Exploring Spin Glass Ground States with Extremal Optimization

Stefan Boettcher



www.physics.emory.edu/faculty/boettcher/

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Collaborator:

► Allon Percus (Los Alamos/UCLA)

Funding:

NSF-DMR, Los Alamos-LDRD, Emory-URC

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Overview:

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Overview:

Extremal Optimization (EO) Heuristic

EO Algorithm

T-EO, optimizing at the "ergodic edge"



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•EO Results for NP-hard Problems

Graph Partitioning
Coloring
Spin Glasses (MAX-CUT)



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EO Algorithm T-EO, optimizing at the "ergodic edge"

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Spin Glass Ground States with T-EO

Dilute Edwards-Anderson in d=3,...,7Mean-Field: Sherrington-Kirkpatrick & Bethe Lattice A Comprehensive View SK with Power-Law Bonds $P(J) \sim 1/|J|^{1+\mu}$



Motivated by Self-Organized Criticality

<u>Stefan</u>



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Emergent Structure

- *without tuning any Control Parameters
- * despite (or because of) Large Fluctuations



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•How can we use it to optimize?

Extremal Driving:

- * Select and eliminate the "bad",
- *Replace it at random,
- ★ Eventually, only the "good" is left!

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"Fitness" λ for various Problems:

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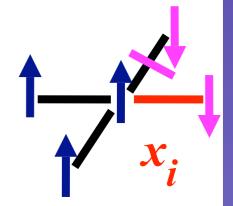
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"Fitness" \(\lambda\) for various Problems:

•Spin Glasses (eg. MAX-CUT):

$$\lambda_i = x_i \sum_j J_{i,j} x_j$$





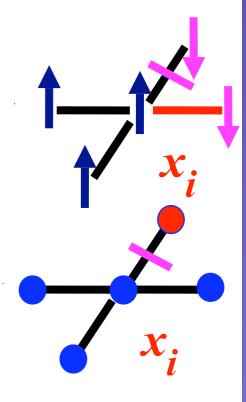
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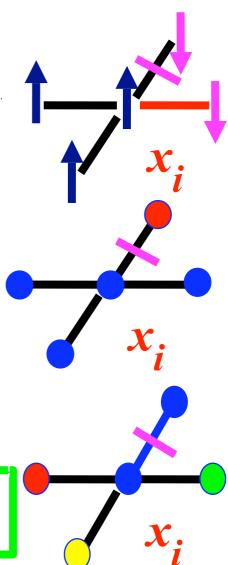
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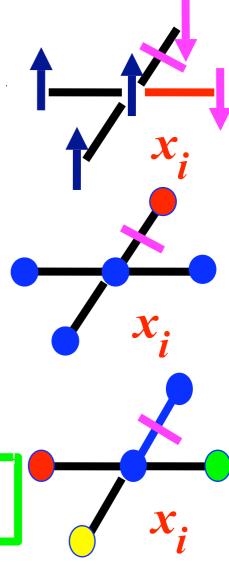
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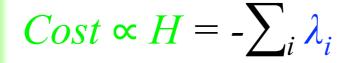
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- -(6) For t_{max} times, Repeat at (2),
- (7) Return: Best C(S) found along the way!

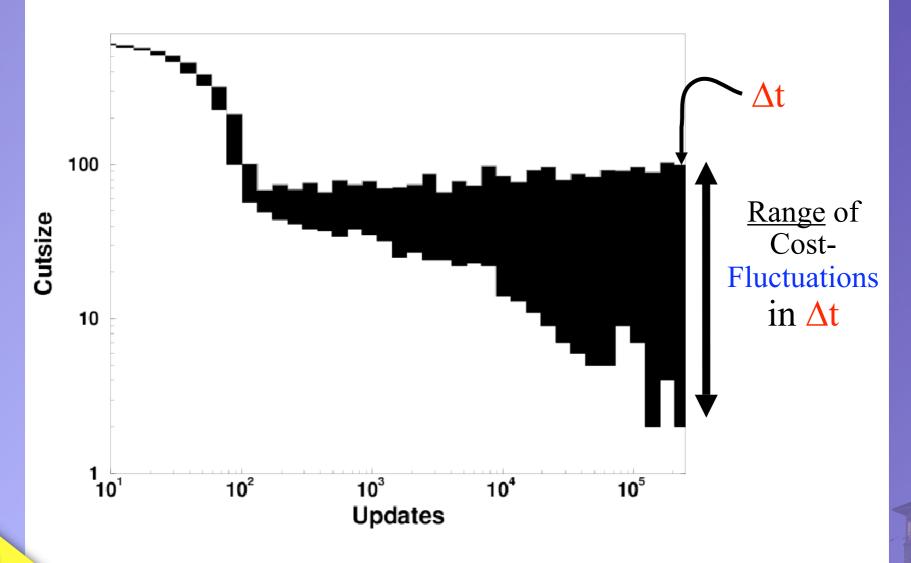


EO-run for Partitioning (n=500):

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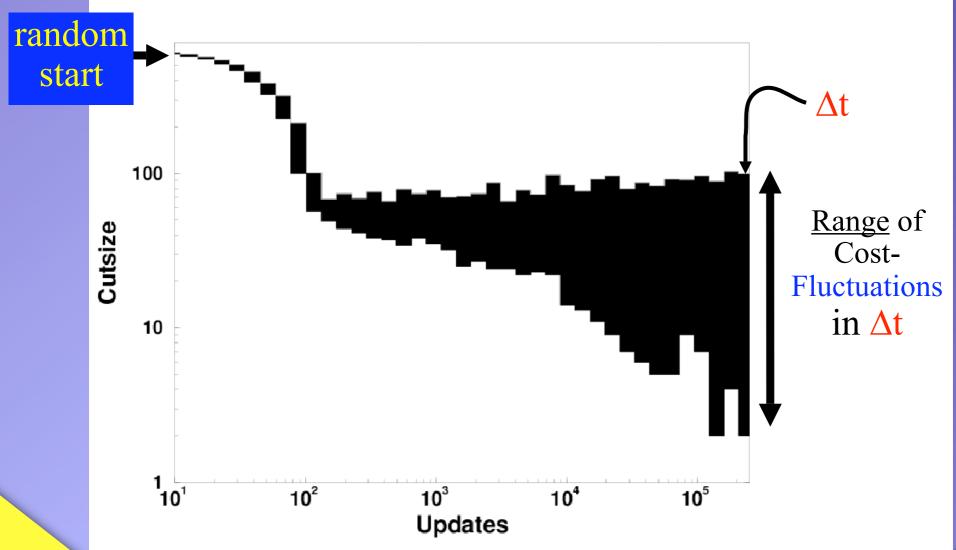
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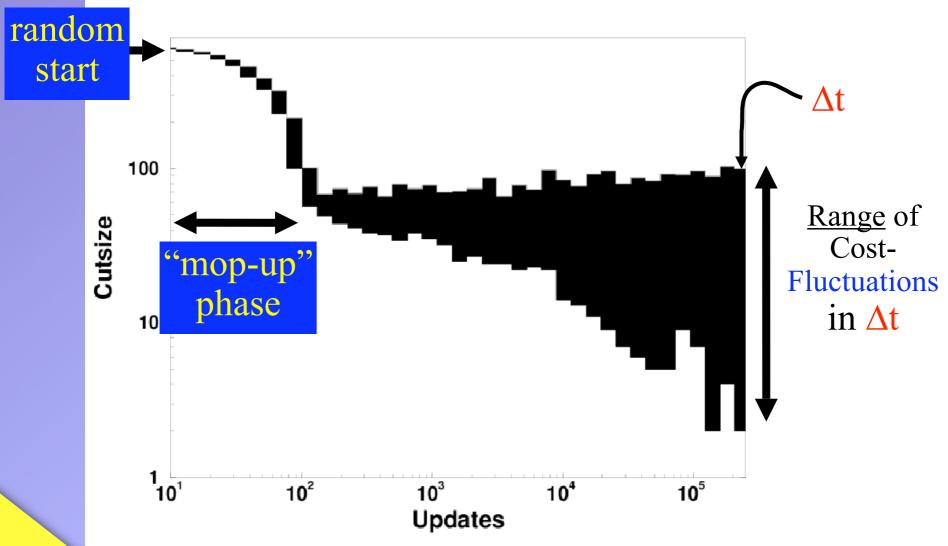
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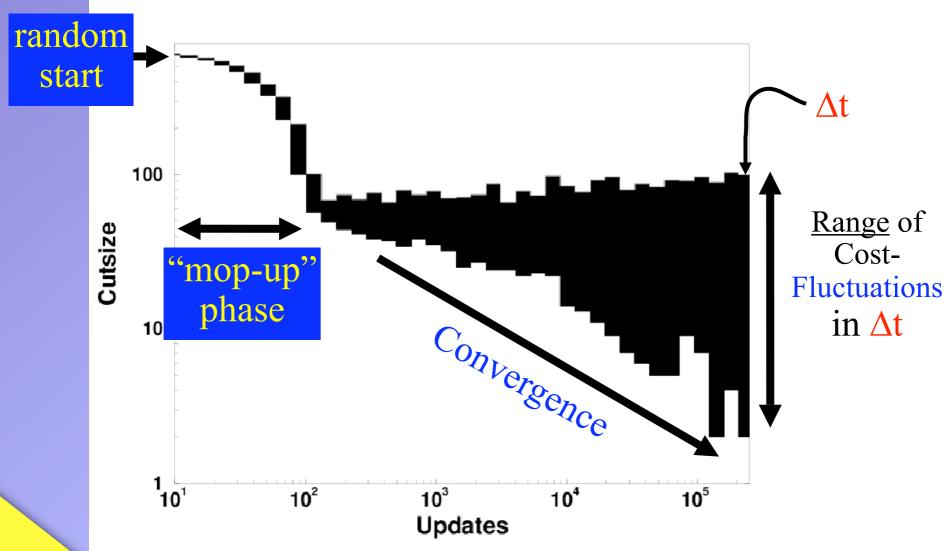
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τ-EO - Searching at the "Ergodic Edge":

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For Ranks
$$\lambda_{\prod(1)} \leq ... \leq \lambda_{\prod(n)}$$
, update $i = \prod(k)$ with



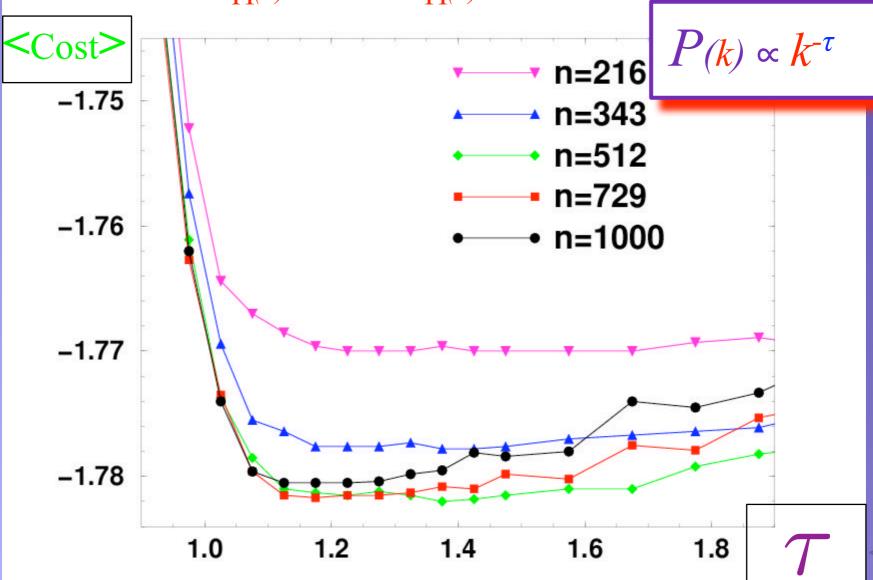
For Ranks $\lambda_{\prod(1)} \leq ... \leq \lambda_{\prod(n)}$, update $i = \prod(k)$ with

scale-free, power-law distribution

$$P(k) \propto k^{-\tau}$$



For Ranks $\lambda_{\prod(1)} \leq ... \leq \lambda_{\prod(n)}$, update $i = \prod(k)$ with

