

Inference and Mutual Information on Random Factor Graphs

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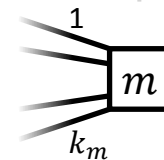
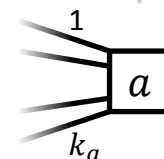
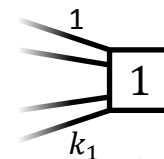
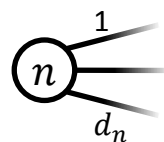
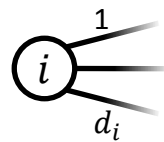
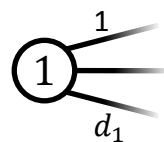
Contents

- Random Factor Graphs
- Examples: Stochastic Block Model and LDGM Codes
- Inference and Mutual Information
- Proof Overview

Random Factor Graphs

- **Model Parameters**

- Random variable degree $\mathbf{d} \geq 0$
- Random factor degree $\mathbf{k} \geq 0$
- Number $q \geq 2$ of colours
- Random weights $\psi_k: [q]^k \rightarrow (0, \infty)$ per factor degree k



- **Degree Sequences**

- Number $n > 0$ of variables
- Number $\mathbf{m} = \text{Po}(\bar{m})$ of factors
 $\bar{m} = \mathbb{E}[\mathbf{d}]n/\mathbb{E}[\mathbf{k}]$

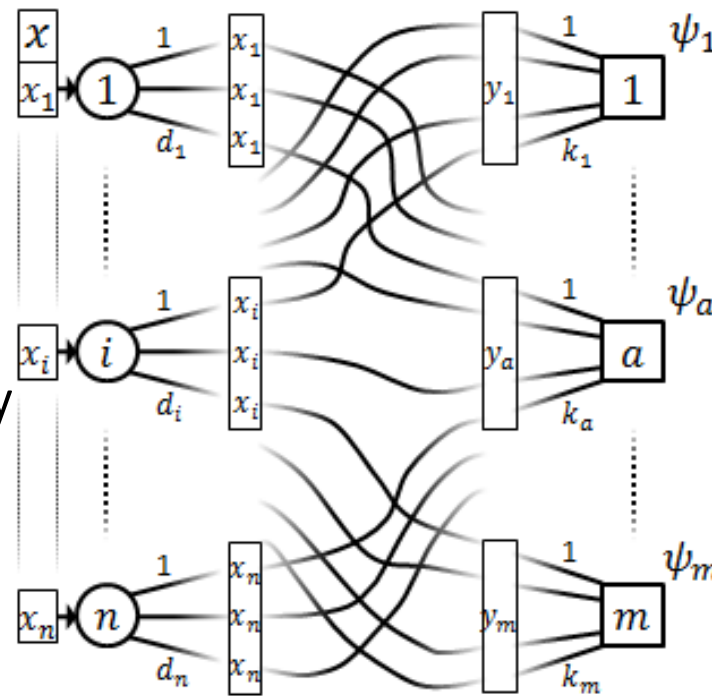
$$\sum_{i=1}^n d_i = \sum_{a=1}^m k_a$$

- I.i.d. degrees $\mathbf{d}_1, \dots, \mathbf{d}_n$ from \mathbf{d} and $\mathbf{k}_1, \dots, \mathbf{k}_m$ from \mathbf{k}
- Draw \mathbf{t} given by $(\mathbf{m}, \mathbf{d}_1, \dots, \mathbf{d}_n, \mathbf{k}_1, \dots, \mathbf{k}_m) | \sum_{i=1}^n \mathbf{d}_i = \sum_{a=1}^m \mathbf{k}_a$

Random Factor Graphs

- **Null Model**

- Fix factor count and degrees
 $t = (m, d_1, \dots, d_n, k_1, \dots, k_m)$
- Uniform bipartite (multi-)graph
- Weights $\psi_a: [q]^{k_a} \rightarrow (0, \infty)$ from ψ_{k_a} for $1 \leq a \leq m$ independently
- Null model G_t for fixed t is the resulting random factor graph
- Null model $G = G_t$ over the random degree sequences t



$$\sum_{i=1}^n d_i = \sum_{a=1}^m k_a$$

- **Assignments**

- Assignment $x \in [q]^n$ maps to assignment $y = (y_1, \dots, y_m)$ via G
- Weight of x with respect to G is $\psi_G(x) = \prod_{a=1}^m \psi_a(y_a)$

