The following full text is a preprint version which may differ from the publisher's version.

For additional information about this publication click this link.
http://hdl.handle.net/2066/117090

Please be advised that this information was generated on 2017-09-08 and may be subject to change.
Abstract—So-called effect algebras and modules are basic mathematical structures that were first identified in mathematical physics, for the study of quantum logic and quantum probability. They incorporate a double negation law \( p^\perp = p \). Since then it has been realised that these effect structures form a useful abstraction that covers not only quantum logic, but also Boolean logic and probabilistic logic. Moreover, the duality between effect and convex structures lies at the heart of the duality between predicates and states. These insights are leading to a uniform framework for the semantics of computation and logic. This framework has been elaborated elsewhere for set-theoretic, discrete probabilistic, and quantum computation. Here the missing case of continuous probability is shown to fit in the same uniform framework. On a technical level, this involves an investigation of the logical aspects of the Giry monad on measurable spaces and of Lebesgue integration.

Keywords—Probabilistic system, measurable space, Giry monad, effect algebra, duality.

I. INTRODUCTION

Edsger Dijkstra invented the weakest pre-condition calculus as a systematic technique for deriving program properties, see [1]. For a program/statement \( s \) the calculus involves an operation \( \text{wp}(s) \) that transform a post-condition \( Q \) into the weakest pre-condition \( P = \text{wp}(s)(Q) \) that guarantees that \( Q \) holds in the “post” state resulting from executing \( s \) in a “pre” state where \( P \) holds. More mathematically, for non-deterministic program going from state \( X \) to state \( Y \), the weakest pre-condition calculus involves bijective correspondences between:

\[
\begin{align*}
X & \xrightarrow{s} P(Y) & \text{program interpretations} \\
\text{wp}(s)(P(X)) & \rightarrow \text{wp}(s)(P(Y)) & \text{\( \vee \)-preserving maps} \\
\text{wp}(s)(P(Y)) & \rightarrow P(X) & \text{\( \Lambda \)-preserving maps}
\end{align*}
\]  

The latter map, involving a reversal of \( X \) and \( Y \), computes the weakest pre-condition from the post-condition.

More categorically, this can be expressed via a diagram:

\[
\begin{array}{ccc}
\text{EMod}^{\text{op}} & \xrightarrow{\top} & \text{Conv} \\
\text{[predicates/effects]} & \xrightarrow{\mathcal{K}\mathcal{L}(\mathcal{P})} & \text{[states]}
\end{array}
\]  \hspace{2cm} \begin{array}{ccc}
\text{EMod}^{\text{op}} & \xrightarrow{\top} & \text{Conv} \\
\text{[predicates/effects]} & \xrightarrow{\mathcal{K}\mathcal{L}(\mathcal{G})} & \text{[states]}
\end{array}
\]  

The main result of the current paper shows that this same diagram also occurs for continuous probabilistic computation/logic. It leads to a correspondence as in [1], like in Kozen’s duality [4], as will be shown in the very end.

**Theorem 1:** For the Giry monad \( \mathcal{G} \) on the category \( \text{Meas} \) of measurable spaces there is a diagram:

\[
\begin{array}{ccc}
\sigma\text{-EMod}^{\text{op}} & \xrightarrow{\top} & \text{EMod} \\
\text{[predicates/effects]} & \xrightarrow{\mathcal{K}\mathcal{L}(\mathcal{G})} & \text{[states]}
\end{array}
\]  

The subcategory \( \sigma\text{-EMod} \hookrightarrow \text{EMod} \) contains \( \omega \)-continuous effect modules, with joins of increasing chains.

The main contributions of this paper are:
• An extension of the uniform framework for program semantics and logic proposed in [3], the main examples used there involve set-theoretic, discrete probabilistic, and quantum computation. Here we elaborate the missing case of continuous probabilistic computation.
• Identification of the relevant probabilistic predicates, by proving the correspondence between measurable maps \( X \to [0,1] \) and “decidable” predicates \( p: X \to X + X \) with \( \nabla \circ p = id \) — as used in [3] for logics with double negation. Additionally, “characteristic” maps for (quantum-style) measurement, for dynamic logical operations “andthen” and “then”, and for probability density functions are identified in this setting.
• A re-discovery of Kozen’s duality [4] in a more systematic and general setting.
• Promotion of “effect” structures as the relevant logical structures covering Boolean, probabilistic, and also quantum logic. This promotion includes a systematic account of Lebesgue integration and the Giry monad in terms of these effect structures.

In the end one may view the current work as a precise elaboration of Lawvere’s early ideas (see e.g. [5]) about the analogies between logic in terms of subsets and union (via the powerset monad) and logic in terms of measurable maps and integration (first elaborated by Giry [6] and many others [4, 7, 8, 9, 10, 11, 12, 13, 14, 15]).

This paper is organised as follows. After describing the mathematical preliminaries it proceeds with the correspondence between measurable and decidable predicates. Sections \( IV \) and \( V \) provide alternative formulations, of the Giry monad in terms of predicates, and of predicates in terms of the Giry monad. This resembles the quantum situation with Gleason-style isomorphisms \( \text{Hom}(E(H), [0,1]) \cong \text{DM}(H) \) and \( \text{Hom}(\text{DM}(H), [0,1]) \cong E(H) \), relating effects and density matrices, see [16], [17]. The final section \( VI \) connects predicates and states, leading to the main result (Theorem 1).

II. MATHEMATICAL PRELIMINARIES

This section prepares the ground, by introducing in three separate subsections the basics of effect algebras/modules, of Lebesgue integration and of the Giry monad on the category of measurable spaces. We assume familiarity with basic category theory, including the theory of monads.

A. Effect algebras and effect modules

Effect algebras have been introduced in mathematical physics [18], in the investigation of quantum probability, see [19] for an overview. An effect algebra is a partial commutative monoid \( (M, 0, \otimes) \) with an orthocomplement \( (\cdot)^\perp \). One writes \( x \perp y \) if \( x \otimes y \) is defined. The orthocomplement must satisfy two requirements: (1) \( x^\perp \) is unique with \( x \otimes x^\perp = 1 \), where \( 1 = 0^\perp \), and (2) \( x \perp 1 \) implies \( x = 0 \). Each effect algebra is partially ordered, by \( x \leq y \) iff \( x \otimes z = y \), for some \( z \). The main example is the unit interval \( [0,1] \subseteq \mathbb{R} \), where addition \( + \) is obviously partial, commutative, associative, and has 0 as unit; moreover, the orthocomplement is \( r^\perp = 1 - r \).

A \( \sigma \)-effect algebra additionally has joins \( \bigvee x_n \) of countable chains \( x_0 \leq x_1 \leq \ldots \). In the current setting we assume all effect algebras are such \( \sigma \)-effect algebras (so we omit the ‘\( \sigma \)’ in (1)). We write \( EA \) for the category of \( \sigma \)-effect algebras, with morphism preserving \( \otimes, 1, \bigvee \).

