Identification of Probabilities

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Abstract

The problem is to identify a probability associated with a set of natural numbers, given an infinite data sequence of elements from the set. If the given sequence is drawn i.i.d. and the probability mass function involved (the target) belongs to a computably enumerable (c.e.) or co-computably enumerable (co-c.e.) set of computable probability mass functions, then there is an algorithm to almost surely identify the target in the limit. The technical tool is the strong law of large numbers. If the set is finite and the elements of the sequence are dependent while the sequence is typical in the sense of Martin-Löf for at least one measure belonging to a c.e. or co-c.e. set of computable measures, then there is an algorithm to identify in the limit a computable measure for which the sequence is typical (there may be more than one such measure). The technical tool is the theory of Kolmogorov complexity. We give the algorithms and consider the associated predictions.

I. INTRODUCTION

One can associate the natural numbers with a lexicographic length-increasing ordering of finite strings over a finite alphabet. A natural number corresponds to the string of which it is the position in this order. Since a language is a set of sentences (finite strings over a finite alphabet), it can be viewed as the set of natural numbers. The learnability of a language under various computational assumptions is the subject of an immensely influential approach in [5] and especially [6], or the review [9]. But surely in the real world the chance of one sentence of a language being used is different from another one. For example, in general short sentences have a larger chance of turning up than very long sentences. Thus, the elements of a given language are distributed in a certain way. There arises the problem of identifying or approximating this distribution.
Our model is formulated as follows: we are given an infinite sequence of data consisting of elements drawn from the set (language) according to a certain probability, and the learner has to identify this probability. In general, however much data been encountered, there is no point at which the learner can announce a particular probability as correct with certainty. Weakening the learning model, the learner might learn to identify the correct probability in the limit. That is, perhaps the learner might make a sequence of guesses, finally locking on to correct probability and sticking to it forever—even though the learner can never know for sure that it has identified the correct probability successfully. We shall consider identification in the limit (following, for example, [6], [9], [16]). Since this is not enough we additionally restrict the type of probability.

In conventional statistics, probabilistic models are typically idealized as having continuous valued parameters; and hence there is an uncountable number of possible probabilities. In general it is impossible that a learner can make a sequence of guesses that precisely locks on to the correct values of continuous parameters. In the realm of algorithmic information theory, in particular in Solomonoff induction [18] and here, we reason as follows. The possible strategies of learners are computable in the sense of Turing [19], that is, they are computable functions. The set of these is discrete and thus countable. The hypotheses that can be learned are therefore countable, and in particular the set of probabilities from which the learner chooses must be computable.

We consider two cases. In case 1 the data are drawn independent identically distributed (i.i.d.) from a set of natural numbers according to a probability mass function in a co-c.e. set of computable probability mass functions. In case 2 the set is finite and the elements of the infinite sequence are dependent and the data sequence is typical for a measure from a co-c.e. subset of computable measures.

A. Preliminaries

Let $\mathbb{N}$, $\mathbb{Q}$, and $\mathbb{R}$ denote the natural numbers, the rational numbers, and the real numbers, respectively. We say that we identify a function $f$ in the limit if we have an algorithm which produces an infinite sequence $f_1, f_2, \ldots$ of functions and $f_i = f$ for all but finitely many $i$. This corresponds to the notion of “identification in the limit” in [6], [9], [16], [20]. In this notion at every step an object is produced and after a finite number of steps the target object is produced at every step. However, we do not know this finite number. It is as if you ask directions and the answer is “at the last intersection turn right,” but you do not know which intersection is last. In the sequel we often “dovetail” a computation. This is a technique that interleaves the steps of different computations ensuring progress of each individual
For example, we have computations \( c_1, c_2 \). Dovetailing them means first performing step 1 of \( c_1 \), then performing step 2 of \( c_1 \) followed by step 1 of \( c_2 \), then performing step 3 of \( c_1 \) followed by step 2 of \( c_2 \), and so on.

B. Related work

In [1] (citing previous more restricted work) a target probability mass function was identified in the limit when the data are drawn i.i.d. in the following setting. Let the target probability mass function \( p \) be an element of a list \( q_1, q_2, \ldots \) subject to the following conditions: (i) every \( q_i : \mathbb{N} \to \mathcal{R} \) is a probability mass function; (ii) we exhibit a computable total function \( C(i, x, \epsilon) = r \) such that \( q_i(x) - r \leq \epsilon \) with \( r, \epsilon > 0 \) are rational numbers. That is, there exists a rational number approximation for all probability mass functions in the list up to arbitrary precision, and we give a single algorithm which for each such function exhibits such an approximation. The technical means used are the law of the iterated logarithm and the Kolmogorov-Smirnov test. However, the list \( q_1, q_2, \ldots \) can not contain all computable probability mass functions because of a diagonal argument, Lemma 1.

In [2] computability questions are apparently ignored. The Conclusion states “If the true density [and hence a probability mass function] is finitely complex [it is computable] then it is exactly discovered for all sufficiently large sample sizes.”. The tool that is used is estimation according to \( \min_q \left( L(q) + \log(1/\prod_{i=1}^n q(X_i)) \right) \). Here \( q \) is a probability mass function, \( L(q) \) is the length of its code and \( q(X_i) \) is the \( q \)-probability of the \( i \)th random variable \( X_i \). To be able to minimize over the set of computable \( q \)'s, one has to know the \( L(q) \)'s. If the set of candidate distributions is countably infinite, then we can never know when the minimum is reached—hence at best we have then identification in the limit. If \( L(q) \) is identified with the Kolmogorov complexity \( K(q) \), as in Section IV of this reference, then it is incomputable as already observed by Kolmogorov in [12] (for the plain Kolmogorov complexity; the case of the prefix Kolmogorov complexity \( K(q) \) is the same). Computable \( L(q) \) (given \( q \)) cannot be computably enumerated; if they were this would constitute a computable enumeration of computable \( q \)'s which is impossible by Lemma 1. To obtain the minimum we require a computable enumeration of the \( L(q) \)'s in the estimation formula. The results hold (contrary to what is claimed in the Conclusion of [2] and other parts of the text) not for the set of computable probability mass functions since they are not c.e.. The sentence “you know but you don’t know you know” on the second page of [2] does not hold for an arbitrary computable mass probability.