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Examples – Stochastic Block Model

- **Model Parameters (Regular)**

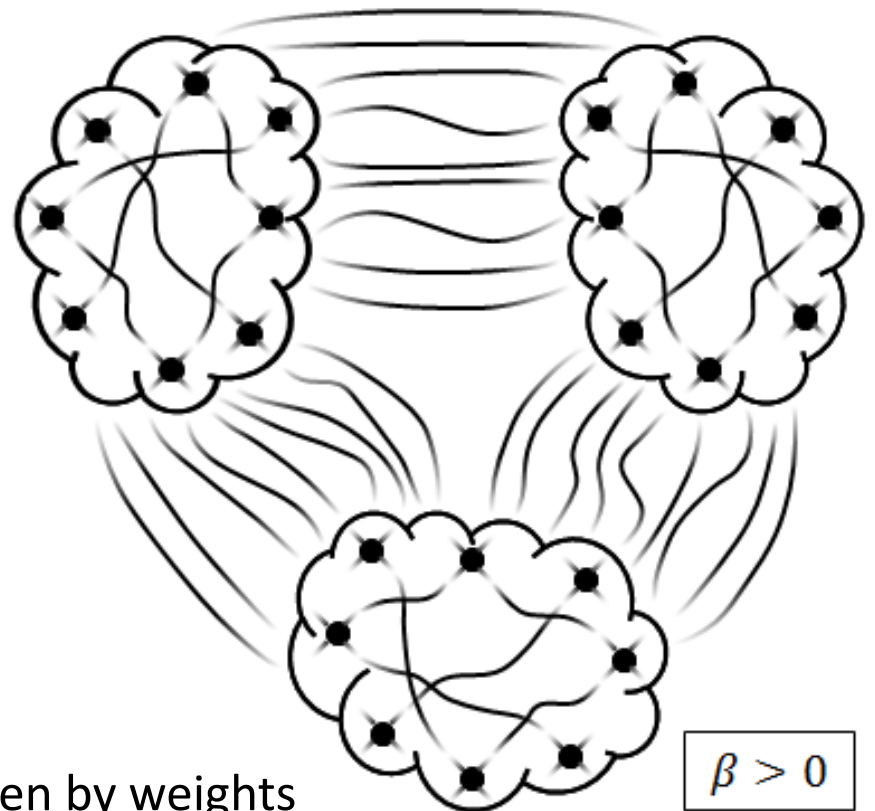
- Number $q \geq 2$ of communities
- Vertex degree $d \geq 3$
- Penalty/inverse temperature β

- **Null Model**

- Number $n > 0$ of vertices
- Uniform d -regular graph G

- **Stochastic Block Model**

- Partition $x \in [q]^n$ of vertices
- Stochastic block model $G^*(x)$ given by weights $\exp(-\beta \sum_{ij \in E(G)} \mathbb{1}\{x_i = x_j\}) = \prod_{ij} \exp(-\beta \mathbb{1}\{x_i = x_j\})$ with G d -regular
- Stochastic block model G^* over uniformly random partition x^*
- Parameters $\mathbf{d} = d, \mathbf{k} = 2, \boldsymbol{\psi}_2 = \psi$ a.s. with $\psi(y) = \exp(-\beta \mathbb{1}\{y_1 = y_2\})$



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Inference and Mutual Information

