

# *is SP BP?*

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University of Ottawa

November, 2007

## Co-Authors

- Ronghui Tu
- Jiying Zhao

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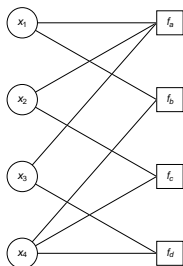
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# Factor Graphs and Belief Propagation (BP)

[Kschischang, Frey and Loeliger, 2001]



- $F(x_1, x_2, x_3, x_4) = f_a(x_1, x_2, x_3) \cdot f_b(x_1, x_4) \cdot f_c(x_2, x_4) \cdot f_d(x_3, x_4)$
- Codes on graphs: e.g.,  $f_a(x_1, x_2, x_3) := [x_1 \oplus x_2 \oplus x_3 = 0]$ .

# Factor Graphs and Belief Propagation (BP)

[Kschischang, Frey and Loeliger, 2001]

## Markov Random Field (MRF)

When  $F(x_V)$  represents a joint distribution of  $X_V := \{X_v : v \in V\}$ , the factor graph is a Markov Random Field (MRF).

## Computation Objective

For every  $u \in V$ , determine

$$\hat{x}_u := \arg \max_{x_u} \sum_{\sim x_u} F(x_V)$$

## Example

- Statistical inference
- MAP Decoding

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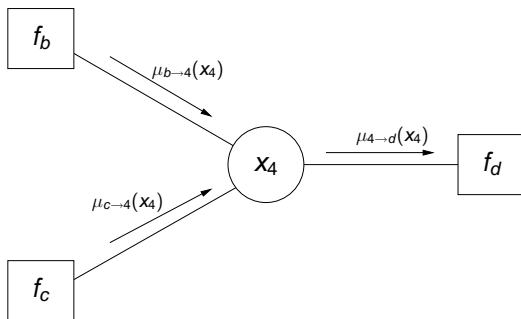
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# Factor Graphs and Belief Propagation (BP)

[Kschischang, Frey and Loeliger, 2001]

BP: variable vertex passing message

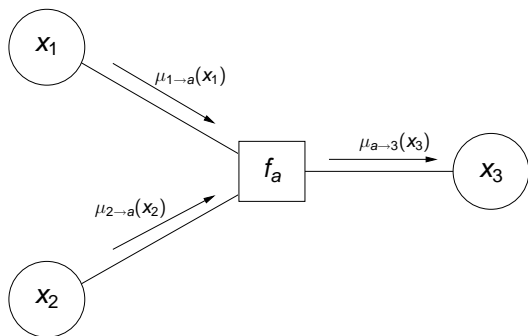


$$\mu_{4 \rightarrow d}(x_4) = \mu_{b \rightarrow 4}(x_4) \cdot \mu_{c \rightarrow 4}(x_4)$$

# Factor Graphs and Belief Propagation (BP)

[Kschischang, Frey and Loeliger, 2001]

BP: function vertex passing message



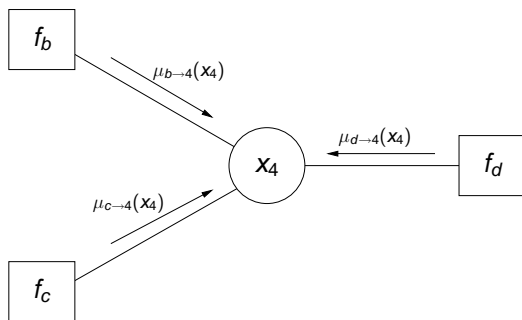
$$\mu_{a \rightarrow 3}(x_3) = \sum_{x_1, x_2} f_a(x_1, x_2, x_3) \cdot \mu_{1 \rightarrow a}(x_1) \cdot \mu_{2 \rightarrow a}(x_2)$$



# Factor Graphs and Belief Propagation (BP)

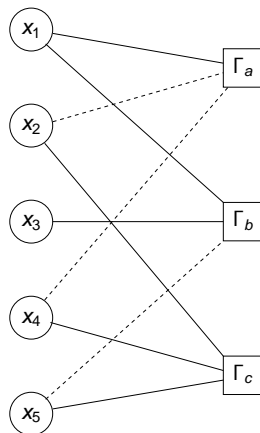
[Kschischang, Frey and Loeliger, 2001]

BP: summary message



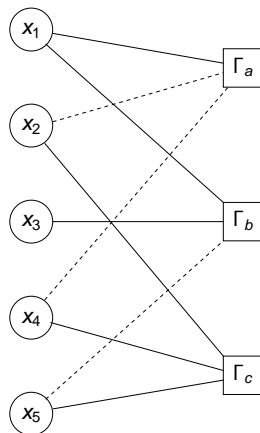
$$\mu_4(X_4) = \mu_{b \rightarrow 4}(X_4) \cdot \mu_{c \rightarrow 4}(X_4) \cdot \mu_{d \rightarrow 4}(X_4)$$

# $k$ -SAT Problems



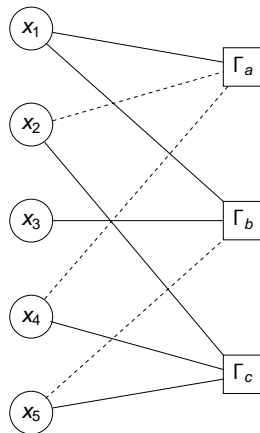
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- each constraint involves  $k$  variables
- find a global configuration of variables satisfying all constraints

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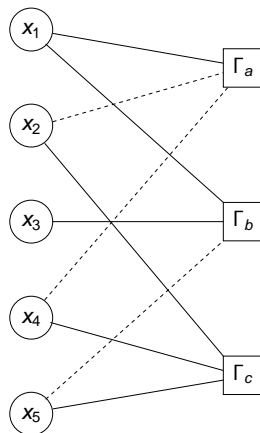
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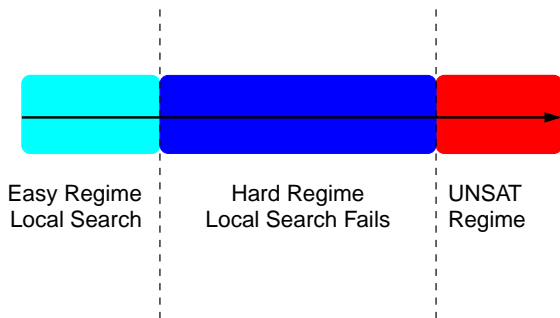
# $k$ -SAT Problems



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# Random $k$ -SAT Problems

- Erdos-Renyi random graph ensemble parametrized by density  $\alpha$
- Two thresholds of  $\alpha$



# Survey Propagation (SP) for $k$ -SAT

[Mézard, Parisi and Zecchina, 2002]

- left message (variable to constraint):

- distribution of "intention"
- possible intentions:

•  $\alpha$  = fraction of satisfied constraints

•  $\beta$  = fraction of satisfied constraints

- right message (constraint to variable):

- distribution of "command"
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    - $s$ : "I will satisfy you!"
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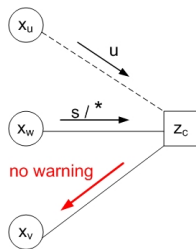
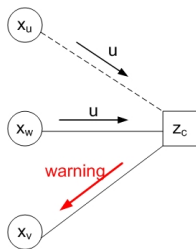
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## Right Message: Constraint $\rightarrow$ Variable

$$\bullet \eta_{c \rightarrow v} = \prod_{u \in V(c) \setminus \{v\}} \frac{\pi_{u \rightarrow c}^u}{\pi_{u \rightarrow c}^u + \pi_{u \rightarrow c}^s + \pi_{u \rightarrow c}^*}$$

