

# PHILIPS

## Thermodynamics of Hidden Processes

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## Outline

- Processes on  $\mathbb{Z}$  ( $d = 1$ )
- Fields on  $\mathbb{Z}^d$  ( $d > 1$ )

## Example

- **Input:** Markov chain  $\{X_n\}$ ,  $X_n \in \{-1, 1\}$ , with the transition probability matrix

$$\mathbf{P} = \begin{pmatrix} 1-p & p \\ p & 1-p \end{pmatrix}.$$

- **Noise/Channel:** Bernoulli random variables  $\{Z_n\}$ ,  $Z_n \in \{-1, 1\}$ , with

$$\mathbb{P}(Z_n = -1) = \delta, \quad \mathbb{P}(Z_n = 1) = 1 - \delta.$$

- **Output:**  $Y_n = X_n \cdot Z_n, \quad \forall n.$

$$X_n, Z_n \in \{0, 1\}, \quad Y_n = X_n \oplus Z_n = X_n + Z_n \pmod{2}.$$

Process  $\{Y_n\}$  is known as

- ★<sub>1</sub> a hidden Markov chain [PR/ST/IT]
- ★<sub>2</sub> a 1-block factor ( $Y_n = \phi((X_n, Z_n))$ ) [DS]
- ★<sub>3</sub> a Markov source [IT]
- ★<sub>4</sub> a lumped/aggregated Markov chain [PR]
- ★<sub>5</sub> a "copy with noise" [SP]
- ★<sub>6</sub> a fuzzy process [SP]

## Thermodynamics of $\{Y_n\}$ :

*Every mathematician builds for himself his own theoretical physics.* R. Dobrushin, quotation from Ya. Sinai:  
*Mathematicians and Physicists = Cats and Dogs?*

✓<sub>1</sub> Understand (describe) the structure of conditional probabilities

$$\mathbb{P}(Y_0 | Y_{>0}) := \mathbb{P}(Y_0 | Y_1, Y_2, \dots)$$

$$\mathbb{P}(Y_0 | Y_{<0}) := \mathbb{P}(Y_0 | Y_{-1}, Y_{-2}, \dots)$$

$$\mathbb{P}(Y_0 | Y_{\neq 0}) := \mathbb{P}(Y_0 | Y_k, k \in \mathbb{Z} \setminus \{0\})$$

✓<sub>2</sub> Variational principle for  $\mathbb{P}$

✓<sub>3</sub> Entropy of  $\mathbb{P}$ .

Assumptions:  $\mathbf{P} = (p_{ij}) > 0$  and  $\mathbf{\Pi} = (\pi_{ik}) > 0$ .

$p_{ij} = \mathbb{P}(X_{n+1} = j | X_n = i)$ ,  $\pi_{ik} = \mathbb{P}(Y_n = k | X_n = i)$ .

## Proposition I

For every  $y = (y_k)_{k \in \mathbb{Z}}$

$$\mathbb{P}(y_0 | y_{-\infty}^{-1}) := \lim_{n \rightarrow \infty} \mathbb{P}(y_0 | y_{-n}^{-1}),$$

$$\sup_{y, \tilde{y}} \left| \mathbb{P}(y_0 | y_{-n}^{-1} y_{-\infty}^{-n-1}) - \mathbb{P}(y_0 | y_{-n}^{-1} \tilde{y}_{-\infty}^{-n-1}) \right| \leq (1 - \lambda)^n.$$

## Proposition II

There exist constants  $\alpha, \beta$  such that for all  $y$

$$0 < \alpha \leq \mathbb{P}(y_0 | y_{-\infty}^{-1}) \leq \beta < 1$$

Proposition I:

$$\sup_{y, \tilde{y}} \left| \mathbb{P}(y_0 | y_{-n}^{-1} y_{-\infty}^{-n-1}) - \mathbb{P}(y_0 | y_{-n}^{-1} \tilde{y}_{-\infty}^{-n-1}) \right| = o(n)$$

$\iff$  **quasi-locality (continuity) of conditional probabilities.**

Proposition II:

$$0 < \alpha \leq \mathbb{P}(y_0 | y_{-\infty}^{-1}) \leq \beta < 1$$

$\iff$   $\mathbb{P}$  is **uniformly non-null** or **finite energy condition**.

