

## COPRODUCTS OF IDEAL MONADS

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**Abstract.** The question of how to combine monads arises naturally in many areas with much recent interest focusing on the coproduct of two monads. In general, the coproduct of arbitrary monads does not always exist. Although a rather general construction was given by Kelly [*Bull. Austral. Math. Soc.* **22** (1980) 1–83], its generality is reflected in its complexity which limits the applicability of this construction. Following our own research [C. Lüth and N. Ghani, *Lect. Notes Artif. Intell.* **2309** (2002) 18–32], and that of Hyland, Plotkin and Power [*IFIP Conf. Proc.* **223** (2002) 474–484], we are looking for specific situations when simpler constructions are available. This paper uses fixed points to give a simple construction of the coproduct of two *ideal monads*.

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### 1. INTRODUCTION

Monads are a fundamental concept in category theory. One of their first applications was to give a categorical account of universal algebra [17] and they have since remained central to the development of category theory. More recently they have found further significant applications in computer science as they provide (i) an abstract model of syntax covering algebraic theories [21], higher-order abstract syntax [7] and non-wellfounded syntax [1, 8, 26] etc. where the term algebra construction, substitution and variables are taken as primitive; (ii) a useful abstraction of computational effects permitting a uniform treatment of diverse features of impure programming languages such as stateful computations, exceptions and I/O [24]; and (iii) a semantic framework for modularity where the interaction

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of different components of a complex system is modelled by the interleaving of the representing monads [20].

In each of the three applications above, we want to combine monads. In the case of monads as abstract models of syntax we are often interested in combining different theories as is often practiced in the area of algebraic specification [11]. In functional programming, how can we combine the state monad and the exceptions monad to model a program which has both stateful computations and which may raise exceptions [14]? Finally, in the semantics of modularity, if two systems (*e.g.*, term rewriting systems)  $R$  and  $S$  are modelled by monads  $T_R$  and  $T_S$ , how can we reason about the combined system  $R + S$  *via* its representing monad  $T_{R+S}$ ? That is, how can we express  $T_{R+S}$  in terms of  $T_R$  and  $T_S$  [20]? A variety of different methods to combine monads have been proposed, most notably in the use of *distributive laws* [5,6] and *monad transformers* [14]. While being useful in specific situations, these theories do not cover all situations, and furthermore, as we comment later, can sometimes seem rather *ad hoc*.

These approaches observe that monads are functors carrying extra structure. Thus the obvious way to compose a monad  $R$  and a monad  $S$  is to use the functorial composition  $SR$ . However,  $SR$  is not a monad in general and one can see both distributive laws and monad transformers as an attempt to coax  $SR$  into a monad. An alternative point of view is that, just as functors are the objects of the functor category, so monads are the objects of the category of monads and monad morphisms. Then the canonical way of putting two objects together is take their *coproduct*. While it is not the case that the coproduct of arbitrary monads always exists, they do so under mild conditions as given in the rather general construction of coproducts (even colimits) of monads given by Kelly [15]. However, the generality of the construction is reflected in its complexity which can be deterring even for experienced category theorists and which certainly limits its applicability. Consequently, recent research has focused on providing alternative constructions which, by restricting to special cases, are significantly simpler and hence easier to apply in practice. In particular, we would like to reduce the coproduct of monads to formulae involving fixed point constructions and functorial operations such as composition and coproduct. As we remark in Section 2, this can be done for the coproduct of free monads and, as proven by Hyland, Plotkin and Power [12], the coproduct of a free monad with any other monad. We make further comments relating our work to that of Hyland, Plotkin and Power in Section 5 concerning further work.

Most monads, including many important examples, are not free and this limits the applicability of the results above. In particular, this paper arose out of research into modularity in (i) non-wellfounded syntax and (ii) higher-order syntax. In the former we want to study coproducts of free completely iterative monads as these model non-wellfounded terms [2, 26] while in the latter we study monads which model calculi with variable binding such as the  $\lambda$ -calculus [7] and which typically arise as least fixed points of higher-order functors. The results above do not apply to coproducts of such monads since these monads are not free. To understand the coproduct of such monads, we return to the central intuition of *layers* that we

used in our semantic proofs [20] of modularity in term rewriting. The coproduct construction attempts to interleave these layers but, in general, layers can collapse, which causes mathematical difficulties necessitating the complexities of Kelly's constructions. However, in most examples of interest, including those above, layers do not collapse. Intriguingly, the *ideal monads*, introduced by Adámek *et al.* [1] to study guarded recursion, provide exactly the right mathematical structure to capture this idea of layers not collapsing and hence our abstract result is the reduction of the coproduct of ideal monads to fixed point formulae. Accordingly, the general thrust in this paper is to avoid commitment to a specific semantic structure, *e.g.*, finitary monads over lfp categories [3,16], but rather to use the existence of various initial algebras as the preconditions of our constructions.

To summarise, the field of modularity in both syntax and computational phenomena is highly promising but has been held back by the lack of simple mechanisms for computing coproducts of naturally arising monads. This paper provides just the right kind of result to spur research in this area. The paper is structured as follows. In Section 2, we recall the basic results about monads which we use in the rest of the paper. Section 3 then introduces ideal monads and contains our main results while Section 4 applies them to the question of modularity of non-wellfounded syntax and higher-order syntax. We finish in Section 5 with some concluding remarks and directions for future research.

## 2. MONADS, COPRODUCTS AND LAYERS

Monads originally arose within category theory as models of term algebras and algebraic theories. Such monads provide good intuitions as to how to construct the coproduct of two monads and so we begin with them. Since this is standard material, we refer the reader to general texts [5,21] for more details.

### 2.1. MONADS AND TERM ALGEBRAS

Term algebras are built from signatures which are defined as follows:

**Definition 2.1.** A (single-sorted) *signature* consists of a function  $\Sigma : \mathbb{N} \rightarrow \mathbf{Set}$ . The set of *n-ary operators* of  $\Sigma$  is defined  $\Sigma_n = \Sigma(n)$ .

**Definition 2.2.** Given a signature  $\Sigma$  and a set of variables  $X$ , the *term algebra*  $T_\Sigma(X)$  is the set defined inductively by the following rules:

$$\frac{x \in X}{'x \in T_\Sigma(X)} \quad \frac{f \in \Sigma_n \quad t_1, \dots, t_n \in T_\Sigma(X)}{f(t_1, \dots, t_n) \in T_\Sigma(X)}$$

We use quotes to distinguish a variable  $x \in X$  from the term  $'x \in T_\Sigma(X)$  and this can be seen as introducing layer information into terms. As we shall see later, when constructing the coproduct of two monads, this layer structure is the central concept.

Categorically,  $T_\Sigma$  is an endofunctor on **Set** that can be constructed in one of two ways. Start by defining the associated polynomial endofunctor  $F_\Sigma : \mathbf{Set} \rightarrow \mathbf{Set}$  by  $F_\Sigma(X) = \coprod_{n \in \mathbb{N}, f \in \Sigma_n} X^n$ . Then:

- either, for each set  $X$ ,  $T_\Sigma X$  is defined to be the carrier  $\mu(X + F_\Sigma(\_))$  of the initial algebra (least fixed point) of the endofunctor  $X + F_\Sigma(\_)$  on **Set**;
- or,  $T_\Sigma$  is equivalently defined in a non-pointwise fashion as the carrier  $\mu(\text{Id} + F_\Sigma \circ \_)$  of the initial algebra of the endofunctor  $\text{Id} + F_\Sigma \circ \_$  on  $[\mathbf{Set}, \mathbf{Set}]$ .

Either way, for every set of variables  $X$ , there is a function  $X \rightarrow T_\Sigma(X)$  sending each variable  $x$  to the associated term  $\ulcorner x$ . Lastly, substitution takes terms built over terms and flattens them, as described by a function  $T_\Sigma T_\Sigma(X) \rightarrow T_\Sigma(X)$ . Both two operations are natural in  $X$ . These three pieces of data, namely the construction of a term algebra from a set of variables, the embedding of variables as terms and the operation of substitution are axiomatised in the concept of a monad.

