Mixing, stopping, coupling, lifting, and other keys to the second Markov-chain revolution

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Plan of talk

1. Introduction (+ Example I)
2. Mixing and Relaxing (+ Example II)
3. Stopping and Coupling (+ Example III)
4. Equilibrium out of Equilibrium (+ Example IV)
5. Conclusion

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Markov chains (1/2)

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Equation of State Calculations by Fast Computing Machines

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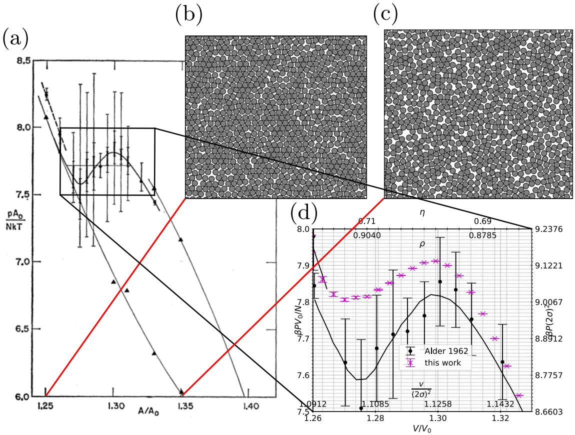
(Received March 6, 1953)

A general method, suitable for fast computing machines, for investigating such properties as equations of state for substances consisting of interacting individual molecules is described. The method consists of a modified Monte Carlo integration over configuration space. Results for the two-dimensional rigid-sphere system have been obtained on the Los Alamos MANIAC and are presented here. These results are compared to the free volume equation of state and to a four-term virial coefficient expansion.

Example I: Equilibrated (?) samples



- Original figure from Alder & Wainwright 1962, see Li et al. (2022)

Markov chains (2/2)

- Sample space Ω (e.g. hard disks, water molecules, quarks, $\ldots$)
- Markov chain $\leftarrow$ Sequence of random variables $(X_0 \sim \pi^{\{0\}}, X_1 \sim \pi^{\{1\}}, X_2 \sim \pi^{\{2\}} \ldots)$
  X_{t+1} depends only on X_t, t is a 'time'
- Transition matrix P:
  - P_{ij}: conditional probability to move from sample i to sample j.
  - $\pi^{\{t+1\}} = \pi^{\{t\}} P$: Evolve probability distribution at time t to probability distribution at time $t+1$ (with $\pi^{\{t\}}$, $t > 0$ often non-explicit,even for $t \to \infty$).
- Move set $\mathcal{L}$: ... from which moves are sampled.
- Equilibrium distribution π: Satisfies global balance:

$$\pi_i = \sum_{j \in \Omega} \pi_j P_{ji} \quad \forall i \in \Omega.$$

  NB: P irreducible $\implies$ π unique.
- Aperiodicity: Absence of cycles. P irreducible and aperiodic:

$$\pi^{\{t\}} \to \pi \quad \text{for } t \to \infty$$

Total variation distance, mixing time

- Total variation distance:

$$||\pi^{\{t\}} - \pi||_{\mathrm{TV}} = \max_{A \subset \Omega} |\pi^{\{t\}}(A) - \pi(A)| = \frac{1}{2} \sum_{i \in \Omega} |\pi_i^{\{t\}} - \pi_i|.$$

- Distance:

$$d(t) = \max_{\pi^{\{0\}}} ||\pi^{\{t\}}(\pi^{\{0\}}) - \pi||_{\mathrm{TV}}$$

- Mixing time:

$$t_{\mathrm{mix}}(\epsilon) = \min\{t : d(t) \leq \epsilon\}$$

- Usually $\epsilon = 1/4$ is taken, $\epsilon = 1/e$ would be better.

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Plan of talk

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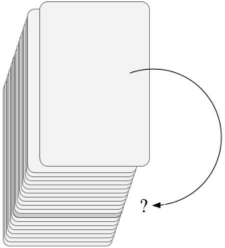
Shuffling of cards 1/5



- $\Omega_N^{\text{shuffle}} = \{\text{Permutations of } \{1, \ldots, N\}\}$
- For $N = 3$:
  $\Omega_3^{\text{shuffle}} = \{1 \equiv \{1,2,3\}, 2 \equiv \{1,3,2\}, 3 \equiv \{2,1,3\}, 4 \equiv \{2,3,1\}, 5 \equiv \{3,1,2\}, 6 \equiv \{3,2,1\}\}$.
- $\pi^{t=0} = \delta((1, \ldots, N))$

