

# Ludwig Boltzmann



- Ludwig Boltzmann - Wikipedia, the free encyclopedia

# Boltzmann distribution

- [Boltzmann distribution - Wikipedia, the free encyclopedia](#)

# Maxwell-Boltzmann distribution

- 馬克斯威-波茲曼分佈

- Maxwell\_Boltzmann\_statistics

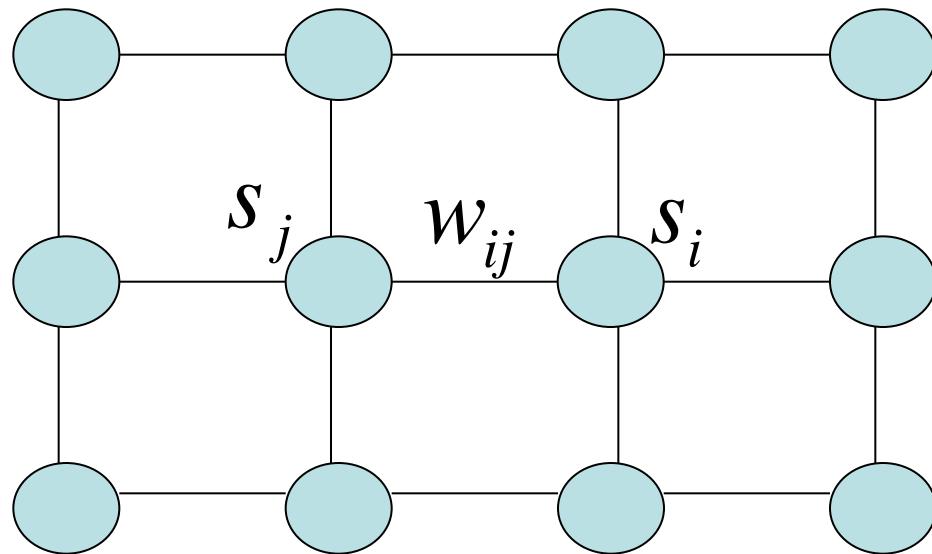
# Fermi\_Dirac distribution

- Fermi\_Dirac\_statistics

# Logistic differential equation

- [Logistic function - Wikipedia, the free encyclopedia](#)

- Sigmoid differential equation



$$s_i \in \{-, +\}$$

$$\nu_i = \langle s_i \rangle \in [-, +]$$

$$s_i \in \{0,1\}$$

$$u_i = \langle s_i \rangle \in [0,1]$$

$$h_i = \sum_{j \in NB_i} w_{ij} v_j$$

logistic differential equation  $\frac{du_i}{dh_i} = \beta u_i(1 - u_i)$

$$u_i = f(h_i) = \frac{1}{\exp(-\beta h_i) + 1}$$

$$s_i \in \{-,+\}$$

$$v_i = \langle s_i \rangle \in [-,+]$$

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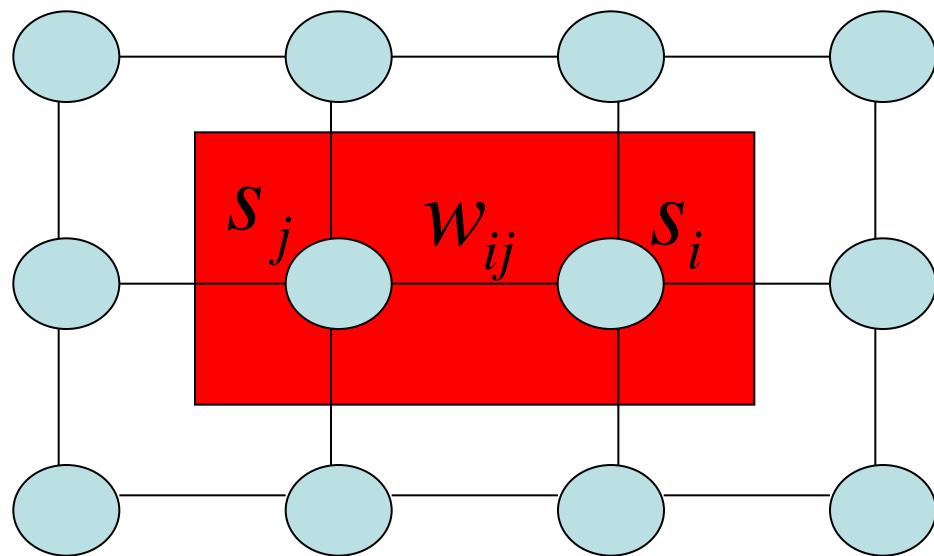
$$v_i = 2u_i - 1,$$