In reaction to an earlier version of this paper with too large claims, in [4] it is shown that it is impossible
to identify a computable measure in the limit given an infinite sequence of elements from its support which sequence is guarantied to be typical for some computable measure.

C. Results

The set of halting algorithms for computable probabilities (or measures) is not c.e., Lemma 1 in Appendix A. This complicates the algorithms and analysis of the results. In Section II there is a computable probability mass function (the target) on a set of natural numbers. We are given an infinite sequence of elements of this set that are drawn i.i.d., and are asked to identify the target. An algorithm is presented which identifies the target in the limit almost surely provided the target is an element of a c.e. or co-c.e. set of halting algorithms for probability mass functions (Theorem 1). This underpins partially the result announced in [8]. The technical tool is the strong law of large numbers. In Section III the set of natural numbers is finite and the elements of the sequence are allowed to be dependent. We are given a guaranty that the sequence is typical (Definition 1) for at least one measure from a c.e. or co-c.e. set of halting algorithms for computable measures. There is an algorithm which identifies in the limit a computable measure for which the data sequence is typical (Theorem 2). The technical tool is the Martin-Löf theory of sequential tests [15] based on Kolmogorov complexity. In Section IV we consider the associated predictions, and in Section V we give conclusions. In Appendix A we review the used computability notions, in Appendix B we review notions of Kolmogorov complexity, in Appendix C we review the used measure and computability notions. We defer the proofs of the theorems to Appendix D.

II. COMPUTABLE PROBABILITY MASS FUNCTIONS AND I.I.D. DRAWING

To approximate a probability in the i.i.d. setting is well-known and an easy example to illustrate our problem. One does this by an algorithm computing the probability \( p(a) \) in the limit for all \( a \in L \subseteq \mathcal{N} \) almost surely given the infinite sequence \( x_1, x_2, \ldots \) of data i.i.d. drawn from \( L \) according to \( p \). Namely, for \( n = 1, 2, \ldots \) for every \( a \in L \) occurring in \( x_1, x_2, \ldots, x_n \) set \( p_n(a) \) equal to the frequency of occurrences of \( a \) in \( x_1, x_2, \ldots, x_n \). Note that the different values of \( p_n \) sum to precisely 1 for every \( n = 1, 2, \ldots \). The output is a sequence \( p_1, p_2, \ldots \) of probability mass functions such that we have \( \lim_{n \to \infty} p_n = p \) almost surely, by the strong law of large numbers (see Claim 1). The probability mass functions considered here consist of all probability mass functions on \( L \)—computable or not. The probability mass function \( p \) is represented by an approximation algorithm. In the limit \( p \) is reached almost surely.

Here we deal only with computable probability mass functions. If \( p \) is computable then it can be represented by a halting algorithm which computes it as defined in Appendix A. Most known probability
mass functions are computable provided their parameters are computable. In order that it is computable
we only require that the probability mass function is finitely describable and there is a computable process
producing it [19].

One issue is how short the code for \( p \) is, a second issue are the computability properties of the code
for \( p \), a third issue is how much of the data sequence is used in the learning process. The approximation
of \( p \) results in a sequence of codes of probabilities \( p_1, p_2, \ldots \) which are a list of the sample frequencies in
an initial finite segment of the data sequence. The code length of this list grows to infinity as the length
of the segment grows to infinity. The learning process uses all of the data sequence and the result is an
encoding of the sample frequencies in the data sequence in the limit. This holds also if \( p \) is computable.

**Theorem 1:** I.I.D. Computable Probability Identification Let \( L \) be a set of natural numbers
and \( p \) be a probability mass function on \( L \) which is an element of a c.e. or co-c.e. set of halting algorithms
for computable probability mass functions. There is an algorithm identifying \( p \) in the limit almost surely
from an infinite sequence \( x_1, x_2, \ldots \) of elements of \( L \) drawn i.i.d. according to \( p \). The code of \( p \) via an
appropriate Turing machine is finite. The learning process uses only a finite initial segment of the data
sequence and takes finite time.

We do not know how large the finite items in the theorem are. We give an outline of the proof of Theorem 1.
The proof itself is deferred to Appendix D. We start by extending the strong law of large numbers to
probability mass functions on subsets of \( \mathbb{N} \). By assumption the target probability mass function
\( p \) is a member of a c.e. or co-c.e. set of halting algorithms for computable probability mass functions listed as
list \( \mathcal{A} \). If \( q \) is in list \( \mathcal{A} \) and \( q = p \), then for every \( \epsilon > 0 \) we have \( p(a) - q(a) \leq \epsilon \) for all \( a \in L \). If \( q \) is in
list \( \mathcal{A} \) and \( q \neq p \), then for some \( a \in L \) there is a constant \( \delta > 0 \) such that \( |p(a) - q(a)| > \delta \). For every
\( n = 1, 2, \ldots \) we estimate \( p(a) \) for all \( a \in L \) by the number of occurrences of \( a \) in the \( n \)-length initial
segment of the provided data sequence.

Let \( \#a(x_1, \ldots, x_n) \) denote the number of times \( a = x_i \) (1 \( \leq i \leq n \)). For \( q_i = p \) almost surely \( \lim_{n \to \infty} \max_{a \in L} |\#a(x_1, \ldots, x_n)/n - q_i^n(a)| = 0 \), and for \( q_i \neq p \) almost surely \( \lim_{n \to \infty} \max_{a \in L} |\#a(x_1, \ldots, x_n)/n - q_i^n(a)| > 0 \). Hence we determine for each \( n = 1, 2, \ldots \) the least
index \( i \) (1 \( \leq i \leq n \)) in the list \( \mathcal{A} \) for which \( |q_i(a) - \#a(x_1, \ldots, x_n)/n| \) is minimal. This index is called
\( i_n \). Let \( q_k = p \) with \( k \) least. Eventually the initial \( k \)-length segment of the list \( \mathcal{A} \) is co-computably enumerated. Hence there is a finite \( n_0 \) such that for all \( n \geq n_0 \) we have \( i_n = k \), but we do not know
how large \( n_0 \) is. This means that \( p \) is identified in the limit.

