The reduction relation $M \xrightarrow{P} N$ should be understood as specifying that term $M$ reduces to term $N$ with probability $p \in [0, 1]$ in exactly one step. Our reduction rules are simply the standard rules for small-step reduction in FPC [32, §20] and small-step reduction for probabilistic choice [33]. Of course, it is well-known this system is type-safe.

Theorem 3. If $\Gamma \vdash M : A$ and $M \xrightarrow{P} N$, then $\Gamma \vdash N : A$. In this situation, if $p < 1$, then there exists a term $N'$, such that $M \xrightarrow{1-p} N'$. Furthermore, if $\cdot \vdash M : A$, then either $M$ is a value or there exists $N$, such that $M \xrightarrow{P} N$ for some $p \in [0, 1]$.

Assumption 4. Throughout the rest of the paper, we implicitly assume that all types, terms and contexts are well-formed.

D. Recursion and Asymptotic Behaviour of Reduction

It is well-known that type recursion in FPC induces term recursion [29, 30, 32] and the same is true for PFPC. This allows us to derive the call-by-value fixpoint operator

$$\cdot \vdash \text{fix}_{A \to B} : ((A \to B) \to A \to B) \to A \to B$$

at any function type $A \to B$ (see [29] and [30, §8] for more details). Using $\text{fix}_{A \to B}$, we may write recursive functions.

Example 5. Consider the following program:

$$\text{coins} \triangleq \text{fix}_{1 \to 1} \lambda f^{1 \to 1} \lambda x^1. \text{case}(\text{ff or}0.5 \text{tt}) \text{ of}$$

$$\text{in}_1 z \Rightarrow () \mid \text{in}_2 z \Rightarrow fx.$$

It follows $\cdot \vdash \text{coins} : 1 \to 1$. Evaluating at $()$ shows that $\text{coins()}$ performs a fair coin toss and depending on the outcome, either terminates to $()$ or repeats the process again. We see that there is no upper bound on the number of coin tosses this program would perform. On the other hand, it is easy to see that the probability $\text{coins()}$ terminates to $()$ is precisely $\sum_{i=0}^{\infty} 2^{-i} = 1$.

The above simple example shows that a rigorous operational analysis of PFPC has to consider the asymptotic behaviour of terms under reduction. We do this by showing how to determine the probability that a term reduces to a value in any number of steps. We will later see that this is crucial for proving our adequacy result (Theorem 55).

We may determine the overall probability that a term $M$ reduces to a value $V$ in the same way as in [9]. The probability weight of a reduction path $\pi = (M_1 \xrightarrow{P_1} \cdots \xrightarrow{P_n} M_n)$ is $P(\pi) \triangleq \prod_{i=1}^{n} P_i$. The probability that term $M$ reduces to the value $V$ in at most $n$ steps is

$$P(M \xrightarrow{\leq n} V) \triangleq \sum_{\pi \in \text{Paths}_{\leq n}(M,V)} P(\pi),$$

where $\text{Paths}_{\leq n}(M,V)$ is the set of all reduction paths from $M$ to $V$ of length at most $n$. The probability that term $M$ reduces to value $V$ (in any finite number of steps) is $P(M \xrightarrow{*} V) \triangleq \sup V P(M \xrightarrow{*} V)$.

Finally, the probability that term $M$ terminates is denoted $\text{Halt}(M)$ and it is determined in the following way:

$$\text{Val}(M) \triangleq \{ V \mid V \text{ is a value and } P(M \xrightarrow{*} V) > 0 \}$$

$$\text{Halt}(M) \triangleq \sum_{V \in \text{Val}(M)} P(M \xrightarrow{*} V).$$

Note that the sum in (2) is countably infinite, in general.

III. COMMUTATIVE MONADS FOR PROBABILITY

In this section we present a novel and general construction for probabilistic commutative monads on DCPO and we use it to identify three such monads.
A. Domain-theoretic and Topological Preliminaries

A nonempty subset $A$ of a partially ordered set (poset) $D$ is directed if each pair of elements in $A$ has an upper bound in $A$. A directed-complete partial order, (dcpo, for short) is a poset in which every directed subset $A$ has a supremum $\sup A$. For example, the unit interval $[0, 1]$ is a dcpo in the usual ordering. A function $f : D \to E$ between two (posets) dcpo’s is Scott-continuous if it is monotone and preserves (existing) suprema of directed subsets.

The category DCPO of dcpo’s and Scott-continuous functions is complete, cocomplete and cartesian closed [34]. We denote with $A_1 \times A_2$ ($A_1 + A_2$) the categorical (co)product of the dcpo’s $A_1$ and $A_2$ and with $\pi_1, \pi_2$ ($\iota_1, \iota_2$) the associated (co)projections. We denote with $\varnothing$ and 1 the initial and terminal objects of DCPO; these are the empty dcpo and the singleton dcpo, respectively. DCPO is Cartesian closed, where the internal hom of $A$ and $B$ is $[A \to B]$, the Scott-continuous functions $f : A \to B$ ordered pointwise.

The category DCPO_{strict} of pointed dcpo’s and strict Scott-continuous functions also is important. DCPO_{strict} is symmetric monoidal closed when equipped with the smash product and strict Scott-continuous function space, and it is also complete and cocomplete [34].

The Scott topology $\sigma D$ on a dcpo $D$ consists of the upper subsets $U = \uparrow U = \{x \in D \mid (\exists u \in U) u \leq x\}$ that are inaccessible by directed suprema: i.e., if $A \subseteq D$ is directed and $\sup A \in U$, then $A \cap U \neq \emptyset$. The space $(D, \sigma D)$ is also written as $\Sigma D$. Scott-continuous functions between dcpo’s $D$ and $E$ are exactly the continuous functions between $\Sigma D$ and $\Sigma E$ [35] Proposition II-2.1]. We always equip $[0, 1]$ with the Scott topology unless stated otherwise.

A subset $B$ of a dcpo $D$ is a sub-dcpo if every directed subset $A \subseteq B$ satisfies $\sup_D A \in B$. In this case, $B$ is a dcpo in the induced order from $D$. The d-topology on $D$ is the topology whose closed subsets consist of sub-dcpo’s of $D$. Open (closed) sets in the d-topology will be called d-open (d-closed). The d-closure of $C \subseteq D$ is the topological closure of $C$ with respect to the d-topology on $D$, which is the intersection of all sub-dcpo’s of $D$ containing $C$.

The family of open sets of a topological space $X$, denoted $O_X$, is a complete lattice in the inclusion order. The specialization order $\leq_X$ on $X$ is defined as $x \leq_X y$ if and only if $x$ is in the closure of $\{y\}$, for $x, y \in X$. We write $\Omega_X$ to denote $X$ equipped with the specialization order. It is well-known that $X$ is $T_0$ if and only if $\Omega_X$ is a poset. A subset of $X$ is called saturated if it is an upper set in $\Omega_X$. A space $X$ is called a $d$-space or a monotone-convergence space if $\Omega_X$ is a dcpo and each open set of $X$ is Scott open in $\Omega_X$. As an example, $\Sigma D$ is always a $d$-space for each dcpo $D$. The full subcategory of $T_0$ consisting of $d$-spaces is denoted by $D$. There is a functor $\Sigma : DCPO \to D$ that assigns the space $\Sigma D$ to each dcpo $D$, and the map $f : \Sigma D \to \Sigma E$ to the Scott-continuous map $f : D \to E$. Dually, the functor $\Omega : D \to DCPO$ assigns $\Omega_X$ to each d-space $X$ and the map $f : \Omega X \to \Omega Y$ to each continuous map $f : X \to Y$. In fact, $\Sigma \dashv \Omega$, i.e., $\Sigma$ is left adjoint to $\Omega$ [36].

A $T_0$ space $X$ is called sober if every nonempty closed irreducible subset of $X$ is the closure of some (unique) singleton set, where $A \subseteq X$ is irreducible if $A \subseteq B \cup C$ with $B$ and $C$ nonempty closed subsets implies $A \subseteq B$ or $A \subseteq C$. The category of sober spaces and continuous functions is denoted by SOB. Sober spaces are d-spaces, hence $\text{SOB} \subseteq D$ [14].

B. A Commutative Monad for Probability

To begin, a subprobability valuation on a topological space $X$ is a Scott-continuous function $\nu : O_X \to [0, 1]$ that is strict ($\nu(\emptyset) = 0$), and modular ($\nu(U) + \nu(V) = \nu(U \cup V) + \nu(U \cap V)$). The set of subprobability valuations on $X$ is denoted by $\nu X$. The stochastic order on $\nu X$ is defined pointwise: $\nu_1 \leq \nu_2$ if and only if $\nu_1(U) \leq \nu_2(U)$ for all $U \in O_X$. $\nu X$ is a pointed dcpo in the stochastic order, with least element given by the constantly zero valuation $0_X$ and where the supremum of a directed family $\{\nu_i\}_{i \in I}$ is $\sup_{i \in I} \nu_i \overset{\text{def}}{=} \lambda U. \sup_{i \in I} \nu_i(U)$.

The canonical examples of subprobability valuations are the Dirac valuations $\delta_x$ for $x \in X$, defined by $\delta_x(U) = 1$ if $x \in U$ and $\delta_x(U) = 0$ otherwise. $\nu X$ enjoys a convex structure: if $\nu_1 \in \nu X$ and $r_i \geq 0$, with $\sum_{i=1}^n r_i = 1$, then the convex sum $\sum_{i=1}^n r_i \nu_i \overset{\text{def}}{=} \lambda U. \sum_{i=1}^n r_i \nu_i(U)$ also is in $\nu X$. The simple valuations on $D$ are those of the form $\sum_{i=1}^n r_i \delta_{x_i}$, where $x_i \in X$, $r_i > 0$, $i = 1, \ldots, n$ and $\sum_{i=1}^n r_i = 1$. The set of simple valuations on $X$ is denoted by $S X$. Clearly, $S X \subseteq \nu X$. Unlike $\nu X$, $S X$ is not directed-complete in the stochastic order in general.

Given $\nu \in \nu X$ and $f : X \to [0, 1]$ continuous, we can define the integral of $f$ against $\nu$ by the Choquet formula

$$\int_{x \in X} f(x)d\nu \overset{\text{def}}{=} \int_0^1 \nu(f^{-1}((t, 1]))dt,$$

where the right side is a Riemann integral of the bounded antitone function $\lambda t. \nu(f^{-1}((t, 1]))$. If no confusion occurs, we simply write $\int_{x \in X} f(x)d\nu$ as $\int f d\nu$. Basic properties of this integral can be found in [12]. Here we note that the map $\nu \mapsto \int f d\nu : \nu X \to [0, 1]$, for a fixed $f$, is Scott-continuous, and

$$\int f d\sum_{i=1}^n r_i \delta_{x_i} = \sum_{i=1}^n r_i f(x_i)$$

(3)
for $\sum_{i=1}^{n} r_i \delta_{x_i} \in VX$.

For a dcpo $D$, $VD$ is defined as $V(D, \sigma D)$. Using Manes’ description of monads (Kleisli triples) [37], Jones proved in her PhD thesis [12] that $V$ is a monad on DCPO:

- The **unit** of $V$ at $D$ is $\eta_D^V: D \to VD: x \mapsto \delta_x$.
- The **Kleisli extension** $f^\dagger$ of a Scott-continuous map $f: D \to VE$ maps $\nu \in VD$ to $f^\dagger(\nu) \in VE$ by
  \[ f^\dagger(\nu) \overset{\text{def}}{=} \lambda U \in \sigma E. \int_{x \in D} f(x)(U)d\nu, \]

Then the **multiplication** $\mu^V_D: VVD \to VD$ is given by $\text{id}_{VD}$; it maps $\varpi \in VVD$ to $\lambda U \in \sigma D. \int_{x \in VD} \nu(U)d\varpi \in VD$. Thus, $V$ defines an endofunctor on DCPO that sends a dcpo $D$ to $VD$, and a Scott-continuous map $h: D \to E$ to $V(h) \overset{\text{def}}{=} (\eta_E \circ h)^\dagger$; concretely, $V(h)$ maps $\nu \in VD$ to $\lambda U \in \sigma E. \nu(h^\dagger(U))$.

Jones [12] also showed that $V$ is a strong monad on DCPO: its strength at $(D, E)$ is given by

\[ \tau^V_{D,E} : D \times VE \to V(D \times E): (x, \nu) \mapsto \lambda U. \int_{y \in E} \chi_U(x, y)d\nu, \]

where $\chi_U$ is the characteristic function of $U \in \sigma(D \times E)$. Whether $V$ is a commutative monad on DCPO has remained an open problem for decades. Proving this to be true requires showing the following Fubini-type equation holds:

\[ \int_{x \in D} \int_{y \in E} \chi_U(x, y)d\nu = \int_{y \in E} \int_{x \in D} \chi_U(x, y)d\nu d\xi, \]

(4)

for dcpo’s $D$ and $E$, for $U \in \sigma(D \times E)$ and for $\nu \in VD, \xi \in VE$ [11, Section 6]. The difficulty lies in the well-known fact that a Scott open set $U \in \sigma(D \times E)$ might not be open in the product topology $\sigma D \times \sigma E$ in general [35, Exercise II-4.26].

However, if either $\nu$ or $\xi$ is a simple valuation, then Equation (4) holds. For example, if $\nu = \sum_{i=1}^{n} r_i \delta_{x_i} \in SD$, then by (3) both sides of (4) are equal to $\sum_{i=1}^{n} r_i \int_{y \in E} \chi_U(x_i, y)d\xi$. The Scott continuity of the integral in $\nu$ then implies Equation (4) holds for valuations that are directed suprema of simple valuations. This is why, for example, $V$ is a commutative monad on the category of domains and Scott-continuous maps, as we now explain.

If $D$ is a dcpo and $x, y \in D$, we say $x$ is way-below $y$ (in symbols, $x \ll y$) if and only if for every directed set $A$ with $y \leq \sup A$, there is some $a \in A$ such that $x \leq a$. We write $\ll = \{ x \in D \mid x \ll y \}$. A basis for a dcpo $D$ is a subset $B$ satisfying $\downarrow x \cap B$ is directed and $x = \sup \downarrow x \cap B$, for each $x \in D$. $D$ is **continuous** if it has a basis. Continuous dcpo’s are also called **domains**, and the category of domains and Scott-continuous maps is denoted by **DOM**.

Applying the reasoning above about simple reasoning, we obtain a commutative monad of valuations on DCPO by restricting to a suitable completion of $SD$ inside $VD$. There are several possibilities (cf. [21]), and we choose the smallest and simplest – the d-closure of $SD$ in $VD$.

**Definition 6.** For each dcpo $D$, we define $MD$ to be the intersection of all sub-dcpo’s of $VD$ that contain $SD$.\[1\]

Since $VD$ itself is a dcpo containing $SD$, it is immediate from the definition of sub-dcpo’s that $MD$ is a well-defined dcpo in the stochastic order with $SD \subseteq MD \subseteq VD$. Analogous to $VD$, $MD$ also enjoys a convex structure.

**Lemma 7.** For $\nu_i \in MD$ and $r_i \geq 0, i = 1, \ldots, n$ with $\sum_{i=1}^{n} r_i \nu_i \leq 1$, the convex sum $\sum_{i=1}^{n} r_i \nu_i$ is still in $MD$.

**Proof.** In Appendix A.\[\Box\]

For the proofs of the following results, we repeatedly used the fact that Scott-continuous maps between dcpo’s $D$ and $E$ are $d$-continuous, i.e., continuous when $D$ and $E$ are equipped with the d-topology [38, Lemma 5].

**Theorem 8.** $M$ is a commutative monad on DCPO.

**Proof.** We sketch the key steps in showing $M$ is commutative:

- **Unit:** The unit of $M$ at $D$ is $\eta_D^M: D \to MD: x \mapsto \delta_x$, the co-restriction of $\eta_D^V$ to $MD$. Obviously, it is a well-defined Scott-continuous map.

- **Extension:** Since a Scott-continuous map $f: D \to ME$ is also Scott-continuous from $D$ to $VE$, the Kleisli extension $f^\dagger: MD \to ME$ of $f$ can be defined as the restriction and co-restriction of $f^\dagger: VD \to VE$ to $MD$ and $ME$, respectively. The validity of this definition requires $f^\dagger(MD) \subseteq ME$, which boils down to $f^\dagger(SD) \subseteq ME$ by $d$-continuity of $f^\dagger$, since $f^\dagger$ is Scott-continuous. Hence we only need to check that $f^\dagger(\sum_{i=1}^{n} r_i \delta_{x_i}) \in ME$ for each $\sum_{i=1}^{n} r_i \delta_{x_i} \in SD$. However, $f^\dagger(\sum_{i=1}^{n} r_i \delta_{x_i}) = \sum_{i=1}^{n} r_i f(x_i)$, which is indeed in $ME$ by Lemma [7].

\[1\]The same definition applies in the case of topological spaces.
**Strength:** The strength \( \tau^M_{DE} \) of \( \mathcal{M} \) at \((D, E)\) is given by \( \tau^V_{DE} \) restricted to \( D \times ME \) and co-restricted to \( \mathcal{M}(D \times E) \). This is well-defined provided that \( \tau^V_{DE} \) maps \( D \times ME \) into \( \mathcal{M}(D \times E) \). Again, we only need to prove that \( \tau^V_{DE} \) maps \( D \times SE \) into \( \mathcal{M}(D \times E) \) and conclude the proof with the d-continuity of \( \tau^V_{DE} \) in its second component. Towards this end, we pick \((a, \sum_{i=1}^n r_i \delta_{y_i}) \in D \times SE\), and see

\[
\tau^V_{DE}(a, \sum_{i=1}^n r_i \delta_{y_i}) = \lambda U: \int \chi_U(a, y) d \sum_{i=1}^n r_i \delta_{y_i},
\]

\[
\equiv \lambda U: \sum_{i=1}^n r_i \chi_U(a, y_i)
\]

\[
= \lambda U: \sum_{i=1}^n r_i \delta_{(a, y_i)}(U) \equiv \sum_{i=1}^n r_i \delta_{(a, y_i)}
\]

is indeed in \( \mathcal{M}(D \times E) \).

With \( f^+ \) and \( \tau^M \) well-defined, the same arguments used to prove \((\mathcal{V}, \eta^M, \tau^M)\) is a strong monad in \([12]\) prove \((\mathcal{M}, \eta^M, \tau^M)\) is a strong monad on DCPO.

**Commutativity:** Finally, we show \( \mathcal{M} \) is commutative by proving the Equation (4) holds for any dcpo’s \( D \) and \( E \) and \( \nu \in \mathcal{MD}, \xi \in ME \). As commented above, this holds if \( \nu \) is simple, and then the Scott-continuity of the integral in the \( \nu \)-component implies Equation (4) also holds for directed suprema of simple valuations, directed suprema of directed suprema of simple valuations and so forth, transfinitely. But these are exactly the valuations \( \mathcal{MD} \).

Formally, we consider for each fixed \( \xi \in ME \) (even for \( \xi \in VE \)) the functions

\[
F: \nu \mapsto \int_{x \in D} \int_{y \in E} \chi_U(x, y) d \xi d \nu: \mathcal{MD} \to [0, 1]
\]

and

\[
G: \nu \mapsto \int_{y \in E} \int_{x \in D} \chi_U(x, y) d \nu d \xi: \mathcal{MD} \to [0, 1].
\]

Note that both \( F \) and \( G \) are Scott-continuous functions hence d-continuous, and they are equal on \( SD \) by Equation (3). Since \([0, 1] \) is Hausdorff in the d-topology, \( F \) and \( G \) are then equal on the d-closure of \( SD \) which is, by construction, \( \mathcal{MD} \). \( \square \)

**Remark 9.** The multiplication \( \mu^M_{DE} \) of \( \mathcal{M} \) at \( D \) is given by \((id_{\mathcal{MD}})^+\). Concretely, \( \mu^M_{DE} \) maps each valuation \( \varpi \in \mathcal{M}(\mathcal{MD}) \) to \( \lambda U \in \sigma D, \int_{\nu \in \mathcal{MD}} \nu(U) d \varpi \). In particular, \( \mu^M_{DE} \) maps each simple valuation \( \sum_{i=1}^n r_i \delta_{\nu_i} \in \mathcal{M}(\mathcal{MD}) \) to \( \sum_{i=1}^n r_i \nu_i \), where \( \nu_i \in \mathcal{MD}, i = 1, \ldots, n \), and \( \sum_{i=1}^n r_i \leq 1 \).

**Remark 10.** The double strength of \( \mathcal{M} \) at \((D, E)\) is given by the Scott-continuous map \((\nu, \xi) \mapsto \nu \otimes \xi: \mathcal{M}(D) \times \mathcal{M}(E) \to \mathcal{M}(D \times E) \), where \( \nu \otimes \xi \) is defined as \( \lambda U \in \sigma (D \times E), \int_{x \in D} \int_{y \in E} \chi_U(x, y) d \nu d \xi \).

**Remark 11.** We note that \( \mathcal{MD} \) is the first example of a commutative valuations monad on DCPO that contains the simple valuations. And, since every valuation on a domain \( D \) is a directed supremum of simple valuations \([12]\) Theorem 5.2, it follows that \( \mathcal{M} = \mathcal{V} \) on the category DOM.

**C. Dcpo-completion versus D-completion**

Recall that a dcpo-completion of a poset \( P \) is a pair \((D, e)\), where \( D \) is a dcpo and \( e: P \to D \) is an injective Scott-continuous map, such that for any dcpo \( E \) and Scott-continuous map \( f: P \to E \), there exists a unique Scott-continuous map \( f': D \to E \) satisfying \( f = f' \circ e \). The dcpo-completion of posets always exists \([38]\) Theorem 1).

As we have seen, for each dcpo \( D, \mathcal{MD} \) is the smallest sub-dcpo in \( \mathcal{VD} \) containing \( SD \), one may wonder whether \( \mathcal{MD} \), together with the inclusion map from \( SD \) into \( \mathcal{MD} \), is a dcpo-completion of \( SD \). The answer is “no” in general. The reason is that the inclusion of \( SD \) into \( \mathcal{MD} \) may not be Scott-continuous, even when \( D \) is a domain (see \([21]\) Section 6)). The construction \( \mathcal{MD} \) is actually more in a topological flavour, as we now explain. For simplicity, we assume all spaces considered in the sequel are in \( T_0 \), the category of \( T_0 \) spaces and continuous maps.

**Definition 12.** Let \( X \) be a topological space. The weak topology on \( \mathcal{V}X \) is generated by the sets

\( \{U > r\} \triangleq \{\nu \in \mathcal{V}X \mid \nu(U) > r\} \)

which form a subbasis, where \( U \) is open in \( X \) and \( r \in [0, 1] \).

**Remark 13.** For each continuous map \( f: X \to [0, 1] \) and \( r \in [0, 1] \), the set \( \{f > r\} \triangleq \{\nu \in \mathcal{V}X \mid \int f d \nu > r\} \) is open in the weak topology.
We use $\mathcal{V}_wX$ to denote the space $\mathcal{V}X$ equipped with the weak topology. We will use the fact that $\mathcal{V}_wX$ is a sober space, which follows from \cite{[12]} Proposition 5.1. It is easy to see that the specialization order on $\mathcal{V}_wX$ is just the stochastic order. Hence $\mathcal{V}X = \Omega(\mathcal{V}_wX)$.