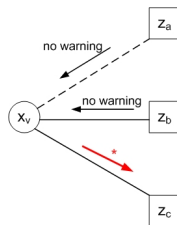
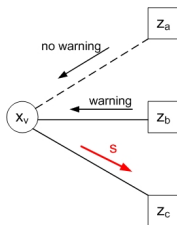
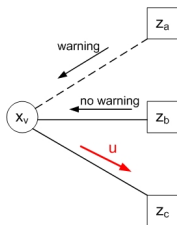


# Survey Propagation (SP) for $k$ -SAT

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- $\Pi_{v \rightarrow c}^u = \left(1 - \prod_{b \in C_c^u(v)} (1 - \eta_{b \rightarrow v})\right) \prod_{b \in C_c^s(v)} (1 - \eta_{b \rightarrow v})$
- $\Pi_{v \rightarrow c}^s = \left(1 - \prod_{b \in C_c^s(v)} (1 - \eta_{b \rightarrow v})\right) \prod_{b \in C_c^u(v)} (1 - \eta_{b \rightarrow v})$
- $\Pi_{v \rightarrow c}^* = \prod_{b \in C_c^s(v)} (1 - \eta_{b \rightarrow v}) \prod_{b \in C_c^u(v)} (1 - \eta_{b \rightarrow v})$



# Survey Propagation (SP) for $k$ -SAT

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## Summary Message

- $\zeta_v^1 = \left(1 - \prod_{b \in C^1(v)} (1 - \eta_{b \rightarrow v})\right) \prod_{b \in C^0(v)} (1 - \eta_{b \rightarrow v})$
- $\zeta_v^0 = \left(1 - \prod_{b \in C^0(v)} (1 - \eta_{b \rightarrow v})\right) \prod_{b \in C^1(v)} (1 - \eta_{b \rightarrow v})$
- $\zeta_v^* = \prod_{b \in C^1(v)} (1 - \eta_{b \rightarrow v}) \prod_{b \in C^0(v)} (1 - \eta_{b \rightarrow v})$
  
- $B(v) = \zeta_v^1 - \zeta_v^0$

# Survey Propagation (SP) for $k$ -SAT

[Mézard, Parisi and Zecchina, 2002]

- while ( $\sim$ solvableByLocalSearch(problem))
  - {
    - while (  $\sim$ converge ||  $\sim$ reachMaxIteration)
      - {
        - variables.passMessages
        - constraints.passMessages
        - variables.updateSummaryMessages
      - }
    - **problem:=decimation()**
  - }
- solution=localSearch(problem)

# $k$ -SAT: From SP to SP( $\gamma$ )

[Maneva, Mossel and Wainwright, 2005]

## SP Right Message: Constraint $\rightarrow$ Variable

- $\eta_{c \rightarrow v} = \prod_{u \in V(c) \setminus \{v\}} \frac{\pi_{u \rightarrow c}^u}{\pi_{u \rightarrow c}^u + \pi_{u \rightarrow c}^s + \pi_{u \rightarrow c}^*}$

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[Maneva, Mossel and Wainwright, 2005]

## $SP(\gamma)$

- $\gamma \in [0, 1]$  providing tunable performance
- $\gamma = 1 \Rightarrow SP(\gamma)$  is  $SP$ .
- developed for  $k$ -SAT
- lacking probabilistic interpretation
- resulted from BP on a (different) MRF formalism of  $k$ -SAT
  - $\Rightarrow$  "SP is BP"

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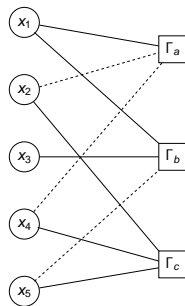
# $k$ -SAT: From SP to $SP(\gamma)$

[Maneva, Mossel and Wainwright, 2005]

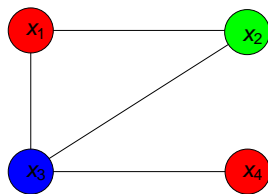
## $SP(\gamma)$

- $\gamma \in [0, 1]$  providing tunable performance
- $\gamma = 1 \Rightarrow SP(\gamma)$  is  $SP$ .
- developed for  $k$ -SAT
- lacking probabilistic interpretation
- resulted from BP on a (different) MRF formalism of  $k$ -SAT
  - $\Rightarrow$  “SP is BP”
    - $\Rightarrow$  a new look of SP

# Success of SP: Constraint-Satisfaction Problems (CSPs)



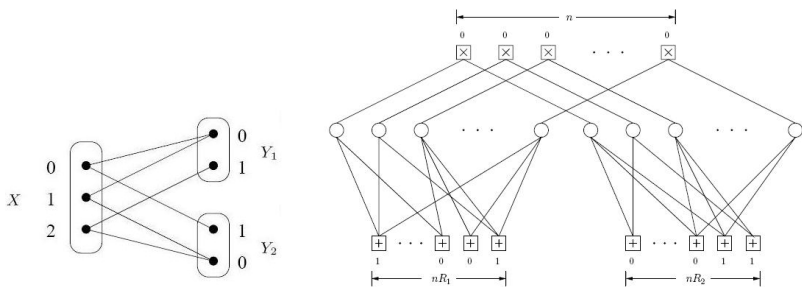
$k$ -SAT



$q$ -COL

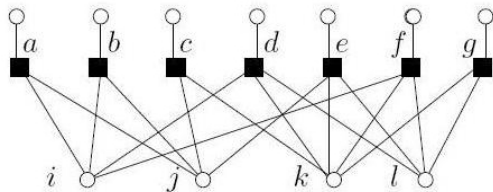
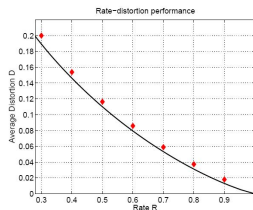
[Mézard, Parisi and Zecchina, 2002] [Braunstein, Mulet, Pagnani, Weigt and Zecchina, 2003]

# Success of SP: Coding for Blackwell Channel



[Yu and Aleksic, 2005]

# Success of SP: Quantization of Bernoulli Source



[Wainwright and Maneva, 2005]

*is SP BP ?*



# “SP is BP”

## For $k$ -SAT Problems

- SP is BP [Braunstein and Zecchina, 2004]
- SP( $\gamma$ ) is BP [Maneva, Mossel and Wainwright, 2005]

## Question

*How about for general CSPs?*

# “SP is BP”

## For $k$ -SAT Problems

- SP is BP [Braunstein and Zecchina, 2004]
- $\text{SP}(\gamma)$  is BP [Maneva, Mossel and Wainwright, 2005]

## Question

*How about for general CSPs?*

## Roadmap

- Generic formulation of CSP?
- Generalizing SP?
  - What is SP?
  - Generalizing  $SP_{k\text{sat}}(\gamma)$  for arbitrary CSPs?
- MRF formalism for arbitrary CSP?
- BP-to-SP reduction rule?