**Example 1:** Since the c.e. and co-c.e. sets strictly contain the computable sets, Theorem 1 is strictly
It is more theoretical but strictly stronger than [2] that does not give identification in the limit for classes of computable functions.

Define the primitive recursive probability mass functions as the set of probability mass functions for which it is decidable that they are constructed from primitive recursive functions. Since this set is computable it is c.e.. The theorem shows that identification in the limit is possible for members of this set. Define the time-bounded probability mass functions for any fixed computable time bound as the set of elements for which it is decidable that they are probability mass functions satisfying this time bound. Since this set is computable it is c.e.. Again, the theorem shows that identification in the limit is possible for elements from this set.

Another example is as follows. Let \( L = \{a_1, a_2, \ldots, a_n\} \) be a finite set. The primitive recursive functions \( f_1, f_2, \ldots \) are c.e.. Hence the probability mass functions \( p_1, p_2, \ldots \) on \( L \) defined by \( p_i(a_j) = f_i(j) / \sum_{h=1}^n f_i(h) \) are also c.e.. Let us call these probability mass functions simple. By Theorem 1 they can be identified in the limit. Following the proof of Theorem 1 in Appendix D, we give another example in Example 4.

\[ \Box \]

III. COMPUTABLE MEASURES

As far as the authors are aware, for general measures there exist neither an approximation as in Section II nor an analog of the strong law of large numbers. However, there is a notion of typicality of an infinite data sequence for a computable measure in the Martin-Löf theory of sequential tests [15] based on Kolmogorov complexity, and this is what we use.

Let \( L \subseteq \mathcal{N} \) be finite and \( \mu \) be a measure on \( L^\infty \) in a co-c.e. set of halting algorithms for computable measures. In this paper instead of the common notation \( \mu(\Gamma_x) \) we use the simpler notation \( \mu(x) \). We are given a sequence in \( L^\infty \) which is typical (Definition 1) for \( \mu \). Thus, the constituent elements of the sequence are possibly dependent. The set of typical infinite sequences of a computable measure \( \mu \) have \( \mu \)-measure one, and each typical sequence passes all computable tests for \( \mu \)-randomness in the sense of Martin-Löf. This probability model for \( L \) is more general than i.i.d. drawing according to a probability mass function. It includes stationary processes, ergodic processes, Markov processes of any order, and other models.

**THEOREM 2: COMPUTABLE MEASURE IDENTIFICATION** Let \( L \) be a finite set of natural numbers. We are given an infinite sequence of elements from \( L \) and this sequence is typical for one measure in a c.e. or co-c.e. set of halting algorithms for computable measures. There is an algorithm which identifies
a computable measure in the limit for which the sequence is typical. The code of this measure is an appropriate Turing machine and finite. The learning process uses only a finite initial segment of the data sequence.

Let us explain the relation between Theorem 1 and Theorem 2. The set of infinite sequences of i.i.d. draws from a finite set \( L \) according to a probability mass function induces a measure on \( L^\infty \). Such a measure is called an i.i.d. measure. The set of computable i.i.d. measures on \( L \) is a proper subset of the set of computable measures on \( L \). An infinite sequence \( x_1, x_2, \ldots \) drawn i.i.d. according to a computable probability mass function \( p \) on \( L \) is almost surely typical in the sense of Definition 1 for the induced computable i.i.d. measure \( \mu_p \), and every infinite sequence that is typical for \( \mu_p \) is in the set of sequences almost surely drawn i.i.d. according to \( p \). Hence Theorem 2 restricted to i.i.d. measures on finite sets implies Theorem 1 and vice versa.

We give an outline of the proof of Theorem 2. The proof itself is deferred to Appendix D. Lower semicomputable functions are defined in Appendix A. Let \( B \) be a list of a c.e. or co-c.e. set of halting algorithms for computable measures with each measure occurring infinitely many times. For a measure \( \mu \) in the list \( B \) define

\[
\sigma(j) = \log 1/\mu(x_1 \ldots x_j) - K(x_1 \ldots x_j).
\]

By (A.2), data sequence \( x_1, x_2, \ldots \) is typical for \( \mu \) iff \( \sup_j \sigma(j) = \sigma < \infty \). By assumption there exists a measure in \( B \) for which the data sequence is typical. Let \( \mu_h \) be such a measure. Since halting algorithms for \( \mu_h \) occur infinitely often in the list \( B \) there is a halting algorithm \( \mu_{h'} \) in the list \( B \) with \( \sigma_{h'}(j) = \sigma_h \) and \( \sigma_h < h' \). Therefore, there exists a measure \( \mu_k \) in \( B \) for which the data sequence \( x_1, x_2, \ldots \) is typical and \( \sigma_k < k \) with \( k \) least. If for every \( n := 1, 2, \ldots \) we compute the least index \( i \) of \( \mu_i \) in \( B \) such that \( \mu_i(x_1, \ldots, x_n) < i \), then we identify in the limit a computable measure in \( B \) for which the provided data sequence is typical.

**Example 2:** Let the underlying set \( L \) be finite. Define the primitive recursive measures as the set for which it is decidable that they are measures constructed from primitive recursive functions. Since this set is computable it is c.e.. The theorem shows that identification in the limit is possible for primitive recursive measures. Define the time-bounded measures for any fixed computable time bound as the set of elements for which it is decidable that they are measures satisfying this time bound. Since this set is computable it is c.e.. Again, the theorem shows that identification in the limit is possible for elements from this set.
Let $L$ be a finite set of cardinality $l$, and $f_1, f_2, \ldots$ be a c.e. set of the primitive recursive functions. Computably enumerate the strings $x \in L^*$ lexicographical length-increasing. Then every string can be viewed as the integer giving its position in this order. Define $\mu_i(\epsilon) = f_i(\epsilon)/f(\epsilon) = 1$, and inductively for $x \in L^*$ and $a \in L$ define $\mu_i(xa) = f_i(xa)/\sum_{a \in L} f_i(xa)$. Then $\mu_i(x) = \sum_{a \in L} \mu_i(xa)$ for all $x \in L^*$. Call the c.e. set $\mu_1, \mu_2, \ldots$ the simple measures. The theorem shows that identification in the limit is possible for the set of simple measures. Following the proof of Theorem 2 in Appendix D we show another example in Example 5.

