

Loop calculus in statistical physics and information theory

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Thanks to M. Stepanov (UofA, Tucson)

Outline

1 Introduction

- Error Correction, Low-Density-Parity-Check Codes
- Statistical Inference, Belief Propagation, Graphical Models
- Bethe Free Energy, Linear Programming Decoding
- Error-Floor, Pseudo-codewords & Instantons

2 Loop Calculus: General Statement & Derivation

3 Loop Calculus & Error-Correction

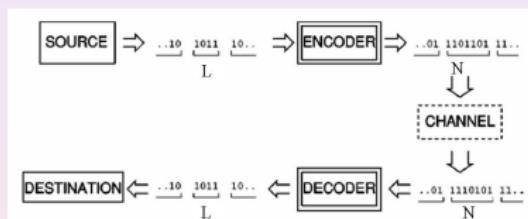
- Loop calculus & Instantons: Analysis of Error-Floor
- Effective Free Energy Approach: Towards better Decoding

4 Conclusions

Error Correction



Scheme:



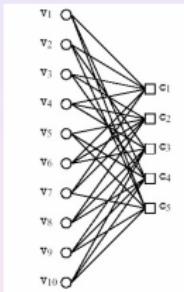
Example of Additive White Gaussian Channel:

$$P(\mathbf{x}_{out} | \mathbf{x}_{in}) = \prod_{i=bits} p(x_{out;i} | x_{in;i})$$

$$p(x|y) \sim \exp(-s^2(x - y)^2 / 2)$$

- **Channel**
is noisy "black box" with only statistical information available
- **Encoding:**
use redundancy to redistribute damaging effect of the noise
- **Decoding:**
reconstruct most probable codeword by noisy (polluted) channel

Low Density Parity Check Codes



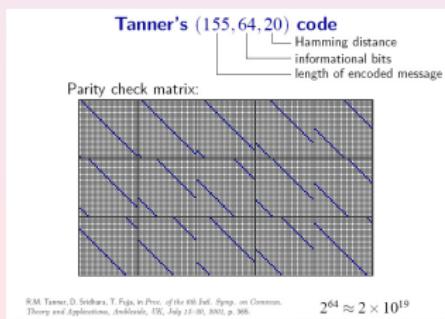
- N bits, M checks, $L = N - M$ information bits
 example: $N = 10, M = 5, L = 5$

- 2^L codewords of 2^N possible patterns

- Parity check: $\hat{H}\mathbf{v} = \mathbf{c} = \mathbf{0}$
 example:

$$\hat{H} = \begin{pmatrix} 1 & 1 & 1 & 1 & 0 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 1 & 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & 1 & 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & 0 & 0 & 1 & 0 & 1 & 0 & 1 & 1 \end{pmatrix}$$

- LDPC = graph (parity check matrix) is sparse



Maximum Likelihood/Maximum-a-Posteriori

Exhaustive search for pre-image = the best one can possibly do

$$\text{ML} = \arg \max_{\sigma = \text{codewords}} P(\mathbf{x}_{\text{out}} | \sigma); \quad \text{MAP} = \text{sign} \left(\frac{\sum_{\sigma} \sigma P(\mathbf{x}_{\text{out}} | \sigma)}{\sum_{\sigma} P(\mathbf{x}_{\text{out}} | \sigma)} \right)$$

MAP≈BP=Belief-Propagation (Bethe-Pieirls)

Gallager '61

- Exact on a tree → Derivation Sketch
- Trading optimality for reduction in complexity: $\sim 2^L \rightarrow \sim L$
- BP = solving equations on the graph:

$$\eta_{j\alpha} = h_j + \sum_{\substack{j \in \beta \\ \beta \neq \alpha}} \tanh^{-1} \left(\prod_{\substack{i \in \beta \\ i \neq j}} \tanh \eta_{i\beta} \right)$$

- Message Passing = iterative BP
- Applies to a general inference problem on a (sparse) graph

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Graphical models of Statistical Inference

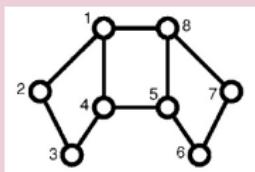
Factorization

(Forney '01, Loeliger '01)

$$P\{\sigma\} = Z^{-1} \prod_{a \in X} f_a(\sigma_a)$$

$$Z = \sum_{\{\sigma\}} P\{\sigma\}$$

X = edges



$$f_a \geq 0$$

$$\sigma_{ab} = \sigma_{ba} = \pm 1$$

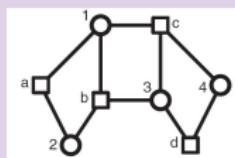
$$\sigma_1 = (\sigma_{12}, \sigma_{14}, \sigma_{18})$$

$$\sigma_2 = (\sigma_{12}, \sigma_{13})$$

Error-Correction (bipartite)