## Example

- $k$ -SAT
- 3-COL

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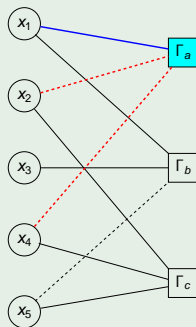
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# Generic Formulation of CSP

- variable  $x_v \in \chi_v$
- local constraint  $\Gamma_c \subset \prod_{v \in V(c)} \chi_v$

# Generic Formulation of CSP

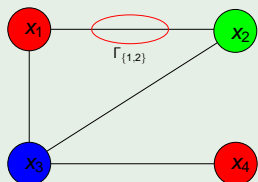
## Example ( $k$ -SAT)



- $\chi_v := \{0, 1\}$ .
- $\Gamma_a := (\chi_1 \times \chi_2 \times \chi_4) \setminus \{(0, 1, 1)\}$

# Generic Formulation of CSP

## Example (3-COL)



- $\chi_v := \{1, 2, 3\}$ .
- $\Gamma_{\{1,2\}} := (\chi_1 \times \chi_2) \setminus \{(1, 1), (2, 2), (3, 3)\}$

*find a solution for*

$$\prod_{c \in \mathcal{C}} [x_{V(c)} \in \Gamma_c] = 1$$

- Factor graph representation

*find a solution for*

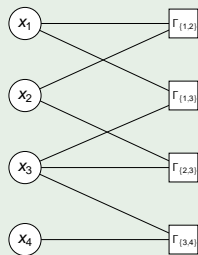
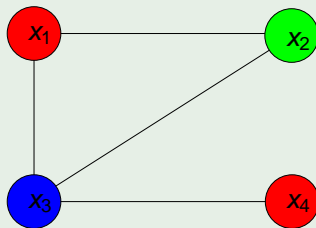
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# Generic Formulation of CSP

## Example

Factor graph representation of 3-COL



# Generalizing SP

- What is SP?
  - How to characterize "intention"/"command"?
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# Generalizing SP: Alphabet Extension

## Alphabet Extension

For every  $v \in V$ , define **token set** of  $v$

$$\chi_v^* := \{t \subseteq \chi_v : t \neq \emptyset\}$$

- “intentions” and “commands”: **elements of  $\chi_v^*$** .

Example (symbols in  $SP_{ksat}$ )

“intentions”

- $s : \{L\}$
- $u : \{\bar{L}\}$
- $*$  :  $\{0, 1\}$

“commands”

- no warning :  $\{0, 1\}$
- warning :  $\{L\}$

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## Generalizing SP: Alphabet Extension

- *speaking of obedience ...*

“obedience”

Intention **a** obeys command **b** if

$$a \subseteq b$$

## Generalizing SP: Alphabet Extension

- *speaking of obedience ...*

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Intention **a** obeys command **b** if

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## Generalizing SP: Alphabet Extension

- *speaking of democracy ...*

“democratic voice (letter)”

A letter  $x_v \in \chi_v$  is “democratic” w.r.t. a set of intentions  $t_{V(c) \setminus \{v\}} := \{t_u \in \chi_u^* : u \in V(c) \setminus \{v\}\}$  if **at least one combination of the letters in the intentions paired with letter  $x_v$  makes  $\Gamma_c$  satisfied**, namely

$$(x_v, x_{V(c) \setminus \{v\}}) \in \Gamma_c \text{ for some } x_{V(c) \setminus \{v\}} \in \prod_{u \in V(c) \setminus \{v\}} t_u.$$

## Generalizing SP: Alphabet Extension

- *speaking of democracy ...*

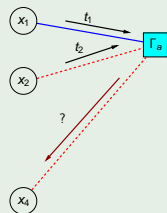
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# Generalizing SP: Alphabet Extension

## Example ( $k$ -SAT)



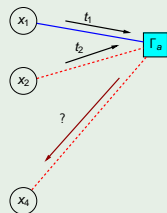
- $t_1 = \{1\}, t_2 = \{1\}$ 
  - $x_4 = 1$  is democratic
  - $x_4 = 0$  is democratic
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  - $x_4 = 0$  is democratic

“democratic command”: Forced Token  $F_c \left( \prod_{u \in V(c) \setminus \{v\}} t_u \right)$

The set of all “democratic letters” w.r.t a set of intentions  $t_{V(c) \setminus \{v\}} := \{t_u \in \mathcal{X}_u^* : u \in V(c) \setminus \{v\}\}$  is the “democratic command” w.r.t  $t_{V(c) \setminus \{v\}}$ .

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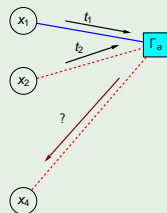
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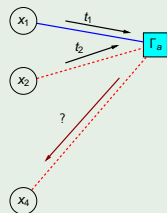
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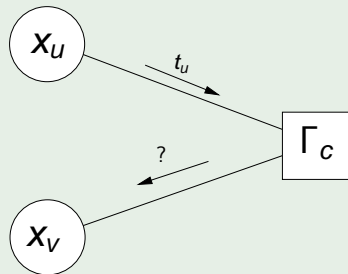
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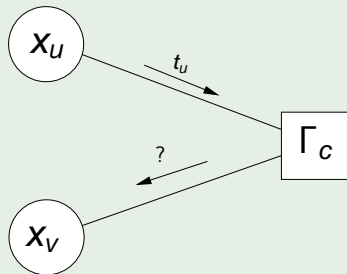
## Example (3-COL)



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  - $F_C(t_U) = \{2, 3\}$
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# Generalizing SP: Interpretation of SP

## Probabilistic Token Passing (PTP): Left Message

- outgoing intention:
  - obeying all incoming commands from upstream
  - having maximal “freedom”
- $t_{v \rightarrow c} := \bigcap_{b \in C(v) \setminus \{c\}} t_{b \rightarrow v}$
- left message: the distribution of outgoing intention
  - conditioned on no conflict in incoming commands
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- $\lambda_{v \rightarrow c}(t) := \sum_{t_{C(v) \setminus \{c\}} \rightarrow v} \left[ t = \bigcap_{b \in C(v) \setminus \{c\}} t_{b \rightarrow v} \right] \prod_{b \in C(v) \setminus \{c\}} \rho_{b \rightarrow v}(t_{b \rightarrow v})$

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# Generalizing SP: Interpretation of SP

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- outgoing command:
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- $t_{c \rightarrow v} := F_c \left( \prod_{u \in V(c) \setminus \{v\}} t_{u \rightarrow c} \right)$

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- $\rho_{c \rightarrow v}(t) := \sum_{t_{V(c) \setminus \{v\}} \rightarrow c} \left[ t = F_c \left( \prod_{u \in V(c) \setminus \{v\}} t_{u \rightarrow c} \right) \right] \prod_{u \in V(c) \setminus \{v\}} \lambda_{u \rightarrow c}(t_{u \rightarrow c})$

# Generalizing SP: Interpretation of SP

## Probabilistic Token Passing (PTP): Right Message

- outgoing command:
  - the “**democratic command**” w.r.t. incoming intentions from upstream

- $t_{c \rightarrow v} := F_c \left( \prod_{u \in V(c) \setminus \{v\}} t_{u \rightarrow c} \right)$

- right message: the **distribution** of outgoing command
  - conditioned on **no conflict** in incoming intentions
  - assuming **independence** of incoming intentions

- $\rho_{c \rightarrow v}(t) := \sum_{t_{V(c) \setminus \{v\}} \rightarrow c} \left[ t = F_c \left( \prod_{u \in V(c) \setminus \{v\}} t_{u \rightarrow c} \right) \right] \prod_{u \in V(c) \setminus \{v\}} \lambda_{u \rightarrow c}(t_{u \rightarrow c})$

# Generalizing SP: Interpretation of SP

## Probabilistic Token Passing (PTP): Summary Message

- **summary intention:**
  - **obeying** all incoming commands **from all directions**
  - having **maximal “freedom”**
- $t_v := \bigcap_{b \in C(v)} t_{b \rightarrow v}$
- **summary message:** the **distribution** of **summary intention**
  - conditioned on **no conflict** in incoming commands
  - assuming **independence** of incoming commands

- $$\mu_v(t) := \sum_{t_{C(v) \rightarrow v}} \left[ t = \bigcap_{b \in C(v)} t_{b \rightarrow v} \right] \prod_{b \in C(v)} \rho_{b \rightarrow v}(t_{b \rightarrow v})$$



# Generalizing SP: PTP is SP

## Theorem

$PTP_{ksat} = SP_{ksat}$ . Specifically

- $\Pi_{v \rightarrow c}^s \leftrightarrow \lambda_{v \rightarrow c}(\{L\})$
- $\Pi_{v \rightarrow c}^u \leftrightarrow \lambda_{v \rightarrow c}(\{\bar{L}\})$
- $\Pi_{v \rightarrow c}^* \leftrightarrow \lambda_{v \rightarrow c}(\{0, 1\})$
- $\eta_{c \rightarrow v} \leftrightarrow \rho_{c \rightarrow v}(\{0\}) + \rho_{c \rightarrow v}(\{1\})$
- $\zeta_v^0 \leftrightarrow \mu_v(\{0\})$
- $\zeta_v^1 \leftrightarrow \mu_v(\{1\})$
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## Theorem

$PTP_{3COL} = SP_{3COL}$  [Braunstein, Mulet, Pagnani, Weigt and Zecchina, 2003].

