



# Recursive Program Schemes and Context-Free Monads

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## Abstract

Solutions of recursive program schemes over a given signature  $\Sigma$  were characterized by Bruno Courcelle as precisely the *context-free* (or *algebraic*)  $\Sigma$ -trees. These are the finite and infinite  $\Sigma$ -trees yielding, via labelling of paths, context-free languages. Our aim is to generalize this to finitary endofunctors  $H$  of general categories: we construct a monad  $C^H$  “generated” by solutions of recursive program schemes of type  $H$ , and prove that this monad is ideal. In case of polynomial endofunctors of **Set** our construction precisely yields the monad of context-free  $\Sigma$ -trees of Courcelle. Our result builds on a result by N. Ghani et al on solutions of algebraic systems.

*Keywords:* algebraic trees, recursive program schemes, ideal theory, monads

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## 1 Introduction

The aim of the current paper is to introduce, for a finitary endofunctor  $H$  of a “reasonable” category, the context-free monad  $C^H$  of  $H$  characterizing solutions of recursive program schemes of type  $H$ . This is analogous to our previous construction of the rational monad  $R^H$  characterizing solutions of first-order recursive equations of type  $H$ , see [4]. In case of a polynomial functor  $H = H_\Sigma$  on **Set** the monad  $R^H$  is given by all rational  $\Sigma$ -trees, i. e.,  $\Sigma$ -trees having (up to isomorphism) only a finite set of subtrees, see [17]. In contrast,  $C^H$  is given by the algebraic trees investigated in the pioneering paper of Bruno Courcelle [10]. We call these trees  $t$  *context-free* since in [10] they are characterized by the property that a certain natural language associated to the paths of  $t$  is context-free (whereas  $t$  is rational iff that language is regular).

Recall that a *recursive program scheme* (or rps for short) defines new operations  $\varphi_1, \dots, \varphi_k$  of given arities  $n_1, \dots, n_k$  recursively, using given operations represented

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by symbols from a signature  $\Sigma$ . Here is an example:

$$\varphi(x) = f(x, \varphi(gx)) \tag{1}$$

is a recursive program scheme defining a unary operation  $\varphi$  from the givens in  $\Sigma = \{f, g\}$  with  $f$  binary and  $g$  unary. The semantics of recursive program schemes is a topic at the heart of theoretical computer science, see [10,18]. Here we are interested in the so-called uninterpreted semantics, which treats a recursive program scheme as a purely syntactic construct, and so its solution is given by  $\Sigma$ -trees over the given variables. For example, the uninterpreted solution of  $\varphi$  above is the  $\Sigma$ -tree



(here we simply put the terms  $x, gx, ggx$ , etc. for the corresponding subtrees).

Observe that if  $\Phi = \{\varphi_1, \dots, \varphi_k\}$  denotes the signature of the newly defined operations and

$$H_\Phi X = X^{n_1} + \dots + X^{n_k}$$

is the corresponding polynomial endofunctor of **Set**, then algebras for  $H_\Phi$  are just the classical general algebras for the signature  $\Phi$ . We denote by  $F^H$  the free monad on  $H$ , thus  $F^{H_\Phi}$  is the monad of finite  $\Phi$ -trees. A recursive program scheme can be formalized as a natural transformation

$$e : H_\Phi \rightarrow F^{H_\Sigma + H_\Phi}.$$

In fact,  $F^{H_\Sigma + H_\Phi}$  is the monad of all finite  $(\Sigma + \Phi)$ -trees. Since  $X^{n_i}$  is a functor representable by  $n_i$ , a natural transformation from  $X^{n_i}$  into  $F^{H_\Sigma + H_\Phi}$  is, by Yoneda Lemma, precisely an element of  $F^{H_\Sigma + H_\Phi}(n_i)$ , i. e., a finite  $(\Sigma + \Phi)$ -tree on  $n_i$  variables. Thus, to give a natural transformation  $e$  as above means precisely to give  $k$  equations, one for each operation symbol  $\varphi_i$  from  $\Phi$ ,

$$\varphi_i(x_0, \dots, x_{n_i-1}) = t_i \quad (i = 1, \dots, k) \tag{3}$$

where  $t_i$  is a  $(\Sigma + \Phi)$ -term on  $\{x_0, \dots, x_{n_i-1}\}$ . This is the definition of a recursive program scheme used in [10].

An uninterpreted solution of  $e : H_\Phi \rightarrow F^{H_\Sigma + H_\Phi}$  is a  $k$ -tuple of  $\Sigma$ -trees  $t_1^\dagger, \dots, t_k^\dagger$  such that the above formal equations (3) become identities under the simultaneous second-order substitution<sup>2</sup> of  $t_i$  for  $f_i$ , for  $i = 1, \dots, k$ . For example, the tree  $t^\dagger(x)$

<sup>2</sup> Recall that in general, a simultaneous second-order substitution replaces in a tree over a signature  $\Gamma$  all operation symbols by trees over another signature,  $\Sigma$ , say. See [10] or [22] for a category-theoretic description.

from (2) satisfies the corresponding equality of trees

$$t^\dagger(x) = g(x, t^\dagger(fx)).$$

This concept of solutions was formalized in [22] by means of the free completely iterative monad  $T^H$  on a functor  $H$ ; in case  $H = H_\Sigma$  this is the monad of all  $\Sigma$ -trees. We recall this in Section 2. The uninterpreted solution is a natural transformation  $e^\dagger : H_\Phi \rightarrow T^{H_\Sigma}$  and this leads us to the following reformulation (and renaming) of the concept of an algebraic tree of Courcelle [10]:

**Definition 1.1** A  $\Sigma$ -tree is called *context-free* if there exists a recursive program scheme (3) such that  $t = t_1^\dagger$ .

**Example 1.2** Every rational tree is context-free, and (2) shows a context-free tree that is not rational.

Courcelle proved that the monad  $C^{H_\Sigma}$  of all context-free  $\Sigma$ -trees as a submonad of  $T^{H_\Sigma}$  is iterative in the sense of Calvin Elgot [11]. Furthermore, context-free trees are closed under second-order substitution. The aim of the present paper is a construction of the context-free monad  $C^H$  for all finitary endofunctors  $H$  of locally finitely presentable categories. We prove that this monad is always ideal, i. e., it can be seen as a coproduct of variables and non-variables—this is a desired property that simplifies working with a monad, see e. g. [22,6,16]. However, at this moment we leave as open problems the proofs that  $C^H$  is closed under second-order substitution and it is iterative, in general.

**Related work.** Our work is based on the pioneering paper by Bruno Courcelle [10]. As we mentioned already, Irène Guessarian [18] presents the classical algebraic semantics of recursive program schemes, for example, their uninterpreted solution as infinite  $\Sigma$ -trees and their interpreted semantics in ordered algebras. The realization that basic properties of  $\Sigma$ -trees stem from the fact that they form the final  $H_\Sigma$ -coalgebra goes back to Larry Moss [23] and also appears independently and almost at the same time in the work of Neil Ghani et al [14] (see also [15]) and Peter Aczel et al [2] (see also [1]). Ghani et al [12] were the first to present a semantics of uninterpreted recursive program schemes in the coalgebraic setting. Their paper contains a solution theorem for uninterpreted (generalized) recursive program schemes. Here we derive from that the result that all “guarded” recursive program schemes have a unique solution that is a fixed point w. r. t. second-order substitution. The ideas of [12] were taken further in [22]; this fundamental study contains a comprehensive category-theoretic version of algebraic semantics in the coalgebraic setting: the paper provides an uninterpreted as well as interpreted semantics of recursive program schemes and the relation of the two semantics (this is a fundamental theorem in algebraic semantics).

