# Potts and independent set models on *d*-regular graphs

Amir Dembo Andrea Montanari Allan Sly Nike Sun

Stanford University UC Berkeley

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- 1 The Potts and independent set models
- 2 Locally tree-like graphs and the Bethe prediction
- **3** Previous work and results
- **4** Verifying the Bethe prediction: proof ideas

#### 1 The Potts and independent set models

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# Graphical models

G = (V, E) finite undirected graph





Graphical model:



#### Graphical model:

Model of random spin configuration



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Model of random spin configuration defined by **local** interactions



Factor model on G = (V, E):



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$$\nu_G(\underline{\sigma}) = \frac{1}{Z} \prod_{(ij)\in E} \psi(\sigma_i, \sigma_j) \prod_{i\in V} \bar{\psi}(\sigma_i)$$

A. Dembo, A. Montanari, A. Sly, N. Sun Factor models on *d*-regular graphs

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Z = normalizing constant or **partition funtion** 

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#### Figure: David Wilson

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Factor models on *d*-regular graphs

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- q = 2: Ising model
- $\beta = -\infty$ : random proper *q*-colorings

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# Independent set (hard-core) model

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- **1**{ $\sigma_i \sigma_j \neq 1$ }: hard constraints; repulsive interactions
- $\lambda =$ fugacity or activity
- $Z_G(\lambda)$  = partition function, with  $Z_G(1)$  = number of independent sets

# Independent set (hard-core) model



#### Figure: David Wilson
# Free energy density

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Consider a sequence of (random) graphs  $G_n$  (*n* vertices) in the thermodynamic limit  $n \to \infty$ 

Asymptotics of partition function  $Z_n \equiv Z_{G_n}$ ?

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The purpose of this work is to give an answer in the setting of locally tree-like graphs

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#### 1 The Potts and independent set models

### 2 Locally tree-like graphs and the Bethe prediction

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**4** Verifying the Bethe prediction: proof ideas

In what sense is the random 3-regular graph



random 3-regular graph

In what sense is the random 3-regular graph locally like  $T_3$ ?



random 3-regular graph

first few levels of  $T_3$ 











 $G_n = (V_n, E_n)$  random graph sequence

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[Can also make definition with general (random) limiting tree]

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Local weak limits are unimodular measures on the space of rooted graphs.

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**non-rigorous** methods of statistical physics give an explicit prediction for free energy density  $\phi \equiv \lim_{n \to \infty} n^{-1} \mathbb{E}_n[\log Z_n]$ :

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Be he prediction is defined only in terms of limiting tree — not the finite graphs  $G_n$ 

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for  $h \in \Delta$  ( $\mathscr{X}$ -simplex) a distinguished fixed point of the **Bethe** or **belief propagation** (BP) recursion:

$$\boldsymbol{h}(\sigma) \cong \bar{\psi}(\sigma) \left(\sum_{\sigma'} \psi(\sigma, \sigma') \boldsymbol{h}(\sigma')\right)^{d-1}$$

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# The Bethe prediction: interpretation of function $\boldsymbol{\Phi}$

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Only a heuristic:  $G_n$  are typically not trees!

# The Bethe prediction: multiple fixed points

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 $\Phi(h) \equiv \Phi(\nu_h)$  is (heuristic) formula for  $\phi$  assuming  $\nu_n \rightarrow_{loc} \nu_h$ 

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Bethe prediction becomes supremum of  $\Phi(h)$  over fixed points h

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— equivalently, take same h at each boundary vertex



Translation-invariant Gibbs measures

Translation-invariant Gibbs measures  $\nu^{\rm f}$  (free) and  $\nu^{\rm 1}$  (maximally 1-biased)

Translation-invariant Gibbs measures  $\nu^{\rm f}$  (free) and  $\nu^{\rm 1}$  (maximally 1-biased)

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Translation-invariant Gibbs measures  $\nu^{\rm f}$  (free) and  $\nu^{\rm 1}$  (maximally 1-biased)

Bethe prediction is  $\Phi(\nu^{f}) \vee \Phi(\nu^{1})$ 

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For  $G_n$  non-bipartite, same prediction believed to hold in uniqueness regimes only

- 1 The Potts and independent set models
- 2 Locally tree-like graphs and the Bethe prediction
- **3** Previous work and results
- **4** Verifying the Bethe prediction: proof ideas

1 The Potts and independent set models

2 Locally tree-like graphs and the Bethe prediction

### **3** Previous work and results

4 Verifying the Bethe prediction: proof ideas

[Dembo-Montanari AAP '10] verified Bethe prediction for all  $\beta \geq 0$ ,  $B \in \mathbb{R}$ , for graphs converging locally to Galton-Watson trees

[Dembo-Montanari AAP '10] verified Bethe prediction for all  $\beta \ge 0$ ,  $B \in \mathbb{R}$ , for graphs converging locally to Galton-Watson trees Moment condition on root vertex degree later removed [Dommers-Giardinà-van der Hofstad JSP '10]

Proofs use an interpolation scheme, comparing  $\partial_{\beta}\phi_n$  with  $\partial_{\beta}\Phi$ 

### Results: Ferro. Potts on general limiting tree

Theorem (Dembo, Montanari, S. '11).

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 $(\nu^{\rm f} = \nu^1)$ 

# Results: Potts on $T_d$

Can obtain sharper results when  $G_n \rightarrow_{loc} T_d$ :
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# Previous work: AF two-spin free energy density

IS, AF Ising:

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Existence of  $\phi$  for random regular graphs and Erdős-Rényi graphs [Bayati–Gamarnik–Tetali STOC '10]

## Results: AF two-spin free energy density

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## Theorem (Sly, S. '12).

