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**Sphere Packing in the Hamming Space: Cavity Approach**

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# Sphere packing in the Hamming space: Cavity approach

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# Outline

## Introduction

- Motivations

- Cavity method

## Replica symmetric solution and beyond

- Belief Propagation (BP) equations

- Survey Propagation (SP) equations

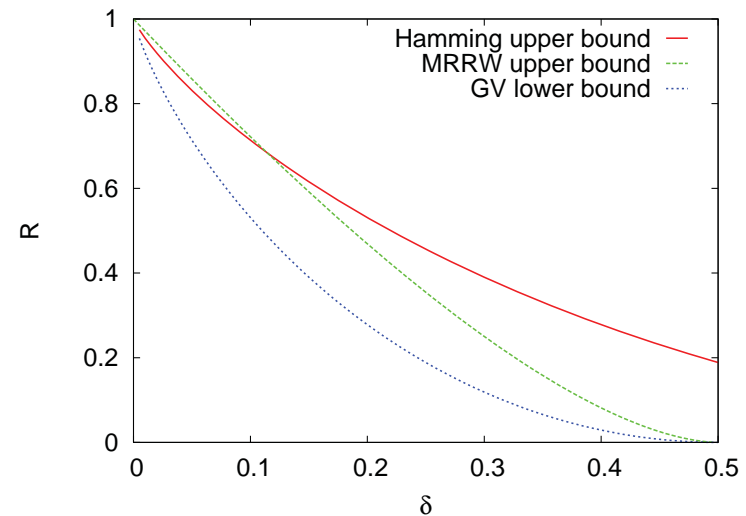
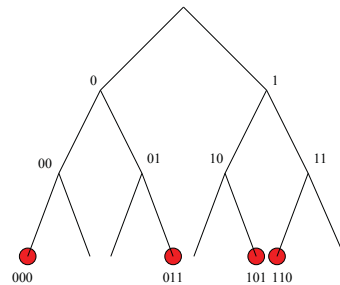
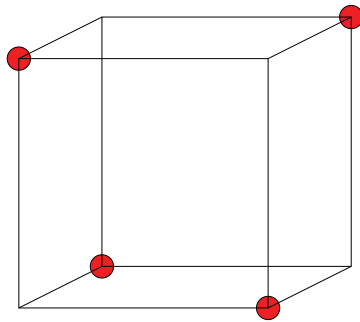
A packing algorithm based on the BP equations

## Summary

# Introduction

## Motivations

- ▶ Represent  $N$  symbols in binary strings of length  $n$ : after transmitting through a noisy channel, flipping at most  $\frac{d-1}{2}$  bits, recover the original message.
- ▶ A packing problem in the binary Hamming space  $\Lambda \equiv \{0, 1\}^n$  with hard spheres of diameter  $d$  and rate of packing  $R \equiv \lim_{n,d \rightarrow \infty, \delta=d/n} \frac{1}{n} \log_2(N_{max})$ .
- ▶ Hamming **upper bound**:  $N_{max} \leq \frac{|\Lambda|}{V_{\frac{(d-1)}{2}}}$ ,  $R \leq R^H \equiv 1 - H(\frac{\delta}{2})$ .
- ▶ Gilbert-Varshamov **lower bound**:  $N_{max} \geq \frac{|\Lambda|}{V_{d-1}}$ ,  $R \geq R^{GV} \equiv 1 - H(\delta)$ .