- **Assumptions**

- Degrees satisfy $\mathbb{E}[\mathbf{d}^{2+\varepsilon}], \mathbb{E}[\mathbf{k}^{2+\varepsilon}] \in \mathbb{R}_{>0}$
- Support of $\boldsymbol{\psi}_k$ is finite for all k
(e.g. violated by mixed \mathbf{k} -spin model, rectifiable via discretization?)
- There exists ε with $\varepsilon < \boldsymbol{\psi}_k < 1/\varepsilon$ a.s. for all k
(e.g. violated by mixed \mathbf{k} -spin model, CSPs, rectifiable via capping?)
- There exists ξ with $\sum_y \mathbb{1}\{y_h = z\} \boldsymbol{\psi}_k(y) = \xi q^{k-1}$ a.s.
for all $z \in [q], h \in [k], k$
(e.g. violated by positive temperature k -SAT, unbalanced problems)
- For all k the map $\mathcal{P}([q]) \rightarrow \mathbb{R}_{\geq 0}, p \mapsto \sum_{y \in [q]^k} \mathbb{E}[\boldsymbol{\psi}_k(y)] \prod_{h \in [k]} p(y_h)$,
is concave and maximal at the uniform distribution $u_{[q]} \in \mathcal{P}([q])$
(violated by unbalanced problems, e.g. perfect matchings in hypergraphs)
- Convexity assumption **POS** ...
(e.g. violated by the assortative stochastic block model, $\beta < 0$)

Inference and Mutual Information

- **Mutual Information**

- Fix n and $t = (m, d_1, \dots, d_n, k_1, \dots, k_m)$

- Mutual information per variable given degrees t

$$i(t) = 1/n I(\mathbf{G}_t^*(\mathbf{x}^*), \mathbf{x}^*)$$

$$= 1/n \sum_{G, x} \mathbb{P}[\mathbf{G}_t^*(x) = G, \mathbf{x}^* = x] \ln \frac{\mathbb{P}[\mathbf{G}_t^*(x) = G, \mathbf{x}^* = x]}{\mathbb{P}[\mathbf{G}_t^*(x) = G] \mathbb{P}[\mathbf{x}^* = x]}$$

- Mutual information per variable

$$i_n = 1/n I(\mathbf{G}^*, \mathbf{x}^*) = \mathbb{E}[i(\mathbf{t})]$$

Inference and Mutual Information

- **Bethe Functional**

- Set $\mathcal{P}_*^2([q]) \subseteq \mathcal{P}(\mathcal{P}([q]))$ of distributions π over $\mathcal{P}([q]) \subseteq \mathbb{R}^q$ with $\mathbb{E}[\boldsymbol{\mu}] = u_{[q]}$ uniform, where $\boldsymbol{\mu} \in \mathcal{P}([q])$ has law π
- Fix $q, \mathbf{d}, \mathbf{k}, \boldsymbol{\psi}_k$ satisfying the assumptions, let ξ with $\sum_y \mathbb{1}\{y_h = z\} \boldsymbol{\psi}_k(y) = \xi q^{k-1}$ a.s. and $\pi \in \mathcal{P}_*^2([q])$
- Reweighted degree $\mathbb{P}[\widehat{\mathbf{k}} = k] = k\mathbb{P}[\mathbf{k} = k]/\mathbb{E}[\mathbf{k}]$, i.i.d. copies $\widehat{\mathbf{k}}_1, \dots$
- I.i.d. copies $\boldsymbol{\mu}_{a,h}$ and $\boldsymbol{\mu}_h$ with law π for $a, h \geq 1$
- I.i.d. copies $\boldsymbol{\psi}_{k,a}$ of $\boldsymbol{\psi}_k$ for $a \geq 1$
- Independent uniform $\mathbf{h}_{k,a} \in [k]$ for $a \geq 1$ and all k
- Using $\Lambda(x) = x \ln(x)$ the Bethe functional is given by

$$\mathcal{B}(\pi) = \frac{1}{q} \mathbb{E} \left[\frac{1}{\xi^d} \Lambda \left(\sum_{x=1}^q \prod_{a=1}^d \sum_{y \in [q]^{\widehat{k}_a}} \mathbb{1}\{y_{\mathbf{h}_{\widehat{k}_a, a}} = x\} \boldsymbol{\psi}_{\widehat{k}_a, a}(y) \prod_{h \in [\widehat{k}_a] \setminus \{\mathbf{h}_{\widehat{k}_a, a}\}} \boldsymbol{\mu}_{a, h}(y_h) \right) \right] \\ - \frac{\mathbb{E}[\mathbf{d}]}{\xi \mathbb{E}[\mathbf{k}]} \mathbb{E} \left[(\mathbf{k} - 1) \Lambda \left(\sum_{y \in [q]^k} \boldsymbol{\psi}_k(y) \prod_{h \in [k]} \boldsymbol{\mu}_h(y_h) \right) \right]$$