For each set \( X \), the set \( [0,1]^X \) of fuzzy predicates on \( X \) is an effect algebra, via pointwise operations. Each \( (\omega \text{-complete}) \) Boolean algebra \( B \) is an effect algebra with \( x \perp y \) iff \( x \wedge y = \perp \); then \( x \otimes y = x \lor y \). Interestingly, George Boole originally defined union for disjoint subsets only. In a quantum setting, the main example is the set of effects \( E(H) = \{ E: H \to H \mid 0 \leq E \leq I \} \) on a Hilbert space \( H \), see e.g. [19], [2].

An effect module is an “effect” version of a vector space. It involves an effect algebra \( M \) with a scalar multiplication \( s \cdot x \in M \), where \( s \in [0,1] \) and \( x \in M \). This scalar multiplication is required to be a suitable homomorphism in each variable separately. The algebras \( [0,1]^X \) and \( E(H) \) are clearly such effect modules. In the subcategory \( \text{EMod} \to EA \) maps additionally commute with scalar multiplication. Since our effect algebras have joins \( \bigvee \), so do effect modules.

We need the (finite, discrete probability) distribution monad \( D: \text{Sets} \to \text{Sets} \). It sends a set \( X \) to the set \( D(X) = \{ \varphi: X \to [0,1] \mid \text{supp}(\varphi) \text{ is finite} \} \), where \( \text{supp}(\varphi) = \{ x \mid \varphi(x) \neq 0 \} \). Such an element \( \varphi \in D(X) \) may be identified with a formal finite convex sum \( \sum_i r_i x_i \) with \( x_i \in X \) and \( r_i \in [0,1] \) satisfying \( \sum_i r_i = 1 \). A convex set is an Eilenberg-Moore algebra of this monad: it consists of a carrier set \( X \) in which actual sums \( \sum_i r_i x_i \in X \) exist for all convex combinations. Like in Diagram [3] we write \( \text{Conv} = \mathcal{E}(D) \) for the category of convex sets, with “affine” functions preserving convex sums.

Effect modules and convex sets are related via a basic adjunction [17], obtained by “homming into \([0,1]\)”, as in:

\[
\begin{array}{ccc}
\text{EMod} & \xrightarrow{\mathbb{T}} & \text{Conv} \\
\text{Conv} & \xleftarrow{\mathbb{L}} & \text{EMod}(-,[0,1])
\end{array}
\]

B. Measurable spaces and the Giry functor

A measurable space — i.e. an object of the category \( \text{Meas} \) — is a pair \( (X, \Sigma_X) \) consisting of a set \( X \) together with a \( \sigma \)-algebra \( \Sigma_X \subseteq \mathcal{P}(X) \). The latter is a collection of “measurable” subsets closed under \( \emptyset \), complements (negation), and countable unions. This set \( \Sigma_X \) forms a Boolean algebra — and hence an effect algebra — in which countable joins exist. A measurable space \( X \) is called discrete if \( \Sigma_X = \mathcal{P}(X) \), where \( X \) is either finite or countable.

A morphism \( X \to Y \) in \( \text{Meas} \), from \( (X, \Sigma_X) \) to \( (Y, \Sigma_Y) \), is a measurable function \( f: X \to Y \), i.e. a function satisfying \( f^{-1}(M) \in \Sigma_X \) for each measurable subset \( M \subseteq \Sigma_Y \). This yields a functor \( \text{Meas} \to \text{EA}^{\text{op}} \), given by \( X \mapsto \Sigma_X \). With each topological space \( X \) with opens \( \mathcal{O}(X) \) one associates the least \( \sigma \)-algebra containing \( \mathcal{O}(X) \). This is the Borel algebra/spaces on \( X \). In particular the unit interval \( [0,1] \) forms a measurable space. Its measurable subsets are generated by the intervals \([q,1] \), where \( q \) is a rational number in \([0,1]\).
Given measurable spaces $Y_i$ and functions $f_i: X \to Y_i$ there is a least $\sigma$-algebra $\Sigma_X \subseteq \mathcal{P}(X)$ making all functions $f_i$ measurable. Thus $\Sigma_X$ contains all $f_i^{-1}(M)$ for $M \in \Sigma_Y$.

The (categorical) product $X_1 \times X_2$ of two measurable spaces $X_i$ carries the least $\sigma$-algebra making both projections $\pi_i: X_1 \times X_2 \to X_i$ measurable functions; equivalently, this $\sigma$-algebra is generated by the rectangles $M_1 \times M_2$ with $M_i \in \Sigma_X$. The coproduct $X_1 + X_2$ involves the disjoint union of the underlying sets with the given on $\Sigma_X$. Probability measures are closed under convex sums, making $\Sigma_X$ for each pairwise disjoint, countable collection of measurable subsets $M_i \in \Sigma_X$. Here we use $\otimes$ for disjoint union, where $\Sigma_X$ is understood as effect algebra. Such a function $\phi$ is called a measure. This measure $\phi$ is called a probability measure if $\phi(X) = 1$, so that $\phi$ can be restricted to a function $\Sigma_X \to [0, 1]$, and forms a map of effect algebras. In that case the triple $(X, \Sigma_X, \phi)$ is called a probability space.

We now describe the Giry functor $\mathcal{G}: \text{Meas} \to \text{Meas}$, introduced in [3]. For a measurable space $X \in \text{Meas}$ we set:

$$\mathcal{G}(X) = \{ \phi: \Sigma_X \to [0, 1] \mid \phi \text{ is a probability measure} \}.$$

Each measurable subset $M \in \Sigma_X$ yields a function $\text{ev}_M: \mathcal{G}(X) \to [0, 1]$, namely $\text{ev}_M(\phi) = \phi(M)$. Thus one can equip the set $\mathcal{G}(X)$ with the least $\sigma$-algebra making all these maps $\text{ev}_M$ measurable. We then get a functor $\mathcal{G}: \text{Meas} \to \text{Meas}$ since for a map $f: X \to Y$ in $\text{Meas}$ we get a measurable function $\mathcal{G}(f): \mathcal{G}(X) \to \mathcal{G}(Y)$ given by:

$$\mathcal{G}(f)(\Sigma_X \to [0, 1]) = (\Sigma_Y \to [0, 1]).$$

For a probability measure $\phi$ on $X \times Y$ one gets a probability measure $\mathcal{G}(\pi_1)(\phi)$ on $X$, which is the marginal of $\phi$. It is given on $M \in \Sigma_X$ by:

$$\mathcal{G}(\pi_1)(\phi)(M) = \phi(\pi_1^{-1}(M)) = \phi(M \times Y).$$

Probability measures are closed under convex sums, making $\mathcal{G}(X)$ a convex set: for a finite collection $\phi_i \in \mathcal{G}(X)$ and $r_i \in [0, 1]$ with $\sum_i r_i = 1$ one has $\sum_i r_i\phi_i \in \mathcal{G}(X)$.

