

Disordered systems and random graphs 2

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Overview

This lecture: random 2-SAT

- ▶ Belief Propagation and density evolution
- ▶ the contraction method
- ▶ spatial mixing
- ▶ the Aizenman-Sims-Starr scheme
- ▶ the interpolation method

Random 2-SAT

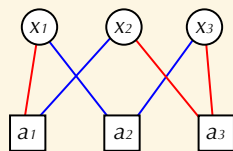
The 2-SAT problem

- ▶ Boolean variables x_1, \dots, x_n
- ▶ truth values +1 and -1
- ▶ four types of clauses:

$$x_i \vee x_j \quad x_i \vee \neg x_j \quad \neg x_i \vee x_j \quad \neg x_i \vee \neg x_j$$

- ▶ a 2-SAT formula is a conjunction $\Phi = \bigwedge_{i=1}^m a_i$ of clauses
- ▶ $S(\Phi)$ = set of satisfying assignments
- ▶ $Z(\Phi) = |S(\Phi)|$

Random 2-SAT

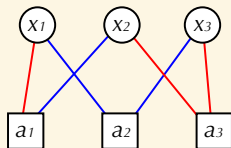


Random 2-SAT

- ▶ for a fixed $0 < d < \infty$ let $m = \text{Po}(dn/2)$
- ▶ Φ = conjunction of m independent random clauses
- ▶ variable degrees have distribution $\text{Po}(d)$
- ▶ *Key questions*: is $Z(\Phi) > 0$ and if so, what is

$$\lim_{n \rightarrow \infty} \frac{1}{n} \log Z(\Phi) \quad ?$$

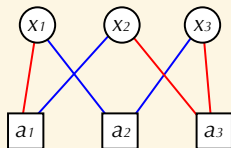
The cavity method



The factor graph

- ▶ vertices x_1, \dots, x_n represent variables
- ▶ vertices a_1, \dots, a_m represent clauses
- ▶ the graph $G(\Phi)$ contains few short cycles
- ▶ locally $G(\Phi)$ resembles a Galton-Watson branching process

The cavity method



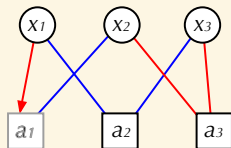
The Boltzmann distribution

- ▶ assuming $S(\Phi) \neq \emptyset$ define

$$\mu_{\Phi}(\sigma) = \frac{\mathbf{1}\{\sigma \in S(\Phi)\}}{Z(\Phi)} \quad (\sigma \in \{\pm 1\}^{\{x_1, \dots, x_n\}})$$

- ▶ let $\sigma = \sigma_{\Phi}$ be a sample from μ_{Φ}

The cavity method



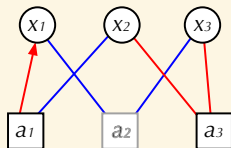
Belief Propagation

- ▶ define the variable-to-clause messages by

$$\mu_{\Phi, x \rightarrow a}(\sigma) = \mu_{\Phi - a}(\sigma_x = \sigma) \quad (\sigma = \pm 1)$$

- ▶ “marginal of x upon removal of a ”

The cavity method



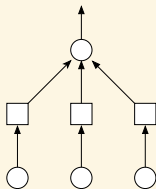
Belief Propagation

- ▶ define the clause-to-variable messages by

$$\mu_{\Phi, a \rightarrow x}(\sigma) = \mu_{\Phi - (\partial x \setminus a)}(\sigma_x = \sigma) \quad (\sigma = \pm 1)$$

- ▶ “marginal of x upon removal of all neighbours $b \in \partial x, b \neq a$ ”

The cavity method



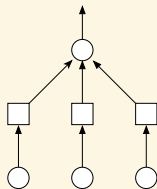
The replica symmetric ansatz

The messages (approximately) satisfy

$$\mu_{\Phi, x \rightarrow a}(\sigma) \propto \prod_{b \in \partial x \setminus a} \mu_{\Phi, b \rightarrow x}(\sigma)$$

$$\mu_{\Phi, a \rightarrow x}(\sigma) \propto 1 - \mathbf{1}\{\sigma \neq \text{sign}(x, a)\} \mu_{\Phi, \partial a \setminus x}(-\text{sign}(\partial a \setminus x))$$

