# The spin-glass cornucopia

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## 40 years of research

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#### 40 years of research

- 70's:Anomalies in the magnetic response of some obscure and useless alloys
- 1975: Edwards and Anderson define a model, an order parameter, a new phase of matter
- 1978-...: Theory develops along two lines: mean field theory (Sherrington-Kirkpatrick, Parisi, Mézard Parisi
   Virasoro...) and « real space » droplets (Fisher- Huse)
- No application, no grant, no nice pictures, but...
   intellectual curiosity.

#### Where do we stand?

Real spin glasses: many open questions

A very sophisticated and powerful corpus of conceptual and methodological approaches has been developed in the mean-field approach, and used in many different fields

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A very sophisticated and powerful corpus of conceptual and methodological approaches has been developed in the mean-field approach, and used in many different fields

Starting in 1984 (assignment, travelling salesman, MM-Parisi), expanding continuously since then.



« Spin glass as cornucopia », P.W. Anderson, Physics Today 1989

#### The cornucopia

- Physics (all kinds of glassy phases)
- Computer Science (constraint satisfaction problems: satisfiability, coloring, TSP,...)
- Information Theory (error correcting codes)
  - Signal acquisition and processing big data
  - Significant information
  - Gene expression networks
  - Neural networks
  - Interacting agents on a market

## Why?

Beginning of statistical physics and condensed matter theory : homogeneous systems. All atoms are alike. Easy (so to say)

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Gradually : add dirt ! Defects, dislocations, pinning sites, mixtures, walls, etc.

# Why?

Beginning of statistical physics and condensed matter theory : homogeneous systems. All atoms are alike. Easy (so to say)

Gradually : add dirt ! Defects, dislocations, pinning sites, mixtures, walls, etc.

Last forty years : handle strongly disordered systems. Each atom has a different environment. Even the nature of the basic phases is hard to understand. Heterogeneous « agents »

Why?

#### Beginning of statistical physics and condensed matter



#### **Table of content**

- Spin glasses and structural glasses : slow dynamics, mean field description
- Information theory: phase transitions and glass
   phases in error correcting codes
- Computer science: constraint satisfaction
   problems
- Cavity method, mean-field equations and algorithms







**Ferromagnet:** 
$$J_{ij} > 0$$













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Phases : 
$$\langle s_i \rangle = M$$
  
« representative agent »







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Phases : 
$$\langle s_i \rangle = M$$
  
« representative agent »  
 $M = \tanh\left(\sum_j J_{ij}s_j\right) \simeq \tanh\left(zJM\right)$ 







Spin glass:  $J_{ij}$  sign depends on ij  $\longrightarrow$  frustration

Frustrated triplet:  $J_{ij}J_{jk}J_{ki} < 0$ 

**Disorder and frustration** are the two building blocks of spin glasses

What is the behavior at low T?

#### Magnetization, linear response to a small magnetic field

#### Non-equilibrium



#### **Spin Glasses**

Linear response to a small magnetic field:







What is the behavior at low T?

#### out-of-equilibrium effects are crucial

- 1- How does the equilibrium P behave at low T?
- 2- Study the dynamics : What causes the very slow dynamics? Quasi-equilibrium?
- Mean-field **ensemble**:  $E = -\sum_{ij} J_{ij} s_i s_j$ SK model  $J_i$

 $J_{ij}$ iid Gaussian

#### **Mean-field lessons**



1- Glass « phase » : Many pure states, unrelated by symmetry, organized in a hierarchical « ultrametric » structure  $T < T_c$ 

2- Many metastable states, unrelated by symmetry3- « True » ground state : fragile to perturbation!

#### Equilibrium: order parameters

Ferromagnet: 
$$M^{\pm} = \lim_{B \to 0^{\pm}} \langle s_i \rangle_B$$

Spin glass: 
$$M^{\alpha} = \lim_{B_i \to 0^{\pm(\alpha)}} \langle s_i \rangle_B$$

Freezing into an unknown, disordered state: unwieldy!

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Freezing into an unknown, disordered state: unwieldy! Use the system itself as a conjugate field: **replicas** 

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Freezing into an unknown, disordered state: unwieldy!

