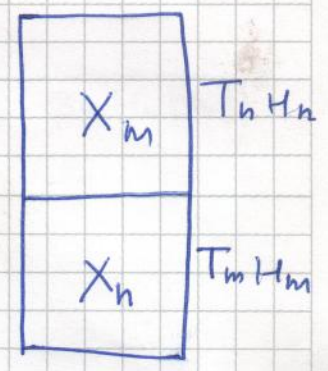
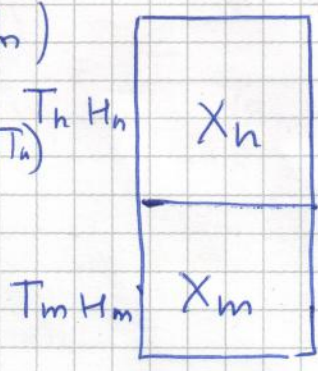


(A)

Top
 $(X_m, H_m(X_m), T_m) \rightarrow (X_n, H_m(X_n), T_m)$

Bottom
 $(X_n, H_n(X_n), T_n) \rightarrow (X_m, H_n(X_m), T_n)$



$$P_i = \frac{1}{Z} e^{-\beta H_i(X_i)}$$

$$P_{Bf} = P(win1) \times P(win2)$$

$$P_{Af} = P(win1) P(win2)$$

$$\text{So } P_{Before} = \frac{e^{-\beta_m H_m(X_m)} \cdot e^{-\beta_n H_n(X_n)}}{Z}$$

$$P_{After} = e^{-\beta_m H_m(X_n)} \cdot e^{-\beta_n H_n(X_m)}$$

For detailed balance,

$$P_{Before} \pi(Before \rightarrow After) = P_{After} \pi(After \rightarrow Before)$$

$$\Rightarrow \pi' = \frac{P_{After}}{P_{Before}}$$

Under some
 Metropolis rule

$$\frac{\pi(x_m \rightarrow x_n)}{\pi(x_n \rightarrow x_m)} = \frac{p(x_n)}{p(x_m)} = \frac{e^{-(\beta_m H_m(x_n) + \beta_n H_n(x_m))}}{e^{-(\beta_m H_m(x_m) + \beta_n H_n(x_n))}} \quad \textcircled{B}$$

$$\frac{\pi(x_m \rightarrow x_n)}{\pi(x_n \rightarrow x_m)} = e^{-\Delta_{nm}}, \quad \text{where}$$

$$\Delta_{nm} = +[\beta_m H_m(x_n) + \beta_n H_n(x_m)] - [\beta_m H_m(x_m) + \beta_n H_n(x_n)]$$

with the Metropolis criteria, the probability of acceptance for $x_m \rightarrow x_n$ becomes,

$$\pi(x_m \rightarrow x_n) = \begin{cases} 1 & \text{if } \Delta_{nm} \leq 0 \\ \exp(-\Delta) & \text{if } \Delta_{nm} > 0 \end{cases}$$

③

$$\Delta = [\beta_m H_m(x_m) + \beta_n H_n(x_m)] - [\beta_m H_m(x_m) + \beta_n H_n(x_n)]$$

With some algebra (as shown in the code on ~~des~~ derived below, the above equation can be written as,

$$\begin{aligned} \Delta &= \beta_n [H_n(x_m) - H_m(x_m)] \\ &+ \beta_m [H_m(x_n) - H_n(x_n)] \\ &- (\beta_n - \beta_m) [H_n(x_n) - H_m(x_m)] \end{aligned}$$

Algebra shown below:

$$\begin{aligned} \Delta &= \Delta - \beta_m H_n(x_n) + \beta_m H_n(x_n) \quad , \quad +1 \cdot 0 \\ &\quad - \beta_n H_m(x_m) + \beta_n H_m(x_m) \quad , \quad +0 \cdot 1 \end{aligned}$$

$$\begin{aligned} &= \beta_m [\underline{H_m(x_n)} - \underline{H_m(x_n)}] + \beta_n [H_n(x_m) - H_m(x_m)] \\ &+ \beta_m [\underline{H_n(x_n)} - \underline{H_m(x_m)}] - \beta_n [\underline{H_n(x_n)} - \underline{H_m(x_m)}] \end{aligned}$$