C. Lebesgue integration and the Giry monad

Let $(X, \Sigma_X, \phi)$ be a probability space, as described above, so that $\phi \in \mathcal{G}(X)$. We will use integration only for measurable functions $f: X \to [0, 1]$, with the unit interval as codomain, and not for more general real- or complex-valued functions. These functions $f: X \to [0, 1]$ may be understood as $[0, 1]$-valued stochastic variables or as “measurable predicates”, as we shall see in Section [7]. Therefor we write $\text{Pred}(X) = \text{Meas}(X, [0, 1])$. These sets $\text{Pred}(X)$ are effect modules, with $p \perp q$ if $p(x) + q(x) \leq 1$ for all $x \in X$. In that case one defines $(p \otimes q)(x) = p(x) + q(x)$. The orthocomplement is given by $p^\perp(x) = 1 - p(x)$ and scalar multiplication by $(s \cdot p)(x) = s \cdot p(x)$. The top element is $\lambda x. 1$ and the bottom is $\lambda x. 0$. Notice that when $X$ is a discrete space, the set of predicates $\text{Pred}(X)$ is the set $[0, 1]^X$ of all functions $X \to [0, 1]$, which is the set of fuzzy predicates used in the discrete probabilistic case investigated in [3].

For each $M \in \Sigma_X$ we write $1_M: X \to [0, 1]$ for the indicator function given by $1_M(x) = 1$ for $x \in M$ and $1_M(x) = 0$ for $x \notin M$. A step function is a finite linear combination $r_11_{M_1} + \cdots + r_n1_{M_n} = \bigoplus_i r_i1_M \in \text{Pred}(X)$ of indicator functions with $r_i \in [0, 1]$ and $M_i \in \Sigma_X$. For each of these values $r_i \in [0, 1]$ there is a measurable subset $M_i = p^{-1}(\{r_i\}) \subseteq \Sigma_X$, so that it is a step function.

By construction, $p_n \leq p$. For each $\epsilon > 0$, take $N \in \mathbb{N}$ such that for all decimals $d_i$ we have:

$$0.00 \cdots 00d_1d_2d_3\cdots \leq \epsilon.$$

Then for each $n \geq N$ we have $p(x) - p_n(x) < \epsilon$, for all $x \in X$, and thus $d(p, p_n) \leq \epsilon$. Hence $\sup_n p_n = p$ and $p = \lim_{n \to \infty} p_n$. □

Next we summarise the main steps in defining the (Lebesgue) integral for measurable predicates.

Definition 3: Let $(X, \Sigma_X, \phi)$ be a probability space.

i) For $M \in \Sigma_X$ the integral of the associated indicator function is defined as:

$$\int 1_M \ d\phi = \phi(M) \in [0, 1].$$

ii) This definition is extended linearly to step functions:

$$\int (\bigoplus_i r_i1_{M_i}) \ d\phi = \sum_i r_i\phi(M_i) \in [0, 1].$$

(This sum is in $[0, 1]$ since: $\sum_i r_i\phi(M_i) \leq \sum_i \phi(M_i) = \phi(\bigoplus_i 1_M) \leq \phi(X) = 1$.)

iii) Next, this integral is extended continuously to all measurable functions $p: X \to [0, 1]$; after writing them as limit $p = \lim_{n \to \infty} p_n$ of step functions $p_n$ like in Lemma [5] we define:

$$\int p \ d\phi = \lim_{n \to \infty} \int p_n \ d\phi \in [0, 1].$$

This integral $\int p \ d\phi$ is sometimes written as $E[p]$, since it describes the expectation value of the predicate $p$. 


We list some basic properties of integration.

**Lemma 4**: Let $X$ be an arbitrary measurable space.

i) For each $\phi \in \mathcal{G}(X)$ the operation $p \mapsto \int p \, d\phi$ is a map of effect modules $\text{Pred}(X) \to [0,1]$ that preserves pointwise limits.

ii) For a map $f: X \to Y$ in $\text{Meas}$ and predicate $q: Y \to [0,1]$, 
\[
\int (q \circ f) \, d\phi = \int q \, d\mathcal{G}(f)(\phi). 
\]

iii) For each $x \in X$ and $p \in \text{Pred}(X)$ one has:
\[
\int p \, d\eta(x) = p(x),
\]
where $\eta: X \to \mathcal{G}(X)$ is the unit map given by:
\[
\eta_X(x)(M) = 1_M(x).
\]

This unit $\eta$ yields a natural transformation $\eta: \text{id} \Rightarrow \mathcal{G}$.

The next definition introduces two operations that are of fundamental importance in this setting.

**Definition 5**: With an arbitrary measurable function $f: X \to \mathcal{G}(Y)$ we associate two operations:

i) “Kleisli extension” $f^\$: $\mathcal{G}(X) \to \mathcal{G}(Y)$, given by:
\[
f^\$(\phi)(N) = \int f(-)(N) \, d\phi = \int (\lambda x \in X. f(x)(N)) \, d\phi. 
\]

This uses that for $N \in \Sigma_Y$ one has a measurable function $f(-)(N): X \to [0,1]$.

ii) “Substitution” $f^*$: $\text{Pred}(Y) \to \text{Pred}(X)$ given by:
\[
f^*(q) = \int q \, df(-) = \lambda x \in X. \int q \, df(x).
\]

Since integration $\int (-) \, d\phi$ is a limit-preserving map of effect modules (see Lemma 4), so is the substitution map $f^*$, in a pointwise manner.

These operations of Kleisli extension $f^\$ and substitution $f^*$ are related in a basic manner, resembling a Galois connection. This seemingly new observation gives a short proof of Theorem 7.

**Proposition 6**: For each map $f: X \to \mathcal{G}(Y)$ in $\text{Meas}$, probability measure $\phi \in \mathcal{G}(Y)$ and predicate $q \in \text{Pred}(Y)$ one has:
\[
\int f^*(q) \, d\phi = \int q \, df^\$(\phi).
\]

**Proof** Because of limit-preservation of substitution and integration it suffices to prove the result for predicates given by step functions $s = \sum_i r_i 1_{N_i} \in \text{Pred}(Y)$. Then:
\[
\int f^*(s) \, d\phi = \int f^*(\sum_i r_i 1_{N_i}) \, d\phi = \int \sum_i r_i f^*(1_{N_i}) \, d\phi
\]
since $f^*$ is a map of effect modules
\[
\sum_i r_i \int (\lambda x. 1_{N_i} \, f(x)) \, d\phi = \sum_i r_i \int f(-)(N_i) \, d\phi = \sum_i r_i f^\$(\phi)(N_i) = \sum_i r_i 1_{N_i} \, df^\$(\phi) = \int \sum_i r_i 1_{N_i} \, df^\$(\phi) = \int s \, df^\$(\phi).
\]

We are finally in a position to see that $\mathcal{G}$ is a monad. We do so by following the formulation in terms of Kleisli extension.

**Theorem 7 (From [5]):** The functor $\mathcal{G}: \text{Meas} \to \text{Meas}$ is a monad, with unit $\eta$ from [8] and Kleisli extension $(-)^\$ from [9].

