

Possible Applications of Quantaes and Module Theory

Ulrich H"ohle

Bergische Universit"at, Wuppertal, Germany

Brno, October 4, 2019

Table of Contents

- ① Part I: Three-Valuedness: The first Step to Many-valuedness
- ② Part II: Application of Modules Theory to Linear Stochastic Programming

Some Properties of Quantales

A quantale \mathfrak{Q} is **semi-unital**, if $\alpha \leq \top * \alpha$ and $\alpha \leq \alpha * \top$ for all $\alpha \in \mathfrak{Q}$.

Some Properties of Quantales

A quantale \mathcal{Q} is **semi-unital**, if $\alpha \leq \top * \alpha$ and $\alpha \leq \alpha * \top$ for all $\alpha \in \mathcal{Q}$.

- The **semi-unitalization** of every quantale \mathcal{Q} exists.

Some Properties of Quantales

A quantale \mathcal{Q} is **semi-unital**, if $\alpha \leq \top * \alpha$ and $\alpha \leq \alpha * \top$ for all $\alpha \in \mathcal{Q}$.

- The **semi-unitalization** of every quantale \mathcal{Q} exists.
- **Construction.** Let $\omega \notin \mathcal{Q}$. Then $\overline{\mathcal{Q}} = \mathcal{Q} \cup \{\omega\}$, ω is the **universal upper bound** in $\overline{\mathcal{Q}}$ and the **multiplication** $*$ is **extended** as follows:

Some Properties of Quantales

A quantale \mathfrak{Q} is **semi-unital**, if $\alpha \leq \top * \alpha$ and $\alpha \leq \alpha * \top$ for all $\alpha \in \mathfrak{Q}$.

- The **semi-unitalization** of every quantale \mathfrak{Q} exists.
- **Construction.** Let $\omega \notin \mathfrak{Q}$. Then $\overline{\mathfrak{Q}} = \mathfrak{Q} \cup \{\omega\}$, ω is the **universal upper bound** in $\overline{\mathfrak{Q}}$ and the **multiplication** $*$ is **extended** as follows:

$$\alpha \bar{*} \beta = \alpha * \beta, \quad \alpha \bar{*} \omega = \alpha \vee (\alpha * \top), \quad \omega \bar{*} \alpha = \alpha \vee (\top * \alpha), \quad \omega \bar{*} \omega = \omega.$$

Some Properties of Quantales

A quantale \mathfrak{Q} is **semi-unital**, if $\alpha \leq \top * \alpha$ and $\alpha \leq \alpha * \top$ for all $\alpha \in \mathfrak{Q}$.

- The **semi-unitalization** of every quantale \mathfrak{Q} exists.
- **Construction.** Let $\omega \notin \mathfrak{Q}$. Then $\overline{\mathfrak{Q}} = \mathfrak{Q} \cup \{\omega\}$, ω is the **universal upper bound** in $\overline{\mathfrak{Q}}$ and the **multiplication** $*$ is **extended** as follows:

$$\alpha \bar{*} \beta = \alpha * \beta, \quad \alpha \bar{*} \omega = \alpha \vee (\alpha * \top), \quad \omega \bar{*} \alpha = \alpha \vee (\top * \alpha), \quad \omega \bar{*} \omega = \omega.$$

- A quantale \mathfrak{Q} is **two-sided** if and only if its semi-unitalization $\overline{\mathfrak{Q}}$ is **integral**.

Some Properties of Quantales

A quantale \mathcal{Q} is **semi-unital**, if $\alpha \leq \top * \alpha$ and $\alpha \leq \alpha * \top$ for all $\alpha \in \mathcal{Q}$.

- The **semi-unitalization** of every quantale \mathcal{Q} exists.
- **Construction.** Let $\omega \notin \mathcal{Q}$. Then $\overline{\mathcal{Q}} = \mathcal{Q} \cup \{\omega\}$, ω is the **universal upper bound** in $\overline{\mathcal{Q}}$ and the **multiplication** $*$ is **extended** as follows:

$$\alpha \bar{*} \beta = \alpha * \beta, \quad \alpha \bar{*} \omega = \alpha \vee (\alpha * \top), \quad \omega \bar{*} \alpha = \alpha \vee (\top * \alpha), \quad \omega \bar{*} \omega = \omega.$$

- A quantale \mathcal{Q} is **two-sided** if and only if its semi-unitalization $\overline{\mathcal{Q}}$ is **integral**.
- The **semi-unitalization** of a quantale is always a subquantale of its **unitalization**.

Let \mathfrak{Q} be a quantale such that the subquantale of all two-sided elements has the form $\mathbb{I}(\mathfrak{Q}) = \{\perp, \top\}$ (i.e. there does **not** exist **non-trivial** two-sided elements).

If \mathfrak{Q} is semi-unital and left-sided, then the quantale multiplication has the following form:

Let \mathfrak{Q} be a quantale such that the subquantale of all two-sided elements has the form $\mathbb{I}(\mathfrak{Q}) = \{\perp, \top\}$ (i.e. there does **not** exist **non-trivial** two-sided elements).

If \mathfrak{Q} is semi-unital and left-sided, then the quantale multiplication has the following form:

- $$\alpha * \beta = \begin{cases} \beta, & \alpha \neq \perp, \\ \perp, & \alpha = \perp. \end{cases}, \quad \alpha, \beta \in \mathfrak{Q}.$$

Let \mathcal{Q} be a quantale such that the subquantale of all two-sided elements has the form $\mathbb{I}(\mathcal{Q}) = \{\perp, \top\}$ (i.e. there does **not** exist **non-trivial** two-sided elements).

If \mathcal{Q} is semi-unital and left-sided, then the quantale multiplication has the following form:

- $$\alpha * \beta = \begin{cases} \beta, & \alpha \neq \perp, \\ \perp, & \alpha = \perp. \end{cases}, \quad \alpha, \beta \in \mathcal{Q}.$$
- In particular, \mathcal{Q} is **idempotent**.

Let \mathfrak{Q} be a quantale such that the subquantale of all two-sided elements has the form $\mathbb{I}(\mathfrak{Q}) = \{\perp, \top\}$ (i.e. there does **not** exist **non-trivial** two-sided elements).