$$f_i(\sigma_i) = \begin{cases} 1, & \sigma_{i\alpha} = \sigma_{i\beta} \\ 0, & \text{otherwise} \end{cases}$$

$$f_\alpha(\sigma_\alpha) = \delta \left(\prod_{i \in \alpha} \sigma_i, +1 \right) \exp \left(\sum_{i \in \alpha} \sigma_i h_i / q_i \right)$$



h_i - log-likelihoods
 q_i -connectivity degrees

Bethe free energy: variational approach

(Yedidia, Freeman, Weiss '01 -

inspired by Bethe '35, Peierls '36)

$$F = - \sum_a \sum_{\sigma_a} b_a(\sigma_a) \ln f_a(\sigma_a) + \sum_a \sum_{\sigma_a} b_a(\sigma_a) \ln b_a(\sigma_a) - \sum_{(a,c)} b_{ac}(\sigma_{ac}) \ln b_{ac}(\sigma_{ac})$$

constraints:

$$\forall a, c; c \in a : 0 \leq b_a(\sigma_a), b_{ac}(\sigma_{a,c}) \leq 1$$

$$\forall a, c; c \in a : \sum_{\sigma_a} b_a(\sigma_a) = \sum_{\sigma_{a,c}} b_{ac}(\sigma_{a,c}) = 1$$

$$\forall a; c \in a : b_{ac}(\sigma_{ac}) = \sum_{\sigma_a \setminus \sigma_{ac}} b_a(\sigma_a)$$

Belief-Propagation Equations:

$$\frac{\delta F}{\delta b} \Big|_{\text{constr.}} = 0$$

► Variational Method in Stat Mech

- Relaxation to minimum of the Bethe Free energy enforces convergence of iterative BP (Stepanov, Chertkov '06)

LP decoding

Feldman, Wainwright, Karger '03

- LP decoding = minimization of a linear function over a bounded domain described by linear constraints
- Fast and Discrete
- "Large SNR" limit of BP:

$$F \approx E = - \sum_a \sum_{\sigma_a} b_a(\sigma_a) \ln f_a(\sigma_a)$$



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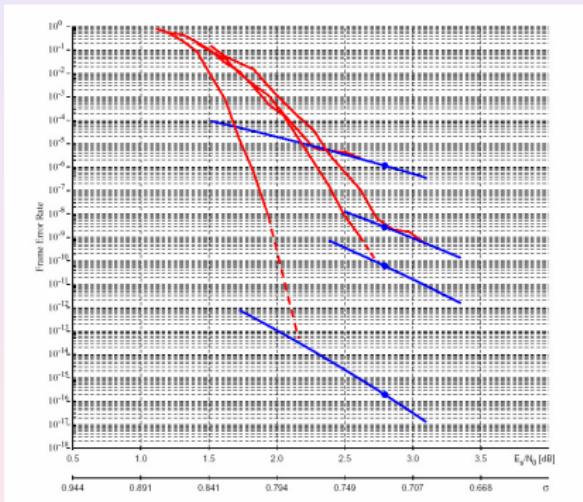
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Error-Floor



T. Richardson, Allerton '03

- BER vs SNR = measure of performance
- Waterfall \leftrightarrow Error-floor
- **Suboptimal decoding causes error-floor:** at $E_s/N_0 \rightarrow \infty$,
 $FER_{ML} \sim \exp(-d_{ML}E_s/N_0)$ vs
 $FER_{sub} \sim \exp(-d_{sub}E_s/N_0)$ where
 $d_{ML} > d_{sub}$
- Monte-Carlo is useless at $BER \lesssim 10^{-8}$

Pseudo-codewords and Instantons

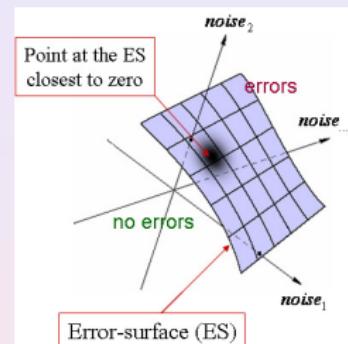
Error-floor is caused by (rare) troublemakers

instantons → pseudo-codewords

log-likelihoods → a-posteriori log-likelihoods

Bibliography:

- Pseudo-codewords & Error-floor:
 Wiberg '96; Forney et.al'99; Frey et.al '01;
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Shopping list

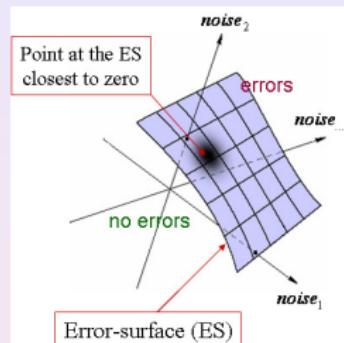
- Analyze the troublemakers
- Improve decoding to reduce the error-floor

Pseudo-codewords and Instantons

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(Chertkov,Chernyak '06)