**Definition 2.3** (Monads). A *monad* on a category  $\mathcal{C}$  is an endofunctor  $T : \mathcal{C} \rightarrow \mathcal{C}$  together with two natural transformations,  $\eta : \text{Id} \rightarrow T$ , called the *unit*, and  $m : TT \rightarrow T$ , called the *multiplication* of the monad, such that the following diagrams, known as the post-unit, pre-unit and associativity of multiplication laws, commute.

$$\begin{array}{ccc}
 \begin{array}{ccc} T & \xrightarrow{\eta T} & TT \\ & \searrow & \downarrow m \\ & & T \end{array} & 
 \begin{array}{ccc} T & & \\ T\eta \downarrow & \searrow & \\ TT & \xrightarrow{m} & T \end{array} & 
 \begin{array}{ccc} TTT & \xrightarrow{mT} & TT \\ Tm \downarrow & & \downarrow m \\ TT & \xrightarrow{m} & T \end{array}
 \end{array}$$

We write  $m$  for the multiplication rather than the usual  $\mu$ , since we reserve  $\mu$  for least fixed points. Although a monad is fully specified only by all of the data  $(T, \eta, m)$ , it is customary to refer it to by simply  $T$ , when it is clear that the monad and not just the functor is meant and the data  $\eta, m$  are clear from the context – a convention which we follow here. As suggested above, the term algebra functor  $T_\Sigma$  underlies a monad for any signature  $\Sigma$ . In fact, we can even make a slightly more general statement, abstracting from **Set** to any category  $\mathcal{C}$  and from a polynomial endofunctor  $F_\Sigma$  on **Set** determined by a signature  $\Sigma$  to any endofunctor  $F$  on  $\mathcal{C}$ .

**Proposition 2.4.** *Let  $\mathcal{C}$  have coproducts. If the free algebra functor  $T_F = \mu(\text{Id} + F \circ \_)$  of an endofunctor  $F$  on a category  $\mathcal{C}$  is defined (the initial algebra exists), then  $T_F$  is the underlying functor of a monad.*

Lemma 2.4 is typical of the reasoning in this paper in that it is based on properties of initial algebras. Thus, in general, we shall assume the existence of such fixed points whenever we speak of them and thereby avoid commitment to a specific semantic structure which guarantees the existence of these fixed points. Of course, in many cases, restricting to  $\omega$ -cocontinuous endofunctors over categories with  $\omega$ -colimits suffices to guarantee the existence of the fixed points we require.

Monads also model a number of other important structures in computer science, such as (many-sorted) algebraic theories, non-wellfounded syntax [1, 8, 26], term graphs [9], calculi with variable binders [7], term rewriting systems [18], and, *via* computational monads [24], state-based computations, exceptions, continuations etc. These applications involve base categories other than **Set** and the desire for a uniform treatment underpins their monadic axiomatisation.

In order to talk about coproducts of monads, we must of course define the category of monads.

**Definition 2.5** (Monad morphisms). Given two monads  $(T, \eta, m)$  and  $(H, \eta^H, m^H)$  on  $\mathcal{C}$  a *monad morphism* is a natural transformation  $h : T \rightarrow H$  preserving the unit and multiplication in the sense of commutation of the diagrams

$$\begin{array}{ccc}
 \text{Id} & \xrightarrow{\eta} & T \\
 & \searrow \eta^H & \downarrow h \\
 & & H
 \end{array}
 \qquad
 \begin{array}{ccc}
 TT & \xrightarrow{m} & T \\
 hh \downarrow & & \downarrow h \\
 HH & \xrightarrow{m^H} & H
 \end{array}$$

The monads on a category  $\mathcal{C}$  and monad morphisms between them form a category  $\mathbf{Mon}(\mathcal{C})$ .

The observation that  $T_\Sigma$  is a monad for a signature  $\Sigma$  does not capture the inductive nature of the term algebra construction. We now proceed to addressing this point by giving a proper characterization of the term algebra construction as a *free* monad. In general, free monads do not exist over all endofunctors (*e.g.*, the powerset functor on **Set**) and so we define the free monad over a functor *via universal arrows*.

**Definition 2.6** (Free monads). A *free monad* over an endofunctor  $F$  on  $\mathcal{C}$  is an universal arrow from  $F$  to the forgetful functor  $U : \mathbf{Mon}(\mathcal{C}) \rightarrow [\mathcal{C}, \mathcal{C}]$ , *i.e.*, a monad  $(T, \eta, m)$  together with a natural transformation  $\iota : F \rightarrow T$  such that for any monad  $(H, \eta^H, m^H)$  on  $\mathcal{C}$  and a natural transformation  $f : F \rightarrow H$ , there is a unique monad morphism  $h : (T, \eta, m) \rightarrow (H, \eta^H, m^H)$  such that the diagram

$$\begin{array}{ccc}
 F & \xrightarrow{\iota} & T \\
 & \searrow f & \downarrow h \\
 & & H
 \end{array}$$

commutes.

The following observation is standard knowledge since [4].

**Proposition 2.7.** *If, for an endofunctor  $F$  on a category  $\mathcal{C}$ , the functor  $T_F = \mu(\text{Id} + F \circ \_)$  is defined (the initial algebra exists), then the monad structure on  $T_F$  is the free monad over  $F$ .*

The classic special case is that of term algebras for a signature. The  $\Sigma$ -term algebra functor  $T_\Sigma$  is not just a monad, it is the free monad: It is not just some

$\Sigma$ -algebra functor containing the variables (the identity functor) and closed under substitution, it is the least such.

2.2. COPRODUCTS OF MONADS

We now turn to coproducts of monads. By the coproduct of two monads  $R, S$ , we mean of course the coproduct of  $R$  and  $S$  as objects in the category of monads, which, intuitively, must be the least monad containing both in a disjoint manner. We write  $\oplus$  for the coproduct of monads and reserve  $+$  for the functorial coproduct. The first result on coproducts of monads concerns free monads.

**Proposition 2.8** (Coproduct of free monads). *Let  $T_F$  and  $T_G$  be free monads. Then, if the free monad  $T_{F+G}$  exists, it is the coproduct of  $T_F$  and  $T_G$ .*

*Proof.* The universal property of the coproduct follows directly from the universal properties of  $T_F$  and  $T_G$ . □

Hyland, Plotkin and Power [12] have given the following construction for the coproduct of a free monad with an arbitrary monad.

**Proposition 2.9** (Coproduct of a free monad with a monad). *Let  $T_F$  be a free monad and  $S$  a monad. If the free monad  $T_{FS}$  exists, then  $ST_{FS}$  is the underlying functor of the coproduct of  $T_F$  and  $S$ .*

The above functorial expression can be rewritten into an equivalent form where  $S$  appears only once: we have  $ST_{FS} = S\mu(\text{Id} + FS \circ \_)$  by the least fixed point construction of the free monad and  $S\mu(\text{Id} + FS \circ \_) \cong \mu(S(\text{Id} + F \circ \_))$  by the folklore rolling lemma. Again, all that is needed for these equations to hold is the existence of the various initial algebras.

The coproduct of free monads over signatures gives good intuitions as to how to construct coproducts of arbitrary monads. Given two signatures  $\Sigma$  and  $\Omega$  with corresponding term algebra monads  $T_\Sigma$  and  $T_\Omega$ , we have seen that  $T_\Sigma \oplus T_\Omega = T_{\Sigma+\Omega}$ , that is the coproduct  $T_\Sigma \oplus T_\Omega$  should calculate the terms built over the disjoint union of the signatures. Terms in  $T_{\Sigma+\Omega}(X)$  have an inherent notion of layer, as a term in  $T_{\Sigma+\Omega}(X)$  either is a variable or decomposes into a term from  $T_\Sigma$  (or  $T_\Omega$ ), and strictly smaller subterms with head symbols from  $\Omega$  (or  $\Sigma$  respectively). This suggests that we can build the underlying functor of the coproduct  $T_{\Sigma+\Omega}(X)$  by successively applying the underlying functors  $T_\Sigma$  and  $T_\Omega$  (but see also the discussion below, there is a correction to be made to the formula we give here):

$$\begin{aligned}
 (T_\Sigma \oplus T_\Omega)(X) &= X \\
 &+ T_\Sigma(X) + T_\Omega(X) \\
 &+ T_\Sigma T_\Omega(X) + T_\Omega T_\Sigma(X) \\
 &+ T_\Sigma T_\Omega T_\Sigma(X) + \dots
 \end{aligned}$$

In the above summation, an element of  $T_\Sigma T_\Omega T_\Sigma(X)$  can be thought of as having a top  $T_\Sigma$ -layer followed by a  $T_\Omega$ -layer followed by another  $T_\Sigma$ -layer. Indeed, from now on, we abstract from the set of variables and work at the functorial/monadic level so as to talk about these layers. In general, for any monad  $T$ , we often regard  $T(X)$  abstractly as a layer; in the examples above, layers were terms, rewrites, or computations. Monads can then be seen as abstracting from the nature of a layer and thereby provide a calculus for manipulating layers where the types of layers, the trivial layer of each type, and the collapsing of two layers of the same type are taken as primitive concepts. As shown in the equation above, the coproduct intuitively consists of all finite interleavings of layers from the summands.