We also use $S_\mathcal{V}X (M_\mathcal{V}X)$ to denote the space $SX (MX)$ endowed with the relative topology from $\mathcal{V}_wX$. Accordingly, $MX = \Omega(M_\mathcal{V}X)$, and $SX = \Omega(S_\mathcal{V}X)$. Although $MX$ is not the dcpo-completion of $SX$ in general, we do have the following:

**Proposition 14.** For each space $X$, $M_\mathcal{V}X$ is a D-completion of $S_\mathcal{V}X$. That is, $M_\mathcal{V}X$ itself is a d-space, an object in D; the inclusion map $i: S_\mathcal{V}X \to M_\mathcal{V}X$ is continuous; and for any d-space $Y$ and continuous map $f: S_\mathcal{V}X \to Y$, there exists a unique continuous map $f^*: M_\mathcal{V}X \to Y$ such that $f = f^* \circ i$.

The above proposition is a straightforward application of Keimel and Lawson’s $\kappa$-category theory \cite{[14]} to the category D.

**Definition 15.** A $\kappa$-category $\mathcal{K}$ is a full subcategory of $\mathcal{T}_0$, whose objects will be called k-spaces, satisfying:

1. Homeomorphic copies of k-spaces are k-spaces;
2. All sober spaces are k-spaces, i.e., $\text{SOB} \subseteq \mathcal{K}$;
3. In a sober space $S$, the intersection of any family of k-subspaces, equipped with the relative topology from $S$, is a k-space;
4. For any continuous map $f: S \to T$ between sober spaces $S$ and $T$, and any k-subspace $K$ of $T$, $f^{-1}(K)$ is k-subspace of $S$.

If $\mathcal{K}$ is a $\kappa$-category, then the $\mathcal{K}$-completion\footnote{The definition of $\mathcal{K}$-completion is similar to that of $\mathcal{D}$-completion and can be found in \cite{[14]}.} of any $\mathcal{T}_0$-space $X$ always exists, and one possible completion process goes as follows \cite{[14]} Theorem 4.4: First, pick any $j: X \to Y$ such that $Y$ is sober and $j$ is a topological embedding. For example, one can take $j$ as the embedding of $X$ into its standard sobrification. Second, let $\tilde{X}$ be the intersection of all k-subspaces of $Y$ containing $j(X)$ and equip it with the relative topology from $Y$. Then $\tilde{X}$, together with the co-restriction $i: X \to \tilde{X}$ of $j$, is a $\mathcal{K}$-completion of $X$.

Now we apply this procedure to prove Proposition \cite{[14]} First, note that $\mathcal{D}$ is indeed a $\kappa$-category as proved in \cite{[14]} Lemma 6.4. We embed $S_\mathcal{V}X$ into the sober space $\mathcal{V}_wX$, and notice that all d-subspaces of $\mathcal{V}_wX$ are precisely sub-dcpo’s of $\mathcal{V}X$. Hence $M_\mathcal{V}X$, which is the intersection of sub-dcpo’s $\mathcal{V}X$ containing $SX$ equipped with the relative topology from $\mathcal{V}_wX$, is a $\mathcal{D}$-completion of $S_\mathcal{V}X$.

D. A uniform construction

Proposition \cite{[14]} motivates the next definition.

**Definition 16.** Let $\mathcal{K}$ be a $\kappa$-category. For each space $X$, we define $\mathcal{V}_\mathcal{K}X$ to be the intersection of all k-subspaces of $\mathcal{V}_wX$ containing $S_\mathcal{V}X$, equipped with the relative topology from $\mathcal{V}_wX$.

As discussed above, $\mathcal{V}_\mathcal{K}X$ is a $\kappa$-completion of $S_\mathcal{V}X$. It was proved in \cite{[21]} Theorem 3.5\footnote{The authors allow valuations to take values in $[0, \infty]$. However, the theorem is also true for valuations with values in $[0, 1]$} that $\mathcal{V}_\mathcal{K}: \mathcal{T}_0 \to \mathcal{T}_0$ is a monad for each $\kappa$-category $\mathcal{K}$: The unit of $\mathcal{V}_\mathcal{K}$ at $X$ maps $x \in X$ to $\delta_x$, and for any continuous map $f: X \to \mathcal{V}_\mathcal{K}Y$, the Kleisli extension $f^*: \mathcal{V}_\mathcal{K}X \to \mathcal{V}_\mathcal{K}Y$ maps $\nu$ to $\lambda U \in \mathcal{O}Y: \int_{x \in X} f(x)(U) \, d\nu$. Therefore, if $\mathcal{K}$ is a full subcategory of $\mathcal{D}$, then according to the construction $\mathcal{V}_\mathcal{K}X$ is always a d-space for each $X$, hence the monad $\mathcal{V}_\mathcal{K}: \mathcal{T}_0 \to \mathcal{T}_0$ can be restricted to a monad on $\mathcal{D}$.

**Theorem 17.** Let $\mathcal{K}$ be a $\kappa$-category with $\mathcal{K} \subseteq \mathcal{D}$. Then $\mathcal{V}_{\mathcal{K}, \kappa} \overset{\text{def}}{=} \mathcal{V}_\mathcal{K} \circ \mathcal{V} \circ \Sigma$ is a monad on DCPO.

**Proof.** Let $\mathcal{D}^{\mathcal{V}_\mathcal{K}}$ be the Eilenberg-Moore category of $\mathcal{V}_\mathcal{K}$ over $\mathcal{D}$ and $F \vdash U$ be the adjunction that recovers $\mathcal{V}_\mathcal{K}$, then $\mathcal{V}_{\mathcal{K}, \kappa} = \mathcal{O} \circ U \circ F \circ \Sigma$. The statements follow from the standard categorical fact that adjoints compose: $F \circ \Sigma \circ \mathcal{O} \circ U$. 

**Remark 18.** The unit of $\mathcal{V}_{\mathcal{K}, \kappa}$ at dcpo $D$ sends $x \in D$ to $\delta_x$, and for dcpo’s $D$ and $E$, the Kleisli extension $f^*: \mathcal{V}_{\mathcal{K}, \kappa} D \to \mathcal{V}_{\mathcal{K}, \kappa} E$ of $f: D \to \mathcal{V}_{\mathcal{K}, \kappa} E$ maps $\nu$ to $\lambda U \in \mathcal{O}E: \int_{x \in D} f(x)(U) \, d\nu$.

**Remark 19.** $M_w = \mathcal{V}_w$ and $M = \mathcal{V}_{\mathcal{D}, \leq}$. Note that the category $\text{SOB}$ of sober spaces is the smallest $\kappa$-category \cite{[14]} Remark 4.1. We denote $\mathcal{V}_{\text{SOB}, \leq}$ by $\mathcal{P}_w$ and $\mathcal{V}_{\text{SOB}, \leq}$ by $\mathcal{P}$.
Proposition 20. Let $K$ be a $\kappa$-category with $K \subseteq D$. Then for each dcpo $D$, we have $SD \subseteq MD \subseteq V_{K \subseteq D} \subseteq PD \subseteq VD$.

Heckmann [39] Theorem 5.5] proved that $PD$ consists of the so-called point-continuous valuations on $D$. We claim that the Equation holds when either $\nu$ or $\xi$ is point-continuous:

**Theorem 21.** Let $D$ and $E$ be dcpo’s, and $U \in \sigma(D \times E)$. Then the equation

$$\int_{x \in D} \int_{y \in E} \chi_U(x, y) d\xi d\nu = \int_{y \in E} \int_{x \in D} \chi_U(x, y) d\nu d\xi,$$

holds for $(\nu, \xi) \in PD \times V\sigma$ (equivalently, $(\nu, \xi) \in PD \times V\sigma$).

As far as we know, this is the most general Fubini theorem on dcpo’s. The proof, which relies on the Schröder-Simpson Theorem [40], is included in Appendix A. Hence by combining Remark [18] Proposition 20 and Theorem 21 we get our next theorem.

**Theorem 22.** For any $\kappa$-category $K$ with $K \subseteq D$, $V_{K \subseteq}$ is a commutative monad on DCPO.

**Proof.** In Appendix A.

As promised, we conclude this subsection with a third commutative monad $W$ on DCPO by describing a $\kappa$-category lying between SOB and $D$, the category $WF$ consisting of well-filtered spaces and continuous maps. A $T_0$ space $X$ is well-filtered if, given any filtered family $\{K_a\}_{a \in A}$ of compact saturated subsets of $X$ with $\bigcap_{a \in A} K_a \subseteq U$, with $U$ open, there is some $a \in A$ with $K_a \subseteq U$. A proof that $WF$ is a $\kappa$-category between SOB and $D$ can be found in [41]. Hence $W \equiv V_{WF, \subseteq}$ is a commutative monad on DCPO and $M \subseteq WD \subseteq PD$ for every dcpo $D$.

**Remark 23.** All subsequent results we present in this paper hold for the three monads $M, W$ and $P$. To avoid cumbersome repetition, we explicitly state them for $M$.

**E. Continuous Kegelspitzen and $M$-algebras**

Kegelspitzen [15] are dcpo’s that enjoy a convex structure. In this section, we show every continuous Kegelspitze $K$ has a linear barycenter map $\beta: MK \to K$ making $(K, \beta)$ an $M$-algebra and conversely, every $M$-algebra $(K, \beta)$ on DCPO admits a Kegelspitze structure on $K$ making $\beta: MK \to K$ a linear map. We begin with the notion of a barycentric algebra.

**Definition 24.** A barycentric algebra is a set $A$ endowed with a binary operation $a +_r b$ for every real number $r \in [0, 1]$ such that for all $a, b, c \in A$ and $r, p \in [0, 1]$, the following equations hold:

$$a +_1 b = a; \quad a +_r b = b +_{1-r} a; \quad a +_r a = a;$$

$$(a +_r b) +_r c = a +_r (b +_r c) \quad \text{provided } r, p < 1.$$

**Definition 25.** A pointed barycentric algebra is a barycentric algebra $A$ with a distinguished element $\perp$. For $a \in A$ and $r \in [0, 1]$, we define $r \cdot a \overset{\text{def}}{=} a +_r \perp$. A map $f: A \to B$ between pointed barycentric algebras is called linear if $f(\perp) = \perp_B$ and $f(a +_r b) = f(a) +_r f(b)$ for all $a, b \in A, r \in [0, 1]$.

**Definition 26.** A Kegelspitze is a pointed barycentric algebra $K$ equipped with a directed-complete partial order such that, for every $r$ in the unit interval, the functions determined by convex combination $(a, b) \mapsto a +_r b: K \times K \to K$ and scalar multiplication $(r, a) \mapsto r \cdot a: [0, 1] \times K \to K$ are Scott-continuous in both arguments. A continuous Kegelspitze is a Kegelspitze that is a domain in the equipped order.

**Remark 27.** In a Kegelspitze $K$, the map $(r, a) \mapsto r \cdot a = a +_r \perp$ is Scott-continuous, hence monotone, in the $r$-component, which implies $\perp = \perp +_1 a = a +_0 \perp = 0 \cdot a \leq 1 \cdot a = a$ for each $a \in K$, i.e., $\perp$ is the least element of $K$.

**Example 28.** For each dcpo $D$, $MD$ is a Kegelspitze: for $\nu_1, \nu_2 \in MD$ and $r \in [0, 1]$, $\nu_1 +_r \nu_2$ is defined as $r \nu_1 + (1-r) \nu_2$. Lemma 7 implies this is well-defined.] The constantly zero valuation $0_D$ is the distinguished element. Verifying that $MD$ is a Kegelspitze is then straightforward.

As a consequence, for each Scott-continuous map $f: D \to E$, the map $M(f): MD \to ME: \nu \mapsto \lambda U \in \sigma E. \nu(f^{-1}(U))$ is obviously linear.

**Definition 29.** In each pointed barycentric algebra $K$, for $a_i \in K$, $r_i \in [0, 1], i = 1, \ldots, n$ with $\sum_{i=1}^n r_i \leq 1$, we define the convex sum inductively

$$\sum_{i=1}^n r_i a_i \overset{\text{def}}{=} \begin{cases} a_1 & \text{if } r_1 = 1, \\ a_1 + r_1 \left( \sum_{i=2}^n \frac{r_i}{1-r_1} a_i \right) & \text{if } r_1 < 1. \end{cases}$$

**Note** that Lemma 7 is stated only for $M$, but it also holds for $W$ and $P$: one notes that $\nu_1 \mapsto r \nu_1 + (1-r) \nu_2: V_{\nu_1} D \to V_{\nu_2} D$ is a continuous map between sober spaces and then uses Definition 15 Item 4 to replace “d-continuity” in the proof.
This is invariant under index-permutation: for \( \pi \) a permutation of \( \{1, \ldots, n\} \), \( \sum_{i=1}^{n} r_i a_i = \sum_{i=1}^{n} r_{\pi(i)} a_{\pi(i)} \) \[12\] Lemma 5.6. If \( K \) is a Kegelspitze, then the expression \( \sum_{i=1}^{n} r_i a_i \) is Scott-continuous in each \( r_i \) and \( a_i \). A countable convex sum may also be defined: given \( a_i \in K \) and \( r_i \in [0, 1] \), for \( i \in I \), with \( \sum_{i \in I} r_i \leq 1 \), let \( \sum_{i \in I} r_i a_i \) be defined as \( \sup \{ \sum_{j \in J} r_j a_j \mid J \subseteq I \text{ and } J \text{ is finite} \} \).

**Lemma 30.** A function \( f : K_1 \rightarrow K_2 \) between pointed barycentric algebras \( K_1 \) and \( K_2 \) is linear if and only if \( f(\sum_{i=1}^{n} r_i a_i) = \sum_{i=1}^{n} r_i f(a_i) \) for \( a_i \in K_1 \), \( i = 1, \ldots, n \) and \( \sum_{i=1}^{n} r_i \leq 1 \).

**Definition 31.** Let \( K \) be a Kegelspitze and \( s = \sum_{i=1}^{n} r_i \delta x_i \) be a simple valuation on \( K \). The barycenter of \( s \) is defined as \( \beta_*(s) \defeq \sum_{i=1}^{n} r_i x_i \).

As a straightforward consequence of Jones’ Splitting Lemma \( \ref{55} \) Proposition IV-9.18), the map \( \beta_*(s) \) is monotone from \( SK \) to \( K \). If \( K \) is continuous, then \( MK = \forall K \) and \( SK \) is a basis for \( MK \) (see Remark \[11\]). We extend \( \beta_* \) to the barycenter map \( \beta : MK \rightarrow K \) by \( \beta(\nu) \defeq \sup\{ \beta_*(s) \mid s \in SK \text{ and } s \ll \nu \} \).

Note that for each simple valuation \( s = \sum_{i=1}^{n} r_i \delta x_i \in SK \), there exists a directed set \( A \) of \( SK \) with supremum \( s \) consisting of simple valuations way-below \( s \). For example, one can choose \( A = \{ \sum_{i=1}^{n} \frac{m_i r_i}{m+1} \delta y_i \mid m \in \mathbb{N} \text{ and } y_i \ll x_i \} \). By \[55\] Lemma IV-9.23, the map \( \beta \), as defined above, is a Scott-continuous map extending \( \beta_* \), i.e., \( \beta(\nu) = \beta_*(\nu) \) for \( \nu \in SK \). Moreover, \( \beta \) is a linear map since \( \beta_* \) is.

**Proposition 32.** Each continuous Kegelspitze \( K \) admits a linear barycenter map \( \beta : MK \rightarrow K \) (as above) for which the pair \((K, \beta)\) is an Eilenberg-Moore algebra of \( M \).

**Proof.** Clearly, \( \beta \circ \eta^M_K = \eta^K \). To prove that \( \beta \circ \mu^M_K = \beta \circ M(\beta) \), we only need to prove both sides are equal on simple valuations in \( M(MK) \), since \( S(MK) \) is dense in \( M(MK) \) in the d-topology, and both sides of the equation are d-continuous functions. However, when applied to the simple valuation \( \sum_{i=1}^{n} r_i \delta x_i \in S(MK) \), both sides equal \( \sum_{i=1}^{n} r_i \beta(\delta x_i) \). This follows from direct computation by employing Remark \[9\] and linearity of \( \beta \).

We next show that every Eilenberg-Moore algebra \((K, \beta)\) of \( M \) on \( DCPO \) admits a Kegelspitz structure on \( K \) making \( \beta : MK \rightarrow K \) a linear map.

**Proposition 33.** Let \((K, \beta)\) be an \( M \)-algebra on \( DCPO \). For \( a, b \in K \) and \( r \in [0, 1] \), define \( a + r b \defeq \beta(\delta a + r \delta b) \). Then with the operation \(+r\), \( K \) is a Kegelspitze and \( \beta : MK \rightarrow K \) is linear.

**Proof.** See Appendix \[A\] \[ \square \]

**Proposition 34.** Let \((K_1, \beta_1)\) and \((K_2, \beta_2)\) be \( M \)-algebras on \( DOM \). A Scott-continuous function \( f : K_1 \rightarrow K_2 \) is an algebra morphism from \((K_1, \beta_1)\) to \((K_2, \beta_2)\) if and only if \( f \) is linear with respect to the Kegelspitz structure on \( K_1 \) and \( K_2 \) introduced by \( \beta_1 \) and \( \beta_2 \), respectively, as in Proposition \[33\].

**Proof.** See Appendix \[A\] \[ \square \]

**Theorem 35.** The Eilenberg-Moore category \( DOM^M \) of \( M \) over \( DOM \) is isomorphic to the category of continuous Kegelspitzen and Scott-continuous linear maps.

**Proof.** Combine Propositions \[32\] and \[33\] \[34\] \[ \square \]

**Remark 36.** Theorem \[55\] characterises \( DOM^M \), which equals \( DOM^{\forall K} \leq \) for any \( K \)-category \( K \subseteq D \) since \( V = M \) on domains (see Remark \[11\] and Proposition \[20\]). This corrects an error in \[12\]: there it is proved that \( continuous abstract probabilistic domains \) and linear maps form a full subcategory of \( DOM^V \). But there is a claim that all objects in \( DOM^V \) are abstract probabilistic domains. A separating example is the extended non-negative reals \([0, \infty]\), which is a continuous Kegelspitz but not an abstract probabilistic domain.

**IV. Categorical Model**

In this section we describe the categorical properties of the Kleisli category of our monad \( M \). Everything we say in this section is also true for our other two monads as well.

We write \( DCPO_M \) for the Kleisli category of our monad \( M : DCPO \rightarrow DCPO \). In order to distinguish between the categorical primitives of \( DCPO \) and \( DCPO_M \), we indicate with \( f : A \rightarrow B \) the morphisms of \( DCPO \) and write \( f \circ g \defeq \mu \circ M(f) \circ g \) for the Kleisli composition of morphisms in \( DCPO_M \). We write \( \text{id}_A : A \rightarrow A \) with \( \text{id}_A = \eta_A : A \rightarrow MA \) for the identity morphisms in \( DCPO_M \). The monad \( M \) induces an adjunction \( \mathcal{J} \dashv \mathcal{U} : DCPO_M \rightarrow DCPO \), where:

\[
\mathcal{J} A \defeq A, \quad \mathcal{J} f \defeq \eta \circ f, \quad \mathcal{U} A \defeq MA, \quad \mathcal{U} f \defeq \mu \circ M f.
\]
1) Coproducts: The category $\text{DCPO}_M$ inherits (small) coproducts from $\text{DCPO}$ in the standard way \footnote{These projections do not satisfy the universal property of a product.} pp. 264\footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.} and we write $A_1 + A_2 \overset{\text{def}}{=} A_1 + A_2$ for the induced (binary) coproduct. The induced coprojections are given by $J(i_{1}) : A_1 \to A_1 + A_2$ and $J(i_{2}) : A_2 \to A_1 + A_2$. Then for $f : A \to C$ and $g : B \to D$, $f \downarrow g = [M[inC] \circ f, M[inD] \circ g]$. 

2) Symmetric monoidal structure: Because our monad $M$ is commutative, it induces a symmetric monoidal structure on $\text{DCPO}_M$ in a canonical way \footnote{These projections do not satisfy the universal property of a product.} pp. 462\footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.}. The induced tensor product is $A \times B \overset{\text{def}}{=} A \times B$ and the Kleisli projections are $J(\pi_A) : A \times B \to A$ and $J(\pi_B) : A \times B \to B$. For $f : A \to C$ and $g : B \to D$, their tensor product is given by $f \times g = \lambda(a, b).f(a) \otimes g(b)$. Note that the last expression uses the double strength of $M$, see Remark \footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.} 10.

Standard categorical arguments now show that the Kleisli products distribute over the Kleisli coproducts. We write $d_{A,B,C} : A \times (B + C) \cong (A \times B) + (A \times C)$ for this natural isomorphism.

3) The left adjoint $J^*$: The functor $J$, whose action is the identity on objects, preserves the monoidal structure and the coproduct structure up to equality (and not merely up to isomorphism). That is, $J(A + B) = JA + JB$ and $J(f + g) = Jf + Jg$, where $* \in \{\times, +\}$.

4) Kleisli Exponential: Our Kleisli adjunction also contains the structure of a Kleisli-exponential (which is also known as a $M$-exponential). Following Moggi \footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.}, we will use this to interpret higher-order function types. Next, we describe this structure in greater detail.

The functor $J(-) \times B : \text{DCPO} \to \text{DCPO}_M$ has a right adjoint, which we write as $[B \to -] : \text{DCPO}_M \to \text{DCPO}$, for each dcpo $B$. In particular $[B \to -] \overset{\text{def}}{=} [B \to \mathcal{U}(-)]$, which means that, on objects, $[B \to C] = [B \to MC]$. This data provides us with a family of Scott-continuous bijections

$$\lambda : \text{DCPO}_M(JA \times B, C) \cong \text{DCPO}(A, [B \to C])$$

natural in $A$ and $C$, called currying. We also denote with $\epsilon : J[B \to -] \times B \Rightarrow \text{Id}$, the counit of the adjunctions \footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.}, often called evaluation. Because this family of adjunctions is parameterised by objects $B$ of $\text{DCPO}_M$, it follows using standard categorical results \footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.} §IV.7\footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.} that the assignment $[B \to -] : \text{DCPO}_M \to \text{DCPO}$ may be extended uniquely to a bifunctor $[- \to -] : \text{DCPO}_M \times \text{DCPO}_M \to \text{DCPO}$, such that the bijections $\lambda$ in (5) are natural in all component.

Remark 37. Some authors describe currying and evaluation for Kleisli exponentials without referring to the functor $J$. This cannot lead to confusion on the object level, but to be fully precise, one has to specify that the naturality properties on the $A$-component hold only for total maps. We make this explicit by including $J$ in our presentation.