The cavity method

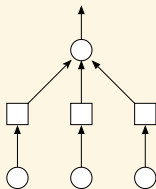


The Bethe free entropy

- ▶ we expect that

$$\begin{aligned} \log Z(\Phi) &\sim \sum_{i=1}^n \log \sum_{\sigma=\pm 1} \prod_{a \in \partial x_i} \mu_{\Phi, a \rightarrow x}(\sigma) \\ &\quad + \sum_{i=1}^m \log \left(1 - \prod_{x \in \partial a_i} \mu_{\Phi, x \rightarrow a_i}(-\text{sign}(x, a_i)) \right) \\ &\quad - \sum_{i=1}^n \sum_{a \in \partial x_i} \log \sum_{\sigma=\pm 1} \mu_{\Phi, x \rightarrow a_i}(\sigma) \mu_{\Phi, a_i \rightarrow x}(\sigma) \end{aligned}$$

The cavity method



Density evolution

- ▶ consider the empirical distribution of the messages:

$$\pi_{\Phi} = \frac{1}{2m} \sum_{i=1}^n \sum_{a \in \partial x_i} \delta_{\mu_{\Phi, x \rightarrow a} (+1)}$$

- ▶ $d^+, d^- \sim \text{Po}(d/2)$, $\mu_0, \mu_1, \mu_2, \dots$ samples from π_{Φ}

$$\mu_0 \stackrel{d}{=} \frac{\prod_{i=1}^{d^+} \mu_i}{\prod_{i=1}^{d^+} \mu_i + \prod_{i=1}^{d^-} \mu_{i+d^+}}$$

The cavity method

Summary: the replica symmetric prediction

[MZ96]

For $d < 2$ there is a unique distribution π_d on $(0, 1)$ s.t.

$$\mu_0 \stackrel{d}{=} \frac{\prod_{i=1}^{d_+} \mu_i}{\prod_{i=1}^{d_+} \mu_i + \prod_{i=1}^{d_-} \mu_{i+d_+}}$$

and $\lim_{n \rightarrow \infty} n^{-1} \log Z(\Phi) = \mathcal{B}_d$ where

$$\mathcal{B}_d = \mathbb{E} \left[\log \left(\prod_{i=1}^{d_+} \mu_i + \prod_{i=1}^{d_-} \mu_{i+d_+} \right) - \frac{d}{2} \log(1 - \mu_1 \mu_2) \right]$$

The cavity method

Theorem

[ACOHKLMPZ20]

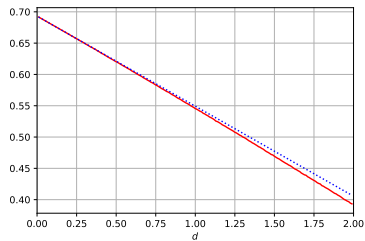
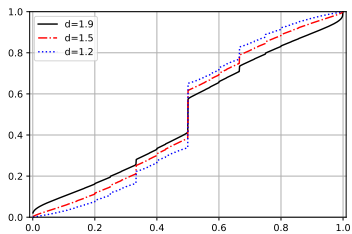
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The cavity method



The proof strategy

Outline

1. *Contraction method*: unique solution to density evolution
2. *Spatial mixing*: the empirical distribution π_{Φ}
3. *Aizenman-Sims-Starr*: derivation of the Bethe formula
4. *Interpolation method*: concentration of $\log Z(\Phi)$

The proof strategy

Outline

1. *Contraction method*: unique solution to density evolution
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3. *Aizenman-Sims-Starr*: derivation of the Bethe formula
4. *Interpolation method*: concentration of $\log Z(\Phi)$

Comparison with prior work [DM10,DMS13,MS07,P14,T01]

- ▶ *zero temperature*: hard constraints
- ▶ *spatial mixing*: delicate construction of extremal boundaries
- ▶ *Aizenman-Sims-Starr* instead of varying temperature β

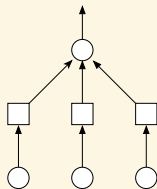
Step 1: the contraction method

Proposition

For $d < 2$ there is a unique distribution π_d on $(0, 1)$ s.t.

$$\mu_0 \stackrel{d}{=} \frac{\prod_{i=1}^{d_+} \mu_i}{\prod_{i=1}^{d_+} \mu_i + \prod_{i=1}^{d_-} \mu_{i+d^+}}$$