The present paper builds on ideas in [12,22]. Our construction of the context-free monad is new. It is inspired by the construction of the rational monad in [4], see also [13] for a more general construction.

## 2 Construction of the context-free monad

Throughout the paper we assume that a finitary (i. e., filtered colimit preserving) endofunctor  $H$  of a category  $\mathcal{A}$  is given, and that  $H$  preserves monomorphisms. We assume that  $\mathcal{A}$  is locally finitely presentable, coproduct injections

$$\text{inl} : X \rightarrow X + Y \quad \text{and} \quad \text{inr} : Y \rightarrow X + Y$$

are always monic, and a coproduct of two monomorphisms is also monic. Recall that local finite presentability means that  $\mathcal{A}$  is cocomplete and has a set  $\mathcal{A}_{\text{fp}}$  of finitely presentable objects (meaning those whose hom-functors are finitary) such that  $\mathcal{A}$  is the closure of  $\mathcal{A}_{\text{fp}}$  under filtered colimits.

### Example 2.1

- (i) Sets, posets and graphs form locally finitely presentable categories, and our assumptions about monomorphisms hold in these categories. Finite presentability of objects means precisely that they are finite.
- (ii) If  $\mathcal{A}$  is locally finitely presentable, then so is  $\text{Fun}_f(\mathcal{A})$ , the category of all finitary endofunctors and natural transformations. In case  $\mathcal{A} = \text{Set}$ , the polynomial endofunctor

$$H_\Sigma X = \coprod_{\sigma \in \Sigma} X^n \quad n = \text{arity of } \sigma \quad (4)$$

is a finitely presentable object of  $\text{Fun}_f(\text{Set})$  iff  $\Sigma$  is a finite set. This is easily seen using Yoneda Lemma. In fact, the finitely presentable objects of  $\text{Fun}_f(\text{Set})$  are precisely quotients  $H_\Sigma/\sim$  of the polynomial functors with  $\Sigma$  finite, where  $\sim$  is a congruence on  $H_\Sigma$ , see [5].

Notice that our assumptions concerning monomorphisms carry over to  $\text{Fun}_f(\mathcal{A})$  since coproducts are formed objectwise and natural transformations are monic iff their components are monic.

**Remark 2.2** We shall need to work with categories that are locally finitely presentable but where the assumptions on monomorphisms above need not hold:

- (i) The category

$$\text{Mon}_f(\mathcal{A})$$

of all finitary monads on  $\mathcal{A}$  and monad morphisms. This is a locally finitely presentable category. Indeed, as observed by Steve Lack [19], the forgetful functor

$$\text{Mon}_f(\mathcal{A}) \rightarrow \text{Fun}_f(\mathcal{A})$$

is finitary and monadic, thus, the local finite presentability of  $\text{Fun}_f(\mathcal{A})$  implies that of  $\text{Mon}_f(\mathcal{A})$ , see [8], 2.78. It follows that filtered colimits of finitary monads are formed object-wise on the level of  $\mathcal{A}$ .

- (ii) We will also make use of the fact that for every locally finitely presentable category  $\mathcal{B}$  and object  $B$  the coslice category  $B/\mathcal{B}$  of all morphisms with domain  $B$  is a locally finitely presentable category, see [8], 2.44.

**Free monad.** Recall from [3] that since  $H$  is a finitary endofunctor, free  $H$ -algebras  $\varphi_X : H(F^H X) \rightarrow F^H X$  exist for all objects  $X$  of  $\mathcal{A}$ . Denote by  $\widehat{\eta}_X : X \rightarrow F^H X$  the universal arrow. As proved by M. Barr [9] the corresponding monad on  $\mathcal{A}$

$$F^H$$

of free  $H$ -algebras is a free monad on  $H$ . It follows that  $F^H$  is a finitary monad, and its unit

$$\widehat{\eta} : Id \rightarrow F^H$$

together with the natural transformation

$$\varphi : HF^H \rightarrow F^H$$

given by the above algebra structures  $\varphi_X$  yield the universal arrow

$$\widehat{\kappa} = (H \xrightarrow{H\widehat{\eta}} HF^H \xrightarrow{\varphi} F^H).$$

The universal property states that for every monad  $S$  and every natural transformation  $f : H \rightarrow S$  there exists a unique monad morphism  $\overline{f} : F^H \rightarrow S$  such that the triangle below commutes:

$$\begin{array}{ccc} H & \xrightarrow{\widehat{\kappa}} & F^H \\ & \searrow f & \downarrow \overline{f} \\ & & S \end{array} \tag{5}$$

Moreover, from [3] we have

$$F^H = HF^H + Id \quad \text{with injections } \varphi \text{ and } \widehat{\eta}. \tag{6}$$

**Remark 2.3** The category  $\text{Mon}_f(\mathcal{A})$ , being locally finitely presentable, has coproducts. We use the notation  $\oplus$ .

Given finitary endofunctor  $H$  and  $K$ , since the free monad on  $H + K$  is the coproduct of the corresponding free monads, we have

$$F^{H+K} = F^H \oplus F^K. \tag{7}$$

We shall use the same notation  $\varphi$ ,  $\widehat{\eta}$  and  $\widehat{\kappa}$  for different endofunctors than  $H$ , e. g.  $\widehat{\kappa} : H + K \rightarrow F^{H+K}$ .

**Free Completely Iterative Monad.** For every object  $X$  the functor  $H(-) + X$ , being finitary, has a terminal coalgebra

$$T^H X \rightarrow H(T^H X) + X. \tag{8}$$

By Lambek’s lemma [20], this morphism is invertible, and we denote the components of the inverse by

$$\tau_X : H(T^H X) \rightarrow T^H X \quad \text{and} \quad \eta_X : X \rightarrow T^H X.$$

respectively.

**Notation 2.4** *Since  $T^H X$  is only used for the given functor  $H$  throughout the paper, we omit the upper index  $H$ , and write from now on simply*

$$TX.$$

As proved in [1],  $T$  is the underlying functor of a monad  $(T, \eta, \mu)$  with the unit  $\eta : Id \rightarrow T$  above. This monad is, moreover, the free completely iterative monad on  $H$ , see [1,21]. The above natural transformation  $\tau : HT \rightarrow T$  yields the universal arrow

$$\kappa = ( H \xrightarrow{H\eta} HT \xrightarrow{\tau} T ) \tag{9}$$

Moreover, in analogy to (6) above, we have

$$T = HT + Id \quad \text{with injections } \tau \text{ and } \eta. \tag{10}$$

Also recall from loc. cit. that the monad multiplication  $\mu : TT \rightarrow T$  is a homomorphism of  $H$ -algebras (here we drop objects in the square below as all arrows are natural transformations):

$$\begin{array}{ccc} HTT & \xrightarrow{\tau T} & TT \\ H\mu \downarrow & & \downarrow \mu \\ HT & \xrightarrow{\tau} & T \end{array} \tag{11}$$

**Notation 2.5** (i) We denote by  $\text{Mon}(\mathcal{A})$  the category of all monads on  $\mathcal{A}$  (which is usually not locally presentable). Given a finitary endofunctor  $H$  let

$$H/\text{Mon}(\mathcal{A})$$

the category of  $H$ -pointed monads, i. e., pairs  $(S, \sigma)$  where  $S$  is a monad on  $\mathcal{A}$  and  $\sigma : H \rightarrow S$  is a natural transformation. This is isomorphic to the coslice category of  $F^H$ :

$$H/\text{Mon}(\mathcal{A}) \cong F^H/\text{Mon}(\mathcal{A}).$$

For example,  $F^H$  and  $T$  are  $H$ -pointed monads (via the universal arrows).