Inference and Mutual Information

- **Free Entropy Density**

- Partition function $Z_G = \sum_{x \in [q]^n} \psi_G(x)$ for factor graph G
- Free entropy density $\phi_G = \frac{1}{n} \ln(Z_G)$
- Average $\phi^*(t) = \mathbb{E}[\phi_{G_t^*}(x^*)]$ for fixed degrees t

Proposition (Quenched Free Entropy Density TSS)

We have $\lim_{n \rightarrow \infty} \mathbb{E}[\phi^*(\mathbf{t})] = \lim_{n \rightarrow \infty} \mathbb{E}[\phi_{G^*}] = \sup_{\pi \in \mathcal{P}_*^2([q])} \mathcal{B}(\pi)$.

Proposition (Quenched Free Entropy Density TSS)

$\phi^*(\mathbf{t})$ converges to $\sup_{\pi \in \mathcal{P}_*^2([q])} \mathcal{B}(\pi)$ in probability.

Inference and Mutual Information

- **Mutual Information Asymptotics**

- Mutual information $i(t)$ boils down to $\phi^*(t)$ for typical degrees t
- We recover the limit of the expectation i_n and in probability
- Using $\Lambda(x) = x \ln x$ and ξ from the assumptions

Theorem (Mutual Information)

$$\lim_{n \rightarrow \infty} i_n = \ln(q) + \frac{\mathbb{E}[d]}{\xi \mathbb{E}[k]} \mathbb{E} \left[\frac{1}{q^k} \sum_{y \in [q]^k} \Lambda(\psi_k(y)) \right] - \sup_{\pi \in \mathcal{P}^2([q])} \mathcal{B}(\pi)$$

Theorem (Mutual Information)

$i(t)$ converges to $\lim_{n \rightarrow \infty} i_n$ in probability.

Inference and Mutual Information

- **Condensation Regime**

- Annealed free entropy density $\phi_a = \lim_{n \rightarrow \infty} \mathbb{E}[\phi_{a,t}]$ with

$$\phi_{a,t} = \frac{1}{n} \ln(\mathbb{E}[Z_{G_t}]) \text{ for given } n \text{ and degrees } t$$

- Using $\zeta_k = \sum_{y \in [q]^k} \mathbb{E}[\psi_k(y)] = q^k \xi$ we have

$$\phi_a = (1 - \mathbb{E}[\mathbf{d}]) \ln(q) + \frac{\mathbb{E}[\mathbf{d}]}{\mathbb{E}[\mathbf{k}]} \mathbb{E}[\ln(\zeta_k)] = \ln(q) + \frac{\mathbb{E}[\mathbf{d}]}{\mathbb{E}[\mathbf{k}]} \ln(\xi)$$

- With q fixed, ϕ_a and $\mathcal{B} = \sup_{\pi \in \mathcal{P}_*^2([q])} \mathcal{B}(\pi)$ depend on \mathbf{d} , \mathbf{k} and $(\psi_k)_k$

- Replica symmetric regime

$$\mathcal{R}_{\text{RS}} = \{(\mathbf{d}, \mathbf{k}, (\psi_k)_k) : \mathcal{B} \leq \phi_a\} \quad (\text{actually } \mathcal{B} = \phi_a)$$

- Condensation regime

$$\mathcal{R}_{\text{cond}} = \{(\mathbf{d}, \mathbf{k}, (\psi_k)_k) : \mathcal{B} > \phi_a\}$$