If \mathfrak{Q} is semi-unital and left-sided, then the quantale multiplication has the following form:

- $$\alpha * \beta = \begin{cases} \beta, & \alpha \neq \perp, \\ \perp, & \alpha = \perp. \end{cases}, \quad \alpha, \beta \in \mathfrak{Q}.$$
- In particular, \mathfrak{Q} is **idempotent**.
- A prominent example is the ideal multiplication of left ideals of square matrices in finite dimensional vector spaces.

All quantales on the chain $C_3 = \{\perp, a, \top\}$

(1)

*	\perp	a	\top
\perp	\perp	\perp	\perp
a	\perp	\perp	\perp
\top	\perp	\perp	\perp

(2)

*	\perp	a	\top
\perp	\perp	\perp	\perp
a	\perp	\perp	\perp
\top	\perp	\perp	a

(6)

*	\perp	a	\top
\perp	\perp	\perp	\perp
a	\perp	\perp	\perp
\top	\perp	\perp	\top

(7)

*	\perp	a	\top
\perp	\perp	\perp	\perp
a	\perp	\perp	a
\top	\perp	\perp	\top

(8)

*	\perp	a	\top
\perp	\perp	\perp	\perp
a	\perp	\perp	\perp
\top	\perp	a	\top

(9)

*	\perp	a	\top
\perp	\perp	\perp	\perp
a	\perp	\perp	a
\top	\perp	a	\top

(15)

*	\perp	a	\top
\perp	\perp	\perp	\perp
a	\perp	a	a
\top	\perp	a	a

(16)

*	\perp	a	\top
\perp	\perp	\perp	\perp
a	\perp	a	a
\top	\perp	a	\top

(17)

*	⊥	<i>a</i>	⊤
⊥	⊥	⊥	⊥
<i>a</i>	⊥	<i>a</i>	⊤
⊤	⊥	<i>a</i>	⊤

(18)

*	⊥	<i>a</i>	⊤
⊥	⊥	⊥	⊥
<i>a</i>	⊥	<i>a</i>	<i>a</i>
⊤	⊥	⊤	⊤

(19)

*	⊥	<i>a</i>	⊤
⊥	⊥	⊥	⊥
<i>a</i>	⊥	<i>a</i>	⊤
⊤	⊥	⊤	⊤

(20)

*	⊥	<i>a</i>	⊤
⊥	⊥	⊥	⊥
<i>a</i>	⊥	⊤	⊤
⊤	⊥	⊤	⊤

- (9) = *MV-algebra* with three elements is the semi-unitalization of the *trivial* quantale on $\{0, 1\}$.

- (9) = **MV-algebra** with three elements is the semi-unitalization of the **trivial** quantale on $\{0, 1\}$.
- (16) = **binary meet** on $\{\perp, a, \top\}$ is the semi-unitalization of the **unique unital** quantale **2** on $\{0, 1\}$.

- (9) = **MV-algebra** with three elements is the semi-unitalization of the **trivial** quantale on $\{0, 1\}$.
- (16) = **binary meet** on $\{\perp, a, \top\}$ is the semi-unitalization of the **unique unital** quantale **2** on $\{0, 1\}$.
- (19) is a **commutative Girard** quantale, in which the **unit** coincides with the **dualizing and cyclic element**.

- (9) = **MV-algebra** with three elements is the semi-unitalization of the **trivial** quantale on $\{0, 1\}$.
- (16) = **binary meet** on $\{\perp, a, \top\}$ is the semi-unitalization of the **unique unital** quantale **2** on $\{0, 1\}$.
- (19) is a **commutative Girard** quantale, in which the **unit** coincides with the **dualizing and cyclic element**.
- On $\{\perp, a, \top\}$ all **unital** quantales are **commutative**.

- (9) = **MV-algebra** with three elements is the semi-unitalization of the **trivial** quantale on $\{0, 1\}$.
- (16) = **binary meet** on $\{\perp, a, \top\}$ is the semi-unitalization of the **unique unital** quantale **2** on $\{0, 1\}$.
- (19) is a **commutative Girard** quantale, in which the **unit** coincides with the **dualizing and cyclic element**.
- On $\{\perp, a, \top\}$ all **unital** quantales are **commutative**.
- 2 quantales are **non-commutative** and **two-sided** — namely (7) is strictly right-sided and not semi-unital, while (8) is strictly left-sided and not semi-unital.

- On the chain $C_4 = \{\perp, a, b, \top\}$ consisting of 4 elements (i.e. $\perp < a < b < \top$) there exists exactly two **non-commutative and integral quantale** structures.

- On the chain $C_4 = \{\perp, a, b, \top\}$ consisting of 4 elements (i.e. $\perp < a < b < \top$) there exists exactly two **non-commutative and integral quantale** structures.
- There exists exactly two further **non-commutative, non-integral and unital quantale** structures on C_4 :

- On the chain $C_4 = \{\perp, a, b, \top\}$ consisting of 4 elements (i.e. $\perp < a < b < \top$) there exists exactly two **non-commutative and integral quantale** structures.
- There exists exactly two further **non-commutative, non-integral and unital quantale** structures on C_4 :
- b is the unit $a * a = a, \quad a * \top = a, \quad \top * a = \top$ and

- On the chain $C_4 = \{\perp, a, b, \top\}$ consisting of 4 elements (i.e. $\perp < a < b < \top$) there exists exactly two **non-commutative and integral quantale** structures.
- There exists exactly two further **non-commutative, non-integral and unital quantale** structures on C_4 :
 - b is the unit $a * a = a, \quad a * \top = a, \quad \top * a = \top$ and
 - b is the unit $a * a = a, \quad a * \top = \top, \quad \top * a = a.$

- On the chain $C_4 = \{\perp, a, b, \top\}$ consisting of 4 elements (i.e. $\perp < a < b < \top$) there exists exactly two **non-commutative and integral quantale** structures.
- There exists exactly two further **non-commutative, non-integral and unital quantale** structures on C_4 :
 - b is the unit $a * a = a, \quad a * \top = a, \quad \top * a = \top$ and
 - a is the unit $a * a = a, \quad a * \top = \top, \quad \top * a = a.$
- All 4 non-commutative quantales on C_4 **cannot** be provided with an **order-preserving involution**, which is an quantale **anti-homomorphism**.

