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Institute of Computer Science
Computer Science Curriculum

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Analysing information distribution in complex systems

Bachelor's Thesis (9 ECTS)

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Tartu 2017

Contents

Introduction	3
1 Background	6
1.1 Classical information theory	6
1.1.1 Entropy	6
1.1.2 Joint and Conditional Entropy	8
1.1.3 Kullback-Leibler distance	9
1.1.4 Mutual information	10
1.1.5 Conditional mutual information	11
1.2 Partial information decomposition	13
1.2.1 Formulation	13
1.2.2 Calculating PID terms	15
1.2.3 Numerical Estimator	18
1.3 Ising Model	19
1.3.1 Ferromagnetism	19
1.3.2 Model	20
2 Related Work	23
3 Methods	24
3.1 Numerical simulation of the Ising model	24
3.2 Experimental setup	26
4 Results	29
4.1 Magnetization	29
4.2 PID on 128x128 Ising model	29
4.3 PID on 64x64 Ising model	33
5 Discussion	35
5.1 Implications of the results	35
5.2 Limitations	35
5.3 Future work	35
Conclusion	36
Bibliography	37
Appendix A: Elementary Cellular Automata	40
Appendix B: Feedforward Neural Networks	41

Introduction

The universe is full of systems that comprise a large number of interacting elements. Even if the immediate local interactions of these elements are rather simple, the global observable behaviour that they give rise to is often complex. Such systems, intuitively understood to be physical manifestations of the expression "the whole is more than the sum of its parts", are aptly called *complex systems*. Canonical examples of complex systems include the human brain, ant colonies and financial markets. Indeed, all these systems have many relatively simple parts (e.g. neurons) whose collective behavior engenders complex phenomena (e.g. consciousness).

In addition to physical systems, many mathematical models have been developed that fall under the umbrella of complex systems. These man-made models are particularly interesting, because one has complete knowledge of how their various parts are connected together and which rules they obey while interacting with each other, but nevertheless, the emergent global structures are so complex that their development is impossible to predict from the initial conditions and the interaction rules without actually simulating the system. Cellular automata and the Ising model are the quintessential examples of such models.

One way to analyse these complex models is to treat them as information processing systems and measure the amount of information their elements have about each other. Often, such analysis is done by using a well-known quantity from classical information theory - *mutual information* - and its various derivations, which all measure the information between a pair of interacting agents. These measures are particularly useful because of their sensitivity to both linear as well as non-linear interactions between random variables. Among other things, they allow one to quantify the amount of information that is stored [LPZ12], transferred [Sch00] and modified [LPZ10] in different parts of the system.

However, only measuring the information that is processed between *two* subcomponents is rather restrictive. Indeed, even the simplest of logic gates have more interacting elements, being composed of a pair of inputs and an output. While one could consider the inputs as a single subcomponent, this would not capture the intricate interactions among the inputs themselves. In particular, components in the input ensemble can provide information uniquely, redundantly, or synergetically about the output [WB10].

To capture this subtle distribution of information between two inputs and a single output, an extension to classical information theory is needed [WB10]. The recently developed axiomatic framework called *partial information decomposition*

[BRO⁺13] is such an extension. Computing this decomposition in actual probability distributions is non-trivial, however. Despite the difficulties, the computational neuroscience and theoretical computer science groups at the University of Tartu have jointly managed to develop a much-needed numerical estimator.

Contextually, this thesis can be viewed as an extension to the growing body of work that analyses complex systems with information-theoretic tools. Specifically, the overarching theme of this work is exploring the possibility of characterizing the dynamics of complex systems in terms of partial information decomposition. To this end, two different systems are analysed. First, the dynamics of the 2-dimensional Ising model - an extensively studied mathematical model of ferromagnetism - are simulated while measuring the information distribution between the interacting components of the system with the PID estimator. Second, the information distribution in elementary cellular automata is quantified.

In addition, another well-known class of dynamical complex system of increasing practical importance, feedforward neural networks, were analysed in terms of partial information decomposition. The obtained results did not make it to the main body of the thesis, but are discussed in the appendix. The latter experiments are also referred to in the discussion section, which uses them as concrete examples of promising research directions on one hand, and of the severe limitations of the current PID framework on the other hand.

To the author's knowledge, the work done in this thesis is the very first example of practically applying the novel PID framework to analyse complex systems. To facilitate further research, a significant portion of the thesis is devoted to providing a self-contained introduction to partial information decomposition and to the necessary information theory prerequisites. A thorough introduction to both is absent in the literature at the time of writing this thesis ([WLP15] being a notable exception, but it is still more focused on neuroscientific applications specifically). Such an overview has the potential to make the fascinating field of partial information decomposition more accessible to researchers not necessarily trained in information theory.

In Chapter 1, a sufficiently in-depth overview of basic information theory, partial information decomposition, the Ising model and elementary cellular automata is given. Chapter 2 outlines how the information-theoretic tools introduced in the preceding chapter have been previously applied to complex systems research, with a particular focus on the Ising model and elementary cellular automata. Chapter 3 introduces the general methodology for numerically simulating the dynamics of the Ising model, discusses how both complex systems were analysed in terms of information distribution, and provides exact details of the experiments done in

this thesis for reproducibility. The novel results obtained from measuring partial information decomposition terms in the Ising model and elementary cellular automata are given in Chapter 4. The last chapter discusses implications of the results, takes a critical look at the possibility of using the approach taken in this thesis to analyse other kinds of complex systems, and gives suggestions for future work.

1 Background

This chapter introduces the preliminary topics that are integral to understanding and fully appreciating the methods and results of this thesis. The first section of this chapter reviews the basics of information theory. The second section builds on the first, introducing a recently proposed, more advanced concept of information theory - partial information decomposition. The last section familiarizes the reader with the Ising model - a dynamical complex system whose analysis with information-theoretic tools is the focus of this work.

The chapter assumes no previous knowledge of information theory and complex systems science from the reader, although familiarity with elementary probability theory is a prerequisite.

1.1 Classical information theory

In order to understand partial information decomposition, which is the mathematical framework that is used in this thesis to analyse complex systems, a solid understanding of basic information theory is essential. This section fills that gap, giving a brief overview of the fundamental concepts of information theory. Where appropriate, the rather abstract definitions are further elaborated on by providing the reader with intuitive explanations, concrete examples and practical applications.

In the following discussion, when not specified otherwise, it is assumed that X is a discrete random variable with possible realizations from the set $\{x_1, x_2, \dots, x_n\}$ and a probability mass function $p_X(x_i) = \Pr\{X = x_i\}$ ($i = 1, \dots, n$). Similarly, Y is a discrete random variable with possible realizations from the set $\{y_1, y_2, \dots, y_m\}$ and a probability mass function $p_Y(y_j) = \Pr\{Y = y_j\}$ ($j = 1, \dots, m$). Furthermore, let the joint probability mass function of the random variables X and Y be $p(x_i, y_j) = \Pr\{X = x_i, Y = y_j\}$ ($i = 1, \dots, n; j = 1, \dots, m$).

1.1.1 Entropy

The most fundamental quantity of information theory is *entropy*, being a basic building block of all the other information-theoretic functionals introduced in this thesis. The entropy of the random variable X is defined by Shannon [Sha48] as follows:

$$H(X) = - \sum_{i=1}^n p_X(x_i) \log p_X(x_i) \quad (1)$$

If the base of the logarithm is 2, the units the entropy is measured in are called *bits*. Another common base for the logarithm is Euler's number $e \approx 2.718$, in which case the units of measurement are called *nats*. As in this definition, the base of the logarithm is also omitted in subsequent discussion for both generality and consistency with [CT06].

Intuitively, entropy can be thought of as the average amount of uncertainty of a random variable. It is indeed an *average*, as the uncertainty of a single realization x_i of a random variable X can be quantified by $-\log p_X(x_i)$. Viewed from this angle, the definition of entropy can be rewritten as an expectation of the random variable $-\log p(X)$:

$$H(X) = \mathbb{E}[-\log p(X)] = \mathbb{E} \left[\log \frac{1}{p(X)} \right].$$

To see why this intuition should correspond to the mathematical definition, it is instructive to look at a concrete example, inspired by [CT06]. Suppose we have a binary random variable X , defined as follows:

$$X = \begin{cases} 1 & \text{with probability } p, \\ 0, & \text{with probability } 1 - p. \end{cases}$$

Essentially, this random variable encodes a coin toss, where the probability of flipping heads is p and the probability of flipping tails is $1 - p$. If $p = 0.5$, the coin is considered to be unbiased, otherwise it is called biased.