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## Theorem

$PTP_{3COL} = SP_{3COL}$  [Braunstein, Mulet, Pagnani, Weigt and Zecchina, 2003].

*SP messages are  
distributions of tokens*

*tokens are  
subsets of variable alphabet*

# Generalizing SP: From $SP_{ksat}(\gamma)$ to $Weighted-SP_{ksat}$

## $SP_{ksat}(\gamma)$ Right Message: Constraint $\rightarrow$ Variable

- $\eta_{c \rightarrow v} = \prod_{u \in V(c) \setminus \{v\}} \frac{\pi_{u \rightarrow c}^u}{\pi_{u \rightarrow c}^u + \pi_{u \rightarrow c}^s + \pi_{u \rightarrow c}^*}$

## $Weighted-SP_{ksat}$ Right Message: Constraint $\rightarrow$ Variable

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# Generalizing SP: From $SP_{ksat}(\gamma)$ to $Weighted-SP_{ksat}$

## $SP_{ksat}(\gamma)$ Left Message: Variable $\rightarrow$ Constraint

- $\Pi_{v \rightarrow c}^u = \left(1 - \gamma \prod_{b \in C_c^u(v)} (1 - \eta_{b \rightarrow v})\right) \prod_{b \in C_c^s(v)} (1 - \eta_{b \rightarrow v})$
- $\Pi_{v \rightarrow c}^s = \left(1 - \prod_{b \in C_c^s(v)} (1 - \eta_{b \rightarrow v})\right) \prod_{b \in C_c^u(v)} (1 - \eta_{b \rightarrow v})$
- $\Pi_{v \rightarrow c}^* = \prod_{b \in C_c^s(v)} (1 - \eta_{b \rightarrow v}) \prod_{b \in C_c^u(v)} (1 - \eta_{b \rightarrow v})$

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# Generalizing SP: From $SP_{ksat}(\gamma)$ to $Weighted-SP_{ksat}$

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- $\zeta_v^1 = \left(1 - \gamma \prod_{b \in C^1(v)} (1 - \eta_{b \rightarrow v})\right) \prod_{b \in C^0(v)} (1 - \eta_{b \rightarrow v})$
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# Generalizing SP: From $SP_{ksat}(\gamma)$ to $Weighted-SP_{ksat}$

## Lemma

$$Weighted-SP_{ksat} = SP_{ksat}(\gamma)$$

## Proof:

- $\Pi_{v \rightarrow c}^a$  and  $\Pi_{v \rightarrow c}^*$  always appear together in the form of  $\Pi_{v \rightarrow c}^a + \Pi_{v \rightarrow c}^*$ .
- In  $SP_{ksat}(\gamma)$  and in  $Weighted-SP_{ksat}$ ,  $\Pi_{v \rightarrow c}^a + \Pi_{v \rightarrow c}^*$  has the same parametric form, both equal to  $\prod_{b \in O_c^a(v)} (1 - \eta_{b \rightarrow v})$ .

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# Generalizing SP: Interpretation of $Weighted-SP_{ksat}$

## Modified PTP Interpretation of Left Message

- outgoing intention:
  - **obeying** all incoming commands from upstream
  - **not necessarily** having **maximal "freedom"**
  - every subset of the common command  $\bigcap_{b \in C(v) \setminus \{c\}} t_{b \rightarrow v}$  allowed.
  - depending on the common command **probabilistically** via a **"conditional"**  $\omega(a|b)$
- left message: the **distribution** of outgoing intention
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$$\bullet \lambda_{v \rightarrow c}(t) := \sum_{t_{C(v) \setminus \{c\}} \rightarrow v} \omega \left( t \mid \bigcap_{b \in C(v) \setminus \{c\}} t_{b \rightarrow v} \right) \prod_{b \in C(v) \setminus \{c\}} \rho_{b \rightarrow v}(t_{b \rightarrow v})$$

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# Generalizing SP: Interpretation of $Weighted-SP_{ksat}$

“conditional”  $\omega(\mathbf{a}|\mathbf{b}) : \chi_v^* \times (\chi_v^* \cup \{\emptyset\}) \rightarrow \mathbb{R}_+$

$$\omega(\mathbf{a}|\{0, 1\}) := \begin{cases} \gamma, & \text{if } \mathbf{a} = \{0, 1\} \\ 1 - \gamma, & \text{if } \mathbf{a} \subset \{0, 1\} \end{cases}$$

$$\omega(\mathbf{a}|\{0\}) := [\mathbf{a} = \{0\}]$$

$$\omega(\mathbf{a}|\{1\}) := [\mathbf{a} = \{1\}]$$

$$\omega(\mathbf{a}|\emptyset) := 0$$

## Theorem

Replacing  $[a = b]$  in  $PTP_{ksat}$  with  $\omega(\mathbf{a}|\mathbf{b})$  results in  $Weighted-SP_{ksat}$ .

# Generalizing SP: Interpretation of $Weighted-SP_{ksat}$

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# Generalizing SP: Weighted-PTP

## Weighted-PTP messages

$$\lambda_{v \rightarrow c}(t) = \sum_{t_{C(v) \setminus \{c\} \rightarrow v}} \omega_v \left( t \mid \bigcap_{b \in C(v) \setminus \{c\}} t_{b \rightarrow v} \right) \prod_{b \in C(v) \setminus \{c\}} \rho_{b \rightarrow v}(t_{b \rightarrow v})$$

$$\rho_{c \rightarrow v}(t) = \sum_{t_{V(c) \setminus \{v\} \rightarrow c} \left[ t = F_c \left( \prod_{u \in V(c) \setminus \{v\}} t_{u \rightarrow c} \right) \right] \times \prod_{u \in V(c) \setminus \{v\}} \lambda_{u \rightarrow c}(t_{u \rightarrow c}).$$

$$\mu_v(t) = \sum_{t_{C(v) \rightarrow v}} \omega_v \left( t \mid \bigcap_{b \in C(v)} t_{b \rightarrow v} \right) \prod_{c \in C(v)} \rho_{c \rightarrow v}(t_{c \rightarrow v})$$

## Generalizing SP: Weighted-PTP

Condition of  $\omega_V(a|b) : \mathcal{X}_V^* \times (\mathcal{X}_V^* \cup \{\emptyset\}) \rightarrow \mathbb{R}_+$

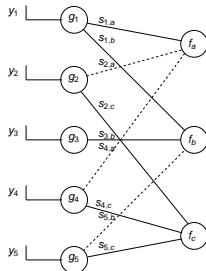
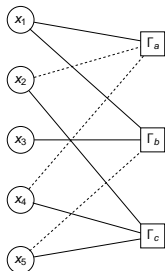
$\omega_V(a|b) = 0$  if

- $b = \emptyset$  or
- $a \not\subseteq b$

*intention may depend on commands*  
*functionally (PTP)*  
*or*  
*probabilistically (Weighted-PTP)*

*Weighted-PTP*  
*is the most general form*  
*of SP*

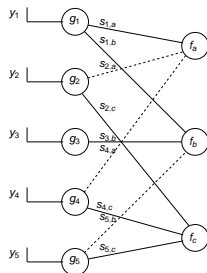
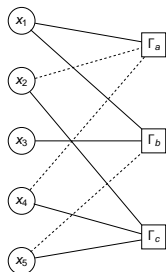
# Generalizing MRF