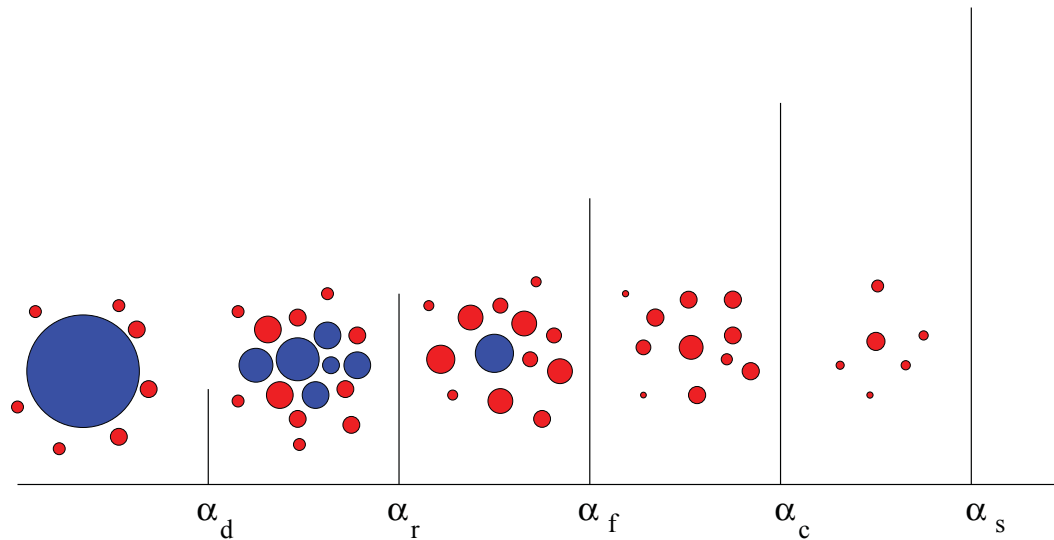


R. W. Hamming (1950), E. N. Gilbert (1952), R. R. Varshamov (1957)

# Introduction

## Motivations

- ▶ What can statistical physics say about this problem?
- ▶ A lower bound for the average number of spheres in a grand canonical ensemble results to the GV lower bound.
- ▶ The point that liquid entropy in the Hyper-Netted-Chain approximation vanishes results to the GV lower bound.
- ▶ Consider the packing problem as a **constraint satisfaction** problem:  $N$  variables in  $\Lambda$  and  $M \equiv \frac{N(N-1)}{2}$  constraints.



A. Procacci and B. Scoppola (1999), G. Parisi and F. Zamponi (2006), M. Mezard, G. Parisi and R. Zecchina (2002), F. Krzakala et al. (2007)

# Introduction

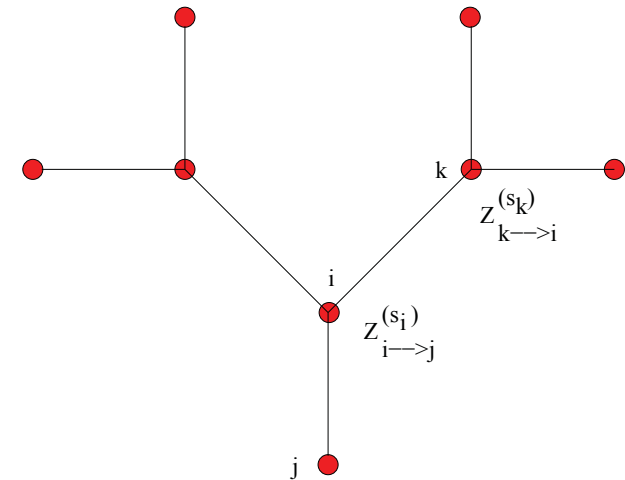
cavity method

- ▶ Bethe approximation: asymptotically exact on locally tree-like graphs.
- ▶ In some problems it provides a **lower bound** for the free energy.
- ▶ A **message passing** algorithm; replica symmetry (RS) and replica symmetry breaking (RSB).

$$\mu(\underline{s}) = \frac{1}{Z} \prod_{(ij)} I_{ij}(s_i, s_j) \simeq \prod_i \mu_i(s_i) \prod_{(ij)} \frac{\mu_{ij}(s_i, s_j)}{\mu_i(s_i) \mu_j(s_j)},$$

$$\mu_{i \rightarrow j}(s_i) \propto \prod_{k \in \partial i \setminus j} \left( \sum_{s_k} I_{ki}(s_k, s_i) \mu_{i \rightarrow k}(s_k) \right),$$