Using equation 1, it is straightforward to calculate the entropy of X , given some specific value of p . Figure 1 graphs the value of $H(X)$ against every possible $p \in [0, 1]$. If $p \in \{0, 1\}$, the outcome of the coin toss is completely deterministic, meaning there is no uncertainty in the result whatsoever. Accordingly, the entropy vanishes for these values of p . Conversely, when the coin is fair, one is completely uncertain about the outcome, unable to favour neither heads or tails. Again, the mathematical definition agrees with the intuition, as the entropy is indeed at its maximum when $p = 0.5$.

Due to the fundamentality of the measure, the usage of entropy is ubiquitous throughout science and engineering. For example, in finance, it is extensively

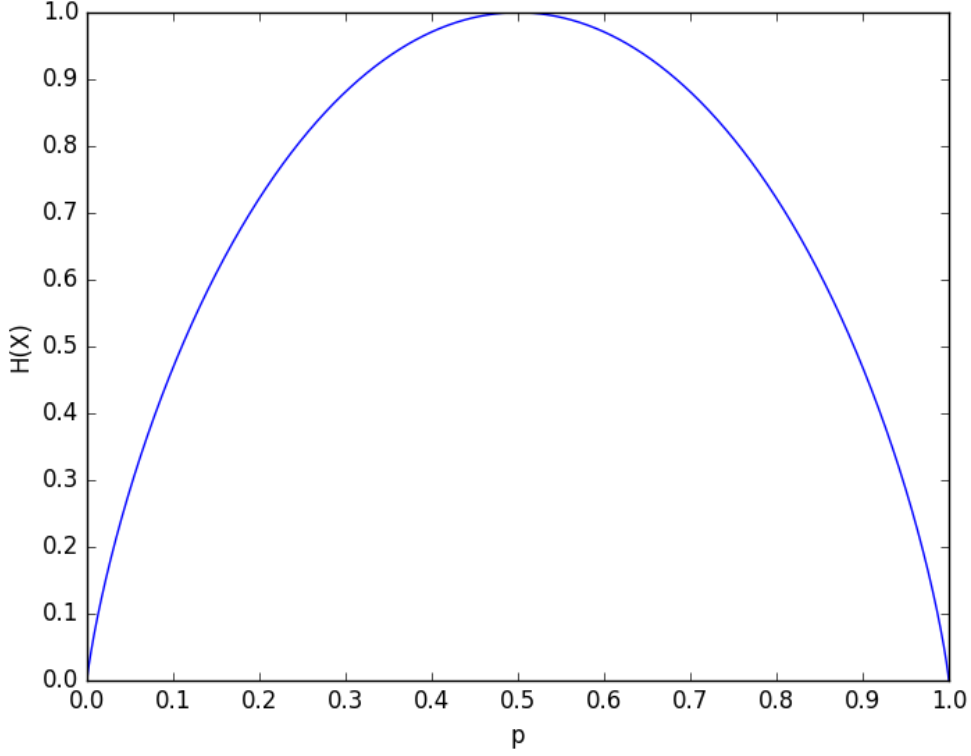


Figure 1: Entropy of X plotted against the value of p .

used in portfolio selection theory to measure the diversity and risk of the portfolio [ZCT13]. In civil engineering, it is a key ingredient in structural optimization design [PLY06] - a subfield of optimization that is concerned with improving the design of structures with respect to various specifications (safety, cost, weight etc.). A rather interesting example of application of entropy comes from cognitive neuroscience, where it has been used to characterize different states of consciousness in the brain [CHLH⁺14].

1.1.2 Joint and Conditional Entropy

The *joint entropy* [CT06] of the pair (X, Y) is defined as

$$H(X, Y) = - \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p(x_i, y_j) \quad (2)$$

This is a direct generalization of entropy to multiple variables. Joint entropy for more than 2 random variables can be defined analogously.

The *conditional entropy* [CT06] of the pair (X, Y) is defined as

$$H(Y|X) = - \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p(y_j|x_i) \quad (3)$$

Conditional entropy can be thought of as the amount of uncertainty one has about a random variable Y , given that X has already been observed. As a special case, if X and Y are independent, observing X does not reveal anything about Y , and $H(Y) = H(Y|X)$.

The The entropy of a pair of random variables is the entropy of one plus the conditional entropy of the other [CT06]:

$$\begin{aligned} H(X, Y) &= - \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p(x_i, y_j) \\ &= - \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p_X(x_i) p(y_j|x_i) \\ &= - \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p_X(x_i) - \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p(y_j|x_i) \quad (4) \\ &= - \sum_{i=1}^n p_X(x_i) \log p_X(x_i) - \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p(y_j|x_i) \\ &= H(X) + H(Y|X) \end{aligned}$$

1.1.3 Kullback-Leibler distance

Let $p_X(x)$ and $q_X(x)$ be two probability mass functions over the support of the random variable X . The *relative entropy* or *Kullback-Leibler distance* [CT06] between $p_X(x)$ and $q_X(x)$ is defined as

$$D(p||q) = \sum_{i=1}^n p(x_i) \log \frac{p_X(x_i)}{q_X(x_i)} \quad (5)$$

The above quantity is called a distance, because it can be thought of as measuring how far two probability distributions are from each other. Importantly, the relative entropy is non-negative, with inequality exactly when the 2 distributions are equal [CT06], again corresponding to our intuitive notion of distance. Indeed, when the two distributions are the same, the logarithm in equation 5 evaluates to 0, which in turn yields a relative entropy of 0.

However, it must be stressed that since the Kullback-Leibler distance it is not symmetric and does not satisfy the triangle inequality, it is not a formal distance in the mathematically rigorous sense.

1.1.4 Mutual information

The *mutual information* [CT06] between the random variables X and Y is given by

$$MI(X; Y) = \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log \frac{p(x_i, y_j)}{p_X(x_i)p_Y(y_j)} \quad (6)$$

An attentive reader might notice that the mutual information is the Kullback-Leibler distance between the joint distribution $p(x, y)$ and the product distribution $p_X(x)p_Y(y)$.

Because the mutual information is just a special case of Kullback-Leibler distance, all the properties that hold for relative entropy must also hold for mutual information. In particular, mutual information must be non-negative and 0 exactly when the random variables X and Y are independent. The latter statement must hold, because if X and Y are independent, then $p(x, y) = p_X(x)p_Y(y)$ by definition. Unlike the general Kullback-Leibler distance, however, the mutual information is symmetric. It follows that the amount of information X has about Y is always equal to the amount of information Y has about X .

Considering mutual information as a special case of Kullback-Leibler distance, it can be intuitively seen as measuring how far the two random variables X and Y are from being independent. Indeed, when the two are completely independent, one would expect that they contain no information about each other, and this is exactly the conclusion that was reached mathematically directly from equation 6.

The picture of mutual information as a distance between two probability distributions yields a straightforward answer to the question: "when is there no informa-

tion between the two random variables?” However, it does not help in answering the orthogonal question: ”when is the information maximized?” To answer the latter, the following identity from [CT06], which relates mutual information directly to entropy, is of importance:

$$\begin{aligned}
MI(X; Y) &= \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log \frac{p(x_i, y_j)}{p_X(x_i)p_Y(y_j)} \\
&= \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log \frac{p(x_i|y_j)}{p_X(x_i)} \\
&= - \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p_X(x_i) + \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p(x_i|y_j) \quad (7) \\
&= - \sum_{i=1}^n \sum_{j=1}^m p_X(x_i) - \left(- \sum_{i=1}^n \sum_{j=1}^m p(x_i, y_j) \log p(x_i|y_j) \right) \\
&= H(X) - H(X|Y)
\end{aligned}$$

Intuitively, using identity 7, mutual information between random variables X and Y can be thought of as the reduction in the uncertainty of X due to the knowledge of Y [CT06]. Thus, it is maximized when knowing Y completely determines X , yielding $H(X|Y) = 0$.