5) Enrichment Structure: The category $\text{DCPO}_M$ is enriched over $\text{DCPO}_1$: for all dcpo’s $A, B$ and $C$, the Kleisli exponential $[A \to B] = [A \to MB] = \text{DCPO}_M(A, B)$ is a pointed dcpo in the pointwise order, and the Kleisli composition

$$\circ : [A \to B] \times [B \to C] \to [A \to C] : (f, g) \mapsto g \circ f = g \overset{\text{op}}{=} f$$

is obviously a strict Scott-continuous map. Moreover, the adjunction $J \dashv \mathcal{U} : \text{DCPO}_M \to \text{DCPO}$ is also $\text{DCPO}$-enriched (see \footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.} Definition 6.7.1\footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.} for definition) and so are the bifunctors $(- \times -), (- + -)$ and $[- \to -]$.

We interpret probabilistic effects using the convex structure of our model which we now describe. For each dcpo $B$, $MB$ is a Kegelspitze in the stochastic order (Example \footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.} ) : for $r \in [0, 1]$ and $\nu_1, \nu_2 \in MB$, $\nu_1 + r \nu_2$ is defined as $r \nu_1 + (1 - r) \nu_2$; the zero-valuation $0_B$ is the distinguished element (which is also least). It follows that $[A \to B] = \text{DCPO}_M(A, B)$ is a Kegelspitze in the pointwise order: for $f, g \in [A \to B]$, $f + r \overset{\text{def}}{=} g$ is defined as $\lambda x.f(x) + r$ $g(x)$. Next, we note that this convex structure is preserved by Kleisli composition $\circ$, Kleisli coproduct $+$ and Kleisli product $\times$.

Lemma 38. Let $A, B, C, D$ be dcpo’s, $f, f_1, f_2 \in [A \to B]$, $g, g_1, g_2 \in [B \to C]$, $h, h_1, h_2 \in [C \to D]$ and $r \in [0, 1]$. Then we have:

- $$(g_1 + r g_2) \circ f = g_1 \circ f + r g_2 \circ f$$
- $$(f_1 + r f_2) \circ h = f_1 \circ h + r f_2 \circ h$$
- $$(f_1 + r f_2) \circ h_2 = f_1 \circ h_1 + r f_2 \circ h_2$$

where $* \in \{\times, +\}$ in the last two cases.

Proof. See Appendix \footnote{This extension is canonically given by $[f \to g] \overset{\text{def}}{=} \lambda(g \circ \epsilon_{C_1} \circ (\text{id} \times f))$.}

6) Important Subcategories: In order to describe our denotational semantics, we have to identify two important subcategories of $\text{DCPO}_M$. 


Definition 39. The subcategory of deterministic total maps, denoted $\text{TD}$, is the full-on-objects subcategory of $\text{DCPO}_{\mathcal{M}}$ each of whose morphisms $f : X \to Y$ admits a factorisation $f = \mathcal{J}(f') = \left( X \xrightarrow{f'} Y \approx \overset{\mathcal{M}}{\to} MY \right)$.

Therefore, by definition, each map $f : X \to Y$ in $\text{TD}$ satisfies $f(x) = \delta_y$ for some $y \in Y$. These maps are deterministic in the sense that they carry no interesting convex structure and they are total in the sense that they map all inputs $x \in X$ to non-zero valuations. The importance of this subcategory is that all values of our language admit an interpretation within $\text{TD}$. Moreover, the categorical structure of $\text{TD}$ is very easy to describe, as our next proposition shows.

Proposition 40. There exists a $\text{DCPO}$-enriched isomorphism of categories $\text{DCPO} \cong \text{TD}$.

Proof. Each map $\eta_X : X \to MX$ is injective, because $\Sigma X$ is a $T_D$ space and so $\mathcal{J} : \text{DCPO} \to \text{DCPO}_{\mathcal{M}}$ is faithful. Its corestriction to $\text{TD}$ is the required isomorphism. \qed

In our model, the canonical copy map at an object $A$ is given by the map $\mathcal{J}(\text{id}_A, \text{id}_A) : A \to A \times A$ and the canonical discarding map at $A$ is the map $\mathcal{J}(1_A) : A \to 1$, where $1_A : A \to 1$ is the terminal map of $\text{DCPO}$. Because maps in $\text{TD}$ are in the image of $\mathcal{J}$, it follows that they are compatible with the copy and discard maps and thus also with weakening and contraction $\text{[46], [47]}$.

The next subcategory we introduce is important, because we will use it for the interpretation of open types. It has sufficient structure to solve recursive domain equations.

Definition 41. The subcategory of deterministic partial maps, denoted $\text{PD}$, is the full-on-objects subcategory of $\text{DCPO}_{\mathcal{M}}$ each of whose morphisms $f : X \to Y$ admits a factorisation $f = \left( X \xrightarrow{f'} Y \approx \overset{\mathcal{M}}{\to} MY \right)$, where $Y_\perp$ is the dcpo obtained from $Y$ by freely adding a least element $\perp$, and $\phi_Y$ is the map:

$$\phi_Y : Y_\perp \to MY :: y \mapsto \begin{cases} 0_Y & \text{if } y = \perp \\ \delta_y & \text{if } y \neq \perp. \end{cases}$$

These maps are partial because some inputs are mapped to $0$, but also deterministic, because the convex structure is trivial in both cases. This is further justified by the next proposition.

Proposition 42. There exists a $\text{DCPO}_{\perp\perp}$-enriched isomorphism of categories $\text{DCPO}_{\mathcal{C}} \cong \text{PD}$, where $\text{DCPO}_{\mathcal{C}}$ is the Kleisli category of the lift monad $\mathcal{L} : \text{DCPO} \to \text{DCPO}$.

Proof. The assignment $\phi$ from Definition 41 is a strong map of monads $\phi : \mathcal{L} \Rightarrow \mathcal{M}$ which then induces a functor $\mathcal{F} : \text{DCPO}_{\mathcal{C}} \to \text{DCPO}_{\mathcal{M}}$ (Appendix B). Each $\phi_Y$ is injective, so the corestriction of $\mathcal{F}$ to $\text{PD}$ is the required isomorphism. \qed

7) Solving Recursive Domain Equations: In order to interpret recursive types, we solve the required recursive domain equations by constructing parameterised initial algebras $\text{[30], [31]}$ within (the subcategory of embeddings of) $\text{PD}$ using the limit-colimit coincidence theorem $\text{[43]}$.

Definition 43 (see $\text{[30] \S 6.1}$). Given a category $C$ and a functor $T : C^{n+1} \to C$, a parameterised initial algebra for $T$ is a pair $(\mathcal{T}^\sharp, \iota^\sharp)$, such that:

- $\mathcal{T}^\sharp : C^n \to C$ is a functor;
- $\iota^\sharp : T \circ (\text{Id}_C, \mathcal{T}^\sharp) \Rightarrow T^\sharp : C^n \to C$ is a natural transformation;
- For every $\mathcal{C} \in \text{Ob}(C^n)$, the pair $(T^\sharp(C), \iota^\sharp(C))$ is an initial $T(C, -)$-algebra.

In the special case when $n = 1$, we recover the usual notion of initial algebra. We consider parameterised initial algebras because we need to interpret mutual type recursion. Similarly, one can also define the dual notion of parameterised final coalgebra.

Proposition 44 (see $\text{[49] \S 4.3}$). Let $C$ be a category with an initial object and all $\omega$-colimits and let $T : C^{n+1} \to C$ be an $\omega$-cocontinuous functor. Then $T$ has a parameterised initial algebra $(\mathcal{T}^\sharp, \iota^\sharp)$ and the functor $\mathcal{T}^\sharp : C^n \to C$ is also $\omega$-cocontinuous.

The next proposition shows that the subcategory $\text{PD}$ has sufficient structure to solve recursive domain equations.

Proposition 45. The subcategory $\text{PD}$ is (parameterised) $\text{DCPO}$-algebraically compact. More specifically, every $\text{DCPO}$-enriched functor $T : \text{PD}^{n+1} \to \text{PD}$ has a parameterised compact algebra, i.e., a parameterised initial algebra whose inverse is a parameterised final coalgebra for $T$. 
Proof. By Proposition 42 we have \( \text{PD} \cong \text{DCPO}_\mathcal{C} \cong \text{DCPO}_\mathcal{M} \) and the latter two categories are well-known to be \( \text{DCPO} \)-algebraically compact (which may be easily established using [30 Corollary 7.2.4]).

Therefore, every \( \text{DCPO} \)-enriched covariant functor on \( \text{DCPO}_\mathcal{M} \) which restricts to \( \text{PD} \) can be equipped with a parameterised compact algebra. In order to solve equations involving mixed-variance functors (induced by function types), we use the limit-colimit coincidence theorem [48]. In particular, an important observation made by Smyth and Plotkin in [48] allows us to interpret all type expressions (including function spaces) as covariant functors on subcategories of embeddings. These ideas are developed in detail in [49], [50] and here we also follow this approach.

Definition 46. Given a \( \text{DCPO} \)-enriched category \( \mathcal{C} \), an embedding of \( \mathcal{C} \) is a morphism \( e: X \to Y \), such that there exists (a necessarily unique) morphism \( e^p: Y \to X \), called a projection, with the properties: \( e^p \circ e = \text{id}_X \) and \( e \circ e^p \leq \text{id}_Y \). We denote with \( \mathcal{C}_e \) the full-on-objects subcategory of \( \mathcal{C} \) whose morphisms are the embeddings of \( \mathcal{C} \).

Proposition 47. The category \( \text{PD}_e \) has an initial object and all \( \omega \)-colimits, and the following assignments:

- \( \times_e: \text{PD}_e \times \text{PD}_e \to \text{PD}_e \) by \( X \times_e Y \overset{\text{def}}{=} X \times Y \) and \( e_1 \times_e e_2 \overset{\text{def}}{=} e_1 \times e_2 \).
- \( +_e: \text{PD}_e \times \text{PD}_e \to \text{PD}_e \) by \( X +_e Y \overset{\text{def}}{=} X + Y \) and \( e_1 +_e e_2 \overset{\text{def}}{=} e_1 + e_2 \)
- \( [\to]_e^\mathcal{J}: \text{PD}_e \times \text{PD}_e \to \text{PD}_e \) by \( [X \to Y]_e^\mathcal{J} \overset{\text{def}}{=} \mathcal{J}[X \to Y] \) and \( [e_1 \to e_2]_e^\mathcal{J} \overset{\text{def}}{=} \mathcal{J}[e_1^p \to e_2] \) define covariant \( \omega \)-cocontinuous bifunctors on \( \text{PD}_e \).

Proof. This follows using results from [48] together with some restriction arguments which we present in Appendix B.

Therefore, by Proposition 44 and Proposition 47 we can solve recursive domain equations induced by all well-formed type expressions (with no restrictions on the admissible logical polarities of the types) within \( \text{PD}_e \). However, since our judgements support weakening and contraction, we have an extra proof obligation: showing each isomorphism that is a solution to a recursive domain equation can be copied and discarded. This is indeed true (for any isomorphism in \( \text{PD} \)) because of the next proposition.

Proposition 48. Every isomorphism of \( \text{PD} \) (and \( \text{PD}_e \)) is also an isomorphism of \( \text{TD} \).

Proof. In Appendix B.

We have already explained that morphisms of \( \text{TD} \) are compatible with weakening and contraction, so the above proposition suffices for our purposes.

V. DENOTATIONAL SEMANTICS

We now give the denotational semantics of our language by using ideas from [49], [50].

A. Interpretation of Types

We begin with the interpretation of (open) types. Every type \( \Theta \vdash A \) is interpreted as a functor \( \llbracket \Theta \vdash A \rrbracket: \text{PD}_e^{(\Theta)} \to \text{PD}_e \) and its interpretation is defined by induction on the derivation of \( \Theta \vdash A \) in Figure 5. The validity of this definition is justified by the next proposition.

Proposition 49. The assignments \( \llbracket \Theta \vdash A \rrbracket: \text{PD}_e^{(\Theta)} \to \text{PD}_e \) are \( \omega \)-cocontinuous functors.

Proof. By induction using Propositions 44 and 47.

We are primarily interested in closed types and for them we simply write \( \llbracket A \rrbracket \overset{\text{def}}{=} \llbracket \vdash A \rrbracket(\ast) \), where \( \ast \) is the unique object of the terminal category \( 1 = \text{PD}_e^0 \). For closed types, it follows that \( \llbracket A \rrbracket \in \text{Ob}(\text{PD}_e) = \text{Ob}(\text{DCPO}) \).

We proceed by defining the folding/unfolding isomorphisms for recursive types and proving a necessary lemma.

Lemma 50 (Substitution). If \( \Theta, X \vdash A \) and \( \Theta \vdash B \), then:

\[ \llbracket \Theta \vdash A[B/X] \rrbracket = \llbracket \Theta, X \vdash A \rrbracket \circ (\text{Id}, \llbracket \Theta \vdash B \rrbracket). \]

Definition 51. For closed types \( \mu X. A \), we define:

\[ \text{fold}_{\mu X. A} : [A[\mu X. A/X]] = [X \vdash A][\mu X. A] \cong [\mu X. A], \]

\[ \text{fold}_{\mu X. A} : [A[\mu X. A/X]] = [X \vdash A][\mu X. A] \cong [\mu X. A], \]

\[ \text{fold}_{\mu X. A} : [A[\mu X. A/X]] = [X \vdash A][\mu X. A] \cong [\mu X. A], \]

\[ \text{fold}_{\mu X. A} : [A[\mu X. A/X]] = [X \vdash A][\mu X. A] \cong [\mu X. A], \]
where the equality is Lemma 50 and the isomorphism is the initial algebra. We write

\[ \Theta \vdash A : \mathbf{PD}^{\langle \Theta \rangle} \to \mathbf{PD} \]

\[ [\Theta \vdash \Theta] \overset{\text{def}}{=} \Pi \]

\[ [\Theta \vdash A + B] \overset{\text{def}}{=} +_c \circ ([\Theta \vdash A], [\Theta \vdash B]) \]

\[ [\Theta \vdash A \times B] \overset{\text{def}}{=} \times_c \circ ([\Theta \vdash A], [\Theta \vdash B]) \]

\[ [\Theta \vdash A \to B] \overset{\text{def}}{=} [\to]_c \circ ([\Theta \vdash A], [\Theta \vdash B]) \]

\[ [\Theta \vdash \mu X.A] \overset{\text{def}}{=} [\Theta, X \vdash A]^T \]

\[ A \times B = [A] \times [B] \]

\[ A + B = [A] + [B] \]

\[ A \to B = \varnothing A \to M[B] \]

\[ [\mu X.A] \cong [A[\mu X.A/X]] \]

Fig. 5. Interpretation of types.

\[ [\Gamma \vdash M : A] : [\Gamma] \to [A] \text{ in } \mathbf{DCPO}_M \]

\[ [\Gamma, x : A \vdash x : A] \overset{\text{def}}{=} \mathcal{J} \pi_2 \]

\[ [\Gamma \vdash (M, N) : A \times B] \overset{\text{def}}{=} ([M] \times [N]) \circ \mathcal{J}(\text{id}, \text{id}) \]

\[ [\Gamma \vdash \pi_i M : A_i] \overset{\text{def}}{=} \mathcal{J}\pi_i \circ [M] \text{, for } i \in \{1, 2\} \]

\[ [\Gamma \vdash \text{in}_i M : A_1 + A_2] \overset{\text{def}}{=} \mathcal{J}\text{in}_i \circ [M] \text{, for } i \in \{1, 2\} \]

\[ [\Gamma \vdash (\text{case } M \text{ of } \text{in}_1 x \Rightarrow N_1 | \text{in}_2 y \Rightarrow N_2) : B] \overset{\text{def}}{=} \]

\[ ([N_1], [N_2]) \circ d \circ (\text{id} \times [M]) \circ \mathcal{J}(\text{id}, \text{id}) \]

\[ [\Gamma \vdash \lambda x^A M : A \to B] \overset{\text{def}}{=} \mathcal{J}\lambda([M]) \]

\[ [\Gamma \vdash MN : B] \overset{\text{def}}{=} \epsilon \circ ([M] \times [N]) \circ \mathcal{J}(\text{id}, \text{id}) \]

\[ [\Gamma \vdash \text{fold } M : \mu X.A] \overset{\text{def}}{=} \text{fold} \circ [M] \]

\[ [\Gamma \vdash \text{unfold } M : A[\mu X.A/X]] \overset{\text{def}}{=} \text{unfold} \circ [M] \]

\[ [\Gamma \vdash M \text{ or}_p N : A] \overset{\text{def}}{=} [M] +_p [N] \]

Fig. 6. Derived equations for closed types.

where the equality is Lemma 50 and the isomorphism is the initial algebra. We write \text{unfold}_{\mu X.A} for the inverse isomorphism. Note that both of them are isomorphisms in \text{TD}.

Now the equations for closed types in Figure 6 follow immediately.

B. Interpretation of Terms

A context \( \Gamma = x_1 : A_1, \ldots, x_n : A_n \) is interpreted as the dcpo \([\Gamma] \overset{\text{def}}{=} [A_1] \times \cdots \times [A_n] \). A term \( \Gamma \vdash M : A \) is, as usual, interpreted as a morphism \([\Gamma \vdash M : A] : [\Gamma] \to [A] \) in \( \mathbf{DCPO}_M \) and we will abbreviate this by writing \([M]\) when its type and context are clear. The interpretation of term judgements are defined by induction in Figure 7. This interpretation is defined in the standard categorical way using the structure of \( \mathbf{DCPO}_M \) and using the structure of the Kleisli exponential following Moggi [17]. To interpret probabilistic choice, we use the convex structure of \( \mathbf{DCPO}_M \). All the notation used in Figure 7 is introduced in Section IV and Section V.

C. Soundness and Computational Adequacy

In this subsection we prove the main semantic results for our model – soundness and (strong) adequacy. In order to do so, we first have to prove some useful lemmas.

As usual, the interpretation of values enjoys additional structural properties.
Lemma 52. For any value \( \Gamma \vdash V : A \), its interpretation \([V]\) is a morphism of \( TD \). Equivalently, it is in the image of \( J \).

**Proof.** Straightforward induction on the derivation of \( V \).

This means the interpretation of each closed value may be seen as a Dirac valuation. Next, we prove a substitution lemma.

Lemma 53 (Substitution). Let \( \Gamma \vdash V : A \) be a value and \( \Gamma, x : A \vdash M : B \) a term. Then:

\[
[M[x/\ell]] = (M \circ (id_\Gamma \times [V]) \circ J(id_\Gamma, id_\Gamma)).
\]

**Proof.** By induction on \( M \) using Lemma 52.

Soundness and (strong) adequacy are formulated in terms of convex sums of the interpretations of terms. For a collection of terms \( M_i \) with \( \Gamma \vdash M_i : A \), for each \( i \in I \), each interpretation \([M_i]\) is a map in the Kegelspitze \( DCPO_M([\Gamma], [A]) \), so, we may form convex sums of these maps.

Soundness is the statement that our interpretation is invariant under single-step reduction (in a probabilistic sense).

**Theorem 54 (Soundness).** For any term \( \Gamma \vdash M : A \),

\[
[M] = \sum_{M \rightarrow_M M'} p[M'],
\]

assuming \( M \rightarrow_M M' \) for some rule from Figure 4 and where the convex sum ranges over all such rules.

**Proof.** Straightforward induction using Lemma 53.

In the above theorem, the convex sum has at most two summands which are reached after a single reduction step. The next, considerably stronger statement, generalises this result to reductions involving an arbitrary number of steps. **Strong adequacy** is the statement that the denotational interpretation is invariant with respect to reduction in a big-step sense (see [51], [8], [12] where such results are proven).

**Theorem 55 (Strong Adequacy).** For any term \( \cdot \vdash M : A \),

\[
[M] = \sum_{V \in Val(M)} P(M \rightarrow, V)[V].
\]

**Proof.** In Appendix D.

**Remark 56.** In the above theorem, \( Val(M) \) is defined in (1) and it may contain (countably) infinitely many elements; the convex sum is defined in Definition 29.

This theorem is also true to its name, because it immediately implies the usual notion of adequacy.

**Corollary 57 (Adequacy).** Let \( \cdot \vdash M : 1 \) be a term. Then

\[
[M](*)(\{\ast\}) = Halt(M),
\]

where \( * \) is the unique element of the singleton dcpo 1.

**Proof.** Special case of Theorem 55 when \( A = 1 \) using the fact that if \( \cdot \vdash V : 1 \) is a value, then \([V](\ast)(\{\ast\}) = 1 \in \mathbb{R} \).

The commutativity of our monad \( M \) implies that given any well-formed terms \( \Gamma \vdash M_1 : A_1 \) and \( \Gamma \vdash M_2 : A_2 \) and \( \Gamma, x_1 : A_1, x_2 : A_2 \vdash N : B \), then

\[
[\text{let } x_1 = M_1 \text{ in let } x_2 = M_2 \text{ in } N] = [\text{let } x_2 = M_2 \text{ in let } x_1 = M_1 \text{ in } N], \tag{6}
\]

where \( \text{let } x = M \text{ in } N \) may be defined using the usual syntactic sugar. This, together with adequacy (Corollary 57) and some standard arguments (see [8]) implies that the programs in (6) are contextually equivalent. This improves on the results obtained by Jones [12], because Equation 6 could not be established in her model without a proof that the monad \( V \) on \( DCPO \) is commutative; as we commented earlier, this remains an open problem. We finally note that all results in this section also hold for the monads \( W \) and \( P \).
SUMMARY AND FUTURE WORK

We have constructed three commutative valuations monads on DCPo that contain the simple valuations, and shown how to use any of them to give purely domain-theoretic models for PFPC that are sound and adequate. Our construction using topological methods can be applied to any $K$-category $K$ with $K \subseteq D$, offering the possibility of further such monads. We also identified the Eilenberg-Moore algebras of each monad as consisting of Kegelspitzen. In the special case where we consider continuous domains, we characterized the Eilenberg-Moore algebras over DOM of all three of our monads and also the $V$ monad as precisely the continuous Kegelspitzen. We also proved the most general Fubini theorem for dcpo's yet available.

For future work, we are interested in applying our constructions to extensions of PFPC. For example, we believe our constructions can be extended to add sampling, scoring, conditioning and the other tools needed to model statistical probabilistic programming languages, such as those considered in [7], [8]. In particular, the authors of [8] comment that the lack of a commutative monad of valuations on DCPo is what required them to develop the theory of $\omega$-quasi-Borel spaces. We believe our approach could support a model of such a statistical programming language solely using domain-theoretic methods, where we can adapt the ideas from [52] to model random elements; we believe such a model would lead to a simplification of the development.

In a different vein, we plan to apply our results to construct a model of a programming language that supports both classical probabilistic effects and also quantum resources. We have already identified a suitable type system, where the probabilistic effects are induced by quantum measurements. We plan to interpret the quantum fragment in a category of von Neumann algebras [53]. We also plan to show how the decomposition of classical probabilistic effects in terms of quantum ones can be interpreted by moving between the Kleisli category of our monad $M$ and the category of von Neumann algebras we identified using the barycentre maps we described in this paper.