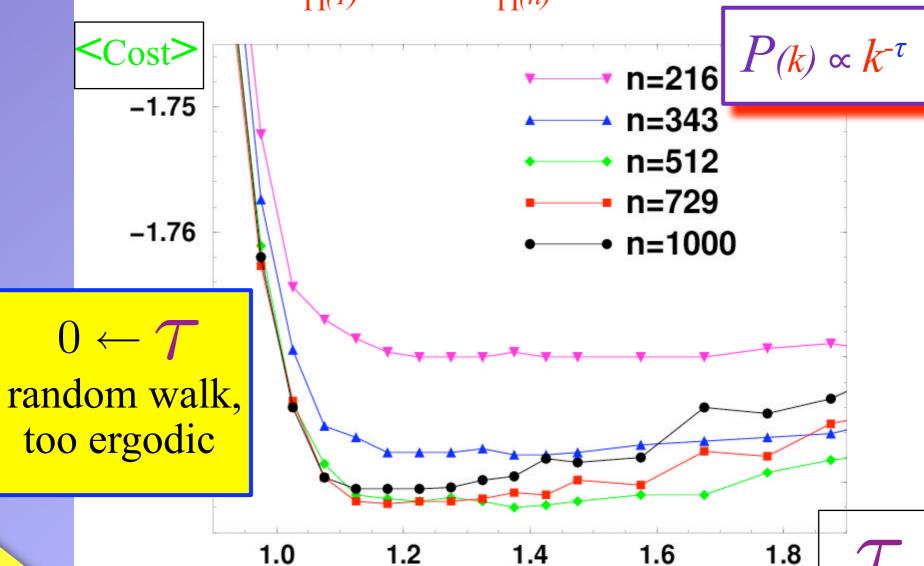


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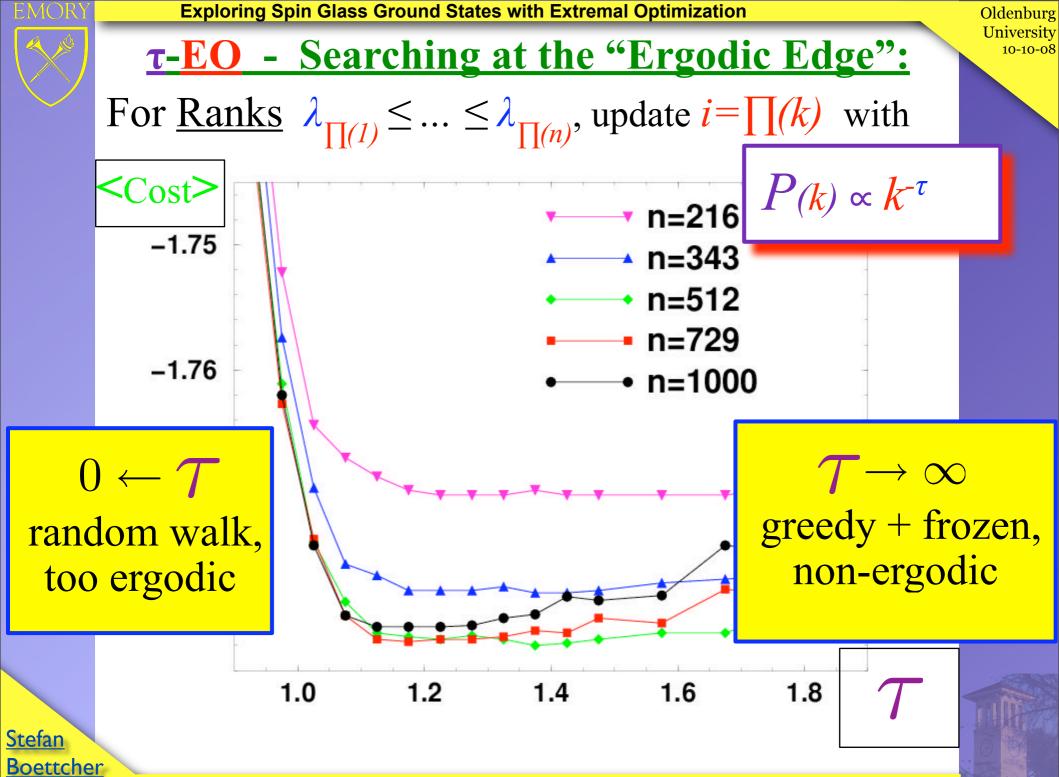
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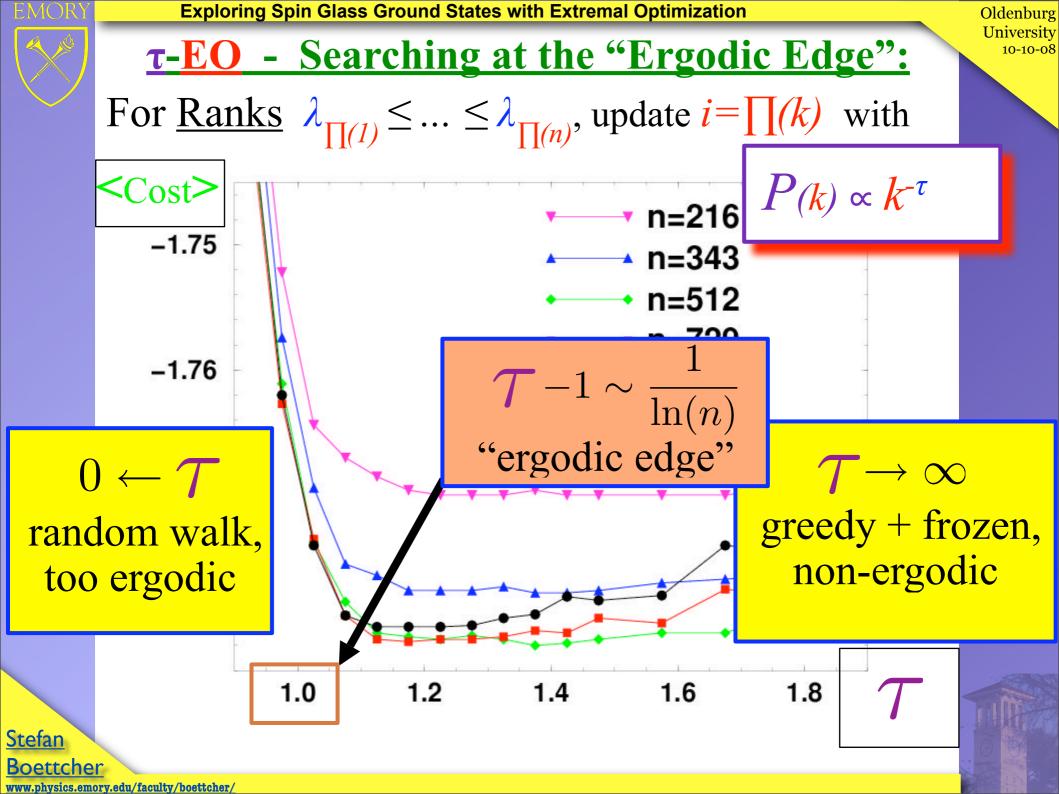
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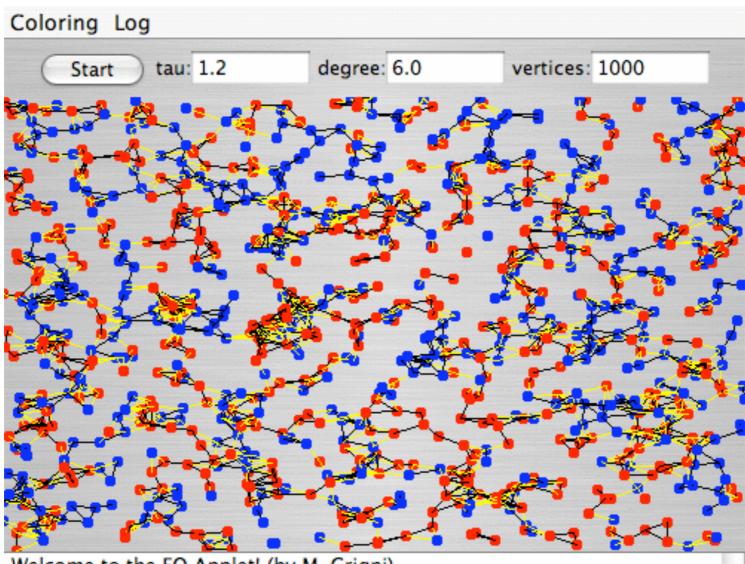


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Animation of τ-EO for Graph-Partitioning



Welcome to the EO Applet! (by M. Grigni)
Demo for Extremal Optimization Heuristic (see LNCS1917,447'00)



• For Graph Bi-Partitioning:

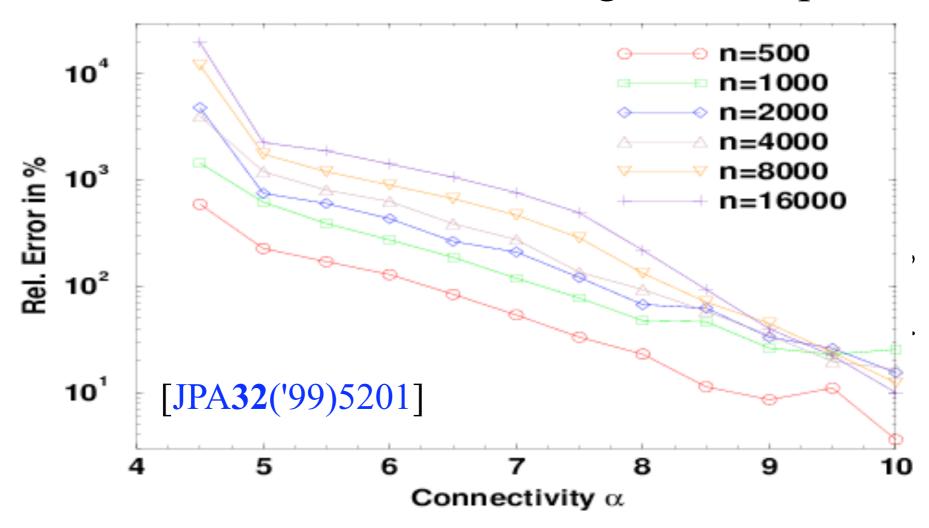
Graph	Size n	EO	GA	heuristics
Hammond	4720	90 (42s)	90 (1s)	97 (8s)
Barth5	15606	139 (64s)	139 (44s)	146 (28s)
Brack2	62632	731 (12s)	731 (255s)	_
Ocean	143437	464 (200s)	464 (1200s)	499 (38s)

Comparison on Testbed of Graphs [AI119('00)275],

- •GA by Merz et al. [LNCS1498('98)765],
- •Spectral Heuristic by Hendrickson et al. [Supercomputing '95].

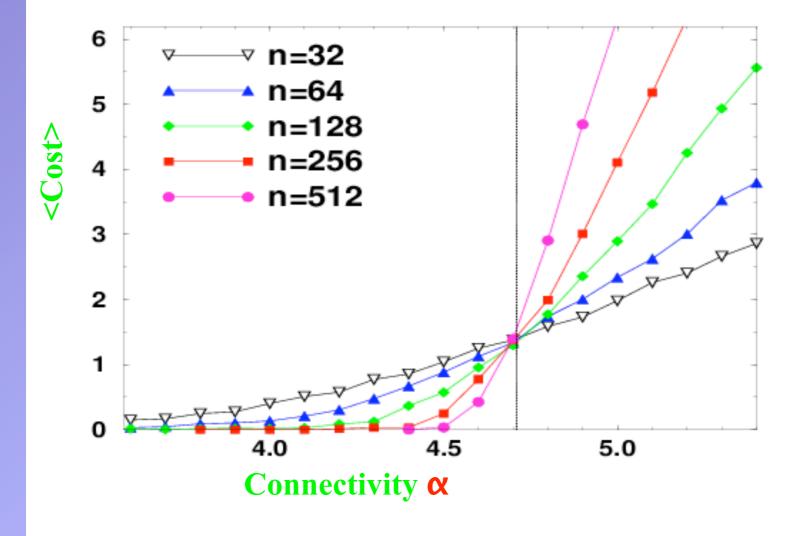
• For Graph Bi-Partitioning:

EOvsSA near Percolation for geom. Graphs:



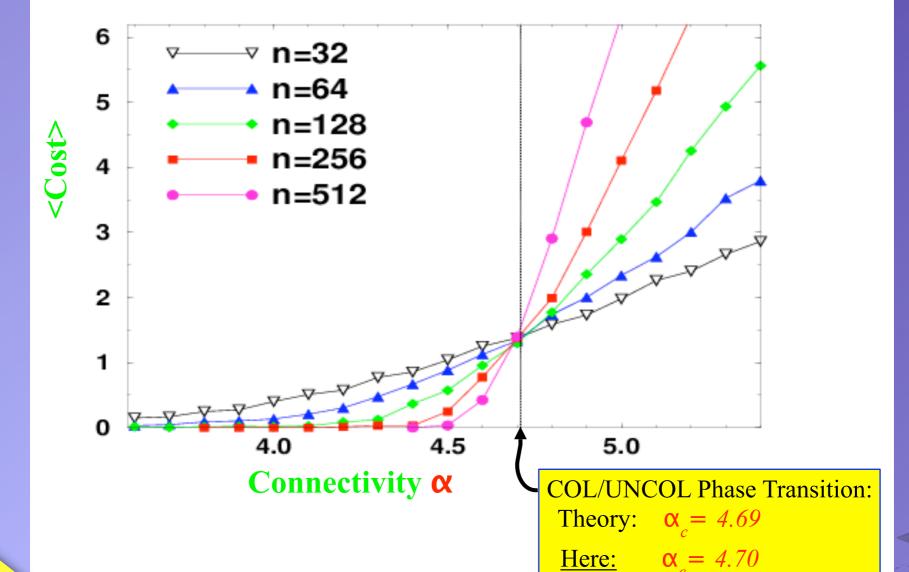


•For Graph-Coloring (MAX-3-COL):





