Category-theoretic Structure for Independence and Conditional Independence

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Abstract

Relations of independence and conditional independence arise in a variety of contexts. Stochastic independence and conditional independence are fundamental relations in probability theory and statistics. Analogous non-stochastic relations arise in database theory; in the setting of nominal sets (a semantic framework for modelling data with names); and in the modelling of concepts such as region disjointness for heap memory. In this paper, we identify unifying category-theoretic structure that encompasses these different forms of independence and conditional independence. The proposed structure supports the expected reasoning principles for notions of independence and conditional independence. We further identify associated notions of independent and local independent product, in which (conditional) independence is represented via a (fibred) monoidal structure, which is present in many examples.

Keywords: Independence, conditional independence, probability theory, database theory, nominal sets, separation logic, category theory, fibrations.

1 Introduction

Relations of independence and conditional independence arise in multiple contexts. The aim of this paper is to provide axiomatic category-theoretic structure that, on the one hand, accounts for key constructions and reasoning principles associated with relations of (conditional) independence in different contexts, and, on the other, includes a diversity of examples as instances of the structure. To emphasise the second point, the development is illustrated throughout by a series of running examples of notions of (conditional) independence that are of relevance to computer science. In this regard, our examples concern three main flavours of independence.

(i) Stochastic independence and conditional independence.

These are fundamental relations in probability theory, widely applied in statistics. They are also key relations in the theory of Bayesian networks, where the issue of

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inference based on conditional independence is paramount \cite{GPP91,GP93}.

(ii) \textit{Logical} independence and conditional independence.

These are relations of (conditional) independence that arise in the context of sets (or multisets) of tuples; i.e., in the context of database tables. The principal relation of this form is (conditional) \textit{variation independence} \cite{Daw01}, which is closely related to the notion of \textit{embedded mult value dependency} in database theory, cf. \cite{SW82,Won97}. See \cite{Daw01}, for other examples of logical independence relations.

(iii) \textit{Separatedness} relations.

Separatedness relations constrain the access of two (or more) distinct entities to an available resource, in order to ensure there is no overlap of access. Examples include: asserting that data contains disjoint names/atoms/nonces/\ldots, as expressed, for example, by separatedness assertions about nominal sets \cite{Pit13}; and the partitioning of a heap into disjoint regions, as expressed by the separating conjunction of separation logic \cite{ORY01}.

All the above examples manifest themselves as instances of categories with (conditional) \textit{independence structure}, as defined in the present paper. Such structure validates standard reasoning principles for (conditional) independence.

Our category-theoretic approach may be viewed as a generalisation of algebraic models of conditional independence, as exemplified by \textit{graphoids} \cite{PP87} and \textit{separoids} \cite{Daw01}. In particular, separoids (with least element) arise as a special case of our category-theory structure (in dual form), with categories restricted to preorders. For lack of space, we leave the exposition of this correspondence to a longer version of the paper. In the present version, we instead focus on the richer category-theoretic framework, whose breadth of scope is illustrated by the range of examples we consider. A further benefit of the category-theoretic setting is that it enables us to identify the important notion of \textit{(local) independent product}, which is trivialised in a partial order setting. In addition, the category-theoretic notion of \textit{image tuple} that we axiomatise provides a single axiomatic structure that accounts both for images of tuples of functions in the usual set-theoretic sense, and also for the construction of measures on a product spaces capturing the joint probability distributions of tuples of random variables. However, for lack of space, we again leave the discussion of such connections to a longer version.

The present paper fits in with current interest in logics of dependence and independence \cite{Vaa07,GV13}, the original \textit{team semantics} of which is based \textit{logical (in)dependence} as in point (ii) above. Although variations of team semantics based on \textit{stochastic independence} have been considered \cite{HPV}, no systematic semantic framework has been developed for general logics of dependence and independence. Our category-theoretic structure provides one possible foundation for such a development. Developing this is a promising topic for future research.

In its probabilistic incarnation, this paper also contributes to a broad ongoing research programme of developing category-theoretic methods for probabilistic concepts, of which examples include \cite{Gir82,Wen94,Jac15,HKSY17}. The notion of \textit{local independence structure}, developed in the present paper, has also been applied in recent work on modelling ground references in programming languages \cite{KLMS17}. 

2
2 Independence structure

Let \( \mathcal{C} \) be a category. A multispans in \( \mathcal{C} \) is given by a pair

\[
\left( X, \left\{ X \xrightarrow{f_i} Y_i \right\}_{i \in I} \right)
\]

where \( X \) is an object of \( \mathcal{C} \) (the \textit{domain}) and \( \left\{ f_i \right\}_{i \in I} \) is a family of morphisms indexed by a finite set \( I \). Our usage of the prefix “multi” reflects the use of general finite index sets. Ordinary \textit{spans} are simply multispans with 2-element index sets. We often write a multispans simply as \( \left\{ f_i \right\}_{i \in I} \). (Technically, the domain \( X \) needs to be specified separately only when \( I \) is empty.)

We say that a collection of multispans \( \mathcal{I} \) is:

- \textit{stable} if, whenever \( \left\{ f_j \right\}_{j \in J} \in \mathcal{I} \) and \( h : I \to J \) is bijective, \( \left\{ f_{h(i)} \right\}_{i \in I} \in \mathcal{I} \);
- \textit{affine} if, whenever \( \left\{ f_j \right\}_{j \in J} \in \mathcal{I} \) and \( h : I \to J \) is injective, \( \left\{ f_{h(i)} \right\}_{i \in I} \in \mathcal{I} \);
- \textit{relevant} if, whenever \( \left\{ f_j \right\}_{j \in J} \in \mathcal{I} \) and \( h : I \to J \) is surjective, \( \left\{ f_{h(i)} \right\}_{i \in I} \in \mathcal{I} \).

Clearly affine implies stable, as does relevant. Stability is a basic condition asserting that the family \( \mathcal{I} \) treats multispans as multisets of morphisms. We henceforth exploit this property by defining multispans using multiset operations, such as additive union \( \sqcup \), without directly specifying an index set.