IV. Prediction

In Section II the data are drawn i.i.d. according to a probability mass function $p$ on the elements of $L$. Given $p$, we can predict the probability $p(a|x_1, \ldots, x_n)$ that the next draw results in an element $a$ when the previous draws resulted in $x_1, \ldots, x_n$. The resulting measure on $L^\infty$ is called an i.i.d. measure.

For general measures as in Section III, allowing dependent data, the situation is quite different. We can meet the so-called black swan phenomenon of [17]. Let us give a simple example. The data sequence is $a, a, \ldots$ is typical (Definition 1) for the measure $\mu_1$ defined by $\mu_1(x) = 1$ for every data sequence $x$ consisting of a finite or infinite string of $a$’s and $\mu_1(x) = 0$ otherwise. But $a, a, \ldots$ is also typical for $\mu_0$ which gives probability $\mu_0(x) = \frac{1}{2}$ for every string $x$ either consisting of a finite or infinite string of $a$’s, or a fixed number $n$ of $a$’s followed by a finite or infinite string of $b$’s, and 0 otherwise. Then, $\mu_1$ and $\mu_0$ can give different predictions given a sequence of $a$’s. But given a data sequence consisting initially of only $a$’s, a sensible algorithm will predict $a$ as the most likely next symbol. However, if the initial data sequence consists of $n$ symbols $a$, then for $\mu_1$ the next symbol will be $a$ with probability 1, and for $\mu_0$ the next symbol is $a$ with probability $\frac{1}{2}$ and $b$ with probability $\frac{1}{2}$. Therefore, while the i.i.d. case allows us to predict reliably, in the dependent case there is in general no reliable predictor for the next symbol. In [3] Blackwell and Dubin show that under certain conditions predictions of two measures merge asymptotically almost surely.

V. Conclusion

Using an infinite sequence of elements from a set of natural numbers, algorithms are exhibited that identify in the limit the probability distribution associated with this set. This happens in two cases: (i) the target distribution is a probability mass function (i.i.d. measure) in a c.e. or co-c.e. set of computable probability mass functions (computable i.i.d. measures) and the elements of the sequence are drawn i.i.d.
according to this probability (Theorem 1); (ii) the underlying set is finite and the infinite sequence is possibly dependent and typical for a computable measure in a c.e. or co-c.e. set of computable measures (Theorem 2).

In the i.i.d. case the target computable probability mass function is identified in the limit almost surely, in the dependent case the target computable measure is identified in the limit surely—it is one out of a set of satisfactory candidate computable measures. In the i.i.d. case we use the strong law of large numbers. For the dependent case we use typicality according to the theory developed by Martin-Löf in [15] embedded in theory of Kolmogorov complexity. The i.i.d. result is actually a corollary of the dependency result.

In both the i.i.d. setting and the dependent setting, eventually we guess an index of the target (or one target out of many possible targets in the measure case) and stick to this guess forever. This last guess is correct. However, we do not know when the guess becomes permanent. We use only a finite unknown-length initial segment of the data sequence. The target for which the guess is correct is described by a an appropriate Turing machine computing the probability mass function or measure, respectively.

APPENDIX

A. Computability

We can interpret a pair of integers such as \((a, b)\) as rational \(a/b\). A real function \(f\) with rational argument is lower semicomputable if it is defined by a rational-valued computable function \(\phi(x, k)\) with \(x\) a rational number and \(k\) a nonnegative integer such that \(\phi(x, k + 1) \geq \phi(x, k)\) for every \(k\) and \(\lim_{k \to \infty} \phi(x, k) = f(x)\). This means that \(f\) can be computably approximated arbitrary close from below (see [14], p. 35). A function \(f\) is upper semicomputable if \(-f\) is semicomputable from below. If a real function is both lower semicomputable and upper semicomputable then it is computable. A function \(f\) is a semiprobability mass function if \(\sum_x f(x) \leq 1\) and it is a probability mass function if \(\sum_x f(x) = 1\). It is customary to write \(p(x)\) for \(f(x)\) if the function involved is a semiprobability mass function.

A set \(A \subseteq \mathbb{N}\) is computable enumerable (c.e.) when we can compute a list \(a_1, a_2, \ldots\) of which all elements are members of \(A\). A c.e. set is also called recursively enumerable (r.e.). A co-c.e. set \(B \subseteq \mathbb{N}\) is a set whose complement \(\mathbb{N} \setminus B\) is c.e.. The natural numbers above can be indexes. If a set is both c.e. and co-c.e. then it is computable. A halting algorithm for a computable function \(f : \mathbb{N}^* \rightarrow \mathbb{R}\) is an algorithm which given an argument \(x\) and any rational \(\epsilon > 0\) computes a total computable rational function \(\hat{f} : \mathbb{N}^* \times \mathbb{Q} \rightarrow \mathbb{Q}\) such that \(|f(x) - \hat{f}(x, \epsilon)| \leq \epsilon\).
Let us explain the relation with identification in the limit. We explain this for the case of co-c.e. sets. The case for c.e. sets is similar. Consider a computable enumeration \( o_1, o_2, \ldots \) of a set \( O \) of objects. A co-c.e. set \( S \) is a sublist \( C \) of \( o_1, o_2, \ldots \) such that \( C = \{ o_i : i \in S \} \). The members of \( C \) are the good objects and the members of \( O \setminus C \) the bad objects. We computably enumerate the bad objects. We do not know in what order the bad objects are enumerated or repeated; however we do know that the remaining items are the good objects. These good objects with possible repetitions form a list \( A \), a scattered sublist of the original computable enumeration of \( O \). This list \( A \) is a co-c.e. set. It takes unknown time to enumerate each initial segment of \( A \), but we are sure this happens eventually. Hence to identify the \( k \)th element in the list \( A \) while requiring the first \( 1, \ldots, k - 1 \) elements requires identification in the limit.