Step 1: the contraction method



Log-likelihood ratios

- ▶ let $\mathbf{d} = \text{Po}(d)$
- ▶ let $\mathbf{s}_1, \mathbf{s}'_1, \mathbf{s}_2, \mathbf{s}'_2, \dots \in \{\pm 1\}$ be uniform and independent
- ▶ introducing

$$\boldsymbol{\eta}_i = \log \frac{\boldsymbol{\mu}_i}{1 - \boldsymbol{\mu}_i} \in \mathbb{R}$$

we obtain

$$\boldsymbol{\eta}_0 \stackrel{\text{d}}{=} \sum_{i=1}^d \mathbf{s}_i \log \frac{1 + \mathbf{s}'_i \tanh(\boldsymbol{\eta}_i/2)}{2}$$

Step 1: the contraction method

The Wasserstein space

- ▶ $\mathcal{W}_2(\mathbb{R}) = \{\text{probability measures with finite 2nd moment}\}$
- ▶ for $\rho, \rho' \in \mathcal{W}_2(\mathbb{R})$ define

$$\Delta_2(\rho, \rho') = \inf_{X \sim \rho, X' \sim \rho'} \sqrt{E[(X - X')^2]}$$

- ▶ this metric turns $\mathcal{W}_2(\mathbb{R})$ into a complete separable space

Step 1: the contraction method

The Banach fixed point theorem

- ▶ a map $F : \mathcal{W}_2(\mathbb{R}) \rightarrow \mathcal{W}_2(\mathbb{R})$ is a *contraction* if

$$\Delta_2(F(\varrho), F(\varrho')) \leq (1 - \epsilon)\Delta_2(\varrho, \varrho') \quad (\varrho, \varrho' \in \mathcal{W}_2(\mathbb{R}))$$

- ▶ a contraction has a unique fixed point

Step 1: the contraction method

Lemma

The map $F : \mathcal{W}_2(\mathbb{R}) \rightarrow \mathcal{W}_2(\mathbb{R})$ that maps ρ to the distribution of

$$\sum_{i=1}^d \mathbf{s}_i \log \frac{1 + \mathbf{s}'_i \tanh(\boldsymbol{\eta}_i/2)}{2}$$

is a contraction.

Step 1: the contraction method

Proof

With $(\boldsymbol{\eta}_1, \boldsymbol{\eta}'_1), (\boldsymbol{\eta}_2, \boldsymbol{\eta}'_2), \dots$ be pairs drawn from ϱ, ϱ' ,

$$\begin{aligned}\Delta_2(F(\varrho), F(\varrho'))^2 &\leq \mathbb{E} \left[\left(\sum_{i=1}^d s_i \log \frac{1 + s'_i \tanh(\boldsymbol{\eta}_i/2)}{1 + s'_i \tanh(\boldsymbol{\eta}'_i/2)} \right)^2 \right] \\ &= \mathbb{E} \left[\sum_{i=1}^d \log^2 \frac{1 + s'_i \tanh(\boldsymbol{\eta}_i/2)}{1 + s'_i \tanh(\boldsymbol{\eta}'_i/2)} \right] \\ &= d \cdot \mathbb{E} \left[\log^2 \frac{1 + s'_1 \tanh(\boldsymbol{\eta}_1/2)}{1 + s'_1 \tanh(\boldsymbol{\eta}'_1/2)} \right] \\ &= \frac{d}{2} \sum_{s=\pm 1} \mathbb{E} \left[|\boldsymbol{\eta}_1 - \boldsymbol{\eta}'_1| \int_{\boldsymbol{\eta}_1 \wedge \boldsymbol{\eta}'_1}^{\boldsymbol{\eta}_1 \vee \boldsymbol{\eta}'_1} \left(\frac{1 + s \tanh(z/2)}{2} \right)^2 dz \right] \\ &\leq \frac{d}{2} \mathbb{E}[(\boldsymbol{\eta}_1 - \boldsymbol{\eta}'_1)^2] = \frac{d}{2} \Delta_2(\varrho, \varrho')^2\end{aligned}$$

Step 2: spatial mixing

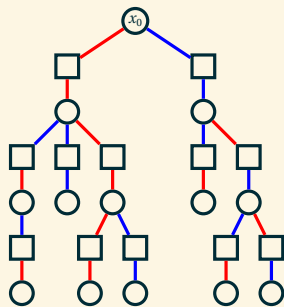
Proposition

For $d < 2$ the empirical distribution of marginals

$$\pi_{\Phi} = \frac{1}{n} \sum_{i=1}^n \delta_{\mu_{\Phi}(\sigma_{x_i}=1)}$$

converges to the density evolution fixed point π_d .