- Canonical generalization of the condensation threshold for the binomial model

Inference and Mutual Information

- **Condensation Results**

- Boltzmann distribution $\mathbb{P}[\mathbf{x}_G = x] = \psi_G(x)/Z_G$ for factor graph G
- Relative entropy per variable of models

$$d_n = \frac{1}{n} D(\mathbf{x}^*, \mathbf{G}^* || \mathbf{x}_G, \mathbf{G}) = \frac{1}{n} \sum_{x, G} \mathbb{P}[\mathbf{x}^* = x, \mathbf{G}^* = G] \ln \frac{\mathbb{P}[\mathbf{x}^* = x, \mathbf{G}^* = G]}{\mathbb{P}[\mathbf{x}_G = x, \mathbf{G} = G]}$$

Theorem (Quenched Free Entropy Density)

$$\lim_{n \rightarrow \infty} \mathbb{E}[\phi_G] = \phi_a \text{ (in } \mathcal{R}_{RS}) \text{ and } \limsup_{n \rightarrow \infty} \mathbb{E}[\phi_G] < \phi_a \text{ (in } \mathcal{R}_{\text{cond}})$$

Theorem (Relative Entropy)

$$\lim_{n \rightarrow \infty} d_n = 0 \text{ (in } \mathcal{R}_{RS}) \text{ and } \liminf_{n \rightarrow \infty} d_n > 0 \text{ (in } \mathcal{R}_{\text{cond}})$$

Inference and Mutual Information

- **LDGM Codes**

- Can the input x be recovered from the scrambled output z^* ?
- Conjecture by Montanari (2005) confirmed (for the standard ensemble)
- Results by Coja-Oghlan et al. (2018) and van den Brand, Jaafari (2017) significantly extended

- **Stochastic Block Model**

- Can the communities $x \in [q]^n$ be recovered from the graph G ?
- Threshold β^* for the d -regular disassortative case is infimum of condensation regime (in β)
- For $\beta > \beta^*$ there exists an algorithm that approximates x

- **Other Models**

- Long-range correlations for the mixed k -spin model
- ...

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- **Mutual Information and Free Entropy**

- Configuration model with variable/factor clones and bijections
- Factor assignment $\mathbf{y}_t(x)$ for ground truth x under $\mathbf{G}_t^*(x)$ and derived model $\mathbf{G}_t^*(x, y)$ given the factor assignment y induced by x
- Nishimori model $\hat{\mathbf{x}}_t \in [q]^n$ with weights $\mathbb{E}[\psi_{\mathbf{G}_t}(x)]/\mathbb{E}[Z_{\mathbf{G}_t}]$ and $\hat{\mathbf{G}}_t$ with RN derivative $Z_{\mathbf{G}}/\mathbb{E}[Z_{\mathbf{G}_t}]$ wrt \mathbf{G}_t for fixed degrees t
- Nishimori identity: $(\hat{\mathbf{x}}_t, \mathbf{G}_t^*(\hat{\mathbf{x}}_t))$ and $(\mathbf{x}_{\hat{\mathbf{G}}_t}, \hat{\mathbf{G}}_t)$ have the same law
- Typical degrees t : asymptotical properties and uniform bounds
- Mutual contiguity of $\hat{\mathbf{x}}_t$ and \mathbf{x}^* : limit distributions of colour frequencies (point probability asymptotics in large deviation regime, uniform bounds)
- Concentration of variable/factor assignment frequencies (given typical degrees and colour frequencies with uniform bounds)
- Determine asymptotics of the mutual information $i(t)$ per variable up to the expected free entropy density $\phi^*(t)$

- **Free Entropy and Degree Capping**

- Free entropy concentration for degrees t and assignments x, y around $\phi^*(t, x, y) = \mathbb{E}[\phi_{\mathcal{G}_t^*(x,y)}]$ using Azuma gives local concentration
- Lipschitz continuity of $\phi^*(t, x, y)$ using degree/assignment concentration gives global concentration with $\phi^* \approx \phi^*(t) \approx \phi^*(t, x, y)$
- Bounds on the distance of $\phi^*(t, x, y)$ and $\phi^*(t', x', y')$ in terms of the distance of (\mathbf{d}, \mathbf{k}) and $(\mathbf{d}', \mathbf{k}')$ for typical outcomes $(t, x, y), (t', x', y')$
- Uniform continuity of the Bethe functional wrt (\mathbf{d}, \mathbf{k})
- Proving $\lim_{n \rightarrow \infty} \mathbb{E}[\phi_{\mathcal{G}^*}] = \sup_{\pi \in \mathcal{P}_*^2([q])} \mathcal{B}(\pi)$ for finitely supported \mathbf{d}, \mathbf{k} is sufficient to obtain the general case