Exact expression (for partition function, etc)
in terms of BP

$$Z = \sum_{\sigma_a} \prod_a f_a(\sigma_a) = Z_0 \left(1 + \sum_C r(C) \right)$$

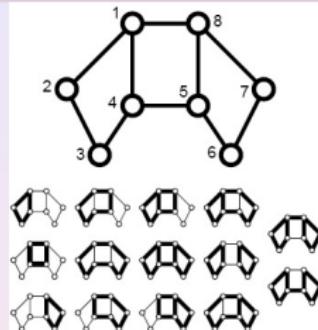
$$r(C) = \frac{\prod_{a \in C} \mu_a}{\prod_{(ab) \in C} (1 - m_{ab}^2)}$$

$C \in$ Generalized Loops = Loops without loose ends

$$m_{ab} = \int d\sigma_a b_a^{(bp)}(\sigma_a) \sigma_{ab}$$

$$\mu_a = \int d\sigma_a b_a^{(bp)}(\sigma_a) \prod_{b \in a, C} (\sigma_{ab} - m_{ab})$$

▶ Derivation Sketch



- The Loop Series is finite
- $b_{ab}^{(bp)}, b_a^{(bp)}, Z_0$ and all terms in the series are calculated **within** BP
- BP is exact on a tree
- BP is a **Gauge fixing** condition. Other choices of Gauges would lead to different representation.

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Synthesis of Pseudo-Codeword Search Algorithm & Loop Calculus

- Consider pseudo-codewords one after other
- For an individual pseudo-codeword/instanton identify a critical loop giving major contribution to the loop series:
 $Z = Z_0(1 + \sum_C r_C) \approx Z_0(1 + r(\Gamma))$
- Hint: look for single connected loops and use local "triad" contributions as a tester:

$$r(\Gamma) = \prod_{\alpha \in \Gamma} \tilde{\mu}_{\alpha}^{(bp)}, \quad \tilde{\mu}_{\alpha}^{(bp)} = \frac{\mu_{\alpha}^{(bp)}}{\sqrt{(1 - (m_i^{(bp)})^2)(1 - (m_j^{(bp)})^2)}}$$

Proof-of-Concept test [(155, 64, 20) code over AWGN]

- forall pseudo-codewords with $16.4037 < d < 20$ (~ 200 found)
 there always exists a simple single-connected critical loop(s) with $r(\Gamma) \sim 1$.
- Pseudo-codewords with the lowest d show $r(\Gamma) = 1$
- Invariant with respect to other choices of the original codeword
- Correction to log-likelihood at a bit of a critical loop brings the cumulative result to zero. Correction to an a-posteriori log-likelihood always aligns with correction to respective log-likelihood.

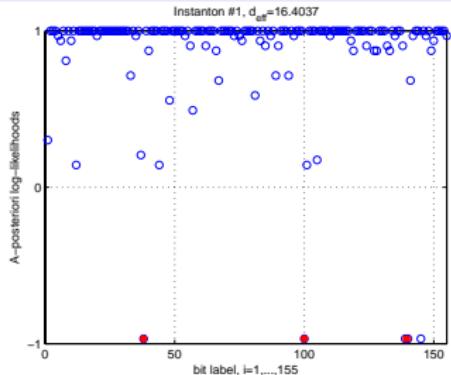
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► Bigger Set



Extended Variational Principle & Loop-Corrected BP

Bare BP Variational Principle:

$$\left. \frac{\delta Z_0}{\delta \eta_{ab}} \right|_{\eta_{(bp)}} = 0, \quad Z_0 = (\prod_{bc} 2 \cosh(\eta_{bc} + \eta_{cb}))^{-1} \sum_{\sigma} \prod_a P_a(\sigma_a) \Big|_{\eta_{(bp)}}$$

New choice of Gauges guided by the knowledge of the critical loop Γ

$$\left. \frac{\delta \exp(-\mathcal{F})}{\delta \eta_{ab}} \right|_{\eta_{\text{eff}}} = 0, \quad \mathcal{F} \equiv -\ln(Z_0 + Z_{\Gamma})$$

BP-equations are modified along the critical loop Γ

$$\left. \frac{\sum_{\sigma_a} (\tanh(\eta_{ab} + \eta_{ba}) - \sigma_{ab}) P_a(\sigma_a)}{\sum_{\sigma_a} P_a(\sigma_a)} \right|_{\eta_{\text{eff}}} = \left. \frac{\prod_{d \in \Gamma} \mu_{d;\Gamma}}{\prod_{(a' b') \in \Gamma} (1 - (m_{a' b'}^{(*)})^2)} \delta m_{a \rightarrow b; \Gamma} \right|_{\eta_{\text{eff}}} \neq 0 \quad [\text{along } \Gamma]$$

Loop-Corrected BP Algorithm

- 1. Run bare BP algorithm. Terminate if BP succeeds (i.e. a valid code word is found).
- 2. If BP fails find the most relevant loop Γ that corresponds to the maximal $|r_{\Gamma}|$. Triad search is helping.
- 3. Solve the modified-BP equations for the given Γ . Terminate if the improved-BP succeeds.
- 4. Return to Step 2 with an improved Γ -loop selection.