- Forney graph ([Forney, 2001])
- $x_v \rightarrow y_v \in \mathcal{X}_v^*$
- $s_{v,c} = (s_{v,c}^L, s_{v,c}^R) \in \mathcal{X}_v^* \times \mathcal{X}_v^*$ 
  - left state: "intention"
  - right state: "command"

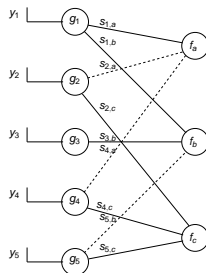
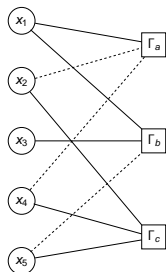


# Generalizing MRF



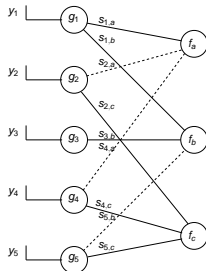
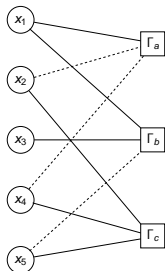
- Forney graph ([Forney, 2001])
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# Generalizing MRF



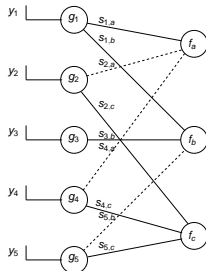
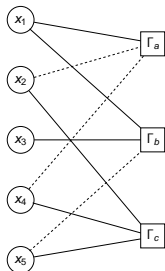
- Forney graph ([Forney, 2001])
- $x_v \rightarrow y_v \in \chi_v^*$
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# Generalizing MRF



- Forney graph ([Forney, 2001])
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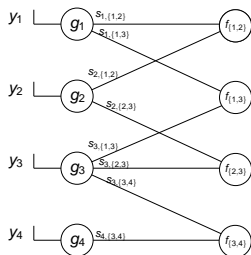
# Generalizing MRF



- Forney graph ([Forney, 2001])
- $x_v \rightarrow y_v \in \chi_v^*$
- $s_{v,c} = (s_{v,c}^L, s_{v,c}^R) \in \chi_v^* \times \chi_v^*$ 
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# Generalizing MRF

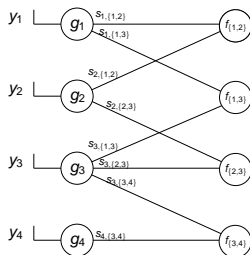
$$F(y_V, s_V, c) := \prod_{v \in V} g_v(y_v, s_{v, C(v)}) \prod_{c \in C} f_c(s_{V(c), c})$$



- $f_c(s_{V(c), c}) := \prod_{v \in V(c)} [s_{v,c}^R = F_c(s_{V(c) \setminus \{v\}, c}^L)]$
- $g_v(y_v, s_{v, C(v)}) := \omega_v \left( y_v \mid \bigcap_{c \in C(v)} s_{v,c}^R \right) \prod_{c \in C(v)} [s_{v,c}^L = y_v]$

# Generalizing MRF

$$F(y_V, s_V, c) := \prod_{v \in V} g_v(y_v, s_{v, C(v)}) \prod_{c \in C} f_c(s_{V(c), c})$$



- $f_c(s_{V(c), c}) :=$

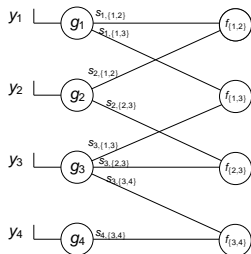
$$\prod_{v \in V(c)} [s_{v,c}^R = F_c(s_{V(c) \setminus \{v\}, c}^L)]$$

- $g_v(y_v, s_{v, C(v)}) :=$

$$\omega_v \left( y_v \mid \bigcap_{c \in C(v)} s_{v,c}^R \right) \prod_{c \in C(v)} [s_{v,c}^L = y_v]$$

# Generalizing MRF

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# Generalizing MRF

## BP Messages on the MRF

$$\lambda_{v \rightarrow c}(\mathbf{s}_{V,c}^L, \mathbf{s}_{V,c}^R) = \sum_{\mathbf{s}_{V, C(v) \setminus \{c\}}^R} \omega_v \left( \mathbf{s}_{V,c}^L \mid \bigcap_{b \in C(v)} \mathbf{s}_{V,b}^R \right) \times \prod_{b \in C(v) \setminus \{c\}} \rho_{b \rightarrow v}(\mathbf{s}_{V,c}^L, \mathbf{s}_{V,c}^R)$$

$$\rho_{c \rightarrow v}(\mathbf{s}_{V,c}^L, \mathbf{s}_{V,c}^R) = \sum_{\mathbf{s}_{V(c) \setminus \{v\}, c}^L} \left[ \mathbf{s}_{V,c}^R = F_c(\mathbf{s}_{V(c) \setminus \{v\}, c}^L) \right] \times \prod_{u \in V(c) \setminus \{v\}} \lambda_{u \rightarrow c}(\mathbf{s}_{u,c}^L, F_c(\mathbf{s}_{V(c) \setminus \{u\}, c}^L))$$

$$\mu_v(\mathbf{y}_v) = \sum_{\mathbf{s}_{V, C(v)}^R} \omega_v \left( \mathbf{y}_v \mid \bigcap_{c \in C(v)} \mathbf{s}_{V,c}^R \right) \prod_{c \in C(v)} \rho_{c \rightarrow v}(\mathbf{y}_v, \mathbf{s}_{V,c}^R).$$



# Generalizing MRF

## Example ( $k$ -SAT)

$$\lambda_{v \rightarrow c}(\mathbf{LL}) = \prod_{b \in C_C^u(v)} \rho_{b \rightarrow v}(\bar{\mathbf{L}}^*) \prod_{b \in C_C^s(v)} (\rho_{b \rightarrow v}(\mathbf{LL}) + \rho_{b \rightarrow v}(\mathbf{L}^*))$$

$$\lambda_{v \rightarrow c}(\bar{\mathbf{L}}^*) = \prod_{b \in C_C^u(v)} \rho_{b \rightarrow v}(\bar{\mathbf{L}}^*) \left( \prod_{b \in C_C^u(v)} (\rho_{b \rightarrow v}(\mathbf{L}^*) + \rho_{b \rightarrow v}(\mathbf{LL})) - \gamma \prod_{b \in C_C^u(v)} \rho_{b \rightarrow v}(\mathbf{L}^*) \right)$$

$$\lambda_{v \rightarrow c}(\mathbf{L}^*) = \prod_{b \in C_C^u(v)} \rho_{b \rightarrow v}(\bar{\mathbf{L}}^*) \left( \prod_{b \in C_C^s(v)} (\rho_{b \rightarrow v}(\mathbf{L}^*) + \rho_{b \rightarrow v}(\mathbf{LL})) - \gamma \prod_{b \in C_C^s(v)} \rho_{b \rightarrow v}(\mathbf{L}^*) \right)$$

$$\lambda_{v \rightarrow c}(**) = \gamma \prod_{b \in C_C^u(v) \cup C_C^s(v)} \rho_{b \rightarrow v}(**)$$

