

In Memoriam Ralf Koetter



(10/10/1963 - 02/02/2009)

A Graph-Dynamics Interpretation of the Sum-Product Algorithm

Pascal O. Vontobel
Information Theory Research Group
Hewlett-Packard Laboratories Palo Alto

ITA Workshop, UC San Diego, CA, February 9, 2009



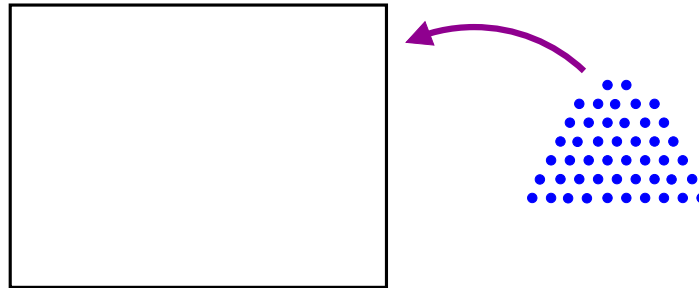
Overview of Talk

- Introductory example
- Review of some basics
(factor graphs / SPA / fixed points of the SPA / graph covers)
- Re-interpretation of fixed points of the SPA
in terms of graph covers and valid configurations therein
- Re-interpretation of the transient part of the SPA
in terms of a graph-dynamical system

Introductory Example

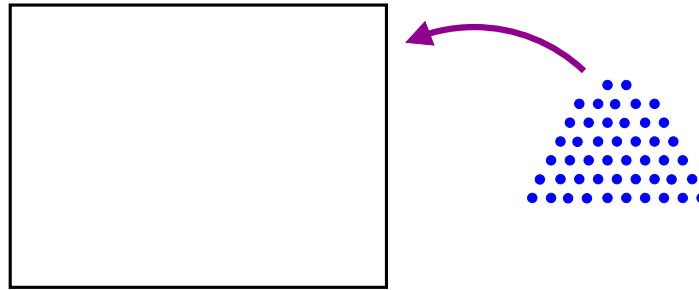
Particles in a Box

Experiment: let us place M particles in a uniformly and independently distributed manner on a very fine lattice bounded by a box.



Particles in a Box

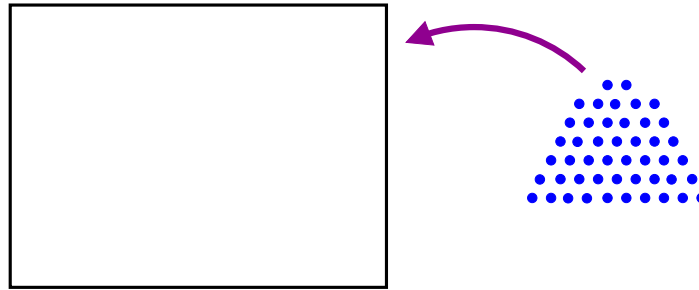
Experiment: let us place M particles in a uniformly and independently distributed manner on a very fine lattice bounded by a box.



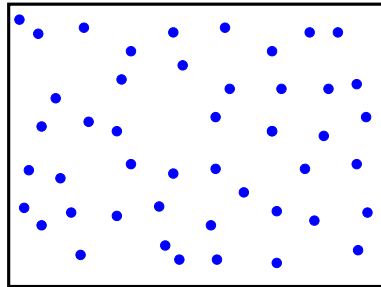
This experiment has many possible outcomes. Here are two of them:

Particles in a Box

Experiment: let us place M particles in a uniformly and independently distributed manner on a very fine lattice bounded by a box.

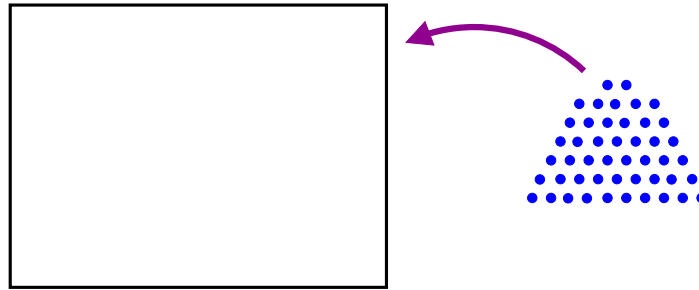


This experiment has many possible outcomes. Here are two of them:

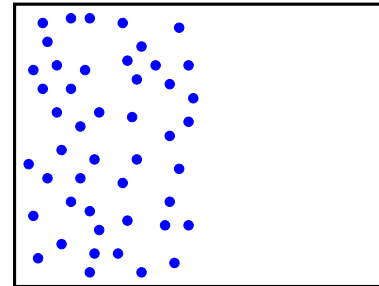
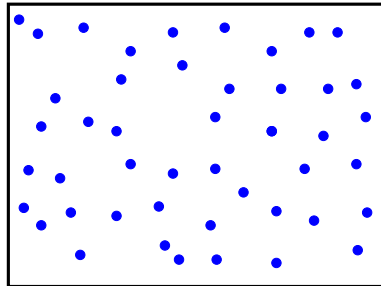


Particles in a Box

Experiment: let us place M particles in a uniformly and independently distributed manner on a very fine lattice bounded by a box.

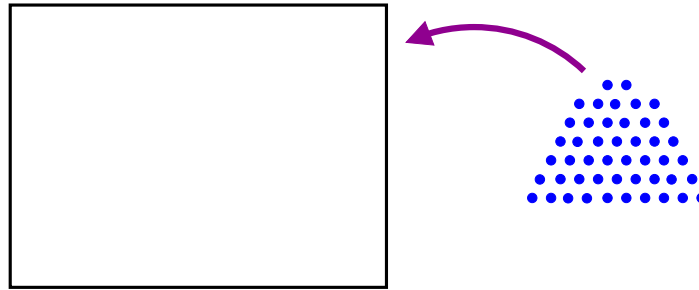


This experiment has many possible outcomes. Here are two of them:

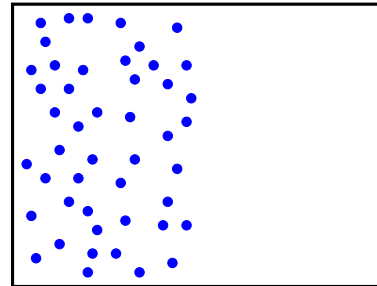
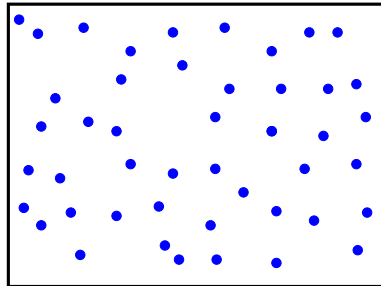


Particles in a Box

Experiment: let us place M particles in a uniformly and independently distributed manner on a very fine lattice bounded by a box.



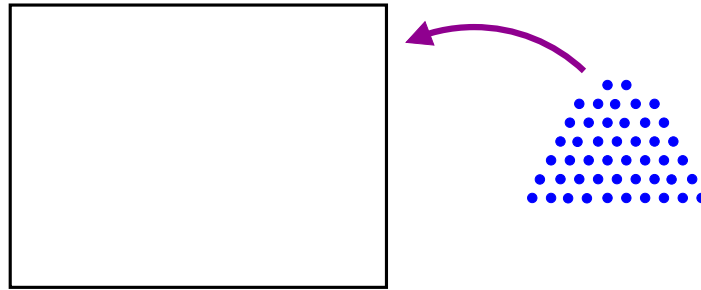
This experiment has many possible outcomes. Here are two of them:



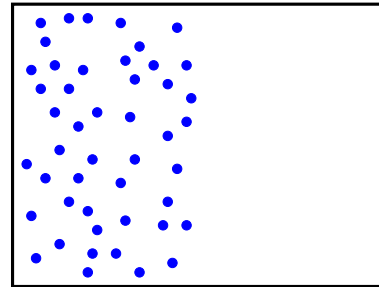
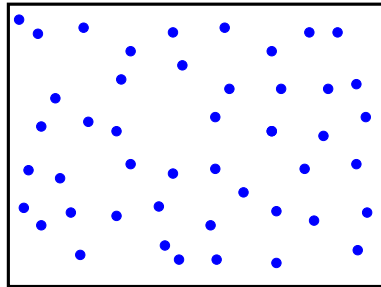
Which one of the above two outcomes is more likely to happen?

Particles in a Box

Experiment: let us place M particles in a uniformly and independently distributed manner on a very fine lattice bounded by a box.



This experiment has many possible outcomes. Here are two of them:

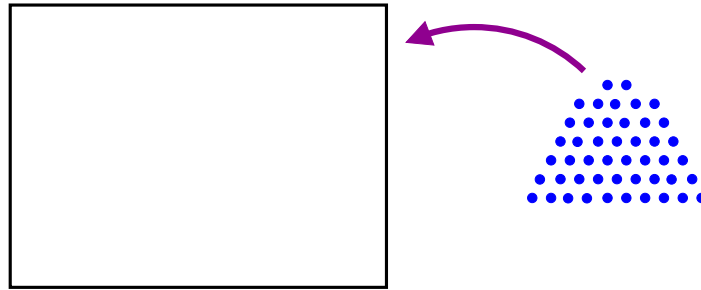


Which one of the above two outcomes is more likely to happen?

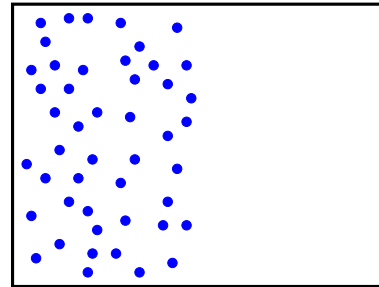
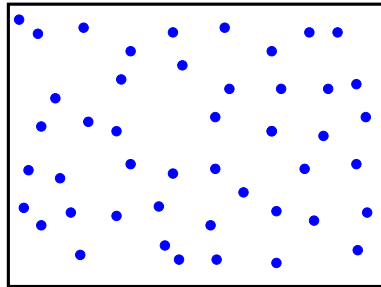
Both scenarios are equally likely!

Particles in a Box

Experiment: let us place M particles in a uniformly and independently distributed manner on a very fine lattice bounded by a box.



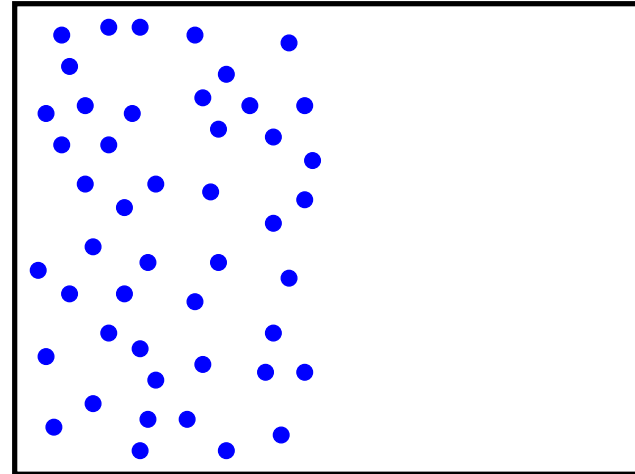
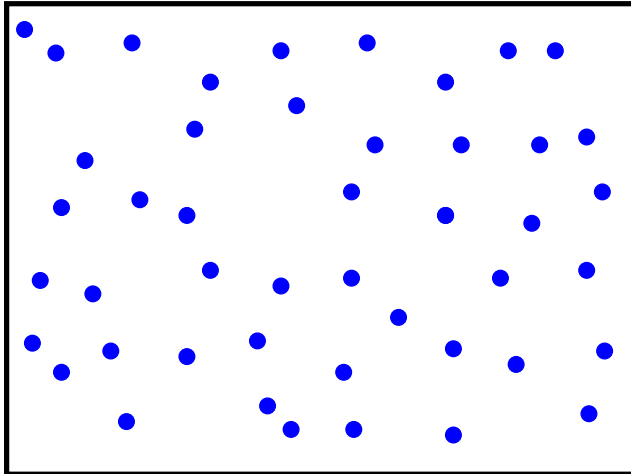
This experiment has many possible outcomes. Here are two of them:



Better question: when doing this experiment again, is the outcome more likely “to look nearly like” outcome 1 or like outcome 2?

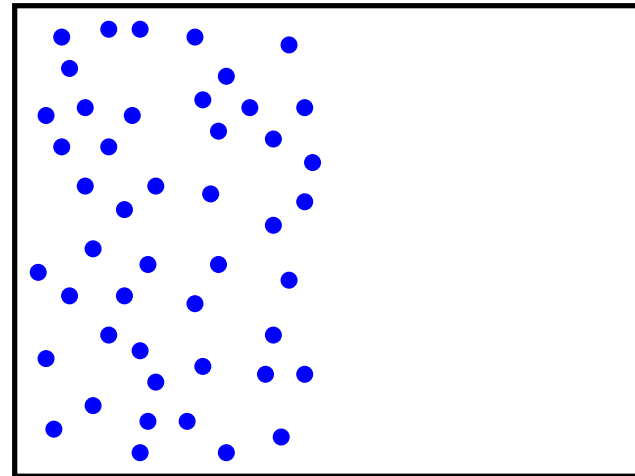
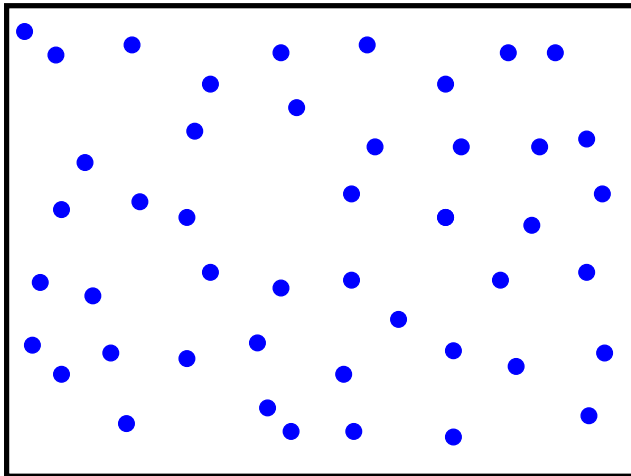
Particles in a Box

The results of the previous experiment:



Particles in a Box

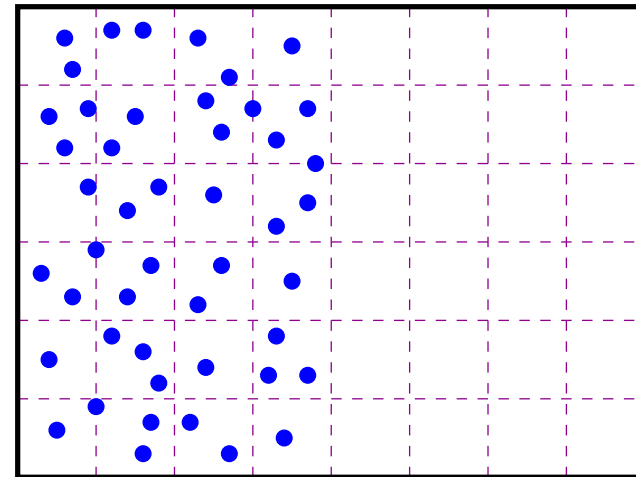
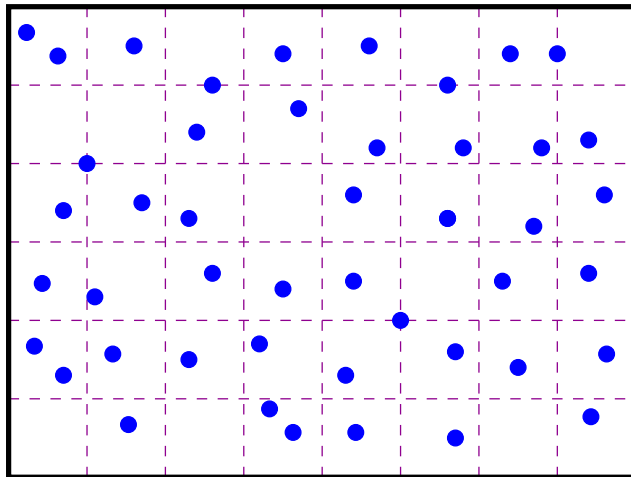
The results of the previous experiment:



microstate = Coordinates of all M particles

Particles in a Box

The results of the previous experiment:



microstate = Coordinates of all M particles

Particles in a Box

The results of the previous experiment:

$$\frac{1}{47}$$

2	1	1	1	1	1	2	0
1	0	1	1	1	1	1	1
1	1	1	0	1	1	1	1
1	1	1	1	2	0	1	1
2	1	1	1	1	1	1	1
0	1	0	2	1	1	0	1

$$\frac{1}{47}$$

2	2	2	1	0	0	0	0
3	2	3	3	0	0	0	0
1	2	1	2	0	0	0	0
3	2	2	1	0	0	0	0
1	3	1	3	0	0	0	0
2	2	2	1	0	0	0	0

microstate = Coordinates of all M particles

Particles in a Box

The results of the previous experiment:

$$\frac{1}{47}$$

2	1	1	1	1	1	2	0
1	0	1	1	1	1	1	1
1	1	1	0	1	1	1	1
1	1	1	1	2	0	1	1
2	1	1	1	1	1	1	1
0	1	0	2	1	1	0	1