Now, note that there is a natural transformation

$$T_\Sigma \eta^\Omega T_\Sigma : T_\Sigma T_\Sigma \rightarrow T_\Sigma T_\Omega T_\Sigma$$

which essentially puts a trivial layer between two adjacent  $T_\Sigma$ -layers. Of course terms in the image of  $T_\Sigma \eta^\Omega T_\Sigma$  really should be counted as only having one  $T_\Sigma$ -layer, since they contain no  $\Omega$ -constructors. Thus, in the right-hand side of our coproduct formula above we should really have used  $F_\Sigma T_\Sigma$  and  $F_\Omega T_\Omega$  instead of  $T_\Sigma$ ,  $T_\Omega$ . And, more generally, we really want to be able to talk about non-trivial layers, or that part of a monad which is not in the image of the unit. This is exactly our motivation to focus on *ideal monads*, which we will do next.

### 3. IDEAL MONADS AND THEIR COPRODUCTS

This section is devoted to *ideal monads* [1] – a large variety of monads that covers many familiar types of monads capturing notions of syntax and notions of computation – and a fixed point construction for calculating the coproduct of two ideal monads. Although ideal monads were introduced for exactly the reason we use them, namely to separate the variable and non-variable parts, the application in mind was to guarded recursion. The fact that we have a separate use for them makes us think they may be applicable in many situations.

#### 3.1. IDEAL MONADS

Ideal monads are monads in which the image of the unit is separated from the rest of the monad.

**Definition 3.1** (Ideal monads). An *ideal monad* on a category  $\mathcal{C}$  is a monad  $(T, \eta, m)$  on  $\mathcal{C}$  together with an endofunctor  $T_0$  on  $\mathcal{C}$  and a natural transformation  $m_0 : T_0 T \rightarrow T_0$  such that  $T$  is the coproduct  $\text{Id} + T_0$ , the unit  $\eta$  is the left

injection  $\text{inl}_{\text{Id}, T_0}$  and the square

$$\begin{array}{ccc}
 T_0 T & \xrightarrow{\text{inr}_{\text{Id}, T_0} T} & T T \\
 m_0 \downarrow & & \downarrow m \\
 T_0 & \xrightarrow{\text{inr}_{\text{Id}, T_0}} & T
 \end{array}$$

commutes (which is equivalent to requiring that  $m = [T, \text{inr}_{\text{Id}, T_0} \cdot m_0]$ ).

We can see that an ideal monad  $(T, \eta, m, T_0, m_0)$  is fully specified by its data  $(T_0, m_0)$  and that any endofunctor  $T_0$  together with a natural transformation  $m_0 : T_0 T \rightarrow T_0$  yields an ideal monad provided that  $T_0 = m_0 \cdot T_0 \eta$  and  $m_0 \cdot m_0 T = m_0 \cdot T_0 m$ . These two conditions ensure  $\eta$  being a pre-unit of  $m$  and  $m$  being associative; that  $\eta$  is a post-unit of  $m$  is automatic. Just as we frequently refer to a monad  $(T, \eta, m)$  by simply  $T$ , we agree to refer to the ideal monad given by  $(T_0, m_0)$  by  $\text{Id} + T_0$  and leave the restricted form of multiplication  $m_0$  implicit whenever possible.

A monad morphism  $h : T \rightarrow H$  whose source is an ideal monad  $T = \text{Id} + T_0$  has its action on  $\text{Id}$  forced by the preservation of the unit requirement and is hence of the form  $[\eta^H, h_0]$  where  $h_0 : T_0 \rightarrow H$ . Given any  $h_0 : T_0 \rightarrow H$ , the natural transformation  $h = [\eta^H, h_0]$  is a monad morphism iff  $h_0 \cdot m_0^T = m^H \cdot h_0 h$  (this condition guarantees that  $h$  preserves the multiplication).

Syntax-motivated examples of ideal monads include free monads, free completely iterative monads, monads arising as fixed points of higher order endofunctors etc.

**Example 3.2** (Free monads). Recall that the free monad  $T_F$  over an endofunctor  $F$  on a category  $\mathcal{C}$  is given by  $T_F = \mu(\text{Id} + F \circ \_ ) \cong \text{Id} + F T_F$ , if this least fixed point exists, and that this covers the term algebra generated by a signature. It is straightforward to check that this monad is ideal – we already have the decomposition of the monad as a sum and it is straightforward to check the multiplication restricts appropriately. Informally, we know that every term is either a variable or a non-variable/operator application.

**Example 3.3** (Free completely iterative monads). An ideal monad  $T = \text{Id} + T_0$  on a category  $\mathcal{C}$  is *completely iterative* iff, for any morphism  $e : X \rightarrow Y + T_0(X + Y)$  in  $\mathcal{C}$ , there exists a unique morphism  $e^\dagger : X \rightarrow T(Y)$  in  $\mathcal{C}$  such that the diagram

$$\begin{array}{ccc}
 Y + T_0(X + Y) & \xleftarrow{e} & X \\
 Y + T_0[e^\dagger, \eta_Y] \downarrow & & \downarrow e^\dagger \\
 Y + T_0 T(Y) & \xrightarrow{[\eta_Y, \text{inr}_{\text{Id}, T_0} \cdot m_{0_Y}]} & T(Y)
 \end{array}$$

commutes. This concept was introduced by [1] to study the situation where every guarded system of recursive equations has a unique solution. The free (among



the ideal monads) completely iterative monad  $T_F^\infty$  over an endofunctor  $F$  on  $\mathcal{C}$  is  $T_F^\infty = \nu(\text{Id} + F \circ \_ ) \cong \text{Id} + FT_F^\infty$ , if this greatest fixed point exists (*e.g.*, if  $\mathcal{C}$  is  $\omega$ -complete and  $F$  is  $\omega$ -continuous). If  $\mathcal{C} = \mathbf{Set}$  and  $F = F_\Sigma$  for some first-order signature  $\Sigma$ , then  $T_F^\infty$  collects all non-wellfounded (*i.e.*, possibly infinite)  $\Sigma$ -terms (leaf-labelled  $\Sigma$ -trees).

Switching from arbitrary guarded equation systems to those that are finitary (finitely many equations, all right-hand sides finite), one gets a wider subclass of ideal monads – *iterative monads*. The free iterative monad induced by a first-order signature  $\Sigma$  is the algebra of rational  $\Sigma$ -terms and is again ideal. Rational  $\Sigma$ -terms are those non-wellfounded  $\Sigma$ -terms which have a finite number of distinct subterms.

**Example 3.4** ( $\lambda$ -calculus). The language of untyped  $\lambda$ -calculus (à la de Bruijn, with free variables identified by their positions in the context, not their names) is described by the endofunctor  $L = \mu(\text{Id} + \Delta \circ \_ + \_ \circ \delta)$  on  $\mathcal{C}$  where the higher-order functors  $\Delta, \delta : [\mathcal{C}, \mathcal{C}] \rightarrow [\mathcal{C}, \mathcal{C}]$  are given by  $\Delta = \text{Id} \times \text{Id}$  and  $\delta = K_1 + \text{Id}$  (1 denoting the terminal object of  $\mathcal{C}$ ,  $K_A$  denoting the constant functor returning  $A$ ).  $L$  is certainly well defined and a monad in the critical test case of  $\mathcal{C} = \mathbf{Set}$ , while conditions to generalise these results to other categories are not very prohibitive. In the isomorphism  $L \cong \text{Id} + \Delta L + L\delta$ , the second summand  $\Delta L = L \times L$  corresponds to application terms and the third summand  $L\delta = L(K_1 + \text{Id})$  to  $\lambda$ -abstraction terms: for a raw  $\lambda$ -abstraction to be well formed wrt. a context, its body has to be well formed wrt. its extension with one extra variable that corresponds to the bound variable of the  $\lambda$ -abstraction. The monad  $L$  is not free, but it is ideal.