1.1.5 Conditional mutual information

Let Z be a discrete random variable. The *conditional mutual information* [CT06] of the random variables X and Y given Z is defined by

$$MI(X; Y|Z) = H(X|Z) - H(X|Y, Z) \quad (8)$$

Intuitively, the conditional mutual information measures the reduction in the uncertainty of X due to the knowledge of Y , given that Z has already been observed.

Another useful property that will become important in the discussion on partial information decomposition is the *chain rule for information* [CT06], which expresses the mutual information between a random vector and a random variable

in terms of mutual informations between univariate random variables: ¹

$$\begin{aligned}
MI(X; Y, Z) &= H(Y, Z) - H(Y, Z|X) \\
&= H(Y) + H(Z|Y) - H(Y|X) - H(Z|Y, X) \\
&= H(Y) - H(Y|X) + H(Z|Y) - H(Z|Y, X) \\
&= MI(X; Y) + MI(X; Z|Y)
\end{aligned} \tag{9}$$

When the information between two random variables is measured in a system with many other dependent variables, conditional mutual information is used to eliminate the influence of the other variables, in order to isolate the two variables of interest [WB10]. For example, it has been used to analyse the functional connectivity of different brain regions in schizophrenic patients [SAG⁺10].

¹Note that $MI(X; Y, Z)$ means that the mutual information is measured between the random variable X and the random vector (Y, Z) . In particular, a semicolon (;) separates the random vectors that the mutual information is measured between (a single random variable is considered a univariate random vector), while a comma (,) separates the random variables in a single random vector.

1.2 Partial information decomposition

Mutual information measures the amount of information two random variables, or more generally, two random vectors have about each other. However, it is often worthwhile to ask how much information does an ensemble of input (source) random variables carry about some output (target) variable.

A trivial solution would be to measure the mutual information between the whole input ensemble considered as a single random vector and the output. However, this would not capture the interactions between the input variables themselves. Moreover, by considering the input ensemble as a single unit, knowledge about how the interactions between specific individual units and the output differ is lost.

This section introduces *partial information decomposition (PID)* - a mathematical framework for decomposing mutual information between a group of input variables and single source variable.

1.2.1 Formulation

The simplest non-trivial system to analyse that has an ensemble of inputs and a single output is a system with *two* inputs. Given this setup, one can ask how much information does one input variable have about the output that the other does not, how much information do they share about the output, and how much information do they jointly have about the output such that both inputs must be present for this information to exist.

More formally, let Y and Z be two random variables that are considered as sources to a third random variable X . By equation 7, the mutual information between the pair (Y, Z) and X is defined as

$$MI(X; Y, Z) = H(X) - H(X|Y, Z)$$

The partial information decomposition framework decomposes this mutual information into *unique*, *redundant* and *complementary information* terms.

Unique information quantifies the amount of information that only one of the input variables has about the output variable. The unique information that Y has about the output X is denoted as $UI(X : Y \setminus Z)$. Similarly, $UI(X : Z \setminus Y)$ denotes the unique information that Z has about the target X .

As an example, consider table 1, inspired by [GK12], which depicts the joint distribution of the random vector (X, Y, Z) . From the table, it can be seen that the output variable X has 4 equiprobable states, each of which is uniquely specified by the two inputs Y and Z . There is some unique information present in both Y and Z , because they contain different information about the output X that is not provided by the other input. Indeed, input Y is able to differentiate between the sets $\{0, 1\}$ and $\{2, 3\}$, while Z discriminates between $\{0, 2\}$ and $\{1, 3\}$.

Y	Z	X	Pr
0	1	0	1/4
0	3	1	1/4
2	1	2	1/4
2	3	3	1/4

Table 1: Example of unique information.

Shared information quantifies the amount of information both inputs share about the output variable. It is also sometimes called *redundant* information, because if both inputs contain the same information about the output, it would suffice to observe only one of the input variables. The shared information is denoted as $SI(X : Y; Z)$.²

Table 2, again inspired by [GK12], gives a toy example of shared information. The output variable X has 2 equiprobable states, each of which is again uniquely specified by the two inputs Y and Z . However, in this example, it would actually suffice to observe only one of the inputs Y or Z to uniquely determine the output. This can easily be verified by noticing that the output X is merely a replication of either input. In other words, one of the input variables is redundant, since the two inputs share all their information about the output.

Y	Z	X	Pr
0	0	0	1/2
1	1	1	1/2

Table 2: Example of shared information

Complementary or *synergetic* information quantifies the amount of information

²To be consistent with the the previous section on information theory and [CT06], the notation used in this thesis for PID terms deviates a little from the one introduced in [BRO⁺13]. Specifically, a colon (:) is used to partition the set of random variables to a single output (on the left hand side) and a set of inputs (on the right hand side). As before, a semicolon (;) is used to separate the input variables on the right hand side, signifying that these variables are considered to be separate entities, not part of a single random vector.

that is only present when both inputs are considered jointly. The complementary information is denoted as $CI(X : Y; Z)$.

Table 3 depicts the **XOR**-gate - the canonical example for illustrating the concept of synergy [GK12]. As before, the output X is fully specified by the two inputs Y and Z . However, in this case *both* inputs Y and Z must be present for the output to be fully determined, and observing a single input Y would not provide the observer *any* information about the output X . Indeed, given a specific value of either Y or Z , two equiprobable values for X remain, exactly as was the case before observing none of the inputs.

Y	Z	X	Pr
0	0	0	1/4
0	1	1	1/4
1	0	1	1/4
1	1	0	1/4

Table 3: Synergy

It is generally agreed ([WB10], [BRO⁺13], [HSP12], [GK12]) that mutual information can be decomposed into the four terms just described as follows:

$$MI(X; Y, Z) = SI(X : Y; Z) + UI(X : Y \setminus Z) + UI(X : Z \setminus Y) + CI(X : Y; Z) \quad (10)$$

The same sources also agree on the decomposition of information that a single variable, either Y or Z , has about the output X :

$$\begin{aligned} MI(X; Y) &= UI(X : Y \setminus Z) + SI(X : Y; Z) \\ MI(X; Z) &= UI(X : Z \setminus Y) + SI(X : Y; Z) \end{aligned} \quad (11)$$

It is important to note that thus far in this section, no formulas for actually calculating the PID terms have been given, only several logical relationships that such a decomposition should satisfy have been stated. The only computable quantities so far are the mutual information terms at the left hand side of equations 10 and 11, which can be calculated using formula 6. The discussion of computing the specific PID terms is developed in the next section, which is heavily inspired by an intuitive overview of [BRO⁺13] given in [WPK⁺15].

1.2.2 Calculating PID terms

It turns out that the current tools from classical information theory - entropy and various forms of mutual information - are not enough to calculate any of the terms

of the PID [WB10]. Indeed, there are only 3 equations (10, 11) relating to the 4 variables of interest, making the system underdetermined. In order to make the problem tractable, a definition of at least one of the PID terms must be given [BRO⁺13].

Taking inspiration from game theory, [BRO⁺13] were able to provide such a definition for unique information. Their insight was that if a variable contains unique information, there must be a way to exploit it. In other words, there must exist a situation such that an agent having access to unique information has an advantage over another agent who does not possess this knowledge. Given such a situation, the agent in possession of unique information can prove it to others by designing a bet on the output variable, such that on average, the bet is won by the designer.

In particular, suppose there are two agents - Alice and Bob - Alice having access to the random variable Y and Bob having access to the random variable Z from equation 10. Neither of them have access to the other player's random variable, and both of them can observe, but not directly modify, the output variable X . Alice can prove to Bob that she has unique information about X via Y by constructing a bet on the outcomes of X . Since Alice can only directly *modify* Y and *observe* the outcome X , her reward will depend only on the distribution $p(X, Y)$.³ Similarly, Bob's reward will depend only on the distribution $p(X, Z)$. From this, it follows that the results of the bet are *not* dependent on the full distribution $p(X, Y, Z)$, but rather only on its marginals $p(X, Y)$ and $p(X, Z)$.