A stable collection of multispans \( \mathcal{I} \) is said to form a \textit{multicategory} if:

- every singleton identity \( \left\{ X \xrightarrow{\text{id}_X} X \right\} \) is in \( \mathcal{I} \); and
- if \( \left\{ X \xrightarrow{f_i} Y_i \right\}_{i \in I} \in \mathcal{I} \) and \( \left\{ Y_i \xrightarrow{g_j} Z_{ij} \right\}_{j \in J_i} \in \mathcal{I} \) for all \( i \in I \) then it follows that the composition \( \left\{ X \xrightarrow{g_j \circ f_i} Z_{ij} \right\}_{i \in I, j \in J_i} \) is also in \( \mathcal{I} \).

The above conditions specify that multispans in \( \mathcal{I} \) are maps in a \textit{fat symmetric multicategory}, in the sense of [Lei04, Def. A.2.1], although we have replaced the multi-domain of \textit{loc. cit.} with a multi-codomain. In this paper, we concern ourselves with multicategories of the above form only, with maps always given as multispans.

**Definition 2.1 (Independence structure)** Independence structure on a category \( \mathcal{C} \) is given by an affine multicategory of multispans \( \mathcal{I} \) that further satisfies:

- every singleton family \( \left\{ X \xrightarrow{f} Y \right\} \) is in \( \mathcal{I} \).

We say that a multispans \( \left\{ f_i \right\}_{i \in I} \) is \textit{independent} if it belongs to the collection \( \mathcal{I} \). We use \( \sqcup \left\{ f_i \right\}_{i \in I} \) and \( \sqcup_{i \in I} f_i \) as notation for expressing the independence of \( \left\{ f_i \right\}_{i \in I} \). We also write \( f \sqcup g \) to express that \( \sqcup \left\{ f, g \right\} \).

We present a sequence of examples of categories carrying independence structure. The same categories will be used as running examples throughout the paper.

**Example 2.1 (Finite probability distributions)** The category \textit{FinProb} of (positive) \textit{finite probability distributions} has as objects pairs \( (X, p_X) \) where \( X \) is a finite (necessarily nonempty) set and \( p_X : X \to (0,1] \) satisfies \( \sum_{x \in X} p_X(x) = 1 \). Morphisms \( (X, p_X) \) to \( (Y, p_Y) \) are (necessarily surjective) functions \( f : X \to Y \) such that \( p_Y(y) = \sum_{x \in f^{-1}(y)} p_X(x) \). A family \( \left\{ (X, p_X) \xrightarrow{f_i} (Y_i, p_{Y_i}) \right\}_{i \in I} \) is independent.
This notion of independence is called variation independence in database theory, cf. [SW82,Won97].

Example 2.2 (Probability spaces) Generalising the previous, we consider the category $\textbf{Prob}$ of probability spaces. A measurable space is given by a set $X$ together with a $\sigma$-algebra $\Sigma_X \subseteq \mathcal{P}(X)$ (where $\mathcal{P}(X)$ is the powerset of $X$). A probability space is a triple $(X, \Sigma_X, P_X)$, where $P_X : \Sigma_X \to [0,1]$ is a probability measure on $\Sigma_X$. A morphism from $(X, \Sigma_X, P_X)$ to $(Y, \Sigma_Y, P_Y)$ is a measurable function $f : X \to Y$ (i.e., $f^{-1}(B) \in \Sigma_X$, for every $B \in \Sigma_Y$) that is measure-preserving (i.e., $P_Y(B) = P_X(f^{-1}(B))$, for every $B \in \Sigma_Y$). A family $\{ \langle X, \Sigma_X, P_X \rangle \xrightarrow{f_i} \langle Y, \Sigma_Y, P_Y \rangle \}_{i \in I}$ is independent if, for all families $(B_i \in \Sigma_{Y_i})_{i \in I}$, it holds that

$$
P_X \left( \bigcap_{i \in I} f_i^{-1}(B_i) \right) = \prod_{i \in I} P_{Y_i}(B_i).
$$

This is again the usual probabilistic notion of (mutual) independence of $(f_i)_{i \in I}$ considered as random variables.

Example 2.3 (Surjective maps) The category $\textbf{FinSur}$ has, as objects, finite nonempty sets $X$ and, as morphisms from $X$ to $Y$, surjective functions $f : X \to Y$. A family $\{ X \xrightarrow{f_i} Y_i \}_{i \in I}$ is independent if, for all $(y_i \in Y_i)_{i \in I}$ it holds that

$$
\bigcap_{i \in I} f_i^{-1}(y_i) \neq \emptyset.
$$

This notion of independence is called variation independence in [Daw01]. It, and its conditional generalisation (see Example 5.3), are closely related to the notion of embedded multivalue dependency in database theory, cf. [SW82,Won97].

Example 2.4 (Nominal sets) We recall the notion of nominal set [GP99,Pit13]. Let $\text{Perm}(\mathbb{A})$ be the permutation group on a countably infinite set $\mathbb{A}$. An element $x$, in a set $X$ with $\text{Perm}(\mathbb{A})$-action $(\pi, z) \mapsto \pi \cdot z : \text{Perm}(\mathbb{A}) \times X \to X$, is supported by a subset $S \subseteq \mathbb{A}$ if, for every permutation $\pi$ that fixes every element of $S$ (i.e., $\pi \cdot a = a$ for every $a \in S$), it holds that $\pi \cdot x = x$. A nominal set is a $\text{Perm}(\mathbb{A})$-action $(X, \cdot)$ in which, for every $x \in X$, there exists a finite $S$ that supports $x$. In a nominal set, every $x \in X$ possesses a smallest supporting set, called the support of $x$, notation $\text{supp}_X(x)$. The category $\textbf{Nom}$ of nominal sets (a.k.a. the Schanuel topos) is the full subcategory of $\text{Perm}(\mathbb{A})$-actions with nominal sets as objects. Define $\{ \langle X, \cdot_X \rangle \xrightarrow{f_i} \langle Y_i, \cdot_{Y_i} \rangle \}_{i \in I}$ to be independent if, for all $x \in X$ and $i,j \in I$,

$$
i \neq j \implies \text{supp}_{Y_i}(f_i(x)) \cap \text{supp}_{Y_j}(f_j(x)) = \emptyset.
$$