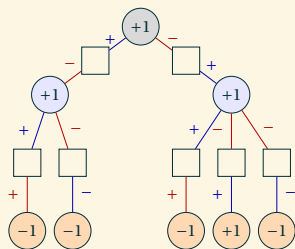
Step 2: spatial mixing



The Galton-Watson tree

- ▶ a random tree T comprising variable and clause nodes
- ▶ the root x_0 is a variable
- ▶ each variable node spawns $Po(d)$ clause nodes
- ▶ each clause node has one variable node child

Step 2: spatial mixing



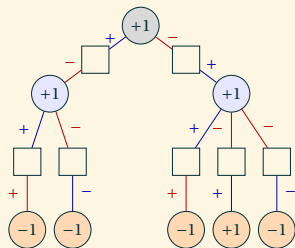
The extremal boundary condition

- ▶ given $\mathbf{T}^{(2\ell)}$ we construct $\sigma^+ \in S(\mathbf{T}^{(2\ell)})$ that maximises

$$\mu_{\mathbf{T}^{(2\ell)}}(\sigma_{x_0} = 1 \mid \sigma_{\partial^{2\ell} x_0} = \sigma_{\partial^{2\ell} x_0}^+) = 0$$

- ▶ we start by setting $\sigma_{x_0}^+ = 1$ and proceed inductively
- ▶ given σ_x^+ the spins σ_y^+ nudge x towards σ_x^+

Step 2: spatial mixing



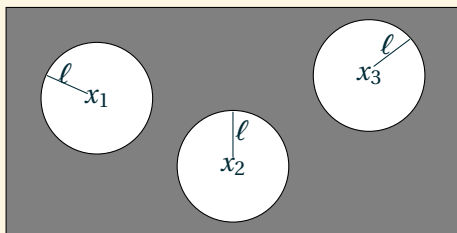
Extremal density evolution

- ▶ the process leads to a modified density evolution equation

$$\boldsymbol{\eta}_0 \stackrel{d}{=} \sum_{i=1}^d s_i \log \frac{1 + s_i \tanh(\boldsymbol{\eta}_i/2)}{2}$$

- ▶ the contraction method applies
- ▶ we re-discover the solution π_d to the original density evolution
- ▶ consequently, π_Φ converges to π_d

Step 2: spatial mixing



Corollary

For any fixed $k \geq 2$ we have

$$\lim_{n \rightarrow \infty} \sum_{\sigma \in \{\pm 1\}^k} \mathbb{E} \left| \mu_{\Phi}(\sigma_{x_1} = \sigma_1, \dots, \sigma_{x_k} = \sigma_k) - \prod_{i=1}^k \mu_{\Phi}(\sigma_{x_i} = \sigma_i) \right| = 0$$

Step 3: Aizenman-Sims-Starr

Proposition

We have $\lim_{n \rightarrow \infty} E[\log(1 \vee Z(\Phi_{n+1}))] - E[\log(1 \vee Z(\Phi_n))] = \mathcal{B}_d$

Step 3: Aizenman-Sims-Starr

Proposition

We have $\lim_{n \rightarrow \infty} E[\log(1 \vee Z(\Phi_{n+1}))] - E[\log(1 \vee Z(\Phi_n))] = \mathcal{B}_d$

Corollary

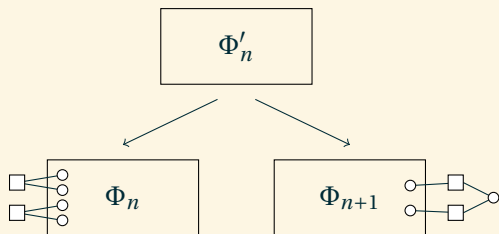
We have $\lim_{n \rightarrow \infty} \frac{1}{n} E[\log(1 \vee Z(\Phi_n))] = \mathcal{B}_d$

Proof

Just write a telescoping sum

$$E[\log(1 \vee Z(\Phi_n))] = \sum_{N=1}^{n-1} E[\log(1 \vee Z(\Phi_{N+1}))] - E[\log(1 \vee Z(\Phi_N))]$$