(ii) For every  $H$ -pointed monad  $(S, \sigma)$  we write

$$b = [\mu^S \cdot \sigma S, \eta^S] : HS + Id \rightarrow S.$$

**Lemma 2.6 (Ghani et al [13])** *For every  $H$ -pointed monad  $(S, \sigma)$  the endofunctor  $HS+Id$  carries a canonical monad structure whose unit is the coproduct injection*

$\text{inr} : Id \rightarrow HS + Id$  and whose multiplication is given by

$$\begin{array}{c}
 (HS + Id)(HS + Id) \\
 \Downarrow \\
 HS(HS + Id) + HS + Id \\
 \downarrow HSb+HS+Id \\
 HSS + HS + Id \\
 \downarrow [H\mu^S, HS]+Id \\
 HS + Id
 \end{array} \tag{12}$$

**Remark 2.7** For  $HS + Id$  we also have an obvious  $H$ -pointing

$$\text{inl} \cdot H\eta^S : H \rightarrow HS + Id. \tag{13}$$

This defines an endofunctor  $\mathcal{H} : H/\text{Mon}(\mathcal{A}) \rightarrow H/\text{Mon}(\mathcal{A})$  on objects by

$$\mathcal{H}(S, \sigma) = (HS + Id, \text{inl} \cdot H\eta^S),$$

see [13] or [22], Lemma 5.2 for details.

**Example 2.8** For every finitary endofunctor  $V$  we consider  $F^{H+V}$  as an  $H$ -pointed monad via

$$H \xrightarrow{\text{inl}} H + V \xrightarrow{\widehat{\kappa}} F^{H+V}$$

And  $\mathcal{H}(F^{H+V}) = HF^{H+V} + Id$  is then an  $H$ -pointed monad via (13) which has the form

$$\psi = (H \xrightarrow{H\widehat{\eta}} HF^{H+V} \xrightarrow{\text{inl}} HF^{H+V} + Id). \tag{14}$$

The proof of the following theorem is similar to the proof of Lemma 2.6 in [13]. The precise statement using the category  $H/\text{Mon}(\mathcal{A})$  can be found in [22], Theorem 5.4.

**Theorem 2.9** *The terminal coalgebra for  $\mathcal{H}$  is given by the  $H$ -pointed monad  $T$ ,  $H$ -pointed as in (9), with the coalgebra structure  $T \xrightarrow{\sim} \mathcal{H}T$  from (8).*

**Definition 2.10** A recursive program scheme (or rps for short) of type  $H$  is a natural transformation

$$e : V \rightarrow F^{H+V}$$

from an endofunctor  $V$  which is a finitely presentable object of  $\text{Fun}_f(\mathcal{A})$  to the free monad on  $H + V$ . It is called *guarded* provided that it factorizes through the summand  $HF^{H+V} + Id$  of the coproduct (6):

$$F^{H+V} = (H + V)F^{H+V} + Id = HF^{H+V} + VF^{H+V} + Id,$$

that is, we have a commutative triangle

$$\begin{array}{ccc}
 V & \xrightarrow{e} & F^{H+V} \\
 & \searrow^{e_0} & \uparrow [\varphi \cdot \text{inl}, \hat{\eta}] \\
 & & HF^{H+V} + Id
 \end{array} \tag{15}$$

Observe that  $e_0$  is unique since the vertical arrow, being a coproduct injection, is monic. This implies that  $e_0$  and  $e$  are in bijective correspondence, which is the reason for our assumption that  $\mathcal{A}$  has monic coproduct injections.

**Example 2.11** In case of a polynomial endofunctor  $H = H_\Sigma : \text{Set} \rightarrow \text{Set}$  every recursive program scheme (3) yields a natural transformation  $e : H_\Phi \rightarrow F^{H_\Phi + H_\Sigma}$ , as explained in the introduction. This is a special case of Definition 2.10: in lieu of a general finitely presentable endofunctor  $V$ , which is a quotient of  $H_\Sigma$  (cf. Example 2.1(iv)), we just take  $V = H_\Sigma$ .

The system (3) is guarded iff every right-hand side term is either just a variable or it has an operation symbol from  $\Sigma$  at the head of the term. Such a recursive program scheme is said to be in *Greibach normal form*. All reasonable rps, e. g. (1), are guarded. The unguarded ones such as  $f(x) = f(x)$  are to be avoided if we want to work with unique solutions.

**Definition 2.12** By a *solution* of a recursive program scheme  $e : V \rightarrow F^{H+V}$  in an  $H$ -pointed monad  $(S, \sigma)$  is meant a natural transformation  $e^\dagger : V \rightarrow S$  such that the unique monad morphism extending  $[\sigma, e^\dagger] : H + V \rightarrow S$  (see (5)) makes the triangle below commutative:

$$\begin{array}{ccc}
 V & \xrightarrow{e^\dagger} & S \\
 e \downarrow & \nearrow [\sigma, e^\dagger] & \\
 F^{H+V} & & 
 \end{array} \tag{16}$$

**Remark 2.13** (1) Every guarded recursive program scheme (15) turns  $F^{H+V}$  into a coalgebra for  $\mathcal{H}$ . Indeed,  $e_0 : V \rightarrow \mathcal{H}(F^{H+V})$  together with the pointing  $\psi$ , see (14), yield a natural transformation  $[\psi, e_0] : H + V \rightarrow \mathcal{H}(F^{H+V})$  which, by the universal property of the free monad  $F^{H+V}$ , provides a unique monad morphism

$$\overline{[\psi, e_0]} : F^{H+V} \rightarrow \mathcal{H}(F^{H+V}) \tag{17}$$

It preserves the pointing: we have

$$\overline{[\psi, e_0]} \cdot (\hat{\kappa} \cdot \text{inl}) = [\psi, e_0] \cdot \text{inl} = \psi.$$

Thus,  $F^{H+V}$  is a coalgebra.

(2) Conversely, every coalgebra for  $\mathcal{H}$  carried by  $F^{H+V}$ , where  $V$  is a finitely presentable endofunctor, stems from a guarded recursive program scheme: the coalgebra structure  $r : F^{H+V} \rightarrow \mathcal{H}(F^{H+V})$  is uniquely determined by  $r \cdot \hat{\kappa} : H + V \rightarrow \mathcal{H}(F^{H+V})$ , and the left-hand component of  $r \cdot \hat{\kappa}$  being the pointing  $\psi$ , we see that



$r$  is determined by  $e_0 = r \cdot \widehat{\kappa} \cdot \text{inr} : V \rightarrow \mathcal{H}(F^{H+V})$  defining a (unique) recursive program scheme.