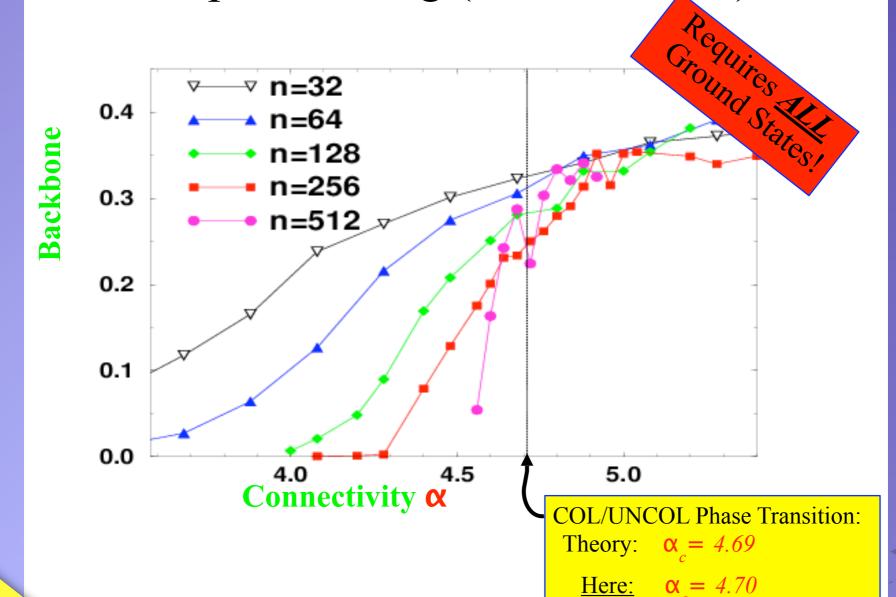
•For Graph-Coloring (MAX-3-COL):



Stefan



•For Graph-Coloring (MAX-3-CQL):



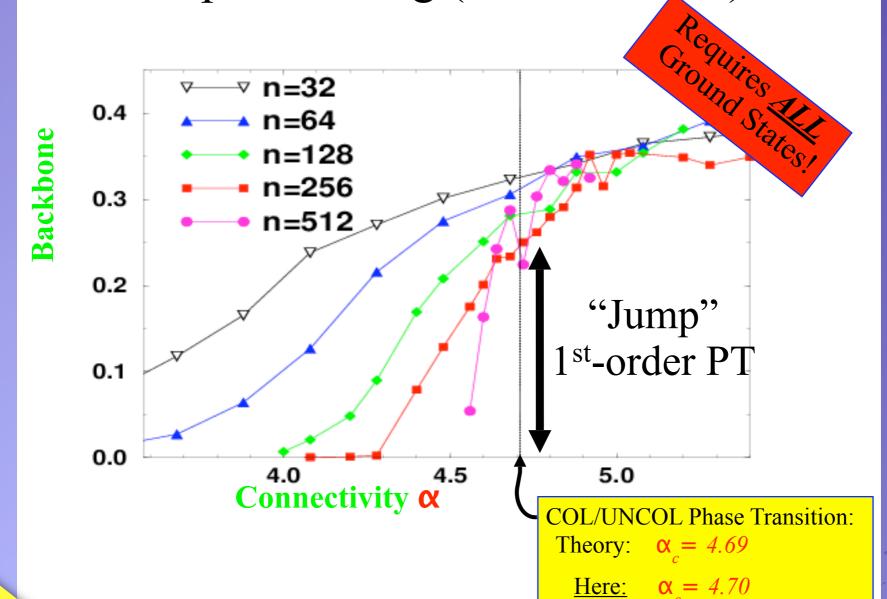
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•For Graph-Coloring (MAX-3-CQL):



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•For Spin Glasses:

EO for 3d-Lattice Spin Glasses [PRL86('01)5211]

2(6) -1.67171(9) -1.6731(19)
(0) 1 70740(0) 1 7070(0)
'(3) -1.73749(8) -1.7370(9)
0(2) -1.76090(12) -1.7603(8)
2(2) -1.77130(12) -1.7723(7)
(3) -1.77706(17)
(5) -1.77991(22) -1.7802(5)
2(5).
2(5) -1.78339(27) -1.7840(4)
(16) -1.78407(121) -1.7851(4)
6(3) -1.7863(4) -1.7868(3)
09 12 54 96 22 32 57

Genetic Algorithms by Pal [PhysicaA223('96)283] and by Hartmann [EPL40('97)492]

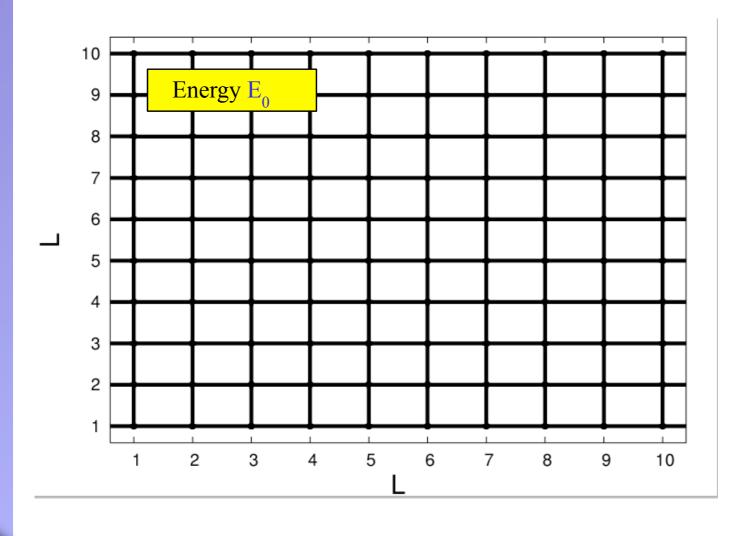


Defect-Energy:

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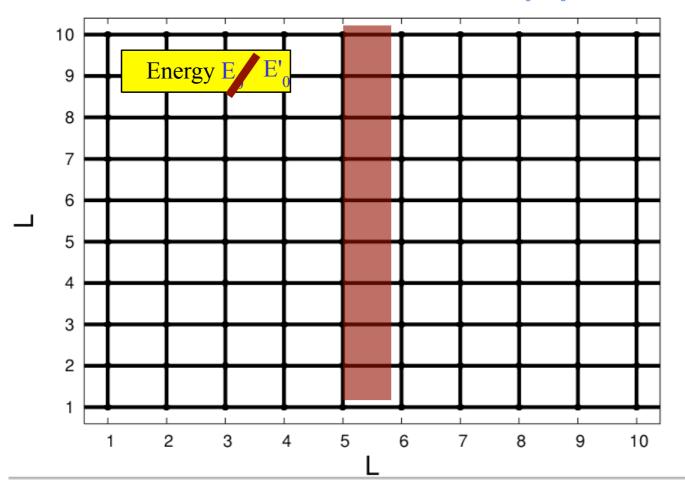
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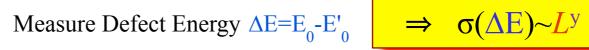
Measure Defect Energy $\Delta E = E_0 - E'_0$

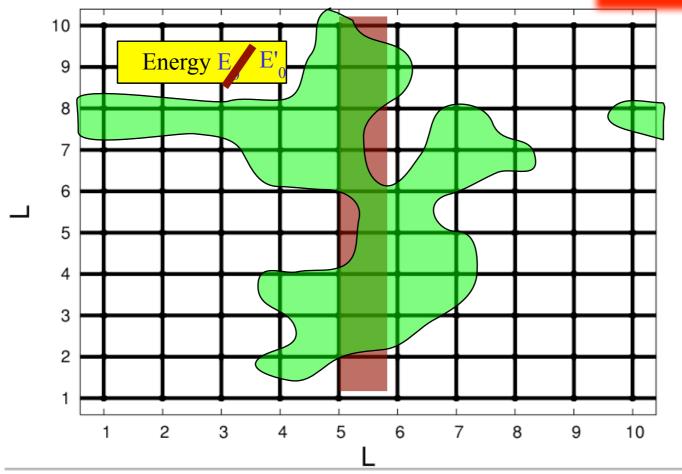






Defect-Energy:

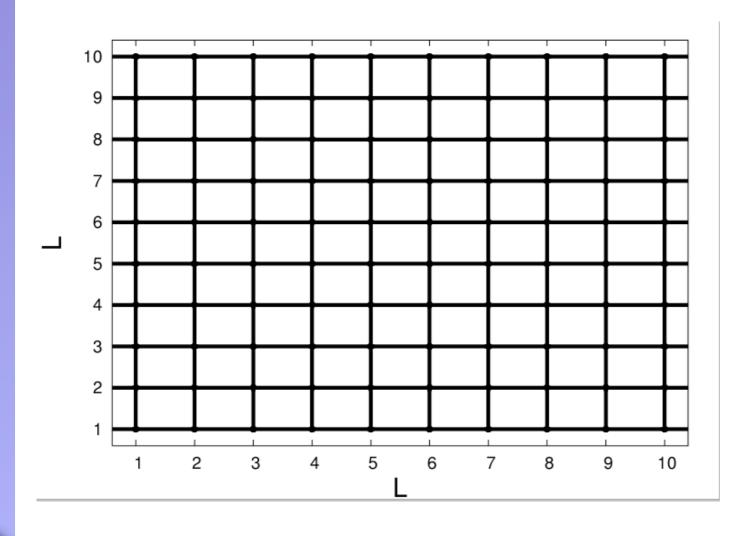




⇒ Low Energy Excitations (like "small oscillations")

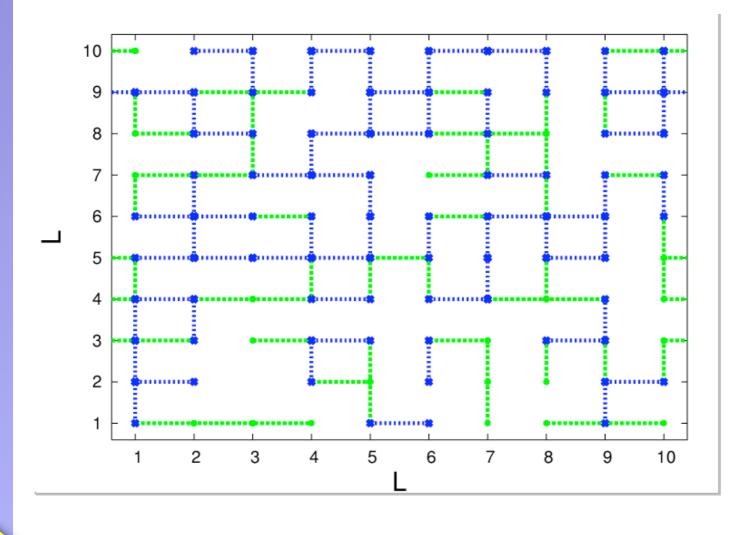


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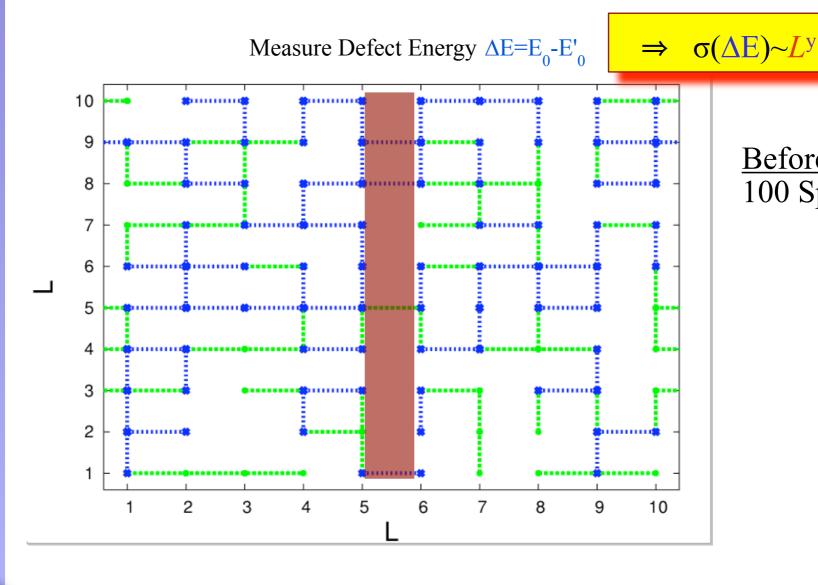