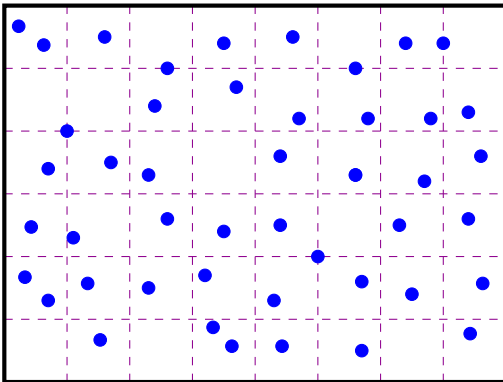
$$\frac{1}{47}$$

2	2	2	1	0	0	0	0
3	2	3	3	0	0	0	0
1	2	1	2	0	0	0	0
3	2	2	1	0	0	0	0
1	3	1	3	0	0	0	0
2	2	2	1	0	0	0	0

microstate = Coordinates of all M particles

macrostate = "Summary" of a microstate

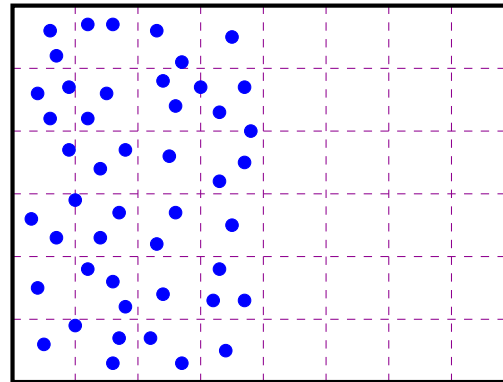
Particles in a Box



$\varphi \downarrow$

2	1	1	1	1	1	2	0
1	0	1	1	1	1	1	1
1	1	1	0	1	1	1	1
1	1	1	1	2	0	1	1
2	1	1	1	1	1	1	1
0	1	0	2	1	1	0	1

$\frac{1}{47}$



$\varphi \downarrow$

2	2	2	1	0	0	0	0
3	2	3	3	0	0	0	0
1	2	1	2	0	0	0	0
3	2	2	1	0	0	0	0
1	3	1	3	0	0	0	0
2	2	2	1	0	0	0	0

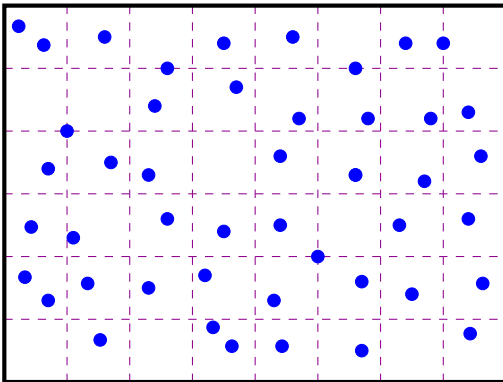
$\frac{1}{47}$

microstate

$\varphi \downarrow$

macrostate

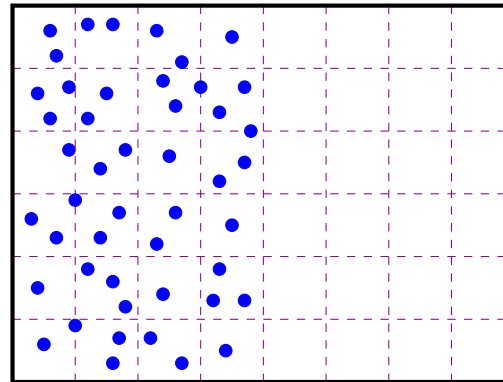
Particles in a Box



$\varphi \downarrow$

2	1	1	1	1	1	2	0
1	0	1	1	1	1	1	1
1	1	1	0	1	1	1	1
1	1	1	1	2	0	1	1
2	1	1	1	1	1	1	1
0	1	0	2	1	1	0	1

$\frac{1}{47}$



$\varphi \downarrow$

2	2	2	1	0	0	0	0
3	2	3	3	0	0	0	0
1	2	1	2	0	0	0	0
3	2	2	1	0	0	0	0
1	3	1	3	0	0	0	0
2	2	2	1	0	0	0	0

$\frac{1}{47}$

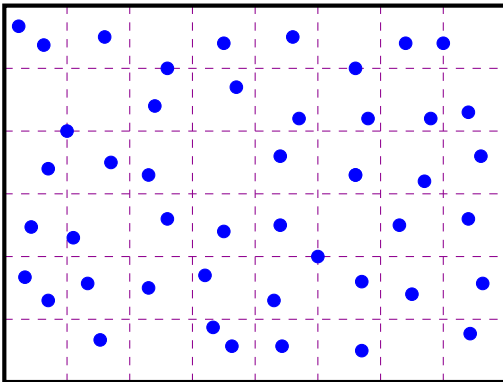
microstate

$\varphi \downarrow$

macrostate

Note: φ is usually a many-to-one mapping.

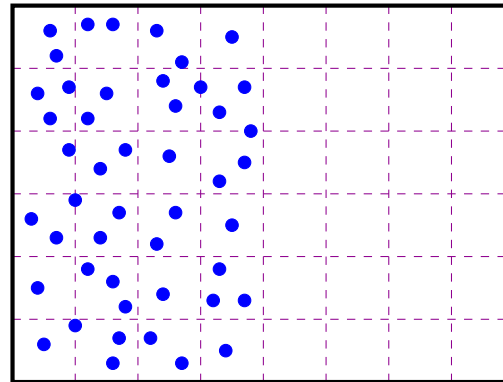
Particles in a Box



$\varphi \downarrow$

2	1	1	1	1	1	2	0
1	0	1	1	1	1	1	1
1	1	1	0	1	1	1	1
1	1	1	1	2	0	1	1
2	1	1	1	1	1	1	1
0	1	0	2	1	1	0	1

$\frac{1}{47}$



$\varphi \downarrow$

2	2	2	1	0	0	0	0
3	2	3	3	0	0	0	0
1	2	1	2	0	0	0	0
3	2	2	1	0	0	0	0
1	3	1	3	0	0	0	0
2	2	2	1	0	0	0	0

$\frac{1}{47}$

microstate

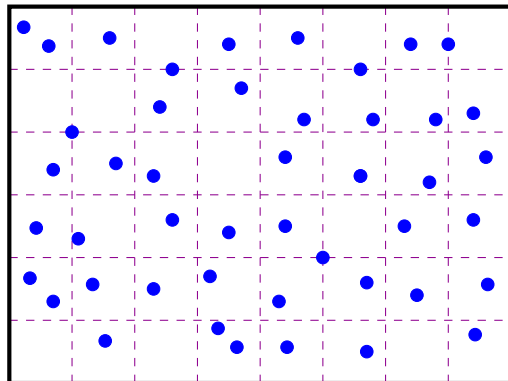
$\varphi \downarrow$

macrostate

If $P(\text{microstate}) = \text{const.}$ for all microstates then

$$\begin{aligned}
 P(\text{macrostate}) &\propto \#\{\text{microstate} : \varphi(\text{microstate}) = \text{macrostate}\} \\
 &= \#\varphi^{-1}(\text{macrostate})
 \end{aligned}$$

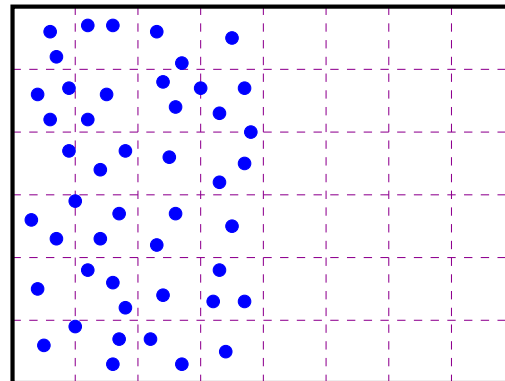
Particles in a Box



$\varphi \downarrow$

2	1	1	1	1	1	2	0
1	0	1	1	1	1	1	1
1	1	1	0	1	1	1	1
1	1	1	1	2	0	1	1
2	1	1	1	1	1	1	1
0	1	0	2	1	1	0	1

$\frac{1}{47}$



$\varphi \downarrow$

2	2	2	1	0	0	0	0
3	2	3	3	0	0	0	0
1	2	1	2	0	0	0	0
3	2	2	1	0	0	0	0
1	3	1	3	0	0	0	0
2	2	2	1	0	0	0	0

$\frac{1}{47}$

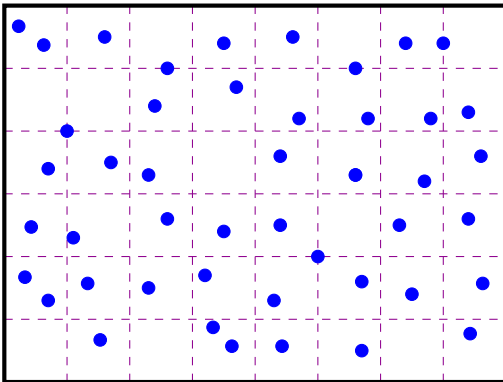
microstate

$\varphi \downarrow$

macrostate

Here: $\#\varphi^{-1}(\text{macrostate 1}) \gg \#\varphi^{-1}(\text{macrostate 2})$

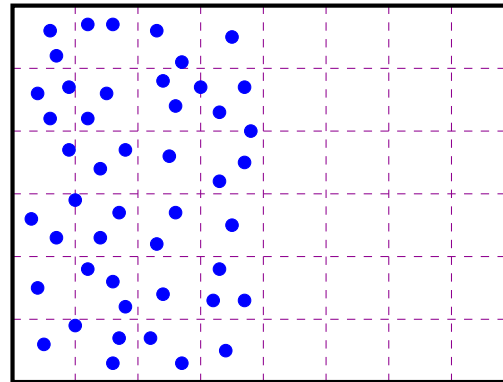
Particles in a Box



$\varphi \downarrow$

2	1	1	1	1	1	2	0
1	0	1	1	1	1	1	1
1	1	1	0	1	1	1	1
1	1	1	1	2	0	1	1
2	1	1	1	1	1	1	1
0	1	0	2	1	1	0	1

$\frac{1}{47}$



$\varphi \downarrow$

2	2	2	1	0	0	0	0
3	2	3	3	0	0	0	0
1	2	1	2	0	0	0	0
3	2	2	1	0	0	0	0
1	3	1	3	0	0	0	0
2	2	2	1	0	0	0	0

$\frac{1}{47}$

microstate

$\varphi \downarrow$

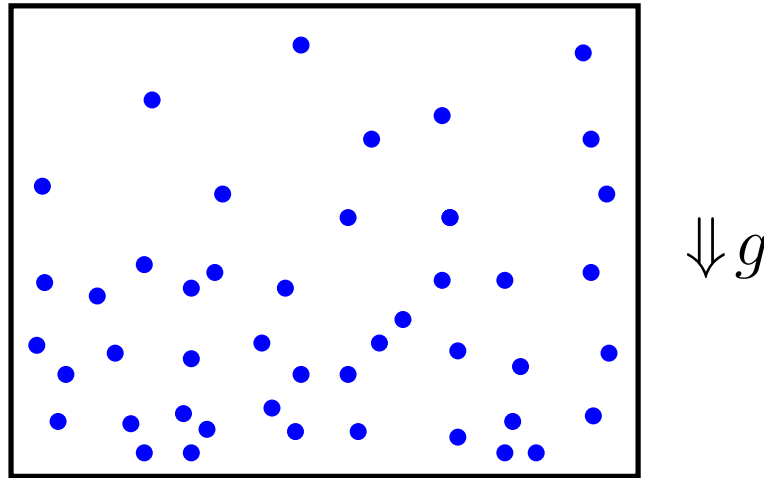
macrostate

Here: $\#\varphi^{-1}(\text{macrostate 1}) \gg \#\varphi^{-1}(\text{macrostate 2})$

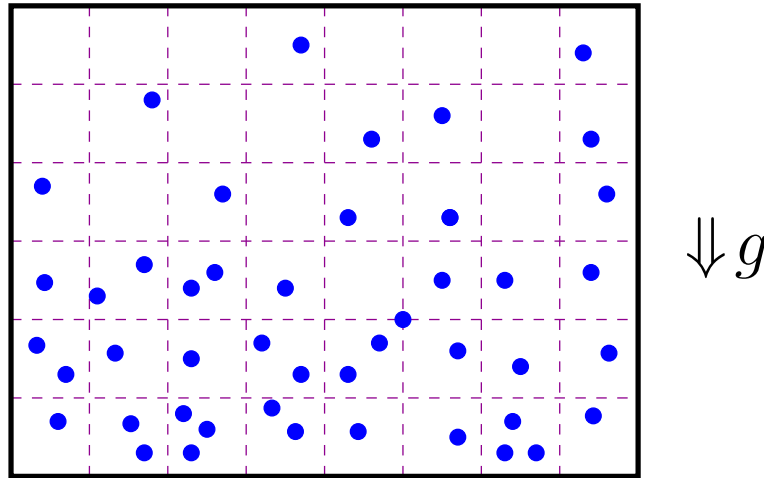
$\Rightarrow P(\text{macrostate 1}) \gg P(\text{macrostate 2})$

Particles in a Box with Gradient Field

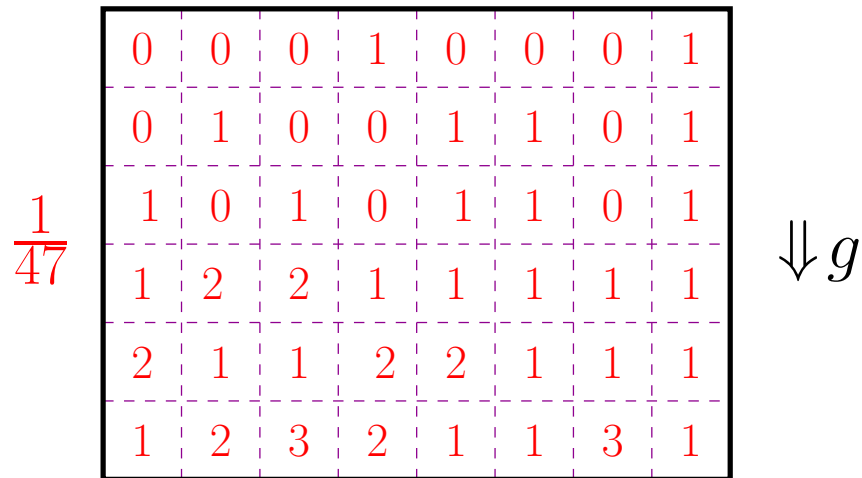
Particles in a Box with Gradient Field



Particles in a Box with Gradient Field



Particles in a Box with Gradient Field



Particles in a Box with Gradient Field

	0	0	0	1	0	0	0	1
	0	1	0	0	1	1	0	1
$\frac{1}{47}$	1	0	1	0	1	1	0	1
	1	2	2	1	1	1	1	1
	2	1	1	2	2	1	1	1
	1	2	3	2	1	1	3	1