(3) For the terminal coalgebra  $T$  for  $\mathcal{H}$ , see Theorem 2.9, we thus obtain the unique coalgebra homomorphism

$$e^* : F^{H+V} \rightarrow T. \tag{18}$$

**Remark 2.14** Our concept of a recursive program scheme is a special case of the algebraic systems studied by Neil Ghani et al [12]. Let us recall from that paper that

- (i) an  $H$ -pointed monad is called *coalgebraic* if it is isomorphic to the monad  $HS + Id$  of Lemma 2.6 via  $b : HS + Id \rightarrow S$  in Notation 2.5(ii),
- (ii) examples of coalgebraic monads include  $F^H$ , see (6), and  $T$ , see (10),
- (iii)  $T$  is the final coalgebraic monad; we denote by  $u_S : S \rightarrow T$  the unique morphism for a coalgebraic monad  $(S, \sigma)$ ,
- (iv) an *algebraic system* is given by a finitary monad  $E$ , a finitary coalgebraic monad  $(S, \sigma)$  and a monad morphism

$$e : E \rightarrow H(S \oplus E) + Id,$$

- (v) a *solution* of  $e$  is a monad morphism  $s : E \rightarrow T$  such that the square below commutes:

$$\begin{array}{ccc} E & \xrightarrow{s} & T \\ e \downarrow & & \downarrow [\tau, \eta]^{-1} \\ H(S \oplus E) + Id & \xrightarrow{H([u_S, s]) + Id} & HT + Id \end{array}$$

**Theorem 2.15 (Ghani et al [12])** *Every algebraic system has a unique solution.*

This gives a solution theorem for recursive program schemes as follows: due to (7) we have the morphism  $e_0 : V \rightarrow H(F^H \oplus F^V) + Id$  in (15) yielding an algebraic system via (5):

$$\overline{e}_0 : F^V \rightarrow H(F^H \oplus F^V) + Id. \tag{19}$$

Indeed, take  $E = F^V$  and  $S = F^H$ . Thus, a unique solution  $s : F^V \rightarrow T$  exists.

**Theorem 2.16** *Every guarded recursive program scheme of type  $H$  has a unique solution  $e^\dagger$  in  $T$ . It can be computed from the unique coalgebra homomorphism  $e^* : F^{H+V} \rightarrow T$  by*

$$e^\dagger = (V \xrightarrow{\text{inr}} H + V \xrightarrow{\widehat{\kappa}} F^{H+V} \xrightarrow{e^*} T). \tag{20}$$

Indeed, for the unique solution  $s : F^V \rightarrow T$  of the algebraic system  $\overline{e}_0$  in (19) above we obtain a solution  $e^\dagger$  in the sense of Definition (2.10) by composing with  $\widehat{\kappa} : V \rightarrow F^V$ :

$$e^\dagger = (V \xrightarrow{\widehat{\kappa}} F^V \xrightarrow{s} T).$$

The proof that (16) commutes is performed using some diagram chasing. A somewhat subtle point is that for  $u_S : S \rightarrow T$  (see Remark 2.14(iii)) we have the equality

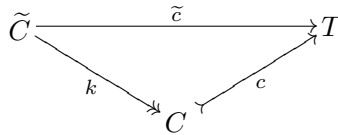
$$[u_S, s] = \overline{[\widehat{\kappa}, e^\dagger]} : F^{H+V} \rightarrow T.$$

Here the square brackets on the left refer to the coproduct of  $F^H$  and  $F^V$  in  $H/\text{Mon}(\mathcal{A})$  and those on the right to  $H + V$  in  $\text{Fun}_f(\mathcal{A})$ . The verification uses the universal property of the free monad on  $H + V$  and is not difficult. The fact that (20) holds follows from the same diagram.

To prove that  $e^\dagger$  is unique use the fact that for any solution  $e^\dagger$  in the sense of Definition 2.10 its extension  $\overline{e^\dagger} : F^V \cdot T$  is a solution of the corresponding algebraic system  $\overline{e_0}$ .

**Remark 2.17** It is our goal to define a submonad  $C$  of  $T$  formed by all solutions of recursive program schemes of type  $H$ . We do this in two steps.

- (i) A finitary monad  $\tilde{C}$  together with a monad morphism  $\tilde{c} : \tilde{C} \rightarrow T$  is constructed by forming a colimit of coalgebras for the endofunctor  $\mathcal{H}$  obtained from all recursive program schemes.
- (ii) The (strong epi, mono)-factorization (cf. Proposition 2.19 below) of  $\tilde{c}$  is formed to obtain the desired submonad:



Unfortunately,  $\text{Mon}(\mathcal{A})$  need not have such factorizations in general. We therefore need to work in the category

$$\text{Mon}_{\text{acc}}(\mathcal{A})$$

of all monads on  $\mathcal{A}$  that are *accessible*, that is, the underlying functors preserve, for some infinite cardinal  $\lambda$ ,  $\lambda$ -filtered colimits. (Recall that a  $\lambda$ -filtered category is such that every subcategory with less than  $\lambda$  objects and morphisms has a cocone in it.)

Here is our basic example of an accessible but not finitary monad:

**Lemma 2.18** *For every finitary endofunctor  $H$  the monad  $T$  (see Notation 2.4) is accessible.*

**Proof.** It is proved in Proposition 5.16 of [4] that  $TZ$  can be constructed as the colimit of the diagram of all coalgebras for  $H(-) + Z$  carried by all countably presentable objects. Thus,  $T$  coincides with the  $\aleph_1$ -accessible monad  $R^{\aleph_1}$  of loc. cit.  $\square$

**Proposition 2.19** *The category  $\text{Mon}(\mathcal{A})$  has as monomorphisms precisely the monad morphisms with monic components. The subcategory  $\text{Mon}_{\text{acc}}(\mathcal{A})$  has (strong epi, mono)-factorizations and is closed in  $\text{Mon}(\mathcal{A})$  under strong epimorphisms and monomorphisms.*

**Proof.** (1) The category  $\text{Fun}(\mathcal{A})$  of all endofunctors on  $\mathcal{A}$  has a generator formed by all accessible functors. In fact, let  $u, v : K \rightarrow L$  be distinct natural transformations. Then  $u_A \neq v_A$  for some object  $A$ . Since  $\mathcal{A}$  is locally finitely presentable,  $A$  is  $\lambda$ -presentable for some  $\lambda$ , see [8]. Thus,  $A$  lies in the small full subcategory  $E : \mathcal{A}_\lambda \hookrightarrow \mathcal{A}$  representing all  $\lambda$ -presentable objects. The functor  $K$  has a  $\lambda$ -accessible coreflection  $c : K' \rightarrow K$  obtained as the left Kan extension of  $K \cdot E$  along  $E$ . Since  $A \in \mathcal{A}_\lambda$  implies that  $c_A$  is an isomorphism, we conclude that  $u \cdot c \neq v \cdot c$ , as desired.