Use the system itself as a conjugate field: replicas

Overlap between two equilibrium configurations

Order parameter = Probability of overlap q :

 $q = \frac{1}{N} \sum s_i^1 s_i^2$ 

### Two families of spin glasses

Two families of spin glasses

Probability (2 random configurations have overlap q)

> Continuous transition « Full replica symmetry breaking »



Two families of spin glasses

Probability (2 random configurations have overlap q)

Continuous transition « Full replica symmetry breaking »





Discontinuous transition « One step replica symmetry breaking »



Two replicas with small attraction • Two replicas with small repulsion •

# Example of a spin glass model with a discontinuous transition

#### 3-spin interaction



# $s_i = 1$ $s_i = -1$ $E = -\sum_{ijk} s_i s_j s_k$ ijkRandomly chosen triplets

# Example of a spin glass model with a discontinuous transition

#### 3-spin interaction



 $s_i = 1$  $s_i =$  $> ] s_i s_j s_k$ EijkRandomly chosen triplets

or











 $s_i s_j s_k$ E =ijk

 $P(s_1,\ldots,s_N) = \frac{1}{Z}e^{-E/T}$ 

# $10^5$ spins, 4 triangles per spin $E/N_{-0.7}^{-0.6}$





 $s_i s_j s_k$ ijk

 $P(s_1,\ldots,s_N) = \frac{1}{Z}e^{-E/T}$ 

 $10^5$  spins, 4 triangles per spin Metastable states found by simulated annealing  $10^4$  to  $10^7$  steps : glass





 $s_i s_j s_k$ ijk

 $P(s_1,\ldots,s_N) = \frac{1}{Z}e^{-E/T}$ 





 $s_i s_j s_k$ ijk

 $P(s_1,\ldots,s_N) = \frac{1}{Z}e^{-E/T}$ 


# Trapped in a glass phase



 $s_i s_j s_k$ E =ijk

 $P(s_1,\ldots,s_N) = \frac{1}{Z}e^{-E/T}$ 



Random first order phase transition at  $T_c$ : traps

**Collective behaviour** and emergent properties of systems made from many **different** «**atoms**»:

- Magnetic moments (spin glasses)
- Molecules (structural glasses)
- Information bits(information theory, coding)
- •Neurons, spikes (neural networks)
- Gene activities (gene expression networks)
- Logical variables (constraint satisfaction)
- Information bits (error correction)

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• Agents on a market (finance, game theory)

# An example from Information Theory

Deeply linked to statistical physics



Claude Shannon (1916-2001)

# An example from Information Theory

Deeply linked to statistical physics

More recent convergence: Error correcting codes, pool testing, compressed sensing



Claude Shannon (1916-2001)

# Information transmission and error correction



















Encoding = add redundancy. Rate L/N



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e.g. repetition  $0 \rightarrow 000 \quad 1 \rightarrow 111$  rate = 1/3



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e.g. repetition 
$$0 \rightarrow 000 \quad 1 \rightarrow 111 \quad \text{rate} = 1/3$$

$$\begin{array}{ccc} 1011 \longrightarrow 111000111111 & \longrightarrow 111000110111 \\ \hline \textbf{Code} & \hline \textbf{Channel} & \downarrow & \downarrow & \downarrow & \downarrow & \begin{matrix} \textbf{Majority} \\ 1 & 0 & 1 & 1 \end{matrix} \end{array} \begin{array}{ccc} \textbf{Majority} \\ \textbf{decoding} \\ \hline \textbf{decoding} \end{array}$$

error probability  $p^3 + 3p^2(1-p) \sim 3p^2$ 



Encoding = add redundancy. Rate L/N

Shannon's theorem:for a given noise level p, one can<br/>build a coder/decoder which<br/>transmits with zero error, iff  $r < r_c(p)$ 



Encoding = add redundancy. Rate L/N

Shannon's theorem: for a given noise level p, one can build a coder/decoder which transmits with **zero error**, iff  $r < r_c(p)$ 

Two ingredients:

- « Thermodynamic limit »  $N, L \rightarrow \infty$
- Ensemble of Random Codes (~ Random Energy Model of spin glasses)



 $2^{RN}$  iid random points, uniform distribution



 $2^{RN}$  iid random points, uniform distribution



 $2^{RN}$  iid random points, uniform distribution

Decoding = find closest codeword

Probability of perfect decoding:



Shannon « bound » geometric phase transition



Perfect codes in principle, but impossible to decode in practice (structureless  $\implies$  time  $O(e^N)$ )