**Proof** We check the equations for Kleisli extension: the unit equations $\eta^\$ is id and $f^\$ o $\eta = f$ are obtained as follows.
\[
\eta^\$(\phi)(M) = \int \eta(-)(M) \, d\phi = \int 1_M \, d\phi = \phi(M)
\]
and
\[
(f^\$ o \eta)(x)(N) = f^\$(\eta(x))(N) = \int f(-)(N) \, d\eta(x) = f(x)(N).
\]

The composition equation $g^\$ o $f^\$ = $(g^\$ o $f)^\$ requires a bit more care.
\[
(g^\$ o f^\$)(K) = g^\$(f^\$)(K) = \int g(-)(K) \, df^\$(\phi) = \int f^\$ (g(-)(K)) \, d\phi
\]
by Proposition 6, hence
\[
\int (\lambda x. \int g(-)(K) \, df(x)) \, d\phi = \int (\lambda x. g^\$(f(x)(K))) \, d\phi
\]
\[
= \int (g^\$ o f)(-)(K) \, d\phi = (g^\$ o f)^\$(\phi)(K).
\]

As a result, composition in the Kleisli category $\mathcal{K}l(\mathcal{G})$ is given as follows. For $f: X \to \mathcal{G}(Y)$ and $g: Y \to \mathcal{G}(Z)$ we have:
\[
(g \circ f)(x)(K) = \int g(-)(K) \, df(x)
\]
where $x \in X$ and $K \in \Sigma_Z$.

The multiplication $\mu: \mathcal{G}^2(X) \to \mathcal{G}(X)$ of the monad is given on $\Phi \in \mathcal{G}^2(X)$ and $M \in \Sigma_X$ by:
\[
\mu(\Phi)(M) = (\text{id}_{\mathcal{G}(X)})^\$\Phi(M) = \int \text{id}(-)(M) \, d\Phi = \int ev_M \, d\Phi.
\]
The following observation is sometimes useful.

**Lemma 8**: For \( p \in \text{Pred}(X) \) and \( \Phi \in G^2(X) \) one has
\[
\int p \, d\mu(\Phi) = \int (\lambda \phi \cdot p) \, d\Phi.
\]

**Proof** By Proposition 6
\[
\int p \, d\mu(\Phi) = \int p \, d\Phi.
\]

The Giry monad is commutative, via a map \( \text{dst}: G(X) \times G(Y) \to G(X \times Y) \); for probability measures \( \phi: \Sigma_X \to [0,1] \) and \( \psi: \Sigma_Y \to [0,1] \) we get a probability measure \( \text{dst}(\phi, \psi): \Sigma_X \times \Sigma_Y \to [0,1] \) determined by \( \text{dst}(\phi, \psi)(M \times N) = \phi(M) \psi(N) \). In particular, the strength map \( st: G(X) \times Y \to G(X \times Y) \) is given by \( st(\phi, y)(M \times N) = \phi(M) \cdot 1_N(y) \). As a result, the product of measurable spaces becomes a tensor \( \otimes \) on the Kleisli category \( K(G) \). The tensor unit is the singleton (discrete) measurable space \( 1 = \{0\} \), with \( \Sigma_1 = \{0, 1\} \).

On this tensor unit we have:
\[
G(1) = \{ \phi: \Sigma_1 \to [0,1] \mid \phi \text{ is a probability measure} \} \cong 1,
\]

since \( \phi(0) = 0 \) and \( \phi(1) = 1 \). Hence there is precisely one element in \( G(1) \). This makes \( G \) an affine monad.

**III. Predicates**

In “quantitative” logics as used in probability and quantum theory double negation is essential. For this purpose predicates with this double negation built-in are represented in 13 as maps \( f: X \to X + X \) in \( \nabla \circ f = \text{id} \), where \( \nabla \) is the co-id of given by the cotuple \( \nabla = [\text{id}, \text{id}]: X + X \to X \). This definition makes sense in a category with coproducts + and leads to effect module structure on the collection of predicates on \( X \), provided the coproducts satisfy some elementary properties. We call such predicates ‘decidable’, because that is how they are called in a topos. Below we interpret these predicate in the Kleisli category \( K(G) \) of the Giry monad and show that such decidable predicates on \( X \) correspond to measurable maps \( X \to [0,1] \), i.e. to \( [0,1] \)-valued random/stochastic variables. Earlier we have already used the notation \( \text{Pred}(X) \) for the set of these maps. We have seen that predicates carry the structure of an effect module, and that this structure is preserved by substitution.

A predicate following 13 in \( K(G) \) is then a map \( f: X \to G(X + X) \) in \( \text{Meas} \) with \( G(\nabla) \circ f = \eta \). Hence, for \( x \in X \) and \( M \in \Sigma_X \) we have \( f(x)(\nabla^{-1}(M)) = \eta(x)(M) \).

Thus such \( f \) is determined by elements \( x \in M \) for \( M \in \Sigma_X \). An elementary but crucial observation about decidable predicates is the following “splitting” result.

**Lemma 9**: For a map \( f: X \to X + X \) satisfying \( \nabla \circ f = \text{id} \) in \( K(G) \) one has, for each \( x \in X \) and \( M \in \Sigma_X \),
\[
\begin{align*}
 f(x)(\kappa_1M) &= f(x)(\kappa_1X) \cdot 1_M(x) \\
 f(x)(\kappa_2M) &= f(x)(\kappa_2X) \cdot 1_M(x).
\end{align*}
\]

**Proof** We shall do the “\( \kappa_1 \)” case. When \( x \not\in M \) the equation \( f(x)(\kappa_1M) = f(x)(\kappa_1X) \cdot 1_M(x) \) holds because both sides are 0, by (13). And when \( x \in M \), then \( x \not\in \neg M \), so \( f(x)(\kappa_1\neg M) = 0 \), again by (13). Hence:
\[
\begin{align*}
 f(x)(\kappa_1X) &= f(x)(\kappa_11 \otimes \kappa_1\neg M) \\
 &= f(x)(\kappa_1X) + f(x)(\kappa_1\neg M) \\
 &= f(x)(\kappa_1X).
\end{align*}
\]

**Proposition 10**: There is a bijective correspondence between decidable predicates on \( X \in K(G) \) and measurable predicates \( X \to [0,1] \).

**Proof** Starting from \( f: X \to G(X + X) \) satisfying (13) we define \( p_f: X \to [0,1] \) by:
\[
p_f(x) = f(x)(\kappa_1X).
\]

This \( p_f \) is measurable, since for \( r \in [0,1] \),
\[
(p_f)^{-1}([r,1]) = \{ x \in X \mid p_f(x) \in [r,1] \}.
\]

The latter is in \( \Sigma_X \) because \( f \) is a measurable function.