$\Downarrow g$

$$\text{If } P(\text{microstate}) \propto \exp\left(-M \cdot E(\varphi(\text{microstate}))\right)$$

Particles in a Box with Gradient Field

	0	0	0	1	0	0	0	1
	0	1	0	0	1	1	0	1
$\frac{1}{47}$	1	0	1	0	1	1	0	1
	1	2	2	1	1	1	1	1
	2	1	1	2	2	1	1	1
	1	2	3	2	1	1	3	1

$\Downarrow g$

If $P(\text{microstate}) \propto \exp\left(-M \cdot E(\varphi(\text{microstate}))\right)$ then

$$P(\text{macrostate}) \propto \exp\left(-M \cdot E(\text{macrostate})\right) \cdot \#\{\text{microstate} : \varphi(\text{microstate}) = \text{macrostate}\}$$

Particles in a Box with Gradient Field

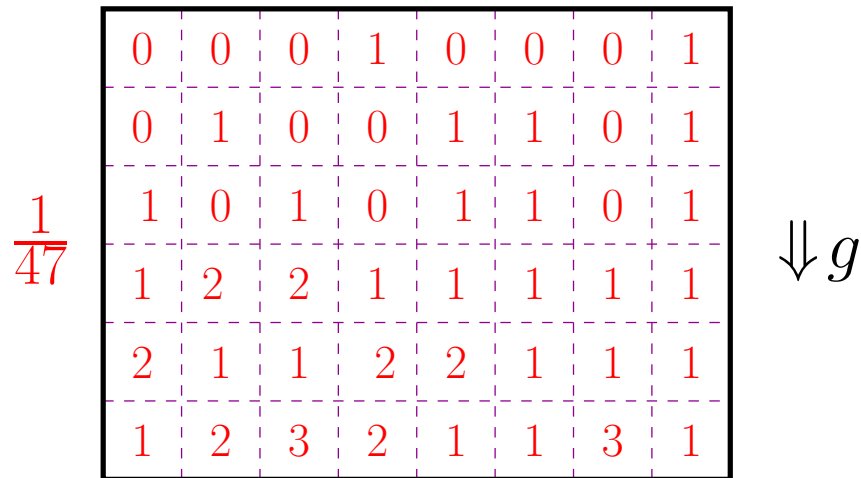
	0	0	0	1	0	0	0	1
	0	1	0	0	1	1	0	1
$\frac{1}{47}$	1	0	1	0	1	1	0	1
	1	2	2	1	1	1	1	1
	2	1	1	2	2	1	1	1
	1	2	3	2	1	1	3	1

$\Downarrow g$

If $P(\text{microstate}) \propto \exp\left(-M \cdot E(\varphi(\text{microstate}))\right)$ then

$$\begin{aligned}
 P(\text{macrostate}) &\propto \exp\left(-M \cdot E(\text{macrostate})\right) \\
 &\quad \cdot \#\{\text{microstate} : \varphi(\text{microstate}) = \text{macrostate}\} \\
 &= \exp\left(-M \cdot E(\text{macrostate})\right) \cdot \#\varphi^{-1}(\text{macrostate})
 \end{aligned}$$

Particles in a Box with Gradient Field



Particles in a Box with Gradient Field

	0	0	0	1	0	0	0	1
	0	1	0	0	1	1	0	1
$\frac{1}{47}$	1	0	1	0	1	1	0	1
	1	2	2	1	1	1	1	1
	2	1	1	2	2	1	1	1
	1	2	3	2	1	1	3	1

$\Downarrow g$

Let $H_M(\text{macrostate}) \triangleq \frac{1}{M} \log \left(\#\varphi^{-1}(\text{macrostate}) \right)$.

Particles in a Box with Gradient Field

	0	0	0	1	0	0	0	1
	0	1	0	0	1	1	0	1
$\frac{1}{47}$	1	0	1	0	1	1	0	1
	1	2	2	1	1	1	1	1
	2	1	1	2	2	1	1	1
	1	2	3	2	1	1	3	1

$\Downarrow g$

Let $H_M(\text{macrostate}) \triangleq \frac{1}{M} \log \left(\#\varphi^{-1}(\text{macrostate}) \right)$.

$\Rightarrow P(\text{macrostate}) \propto \exp \left(-M \cdot E(\text{macrostate}) \right) \cdot \#\varphi^{-1}(\text{macrostate})$

Particles in a Box with Gradient Field

	0	0	0	1	0	0	0	1
	0	1	0	0	1	1	0	1
$\frac{1}{47}$	1	0	1	0	1	1	0	1
	1	2	2	1	1	1	1	1
	2	1	1	2	2	1	1	1
	1	2	3	2	1	1	3	1

$\Downarrow g$

Let $H_M(\text{macrostate}) \triangleq \frac{1}{M} \log \left(\#\varphi^{-1}(\text{macrostate}) \right)$.

$$\begin{aligned} \Rightarrow P(\text{macrostate}) &\propto \exp \left(-M \cdot E(\text{macrostate}) \right) \cdot \#\varphi^{-1}(\text{macrostate}) \\ &= \exp \left(M \cdot \left(-E(\text{macrostate}) + H_M(\text{macrostate}) \right) \right) \end{aligned}$$

Static vs. Dynamic Setup

Static setup:

Static vs. Dynamic Setup

Static setup:

$$P(\mathbf{M}) \propto \exp(-M \cdot E(\mathbf{M})) \cdot \#\varphi^{-1}(\mathbf{M})$$

Static vs. Dynamic Setup

Static setup:

$$P(\mathbf{M}) \propto \exp(-M \cdot E(\mathbf{M})) \cdot \#\varphi^{-1}(\mathbf{M})$$

Dynamic setup:

$$P(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t)) \\ \propto \exp\left(-M \cdot E(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))\right) \cdot \#\varphi^{-1}(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))$$

Static vs. Dynamic Setup

Static setup:

$$P(\mathbf{M}) \propto \exp(-M \cdot E(\mathbf{M})) \cdot \#\varphi^{-1}(\mathbf{M})$$

Dynamic setup:

$$P(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t)) \\ \propto \exp\left(-M \cdot E(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))\right) \cdot \#\varphi^{-1}(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))$$

“Better” dynamic setup:

$$P(\mathbf{M}(t + \Delta t) \mid \mathbf{M}(t)) \\ \propto \exp\left(-M \cdot E(\mathbf{M}(t + \Delta t) \mid \mathbf{M}(t))\right) \cdot \#\varphi^{-1}(\mathbf{M}(t + \Delta t) \mid \mathbf{M}(t))$$

Static vs. Dynamic Setup

Static setup:

will model fix points of the SPA

$$P(\mathbf{M}) \propto \exp(-M \cdot E(\mathbf{M})) \cdot \#\varphi^{-1}(\mathbf{M})$$

Dynamic setup:

$$P(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))$$

$$\propto \exp(-M \cdot E(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))) \cdot \#\varphi^{-1}(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))$$

“Better” dynamic setup:

$$P(\mathbf{M}(t + \Delta t) \mid \mathbf{M}(t))$$

$$\propto \exp(-M \cdot E(\mathbf{M}(t + \Delta t) \mid \mathbf{M}(t))) \cdot \#\varphi^{-1}(\mathbf{M}(t + \Delta t) \mid \mathbf{M}(t))$$

Static vs. Dynamic Setup

Static setup:

will model fix points of the SPA

$$P(\mathbf{M}) \propto \exp(-M \cdot E(\mathbf{M})) \cdot \#\varphi^{-1}(\mathbf{M})$$

Dynamic setup:

$$P(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))$$

$$\propto \exp(-M \cdot E(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))) \cdot \#\varphi^{-1}(\mathbf{M}(t + \Delta t) \mid \mathbf{m}(t))$$

“Better” dynamic setup:

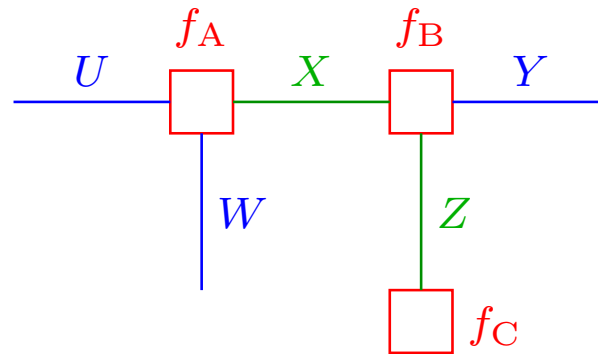
will model the transient part of the SPA

$$P(\mathbf{M}(t + \Delta t) \mid \mathbf{M}(t))$$

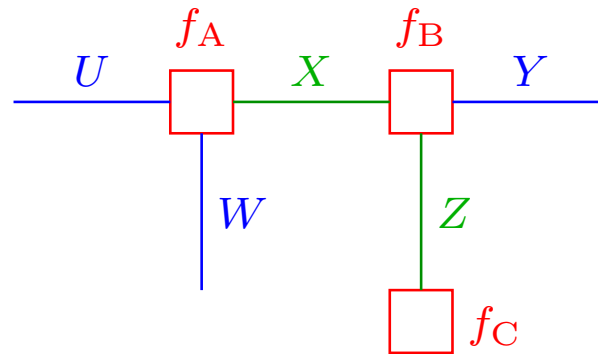
$$\propto \exp(-M \cdot E(\mathbf{M}(t + \Delta t) \mid \mathbf{M}(t))) \cdot \#\varphi^{-1}(\mathbf{M}(t + \Delta t) \mid \mathbf{M}(t))$$

Forney-style Factor Graphs (FFGs)

Forney-style Factor Graphs (FFGs)

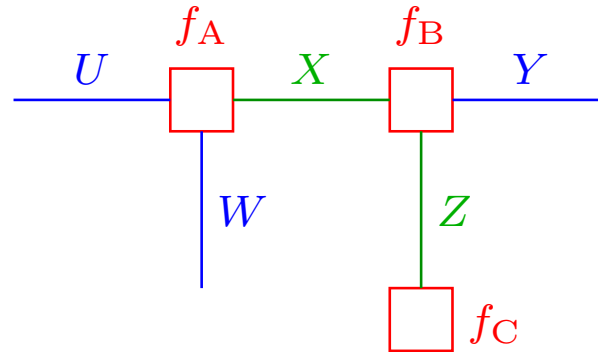


Forney-style Factor Graphs (FFGs)



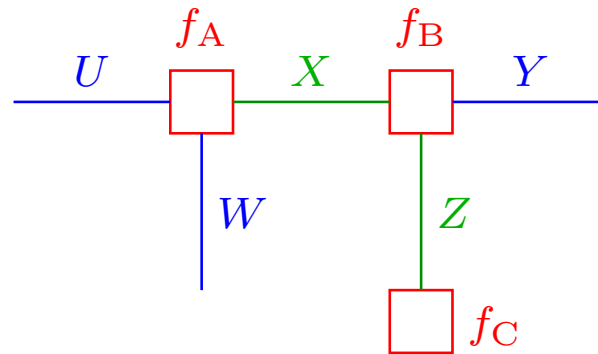
- **Factor graphs** were defined in [Kschischang:Frey:Loeliger:01].

Forney-style Factor Graphs (FFGs)



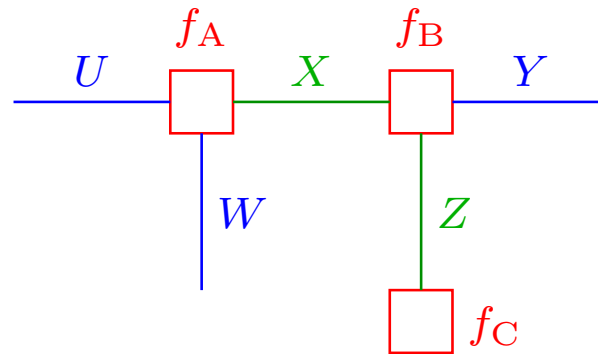
- **Factor graphs** were defined in [Kschischang:Frey:Loeliger:01].
- **Normal (factor) graphs** were defined in [Forney:01].

Forney-style Factor Graphs (FFGs)



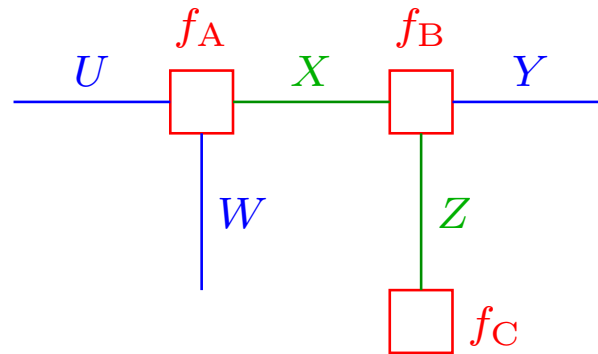
- **Factor graphs** were defined in [Kschischang:Frey:Loeliger:01].
 - **Normal (factor) graphs** were defined in [Forney:01].
- ⇒ We will call them **Forney-style Factor graphs (FFGs)**.

Forney-style Factor Graphs (FFGs)



The above FFG has

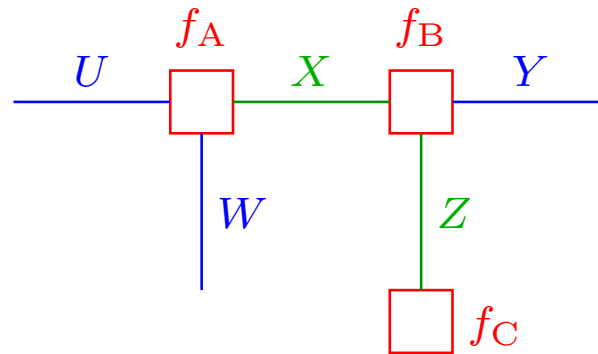
Forney-style Factor Graphs (FFGs)



The above FFG has

- the **local functions** f_A , f_B , and f_C ,

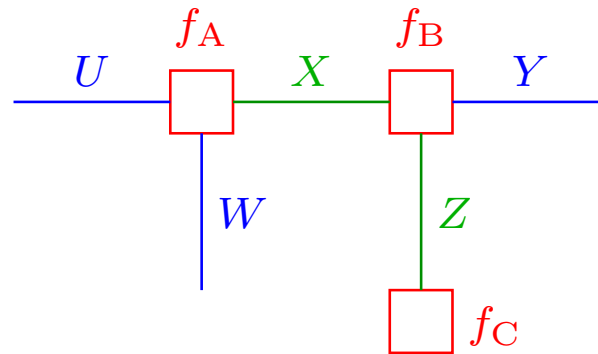
Forney-style Factor Graphs (FFGs)



The above FFG has

- the **local functions** f_A , f_B , and f_C ,
- the **edges** corresponding to the variables X and Z ,

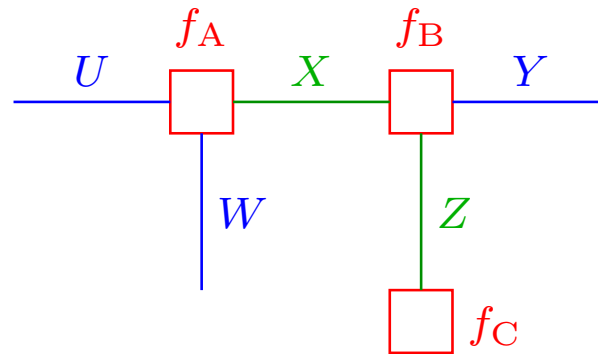
Forney-style Factor Graphs (FFGs)



The above FFG has

- the **local functions** f_A , f_B , and f_C ,
- the **edges** corresponding to the variables X and Z ,
- the **half edges** corresponding to the variables U , W , and Y ,

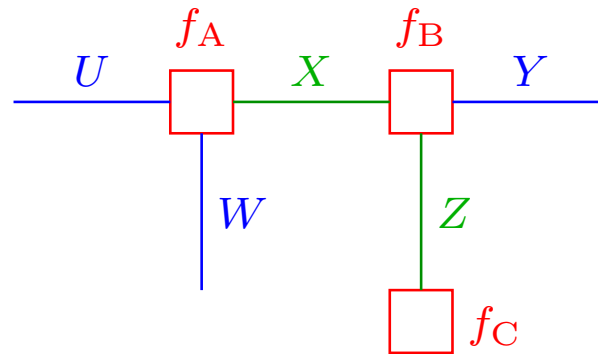
Forney-style Factor Graphs (FFGs)



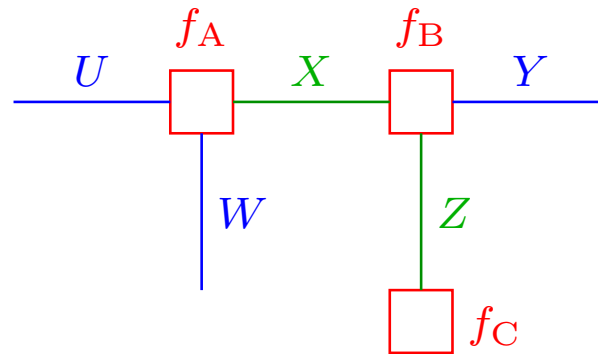
The above FFG has

- the **local functions** f_A , f_B , and f_C ,
- the **edges** corresponding to the variables X and Z ,
- the **half edges** corresponding to the variables U , W , and Y ,
- and finally the **global function** $f_A(u, w, x) \cdot f_B(x, y, z) \cdot f_C(z)$.