Let $p = p(X, Y, Z)$ be the original joint probability distribution that we are interested in computing the PID of, and let Δ be the set of *all* joint probability distributions of X , Y and Z . Under the assumption that the unique information depends only on the two marginal distribution of P , a set of probability distributions Δ_P can be defined such that the unique information stays constant for any element in this set. Such a set must consist only of the probability distributions that have the same marginal distributions of the pairs (X, Y) and (X, Z) as P . It is defined as follows:

$$\Delta_P = \{q \in \Delta : q(X = x, Y = y) = p(X = x, Y = y) \\ \text{and } q(X = x, Z = z) = p(X = x, Z = z) \text{ for all } x \in X, y \in Y, z \in Z\}$$

Putting the observation that unique information is constant on Δ_P and equation 11 together, it becomes apparent that shared information will also be constant on Δ_P .

³Again, for consistency with [CT06], the probability distributions are denoted with small letters, instead of capital letters as is done in [BRO⁺13].

Thus, only complementary information varies when considering arbitrary distribution q from Δ_p . The last observation makes sense intuitively and is to be expected, since "complementary information should capture precisely the information that is carried by the joint dependencies between X , Y and Z " [BRO⁺13].

Using the chain rule for information (equation 9) as well as decompositions 10 and 11, the following identities can be derived:

$$\begin{aligned} MI(X; Y|Z) &= UI(X : Y \setminus Z) + CI(X : Y; Z) \\ MI(X; Z|Y) &= UI(X : Z \setminus Y) + CI(X : Y; Z) \end{aligned} \quad (12)$$

Now, if a distribution $q_0 \in \Delta_p$ could be found that yields vanishing synergy, the unique information could be calculated using quantities from classical information theory. Indeed, from equation 12 it can be seen that when synergy is 0, the mutual information and unique information terms coincide. However, [BRO⁺13] prove that a distribution $q_0 \in \Delta_p$ with this property only exists for specific measures of unique, shared and complementary information. They define the suitable measure for unique information as follows:

$$\widetilde{UI}(X : Y \setminus Z) = \min_{q \in \Delta_p} MI_q(X; Y|Z) \quad (13)$$

$$\widetilde{UI}(X : Z \setminus Y) = \min_{q \in \Delta_p} MI_q(X; Z|Y) \quad (14)$$

where the subscript q under the mutual information symbol means that the quantity is calculated over the distribution q .

Replacing these measures with the corresponding quantities in equations 10 and 11, measures for shared and complementary information can be defined:

$$\widetilde{SI}(X : Y; Z) = \max_{q \in \Delta_p} MI_q(X; Y) - MI_q(X; Y|Z) \quad (15)$$

$$\widetilde{CI}(X : Y; Z) = MI(X; Y, Z) - \min_{q \in \Delta_p} MI_q(X : Y, Z) \quad (16)$$

These 4 constrained optimization problems (13, 14, 15, 16) are all equivalent in the sense that it would suffice to solve only one of these problems and the obtained optimal joint distribution q would produce the optimal value for all the remaining three measures as well.

1.2.3 Numerical Estimator

Bertschinger et al. show that "the optimization problems involved in the definitions of \widetilde{UI} , \widetilde{SI} and \widetilde{CI} . . . are convex optimization problems on convex sets" [BRO⁺13]. A notable property of convex functions is that their local and global minimums coincide, making the optimization problems that involve such functions relatively easy to solve. Indeed, many effective algorithms have been developed that solve even large convex problems both efficiently and reliably [BV04].

"The optimization problems in Lemma 4 can be very ill-conditioned, in the sense that there are directions in which the function varies fast, and other directions in which the function varies slowly." - BROJA. **Why is this bad? TODO! Consult Dirk on the estimator.**

The numerical estimator takes the approach of solving the optimization problem given in equation 16 and then using the resulting distribution q to find the other quantities of interest. The interface of the estimator is rather simple, abstracting away all the details of its inner workings: it takes as input a probability distribution $p(X, Y, Z)$ and outputs the scalars $MI(X; Y, Z)$, $UI(X : Y \setminus Z)$, $UI(X : Z \setminus Y)$, $SI(X : Y; Z)$ and $CI(X : Y; Z)$. Currently, the estimator is only able to handle discrete distributions. The software is written in Python 3. The convex programming is done in CVXOPT [MSAV16], while all linear programs are solved using Gurobi [GO16].

1.3 Ising Model

In nature, many systems have the property of abruptly transitioning from one state to a completely different state due to some change in the external conditions that they are influenced by. Such a phenomenon, where a system does not change its state smoothly, but rather does it in an all-or-nothing fashion, is called a *phase transition*. A large class of phase transitions, which are of great practical importance, can be thought of as shifts from an ordered state to a disordered one, or vice versa. A canonical example of this phenomenon comes from condensed matter physics, where matter transitions quickly from a fairly ordered solid state to a relatively less organized liquid state when temperature passes a specific threshold.[Bar13]

In this section, one of the simplest models that undergoes a phase transition - the Ising model - is introduced. The Ising model can be characterized as a dynamical complex system, because it has many parts whose simple local interactions give rise to a complex global phenomenon in the form of the phase transition.

1.3.1 Ferromagnetism

Before introducing the Ising model, a short overview of a physical mechanism that it is modelling - ferromagnetism - is in order. This is done in this subsection, which is based on [JNW10].

Electrons in a material have magnetic moments, caused by their spins, which can be in either one of two states. These small magnetic properties of individual electrons do not usually yield a global net magnetization of the material, because the electron in the atoms often come in pairs of opposite spin states, cancelling each other out. However, in ferromagnets, there are many unpaired electrons, which line up with each other, producing a region called a *domain*. While the magnetic field is strong within the domain, the material is still unmagnetized because the many domains themselves are oriented randomly with respect to one another. A characteristic property of a ferromagnetic material is that even a rather weak external magnetic field can cause the magnetic domains to line up with each other. When this happens, the material is said to be magnetized. Importantly, in the case of a ferromagnet, the material will remain magnetized even if the influencing external field is removed.

The stability of the magnetization is also dependent on the temperature of the substance. Intuitively, at high temperatures, the atoms in the substance become agitated and start to vibrate. This thermal oscillation breaks the alignment of

the spins and the material demagnetizes. This is yet another example of a phase transition in which an ordered, magnetized system abruptly changes its state to an unordered one. The critical temperature at which this transition happens is called the *Curie temperature*.

1.3.2 Model

The Ising model, first conceived by Wilhelm Lenz in 1920 [Nis05], is a mathematical model of ferromagnetism. The model abstracts away the rather complex details of atomic structures of magnets, consisting simply of a discrete lattice of cells or sites, denoted as s_i , each of which has an associated binary value of either -1 or +1. Conceptually, the lattice can be thought of as a physical material, where the sites roughly represent the unpaired electrons of its atoms. The binary value of each site intuitively corresponds to the direction of the electron's spin. A value of -1 means that the spin is considered to point "down", otherwise it is said to be pointing "up". A given set of spins, denoted as \mathbf{s} (without the subscript), is called the *configuration* of the lattice. [Hua87]

The magnetization of a configuration \mathbf{s} of an Ising model with a lattice of N sites is given by

$$M(\mathbf{s}) = \frac{1}{N} \sum_{i=1}^N s_i \quad (17)$$

From equation 17, it can be seen that the absolute magnetization is small when the number of "up" spins is roughly the same as the number of "down" spins. On the other hand, if all the spins point in the same direction, the absolute magnetization is at its maximum, having a value of 1. This is indeed analogous to the mechanism in play in physical ferromagnets, as described earlier.

The dynamics of the Ising model stem from the fact that the specific spin configurations of the Ising model are random variables. The probability of a configuration \mathbf{s} at thermal equilibrium is given by the Boltzmann distribution:

$$P_\beta(\mathbf{s}) = \frac{e^{-\beta E(\mathbf{s})}}{\sum_{\mathbf{s}} e^{-\beta E(\mathbf{s})}} \quad (18)$$

where $E(\mathbf{s})$ denotes the *energy* associated with the configuration \mathbf{s} , and $\beta = \frac{1}{k_B T}$ where T is the temperature and k_B is the Boltzmann constant. Thus, β is proportional to the inverse temperature of the system.

Thus, the probability of a configuration \mathbf{s} depends on 2 unrelated quantities: the internal energy of the configuration under discussion, and the temperature. Two observations that stem from equation 18 are of importance. First, the lower the energy $E(\mathbf{s})$ of a configuration \mathbf{s} , the higher its probability. Second, the higher the temperature T (or equivalently, the lower the parameter β), the more diffuse the distribution becomes. The latter mathematical property models the physical fact that at high temperatures, the thermal oscillation of the atoms break the alignment of the spins, demagnetizing the material.