In the other direction, starting from a measurable function \( p: X \to [0,1] \) we define \( f_p: X \to G(X + X) \) via:
\[
\begin{align*}
f_p(x)(\kappa_1M) &= p(x) \cdot 1_M(x) \\
&= \begin{cases} p(x) & \text{if } x \in M \\ 0 & \text{otherwise.} \end{cases}
\end{align*}
\]

By construction, the equation (13) holds. We have to check that \( f_p \) is measurable. For \( \kappa_1M \in \Sigma_{X+X} \) and \( r \in [0,1] \) we get:
\[
\begin{align*}
 f_p^{-1}(\text{ev}_{\kappa_1}(\text{ev}_{\kappa_1}^-(M,[r,1]))) &= \{ x \in X \mid f_p(x) \in \text{ev}_{\kappa_1}^{-1}(\text{ev}_{\kappa_1}^{-1}(M,[r,1])) \} \\
&= \begin{cases} X & \text{if } r = 0 \\ M \cap \{ x \mid p(x) \in [r,1] \} & \text{if } r > 0 \end{cases}
\end{align*}
\]

In both cases this yields a measurable subset of \( X \). The “\( \kappa_2 \)”-case works similarly.
Finally, we prove that the two constructions \( f \mapsto p_f \) and \( p \mapsto f_p \) are each other’s inverses.

\[
\begin{align*}
\quad f_p(x)(\kappa_1 M) &= p_f(x) \cdot 1_M(x) \\
\quad f_f(x)(\kappa_1 X) &= f(x)\kappa_1 M \\
\quad f_f(x)(\kappa_2 M) &= (1 - p_f(x)) \cdot 1_M(x) \\
\quad p_f(x) &= f_p(x)(\kappa_1 X) \\
\quad p(x) &= f_f(x)(\kappa_2 M) \\
\end{align*}
\]

by Lemma [9]

\[\int \Omega_X d x \cdot p_f(x) = \int \kappa_1 \cdot 1_X d x \cdot (\kappa_1 X) = \int \kappa_1 \cdot 1_X \cdot p(x) = p(x).\]

As before we write \( \text{Pred}(X) = \text{Meas}(X, [0, 1]) \cong \mathcal{K}(\mathcal{G})(X, 2) \) and consider the elements \( p \in \text{Pred}(X) \) as (measurable) predicates on \( X \). We freely use the previous lemma to switch between the two equivalent formulations of predicates. The mapping \( X \mapsto \text{Pred}(X) \) yields a functor \( \mathcal{K}(\mathcal{G}) \rightarrow \text{EMod} \), given on morphisms by substitution \( f^* \) as in [10]. Such a functor is also called an indexed category and forms a basic structure in categorical logic [20].

We recall from [3] that on objects of the form \( X + X \) a special decidable predicate exists, namely: \( \Omega_X = \kappa_1 + \kappa_2 : X + X \rightarrow (X + X) + (X + X) \). Alternatively, it can be described as measurable map \( \Omega_X = 1_{\kappa_1 \cdot X} : X + X \rightarrow [0, 1] \).

**Lemma 11:** For each predicate \( p \in \text{Pred}(X) \) there is a map \( \text{char}_p : X \rightarrow X + X \in \mathcal{K}(\mathcal{G}) \) with \( (\text{char}_p)^*(\Omega_X) = p \).

**Proof** Take \( \text{char}_p = f_p \) as defined in the proof of Proposition [10]. Then for \( x \in X 

\[
(\text{char}_p)^*(\Omega_X)(x) = \int \Omega_X d x \cdot \text{char}_p(x) = \int \kappa_1 \cdot 1_X d x \cdot p_f(x) = p_f(x)(\kappa_1 X) = \int \kappa_1 \cdot 1_X \cdot p(x) = p(x). \]

In [3] it is shown that these characteristic maps \( \text{char}_p \) play a crucial role in (quantum-like) measurement. They are also essential to define the basic operations of a dynamic logic with measurable predicates. But first we need an auxiliary result about integration over a coproduct space \( X + Y \).

**Lemma 12:** For two measurable spaces \( X, Y \) with a probability measure \( \phi \in \mathcal{G}(X + Y) \) and predicate \( p \in \text{Pred}(X + Y) \) one can split the integral over \( X + Y \) into a convex sum of two integrals, over \( X \) and \( Y \) separately:

\[
\int p d \phi = \phi(\kappa_1 X) \cdot \int (p \circ \kappa_1) d \phi(\kappa_1 X) + \phi(\kappa_2 Y) \cdot \int (p \circ \kappa_2) d \phi(\kappa_2 Y),
\]

where on the right-hand-side of the equality sign the first summand is 0 if \( \phi(\kappa_1 X) = 0 \) and similarly the second summand is 0 if \( \phi(\kappa_2 Y) = 0 \).

**Proof** We first note that the probability measure \( \phi : \Sigma_{X + Y} \rightarrow [0, 1] \) satisfies:

\[
\phi(\kappa_1 X) + \phi(\kappa_2 Y) = \phi(\kappa_1 X \sqcup \kappa_2 Y) = \phi(X + Y) = 1.
\]

Hence the sum in the lemma is indeed a convex one. This measure \( \phi \) can be split into two probability measures \( \phi_1 \in \mathcal{G}(X) \) and \( \phi_2 \in \mathcal{G}(Y) \), namely:

\[
\begin{align*}
\Sigma_X &\xrightarrow{\phi_1 = \frac{\phi|\kappa_1 X}{\phi(\kappa_1 X)}} [0, 1] \\
\Sigma_Y &\xrightarrow{\phi_2 = \frac{\phi|\kappa_2 Y}{\phi(\kappa_2 Y)}} [0, 1] \\
M &\xrightarrow{\phi_1(M)} N &\xrightarrow{\phi_2(N)}
\end{align*}
\]

using the direct images \( \kappa_1 M = \{ \kappa_1 x \mid x \in M \} \) and \( \kappa_2 N = \{ \kappa_2 y \mid y \in N \} \). Of course, this only works when \( \phi(\kappa_1 X) \neq 0 \) or \( \phi(\kappa_2 Y) \neq 0 \), but if one of them is 0, the other one is 1.

We prove the lemma for step functions on \( X + Y \) and observe that such a step function \( s = (\sum_{i \in I} r_i \kappa_i) \in \text{Pred}(X + Y) \) can be written as coputle \( s = (s_1, s_2) \) where:

- \( s_1 = (\sum_{i \in I_1} r_i \kappa_i) \in \text{Pred}(X) \) with \( \kappa_i M_i = K_i \) for \( i \in I_1 \);
- \( s_2 = (\sum_{i \in I_2} r_i \kappa_i) \in \text{Pred}(Y) \) with \( \kappa_i N_i = K_i \) for \( i \in I_2 \);
- \( I = I_1 \sqcup I_2 \).