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LP-erasure (even simpler) algorithm

- 1. Run LP algorithm. Terminate if LP succeeds (i.e. a valid code word is found).
- 2. If LP fails, find the most relevant loop Γ that corresponds to the maximal amplitude $r(\Gamma)$.
- 3. Modify the log-likelihoods along the loop Γ introducing a shift towards zero, i.e. introduce a complete or partial **erasure of the log-likelihoods at the bits**. Run LP with modified log-likelihoods. Terminate if the modified LP succeeds.
- 4. Return to **Step 2** with an improved selection principle for the critical loop.

(155, 64, 20) Test

● IT WORKS!

All troublemakers (~ 200 of them) previously found by LP-based Pseudo-Codeword-Search Algorithm method were successfully **corrected** by the loop-improved LP algorithm.

- Method is invariant with respect the choice of the codeword (used to generate pseudo-codewords).

General Conjecture:

Loop-erasure algorithm is capable of reducing the error-floor.

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Results

- Loop Calculus
 - = Generic Tool for calculating marginal probabilities in terms of loops on underlying graphical structure
- Pseudo-Codeword-Search Algorithm
 - = Efficient way of describing pseudo-codeword spectrum for LP-decoding
- Pseudo-Codewords are all associated with respective Critical Loops
- Effective Free Energy Approach
 - = Variational Principle improving BP with a Critical Loop information
- Loop-corrected BP and Loop-erasure
 - = Algorithms improving BP/LP with a Critical Loop information

Future Efforts

- Improve and continue testing the simple LP-erasure algorithm.
- The major improvement required is in automatization of the critical loop identification scheme. (Towards Monte Carlo test.)
- Testing other (longer) codes.
- Testing other (e.g. correlated) channels.
- All of the above for improving Loop-corrected BP.
- Stat Mech & Inf. Theory (inter-symbol interference, network capacity) on a d -dimensional lattice/graph with/without disorder.

Other complementary developments, e.g. on

- Improving BP [Survey Propagation = Mezard et.al '02; Generalized BP = Yedidia et.al '01]
- Correcting for Loops in BP [Montanarri, Rizzo '05; Parisi, Slanina '05]
- Accelerating convergence of bare BP [Stepanov, Chertkov '06]
- Reducing LP complexity [Taghavi, Siegel '06; Vontobel, Koetter '06]
- Improving LP [Dimakis, Wainwright '06]

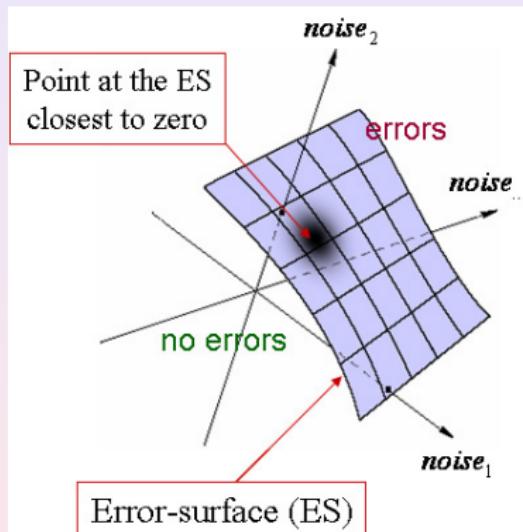


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- V. Chernyak, M. Chertkov, M. Stepanov, B. Vasic, *Error correction on a tree: An instanton approach*, Phys. Rev. Lett. **93**, 198702-1 (2004).
- M.G. Stepanov, M. Chertkov, *Instanton analysis of Low-Density-Parity-Check codes in the error-floor regime*, arXiv:cs.IT/0601070, ISIT 2006 (July 2006, Seattle, WA)
- M.G. Stepanov, M. Chertkov, *Improving convergence of belief propagation decoding*, arXiv:cs.IT/0607112, 44th Allerton Conference (September 27-29, 2006, Allerton, IL)