Forney-style Factor Graphs (FFGs)

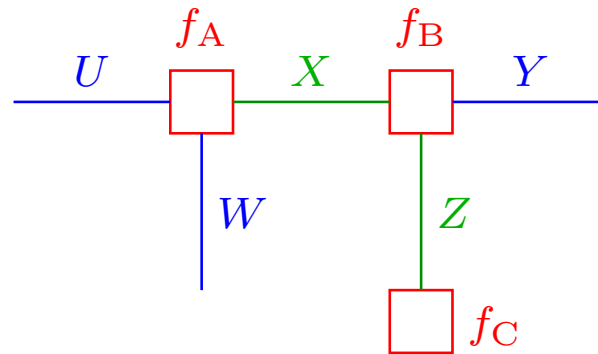


Forney-style Factor Graphs (FFGs)



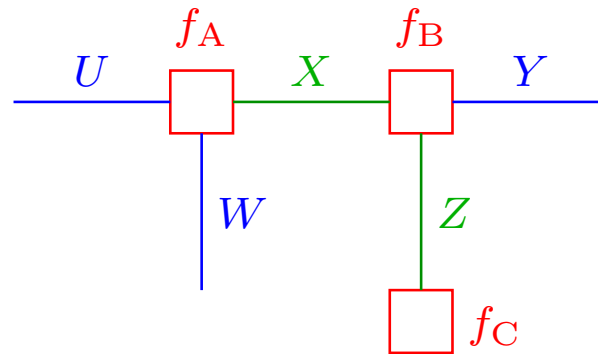
- A **configuration** is a particular assignment of values to all variables.

Forney-style Factor Graphs (FFGs)



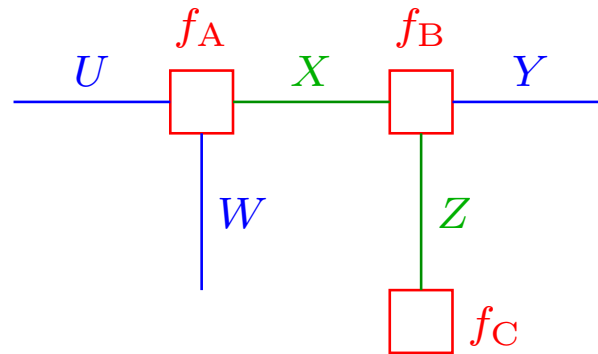
- A **configuration** is a particular assignment of values to all variables.
- The **configuration space** Ω is the set of all configurations.

Forney-style Factor Graphs (FFGs)



- A **configuration** is a particular assignment of values to all variables.
- The **configuration space** Ω is the set of all configurations.
- A configuration $\omega \in \Omega$ is called **valid** if $f(\omega) \neq 0$.

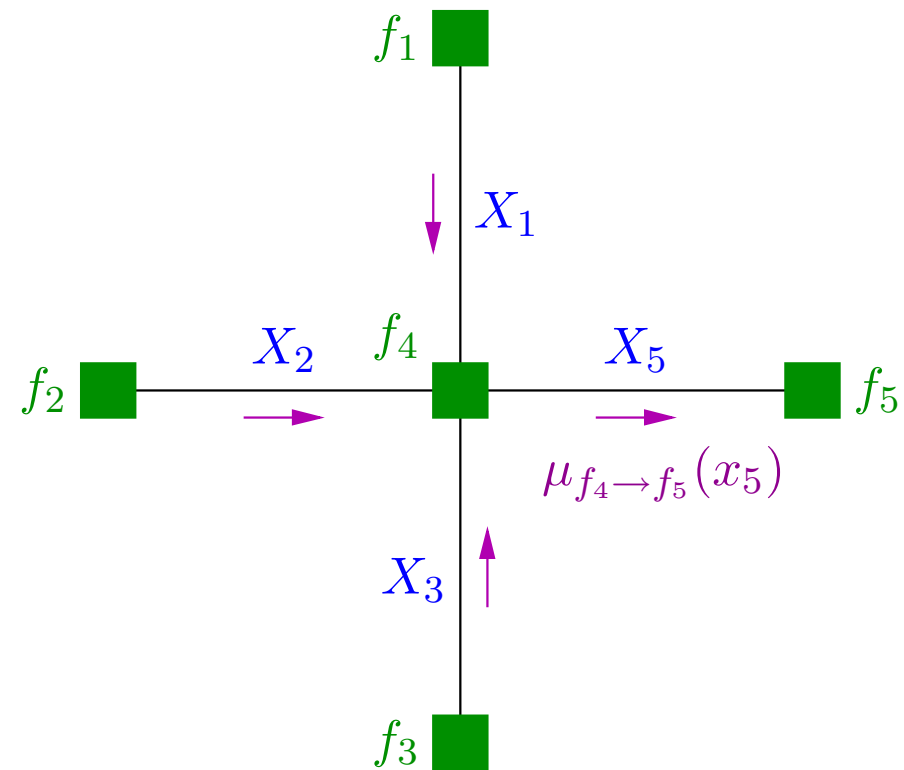
Forney-style Factor Graphs (FFGs)



- A **configuration** is a particular assignment of values to all variables.
- The **configuration space** Ω is the set of all configurations.
- A configuration $\omega \in \Omega$ is called **valid** if $f(\omega) \neq 0$.
- System variable: $X : \Omega \rightarrow A_X : \omega \mapsto x = X(\omega)$.

The Sum-Product Algorithm (SPA)

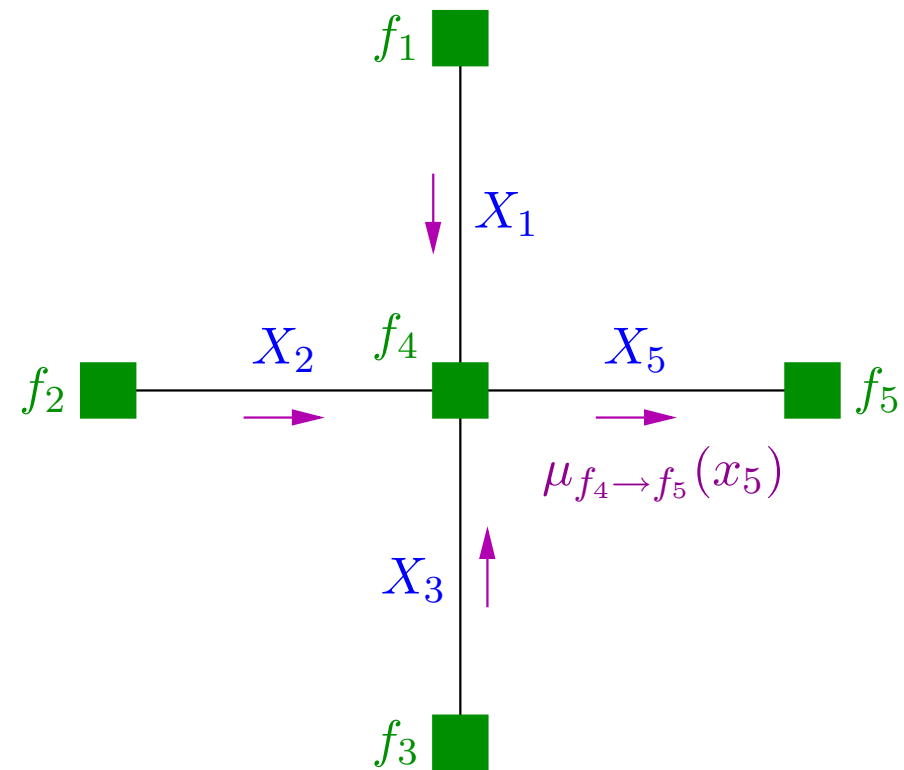
SPA: Update Rule



$$\mu_{f_4 \rightarrow f_5}(x_5)$$

$$= \frac{1}{Z_{f_4 \rightarrow f_5}} \sum_{x_1} \sum_{x_2} \sum_{x_3} f_4(x_1, x_2, x_3, x_5) \cdot \mu_{f_1 \rightarrow f_4}(x_1) \cdot \mu_{f_2 \rightarrow f_4}(x_2) \cdot \mu_{f_3 \rightarrow f_4}(x_3)$$

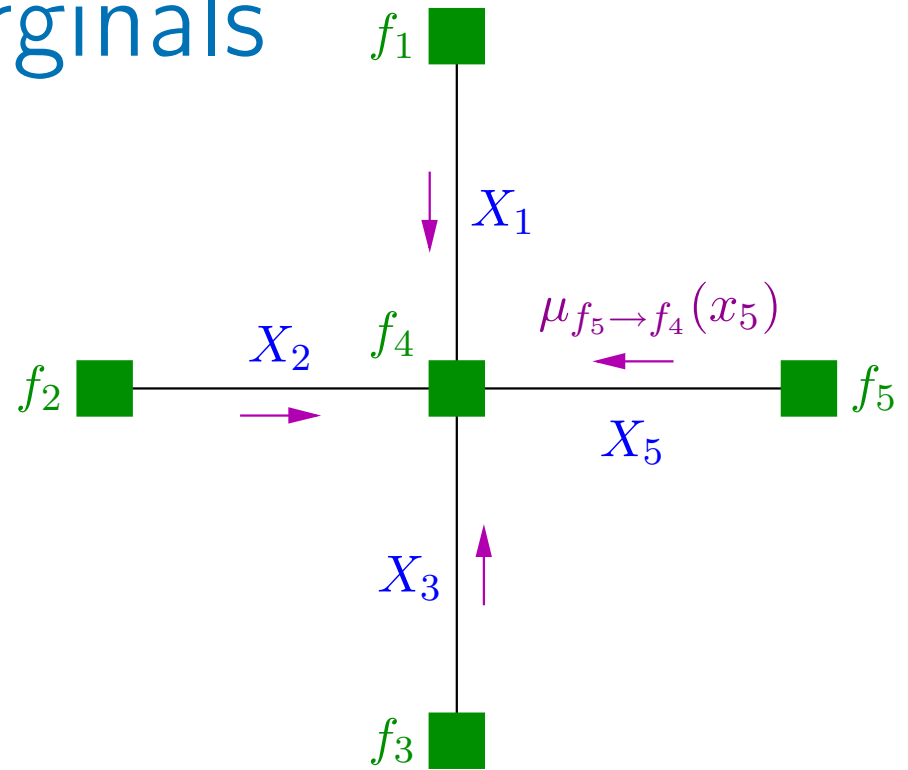
SPA: Update Rule



$$\begin{aligned} & \mu_{f_4 \rightarrow f_5}(x_5) \\ &= \frac{1}{Z_{f_4 \rightarrow f_5}} \sum_{x_1} \sum_{x_2} \sum_{x_3} f_4(x_1, x_2, x_3, x_5) \cdot \mu_{f_1 \rightarrow f_4}(x_1) \cdot \mu_{f_2 \rightarrow f_4}(x_2) \cdot \mu_{f_3 \rightarrow f_4}(x_3) \end{aligned}$$

Note: $\frac{1}{Z_{f_4 \rightarrow f_5}}$ is suitably chosen depending on the setup.

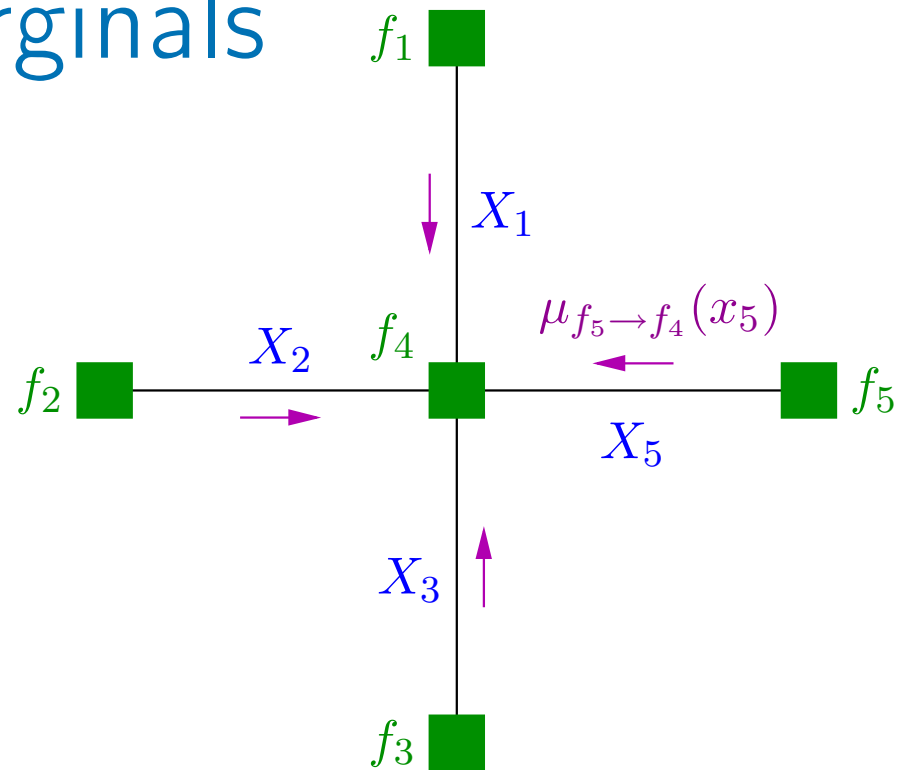
SPA: Computing Marginals



$$\eta_{f_4}(x_1, x_2, x_3, x_5)$$

$$= \frac{1}{Z_{f_4}} f_4(x_1, x_2, x_3, x_5) \cdot \mu_{f_1 \rightarrow f_4}(x_1) \cdot \mu_{f_2 \rightarrow f_4}(x_2) \cdot \mu_{f_3 \rightarrow f_4}(x_3) \cdot \mu_{f_5 \rightarrow f_4}(x_5)$$

SPA: Computing Marginals



$$\eta_{f_4}(x_1, x_2, x_3, x_5)$$

$$= \frac{1}{Z_{f_4}} f_4(x_1, x_2, x_3, x_5) \cdot \mu_{f_1 \rightarrow f_4}(x_1) \cdot \mu_{f_2 \rightarrow f_4}(x_2) \cdot \mu_{f_3 \rightarrow f_4}(x_3) \cdot \mu_{f_5 \rightarrow f_4}(x_5)$$

Note: $\frac{1}{Z_{f_4}}$ is suitably chosen depending on the setup.