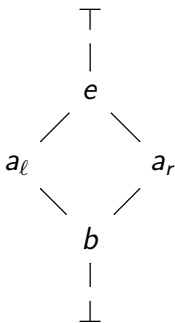
- On the chain $C_4 = \{\perp, a, b, \top\}$ consisting of 4 elements (i.e. $\perp < a < b < \top$) there exists exactly two **non-commutative and integral quantale** structures.
- There exists exactly two further **non-commutative, non-integral and unital quantale** structures on C_4 :
 - b is the unit $a * a = a, \quad a * \top = a, \quad \top * a = \top$ and
 - a is the unit $a * a = a, \quad a * \top = \top, \quad \top * a = a$.
- All 4 non-commutative quantales on C_4 **cannot** be provided with an **order-preserving involution**, which is an quantale **anti-homomorphism**.

The formation of C_4 -enriched meets and C_4 -enriched joins are **not** dual concepts.

Let \mathfrak{Q}_6 be the unital quantale of all join-preserving self-mappings of $C_3 = \{\perp, a, \top\}$. Then \mathfrak{Q}_6 has six elements.

Let Ω_6 be the unital quantale of all join-preserving self-mappings of $C_3 = \{\perp, a, \top\}$. Then Ω_6 has six elements.

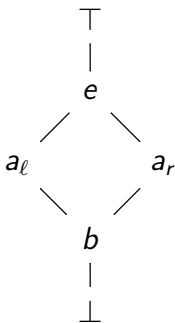
- The Hasse diagram and the multiplication table of Ω_6 is given by:



*	\perp	b	a_l	a_r	1	\top
\perp	\perp	\perp	\perp	\perp	\perp	\perp
b	\perp	\perp	b	\perp	b	a_r
a_l	\perp	\perp	a_l	\perp	a_l	\top
a_r	\perp	b	b	a_r	a_r	a_r
1	\perp	b	a_l	a_r	1	\top
\top	\perp	a_l	a_l	\top	\top	\top

Let \mathfrak{Q}_6 be the unital quantale of all join-preserving self-mappings of $C_3 = \{\perp, a, \top\}$. Then \mathfrak{Q}_6 has six elements.

- The Hasse diagram and the multiplication table of \mathfrak{Q}_6 is given by:



*	\perp	b	a_l	a_r	1	\top
\perp	\perp	\perp	\perp	\perp	\perp	\perp
b	\perp	\perp	b	\perp	b	a_r
a_l	\perp	\perp	a_l	\perp	a_l	\top
a_r	\perp	b	b	a_r	a_r	a_r
1	\perp	b	a_l	a_r	1	\top
\top	\perp	a_l	a_l	\top	\top	\top

- Since C_3 has a unique order reversing involution, there exists an order preserving involution on \mathfrak{Q}_6 , which is a quantale antihomomorphism:

$$\top' = \top, \quad 1' = 1, \quad a'_l = a_r, \quad a'_r = a_l, \quad b' = b, \quad \perp' = \perp.$$

Theorem. Every **unital** quantale Ω can be **embedded** into a **unital and involutive** quantale.

Theorem. Every **unital** quantale Ω can be **embedded** into a **unital and involutive** quantale.

- On the complete lattice $L = \Omega \times \Omega^{op}$ there exists an order reversing involution $^\circ$ defined by

$$(\alpha, \beta)^\circ = (\beta, \alpha), \quad (\alpha, \beta \in \Omega).$$

Theorem. Every **unital** quantale Ω can be **embedded** into a **unital and involutive** quantale.

- On the complete lattice $L = \Omega \times \Omega^{op}$ there exists an order reversing involution $^\circ$ defined by

$$(\alpha, \beta)^\circ = (\beta, \alpha), \quad (\alpha, \beta \in \Omega).$$

- On the **unital quantale** $[L, L]$ of all **join-preserving** self maps $L \xrightarrow{f} L$ there exists an involution $'$ determined by:

$$f'(\alpha, \beta) = (f^\dagger((\alpha, \beta)^\circ))^\circ, \quad (\alpha, \beta) \in L.$$

Theorem. Every **unital** quantale Ω can be **embedded** into a **unital and involutive** quantale.

- On the complete lattice $L = \Omega \times \Omega^{op}$ there exists an order reversing involution $^\circ$ defined by

$$(\alpha, \beta)^\circ = (\beta, \alpha), \quad (\alpha, \beta \in \Omega.$$

- On the **unital quantale** $[L, L]$ of all **join-preserving** self maps $L \xrightarrow{f} L$ there exists an involution $'$ determined by:

$$f'(\alpha, \beta) = (f^\dagger((\alpha, \beta)^0))^0, \quad (\alpha, \beta) \in L.$$

- $\Omega \xrightarrow{\Phi} [L, L]$ defined by:

$$(\Phi(\varkappa))(\alpha, \beta) = ((\varkappa * \alpha), (\beta \swarrow \varkappa)) \quad \varkappa \in \Omega$$

is a **unital quantale monomorphism**.

Basic issue of SLP

$X \subset \mathbb{R}^n$ is a convex and compact subset. The components of $x = (x_1, \dots, x_n) \in X$ are called **decision variables**.

Basic issue of SLP

$X \subset \mathbb{R}^n$ is a convex and compact subset. The components of $x = (x_1, \dots, x_n) \in X$ are called **decision variables**.

- The **goal function** is map $X \xrightarrow{g} [0, +\infty]$ having the form

$$g(x) = \sum_{i=1}^n c_i \cdot x_i.$$

Basic issue of SLP

$X \subset \mathbb{R}^n$ is a convex and compact subset. The components of $x = (x_1, \dots, x_n) \in X$ are called **decision variables**.

- The **goal function** is map $X \xrightarrow{g} [0, +\infty]$ having the form

$$g(x) = \sum_{i=1}^n c_i \cdot x_i.$$

- Main Task:

Optimize the **restriction of the goal function** g to a finite family of **non-deterministic constraints** which can be expressed as follows:

Basic issue of SLP

$X \subset \mathbb{R}^n$ is a convex and compact subset. The components of $x = (x_1, \dots, x_n) \in X$ are called **decision variables**.