**Example 3.5** (Explicit substitutions). Much the same way as we defined the language of the  $\lambda$ -calculus as a least fixed point in a functor category, we can define the language of applications and explicit substitutions. Under identification of expressions equal up to a certain notion of  $\alpha$ -equivalence for explicit substitutions, this is the endofunctor  $E = \mu(\text{Id} + \Delta \circ \_ + \_ \circ \_)$  on  $\mathcal{C}$ . This is apparent from the fact that  $EE(Y) \cong (\text{Lan}_{\text{Id}} E)E(Y) \cong \int^X \mathcal{C}(X, E(Y)) \otimes E(X)$ , *i.e.*, we have a term in bound variables  $X$  and a map sending the bound variables to other terms. Under mild conditions, the functor  $E$  is a monad, as follows from a result in [22]. For a detailed discussion of this analysis of languages with explicit substitutions, see [10].

There are also nice examples of ideal monads among computational monads. Some of these are free monads (*e.g.*, exceptions, interactive output, interactive input monads), but others are not. In the following examples, to think of programming language semantics, assume that  $\mathcal{C}$  is  $\mathbf{Set}$  or  $\mathbf{CPO}$ .

**Example 3.6** (Exceptions). Computations that raise exceptions of type  $E$  are modelled by the monad with underlying functor  $\text{Id} + K_E$ , unit  $\text{in}_{\text{Id}, K_E}$  and multiplication  $[\text{Id} + K_E, \text{inr}_{\text{Id}, K_E}]$ : a computation is either a value or an exception. This monad is ideal as it is also the free monad over the functor  $K_E$  as  $\text{Id} + K_E \cong \mu(\text{Id} + K_E \circ \_)$ .

**Example 3.7** (Interactive output). Computations that output tokens of type  $O$  are modelled by the monad whose underlying functor is  $\text{ld} \times K_{\text{List}(O)}$  where  $\text{List} = \mu(K_1 + \text{ld} \times \_)$ . Computations are pairs of a value and an  $O$ -list, the unit pairs a value with an empty  $O$ -list and the multiplication takes a value paired with a list and then another list and returns it paired with the concatenation of the two lists. This monad is ideal as, again, it is free over the functor  $K_O \times \_$  since  $\text{ld} \times K_{\text{List}(O)} \cong \mu(\text{ld} + K_O \times \_)$ .

**Example 3.8** (Non-deadlocking non-determinism). Non-deterministic computations that are guaranteed to not deadlock are modelled by non-empty lists of values. The corresponding functor  $\text{NEList} = \text{ld} \times \text{List} = \text{ld} \times \mu(K_1 + \text{ld} \times \_) \cong \mu(\text{ld} \times (K_1 + \_))$  carries a monad structure with singleton formation and flattening a non-empty list of non-empty lists into a non-empty list as the unit and the multiplication. This monad is ideal, with singleton lists playing the role of variables and length-at-least-2 lists playing the role of non-variable terms – the multiplication restricts properly as flattening a length-at-least-2 list of non-empty lists gives a length-at-least-2 list –, but it is not free.

Note that lists, defined by  $\text{List} = \mu(K_1 + \text{ld} \times \_) \cong K_1 + \text{NEList}$  give a very similar monad. This monad, which models non-determinism with possible deadlocks, however, is not ideal, despite the clear separation between the variables, *i.e.*, the singleton lists, and the non-variable terms, *i.e.*, the empty list and the length-at-least-2 lists. The reason is that here the multiplication does not restrict as required for an ideal monad: the flattening of a length-2 list consisting of a singleton and the empty list is a singleton.

**Example 3.9** (Probabilistic choice). Computations with probabilistic choice can be modelled by non-empty lists of values paired with rational numbers from  $(0, 1]$  that must add up to 1 over the list (these are obviously obtainable from non-empty lists of values paired with positive integers by identifying those equal under norming). Again there is a monad structure on the corresponding functor and the monad is ideal, but not free.

In the last two examples, we could of course also have used non-empty finite multisets instead of non-empty lists, but we preferred non-empty lists here as they are definable as least fixed points and moreover they actually also provide more informative notions of computation than non-empty finite multisets.

### 3.2. COPRODUCTS OF IDEAL MONADS BY A FIXED POINT CONSTRUCTION

The fundamental observation behind the construction of the coproduct  $T$  of two ideal monads  $R = \text{ld} + R_0$  and  $S = \text{ld} + S_0$  on a category  $\mathcal{C}$  is that (i)  $T$  should contain as submonads  $R$  and  $S$ , and (ii)  $T$  should be closed under the application of  $R_0$  and  $S_0$ . Hence  $T$  should consist of alternating sequences beginning from  $R_0$  or  $S_0$ . Thus we ask for the least solution to the equation system

$$T_1 \cong R_0(\text{ld} + T_2) \qquad T_2 \cong S_0(\text{ld} + T_1)$$

i.e., we define

$$(T_1, T_2)X = \mu(R_0(X + \_2), S_0(X + \_1))$$

or, equivalently, point-freely,

$$(T_1, T_2) = \mu(R_0(\text{ld} + \_2), S_0(\text{ld} + \_1))$$

and write  $t_1 : R_0(\text{ld} + T_2) \rightarrow T_1$ ,  $t_2 : S_0(\text{ld} + T_1) \rightarrow T_2$  for the structure maps associated to  $T_1, T_2$ . Our idea is now that  $T = \text{ld} + (T_1 + T_2)$ . Intuitively,  $T_1$  consists of elements in  $T$  whose top layer is a non-variable  $R$ -layer (captured by the use of  $R_0$ ) and whose next layers are either variables or a non-variable  $S$  layer etc. We henceforth assume  $T_1$  and  $T_2$  exist, for example, we may require  $\mathcal{C}$  to have  $\omega$ -colimits and for  $R_0$  and  $S_0$  to preserve them.

**Theorem 3.10** (Coproduct of two ideal monads). *Let  $R = \text{ld} + R_0$  and  $S = \text{ld} + S_0$  be two ideal monads. If the functors  $T_1, T_2$  given by the construction above are defined, then the coproduct of the ideal monads  $R = \text{ld} + R_0$  and  $S = \text{ld} + S_0$  exists, is ideal and its underlying functor is  $T = \text{ld} + (T_1 + T_2)$ .*

*Proof.* We first construct a candidate coproduct  $((T, \eta, m), i, j)$  (a cospan in the category of monads on  $\mathcal{C}$ ) and then we prove that it is indeed the coproduct (the initial cospan).

**Construction of the candidate coproduct  $((T, \eta, m), i, j)$ :** we begin by constructing the candidate coproduct carrier  $(T, \eta, m)$  and verifying that it is a monad. Then we proceed to constructing the candidate injections  $i, j$  and checking that they are monad morphisms.

*Construction of the candidate coproduct carrier  $(T, \eta, m)$ :* we have already defined  $T$ . Our candidate unit  $\eta$  is the injection

$$\text{ld} \xrightarrow{\text{inl}} \text{ld} + (T_1 + T_2) = T.$$

Our candidate multiplication  $m$  is

$$TT = (\text{ld} + (T_1 + T_2))T \xrightarrow{[T, \text{inr} \cdot (m_1 + m_2)]} \text{ld} + (T_1 + T_2) = T$$

where  $(m_1 : T_1T \rightarrow T_1, m_2 : T_2T \rightarrow T_2)$  is the unique (by mutual iteration) pair of natural transformations such that the diagram

$$\begin{array}{ccc} R_0(\text{ld} + T_2)T & \xrightarrow{t_1 T} & T_1T \\ R_0(T + m_2) \downarrow & & \downarrow m_1 \\ R_0(T + T_2) & \xrightarrow{p_1} R_0(\text{ld} + T_2) \xrightarrow{t_1} & T_1 \end{array}$$

and

$$\begin{array}{ccc}
 S_0(\text{Id} + T_1)T & \xrightarrow{t_2 T} & T_2 T \\
 S_0(T+m_1) \downarrow & & \downarrow m_2 \\
 S_0(T + T_1) & \xrightarrow{p_2} S_0(\text{Id} + T_1) \xrightarrow{t_2} & T_2
 \end{array}$$

commute. Above,  $p_1, p_2$  denote the composites

$$\begin{array}{l}
 R_0(T + T_2) \longrightarrow R_0((\text{Id} + T_2) + T_1) \xrightarrow{R_0((\text{Id} + T_2) + t_1^{-1})} \overset{m_0^R(\text{Id} + T_2)}{R_0} R(\text{Id} + T_2) \longrightarrow \overset{m_0^R(\text{Id} + T_2)}{R_0}(\text{Id} + T_2) \\
 S_0(T + T_1) \longrightarrow S_0((\text{Id} + T_1) + T_2) \xrightarrow{S_0((\text{Id} + T_1) + t_2^{-1})} \overset{m_0^S(\text{Id} + T_1)}{S_0} S(\text{Id} + T_1) \longrightarrow \overset{m_0^S(\text{Id} + T_1)}{S_0}(\text{Id} + T_1)
 \end{array}$$

where the unlabelled arrows are trivial coproduct rearrangements under  $R_0$  resp.  $S_0$ .