Fixed Points of the SPA

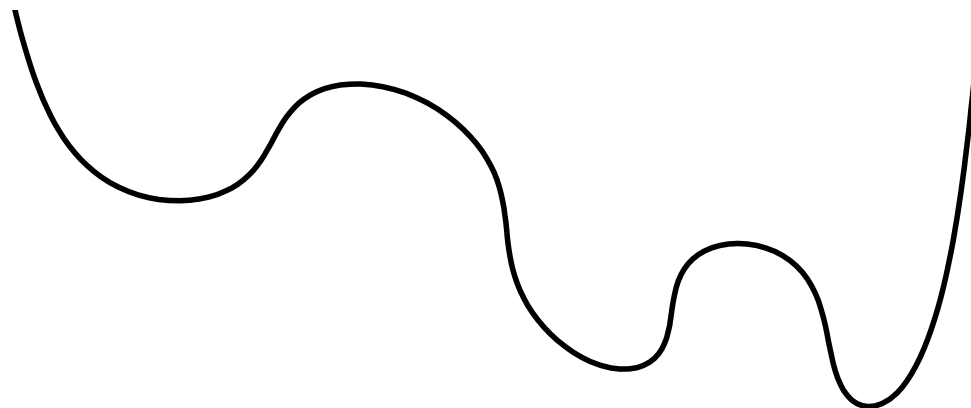
Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).

Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

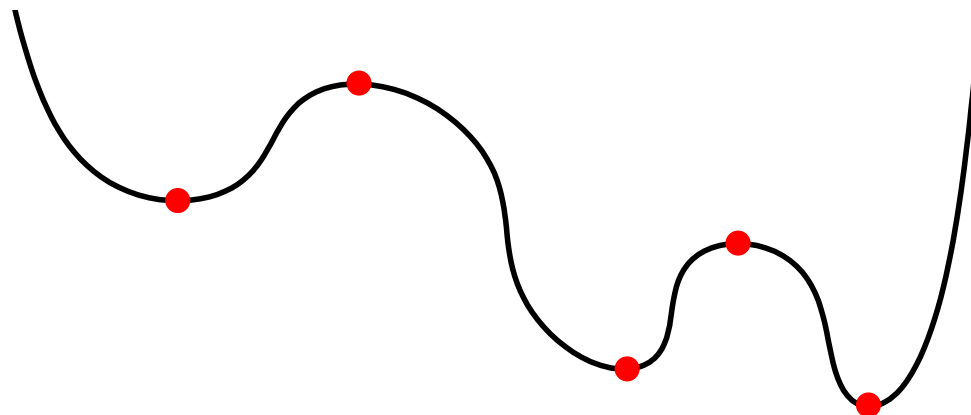
Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).



Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

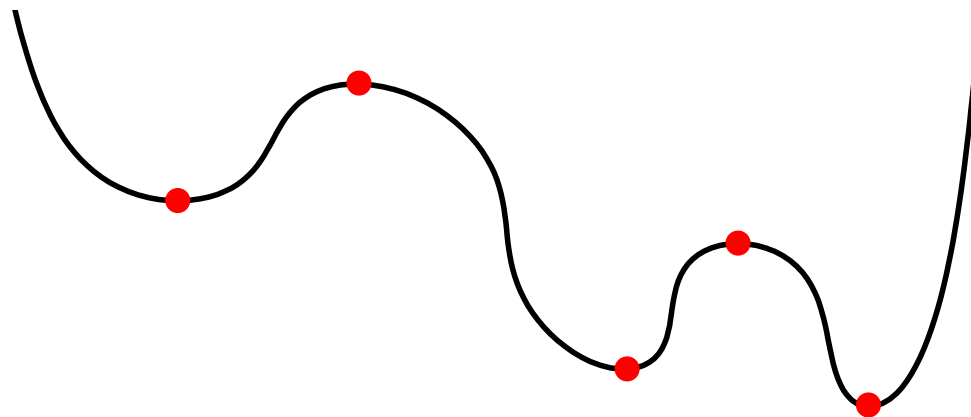
Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).



Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).

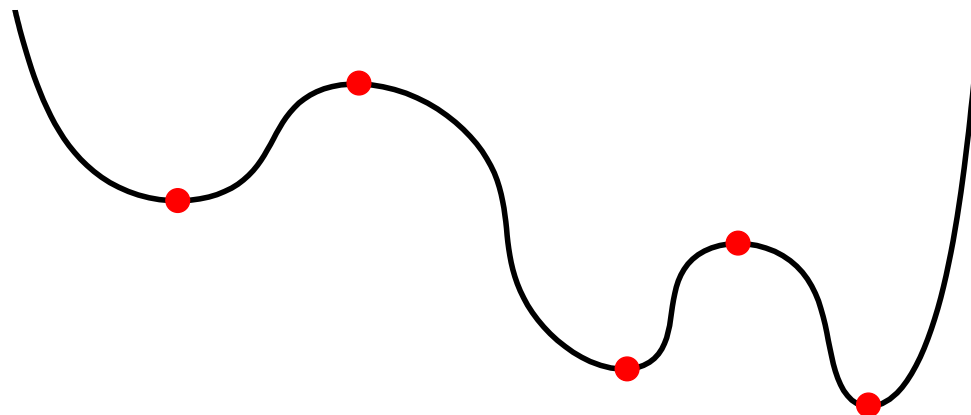


Note that the VBFE is an **approximation** of the Var. Gibbs free energy:

Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).



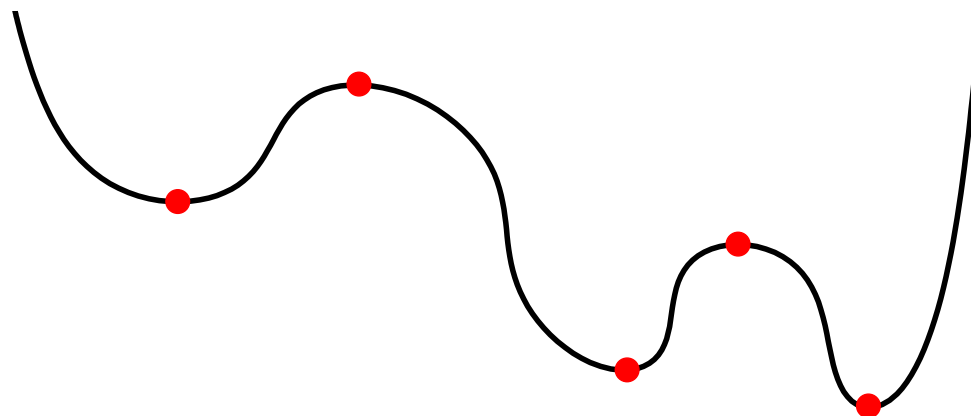
Note that the VBFE is an **approximation** of the Var. Gibbs free energy:

- If it is an **approximation**, how is it possible that we obtain an **exact** result like in the above theorem?

Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).

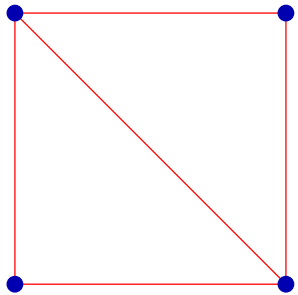


Note that the VBFE is an **approximation** of the Var. Gibbs free energy:

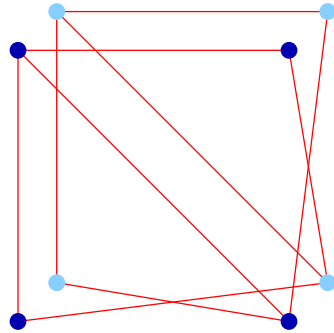
- If it is an **approximation**, how is it possible that we obtain an **exact** result like in the above theorem?
- What is the **meaning** of the VBFE?

Graph Covers and Counting Valid Configurations Therein

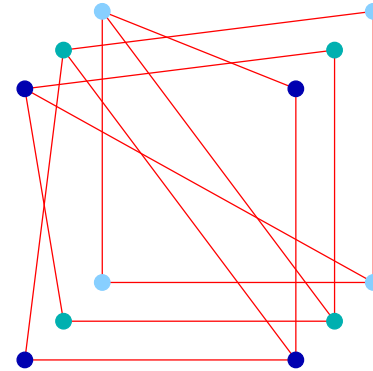
Graph Covers



original graph



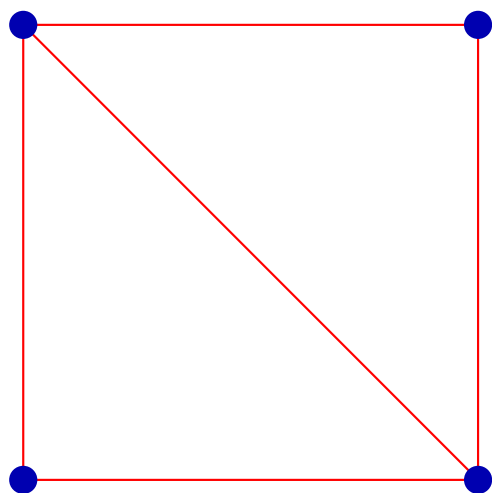
(a possible)
double cover of
the original graph



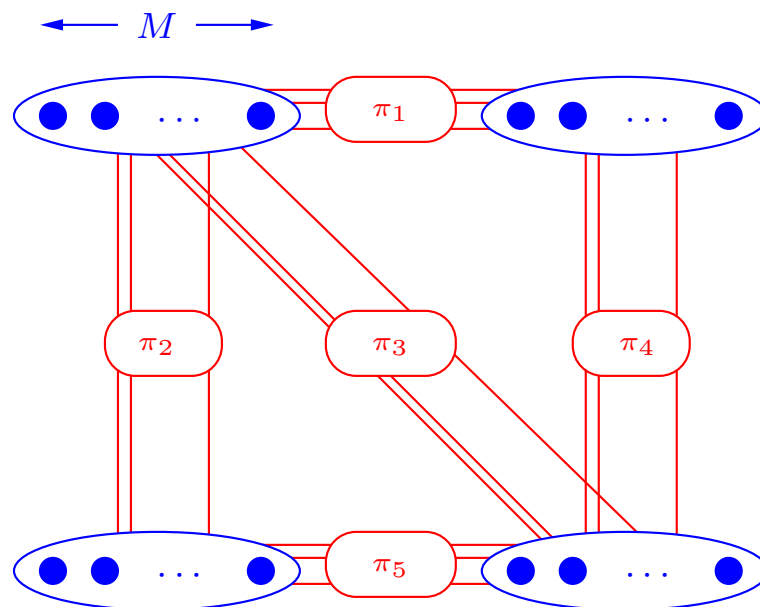
(a possible)
triple cover of
the original graph

...

Graph Covers



original graph

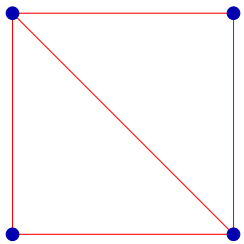


(possible)
 M -fold cover of
original graph

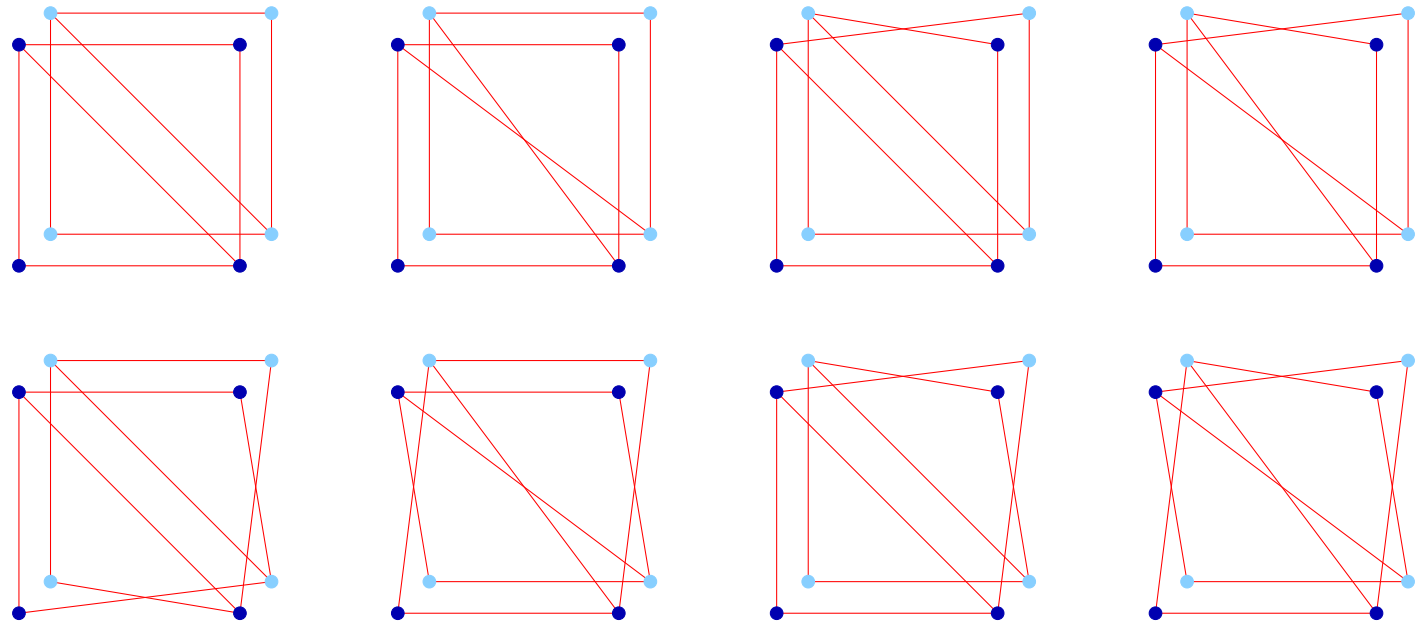
An M -fold cover is also called a cover of degree M . Do not confuse this degree with the degree of a vertex!

Note: there are many possible M -fold covers of a graph.