Step 3: Aizenman-Sims-Starr



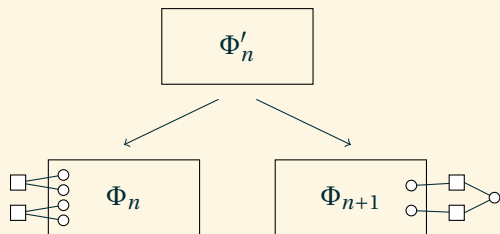
A coupling argument

- ▶ let Φ'_n comprise $m' \sim \text{Po}(d(n-1)/2)$ random clauses
- ▶ obtain Φ_n by adding $\Delta'' \sim \text{Po}(d/2)$ clauses
- ▶ to obtain Φ_{n+1} add x_{n+1} and $\Delta''' \sim \text{Po}(d)$ clauses

$$\text{Elog} \frac{Z(\Phi_n) \vee 1}{Z(\Phi'_n) \vee 1}$$

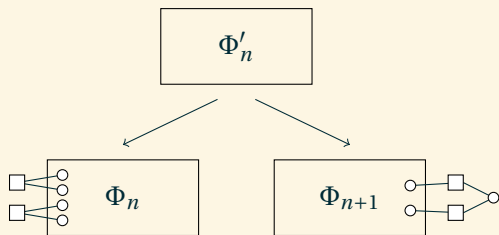
$$\text{Elog} \frac{Z(\Phi_{n+1}) \vee 1}{Z(\Phi'_n) \vee 1}$$

Step 3: Aizenman-Sims-Starr



$$\begin{aligned} \text{Elog} \frac{Z(\Phi_n) \vee 1}{Z(\Phi'_n) \vee 1} &= \text{Elog} \left\langle \prod_{i=1}^{\Delta''} \mathbf{1}\{\sigma \models b''_i\}, \mu_{\Phi'_n} \right\rangle \\ &= \text{Elog} \left\langle \prod_{i=1}^{\Delta''} 1 - \mathbf{1}\{\sigma_{x_{2i-1}} = -s_i, \sigma_{x_{2i}} = -s'_i\}, \mu_{\Phi'_n} \right\rangle \\ &= \frac{d}{2} \text{Elog} \left(1 - \mu_{\Phi'_n}(\sigma_{x_1} = 1) \mu_{\Phi'_n}(\sigma_{x_2} = 1) \right) \\ &\sim \frac{d}{2} \text{Elog} (1 - \mu_1 \mu_2) \end{aligned}$$

Step 3: Aizenman-Sims-Starr



$$\mathbb{E} \log \frac{Z(\Phi_{n+1}) \vee 1}{Z(\Phi'_n) \vee 1} \sim \mathbb{E} \left[\log \left(\prod_{i=1}^{d_+} \mu_i + \prod_{i=1}^{d_-} \mu_{i+d_+} \right) \right]$$

Step 4: the interpolation method

Proposition

We have

$$\lim_{n \rightarrow \infty} \frac{\log(1 \vee Z(\Phi))}{n} = \mathcal{B}_d \quad \text{in probability.}$$

Step 4: the interpolation method

Proof strategy

- ▶ show that w.h.p.

$$\frac{1}{n} \log(1 \vee Z(\Phi)) \leq \mathcal{B}_d + o(1)$$

- ▶ then the assertion follows because

$$\frac{1}{n} \mathbb{E}[\log(1 \vee Z(\Phi))] \sim \mathcal{B}_d$$

Step 4: the interpolation method

Soft constraints

- ▶ for $0 < \beta < \infty$ introduce

$$Z_\beta(\Phi) = \sum_{\sigma \in \{\pm 1\}^n} \prod_{i=1}^m \exp(-\beta \mathbf{1}\{\sigma \neq a_i\})$$

- ▶ then $Z(\Phi) \leq Z_\beta(\Phi)$ for all $\beta > 0$
- ▶ Azuma–Hoeffding $\Rightarrow \log Z_\beta(\Phi) = \mathbb{E}[\log Z_\beta(\Phi)] + o(n)$ w.h.p.
- ▶ hence, it suffices to prove

$$\lim_{\beta \rightarrow \infty} \lim_{n \rightarrow \infty} \mathbb{E}[\log Z_\beta(\Phi)] \leq \mathcal{B}_d$$