- The **goal function** is map $X \xrightarrow{g} [0, +\infty]$ having the form

$$g(x) = \sum_{i=1}^n c_i \cdot x_i.$$

- Main Task:

Optimize the **restriction of the goal function** g to a finite family of **non-deterministic constraints** which can be expressed as follows:

- there exist a probability space $(\Omega, \mathfrak{A}, \pi)$,

Basic issue of SLP

$X \subset \mathbb{R}^n$ is a convex and compact subset. The components of $x = (x_1, \dots, x_n) \in X$ are called **decision variables**.

- The **goal function** is map $X \xrightarrow{g} [0, +\infty]$ having the form

$$g(x) = \sum_{i=1}^n c_i \cdot x_i.$$

- Main Task:

Optimize the **restriction of the goal function** g to a finite family of **non-deterministic constraints** which can be expressed as follows:

- there exist a probability space $(\Omega, \mathfrak{A}, \pi)$,
- s -dimensional **random vectors** h and $T_j, j = 1 \dots, n$ such that such that $x \in X$ is **subjected** to the following **linear random inequality system**:

Basic issue of SLP

$X \subset \mathbb{R}^n$ is a convex and compact subset. The components of $x = (x_1, \dots, x_n) \in X$ are called **decision variables**.

- The **goal function** is map $X \xrightarrow{g} [0, +\infty]$ having the form

$$g(x) = \sum_{i=1}^n c_i \cdot x_i.$$

- Main Task:

Optimize the **restriction of the goal function** g to a finite family of **non-deterministic constraints** which can be expressed as follows:

- there exist a probability space $(\Omega, \mathfrak{A}, \pi)$,
- s -dimensional **random vectors** h and $T_j, j = 1 \dots, n$ such that such that $x \in X$ is **subjected** to the following **linear random inequality system**:
- $\zeta(x, \omega) := \sum_{j=1}^n T_j(\omega) \cdot x_j - h(\omega) \leq 0, \quad \omega \in \Omega.$

Goal in SLP

- The **goal** in stochastic linear programming is to achieve a **probability distribution** of $\zeta(x, \omega)$ with **advantageous** properties, where x is considered as **deterministic**.
(see P. Kall and J. Mayer, Stochastic Linear Programming, Springer-Verlag 2011).

Goal in SLP

- The **goal** in stochastic linear programming is to achieve a **probability distribution** of $\zeta(x, \omega)$ with **advantageous** properties, where x is considered as **deterministic**.
(see P. Kall and J. Mayer, Stochastic Linear Programming, Springer-Verlag 2011).
- In order to give a **quantitative meaning** to the term **advantageous** we find various approaches in SLP — e.g.

Goal in SLP

- The **goal** in stochastic linear programming is to achieve a **probability distribution** of $\zeta(x, \omega)$ with **advantageous** properties, where x is considered as **deterministic**.
(see P. Kall and J. Mayer, Stochastic Linear Programming, Springer-Verlag 2011).
- In order to give a **quantitative meaning** to the term **advantageous** we find various approaches in SLP — e.g.
- The introduction of an **evaluation function** $L^0(\mathbb{R}^s) \xrightarrow{\varrho} \mathbb{R}$ for s -dimensional random vectors, which transforms the given non-deterministic restrictions into deterministic ones by:

$$V(x) = \varrho(\zeta(x, \omega)) \leq 0.$$

Goal in SLP

- The **goal** in stochastic linear programming is to achieve a **probability distribution** of $\zeta(x, \omega)$ with **advantageous** properties, where x is considered as **deterministic**.
(see P. Kall and J. Mayer, Stochastic Linear Programming, Springer-Verlag 2011).
- In order to give a **quantitative meaning** to the term **advantageous** we find various approaches in SLP — e.g.
- The introduction of an **evaluation function** $L^0(\mathbb{R}^s) \xrightarrow{g} \mathbb{R}$ for s -dimensional random vectors, which transforms the given non-deterministic restrictions into deterministic ones by:

$$V(x) = \varrho(\zeta(x, \omega)) \leq 0.$$

- The the following deterministic optimization problem is considered:

$$\max. \quad X \xrightarrow{g} [0, +\infty] \quad \text{under} \quad V(x) = \varrho(\zeta(x, \omega)) \leq 0.$$

Observations

- The non-deterministic constraints give rise to a **random set** on the space X of decision variables S :

$$\omega \mapsto S(\omega) = \{x \in X \mid \zeta(x, \omega) \leq 0\}.$$

Observations

- The non-deterministic constraints give rise to a **random set** on the space X of decision variables S :

$$\omega \mapsto S(\omega) = \{x \in X \mid \zeta(x, \omega) \leq 0\}.$$

- The distribution of the random set S induces a map $X \xrightarrow{f} [0, 1]$ by

$$f(x) = \pi(\{\omega \in \Omega \mid x \in S(\omega)\}), \quad x \in X.$$

Observations

- The non-deterministic constraints give rise to a **random set** on the space X of decision variables S :

$$\omega \mapsto S(\omega) = \{x \in X \mid \zeta(x, \omega) \leq 0\}.$$

- The distribution of the random set S induces a map $X \xrightarrow{f} [0, 1]$ by

$$f(x) = \pi(\{\omega \in \Omega \mid x \in S(\omega)\}), \quad x \in X.$$

- Problems:

Observations

- The non-deterministic constraints give rise to a **random set** on the space X of decision variables S :

$$\omega \mapsto S(\omega) = \{x \in X \mid \zeta(x, \omega) \leq 0\}.$$

- The distribution of the random set S induces a map $X \xrightarrow{f} [0, 1]$ by

$$f(x) = \pi(\{\omega \in \Omega \mid x \in S(\omega)\}), \quad x \in X.$$

- Problems:
 - What is the restriction of the goal function g to f or what is the image of f under g ?