$$\mu_{i \rightarrow j}(s_i) \rightarrow \mu_{i \rightarrow j}^\alpha(s_i).$$

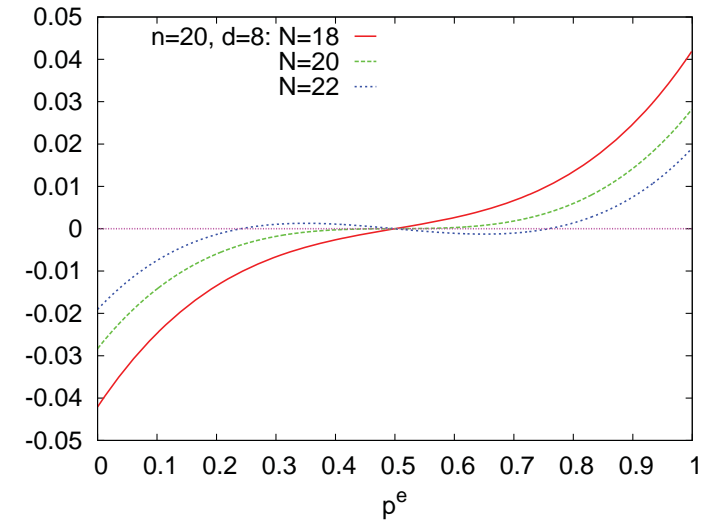
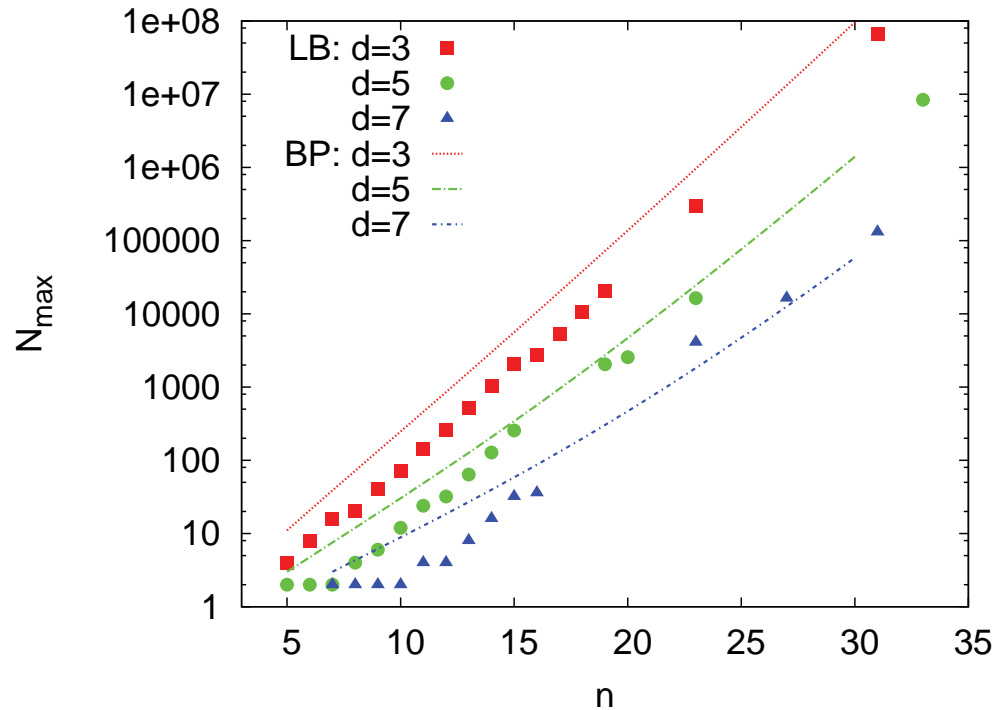


F. Guerra (2003), S. Franz and M. Leone (2003), P. Contucci et al. (2011), M. Mezard and A. Montanary (2009)

# Replica symmetric solutions

BP equations

- ▶ Liquid solution:  $\mu_{i \rightarrow j}(s_i) = \frac{1}{|\Lambda|}$ ,  $N_{max}^{BPL}(\frac{V_{d-1}}{2^n}) \simeq (2 \ln 2)n + o(1)$ .
- ▶ Crystalline solution:  $\mu_{i \rightarrow j}(s_i) = p_e \delta_{s_i \in \Lambda_+} + (1 - p_e) \delta_{s_i \in \Lambda_-}$ .