**Proposition II** is easy:

$$\begin{aligned} \mathbb{P}(y_0|y_{-n}^{-1}) &= \frac{\sum_{x_{-n}^0} \mathbb{P}(x_{-n}^0) \mathbb{P}(y_{-n}^0|x_{-n}^0)}{\sum_{x_{-n}^{-1}} \mathbb{P}(x_{-n}^{-1}) \mathbb{P}(y_{-n}^{-1}|x_{-n}^{-1})} \\ &= \sum_{x_{-n}^0} \mathbb{P}(x_0|x_{-1}) \mathbb{P}(y_0|x_0) w(x_{-n}^{-1}; y_{-n}^{-1}), \end{aligned}$$

where  $\sum_{x_{-n}^{-1}} w(x_{-n}^{-1}; y_{-n}^{-1}) = 1$ . Hence,

$$\min_{i,j} p_{ij} \min_{j,l} \pi_{jl} \leq \mathbb{P}(y_0|y_{-n}^{-1}) \leq \max_{i,j} p_{ij} \max_{j,l} \pi_{jl}$$

Idea of the proof using Markov property:

$$\begin{aligned} (\dots, Y_{-n-2}, Y_{-n-1}) &\perp_{X_{-n}} (Y_{-n+1}, Y_{-n+2}, \dots), \\ (\dots, X_{-n-2}, X_{-n-1}) &\perp_{X_{-n}} (X_{-n+1}, X_{-n+2}, \dots). \end{aligned}$$

$$\begin{aligned} \mathbb{P}(Y_0 = y_0 | Y_{-n-m}^{-1} = y_{-n-m}^{-1}, X_{-n} = x_{-n}) \\ = \mathbb{P}(Y_0 = y_0 | Y_{-n-m}^{-1} = y_{-n+1}^{-1}, X_{-n} = x_{-n}). \end{aligned}$$

$$\inf_{x_{-n}} \mathbb{P}(y_0 | y_{-n+1}^{-1}, x_{-n}) \leq \mathbb{P}(y_0 | y_{-n-m}^{-1}) \leq \sup_{\tilde{x}_{-n}} \mathbb{P}(y_0 | y_{-n+1}^{-1}, \tilde{x}_{-n})$$

$$\sup_{y, x_{-n}, \tilde{x}_{-n}} |\mathbb{P}(y_0 | y_{-n+1}^{-1}, x_{-n}) - \mathbb{P}(y_0 | y_{-n+1}^{-1}, \tilde{x}_{-n})| \rightarrow 0.$$

Propositions I & II are equivalent to  $\text{Law}(\{Y_n\})$  being

- 1 Gibbs
- 2 chain with complete connections
- 3  $g$ -measure
- 4 uniform martingale
- 5 ...

## Proposition I:7 proofs in 50 years

- Harris (1955), Birch (1962):  
*independent coupling of Markov chains*
- Baum & Petrie (1970):  
*direct*
- Lőrinczi, Maes & vande Velde (1998):  
*disagreement percolation on  $\mathbb{Z}^d$*
- Fernandez, Ferrari, Galves (2001):  
*maximal coupling/regeneration property of Markov chains*
- Han & Marcus (2006):  
*contraction principle + perturbation method*

$\lambda$ -championship

Decay rate  $\sim (1 - \lambda)^n$ .