Observations

- The non-deterministic constraints give rise to a **random set** on the space X of decision variables S :

$$\omega \mapsto S(\omega) = \{x \in X \mid \zeta(x, \omega) \leq 0\}.$$

- The distribution of the random set S induces a map $X \xrightarrow{f} [0, 1]$ by

$$f(x) = \pi(\{\omega \in \Omega \mid x \in S(\omega)\}), \quad x \in X.$$

- Problems:
 - What is the restriction of the goal function g to f or what is the image of f under g ?
 - What is the supremum of the image of f under g ?

Reformulation and the perspective of solution

- The map f can be considered as a fuzzy subset of X .

Reformulation and the perspective of solution

- The map f can be considered as a fuzzy subset of X .
- The image of f under the goal function g is obviously a fuzzy subset of $[0, +\infty]$.

Reformulation and the perspective of solution

- The map f can be considered as a fuzzy subset of X .
- The image of f under the goal function g is obviously a fuzzy subset of $[0, +\infty]$.
- What is the **supremum** of a fuzzy subset of $[0, +\infty]$?

Reformulation and the perspective of solution

- The map f can be considered as a fuzzy subset of X .
- The image of f under the goal function g is obviously a fuzzy subset of $[0, +\infty]$.
- What is the **supremum** of a fuzzy subset of $[0, +\infty]$?
- The **solution** is given by **module theory** in the category **Sup** of complete lattices and join-preserving maps.

Reformulation and the perspective of solution

- The map f can be considered as a fuzzy subset of X .
- The image of f under the goal function g is obviously a fuzzy subset of $[0, +\infty]$.
- What is the **supremum** of a fuzzy subset of $[0, +\infty]$?
- The **solution** is given by **module theory** in the category **Sup** of complete lattices and join-preserving maps.
- As a **monoid** in **Sup** we choose the real unit interval $[0, 1]$ provided with **Lukasiewicz arithmetic conjunction**:

$$\alpha * \beta = \max(\alpha + \beta - 1, 0), \quad \alpha, \beta \in [0, 1].$$

Join-completeness

Let (X, \leq) be a preordered set. A subset $A \subseteq X$ is *downclosed* if $z \leq x$ and $x \in A$ implies $z \in A$.

Join-completeness

Let (X, \leq) be a preordered set. A subset $A \subseteq X$ is *downclosed* if $z \leq x$ and $x \in A$ implies $z \in A$.

- $\text{Dwn}(X)$ is the set of all *downclosed subsets* of X ordered by *set-inclusion*.

Join-completeness

Let (X, \leq) be a preordered set. A subset $A \subseteq X$ is *downclosed* if $z \leq x$ and $x \in A$ implies $z \in A$.

- $\text{Dwn}(X)$ is the set of all *downclosed subsets* of X ordered by *set-inclusion*.
- There is an isotone map $X \xrightarrow{\eta_X} \text{Dwn}(X)$ defined by

$$\eta_X(x) = \downarrow x = \{z \in X \mid z \leq x\}. \quad x \in X.$$

Join-completeness

Let (X, \leq) be a preordered set. A subset $A \subseteq X$ is *downclosed* if $z \leq x$ and $x \in A$ implies $z \in A$.

- $\text{Dwn}(X)$ is the set of all *downclosed subsets* of X ordered by *set-inclusion*.
- There is an isotone map $X \xrightarrow{\eta_X} \text{Dwn}(X)$ defined by

$$\eta_X(x) = \downarrow x = \{z \in X \mid z \leq x\}. \quad x \in X.$$

- C.J. Mikkelsen 1976:

A preordered set (X, \leq) is *join-complete* (i.e. every subset has a join) if and only if $X \xrightarrow{\eta_X} \text{Dwn}(X)$ has a *left adjoint map* $\text{Dwn}(X) \xrightarrow{\text{sup}} X$.

Join-completeness

Let (X, \leq) be a preordered set. A subset $A \subseteq X$ is *downclosed* if $z \leq x$ and $x \in A$ implies $z \in A$.

- $\text{Dwn}(X)$ is the set of all *downclosed subsets* of X ordered by *set-inclusion*.
- There is an isotone map $X \xrightarrow{\eta_X} \text{Dwn}(X)$ defined by

$$\eta_X(x) = \downarrow x = \{z \in X \mid z \leq x\}. \quad x \in X.$$

- C.J. Mikkelsen 1976:

A preordered set (X, \leq) is *join-complete* (i.e. every subset has a join) if and only if $X \xrightarrow{\eta_X} \text{Dwn}(X)$ has a *left adjoint map* $\text{Dwn}(X) \xrightarrow{\text{sup}} X$.

The *proof* requires the *Axiom of Choice*.

Join-completeness

Let (X, \leq) be a preordered set. A subset $A \subseteq X$ is *downclosed* if $z \leq x$ and $x \in A$ implies $z \in A$.

- $\text{Dwn}(X)$ is the set of all *downclosed subsets* of X ordered by *set-inclusion*.
- There is an isotone map $X \xrightarrow{\eta_X} \text{Dwn}(X)$ defined by

$$\eta_X(x) = \downarrow x = \{z \in X \mid z \leq x\}. \quad x \in X.$$

- C.J. Mikkelsen 1976:

A preordered set (X, \leq) is *join-complete* (i.e. every subset has a join) if and only if $X \xrightarrow{\eta_X} \text{Dwn}(X)$ has a *left adjoint map* $\text{Dwn}(X) \xrightarrow{\text{sup}} X$.

The *proof* requires the *Axiom of Choice*.

- *Replacement* of **2** by the *unital commutative quantale* $([0, 1], *)$.

Enriched join-completeness based on $([0, 1], *)$

A $[0, 1]$ -preorder on a set X is a map $X \times X \xrightarrow{p} [0, 1]$ satisfying the conditions:

- $1 = p(x, x)$, $x \in X$,
- $p(x, y) + p(y, z) - 1 \leq p(x, z)$, $x, y, z \in X$.

Enriched join-completeness based on $([0, 1], *)$

A $[0, 1]$ -preorder on a set X is a map $X \times X \xrightarrow{p} [0, 1]$ satisfying the conditions:

- $1 = p(x, x)$, $x \in X$,
- $p(x, y) + p(y, z) - 1 \leq p(x, z)$, $x, y, z \in X$.