Optimal Fluctuation

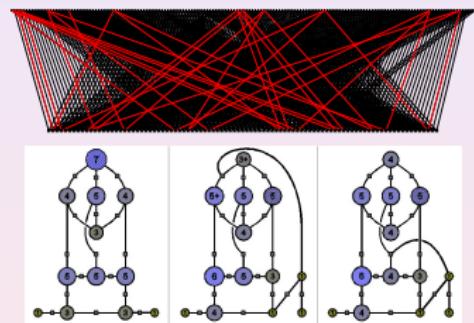
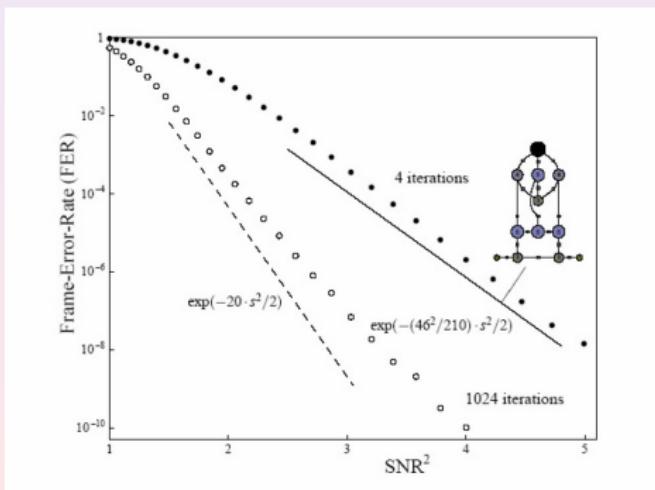
- Laplace method = Large deviation = Steepest descent = instanton = optimal fluctuation method
- $\text{BER} = \int d\text{noise} \text{Weight}(\text{noise})$
- $\text{BER} \sim \text{Weight} \left(\begin{array}{c} \text{optimal configuration} \\ \text{of the noise} \end{array} \right)$
- $\left(\begin{array}{c} \text{optimal configuration} \\ \text{of the noise} \end{array} \right) = \left(\begin{array}{c} \text{point at the ES} \\ \text{closest to zero} \end{array} \right)$



Chernyak, Chertkov, Stepanov, Vasic Phys.Rev.Lett **93**, 198702 (2004)

(155,64,20) Tanner code. Gaussian Channel.

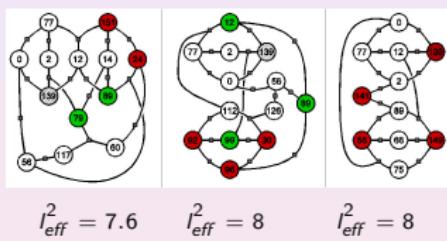
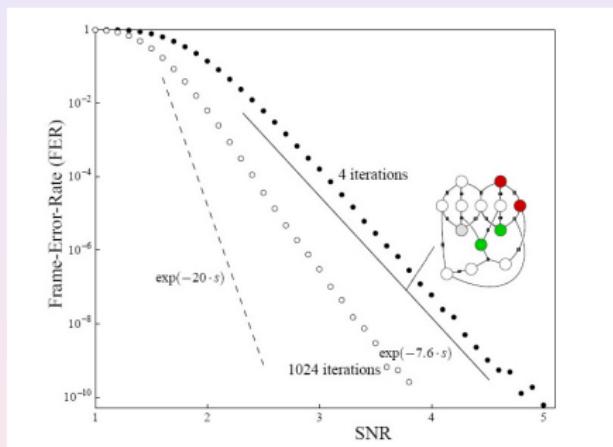
- Instanton-amoeba (numerical minimization)
 implemented for 4-iterations of iterative BP



$$I_{\text{eff}}^2 = \frac{46^2}{210} \quad I_{\text{eff}}^2 = \frac{806}{79} \quad I_{\text{eff}}^2 = \frac{44^2}{188}$$

$$\approx 10.076 \quad \approx 10.203 \quad \approx 10.298$$

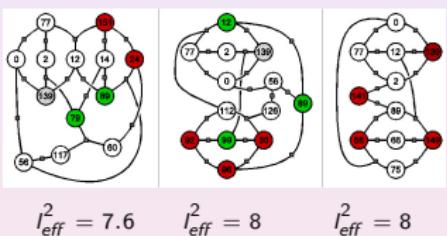
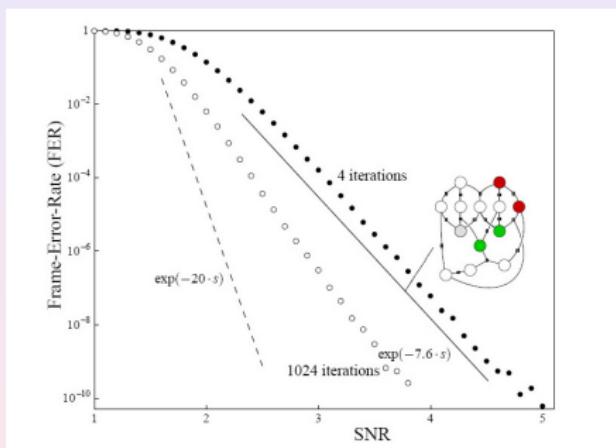
(155,64,20) Tanner code. Laplacian Channel.