*Proof that  $(T, \eta, m)$  is a monad:* the post-unit law is obeyed trivially by the candidate monad  $(T, \eta, m)$ :  $m \cdot \eta T = [T, \text{inr}_{\text{Id}, T_1 + T_2} \cdot (m_1 + m_2)] \cdot \text{inl}_{\text{Id}, T_1 + T_2} T = [T, \text{inr}_{\text{Id}, T_1 + T_2} \cdot (m_1 + m_2)] \cdot \text{inl}_{T, (T_1 + T_2) T} = T$ .

To see that the pre-unit law is met, let  $(m_1^{(1)} : T_1 \rightarrow T_1, m_2^{(1)} : T_2 \rightarrow T_2)$  be the unique (by mutual iteration) pair of natural transformations such that the diagrams

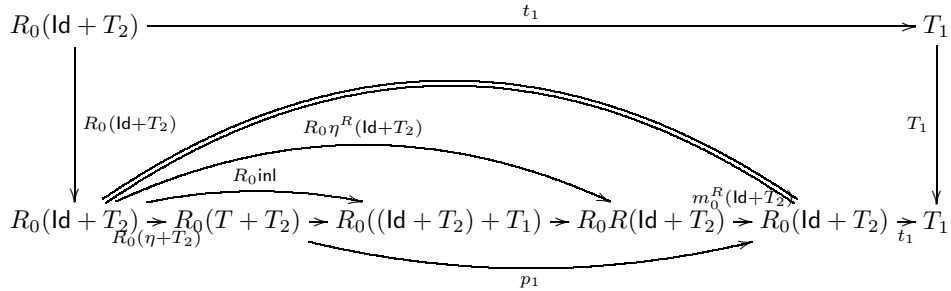
$$\begin{array}{ccc}
 R_0(\text{Id} + T_2) & \xrightarrow{t_1} & T_1 \\
 R_0(\text{Id} + m_2^{(1)}) \downarrow & & \downarrow m_1^{(1)} \\
 R_0(\text{Id} + T_2) & \xrightarrow{R_0(\eta + T_2)} R_0(T + T_2) \xrightarrow{p_1} R_0(\text{Id} + T_2) \xrightarrow{t_1} & T_1
 \end{array}$$

and

$$\begin{array}{ccc}
 S_0(\text{Id} + T_1) & \xrightarrow{t_2} & T_2 \\
 S_0(\text{Id} + m_1^{(1)}) \downarrow & & \downarrow m_2^{(1)} \\
 S_0(\text{Id} + T_1) & \xrightarrow{S_0(\eta + T_1)} S_0(T + T_1) \xrightarrow{p_2} S_0(\text{Id} + T_1) \xrightarrow{t_2} & T_2
 \end{array}$$

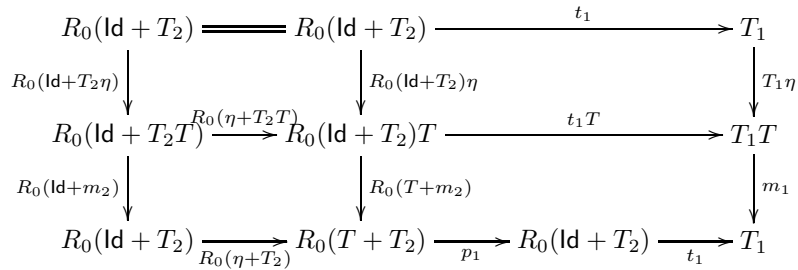
commute.

Now it must be that  $(m_1^{(1)}, m_2^{(1)}) = (T_1, T_2)$  as witnessed by the commuting diagram



(in which the crucial triangle commutes by  $\eta^R$  being the pre-unit of  $m^R$ ) and by the symmetric commuting diagram.

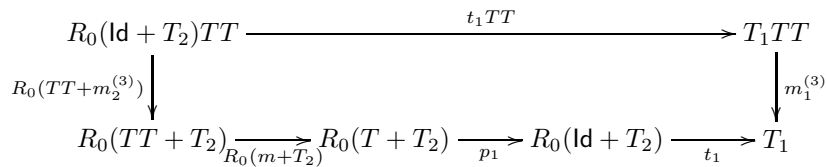
But it is also the case that  $(m_1^{(1)}, m_2^{(1)}) = (m_1 \cdot T_1 \eta, m_2 \cdot T_2 \eta)$  as witnessed by the commuting diagram



(in which the bottom right square commutes by construction of  $m_1$ ) and by the symmetric commuting diagram.

Combining the observations made, we get that  $(T_1, T_2) = (m_1 \cdot T_1 \eta, m_2 \cdot T_2 \eta)$  and therefore  $T = \text{ld} + (T_1 + T_2) = [\text{inl}_{\text{ld}, T_1 + T_2}, \text{inr}_{\text{ld}, T_1 + T_2} \cdot (m_1 \cdot T_1 \eta + m_2 \cdot T_2 \eta)] = [T, \text{inr}_{\text{ld}, T_1 + T_2} \cdot (m_1 + m_2)] \cdot (\text{ld} + (T_1 + T_2)) \eta = m \cdot T \eta$ .

To verify associativity of multiplication, let  $(m_1^{(3)} : T_1 T T \rightarrow T_1, m_2^{(3)} : T_2 T T \rightarrow T_2)$  be the unique (by mutual iteration) pair of natural transformations such that diagrams



and

$$\begin{array}{ccc}
 S_0(\text{Id} + T_1)TT & \xrightarrow{t_2 TT} & T_2 TT \\
 \downarrow S_0(TT+m_1^{(3)}) & & \downarrow m_2^{(3)} \\
 S_0(TT + T_1) & \xrightarrow{S_0(m+T_1)} S_0(T + T_1) \xrightarrow{p_2} S_0(\text{Id} + T_1) \xrightarrow{t_2} & T_2
 \end{array}$$

commute.

We get  $(m_1^{(3)}, m_2^{(3)}) = (m_1 \cdot m_1 T, m_2 \cdot m_2 T)$  from the commuting diagram

$$\begin{array}{ccccccc}
 R_0(\text{Id} + T_2)TT & \xrightarrow{t_1 TT} & & & & & T_1 TT \\
 \downarrow R_0(T+m_2)T & & & & & & \downarrow m_1 T \\
 R_0(T + T_2)T = R_0(T + T_2)T & \xrightarrow{R_0((\text{Id}+T_2)+T_1)T} & R_0((\text{Id} + T_2) + T_1)T & \xrightarrow{R_0((\text{Id}+T_2)+t_1^{-1})T} & R_0 R(\text{Id} + T_2)T & \xrightarrow{m_0^R(\text{Id}+T_2)T} & R_0(\text{Id} + T_2)T \xrightarrow{t_1 T} & T_1 T \\
 \downarrow R_0(TT+m_2) & \downarrow R_0(m+m_2) & & & \downarrow R_0 R(T+m_2) & \downarrow m_0^R(T+T_2) & \downarrow R_0(T+m_2) & \downarrow m_1 \\
 R_0(TT + T_2) & \xrightarrow{R_0(m+T_2)} & R_0(T + T_2) & \xrightarrow{R_0((\text{Id}+T_2)+T_1)} & R_0 R(T + T_2) & \xrightarrow{m_0^R(T+T_2)} & R_0(T + T_2) & \downarrow m_1 \\
 & & & & \downarrow R_0 R R(\text{Id} + T_2) & \xrightarrow{m_0^R(\text{Id}+T_2)} & R_0 R(\text{Id} + T_2) & \downarrow m_1 \\
 & & & & \downarrow R_0 m^R(\text{Id}+T_2) & \downarrow m_0^R(\text{Id}+T_2) & \downarrow m_0^R(\text{Id}+T_2) & \downarrow m_1 \\
 & & & & R_0((\text{Id}+T_2)+t_1^{-1}) & \xrightarrow{m_0^R(\text{Id}+T_2)} & R_0 R(\text{Id} + T_2) & \downarrow m_1 \\
 & & & & & & \downarrow m_0^R(\text{Id}+T_2) & \downarrow m_1 \\
 R_0(TT + T_2) & \xrightarrow{R_0(m+T_2)} & R_0(T + T_2) & \xrightarrow{R_0((\text{Id}+T_2)+T_1)} & R_0 R(\text{Id} + T_2) & \xrightarrow{m_0^R(\text{Id}+T_2)} & R_0(\text{Id} + T_2) & \xrightarrow{t_1} & T_1
 \end{array}$$

and the symmetric diagram. In the diagram shown, the upper half and the 2nd and 4th quarters in the lower half commute by construction of  $m_1$ , and the closest to the bottom small square in the lower half commutes by associativity of  $m^R$ .