Then:

\[
\phi(\kappa_1 X) \cdot \int (s \circ \kappa_1) d \phi_1 + \phi(\kappa_2 Y) \cdot \int (s \circ \kappa_2) d \phi_2
\]

\[
\phi(\kappa_1 X) \cdot \int s_1 d \phi_1 + \phi(\kappa_2 Y) \cdot \int s_2 d \phi_2
\]

\[
\phi(\kappa_1 X) \cdot \sum_{i \in I_1} r_i \phi(\kappa_i M_i) + \phi(\kappa_2 Y) \cdot \sum_{i \in I_2} r_i \phi(\kappa_i N_i)
\]

\[
\sum_{i \in I_1} r_i \phi(\kappa_i M_i) + \sum_{i \in I_2} r_i \phi(\kappa_i N_i)
\]

\[
\sum_{i \in I_1} r_i \phi(\kappa_i M_i) + \sum_{i \in I_2} r_i \phi(\kappa_i N_i)
\]

\[
\int s d \phi.
\]

Now that we have identified the effect module structure on predicates, substitution, and characteristic maps, we can interpret the dynamic logic operations “andthen” \( \langle p? \rangle(q) \) and “then” \( \langle p? \rangle(q) \) from [3]. In abstract terms they are defined for decidable predicates \( p, q : X \rightarrow X + X \) as:

\[
\begin{align*}
\langle p? \rangle(q) &= (\text{char}_p)^* [(\kappa_1 + \kappa_2) \circ q \circ \kappa_2 \circ \kappa_1] \\
\langle p? \rangle(q) &= (\text{char}_p)^* [(\kappa_1 + \kappa_2) \circ q \circ \kappa_1 \circ \kappa_2].
\end{align*}
\]

**Proposition 13:** For measurable predicates \( p, q \in \text{Pred}(X) = \text{Meas}(X, [0, 1]) \) the definitions [14] translate into:

\[
\begin{align*}
\langle p? \rangle(q) &= \lambda x. p(x) \cdot q(x) \\
\langle p? \rangle(q) &= \lambda x. p(x) \cdot q(x) + 1 - p(x) = \langle p? \rangle(q) \circ p^\bot.
\end{align*}
\]

These formulas correspond to the ones for fuzzy predicates \( X \rightarrow [0, 1] \) in \text{Sets}, in the context of discrete probability.
theory described in [3]. The first formula correspond to the sequential composition operation on effect algebras from [21], which in the case of effects $E, D$ on Hilbert spaces is given by $\langle E\rangle(D) = \sqrt{ED} \sqrt{E}$, see also [3]. The last formula for $[p]\eta(q)(x)$ gives the so-called Reichenbach implication [22].

Proof We shall do the calculations for $[p]\eta(q)(x)$, for $p, q: X \rightarrow [0, 1]$. The decidable predicate $\{(k_1 + k_2) \circ f_q, k_1 \circ k_2\}: X + X \rightarrow G((X + X) + (X + X))$ corresponds to the measurable predicate $r \in [0, 1]^{X + X}$ given by:

$$r(k_{1, x}) = q(x) \quad r(k_{2, x}) = 1.\]$$

Then, using Lemmas 12 and 9 we get:

$$[p]\eta(q)(x) = (f_p)^*([k_1 + k_2] \circ f_q, k_1 \circ k_2)(x) = \int r \, df_p(x) = f_p(x)(k_{1, X}) \cdot \int (r \circ k_1) \, df_{p, x}(x_{k_{1, X}}) + f_p(x)(k_{2, X}) \cdot \int (r \circ k_2) \, df_{p, x}(x_{k_{2, X}}) = p(x) \cdot \int q \, df_{p, x}(x_{k_{1, X}}) + (1 - p(x)) \cdot \int 1 \, df_{p, x}(x_{k_{1, X}}) + (1 - p(x)) \cdot \int 1 \, df_{p, x}(x_{k_{1, X}}) = p(x) \cdot q(x) + (1 - p(x)).$$

The characteristic maps $\text{char}_p: X \rightarrow X + X$ in $K\ell(G)$ are also useful for describing probability density functions (pdf’s): the Kleisli extension $\text{char}_p^\times: \mathcal{G}(X) \rightarrow \mathcal{G}(X + X)$ is given by:

$$\text{char}_p^\times(\phi)(k_{1, M}) = \int \text{char}_p(\cdot)(k_{1, M}) \, df = \int_M p \, df \quad \text{char}_p^\times(\phi)(k_{2, M}) = \int \text{char}_p(\cdot)(k_{2, M}) \, df = \int_M p \, df.$$

Thus $p$ is pdf for the measure $M \mapsto \text{char}_p^\times(\phi)(k_{1, M})$.

IV. THE Giry MONAD IN TERMS OF PREDICATES

In this section we prove that the Giry monad can be expressed in terms of predicates. In the next section it will be shown that the converse also holds.

**Lemma 14:** For each $X \in \textbf{Meas}$ we define a function:

$$\textbf{EMod}(\text{Pred}(X), [0, 1]) \xrightarrow{\theta_X} \mathcal{G}(X) \xrightarrow{h} \lambda M \in \Sigma_X. h(1_M).$$

Then:

i) For each predicate $p \in \text{Pred}(X)$,

$$\int p \, d\theta_X(h) = h(p).$$

ii) Each $\theta_X$ is an isomorphism, with inverse:

$$(\theta_X)^{-1}(\phi)(p) = \int p \, df.$$
The expectation monad on \( \text{Sets} \), given by \( X \mapsto \text{EMod}([0,1]^X, [0,1]) \) is investigated in [23]. The analogous mapping \( X \mapsto \text{EMod}(\text{Pred}(X), [0,1]) \), for \( X \in \text{Meas} \), may be seen as a measurable/continuous version of this expectation monad. The previous lemma shows that this is the Giry monad \( \mathcal{G} \) on the category of measurable functions.

In the discrete case there is an analogue of Lemma 13 for finite sets \( X \); it says \( \text{EMod}([0,1]^X, [0,1]) \cong \mathcal{D}(X) \), see [23]. The quantum analogue relates effects and density matrices on a finite-dimensional Hilbert space \( H \), via \( \text{EMod}(\mathcal{E}(H), [0,1]) \cong \mathcal{D}(H) \), see [16], [17].

V. Predicates in terms of the Giry monad

We start with some investigations in the category \( \mathcal{E}\mathcal{M}(\mathcal{G}) \) of Eilenberg-Moore algebras of the Giry monad. Let \( \mathcal{G}(X) \rightarrow [0,1] \) be a map in \( \text{Meas} \). It is an algebra map if and only if \( g \circ \mu_X = \alpha \circ \mathcal{G}(g) \). This means, for \( \Phi \in \mathcal{G}^2(X) \),

\[
\begin{align*}
\alpha(\Phi) &= \int \text{id} \, d\Phi \\
\alpha(\Phi) &= \int \lambda \, d\Phi \\
\alpha(\Phi) &= \int \text{id} \, d\mathcal{G}(g)(\Phi) \\
\alpha(\Phi) &= \mathcal{G}(g)(\Phi).
\end{align*}
\]

Let \( g: \mathcal{G}(X) \rightarrow [0,1] \) be a map in \( \text{Meas} \). It is an algebra map if and only if \( g \circ \mu_X = \alpha \circ \mathcal{G}(g) \). This means, for \( \Phi \in \mathcal{G}^2(X) \),

\[
g(\mu(\Phi)) = \alpha(\mathcal{G}(g)(\Phi)) = \int \text{id} \, d\mathcal{G}(g)(\Phi) = \int g \, d\Phi.
\]

By using the monad equation \( \mu \circ \mathcal{G}(g) = \text{id} \) we now get:

\[
g(\phi) = g(\mathcal{G}(g)(\phi)) = \int g \, d\mathcal{G}(g)(\phi).
\]

Conversely, assuming this equation, the map \( g \) is an algebra homomorphism:

\[
g(\mu(\Phi)) = \int (g \circ \eta) \, d\mu(\Phi) = \int (g \circ \eta) \, d\Phi
\]

by assumption.