Step 4: the interpolation method

Lemma

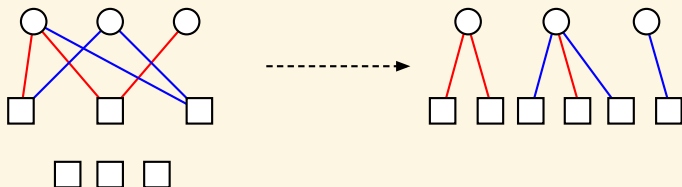
For any $\beta > 0$ we have

$$\lim_{n \rightarrow \infty} \frac{1}{n} \mathbb{E}[\log Z_\beta(\Phi)] \leq \mathcal{B}_{d,\beta}$$

where

$$\mathcal{B}_{d,\beta} = \mathbb{E} \left[\log \left(\sum_{s=\pm 1} \prod_{i=1}^d 1 - \mathbf{1}_{\{s \neq \mathbf{s}_i\}} (1 - e^{-\beta}) \boldsymbol{\mu}_i \right) \right] \\ - \frac{d}{2} \mathbb{E} \left[\log \left(1 - (1 - e^{-\beta}) \boldsymbol{\mu}_1 \boldsymbol{\mu}_2 \right) \right]$$

Step 4: the interpolation method



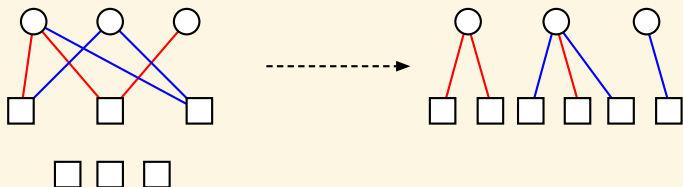
Proof via interpolation

[G03,FL03,PT04]

Given $0 \leq t \leq 1$ introduce a random formula Φ_t comprising

- ▶ $m_t = \text{Po}((1-t)dn/2)$ random 2-clauses a_1, \dots, a_{m_t}
- ▶ $m'_t = \text{Po}(tdn)$ random external fields $b_1, \dots, b_{m'_t}$
- ▶ $m''_t = \text{Po}((1-t)dn/2)$ random constant factors $c_1, \dots, c_{m''_t}$

Step 4: the interpolation method

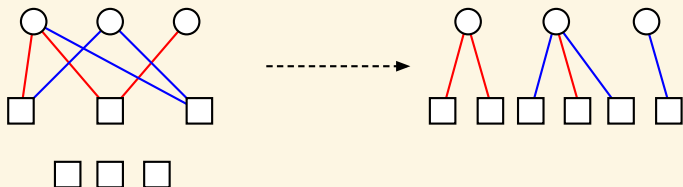


Proof via interpolation

[G03,FL03,PT04]

$$\begin{aligned} Z_{\beta}(\Phi_t) &= \sum_{\sigma \in \{\pm 1\}^n} \prod_{i=1}^{m_t} \exp(-\beta \mathbf{1}\{\sigma \not\equiv a_i\}) \\ &\quad \times \prod_{i=1}^{m'_t} 1 - (1 - e^{-\beta}) \mathbf{1}\{\sigma_{\partial b_i} = \mathbf{s}_i\} \mu_i \\ &\quad \times \prod_{i=1}^{m''_t} 1 - (1 - e^{-\beta}) \mu'_i \mu''_i \end{aligned}$$

Step 4: the interpolation method



Proof via interpolation

[G03,FL03,PT04]

$$\frac{\partial}{\partial t} \mathbb{E}[\log Z_{\beta}(\Phi_t)] = \text{sum of squares} \geq 0$$

Outlook

Cavity method predictions

- ▶ the diluted mean-field spin glass [MP01,MP03]
- ▶ Belief/Survey Propagation [MPZ02]
- ▶ RSB and the condensation phase transition [KMRTSZ07]

Outlook

Rigorous results: replica symmetry

- ▶ ferromagnetic Ising/Potts [DM10,DMS13]
- ▶ random linear equations [DM02,PS16,ACOGM18,COEGHR20]
- ▶ condensation [GT04,BCOHRV16,COKPZ18,COEJJK18]

Rigorous results: replica symmetry breaking

- ▶ satisfiability phase transitions [COP12,COP16,DSS15]
- ▶ Bethe states/variational free energy [P13,DSS16,COP19]

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