(2) The first statement of our proposition follows from the fact that every monomorphism  $m : P \rightarrow Q$  in  $\text{Mon}(\mathcal{A})$  is monomorphic in  $\text{Fun}(\mathcal{A})$ . By item (1), we only need to consider  $u, v : K \rightarrow P$  with  $m \cdot u = m \cdot v$  where  $K$  is  $\lambda$ -accessible. Then free  $K$ -algebras exist, see [3]. Therefore a free monad  $F^K$  exists, cf. [9]. The corresponding monad morphisms  $\bar{u}, \bar{v} : F^K \rightarrow P$  (cf. (5)) fulfil  $m \cdot \bar{u} = m \cdot \bar{v}$ . This implies  $\bar{u} = \bar{v}$  since  $m$  is monic as a monad morphism. Thus,  $u = \bar{u} \cdot \hat{\kappa} = \bar{v} \cdot \hat{\kappa} = v$  as desired.

(3) The category  $\text{Mon}_\lambda(\mathcal{A})$  of all  $\lambda$ -accessible monads is closed under monomorphisms in  $\text{Mon}(\mathcal{A})$  since (by the same argument as in item (2)) monomorphisms in  $\text{Mon}_\lambda(\mathcal{A})$  are precisely the morphisms that are collectively monic. And it is closed under strong epimorphisms in  $\text{Mon}(\mathcal{A})$  since this subcategory is coreflective; indeed, all left adjoints preserve strong epimorphisms. For  $\lambda = \aleph_0$  this was proved in [7], and for general  $\lambda$  the proof is (easy and) completely analogous.

(4) The category  $\text{Mon}_\lambda(\mathcal{A})$  is locally  $\lambda$ -presentable and therefore (strong epi, mono)-factorizations exist, see [8]. From item (3) it now follows that also  $\text{Mon}_{\text{acc}}(\mathcal{A})$  has (strong epi, mono) factorizations and is closed under monos and strong epis in  $\text{Mon}(\mathcal{A})$ . □

**Corollary 2.20** *The functor  $\mathcal{H}$  preserves monomorphisms.*

Indeed, given a monomorphism  $m : (S, \sigma) \rightarrow (S', \sigma')$  in  $H/\text{Mon}(\mathcal{A})$ , then  $m$  is componentwise monic, thus, so is  $Hm$  (since  $H$  preserves monomorphisms), and so is also  $\mathcal{H}m = Hm + id$  (since coproducts of monomorphisms are monic in  $\mathcal{A}$ ).

**Construction 2.21** The  $H$ -pointed monad  $\tilde{C}^H$ . For every guarded recursive program scheme (15) consider  $F^{H+V}$  as a coalgebra for the functor  $\mathcal{H}$ , see (17).

We denote by

$$\text{EQ}_0 \subseteq \text{Coalg } \mathcal{H}$$

the full subcategory of all these coalgebras. The respective inclusion functor is an essentially small diagram since  $\text{Fun}_f(\mathcal{A})$  has only a set of finitely presentable objects up to isomorphism. We denote the colimit of this small diagram by

$$\tilde{C}^H = \text{colim EQ}_0 \quad (\text{in } \text{Coalg } \mathcal{H}).$$

Thus, we have a finitary monad  $\tilde{C}$  with an  $H$ -pointing and a coalgebra structure denoted by

$$\tilde{\rho} : H \rightarrow \tilde{C}^H \quad \text{and} \quad \tilde{r} : \tilde{C}^H \rightarrow \mathcal{H}(\tilde{C}^H)$$

respectively, together with a colimit cocone

$$e^\sharp : F^{H+V} \rightarrow \widetilde{C}^H \quad \text{for all rps } e : V \rightarrow F^{H+V},$$

formed by coalgebra homomorphisms for  $\mathcal{H}$  preserving the pointing (14), i. e. with

$$\widetilde{\rho} = e^\sharp \cdot (\widehat{\kappa} \cdot \text{inl}) \quad \text{for every } e.$$

We see in the next lemma that  $\text{EQ}_0$  is a connected category. Since the forgetful functors

$$\text{Coalg } \mathcal{H} \rightarrow H/\text{Mon}(\mathcal{A}) \rightarrow \text{Mon}(\mathcal{A})$$

clearly preserve connected colimits, the above cocone  $e^\sharp : F^{H+V} \rightarrow T$  is also a colimit cocone in  $\text{Mon}(\mathcal{A})$ .

**Lemma 2.22**  *$\text{EQ}_0$  is closed under finite coproducts in  $\text{Coalg } \mathcal{H}$ .*

**Proof.** Consider two objects of  $\text{EQ}_0$  determined by

$$e : V \rightarrow HF^{H+V} + Id \quad \text{and} \quad e' : V' \rightarrow HF^{H+V'} + Id$$

The coproduct injections  $i : H+V \rightarrow H+V+V'$  and  $i' : H+V' \rightarrow H+V+V'$  yield corresponding monad morphisms  $\widetilde{i} : F^{H+V} \rightarrow F^{H+V+V'}$  and  $\widetilde{i}' : F^{H+V'} \rightarrow F^{H+V+V'}$ . Denote by

$$k = ((HF^{H+V} + Id) + (HF^{H+V'} + Id)) \xrightarrow{[H\widetilde{i}+Id, H\widetilde{i}'+Id]} HF^{H+V+V'} + Id$$

the canonical morphism. We prove that the object  $f : V + V' \rightarrow F^{H+V+V'}$  of  $\text{EQ}_0$  determined by

$$f_0 = k \cdot (e_0 + e'_0) : V + V' \rightarrow HF^{H+V+V'} + Id$$

is the coproduct of the two given objects.

We know from Remark 2.13 that morphisms from the above object into an  $\mathcal{H}$ -coalgebra  $X = ((S, s), p)$  are given by natural transformations

$$t : V + V' \rightarrow S$$

such that the extension  $\overline{[s, t]} : F^{H+V+V'} \rightarrow S$  of the transformation  $[s, t] : H+V+V' \rightarrow S$  to a monad morphism fulfils

$$p \cdot r = (H\overline{[s, t]} + Id) \cdot f.$$

We claim that this holds for  $t : V + V' \rightarrow S$  iff

- (i) the left-hand component  $q : V \rightarrow S$  of  $r$  gives rise to a morphism of  $\text{Coalg } \mathcal{H}$  from the object determined by  $e_0$  into  $X$
- (ii) and the right-hand component  $q' : V' \rightarrow S$  yields a morphism from the object determined by  $e'_0$  into  $X$ .

For that observe first that the diagram

$$\begin{array}{ccccc}
 FH+V & \xrightarrow{\tilde{i}} & FH+V+V' & \xleftarrow{\tilde{i}'} & FH+V' \\
 & \searrow_{\overline{[s,q]}} & \downarrow_{\overline{[s,t]}} & \swarrow_{\overline{[s,q']}} & \\
 & & S & & 
 \end{array}$$

commutes: indeed, all these morphisms are monad morphisms. The left-hand triangle commutes since  $\tilde{i} \cdot \widehat{\kappa}^{H+V} = \widehat{\kappa}^{H+V+V'} \cdot i$ , therefore,

$$(\overline{[s,t]} \cdot \tilde{i}) \cdot \widehat{\kappa} = [s,t] \cdot i = [s,q] = \overline{[s,q]} \cdot \widehat{\kappa}$$

and analogously for the right-hand triangle. Thus, the square

$$\begin{array}{ccc}
 V + V' & \xrightarrow{f} & HF^{H+V+V'} + Id \\
 \downarrow t & \dashrightarrow_{\text{inl}} & \downarrow H\overline{[s,t]} + Id \\
 & V \xrightarrow{\bar{e}_0} HF^{H+V} + Id & \dashrightarrow_{H\tilde{i} + Id} HF^{H+V+V'} + Id \\
 \downarrow q & \dashrightarrow_{\bar{e}_0} & \downarrow H\overline{[s,q]} + Id \\
 S & \xrightarrow{p} & HS + Id
 \end{array}$$

commutes iff  $\overline{[s,q]}$  and  $\overline{[s,q']}$  are morphisms of  $\text{Coalg } \mathcal{H}$  into  $X$ : in the diagram we indicated the left-hand component (commuting iff  $p \cdot q = (H\overline{[s,q]} + Id) \cdot e_0$ , that is,  $\bar{q}$  is a homomorphism), analogously for the right-hand one.  $\square$

**Corollary 2.23**  $\tilde{C}^H$  is a filtered colimit of the closure EQ of  $\text{EQ}_0$  under coequalizers in  $\text{Coalg } \mathcal{H}$ .