Lesson:

Strong dependence of the error-floor performance on the channel

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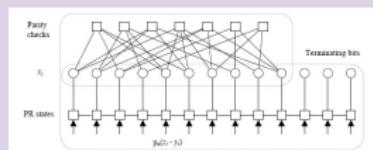
Lesson:

Strong dependence of the error-floor performance on the channel

Example: Inter-Symbol interference (Partial Response) channel

Di-code formulation

- output = $y_i = \sum_j J_{ij}\sigma_j + \xi_i$
 $\langle \xi_i \rangle = 0, \quad \langle \xi_i \xi_j \rangle = \delta_{ij}/s^2$
- σ is encoded by an LDPC code
- di-code=Inter-Symbol Interference + LDPC code
- Decoding of the di-code = solving inference problem on an extended Tanner graph



Our approach

- Formulate di-BP = minimum of the joint (di-) Bethe free energy
- Test iterative version of the di-BP against Monte-Carlo simulations
- Apply instanton (and instanton-LP) approach to analysis of di-BP (di-code) error-floor
- Develop loop-improved di-BP/LP

Dilute Gas of Loops

If d (dimensionality) is large for a lattice problem or

If N is large for a random graph of size N :

$$Z = Z_0 \left(1 + \sum_C r_C \right) \approx Z_0 \prod_{C_{sc}} (1 + r_{sc})$$

C_{sc} are single connected loops.

- The approximation allows an easy multi-scale re-summation.

Ising model

General Graphical Model

$$W(\sigma) = Z^{-1} \prod_{a \in X} f_a(\sigma_a), \quad Z = \sum_{\sigma} \prod_{a \in X} f_a(\sigma_a),$$

Ising model

$$W(\sigma) = Z_I^{-1} \exp \left(\beta \sum_{\alpha=(i,j) \in X} \sigma_i \sigma_j + \sum_{i \in X} h_i \sigma_i \right)$$

$$Z = \sum_{\sigma} \prod_{\alpha=(i,j) \in X} \exp (\beta \sigma_i \sigma_j) = \sum_{\sigma} \prod_{a \in X} f_a(\sigma_a); \quad \{a\} = \{i\} \cup \{\alpha\}$$

$$f_i(\sigma_i) = \begin{cases} \exp(h_i \sigma_i), & \sigma_{i\alpha} = \sigma_{i\beta} = \sigma_i \quad \forall \alpha, \beta \ni i \\ 0, & \text{otherwise;} \end{cases}$$

$$f_{\alpha} (\sigma_{\alpha} = (\sigma_{\alpha i}, \sigma_{\alpha j})) = \exp (\beta \sigma_{\alpha i} \sigma_{\alpha j})$$

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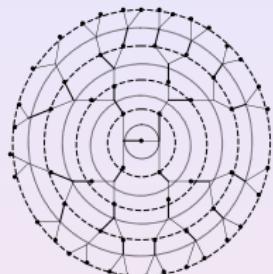
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Paramagnetic (high-temperature) State at $\mathbf{h} = 0$

- The only solution of the BP equations is the trivial one: $\eta = 0$
- The **Loop Series** reduces to the **High-Temperature Expansion**



$$Z(\mathbf{h}) = \sum_{\sigma} \prod_{\alpha=1}^M \delta \left(\prod_{i \in \alpha} \sigma_i, 1 \right) \exp \left(\sum_{i=1}^N h_i \sigma_i \right)$$

h_i is a log-likelihood at a bit (outcome of the channel)

$$Z_{j\alpha}^{\pm}(\mathbf{h}^>) \equiv \sum_{\sigma^>}^{\sigma_j=\pm 1} \prod_{\beta>} \delta \left(\prod_{i \in \beta} \sigma_i, 1 \right) \exp \left(\sum_{i>} h_i \sigma_i \right)$$

$$Z_{j\alpha}^{\pm} = \exp(\pm h_j) \prod_{\beta \neq \alpha} \frac{1}{2} \left(\prod_{i \in \beta}^{i \in \beta} (Z_{i\beta}^+ + Z_{i\beta}^-) \pm \prod_{i \neq j}^{i \in \beta} (Z_{i\beta}^+ - Z_{i\beta}^-) \right)$$

$$\eta_{j\alpha} \equiv \frac{1}{2} \ln \left(\frac{Z_{j\alpha}^+}{Z_{j\alpha}^-} \right), \quad \eta_{j\alpha} = h_j + \sum_{\beta \neq \alpha}^{j \in \beta} \tanh^{-1} \left(\prod_{i \neq j}^{i \in \beta} \tanh \eta_{i\beta} \right)$$

Gibbs measure: $P(\mathbf{x}) = \frac{\exp(-E(\mathbf{x}))}{Z}, \quad Z \equiv \sum_{\mathbf{x}} \exp(-E(\mathbf{x}))$

Exact Variational Principle

$$F\{b(\mathbf{x})\} = \sum_{\mathbf{x}} b(\mathbf{x}) E(\mathbf{x}) - \sum_{\mathbf{x}} b(\mathbf{x}) \ln b(\mathbf{x})$$

$$\left. \frac{\delta F}{\delta b(\mathbf{x})} \right|_{b(\mathbf{x})=p(\mathbf{x})} = 0 \quad \text{under} \quad \sum_{\mathbf{x}} b(\mathbf{x}) = 1$$