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APPENDIX A
MONADS, COMMUTATIVITY AND M-ALGEBRAS

Let $D$ be a dcpo. Recall that the $d$-topology on $D$ consists of all sub-dcpo’s of $D$ as closed subsets. The d-topology on $D$ is finer than the Scott topology. In fact $D$ is even Hausdorff in the d-topology: for $x \leq y$ in $D$, $D \setminus \downarrow y$ and $\downarrow y$ are disjoint open sets in the d-topology, containing $x$ and $y$ respectively. Functions that are continuous between dcpo’s equipped with the d-topology are called $d$-continuous functions. Scott-continuous functions between dcpo’s are $d$-continuous [38, Lemma 5].

Recall that $MD$ is the smallest sub-dcpo of $\mathcal{V}D$ that contains $SD$, hence $MD$ is actually the topological closure of $SD$ in $\mathcal{V}D$ equipped with the d-topology. Hence we also say that $MD$ is the $d$-closure of $SD$ inside $\mathcal{V}D$.

Let $f : D \to [0, 1]$ be a Scott-continuous function and $v \in \mathcal{V}D$. The integral $\int_{x \in D} f(x)dv$, defined as the Riemann integral $\int_0^1 \nu(f^{-1}((t, 1]]))dt$, satisfies the following properties, which can be found in [12].

**Proposition 58.** Let $D$ be a dcpo, $f : D \to [0, 1]$ be a Scott-continuous function. Then we have the following:

1. The map $(\nu_i \mapsto \sum_{i=1}^n r_i\nu_i) : \mathcal{V}D \to \mathcal{V}D$ is Scott-continuous hence $d$-continuous, for fixed $\nu_j$, $j \neq i$ and $r_i, i = 1, \ldots, n$ with $\sum_{i=1}^n r_i \leq 1$.
2. For $\sum_{i=1}^n r_i\nu_i \in \mathcal{V}D$, it is true that $\int f d\sum_{i=1}^n r_i\nu_i = \sum_{i=1}^n r_i \int f d\nu_i$.
3. For $\nu \in \mathcal{V}D$ and $f, g \in [D \to [0, 1]]$, $\int rf + sg d\nu = r \int fd\nu + s \int gd\nu$ for $r + s \leq 1$.

**Proof of Lemma 7.** We prove the case $n = 2$. We realize that for a fixed simple valuation $s \in SD$, the map $(\nu \mapsto \nu_1\nu + r_2s) : \mathcal{V}D \to \mathcal{V}D$ maps $SD$ into $SD$. From the previous proposition, Item 1 this map is $d$-continuous, it then maps the dcpo-closure of $SD$, which is $MD$, into $MD$, the dcpo-closure of $SD$. That is, for each simple valuation $s$ and each $\nu \in MD$, $\nu_1\nu + r_2s \in MD$. Now we fix $\nu \in MD$. Then the map $\xi \mapsto \nu_1\nu + r_2\xi : \mathcal{V}D \to \mathcal{V}D$ maps $SD$ into $MD$, hence it also maps $MD$ into $MD$ since it is $d$-continuous. This means for $\xi, \nu \in MD$, $r_1, r_2 \in [0, 1]$ with $r_1 + r_2 \leq 1$, $\nu_1\nu + r_2\xi \in MD$.

**Proof of Theorem 21.** To prove this theorem, we first recall two results due to Heckmann [39, Theorem 2.4, Theorem 5.5]. Specifying these results to dcpo $D$, it implies that if $\nu$ is a point-continuous valuation in $\mathcal{P}D$, and $\nu \in \mathcal{O}$ for $\mathcal{O}$ an open set in $\mathcal{P}D$, then there exists a simple valuation $\sum_{i=1}^n r_i\delta_{x_i} \in SD$ such that $\sum_{i=1}^n r_i\delta_{x_i} \leq \nu$ and $\sum_{i=1}^n r_i\delta_{x_i} \in \mathcal{O}$.

Now we fix $\xi \in \mathcal{P}E$ and $U \in \sigma(D \times E)$, and consider the functions

$$F : \mathcal{V}wD \to [0, \infty] : \nu \mapsto \int_{x \in D} \int_{y \in E} \chi_U(x, y)d\xi d\nu$$
$$G : \mathcal{V}wD \to [0, \infty] : \nu \mapsto \int_{y \in E} \int_{x \in D} \chi_U(x, y)d\nu d\xi,$$

where $[0, \infty]$ is equipped with the Scott topology. We claim that $F$ and $G$ are continuous.

The fact that $F$ is continuous is straightforward from Remark 12. To see that $G$ is continuous, we assume that $\int_{y \in E} \int_{x \in D} \chi_U d\nu d\xi > r$ and aim to find an open set $\mathcal{U}$ of $\mathcal{V}wD$ such that $\nu \in \mathcal{U}$ and for any $\nu' \in \mathcal{U}$, $\int_{y \in E} \int_{x \in D} \chi_U d\nu' d\xi > r$. To this end, we note that $g : E \to [0, 1] : y \mapsto \int_{x \in D} \chi_U(x, y)d\nu$ is Scott-continuous. Hence $[g > r] \cap \mathcal{P}E$ is an open subset of $\mathcal{P}E$ that contains $\xi$. Applying the aforementioned result we find a simple valuation $\sum_{i=1}^n r_i\delta_{y_i} \in \mathcal{S}E$ such that $\sum_{i=1}^n r_i\delta_{y_i} \leq \xi$ and $\sum_{i=1}^n r_i\delta_{y_i} \in [g > r]$. This implies that

$$\int_{y \in E} \int_{x \in D} \chi_U(x, y)d\nu d\sum_{i=1}^n r_i\delta_{y_i} > r.$$

By applying Equation 3 this in turn implies that

$$\sum_{i=1}^n \int_{x \in D} r_i\chi_U(x, y_i)d\nu > r.$$

Obviously, we could find $s_i \geq 0, i = 1, \ldots, n$ such that $\int_{x \in D} r_i\chi_U(x, y_i)d\nu > s_i$ and $\sum_{i=1}^n s_i > r$. Now we let

$$\mathcal{U} = \bigcap_{i=1}^n [r_i\chi_U(x, y_i) > s_i].$$

By Remark 13 the set $\mathcal{U}$ is open in $\mathcal{V}wD$ and obviously $\nu \in \mathcal{U}$. Moreover, for any $\nu' \in \mathcal{U}$, we have

$$\int_{y \in E} \int_{x \in D} \chi_U(x, y)d\nu' d\xi \geq \int_{y \in E} \int_{x \in D} \chi_U(x, y)d\nu' d\sum_{i=1}^n r_i\delta_{y_i} = \sum_{i=1}^n \int_{x \in D} r_i\chi_U(x, y_i)d\nu' \geq \sum_{i=1}^n s_i > r.$$
Hence $G$ is continuous indeed.

The functions $F$ and $G$ are also linear from Proposition 58. Hence both $F$ and $G$ are continuous linear map from $\mathcal{V}_wD$ to $[0,\infty]$, we now apply a varied version of the Schröder-Simpson Theorem, which can be found in Corollary 2.5, to see that $F$ and $G$ are uniquely determined by their actions on Dirac measures $\delta_a, a \in D$. However, we note that $F(\delta_a) = \int_{y \in E} \chi_U(a, y) d\xi = G(\delta_a)$, again by Equation 5. Hence $F = G$, and we finish the proof by letting $\xi$ range in $\mathcal{P}_wE$. □

**Proof of Theorem 22** We only need to prove that the strength of $\mathcal{V}_{K, \mathbb{L}}$ exists, and is of the same form as $\tau^\mathcal{V}$, the strength of $\mathcal{V}$, and then conclude with Theorem 21.

We know that for each $\mathbb{K}$-category $K \subseteq D$, $\mathcal{V}_{K, \mathbb{L}}$ is a monad on DCPO. Hence, for any dcpo’s $D$ and $E$, and any Scott-continuous map $f : D \to \mathcal{V}_{K, \mathbb{L}}E$, the function

$$f^\uparrow : \mathcal{V}_{K, \mathbb{L}}D \to \mathcal{V}_{K, \mathbb{L}}E : \nu \mapsto \lambda U \in \sigma(D \times E). \int_{x \in D} f(x)(U) d\nu$$

is a well-defined Scott-continuous map.

Now we apply this fact to the map $g : E \to \mathcal{V}_{K, \mathbb{L}}(D \times E) : y \mapsto \delta_{(a, y)}$, where $a$ is any fixed element in $D$. The map $g$ is obviously Scott-continuous. Hence for any $\nu \in \mathcal{V}_{K, \mathbb{L}}E$,

$$g^\uparrow(\nu) = \lambda U \in \sigma(D \times E). \int_{y \in E} \delta_{(a, y)}(U) d\nu = \lambda U \in \sigma(D \times E). \int_{y \in E} \chi_U(a, y) d\nu$$

is in $\mathcal{V}_{K, \mathbb{L}}D \times E$. This implies the map

$$\tau_{D, E} : D \times \mathcal{V}_{K, \mathbb{L}}E \to \mathcal{V}_{K, \mathbb{L}}(D \times E) : (a, \nu) \mapsto \lambda U \in \sigma(D \times E). \int_{y \in E} \chi_U(a, y) d\nu$$

is well-defined, and it is obviously Scott-continuous. Note that apart from the domain and codomain, the map $\tau_{D, E}$ is same to the strength $\tau^\mathcal{V}_{D, E}$ of $\mathcal{V}$ at $(D, E)$. Then the same arguments as in Jones’ thesis would show that $\tau_{D, E}$ is the strength of $\mathcal{V}_{K, \mathbb{L}}$ at $(D, E)$. Hence $\mathcal{V}_{K, \mathbb{L}}$ is a strong monad. □

**Proof of Proposition 33** We first prove that $K$ is a pointed barycentric algebra. It is easy to see that $\beta(0_K)$ is the least element in $K$, since for any $x \in K$, $\beta(0_K) \leq \beta(x) = x$. It is also easy to see that $a + b = a, a + r = b = b + (1-r) a$ and $a + r a = a$. We now proceed to prove that $(a + p) + r c = a + pr (b + \frac{c}{1-pr}) c$ for any $r, p < 1$ and $a, b, c \in K$. To this end, we perform the following:

$$(a + p) + r c = \beta(\delta_a + p) + r \delta_c$$

$$(a + p) + r c = \beta(\delta_a + p + r \delta_c)$$

$$(a + p) + r c = \beta(\delta_a + p + \beta(\delta_c))$$

$$(a + p) + r c = \beta(\delta_a + (p + \beta) \delta_c)$$

$$(a + p) + r c = \beta(\beta(\delta_a) + (p + \beta) \delta_c)$$

$$(a + p) + r c = \beta(\beta(\delta_a) + (p + \beta) \delta_c)$$

$$(a + p) + r c = a + pr (b + \frac{c}{1-pr}) c.$$ 

The map $(a, b) \mapsto a + r b = \beta(\delta_a + \delta_b) : K \times K \to K$ is Scott-continuous since $\beta$ and $\delta$ are Scott-continuous and $\mathcal{M}K$ is a Kegelspitze. The map $(r, a) \mapsto ra = a + \beta(0_K) = \beta(\delta_a + r \beta(0_K)) : \{0, 1\} \times K \to K$ is Scott-continuous in $a$ for the exactly same reasons; to see that it also is Scott-continuous in $r$, we only need to show that $r \mapsto \delta_a + r \beta(0_K) : \{0, 1\} \to \mathcal{M}K$ is Scott-continuous for any fixed $a \in K$. This is true if $\beta(0_K) \leq a$. However, we already see that $\beta(0_K)$ is the least element in $K$. Hence we have proved that $K$ is a Kegelspitze. The map $\beta$ is clearly linear. □
**The “if” direction:** Assume that $f : K_1 \to K_2$ is linear. We need to prove that $f \circ \beta_1 = \beta_2 \circ M(f)$. Since both sides are Scott-continuous hence d-continuous and $K_2$ is Hausdorff in the d-topology (if $K_2$ has more than one elements). We only need to prove they are equal on simple valuations on $K_1$. To this end, we pick $\sum_{i=1}^{n} r_i \delta_{x_i} \in MK_1$, and see

$$f(\beta_1(\sum_{i=1}^{n} r_i \delta_{x_i})) = f(\beta_1(\sum_{i=1}^{n} r_i x_i)) = \sum_{i=1}^{n} r_i f(x_i)$$

$\beta_1$ is linear and $\beta_1(\delta_{x_i}) = x_i$

$$= \beta_2(\sum_{i=1}^{n} r_i \delta_{f(x_i)})$$

$f$ is linear

$$= \beta_2(\sum_{i=1}^{n} r_i \delta_{f(x_i)})$$

$\beta_2$ is linear and $\beta_2(\delta_{f(x_i)}) = f(x_i)$

$$= \beta_2(M(f)(\sum_{i=1}^{n} r_i \delta_{x_i})).$$

$M(f)$ is linear and $M(f)(\delta_{x_i}) = \delta_{f(x_i)}$

**The “only if” direction:** Assume that $f : K_1 \to K_2$ is an algebra morphism from $(K_1, \beta_1)$ to $(K_2, \beta_2)$. Then we know that $f \circ \beta_1 = \beta_2 \circ M(f)$. We prove that $f$ is linear. First, for $a, b \in K_1$ and $r \in [0, 1]$, we have

$$f(a + r b) = f(\beta_1(\delta_{a + r \delta_0}))$$

$\beta_1$ is linear

$$= f(\beta_1(\delta_a + r \delta_0))$$

$\beta_1$ is linear and $\beta_1(\delta_a + r \delta_0) = a + r b$

$$= f(\beta_1(\delta_a) + r \deltaf_0)$$

$M(f)$ is linear and $M(f)(\delta_{x}) = \delta_{f(x)}$

$$= f(a) + r f(b).$$

$M(f)$ is linear and $M(f)(\delta_{x}) = \delta_{f(x)}$

Second, to prove that $f$ maps $\beta(0_{K_1})$ to $\beta_2(0_{K_2})$, we see that $f(\beta_1(0_{K_1})) = \beta_2(M(f)(0_{K_1})) = \beta_2(0_{K_2})$ because $M(f)$ is linear. \qed
APPENDIX B
SOLVING RECURSIVE DOMAIN EQUATIONS IN DCPO_\mathcal{M}

We use (\mathcal{M}, \eta, \mu, \tau) to indicate our commutative monad and we write (\mathcal{L}, \eta^\mathcal{L}, \mu^\mathcal{L}, \tau^\mathcal{L}) to indicate the lift monad on DCPO, which is also commutative.

Recall that the lift monad \mathcal{L} : DCPO \to DCPO freely adds a new least element, often denoted \bot, to a dcpo X. The resulting dcpo is \mathcal{L}X \overset{\text{def}}{=} X_\bot. The monad structure of \mathcal{L} is defined by the following assignments:

\eta^\mathcal{L}_X : X \to X_\bot
\mu^\mathcal{L}_X : (X_\bot)_2 \to X_\bot
\tau^\mathcal{L}_{XY} : X_\bot \times Y_\bot \to (X \times Y)_\bot

\begin{align*}
\eta^\mathcal{L}_X & : X \to X_\bot \quad x \mapsto x \\
\mu^\mathcal{L}_X & : (X_\bot)_2 \to X_\bot \\
\tau^\mathcal{L}_{XY} & : (x, y) \mapsto \\
& \begin{cases} \\
\bot, & \text{if } x = \bot_2 \\
\bot, & \text{if } x = \bot_1 \\
(x, y), & \text{if } x \neq \bot \\
\end{cases}
\end{align*}

We write DCPO_\mathcal{L} for the Kleisli category of \mathcal{L} and we write its morphisms as f : X \to Y_\bot in DCPO_\mathcal{L}. We write X \circ Y and X \oplus Y for the symmetric monoidal product and coproduct, respectively, which are (canonically) induced by the commutative monad \mathcal{L}.

Proposition 59. The assignment \phi : \mathcal{L} \Rightarrow \mathcal{M} defined by

\phi_X : X_\bot \to MX
\phi_X(x) \mapsto \begin{cases} \\
0_X, & \text{if } x = \bot_1 \\
\delta_x, & \text{if } x \neq \bot_1 \\
\end{cases}

is a strong map of monads (see [42] Definition 5.2.9 for more details).

Proof. To see that \phi is a natural transformation, we need to show, for any Scott-continuous map f : X \to Y, \phi_Y \circ Lf = Mf \circ \phi_X : X_\bot \to MY. However, it is easy to see that both sides send \bot to 0_Y and x that is not \bot to \delta_f(x).

Now, we first verify that \phi is a map of monads. That is, for each dcpo X, we need to prove that \phi_X \circ \eta^\mathcal{L}_X = \eta_X and \phi_X \circ \mu^\mathcal{L}_X = \mu_X \circ (\phi_X) \circ \phi_{X_\bot} : (X_\bot)_2 \to \mathcal{M}(X).

The first equation is trivial, hence we proceed to prove the second. For this, we see

\phi_X \circ \mu^\mathcal{L}_X(x) = \begin{cases} \\
\phi_X(\bot) = 0_X, & \text{if } x = \bot_1 \text{ or } x = \bot_2 \\
\phi_X(x) = \delta_x, & \text{if } \bot_1 \neq x \neq \bot_2 \\
\end{cases}

and

\mu_X \circ (\phi_X) \circ \phi_{X_\bot}(x) = \begin{cases} \\
\mu_X \circ (\phi_X)(0_X) = \mu_X(0_X) = 0_X, & \text{if } x = \bot_2 \\
\mu_X \circ (\phi_X)(\delta_x) = \mu_X(\delta_x) = \mu_X(\delta_{x_1}) = \mu_X(\delta_x), & \text{if } \bot_1 \neq x \neq \bot_2 \\
\end{cases}

Hence \phi : \mathcal{L} \Rightarrow \mathcal{M} is a map of monads.

To prove that \phi is a strong map of monads, we need to show that for any dcpo’s X and Y,

\tau_{XY} \circ (\phi_X \times \text{id}_Y) = \phi_{XY} \circ \tau^\mathcal{L}_{XY} : X_\bot \times Y \to \mathcal{M}(X \times Y).

The strength \tau of \mathcal{M} at (X, Y) is defined as follows:

\tau_{XY} : \mathcal{M} \times X \to \mathcal{M}(X \times Y) ; (\nu, y) \mapsto \lambda U. \int_{x \in X} \chi_U(x, y) d\nu,

where \chi_U is the characteristic function of U \in \sigma(X \times Y), i.e., \chi_U(x, y) = 1 if (x, y) \in U and \chi_U(x, y) = 0, otherwise. Now we perform the following computation

\tau_{XY} \circ (\phi_X \times \text{id}_Y)(x, y) = \begin{cases} \\
\tau_{XY}(0_X, y) = \lambda U. \int_{x \in X} \chi_U(x, y) d0_X = \lambda U.0 = 0_{X \times Y} & \text{if } x = \bot \\
\tau_{XY}(\delta_x, y) = \lambda U. \int_{x \in X} \chi_U(x, y) d\delta_x = \lambda U.\chi_U(x, y) = \delta_{(x, y)} & \text{if } x \neq \bot \\
\end{cases}

and

\phi_{XY} \circ \tau^\mathcal{L}_{XY}(x, y) = \begin{cases} \\
\phi_{XY}(\bot) = 0_{X \times Y} & \text{if } x = \bot \\
\phi_{XY}(\delta_{(x, y)}) = \delta_{(x, y)} & \text{if } x \neq \bot \\
\end{cases}

which concludes the proof. \qed

Recall that any map of monads induces a functor between the corresponding Kleisli categories of the two monads (see [42] Exercise 5.2.1). This allows us to show the next corollary.
Corollary 60. The functor $\mathcal{F} : \text{DCPO}_E \to \text{DCPO}_M$, induced by $\phi : E \Rightarrow M$, and defined by:

$$\mathcal{F}X \stackrel{\text{def}}{=} X$$

$$\mathcal{F}(f : X \to Y) \stackrel{\text{def}}{=} \phi_Y \circ f$$

strictly preserves the monoidal and coproduct structures in the sense that the following equalities:

$$\mathcal{F}(X \otimes Y) = \mathcal{F}X \times \mathcal{F}Y$$

$$\mathcal{F}(f \otimes g) = \mathcal{F}f \times \mathcal{F}g$$

hold.

Proof. This follows by canonical categorical arguments and is just a straightforward verification. \qed

Before we may prove our next proposition, let us recall an important result from [48], namely Theorem 2, the corollary after it and Theorem 3. \qed

Proposition 61. Let $A$, $B$ and $C$ be DCPO-enriched categories. Assume further that $A$ and $B$ have all $\omega$-colimits (or all $\omega^\text{op}$-limits). If $T : A^\text{op} \times B \to C$ is a DCPO-enriched functor, then the assignment

$$\mathcal{T}^E : A_e \times B_e \to C_e$$

$$\mathcal{T}^E(A, B) \stackrel{\text{def}}{=} T(A, B)$$

$$\mathcal{T}^E(e_1, e_2) \stackrel{\text{def}}{=} T(e_1, e_2)$$

defines a covariant $\omega$-cocontinuous functor.

Proof. This follows by combining several results from [48], namely Theorem 2, the corollary after it and Theorem 3. \qed

Therefore, by trivialising the category $A$, we may obtain results for purely covariant functors. When neither category is trivialised, this allows us to interpret mixed-variance functors (such as function space) as covariant functors on subcategories of embeddings.

Proposition 62. The category $\text{PD}_e$ has an initial object and all $\omega$-colimits and the following assignments:

$$\times_e : \text{PD}_e \times \text{PD}_e \to \text{PD}_e$$

$$X \times_e Y \stackrel{\text{def}}{=} X \times Y$$

$$e_1 \times_e e_2 \stackrel{\text{def}}{=} e_1 \times e_2$$

$$\oplus_e : \text{PD}_e \times \text{PD}_e \to \text{PD}_e$$

$$X \oplus_e Y \stackrel{\text{def}}{=} X \dot{+} Y$$

$$e_1 \oplus_e e_2 \stackrel{\text{def}}{=} e_1 \dot{+} e_2$$

$$[\Rightarrow]^e : \text{PD}_e \times \text{PD}_e \to \text{PD}_e$$

$$[X \Rightarrow Y]^e \stackrel{\text{def}}{=} \mathcal{J}[X \Rightarrow Y]$$

$$[e_1 \Rightarrow e_2]^e \stackrel{\text{def}}{=} \mathcal{J}[e_1 \Rightarrow e_2]$$

define covariant $\omega$-cocontinuous functors on $\text{PD}_e$.

Proof. The empty dcpo $\emptyset$ is a zero object in $\text{PD}$ such that each map $e : \emptyset \to X$ is an embedding and each map $p : X \to \emptyset$ is a projection. Therefore, $\emptyset$ is initial in $\text{PD}_e$. The existence of all $\omega$-colimits in $\text{PD}_e$ follows from the existence of all $\omega$-colimits of $\text{PD}$ together with results from [48].