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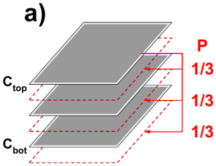
Shuffling of cards 2/5

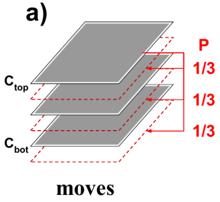


moves

procedure `top-to-random`
input $\{c_1, \ldots, c_n\}$
$i \leftarrow \texttt{choice}(\{1, \ldots, n\})$
$\{\hat{c}_1, \ldots, \hat{c}_n\} \leftarrow \{c_2, \ldots, c_i, c_1, c_{i+1}, \ldots, c_n\}$
output $\{\hat{c}_1, \ldots, \hat{c}_n\}$

- Insert upper card (c_1) after card i and before card $i+1$
- NB: if $i = 1$, put it back on top.

Shuffling of cards 3/5



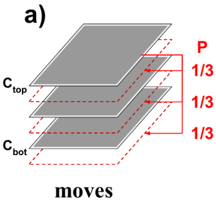
- $\Omega_3^{\text{shuffle}} = \{1 \equiv \{1,2,3\}, 2 \equiv \{1,3,2\}, 3 \equiv \{2,1,3\}, 4 \equiv \{2,3,1\}, 5 \equiv \{3,1,2\}, 6 \equiv \{3,2,1\}\}$.
- $$P = \frac{1}{3}\begin{pmatrix} 1 & 0 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & 1 \\ 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 & 1 \end{pmatrix}$$

Shuffling of cards 4/5

- $$P_3^{\text{shuffle}} = \frac{1}{3}\begin{pmatrix} 1 & 0 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & 1 \\ 1 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 1 & 1 \\ 1 & 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 & 1 \end{pmatrix}$$
- Eigenvalues of P_N^{shuffle}: $0, \frac{1}{N}, \frac{2}{N}, \ldots, 1 - \frac{2}{N}, 1$
- Degeneracies:

$$\begin{aligned} N &= 2 :[1, 0, 1] \\ N &= 3 :[2, 3, 0, 1] \\ N &= 4 :[9, 8, 6, 0, 1] \\ N &= 5 :[44, 45, 20, 10, 0, 1] \\ N &= 6 :[265, 264, 135, 40, 15, 0, 1] \\ N &= 7 :[1854, 1855, 924, 315, 70, 21, 0, 1] \end{aligned}$$

Shuffling of cards 5/5



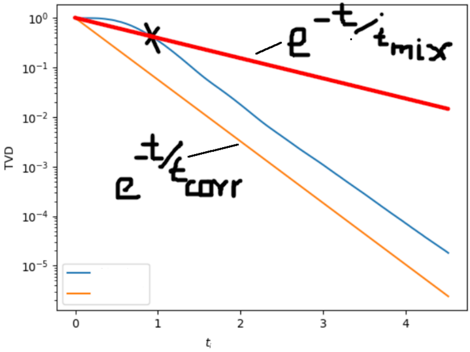
procedure `top2random-stop`
input $\{c_1, \ldots, c_n\}$
$c_{\text{first-n}} \leftarrow c_{\text{n}}$
for $t = 1, 2, \ldots$ **do**

$$\left\{ \begin{array}{l} \tilde{c}_1 \leftarrow c_1 \\ \{c_1, \ldots, c_n\} \leftarrow \texttt{top2random}(\{c_1, \ldots, c_n\}) \\ \textbf{if } (\tilde{c}_1 = c_{\text{first-n}}) \ \textbf{break} \end{array} \right.$$

output $\{c_1, \ldots, c_n, t\}$

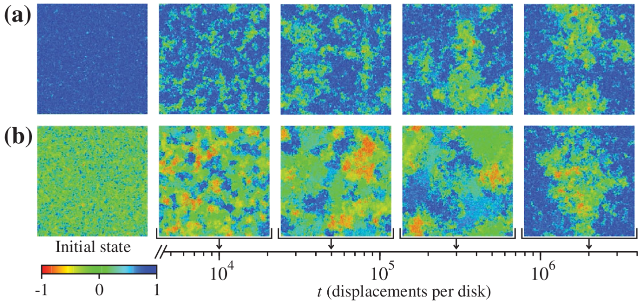
- Expected running time: $n \log n$.
- Time scale $N \log N$ larger than inverse gap $N/2$.

