

HMC with Normalizing Flows

**Sam Foreman,^{a,*} Taku Izubuchi,^{b,c} Luchang Jin,^d Xiao-Yong Jin,^a James C. Osborn^a
and Akio Tomiya^b**

^a*Argonne National Laboratory,
Lemont, IL 60439*

^b*RIKEN,
2-1 Hirosawa, Wako, Saitama, 351-0198, Japan*

^c*Brookhaven National Laboratory,
Upton, NY 11973*

^d*Dept. of Physics, University of Connecticut,
Storrs, CT 06269*

*E-mail: foremans@anl.gov, izubuchi@bnl.gov, luchang.jin@uconn.edu,
xjin@anl.gov, osborn@alcf.anl.gov*

We propose using Normalizing Flows as a trainable kernel within the molecular dynamics update of Hamiltonian Monte Carlo (HMC). By learning (invertible) transformations that simplify our dynamics, we can outperform traditional methods at generating independent configurations. We show that, using a carefully constructed network architecture, our approach can be easily scaled to large lattice volumes with minimal retraining effort.

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1. Introduction

For a random variable z with a given distribution $z \sim r(z)$, and an invertible function $x = f(z)$ with $z = f^{-1}(x)$, we can use the change of variables formula to write

$$p(x) = r(z) \left| \det \frac{\partial z}{\partial x} \right| = r(f^{-1}(x)) \left| \det \frac{\partial f^{-1}}{\partial x} \right| \quad (1)$$

cite: change of variables

where $r(z)$ is the (simple) prior density, and our goal is to generate independent samples from the (difficult) target distribution $p(x)$. This can be done using *normalizing flows* to construct a model density $q(x)$ that approximates the target distribution, i.e. $q(\cdot) \simeq p(\cdot)$ for a suitably-chosen flow f .

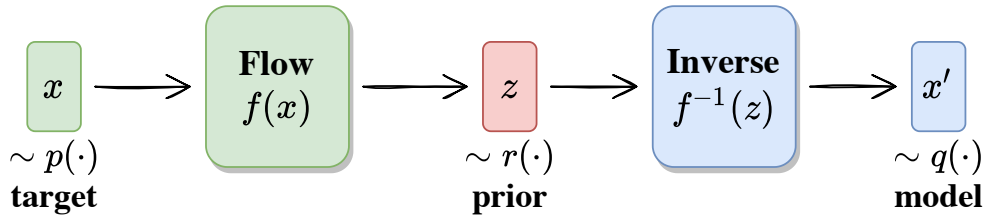


Figure 1: Using a flow to generate data x' . Image adapted from []

We can construct a normalizing flow by composing multiple invertible functions f_i so that $x \equiv [f_1 \odot f_2 \odot \dots \odot f_K](z)$. In practice, the functions f_i are usually implemented as *coupling layers*, which update an “active” subset of the variables, conditioned on the complimentary “frozen” variables.

1.1 Affine Coupling Layers

A particularly useful template function for constructing our normalizing flows is the affine coupling layer,

$$f(x_1, x_2) = \left(e^{s(x_2)} x_1 + t(x_2), x_2 \right), \quad \text{with} \quad \log J(x) = \sum_k [s(x_2)]_k$$

$$f^{-1}(x'_1, x'_2) = \left((x'_1 - t(x'_2)) e^{-s(x'_2)}, x'_2 \right), \quad \text{with} \quad \log J(x') = \sum_k -[s(x'_2)]_k$$

[norm flows]
[aff layer]
[RealNVP]

where $s(x_2)$ and $t(x_2)$ are of the same dimensionality as x_1 and the functions act element-wise on the inputs.

In order to effectively draw samples from the correct target distribution $p(\cdot)$, our goal is to minimize the error introduced by approximating $q(\cdot) \simeq p(\cdot)$. To do so, we use the (reverse) Kullback-Leibler (KL) divergence from Eq. 2, which is minimized when $p = q$.

[KL-div]

$$D_{\text{KL}}(q \| p) \equiv \int dy q(y) [\log q(y) - \log p(y)] \quad (2)$$

$$\simeq \frac{1}{N} \sum_{i=1}^N [\log q(y_i) - \log p(y_i)], \quad \text{where } y_i \sim q \quad (3)$$

1.2 Hamiltonian Monte Carlo (HMC)

1. Introduce $v \sim \mathcal{N}(0, \mathbb{I}_n) \in \mathbb{R}^n$ and write the joint distribution as

$$p(x, v) = p(x)p(v) \propto e^{-S(x)} e^{-\frac{1}{2}v^T v} \quad (4)$$

2. Evolve the joint system $\xi = (\dot{x}, \dot{v})$ according to Hamilton's equations along $H = \text{const.}$ via the following updates (leapfrog integrator):
3. Accept or reject the proposal configuration using the Metropolis-Hastings test,

$$x_{i+1} = \begin{cases} x' & \text{with probability } A(\xi'|\xi) \equiv \min \left\{ 1, \frac{p(\xi')}{p(\xi)} \left| \frac{\partial \xi'}{\partial \xi^T} \right| \right\} \\ x & \text{with probability } 1 - A(\xi'|\xi) \end{cases} \quad (5)$$