Energy is a central quantity that is associated with almost any model in physics. In the Ising model, energy is given by the Hamiltonian

$$E(\mathbf{s}) = - \sum_{\langle ij \rangle} \epsilon s_i s_j - H \sum_{i=1}^N s_i \quad (19)$$

where the first sum is over all different neighboring spins, ϵ is the interaction strength between adjacent spins, and H denotes the strength of an external magnetic field. The latter two quantities are given constants that are specified by the properties of the magnetic material and the external environment of the system, respectively.

Often, the model is simplified even further. In particular, the external magnetic field interacting with the lattice is omitted, and the interaction strength between pairs of nearest neighbors is fixed to be equal to the Boltzmann constant k_B , so that they cancel each other out in equation 19 and β becomes exactly the inverse temperature $\frac{1}{T}$. After incorporating these assumptions into the model, the energy of a configuration \mathbf{s} simplifies to

$$H(\mathbf{s}) = - \sum_{\langle ij \rangle} s_i s_j \quad (20)$$

From equation 20, it can be seen that the spins in the Ising model directly interact with only their nearest neighbors. Moreover, since there is a minus sign in front of the sum, lower energy (and thus, a higher probability) is achieved when neighboring spins take on the same value, as this yields a positive product. It can be intuitively thought as if the spins are intrinsically trying to align with their neighbors, and the temperature of the system quantifies the amount of prohibition that prevents them from doing so.

There are many questions one could ask about the dynamics of the Ising model, but perhaps the most interesting and most extensively studied is the following:

how does the magnetization of the lattice change with temperature? Since for a fixed value of β , the lattice configurations are random variables, an *expectation* of the magnetization must be found, using the following formula:

$$\langle M \rangle_\beta = \sum_{\mathbf{s}} M_\beta(\mathbf{s}) P_\beta(\mathbf{s}) \quad (21)$$

By saying that there is a phase transition in the Ising model, what is meant is that there exists a critical temperature T_c such that for temperatures $T > T_c$, the expected magnetization given by equation 21 is 0 (or quickly approaches zero if T is near T_c). Conversely, if $T < T_c$, the absolute magnetization is 1. Ernst Ising himself proved that there is no spontaneous magnetization and therefore, no phase transition in the 1-dimensional Ising model [Isi25]. On the other hand, in 1944, Lars Onsager showed [Ons44] that the 2-dimensional Ising model with a square lattice does undergo a phase transition in the absence of an external magnetic field. Furthermore, he gave the exact value of the parameter β at which the swift order-disorder transition takes place. For higher dimensional Ising models, no analytic solution for the phase transition exists.

2 Related Work

There is a large body of previous work in applying information theory to analyse dynamical complex systems that undergo phase transitions. Specifically, it has been shown that mutual information and other related information-theoretic measures peak at the critical point where the systems undergo an order-disorder transition. Such is the case for several mathematical models like random boolean networks [LPZ08] and Vicsek’s self-propelled particle model [WCD07].

As for real-world systems, [HB09] measured mutual information between pairs of selected stocks and found that the peaks in information take place around known market crashes. To better understand phase transitions in cognitive behaviours, [HBGS11] analysed mutual information between successive moves in the game of Go as a function of players’ skill level. They found that information peaks around the transition from amateur to professional, ”agreeing with other evidence that a radical shift in strategic thinking occurs at this juncture” [BBH13].

Particularly relevant to the work at hand is the information-theoretic analysis of the Ising model. It has been analytically shown that in a 2-dimensional Ising model, the mutual information between joint states of two spin systems peaks at the critical temperature [MKN⁺96]. [BLH⁺13] show empirically that mutual information measured between pairs of neighboring spins peaks at the phase transition. In the current thesis, this result is replicated and extended by also measuring the decomposition terms of this mutual information. [BLH⁺13] further discover that another related quantity called transfer entropy, a directed measure that quantifies the transfer of information between two stochastic processes, peaks strictly in the disorder phase *before* the phase transition.

3 Methods

This chapter describes the approach taken in this thesis to analyse the Ising model in terms of partial information decomposition. The first section is devoted to motivating the use of computational simulations in investigating the Ising model, as well as to an overview of a specific algorithm used to carry out such simulations in the current dissertation. The second section of this chapter describes in detail how the PID estimator is utilised to measure the information distribution in the Ising model while the model's dynamics are simulated. To ensure reproducibility of the results, the exact values of all the parameters of the experiments are given.

3.1 Numerical simulation of the Ising model

In theory, finding the expected magnetization of the Ising model at a given temperature T is trivial. According to equation 21, one simply has to enumerate all lattice configurations, multiply their probabilities by their magnetizations, and sum the products. The problem arises in the very first part - doing an exhaustive search through all lattice configurations. The number of possible configurations of a lattice of size N is 2^N , meaning that the number of configurations increases exponentially in the size of the lattice. Therefore, the sum in equation 21 is intractable for even rather modest sized lattices. This is of course a more general problem that is not only present when calculating the expected magnetization, but rather appears in any task where one has to deal with expectations in the Ising model. For example, in this thesis, the average mutual information between the neighboring sites at each temperature point is of interest. Unable to derive it analytically, one must resort to simulating the dynamics of the model.

Because enumerating all possible configurations is intractable, a more clever solution must be found. One way to *approximate* the average quantities is to draw many samples (spin configurations) from the Boltzmann distribution and calculate the quantities of interest on these configurations, taking their mean in the end. If the configurations are drawn in proportion to their probabilities given by equation 18, the mean of the quantity of interest will become increasingly closer to the true expectation as the sample size increases. Glauber dynamics, a method of sampling a given probability distribution using a Markov chain, allows one to iteratively draw samples from the Boltzmann distribution according to their probabilities.

The Glauber dynamics method works as follows. First, an initial lattice configuration is generated arbitrarily (as demonstrated in the next section, some clever

tricks in choosing the initial configuration can be done, however). Then, iteratively, a site is chosen uniformly at random from the lattice, and the spin associated with this site is flipped. The resulting configuration with a single flipped spin is either accepted or rejected. The probability of acceptance is given by equation 22, where \mathbf{s} and \mathbf{s}_n denote the old and new lattice configurations, respectively, T stands for temperature and $\Delta E(\mathbf{s} \rightarrow \mathbf{s}_n) = E(\mathbf{s}) - E(\mathbf{s}_n)$ is the difference between the energies of the two successive configurations. For a more compact overview, a pseudocode for a single iteration of Glauber dynamics is given in algorithm 1.

$$P(\mathbf{s} \rightarrow \mathbf{s}_n) = \frac{1}{1 + e^{\frac{\Delta E(\mathbf{s} \rightarrow \mathbf{s}_n)}{T}}} \quad (22)$$

Algorithm 1: A single iteration of Glauber dynamics

```

1 Input: A lattice configuration  $\mathbf{s}$ 
2 Choose a random site from the lattice;
3 Flip the spin associated with the chosen site to obtain a configuration  $\mathbf{s}_n$ ;
4 Calculate the energy difference:  $\Delta E(\mathbf{s} \rightarrow \mathbf{s}_n) = E(\mathbf{s}) - E(\mathbf{s}_n)$ ;
5 Generate a random number  $x$  uniformly at random within the range  $[0, 1]$ ;
6 if  $x \leq P(\mathbf{s} \rightarrow \mathbf{s}_n)$  then
7   | return  $\mathbf{s}_n$ ;                                 $\triangleright$  accept the new configuration  $\mathbf{s}_n$  by returning it
8 else
9   | return  $\mathbf{s}$ ;                                 $\triangleright$  reject  $\mathbf{s}_n$  by returning  $\mathbf{s}$ 

```

There are two noteworthy additions to the naive algorithm 1 that must be discussed. First, to uncorrelate the samples, many potential spin flips are considered before a sample is actually drawn, meaning that not every lattice configuration returned by algorithm 1 is considered as a sample, but rather every L -th. The parameter L is called the *lag*. This procedure is illustrated in algorithm 2. Notice that indeed, all the intermediate configurations on line 3 are discarded, only the L -th configuration is eventually returned. Second, in order to avoid biasing the initial samples towards the random starting configuration, the very first samples are discarded. The number of initial disposable samples is referred to as the *burn in period*. The entire simulation algorithm with Glauber dynamics, along with the random initialization of the lattice, burn-in period and lag, is illustrated in algorithm 3.

