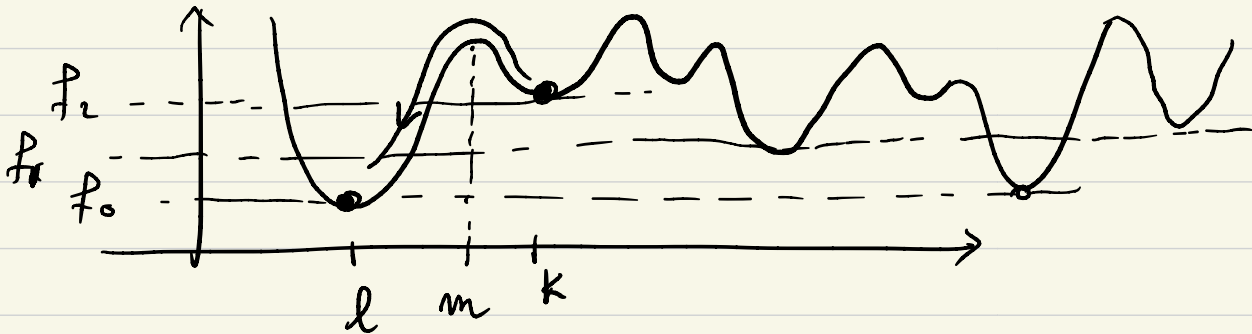


Quiz 9 discussion.

1

I. Function Minimisation.



a) Probability of shortest path from k to l:

$$\prod_{i=k \rightarrow l} a_{i, i-1} = \underbrace{\prod_{i=k \rightarrow m-1} a_{i, i-1}}_{\frac{\pi(i-1)}{\pi(i)} = e^{-\beta(f(i-1) - f(i))}} \underbrace{\prod_{i=m \rightarrow l} a_{i, i-1}}_{1}$$
$$= e^{-\beta \Delta} \quad \Delta = f(m) - f(k)$$

b) We ask that $\pi(i \in \text{global minima}) \approx 1 - \epsilon$; $0 < \epsilon \ll 1$.

$$\Rightarrow \frac{N_0 e^{-\beta f_0}}{N_0 e^{-\beta f_0} + N_1 e^{-\beta f_1} + N_2 e^{-\beta f_2}} \approx 1 - \epsilon \quad \text{and for } \beta \text{ large this}$$

$$\text{is approximated by } \frac{1}{1 + \frac{N_1}{N_0} e^{-\beta(f_1 - f_0)} + \dots} \approx 1 - \epsilon$$

since $f_1 - f_0 > f_2 - f_0 > f_3 - f_0 > \dots$

\Rightarrow

$$\Rightarrow 1 - \frac{N_1}{N_0} e^{-\beta(P_1 - P_0)} \approx 1 - \epsilon \Rightarrow \epsilon \approx \frac{N_1}{N_0} e^{-\beta(P_1 - P_0)}$$

$$\Rightarrow \beta(P_1 - P_0) + \log \frac{N_0}{N_1} \approx \log(1/\epsilon)$$

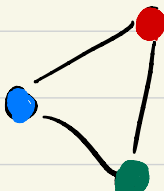
$$\Rightarrow \beta \approx \frac{1}{P_1 - P_0} \log \left(\frac{N_1}{N_0 \epsilon} \right)$$

II. Coloring

Number of colors.

Max deg of vertices

1) Proper coloring always exists if $q = \Delta + 1$

2)  $\Delta = 2$
 $q = 3$ } one can move out of this configuration with the proposal move.

\Rightarrow Markov chain is not irreducible.

3) In the above example $q = 3$ makes the proposal chain irreducible.

In general we will discuss next time that $q = \Delta + 2$ suffices to have an irreducible proposal chain on any graph.