## Efficient codes : parity checks

Shannon's code is useless (time  $O(e^N)$ )

Add redundancy, with structure allowing to decode



 $2^4$  codewords

among  $2^7$  words

 $x_1 + x_4 + x_5 + x_7 = 0 \pmod{2}$   $x_2 + x_4 + x_6 + x_7 = 0 \pmod{2}$  $x_3 + x_5 + x_6 + x_7 = 0 \pmod{2}$ 

# $N \gg 1$ variables, M = (1 - R)N equations Random construction with $\begin{array}{c} K \\ L \end{array}$ variables per equation equations per variable



N = 20, M = 10, R = 1/2, L = 3, K = 6

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Inference problem



 $P(x_1, \dots, x_N | y_1, \dots, y_N) = \frac{1}{Z} \prod_i \psi_i(x_i | y_i) \prod_a \mathbb{I}\left(\sum_{i \in \partial a} x_i = 0 \pmod{2}\right)$ 



 $P(x_1, \dots, x_N | y_1, \dots, y_N) = \frac{1}{Z} \prod_i \psi_i(x_i | y_i) \prod_a \mathbb{I}\left(\sum_{i \in \partial a} x_i = 0 \pmod{2}\right)$ received



$$P(x_1, \dots, x_N | y_1, \dots, y_N) = \frac{1}{Z} \prod_i \psi_i(x_i | y_i) \prod_a \mathbb{I}\left(\sum_{i \in \partial a} x_i = 0 \pmod{2}\right)$$
  
received

A priori knowledge of the channel



A priori knowledge of the channel Parity check constraints



a

A priori knowledge of the channel

received

Parity check constraints

Spin glass problem with multispin interactions, discontinuous glass transition (1 step RSB)



$$P(x_1, \dots, x_N | y_1, \dots, y_N) = \frac{1}{Z} \prod_i \psi_i(x_i | y_i) \prod_a \mathbb{I}\left(\sum_{i \in \partial a} x_i = 0 \pmod{2}\right)$$

Spin glass problem with multispin interactions

Decoding algo. = iterate mean-field «cavity» equations. « Message passing » algorithm,

« Belief propagation ». See below







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# Phase transitions in decoding



# Phase transitions in decoding



## Phase transitions in decoding



# An example from computer science: Random Satisfiability

- N Binary variables  $x_i \in \{0, 1\}$
- M Constraints = clauses, e.g.:  $x_1 \vee \overline{x}_2 \vee x_3$

Is there a configuration of the  $\{x_i\}$  which satisfies all the constraints?

The grandfather of NP-complete problems. CNF

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Typically hard instances: random k-SAT: Generate each clause with three randomly chosen variables in  $\{x_i, \overline{x}_i\}$ 

Ensemble

# Phase transition in the random k-SAT ensemble

Random k-SAT: N variables, M clauses. k variables in each clause, randomly chosen, randomly negated:

Large N limit:  $\alpha = M/N$ N = 50=density of constraints N = 1000.8 N = 200Phase transition k = 30.6 SAT for  $\alpha < \alpha_s$ Proba(SAT) **UNSAT** for  $\alpha > \alpha_s$ 0.4 Stat-Phys analysis from cavity method -MM Parisi Zecchina (2002): phase 0.2 transition and algorithm Proven for k large enough by Ding-Sly-Sun (2015), making rigorous the 0 4.5 3.5 5.5 4 5 з stat phys approach alpha

#### Statistical physics of satisfiability

- many binary variables  $x = (x_1, \cdots x_N), N \gg 1$
- Cost function E(x)= Number of violated

constraints = sum of three-body terms

- Find configuration of lowest cost
- Uniform measure over all SAT assignments

$$P(x) = C\delta_{E(x),0}$$

Kirkpatrick, Selman; Monasson, Zecchina; Biroli, Monasson, Weigt; Mézard, Zecchina; Mézard, Parisi, Zecchina; Krzakala, Montanari, Ricci-Tersenghi, Semerjian, Zdeborova; Coja-Oghlan Panagiotou, Ding Sly Sun... Results

#### Random k-Satisfiability: clustering



#### **General setup**

Phase transitions and glass phases are ubiquitous, in nature and in algorithms trying to solve constraint satisfaction problems with many variables and constraints.