Before: 100 Spins

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Defect-Energy:

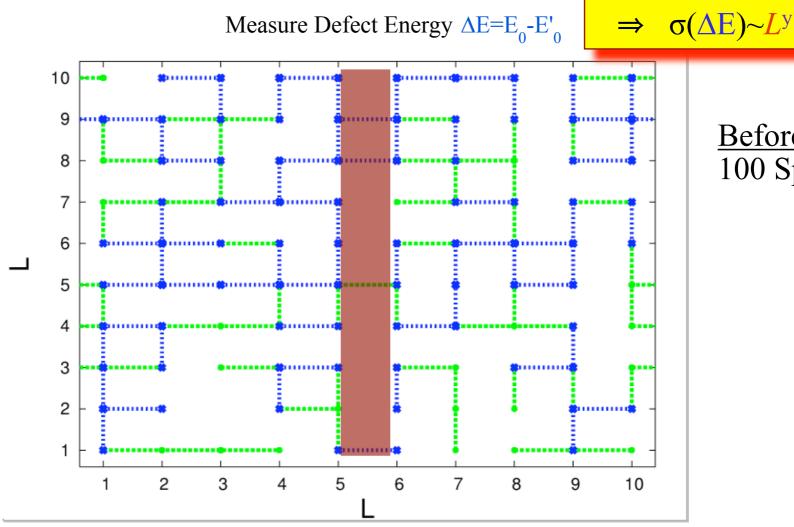


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Defect-Energy:

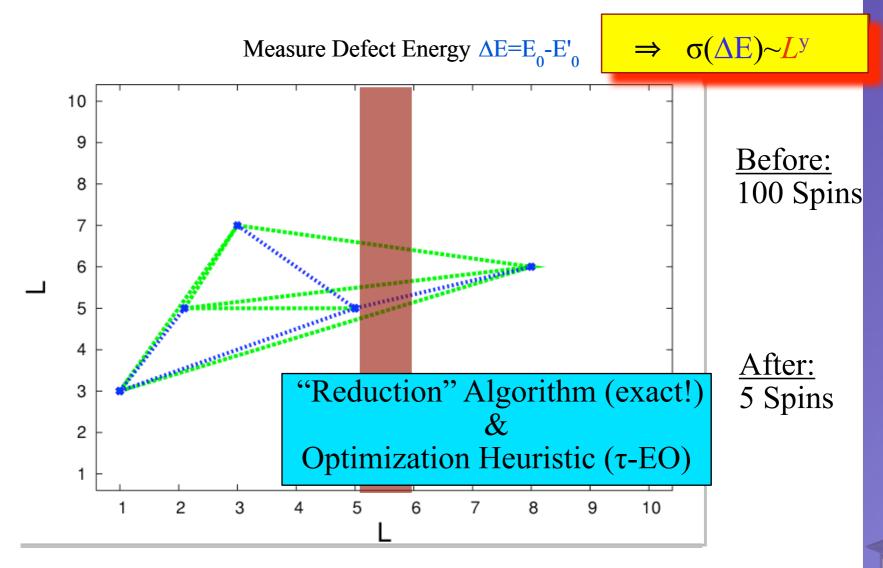


Before: 100 Spins

⇒Low Energy Excitations of bond-diluted Lattices



Defect-Energy:



⇒Low Energy Excitations of bond-diluted Lattices



Defect-Energy: Measure "Stiffness": $\sigma(\Delta E) \sim L^{y}$

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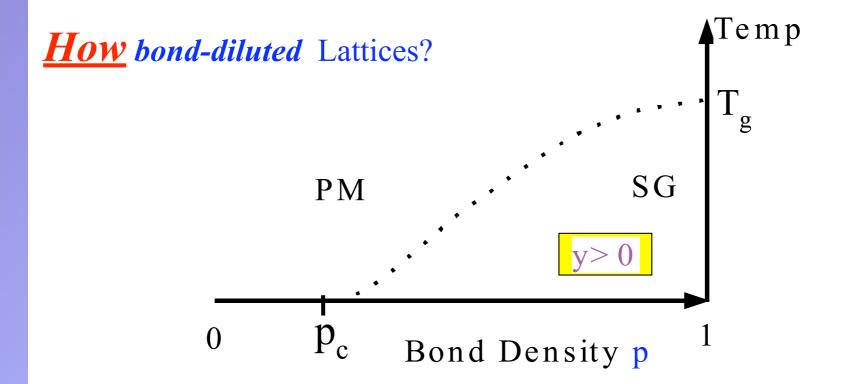


<u>Defect-Energy:</u> Measure "Stiffness": $\sigma(\Delta E) \sim L^{y}$

How bond-diluted Lattices?

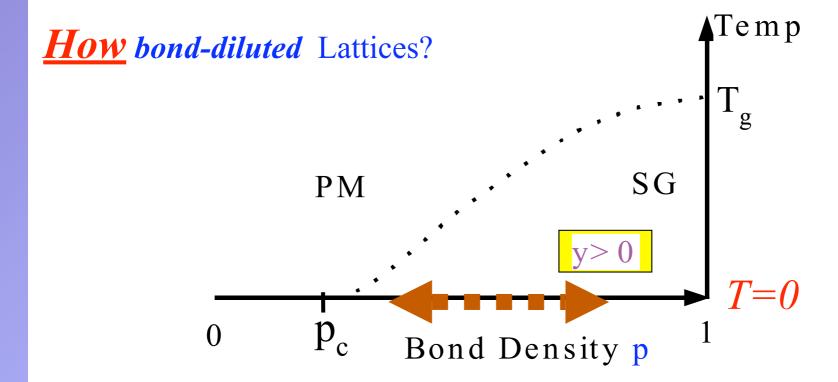


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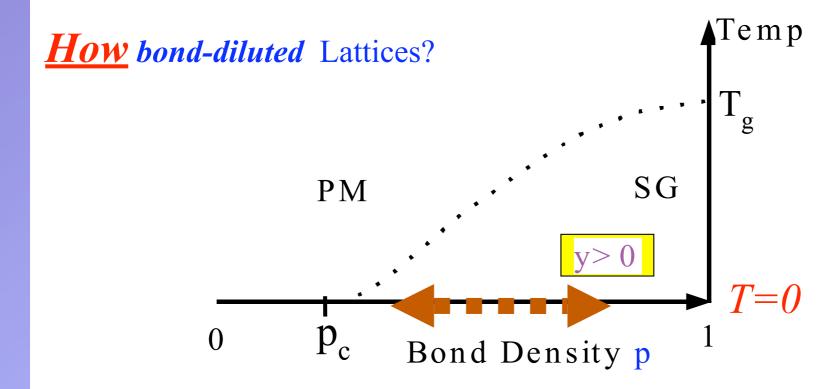


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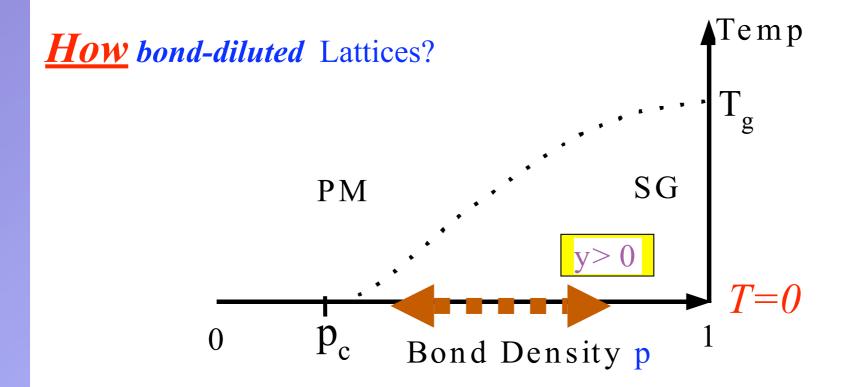
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Why bond-diluted Lattices?



<u>Defect-Energy:</u> Measure "Stiffness": $\sigma(\Delta E) \sim L^{y}$



Why bond-diluted Lattices?

Simpler Problem Larger Sizes *L* Better Scaling

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Defect-Energy of diluted Lattices:

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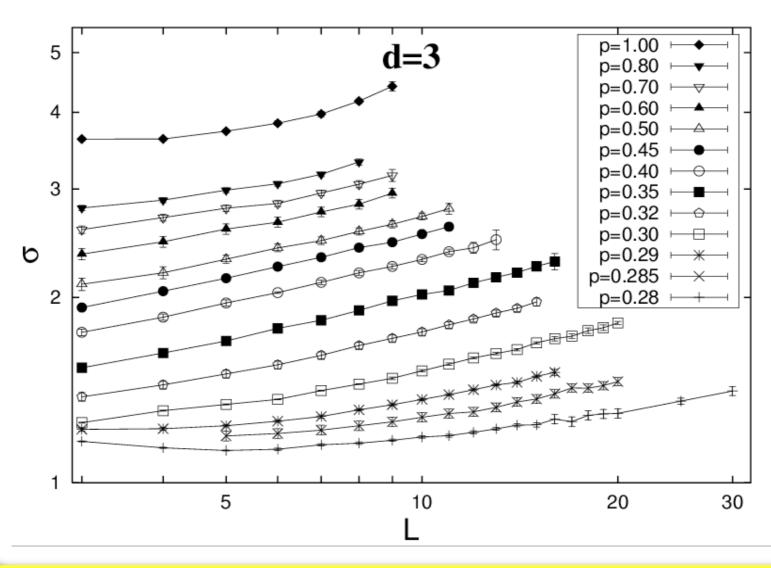
 \pm J-Glasses on Lattices of size L and density p. Defect-Energy $\sigma(\Delta E)$ with Reduction & Heuristic (τ -EO).

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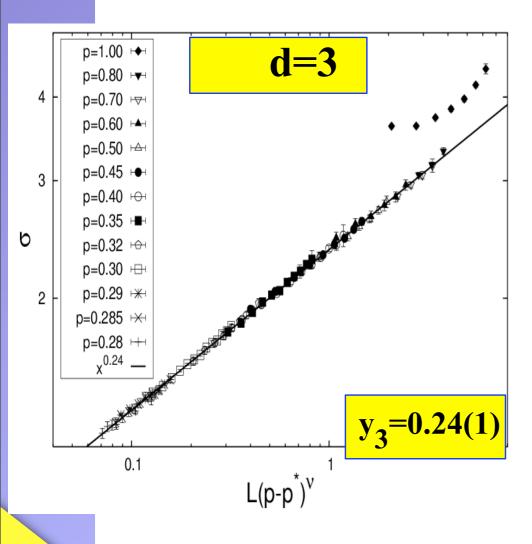




"Stiffness":
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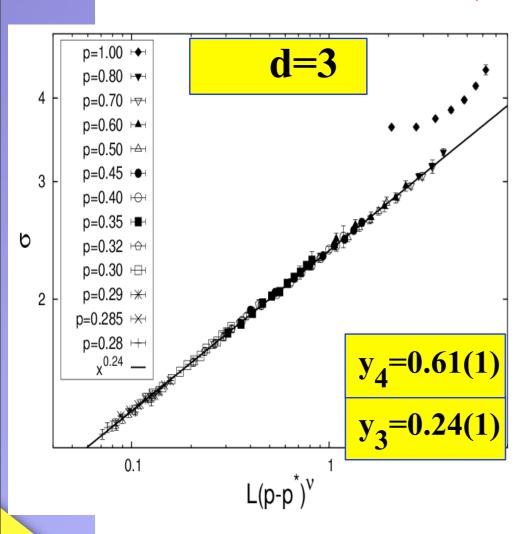


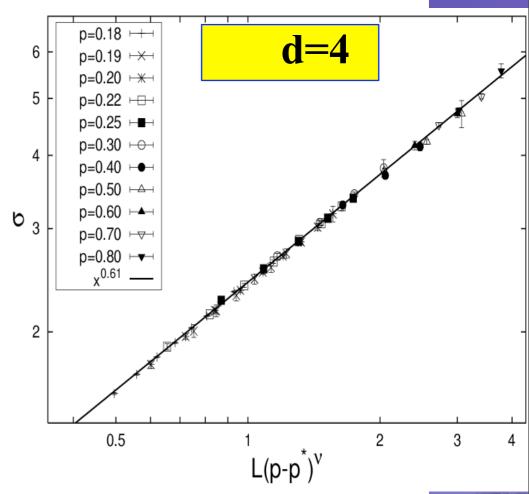
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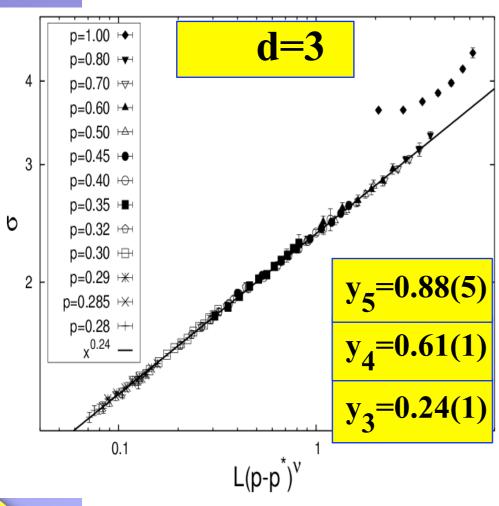
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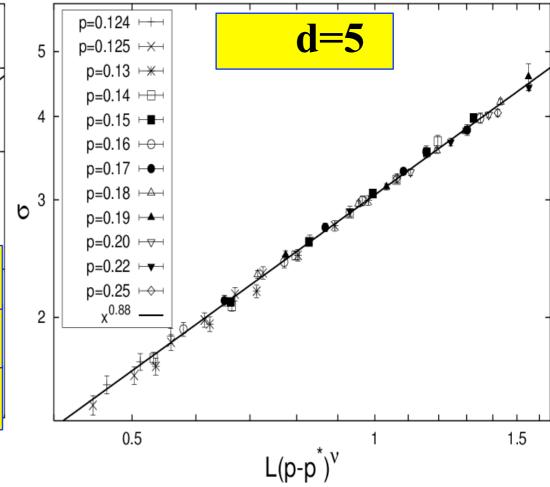