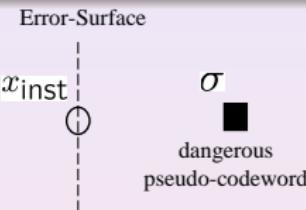
Factorized form of $E(\mathbf{x})$ or other considerations may suggest an approximate variational ansatz (mean-field, $b(\mathbf{x}) = \prod_i b_i(x_i)$, is the famous example)

◀ Bethe Free Energy

LP decoding ($\sigma_i = 0, 1$ AWGN channel)

Minimize, $E = \sum_{\alpha} \sum_{\sigma_{\alpha}} b_{\alpha}(\sigma_{\alpha}) \sum_{i \in \alpha} \sigma_i (1 - 2x_i)/q_i$, under $0 \leq b_i(\sigma_i), b_{\alpha}(\sigma_{\alpha}) \leq 1$

$$\forall \alpha : \sum_{\sigma_{\alpha}} b_{\alpha}(\sigma_{\alpha}) = 1, \quad \& \quad \forall i \forall \alpha \ni i : b_i(\sigma_i) = \sum_{\sigma_{\alpha} \setminus \{i\}} b_{\alpha}(\sigma_{\alpha})$$



Weighted Median:

$$x_{\text{inst}} = \frac{\sigma}{2} \frac{\sum_i \sigma_i}{\sum_i \sigma_i^2}, \quad d = \frac{(\sum_i \sigma_i)^2}{\sum_i \sigma_i^2}$$

$$\text{FER} \sim \exp(-d \cdot s^2/2)$$

Wiberg '96; Forney et.al '01
 Vontobel, Koetter '03, '05

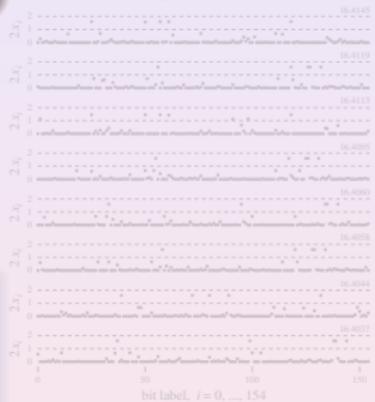
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Chertkov, Stepanov '06

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 $x^{(k+1)} = y^{(k)} + 0$.

(155, 64, 20), AWGN test:

- Fast Convergence



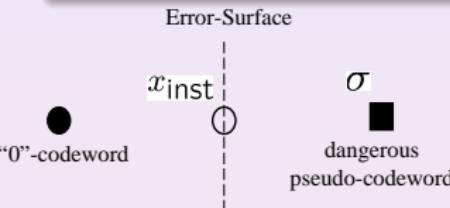
Enlarge

~ 200 pseudo-codewords within
 $16.4037 < d < 20$

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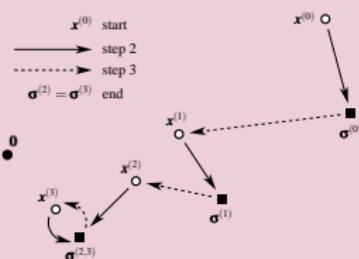
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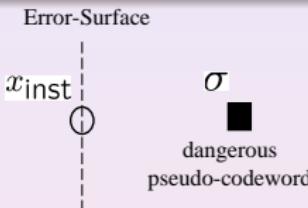
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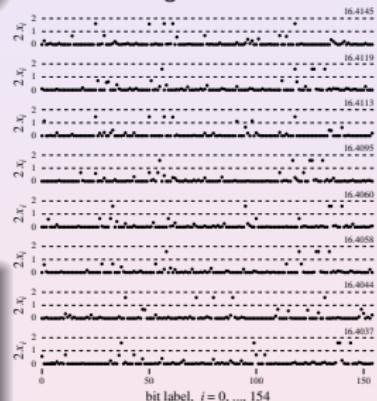
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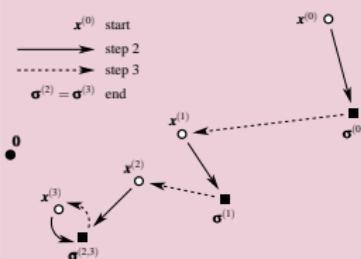
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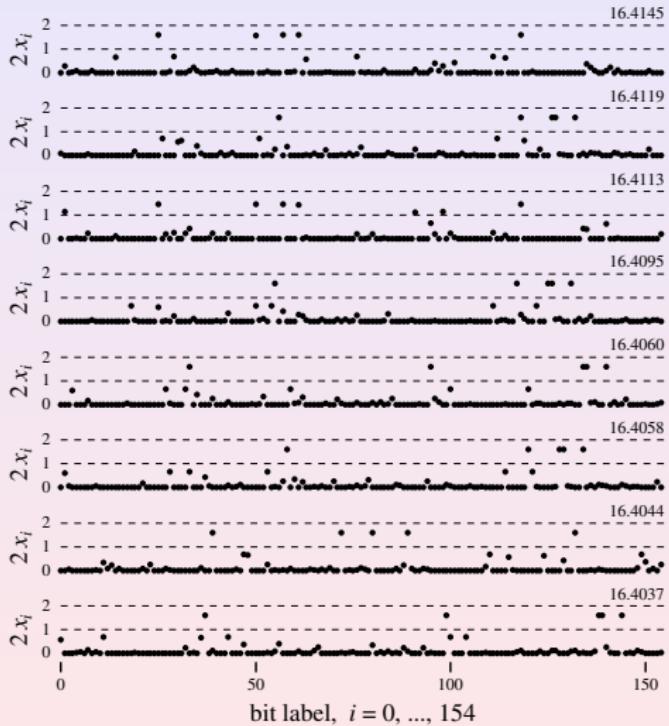
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► Enlarge