The notion of independence in nominal sets is thus given by the notion of separat|edness in the sense of [Pit13, §3.4].
Example 2.5 (Heaps) Let $V$ be a set. A $V$-valued heap $X$ is a pair $(\text{Loc}_X, \text{val}_X)$ where $\text{Loc}_X$ is a finite set (of locations) and $\text{val}_X$ is a function from $\text{Loc}_X$ to $V$. A morphism $f : X \rightarrow Y$ is an injective function $f : \text{Loc}_Y \rightarrow \text{Loc}_X$ such that $\text{val}_Y = \text{val}_X \circ f$. Such a morphism can be thought of exhibiting $\text{val}_Y$ as a projection of $\text{val}_X$ onto $\text{Loc}_Y$ as a region of $\text{Loc}_X$ renamed under $f$. We write $\text{Heap}(V)$ for the category of $V$-valued heaps. A multispan $\{X \xrightarrow{f_i} Y_i\}_{i \in I}$ is defined to be independent if, for all $i, j \in I$,

$$i \neq j \implies f_i(\text{Loc}_{Y_i}) \cap f_j(\text{Loc}_{Y_j}) = \emptyset,$$

where $f_i(\text{Loc}_{Y_i})$ is the image of $f_i$ in $\text{Loc}_X$. Thus independence of a family over a heap asserts pairwise disjointness of the regions defining the projections.

In the last two examples (nominal sets and heaps), the property of mutual independence reduces to pairwise independence. That is, $\perp \perp i \in I f_i$ holds if and only if, for every pair $i, j \in I$ with $i \neq j$, we have $f_i \perp f_j$. This property does not hold for the first three examples. Nonetheless, in all examples, it turns out that there are more subtle senses in which general mutual independence is determined by binary independence. In fact, we shall see that this is true in two different ways.

3 Independent products

An $I$-indexed independent product $\bigotimes_{i \in I} Y_i$ classifies $I$-indexed independent multispan via a bijection between independent multispan (1) and morphisms

$$X \xrightarrow{(f_i)_{i \in I}} \bigotimes_{i \in I} Y_i.$$

The definition makes use of the following useful auxiliary notion, which can be defined for any stable collection $\mathcal{I}$ of multispan on a category $C$.

**Definition 3.1 ($\mathcal{I}$-neutral)** A multispan $\{Y \xrightarrow{g_j} Z_j\}_{j \in J}$ is said to be $\mathcal{I}$-neutral if, for every multispan

$$\{X \xrightarrow{f_i} Y_i\}_{i \in I} \cup \{X \xrightarrow{f} Y\}$$

for which the composition $\{X \xrightarrow{f_i} Y_i\}_{i \in I} \cup \{X \xrightarrow{g_j \circ f} Z_j\}_{j \in J}$ is in $\mathcal{I}$, it holds that the multispan (2) is also in $\mathcal{I}$.

**Proposition 3.2** $\mathcal{I}$-neutral multispan form a multicategory.

$\mathcal{I}$-neutrality will play a prominent role in this paper. Accordingly, we identify useful collections of $\mathcal{I}$-neutral multispan in our example categories. A multispan $\{X \xrightarrow{f_i} Y_i\}_{i \in I}$ is said to be jointly monic if, for every parallel pair of maps $g, h : Z \rightarrow X$, if $f_i \circ g = f_i \circ h$ for all $i \in I$ then $g = h$. In four of our example categories, $\text{FinProb}$, $\text{Prob}$, $\text{FinSur}$ and $\text{Nom}$, the joint monicity of $\{X \xrightarrow{f_i} Y_i\}_{i \in I}$ coincides with joint injectivity of the underlying functions (i.e., for all $x, x' \in X$, if $f_i(x) = f_i(x')$ for all $i \in I$ then $x = x'$). In the case of $\text{Heap}(V)$,
joint monicity coincides with *joint surjectivity* (i.e., for all \( x \in \text{Loc}_X \), there exist \( i \in I \) and \( y \in \text{Loc}_{Y_i} \) such that \( f_i(y) = x \)).

**Proposition 3.3** In FinProb, FinSur, Nom and Heap\((V)\), every jointly monic multispan is \(I\)-neutral (where \(I\) is as in Examples 2.1 and 2.3–2.5 respectively).

**Proposition 3.4** In Prob, a multispan \( \{ X \xrightarrow{f_i} Y_i \}_{i \in I} \) is \(I\)-neutral (for \(I\) as in Example 2.2) if the family \( \{ f_i^{-1} B \mid i \in I, B \in \Sigma_{Y_i} \} \) generates the \(\sigma\)-algebra \(\Sigma_X\).

**Definition 3.5** (Independent product) Let \(I\) be a finite set. We say that a category \(C\) with independence structure \(I\) has \(I\)-indexed independent products if, for every family \( \{ Y_i \}_{i \in I} \) of objects, there exist an object \( \bigotimes_{i \in I} Y_i \) and a multispan

\[
\{ \bigotimes_{i \in I} Y_i \xrightarrow{\pi_i} Y_i \}_{i \in I}
\]

satisfying:

- the multispan (3) is both independent and \(I\)-neutral; and
- if \( \perp \perp \{ X \xrightarrow{f_i} Y_i \}_{i \in I} \) then there exists a unique morphism

\[
X \xrightarrow{(f_i)_{i \in I}} \bigotimes_{i \in I} Y_i
\]

in \(C\), such that \( \pi_i \circ (f_i)_{i \in I} = f_i \), for all \( i \in I \).

We say that \(C\) has independent products if it has \(I\)-indexed independent products for every finite set \(I\).

To illustrate the role of \(I\)-neutrality, we expand the above definition in the case of nullary (i.e. \(\emptyset\)-indexed) independent products.

**Definition 3.6** (Independent terminal object) An independent terminal object, in a category with independence structure, is a terminal object \(1\) that satisfies the implication: \( \perp \perp \{ X \xrightarrow{f_i} Y_i \}_{i \in I} \) implies \( \perp \perp \{ X \xrightarrow{f_i} Y_i \}_{i \in I} \uplus \{ X \xrightarrow{!} 1 \} \).

**Proposition 3.7** In a category with independence structure, nullary independent products coincide with independent terminal objects.

**Proposition 3.8** A category with independence structure has independent products if and only if it has independent terminal object and binary independent products.