$$\begin{aligned} &= \beta_m [H_n(x_m) - H_m(x_m)] \\ &+ \beta_m [H_m(x_n) - H_n(x_n)] \\ &- (\beta_n - \beta_m) [H_n(x_n) - H_m(x_m)] \end{aligned}$$

$$= \beta_n [\cancel{H_n}(x_m) - H_m(x_m)]$$

(D)

$$+ \beta_m [H_m(x_n) - \cancel{H_n}(x_n)]$$

$$- (\beta_n - \beta_m) [H_n(x_n) - H_m(x_m)]$$

Switching to E H_1

$$\begin{aligned} u_n &= \frac{\beta_n}{\beta_0} E_{pp} + \sqrt{\frac{\beta_m}{\beta_0}} E_{pw} + E_{ww} \\ &= \lambda_n E_{pp} + \sqrt{\lambda} E_{pw} + E_{ww} \end{aligned}$$

$$\begin{aligned} \Delta &= \beta_n \left[(\lambda_n - \lambda_m) \underline{E_{pp}}(x_m) + (\sqrt{\lambda_n} - \sqrt{\lambda_m}) E_{pw}(x_m) + \phi \right] \\ &+ \beta_m \left[(\lambda_m - \lambda_n) \underline{E_{pp}}(x_n) + (\sqrt{\lambda_m} - \sqrt{\lambda_n}) E_{pw}(x_n) + \phi \right] \\ &- (\beta_n - \beta_m) \left[\lambda_n \underline{E_{pp}}(x_n) + \sqrt{\lambda_n} E_{pw}(x_n) + E_{ww}(x_n) \right. \\ &\quad \left. - \lambda_m \underline{E_{pp}}(x_m) - \sqrt{\lambda_m} E_{pw}(x_m) - E_{ww}(x_m) \right] \end{aligned}$$

coeff of E_{ww}

$$= +(\beta_n - \beta_m) [E_{ww}(x_m) - E_{ww}(x_n)]$$

$$= -(\beta_n - \beta_m) [E_{ww}(x_n) - E_{ww}(x_m)]$$

Coeff of $E_{pp}(x_m)$ & $E_{pp}(x_n)$

(E)

$$= \left[\beta_n (\lambda_n - \lambda_m) + (\beta_n - \beta_m) \lambda_m \right] E_{pp}(x_m)$$

$$+ \beta_m (\lambda_m - \lambda_n) - (\beta_n - \beta_m) \lambda_n \Big] E_{pp}(x_n)$$

$$= \left(\beta_n \lambda_n - \cancel{\beta_n \lambda_m} + \cancel{\beta_n \lambda_m} - \beta_m \lambda_m \right) E_{pp}(x_m) \\ + \left(\beta_m \lambda_m - \cancel{\beta_m \lambda_n} - \beta_n \lambda_n + \cancel{\beta_m \lambda_n} \right) E_{pp}(x_n)$$

$$\checkmark = (\beta_n \lambda_n - \beta_m \lambda_m) [E_{pp}(x_m) - E_{pp}(x_n)]$$

$$= - \left(\frac{\beta_n^2 - \beta_m^2}{\beta_0} \right) [E_{pp}(x_m) - E_{pp}(x_n)]$$

=

$$\lambda_n = \frac{\beta_n}{\beta_0}$$

Coeff of $E_{pw}(x_m)$ & $E_{pw}(x_n)$

$$= \left(\beta_n (\sqrt{\lambda_n} - \sqrt{\lambda_m}) + (\beta_n - \beta_m) \sqrt{\lambda_m} \right) E_{pw}(x_m)$$

$$+ \left(\beta_m (\sqrt{\lambda_m} - \sqrt{\lambda_n}) - (\beta_n - \beta_m) \sqrt{\lambda_n} \right) E_{pw}(x_n)$$

$$= (\beta_n \sqrt{\lambda_n} - \beta_m \sqrt{\lambda_m}) [E_{pw}(x_m) - E_{pw}(x_n)]$$

$$= - (\beta_n \sqrt{\lambda_n} - \beta_m \sqrt{\lambda_m}) [E_{pw}(x_n) - E_{pw}(x_m)]$$

$$= - \left(\frac{\beta_n^{3/2}}{\sqrt{\beta_0}} - \frac{\beta_m^{3/2}}{\sqrt{\beta_0}} \right) [E_{pw}(x_n) - E_{pw}(x_m)]$$