In our example, for  $p = 0.4$  and  $\delta = 0.1$

Harris	$\lambda_H \approx 2.777 \cdot 10^{-2}$
Birch	$\lambda_B \approx 1.505 \cdot 10^{-5}$
Baum & Petrie	$\lambda_{BP} = 0.06$
Lörinczi <i>et al</i>	$\lambda_{LMvV} = \dots < 1$
Han & Marcus	$\lambda_{HM} = 0.42$
Fernandez <i>et al</i>	$\lambda_{FFG} = 0.8$

$$\lambda_{FFG} = 2p \quad \text{for} \quad p < \frac{1}{2} \quad \text{independent of } \delta!$$

## Slide added after the Banff meeting!

During the workshop, Yuval Peres explained how the results of [1,2] could be used to derive the following estimate

$$\lambda \geq 2p.$$

In fact, the above inequality is a corollary of the following rather deep result

$$\begin{aligned} \sup \left| \mathbb{P}[Y_0 = y_0 | Y_{1,\dots,n-1}, X_n = 1] - P[Y_0 = y_0 | Y_{1,\dots,n-1}, X_n = -1] \right| \\ \leq \sup \left| \mathbb{P}[Y_0 = y_0 | X_n = 1] - P[Y_0 = y_0 | X_n = -1] \right| \end{aligned}$$

[1] C. Kenyon, E. Mossel, Y. Peres, *Glauber dynamics on trees and hyperbolic graphs*. 42nd IEEE Symposium on Foundations of Computer Science (Las Vegas, NV, 2001), IEEE Computer Soc., Los Alamitos, CA, 568–578. (2001)

[2] N. Berger, C. Kenyon, E. Mossel, Y. Peres, *Glauber dynamics on trees and hyperbolic graphs*. Probab. Theory Related Fields 131 no.3 311–340. (2005)

## Yet another interesting fact

$$Y_n = X_n \cdot Z_n$$

For processes more general than Markov chains

$$\sup_w |\mathbb{P}(Y_0 = w_0 | Y_{-n}^{-1} = w_{-n}^{-1}) - \mathbb{P}(X_0 = w_0 | X_{-n}^{-1} = w_{-n}^{-1})| \leq C\delta.$$

[Collet, Galves, Leonardi. Preprint 2007]

## One-sided versus two-sided conditional probabilities

$$\mathbb{P}(y_0 | y_{-\infty}^{-1}) \quad \longleftrightarrow \quad \mathbb{P}(y_0 | y_{-\infty}^{-1}, y_{+1}^{+\infty})$$

You have “reasonable” one-sided description of cond. prob.,  
can you get reasonable two-sided description.

In  $d = 1$ , **under strong uniqueness conditions**,  
R. Fernandez & G. Maillard ('04 & '05) showed that you can  
switch between one-sided and two-sided representations.

## Denoising

Given  $Y_1, \dots, Y_n$ , estimate  $X_1, \dots, X_n$ , i.e., **produce**

$$\hat{X}_i = \hat{X}_i(Y_1^n), \quad i = 1, \dots, n,$$

**minimizing** *expected normalized cumulative loss*, e.g.,

$$\mathbb{E} \left( \frac{1}{n} \sum_{i=1}^n L(X_i, \hat{X}_i) \right),$$

where  $L : A \times A \rightarrow \mathbb{R}_+$  is a *loss function*.

T.Weissman, E.Ordentlich, G.Seroussi, S.Verdu, M.Weinberger  
*Universal discrete denoising: known channel* (2005).

If we know

$$\mathbb{P}(X_i = a | Y_1^n = y_1^n), \quad a \in A,$$

then

$$\hat{X}_i = \operatorname{argmin}_x \sum_{a \in A} L(a, x) \mathbb{P}(X_i = a | Y_1^n = y_1^n).$$

$\mathbb{P}(X_i = a | Y_1^n = y_1^n)$  can be expressed in terms of (generalized) inverse  $\Pi^{-1}$  and

$$\left\{ \mathbb{P}(Y_i = b | Y^{n \setminus i} = y^{n \setminus i}), \quad b \in B \right\}.$$