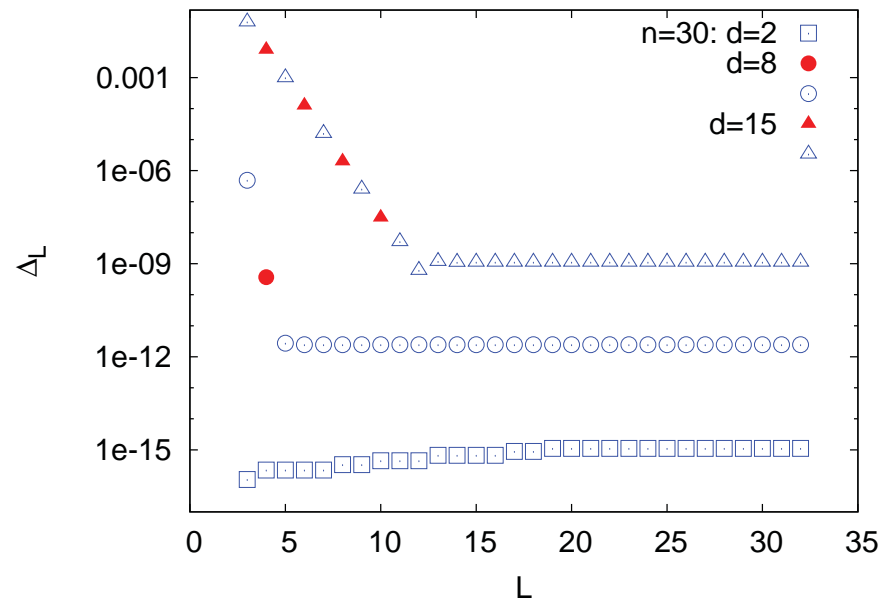
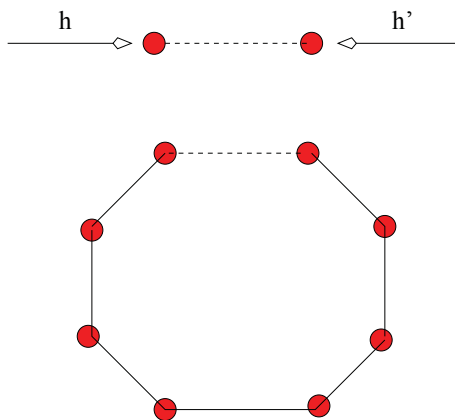
# Replica symmetric solutions

An interpolation

- ▶ Label the edges of the interaction graph by  $t = 1, \dots, M$ .

$$\log Z = \log Z^{BPL} + \sum_{t=1}^M \log(1 + \Delta_t), \quad \Delta_{t+1} = \frac{\langle I_{t+1} \rangle_t - \langle I_{t+1} \rangle_0}{\langle I_{t+1} \rangle_0},$$

- ▶  $\langle I_{t+1} \rangle_t$ : the probability of satisfying constraint  $I_{t+1}$  when the interaction set is given by the first  $t$  interactions.





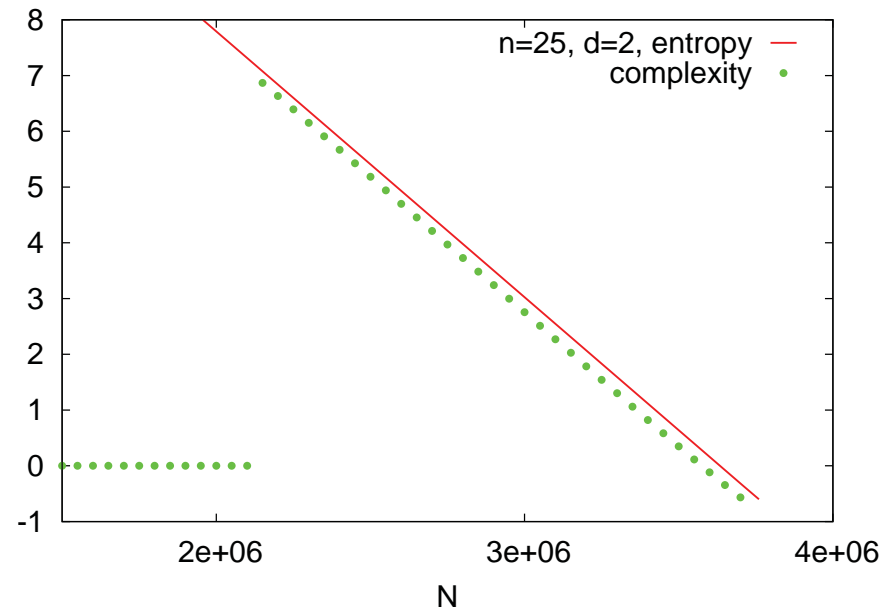
# 1-step Replica symmetry breaking

SP equations

- ▶ **Configurational entropy** or complexity:  $\mathcal{N}_c \sim e^{N\Sigma}$ .
- ▶  $\eta_{i \rightarrow j}^{s_1, \dots, s_m}$ : cavity probability that sphere  $i$  in absence of  $j$  is frozen on points  $\{s_1, \dots, s_m\}$ .

