

- Symmetry $\sigma : \Theta \rightarrow \Theta$ is a measurable function with a measurable inverse satisfying

$$\prod_k F_k(\theta) \propto \prod_k F_k(\sigma(\theta))$$

- Local symmetry σ satisfies

$$F_k(\theta) \propto F_k(\sigma(\theta))$$

- Class of transformations of model parameters $T \subset \{f : \Theta \rightarrow \Theta\}$. Subset of local symmetries contained in T $S_T \subset T$ defined by

$$S_T = \{\sigma \in T | \sigma \text{ is a local symmetry} \} = \bigcap_k \{\sigma \in T | F_k(\theta) \propto F_k(\sigma(\theta))\}$$

- Equivalence class definition

A factor graph (model?) with equivalence relation Ξ , denoted $\mathcal{F} = (\theta, F, \Xi)$, induces a partition of Θ into equivalence classes, with the equivalence relation Ξ that there exists a symmetry between any two members of an equivalence class. Ξ specifies the type of symmetry.

Classes may be singletons if the point is symmetric only to itself.

Denote $[\theta]$ to be the equivalence class of θ .

Denote Θ/Ξ to be the set of all equivalence classes in Θ w.r.t Ξ , called the quotient set of Θ by Ξ .

- A symmetry detector $\Delta_{\mathcal{F}} : \Theta \rightarrow \Theta/\Xi$ is a measurable? function that maps θ to $[\theta]$ w.r.t. Ξ .

- Definition 1: A symmetry breaker $\phi_{\mathcal{F}} : \Theta/\Xi \rightarrow \Theta$ is a measurable function that maps $[\theta]$ to θ_0 w.r.t. Ξ where θ_0 is a representative of $[\theta]$.

Definition 2: A symmetry breaker $\phi_{\mathcal{F}} : \Theta/\Xi \rightarrow \Theta$ is a measurable function that maps $[\theta]$ to $\theta \in [\theta]$ w.r.t. Ξ .

- An automatic symmetry breaker $\Phi_{\mathcal{F}} : \Theta \rightarrow \Theta$ is the composition $\Phi_{\mathcal{F}} = \phi_{\mathcal{F}} \circ \Delta_{\mathcal{F}}$ of a symmetry breaker with the corresponding symmetry detector.

A symmetry broken posterior distribution is a posterior distribution that has the (unnormalized) form

$$\prod_k F_k(\Phi_{\mathcal{F}_M} \circ \dots \circ \Phi_{\mathcal{F}_1}(\theta))$$

where $\mathcal{F}_1, \dots, \mathcal{F}_M$ have equivalence relations Ξ_1, \dots, Ξ_M corresponding to different types of symmetries equipped, respectively.

- Scaling symmetry is a symmetry σ which multiplies θ pointwise by a vector

$$v = (r_1, \dots, r_N) = (e^{d_1}, \dots, e^{d_N})$$

where $r_n \in \mathbb{R}_+$ and $d_n = \log r_n$.

- Case of $r_n \in \mathbb{R}_-$ is covered by a combination of scaling symmetry and sign-flip symmetry.
- Let Σ_v be the diagonal matrix with v on the diagonal. Then $\sigma(\theta) = \Sigma_v \theta$.
- Let matrix C be the matrix of constraints on d_n . The scaling symmetries of the model are the vectors in the null space of C , $\mathcal{N}(C)$.
- Let $d = (d_1, \dots, d_N)$. Let $v_d = (e^{d_1}, \dots, e^{d_N})$. Then the scaling symmetries of the model are $\sigma_d(\theta) = \Sigma_{v_d} \theta$, $d \in \mathcal{N}(C)$.
- Then $\{\Sigma_{v_d} \theta : d \in \mathcal{N}(C)\} \subset \Theta$ is an equivalence class for the model (θ, F) .
- The symmetry detector $\Delta_{\mathcal{F}_S}$ for a scaling symmetry is defined as

$$\Delta_{\mathcal{F}_S}(\theta) = \{\Sigma_{v_d} \theta : d \in \mathcal{N}(C)\}$$

- A symmetry breaker (definition 2) for a scaling symmetry is

$$\phi_{\mathcal{F}_S}([\theta]) = \begin{cases} \theta & \mathcal{N}(C) = \{\vec{0}\} \\ \Sigma_{v_d} \theta, \|v_d\| = 1 & \mathcal{N}(C) \neq \{\vec{0}\} \end{cases}$$

- G&H 5.3: latent variable $z_i = X_i \beta + \epsilon_i$, $\epsilon_i \sim N(0, \sigma^2)$, scaling of β doesn't change sign of z_i . Proposed solution is just to fix σ .
- N'98: same problem as above but now covariance matrix. Proposed solution is just to fix $\Sigma_{1,1} = 1$.