- A $[0, 1]$ -preorder is *antisymmetric* if the following property holds:

$$1 = p(x, y) \wedge p(y, x) \quad \Rightarrow \quad x = y.$$

Enriched join-completeness based on $([0, 1], *)$

A $[0, 1]$ -preorder on a set X is a map $X \times X \xrightarrow{p} [0, 1]$ satisfying the conditions:

- $1 = p(x, x)$, $x \in X$,
- $p(x, y) + p(y, z) - 1 \leq p(x, z)$, $x, y, z \in X$.

- A $[0, 1]$ -preorder is *antisymmetric* if the following property holds:

$$1 = p(x, y) \wedge p(y, x) \quad \Rightarrow \quad x = y.$$

- Let (X, p) be a $[0, 1]$ -preordered set. A map $X \xrightarrow{f} [0, 1]$ is a $[0, 1]$ -enriched presheaf if f is *left-extensional* w.r.t. p — i.e.

$$p(z, x) + f(x) - 1 \leq f(z), \quad x, z \in X.$$

Enriched join-completeness based on $([0, 1], *)$

A $[0, 1]$ -preorder on a set X is a map $X \times X \xrightarrow{p} [0, 1]$ satisfying the conditions:

- $1 = p(x, x)$, $x \in X$,
- $p(x, y) + p(y, z) - 1 \leq p(x, z)$, $x, y, z \in X$.

- A $[0, 1]$ -preorder is *antisymmetric* if the following property holds:

$$1 = p(x, y) \wedge p(y, x) \Rightarrow x = y.$$

- Let (X, p) be a $[0, 1]$ -preordered set. A map $X \xrightarrow{f} [0, 1]$ is a $[0, 1]$ -enriched presheaf if f is *left-extensional* w.r.t. p — i.e.

$$p(z, x) + f(x) - 1 \leq f(z), \quad x, z \in X.$$

- The $[0, 1]$ -preorder d on the set $\mathbb{P}(X, p)$ of all $[0, 1]$ -enriched presheaves on (X, p) is given by:

$$d(f, g) = \inf_{x \in X} \min(1 - f(x) + g(x), 1), \quad f, g \in \mathbb{P}(X, p).$$

$[0, 1]$ -Enriched join-completeness

The $[0, 1]$ -enriched Yoneda embedding $(X, \rho) \xrightarrow{\eta_{(X, \rho)}} \mathbb{P}(X, \rho)$ is given by:

$$(\eta_{(X, \rho)}(x))(z) = \rho(z, x), \quad x, y \in X.$$

$[0, 1]$ -Enriched join-completeness

The $[0, 1]$ -enriched Yoneda embedding $(X, \rho) \xrightarrow{\eta_{(X, \rho)}} \mathbb{P}(X, \rho)$ is given by:

$$(\eta_{(X, \rho)}(x))(z) = \rho(z, x), \quad x, z \in X.$$

- (X, ρ) is $[0, 1]$ -enriched join-complete if and only if $\eta_{(X, \rho)}$ has a left adjoint map $\mathbb{P}(X, \rho) \xrightarrow{\sup_{(X, \rho)}} X$ — i.e.

$$\rho(\sup_{(X, \rho)}(f), y) = d(f, \rho(_, z)), \quad y \in X, f \in \mathbb{P}(X, \rho).$$

$[0, 1]$ -Enriched join-completeness

The $[0, 1]$ -enriched Yoneda embedding $(X, \rho) \xrightarrow{\eta_{(X, \rho)}} \mathbb{P}(X, \rho)$ is given by:

$$(\eta_{(X, \rho)}(x))(z) = \rho(z, x), \quad x, z \in X.$$

- (X, ρ) is $[0, 1]$ -enriched join-complete if and only if $\eta_{(X, \rho)}$ has a left adjoint map $\mathbb{P}(X, \rho) \xrightarrow{\sup_{(X, \rho)}} X$ — i.e.

$$\rho(\sup_{(X, \rho)}(f), y) = d(f, \rho(_, z)), \quad y \in X, f \in \mathbb{P}(X, \rho).$$

- Example.** The space $(\mathbb{P}(X, \rho), d)$ is $[0, 1]$ -enriched join-complete. The left adjoint map $\sup_{\mathbb{P}(X, \rho)}$ is given by:

$$\left(\sup_{(\mathbb{P}(X, \rho), d)}(F)\right)(x) = \sup_{f \in \mathbb{P}(X, \rho)} \max(f(x) + F(f) - 1, 0)$$

where $F \in \mathbb{P}(\mathbb{P}(X, \rho), d)$ and $x \in X$.

A $[0, 1]$ -enriched join-complete lattice is a **right $[0, 1]$ -module X** in Sup .

A $[0, 1]$ -enriched join-complete lattice is a **right $[0, 1]$ -module** X in Sup .

- Due to the universal property of the tensor product a **right action on** a complete lattice X can always be identified with a map $X \times [0, 1] \xrightarrow{\square} X$, which is **join-preserving** in each variable separately and satisfies the following conditions for all $x \in X, \alpha, \beta \in [0, 1]$:

$$x \square 1 = x \quad \text{and} \quad (x \square \alpha) \square \beta = x \square (\max(\alpha + \beta - 1, 0)), \quad .$$

A $[0, 1]$ -enriched join-complete lattice is a **right $[0, 1]$ -module** X in Sup .

- Due to the universal property of the tensor product a **right action on** a complete lattice X can always be identified with a map $X \times [0, 1] \xrightarrow{\square} X$, which is **join-preserving** in each variable separately and satisfies the following conditions for all $x \in X, \alpha, \beta \in [0, 1]$:

$$x \square 1 = x \quad \text{and} \quad (x \square \alpha) \square \beta = x \square (\max(\alpha + \beta - 1, 0)), \quad .$$

- If (X, \square) is a **right $[0, 1]$ -module**, then the corresponding **intrinsic $[0, 1]$ -preorder** ρ and the formation of **$[0, 1]$ -enriched joins** are given by:

$$\rho(x, y) = \sup\{\alpha \in [0, 1] \mid x \square \alpha \leq y\}, \quad x, y \in X,$$

$$\sup_{(X, \rho)}(f) = \bigvee_{x \in X} x \square f(x), \quad f \in \mathbb{P}(X, \rho).$$

$[0, +\infty]$ as a right $[0, 1]$ -module

Let \cdot be a **right action** on $[0, +\infty]$ with the corresponding **$[0, 1]$ -preorder p** .