Next, we show that $\times : \text{DCPO}_M \times \text{DCPO}_M \to \text{DCPO}_M$ restricts to a functor $\times^\text{PD} : \text{PD} \times \text{PD} \to \text{PD}$. On objects, this is obvious. For morphisms, observe that the morphisms of PD are exactly those which are in the image of $\mathcal{F}$. Therefore $\times^\text{PD}$ restricts as indicated because $\mathcal{F}(f \times g) = \mathcal{F}(f \otimes g)$ by Corollary 60. Then, by Proposition 61 it follows that $(\times^\text{PD})^E : \text{PD}_e \times \text{PD}_e \to \text{PD}_e$ is a covariant $\omega$-cocontinuous functor. However, by definition, $\times_e = (\times^\text{PD})^E$ which shows the result for $\times_e$.

Exactly the same argument (swapping $\times$ for $\dot{+}$ and $\otimes$ for $\oplus$) shows the result for $\oplus_e$.

For function spaces, consider the functor $\mathcal{J} \circ [\Rightarrow] : \text{DCPO}_M \times \text{DCPO}_M \to \text{DCPO}_M$. This composition (co)restricts to a functor $([\mathcal{J} \circ [\Rightarrow]])^E : \text{PD}^\text{op} \times \text{PD} \to \text{PD}$, because $\mathcal{J}(f \Rightarrow g) = \eta \circ (f \Rightarrow g) = \phi \circ \eta^E \circ (f \Rightarrow g) = \mathcal{F}(\eta^E \circ (f \Rightarrow g))$. By Proposition 61 it follows that $([\mathcal{J} \circ [\Rightarrow]])^E : \text{PD}_e \times \text{PD}_e \to \text{PD}_e$ is a covariant $\omega$-cocontinuous functor. Finally, by definition, $[\Rightarrow]^e = ([\mathcal{J} \circ [\Rightarrow]])^E$ which concludes the proof. \qed

We conclude the appendix with a proof that the subcategories $\text{TD}$ and $\text{PD}$ contain the same isomorphisms.

Proposition 63. Every isomorphism of $\text{PD}$ is also an isomorphism of $\text{TD}$.
Proof. Observe that, by definition, the morphisms of $TD$ are those in the image of $J : DCPO \rightarrow DCPO_M$ and the morphisms of $PD$ are those in the image of $F : DCPO_L \rightarrow DCPO_M$. Then, it is easy to see that the following diagram:

\[
\begin{array}{ccc}
TD & \hookrightarrow & PD \\
\downarrow & & \downarrow \\
DCPO & \xrightarrow{J L} & DCPO_L
\end{array}
\]

commutes, where:
- the top arrow is the subcategory inclusion $TD \hookrightarrow PD$;
- the left vertical isomorphism is the corestriction of $J$ to $TD$;
- the right vertical isomorphism is the corestriction of $F$ to $PD$;
- the functor $J L$ is the Kleisli inclusion of $DCPO$ into $DCPO_L$, defined by $J L(X) \overset{\text{def}}{=} X$ and $J L(f) \overset{\text{def}}{=} \eta L \circ f$.

It is well-known (and easy to prove) that if $f : X \rightarrow Y$ in $DCPO_L$ is an isomorphism, then there exists $f' : X \rightarrow Y$ in $DCPO$ which is also an isomorphism and $f = J L(f')$. The proof is finished by a simple diagram chase using this fact. \qed
APPENDIX C

PRODUCTS, COPRODUCTS AND KLEISLI COMPOSITION PRESERVE BARYCENTRIC SUMS OF FUNCTIONS

The monoidal product _×_: DCPO\_M × DCPO\_M → DCPO\_M is defined as: for dcpo’s A and B, A × B = A × B, and for Scott-continuous maps f: A → MC and g: B → MD, \( f \times g = \lambda(a, b).f(a) \otimes g(b) \), where \( f(a) \otimes g(b) \) is defined in Remark 10. For \( f, h: A → MC \) and \( r ∈ [0, 1] \), \( f +_r h \) is defined pointwise, that is, \( (f +_r h)(a) = f(a) +_r h(a) = rf(a) + (1 - r)h(a) \). It follows from Lemma 7 that \( f +_r h \) is well-defined and obviously \( f +_r h \) is Scott-continuous, hence \( f +_r h ∈ [A → MC] \).

**Proposition 64.** For \( f, h: A → MC, g: B → MD \) and \( r ∈ [0, 1] \), we have
1. \( (f +_r h) \circ g = f \times g +_r h \circ g: A × B → M(C × D) \)
2. \( g \circ (f +_r h) = g \times f +_r g \circ h: B × A → M(D × C) \)

**Proof.** We only prove Item 1, the second item can be proved similarly. For each \( (a, b) ∈ A \times B \), we have the following:

\[
\begin{align*}
(f +_r h)(a) &\times g(b) \\
= (f +_r h)(a) \otimes g(b) \\
= \lambda U. \int_D \chi_U(x, y) d(f +_r h)(a) dg(b)
\end{align*}
\]

by Proposition 58 Item 2

\[
\begin{align*}
= \lambda U. \int_D \chi_U(x, y) df(a) +_r \int_C \chi_U(x, y) dh(a) dg(b)
\end{align*}
\]

by Proposition 58 Item 3

Hence the proof is completed.

The functor \( _+_: DCPO\_M \times DCPO\_M → DCPO\_M \) is defined as: for dcpo’s A and B, \( A + B = A + B \), and for Scott-continuous maps f: A → MC and g: B → MD, \( f + g = [M(i_C) \circ f, M(i_D) \circ g] \), where \( i_C: C → C + D \) and \( i_D: D → C + D \) are the obvious injections.

**Proposition 65.** For \( f, h: A → MC, g: B → MD \) and \( r ∈ [0, 1] \), we have
1. \( (f +_r h) + g = (f + g) +_r (h + g) \)
2. \( g \circ (f +_r h) = (g + f) +_r (g + h) \)

**Proof.** Again, we only prove the first claim as the second can be proved similarly. Let \( a ∈ A \), we perform the following computation:

\[
\begin{align*}
((f +_r h) + g)(i_A(a)) &= [M(i_C) \circ (f +_r h), M(i_D) \circ g](i_A(a)) \\
&= M(i_C)((f +_r h)(a)) \\
&= M(i_C)(f(a) +_r h(a)) \\
&= \lambda U. f(a) \circ h(a) +_r \lambda U. h(a) \circ f(a) \\
&= \lambda U. f(a)(i_C^{-1}(U)) +_r h(a)(i_C^{-1}(U)) \\
&= \lambda U. f(a)(i_C^{-1}(U)) +_r \lambda U. h(a)(i_C^{-1}(U)) \\
&= M(i_C)(f(a)) +_r M(i_C)(h(a)) \\
&= (f + g)(i_A(a)) +_r (h + g)(i_A(a)) \\
&= ((f + g) +_r (h + g))(i_A(a)).
\end{align*}
\]

Moreover, it is easy to see that for \( b ∈ B \), \( ((f +_r h) + g)(i_B(b)) = M(i_D)(g(b)) + M(i_D)(g(b)) = (f + g) +_r (h + g)(i_B(b)) \). Hence we finish the proof.

Recall that in DCPO\_M the Kleisli composition \( ⊕: [A → B] × [B → C] → [A → C] \) is given by

\[
(f, g) → g ⊕ f = g^3 \circ f.
\]
Proposition 66. For \( f, h : A \to MB, g, k : B \to MC \) and \( r \in [0, 1] \), we have

1) \( g \circ (f +_r h) = g \circ f +_r g \circ h \);
2) \( (g +_r k) \circ f = g \circ f +_r k \circ f \).

Proof. 1) Let \( a \in A \). We have

\[
g \circ (f +_r h)(a) = (g^\uparrow \circ (f +_r h))(a)
= g^\uparrow (f(a) +_r h(a))
= \lambda U. \int_{x \in B} g(x)(U) d(f(a) +_r h(a))
= \lambda U. \int_{x \in B} g(x)(U) df(a) +_r \lambda U. \int_{x \in B} g(x)(U) dh(a)
= g^\uparrow (f(a)) +_r g^\uparrow (h(a))
= (g \circ f +_r g \circ h)(a).
\]

2) Let \( a \in A \). We have

\[
((g +_r k) \circ f)(a) = (g +_r k)^\uparrow (f(a))
= \lambda U. \int_{x \in B} (g +_r k)(x)(U) df(a)
= \lambda U. \int_{x \in B} g(x)(U) df(a) +_r \lambda U. \int_{x \in B} k(x)(U) df(a)
= g^\uparrow (f(a)) +_r k^\uparrow (f(a))
= (g \circ f +_r k \circ f)(a).
\]
APPENDIX D
PROOF OF STRONG ADEQUACY

The purpose of this appendix is to provide a proof Theorem 55. We begin by stating a corollary for the soundness theorem.

Corollary 67. For any closed term \( \vdash M : A \), we have:
\[
\|M\| \geq \sum_{V \in \text{Val}(M)} P(M \to_r V)[V].
\]

Proof. First, let us decompose the convex sum on the right-hand side.
\[
\sum_{V \in \text{Val}(M)} P(M \to_r V)[V] = \sup_{F \subseteq \text{Val}(M)} \sum_{V \in F} P(M \to_r V)[V] \quad \text{(Definition)}
\]
\[
= \sup_{F \subseteq \text{Val}(M)} \left( \sup_{i \in \mathbb{N}} P(M \to \leq_i V) \right)[V] \quad \text{(Definition)}
\]
\[
= \sup_{i \in \mathbb{N}} \sup_{F \subseteq \text{Val}(M)} \sum_{V \in F} P(M \to \leq_i V)[V] \quad \text{(Scott-continuity of } \sum_i r_i a_i \text{ in each } r_i).\]

Therefore, it suffices to show that
\[
\|M\| \geq \sum_{V \in F} P(M \to \leq_i V)[V] \quad \text{(7)}
\]
for any choice of finite \( F \subseteq \text{Val}(M) \) and \( i \in \mathbb{N} \). This can now be shown by induction on \( i \). If \( M \notin F \) (which means \( M \) is a value), then (7) is a strict equality. Assume \( M \notin F \). If \( i = 0 \), then the right-hand side of (7) is 0 and so the inequality holds. For the step case, if \( M \) is a value, then RHS is 0 and the inequality holds. Otherwise:
\[
\sum_{V \in F} P(M \to \leq_{i+1} V)[V] = \sum_{V \in F} \sum_{M \vdash M'} p \cdot P(M' \to \leq_i V)[V]
\]
\[
= \sum_{M \vdash M'} p \cdot \sum_{V \in F} P(M' \to \leq_i V)[V]
\]
\[
\leq \sum_{M \vdash M'} p \cdot \|M'\| \quad \text{(IH for } M')
\]
\[
= \|M\| \quad \text{(Soundness)}
\]

where we also implicitly used the fact that \( \text{Val}(M') \subseteq \text{Val}(M) \).

The remainder of the appendix is dedicated to showing the converse inequality, which is considerably more difficult to prove.

A. Overview of the Proof Strategy

The proof of strong adequacy requires considerable effort. Our proof strategy consists in formulating logical relations that we use to prove our adequacy result. These logical relations are described in Theorem 107 and the design of our logical relations follows that of Claire Jones in her thesis [12]. Once this theorem is proved, the proof of adequacy is fairly straightforward. We use the logical relations to establish some useful closure properties in Subsection D-F and this allows us to easily prove Theorem 107 which is often called the Fundamental Lemma. This lemma easily implies Strong Adequacy as we show.

Most of the effort in proving our Strong Adequacy result lies in the proof of Theorem 107. It is not possible to use the properties (A1) – (A4) as a definition of the relations, because then condition (A4) would be defined via non-well-founded induction. The proof of the existence of this family of relations is not obvious. We use techniques from [49], [50] (which are in turn based on ideas from [30]) to show the existence of these relations. The main idea of the proof of existence is to define, for every type \( A \), a category \( \mathcal{R}(A) \) of logical relations with a suitable notion of morphism. We then show that every such category has sufficient structure to construct parameterised initial algebras (Proposition 87). We may then define functors on these categories (Definition 94) which construct logical relations in the same manner as they are needed in Theorem 107. These functors are \( \omega \)-continuous (Proposition 96) which means that we may form (parameterised) initial algebras using them. This allows us to define an augmented interpretation of types on the categories \( \mathcal{R}(A) \) which satisfies some important coherence conditions with respect to the standard interpretation of types (Corollary 105). These coherence conditions show that each augmented interpretation \( \|A\| \) of a type \( A \) contains the standard interpretation \( [A] \), together with the logical relation that we need, as shown in Theorem 107.
B. Logical Relations

Assumption 68. Throughout this appendix, we assume that all types are closed, unless otherwise noted.

Definition 69. For each type $A$, we write:

- $\text{Val}(A) \overset{\text{def}}{=} \{ V \mid V$ is a value and $\vdash V : A \}.$
- $\text{Prog}(A) \overset{\text{def}}{=} \{ M \mid M$ is a term and $\vdash M : A \}.$

Next, we define sets of relations that are parameterised by dcpo’s $X$ from our semantic category, types $A$ from our language and partial deterministic embeddings $e : X \rightarrow [A]$ which show how $X$ approximates $[A]$. We shall write relation membership in infix notation, that is, for a binary relation $\vartriangleleft$, we write $v \vartriangleleft V$ to indicate $(v, V) \in \vartriangleleft$.

Definition 70. For any dcpo $X$, type $A$ and morphism $e : X \rightarrow [A]$ in $\text{PD}_e$, let:

$$\text{ValRel}(X, A, e) = \{ \vartriangleleft_{X,A} \subseteq \text{TD}(1, X) \times \text{Val}(A) \mid \forall V \in \text{Val}(A). \ (-) \vartriangleleft_{X,A} V \text{ is a Scott closed subset of TD}(1, X) \text{ and } \forall V \in \text{Val}(A). \ v \vartriangleleft_{X,A} V \Rightarrow e \circ v \leq [V].\}.$$ 

Remark 71. In the above definition, relations $\vartriangleleft_{X,A} \subseteq \text{ValRel}(X, A, e)$ can be seen as ternary relations $\vartriangleleft_{X,A} \subseteq \text{TD}(1, X) \times \text{Val}(A) \times \{ e \}$. However, since there is no choice for the third component, we prefer to see them as binary relations that are parameterised by the embeddings $e$. Indeed, this leads to a much nicer notation. We shall also sometimes indicate the parameters $X, A$ and $e$ of the relation in order to avoid confusion as to which set $\text{ValRel}(X, A, e)$ it belongs to.

The relations we need for the adequacy proof inhabit the sets $\text{ValRel}([A], A, \text{id}_{[A]})$. In the remainder of the appendix, we will show how to choose exactly one relation (the one we need) from each of those sets.

Before we may define the relation constructors we need, we have to introduce some auxiliary definitions.

Definition 72. Let $M : A$ and $N : A$ be closed terms of the same type. We define

$$\text{Paths}(M, N) \overset{\text{def}}{=} \{ \pi \mid \pi = \left( M = M_0 \xrightarrow{p_0} M_1 \xrightarrow{p_1} M_2 \xrightarrow{p_2} \cdots \xrightarrow{p_n} M_n = N \right) \text{ is a reduction path} \}.$$ 

In other words, $\text{Paths}(M, N)$ is the set of all reduction paths from $M$ to $N$. The probability weight of a path $\pi \in \text{Paths}(M, N)$ is $P(\pi) \overset{\text{def}}{=} \prod_{i=0}^{n} p_i$, i.e., it is simply the product of all the probabilities of single-step reductions within the path. The set of terminal reduction paths of $M$ is

$$\text{TPaths}(M) \overset{\text{def}}{=} \bigcup_{V \in \text{Val}(A)} \text{Paths}(M, V).$$

Thus the endpoint of any path $\pi \in \text{TPaths}(M)$ is a value. If $\pi \in \text{Paths}(M, W)$, where $W$ is a value, then we shall write $V_\pi \overset{\text{def}}{=} W$. That is, for a path $\pi \in \text{TPaths}(M)$, the notation $V_\pi$ indicates the endpoint of the path $\pi$ which is indeed a value.

Remark 73. We also note that for each closed term $M$, the set $\text{TPaths}(M)$ is countable.

The next definition we introduce is crucial for the proof of strong adequacy.

Definition 74. Given a relation $\vartriangleleft_{X,A} \in \text{ValRel}(X, A, e)$ and a term $\vdash M : A$, let $S(\vartriangleleft_{X,A};M)$ be the Scott-closure in DCPO$_M(1, X)$ of the set

$$S_0(\vartriangleleft_{X,A};M) \overset{\text{def}}{=} \left\{ \sum_{\pi \in F} P(\pi) v_\pi \mid F \subseteq \text{TPaths}(M), \ F \text{ is finite and } v_\pi \vartriangleleft_{X,A} V_\pi \text{ for each } \pi \in F \right\}. \tag{8}$$

In other words, $S(\vartriangleleft_{X,A};M)$ is the smallest Scott-closed subset of DCPO$_M(1, X)$ which contains all morphisms of the form in (8). For a subset $U \subseteq \text{DCPO}_M(1, X)$, we write $\overline{U}$ to indicate its Scott-closure in DCPO$_M(1, X)$.

Lemma 75. For any value $V$, we have $S(\vartriangleleft_{X,A};V) = \{ v \mid v \vartriangleleft_{X,A} V \} \cup \{ 0 \} = \{ v \mid v \vartriangleleft_{X,A} V \} \cup \{ 0 \}$.

Proof. This is because all of the sums in (8) are singleton sums or the empty sum. $\square$

Lemma 76 (\cite[Lemma 8.4]{12}). Let $Y$ be a dcpo and let $\{ X_i \}_{i \in F}$ be a finite collection of dcpos. Let $f : \prod_i X_i \rightarrow Y$ be a Scott-continuous function. Let $C_Y$ be a Scott-closed subset of $Y$. Let $U_i \subseteq X_i$ be arbitrary subsets, such that $f(\prod_i U_i) \subseteq C_Y$. Then $f(\prod_i \overline{U_i}) \subseteq C_Y$, where $\overline{U_i}$ is the Scott-closure of $U_i$ in $X_i$.

Lemma 77. Let $\vartriangleleft_{X_1, A}$ and $\vartriangleleft_{X_2, A}$ be two logical relations and $\vdash M : A$ a term. Assume that $g : X_1 \rightarrow X_2$ is a morphism, such that $v \vartriangleleft_{X_1,A} V$ implies $g \circ v \in S(\vartriangleleft_{X_2,A}; V)$, for any $V \in \text{Val}(M)$. If $m \in S(\vartriangleleft_{X_1,A}; M)$, then $g \circ m \in S(\vartriangleleft_{X_2,A}; M)$. 


Proof. By Lemma 76 it suffices to show that
\[
\left( g \otimes \sum_{\pi \in F} P(\pi)v_\pi \right) \in S(\llcorner X^2_{X,A}; M)
\]
for any choice of finite \( F \subseteq \text{TPaths}(M) \) and morphisms \( v_\pi \) with \( v_\pi \llcorner X^2_{X,A} V_\pi \). We have
\[
g \otimes \sum_{\pi \in F} P(\pi)v_\pi = \sum_{\pi \in F} P(\pi)(g \otimes v_\pi),
\]
where the equality follows by linearity of \((g \otimes -)\). Next, for each \( v_\pi \), by assumption \( g \otimes v_\pi \in S(\llcorner X^2_{X,A}; V_\pi) \). Therefore by applying Lemma 75, it follows \( g \otimes v_\pi \in \{v' \mid v' \llcorner X^2_{X,A} V_\pi\} \cup \{0\} \). Now, consider the function
\[
\sum_{\pi \in F} P(\pi)(-) : \prod_{|F|} \text{DCPO}_M(1, X_2) \to \text{DCPO}_M(1, X_2).
\]
This function is continuous, so by Lemma 76 again, it suffices to show that
\[
\sum_{\pi \in F} P(\pi)m'_\pi = \sum_{\pi \in F, m'_\pi \neq 0} P(\pi)m'_\pi \in S(\llcorner X^2_{X,A}; M),
\]
where either \( m'_\pi = 0 \) or \( m'_\pi \llcorner X^2_{X,A} V_\pi \) for each \( \pi \in F \). Since the summands where \( m'_\pi = 0 \) do not affect the sum, it suffices to show that this is true under the assumption that \( m'_\pi \llcorner X^2_{X,A} V_\pi \). But this is true by definition of \( S(\llcorner X^2_{X,A}; M) \).

Next, we define important closure relations which we use for terms.

Definition 78. If \( \llcorner X^2_{X,A} \in \text{ValRel}(X, A, e) \), let \( \overline{\llcorner X^2_{X,A}} \subseteq \text{DCPO}_M(1, X) \times \text{Prog}(A) \) be the relation defined by
\[
m \overline{\llcorner X^2_{X,A}} M \text{ iff } m \in S(\llcorner X^2_{X,A}; M).
\]

Lemma 79. For any term \( \vdash_M : A \) and \( \llcorner X^2_{X,A} \in \text{ValRel}(X, A, e) \), the set \( (-) \overline{\llcorner X^2_{X,A}} M \) is a Scott-closed subset of \( \text{DCPO}_M(1, X) \).

Proof. This follows immediately by definition, because \( S(\llcorner X^2_{X,A}; M) \) is Scott-closed.

Lemma 80. Let \( C \) be a Scott-closed subset of a dcpo \( X \). Let \( W \overset{\text{def}}{=} \{\delta_x \mid x \in C\} \subseteq MX \) and let \( \overline{W} \) be the Scott-closure of \( W \) in \( MX \). Then, \( \delta_y \in \overline{W} \) iff \( y \in C \).

Proof. The “if” direction is straightforward. The “only if” direction is trivial when \( C = X \). We now prove the case that \( C \) is a proper subset of \( X \), and let \( U \) be the complement of \( C \). Hence \( U \) is a nonempty Scott open subset of \( X \). Let us assume that \( \delta_y \in \overline{W} \) but \( y \in U \), then we know that \( \{U > 0\} \overset{\text{def}}{=} \{\nu \in MX \mid \nu(U) > 0\} \) is a Scott open subset of \( MX \) containing \( \delta_y \), hence we would have that \( \{U > 0\} \cap W \neq \emptyset \) since by assumption \( \delta_y \in \overline{W} \). However, this is impossible since for any \( x \in C \), \( \delta_x(U) = 0 \).

Lemma 81. Let \( X \) be a dcpo, let \( v \in \text{TD}(1, X) \) and let \( V \) be a value. Then \( v \llcorner X^2_{X,A} V \) iff \( v \overline{\llcorner X^2_{X,A}} V \).

Proof. The left-to-right direction follows immediately by Lemma 75. For the other direction, we first observe that since \( v \in \text{TD}(1, X) \), then \( v \neq \emptyset \). Therefore by Lemma 75 it follows \( v \in \{w \mid w \llcorner X^2_{X,A} V\} \) and then by Lemma 80 we complete the proof.

Lemma 82. For any value \( \vdash_M : A \) and \( \llcorner X^2_{X,A} \in \text{ValRel}(X, A, e) \), if \( m \overline{\llcorner X^2_{X,A}} V \) then \( e \circ m \in [V] \).