Graph Covers

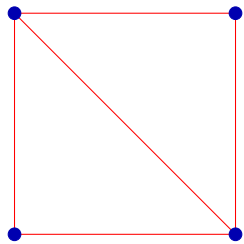


original graph

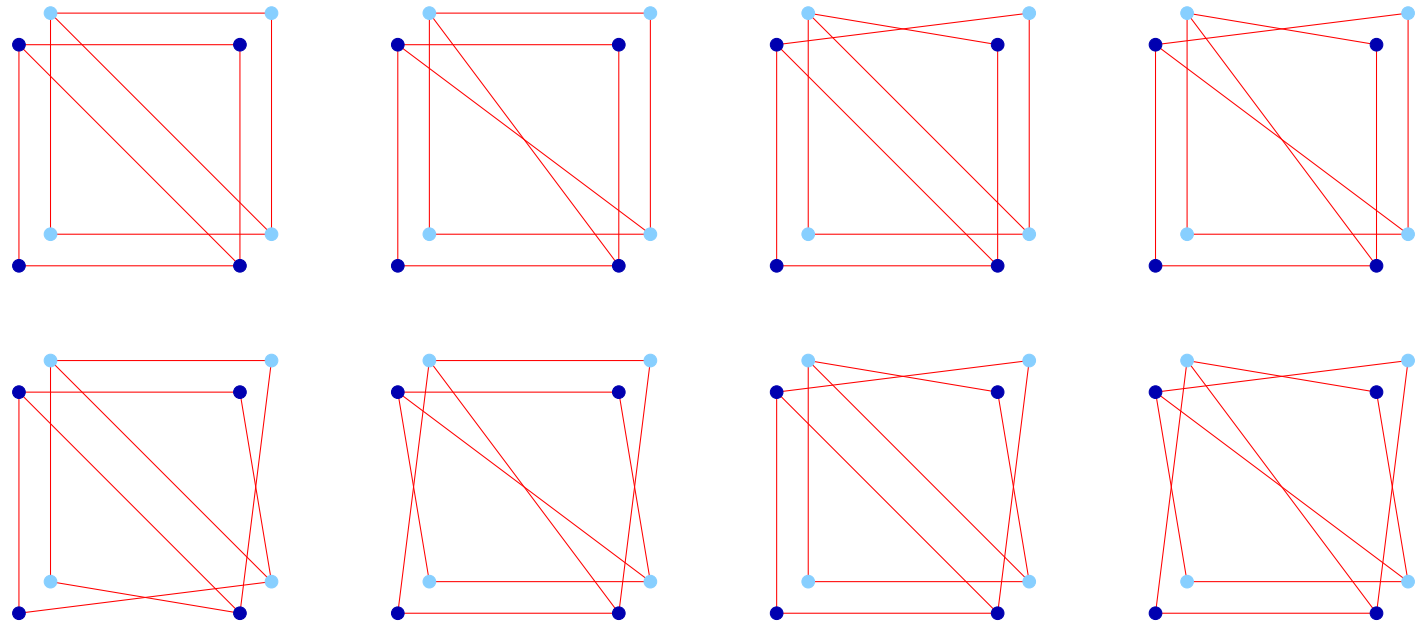


sample of possible
double covers of
the original graph

Graph Covers



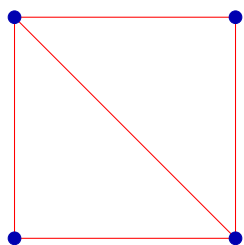
original graph



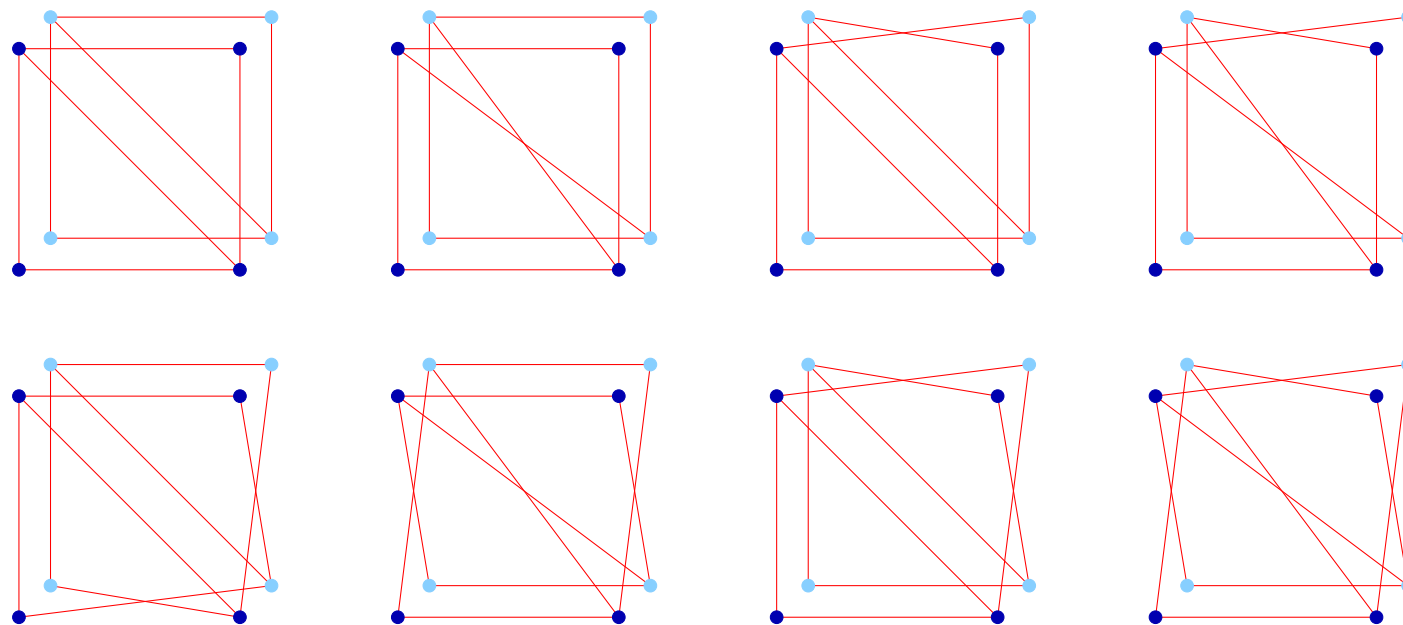
sample of possible
double covers of
the original graph

Note: the above graph has $2! \cdot 2! \cdot 2! \cdot 2! \cdot 2! = 32$ double covers.

Graph Covers



original graph

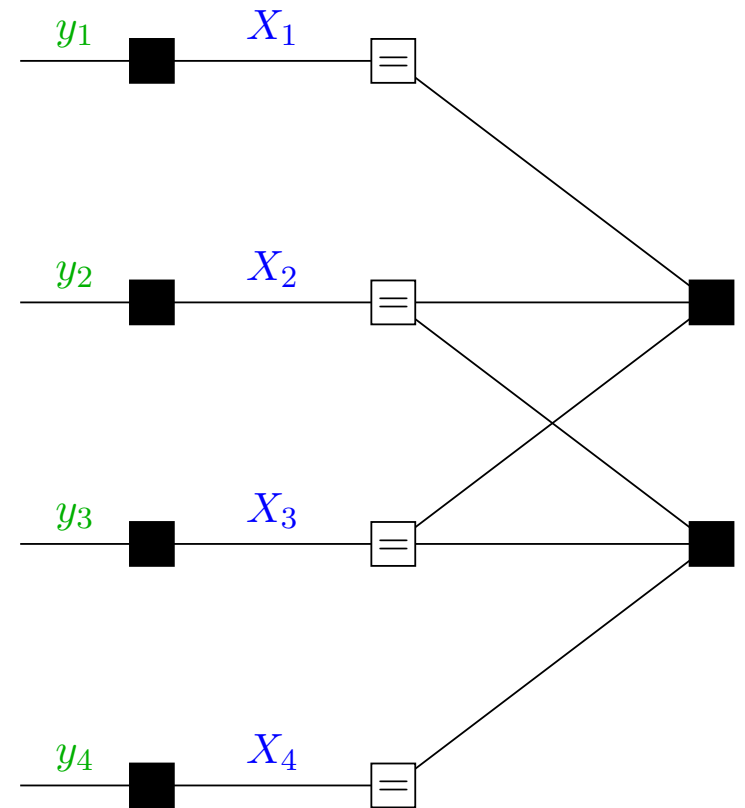


sample of possible
double covers of
the original graph

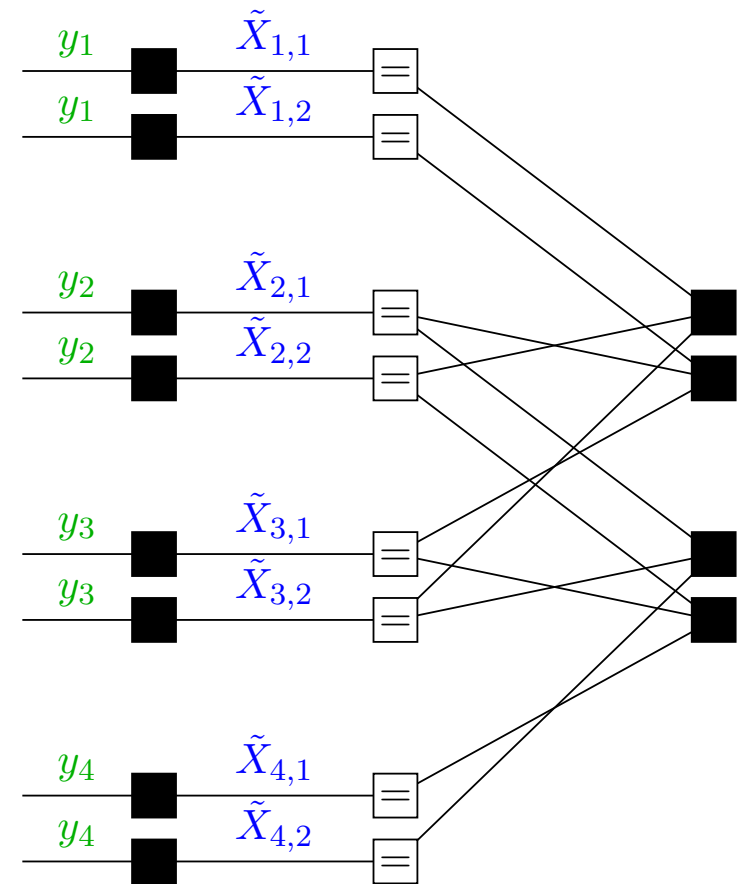
Note: the above graph has $2! \cdot 2! \cdot 2! \cdot 2! \cdot 2! = 32$ double covers.

In general: $\#\tilde{\mathcal{G}}_M = \#(M\text{-covers of } G) = (M!)^{\#\text{Edges}(G)}$.

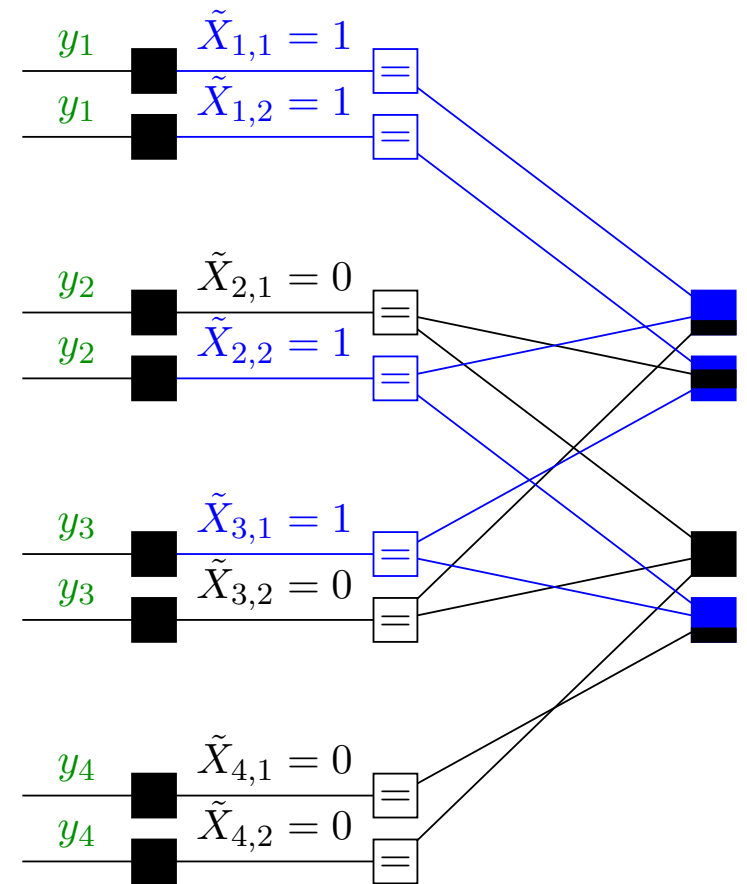
Graph Covers and Valid Configurations Therein



Graph Covers and Valid Configurations Therein



Graph Covers and Valid Configurations Therein



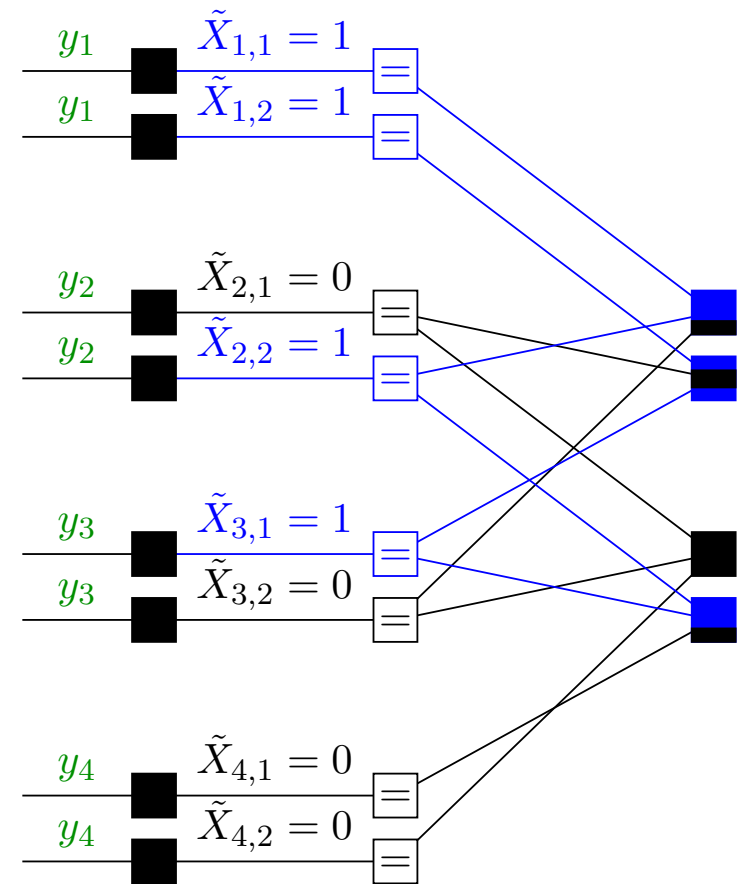
Graph Covers and Valid Configurations Therein

The components of the
pseudo-codeword

$$\omega = (\omega_1, \dots, \omega_n)$$

associated to $\tilde{\mathbf{x}}$ are given by

$$\omega_i \triangleq \frac{1}{M} \sum_{m \in [M]} \tilde{x}_{i,m} .$$



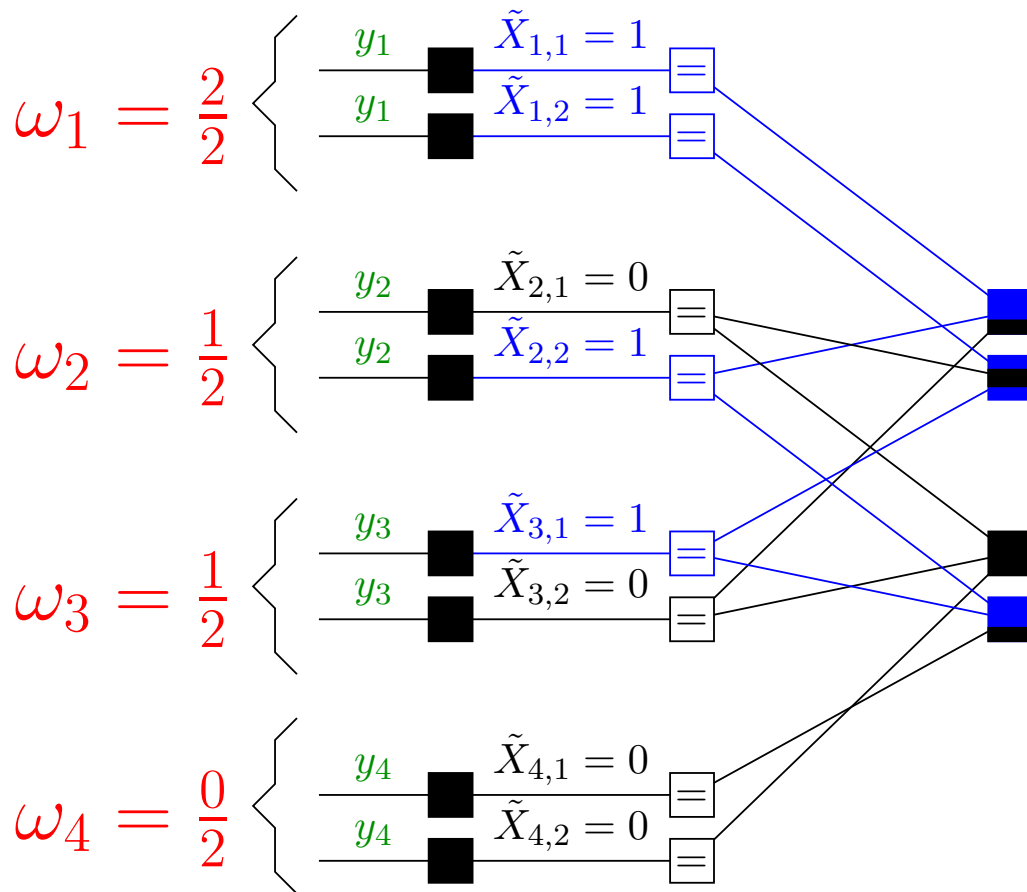
Graph Covers and Valid Configurations Therein

The components of the pseudo-codeword

$$\omega = (\omega_1, \dots, \omega_n)$$

associated to $\tilde{\mathbf{x}}$ are given by

$$\omega_i \triangleq \frac{1}{M} \sum_{m \in [M]} \tilde{x}_{i,m} .$$



Graph Covers and Valid Configurations Therein

Using the language of the first part of this talk, let us consider the following setup.