$[0, +\infty]$ as a right $[0, 1]$ -module

Let \square be a **right action** on $[0, +\infty]$ with the corresponding **$[0, 1]$ -preorder p** .

- Every set X is understood as the set provided with its **discrete $[0, 1]$ -preorder p_0** — i.e.

$$p_0(x, x) = 1 \quad \text{and} \quad p(x_1, x_2) = 0 \quad \text{for} \quad x_1 \neq x_2.$$

$[0, +\infty]$ as a right $[0, 1]$ -module

Let \square be a **right action** on $[0, +\infty]$ with the corresponding **$[0, 1]$ -preorder** p .

- Every set X is understood as the set provided with its **discrete $[0, 1]$ -preorder** p_0 — i.e.

$$p_0(x, x) = 1 \quad \text{and} \quad p(x_1, x_2) = 0 \quad \text{for} \quad x_1 \neq x_2.$$

- Hence every **fuzzy subset** $X \xrightarrow{f} [0, 1]$ of X is a **$[0, 1]$ -enriched presheaf** on (X, p_0) .

$[0, +\infty]$ as a right $[0, 1]$ -module

Let \square be a **right action** on $[0, +\infty]$ with the corresponding **$[0, 1]$ -preorder p** .

- Every set X is understood as the set provided with its **discrete $[0, 1]$ -preorder p_0** — i.e.

$$p_0(x, x) = 1 \quad \text{and} \quad p_0(x_1, x_2) = 0 \quad \text{for} \quad x_1 \neq x_2.$$

- Hence every **fuzzy subset** $X \xrightarrow{f} [0, 1]$ of X is a **$[0, 1]$ -enriched presheaf on (X, p_0)** .
- The **image** $g(f)$ of a **fuzzy subset** f of X under a **map** $X \xrightarrow{g} [0, +\infty]$ in the sense of the monad of $[0, 1]$ -enriched presheaves is given by:

$$g(f)(z) = \sup\{\max(p(z, g(x)) + f(x), 0) \mid x \in X\}, \quad z \in [0, +\infty].$$

- The $[0, 1]$ -enriched join of $g(f)$ is given by:

$$\begin{aligned} \sup_{([0, +\infty], \rho)}(g(f)) &= \bigvee_{z \in [0, +\infty]} z \boxdot g(f)(z) \\ &= \bigvee_{x \in X} g(x) \boxdot f(x) \end{aligned}$$

- The $[0, 1]$ -enriched join of $g(f)$ is given by:

$$\begin{aligned}\sup_{([0, +\infty], \rho)}(g(f)) &= \bigvee_{z \in [0, +\infty]} z \boxdot g(f)(z) \\ &= \bigvee_{x \in X} g(x) \boxdot f(x)\end{aligned}$$

- The previous expression is the **solution** (i.e. **optimum**) of the **stochastic linear programming problem (SLPP)**.

- The $[0, 1]$ -enriched join of $g(f)$ is given by:

$$\begin{aligned} \sup_{([0, +\infty], \rho)}(g(f)) &= \bigvee_{z \in [0, +\infty]} z \boxdot g(f)(z) \\ &= \bigvee_{x \in X} g(x) \boxdot f(x) \end{aligned}$$

- The previous expression is the **solution** (i.e. **optimum**) of the **stochastic linear programming problem (SLPP)**.
- The solution of **SLPP** depends on the chosen **right action** on the extended non-negative real line.

- The $[0, 1]$ -enriched join of $g(f)$ is given by:

$$\begin{aligned} \sup_{([0, +\infty], \rho)}(g(f)) &= \bigvee_{z \in [0, +\infty]} z \boxdot g(f)(z) \\ &= \bigvee_{x \in X} g(x) \boxdot f(x) \end{aligned}$$

- The previous expression is the **solution** (i.e. **optimum**) of the **stochastic linear programming problem (SLPP)**.
- The solution of **SLPP** depends on the chosen **right action** on the extended non-negative real line.
- As an **illustration** we choose now **different** right actions \boxdot on $[0, +\infty]$.

Different $[0, 1]$ -enriched versions of suprema for SLPP

(A) Let $[0, +\infty] \times [0, 1] \xrightarrow{\square} [0, +\infty]$ be the trivial right action:

$$z \square \alpha = \begin{cases} z, & \alpha = 1, \\ 0, & z \neq 1. \end{cases}$$

Different $[0, 1]$ -enriched versions of suprema for SLPP

(A) Let $[0, +\infty] \times [0, 1] \xrightarrow{\square} [0, +\infty]$ be the trivial right action:

$$z \square \alpha = \begin{cases} z, & \alpha = 1, \\ 0, & z \neq 1. \end{cases}$$

- Then the $[0, 1]$ -preorder ρ on $[0, +\infty]$ is the **characteristic function** of the **usual order** on $[0, +\infty]$ and

$$\sup_{([0, +\infty], \rho)}(g(f)) = \sup\{g(x) \mid 1 = f(x)\}.$$

Different $[0, 1]$ -enriched versions of suprema for SLPP

(A) Let $[0, +\infty] \times [0, 1] \xrightarrow{\square} [0, +\infty]$ be the trivial right action:

$$z \square \alpha = \begin{cases} z, & \alpha = 1, \\ 0, & z \neq 1. \end{cases}$$

- Then the $[0, 1]$ -preorder ρ on $[0, +\infty]$ is the **characteristic function** of the **usual order** on $[0, +\infty]$ and

$$\sup_{([0, +\infty], \rho)}(g(f)) = \sup\{g(x) \mid 1 = f(x)\}.$$

- Hence the previous formula is the **deterministic solution** of the stochastic linear programming problem.

(B) The right action \square on $[0, +\infty]$ is induced by the **Lukasiewicz implication**.

(B) The right action \boxdot on $[0, +\infty]$ is induced by the **Lukasiewicz implication**.