Proposition 3.8 provides a first reduction of mutual independence to iterated binary independence. The mutual independence propery \( \perp \perp \{ f_1, \ldots, f_n \} \) is equivalent to the conjunction of a sequence of binary independence statements. For example, \( \perp \perp \{ f_1, f_2, f_3, f_4 \} \) holds if and only if all of: \( f_1 \perp \perp f_2 \); and \( (f_1, f_2) \perp \perp f_3 \), where \( (f_1, f_2) \) is the pairing of the binary independent product; and \( (((f_1, f_2), f_3) \perp \perp f_4 \).

All our example categories have independent products. By Proposition 3.8, it suffices to exhibit independent terminal object and binary independent products. The former is trivial, so we just define the latter. We do not describe the projection maps, which are obvious. In each case, the independence of the multispan (3) of projections is immediate, and \(I\)-neutrality follows from Propositions 3.3 and 3.4.

**Example 3.1** (Finite probability distributions) In FinProb, the indepen-
Example 3.2 (Probability spaces) In \textbf{Prob}, the independent product \(X \otimes Y\) is the product measurable space \((X \times Y, \Sigma_{X \times Y})\) with the product measure \(P_X \otimes P_Y\).

Example 3.3 (Surjective maps) In \textbf{FinSur}, the independent product \(X \otimes Y\) is simply the set-theoretic product \(X \times Y\).

Example 3.4 (Nominal sets) In \textbf{Nom}, the independent product \(X \otimes Y\) is
\[\{(x, y) \in X \times Y \mid \text{supp}_X(x) \cap \text{supp}_Y(y) = \emptyset\}\]
with the \(\text{Perm}(A)\)-action inherited from the product. This is the \textit{separated product} defined in [Pit13, §3.4].

Example 3.5 (Heaps) In \textbf{Heap}(V), the independent product \(X \otimes Y\) is defined by
\[\text{Loc}_{X \otimes Y} = \text{Loc}_X + \text{Loc}_Y\]
and \(\text{val}_{X \otimes Y}\) is the function \([\text{val}_X, \text{val}_Y] : \text{Loc}_X + \text{Loc}_Y \to V\) defined by the universal property of the set-theoretic coproduct \(\text{Loc}_X + \text{Loc}_Y\).

We end this section with a characterisation of categories with independent product structure in more familiar category-theoretic terms. Recall that \textit{symmetric monoidal structure} on a category \(C\) is provided by a functor \(\otimes : C \times C \to C\), an object \(I\) (the unit), together with natural isomorphisms
\[\alpha : (X \otimes Y) \otimes Z \cong X \otimes (Y \otimes Z)\]
\[\lambda : X \otimes I \cong X\]
\[\sigma : Y \otimes X \cong Y \otimes X\]
satisfying well-known coherence laws; see, e.g., [Mac00, §XI.1].

A symmetric monoidal structure is said to have \textit{projections} if the unit \(I\) is a terminal object [Jac94]. Writing \(1\) for such a unit, define projection maps:
\[\pi_1 = Y_1 \otimes Y_2 \xrightarrow{\text{id}_{Y_1} \otimes Y_2} Y_1 \otimes 1 \xrightarrow{\cong} Y_1\]
\[\pi_2 = Y_1 \otimes Y_2 \xrightarrow{1 \otimes \text{id}_{Y_2}} 1 \otimes Y_2 \xrightarrow{\cong} Y_2\].

We say the projections are \textit{jointly monic} if \(\{\pi_1, \pi_2\}\) is a jointly monic span.

\textbf{Theorem 3.9} The following are interderivable structures on a category \(C\).
\begin{itemize}
    \item An independence structure with independent products.
    \item A symmetric monoidal structure with jointly monic projections.
\end{itemize}

\section{Tuple independence}

Independent products provide a means of “pairing” maps \(Y \xleftarrow{f,g} X \otimes Z\) into a single map \(X \xleftarrow{(f,g)} Y \otimes Z\), as long as \(f, g\) are independent. In reasoning about independence, however, it is useful to have a mechanism that allows non-independent maps to be paired. For example, it is useful to be able to assert that \(h\) is independent of a pair \((f, g)\), in situations in which \(f\) is not independent of \(g\).

In this section, we provide category-theoretic structure for defining “tuplings” of \(I\)-indexed multispans, whereby “pairings” are supplied by the case \(|I| = 2\). A tupling comes with projection maps which extract its components. As in the case of...
independent products, these projections themselves form a multispan. In order to
control the properties of tuplings, we require such projection multispans to belong
to an assumed collection \(J\), on which we impose suitable conditions.

Assume that \(J\) is a given multicategory of multispans, in a category \(C\), satisfying
the additional property that every multispan in \(J\) is itself \(J\)-neutral (Definition 3.1).

**Definition 4.1 \((J\)-factorisation\)** A \(J\)-factorisation of a \(C\) multispan
\[
\{ X \xrightarrow{f_i} Y_i \}_{i \in I}
\]
is a pair
\[
\left( X \xrightarrow{p} P, \{ P \xrightarrow{q_i} Y_i \}_{i \in I} \right)
\]
such that: the multispan \(\{ P \xrightarrow{q_i} Y_i \}_{i \in I}\) is in \(J\); and
\(q_i \circ p = f_i\), for every \(i \in I\).

**Definition 4.2 \((J\)-image tuple\)** A \(J\)-image tuple of a multispan \(\{ X \xrightarrow{f_i} Y_i \}_{i \in I}\) in \(C\) is a pair
\[
\left( X \xrightarrow{\langle f_i \rangle_{i \in I}} \text{Img} \langle f_i \rangle_{i \in I}, \{ \text{Img} \langle f_i \rangle_{i \in I} \xrightarrow{p_i} Y_i \}_{i \in I} \right)
\]
that is initial among all \(J\)-factorisations of \(\{ X \xrightarrow{f_i} Y_i \}_{i \in I}\); i.e., given any \(J\-
factorisation (5), there exists a unique map \(\text{Img} \langle f_i \rangle_{i \in I} \xrightarrow{h} P\) such that
\(h \circ \langle f_i \rangle_{i \in I} = p\) and \(q_i \circ h = p_i\) for all \(i \in I\). We say that the \(J\)-image tuple is epimorphic if the
map \(\langle f_i \rangle_{i \in I}\) is an epimorphism in \(C\). (This will be used in Section 7.)