And we also get  $(m_1^{(3)}, m_2^{(3)}) = (m_1 \cdot T_1 m, m_2 \cdot T_2 m)$  from the commuting diagram

$$\begin{array}{ccccc}
 R_0(\text{Id} + T_2)TT = R_0(\text{Id} + T_2)TT & \xrightarrow{t_1 TT} & & & T_1 TT \\
 \downarrow R_0(TT+T_2)m & & \downarrow R_0(\text{Id}+T_2)m & & \downarrow T_1 m \\
 R_0(T + T_2)T & \xrightarrow{R_0(m+T_2)T} & R_0(\text{Id} + T_2)T & \xrightarrow{t_1 T} & T_1 T \\
 \downarrow R_0(TT+m_2) & & \downarrow R_0(T+m_2) & & \downarrow m_1 \\
 R_0(TT + T_2) & \xrightarrow{R_0(m+T_2)} & R_0(T + T_2) & \xrightarrow{p_1} & R_0(\text{Id} + T_2) \xrightarrow{t_1} & T_1
 \end{array}$$

and the symmetric diagram. In the diagram given, the bottom right square commutes by construction of  $m_1$ .

Putting these pieces of knowledge together, we get that  $(m_1 \cdot m_1 T, m_2 \cdot m_2 T) = (m_1 \cdot T_1 m, m_2 \cdot T_2 m)$  and hence  $m \cdot m T = [T, \text{inr} \cdot (m_1 + m_2)] \cdot [T, \text{inr} \cdot (m_1 + m_2)] T = [m, \text{inr} \cdot (m_1 + m_2) \cdot (m_1 + m_2) T] = [m, \text{inr} \cdot (m_1 + m_2) \cdot (T_1 + T_2) m] = [T, \text{inr} \cdot (m_1 + m_2)] \cdot (\text{Id} + (T_1 + T_2)) m = m \cdot T m$ .

We realize that in addition to  $(T, \eta, m)$  being a monad the data  $(T, \eta, m, T_1 + T_2, m_1 + m_2)$  form an ideal monad.

*Construction of the candidate injections  $i, j$ :* next, we need monad morphisms  $i : R \rightarrow T, j : S \rightarrow T$  to play the role of injections. We propose to choose  $i = \text{Id} + (\text{inl}_{T_1, T_2} \cdot i_0), j = \text{Id} + (\text{inr}_{T_1, T_2} \cdot j_0)$  where  $i_0, j_0$  are the composites

$$R_0 \xrightarrow{R_0 \text{inl}} R_0(\text{Id} + T_2) \xrightarrow{t_1} T_1 \qquad S_0 \xrightarrow{S_0 \text{inl}} S_0(\text{Id} + T_1) \xrightarrow{t_2} T_2$$

*Proof that  $i, j$  are monad morphisms:* preservation of the unit by  $i$  is obvious:  $i \cdot \eta^R = (\text{Id} + (\text{inl}_{T_1, T_2} \cdot i_0)) \cdot \text{inl}_{\text{Id}, R_0} = \text{inl}_{\text{Id}, T_1 + T_2} = \eta$ .

To prove that  $i$  preserves the multiplication, we first check that  $i_0 \cdot m_0^R = m_1 \cdot i_0 T \cdot R_0 i$  from the commuting diagram

$$\begin{array}{ccccc}
 & & R_0 R & \xrightarrow{m_0^R} & R_0 \\
 & & \downarrow R_0 R \text{inl} & & \downarrow R_0 \text{inl} \\
 R_0(\text{Id} + R_0(\text{Id} + T_2)) & \xrightarrow{R_0(\text{Id} + R_0 \text{inl})} & R_0 R(\text{Id} + T_2) & \xrightarrow{m_0^R(\text{Id} + T_2)} & R_0(\text{Id} + T_2) \\
 \downarrow R_0(\text{Id} + t_1) & \xrightarrow{R_0(\text{inl} + R_0(\text{Id} + T_2))} & \downarrow R_0((\text{Id} + T_2) + t_1) & \left( \begin{array}{c} \uparrow \\ \downarrow \end{array} \right) & \downarrow R_0 \text{inl} \\
 R_0(\text{Id} + T_1) & \xrightarrow{R_0(\text{inl} + T_1)} & R_0((\text{Id} + T_2) + T_1) & \xrightarrow{p_1} & R_0(\text{Id} + T_2) \\
 \downarrow R_0(\text{Id} + \text{inl}) & \xrightarrow{R_0 \text{inl}} & \downarrow R_0(T + m_2) & & \downarrow t_1 \\
 R_0 T & \xrightarrow{R_0 \text{inl}} & R_0(T + T_2) & \xrightarrow{R_0(T + m_2)} & R_0(\text{Id} + T_2) T \\
 & \searrow R_0 \text{inl} T & \downarrow t_1 T & & \downarrow t_1 \\
 & & T_1 T & \xrightarrow{m_1} & T_1
 \end{array}$$

where the bottom right square commutes by construction of  $m_1$ . From this basis we obtain that  $i \cdot m^R = (\text{Id} + (\text{inl}_{T_1, T_2} \cdot i_0)) \cdot [R, \text{inr} \cdot m_0^R] = [i, \text{inr} \cdot \text{inl}_{T_1, T_2} \cdot i_0 \cdot m_0^R] = [i, \text{inr} \cdot \text{inl}_{T_1, T_2} \cdot m_1 \cdot i_0 T \cdot R_0 i] = [T, \text{inr} \cdot (m_1 + m_2)] \cdot (\text{Id} + (\text{inl}_{T_1, T_2} \cdot i_0)) T \cdot (\text{Id} + R_0) i = m \cdot i T \cdot R i$ .

That  $j$  also preserves the unit and the multiplication is proved symmetrically.

**Proof that  $((T, \eta, m), i, j)$  is the coproduct:** we now turn to the proof that that  $((T, \eta, m), i, j)$  really is a coproduct, *i.e.*, to the construction of copairing.

*Construction of the candidate mediating morphism  $h$  to given  $(H, f, g)$ :* given a monad  $H$  and two monad morphisms  $f = [\eta^H, f_0] : R \rightarrow H, g = [\eta^H, g_0] : S \rightarrow H$  induced by  $f_0, g_0 : R_0, S_0 \rightarrow H$ , let  $(h_1 : T_1 \rightarrow H, h_2 : T_2 \rightarrow H)$  be the unique (by mutual iteration) pair of natural transformations such that the diagrams

$$\begin{array}{ccc}
 R_0(\text{Id} + T_2) & \xrightarrow{t_1} & T_1 \\
 \downarrow R_0(\text{Id} + h_2) & & \downarrow h_1 \\
 R_0(\text{Id} + H) & \xrightarrow{f_0[\eta^H, H]} HH \xrightarrow{m^H} & H
 \end{array}
 \quad \text{and} \quad
 \begin{array}{ccc}
 S_0(\text{Id} + T_1) & \xrightarrow{t_1} & T_2 \\
 \downarrow S_0(\text{Id} + h_1) & & \downarrow h_1 \\
 S_0(\text{Id} + H) & \xrightarrow{g_0[\eta^H, H]} HH \xrightarrow{m^H} & H
 \end{array}$$

commute. Our claim is that  $h = [\eta^H, [h_1, h_2]] : T \rightarrow H$  is the copair of  $f, g$ . We have to show that  $h$  is a monad morphism, a mediating morphism and the unique such.

*Proof that  $h$  is a monad morphism:* preservation of the unit by  $h$  is trivial:  $h \cdot \eta = [\eta^H, [h_1, h_2]] \cdot \text{in}_{\text{Id}, T_1 + T_2} = \eta^H$ .