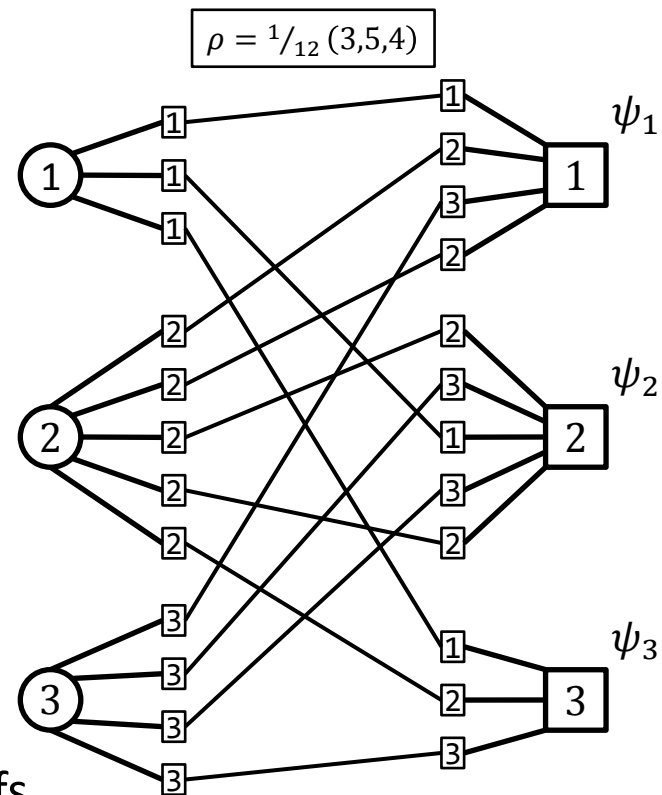
- **Free Entropy and the Bethe Functional**

- Cavity model with $\text{Po}((1 - \varepsilon)\bar{m})$ distributed number \mathbf{m}_ε of factors and degrees \mathbf{t}_ε subject to $\sum_{i=1}^n \mathbf{d}_i \geq \sum_{a=1}^{m_\varepsilon} \mathbf{k}_a$, resulting in unmatched variable clones (cavities)
- Variable Pinning: Randomly choose a few variables and fix their value to the ground truth assignment (using factors)
- Sufficient wiggle room for couplings and control over the dependencies of the coordinates of the posterior $\mathbf{x}_{\mathbf{G}^*}$
- Aizenman-Sims-Starr scheme yields $\lim_{n \rightarrow \infty} \mathbb{E}[\phi_{\mathbf{G}^*}] \leq \sup_{\pi \in \mathcal{P}_*^2([q])} \mathcal{B}(\pi)$
- Interpolation method yields $\lim_{n \rightarrow \infty} \mathbb{E}[\phi_{\mathbf{G}^*}] \geq \sup_{\pi \in \mathcal{P}_*^2([q])} \mathcal{B}(\pi)$

Proof Overview

- **Teacher-Student Model**

- Fix degrees $t = (m, d_1, \dots, d_n, k_1, \dots, k_m)$
- Fix consistent assignments x, y with same colour frequencies ρ on clones
- *Independent* bijections g_z for $z \in [q]$
- *Independent* weights per factor a
- RN derivative $\psi \mapsto \psi(y_a) / \mathbb{E}[\psi_{k_a}(y_a)]$ with respect to ψ_{k_a}
- Resulting factor graph is $\mathbf{G}_t^*(x, y)$
- Facilitates coupling and concentration proofs
- Requires discussion of colour frequencies under \mathbf{x}^* and $\hat{\mathbf{x}}_t$
 → Convergence to normal centered at $u_{[q]}$ in both cases
- Requires discussion of assignment frequencies under $(\mathbf{x}^*, \mathbf{y}_t(\mathbf{x}^*))$ and $(\hat{\mathbf{x}}_t, \mathbf{y}_t(\hat{\mathbf{x}}_t))$ (given colour frequencies)
- Canonically translates to cavity model