Phase transitions relate to the equilibrium system, reached after infinitely long (i.e. exponential) time

Dynamic glass transitions relate to the practical performance of (polynomial time) algorithms

Deep links of spin glass theory to information theory and computer science

# Cavity method and mean-field based algorithms

Historical development of mean field equations

- In homogeneous ferromagnets:
  - Weiss (infinite range, 1907)
  - Bethe Peierls (finite connectivity, 1935)
- In glassy systems:
  - Thouless Anderson Palmer 1977,
  - MM Parisi Virasoro 1986 (infinite range)
  - Kabashima Saad 1998 (finite connectivity)
  - MM Parisi 2001 (finite connectivity)

- As an algorithm:
- Gallager 1963
- Pearl 1986
- MM Parisi Zecchina 2002
- Kabashima 2003, 2008
  - Donoho Bayati Montanari 2009
- Rangan 2010
- Krzakala MM Zdeborova 2012 ...

# BP = Bethe-Peierls = Belief Propagation



 $P(x_1, \cdots, x_5) = \psi_a(x_1, x_2, x_4)\psi_b(x_2, x_3)\cdots$ 



First type of messages:

Probability of  $x_1$  in the absence of a:

 $m_{1 \to a}(x_1)$ 



Second type of messages:

Probability of  $x_1$  when it is connected only to c:

$$m_{c \to 1}(x_1)$$



(2)







Propagate messages along the edges, update messages at vertices, using elementary local probabilistic rules



Propagate messages along the edges, update messages at vertices, using elementary local probabilistic rules

Closed set of equations: two messages "propagate" on each edge of the factor graph.

#### When is BP exact?

 $m_{1 \to c}(x_1) = Cm_{d \to 1}(x_1)m_{e \to 1}(x_1)m_{f \to 1}(x_1)$  $m_{c\to 2}(x_2) = \sum \psi_c(x_1, x_2, x_3) m_{1\to c}(x_1) m_{3\to c}(x_3)$  $x_{1}, x_{3}$ 

Fluctuations are handled correctly, but beware of correlations

- Exact in one dimension (transfer matrix = dynamic programming)
- Exact on a tree (uncorrelated b.c)
- Exact on locally tree-like graphs (Erdös Renyi etc.) if correlations decay fast enough (single pure state) and uncorrelated disorder
- Exact in infinite range problems if correlations decay fast enough (single pure state) and uncorrelated disorder



#### Two important developments

1) The special case of infinite-range models

2) What happens in a glass phase, when there are many pure states, and therefore many solutions ?

# Infinite range models : fromMassages on theedges toN distributions on the vertices



$$m_{i \to \mu}(x_i) = \prod_{\nu \neq \mu} m_{\nu \to i}(x_i)$$

$$M_i(x_i) = \prod_{\nu} m_{\nu \to i}(x_i)$$

Small difference, treated perturbatively Mean-field equations can be written only in terms of site pdfs: . TAP,  $M_{*}(P_{i})$ .

# **Example: SK model**



$$J_{ij} = O\left(\frac{1}{\sqrt{N}}\right)$$

$$m_{i \to (ij)}(s_i) \propto e^{h_{i \to j} s_i}$$

 $h_{i \rightarrow j}$  : local field on i in absence of j

BP equations: 
$$h_{i\setminus j} = \frac{1}{\beta} \sum_{k(\neq i)} \operatorname{atanh}[\operatorname{tanh}(\beta J_{ki}) \operatorname{tanh}(\beta h_{k\setminus i})]$$
  
 $\simeq \sum_{k(\neq i)} J_{ki} \operatorname{tanh}(\beta h_{k\setminus i})$   
Full local field:  $H_i = \frac{1}{\beta} \sum_k \operatorname{atanh}[\operatorname{tanh}(\beta J_{ki}) \operatorname{tanh}(\beta h_{k\setminus i})]$   
 $\simeq \sum_k J_{ki} \operatorname{tanh}(\beta h_{k\setminus i})$   
 $h_{i\setminus j} \simeq H_i - O\left(\frac{1}{\sqrt{2\pi}}\right)$ : expand in the difference

. Expanu

### SK model, TAP equations

**SK model** Pairwise interactions

$$J_{ij} = O\left(\frac{1}{\sqrt{N}}\right)$$

Corrections can be handled to first order in perturbation theory, and all the equations close on the N variables  $H_i \rightarrow \text{TAP equations}$ 

$$H_i = \sum_k J_{ki} \tanh(\beta H_k) - \beta \tanh(\beta H_i) \sum_k J_{ki}^2 [1 - \tanh^2(\beta H_k)]$$