**Definition 4.3 \((Image tuple structure\)**) (Nonempty) image tuple structure on
a category \(C\) is given by a multicategory \(J\) of \(J\)-neutral multispans such that every
(nonempty) multispan in \(C\) has a \(J\)-image.

**Proposition 4.4** Let \(J\) be a multicategory of \(J\)-neutral multispans in \(C\). Then \(J\)
provides image-tuple structure on \(C\) if and only if every multispan \(\{ X \xrightarrow{f_i} Y_i \}_{i \in I}\) with
\(|I| \leq 2\) has a \(J\)-image.

All our example categories carry image tuple structure. For simplicity, we de-
scribe pairings only. Nullary and unary tuples are simpler. Higher-degree tuples
can be derived via Proposition 4.4.

**Example 4.1 \((Finite probability distributions\)**) Let \(J\) be the collection of
jointly injective multispans in \(\text{FinProb}\), cf. Proposition 3.3. Given a span
\( Y \xleftarrow{f} X \xrightarrow{g} Z\), the object \(\text{Img} \langle f, g \rangle\) is the set-theoretic image of the function
\( (f, g) : X \to Y \times Z\) with the induced (pushforward) probability distribution
\(p_{\text{Img} \langle f, g \rangle}(y, z) = \sum_{x \in (f, g)^{-1}(y, z)} p_X(x)\).

**Example 4.2 \((Probability spaces\)**) Let \(J\) contain all multispans \(\{ X \xrightarrow{f_i} Y_i \}_{i \in I}\) that are both jointly injective and jointly generating, cf.
Proposition 3.4. Given a span \( Y \xleftarrow{f} X \xrightarrow{g} Z\), define \(\text{Img} \langle f, g \rangle\) to be the
set-theoretic image \( (f, g) : X \to Y \times Z\), with the induced \(\Sigma\)-algebra
\[
\Sigma_{\text{Img} \langle f, g \rangle} = \{ B \cap (f, g)(X) \mid B \in \Sigma_{Y \times Z} \}.
\]
where $\Sigma_{Y \times Z}$ is the product $\sigma$-algebra. The measure $P_{\text{Img}(f,g)}$ is defined by:

$$P_{\text{Img}(f,g)}(A) = P_X((f, g)^{-1}A), \quad \text{for } A \in \Sigma_{\text{Img}(f,g)}.$$  

**Example 4.3 (Surjective maps)** Let $\mathcal{J}$ be the collection of jointly injective multispans in $\text{FinSur}$. Given a span $Y \xrightarrow{f} X \xrightarrow{g} Z$, the object $\text{Img}(f, g)$ is the set-theoretic image of $(f, g) : X \to Y \times Z$.

**Example 4.4 (Nominal sets)** Let $\mathcal{J}$ be the collection of jointly injective multispans in $\text{Nom}$. Given a span $Y \xrightarrow{f} X \xrightarrow{g} Z$, the object $\text{Img}(f, g)$ is the set-theoretic image of $(f, g) : X \to Y \times Z$, with $\text{Perm}(A)$-action inherited from $Z$.

**Example 4.5 (Heaps)** Let $\mathcal{J}$ be the collection of jointly surjective multispans in $\text{Heap}(V)$, cf. Proposition 3.3. Given a span $Y \xrightarrow{f} X \xrightarrow{g} Z$, the object $\text{Img}(f, g)$ is defined by:

$$\text{Loc}_{\text{Img}(f,g)} = f(\text{Loc}_Y) \cup g(\text{Loc}_Z), \quad \text{and} \quad \text{val}_{\text{Img}(f,g)}(x) = \text{val}_X(x).$$

Our motivation for introducing image tuple structure is to provide a mechanism for asserting independence properties between tuples of maps. To carry this out, we need to combine independence structure and image tuple structure.

**Definition 4.5 (Tuple independence structure)** Tuple independence structure, on a category $\mathcal{C}$, is given by a pair $(\mathcal{I}, \mathcal{J})$ where $\mathcal{I}$ is independence structure, $\mathcal{J}$ is image tuple structure, and two properties connecting these structures hold.

**(TI1)** Every multispans in $\mathcal{J}$ is $\mathcal{I}$-neutral.

**(TI2)** If $\perp \xrightarrow{f_i} Y_i \perp_i \in \mathcal{I}$ then $\perp \xrightarrow{(f_i)_{i \in I}} \text{Img}(f_i)_{i \in I} \perp \xrightarrow{(\rho_i)_{i \in I}} Y_i$.

In the presence of independent products, (TI2) follows from a simpler property.

**Proposition 4.6** Let $\mathcal{C}$ be a category with independence structure $\mathcal{I}$ and image tuple structure $\mathcal{J}$. Suppose also that $\mathcal{C}$ has independent products. Then a sufficient condition for (TI2) to hold is that $\mathcal{J}$ contains every multispans (3) of projections from an independent product.

**Proposition 4.7** In our example categories, $\text{FinProb}$, $\text{Prob}$, $\text{FinSur}$, $\text{Nom}$, and $\text{Heap}(V)$, the independence structure $\mathcal{I}$ from Examples 2.1–2.5, and the image tuple structure $\mathcal{J}$ from Examples 4.1–4.5, together provide tuple independence structure.

We use tuple independence structure to define an independence relation between tuples. Consider multispans $\{X \xrightarrow{f_i} Y_i\}_{i=1}^m$ and $\{X \xrightarrow{g_j} Z_i\}_{j=1}^n$. We write

$$\langle f_1, \ldots, f_m \rangle \perp \langle g_1, \ldots, g_n \rangle$$

(6) to express binary independence between the tuples generated by the respective multispans, i.e., to express that

$$\perp \{\langle f_i \rangle_{1 \leq i \leq m}, \langle g_j \rangle_{1 \leq j \leq n} \}.$$  

Although use is made of binary independence only, the next result shows how relations of the form (6) can be used to express general mutual independence, thus giving a second way of deriving mutual independence from binary independence.
Proposition 4.8 ⊥ \{f_1, \ldots, f_n\} if and only if, for every i with 2 \leq i \leq n, we have \langle f_1, \ldots, f_{i-1} \rangle \perp \perp \langle f_i \rangle.