To show that  $h$  preserves the multiplication, let  $(k_1 : T_1 T \rightarrow H, k_2 : T_2 T \rightarrow H)$  be the unique (by mutual iteration) pair of natural transformations such that the diagrams

$$\begin{array}{ccc}
 R_0(\text{Id} + T_2)T & \xrightarrow{t_1 T} & T_1 T \\
 \downarrow R_0(T + k_2) & & \downarrow k_1 \\
 R_0(T + H) & \xrightarrow{f_0[h, H]} HH \xrightarrow{m^H} & H
 \end{array}
 \quad \text{and} \quad
 \begin{array}{ccc}
 S_0(\text{Id} + T_1)T & \xrightarrow{t_2 T} & T_2 T \\
 \downarrow S_0(T + k_1) & & \downarrow k_2 \\
 S_0(T + H) & \xrightarrow{g_0[h, H]} HH \xrightarrow{m^H} & H
 \end{array}$$

commute.

Now  $(k_1, k_2) = (h_1 \cdot m_1, h_2 \cdot m_2)$  as the commuting diagram

$$\begin{array}{ccccccc}
 R_0(\text{Id} + T_2)T & \xrightarrow{t_1 T} & & & & & T_1 T \\
 \downarrow R_0(T + m_2) & & & & & & \downarrow m_1 \\
 R_0(T + T_2) & \xrightarrow{R_0((\text{Id} + T_2) + t_1^{-1})} & R_0 R(\text{Id} + T_2) & \xrightarrow{m_0^R(\text{Id} + T_2)} & R_0(\text{Id} + T_2) & \xrightarrow{t_1} & T_1 \\
 \downarrow R_0(T + h_2) & \downarrow R_0([\eta^H, h_2], h_1) & \downarrow R_0 R[\eta^H, h_2] & \downarrow R_0 R[\eta^H, h_2] & \downarrow R_0[\eta^H, h_2] & & \downarrow h_1 \\
 R_0(T + H) & \xrightarrow{R_0[h, H]} & R_0 H & \xrightarrow{f_0 H} & H H & \xrightarrow{m^H} & H \\
 & & \downarrow R_0 m^H & \downarrow H m^H & \downarrow m^H & & \\
 & & R_0 H & \xrightarrow{f_0 H} & H H & \xrightarrow{m^H} & H
 \end{array}$$



and the symmetric diagram demonstrate. In the diagram given, the upper half commutes by construction of  $m_1$ . In the lower half, the 2nd and 4th quarters commute by construction of  $h_1$ , the middle third of the 3rd quarter commutes by preservation of the multiplication by  $f = [\eta^H, f_0]$  and the rightmost smallest square by associativity of  $m^H$ .

But we can also get  $(k_1, k_2) = (m^H \cdot h_1 H \cdot T_1 h, m^H \cdot h_2 H \cdot T_2 h)$  as is evident from the commuting diagram

$$\begin{array}{ccccccc}
 R_0(\text{Id} + T_2)T & \xrightarrow{t_1 T} & & & & & T_1 T \\
 \downarrow R_0(T+T_2 h) & & & & & & \downarrow T_1 h \\
 R_0(T + T_2 H) & \xrightarrow{R_0(h+T_2 H)} & R_0(\text{Id} + T_2)H & \xrightarrow{t_1 H} & & & T_1 H \\
 \downarrow R_0(T+h_2 H) & & \downarrow R_0(\text{Id}+h_2)H & & & & \downarrow h_1 H \\
 R_0(T + H H) & \xrightarrow{R_0(h+H H)} & R_0(\text{Id} + H)H & \xrightarrow{R_0[\eta^H, H]H} & R_0 H H & \xrightarrow{f_0 H H} & H H H & \xrightarrow{m^H H} & H H \\
 \downarrow R_0(T+m^H) & & \downarrow R_0[H, m^H] & & \downarrow R_0 m^H & & \downarrow H m^H & & \downarrow m^H \\
 R_0(T + H) & \xrightarrow{R_0(h+H)} & R_0 H & \xrightarrow{=} & R_0 H & \xrightarrow{f_0 H} & H H & \xrightarrow{m^H} & H
 \end{array}$$

and the symmetric diagram. In the diagram shown, the 2nd half of the middle third commutes by construction of  $h_1$  and the 2nd and 4th quarters of the lower third commute by  $\eta^H$  being the pre-unit of  $m^H$  resp. by associativity of  $m^H$ .

As a consequence  $(h_1 \cdot m_1, h_2 \cdot m_2) = (m^H \cdot h_1 H \cdot T_1 h, m^H \cdot h_2 H \cdot T_2 h)$  and therefore  $h \cdot m = [\eta^H, [h_1, h_2]] \cdot [T, \text{inr}_{\text{Id}, T_1+T_2} \cdot (m_1 + m_2)] = [h, [h_1 \cdot m_1, h_2 \cdot m_2]] = [m^H \cdot \eta^H H \cdot h, [m^H \cdot h_1 H \cdot T_1 h, m^H \cdot h_2 H \cdot T_2 h]] = m^H \cdot [\eta^H, [h_1, h_2]] H \cdot (\text{Id} + (T_1 + T_2))h = m^H \cdot h H \cdot T h$ .

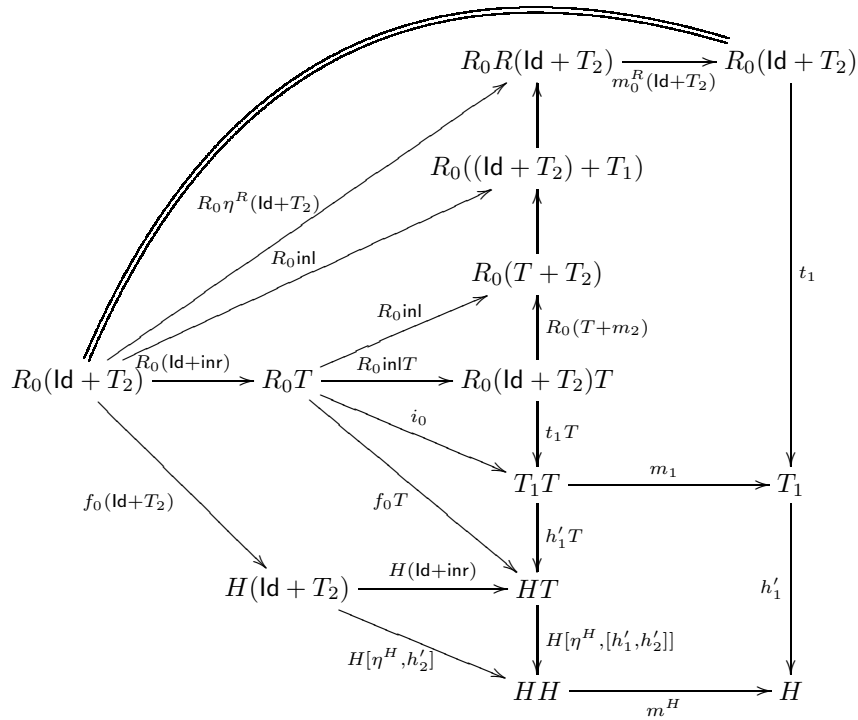
*Proof that  $h$  is a mediating morphism:* to prove that  $h \cdot i = f$ , we first record that  $h_1 \cdot i_0 = f_0$  from the commuting diagram

$$\begin{array}{ccccc}
 & & i_0 & & \\
 & & \curvearrowright & & \\
 R_0 & \xrightarrow{R_0 \text{inl}} & R_0(\text{Id} + T_2) & \xrightarrow{t_1} & T_1 \\
 & \searrow R_0 \text{inl} & \downarrow R_0(\text{Id}+h_2) & & \downarrow h_1 \\
 & & R_0(\text{Id} + H) & \xrightarrow{R_0[\eta^H, H]} & R_0 H & \xrightarrow{f_0 H} & H H & \xrightarrow{m^H} & H \\
 & & & \uparrow R_0 \eta^H & & \uparrow H \eta^H & & & \\
 & & & & R & \xrightarrow{f_0} & H & & 
 \end{array}$$

which uses the construction of  $h_1$  and the fact that  $\eta^H$  is a pre-unit of  $m^H$ . Further we get that  $h \cdot i = [\eta^H, [h_1, h_2]] \cdot (\text{Id} + (\text{inl}_{T_1, T_2} \cdot i_0)) = [\eta^H, h_1 \cdot i_0] = [\eta^H, f_0] = f$ .

The proof that  $h \cdot j = g$  is symmetric.