It is known that the overwhelming majority of real numbers are not computable. If a real number \( a \) is lower semicomputable but not computable, then we can computably find nonnegative integers \( a_1, a_2, \ldots \) and \( b_1, b_2, \ldots \) such that \( a_n/b_n \leq a_{n+1}/b_{n+1} \) and \( \lim_{n \to \infty} a_n/b_n = a \). If \( a \) is the probability of success in a trial then this gives an example of a lower semicomputable probability mass function which is not computable. Suppose we are concerned with all and only computable probability mass functions. There are countably many since there are only countably many computable functions. But can we computably enumerate them? The following lemma holds even if the functions are rational valued.

**Lemma 1:** (i) Let \( L \subseteq \mathbb{N} \) and infinite. The computable probability mass functions on \( L \) are not c.e..

(ii) Let \( L \subseteq \mathbb{N} \), finite, and \( |L| \geq 2 \). The computable measures on \( L \) are not c.e..

**Proof.** (i) Assume to the contrary that the lemma is false and the computable enumeration is \( p_1, p_2, \ldots \). Compute a probability mass function \( p \) with \( p(a) \neq p_i(a_i) \) for \( a_i \in L \) is the \( i \)th element of \( L \) As follows. If \( i \) is odd then \( p(a_i) := f_i(a_i) + f_i(a_i)f_{i+1}(a_{i+1}) \) and \( p(a_{i+1}) := f_{i+1}(a_{i+1}) - f_i(a_i)f_{i+1}(a_{i+1}) \). By construction \( p \) is a computable probability mass function but different from any \( p_i \) in the enumeration \( p_1, p_2, \ldots \).

(ii) Since \( L \) is finite the set \( L^* \) is c.e.. Hence the set of cylinders in \( L^\infty \) is c.e.. Therefore (ii) reduces to (i). 

**B. Kolmogorov Complexity**

We need the theory of Kolmogorov complexity [14] (originally in [12] and the prefix version we use here in [13]). A prefix Turing machine is is a Turing machine with a one-way read-only input tape with an distinguished tape cell called the *origin*, a finite number of two-way read-write working tapes on which the computation takes place, an auxiliary tape on which the auxiliary string \( y \in \{0, 1\}^* \) is written, and a
one-way write-only output tape. At the start of the computation the input tape is infinitely inscribed from
the origin onwards, and the input head is on the origin. The machine operates with a binary alphabet. If
the machine halts then the input head has scanned a segment of the input tape from the origin onwards.
We call this initial segment the program.

For every auxiliary \(y \in \{0, 1\}^*\), the set of programs is a prefix code: no program is a proper prefix of
any other program. Consider a standard enumeration of all prefix Turing machines

\[ T_1, T_2, \ldots \]

Let \(U\) denote a prefix Turing machine such that for every \(z, y \in \{0, 1\}^*\) and \(i \geq 1\) we have \(U(i, z, y) = T_i(z, y)\). That is, for each finite binary program \(z\), auxiliary \(y\), and machine index \(i \geq 1\), we have that
\(U\)'s execution on inputs \(i\) and \(z, y\) results in the same output as that obtained by executing \(T_i\) on input
\(z, y\). We call such a \(U\) a universal prefix Turing machine.

However, there are more ways a prefix Turing machine can simulate other prefix Turing machines. For
example, let \(U'\) be such that \(U'(i, zz, y) = T_i(z, y)\) for all \(i\) and \(z, y\), and \(U'(p) = 0\) for \(p\) is not \(i, zz, y\)
for some \(i\) and \(z, y\). Then \(U'\) is universal also. To distinguish machines like \(U\) from other universal
machines, Kolmogorov [12] called machines like \(U\) optimal.

Fix an optimal machine, say \(U\). Define the conditional prefix Kolmogorov complexity \(K(x|y)\) for all
\(x, y \in \{0, 1\}^*\) by \(K(x|y) = \min_p \{|p| : p \in \{0, 1\}^* \text{ and } U(p, y) = x\}\). For the same \(U\), define the time-
bounded conditional prefix Kolmogorov complexity \(K^t(x|y) = \min_p \{|p| : p \in \{0, 1\}^* \text{ and } U(p, y) = x \text{ in } t \text{ steps}\}\). To obtain the unconditional versions of the prefix Kolmogorov complexities set \(y = \lambda\)
where \(\lambda\) is the empty word (the word with no letters). It can be shown that \(K(x|y)\) is incomputable
[12]. Clearly \(K^t(x|y)\) is computable if \(t < \infty\). Moreover, \(K^{t'}(x|y) \leq K^t(x|y)\) for every \(t' \geq t\), and
\(\lim_{t \to \infty} K^t(x|y) = K(x|y)\).

C. Measures, Semimeasures, and Computability

Let \(L \subseteq \mathcal{N}\) and finite. Given a finite sequence \(x = x_1, x_2, \ldots, x_n\) of elements of \(L\), we consider the set
of infinite sequences starting with \(x\). The set of all such sequences is written as \(\Gamma_x\), the cylinder of \(x\). We
associate a probability \(\mu(\Gamma_x)\) with the event that an element of \(\Gamma_x\) occurs. Here we simplify the notation
\(\mu(\Gamma_x)\) and write \(\mu(x)\). The transitive closure of the intersection, complement, and countable union of
cylinders gives a set of subsets of \(L^\infty\). The probabilities associated with these subsets are derived from
the probabilities of the cylinders in standard ways [10]. A semimeasure \( \mu \) satisfies the following:

\[
\mu(\epsilon) \leq 1 \tag{A.1}
\]

\[
\mu(x) \geq \sum_{a \in L} \mu(xa),
\]

and if equality holds instead of each inequality we call \( \mu \) a measure. Using the above notation, a semimeasure \( \mu \) is lower semicomputable if it is defined by a rational-valued computable function \( \phi(x, k) \) with \( x \in L^* \) and \( k \) a nonnegative integer such that \( \phi(x, k + 1) \geq \phi(x, k) \) for every \( k \) and \( \lim_{k \to \infty} \phi(x, k) = \mu(x). \) This means that \( \mu \) can be computably approximated arbitrary close from below for each argument \( x \in L^*. \)

Let \( x_1, x_2, \ldots \) be an infinite sequence of elements of \( L. \) The sequence is typical for a computable measure \( \mu \) if it passes all computable sequential tests (known and unknown alike) for randomness with respect to \( \mu \) in the sense of Martin-Löf [15]. One of the highlights of the theory of Martin-Löf is that the sequence passes all these tests iff it passes a single universal test, [14] Corollary 4.5.2 on p 315, see also [15].