Mixing and Relaxation



- $t_{\text{mix}} = ||\pi^{\{t_{\text{mix}}\}} - \pi||_{\text{TV}} = 1/e$, (non-asymptotic time scale).
- t_{corr} = inverse gap, (asymptotic time scale).
- $t_{\text{mix}} \gg t_{\text{corr}}$ leads to cutoff phenomenon.
- Aldous–Diaconis (1986)
- Diaconis–Fill-Pitman (1992)

Example II: A non-asymptotic time scale



- Coarsening in hard disks (from Bernard & Krauth 2011)...
- ... an example of a non-asymptotic mixing-time scale

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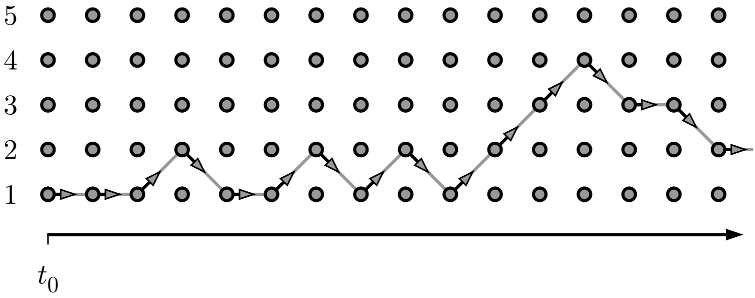
Markov chain



- Configuration c_t, move δ_t.
- Set $t_0 = 0$.

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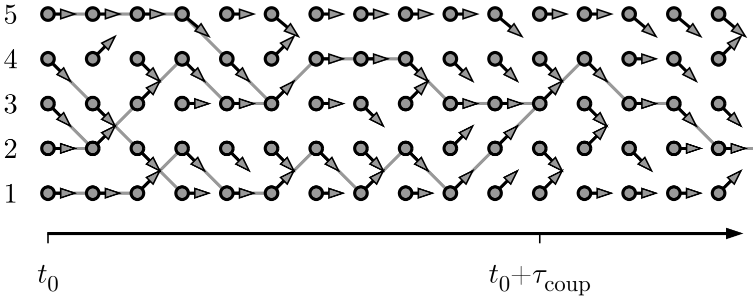
Markov chain (random maps), coupling 1/3



- Each configuration has its move at each time step.
- Coupling (Doeblin, 1930s).

Markov chain (random maps), coupling 2/3

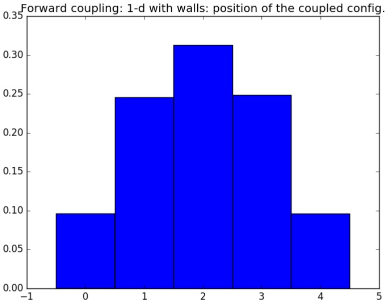
procedure `forward-coupling`
$\mathcal{P} \leftarrow \{1, \ldots, N\}$
$t \leftarrow 0$
while True:

$$\begin{cases} t \leftarrow t+1 \\ \mathcal{P} \leftarrow \{\min\left[\max(b + \textbf{choice}\{-1,+1\}, 1), N\right] \text{ for } b \in \mathcal{P}\} \\ \textbf{if } |\mathcal{P}| = 1\textbf{: break} \end{cases}$$

output $\mathcal{P}, t$ (position, time of coupling)

- Position of coupling not uniform.
- Coupling time larger than mixing time.

Markov chain (random maps), coupling 3/3



- Histogram of coupling position.

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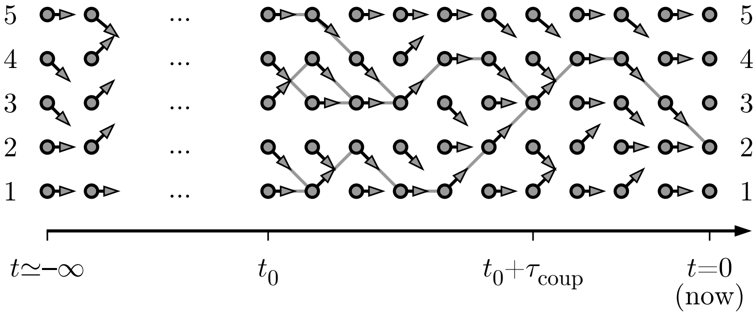
Coupling from the past 1/3



- Starting an MCMC simulation at $t = -\infty$
- Propp & Wilson (1997)