Indeed, since  $\text{EQ}_0$  is closed under finite coproducts, EQ is closed under finite colimits, thus, it is filtered. And  $\text{colim EQ} \cong \text{colim EQ}_0$ .

**Definition 2.24** The context-free monad  $C^H$ . Denote by

$$\tilde{c}: \tilde{C}^H \rightarrow T$$

the unique coalgebra homomorphism (see Theorem 2.9) and define the *context-free monad* of  $H$  as the submonad  $C^H$  of  $T$  obtained by the following (strong epi, mono)-factorization of  $\tilde{c}$  in  $\text{Mon}(\mathcal{A})$ :

$$\begin{array}{ccc}
 & & C^H \\
 & \nearrow k & \downarrow c \\
 \tilde{C}^H & \xrightarrow{\tilde{c}} & T
 \end{array}$$

**Remark 2.25** (i) Since  $\tilde{C}^H$  is finitary and  $T$  accessible, see Lemma 2.18, we have the desired factorization by Proposition 2.19.

(ii) The context-free monad is pointed: The pointing  $\tilde{\rho} : H \rightarrow \tilde{C}^H$  of  $\tilde{C}^H$  yields the pointing

$$\rho = k \cdot \tilde{\rho} : H \rightarrow C^H$$

of  $C^H$  which  $c$  preserves (because  $\tilde{c}$  is a morphism of  $H/\text{Mon}(\mathcal{A})$ ).

(iii) Analogously to  $T$  we shall write  $C$  and  $\tilde{C}$  without the upper index  $H$  from now on.

**Observation 2.26** The functor  $\mathcal{H}$  preserves monomorphisms by Corollary 2.20, thus,  $C$  carries a canonical structure  $r$  of an  $\mathcal{H}$ -coalgebra derived from the structure  $\tilde{r}$  for  $\tilde{C}$ :

$$\begin{array}{ccc}
 \tilde{C} & \xrightarrow{k} & C \\
 \tilde{r} \downarrow & & \downarrow c \\
 \mathcal{H}\tilde{C} & \xrightarrow{r} & T \\
 \mathcal{H}k \downarrow & & \downarrow \simeq \\
 \mathcal{H}C & \xrightarrow{\mathcal{H}c} & \mathcal{H}T
 \end{array} \tag{21}$$

Indeed, recall that  $c \cdot k = \tilde{c}$  is an  $\mathcal{H}$ -coalgebra homomorphism; so the outside of the above square commutes, and we can use the unique diagonalization property of the factorization system to obtain  $r$ .

**Theorem 2.27** *Every guarded recursive program scheme  $e : V \rightarrow F^{H+V}$  has a unique solution in the context-free monad of  $H$ .*

**Proof.** We use  $e^\ddagger$  for solutions in  $C$  and  $e^\dagger$  for solutions in  $T$  throughout this proof. We are to prove that there exists a unique natural transformation  $e^\ddagger : V \rightarrow C$  with  $e^\ddagger = \overline{[\rho, e^\ddagger]} \cdot e$ . Recall that the colimit injection  $e^\# : F^{H+V} \rightarrow \tilde{C}$  in Construction 2.21 is a coalgebra homomorphism for  $\mathcal{H}$ , hence, so is  $\tilde{c} \cdot e^\#$ , which proves

$$e^* = \tilde{c} \cdot e^\#,$$

see Theorem 2.16 (because  $T$  is a terminal coalgebra by Theorem 2.9). Therefore, by (20) we have

$$e^\dagger = \tilde{c} \cdot e^\# \cdot \widehat{\kappa} \cdot \text{inr} = c \cdot k \cdot e^\# \cdot \widehat{\kappa} \cdot \text{inr}.$$

Thus for  $e^\ddagger = k \cdot e^\# \cdot \widehat{\kappa} \cdot \text{inr}$  we obtain

$$e^\dagger = c \cdot e^\ddagger.$$

We conclude that  $e^\ddagger$  is the desired solution in  $C$ : in the following diagram

$$\begin{array}{ccccc}
 & & & & e^\dagger \\
 & & & & \curvearrowright \\
 V & \xrightarrow{e^\ddagger} & C & \xrightarrow{c} & T \\
 e \downarrow & & \nearrow [\rho, e^\ddagger] & & \uparrow \\
 F^{H+V} & \xrightarrow{\overline{[\kappa, e^\dagger]}} & & & 
 \end{array}$$

the outside commutes, see (16) with  $\sigma = \kappa$ , and the right-hand part does since  $\kappa = c \cdot \rho$  (see Definition 2.24). Consequently, the left-hand triangle commutes: recall from Definition 2.24 that  $c$  is a monomorphism.

The uniqueness follows from the same diagram: if the left-hand triangle commutes, so does the outside, and since  $e^\dagger$  is uniquely determined (see Theorem 2.16), we conclude  $e^\dagger = c \cdot e^\ddagger$ . Finally, use again that  $c$  is monic.  $\square$

### 3 The context-free monad is ideal

Under the assumptions of Section 2 we prove that  $C$  is an ideal monad in the sense of C. Elgot [11] for every finitary endofunctor  $H$ . Elgot’s concept was defined for monads  $(S, \eta, \mu)$  in **Set**: the monad is ideal if the complement of  $\eta : Id \rightarrow S$  is a subfunctor  $\sigma : S' \hookrightarrow S$  of  $S$  (thus,  $S = S' + Id$ ) and  $\mu$  restricts to a natural transformation  $\mu' : S'S \rightarrow S'$ . For general categories “ideal” is not a property but a structure:

**Definition 3.1** ([1]) An *ideal monad* is a sextuple  $(S, \eta, \mu, S', \sigma, \mu')$  where  $(S, \eta, \mu)$  is a monad,

$$\sigma : S' \rightarrow S \quad (\text{“the ideal”})$$

is a subfunctor such that  $S = S' + Id$  with injection  $\sigma$  and  $\eta$ , and

$$\mu' : S'S \rightarrow S'$$

is a natural transformation restricting  $\mu$  in the sense that

$$\mu \cdot \sigma S = \sigma \cdot \mu'$$

**Example 3.2**

- (i) The free monad  $F^H$  is ideal: its ideal is  $HF^H$ , see (6).
- (ii) The free completely iterative monad  $T$  is ideal: its ideal is  $HT$ , see (10).