Proof Overview

- **Ground Truth Assignments**

- Fix degrees $t = (m, d_1, \dots, d_n, k_1, \dots, k_m)$

- Fix (valid) colour frequencies $\rho \in \mathcal{P}([q])$
Controlled by LLT (for both \mathbf{x}^* and $\hat{\mathbf{x}}_t$)

- Assignments $\mathbf{x}_{t,\rho}^*$ and $\mathbf{y}_{t,\rho}^* = \mathbf{y}_t(\mathbf{x}_{t,\rho}^*)$
given t and ρ are *independent*

So are the Nishimori versions $\hat{\mathbf{x}}_{t,\rho}$ and $\hat{\mathbf{y}}_{t,\rho}$

- $\mathbf{x}_{t,\rho}^*$ and $\hat{\mathbf{x}}_{t,\rho}$ have the same law

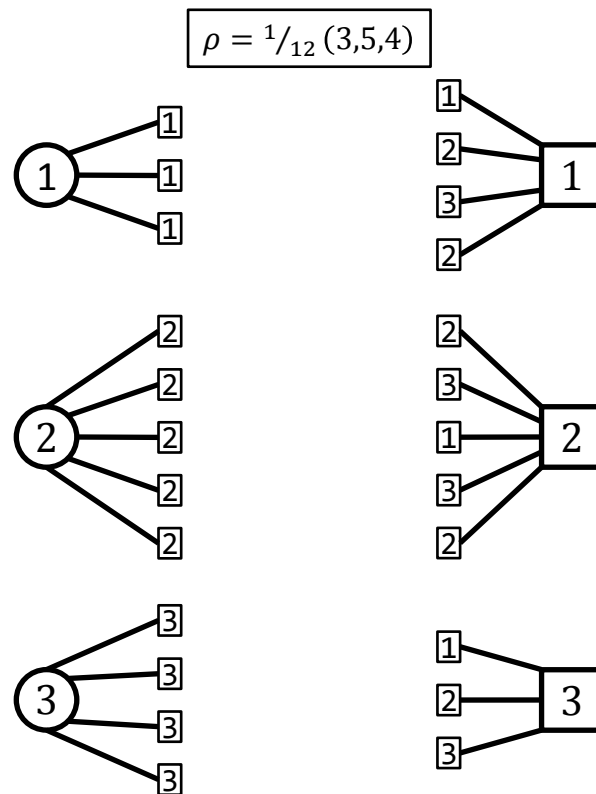
- Counterpart $\mathbf{y}_t = (\mathbf{y}_{t,1}, \dots, \mathbf{y}_{t,m})$ to \mathbf{x}^*

given by $\mathbb{P}[\mathbf{y}_{t,a} = \mathbf{y}] = \frac{\mathbb{E}[\psi_{k_a}(\mathbf{y})]}{\sum_{\mathbf{y}'} \mathbb{E}[\psi_{k_a}(\mathbf{y}')]}$ for each factor a *independently*

- Colour frequencies of \mathbf{y}_t concentrate around $u_{[q]}$ since ψ_k 's are balanced

- Both $\mathbf{y}_{t,\rho}^*$ and $\hat{\mathbf{y}}_{t,\rho}$ have the same law as $\mathbf{y}_{t,\rho}$

- Canonically translates to cavity model



Proof Overview

- **Conclusion**

- Control t , fix degree sequences $t = (m, d_1, \dots, d_n, k_1, \dots, k_m)$
- Control ρ_t^* and $\hat{\rho}_t$, fix colour frequencies ρ
- Control assignments $\mathbf{x}_{t,\rho}^*$ and $\mathbf{y}_{t,\rho}$, fix x and y
- Use independence of the components of $\mathbf{G}_t^*(x, y)$ to control the free entropy density, mutual information per variable, ...

- **Next Steps**

- Weaken/remove assumptions used for convenience
- Work towards zero temperature limit
- Consider unbalanced problems
- Strengthen connections to RSB theory

Thank you!

References

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