**Definition 1:** Let \( x_1, x_2, \ldots \) be an infinite sequence of elements of \( L \subseteq \mathcal{N} \) with \( L \) finite. The sequence is typical or random for a computable measure \( \mu \) iff

\[
\sup_n \{ \log \frac{1}{\mu(x_1 \ldots x_n)} - K(x_1 \ldots x_n) \} < \infty. \tag{A.2}
\]

The set of infinite sequences that are typical with respect to a measure \( \mu \) have \( \mu \)-measure one. The theory and properties of such sequences for computable measures are extensively treated in [14] Chapter 4. There the term \( K(x_1 \ldots x_n) \) in (A.2) is given as \( K(x_1 \ldots x_n | \mu) \). However, since \( \mu \) is computable we have \( K(\mu) < \infty \) and therefore \( K(x_1 \ldots x_n | \mu) \leq K(x_1 \ldots x_n) + O(1). \)

**Example 3:** Let us elucidate by example the notion of typicality. Let \( \mu_k \) be a measure defined by \( \mu_k(x_1 \ldots x_n) = 1/k \) for \( x_i = a \) for every \( 1 \leq i \leq n \) and a fixed \( a \in \{1, \ldots, k\}, \) and \( \mu_k(x_1 \ldots x_n) = 0 \) otherwise. Then \( K(a \ldots a) \) (a sequence of \( n \) elements \( a \)) equals \( K(i, n) + O(1) = O(\log n + \log k). \) (A sequence of \( n \) elements \( a \) is described by \( n \) in \( O(\log n) \) bits and \( a \) in \( O(\log k) \) bits.) By (A.2) we have \( \sup_{n \in \mathcal{N}} \{ \log 1/\mu_k(a \ldots a) - K(a \ldots a) \} < \infty. \) Therefore the infinite sequence \( aa \ldots \) is typical for every \( \mu_k. \) Similarly, the infinite sequence \( y_1, y_2, \ldots \) is not typical for \( \mu_k \) for \( y_i \in \{1, \ldots, k\} \) \( (i \geq 1) \) and \( y_i \neq y_{i+1} \) for some \( i. \) Namely, \( \sup_{n \in \mathcal{N}} \{ 1/\mu_k(y_1y_2 \ldots y_n) - K(y_1y_2 \ldots y_n) \} = \infty. \) ♦

The example shows that an infinite sequence of data can be typical for more than one measure. Hence our
task is not to identify a single computable measure according to which the data sequence was generated as a typical sequence, but to identify a computable measure that could have generated the data sequence as a typical sequence.

D. Proofs of the Theorems

PROOF. OF THEOREM 1: I.I.D. COMPUTABLE PROBABILITY IDENTIFICATION. Let \( L \subseteq \mathcal{N} \), and \( X_1, X_2, \ldots \) be a sequence of mutually independent random variables, each of which is a copy of a single random variable \( X \) with probability mass function \( P(X = a) = p(a) \) for \( a \in L \). Without loss of generality \( p(a) > 0 \) for all \( a \in L \). Let \( \#a(x_1, x_2, \ldots, x_n) \) denote the number of times \( x_i = a \) (\( 1 \leq i \leq n \)).

CLAIM 1: If the outcomes of the random variables \( X_1, X_2, \ldots \) are \( x_1, x_2, \ldots \), then almost surely for all \( a \in L \) we have

\[
\lim_{n \to \infty} \left( p(a) - \frac{\#a(x_1, x_2, \ldots, x_n)}{n} \right) = 0. \tag{A.3}
\]

PROOF. The strong law of large numbers (originally in [11]) states that if we perform the same experiment a large number of times, then almost surely the number of successes divided by the number of trials goes to the expected value, provided the mean exists, see the theorem on top of page 260 in [7]. To determine the probability of an \( a \in L \) we consider the random variables \( X_a \) with just two outcomes \( \{a, \bar{a}\} \). This \( X_a \) is a Bernoulli process \((q_a, 1 - q_a)\) where \( q_a = p(a) \) is the probability of \( a \) and \( 1 - q_a = \sum_{b \in L \backslash \{a\}} P(b) \) is the probability of \( \bar{a} \). If we set \( \bar{a} = \min(L \backslash \{a\}) \), then the mean \( \mu_a \) of \( X_a \) is

\[
\mu_a = aq_a + \bar{a}(1 - q_a) \leq \max\{a, \bar{a}\} < \infty.
\]

Thus, every \( a \in L \) incurs a random variable \( X_a \) with a finite mean. Therefore, \((1/n) \sum_{i=1}^{n} (X_a)_i\) converges almost surely to \( q_a \) as \( n \to \infty \). The claim follows. \( \bullet \)

Let \( \mathcal{A} \) be a list of a c.e. or co-c.e. set of halting algorithms for the computable probability mass functions. If \( q \in \mathcal{A} \) and \( q = p \) then for every \( \epsilon > 0 \) and \( a \in L \) holds \( p(a) - q(a) \leq \epsilon \). By Claim 1, almost surely

\[
\lim_{n \to \infty} \max_{a \in L} \left( q_i(a) - \frac{\#a(x_1, x_2, \ldots, x_n)}{n} \right) = 0. \tag{A.4}
\]