We next show that relations of the form (6) enjoy the expected reasoning principles for relations of binary independence between tuples, cf. [GPP91]. In the statement, we write \langle f \rangle \perp \perp \langle g \rangle for \langle f_1, \ldots, f_m \rangle \perp \perp \langle g_1, \ldots, g_n \rangle, and \langle \rangle for the empty tuple. (All morphisms are assumed to have the same domain.)

Proposition 4.9

(i) \langle f \rangle \perp \perp \langle g \rangle implies \langle \pi f \rangle \perp \perp \langle \pi' g \rangle, where \pi and \pi' are permutations of the vectors f and g respectively.

(ii) \langle f \rangle \perp \perp \langle \rangle.

(iii) \langle f \rangle \perp \perp \langle g \rangle implies \langle g \rangle \perp \perp \langle f \rangle.

(iv) \langle f \rangle \perp \perp \langle g, h \rangle implies \langle f \rangle \perp \perp \langle g \rangle.

(v) \langle f \rangle \perp \perp \langle g, h \rangle and \langle h \rangle \perp \perp \langle g \rangle implies \langle f, h \rangle \perp \perp \langle g \rangle.

5 Local independence structure

This section begins the second part of the paper, in which we address the notion of conditional independence. The main idea is to coherently impose independent structure on slice categories \mathcal{C}/U. Informally, one thinks of an object u: X \to U of \mathcal{C}/U as presenting a U-indexed family \{u^{-1}(z)\}_{z \in U}, and of a morphism X \xrightarrow{f} Y from u to v: Y \to U as presenting a family of maps \{f \mid_{u^{-1}(z)}: u^{-1}(z) \to v^{-1}(z)\}_{z \in U}.

between fibres. Under this intuition, independence of a multispan \{X \xrightarrow{f_i} Y_i\}_{i \in I}, between objects u: X \to U and \{v_i: Y_i \to U\}_{i \in I} of \mathcal{C}/U, can be thought of as expressing, for every z \in U, the mutual independence of \{f_i \mid_{u^{-1}(z)}\}_{i \in I}. This amounts to a statement of independence of maps conditional on z \in U.

The main definition of this section requires independence structure on every slice \mathcal{C}/U together with an axiom that relates the structure across different slices.

Definition 5.1 (Independent square) Suppose \mathcal{I}_U is independence structure on a slice category \mathcal{C}/U. A commuting square in \mathcal{C}

\begin{equation}
\begin{array}{ccc}
X & \xrightarrow{f} & Y \\
\downarrow{g} & & \downarrow{v}
\end{array}
\end{equation}

is said to be an independent square if \{f, g\} \in \mathcal{I}_U. We also write f \perp_U g for this.

Definition 5.2 (Local independence structure) Local independence structure on a category \mathcal{C} is given by independence structure \mathcal{I}_U, on every slice category \mathcal{C}/U,
such that independent squares compose; i.e., given a commuting diagram in $\mathcal{C}$

\[
\begin{array}{c}
X \xrightarrow{f} Y \\
\downarrow{u} \quad \downarrow{(A)} \\
U \xrightarrow{r} V
\end{array}
\quad
\begin{array}{c}
Y \xrightarrow{g} Z \\
\downarrow{(B)} \quad \downarrow{w} \\
V \xrightarrow{s} W
\end{array}
\]

(8)

in which (A) and (B) are independent squares, then so is the outside rectangle (AB).

All our example categories carry local independence structure, generalising the previously identified independence structure. For each category $\mathcal{C}$, we define when a multispan $\{ X \xrightarrow{f_i} Y_i \}_{i \in I}$, between objects $u: X \to U$ and $\{ v_i: Y_i \to U \}_{i \in I}$ in the slice category $\mathcal{C}/U$, is in $\mathcal{I}_U$.

**Example 5.1 (Finite prob. distributions)** A multispan $\{ X \xrightarrow{f_i} Y_i \}_{i \in I}$, in the slice category $\text{FinProb}/U$, is defined to be in $\mathcal{I}_U$ if, for every $z \in U$ and family $(y_i \in v_i^{-1}(z))_{i \in I}$, it holds that

\[
\sum_{x \in \bigcap_{i \in I} f_i^{-1}(y_i)} \frac{p_X(x)}{p_U(z)} = \prod_{i \in I} \frac{p_{Y_i}(y_i)}{p_U(z)} .
\]

This equality asserts that $\{ f_i \}_{i \in I}$, qua random variables, are mutually conditionally independent, conditioned on $u$ qua random variable.

**Example 5.2 (Probability spaces)** A multispan $\{ X \xrightarrow{f_i} Y_i \}_{i \in I}$, in the slice category $\text{Prob}/U$, is defined to be in $\mathcal{I}_U$ if, for every $z \in U$ and $\{ y_i \in v_i^{-1}(z) \}_{i \in I}$, we have:

\[
\bigcap_{i \in I} f_i^{-1}(y_i) \neq \emptyset .
\]

**Example 5.3 (Surjective maps)** In $\text{Nom}$, a multispan $\{ X \xrightarrow{f_i} Y_i \}_{i \in I}$, in the slice category $\text{FinSur}/U$, is defined to be in $\mathcal{I}_U$ if, for every $x \in X$ and $i, j \in I$ we have:

\[
i \neq j \implies \text{supp}_{Y_i}(f_i(x)) \cap \text{supp}_{Y_j}(f_j(x)) = \text{supp}_U(u(x)) .
\]

(It is equivalent to replace the above equality with an inclusion $\subseteq$, because every morphism $X \xrightarrow{u} U$ in $\text{Nom}$ satisfies $\text{supp}_U(u(x)) \subseteq \text{supp}_X(x)$.)
Example 5.5 (Heaps) In Heap(V), a multispans \( \{ X \xrightarrow{f_i} Y_i \}_{i \in I} \), in the slice category Heap(V)/U, is defined to be in \( \mathcal{I}_U \) if, for all \( i, j \in I \),
\[
i \neq j \implies f_i(\text{Loc}_{Y_i}) \cap f_j(\text{Loc}_{Y_j}) = u(\text{Loc}_U)
\]
Thus independence of a family over a heap asserts pairwise disjointness of regions outside of a shared region specified by the conditioning morphism.

6 Local independent products

This section defines a local version of the independent products of Section 3. The definition needs to ensure the existence of independent products with respect to the local independence structure on every slice category, and also that this structure coheres in an appropriate way across slice categories.