Graph Covers and Valid Configurations Therein

Using the language of the first part of this talk, let us consider the following setup.

- Fix some positive integer M .
(Finally, we are mostly interested in the limit $M \rightarrow \infty$.)

Graph Covers and Valid Configurations Therein

Using the language of the first part of this talk, let us consider the following setup.

- Fix some positive integer M .
(Finally, we are mostly interested in the limit $M \rightarrow \infty$.)
- Set of **microstates** \triangleq set of **microstates** $_M$
 $\triangleq \left((\tilde{G}, \tilde{\mathbf{x}}) \mid \tilde{G} \in \tilde{\mathcal{G}}_M, \tilde{\mathbf{x}} \text{ is a valid configuration in } \tilde{\mathcal{G}}_M \right)$

Graph Covers and Valid Configurations Therein

Using the language of the first part of this talk, let us consider the following setup.

- Fix some positive integer M .

(Finally, we are mostly interested in the limit $M \rightarrow \infty$.)

- Set of **microstates** \triangleq set of **microstates** $_M$

$$\triangleq \left((\tilde{G}, \tilde{\mathbf{x}}) \mid \tilde{G} \in \tilde{\mathcal{G}}_M, \tilde{\mathbf{x}} \text{ is a valid configuration in } \tilde{\mathcal{G}}_M \right)$$

- Mapping φ_M

maps $(\tilde{G}, \tilde{\mathbf{x}})$ to $\omega(\tilde{\mathbf{x}})$

Graph Covers and Valid Configurations Therein

Using the language of the first part of this talk, let us consider the following setup.

- Fix some positive integer M .
(Finally, we are mostly interested in the limit $M \rightarrow \infty$.)
- Set of **microstates** \triangleq set of **microstates** $_M$
 $\triangleq \left((\tilde{G}, \tilde{\mathbf{x}}) \mid \tilde{G} \in \tilde{\mathcal{G}}_M, \tilde{\mathbf{x}} \text{ is a valid configuration in } \tilde{\mathcal{G}}_M \right)$
- Mapping φ_M
maps $(\tilde{G}, \tilde{\mathbf{x}})$ to $\omega(\tilde{\mathbf{x}})$
- Set of **macrostates** \triangleq set of **macrostates** $_M$
 $\triangleq \varphi_M(\text{set of } \text{microstates})$

Graph Covers and Valid Configurations Therein

Graph Covers and Valid Configurations Therein

- Note:

$$\#(\text{set of macrostates}) = \text{poly}(M)$$

Graph Covers and Valid Configurations Therein

- Note:

$$\#(\text{set of macrostates}) = \text{poly}(M)$$

- Note:

$$\text{closure} \left(\lim_{M \rightarrow \infty} (\text{set of macrostates}) \right) = \text{fundamental polytope}$$

Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).

Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).

Re-interpretation in terms of graph covers:

Let

$$P(\text{microstate}) \triangleq \exp \left(-M \cdot \langle \varphi_M(\text{microstate}), \lambda \rangle \right)$$

Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to stationary points of the Variational Bethe free energy (VBFE).

Re-interpretation in terms of graph covers:

Let

$$P(\text{microstate}) \triangleq \exp\left(-M \cdot \langle \varphi_M(\text{microstate}), \lambda \rangle\right)$$

Then

$$P(\text{macrostate}) = \exp\left(-M \cdot \langle \text{macrostate}, \lambda \rangle\right) \cdot \#\varphi^{-1}(\text{macrostate})$$

Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to *stationary points* of the Variational Bethe free energy (VBFE).

Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to *stationary points* of the Variational Bethe free energy (VBFE).

Re-interpretation in terms of graph covers:

A fixed point of the SPA corresponds to a **macrostate** ω , i.e., a **pseudo-codeword** ω , that is a *stationary point* of

$$P(\omega) \propto \exp\left(-M \cdot \langle \omega, \lambda \rangle\right) \cdot \#\varphi^{-1}(\omega)$$

when M goes to infinity.

Fixed Points of the SPA

Theorem (Yedidia/Freeman/Weiss, 2000)

Fixed points of the SPA correspond to *local minima* of the Variational Bethe free energy (VBFE).

Re-interpretation in terms of graph covers:

A fixed point of the SPA corresponds to a **macrostate** ω ,
i.e., a **pseudo-codeword** ω , that is a *local maximum* of

$$P(\omega) \propto \exp\left(-M \cdot \langle \omega, \lambda \rangle\right) \cdot \#\varphi^{-1}(\omega)$$

when M goes to infinity.

Justifying this Result (Ingredient 1)

Justifying this Result (Ingredient 1)

Theorem: For any macrostate ω , i.e., pseudocodeword ω ,

$$\lim_{M \rightarrow \infty} \frac{1}{M} \log \frac{\#\varphi_M^{-1}(\omega)}{\#\tilde{\mathcal{G}}_M} = H_{\text{Bethe}}(\omega) .$$

Justifying this Result (Ingredient 1)

Theorem: For any macrostate ω , i.e., pseudocodeword ω ,

$$\lim_{M \rightarrow \infty} \frac{1}{M} \log \frac{\#\varphi_M^{-1}(\omega)}{\#\tilde{\mathcal{G}}_M} = H_{\text{Bethe}}(\omega) .$$

-
- Similarly to the computation of the asymptotic growth rate of average Hamming spectra one has to be somewhat careful in formulating the above limit; we leave out the details.

Justifying this Result (Ingredient 1)

Theorem: For any macrostate ω , i.e., pseudocodeword ω ,

$$\lim_{M \rightarrow \infty} \frac{1}{M} \log \frac{\#\varphi_M^{-1}(\omega)}{\#\tilde{\mathcal{G}}_M} = H_{\text{Bethe}}(\omega).$$

-
- Similarly to the computation of the asymptotic growth rate of average Hamming spectra one has to be somewhat careful in formulating the above limit; we leave out the details.
 - Note: The ratio

$$\frac{\#\varphi_M^{-1}(\omega)}{\#\tilde{\mathcal{G}}_M}$$

represents the average number of valid configurations \tilde{x} per M -fold cover with associated pseudo-codeword ω . Therefore, $H_{\text{Bethe}}(\omega)$ gives the asymptotic growth rate of that quantity.

Justifying this Result (Ingredient 1)

Theorem: For any macrostate ω , i.e., pseudocodeword ω ,

$$\lim_{M \rightarrow \infty} \frac{1}{M} \log \frac{\#\varphi_M^{-1}(\omega)}{\#\tilde{\mathcal{G}}_M} = H_{\text{Bethe}}(\omega) .$$

Justifying this Result (Ingredient 1)

Theorem: For any **macrostate ω** , i.e., **pseudocodeword ω** ,

$$\lim_{M \rightarrow \infty} \frac{1}{M} \log \frac{\#\varphi_M^{-1}(\omega)}{\#\tilde{\mathcal{G}}_M} = H_{\text{Bethe}}(\omega) .$$

-
- The above result is based on similar computations as in the derivation of the **asymptotic growth rate of the average Hamming weight of protograph-based LDPC codes**. Cf.
 - [Fogal/McEliece/Thorpe, 2005],
 - papers by Divsalar, Ryan, et al. (2005–).

Justifying this Result (Ingredient 1)

Theorem: For any **macrostate ω** , i.e., **pseudocodeword ω** ,

$$\lim_{M \rightarrow \infty} \frac{1}{M} \log \frac{\#\varphi_M^{-1}(\omega)}{\#\tilde{\mathcal{G}}_M} = H_{\text{Bethe}}(\omega).$$

-
- The above result is based on similar computations as in the derivation of the **asymptotic growth rate of the average Hamming weight of protograph-based LDPC codes**. Cf.
 - [Fogal/McEliece/Thorpe, 2005],
 - papers by Divsalar, Ryan, et al. (2005–).
 - To the best of our knowledge, the above interpretation of the Bethe entropy cannot be found in the literature (besides the talk that we gave at the 2008 Allerton Conference.)

Justifying this Result (Ingredient 2)

Justifying this Result (Ingredient 2)

Remember

$$F_{\text{Bethe}}(\omega) = U_{\text{Bethe}}(\omega) - H_{\text{Bethe}}(\omega) .$$

Justifying this Result (Ingredient 2)

Remember

$$F_{\text{Bethe}}(\omega) = U_{\text{Bethe}}(\omega) - H_{\text{Bethe}}(\omega) .$$

Therefore,

$$\omega^* = \arg \min_{\omega} + F_{\text{Bethe}}(\omega)$$

Justifying this Result (Ingredient 2)

Remember

$$F_{\text{Bethe}}(\omega) = U_{\text{Bethe}}(\omega) - H_{\text{Bethe}}(\omega) .$$

Therefore,

$$\begin{aligned} \omega^* &= \arg \min_{\omega} +F_{\text{Bethe}}(\omega) \\ &= \arg \max_{\omega} -F_{\text{Bethe}}(\omega) \end{aligned}$$

Justifying this Result (Ingredient 2)

Remember

$$F_{\text{Bethe}}(\omega) = U_{\text{Bethe}}(\omega) - H_{\text{Bethe}}(\omega) .$$

Therefore,

$$\begin{aligned}\omega^* &= \arg \min_{\omega} +F_{\text{Bethe}}(\omega) \\ &= \arg \max_{\omega} -F_{\text{Bethe}}(\omega) \\ &= \arg \max_{\omega} -U_{\text{Bethe}}(\omega) + H_{\text{Bethe}}(\omega)\end{aligned}$$

Justifying this Result (Ingredient 2)

Remember

$$F_{\text{Bethe}}(\omega) = U_{\text{Bethe}}(\omega) - H_{\text{Bethe}}(\omega) .$$

Therefore,

$$\begin{aligned}\omega^* &= \arg \min_{\omega} +F_{\text{Bethe}}(\omega) \\ &= \arg \max_{\omega} -F_{\text{Bethe}}(\omega) \\ &= \arg \max_{\omega} -U_{\text{Bethe}}(\omega) + H_{\text{Bethe}}(\omega)\end{aligned}$$

with

$$-U_{\text{Bethe}}(\omega) = \langle \omega, \lambda \rangle$$

$$+H_{\text{Bethe}}(\omega) = \lim_{M \rightarrow \infty} \left(\frac{1}{M} \log \#\varphi_M^{-1}(\omega) - \frac{1}{M} \log \#\tilde{\mathcal{G}}_M \right)$$

The Transient Part of the SPA

Graph-Dynamical Systems

We want to show that the **transient part of the SPA** can be expressed in terms of a **graph-dynamical system**.

Graph-Dynamical Systems

We want to show that the **transient part of the SPA** can be expressed in terms of a **graph-dynamical system**.

Graph-dynamical system (e.g., [Prisner:95]):

Graph-Dynamical Systems

We want to show that the **transient part of the SPA** can be expressed in terms of a **graph-dynamical system**.

Graph-dynamical system (e.g., [Prisner:95]):

- Let Γ be a set of graphs.

Graph-Dynamical Systems

We want to show that the **transient part of the SPA** can be expressed in terms of a **graph-dynamical system**.

Graph-dynamical system (e.g., [Prisner:95]):

- Let Γ be a set of graphs.
- Let Ψ be some (possibly random) mapping from Γ to Γ .

Graph-Dynamical Systems

We want to show that the **transient part of the SPA** can be expressed in terms of a **graph-dynamical system**.

Graph-dynamical system (e.g., [Prisner:95]):

- Let Γ be a set of graphs.
- Let Ψ be some (possibly random) mapping from Γ to Γ .
- Because the domain and the range of Ψ are equal, it makes sense to study the repeated application of the mapping Ψ :

$$\Gamma \xrightarrow{\Psi} \Gamma \xrightarrow{\Psi} \dots \xrightarrow{\Psi} \Gamma$$

Review

(of the setup used in the re-interpretation of f.p.s of the SPA)

- Set of **microstates**

$$\triangleq \left((\tilde{G}, \tilde{\mathbf{x}}) \mid \tilde{G} \in \tilde{\mathcal{G}}_M, \tilde{\mathbf{x}} \text{ is a valid configuration in } \tilde{\mathcal{G}}_M \right)$$

- Mapping φ_M

maps $(\tilde{G}, \tilde{\mathbf{x}})$ to $\omega(\tilde{\mathbf{x}})$

- Set of **macrostates**

$$\triangleq \varphi_M(\text{set of microstates})$$

Corresponding Setup for the Transient Part of the SPA

- Set of **microstates**

???

- Mapping φ_M

???

- Set of **macrostates**

???

Corresponding Setup for the Transient Part of the SPA

- Set of **microstates**

???

- Mapping φ_M

???

- Set of **macrostates**

???

Note: Γ = set of M -covers of G and valid configurations therein is obviously not sufficient.

Corresponding Setup for the Transient Part of the SPA

- Set of **microstates**

$\Rightarrow \Gamma =$ set of what we call **colored hypergraph M -cover**
or **colored twisted M -cover**

- Mapping φ_M

???

- Set of **macrostates**

???

Corresponding Setup for the Transient Part of the SPA

- Set of **microstates**

$\Rightarrow \Gamma =$ set of what we call **colored hypergraph M -cover**
or **colored twisted M -cover**

- Mapping φ_M

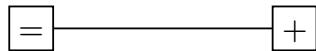
???