For the Ising and IS models on  $G_n \rightarrow_{loc} T_d$  with  $G_n$  bipartite,  $\phi = \Phi$  for all parameter values.

# Previous work: complexity of two-spin systems

Two-spin systems — algorithmic results:

**Ferromagnetic:** 

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- FPTAS for AF Ising partition function  $Z_G(\beta, B)$  on bdd. deg. graphs,  $\beta_c^{\mathrm{af}}(B, d) < \beta < 0$  [Sinclair–Srivastava–Thurley '11]

 $Z_G(\lambda)$  hard to approximate on d-regular graphs when  $\lambda>c/d$  [Luby–Vigoda STOC '97];

$$\begin{split} Z_G(\lambda) \mbox{ hard to approximate on $d$-regular graphs when $\lambda > c/d$ [Luby–Vigoda STOC '97]; $$\lambda = 1$ and $d > 25$ [Dyer–Frieze–Jerrum FOCS '99]} \end{split}$$

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Subsequently improved to  $\lambda > \lambda_c(d)$  for  $d \neq 4,5$  [Galanis–Ge–Štefankovič–Vigoda–Yang '11]

## Results: complexity of AF two-spin systems

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In independent work, Galanis–Štefankovič–Vigoda '12 established (a), and (b) with B = 0

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If Gibbs measure unique, observable averages on  ${\cal G}_n$  converge to averages on  ${\cal T}_d$  by general theory

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If Gibbs measure unique, observable averages on  $G_n$  converge to averages on  $T_d$  by general theory  $\Rightarrow \bigstar$ 

Can sometimes obtain  $\star$  beyond uniqueness from (model-specific) (anti-)monotonicity properties

#### Proof ideas: BP recursion on $T_d$

A. Dembo, A. Montanari, A. Sly, N. Sun Factor models on *d*-regular graphs

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BP recursion on general limiting trees is complicated, but BP recursion on  $T_d$  is simply a map  $\Delta \rightarrow \Delta$ : BP recursion on general limiting trees is complicated, but BP recursion on  $T_d$  is simply a map  $\Delta \rightarrow \Delta$ :

$$\boldsymbol{h}(\sigma) \cong \bar{\psi}(\sigma) \left( \sum_{\sigma'} \psi(\sigma, \sigma') \boldsymbol{h}(\sigma') \right)^{d-1}$$

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$$\boldsymbol{h}(\sigma) \cong \bar{\psi}(\sigma) \left( \sum_{\sigma'} \psi(\sigma, \sigma') \boldsymbol{h}(\sigma') \right)^{d-1}$$

By explicitly analyzing this mapping, can obtain more exact results for  $T_d$  than are implied by interpolation scheme for general trees

 $\partial_B \phi_n = \mathbb{E}_n[\sigma_{I_n}] \text{ (with } B \equiv \log \lambda \text{ for IS)}$ 

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IS BP recursion (in terms of h(0))







A. Dembo, A. Montanari, A. Sly, N. Sun Factor models on *d*-regular graphs



Semi-translation-invariant solutions arise above  $\lambda_c$ 



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A. Dembo, A. Montanari, A. Sly, N. Sun Fa

Factor models on *d*-regular graphs









A. Dembo, A. Montanari, A. Sly, N. Sun Factor models on *d*-regular graphs



Use bipartite property to interpolate semi-trans.-inv. fixed point from  $\lambda=\infty$ 

In Potts model,  $\partial_B \phi_n = \mathbb{E}_n \mathbb{E}_{\nu_n} [\delta_{\sigma_{I_n}, 1}]$ ,

Similarly  $\partial_{\beta}\phi_n = \mathbb{E}_n \mathbb{E}_{\nu_n} [\sum_{j \in \partial I_n} \delta_{\sigma_{I_n}, \sigma_j}]$ 

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Similarly  $\partial_{\beta}\phi_n = \mathbb{E}_n \mathbb{E}_{\nu_n} [\sum_{j \in \partial I_n} \delta_{\sigma_{I_n}, \sigma_j}]$ 

In non-uniqueness regimes, can take advantage of **random-cluster** (FK) **representation** for Potts model to get monotonicity properties, thereby restricting range of admissible Gibbs measures













Adding small field B > 0 resolves non-uniqueness

Potts BP (in terms of  $\log[h(1)/h(2)]$ )



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Adding B > 0 not enough to resolve non-uniqueness

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## Potts: $\phi \ge \Phi$ by interpolation

Interpolation gives  $\phi \geq \Phi$ ,

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Different approach needed to obtain equality inside  $\mathcal{R}_{\neq}$ 



A. Dembo, A. Montanari, A. Sly, N. Sun Factor models on *d*-regular graphs





Delete a vertex

A. Dembo, A. Montanari, A. Sly, N. Sun Factor models on *d*-regular graphs



Delete a vertex Match up half edges

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Delete a vertex Match up half edges Show decrease in  $\log Z$  at each step is  $\leq \Phi$   $\bigstar$ 



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Argue graphs remain uniformly locally tree-like



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Argue graphs remain uniformly locally tree-like

This procedure reduces the upper bound to showing  $\bigstar$ , which is a difficult (but tractable) calculus problem

## Two questions

We make crucial use of the fact that the limiting tree is T<sub>d</sub>. Can these methods be extended to more general graph ensembles, e.g. Erdős-Rényi?

- We make crucial use of the fact that the limiting tree is T<sub>d</sub>. Can these methods be extended to more general graph ensembles, e.g. Erdős-Rényi?
- The Bethe prediction is believed to be false for IS at high fugacity on typical non-bipartite graphs converging to T<sub>d</sub>. Can one describe what happens in this case?

# Thank you!