Proof. We know \( m \in S(\llcorner X^2_{X,A}; V) = \{v \mid v \llcorner X^2_{X,A} V\} \cup \{0\} \) and clearly \( e \circ m \in [V] \) is equivalent to \( (e \circ m) \in \downarrow [V] \), which is a Scott-closed subset. If \( m = 0 \), then the statement is obviously true. So, assume that \( m \in \{v \mid v \llcorner X^2_{X,A} V\} \). Composition with \( e \) is a Scott-continuous function and therefore using Lemma 76 to finish the proof it suffices to show \( e \circ v \leq [V] \) for each choice of \( v \llcorner X^2_{X,A} V \). But this is true by assumption on \( \llcorner X^2_{X,A} \).
C. Categories of Logical Relations

Definition 83. For any type $A$, we define a category $R(A)$ where:

- Each object is a triple $(X, e_X, \prec_X)$, where $X$ is a dcpo, $e_X : X \to \llbracket A \rrbracket$ is a morphism in PD and $\prec_X \in \text{ValRel}(X, A, e_X)$.
- A morphism $f : (X, e_X, \prec_X) \to (Y, e_Y, \prec_Y)$ is a morphism $f : X \to Y$ in PD, which satisfies the three additional conditions:
  - If $v \prec_X V$, then $f \circ v \prec_Y V$.
  - If $v \prec_Y V$, then $f^p \circ v \prec_X V$.
  - $e_X = e_Y \circ f$.
- Composition and identities coincide with those in PD.

Lemma 84. For every type $A$, the category $R(A)$ is indeed well-defined.

Proof. We have to show that $\text{id} : (X, e_X, \prec_X) \to (X, e_X, \prec_X)$ is indeed a morphism in $R(A)$. This follows immediately by Lemma 77. We will show that the object $(X, e_X, \prec_X)$ forms an increasing sequence and that this forms an increasing sequence and that

$\llbracket X, e, \prec \rrbracket \in \text{ValRel}(X, A, e_X)$ as required. We will show that the object $(X, e_X, \prec_X)$ is the colimiting object of $D$ in $R(A)$. Before we can do this, we first have to construct the colimiting cocone in $R(A)$.

Definition 85. For each type $A$, we define the obvious forgetful functor $U^A : R(A) \to PD_e$ by

$U^A(X, e, \prec) = X$

$U^A(f) = f$.

Proposition 87. For each type $A$, the category $R(A)$ has an initial object and all $\omega$-colimits. Furthermore, the forgetful functor $U^A : R(A) \to PD_e$ preserves and reflects $\omega$-colimits (and also the initial objects).

Proof. We begin with the initial object.

**Initial object:** For any dcpo’s $X$ and $Y$, we write $0_{X,Y} : X \to Y$ for the zero morphism in PD. Notice that $0_{\emptyset, X}$ is an embedding with projection counterpart given by $0_{X, \emptyset}$.

The object $(\emptyset, 0_{\emptyset, [A]}, \emptyset)$ is initial in $R(A)$. Indeed, let $(X, e_X, \prec_X)$ be any other object of $R(A)$. It suffices to show that $0_{\emptyset, X} : (\emptyset, 0_{\emptyset, [A]}, \emptyset) \to (X, e_X, \prec_X)$ is a morphism in $R(A)$, because if it exists, then it is clearly unique. The first and third conditions of Definition 83 are trivially satisfied. The second condition is also satisfied, because $0_{\emptyset, X} \circ v = 0_{\emptyset, \emptyset}$, which is the least (and only) element in $\text{DCPO}_M(1, \emptyset)$ and this element is contained in every relation $\prec_Y$, including $\emptyset$.

**The diagram:** For the rest of the proof, let $D : \omega \to R(A)$ be an $\omega$-diagram in $R(A)$. Let $D(i) = (X_i, e_i, \prec_i)$ and let $D(i \leq j) = f_{i,j}$.

**Construction of the colimiting object:** Consider the $\omega$-diagram $UD$ in PD. This category has all $\omega$-colimits, so let $\tau : UD \Rightarrow X_\omega$ be the colimiting cocone. Next, consider the cocone $\epsilon : UD \Rightarrow [A]$ defined by $\epsilon_i \overset{\text{def}}{=} e_i : X_i \to [A]$. Let $e_\omega : X_\omega \to [A]$ be the unique cocone morphism $e_\omega : \tau \to \epsilon$ induced by the colimit $\tau$ in PD. We now define a relation

$\prec_\omega \in \text{ValRel}(X_\omega, A, e_\omega)$ by:

$v \prec_\omega V$ if $\forall k \in \mathbb{N}, \tau_k^p \circ v \prec k V$.

We have to show that $\prec_\omega \in \text{ValRel}(X_\omega, A, e_\omega)$, as claimed above. We begin with downwards-closure. Assume $v \prec_\omega V$ and that $v' \leq v$ in $\text{TD}(1, X_\omega)$. Then, $\forall k \in \mathbb{N}, \tau_k^p \circ v \prec k V$ and therefore $\tau_k^p \circ v' \prec k V$, because $(- \prec k V)$ is downwards-closed and so by definition $v' \prec_\omega V$, as required.

Next, we show that $(- \prec_\omega V)$ preserves directed suprema and is therefore Scott-closed in $\text{TD}(1, X_\omega)$. Assume that $\{v_d\}_{d \in D}$ is a directed set, such that $v_d \prec_\omega V$ for each $d \in D$. Therefore, $\forall k \in \mathbb{N}, \forall d \in D, \tau_k^p \circ v_d \prec k V$. Scott-closure of $(- \prec k V)$ implies that $\tau_k^p \circ (\sup_{d \in D} v_d) = \sup_{d \in D} \tau_k^p \circ v_d \prec k V$ holds for all $k \in \mathbb{N}$. Therefore, by definition $\sup_{d \in D} v_d \prec_\omega V$.

We also have to show that if $v \prec_\omega V$, then $e_\omega \circ v \leq [V]$. If $v \prec_\omega V$, then $\forall k \in \mathbb{N}, \tau_k^p \circ v \prec k V$ and so by Lemma 83 we get $e_k \circ \tau_k^p \circ v \leq [V]$. But $e_k \circ \tau_k^p \circ v = e_\omega \circ \tau_k \circ \tau_k^p \circ v$. The limit-colimit coincidence theorem in the category PD, shows that this forms an increasing sequence and that

$[V] \geq \sup_{k \in \mathbb{N}} e_\omega \circ \tau_k \circ \tau_k^p \circ v = e_\omega \circ \left( \sup_{k \in \mathbb{N}} \tau_k \circ \tau_k^p \right) \circ v = e_\omega \circ \text{id} \circ v = e_\omega \circ v$,

as required. We will show that the object $(X_\omega, e_\omega, \prec_\omega)$ is the colimiting object of $D$ in $R(A)$. Before we can do this, we first have to construct the colimiting cocone in $R(A)$.
Construction of the colimiting cocone: We show that \( \tau : D \Rightarrow X_\omega \) is a cocone in \( R(A) \). The commutativity requirements are clearly satisfied, so it suffices to show that each \( \tau_i : X_i \Rightarrow X_\omega \) is a morphism \( \tau_i : (X_i, e_i, \triangleleft_i) \rightarrow (X_\omega, e_\omega, \triangleleft_\omega) \) in \( R(A) \). Towards that end, assume that \( v \triangleleft_i V \). We have to show that \( \tau_i \circ v \triangleleft_\omega V \), but by Lemma 81 it suffices to show that \( \tau_i \circ v \triangleleft_\omega V \). Showing this is equivalent to showing that \( \forall k \in \mathbb{N}, \tau_k \circ \tau_i \circ v = f_{i,k} \circ v \triangleleft_k V \). For any \( k \geq i \), we get:

\[
\tau_k \circ \tau_i \circ v = \tau_k \circ \tau_i \circ f_{i,k} \circ v = \tau_{i,k} \circ v \triangleleft_k V
\]

because \( f_{i,k} \) is a morphism \( f_{i,k} : (X_i, e_i, \triangleleft_i) \rightarrow (X_k, e_k, \triangleleft_k) \) and \( v \triangleleft_i V \) by assumption. For any \( k < i \), we get:

\[
\tau_k \circ \tau_i \circ v = \tau_k \circ \tau_i \circ f_{i,k} \circ v = \tau_{k,i} \circ v \triangleleft_k V
\]

because \( f_{k,i} \) is a morphism \( f_{k,i} : (X_k, e_k, \triangleleft_k) \rightarrow (X_i, e_i, \triangleleft_i) \) and \( v \triangleleft_i V \) by assumption (and Lemma 83). To show that \( \tau_i : (X_i, e_i, \triangleleft_i) \rightarrow (X_\omega, e_\omega, \triangleleft_\omega) \) is a morphism, we have to show that if \( v \triangleleft_\omega V \), then also \( \tau_i \circ v \triangleleft_\omega V \). But this is true by definition of \( \triangleleft_\omega V \).

Finally, we have to show that \( e_i = e_\omega \circ \tau_i \). But this is true by construction of \( e_\omega \).

Therefore, \( \tau : D \Rightarrow (X_\omega, e_\omega, \triangleleft_\omega) \) is indeed a cocone of \( D \) in \( R(A) \).

Coinversality of the cocone: For the rest of the proof, assume that \( \alpha : D \Rightarrow (Y, e_y, \triangleleft_Y) \) is some other cocone of \( D \) in \( R(A) \). Next, consider the cocone \( U\alpha \in PD_e \) and let \( a : X_\omega \rightarrow Y \) be the unique cocone morphism \( a : U\tau \rightarrow U\alpha \) induced by the colimit in \( PD_e \). By the limit-colimit coincidence theorem in PD, we get:

\[
a = a \circ \text{id} = a \circ \sup_{i \in \mathbb{N}} \tau_i \circ \tau^i = \sup_{i \in \mathbb{N}} a \circ \tau_i \circ \tau^i = \sup_{i \in \mathbb{N}} \alpha_i \circ \tau^i
\]

We will show that \( a : (X_\omega, e_\omega, \triangleleft_\omega) \rightarrow (Y, e_y, \triangleleft_Y) \) is a morphism in \( R(A) \). Towards this end, assume that \( v \triangleleft_\omega V \). Then \( \forall k \in \mathbb{N}, \tau_k \circ v \triangleleft_k V \) and therefore \( \alpha_k \circ \tau_k \circ v \triangleleft_k V \), because by assumption \( \alpha_k : (X_k, e_k, \triangleleft_k) \rightarrow (Y, e_y, \triangleleft_Y) \). Since \( \triangleleft_k V \) is closed under suprema, it follows

\[
\sup_{k \in \mathbb{N}} \alpha_k \circ \tau_k \circ v = \left( \sup_{k \in \mathbb{N}} \alpha_k \circ \tau_k \right) \circ v = a \circ v \triangleleft_Y V,
\]

which shows that \( a \) satisfies one of the requirements for being a morphism in \( R(A) \).

For the second requirement, assume that \( v \triangleleft_Y V \). Then, \( \forall k \in \mathbb{N}, \alpha_k \circ \tau_k \circ v \triangleleft_k V \), by assumption on \( \alpha_k \). The same argument shows that \( \forall k \in \mathbb{N}, \alpha_k \circ \tau_k \circ v \triangleleft_k V \), because \( \tau_k \) is also a morphism in the category. Since \( \triangleleft_k V \) is closed under suprema, we get:

\[
\sup_{k \in \mathbb{N}} \tau_k \circ \alpha_k \circ \tau^i = \sup_{k \in \mathbb{N}} \tau_k \circ \alpha_k \circ v = \left( \sup_{k \in \mathbb{N}} \tau_k \circ \alpha_k \right) \circ v = a \circ v \triangleleft_Y V
\]

as required.

For the third requirement, we have to show that \( e_\omega = e_y \circ a \). By assumption on the cone \( \alpha : D \Rightarrow (Y, e_y, \triangleleft_Y) \), we have that \( \forall i \in \mathbb{N}, e_i = e_y \circ \alpha_i \) and by construction of \( a \), we know \( \alpha_i = a \circ \tau_i \). Therefore \( \forall i \in \mathbb{N}, e_i = e_y \circ a \circ \tau_i \). However, \( e_\omega \) is by construction the unique morphism in \( PD_e \), such that \( \forall i, e_i = e_\omega \circ \tau_i \), which shows that \( e_\omega = e_y \circ a \), as required. Therefore, we have shown that \( a : (X_\omega, e_\omega, \triangleleft_\omega) \rightarrow (Y, e_y, \triangleleft_Y) \) is indeed a morphism in \( R(A) \).

That \( a : \tau \rightarrow \alpha \) is the unique cocone morphism is now obvious, because if \( a' : \tau \rightarrow \alpha \) is another one, then \( Um \) and \( Ua' \) are both cocone morphisms between \( U\tau \) and \( U\alpha \) in \( PD_e \) and therefore \( a = Ua = Ua' = a' \). Therefore, \( \tau : D \Rightarrow (X_\omega, e_\omega, \triangleleft_\omega) \) is indeed the colimiting cocone of \( D \) in \( R(A) \), which shows that \( R(A) \) has all \( \omega \)-colimits.

\( U^A \) preserves \( \omega \)-colimits: Assume that the cocone \( \alpha : D \Rightarrow (Y, e_y, \triangleleft_Y) \) from above is colimiting in \( R(A) \). But, we know that \( \tau : D \Rightarrow (X_\omega, e_\omega, \triangleleft_\omega) \) is also a colimiting cocone of \( D \). Therefore, there exists a unique cocone isomorphism \( i : \tau \rightarrow \alpha \). Then, \( U \alpha : U \tau \Rightarrow U\alpha \) is a cocone isomorphism in \( PD_e \). However, by construction, \( U\tau \) is a colimiting cocone of \( UD \) in \( PD_e \) and therefore so is \( U\alpha \).

\( U^A \) reflects \( \omega \)-colimits: Assume that the cocone \( \alpha : D \Rightarrow (Y, e_y, \triangleleft_Y) \) from above is such that \( U\alpha : UD \Rightarrow Y \) is colimiting in \( PD_e \). Then the morphism \( a : X_\omega \rightarrow Y \) from above is an isomorphism in \( PD_e \). We have already shown that \( a : (X_\omega, e_\omega, \triangleleft_\omega) \rightarrow (Y, e_y, \triangleleft_Y) \) is a morphism in \( R(A) \). Thus, to finish the proof, it suffices to show that \( a^{-1} \) is a morphism in \( R(A) \) in the opposite direction. But this is obviously true, because \( a^{-1} = a^p \) and \( (a^{-1})^p = a \) and we have shown above that these morphisms satisfy the logical requirements and clearly \( e_y = e_\omega \circ a^{-1} \).

Next, we introduce important relation constructors and some new notation.

\textbf{Notation 88.} Given morphisms \( m_i : X_i \rightarrow X_i \), for \( i \in \{1, \ldots, n\} \), we define:

\[
\langle m_1, \ldots, m_n \rangle \overset{\text{def}}{=} (m_1 \times \cdots \times m_n) \circ J(id_1, \ldots, id_1) : 1 \rightarrow X_1 \times \cdots \times X_n.
\]

\footnote{Note that \( \tau_i \circ v \) is a morphism of TD, because \( v \) is one and because \( \tau_i \in PD_e \) which is a subcategory of TD.}

Definition 94. Given morphisms \( x : 1 \to X \) and \( f : 1 \to [X \to Y] \) in \( \text{DCPO}_M \), let \( f[x] : 1 \to Y \) be the morphism defined by

\[
[f[x] \overset{\text{def}}{=} \epsilon \circ (f \times x) \circ J(id_1, id_1).
\]

Definition 90 (Relation Constructions). We define relation constructors:

- If \( \llangle c_i \rrangle_{X_1, A_1} \in \text{ValRel}(X_1, A_1, e_1) \) and \( \llangle c_i \rrangle_{X_2, A_2} \in \text{ValRel}(X_2, A_2, e_2) \), define

\[
(\llangle c_i \rrangle_{X_1, A_1} + \llangle c_i \rrangle_{X_2, A_2}) \in \text{ValRel}(X_1 + X_2, A_1 + A_2, e_1 + e_2) \text{ by:} \]

\[
J h_i \circ v (\llangle c_i \rrangle_{X_1, A_1} + \llangle c_i \rrangle_{X_2, A_2}) \text{ iff } v \llangle c_i \rrangle_{X_i, A_i} \text{ for } i \in \{1, 2\}.
\]

- If \( \llangle c_i \rrangle_{X_1, A_1} \in \text{ValRel}(X_1, A_1, e_1) \) and \( \llangle c_i \rrangle_{X_2, A_2} \in \text{ValRel}(X_2, A_2, e_2) \), define

\[
(\llangle c_i \rrangle_{X_1, A_1} \times \llangle c_i \rrangle_{X_2, A_2}) \in \text{ValRel}(X_1 \times X_2, A_1 \times A_2, e_1 \times e_2) \text{ by:} \]

\[
\langle v_1, v_2 \rangle (\llangle c_i \rrangle_{X_1, A_1} \times \llangle c_i \rrangle_{X_2, A_2}) (V_1, V_2) \text{ iff } v_1 \llangle c_i \rrangle_{X_1, A_1} V_1 \text{ and } v_2 \llangle c_i \rrangle_{X_2, A_2} V_2.
\]

- If \( \llangle c_i \rrangle_{X_1, A_1} \in \text{ValRel}(X_1, A_1, e_1) \) and \( \llangle c_i \rrangle_{X_2, A_2} \in \text{ValRel}(X_2, A_2, e_2) \), define

\[
f (\llangle c_i \rrangle_{X_1, A_1} \rightarrow \llangle c_i \rrangle_{X_2, A_2}) \overset{\text{def}}{=} \lambda x. M \text{ iff } J[e_i^1 \rightarrow e_2] \circ f \leq [\lambda x. M] \text{ and } \forall (v \llangle c_i \rrangle_{X_1, A_1} V). f[v] \llangle c_i \rrangle_{X_2, A_2} (\lambda x. M) V.
\]

Lemma 91. The assignments in Definition 90 are indeed well-defined.

Proof. Straightforward verification.

Next, a simple lemma that we use later.

Lemma 92. Assume we are given morphisms \( f : 1 \to [C \to D] \), \( h : A \to C \), \( g : D \to B \) and \( v : 1 \to A \). Then

\[
(J[h \rightarrow g] \circ f)[v] = g \circ f[h \circ v].
\]

Proof.

\[
(J[h \rightarrow g] \circ f)[v] = \epsilon \circ ((J[h \rightarrow g] \circ f) \times v) \circ J(id, id) \quad \text{ (Definition)}
\]

\[
= \epsilon \circ (J[h \rightarrow g] \times id) \circ (f \times v) \circ J(id, id) \quad \text{ (Naturality of } \epsilon \text{)}
\]

\[
= g \circ \epsilon \circ (J[h \rightarrow id] \times id) \circ (f \times v) \circ J(id, id) \quad \text{ (Parameterised adjunction [44 pp.102])}
\]

\[
= g \circ \epsilon \circ (id \times h) \circ (f \times v) \circ J(id, id) \quad \text{ (Definition)}
\]

\[
= g \circ f[h \circ v]
\]

The next definition is crucial. Given two logical relations, it is used to define the product, coproduct and function space logical relations. Moreover, this is done in a functorial sense on the categories \( \text{R}(A) \).

Definition 94. Let \( A \) and \( B \) be types. We define covariant functors in the following way (recall Definition 90):

1) \( \times^A_B : \text{R}(A) \times \text{R}(B) \to \text{R}(A \times B) \) by

\[
(X, e_X, \llangle X \rrangle) \times^A_B (Y, e_Y, \llangle Y \rrangle) \overset{\text{def}}{=} (X \times Y, e_X \times e_Y, \llangle X \times Y \rrangle)
\]

\[
f \times^A_B g \overset{\text{def}}{=} f \times e g
\]

2) \( +^A_B : \text{R}(A) \times \text{R}(B) \to \text{R}(A + B) \) by

\[
(X, e_X, \llangle X \rrangle) +^A_B (Y, e_Y, \llangle Y \rrangle) \overset{\text{def}}{=} (X + Y, e_X + e_Y, \llangle X + Y \rrangle)
\]

\[
f +^A_B g \overset{\text{def}}{=} f + e g
\]

3) \( \rightarrow^A_B : \text{R}(A) \times \text{R}(B) \to \text{R}(A \rightarrow B) \) by

\[
(X, e_X, \llangle X \rrangle) \rightarrow^A_B (Y, e_Y, \llangle Y \rrangle) \overset{\text{def}}{=} ([X \rightarrow Y], e_X \rightarrow e_Y, \llangle X \rightarrow Y \rrangle)
\]

\[
f \rightarrow^A_B g \overset{\text{def}}{=} f \rightarrow e g
\]
**Proposition 95.** Each of the functors from Definition [94] is well-defined.

**Proof.** We will show the case for function types which is the most complicated. The other cases follow by a straightforward verification using similar arguments.

**Function types:** Let

\[
egin{align*}
  f_1 : (X_1, e_1^X, \triangleleft_1^X) &\to (Y_1, e_1^Y, \triangleleft_1^Y) \\
  f_2 : (X_2, e_2^X, \triangleleft_2^X) &\to (Y_2, e_2^Y, \triangleleft_2^Y)
\end{align*}
\]

We have to show

\[
f_1 \circ f_2 : (X_1 \circ X_2, e_1^X \circ e_2^X, \triangleleft_1^X \circ \triangleleft_2^X) \to (Y_1 \circ e_2^Y, e_1^Y \circ \triangleleft_2^Y, \triangleleft_1^Y \circ \triangleleft_2^Y)
\]

is a morphism in \( R(A \to B) \).

First, we show that \( f_1 \circ e_2 \) respects the embedding component. Indeed:

\[
e_1^X \circ e_2^X = (e_1^Y \circ f_1) \circ e_2^X = (e_1^Y \circ e_2^Y) \circ (f_1 \circ e_2 f_2).
\]

Next, assume that \( v : (\triangleleft_1^X \to \triangleleft_2^X) V \). Assume further that \( v' : (\triangleleft_1^Y \to \triangleleft_2^Y) V' \). Then, clearly \( f_1^p \circ v' \triangleleft_1^X V' \). If \( f_1^p \circ v' = 0 \), then it trivially follows that \( v[f_1^p \circ v'] = 0 \). Otherwise, \( f_1^p \circ v' \in \text{TD} \) and so \( f_1^p \circ v' \triangleleft_1^X V' \) and therefore \( v[f_1^p \circ v'] \triangleleft_2^X VV' \). In all cases, \( v[f_1^p \circ v'] \triangleleft_2^X VV' \) and therefore \( f_2 \circ v[f_1^p \circ v'] \triangleleft_2^X VV' \). But then, by Lemma [92] we have:

\[
f_2 \circ v[f_1^p \circ v'] = (\mathcal{J}[f_1^p \circ f_2] \circ v)[v'] = ((f_1 \circ e_2 f_2) \circ v)[v'] \triangleleft_2^X VV'.
\]

Furthemore

\[
(e_1^Y \circ e_2^Y) \circ (f_1 \circ e_2 f_2) \circ v = (e_1^Y \circ e_2^Y) \circ v \leq [V]
\]

and therefore by definition \( (f_1 \circ e_2 f_2) \circ v : (\triangleleft_1^Y \to \triangleleft_2^Y) V \) and therefore also \( (f_1 \circ e_2 f_2) \circ v : (\triangleleft_1^Y \to \triangleleft_2^Y) V \), as required.