Coupling from the past 2/3

procedure `coupling-from-past`

$t_{\text{tot}} \leftarrow 0$

while True:

$$\begin{cases} t_{\text{tot}} \leftarrow t_{\text{tot}} - 1 \\ \mathcal{A}_{t_{\text{tot}}} \leftarrow \texttt{draw-arrows} \text{ (draw arrows at time } t_{\text{tot}}) \\ \mathcal{P} \leftarrow \{1, \dots, N\} \\ \textbf{for } t = t_{\text{tot}}, t_{\text{tot}} + 1, \dots, -1\textbf{:} \\ \quad \{\ \mathcal{P} \leftarrow \{b + \mathcal{A}_t(b) \text{ for } b \in \mathcal{P}\} \\ \textbf{if } |\mathcal{P}| = 1\textbf{: break} \end{cases}$$

output $\mathcal{P}$ ((perfect) sample)

———

- Propp & Wilson (1997)

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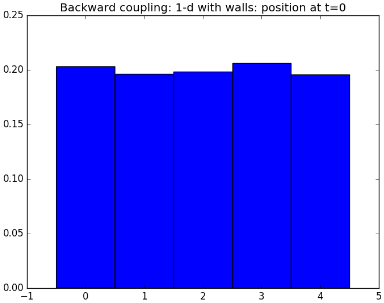
Coupling from the past 3/3



- Propp & Wilson (1997)
- see `CouplingFromThePast.py` on my website

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Example III: Perfect Monte Carlo samples of hard disks

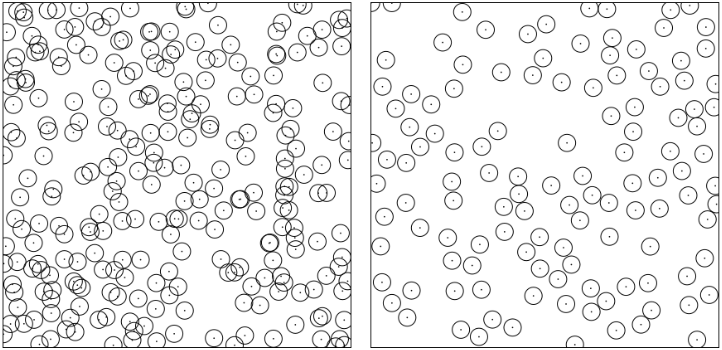

Figure 10: Perfectly random samples of the Strauss point process. In both panels the point

- Perfect sample of hard disks (right) from Wilson (2000)

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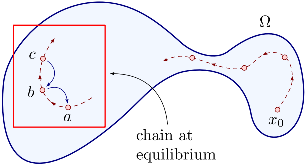
Detailed balance, global balance, lifting



- Reversible transition matrices P satisfy the 'detailed-balance' condition:

$$\pi_a P_{ab} = \pi_b P_{ba}$$

- Non-reversible transition matrices P only satisfy 'global balance':

$$\pi_a = \sum_{b \in \Omega} \pi_b P_{ba}$$

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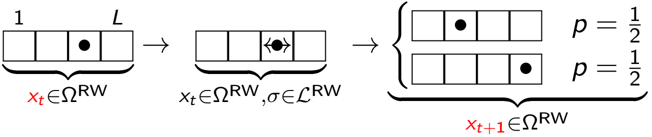
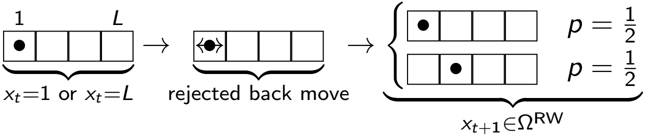
Random walk (RW) on the one-dimensional lattice

- In the bulk:



(1)

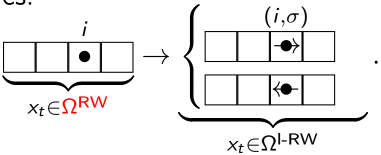
- At the boundary:



(2)

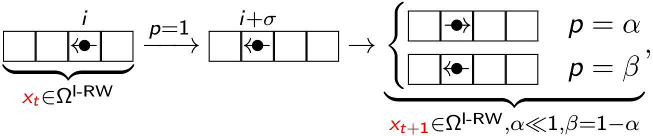
Lifted random walk (l-RW)

- Lifting of samples:



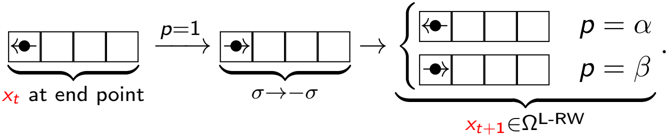
(3)

- In the bulk:



(4)

- At the boundary:



(5)

Diaconis, Holmes, Neal (2000)

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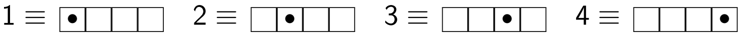
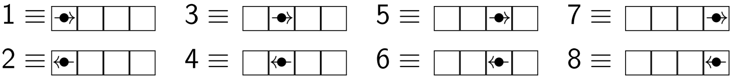
Random walk, lifted random walk (examples)

- 

$$P^{RW}_{\text{walls}} = \frac{1}{2}\begin{bmatrix} 1 & 1 & \cdot & \cdot \\ 1 & \cdot & 1 & \cdot \\ \cdot & 1 & \cdot & 1 \\ \cdot & \cdot & 1 & 1 \end{bmatrix}$$

- Lifted random walk (NB: $\alpha + \beta = 1, \quad \alpha \sim 1/L$)



$$P^{\text{lRW}}_{\text{walls}} = \begin{bmatrix} \cdot & \cdot & \beta & \alpha & \cdot & \cdot & \cdot & \cdot \\ \beta & \alpha & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \beta & \alpha & \cdot & \cdot \\ \alpha & \beta & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \beta & \alpha \\ \cdot & \cdot & \alpha & \beta & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \alpha & \beta \\ \cdot & \cdot & \cdot & \cdot & \alpha & \beta & \cdot & \cdot \end{bmatrix},$$

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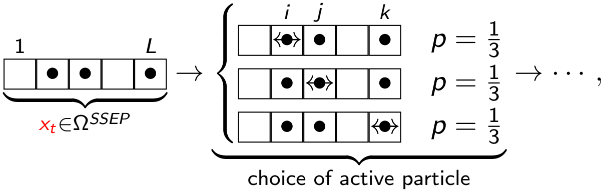
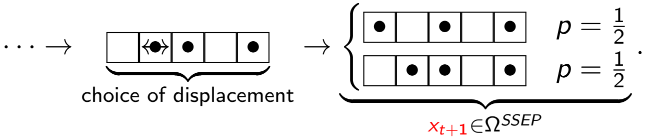
Symmetric simple exclusion process (SSEP)

- Move (first part ...)

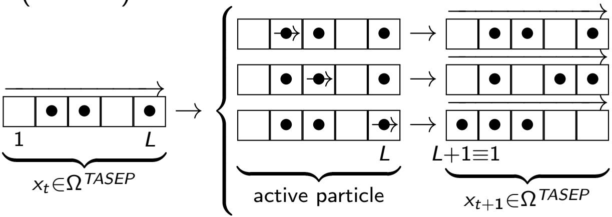


- Move (... second part)

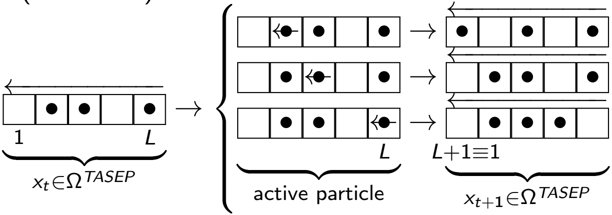


Totally asymmetric simple exclusion process (TASEP)

- Move (forward)



- Move (backward)

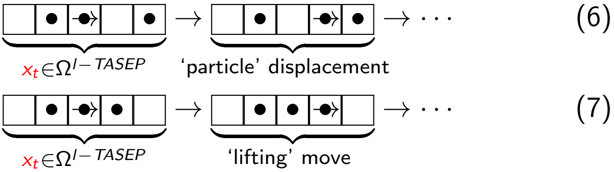


- forward–backward coupling (ad-hoc, or boundary conditions).

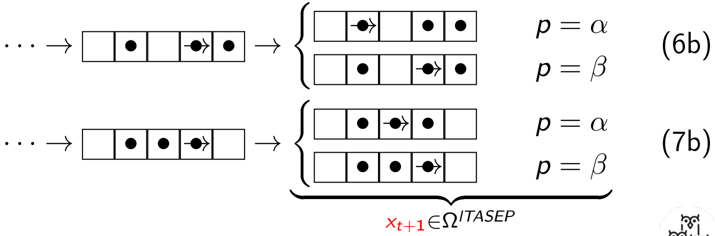
NB: Non-reversible, i.e. non-equilibrium, but samples equilibrium Boltzmann distribution.