$$N_c^{SP}\left(\frac{V_{d-1}}{2^n}\right) \simeq (\ln 2)n + \ln n,$$

$$N_{max}^{SP}\left(\frac{V_{d-1}}{2^n}\right) \simeq (2 \ln 2)n + o(1).$$



M. Mezard and R. Zecchina (2002)

## A packing algorithm based on the BP equations

- ▶ BP equations:  $\mu_{i \rightarrow j}(s_i) \propto \prod_{k \in \partial i \setminus j} \left( \sum_{s_k} I_{ik}(s_i, s_k) \mu_{k \rightarrow i}(s_k) \right)$ .
- ▶ Use BP marginals to **decimate** the spheres, or **reinforce** the messages to converge to a packing.
- ▶ **rBP equations**:  $\mu_{i \rightarrow j}(s_i) \propto [\mu_i(s_i)]^r e^{\beta w_i(s_i)} \prod_{k \in \partial i \setminus j} \left( \sum_{s_k} I_{ik}(s_i, s_k) \mu_{k \rightarrow i}(s_k) \right)$
- ▶ Finding some maximum packings:  $(n = 10, d = 4, N = 40)$ ,  
 $(n = 11, d = 3, N = 144)$ ,  $(n = 11, d = 5, N = 24)$ ,  $(n = 15, d = 7, N = 32)$
- ▶ Time complexity  $(N|\Lambda|)^2$ , and memory complexity  $N^2|\Lambda|$

A. Braunstein and R. Zecchina (2006)

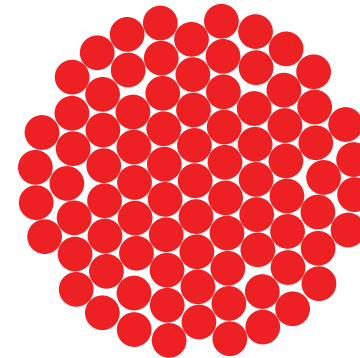
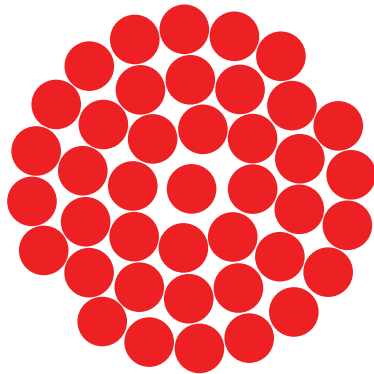
# A packing algorithm based on the BP equations

Restricted search space

- ▶ **Restrict the domain** of each sphere to a small search space  $R_i = \{s_i^1, \dots, s_i^R\}$ .