# Generalizing MRF

## Example ( $k$ -SAT)

$$\rho_{c \rightarrow v}(\mathbf{LL}) = \prod_{u \in V(c) \setminus \{v\}} \lambda_{u \rightarrow c}(\bar{\mathbf{L}}^*)$$

$$\begin{aligned} \rho_{c \rightarrow v}(\bar{\mathbf{L}}^*) &= \prod_{u \in V(c) \setminus \{v\}} (\lambda_{u \rightarrow c}(\mathbf{L}^*) + \lambda_{u \rightarrow c}(**) + \lambda_{u \rightarrow c}(\bar{\mathbf{L}}^*)) - \prod_{u \in V(c) \setminus \{v\}} \lambda_{u \rightarrow c}(\bar{\mathbf{L}}^*) \\ &\quad + \sum_{u \in V(c) \setminus \{v\}} (\lambda_{u \rightarrow c}(\mathbf{LL}) - \lambda_{u \rightarrow c}(\mathbf{L}^*) - \lambda_{u \rightarrow c}(**)) \prod_{w \in V(c) \setminus \{u, v\}} \lambda_{w \rightarrow c}(\bar{\mathbf{L}}^*) \end{aligned}$$

$$\rho_{c \rightarrow v}(\mathbf{L}^*) = \prod_{u \in V(c) \setminus \{v\}} (\lambda_{u \rightarrow c}(\mathbf{L}^*) + \lambda_{u \rightarrow c}(**) + \lambda_{u \rightarrow c}(\bar{\mathbf{L}}^*)) - \prod_{u \in V(c) \setminus \{v\}} \lambda_{u \rightarrow c}(\bar{\mathbf{L}}^*)$$

$$\rho_{c \rightarrow v}(**) = \prod_{u \in V(c) \setminus \{v\}} (\lambda_{u \rightarrow c}(\mathbf{L}^*) + \lambda_{u \rightarrow c}(**) + \lambda_{u \rightarrow c}(\bar{\mathbf{L}}^*)) - \prod_{u \in V(c) \setminus \{v\}} \lambda_{u \rightarrow c}(\bar{\mathbf{L}}^*)$$

# Generalizing MRF

## Example ( $k$ -SAT)

$$\begin{aligned}\mu_V(\mathbf{0}) &= \prod_{c \in C^1(V)} \rho_{c \rightarrow V}(\bar{\mathbf{L}}^*) \left( \prod_{c \in C^0(V)} (\rho_{c \rightarrow V}(\mathbf{LL}) + \rho_{c \rightarrow V}(\mathbf{L}^*)) - \gamma \prod_{c \in C^0(V)} \rho_{c \rightarrow V}(\mathbf{L}^*) \right) \\ \mu_V(\mathbf{1}) &= \prod_{c \in C^0(V)} \rho_{c \rightarrow V}(\bar{\mathbf{L}}^*) \left( \prod_{c \in C^1(V)} (\rho_{c \rightarrow V}(\mathbf{LL}) + \rho_{c \rightarrow V}(\mathbf{L}^*)) - \gamma \prod_{c \in C^1(V)} \rho_{c \rightarrow V}(\mathbf{L}^*) \right) \\ \mu_V(*) &= \gamma \prod_{c \in C(V)} \rho_{c \rightarrow V}(**) \end{aligned}$$

# Generalizing MRF

## Example (3-COL)

$$\begin{aligned}\lambda_{v \rightarrow c}(\mathbf{i}, \mathbf{ij}) &= \prod_{b \in C(v) \setminus \{c\}} (\rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ij}) + \rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ik}) + \rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ijk})) \\ &\quad - \prod_{b \in C(v) \setminus \{c\}} (\rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ij}) + \rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ijk}))\end{aligned}$$

$$\begin{aligned}\lambda_{v \rightarrow c}(\mathbf{i}, \mathbf{ijk}) &= \prod_{b \in C(v) \setminus \{c\}} (\rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ij}) + \rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ik}) + \rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ijk})) \\ &\quad - \prod_{b \in C(v) \setminus \{c\}} (\rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ij}) + \rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ijk})) \\ &\quad - \prod_{b \in C(v) \setminus \{c\}} (\rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ik}) + \rho_{b \rightarrow v}(\mathbf{i}, \mathbf{ijk})) + \prod_{b \in C(v) \setminus \{c\}} \rho_{b \rightarrow v}(\mathbf{ijk}, \mathbf{ijk})\end{aligned}$$

$$\lambda_{v \rightarrow c}(\mathbf{ij}, \mathbf{ij}) = \prod_{b \in C(v) \setminus \{c\}} (\rho_{b \rightarrow v}(\mathbf{ij}, \mathbf{ij}) + \rho_{b \rightarrow v}(\mathbf{ij}, \mathbf{ijk}))$$

$$\lambda_{v \rightarrow c}(\mathbf{ij}, \mathbf{ijk}) = \prod_{b \in C(v) \setminus \{c\}} (\rho_{b \rightarrow v}(\mathbf{ij}, \mathbf{ij}) + \rho_{b \rightarrow v}(\mathbf{ij}, \mathbf{ijk})) - \prod_{b \in C(v) \setminus \{c\}} \rho_{b \rightarrow v}(\mathbf{ijk}, \mathbf{ijk})$$

$$\lambda_{v \rightarrow c}(\mathbf{ijk}, \mathbf{ijk}) = \prod_{b \in C(v) \setminus \{c\}} \rho_{b \rightarrow v}(\mathbf{ijk}, \mathbf{ijk})$$

# Generalizing MRF

## Example (3-COL)

$$\rho_{C \rightarrow V}(i, ij) = \lambda_{V(C) \setminus \{v\} \rightarrow C}(k, jk)$$

$$\rho_{C \rightarrow V}(i, ijk) = \lambda_{V(C) \setminus \{v\} \rightarrow C}(jk, jk)$$

$$\rho_{C \rightarrow V}(ij, ij) = \lambda_{V(C) \setminus \{v\} \rightarrow C}(k, ijk)$$

$$\rho_{C \rightarrow V}(ij, ijk) = \lambda_{V(C) \setminus \{v\} \rightarrow C}(ij, ijk) + \lambda_{V(C) \setminus \{v\} \rightarrow C}(jk, ijk) + \lambda_{V(C) \setminus \{v\} \rightarrow C}(ik, ijk) \\ + \lambda_{V(C) \setminus \{v\} \rightarrow C}(ijk, ijk)$$

$$\rho_{C \rightarrow V}(ijk, ijk) = \lambda_{V(C) \setminus \{v\} \rightarrow C}(ij, ijk) + \lambda_{V(C) \setminus \{v\} \rightarrow C}(jk, ijk) + \lambda_{V(C) \setminus \{v\} \rightarrow C}(ik, ijk) \\ + \lambda_{V(C) \setminus \{v\} \rightarrow C}(ijk, ijk)$$

# Generalizing MRF

## Example (3-COL)

$$\begin{aligned}\mu_V(\mathbf{i}) &= \prod_{c \in C(V)} (\rho_{c \rightarrow v}^*(\mathbf{i}, \mathbf{ij}) + \rho_{c \rightarrow v}(\mathbf{i}, \mathbf{ik}) + \rho_{c \rightarrow v}(\mathbf{i}, \mathbf{ijk})) \\ &\quad - \prod_{c \in C(V)} (\rho_{c \rightarrow v}(\mathbf{i}, \mathbf{ij}) + \rho_{c \rightarrow v}(\mathbf{i}, \mathbf{ijk})) \\ &\quad - \prod_{c \in C(V)} (\rho_{c \rightarrow v}(\mathbf{i}, \mathbf{ik}) + \rho_{c \rightarrow v}(\mathbf{i}, \mathbf{ijk})) + \prod_{c \in C(V)} \rho_{c \rightarrow v}(\mathbf{i}, \mathbf{ijk}) \\ \mu_V(\mathbf{ij}) &= \prod_{c \in C(V)} (\rho_{c \rightarrow v}(\mathbf{ij}, \mathbf{ij}) + \rho_{c \rightarrow v}(\mathbf{ij}, \mathbf{ijk})) - \prod_{c \in C(V)} \rho_{c \rightarrow v}(\mathbf{ij}, \mathbf{ijk}) \\ \mu_V(\mathbf{ijk}) &= \prod_{c \in C(V)} \rho_{c \rightarrow v}(\mathbf{ijk}, \mathbf{ijk})\end{aligned}$$

# Generalizing BP-to-SP Reduction

- Wait a second, change heading ...