**Remark 3.3** It is our goal to prove that the context-free monad  $(C, \eta^C, \mu^C)$  is ideal. The  $\mathcal{H}$ -coalgebra structure  $r : C \rightarrow HC + Id$ , see Observation 2.26, is (analogously to the two examples  $F^H$  and  $T$  above) invertible, as we prove below: its inverse is the morphism

$$b \equiv HC + Id \xrightarrow{\rho^{C+Id}} CC + Id \xrightarrow{[\mu^C, \eta^C]} C, \tag{22}$$

cf. Notation 2.5(ii). From that we will derive that  $C$  is an ideal monad with the ideal

$$b \cdot \text{inl} : HC \rightarrow C$$

**Theorem 3.4** *The context-free monad  $C$  is an ideal monad for every  $H$ .*

**Proof.** We first prove  $r = b^{-1}$ .

(1) The proof of  $b \cdot r = id$  follows, since  $c$  is a monomorphism, from the commutativity of the following diagram (here  $c * c$  denotes the parallel composition of natural transformations):

$$\begin{array}{ccccc}
 C & \xrightarrow{r} & HC + Id & \xrightarrow{\rho C + Id} & CC + Id \xrightarrow{[\mu^C, \eta^C]} C \\
 \downarrow c & & \downarrow Hc + Id & & \downarrow c * c + Id \\
 T & \xrightarrow{[\tau, \eta]^{-1}} & HT + Id & \xrightarrow{\kappa T + Id} & TT + Id \xrightarrow{[\mu, \eta]} T
 \end{array}$$

$\overbrace{\hspace{15em}}^b$ 
  
 $\underbrace{\hspace{15em}}_{[\tau, \eta]}$

Indeed, the right-hand square commutes since  $c : C \rightarrow T$  is a monad morphism, the left-hand one does because  $c$  is a coalgebra homomorphism for  $\mathcal{H}$  (see (21)), and the middle square follows from fact that by Remark 2.25  $c$  preserves the pointing, i.e.,  $c \cdot \rho = \tau \cdot H\eta$ . Finally, the lower part follows from (11):

$$\mu \cdot \tau T \cdot H\eta T = \tau \cdot H\mu \cdot H\eta T = \tau.$$

So the outside of the diagram commutes:

$$c \cdot b \cdot r = c,$$

and since  $c$  is a monomorphism, we see that  $b \cdot r = id$ .

(2) To prove that  $r \cdot b = id$  we show that the diagram below commutes:

$$\begin{array}{ccc}
 HC & \xlongequal{\quad} & HC \\
 \text{inl} \downarrow & & \downarrow \text{inl} \\
 HC + Id & \xrightarrow{r \cdot b} & HC + Id \\
 \text{inr} \uparrow & & \uparrow \text{inr} \\
 Id & \xlongequal{\quad} & Id
 \end{array}$$

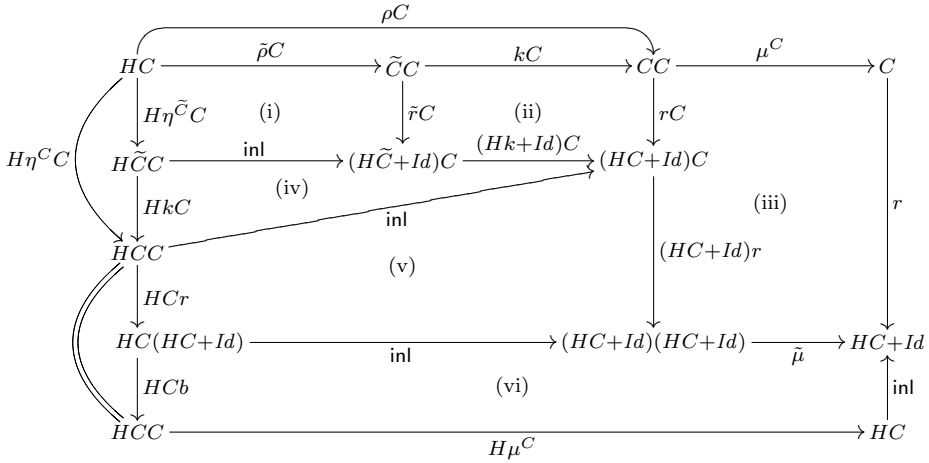
For the commutativity of the lower square we have since  $r$  is a monad morphism and the unit of the monad in the codomain is, by Lemma 2.6,  $\text{inr}$  that

$$r \cdot b \cdot \text{inr} = r \cdot \eta^C = \text{inr}.$$

Since  $b \cdot \text{inl} = \mu^C \cdot \rho C = \mu^C \cdot (kC \cdot \tilde{\rho} C)$ , the commutativity of the upper square boils



down to showing that the outside of the following diagram commutes:



Here  $\tilde{\mu}$  denotes the monad multiplication (12) of Lemma 2.6, where  $S = C$  and  $\sigma = \rho$ . Indeed, all inner parts commute: the two left-hand parts commute since  $k \cdot \eta^{\tilde{C}} = \eta^C$  and  $b \cdot r = id$ , for part (i) recall that the coalgebra structure  $\tilde{\rho}$  is a morphism in  $H/\text{Mon}(\mathcal{A})$ , part (ii) commutes since  $k$  is a coalgebra homomorphism for  $\mathcal{H}$ , for (iii) use that  $r$  is a monad morphism, (iv) and (v) are trivial, and part (vi) commutes by (12). The remaining upper part commutes since  $k$  preserves the  $H$ -pointing. Finally, using the monad law  $\mu^C \cdot \eta^C C = id$ , we get  $r \cdot \mu^C \cdot \rho C = \text{inl} : HC \rightarrow HC + Id$ , and this completes the proof.  $\square$

### 4 Context-free trees

We now return to the original concept of a context-free (or algebraic)  $\Sigma$ -tree on a given signature  $\Sigma$ , as studied by Bruno Courcelle, see the introduction. We prove that the context-free monad  $C^{H\Sigma}$  of the polynomial endofunctor  $H_\Sigma$  of  $\text{Set}$  is indeed precisely the submonad  $C^{H\Sigma} \hookrightarrow T^{H\Sigma}$  of the  $\Sigma$ -tree monad consisting of all context-free  $\Sigma$ -trees of Definition 1.1.

**Observation 4.1** Polynomial endofunctors are projective in  $\text{Fun}_f(\text{Set})$ . That is, for every epimorphism (which means a componentwise surjective natural transformation)  $p : F \rightarrow G$  and every natural transformation  $g : H_\Sigma \rightarrow G$  there exists a natural transformation  $f : H_\Sigma \rightarrow F$  with  $g = p \cdot f$ :

$$\begin{array}{ccc}
 F & \xrightarrow{p} & G \\
 \exists f \uparrow & \nearrow & \downarrow \forall g \\
 H_\Sigma & & 
 \end{array}$$

In case  $\Sigma$  consists of a single  $n$ -ary symbol, this follows from Yoneda Lemma, since  $H_\Sigma \cong \text{Set}(n, -)$ : the natural transformation  $g$  corresponds to an element of  $Gn$ , and we find its inverse image (under  $p_n$ ) in  $F_n$ , giving us  $f : H_\Sigma \rightarrow F$ . If  $\Sigma$  has more symbols, apply Yoneda Lemma to each of them separately.