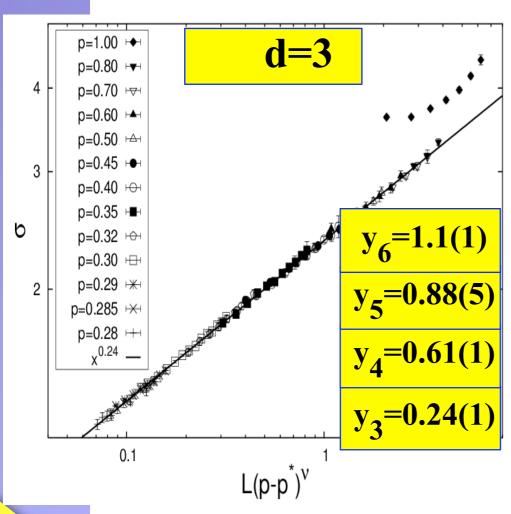
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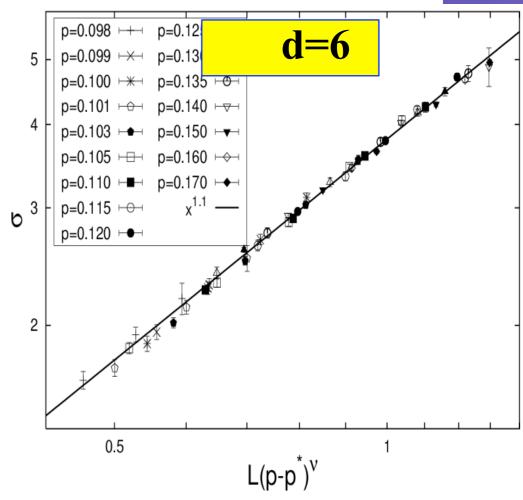






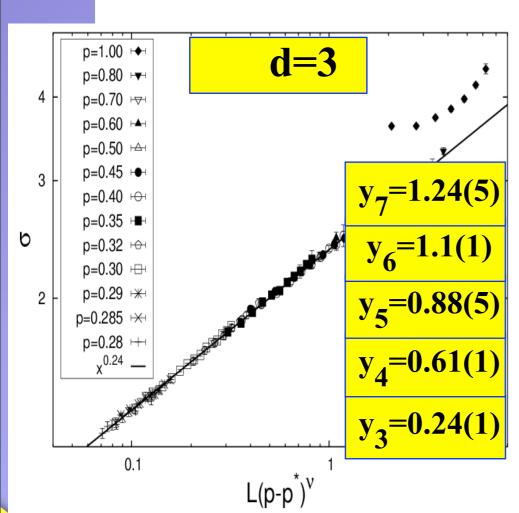
"Stiffness":
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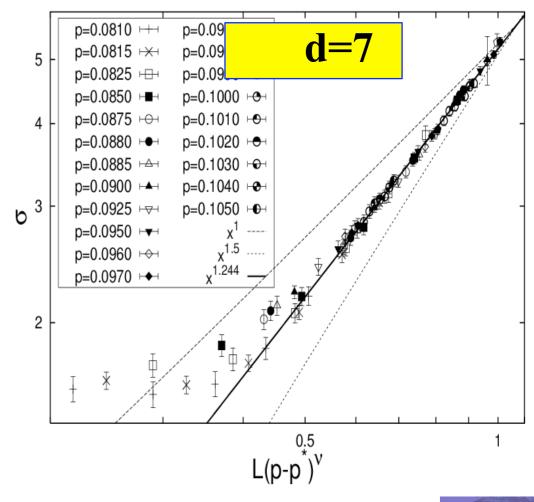






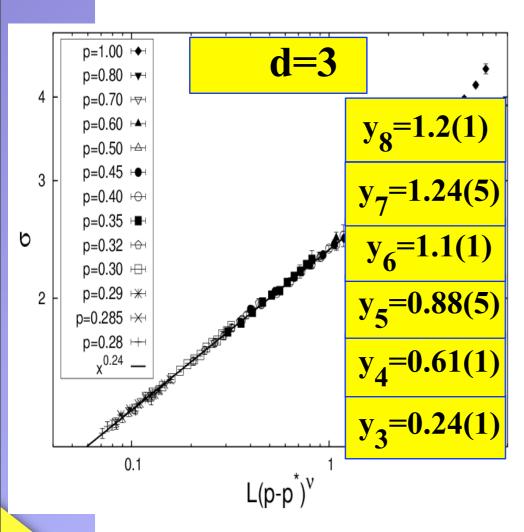
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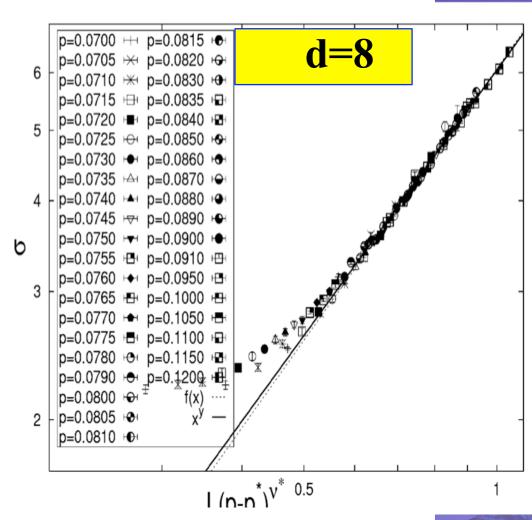






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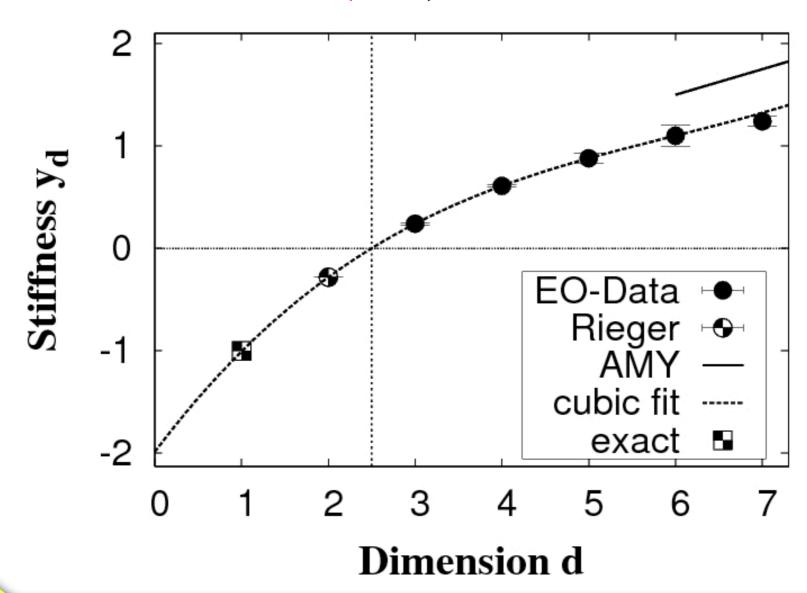






Comparing with Theory:

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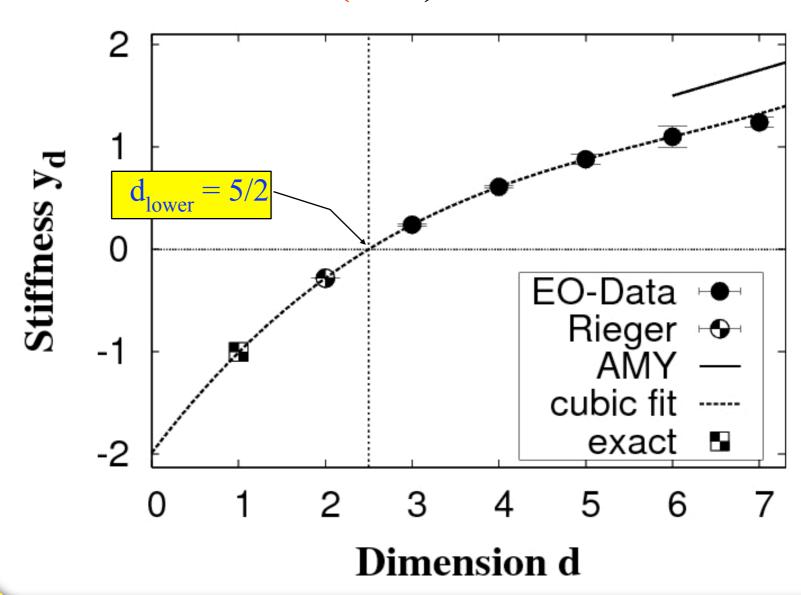


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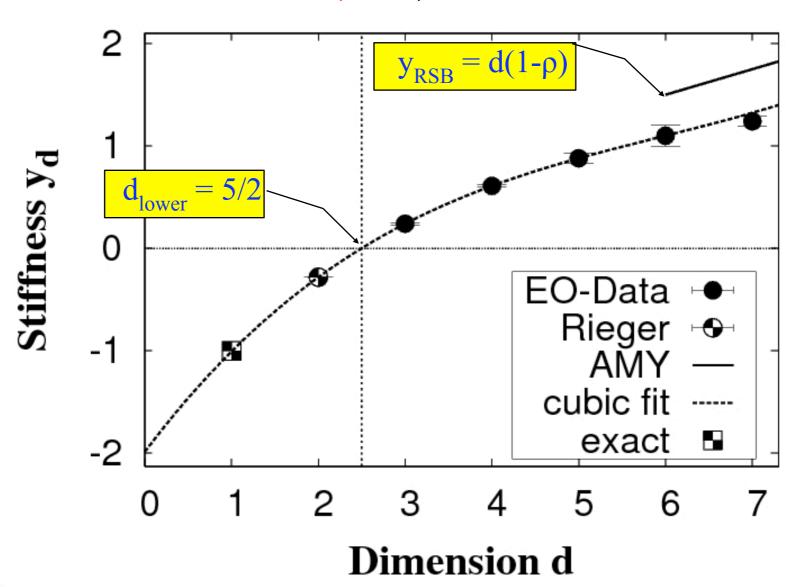


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Other Evidence for $d_1=5/2$:



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From Theory: (Franz, Parisi & Virasoro, J. Phys. I $\underline{4}$, 1657, '94) Effective Mean Field calculation near T_g , where Replica Symmetry Breaking (RSB) disappears (ie. $T_g \rightarrow 0$) for $d_l = 5/2$.