(F)

$$= \frac{\beta_m^2 - \beta_n^2}{\beta_0} \left[E_{pp}(x_n) - E_{pp}(x_m) \right]$$

$$+ \frac{\beta_m^{3/2} - \beta_n^{3/2}}{\sqrt{\beta_0}} \left[E_{pw}(x_n) - E_{pw}(x_m) \right]$$

$$+ (\beta_m - \beta_n) \left[E_{ww}(x_n) - E_{ww}(x_m) \right]$$

Algebra

$$\frac{\beta_m^{3/2} - \beta_n^{3/2}}{\sqrt{\beta_0}} = \frac{\beta_m^{3/2} - \beta_n^{3/2}}{\sqrt{\beta_0}} \times \frac{\sqrt{\beta_m + \beta_n}}{(\beta_m + \sqrt{\beta_n})}$$

$$= \frac{\beta_m^2 - \beta_m^{3/2} \beta_n^{1/2} + \beta_m^{3/2} \beta_n^{1/2} - \beta_n^2}{\sqrt{\beta_0} (\sqrt{\beta_m} + \sqrt{\beta_n})}$$

See rough sketch

$$\Rightarrow = \frac{\beta_m^2 - \beta_n \sqrt{\beta_m \beta_n} + \beta_m \sqrt{\beta_n \beta_m} - \beta_n^2}{\sqrt{\beta_0} (\sqrt{\beta_m} + \sqrt{\beta_n})} = \frac{(\beta_m - \beta_n) [\beta_m + \beta_n + \sqrt{\beta_m \beta_n}]}{\sqrt{\beta_0} (\sqrt{\beta_m} + \sqrt{\beta_n})}$$

$$\therefore \frac{\Delta}{\beta_m - \beta_n} = \frac{\beta_m + \beta_n}{\beta_0} \left[E_{pp}(x_n) - E_{pp}(x_m) \right]$$

$$+ \frac{\beta_m + \beta_n + \sqrt{\beta_m \beta_n}}{(\sqrt{\beta_0} \sqrt{\beta_m} + \sqrt{\beta_n})} \left[E_{pw}(x_n) - E_{pw}(x_m) \right]$$

$$E_{ww}(x_n) - E_{ww}(x_m)$$

6

$$\Delta = (\beta_m - \beta_n) \left[\frac{\beta_m + \beta_n}{\beta_0} (E_{pp}(x_n) - E_{pp}(x_m)) + \frac{\beta_m + \beta_n + \sqrt{\beta_m \beta_n}}{\sqrt{\beta_0} (\sqrt{\beta_m} + \sqrt{\beta_n})} (E_{pw}(x_n) - E_{pw}(x_m)) + E_{ww}(x_n) - E_{ww}(x_m) \right]$$

$$\Delta = (\beta_m - \beta_n) \left[\frac{\beta_m + \beta_n}{\beta_0} (E_{pp}(x_n) - E_{pp}(x_m)) + \frac{\beta_m^{3/2} - \beta_n^{3/2}}{\sqrt{\beta_0} (\beta_m - \beta_n)} (E_{pw}(x_n) - E_{pw}(x_m)) + E_{ww}(x_n) - E_{ww}(x_m) \right]$$

$$\Delta = \frac{(\beta_m^2 - \beta_n^2)}{\beta_0} (E_{pp}(x_n) - E_{pp}(x_m)) + \frac{\beta_m^{3/2} - \beta_n^{3/2}}{\sqrt{\beta_0}} (E_{pw}(x_n) - E_{pw}(x_m)) + (\beta_m - \beta_n) (E_{ww}(x_n) - E_{ww}(x_m))$$

(H)

$$\Delta_{nm} = \frac{\beta_n^2 - \beta_m^2}{\beta_0} (E_{pp}(x_n) - E_{pp}(x_m))$$

$$+ \frac{\beta_n^{3/2} - \beta_m^{3/2}}{\sqrt{\beta_0}} (E_{pw}(x_n) - E_{pw}(x_m))$$

$$+ \frac{\beta_n - \beta_m}{\beta_0} (E_{ww}(x_n) - E_{ww}(x_m))$$

$$\frac{\beta_n^2 - \beta_m^2}{\beta_0 (\beta_n - \beta_m)^{3/2}}$$