**DUDE:** Estimate  $\mathbb{P}(Y_i = b | Y_{i-k}^{i-1} = y_{i-k}^{i-1}, Y_{i+1}^{i+k} = y_{i+1}^{i+k})$ .

## What can thermodynamics do for you?

- Structure & formalism
- existence of divergence (relative entropy rate)

$$\mathbf{D}(\mathbb{Q}|\mathbb{P}) = \lim_{n \rightarrow \infty} \frac{1}{n+1} \sum_{y_0^n} \mathbb{Q}(y_0^n) \log \frac{\mathbb{Q}(y_0^n)}{\mathbb{P}(y_0^n)}.$$

- Large deviations & Central Limit Theorems

THEOREM. (FERNANDEZ-FERRARI-GALVES)

Let  $\mathbb{P}$  be a stationary measure of the process  $\{Y_n\}$ ,  $Y_n \in S$ , such that

- $\mathbb{P}(Y_0 = y_0 | Y_{-\infty}^{-1} = y_{-\infty}^{-1})$  are quasi-local (continuous),
- $\mathbb{P}(Y_0 = y_0 | Y_{-\infty}^{-1} = y_{-\infty}^{-1}) \in [\alpha, \beta] \subset (0, 1)$ .

Then  $\mathbb{P}$  is a countable mixture of Markov chains (CMMC)

$$\mathbb{P}(Y_0 = y_0 | Y_{-\infty}^{-1} = y_{-\infty}^{-1}) = \lambda_0 \mathbb{P}_0(y_0) + \sum_{k \geq 1} \lambda_k \mathbb{P}_k(y_0 | y_{-k}^{-1}),$$

where

$$\lambda_k \geq 0, \quad \text{and} \quad \sum_{k \geq 0} \lambda_k = 1;$$

$\mathbb{P}_0$  is a measure on  $S$ , and  $\mathbb{P}_k$  are  $k$ -step Markov measures.

$$\mathbb{P}(Y_0 = y_0 | Y_{-\infty}^{-1} = y_{-\infty}^{-1}) = \lambda_0 \mathbb{P}_0(y_0) + \sum_{k \geq 1} \lambda_k \mathbb{P}_k(y_0 | y_{-k}^{-1})$$

- Easy generating scheme:
  - ① Take a uniform random variable  $t \sim U[0, 1]$ ;
  - ② Find unique  $k$  such that

$$\sum_{i=0}^{k-1} \lambda_i \leq t < \sum_{i=0}^k \lambda_i;$$

- ③ Generate  $Y_0$  according to  $\mathbb{P}_k(\cdot | Y_{-k}^{-1})$ .
- Representation is not unique!

O. Zuk, E. Domany, I. Kanter & M. Aizenman, (2006)  
*Taylor Series Expansions for the Entropy Rate of Hidden Markov Processes:*

$$h(\mathcal{Y}) = \lim_{n \rightarrow \infty} H(Y_0 | Y_{-n}^{-1}) = \sum_{k=0}^{+\infty} f_k \delta^k.$$

Application of this method also gives expansions for

$$\mathbb{P}(y_0 | y_{-\infty}^{-1}) = \sum_{k=0}^{\infty} g_k (y_{-k-1}^0) \delta^k,$$

$$g_0 = \frac{1}{2} \left( 1 + (1 - 2p)y_0 y_1 \right), \quad g_1 = -\frac{(1 - 2p)y_0 y_1}{1 + (1 - 2p)y_1 y_2}, \dots$$

[S. van Wijk, MSc thesis, TU Eindhoven, 2007]

$$g_2 =$$

$$\frac{2(1-2p)y_0y_1[(1-2p)y_2y_3 - (1-2p)y_1y_2\{3 - (1-2p)y_2y_3\} + 1]}{((1-2p)y_1y_2 + 1)^2((1-2p)y_2y_3 + 1)}$$

$$g_3 =$$

$$\frac{16\lambda^2 y_0 y_1^2 y_2 (y_1 y_2^2 y_3^2 y_4 \lambda^3 - y_2 y_3 (y_1 (y_2 + y_4) - y_3 y_4) \lambda^2 - (y_1 y_2 + y_3 (y_2 - y_4)) \lambda + 1)}{(\lambda y_1 y_2 + 1)^3 (\lambda y_2 y_3 + 1)^2 (\lambda y_3 y_4 + 1)}$$

$$\lambda = (1 - 2p)$$

$$\xi_i = y_i y_{i+1}$$

Suppose  $\{X_n\}$ ,  $X_n \in \mathcal{A}$ , and  $\text{Law}(\{X_n\})$  is Gibbs,

$$Y_n \sim \mathbb{P}(\cdot | X_n) \quad \text{or} \quad Y_n = \phi(X_n).$$

Is the  $\text{Law}(\{Y_n\})$  Gibbs?