For the other direction, assume that \( v : (\triangleleft_1^Y \to \triangleleft_2^Y) V \) and therefore also \( (f_1 \circ e_2 f_2) \circ v : (\triangleleft_1^Y \to \triangleleft_2^Y) V \). Then, clearly \( f_1 \circ v' \triangleleft_1^X V' \). If \( f_1 \circ v' = 0 \), then it trivially follows that \( v[f_1 \circ v'] = 0 \). Otherwise, \( f_1 \circ v' \in \text{TD} \) and so \( f_1 \circ v' \triangleleft_1^X V' \) and therefore \( v[f_1 \circ v'] \triangleleft_2^X VV' \). In all cases, \( v[f_1 \circ v'] \triangleleft_2^X VV' \) and therefore \( f_1^p \circ v[f_1 \circ v'] \triangleleft_2^X VV' \). But then, by Lemma [92] we have:

\[
f_2 \circ v[f_1 \circ v'] = (\mathcal{J}[f_1 \to f_2^p] \circ v)[v'] = ((f_1 \circ e_2 f_2)^p \circ v)[v'] \triangleleft_2^X VV'.
\]

Furthemore

\[
(e_1^X \circ e_2^X) \circ (f_1 \circ e_2 f_2)^p \circ v = \mathcal{J}[f_1^X \to e_2^X] \circ \mathcal{J}[f_1 \to f_2^p] \circ v
\]

\[
= \mathcal{J}[f_1 \circ (e_1^X)^p \to e_2^X] \circ (f_1 \circ e_2 f_2^p) \circ v
\]

\[
\leq \mathcal{J}[f_1 \circ (e_1^X)^p \to e_2^X] \circ v
\]

\[
\leq \mathcal{J}[f_1 \circ (e_1^Y)^p \to e_2^Y] \circ v
\]

\[
\leq [V].
\]

If \((f_1 \circ e_2 f_2)^p \circ v \in \text{TD} \), then \((f_1 \circ e_2 f_2)^p \circ v : (\triangleleft_1^X \to \triangleleft_2^X) V \) by definition. Otherwise, \((f_1 \circ e_2 f_2)^p \circ v = 0 \) and then trivially \((f_1 \circ e_2 f_2)^p \circ v : (\triangleleft_1^X \to \triangleleft_2^X) V \). Therefore, in all cases \((f_1 \circ e_2 f_2)^p \circ v : (\triangleleft_1^X \to \triangleleft_2^X) V \), as required.

Therefore, the functor \( \to A,B \) is indeed well-defined. \( \square \)

Observe that Definition [94] lifts the functors that we use to interpret our types in the category \( \text{DCPO}_M \) to the categories \( R(A) \). Next, we show that the functors we just defined are also suitable for forming (parameterised) initial algebras.

**Proposition 96.** For \(* \in \{ \times, +, \to \} \), for all types \( A \) and \( B \), the functor \( *_{A,B} : R(A) \times R(B) \to R(A \ast B) \) is \( \omega \)-cocontinuous and the following diagram:

\[
\begin{array}{ccc}
R(A) \times R(B) & \xrightarrow{*_{A,B}} & R(A \ast B) \\
U^A \times U^B & \downarrow & U^{A \ast B} \\
PD_e \times PD_e & \xrightarrow{*_e} & PD_e
\end{array}
\]

commutes.
Proof. Commutativity of the diagram is immediate from the definitions. To see \( \omega \)-cocontinuity, let \( D \) be an \( \omega \)-diagram in \( R(A) \times R(B) \) and let \( \tau \) be its colimiting cocone. Because the functors \( U^A, U^B \) and \( *_{e} \) are \( \omega \)-cocontinuous, it follows that:

\[
(U^A \ast U^B \circ *_{e}) \tau \text{ is colimiting in } PD_{e}
\]

(Commutativity of the above diagram)

which shows that \( *_{A,B} \) is \( \omega \)-cocontinuous.

Next, we establish an isomorphism between the categories \( R(\mu X A) \) and \( R(A[\mu X A/X]) \).

Definition 97. We define constructors for folding and unfolding logical relations as follows:

- If \( \llbracket \cdot \rrbracket^{1}_{X, A[\mu Y A/Y]} \in ValRel(X, A[\mu Y A/Y], e) \), define

  \[
  (\llbracket \cdot \rrbracket^{1}_{X, A[\mu Y A/Y]} \in ValRel(X, A[\mu Y A/Y], e) \text{ by:})
  \]

- If \( \llbracket \cdot \rrbracket^{e}_{X, \mu Y A} \in ValRel(X, \mu Y A, e) \), define

  \[
  (\llbracket \cdot \rrbracket^{e}_{X, \mu Y A} \in ValRel(X, \mu Y A, e) \text{ by:})
  \]

Proposition 98. The above assignments are indeed well-defined.

Proof. Straightforward verification.

Proposition 99. For every type \( \vdash \mu X A \), we have an isomorphism of categories

\[
\llbracket \cdot \rrbracket^{\mu X A} : R(A[\mu X A/X]) \cong R(\mu X A) : \llbracket \cdot \rrbracket^{\mu X A},
\]

where the functors are defined by

\[
\llbracket \cdot \rrbracket^{\mu X A} : R(A[\mu X A/X]) \to R(\mu X A)
\]

\[
\llbracket \cdot \rrbracket^{\mu X A} : R(\mu X A) \to R(A[\mu X A/X])
\]

\[
\llbracket \cdot \rrbracket^{\mu X A}(f) = f
\]

Proof. The proof is essentially the same as \([49]\) Lemma 7.23, with one extra proof obligation, namely we have to show that our functorial assignments respect the embedding components. But this is obviously true.

This finishes the categorical development of the categories \( R(A) \).

D. Augmented Interpretation of Types

We have now established sufficient categorical structure in order to construct parameterised initial algebras in the categories \( R(A) \). Furthermore, we have sufficient structure to also define an augmented interpretation of types in these categories. The main idea behind providing the augmented interpretation is to show how to pick out the logical relations we need from all those that exist in the categories \( R(A) \).

Notation 100. Given any type context \( \Theta = X_1, \ldots, X_n \) and closed types \( \vdash C_i \) with \( i \in \{1, \ldots, n\} \), we shall write \( \vec{C} \) for \( C_1, \ldots, C_n \) and we also write \( [\vec{C}/\Theta] \) for \( [C_1/X_1, \ldots, C_n/X_n] \).

Definition 101. For any type \( \Theta \vdash A \) and closed types \( \vec{C} \), we define their augmented interpretation to be the functor

\[
\llbracket \cdot \rrbracket^{\mu X A} \vec{C} : R(C_1) \times \cdots \times R(C_n) \to R(A[\vec{C}/\Theta])
\]

defined by induction on the derivation of \( \Theta \vdash A \):

\[
\llbracket \cdot \rrbracket^{\mu X A} \vec{C} := (I)
\]

\[
\llbracket \cdot \rrbracket^{\mu X A} \vec{C} := \star_{\vec{C}/\Theta}.B[\vec{C}/\Theta] o \llbracket \cdot \rrbracket^{\mu X A} \vec{C} \quad \text{(for } \star \in \{+, \times, \to\})
\]

where the \((-)^{*} \) operation is from Definition 43.
Proposition 102. Each functor $\| \Theta \vdash A \|$ is well-defined and $\omega$-cocontinuous. Moreover, the following diagram:

\[
\begin{array}{cccc}
R(C_1) \times \cdots \times R(C_n) & \xrightarrow{\| \Theta \vdash A \|} & R(A[\bar{C}/\Theta]) \\
U^{C_1} \times \cdots \times U^{C_n} & \downarrow & U^{A[\bar{C}/\Theta]} \\
PD_e \times \cdots \times PD_e & \downarrow \iota & PD_e \\
\end{array}
\]

commutes.

Proof. The proof is essentially the same as [49 Proposition 7.26].

Next, a corollary which shows that parameterised initial algebras for our type expressions are constructed in the same way in both categories.

Corollary 103. The 2-categorical diagram:

\[
\begin{array}{cccc}
\iota \circ \| \Theta, X \vdash A \|^C, \| \mu X.A \|^C \circ \{ \text{Id}, \| \Theta \vdash \mu X.A \|^C \} & \xrightarrow{\| \Theta \vdash \mu X.A \|^C} & R(A[\bar{C}/\Theta]) \\
R(C_1) \times \cdots \times R(C_n) & \downarrow \iota & U^{A[\bar{C}/\Theta]} \\
U^{C_1} \times \cdots \times U^{C_n} & \downarrow \{ \Theta, X \vdash A \} \circ \{ \text{Id}, \| \Theta \vdash \mu X.A \| \} & \downarrow \iota & PD_e \\
PD_e \times \cdots \times PD_e & \downarrow \| \Theta \vdash \mu X.A \| & & \\
\end{array}
\]

commutes, where $\iota$ is the parameterised initial algebra isomorphism (see Definition 43).

Proof. The proof is the same as [49 Corollary 7.27].

Proposition 102 shows that the first component of the augmented interpretation coincides with the standard interpretation. This is true for all types, including open ones. In the special case for closed types, let $\| A \|$ def $\| \vdash A \|$ (def), where $*$ is the unique object of the terminal category $1 = R(A)^0$. Proposition 102 therefore shows that $U^{\| A \|} = \| A \|$, which means that $\| A \|$ has the form $\| A \| = ([A], e, \prec)$, where $e : [A] \to [A]$ is some embedding. Next, we show that $e = \text{id}$. In order to do this, we prove a stronger proposition first. We show that the action of the functor $\| \Theta \vdash A \|^C$ on the embedding component is also completely determined by the action of $\| \vdash A \|$ on embeddings.

Proposition 104. For every functor $\| \Theta \vdash A \|^C$ and objects $(X_i, e_i, \prec_i)$ with $i \in \{1, \ldots, n\}$, we have:

\[
\pi_e \left( \| \Theta \vdash A \|^C ((X_1, e_1, \prec_1), \ldots, (X_n, e_n, \prec_n)) \right) = \| \Theta \vdash A \|(e_1, \ldots, e_n),
\]

where for an object $(Z, e_Z, \prec_Z)$ in any category $R(B)$, we define $\pi_e(Z, e_Z, \prec_Z) = e_Z$.

Proof. By induction on the derivation of $\Theta \vdash A$.

Case $\Theta \vdash A$: This is obviously true.

Case $A = A_1 \ast A_2$, for $\ast \in \{\times, +, \to\}$: The statement follows easily by induction and the fact that for every pair of objects $(Y, e_Y, \prec_Y)$ and $(Z, e_Z, \prec_Z)$ we have

\[
\pi_e \left( (Y, e_Y, \prec_Y) \ast^{A_1 A_2} (Z, e_Z, \prec_Z) \right) = e_Y \ast e_Z
\]

which follows by definition of the relevant functors.
Case $\mu X.A$: First we introduce some abbreviations to simplify notation. We define:
- $T \overset{\triangleq}{=} \|\Theta, X \vdash A\|^{\mathcal{C}, \mu X.A|^{\mathcal{C}/\Theta}}$.
- $H \overset{\triangleq}{=} \|\Theta, X \vdash A\|$.
- $\|\|^{\mathcal{C}, \mu X.A|^{\mathcal{C}/\Theta}}$.
- $\langle X, e, \triangleq \rangle \overset{\triangleq}{=} ((X_1, e_1, \triangleq_1), \ldots, (X_n, e_n, \triangleq_n))$.
- $\vec{X} \overset{\triangleq}{=} (X_1, \ldots, X_n)$.
- $\vec{e} \overset{\triangleq}{=} (e_1, \ldots, e_n)$.

Now, let $(Y, e_Y, \triangleq_Y) \overset{\triangleq}{=} (\|T\| \circ (X, e, \triangleq))$. To finish the proof, we have to show that $H^2(\vec{e}) = e_Y$. From Proposition 102 we know that $Y = H^2(\vec{X})$. From Corollary 103 we have a parameterised initial algebra isomorphism
\[
\theta : IT \left( (X, e, \triangleq), (H^2\vec{X}, e_Y, \triangleq_Y) \right) \rightarrow (H^2\vec{X}, e_Y, \triangleq_Y)
\]
which is also a parameterised initial algebra isomorphism
\[
\theta : H\left(\vec{X}, H^2\vec{X}\right) \rightarrow H^2\vec{X}
\]
in $\mathbf{PD}_e$. By the induction hypothesis for $T$ and $H$ and Proposition 102, we get
\[
T \left( (X, e, \triangleq), (H^2\vec{X}, e_Y, \triangleq_Y) \right) = \left( H(\vec{X}, H^2\vec{X}), H(\vec{e}, e_Y), \blacktriangleright \right),
\]
where $\blacktriangleright$ is some (unimportant) logical relation. Therefore by (9) and definition of $\mathbb{I}$, we get that
\[
\theta : \left( H(\vec{X}, H^2\vec{X}), \text{fold} \circ H(\vec{e}, e_Y), \mathbb{I} \blacktriangleleft \right) \rightarrow (H^2\vec{X}, e_Y, \triangleq_Y)
\]
is an isomorphism with the indicated type. This means that in the category $\mathbf{PD}_e$, we have:
\[
\text{fold} \circ H(\vec{e}, e_Y) = e_Y \circ \theta \tag{12}
\]
where we already know that $\theta = \theta_{X_1, \ldots, X_n}$ is the parameterised initial algebra in $\mathbf{PD}_e$ of $H$. But, by definition, so is fold and in fact fold $= \theta_{C_1, \ldots, [C_n]}$. However, $H^2\vec{e}$ is the unique morphism, such that
\[
\theta_{C_1, \ldots, [C_n]} \circ H(\vec{e}, H^2\vec{e}) = H^2\vec{e} \circ \theta_{X_1, \ldots, X_n}
\]
which is the universal property of a parameterised initial algebra (see [49, Remark 4.6]) and therefore by equation (12) it follows that $e_Y = H^2\vec{e}$, as required. \hfill \Box

Corollary 105. For every closed type $A$, we have $\|A\| = (\mathbb{I}A]_A, \ell_A)_{\triangleq_A}$ for some logical relation $\triangleq_A$.

Proof. We already know that the first component is $[A]$. For the second component, the previous proposition shows that $\pi_\exists\|A\| = \pi_\exists \|\vdash A\|_{\triangleq} (\ast) = [\vdash A]|id_{\ast} = \mathbb{I}A]_A$, where $\ast$ denotes the empty tuple of objects and $id_{\ast}$ the empty tuple of embeddings. \hfill \Box

Finally, we want to show that the third component of $\|A\|$ is the logical relation that we need to carry out the adequacy proof. For this, we have to prove a substitution lemma first.

Lemma 106 (Substitution). For any types $\Theta, X \vdash A$ and $\Theta \vdash B$ and closed types $C_1, \ldots, C_n$, we have:
\[
\|\Theta \vdash A|B/X]\|^C = \|\Theta, X \vdash A|^C, B|^{\mathcal{C}/\Theta} \circ (\mathbb{I}A|B|^{\mathcal{C}}).
\]

Proof. The proof is the same as [49, Lemma 7.30]. \hfill \Box

For each type $A$, we have now provided an augmented interpretation $\|A\|$ of $A$ in the category $R(A)$. The interpretation $\|\_\|$ satisfies all the fundamental properties of $\|\_\|$, as we have now shown. It should now be clear that this augmented interpretation is true to its name, because it carries strictly more information compared to the standard interpretation of types. The additional information that $\|A\|$ carries is precisely the logical relation that we need at type $A$, as we show in the next subsection.
E. Existence of the Logical Relations

We can now show that the logical relations we need for the adequacy proof exist.

**Theorem 107.** For each closed type $A$, there exist formal approximation relations:

$$\triangleleft_A \subseteq \text{TD}(1, [A]) \times \text{Val}(A)$$

$$\triangleleft_A \subseteq \text{DCPO}_M(1, [A]) \times \text{Prog}(A)$$

which satisfy the following properties:

(A1) $\forall v \in \text{Val}(A), v_1 \triangleleft_A v_2$ iff $\forall v \triangleleft_A V$, where $i \in \{1, 2\}$.

(A2) $\forall [v_1, v_2] \in \text{Val}(A) \times \text{Val}(A), v_1 \triangleleft_A v_2$, and $v_2 \triangleleft_A v_1$.

(A3) $\forall f \in \text{Val}(A) \times \text{Val}(A), f \triangleleft_A f$.

(A4) $\forall v \in \text{Val}(A), v \triangleleft_A v$.

(B) $\forall m \in \text{Val}(A) \times \text{Val}(A), m \triangleleft_A m$.

(C1) $\forall v \in \text{Val}(A), v \triangleleft_A v$.

(C2) $\forall [v_1, v_2] \in \text{Val}(A) \times \text{Val}(A), v_1 \triangleleft_A v_2$, and $v_2 \triangleleft_A v_1$.

(C3) $\forall f \in \text{Val}(A) \times \text{Val}(A), f \triangleleft_A f$.

(C4) $\forall v \in \text{Val}(A), v \triangleleft_A v$.

(C5) $\forall m \in \text{Val}(A) \times \text{Val}(A), m \triangleleft_A m$.

Proof. Consider the object $[A] \in \text{R}(A)$. We have already shown that $[A] \in \text{ValRel}([A], \triangleleft_A)$ for some logical relation $\triangleleft_A \in \text{ValRel}([A], \triangleleft_A)$. We now show that $\triangleleft_A$ satisfies the required properties. Notice that the embedding components are just identities.

Property (B) is satisfied by construction (Definition 73). Properties (C1) and (C2) are also satisfied by construction (Definition 70). Property (C4) is satisfied by construction and property (B). Property (C3) is satisfied, because if $m \triangleleft_A M$, then by Corollary 67 and property (C1) it follows that $S_0(\triangleleft_A; M) \subseteq \downarrow \text{Val}(M)$. The latter set is Scott-closed and therefore $m \in S(\triangleleft_A; M) \subseteq \downarrow \text{Val}(M)$, as required. Property (C5) is satisfied by Lemma 83.

Properties (A1), (A2) and (A3) are satisfied, because for $\star \in \{+, \times, \to\}$, we have that $\triangleleft_A \triangleleft_B \triangleleft_A \star \triangleleft_B$ and then by Definition 90.

To show that property (A4) is also satisfied, we reason as follows. Consider the isomorphism

$$\text{unfold}_{\mu X.A} : [\mu X.A] \cong [X \vdash A] \triangleleft_A [\mu X.A] = [A[\mu X.A/X]] : \text{fold}_{\mu X.A}$$

from Definition 81. By Corollary 103 and Lemma 106 (when $\Theta = \star$) it follows that this isomorphism lifts to an isomorphism

$$\text{unfold}_{\mu X.A} : [\mu X.A] \cong [X \vdash A] \triangleleft_A [\mu X.A] = [A[\mu X.A/X]] : \text{fold}_{\mu X.A}$$

in the category $\text{R}(\mu X.A)$. Expanding definitions, this means we have an isomorphism

$$\text{unfold}_{\mu X.A} : ([\mu X.A], \text{id}, \triangleleft_{\mu X.A}) = [\mu X.A]$$

$$\cong [\mu X.A] (\triangleleft_A [\mu X.A/X])$$

$$= ([A[\mu X.A/X]], \text{fold}_{\mu X.A}, [\mu X.A \triangleleft_A [\mu X.A/X]]) : \text{fold}_{\mu X.A}$$

in the category $\text{R}(\mu X.A)$. The notion of morphism in this category (Definition 83), construction of $\text{id}$ (Definition 97) and property (C5) allow us to conclude that property (A4) is satisfied. Indeed:

$$\forall v \in \text{Val}(A), v \triangleleft_{\mu X.A} v$$

$$\Rightarrow \text{unfold}_{\mu X.A} \circ v (\text{fold}_{\mu X.A} \triangleleft_{\mu X.A} [\mu X.A/X]) \text{ fold } V$$

$$\Rightarrow \text{unfold}_{\mu X.A} \circ v \triangleleft_{\mu X.A} [\mu X.A/X] V$$

for the other direction of (A4):

$$\text{unfold}_{\mu X.A} \circ v \triangleleft_{\mu X.A} [\mu X.A/X] V$$

$$\Rightarrow \text{unfold}_{\mu X.A} \circ v (\text{fold}_{\mu X.A} \triangleleft_{\mu X.A} [\mu X.A/X]) \text{ fold } V$$

$$\Rightarrow v = \text{fold}_{\mu X.A} \circ \text{unfold}_{\mu X.A} \circ v \triangleleft_{\mu X.A} \text{ fold } V.$$
**F. Closure Properties of the Logical Relations**

Here we establish some important closure properties of the relations $\vdash_A$ from Theorem [107]

**Lemma 108.** Let $\vdash M : A$ be a term and let $F$ be some finite index set. Assume that we are given morphisms $m_i$ and terms $M_i$ such that $m_i \vdash_A M_i$ for $i \in F$. Assume further that for each $i \in F$, we are given a reduction path $\pi_i \in \text{Paths}(M, M_i)$, such that all paths $\pi_i$ are distinct. Then

$$\sum_{i \in F} P(\pi_i)m_i \vdash_A M.$$  

**Proof.** By assumption, for every $i \in F$, we know that $m_i \in S(\vdash_A; M_i)$. Next, consider the function

$$g \overset{\text{def}}{=} \sum_{i \in F} P(\pi_i)(-) : \prod_{|F|} \text{DCPO}_M(1, [A]) \rightarrow \text{DCPO}_M(1, [A]).$$

This function is Scott continuous and therefore by Lemma [76] it suffices to show that $g(\prod_i s_i) \in S(\vdash_A; M)$ for any choice of $s_i \in S_0(\vdash_A; M_i)$. Next, for every $i \in F$, let

$$s_i = \left( \sum_{\pi \in F_i} P(\pi)v_\pi \right) \in S_0(\vdash_A; M_i)$$

where $F_i \subseteq \text{TPaths}(M_i)$ is a finite subset and such that $v_\pi \vdash_A V_\pi$, for each $\pi \in F_i$. Then, we have

$$g \left( \prod_i s_i \right) = \sum_{i \in F} P(\pi_i) \left( \sum_{\pi \in F_i} P(\pi)v_\pi \right) = \sum_{i \in F} \sum_{\pi \in F_i} (P(\pi_i) \cdot P(\pi)) v_\pi = \sum_{i \in F} \sum_{\pi \in F_i} P(\pi_i) v_\pi$$

$$\in S_0(\vdash_A; M),$$

where $\pi, \pi \in \text{Paths}(M, V_\pi)$ is the path constructed by concatenating the path $\pi_i$ to $\pi$. \qed

**Lemma 109.** If $m \vdash_A M$ and $n \vdash_A N$, then $p \cdot m + (1 - p) \cdot n \vdash_A M$ or $p \cdot N$.

**Proof.** This is just a special case of Lemma [108] \qed

**Lemma 110.** For $i \in \{1, 2\}$ : if $m \vdash_A M$, then $\mathcal{J} in_i \circ m \vdash_{A_i + A_2} \mathcal{J} in_i M$.