2. Trivializing Map

Our goal is to evaluate expectation values of the form

$$\langle O \rangle = \frac{1}{Z} \int dx O(x) e^{-S(x)}. \quad (6)$$

Using a normalizing flow, we can perform a change of variables $x = f(z)$, so Eq. 6 becomes

$$\langle O \rangle = \frac{1}{Z} \int dz |\det [J(z)]| O(f(z)) e^{-S(f(z))}, \text{ where } J(z) = \frac{\partial f(z)}{\partial z} \quad (7)$$

$$= \frac{1}{Z} \int dz O(f(z)) e^{-S(f(z)) + \log |\det [J(z)]|}. \quad (8)$$

We require the Jacobian matrix, $J(z)$, to be:

1. Injective (1-to-1) between domains of integration
2. Continuously differentiable (or, differentiable with continuous inverse)

The function f is a *trivializing map* when $S(f(z)) - \log |\det J(z)| = \text{const.}$, and our expectation value simplifies to

$$\langle O \rangle = \frac{1}{Z^*} \int dz O(f(z)), \text{ where } \frac{1}{Z^*} = \frac{1}{Z} \exp(-\text{const.}). \quad (9)$$

3. HMC with Normalizing Flows

We can implement the trivializing map defined above using a normalizing flow model. For conjugate momenta π , we can write the Hamiltonian as

$$H(z, \pi) = \frac{1}{2} \pi^2 + S(f(z)) - \log |\det J(f(z))|, \quad (10)$$

and the associated equations of motion as

$$\dot{z} = \frac{\partial H}{\partial \pi} = \pi \quad (11)$$

$$\dot{\pi} = -J(z)S'(f(z)) + \text{tr} \left[J^{-1} \frac{d}{dz} J \right]. \quad (12)$$

If we introduce a change of variables, $\pi = J(z)\rho = J(f^{-1}(x))\rho$ and $z = f^{-1}(x)$, the determinant of the Jacobian matrix reduces to 1, and we obtain the modified Hamiltonian

$$\tilde{H}(x, \rho) = \frac{1}{2}\rho^\dagger \rho + S(x) - \log |\det J|. \quad (13)$$

As shown in Fig. 2, we can use $f^{-1} : z \rightarrow x$ to perform HMC updates on the transformed variables x , and $f : x \rightarrow z$ to recover the physical target distribution.

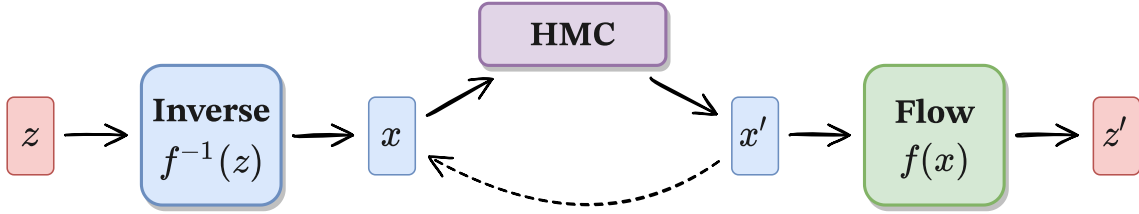


Figure 2: Normalizing flow with inner HMC block.

4. 2D $U(1)$ Gauge Theory

Let $U_\mu(n) = e^{ix_\mu(n)} \in U(1)$, with $x_\mu(n) \in [-\pi, \pi]$ denote the *link variables*, where $x_\mu(n)$ is a link at the site n oriented in the direction $\hat{\mu}$. We can write our target distribution $p(x)$ in terms of the Wilson action $S(x)$ as

$$p(x) \propto e^{-S(x)}, \text{ where } S(x) \equiv \sum_P 1 - \cos x_P \quad (14)$$

and $x_P = x_\mu(n) + x_\nu(n + \hat{\mu}) - x_\mu(n + \hat{\nu}) - x_\nu(n)$, as shown in Fig. 3. For a given lattice configuration, we can define the topological charge $Q \in \mathbb{Z}$ as

$$Q = \frac{1}{2\pi} \sum_P \arg(x_P) \text{ where } \arg(x_P) \in [-\pi, \pi]. \quad (15)$$

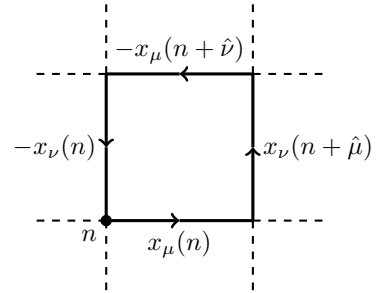


Figure 3: Elementary plaquette x_P on the lattice.

We are interested in how this quantity evolves over a finite length Markov chain, and in particular, we can define the tunneling rate, δQ as

$$\delta Q = \sqrt{(Q_{i+1} - Q_i)^2} \quad (16)$$

where the difference is between subsequent states in the chain.

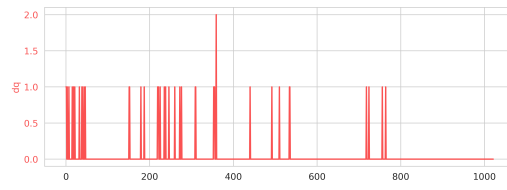


Figure 4: Plot of the tunneling rate on an 8×8 lattice at $\beta = 7$.

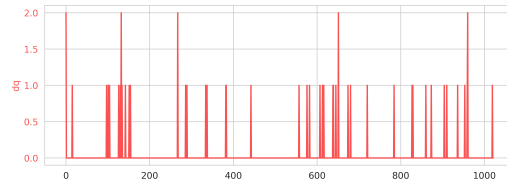


Figure 5: Plot of the tunneling rate on an 16×16 lattice at $\beta = 7$.

5. Results

References

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