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From Numerics:

Know:

$$T_g \approx \sqrt{2d}$$
 $(d \to \infty)$

$$T_q \approx \sqrt{2\mathbf{d} - d_l} \qquad (\mathbf{d} \to d_l)$$



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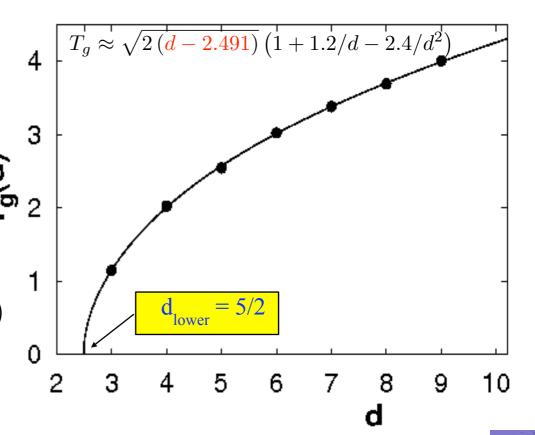
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 $(d
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$$T_g \approx \sqrt{2d - d_l} \qquad (d \to d_l)$$



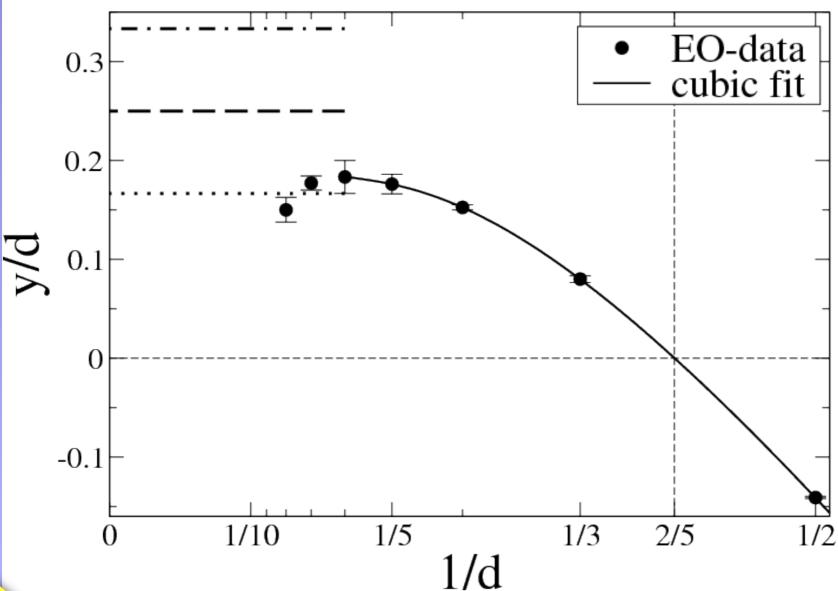
Data from:

MC (Ballesteros et al) for d=3,4 High-T Series (Klein et al) for d≥5





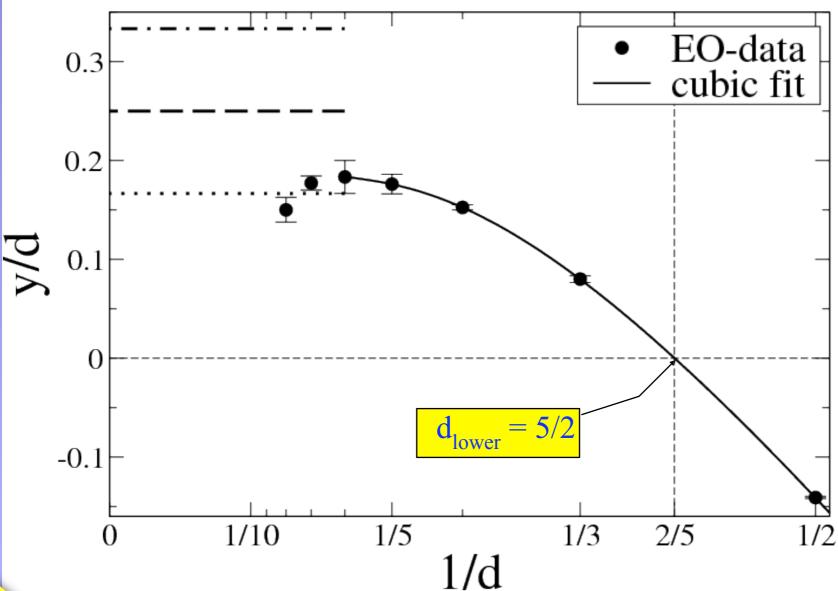




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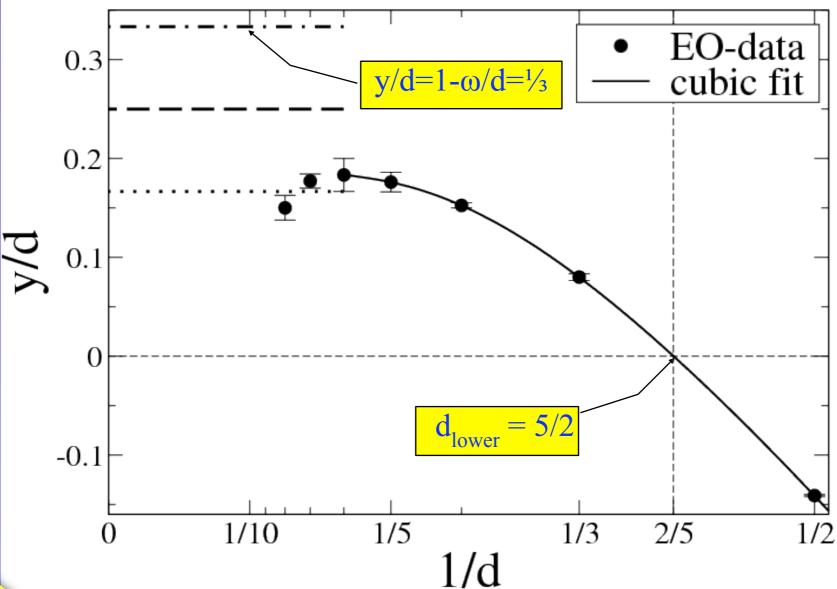




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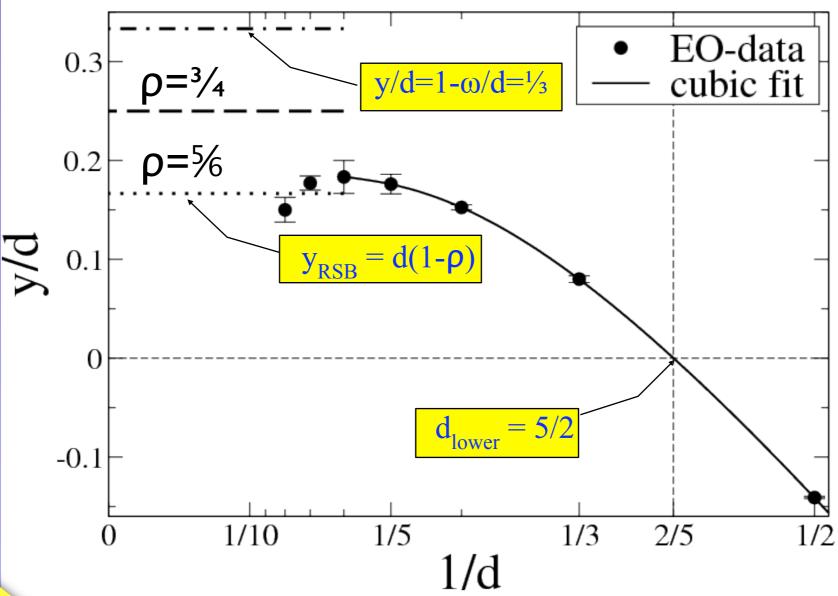




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"Stiffness": $\sigma(\Delta E) \sim L^y$



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Corrections-to-Scaling in EA:

Ground State Energy:
$$E(L) \sim e_0 L^d + AL^y$$
 $(L \rightarrow \infty)$



Corrections-to-Scaling in EA:

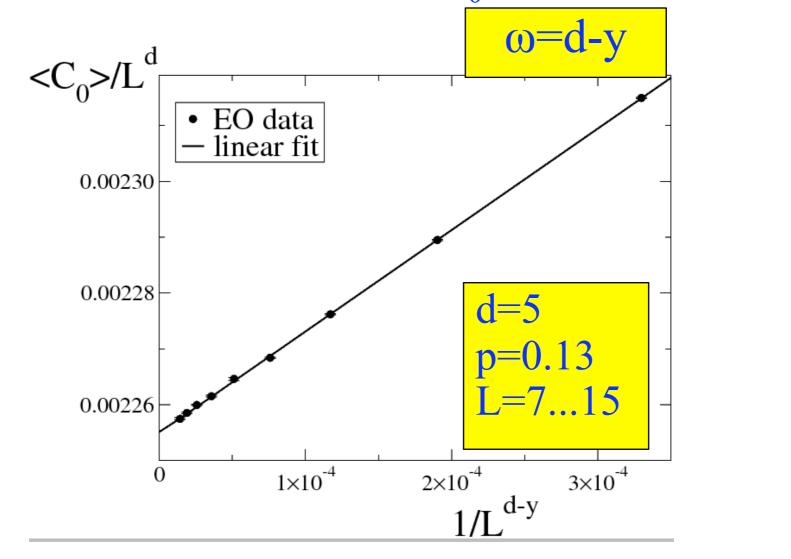
Ground State Energy:
$$E(L)/L^d \sim e_0 + A/L^{d-y} (L \rightarrow \infty)$$

$$\omega = d-y$$



Corrections-to-Scaling in EA:

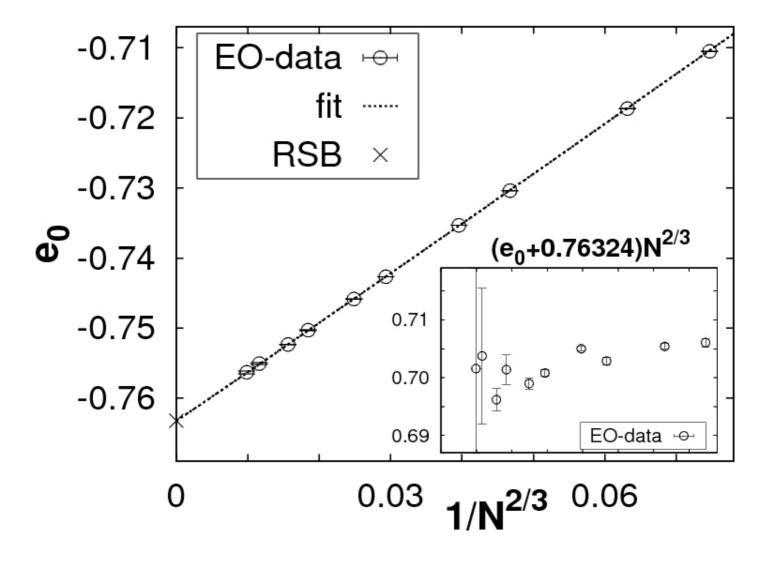
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<u>Stefan</u>

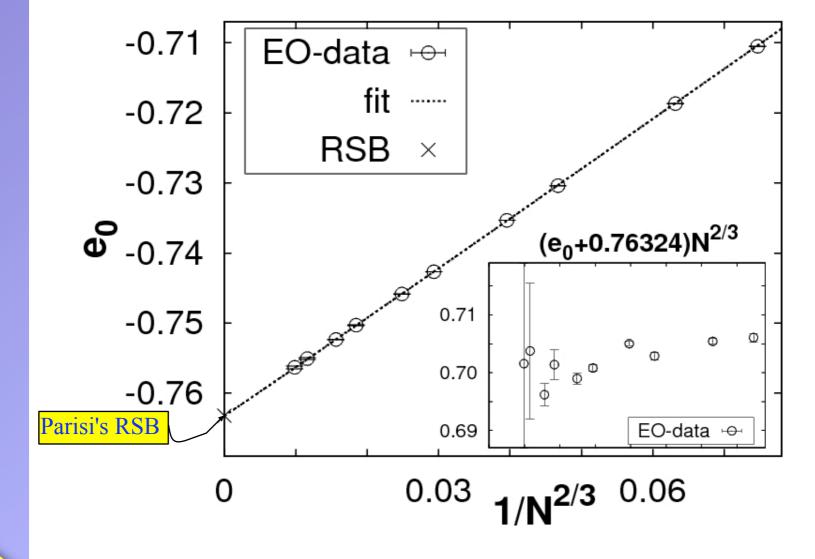


Mean-Field ($d \rightarrow \infty$) Spin Glasses:



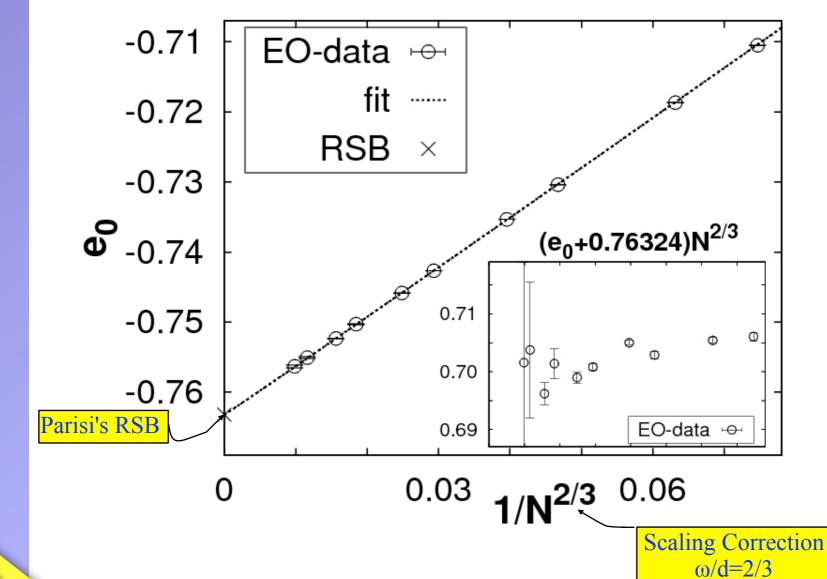


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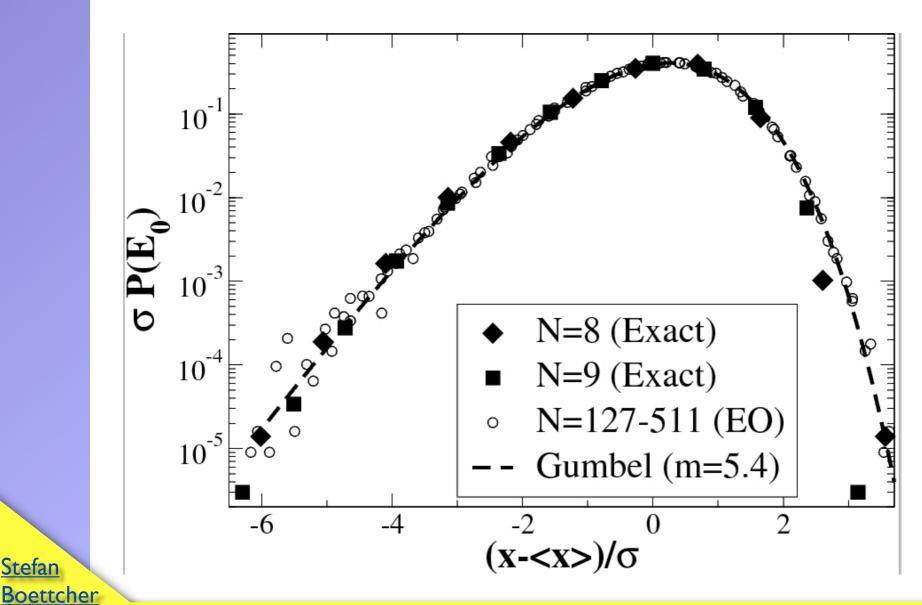
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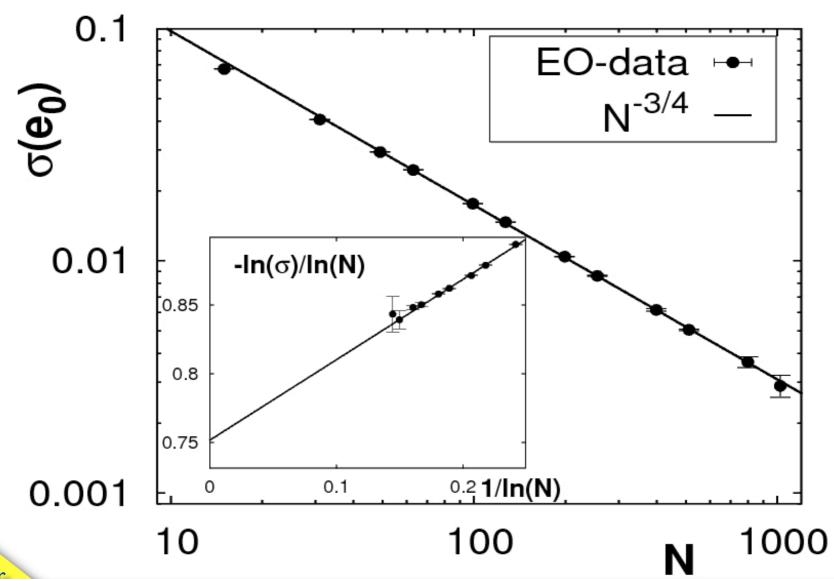


Mean-Field ($d \rightarrow \infty$) Spin Glasses:

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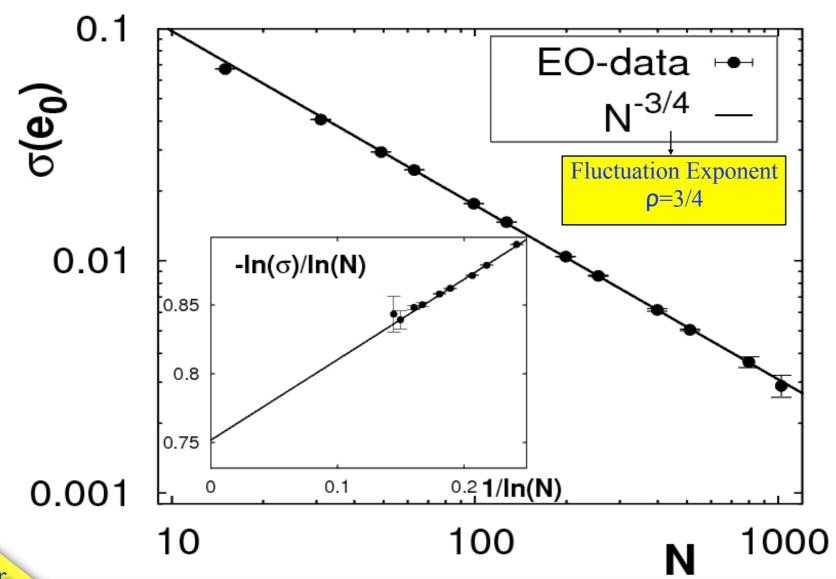


Stefan Boettcher

www.physics.emory.edu/faculty/boettcher/



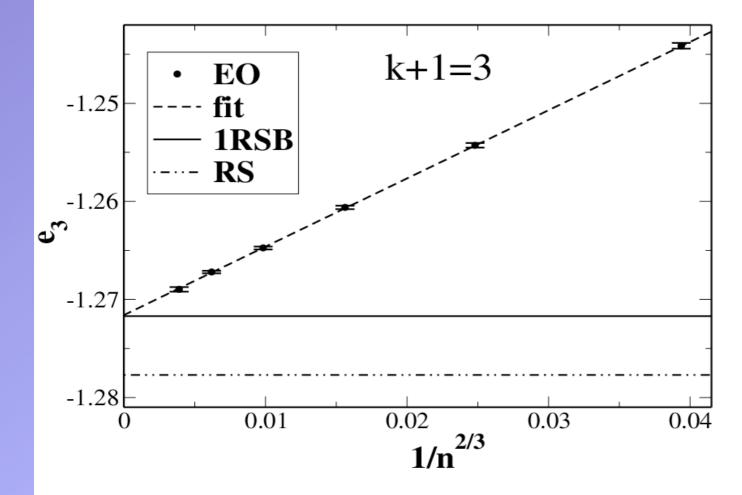
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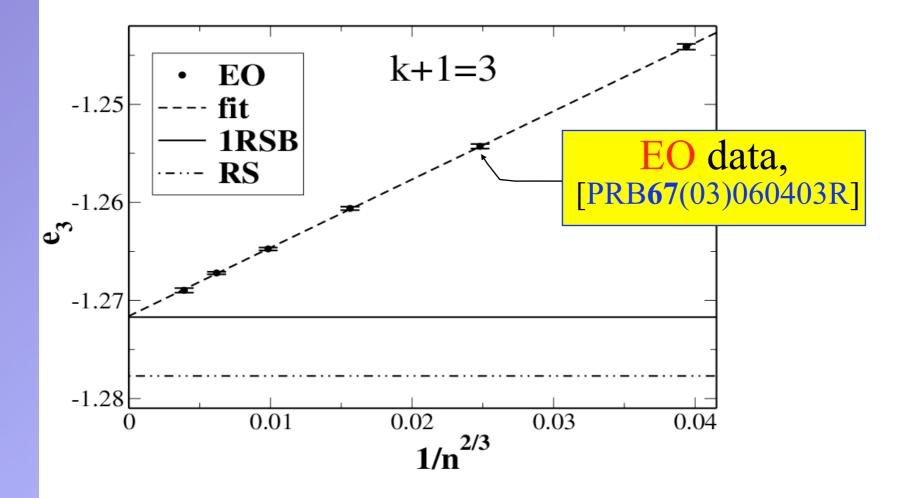


EO for 3-connected Bethe Lattice Glass w/ Replica Sym. Breaking:



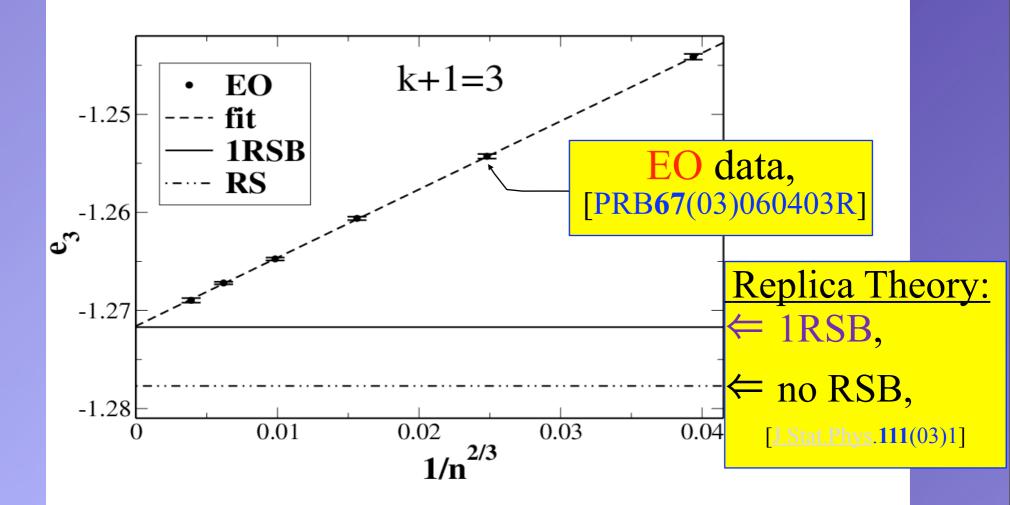


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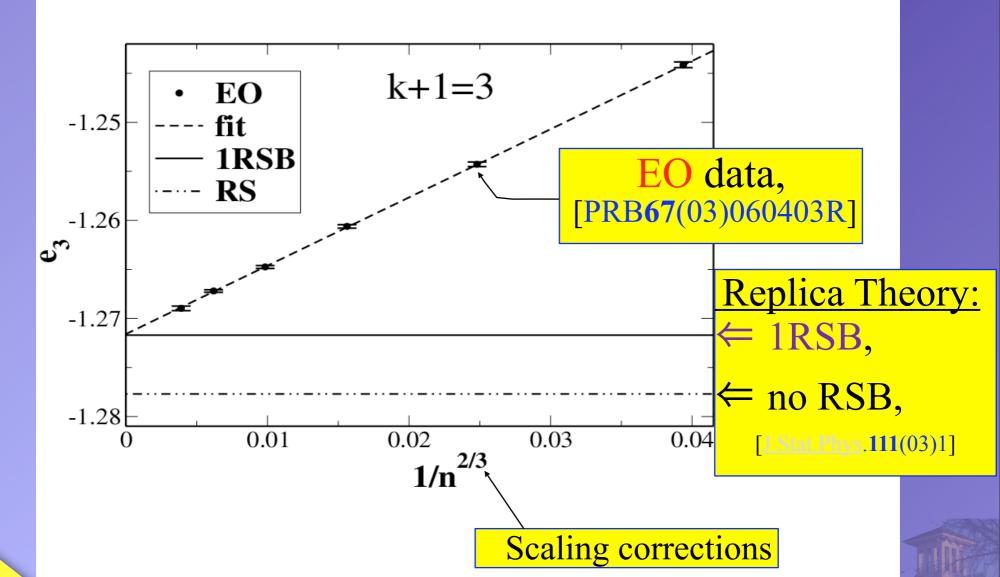


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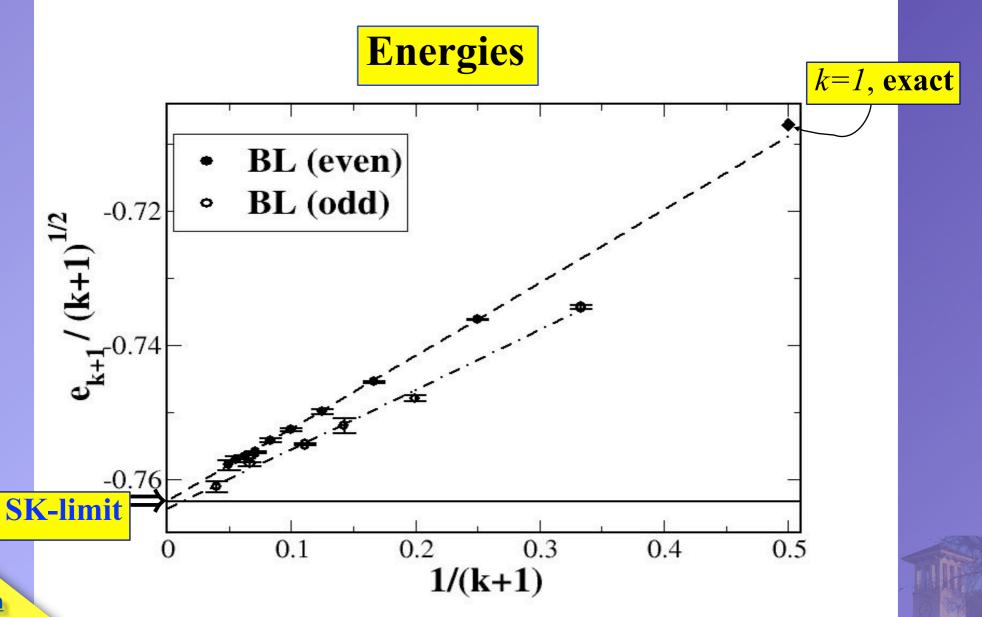
EO for 3-connected Bethe Lattice Glass w/ Replica Sym. Breaking:



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EO for (k+1)-connected Bethe Lattice Glasses for $(k+1) \rightarrow \infty$:



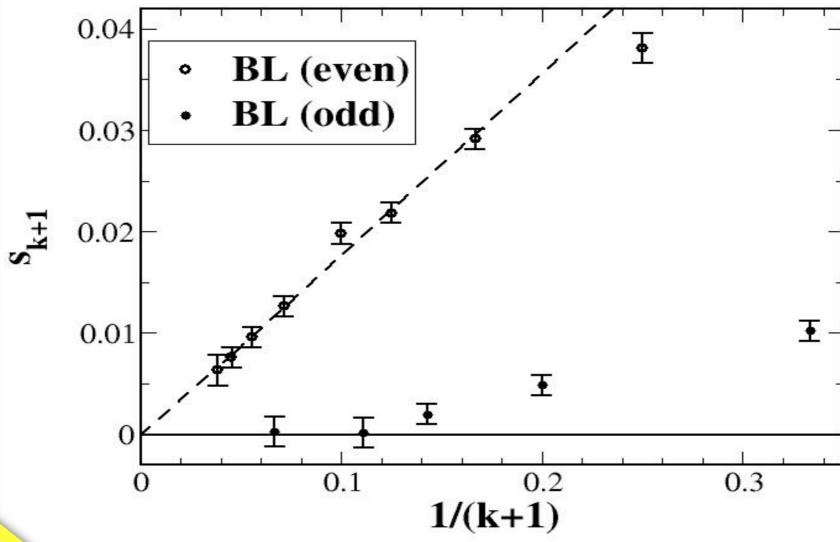
<u>Stefan</u>

<u>Boettcher</u>



EO for (k+1)-connected Bethe Lattice Glasses for $(k+1) \rightarrow \infty$:

Entropies



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<u>Boettcher</u>



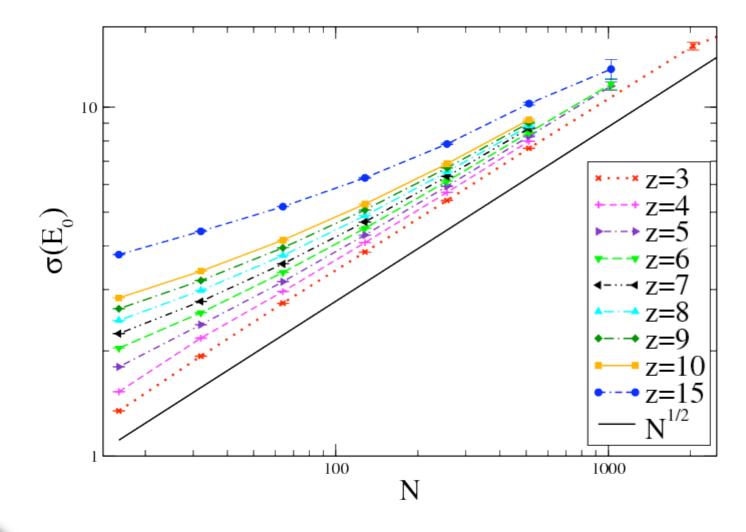
Distribution of Ground State Energies:

Deviation $\sigma(e_0)$ of PDF for Bethe Lattices of Degree z(=k+1):



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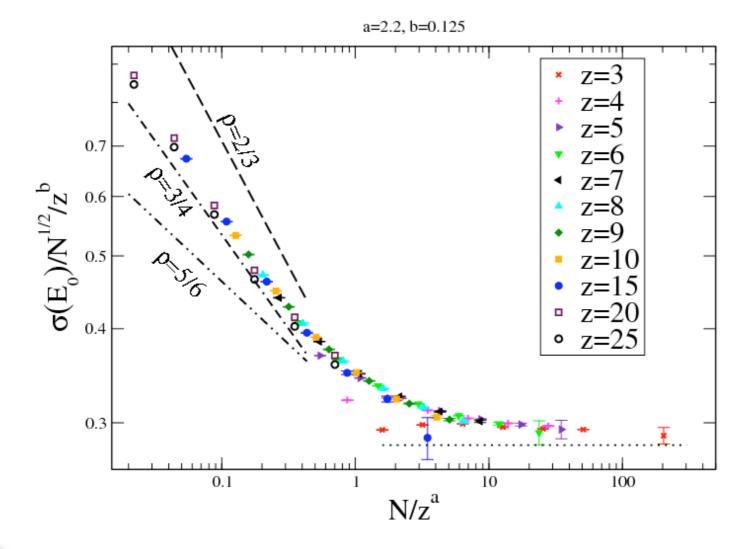
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A Set of Models:

d: dimension,

p: bond density,

z: bond degree

<u>Stefan</u>



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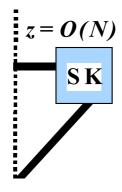
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Sherrington-Kirkpatrick (**SK**)

→ dense Graph





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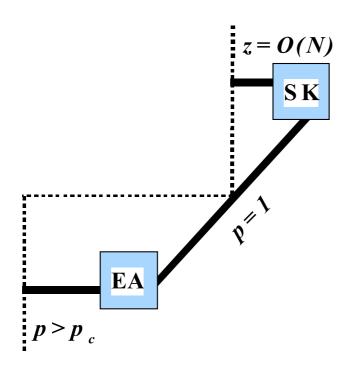
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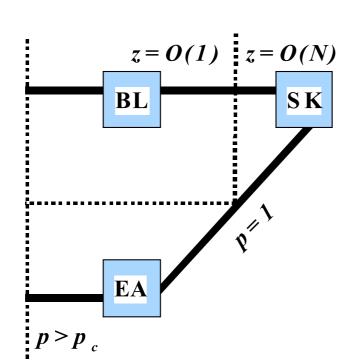
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Bethe "Lattice" (**BL**)

→randomly diluted Graph



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z = O(1) z = O(N)

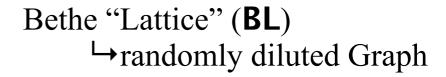
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Dilute Lattice (**DL**) \rightarrow **EA** at p_c

Erdös-Renyi Graph (**ER**) \rightarrow Random Graph at p_c

ER BL SK d = O(N) d = O(1) $p = p_c \quad p > p_c$



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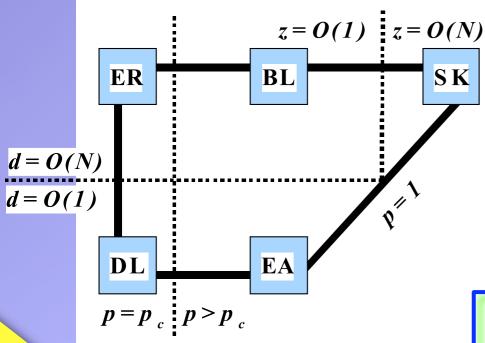
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$$H = \frac{1}{\sqrt{2dp}} \sum_{\langle i,j \rangle} J_{i,j} x_i x_j$$



Exploring Spin Glass Ground States with Extremal Optimization

Oldenburg University 10-10-08



Comprehensive View on Spin Glasses:

A Set of Exponents:

<u>Stefan</u>

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A Set of Exponents:

1) Distribution
$$P(e_0)$$
, width $\sigma(e_0) \sim N^{-\rho} = L^{-d\rho}$
In **EA**: $\rho = \frac{1}{2}$ (Wehr&Aizenman: ρ exact!)



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3) Corrections-to-Scaling: $e_0(N)-e_0(\infty) \sim N^{-\omega/d} = L^{-\omega}$

In **EA**: $\omega/d = 1 - y/d$

In **SK**: $\omega/d \approx 2/3 \neq 1 - y/d$

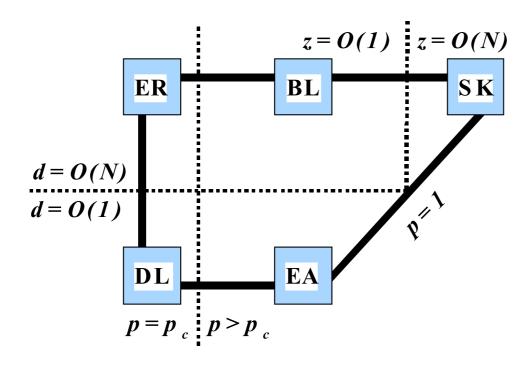


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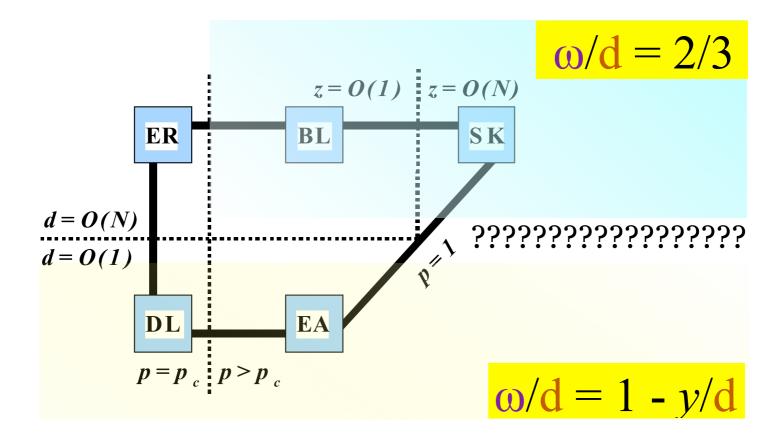
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• Corrections-to-Scaling: ω





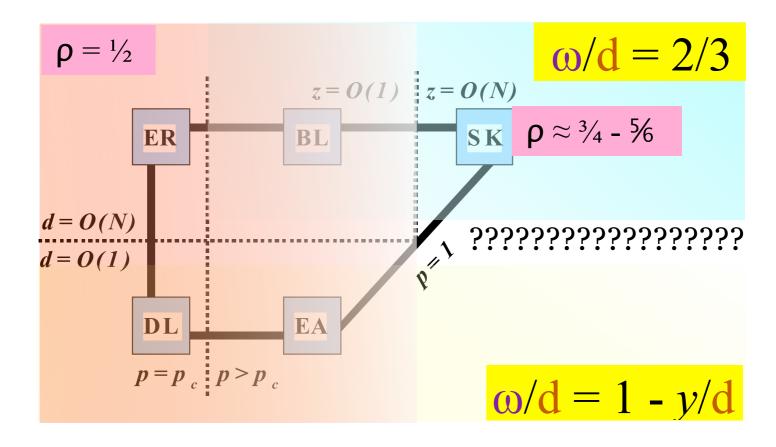
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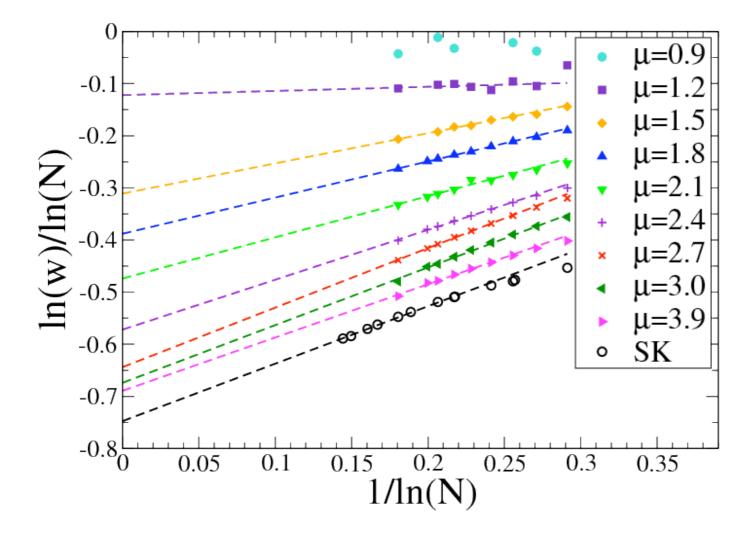
- Corrections-to-Scaling: ω
- Energy Fluctuations: ρ





SK with Power-Law Bonds:

Power-Law Bonds: $P(J) \sim 1/|J|^{1+\mu}$ (|J|>1)





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