$$\frac{dv_i}{dh_i} = 2 \frac{du_i}{dh_i} = 2\beta \left(\frac{1+v_i}{2}\right)\left(\frac{1-v_i}{2}\right)$$

$$= \frac{1}{2} \beta (1+v_i)(1-v_i)$$

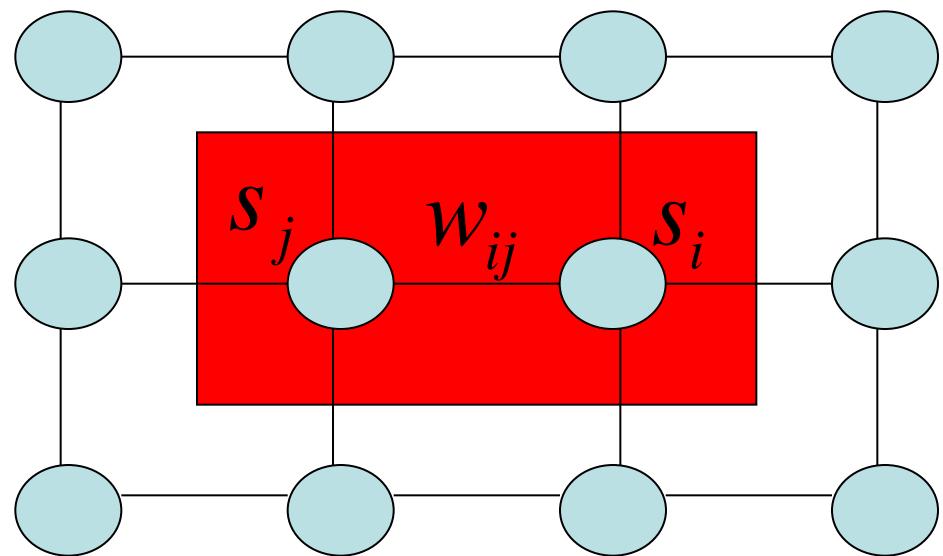
$$v_i = \tanh(\beta h_i)$$

- couple expectation



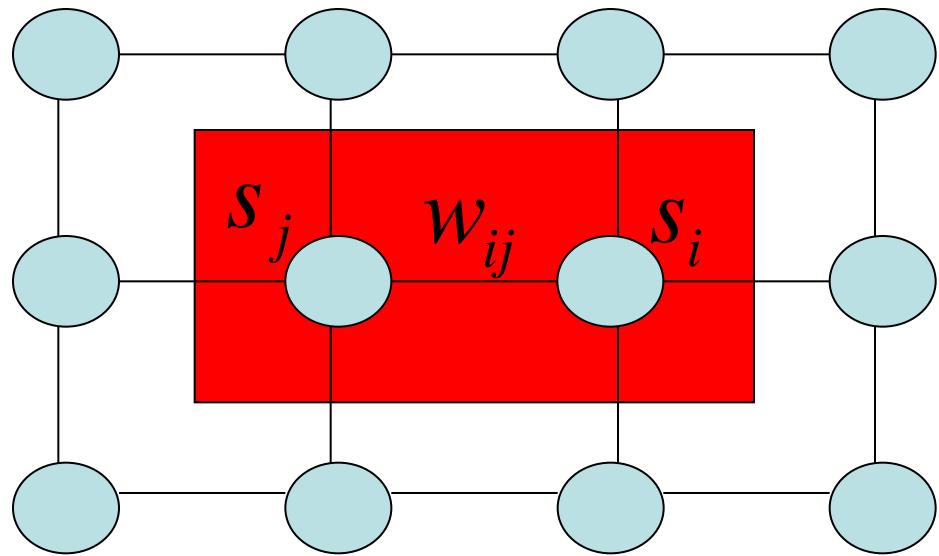
$$s_i \in \{-, +\}$$

$$q_{ij} = s_i s_j \in \{-, +\}$$



$$h_i = \sum_{\substack{k \in NB(i) \\ k \neq i}} w_{ik} v_k$$

$$h_j = \sum_{\substack{k \in NB(j) \\ k \neq j}} w_{jk} v_k$$



$$s_i = +, s_j = +$$

$$s_i = +, s_j = -$$

$$s_i = -, s_j = +$$

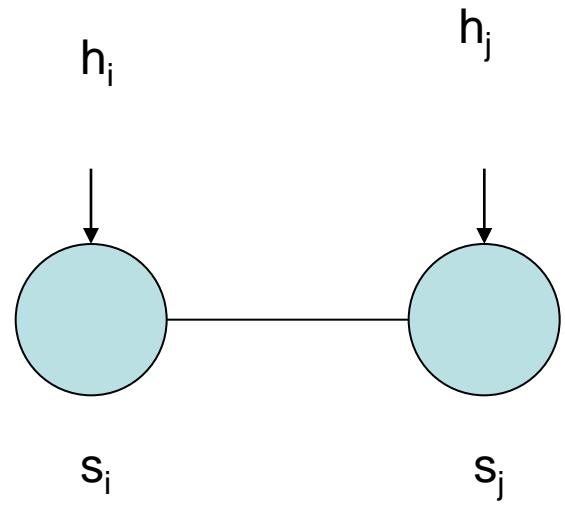
$$s_i = -, s_j = -$$

$$\varepsilon_{++} = h_i + h_j + w_{ij}$$

$$\varepsilon_{+-} = h_i - h_j - w_{ij}$$

$$\varepsilon_{-+} = -h_i + h_j - w_{ij}$$

$$\varepsilon_{--} = -h_i - h_j + w_{ij}$$



$$\Pr(s_i = +, s_j = +) \propto \exp(-\beta \mathcal{E}_{++})$$

$$\Pr(s_i = +, s_j = -) \propto \exp(-\beta \mathcal{E}_{+-})$$