**Proof.** Assume, without loss of generality, that $i = 1$. By definition we know that $m \in S(\vdash_A; M) = S_0(\vdash_A; M)$. By Lemma [76] it suffices to show

$$\mathcal{J} in_1 \circ \sum_{\pi \in F} P(\pi)v_\pi \in S(\vdash_{A_1 + A_2}; \mathcal{J} in_1 M)$$

for any $\sum_{\pi \in F} P(\pi)v_\pi \in S_0(\vdash_A; M)$. Since $(\mathcal{J} in_1 \circ -)$ is linear, we see

$$\mathcal{J} in_1 \circ \sum_{\pi \in F} P(\pi)v_\pi = \sum_{\pi \in F} P(\pi)(\mathcal{J} in_1 \circ v_\pi) = \sum_{\pi \in F} P(in_1(\pi))(\mathcal{J} in_1 \circ v_\pi) \in S(\vdash_{A_1 + A_2}; \mathcal{J} in_1 M),$$

where $\mathcal{J} in_1(\pi) \in \text{Paths}(\mathcal{J} in_1 M, \mathcal{J} in_1 V_\pi)$ is the path constructed by reducing $\mathcal{J} in_1 M$ to $\mathcal{J} in_1 V_\pi$, as specified by $\pi$. The membership relation is satisfied because by assumption $v_\pi \vdash_A V_\pi$ and then by Theorem [107](A1). \qed

**Lemma 111.** Let $m \vdash_{A_1 + A_2} M$. Next, assume that for $k \in \{1, 2\}$ we have terms $x_k : A_k \vdash N_k : B$ and morphisms $n_k : [A_k] \rightarrow [B]$, such that for every $v_k \vdash_{A_k} V_k$, it is the case that $n_k \circ v_k \vdash_B N_k[V_k/x_k]$. Then

$$[n_1, n_2] \circ m \vdash_B \text{case } M \text{ of } \mathcal{J} in_1 x_1 \Rightarrow N_1 | \mathcal{J} in_2 x_2 \Rightarrow N_2.$$  

**Proof.** For brevity, let $C$ be the term $C \overset{\text{def}}{=} \text{case } M \text{ of } \mathcal{J} in_1 x_1 \Rightarrow N_1 | \mathcal{J} in_2 x_2 \Rightarrow N_2$. Next, consider the function

$$([n_1, n_2] \circ -) : \text{DCPO}_M(1, [A_1 + A_2]) \rightarrow \text{DCPO}_M(1, [B]).$$

This function is Scott continuous. By Lemma [76] to complete the proof it suffices to show that $[n_1, n_2] \circ m' \vdash_B C$ for any $m' \in S_0(\vdash_{A_1 + A_2}; M)$. Towards that end, let

$$m' = \sum_{\pi \in F} P(\pi)v_\pi,$$
where \( F \) is finite and where \( v_\pi \prec_{A_1 + A_2} V_\pi \), for each \( \pi \in F \). Let \( F_1 \subseteq F \) be the set of paths \( \pi \) such that \( V_\pi = \in_1 V'_\pi \) for some \( V'_\pi \) and let \( F_2 = F - F_1 \). Then by Theorem \[107\] (A1), for each \( \pi \in F_1 \), it follows that \( V_\pi = \in_1 V'_\pi \) and \( v_\pi = \cdot \in_1 \circ v'_\pi \) and \( v'_\pi \prec_{A_1} V'_\pi \). Similarly, for each \( \pi \in F_2 \), it follows that \( V_\pi = \in_2 V'_\pi \) and \( v_\pi = \cdot \in_2 \circ v'_\pi \) and \( v'_\pi \prec_{A_2} V'_\pi \). Therefore, we get:

\[
[n_1, n_2] \circ m' = [n_1, n_2] \circ \left( \sum_{\pi \in F_1} P(\pi)(\cdot \in_1 \circ v'_\pi) + \sum_{\pi \in F_2} P(\pi)(\cdot \in_2 \circ v'_\pi) \right)
\]

In the above sums, by assumption, we know that \( n_1 \circ v'_\pi \prec_B N_1[V'_\pi/x_1] \), for each \( \pi \in F_1 \) and similarly \( n_2 \circ v'_\pi \prec_B N_2[V'_\pi/x_2] \), for each \( \pi \in F_2 \). Next, consider the function

\[
\left( \sum_{\pi \in F_1} P(\pi)(-\circ v'_\pi) + \sum_{\pi \in F_2} P(\pi)(-\circ v'_\pi) \right) : DCPO_M(1, [B])^{F_1} \times DCPO_M(1, [B])^{F_2} \rightarrow DCPO_M(1, [B]).
\]

This function is Scott-continuous and by Lemma \[76\] to complete the proof it suffices to show that

\[
\left( \sum_{\pi \in F_1} P(\pi)(n^*_1) + \sum_{\pi \in F_2} P(\pi)(n^*_2) \right) \prec_B C,
\]

where \( n^*_1 \in S_0(\prec_B; N_1[V'_\pi/x_1]) \) for \( \pi \in F_1 \) and \( n^*_2 \in S_0(\prec_B; N_2[V'_\pi/x_2]) \) for \( \pi \in F_2 \) are taken to be arbitrary. Towards this end, let

\[
\begin{align*}
n^*_1 &= \sum_{\pi' \in F^*_1} P(\pi') v_{\pi'} \in S_0(\prec_B; N_1[V'_\pi/x_1]) \\
n^*_2 &= \sum_{\pi' \in F^*_2} P(\pi') v_{\pi'} \in S_0(\prec_B; N_2[V'_\pi/x_2])
\end{align*}
\]

where \( F^*_k \) is finite and where \( v_{\pi'} \prec_B V_{\pi'} \), for every \( \pi' \in F^*_k \) and where \( k \in \{1, 2\} \). Then, we get

\[
\left( \sum_{\pi \in F_1} P(\pi)(n^*_1) + \sum_{\pi \in F_2} P(\pi)(n^*_2) \right) =
\]

\[
\left( \sum_{\pi \in F_1} \sum_{\pi' \in F^*_1} P(\pi)P(\pi') v_{\pi'} \right) + \left( \sum_{\pi \in F_2} \sum_{\pi' \in F^*_2} P(\pi)P(\pi') v_{\pi'} \right)
\]

where \( \text{case}_1(\pi, \pi') \in \text{Paths}(C, V_\pi) \) is the path obtained by reducing \( C \) to \( C_{\pi} \overset{\text{def}}{=} \text{case}_1(\pi', V_\pi) \) of \( \in_1 x_1 \Rightarrow N_1 \mid \in_2 x_2 \Rightarrow N_2 \) as specified by \( \pi \), then performing the beta reduction \( C_{\pi} \overset{\cdot}{\Rightarrow} N_1[V'_\pi/x_1] \) and then reducing \( N_1[V'_\pi/x_1] \) to \( V_{\pi'} \) as specified by \( \pi' \). Similarly for \( \text{case}_2(\pi, \pi') \). The last sum is now by definition in \( S_0(\prec_B; C) \).

**Lemma 112.** If \( m_1 \sim_{A_1} M_1 \) and \( m_2 \sim_{A_2} M_2 \) then \( \langle m_1, m_2 \rangle \sim_{A_1 \times A_2} (M_1, M_2) \).

**Proof.** The map \( \langle - , - \rangle : DCPO_M(1, [A_1]) \times DCPO_M(1, [A_2]) \rightarrow DCPO_M(1, [A_1 \times A_2]) \) is Scott-continuous in both arguments and therefore by Lemma \[76\] to complete the proof it suffices to show that \( \langle m'_1, m'_2 \rangle \sim_{A_1 \times A_2} (M_1, M_2) \) for any \( m'_1 \in S_0(\prec_{A_1}; M_1) \) and \( m'_2 \in S_0(\prec_{A_2}; M_2) \).
Now, take \( m'_1 = \sum_{\pi_1 \in F_1} P(\pi_1)v_{\pi_1} \in S_0(\triangleleft A_1; M_1) \) and \( m'_2 = \sum_{\pi_2 \in F_2} P(\pi_2)v_{\pi_2} \in S_0(\triangleleft A_2; M_2) \), where \( F_1 \) and \( F_2 \) are finite sets, and where \( v_{\pi_1} \triangleleft A_1 V_{\pi_1} \) for each \( \pi_1 \in F_1 \) and where \( v_{\pi_2} \triangleleft A_2 V_{\pi_2} \) for each \( \pi_2 \in F_2 \). We then have:

\[
\langle m'_1, m'_2 \rangle = \langle \sum_{\pi_1 \in F_1} P(\pi_1)v_{\pi_1}, \sum_{\pi_2 \in F_2} P(\pi_2)v_{\pi_2} \rangle 
= \sum_{\pi_1 \in F_1} \sum_{\pi_2 \in F_2} P(\pi_1)P(\pi_2)\langle v_{\pi_1}, v_{\pi_2} \rangle 
= \sum_{\pi_1 \in F_1} \sum_{\pi_2 \in F_2} P(\text{pair}(\pi_1, \pi_2))\langle v_{\pi_1}, v_{\pi_2} \rangle 
= \sum_{\pi_1 \in F_1} \sum_{\pi_2 \in F_2} \sum_{I} P(\text{pair}(\pi_1, \pi_2))\langle v_{\pi_1}, v_{\pi_2} \rangle
\]

(14)

(15)

(16)

Equation (14) holds by definition. Equation (15) is true since the function \( \langle -, - \rangle \) defined above is linear in each component by Lemma 38 Item 3. In Equation (16) \( \text{pair}(\pi_1, \pi_2) \) is the path which first reduces \((M_1, M_2)\) to \((V_{\pi_1}, V_{\pi_2})\) as specified by \( \pi_1 \) and then reduces \((V_{\pi_1}, M_2)\) to \((V_{\pi_1}, V_{\pi_2})\) as specified by \( \pi_2 \) and it is easy to see that Equation (16) holds. Finally (17) holds, because \( v_{\pi_1} \triangleleft A_1 V_{\pi_1} \) and \( v_{\pi_2} \triangleleft A_2 V_{\pi_2} \) by assumption and then by Theorem 107 (A2) we have that \( \langle v_{\pi_1}, v_{\pi_2} \rangle \triangleleft (A_1, A_2) \)(V_{\pi_1}, V_{\pi_2}).

\[ \Box \]

Lemma 113. If \( m \triangleleft_{A_1 \times A_2} M \) then \( J \pi_i \odot m \triangleleft_{A_i} \pi_i M \), for \( i \in \{1, 2\} \).

Proof. Without loss of generality, we will show the statement for the first projection. In order to avoid notational confusion, we will write \( \pi_1 \) for \( \pi_1 \) for the projection on the first component in this lemma. We shall use \( \pi \) to range over paths, as in the other lemmas.

Using Lemma 76 to complete the proof it suffices to show that

\[ J \pi_1 \odot m' \triangleleft_{A_1} \pi_1 M \]

for any \( m' \in S_0(\triangleleft_{A_1 \times A_2}; M) \). Towards this end, let

\[ m' = \sum_{\pi \in F} P(\pi)v_{\pi} \in S_0(\triangleleft_{A_1 \times A_2}; M) \]

where \( F \subseteq \text{TPaths}(M) \) is finite and where \( v_{\pi} \triangleleft_{A_1 \times A_2} V_{\pi} \) for every \( \pi \in F \). Using Theorem 107 (A2), we see that it must be the case \( v_{\pi} = \langle v_{\pi}^1, v_{\pi}^2 \rangle \) and \( V_{\pi} = \langle V_{\pi}^1, V_{\pi}^2 \rangle \) and \( v_{\pi}^1 \triangleleft_{A_1} V_{\pi}^1 \) and \( v_{\pi}^2 \triangleleft_{A_2} V_{\pi}^2 \).

Therefore, we have

\[ J \pi_1 \odot m' = J \pi_1 \odot \sum_{\pi \in F} P(\pi)v_{\pi} \]
\[ = J \pi_1 \odot \sum_{\pi \in F} P(\pi)\langle v_{\pi}^1, v_{\pi}^2 \rangle \]
\[ = \sum_{\pi \in F} P(\pi)(J \pi_1 \odot \langle v_{\pi}^1, v_{\pi}^2 \rangle) \]
\[ = \sum_{\pi \in F} P(\pi)v_{\pi}^1 \]
\[ = \sum_{\pi \in F} P(\text{pr}_1(\pi))v_{\pi}^1 \]
\[ \triangleleft_{A_1} \pi_1 M \]

where \( \text{pr}_1(\pi) \in \text{Paths}(\text{pr}_1 M, V_{\pi}^1) \) is the path that reduces \( \text{pr}_1 M \) to \( \text{pr}_1(V_{\pi}^1, V_{\pi}^2) \) as specified by \( \pi \) and then finally performs the reduction \( \text{pr}_1(V_{\pi}^1, V_{\pi}^2) \rightarrow V_{\pi}^2 \).

\[ \Box \]

Lemma 114. If \( m \triangleleft_{\mu X, A} M \) then unfold \circ m \triangleleft_{A[\mu X, A/X]} \text{unfold} M.

Proof. By Lemma 76 to complete the proof it suffices to show that

\[ \text{unfold} \circ m' \in S(\triangleleft_{A[\mu X, A/X]}; \text{unfold} M) \]

for any \( m' \in S_0(\triangleleft_{\mu X, A}; M) \). Towards this end, let

\[ m' = \sum_{\pi \in F} P(\pi)v_{\pi} \in S_0(\triangleleft_{\mu X, A}; M) \]
for some finite $F \subseteq \text{TPaths}(M)$ and where $\pi \vdash_{\mu X.A} V_{\pi} = \text{fold} V'_{\pi}$ for each $\pi \in F$. Then we have
\[
\text{unfold} \circ m' = \sum_{\pi \in F} P(\pi)(\text{unfold} \circ v_{\pi}) \\
= \sum_{\pi \in F} P(\text{unfold}(\pi))(\text{unfold} \circ v_{\pi}) \\
\in S_0(<A_{\mu X.A/X}; \text{unfold} M),
\]
where $\text{unfold}(\pi) \in \text{Paths}(\text{unfold} M, V'_{\pi})$ is the path that reduces $\text{unfold} M$ to $\text{unfold} V'_{\pi}$ as specified by $\pi$ and then finally performs the reduction $\text{unfold} \text{fold} V'_{\pi} \downarrow V'_{\pi}$. This last sum satisfies the membership relation, because we know that $\pi \vdash_{\mu X.A} V_{\pi} = \text{fold} V'_{\pi}$ and then by Theorem 107 (A4) we see that $\text{unfold} \circ v_{\pi} \vdash_{A_{\mu X.A/X}} V'_{\pi}$, as required. □

**Lemma 115.** If $m \vdash_{A_{\mu X.A/X}} M$ then $\text{fold} \circ m \vdash_{\mu X.A} \text{fold} M$.

**Proof.** The function
\[
(fold \circ -): \text{DCPO}_M(1, [A_{\mu X.A/X}]) \to \text{DCPO}_M(1, [\mu X.A])
\]
is Scott-continuous and therefore by Lemma 76 to complete the proof it suffices to show that $\text{fold} \circ m \in S(<\mu X.A; \text{fold} M)$ for each $m' \in S_0(<A_{\mu X.A/X}; M)$. Towards this end, assume that
\[
m' = \sum_{\pi \in F} P(\pi)v_{\pi} \in S_0(<A_{\mu X.A/X}; M),
\]
where $F \subseteq \text{TPaths}(M)$ is finite and for each $\pi \in F$ we have $\pi \vdash_{\mu X.A} V_{\pi}$. Therefore, by Theorem 107 (A4) we conclude that $\text{fold} \circ v_{\pi} \vdash_{\mu X.A} \text{fold} V_{\pi}$, for each $\pi \in F$. Now we finish the proof with the following derivation:
\[
\text{fold} \circ m' = \text{fold} \circ \sum_{\pi \in F} P(\pi)v_{\pi} \\
= \sum_{\pi \in F} P(\text{fold}(\pi))(\text{fold} \circ v_{\pi}) \\
\in S_0(<\mu X.A; \text{fold} M) \subseteq S(<\mu X.A; \text{fold} M),
\]
where $\text{fold}(\pi) \in \text{Paths}(\text{fold} M, \text{fold} V_{\pi})$ is the path that reduces $\text{fold} M$ to $\text{fold} V_{\pi}$ as specified by $\pi$. □

**Lemma 116.** If $m \vdash_{A \to B} M$ and $n \vdash_{A} N$, then $m[n] \vdash_{B} MN$.

**Proof.** Consider the function $g: \text{DCPO}_M(1, [A \to B]) \times \text{DCPO}_M(1, [A]) \to \text{DCPO}_M(1, [B])$ defined by $g(x, y) = x[y]$ (see Notation 59). This function is Scott continuous and linear in both arguments. By Lemma 76 to complete the proof it suffices to show that $m'[n'] \vdash_{B} MN$ for any $m' \in S_0(<A_{\to B}; M)$ and $n' \in S_0(<A; N)$. Towards that end, let
\[
m' = \sum_{\pi \in F} P(\pi)v_{\pi} \in S_0(<A_{\to B}; M) \\
n' = \sum_{\pi' \in F'} P(\pi')v_{\pi'} \in S_0(<A; N)
\]
with $\pi \vdash_{A \to B} V_{\pi}$ and $\pi' \vdash_{A} V_{\pi'}$. Then by Theorem 107 (A3) we have that $v_{\pi}[v_{\pi'}] \vdash_{B} V_{\pi}V_{\pi'}$ and
\[
m'[n'] = \sum_{\pi \in F} \sum_{\pi' \in F'} (P(\pi) \cdot P(\pi')) v_{\pi}[v_{\pi'}] \\
= \sum_{(\pi, \pi')} P(\text{app}(\pi, \pi')) v_{\pi}[v_{\pi'}] \\
\vdash_{B} MN \quad \text{(Lemma 108)}
\]
where $\text{app}(\pi, \pi') \in \text{Paths}(MN, V_{\pi}V_{\pi'})$ is the path where we first reduce $MN$ to $V_{\pi}N$ in the same way as in $\pi$ and then we reduce $V_{\pi}N$ to $V_{\pi}V_{\pi'}$ in the same way as in $\pi'$. Note: in the above sum $V_{\pi}V_{\pi'}$ is not a value, so Lemma 108 is crucial. □
G. Fundamental Lemma and Strong Adequacy

We may now prove the Fundamental Lemma which then easily implies our adequacy result.

**Lemma 117** (Fundamental). Let \( x_1 : A_1, \ldots, x_n : A_n \vdash M : B \) be a term. Assume further we are given a collection of morphisms \( v_i \) and values \( V_i \), such that \( v_i \triangleleft_A V_i \) for \( i \in \{1, \ldots, n\} \). Then:

\[
[M] \odot \langle \vec{v} \rangle \triangleleft_B M[\vec{V}/\vec{x}].
\]

**Proof.** By induction on the derivation of the term \( M \).

For the case of lambda abstractions, we reason as follows. Let us assume that the term of the induction hypothesis is

\[
x_1 : A_1, \ldots, x_n : A_n, y : A \vdash M : B.
\]

Let us write \( l \overset{\text{def}}{=} \llbracket \lambda y. M \rrbracket \odot \langle \vec{v} \rangle \) and \( R \overset{\text{def}}{=} \lambda y. M[\vec{V}/\vec{x}] \). Observe that \( l \in \mathbf{TD} \) and therefore by Theorem 107 (C5), we may equivalently show that

\[
l \triangleleft_{A \to B} R.
\]

By Theorem 107 (A3), this is in turn equivalent to showing that

\[
l \leq [R] \text{ and } \forall (w \triangleleft_A W). \ l[w] \triangleleft_B RW.
\]

The inequality is satisfied, because

\[
l = [\lambda y. M] \odot \langle \vec{v} \rangle \\
\leq [\lambda y. M] \odot \langle [\vec{V}] \rangle \\
= [R].
\]

(Theorem 107 (C1))

(Lemma 53)

For the other requirement, assuming that \( w \triangleleft_A W \), we reason as follows

\[
l[w] = ([\lambda y. M] \odot \langle \vec{v} \rangle)[w] \\
= \epsilon \circ ([\lambda y. M] \times \text{id}) \circ \langle \vec{v}, w \rangle \\
= \epsilon \circ (J \lambda ([M] \times \text{id}) \circ \langle \vec{v}, w \rangle \\
= \lambda^{-1}(\lambda([M])) \circ \langle \vec{v}, w \rangle \\
= [M] \odot \langle \vec{v}, w \rangle \\
\triangleleft_B M[\vec{V}/\vec{x}, W/y].
\]

(Definition)

(Property of adjunction (5))

(Induction Hypothesis)

Finally, observe that \( RW = (\lambda y. M[\vec{V}/\vec{x}])W \downarrow M[\vec{V}/\vec{x}, W/y] \), i.e. \( RW \) beta-reduces to \( M[\vec{V}/\vec{x}, W/y] \). Therefore by Lemma 108 it follows that

\[
l[w] \triangleleft_B RW,
\]

as required.

The case for variables follows immediately by expanding definitions and Theorem 107 (C5).

All other cases follow by straightforward induction using closure Lemmas 109 – 116.

Adequacy now follows as a corollary of this lemma.

**Theorem 118** (Strong Adequacy). For any closed term \( \cdot \vdash M : A \), we have

\[
\llbracket M \rrbracket = \sum_{V \in \mathbf{Val}(M)} P(M \to V) \llbracket V \rrbracket.
\]

**Proof.** Let

\[
u \overset{\text{def}}{=} \sum_{V \in \mathbf{Val}(M)} P(M \to V) \llbracket V \rrbracket.
\]
From Corollary 67, we know that $\llbracket M \rrbracket \geq u$. To finish the proof, we have to show the converse inequality. Next, observe that $S_0(\lt_A; M) \subseteq \downarrow u$, which follows from Theorem 107 (C1). To see this, we reason as follows. Taking an arbitrary element of $S_0(\lt_A; M)$ as in Theorem 107 (B):

$$\sum_{\pi \in F} P(\pi)v_{\pi} \leq \sum_{\pi \in F} P(\pi)[V_{\pi}] \quad \text{(Theorem 107 (C1))}$$

$$= \sum_{V \in \cup\{V_{\pi} | \pi \in F\}} \left( \sum_{\pi \in F, V_{\pi} = V} P(\pi) \right) [V]$$

$$\leq \sum_{V \in \cup\{V_{\pi} | \pi \in F\}} \left( \sum_{\pi \in \text{Paths}(M, V)} P(\pi) \right) [V]$$

$$= \sum_{V \in \cup\{V_{\pi} | \pi \in F\}} P(M \rightarrow V)[V]$$

$$\leq \sum_{V \in \text{Val}(M)} P(M \rightarrow V)[V].$$

The set $\downarrow u$ is Scott-closed and therefore $S(\lt_A; M) \subseteq \downarrow u$. By Lemma 117, we know that $\llbracket M \rrbracket \lt_A M$. By definition of $\lt_A$ it follows $\llbracket M \rrbracket \in S(\lt_A; M)$ and therefore $\llbracket M \rrbracket \leq u$, thus finishing the proof. $\blacksquare$