- Łukasiewicz implication is a **right action** on $[0, 1]^{op}$ — i.e. $[0, 1]$ is provided with its dual order and

$$x \boxdot \alpha = \alpha \rightarrow x = \min(1 - \alpha + x, 1), \quad x, \alpha \in [0, 1]$$

In fact: $x \boxdot 1 = x$, $(x \boxdot \alpha) \boxdot \beta = x \boxdot (\max(\alpha + \beta - 1, 0))$.

(B) The right action \boxdot on $[0, +\infty]$ is induced by the **Lukasiewicz implication**.

- Łukasiewicz implication is a **right action** on $[0, 1]^{op}$ — i.e. $[0, 1]$ is provided with its dual order and

$$x \boxdot \alpha = \alpha \rightarrow x = \min(1 - \alpha + x, 1), \quad x, \alpha \in [0, 1]$$

In fact: $x \boxdot 1 = x$, $(x \boxdot \alpha) \boxdot \beta = x \boxdot (\max(\alpha + \beta - 1, 0))$.

- $z \mapsto \exp(-z)$ is an **order-isomorphism** from $[0, +\infty]$ to $[0, 1]^{op}$.

(B) The right action \boxdot on $[0, +\infty]$ is induced by the **Lukasiewicz implication**.

- Łukasiewicz implication is a **right action** on $[0, 1]^{op}$ — i.e. $[0, 1]$ is provided with its dual order and

$$x \boxdot \alpha = \alpha \rightarrow x = \min(1 - \alpha + x, 1), \quad x, \alpha \in [0, 1]$$

In fact: $x \boxdot 1 = x$, $(x \boxdot \alpha) \boxdot \beta = x \boxdot (\max(\alpha + \beta - 1, 0))$.

- $z \mapsto \exp(-z)$ is an **order-isomorphism** from $[0, +\infty]$ to $[0, 1]^{op}$.
- Hence the **right action** \boxdot on $[0, +\infty]$ has the form:

$$z \boxdot \alpha = -\ln(\min(1 - \alpha + \exp(-z), 1)), \quad z \in [0, +\infty], \alpha \in [0, 1].$$

(B) The right action \boxdot on $[0, +\infty]$ is induced by the **Lukasiewicz implication**.

- Łukasiewicz implication is a **right action** on $[0, 1]^{op}$ — i.e. $[0, 1]$ is provided with its dual order and

$$x \boxdot \alpha = \alpha \rightarrow x = \min(1 - \alpha + x, 1), \quad x, \alpha \in [0, 1]$$

In fact: $x \boxdot 1 = x$, $(x \boxdot \alpha) \boxdot \beta = x \boxdot (\max(\alpha + \beta - 1, 0))$.

- $z \mapsto \exp(-z)$ is an **order-isomorphism** from $[0, +\infty]$ to $[0, 1]^{op}$.
- Hence the **right action** \boxdot on $[0, +\infty]$ has the form:

$$z \boxdot \alpha = -\ln(\min(1 - \alpha + \exp(-z), 1)), \quad z \in [0, +\infty], \alpha \in [0, 1].$$

- The corresponding **$[0, 1]$ -preorder** on $[0, +\infty]$ is given by:

$$p(z_1, z_2) = \min(1 - \exp(-z_2) + \exp(-z_1), 1), \quad z_1, z_2 \in [0, +\infty].$$

A non-deterministic solution of SLPP

$$\sup_{([0,+\infty],\rho)}(g(f)) = \sup_{x \in X} -\ln((1 - f(x) + \exp(-g(x)), 1)).$$

A non-deterministic solution of SLPP

$$\sup_{([0,+\infty],\rho)}(g(f)) = \sup_{x \in X} -\ln((1 - f(x) + \exp(-g(x)), 1)).$$

- The expression $1 - f(x)$ is the probability that x violates the constraints.

A non-deterministic solution of SLPP

$$\sup_{([0,+\infty],\rho)}(g(f)) = \sup_{x \in X} -\ln((1 - f(x) + \exp(-g(x)), 1)).$$

- The expression $1 - f(x)$ is the probability that x violates the constraints.
- It is interesting to see how **this value** enters the construction of the **[0, 1]-enriched** supremum of the stochastic linear programming problem.

A non-deterministic solution of SLPP

$$\sup_{([0, +\infty], \rho)}(g(f)) = \sup_{x \in X} -\ln((1 - f(x) + \exp(-g(x)), 1)).$$

- The expression $1 - f(x)$ is the probability that x violates the constraints.
- It is interesting to see how **this value** enters the construction of the **[0, 1]-enriched** supremum of the stochastic linear programming problem.
- This value can be seen as **costs** caused by some kind of **penalty strategy**.

A non-deterministic solution of SLPP

$$\sup_{([0,+\infty],\rho)}(g(f)) = \sup_{x \in X} -\ln((1 - f(x) + \exp(-g(x)), 1)).$$

- The expression $1 - f(x)$ is the probability that x violates the constraints.
- It is interesting to see how **this value** enters the construction of the **[0, 1]-enriched** supremum of the stochastic linear programming problem.
- This value can be seen as **costs** caused by some kind of **penalty strategy**.
- The **real number** of the **non-deterministic** solution is **larger than** the result related to the **deterministic supremum** in (A).

A non-deterministic solution of SLPP

$$\sup_{([0, +\infty], \rho)}(g(f)) = \sup_{x \in X} -\ln((1 - f(x) + \exp(-g(x)), 1)).$$

- The expression $1 - f(x)$ is the probability that x violates the constraints.
- It is interesting to see how **this value** enters the construction of the **[0, 1]-enriched** supremum of the stochastic linear programming problem.
- This value can be seen as **costs** caused by some kind of **penalty strategy**.
- The **real number** of the **non-deterministic** solution is **larger than** the result related to the **deterministic supremum** in (A).
- **Non-deterministic solutions** depend obviously on an **order isomorphism** between $[0, +\infty] \rightarrow [0, 1]^{\text{op}}$ and seem to play an interesting role in stochastic linear programming.

Result:

Result:

Right actions on $[0, +\infty]$ and therewith enriched suprema play a significant role in the construction of solutions of the stochastic linear programming problem.