Definition 6.1 (Independent product square) Given independence structure \( \mathcal{I}_U \) on a slice category \( C/U \), a commuting square (7) in \( C \) is said to be an independent product square if \( \{ X \xrightarrow{f} Y, X \xrightarrow{g} Z \} \) is the span of projections from a binary independent product in \( C/U \).

Definition 6.2 (Local independent products) A category \( C \) with local independence structure is said to have local independent products if the independence structure on each slice category \( C/U \) has independent products, and if every commuting diagram (8) satisfies: if (B) is an independent product square and the outer rectangle (AB) is an independent square then (A) is also an independent square.

Given \( X \xrightarrow{u} U \) and \( Y \xrightarrow{v} U \) in \( C \) we use the following notation for the binary independent product \( u \otimes_U v \) of \( u \) and \( v \) as (tacitly understood) objects of \( C/U \).

\[
\begin{array}{ccc}
X \otimes_U Y & \xrightarrow{\pi_2} & Y \\
\downarrow{\pi_1} & & \downarrow{v} \\
X & \xrightarrow{u} & U
\end{array}
\]

Note that \( X \otimes_U Y \) is characterised as the apex of a universal independent square completing \( u \) and \( v \).

We now exhibit binary local independent products in each of our example categories (although restricting to a subcategory in the case of Prob). In each case we consider maps \( X \xrightarrow{u} U \) and \( Y \xrightarrow{v} U \) and define the object \( X \otimes_U Y \) as above.

Example 6.1 (Finite probability distributions) In FinProb, the local independent product \( X \otimes_U Y \) has the set-theoretic pullback \( X \times_U Y \) as underlying set, endowed with the relative product probability distribution:
\[
p_{X \otimes_U Y}(x, y) = \frac{p_X(x) \cdot p_Y(y)}{p_U(u(x))}
\]
Example 6.2 (Polish probability spaces) To obtain local independent products, in a category containing continuous probability measures, we restrict \( \text{Prob} \) to a subcategory of well-behaved probability spaces. A Polish probability space is given by a Polish space \( X \) (i.e., a topological space whose topology arises from a complete separable metric) together with a probability measure \( P_X \) on the \( \sigma \)-algebra \( \Sigma_X \) of Borel sets. The category \( \text{PolProb} \) is the full subcategory of \( \text{Prob} \) on Polish probability spaces. The local independence structure of Example 5.2 restricts to \( \text{PolProb} \). We now outline the construction of local independent products, which is somewhat involved. The object \( X \otimes_U Y \) is given by the set-theoretic pullback \( X \times_U Y \), endowed with a topology as a Polish space that makes it a pullback in the category of Borel-measurable functions between analytic spaces. The Borel measure on Borel subsets of \( X \times_U Y \) is defined by:

\[
P_{X \otimes_U Y}(C) = \int_{z \in U} (P_{u^{-1}(z)} \otimes P_{v^{-1}(z)})(C) \, dP_U,
\]

where \( (z, A) \mapsto P_{u^{-1}(z)}(A) : U \times \Sigma_X \to [0,1] \) is a regular conditional probability for the function \( u : X \to U \), similarly \( (z, B) \mapsto P_{v^{-1}(z)}(B) \) is a regular conditional probability for \( v \), and \( \otimes \) computes the product measure.

The above is a version of a construction known in ergodic theory, see, e.g., [EW11, Def. 6.15]. Similar constructions have been used in computer science in the theory of Markov processes [Eda99,Dob05]. I have not found the universal property, as a universal independent square, in the literature.

Example 6.3 (Nominal sets) In \( \text{Nom} \), \( X \otimes_U Y \) is the set

\[
\{ (x, y) \in X \times_U Y \mid \text{supp}_X(x) \cap \text{supp}_Y(y) = \text{supp}_U(u(x)) \}\n\]

with the \( \text{Perm}(\mathcal{A}) \)-action inherited from the pullback.

Example 6.4 (Heaps) In \( \text{Heap}(V) \), \( \text{Loc} X \otimes_U Y \) is defined to be the set-theoretic pushout \( \text{Loc} X +_U \text{Loc} Y \), and \( \text{val}_X \otimes_Y \) is the function \( [\text{val}_X, \text{val}_Y] : \text{Loc} X +_U \text{Loc} Y \to V \)
defined by the universal property of the pushout.

We end this section, by observing that local independent products give rise to fibred symmetric monoidal structure. For any \( C \) with local independent structure, define \( C^{\text{ind}} \) to be the subcategory of the arrow category \( C \to \), containing every object of \( C \to \), whose morphisms are independent squares.

Theorem 6.3 Suppose \( C \) has local independent structure and local independent products. Then the following hold.

(i) The codomain functor \( \text{cod} : C^{\text{ind}} \to C \) is a fibration.

(ii) A morphism in \( C^{\text{ind}} \) is cartesian iff it is an independent product square.

(iii) The fibre category over \( U \) is isomorphic to \( C/U \).

(iv) For every morphism \( U \xrightarrow{r} V \) in \( C \), the reindexing functor \( r^* : C/V \to C/U \)
maps multispans in \( \mathcal{I}_V \) to multispans in \( \mathcal{I}_U \).

(v) Every reindexing functor \( r^* : C/V \to C/U \) is strong monoidal with respect to independent product in slice categories.
7 Conditional independence

In this section, we extend the tuple independence structure of Section 4 to a local version in slice categories. We call the resulting structure conditional independence structure since it supports reasoning principles about conditional independence.

Suppose $\mathcal{J}$ is a multicategory of $\mathcal{J}$-neutral multispans in $\mathcal{C}$. Define a collection $\mathcal{J}/U$ of multispans in the slice category $\mathcal{C}/U$ by:

- A multispan $\{X \overset{f_i}{\longrightarrow} Y_i\}_{i \in I}$, between objects $X \overset{u}{\longrightarrow} U$ and $\{Y_i \overset{v_i}{\longrightarrow} U\}_{i \in I}$ in $\mathcal{C}/U$, is defined to be in $\mathcal{J}/U$ if the $\mathcal{C}$-multispan $\{f_i\}_{i \in I}$ is in $\mathcal{J}$.