# Generalizing BP-to-PTP Reduction

- the  $k$ -SAT special case

## Theorem

Under the following conditions

- normalizing  $\lambda_{v \rightarrow c}^{(BP)}(\mathbf{L}^*) + \lambda_{v \rightarrow c}^{(BP)}(\bar{\mathbf{L}}^*) + \lambda_{v \rightarrow c}^{(BP)}(**) = 1$
- initializing  $\rho_{c \rightarrow v}^{(BP)}(\mathbf{L}^*) = \rho_{c \rightarrow v}^{(BP)}(\bar{\mathbf{L}}^*) = \rho_{c \rightarrow v}^{(BP)}(**)$

$BP_{ksat} = \text{Weighted-PTP}_{ksat}$ . Specifically,

- |  |   |
|--|---|
| $\lambda_{v \rightarrow c}^{(BP)}(\mathbf{L}^*) \leftrightarrow \lambda_{v \rightarrow c}^{(PTP)}(\mathbf{L})$             | $\rho_{c \rightarrow v}^{(BP)}(\mathbf{L}^*) \leftrightarrow \rho_{c \rightarrow v}^{(PTP)}(*)$   |
| $\lambda_{v \rightarrow c}^{(BP)}(\bar{\mathbf{L}}^*) \leftrightarrow \lambda_{v \rightarrow c}^{(PTP)}(\bar{\mathbf{L}})$ | $\rho_{c \rightarrow v}^{(BP)}(\mathbf{L}\mathbf{L}) \leftrightarrow \rho_{c \rightarrow v}^{(PTP)}(\mathbf{0}) + \rho_{c \rightarrow v}^{(PTP)}(\mathbf{1})$ |
| $\lambda_{v \rightarrow c}^{(BP)}(**) \leftrightarrow \lambda_{v \rightarrow c}^{(PTP)}(*)$                                | $\mu_v^{(BP)} \leftrightarrow \mu_v^{(PTP)}$  |



# Generalizing BP-to-PTP Reduction

- the  $k$ -SAT special case

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- $\lambda_{v \rightarrow c}^{(BP)}(**) \leftrightarrow \lambda_{v \rightarrow c}^{(PTP)}(*)$
- $\rho_{c \rightarrow v}^{(BP)}(\mathbf{L}^*) \leftrightarrow \rho_{c \rightarrow v}^{(PTP)}(*)$
- $\rho_{c \rightarrow v}^{(BP)}(\mathbf{L}\mathbf{L}) \leftrightarrow \rho_{c \rightarrow v}^{(PTP)}(\mathbf{0}) + \rho_{c \rightarrow v}^{(PTP)}(\mathbf{1})$
- $\mu_v^{(BP)} \leftrightarrow \mu_v^{(PTP)}$

# Generalizing BP-to-PTP Reduction

- the  $k$ -SAT special case

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| $\lambda_{v \rightarrow c}^{(BP)}(**) \leftrightarrow \lambda_{v \rightarrow c}^{(PTP)}(*)$                                | $\mu_v^{(BP)} \leftrightarrow \mu_v^{(PTP)}$   |

# Generalizing BP-to-PTP Reduction

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# Generalizing BP-to-PTP Reduction

- the  $k$ -SAT special case

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- $\lambda_{v \rightarrow c}^{(\text{BP})}(**) \leftrightarrow \lambda_{v \rightarrow c}^{(\text{PTP})}(*)$
- $\rho_{c \rightarrow v}^{(\text{BP})}(\mathbf{L}^*) \leftrightarrow \rho_{c \rightarrow v}^{(\text{PTP})}(*)$
- $\rho_{c \rightarrow v}^{(\text{BP})}(\mathbf{LL}) \leftrightarrow \rho_{c \rightarrow v}^{(\text{PTP})}(\mathbf{0}) + \rho_{c \rightarrow v}^{(\text{PTP})}(\mathbf{1})$
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- the  $k$ -SAT special case

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# Generalizing BP-to-PTP Reduction

- the  $k$ -SAT special case

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- $\lambda_{v \rightarrow c}^{(\text{BP})}(**) \leftrightarrow \lambda_{v \rightarrow c}^{(\text{PTP})}(*)$
- $\rho_{c \rightarrow v}^{(\text{BP})}(\mathbf{L}^*) \leftrightarrow \rho_{c \rightarrow v}^{(\text{PTP})}(*)$
- $\rho_{c \rightarrow v}^{(\text{BP})}(\mathbf{LL}) \leftrightarrow \rho_{c \rightarrow v}^{(\text{PTP})}(\mathbf{0}) + \rho_{c \rightarrow v}^{(\text{PTP})}(\mathbf{1})$
- $\mu_v^{(\text{BP})} \leftrightarrow \mu_v^{(\text{PTP})}$

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What does the initialization condition in  $k$ -SAT mean?

- $\rho_{c \rightarrow v}^{(\text{BP})}(\mathbf{L}^*) = \rho_{c \rightarrow v}^{(\text{BP})}(\bar{\mathbf{L}}^*) = \rho_{c \rightarrow v}^{(\text{BP})}(**)$

## Answer

Right message should

- only depend on the right state (outgoing command)
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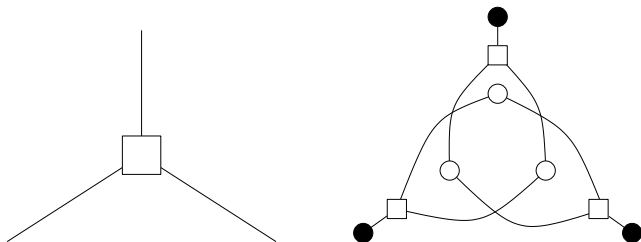
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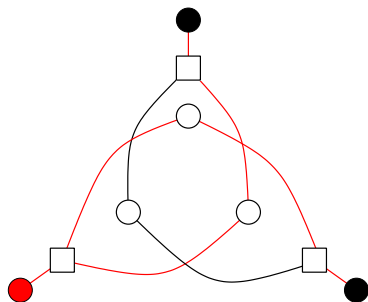
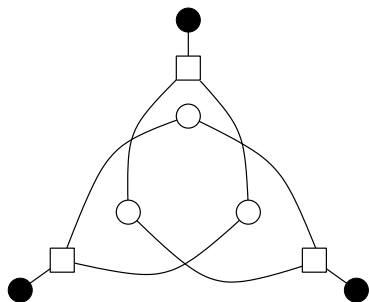
# Generalizing BP-to-PTP Reduction

Recall right function in the MRF

$$f_c(s_{V(c),c}) := \prod_{v \in V(c)} \left[ s_{v,c}^R = F_c \left( s_{V(c) \setminus \{v\},c}^L \right) \right]$$



# Generalizing BP-to-PTP Reduction



# Generalizing BP-to-PTP Reduction

## State Decoupling (SD) Condition of BP Message

For all  $(s_{v,c}^L, s_{v,c}^R)$  in the support of  $\rho_{c \rightarrow v}(\cdot)$ ,

$$\rho_{c \rightarrow v}(s_{v,c}^L, s_{v,c}^R) = \rho_{c \rightarrow v}(s_{v,c}^R, s_{v,c}^L).$$

# Generalizing BP-to-PTP Reduction

## Test on 3-COL

### Lemma

For 3-COL, if SD condition is satisfied in iteration  $l$ , it is not satisfied in iteration  $l + 1$ .

### What Went Wrong?

- SP is *NOT* BP?
- SD condition is *NOT* the right one?

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## “State-Decoupled BP” (SDBP)

- $\rho = BP(\lambda)$
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# Generalizing BP-to-PTP Reduction

## Theorem

$SDBP_{3COL} = \text{Weighted-PTP}_{3COL}$ . Specifically

$$\rho_{C \rightarrow V}^{*(SDBP)}(t, t) \leftrightarrow \rho_{C \rightarrow V}^{(PTP)}(t)$$

*SP is not BP*

# Generalizing BP-to-PTP Reduction

## Question

*SDBP* = *Weighted-PTP* in general?