When implementing the Ising model with a finite lattice, one also has to decide how are the neighbors for the sites on the edges of the lattice chosen. For example, if a site is on the right edge of the lattice, it does not have an immediate right-hand neighbor. There are two common way to deal with this complication. First,

Algorithm 2: A single Glauber dynamics update, which consists of L spin-flip attempts

```

1 Input: A lattice configuration  $\mathbf{s}$  and lag  $L$ 
2 for  $i = 1 \dots L$  do
3    $\mathbf{s} = \text{Run algorithm 1 on input } \mathbf{s};$ 
4 return  $\mathbf{s};$ 

```

Algorithm 3: The full Glauber dynamics algorithm

```

1 Input: Burn-in period  $B$ , lag  $L$ , and the number of samples to draw  $N$ 
2 Initialize a random lattice configuration  $\mathbf{s}$ ;
3 for  $i = 1 \dots B$  do
4    $\mathbf{s} = \text{Run algorithm 2 on input } \mathbf{s} \text{ and } L;$ 
5 set samples to empty list ▷ List to save the sampled configurations to
6 for  $i = 1 \dots N$  do
7    $\mathbf{s} = \text{Run algorithm 2 on input } \mathbf{s} \text{ and } L;$ 
8   save configuration  $\mathbf{s}$  to samples;
9 return samples

```

periodic boundary conditions can be used, in which the lattice "wraps around" itself, such that the sites on one edge of the lattice have as neighbors sites on the opposite edge, yielding all sites to have the same number of neighbours no matter their position on the lattice [Mey00]. Second, the sites on the edges of the lattice can be made to have only their usual immediate neighbors, so that sites on the edges have fewer neighbors than sites at the center of the lattice [Mey00]. In this case, the model is said to have *free boundary conditions*.

3.2 Experimental setup

To estimate the PID terms in the Ising model, a 2-dimensional model with Glauber dynamics, periodic boundary conditions and a square lattice of size 128×128 was simulated. A single simulation consisted of a burn-in period of 10^4 updates, following 10^5 updates from which the samples were gathered. As in [BLH⁺13], "each update comprised L (potential) spin-flips according to Glauber transition probabilities", where L is the size of the lattice. In other words, the model was simulated according to algorithm 3 with $B = 10^4$, $N = 10^5$ and $L = 128 \times 128$. This procedure was performed at 102 temperature points spaced evenly over the interval $[2.0, 2.8]$, which encloses the theoretical phase transition at $T_c \approx 2.269$.

The obtained 10^5 lattice configurations at each temperature point were subsequently used to construct the probability distributions that the PID estimator takes as input. 100 sites were chosen uniformly at random at the beginning of the simulation, and they stayed the same for all temperature points. For each site, the relative frequency of its local neighborhood (the site itself along with 4 of its neighbors) was measured, yielding a total of 100 joint probability distributions of 5 random variables per temperature point. An example of one such distribution at temperature $T \approx 2.119$ is given by table 2, where the first random variable C represents the center site, and the following 4 random variables represent its immediate neighbors. For example, the last row of the table illustrates that the configuration where all the spins point upwards at a specific location on the lattice has a probability of 0.776, meaning that it appears approximately $0.776 \times 10^5 = 77600$ times out of a total of 10^5 configurations sampled. The high probability of all aligned spins is to be expected, since the samples are taken while the Ising model is in the ordered, low temperature regime.

C	U	R	D	L	Pr
-1	-1	-1	-1	-1	0.004
-1	-1	-1	-1	1	0.002
-1	-1	-1	1	-1	0.003
-1	-1	-1	1	1	0.003
..
1	1	1	-1	1	0.035
1	1	1	1	-1	0.033
1	1	1	1	1	0.776

Table 4: Joint probability distribution of a random site and its 4 neighbors at temperature $T \approx 2.119$. The column labels represent the location of the sites with respect to the neighboring center (C) site: upper (U), right (R), down (D), left (L).

Having created 100 probability distributions for each of the 102 temperature points, it remains to feed the distributions into the PID estimator for analysis. However, this can not be done naively with the current setup, as the estimator works with probability distributions of 3 random vectors only, where one of them is thought of as an output and the remaining as inputs. Thus, the distributions of the same form as the one in table 4 must be reconfigured such that they are understood by the estimator, i.e. it must be decided how are neighboring sites partitioned into 2 sets of inputs and an output. Two different setups were considered. First, the center site was taken to be the output, and only 2 neighbors were chosen without repetitions uniformly at random (out of the possible set of 4 neigh-

bors) as inputs. Second, the center was again considered as an output, but in this experiment all 4 neighbors were taken into consideration as inputs: the full set of neighbors was randomly partitioned into 2 disjoint pairs, such that each pair was a 2-dimensional random vector. After estimating the PID terms, an arithmetic mean across the sites was taken at each temperature point, yielding 102 average PID vectors, one for each temperature point.

Due to the randomness present in the Glauber dynamics and in choosing the 100 sites from the lattice for analysis, the results may vary across different runs. To gain more confidence in the results, the whole experiment described above (simulating the Ising model, choosing 100 random sites for analysis, estimating the PID of the local neighborhood of the sites) was repeated 8 times and the results averaged. In the very first run, each initial spin configuration was initialized randomly at each temperature point as in line 2 of algorithm 3, and the configuration that was arrived at after the burn in period of 10^4 updates was saved. For subsequent 7 runs, the very first lattice configuration for temperature point T_i was chosen to be equivalent to the saved lattice configuration from the very first run at temperature point T_i . After doing the first run separately to obtain the initial configurations, the 7 remaining simulations to gather the relevant lattice configurations were run for 8 days on 41 computing nodes in parallel in the EENet computer cluster.

4 Results

In this chapter, the results obtained from numerically analysing the Ising model are given. The first section of this chapter is dedicated to measuring the magnetization of the Ising system to validate the simulation methodology. The results obtained from measuring the partial information decomposition terms in Ising models with various lattice sizes are given in two subsequent sections.

4.1 Magnetization

To gain confidence that the Ising model simulations behave as expected, the average absolute magnetization of the 8 runs was measured. The resulting plot can be seen in figure 2. The phase transition is clearly present, and the critical temperature is around the theoretically correct value of $T_c \approx 2.269$, as given by Onsager [Ons44]. At temperatures $T > T_c$, the magnetization of the Ising model is near 0, while at temperatures $T < T_c$, the absolute magnetization quickly approaches 1 as T decreases. This agrees with previous practical as well as theoretical work done on the Ising model, thus validating that the simulation is done correctly.

4.2 PID on 128x128 Ising model

In figure 3, the information-theoretic functionals of the Ising model can be observed, where the mutual information is measured between 100 randomly chosen sites and their 2 random neighbours. Notice that the information is given in nats, meaning that the base of the logarithm in equation 6 is taken to be e .

From the figure, it can be seen that mutual information peaks around the phase transition (more precisely, at $T \approx 2.293$) - a phenomenon that agrees with previous work, further validating that the method of estimating the information-theoretic terms used in this thesis works as expected. In addition, since in the experiment under discussion the mutual information was measured between a site and 2 of its neighbors, as opposed to measuring it between 2 neighboring sites only (as was done in [BLH⁺13]), it would be reasonable to expect the resulting mutual information to be higher in the current experiment. Indeed, two neighbors should have more information about their center site than a single neighbor has. In [BLH⁺13], the mutual information between 2 neighboring sites (the quantity I_{pw} in the paper) is observed to achieve a maximum value of less than 0.3. In agreement with intuition, the blue graph representing mutual information in figure 3 achieves a peak value of just under 0.5.