If \( q \in \mathcal{A} \) and \( q \neq p \) then there is an \( a \in L \) and a constant \( \delta > 0 \) such that \( |p(a) - q(a)| > \delta \). Again by Claim 1, almost surely

\[
\lim_{n \to \infty} \max_{a \in L} \left| q_i(a) - \frac{\#a(x_1, x_2, \ldots, x_n)}{n} \right| > \delta. \tag{A.5}
\]
In the proof of the strong law of large numbers it is shown that if we draw $x_1, x_2, \ldots$ i.i.d. from a set $L \subseteq \mathcal{N}$ according to a probability mass function $p$ then almost surely the size of the fluctuations in going to the limit (A.4) satisfies $|np(a) - \#a(x_1, x_2, \ldots, x_n)|/\sqrt{np(a)p(\bar{a})} < \sqrt{2\lambda \lg n}$ for every $\lambda > 1$ and $n$ is large enough, for all $a \in L$, see [7] p. 204. Here $\lg$ denotes the natural logarithm. Since $p(a)p(\bar{a}) \leq 1/4$ and $\lambda = \sqrt{2}$ suffices we obtain $|p(a) - \#a(x_1, x_2, \ldots, x_n)/n| < \sqrt{(\lg n)/n}$ for all but finitely many $n$.

Let $q \in \mathcal{A}$. For $q \neq p$ there is an $a \in L$ such that by (A.5) and the fluctuations in going to that limit we have $|q(a) - \#a(x_1, x_2, \ldots, x_n)/n| > \delta - \sqrt{(\lg n)/n}$ for all but finitely many $n$. Since $\delta > 0$ is constant, we have $2\sqrt{(\lg n)/n} < \delta$ for all but finitely many $n$. Hence $|q(a) - \#a(x_1, x_2, \ldots, x_n)/n| > \sqrt{(\lg n)/n}$ for all but finitely many $n$.

Let $\mathcal{A} = q_1, q_2, \ldots$ and $p = q_k$ with $k$ least. We give the algorithm with as output a sequence of indexes $i_1, i_2, \ldots$ such that all but finitely many indexes are $k$. If $L$ is infinite then the algorithm can only use a finite subset of it. Hence we need to define this finite subset and show that the remaining elements can be ignored. Let $A_n = \{a \in L : \#a(x_1, x_2, \ldots, x_n) > 0\}$. In case $a \neq A_n$ then $|q(a) - \#a(x_1, x_2, \ldots, x_n)/n| = q_i(a)$. We disregard $q_i(a) < \sqrt{(\lg n)/n}$ as follows. Let $L = \{a_1, a_2, \ldots\}$. For each $q_i$ define the set $B_{i,n} = \{a_1, \ldots, a_m\}$ with $m$ least such that $\sum_{j=m+1}^{\infty} q_i(a_j) = 1 - \sum_{j=1}^{m} q_i(a_j) < \sqrt{1/n}$. Therefore, if $a \in L \setminus B_{i,n}$ then $q_i(a) < \sqrt{1/n}$. The sets $A_n$ and $B_{i,n}$ are finite for all $n$ and $i$. Set $L_{i,n} = A_n \cup B_{i,n}$. Then for every $a \in L$ we have $|q_k(a) - \#a(x_1, x_2, \ldots, x_n)/n| \leq \sqrt{(\lg n)/n}$ for all but finitely many $n$. For $i \neq k$ there is an $a \in L_{i,n}$ but no $a \in L \setminus L_{i,n}$ such that $|q_i(a) - \#a(x_1, x_2, \ldots, x_n)/n| > \sqrt{(\lg n)/n}$ for all but finitely many $n$. This leads to the following algorithm:

\begin{verbatim}
for n := 1, 2, \ldots
    I := \emptyset; for i := 1, 2, \ldots, n
        if max_{a \in L_{i,n}} |q_i(a) - \#a(x_1, x_2, \ldots, x_n)/n| < \sqrt{(\lg n)/n}
            then I := I \cup \{i\};
    i_n := \min I
\end{verbatim}

With probability 1 for every $i < k$ for all but finitely many $n$ we have $i \notin I$ while $k \in I$ for all but finitely many $n$. (Note that for every $n = 1, 2, \ldots$ the main term in the above algorithm is computable even if $L$ is infinite.) The theorem is proven.

\textbf{Example 4:} We give an example of a list $\mathcal{A}$ of a co-c.e. set of halting algorithms for computable probability mass functions. This set is large but does not contain all probability mass functions. A semiprobability mass function is a function for which the values sum to at most 1.
First we obtain a computable co-enumeration of computable total functions. Let $f : \mathbb{N} \to \mathbb{N}$ be a computable time-bound such as the Ackermann function, a total computable function growing faster than any primitive recursive function, and $\phi_1, \phi_2, \ldots$ a standard computable enumeration of all partial computable functions. Computably enumerate all $\phi_i$ such that $\phi_i(j)$ does not halt within $f(j)$ steps for all $i, j \geq 1$. Eliminate all those from $\phi_1, \phi_2, \ldots$. The result is a subsequence of the original computable enumeration, a computable co-enumeration of total computable functions $\psi_1, \psi_1, \ldots$ which are time bounded by $f$.

**Claim 2:** Given a computable co-enumeration of computable total functions, one can exhibit a computable total function $\phi(i, x, n) = q^n_i(x)$ such that $\phi(i, x, n) \leq \phi(i, x, n + 1)$ and $\lim_{n \to \infty} q^n_i(x) = q_i(x)$ iff $q_i$ is a lower semicomputable semiprobability mass function.

**Proof.** Let $\psi_1, \psi_1, \ldots$ be as above. Computably change every $\psi$ into an algorithm lower semicomputing a semiprobability mass function $q$, see the proof of Theorem 4.3.1 in [14] (originally in [21], [13]). For every $a \in L$ denote the $n$th approximation of $q(a)$ in the lower semicomputation of $q(a)$ by $q^n(a)$. Therefore we can compute
\[ Q = q_1, q_2, \ldots, \] (A.6)
a list containing only algorithms which lower semicompute semiprobability mass total functions. Without loss of generality the function lower semicomputed by every algorithm in $Q$ is over the alphabet $L$. 