# Generalizing BP-to-PTP Reduction

## Locally Compatible Constraint

For any  $(c - v)$ , we say that a token  $t_v \in (\chi^*)^v$  is *forceable* by  $\Gamma_c$  if **there** exists a rectangle  $\prod_{u \in V(c) \setminus \{v\}} t_u$  supported by  $V(c) \setminus \{v\}$  **such**

**that**  $F_c \left( \prod_{u \in V(c) \setminus \{v\}} t_u \right) = t_v$ . We **will** denote **by**  $\mathcal{F}_c(v)$  the set of **all**

tokens on  $v$  that **are** forceable by  $\Gamma_c$ . Let  $\mathcal{A}_c(v) := \bigcup_{t \in \mathcal{F}_c(v)} t$ .

For any  $(c - v)$ , **let**  $\mathcal{A}_{\sim c}(v)$  **be** defined by

$$\mathcal{A}_{\sim c}(v) := \bigcap_{b \in C(v) \setminus c} \mathcal{A}_b(v).$$

A constraint  $\Gamma_c$  is **said** to be **locally compatible** if for any  $v \in V(c)$ , **any** forceable token  $t_v \in \mathcal{F}_c(v)$ , any rectangle  $t' \in F_c^{-1}(t_v)$  supported by  $V(c) \setminus \{v\}$ , and any  $u \in V(c) \setminus \{v\}$ , **it holds that**

$$\mathcal{A}_{\sim c}(u) \subseteq F_c \left( t_v \times t'_{V(c) \setminus \{u, v\}} \right).$$

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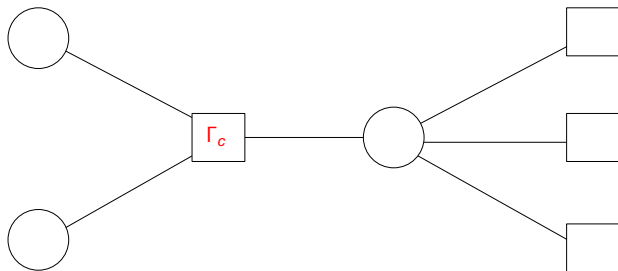
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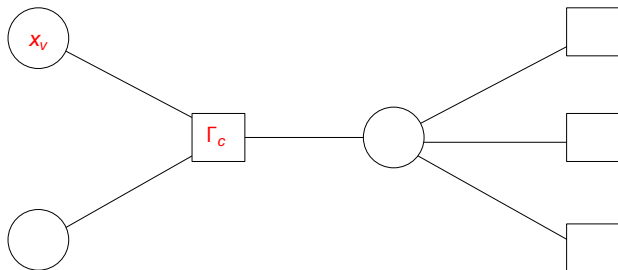
# Generalizing BP-to-PTP Reduction

- Locally Compatible Condition



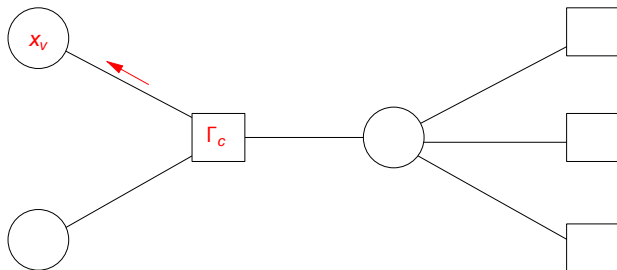
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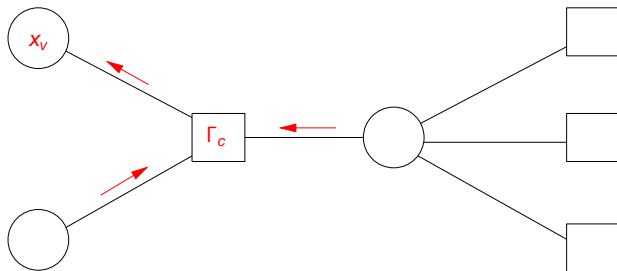
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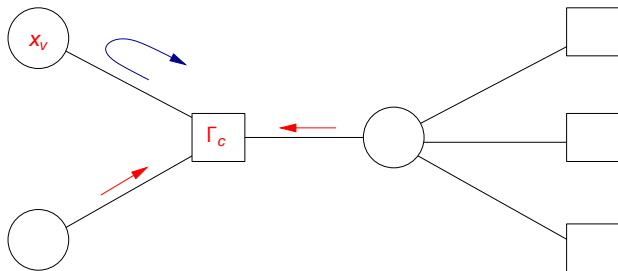
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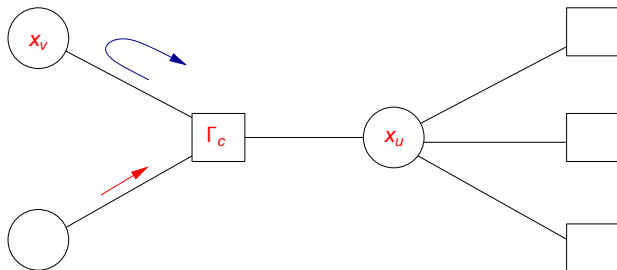
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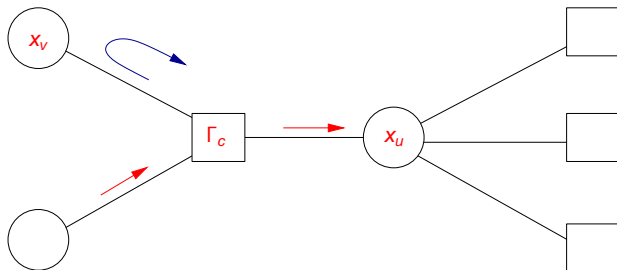
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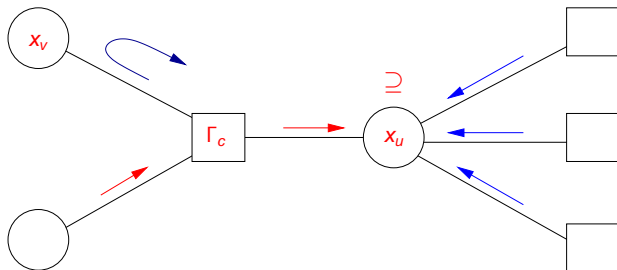
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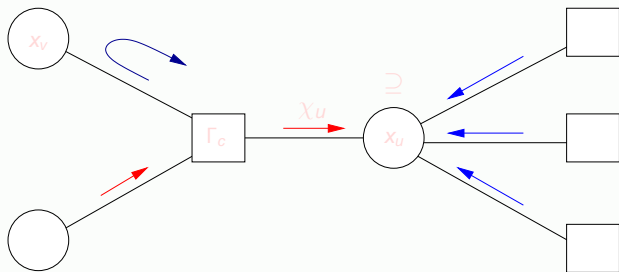




## Theorem

$SDBP = \text{Weighted-PTP}$  if and only if every constraint is locally compatible.

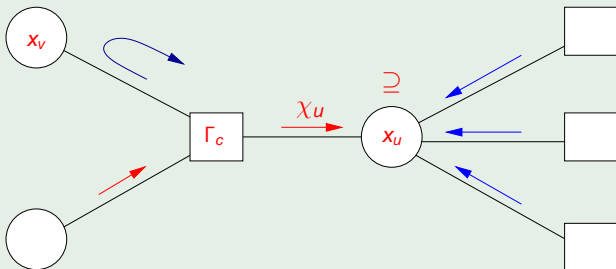
## Example ( $k$ -SAT and 3-COL)



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*is SP BP?*

*why should SP be BP?*