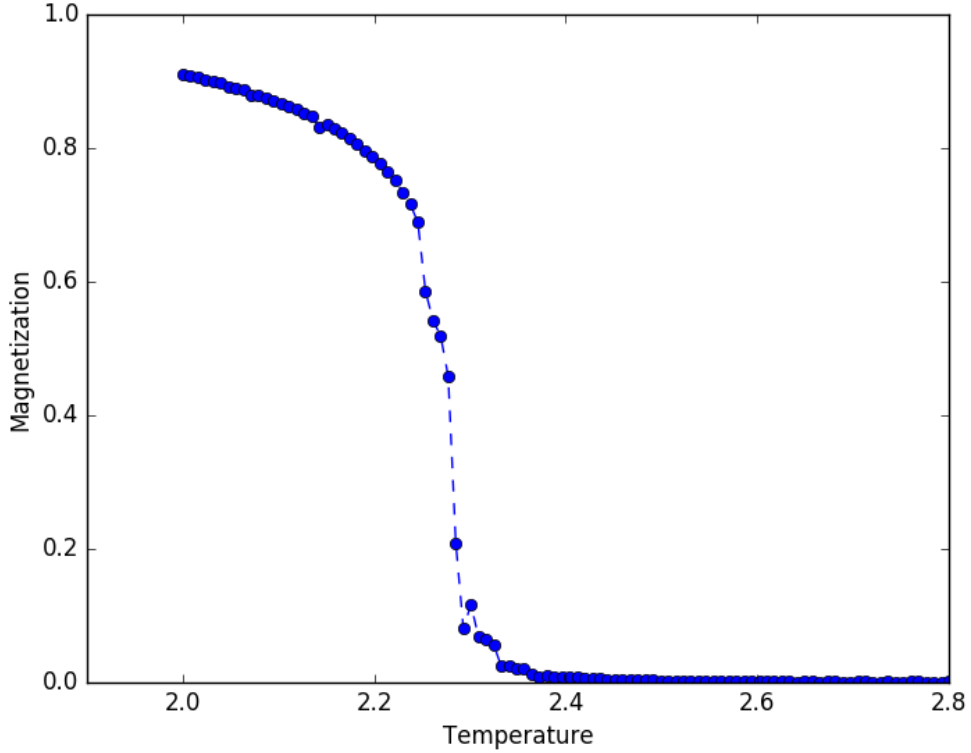


Figure 2: Average absolute magnetization of a 128x128 lattice Ising model evaluated at 102 temperature points spaced evenly over the interval $[2.0, 2.8]$.

Looking at the partial information decomposition of the Ising model in figure 3, one can see that the non-zero terms peak around the phase transition, just as mutual information itself. Visually, the shared information curve follows the mutual information graph almost exactly, with the exception of being shifted downwards about 1.5 nats at every temperature point. The synergetic information term is more interesting. It peaks slightly before mutual information does, in the disorder phase at $T \approx 2.333$. In addition, its overall behaviour also deviates from that of mutual information, with the graph being quite a bit flatter, not exhibiting a sharp peak. Both of the unique information terms are rather uninteresting, as their values are essentially zero at every temperature point under consideration.

Shared information is the most dominant of the partial information decomposition terms in figure 3, meaning that there is an unproportional amount of redundancy in the system. This is to be expected, as the neighbors of the center site are directly influencing the latter to take on the same value as them, and vice versa.

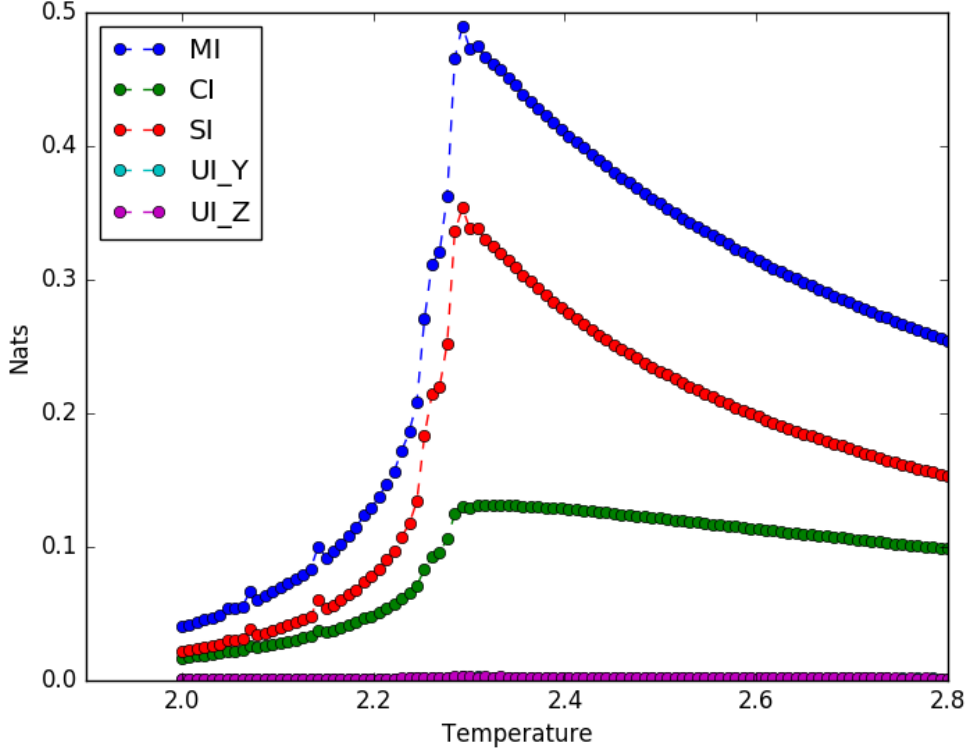


Figure 3: Average mutual information and PID terms of a 128x128 lattice Ising model evaluated at 102 temperature points spaced evenly over the interval $[2.0, 2.8]$.

Thus, reasoning by transitivity, a neighboring site A tries to orient its spin to be parallel to the center spin, and similarly, the center site tries to align its spin such that it points in the same direction as the spin of another neighbor B . Because A and B are actively trying to make their spins parallel to each other through the influence of the center site, it is not unreasonable to assume that if the spin of one neighbor is known, the spin of the other neighbor is also likely to be that same value.

The unique information terms are always near 0, no matter which neighbor is considered. It is logical that they have almost identical values, because the neighbors are chosen randomly and it does not matter which neighbor we are considering. Moreover, it is reasonable that the unique information functionals are not present, because it is rather unlikely that a single randomly chosen neighbor has more information about the center site as some other random neighbor from the remaining

3 neighbors does, as the system is symmetric. TODO! This paragraph

In figure 4, the results of measuring information-theoretic functionals between the center sites and all of their neighbors are illustrated. As expected, the mutual information term increases in value (about 1 nat) compared to figure 3, because considering all 4 of the sites that interact with the center site, as opposed to just 2, should reduce the amount of uncertainty one has about center's spin. Further inspection shows that the PID term responsible for the increased mutual information is shared information. Indeed, the complementary and unique information terms all have roughly the same values as was the case when only 2 neighbors were considered as inputs. Specifically, at all temperature points, unique information terms are 0 and synergetic information varies around 0.1 nats.

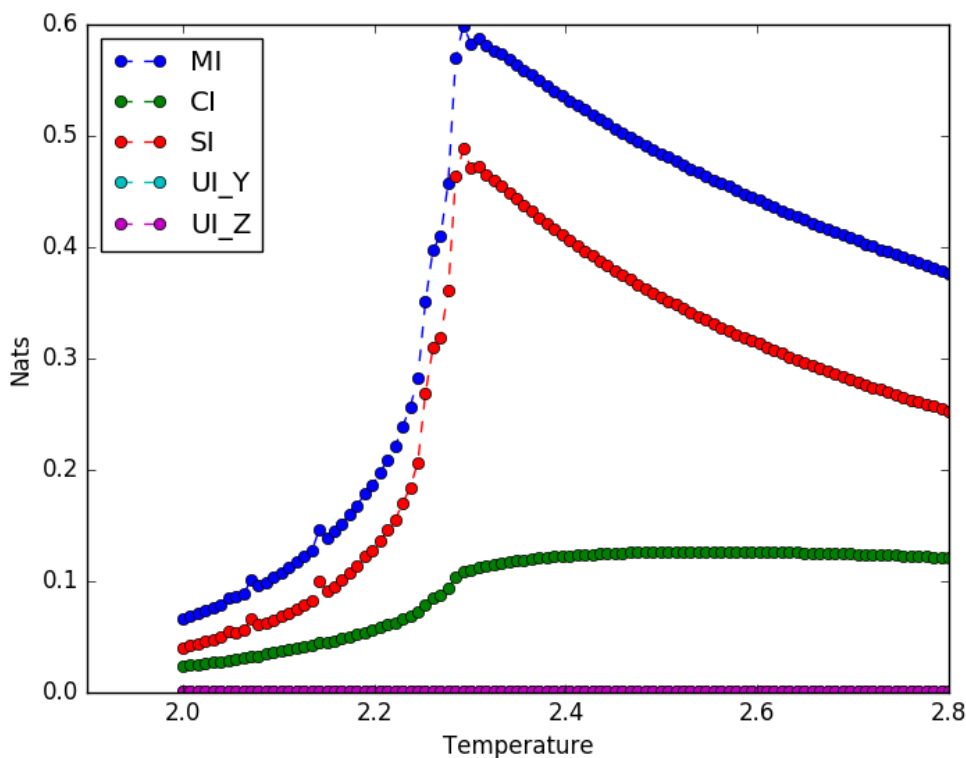


Figure 4: Ising 128x128 PID 4 nbs

An unanticipated difference between the first and second experiment is that when all neighbors are considered, the synergetic information term is even flatter than in the previous experiment and peaks even further to the right in the disorder phase, at a value of $T \approx 2.554$, while shared information does not change its maximum

point across the 2 experiments. The former observation is of great importance and could have many practical applications. Its implications are thoroughly examined in the discussion section.