$$\Pr(s_i = -, s_j = +) \propto \exp(-\beta \mathcal{E}_{-+})$$

$$\Pr(s_i = -, s_j = -) \propto \exp(-\beta \mathcal{E}_{++})$$

$$\Pr(s_i = +, s_j = +) \propto \exp(-\beta \epsilon_{++})$$

$$\Pr(s_i = +, s_j = -) \propto \exp(-\beta \epsilon_{+-})$$

$$\Pr(s_i = -, s_j = +) \propto \exp(-\beta \epsilon_{-+})$$

$$\Pr(s_i = -, s_j = -) \propto \exp(-\beta \epsilon_{--})$$

$$\Pr(q_{ij} = 1) = \Pr(s_i = +, s_j = +) + \Pr(s_i = -, s_j = -)$$

$$= \frac{\exp(-\beta \epsilon_{++}) + \exp(-\beta \epsilon_{--})}{\exp(-\beta \epsilon_{++}) + \exp(-\beta \epsilon_{+-}) + \exp(-\beta \epsilon_{-+}) + \exp(-\beta \epsilon_{--})}$$

$$\Pr(q_{ij} = -1) = \Pr(s_i = +, s_j = -) + \Pr(s_i = -, s_j = +)$$

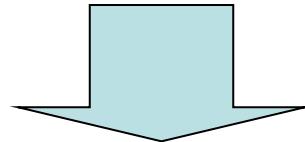
$$= \frac{\exp(-\beta \epsilon_{+-}) + \exp(-\beta \epsilon_{-+})}{\exp(-\beta \epsilon_{++}) + \exp(-\beta \epsilon_{+-}) + \exp(-\beta \epsilon_{-+}) + \exp(-\beta \epsilon_{--})}$$