**Proposition 7.1** If $\mathcal{J}$ is a multicategory of $\mathcal{J}$-neutral multispans in $\mathcal{C}$ then $\mathcal{J}/U$ is a multicategory of $\mathcal{J}/U$-neutral multispans in $\mathcal{C}/U$.

**Proposition 7.2** If $\mathcal{J}$ provides nonempty epimorphic image tuple structure on $\mathcal{C}$ then $\mathcal{J}/U$ provides nonempty epimorphic image tuple structure on $\mathcal{C}/U$.

**Definition 7.3 (Conditional-independence structure)** A pair $\{\mathcal{I}_U\}_{U \in |\mathcal{C}|}$ provides conditional-independence structure on a category $\mathcal{C}$ if:

- local independent structure $\mathcal{I}_U$ provides nonempty epimorphic image-tuple structure, property (CI) holds, and two local versions below of (TI1) and (TI2) from Definition 4.5 hold in every slice category $\mathcal{C}/U$.

1. **(LTI1)** Every multispan in $\mathcal{J}/U$ is $\mathcal{I}_U$-neutral.
2. **(LTI2)** If $\{X \overset{f_i}{\longrightarrow} Y_i\}_{i \in I} \in \mathcal{I}_U$ is nonempty then the multispan of image-tuple projections $\{\text{Img} \langle f_i \rangle \overset{\rho_1}{\longrightarrow} Y_i\}_{i \in I}$ is also in $\mathcal{I}_U$.

The above can also be given an alternative formulation that emphasises that it implies the existence of tuple independence structure on every slice category. However, the chosen formulation is the one that is more convenient to work with, and to verify in examples. For example, one if its advantages is that it admits the following simplification in the presence of local independent products, cf. Proposition 4.6.

**Proposition 7.4** Suppose $\mathcal{C}$ has local independent structure $\{\mathcal{I}_U\}_{U \in |\mathcal{C}|}$ and nonempty epimorphic image-tuple structure $\mathcal{J}$ such that (CI) holds. Suppose further that $\mathcal{C}$ has terminal object and local independent products. Then (LTI1) holds if and only if (TI1) holds. Also, a sufficient condition for (LTI2) to hold is that $\mathcal{J}$ contains every span $\{\pi_1, \pi_2\}$ of projections

$$X \overset{\pi_1}{\longrightarrow} X \otimes_U Y \overset{\pi_2}{\longrightarrow} Y$$

from a binary local independent product.

**Proposition 7.5** For our main example categories, FinProb, Prob, FinSur, Nom and Heap($V$), the local independence structure $\{\mathcal{I}_U\}_{U \in |\mathcal{C}|}$ defined in Examples 5.1–5.5 and the image tuple structure $\mathcal{J}$ defined in Examples 4.1–4.5 together provide conditional independence structure.

Analogously to Section 4, we show that conditional independence structure validates standard reasoning principles for conditional independence. Henceforth, we assume that $\{\mathcal{I}_U\}_{U \in |\mathcal{C}|}, \mathcal{J}$ is conditional independence structure on a category $\mathcal{C}$.
Given \( \{X \xrightarrow{f_j} Y_j\}_{j=1}^n \), \( \{X \xrightarrow{g_j} Z_j\}_{j=1}^m \) and \( \{X \xrightarrow{e_k} W_k\}_{k=1}^l \), we write
\[
\langle f_1, \ldots, f_n \rangle \perp \perp \langle g_1, \ldots, g_m \rangle \mid \langle e_1, \ldots, e_l \rangle \tag{10}
\]
to express that the commuting diagram below is an independent square.

\[
\begin{array}{ccc}
X & \langle e, f \rangle & \text{Img} \langle e, f \rangle \\
\langle e, g \rangle & \cong \circ \langle \rho_1, \ldots, \rho_l \rangle & \\
\text{Img} \langle e, g \rangle & \cong \circ \langle \rho_1, \ldots, \rho_l \rangle & \text{Img} \langle e \rangle
\end{array}
\]

Here, we write, e.g., \( \text{Img} \langle e, f \rangle \) for the image tuple \( \text{Img} \langle e_1, \ldots, e_l, f_1, \ldots, f_n \rangle \) and \( \rho_1, \ldots, \rho_l \) are the corresponding projections, see Definition 4.2. The codomain \( \text{Img} \langle \rho_1, \ldots, \rho_l \rangle \) of each tuple \( \langle \rho_1, \ldots, \rho_l \rangle \) can be shown to be isomorphic to \( \text{Img} \langle e \rangle \), thus providing the two unnamed isomorphisms in the diagram.

The independent square above can be understood as expressing binary conditional independence between the tuples \( \langle f \rangle \) and \( \langle g \rangle \), with \( \langle e \rangle \) acting as the conditioning tuple, as suggested by the notation (10). The result below states that the relation (10) indeed enjoys the expected laws of conditional independence, cf. [Daw79, Spo80, GPP91, Daw01].

**Theorem 7.6**

(i) \( \langle f \rangle \perp \perp \langle g \rangle \mid \langle e \rangle \) implies \( \langle \pi(f) \rangle \perp \perp \langle \pi'(g) \rangle \mid \langle \pi''(e) \rangle \), where \( \pi, \pi' \) and \( \pi'' \) are permutations of the vectors.

(ii) \( \langle f \rangle \perp \perp \langle e \rangle \mid \langle e \rangle \).

(iii) \( \langle f \rangle \perp \perp \langle g \rangle \mid \langle e \rangle \) implies \( \langle g \rangle \perp \perp \langle f \rangle \mid \langle e \rangle \).

(iv) \( \langle f \rangle \perp \perp \langle g, h \rangle \mid \langle e \rangle \) implies \( \langle f \rangle \perp \perp \langle g \rangle \mid \langle e \rangle \).

(v) \( \langle f \rangle \perp \perp \langle g \rangle \mid \langle e, h \rangle \) and \( \langle f \rangle \perp \perp \langle h \rangle \mid \langle e \rangle \) implies \( \langle f \rangle \perp \perp \langle h, g \rangle \mid \langle e \rangle \).

(vi) \( \langle f \rangle \perp \perp \langle h, g \rangle \mid \langle e \rangle \) implies \( \langle f \rangle \perp \perp \langle g \rangle \mid \langle e, h \rangle \).

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**References**