Let $L = \{a_1, a_2, \ldots\}$. The semiprobability mass functions $q$ in list $Q$ such that there is an $n$ for which $\sum_{i=1}^{n} q^n(a_n) < 1 - 1/n$ can be computably enumerated. The remaining elements in list $Q$ are probability mass functions and they are computably co-enumerated. The intersection of a two co-c.e. sets is co-c.e.. We show that the remaining lower semicomputable probability mass functions are computable. A probability mass function $q$ in list $Q$ can be computed as follows: for every $\epsilon > 0$ let $n_\epsilon$ be least such that $\sum_{j=1}^{n} q^n(a_j) \geq 1 - \epsilon$ for all $n \geq n_\epsilon$. Thus every probability mass function in list $Q$ is computable and we have a halting algorithm to compute it. 

**Proof. of Theorem 2 Computable Measure Identification** For the Kolmogorov complexity notions see Appendix B. For the theory of semicomputable semimeasures, see Appendix C. In particular we use the criterion of Definition 1 to show that an infinite sequence is typical in Martin-Löf’s sense. The given data sequence $x_1, x_2, \ldots$ is, by assumption, typical for some computable measure $\mu$ and hence satisfies (A.2) with respect to $\mu$. We stress that the data sequence is possibly $\mu$-typical and $\mu'$-typical for different computable measures $\mu$ and $\mu'$. Therefore we cannot speak of the single true computable
measure, but only of a computable measure for which the data is typical.

Let $B$ be a list of halting algorithms for a c.e. or co-c.e. set of computable measures such that each element occurs infinitely many times in the list.

**Claim 3:** There is an algorithm with as input a list $B = \mu_1, \mu_2, \ldots$ and as output a sequence of indexes $i_1, i_2, \ldots$. For every large enough $n$ we have $i_n = k$ with $\mu_k$ a computable measure for which the data sequence is typical.

**Proof.** Define for $\mu$ in $B$

$$\sigma(j) = \log 1/\mu(x_1 \ldots x_j) - K(x_1 \ldots x_j).$$

Since $K$ is upper semicomputable and $\mu$ is computable, the function $\sigma(j)$ is lower semicomputable for each $j$. Define the $n$th value in the lower semicomputation of $\sigma(j)$ as $\sigma_n(j)$. By (A.2), the data sequence $x_1, x_2, \ldots$ is typical for $\mu$ if $\sup_{j \geq 1} \sigma(j) = \sigma < \infty$ In this case, since $\mu$ is lower semicomputable, $\max_{1 \leq j \leq n} \sigma(n) \leq \sigma$ for all $n$. In contrast, the data sequence is not typical for $\mu$ if $\sigma(n) \to \infty$ with $n \to \infty$ implying $\sigma^n(n) \to \infty$ with $n \to \infty$.

By assumption there exists a measure in $B$ for which the data sequence is typical. Let $\mu_h$ be such a measure Since halting algorithms for $\mu_h$ occur infinitely often in the list $B$ there is a halting algorithm $\mu_{h'}$ in the list $B$ with $\sigma_{h'} = \sigma_h$ and $\sigma_h < h'$. Therefore, there exists a measure $\mu_k$ in $B$ for which the data sequence $x_1, x_2, \ldots$ is typical and $\sigma_k < k$ with $k$ least. The algorithm to determine $k$ is as follows.

**Example 5:** We give an example of a list $B$ of halting algorithms for a co-c.e. set of computable measures.

**Claim 4:** Given a co-enumeration of computable total functions, one can exhibit a computable total
function \( \phi(i, x, n) = \mu^n_i(x) \) such that \( \phi(i, x, n) \leq \phi(i, x, n + 1) \) and \( \lim_{n \to \infty} \mu^n_i(x) = \mu_i(x) \).

**Proof.** To eliminate functions with undefined values, let \( \psi_1, \psi_1, \ldots \) be a co-enumeration of total functions in a standard computable enumeration of all partial computable functions as in Example 4. Computably change every \( \psi \) into an algorithm lower semicomputing a semimeasure \( \mu \), similar to the method in the proof of Theorem 4.5.1 of [14] pp. 295–296 (originally in [21]). For every \( x \in L^* \) denote the \( n \)th approximation of \( \mu(x) \) in the lower semicomputation of \( \mu(x) \) by \( \mu^n(x) \). Therefore we can compute

\[
\mathcal{M} = \mu_1, \mu_2, \ldots, \quad \text{(A.7)}
\]

a list containing only algorithms which lower semicompute semimeasures. Without loss of generality the function lower semicomputed by every algorithm in \( \mathcal{M} \) is over the alphabet \( L \).

Every function in the list will be in the list infinitely often, which follows simply from the fact that there are infinitely many algorithms which lower semicompute a given function. It is important to realize that, although the code of a computable measure may be in list \( \mathcal{M} \), it is there as an algorithm lower semicomputing the measure. By Claim 4 we can co-enumerate algorithms that lower semicompute semimeasures (A.7). Let \( \mu^n(x) \) denote the \( n \)th lower semicomputation of \( \mu(x) \) for a semimeasure \( \mu \). The semimeasures \( \mu \) in list \( \mathcal{M} \) such that there are \( x \in L^* \) and \( n < \infty \) such that either \( \mu^n(\epsilon) < 1 - 1/n \) or \( \mu^n(x) - \sum_{a \in L} \mu^n(xa) < 1/n \) can be computably enumerated. The remaining elements in list \( \mathcal{M} \) are wide set of computable measures (but not all) and they are co-c.e.. A lower semicomputable algorithm for a measure can be converted to a computable halting algorithm. To see this, let \( L = a_1, a_2, \ldots, a_n \). Let \( \mu \) be a lower semicomputable semimeasure with \( \sum_{a \in L} \mu(xa) = \mu(x) \) for all \( x \in L^* \) and \( \mu(\epsilon) = 1 \). Then, we can approximate all \( \mu(x) \) to any degree of precision starting with \( \mu(a_1), \mu(a_2), \ldots \) and determining \( \mu(x) \) for all \( x \) of length \( n \), for consecutive \( n = 1, 2, \ldots \).

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**References**


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