*Proof that  $h$  is the only mediating morphism* uniqueness of  $h$  in the capacity of a morphism mediating between  $(T, i, j)$  and  $(H, f, g)$  is proved by the following commuting diagram and the symmetric diagram, which show that from  $h' = [\eta^H, [h'_1, h'_2]]$  being a mediator it follows by construction of  $(h_1, h_2)$  that  $(h'_1, h'_2) = (h_1, h_2)$ . From this, the desired result  $h' = h$  is immediate.



The top right square of the diagram commutes by construction of  $t_1$ , the bottom right square by  $h'$  preserving the multiplication, the top triangle by  $\eta^R$  being a pre-unit of  $m^R$ . One of the triangles in the middle reflects the assumption that  $f \cdot i = h'$ .

Intuitively, uniqueness should not be surprising since any mediating monad morphism  $h' : T \rightarrow H$  must equal  $h = [\eta^H, [h_1, h_2]]$  (i) on variables because monad morphisms preserve the unit; (ii) on  $R_0$  and  $S_0$  because on them it is determined by  $f_0, g_0$ ; and (iii) on all other elements of  $T$  since they are essentially multiplications of  $R_0$  and  $S_0$  which are preserved by monad morphisms.  $\square$

Using Bekić lemma, the definition of  $T$  from the theorem can be rewritten without the use of a simultaneous fixed point: by the lemma,

$$T_1 \cong \mu(R_0(\text{Id} + S_0(\text{Id} + -)))$$

$$T_2 \cong S_0(\text{Id} + T_1)$$

and hence (by the rolling lemma in the last step)

$$\begin{aligned}
T &= \mathbf{ld} + (T_1 + T_2) \\
&\cong (\mathbf{ld} + T_1) + T_2 \\
&\cong (\mathbf{ld} + T_1) + S_0(\mathbf{ld} + T_1) \\
&= S(\mathbf{ld} + T_1) \\
&\cong S(\mathbf{ld} + \mu(R_0(\mathbf{ld} + S_0(\mathbf{ld} + \_)))) \\
&\cong S(\mu(\mathbf{ld} + R_0(\mathbf{ld} + S_0 \circ \_))).
\end{aligned}$$

#### 4. APPLICATIONS

Having at our disposal a general construction for the coproduct of two ideal monads (Th. 3.10), we can apply it to our example ideal monads, especially to those that are not free and thus out of the reach of the more specific result on the coproduct of a free monad with any monad (Prop. 2.9). We now turn to presenting some such applications.

**Example 4.1** (Coproduct of two free completely iterative monads). We know that the coproduct of two free monads  $T_F = \mu(\mathbf{ld} + F \circ \_)$  and  $T_G = \mu(\mathbf{ld} + G \circ \_)$  is  $T_{F+G} = \mu(\mathbf{ld} + (F+G) \circ \_)$ . This might provoke us to conjecture that the coproduct of two free completely iterative monads  $T_F^\infty = \nu(\mathbf{ld} + F \circ \_)$  and  $T_G^\infty = \nu(\mathbf{ld} + G \circ \_)$  is  $T_{(F+G)}^\infty = \nu(\mathbf{ld} + (F+G) \circ \_)$ . Theorem 3.10 tells us however, that this cannot be: we get finite interleavings of  $FT_F^\infty$  and  $GT_G^\infty$  which means that, *e.g.*, infinite alternations of  $F$  and  $G$  are not in the coproduct.

Intuitively,  $T_{F+G}^\infty$  fails to be the coproduct because it is too large. The coproduct must be the least functor containing  $T_F^\infty$  and  $T_G^\infty$  and closed under variables and substitution. To produce such a functor “from below”, one need not start with  $T_F^\infty$  and  $T_G^\infty$  and then allow infinite combinations of these with substitution: it is clearly enough to allow substitution to be used only a finite number of times.

**Example 4.2** (Binding operators cannot be added with a coproduct). Our central theorem allows us to consider questions such as the modularity of higher order syntax. For example, one would expect the language of the lambda-calculus  $L = \mu(\mathbf{ld} + \Delta \circ \_ + \_ \circ \delta)$  to be the coproduct of  $L_{\text{app}} = \mu(\mathbf{ld} + \Delta \circ \_) \cong \mathbf{ld} + \Delta L_{\text{app}}$  and  $L_{\text{abs}} = \mu(\mathbf{ld} + \_ \circ \delta) \cong \mathbf{ld} + L_{\text{abs}}\delta$  since this kind of modularity holds for first order terms. However, this is not the case as can be deduced from Theorem 3.10: the coproduct consists of all finite interleavings of  $\Delta L_{\text{app}}$  and  $L_{\text{abs}}\delta$  and that, sadly enough, excludes even the term  $\lambda y.xy$ : the body of  $\lambda$ -abstraction can only be an application if the application merely uses the context from outside the  $\lambda$ -abstraction: terms  $\lambda y.st$  where  $y$  is in the context of  $s$  or  $t$  are forbidden. The reason is that terms such as  $\lambda y.xy$  are not constructible from applications and  $\lambda$ -abstractions using variables and (the proper, capture-avoiding) substitution only, one needs the naive substitution to manufacture  $\lambda y.xy$ . A closer account of this phenomenon is given in [10].

**Example 4.3** (Combining non-deadlocking non-determinism with probabilistic choice). What the right way is to combine non-determinism with probabilistic choice has been a long-standing question in programming language semantics, *cf.* [13, 23, 27, 28]. Notably, for example, there is no distributive law in **Set** of the non-determinism monad over the probabilistic choice monad and none in the opposite direction either<sup>1</sup>. Theorem 3.10 tells us that the coproduct consists of all finite interleavings of non-trivial non-determinism and non-trivial probabilistic choice: one can think of its elements as wellfounded trees whose leaves are labelled by values and whose branching nodes have branching factor at least two and have their outgoing nodes alternately either unlabelled (corresponding to non-determinism) or labelled with rational numbers from  $(0, 1]$  adding up to 1 (corresponding to probabilistic choice). This datatype is very close to the form of synchronization trees used by Varacca [28], except that he allows trivial branchings.

We feel that these example applications we have shown are very encouraging and there is much that can be concluded about combinability of monads using Theorem 3.10 especially in relation to non-free monads relevant for notions of syntax or computation.

## 5. CONCLUSIONS AND FUTURE WORK

The central thesis of this paper is that (i) monads model a number of important and interesting syntactic and computational phenomena; (ii) understanding how to combine monads can give us information about how these phenomena interact; and (iii) coproducts of monads are the canonical mechanism for combining monads. Current techniques for calculating the coproduct of monads tend to be either general and suffer from resulting complexity or specialised in which case they suffer from non-applicability to a number of important situations. We have addressed this problem by showing how the coproduct of a large number of monads, including many where research is currently very active, can be reduced to fixed point formulae involving only functorial operations. The applicability of these results is demonstrated by Section 4.

More generally, we feel that the results contained in this paper are just what is required to spur research in the area of modular syntax and computation. We are currently working on two such. Firstly, we have seen in Section 4 a manifestation of a form of non-modularity of higher-order syntax. But from general principles there must be modularity! Surely what this result highlights is that one simply needs to take the coproduct of monads in a different category. Our second idea concerns modular proof theory. Clearly theorems like cut-elimination for various simply typed  $\lambda$ -calculi are modular and yet there is no mathematical mechanism for formally expressing this fact. By viewing a simply typed  $\lambda$ -calculus as a monad over the category of graphs, cut-elimination becomes the existence of a distributive law over the path functor. We can then give a modular, and semantic, proof of

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<sup>1</sup> Varacca [28] claims this referring to Plotkin, private communication.

cut-elimination by proving the coproduct of monads with such distributive laws also has a distributive law, *i.e.*, also has a cut-elimination theorem.

It is also worth finishing this paper by contrasting our approach with that of Hyland, Plotkin and Power [12] where the object of study is not monads but rather other abstractions, *e.g.*, (enriched) Lawvere theories, and other combinators are also considered, *e.g.*, the tensor product. We certainly are very interested in these other combinators and plan to investigate their application in due course. As for whether monads really provide the right level of abstraction or whether there is finer structure at play, this is a question of active research and it is too early for a definitive answer. While there is certainly merit in the argument that the use of many monads is really dependent on the operations and equations defining them, in our work on modular rewriting [20] we found that the key properties such as confluence and layer structure were much easier to state at the level of monads than at, say, the level of presentations or classifying categories. Our overall view is thus pragmatic – the results and approach of this paper seem appropriate, for our needs, but deeper and more fundamental results may well change this view.

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