Lemma 16: For each \( X \in \text{Meas} \) there is a map:

\[
\mathcal{E}\mathcal{M}(\mathcal{G})(\mathcal{G}(X), [0,1]) \xrightarrow{\theta_X} \text{Pred}(X)
\]

It is a natural isomorphism, with inverse \( \theta_X^{-1}(p)(\phi) = \int p \, d\phi \).

Proof We first have to check that \( \theta_X^{-1}(p) \) is an algebra map \( \mathcal{G}(X) \rightarrow [0,1] \). According to Lemma 13 we have to check \( \theta_X^{-1}(p)(\phi) = \int (\theta_X^{-1}(p) \circ \eta) \, d\phi \). But this holds by definition, since \( \theta_X^{-1}(p)(\eta(x)) = \int p \, d\eta(x) = p(x) \).

For naturality assume \( f: X \rightarrow \mathcal{G}(Y) \); we get, for an algebra map \( g: \mathcal{G}(Y) \rightarrow [0,1] \) and \( x \in X \),

\[
\begin{align*}
(\theta_X \circ ((\_ \circ f^\#))(g))(x) &= (g \circ f^\#)(\eta(x)) \\
 &= g(f^\#(\eta(x))) \\
 &= g(f(x)) \\
 &= \int \vartheta_Y(g) \, d(f(x)) \quad \text{by Lemma 15} \\
 &= f^\#(\vartheta_Y(g))(x) \\
 &= (f^* \circ \vartheta_Y)(g)(x).
\end{align*}
\]

Finally, \( \vartheta \) and \( \vartheta^{-1} \) really are each others inverses:

\[
\begin{align*}
(\vartheta \circ \vartheta^{-1})(p)(x) &= \vartheta^{-1}(p)(\eta(x)) \\
 &= \int p \, d\eta(x) \\
 &= \int p \, d\vartheta(x) \\
 &= p(x) \\
(\vartheta^{-1} \circ \vartheta)(g)(\phi) &= \int g \, d\vartheta(\phi)
\end{align*}
\]

The discrete analogue of Lemma 16 says \( \text{Conv}(\mathcal{D}(X), [0,1]) \cong [0,1]^X \), where \( \text{Conv} = \mathcal{E}\mathcal{M}(\mathcal{D}) \) is the category of convex sets. This result holds because \( \mathcal{D}(X) \) is the free convex set on \( X \in \text{Sets} \). The quantum analogue is \( \text{Conv}(\mathcal{D}(H), [0,1]) \cong \mathcal{E}(H) \), see [16], [17].

VI. Predicates and states

We first show that by “homming into \([0,1] \)” we can get from effect modules to Eilenberg-Moore algebras. Let \( E \in \text{EMod} \) one can turn the homset \( \text{EMod}(E, [0,1]) \) into a measurable space, by providing it with the least \( \sigma \)-algebra making all evaluation maps \( \text{ev}_x: \text{EMod}(E, [0,1]) \rightarrow [0,1] \) measurable, where \( \text{ev}_x(h) = h(x) \) for \( x \in E \).

This homset \( \text{EMod}(E, [0,1]) \) then carries an Eilenberg-Moore algebra structure:

\[
\mathcal{G}(\text{EMod}(E, [0,1])) \xrightarrow{\alpha_E} \text{EMod}(E, [0,1])
\]

\[
\psi \mapsto \lambda x \in E. \int \text{ev}_x \, d\psi.
\]

Each map \( f: E \rightarrow D \) of effect modules yields an algebra map \( (\_ \circ f): \text{EMod}(D, [0,1]) \rightarrow \text{EMod}(E, [0,1]) \). Thus we obtain a functor \( \text{EMod}(-, [0,1]) \), \( \text{EMod}^{\text{op}} \rightarrow \mathcal{E}\mathcal{M}(\mathcal{G}) \).

Proof We check the algebra equations:

\[
(\alpha \circ \eta)(h)(x) = \int \text{ev}_x \, d\eta(h) = \text{ev}_x(h) = h(x).
\]
We rely on the characterisation (15).

\[(\alpha \circ \mu)(\Psi)(x) = \int \text{ev}_x \text{d}\mu(\Psi)\]
\[= \int (\lambda \psi \cdot \int \text{ev}_x \text{d}\psi) \text{d}\Psi \quad \text{by Lemma 8}\]
\[= \int \alpha(-)(x) \text{d}\Psi \]
\[= \int \text{ev}_x \circ \alpha \text{ d}\Psi \]
\[= \int \alpha(G(\alpha)(\Psi))(x) \]
\[= (\alpha(G(\alpha)(\Psi)))(x) \]
\[= (\alpha(G(\alpha)(\Psi)))(x).\]

As to functoriality, for \(\Psi \in G(\text{EMod}(D, [0, 1]))\) and \(x \in E\),

\[(\alpha_E \circ G((-) \circ f))(\Psi)(x) = \int \text{ev}_x \text{d}G((-) \circ f)(\Psi)\]
\[= \int \lambda h \in \text{EMod}(D, [0, 1]) \cdot \text{ev}_x(h \circ f) \text{d}\Psi \]
\[= \int \lambda h \cdot h(f(x)) \text{d}\Psi \]
\[= \int \text{ev}_{f(x)} \text{d}\Psi \]
\[= \alpha_D(\Psi)(f(x)) \]
\[= ((-) \circ f \circ \alpha_D)(\Psi)(x).\]

We turn to Eilenberg-Moore algebras. Let \(\beta : G(Y) \rightarrow Y\) be an arbitrary algebra, for \(Y \in \text{Meas}\). We do not need to expand on the structure induced on \(Y\) by this map \(\beta\); instead we only briefly mention what \(\beta\) does (see also Lemma 18). For each probability measure \(\phi \in G(Y)\), the value \(\beta(\phi) \in Y\) is the \textit{barycenter} of \(\phi\); it satisfies for each predicate \(q : Y \rightarrow [0, 1]\) that is an algebra map:

\[q(\beta(\phi)) = \int q \text{d}\phi. \quad (15)\]

Indeed, since \(q\) is a homomorphism of algebras:

\[q(\beta(\phi)) = \alpha(G(q)(\phi)) \quad \text{where } \alpha : G([0, 1]) \rightarrow [0, 1] \text{ is as in Lemma 15}\]
\[= \int \text{id} \text{d}G(q)(\phi) \quad \text{Lemma 8}\]
\[= \int q \text{d}\phi. \]

In fact, a predicate \(q : Y \rightarrow [0, 1]\) is an algebra map if and only if \(15\) holds (for each \(\phi\)).

\textbf{Lemma 18:} Let \(\beta : G(Y) \rightarrow Y\) be an Eilenberg-Moore algebra. We write \(H\text{Pred}(Y)\) for the homset of algebra homomorphisms \(q : Y \rightarrow [0, 1]\). These maps form an effect module.