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◀ Back

• Replication:

$$Z = \sum_{\sigma} \prod_a f_a(\sigma_a) = \sum_{\sigma'} \prod_a f_a(\sigma_a) \prod_{bc} \frac{1+\sigma_{bc}\sigma_{cb}}{2}, \quad \sigma_{bc} \neq \sigma_{cb}$$

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$$1 + \pi\sigma = \frac{\exp(\sigma\eta + \pi\chi)}{\cosh(\eta + \chi)} \left(1 + (\tanh(\eta + \chi) - \sigma)(\tanh(\eta + \chi) - \pi) \cosh^2(\eta + \chi) \right)$$

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• Fixing the Gauge (η -fields on the graph)

BP equations

$$\sum_{\sigma_a} \left(\tanh(\eta_{ab}^{(bp)} + \eta_{ba}^{(bp)}) - \sigma_{ab} \right) P_a(\sigma_a) = 0 \quad \Rightarrow \quad \eta_{j\alpha}^{bp} = h_j + \sum_{\beta \neq \alpha}^{j \in \beta} \tanh^{-1} \left(\prod_{i \neq j}^{i \in \beta} \tanh \eta_{i\beta}^{bp} \right)$$

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$$\prod_{(bc)} V_{bc} = 1 + \sum_{\text{colored edges}} * \dots *$$

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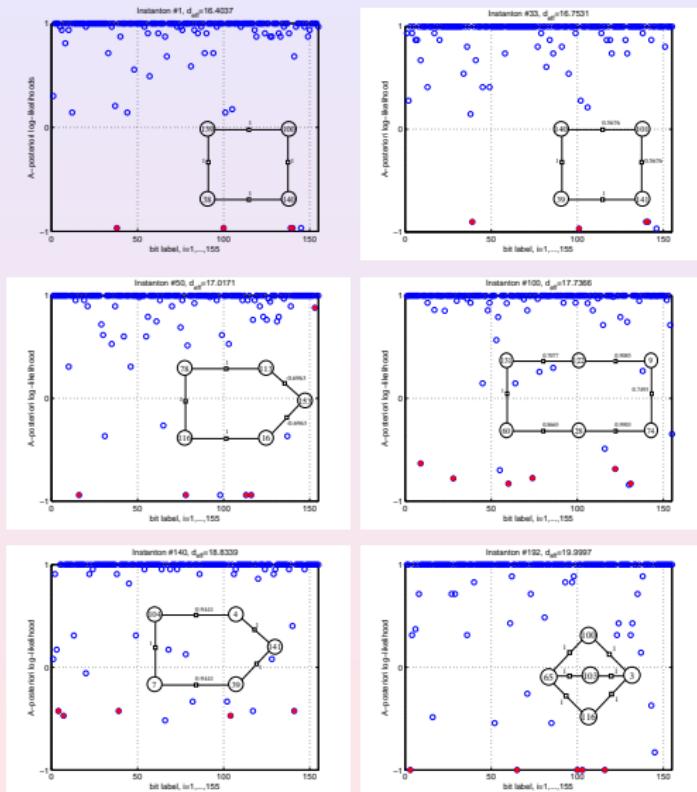


Variational Principle:

$$\prod_{(bc)} V_{bc} \rightarrow 1, \quad Z \rightarrow Z_0, \quad \left. \frac{\delta Z_0}{\delta \eta_{ab}} \right|_{\eta^{(bp)}} = 0$$

$$Z_0 = \left(\prod_{bc} 2 \cosh(\eta_{bc} + \eta_{cb}) \right)^{-1} \sum_{\sigma} \prod_a P_a(\sigma_a)$$

BP is Exact on a Tree
Variational Method in Statistical Mechanics
Pseudo-Codeword (Instanton) Search Algorithm
Loop Series: Derivation Sketch
Pseudo-Codewords & Loops



[◀ Back](#)