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$$t+1 \qquad t \qquad t-1 \qquad H_i = \sum_k J_{ki} \tanh(\beta H_k) - \beta \tanh(\beta H_i) \sum_k J_{ki}^2 [1 - \tanh^2(\beta H_k)]$$

Time iteration (Bolthausen): AMP algorithm in information theory

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$$m_{i \to \mu}(x_i) = \prod_{\nu \neq \mu} m_{\nu \to i}(x_i)$$

Correct if, in absence of the i-j interaction, the correlations between k and  $\ell$  can be neglected.



Loop length  $O(\log N)$ 

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many solutions of BP

Glassy phase: many states,

Energy

$$\underset{\nu(\neq\mu)}{\alpha} \underset{\nu(\neq\mu)}{\alpha} = \prod_{\nu(\neq\mu)} \underset{\alpha}{\alpha} \underset{\nu\to i}{\alpha} \underset{(x_i)}{\alpha}$$

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**BP** equations

$$m_{i \to \mu}(x_i) = \prod_{\nu \neq \mu} m_{\nu \to i}(x_i)$$

Correct if, in absence of the i-j interaction, the correlations between k and  $\ell$  can be neglected.

$$\bigvee_{\nu \to \mu} \int_{\omega} m_{i \to \mu}^{\alpha}(x_i) = \prod_{\nu \neq \mu} m_{\nu \to i}^{\alpha}(x_i)$$

Configurations

Glassy phase: many states, many solutions of BP

Statistics of 
$$m_{i \to \mu}^{lpha}(x_i)$$

over the many states  $\alpha$ 

$$P_{i \to \mu}(m)$$

related to

$$P_{\nu \to i}(m)$$

**Survey propagation** M Parisi Zecchina 2002



# Power of message passing algorithms

Approximate solution of very hard, and very large constraint satisfaction problems, ...FAST! (typically linear time)

- BP: Best decoders for LDPC error correcting codes
- SP: Best solver of random satisfiability problems
- BP: Best algorithm for learning patterns in neural networks (e.g. binary perceptron)
- Data clustering, graph coloring, Steiner trees, etc...
- Fully connected networks : TAP (=AMP). Compressed sensing, linear estimation, etc.

Local, simple update equations: Each message is updated using information from incoming messages on the same node. Distributed, solves hard global pb

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#### Bird's eye view

« Representative agent » mean-field idea is substituted by statistical approaches to the heterogeneous behaviors of individual agents

Controlled algorithms, for well chosen ensembles of random problems Analytic predictions, phase transitions

> A very active new field of research, at the interface of statistical physics, information theory and computer science



Information, Physics, and Computation

> Marc Mézard Andrea Montanari

OXFORD GRADUATE TEXTS

Physics of glasses : spin, structural, quantum, interfaces, polymers...

Neural networks: brain, capacity, learning...

Mathematics of glasses and constraint satisfaction problems

Economy and finance: portfolio, agent-based models, minority games, order books, risk

Evolution : biological, prebiotic, chemical, self-organization Spin glass as a cornucopia

Inference, statistics, machine learning, proteins, gene expression networks

> Information theory, codes, signal processing, compressed sensing

Optimization and computer science : simulated annealing, quantum annealing, assignment, TSP, K-Sat, BP, SP...

Self-organization, evolution

Physics of glasses : spin, structural, quantum, interfaces, polymers...

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Self-organization, evolution

« And it's only the

beginning »
Replicas, potential

Cavity: fully connected, diluted

## TAP equations

Spin glass as a cornucopia: techniques

Ensemble: quenched and annealed variables

Mathematics: Interpolation methods Ultrametricity Cavity

## Metastable states

Pure states, ultrametricity,

Spin glass as a cornucopia: concepts

Thermodynamic limit Self-averageness

Condensation of measure, Poisson-Dirichlet Glassy dynamics : landscapes, aging

Link to information theory: conditional entropy, mutual information

Neural networks: brain, capacity, learning...

## Statistical physics and statistical inference

Inference, statistics, machine learning, proteins, gene expression networks

> Information theory, codes, signal processing, compressed sensing

## Next talk

Infer a hidden rule, or hidden variables, from data Challenge = rules with many hidden parameters (eg deep learning)