Lifted TASEP (definition)

- $\Omega^{l-TASEP} = \Omega^{SSEP} \times \{-1,+1\} \times \{1,\dots,N\}$, $\mathcal{L} = \emptyset$
- Move (first part ...)



- Move (second part ...)



NB: Consider only the forward-moving sector (pbc):

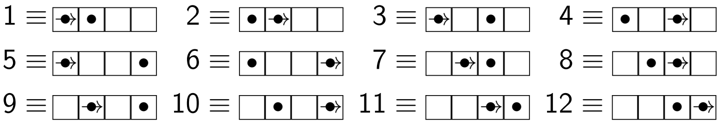
$$1 \equiv \overrightarrow{\begin{array}{|c|c|c|c|}\hline \bullet & \bullet & & \\ \hline\end{array}} \quad 2 \equiv \overrightarrow{\begin{array}{|c|c|c|c|}\hline \bullet & & \bullet & \\ \hline\end{array}} \quad 3 \equiv \overrightarrow{\begin{array}{|c|c|c|c|}\hline \bullet & & & \bullet \\ \hline\end{array}}$$

$$4 \equiv \overrightarrow{\begin{array}{|c|c|c|c|}\hline & \bullet & \bullet & \\ \hline\end{array}} \quad 5 \equiv \overrightarrow{\begin{array}{|c|c|c|c|}\hline & \bullet & & \bullet \\ \hline\end{array}} \quad 6 \equiv \overrightarrow{\begin{array}{|c|c|c|c|}\hline & & \bullet & \bullet \\ \hline\end{array}}$$

$$P^{TASEP} = \frac{1}{2}\begin{bmatrix} 1 & 1 & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & 1 & 1 & \cdot & \cdot \\ \cdot & \cdot & 1 & \cdot & 1 & \cdot \\ \cdot & \cdot & \cdot & 1 & 1 & \cdot \\ 1 & \cdot & \cdot & \cdot & \cdot & 1 \\ \cdot & 1 & \cdot & \cdot & \cdot & 1 \end{bmatrix} \quad .$$

Lifted TASEP (example)

NB: Consider only the forward-moving sector (pbc):



$$P = \begin{bmatrix}
\alpha & \beta & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\
\cdot & \cdot & \alpha & \beta & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \beta & \alpha & \cdot & \cdot & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \alpha & \beta & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \beta & \alpha & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \beta & \alpha & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \alpha & \beta & \cdot & \cdot & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \alpha & \beta & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \beta & \alpha \\
\beta & \alpha & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\
\cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \alpha & \beta \\
\cdot & \cdot & \beta & \alpha & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot
\end{bmatrix}$$

Synopsis of mixing and relaxation times

Algorithm	mixing	relaxation (inverse gap)
SSEP	$N^3 \log N$	N^3
TASEP	$N^{5/2}$	$N^{5/2}$
Lifted TASEP	N^2	N^2

- continuous-space versions available (Kapfer & Krauth (2017))
- see Essler & Krauth (2023)

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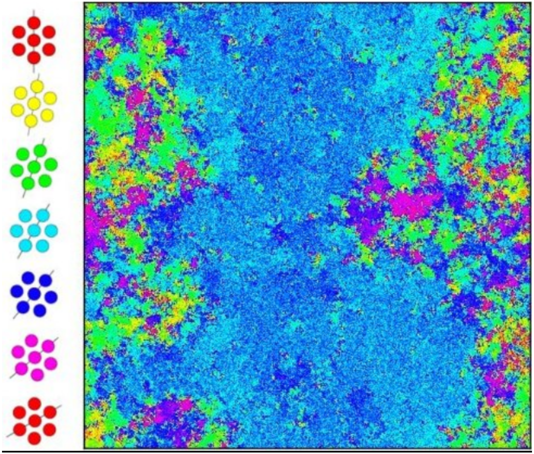
Example IV: Equilibrium non-equilibrium



- Equilibrated sample of 10^6 disks (from Bernard & Krauth 2011, see also Li et al. 2022)

Conclusion

- A second revolution in Markov-chain Monte Carlo underway.
- Time scales of MCMC much better understood.
- Coupling: a way to perfect simulations.
- Non-reversible MCMC is what comes after the revolution.
- Lifting a practical method to create non-reversible algorithms.