- Set of **macrostates**

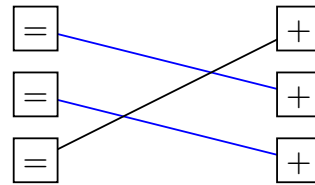
set of all possible marginals on the LHS function nodes

× set of all possible marginals on the RHS function nodes

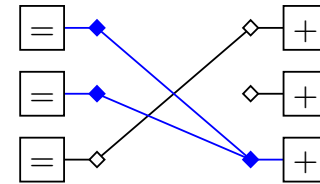
Comment on Microstates



edge
in FFG

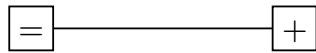


corrsponding edges
in some colored 3-cover

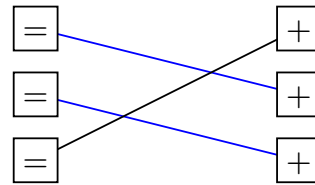


corresponding edges
in colored hypergraph 3-cover

Comment on Microstates

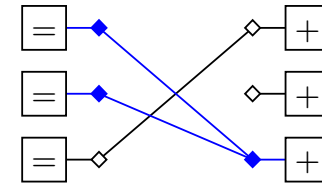


edge
in FFG



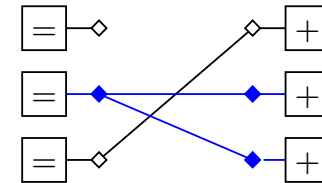
corresponding edges
in some colored 3-cover

LHS and RHS marginals
must match

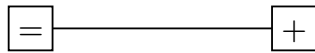


corresponding edges

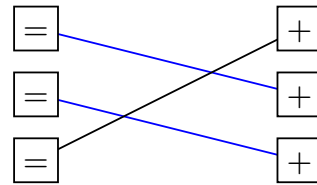
in colored hypergraph 3-cover



Comment on Microstates

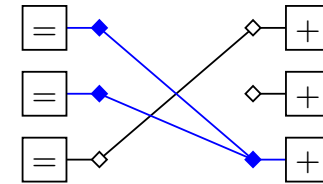


edge
in FFG



corrsponding edges
in some colored 3-cover

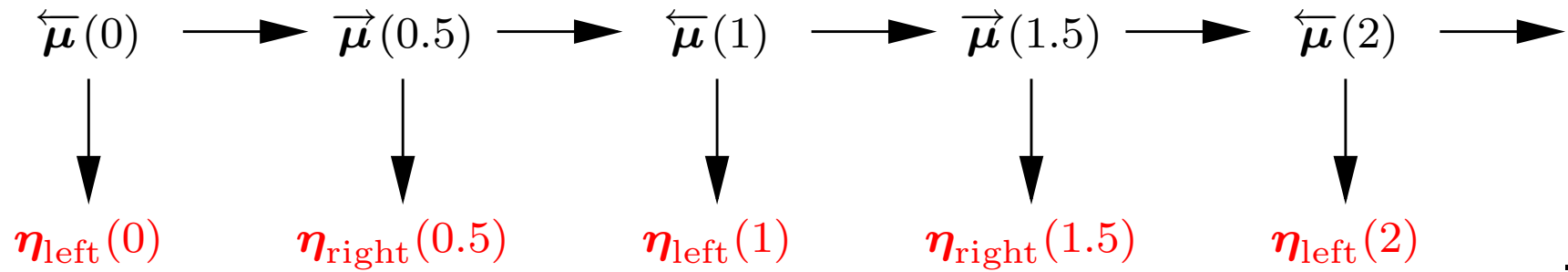
LHS and RHS marginals
must match



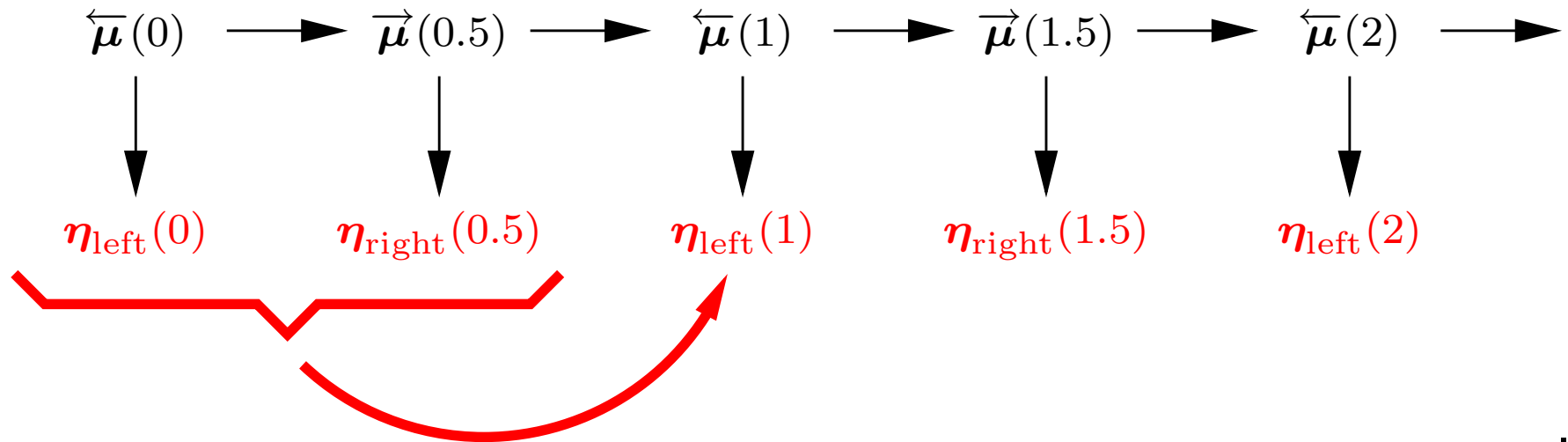
corresponding edges
in colored hypergraph 3-cover

LHS and RHS marginals
do not have to match

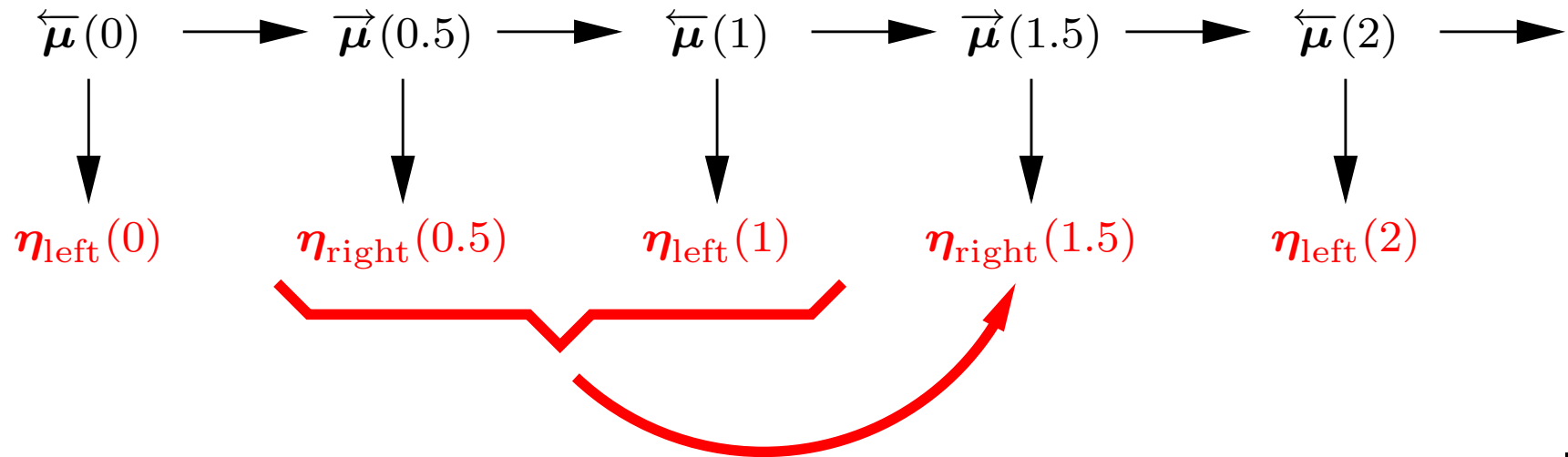
Comment on Macrostates



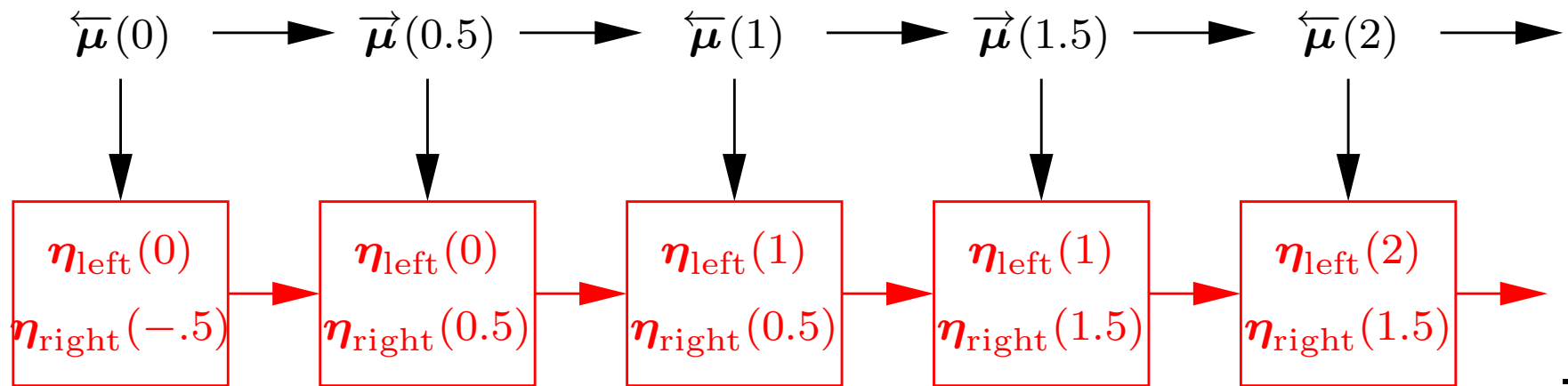
Comment on Macrostates



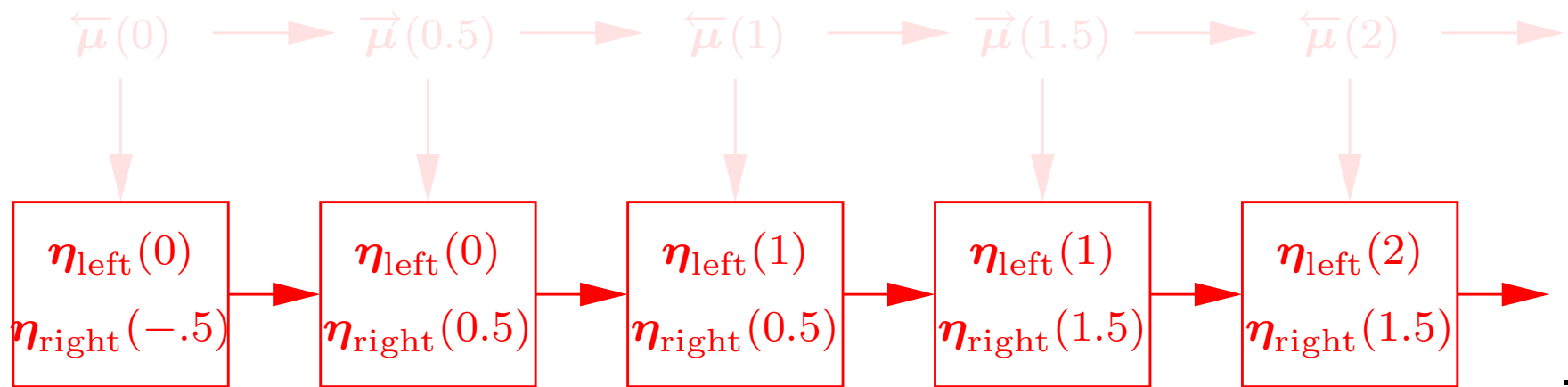
Comment on Macrostates



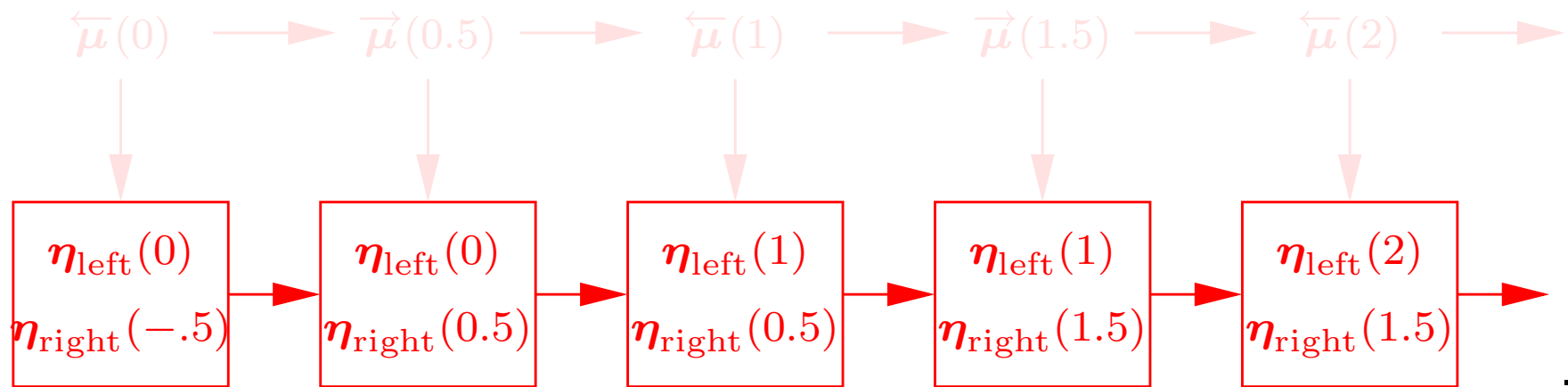
Comment on Macrostates



Comment on Macrostates

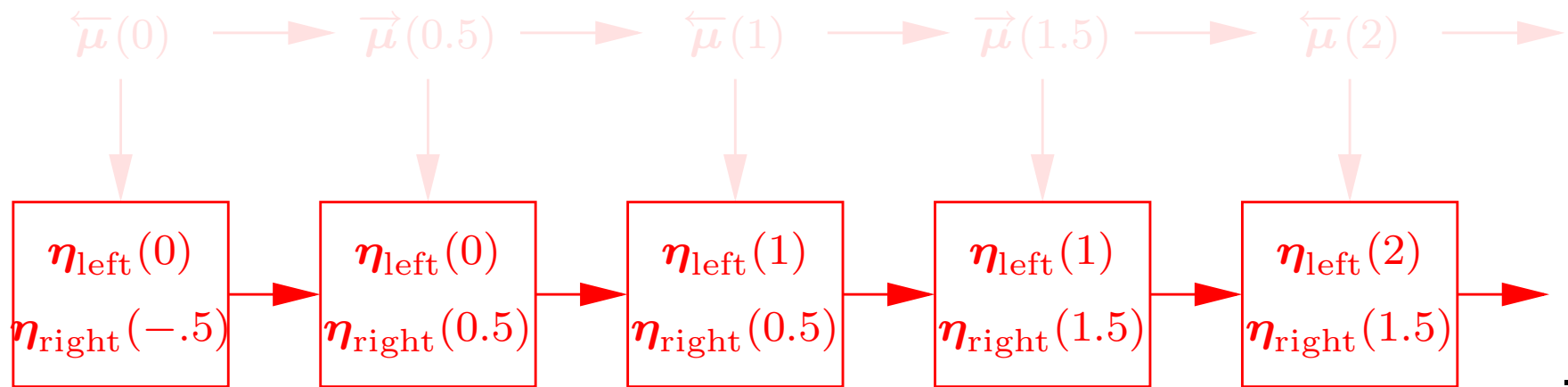


Comment on Macrostates



⇒ This can be considered as a "message-free version of the SPA".

Comment on Macrostates



⇒ This can be considered as a "message-free version of the SPA".

Cf. "Message-free version of belief-propagation"
in [Wainwright/Jaakkola/Willsky, 2003].

Conclusions

Conclusions

- Talked about **microstates**, **macrostates**, and their uses.

Conclusions

- Talked about **microstates**, **macrostates**, and their uses.
- Given a re-interpretation of fixed points of the SPA
in terms of graph covers and valid configurations therein.

Conclusions

- Talked about **microstates**, **macrostates**, and their uses.
- Given a re-interpretation of fixed points of the SPA
in terms of graph covers and valid configurations therein.
- Touched upon a re-interpretation of the transient part of the SPA
in terms of a graph-dynamical system.



Thank you!