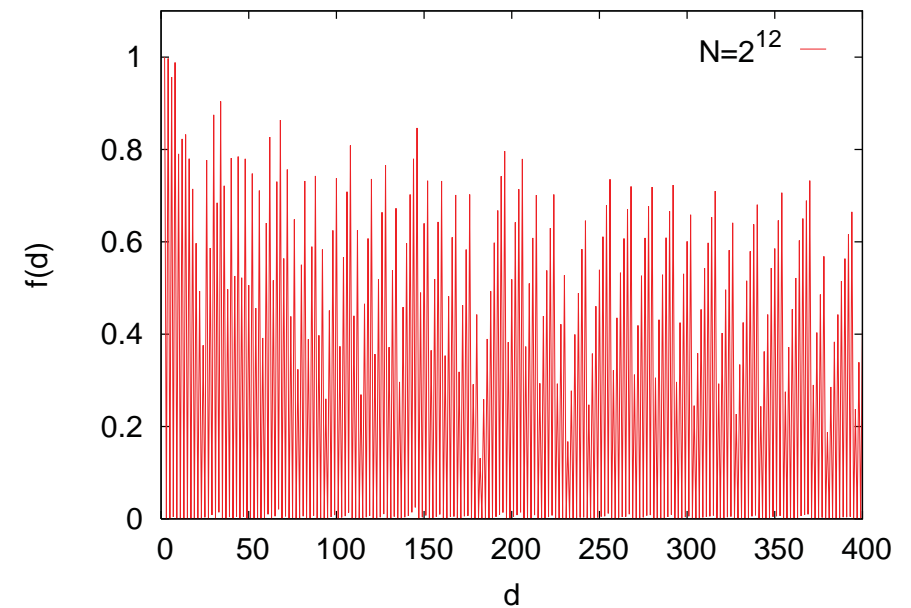
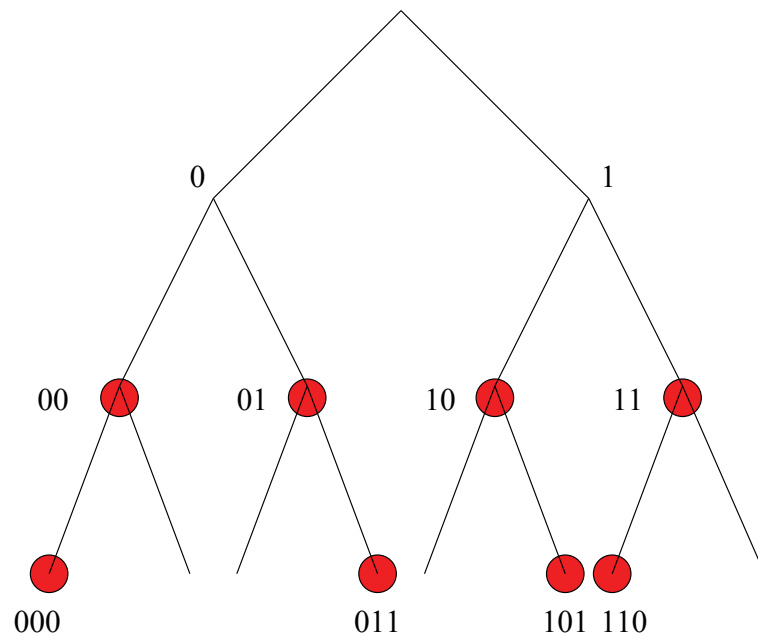
$$\mu_{i \rightarrow j}(s_i) \propto [\mu_i(s_i)]^r \prod_{k \in \partial i \setminus j} \left( \sum_{s_k \in R_k} I_{ik}(s_i, s_k) \mu_{k \rightarrow i}(s_k) \right).$$

- ▶ **Update the search spaces**; replacing some of the less probable states with some copies of the most probable state.
- ▶ Packings ( $n = 10, d = 4, N = 40$ ), ( $n = 11, d = 3, N = 144$ ) are obtained with  $R = 2^3, 2^5$ . Denser packings (larger  $d$ ) are found for ( $n = 48, d = 32, N = 4$ ), ( $n = 51, d = 30, N = 6$ ).
- ▶ It can be used in continuous spaces.



# Packing in an ultrametric space

- ▶ Liquid solution of the BP equations are asymptotically exact:  
 $R^{UM} = 1 - \delta = R^{BPL}$ .
- ▶ An iterative algorithm: increase  $d$  by one and find a packing in larger dimension.
- ▶ The algorithm is exact in an ultrametric space, and for even  $d$  in the Hamming space gives the crystalline packings.



## Packing in $q$ -ary Hamming space

- ▶ Liquid solution of the BP equations:  $R^{BPL} = 1 - H_q(\delta) = R^{GV}$ .
- ▶ Algebraic-geometry codes for square  $q$ :  $R^{TV} = 1 - \delta - \frac{1}{\sqrt{q}-1}$  can be larger than  $R^{GV}$  for  $q \geq 49$ .
- ▶ Perhaps a crystalline solution localized on a **quasi ultrametric subspace**.
- ▶ An upper bound for the size of an ultrametric subspace in the Hamming space is exponentially large only for  $q \geq 3$ .

M. A. Tsfasman and S. G. Vladut (1991)

# Summary

- ▶ Both the BP and SP equations give asymptotically the same rate of packing as the GV one.
- ▶ A message passing algorithm to find dense packings in discrete and continuous spaces.
- ▶ Is the replica symmetric solution asymptotically exact?
- ▶ Can we recover the algebraic-geometry packings?

Thanks to: H. Cohn, N. Elkies, S. Franz, S. Torquato, F. Zamponi

Thank You For Your Attention