4.3 PID on 64x64 Ising model

To confirm that the observed phenomena are not specific to a lattice of size 128x128, but are general characteristics of the computational properties of the Ising model, the simulations were repeated in an Ising model with a smaller, 64x64 lattice. The experimental setups was analogous to the one used in the previous simulation, with the exception that the measurements were averaged over 6 different runs (instead of 8) and for each run, 50 different random sites were chosen for PID analysis (instead of 100). The simulations were run on 102 temperature points spaced evenly over the interval $[2.0, 3.0]$.

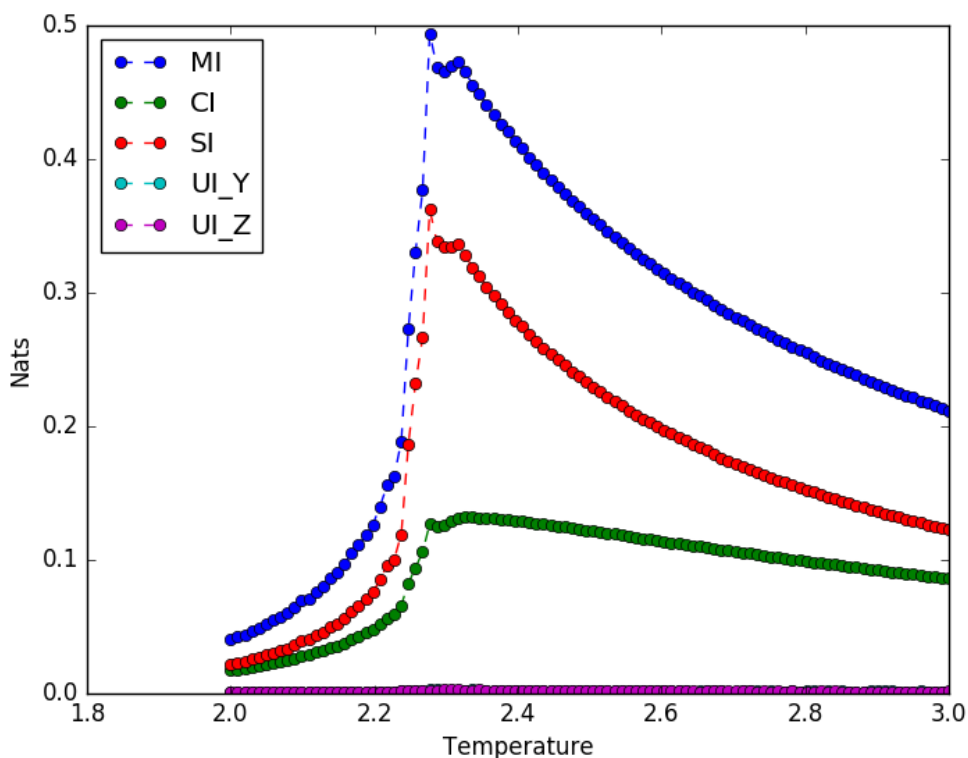


Figure 5: Ising 64x64 PID 2 nbs

Figure 5 depicts the results when only 2 random immediate neighbors are con-

sidered as input to the center site in the PID framework. Although the mutual, shared and synergetic information graphs are more shaky at the phase transition due to statistical fluctuations at the phase transition, overall graphs are almost identical to the corresponding graphs in figure 3.

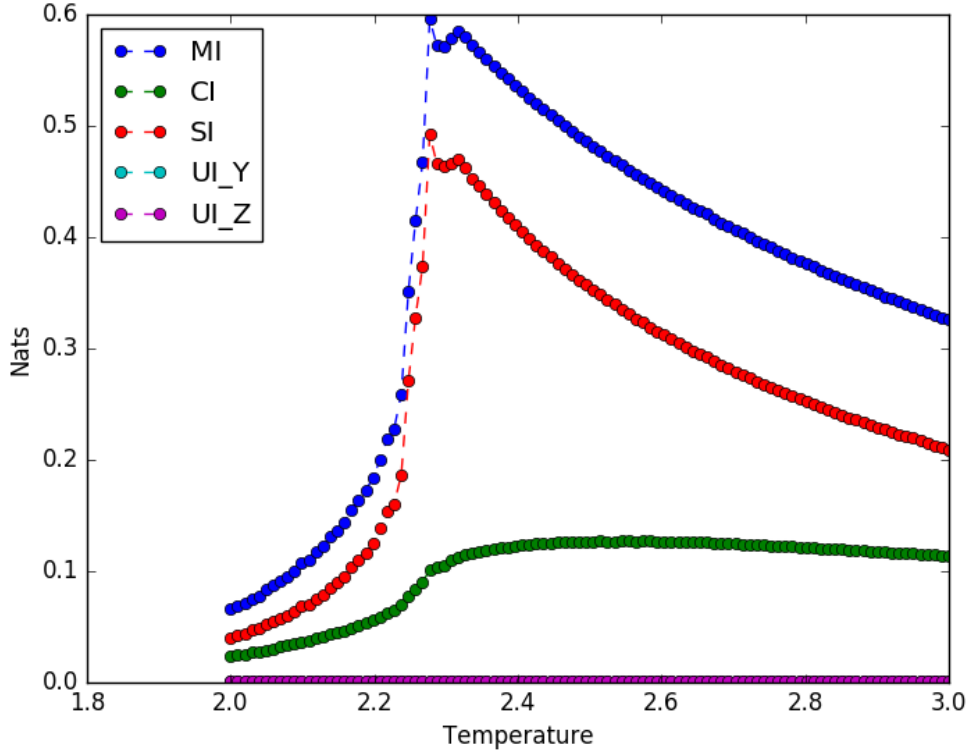


Figure 6: Ising 64x64 PID 4 nbs

From figure 6, one can observe that the

Peaks 2 nbs: MI - 2.2772 CI - 2.3267 SI - 2.2772

Peaks 4 nbs: MI - 2.2772 CI - 2.5148 SI - 2.2772

5 Discussion

This chapter starts by putting the results obtained in the Ising model into a larger context and by discussing their implications. The possibility of analysing other dynamical complex systems with the information-theoretic tools used in this thesis is critically examined in the second section. The chapter concludes with numerous suggestions for further work.

5.1 Implications of the results

The fact that mutual information peaks at the phase transition also agrees with intuition. In the high temperature regime, the mutual information is low because the spins are uncorrelated, while at a high temperature regime

due to large thermal oscillations. Conversely, when temperature is low, all spins are aligned, there is no uncertainty about the . At the phase transition, the temperature ...

1. First, we see that partial information decomposition is able to give informat ..
2. As for the specific results obtained in the Ising model, they are very practical.

5.2 Limitations

1. Limitations of the estimator
2. Limitations when inputs are not easily partitioned into 2 classes

5.3 Future work

1. Other discrete dynamical systems like cellular automata
2. Interpretation of the Ising model
3. Neural networks
4. More generally, the PID estimator should be developed further

fun expression to use: promising research directions.

Conclusion

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Appendix A: Elementary Cellular Automata

Appendix B: Feedforward Neural Networks

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