For each algebra map \(g : Y \rightarrow Z\), pre-composition \((-) \circ g\) with \(g\) yields a map of effect modules \(H\text{Pred}(Z) \rightarrow H\text{Pred}(Y)\).

Thus we obtain a functor \(H\text{Pred} : \mathcal{E}(G(Y)) \rightarrow \text{EMod}^{op}\).

\textbf{Proof} We rely on the characterisation \([15]\).

\textbullet \quad \text{The zero and one maps } 1_0, 1_Y \in \text{Pred}(Y) \text{ satisfy } (15), \text{ and are thus in } H\text{Pred}(Y).

\[1_0(\beta(\phi)) = 0 = \phi(0) = \int 1_0 \text{d}\phi\]
\[1_Y(\beta(\phi)) = 1 = \phi(Y) = \int 1_Y \text{d}\phi.\]

\textbullet \quad \text{If } p \in H\text{Pred}(Y), \text{ then also } p^\perp = 1_Y - p = \lambda_y. 1 - p(y) \text{ since:}

\[p^\perp(\beta(\phi)) = 1 - p(\beta(\phi)) = (\int 1_Y \text{d}\phi) - (\int p \text{d}\phi) = \int (1_Y - p) \text{d}\phi = \int p^\perp \text{d}\phi.\]

Remaining cases for \(\otimes, \bowtie\) and \(\bigvee_n\) are left to the reader.

We turn to algebra maps. Let \(g : (G(Y)) \rightarrow (G(Z) \rightarrow Y) \rightarrow (G(Z) \rightarrow Y)\) be a homomorphism of algebras, commuting as in \(\gamma \circ G(g) = g \circ \beta\). Then \(p \circ g\) is in \(H\text{Pred}(Y)\) if \(p \in H\text{Pred}(Z)\), since for \(\phi \in G(Y)\),

\[(p \circ g)(\beta(\phi)) = (p \circ g \circ \beta)(\phi) = (p \circ \gamma \circ G(g))(\phi) = p(\gamma(G(g)(\phi))) = \int p \text{d}G(g)(\phi) \quad \text{because } p \in H\text{Pred}(Z)\]
\[\int (p \circ g) \text{d}\phi. \quad \Box\]

\textbf{Theorem 19:} The two functors from Lemmas 17 and 18 form an adjunction \(H\text{Pred} \dashv \text{EMod}([-, [0, 1]])\) in:

\[\text{EMod}^{op} \xrightarrow{\text{T}} \text{EM} \xrightarrow{\text{H\text{Pred}}} \text{E}(G)\]

\textbf{Proof} For \(E \in \text{EMod}\) and \((Y, \beta) \in \text{E}(G)\) we have to establish a bijective correspondence between:

\[Y \xrightarrow{f} \text{EMod}(E, [0, 1]) \quad \text{in } \text{EM}_\mathcal{G}\]
\[E \xrightarrow{g} H\text{Pred}(Y) \quad \text{in } \text{EM}\]

The correspondence is given in the standard way by variable-swapping. We need to check that the relevant conditions hold:

\textbullet \quad \text{Given } f \text{ as above, take } \overline{f}(x)(y) = f(y)(x). \text{ We first check that } \overline{f}(x) \in H\text{Pred}(Y), \text{ via condition } 15:

\[\overline{f}(x)(\beta(\phi)) = f(\beta(\phi))(x) = \alpha_E(G(f)(\phi))(x) \quad f \text{ is an algebra map}
\[= \int \text{ev}_x \text{d}G(f)(\phi) \quad \text{see Lemma 17}
\[\int (\text{ev}_x \circ f) \text{d}\phi = \int \overline{f}(x) \text{d}\phi.\]

It is easy to see that \(\overline{f}\) is a map of effect algebras. And \(\overline{f}\) is an
algebra map, since:
\[
\begin{align*}
(\alpha_E &\circ \mathcal{G}(\mathcal{G})\phi)(x) \\
= &\quad \alpha_E(\mathcal{G}(\mathcal{G})\phi)(x) \\
= &\quad \int \nu_x d\mathcal{G}(\mathcal{G})\phi(x) \quad \text{see Lemma [17]} \\
= &\quad \int \nu_x d\mathcal{G}\phi(x) \\
= &\quad g(x) \quad \text{since } g(x) \in \text{HPred}(Y) \\
= &\quad (\mathcal{G}\beta\phi)(x) \\
= &\quad (\mathcal{G}\beta\phi)(x). 
\end{align*}
\]

By combining the previous result with Lemmas [14] and [16] we establish the same situation described in [3] for classical, discrete probabilistic logic, and quantum logic, but now for continuous probabilistic logic. It is in fact Theorem [1] from the Introduction.

**Corollary 20:** The two triangles below commute, up-to-isomorphism,

\[
\begin{array}{ccc}
\text{EMod}^{\mathbb{P}} & \xrightarrow{\mathcal{G}} & \mathcal{E}\mathcal{M}(\mathcal{G}) \\
\text{T} & \xrightarrow{\text{Pred}} & \mathcal{K}(\mathcal{G}) \\
\end{array}
\]

where $\mathcal{K}$ is the standard (full and faithful) “comparison” functor inserting the Kleisli category of a monad in its category of algebras.

In the Introduction we started with Dijkstra’s weakest precondition calculus, in terms of bijective correspondences [1]. These same correspondences, for computations $X \to Y$ on measurable spaces, are a consequence of the previous result:

\[
\begin{align*}
X &\quad \xrightarrow{\mathcal{G}(Y)} \quad \text{i.e as Kleisli maps} \\
\text{Pred}(Y) &\quad \xrightarrow{\mathcal{G}(Y)} \quad \text{i.e as algebra maps} \\
\text{Pred}(X) &\quad \xrightarrow{\mathcal{G}(Y)} \quad \text{i.e as effect module maps}
\end{align*}
\]

The last map gives the weakest precondition operation

\[
\text{wp}(f) : \text{Pred}(Y) \to \text{Pred}(X)
\]

corresponding to $f : X \to \mathcal{G}(Y)$. It is given by substitution $f^\ast$ from Definition [5]. In the reverse direction, starting from $W : \text{Pred}(Y) \to \text{Pred}(X)$ in EMod we get a computation $c(W) : X \to \mathcal{G}(Y)$ by:

\[
c(W)(x) = \lambda Y. W(1_Y)(x) = \theta_Y(W(-)(x)), \quad \text{see Lemma [14]}
\]

This correspondence is essentially a reformulation of the duality of Kozen [4]; we restrict ourselves to maps going into $[0,1]$, where Kozen uses bounded maps.

**VII. Final remarks**

Somewhat remarkably, the proof of the adjunction $\text{EMod}^{\mathbb{P}} \rightleftarrows \mathcal{E}\mathcal{M}(\mathcal{G})$ in Theorem [19] does not require a precise characterisation of the category of algebras $\mathcal{E}\mathcal{M}(\mathcal{G})$ of the Giry monad. One such characterisation is elaborated in [24]. A closer connection to the category of convex compact Hausdorff spaces, used in [23], see als [25], will be elaborated in an extended version of the current paper.