$$\Pr(q_{ij} = 1) = \Pr(s_i = +, s_j = +) + \Pr(s_i = -, s_j = -)$$

$$= \frac{\exp(-\beta \varepsilon_{++}) + \exp(-\beta \varepsilon_{--})}{\exp(-\beta \varepsilon_{++}) + \exp(-\beta \varepsilon_{+-}) + \exp(-\beta \varepsilon_{-+}) + \exp(-\beta \varepsilon_{--})}$$

$$\Pr(q_{ij} = -1) = \Pr(s_i = +, s_j = -) + \Pr(s_i = -, s_j = +)$$

$$= \frac{\exp(-\beta \varepsilon_{+-}) + \exp(-\beta \varepsilon_{-+})}{\exp(-\beta \varepsilon_{++}) + \exp(-\beta \varepsilon_{+-}) + \exp(-\beta \varepsilon_{-+}) + \exp(-\beta \varepsilon_{--})}$$



$$\langle q_{ij} \rangle = \Pr(q_{ij} = 1) - \Pr(q_{ij} = -1)$$

$$= \frac{\exp(-\beta \varepsilon_{++}) - \exp(-\beta \varepsilon_{+-}) - \exp(-\beta \varepsilon_{-+}) + \exp(-\beta \varepsilon_{--})}{\exp(-\beta \varepsilon_{++}) + \exp(-\beta \varepsilon_{+-}) + \exp(-\beta \varepsilon_{-+}) + \exp(-\beta \varepsilon_{--})}$$

- $$KL_i = \sum_{j \in NB(i)} p_{ij} \log \frac{p_{ij}}{p_i p_j}$$
  
Minimize  $KL_i$  to determine individual  $p_i$
- Given  $\{v_i\}$ , calculate  $\langle s_i s_j \rangle$
- Given  $\langle s_i s_j \rangle$ , determine  $\langle s_i \rangle$  by minimizing  $KL_i$

- $$KL_i = \sum_{j \in NB(i)} p_i p_j \log \frac{p_i p_j}{p_{ij}}$$

Minimize  $KL_i$  to determine individual  $p_i$
- Given  $\{v_i\}$ , calculate  $\langle s_i s_j \rangle$

Given  $\langle s_i s_j \rangle$ , determine  $\langle s_i \rangle$  by minimizing  $KL_i$

$$\begin{aligned}
\text{KL}_{ij} &= \sum_{s_i, s_j} p_i(s_i) p_j(s_j) \log \frac{p_i(s_i) p_j(s_j)}{p_{ij}(s_i, s_j)} \\
&= \sum_{s_i, s_j} p_i(s_i) p_j(s_j) \{ \log p_i(s_i) + \log p_j(s_j) - \log p_{ij}(s_i, s_j) \} \\
&= \sum_{s_i} p_i(s_i) \log p_i(s_i) + \sum_{s_j} p_j(s_j) \log p_j(s_j) - \sum_{s_i, s_j} p_i(s_i) p_j(s_j) \log p_{ij}(s_i, s_j)
\end{aligned}$$

Minimize  $\text{KL}_i$  to determine individual  $p_i$

Given  $\{v_i\}$ , calculate  $\langle s_i s_j \rangle$

Given  $\langle s_i s_j \rangle$ , determine  $\langle s_i \rangle$  by minimizing  $\text{KL}_i$

# Exercise I

$$y(0) = 1$$

$$\frac{dy}{dx} = x$$

The change of  $y$  with respect to  $x$  is proportional to  $x$ .

The initial value of  $y$  is one

$$y(x) = ?$$

# Exercise II

$$y(0) = 1$$

$$\frac{dy}{dx} = x(1 - x)$$

The change of  $y$  with respect to  $x$  is proportional to  $x(1 - x)$ .

$$y(x) = ?$$

# Exercise III

$$y(0) = 1$$

$$\frac{dy}{dx} = y$$

The change of  $y$  with respect to  $x$  is proportional to  $y$ .

$$y(x) = ?$$

# Exercise IV

$$y(0) = 1$$

$$\frac{dy}{dx} = y(1 - y)$$

The change of  $y$  with respect to  $x$  is proportional to  $y(1 - y)$ .

$$y(x) = ?$$