**Theorem 4.2** For every signature  $\Sigma$  we have:

$$C^{H\Sigma} = \text{the monad of context-free } \Sigma\text{-trees}$$

**Proof.** Throughout the proof we write  $H$  in lieu of  $H_\Sigma$  and  $C$  in lieu of  $C^{H\Sigma}$ .

(1) We prove that every element of  $CX$  lies in the image of  $e^\sharp$  for some guarded recursive program scheme

$$e : H_\Phi \rightarrow F^{H+H_\Phi}$$

where  $e^\sharp$  is the unique solution in  $C$ , see Theorem 2.27.

Indeed, since  $\tilde{C}$  is the filtered colimit of EQ, see Corollary 2.23, and filtered colimits of finitary functors in  $\text{Mon}(\mathcal{A})$  (and thus also in  $H/\text{Mon}(\mathcal{A})$ ) are computed on the level of the underlying functors (in other words: filtered colimits are formed object-wise in  $\mathcal{A}$ ), we have for every set  $X$  a colimit cocone

$$r_X^\sharp : SX \rightarrow \tilde{C}X$$

where  $s : (S, \sigma) \rightarrow \mathcal{H}(S, \sigma)$  ranges over all coalgebras in EQ and  $s^\sharp : S \rightarrow \tilde{C}$  is the colimit cocone.

Since EQ is a closure of EQ<sub>0</sub> under coequalizers, every object of EQ is a quotient of one in EQ<sub>0</sub>. Thus, we have a guarded recursive program scheme

$$e : V \rightarrow F^{H+V} \tag{23}$$

and an epimorphic coalgebra homomorphism for  $\mathcal{H}$ :

$$\begin{array}{ccc} (F^{H+V}, \widehat{\kappa} \cdot \text{inl}) & \longrightarrow & \mathcal{H}(F^{H+V}, \widehat{\kappa} \cdot \text{inl}) \\ q \downarrow & & \downarrow \mathcal{H}q \\ (S, \sigma) & \xrightarrow{s} & \mathcal{H}(S, \sigma) \end{array}$$

Since  $V$  is a finitely presentable functor, there exists by Example 2.1(ii) a finite signature  $\Phi$  and an epimorphic natural transformation

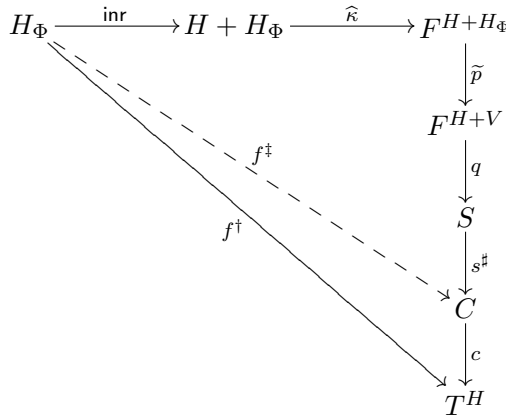
$$p : H_\Phi \rightarrow V.$$

The free-monad functor takes  $H + p : H + H_\Phi \rightarrow H + V$  to a monad morphism  $\tilde{p} : F^{H+H_\Phi} \rightarrow F^{H+V}$  which is also an epimorphism (since the free-monad functor is a left adjoint). Due to the projectivity of  $H_\Phi$  we obtain a natural transformation  $f_0$  making the diagram

$$\begin{array}{ccc} H_\Phi & \xrightarrow{f_0} & HF^{H+H_\Phi} + Id \\ p \downarrow & & \downarrow H\tilde{p} + Id \\ V & \xrightarrow{e_0} & HF^{H+V} + Id \\ \widehat{\kappa} \cdot \text{inr} \downarrow & & \downarrow \\ F^{H+V} & \xrightarrow{[\psi, e_0]} & HF^{H+V} + Id \end{array}$$

commutative (see Observation 4.1.) Here  $f_0$  is the guard of a “classical” guarded recursive program scheme  $f : H_\Phi \rightarrow F^{H+H_\Phi}$  and for the corresponding  $\mathcal{H}$ -coalgebra on  $F^{H+H_\Phi}$ , see Remark 2.13, the above monad morphism  $\tilde{p}$  is a coalgebra homomorphism.

We conclude that the triangles for  $f^\dagger$  (see Theorem 2.16) and  $f^\ddagger$  (see Theorem 2.27)



commute: recall from (20) that the coalgebra homomorphism  $f^*$  fulfils

$$f^\dagger = f^* \cdot \hat{\kappa} \cdot \text{inr},$$

and so we only need to notice that the vertical arrow, being a coalgebra homomorphism, is equal to  $f^*$ . Since  $c$  is a monomorphism, the upper triangle also commutes. Thus, every element in the image of  $s^\sharp_X$  lies in the image of  $f^\ddagger_X$  for the above recursive program scheme  $f$ .

(2) We will verify that  $c_X : CX \hookrightarrow TX$  consists precisely of the context-free  $\Sigma$ -trees on  $X$ . Indeed, every context-free  $\Sigma$ -tree has the form

$$t = e^\dagger_X(x)$$

for some guarded recursive program scheme  $e : H_\Phi \rightarrow F^{H+H_\Phi}$  and since  $e^\dagger_X = c_X \cdot e^\ddagger_X$ , the tree  $t$  lies in  $CX$ .

Conversely every element of  $CX$  has, by item (1) above, the form  $e^\dagger_X(x)$  for some guarded rps  $e : H_\Phi \rightarrow F^{H+H_\Phi}$ . □

## 5 Conclusions and Open Problems

The aim of our paper was to construct for a finitary endofunctor  $H$  a monad expressing solutions of recursive program schemes of type  $H$ . We hoped originally to achieve what we managed to do for the first-order recursive equations of type  $H$  in previous work [4]: there we defined the rational monad  $R^H$  based on solutions of recursive equations, we proved that  $R^H$  is iterative (and, in particular, ideal) in the sense of Calvin Elgot, and we characterized  $R^H$  as the free iterative monad on

$H$ . From this we derived, in case of endofunctors of  $\mathbf{Set}$ , that  $R^H$  is closed under second-order substitution. Moreover, the construction worked for all locally finitely presentable base categories.

In the present paper we also exhibited a general construction: for every finitary endofunctor  $H$  we provided a context-free monad  $C^H$  based on solutions of recursive program schemes of type  $H$ . The existence and uniqueness of these solutions were derived from the corresponding more general solution theorem of Ghani et al [12]. In case  $H$  is actually a polynomial endofunctor of  $\mathbf{Set}$  associated to a signature  $\Sigma$ , our monad coincides with the monad of context-free (= algebraic) trees of Bruno Courcelle [10]. However, whereas Courcelle proved that the context-free-tree monad is iterative, we were only able to prove that the general context-free monad is ideal.

In fact, as soon as  $C^H$  would be proved to be iterative, the intuition says that this is not enough: the next open problem is, then, whether  $C^H$  is closed under second-order substitution in the sense of [22]. Again, this was, for context-free  $\Sigma$ -trees, proved by Bruno Courcelle.

Finally, the rational monad  $R^H$  and the monad  $T^H$  are both characterized by universal properties;  $R^H$  is the free iterative monad and  $T^H$  the free completely iterative one. It remains to be seen whether  $C^H$  can be characterized by some universal property, too. Unfortunately, context-free trees cannot serve as a guiding example in this respect as no universal property of them is known.

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