If  $\{X_n\}$  is **fully supported**, then  $\{Y_n\}$  is **expected** to be Gibbs.

## Example: Walters (1986), van den Berg (mid 1990's)

- $\{X_n\}$  iid Bernoulli:

$$\mu_p(X_n = 1) = p, \quad \mu_p(X_n = -1) = 1 - p.$$

- $Y_n = X_{n-1} \cdot X_n = \phi(X_n^{hb})$ , where  $X_n^{hb} = (X_{n-1}, X_n)$ , but now  $\mu_p^{hb}$  is not fully supported on  $(\{-1, 1\}^2)^{\mathbb{Z}}$ .
- $\nu = \mu_p \circ \phi^{-1}$  law of  $\{Y_n\}$ .
- $\nu$  is (highly) non-Gibbs
  - DS  $\nu = \mu_p \circ \phi^{-1} = \mu_{1-p} \circ \phi^{-1} \Rightarrow$  troubles;
  - SM  $\nu$  has **everywhere discontinuous cond.prob.'s**.

J.-R. Chazottes, **E. Ugaldé**: sufficient conditions to be Gibbs.

## Part II: Random Fields on $\mathbb{Z}^d$

*“... ergodic theory inherits from statistical mechanics not only its name, but also an obligation to analyze spatially extended systems with multi-dimensional symmetry groups.”* K. Schmidt

## Gibbs random fields

**Definition.** A measure  $\mu$  on  $\Omega = A^{\mathbb{Z}^d}$  is Gibbs for potential  $\Phi = \{\Phi(V, \cdot)\}_{V \subset \mathbb{Z}^d}$  is finite (denoted  $\mu \in \mathcal{G}_\Omega(\Phi)$ ) if

$$\mu(x_\Lambda | x_{\Lambda^c}) = \frac{\exp\left(-H_\Lambda^\Phi(x_\Lambda, x_{\Lambda^c})\right)}{\sum_{z_\Lambda} \exp\left(-H_\Lambda^\Phi(z_\Lambda, x_{\Lambda^c})\right)} \quad (\mu - a.e.),$$

where

$$H_\Lambda^\Phi(x) = \sum_{V \cap \Lambda \neq \emptyset} \Phi(V, x) = \sum_{V \cap \Lambda \neq \emptyset} \Phi(V, x_V).$$

$$\mu(x_\Lambda | x_{\Lambda^c}) = \frac{\exp\left(-H_\Lambda^\Phi(x_\Lambda x_{\Lambda^c})\right)}{\sum_{z_\Lambda} \exp\left(-H_\Lambda^\Phi(z_\Lambda x_{\Lambda^c})\right)} =: \gamma_\Lambda(x_\Lambda | x_{\Lambda^c}) \quad (\mu - a.e.).$$

- Hamiltonian is absolutely convergent:  $\Phi \in \mathfrak{B}_1(\Omega)$ ;
- $\gamma_\Lambda(x_\Lambda | x_{\Lambda^c})$  is **quasi-local**: for  $V \nearrow \mathbb{Z}^d$

$$\sup_x \sup_{z,w} \left| \gamma_\Lambda(x_\Lambda | x_{V \setminus \Lambda} z_{V^c}) - \gamma_\Lambda(x_\Lambda | x_{V \setminus \Lambda} w_{V^c}) \right| \rightarrow 0,$$

- $\gamma$  is **uniformly non-null**: for every  $\Lambda \in \mathbb{Z}^d$ ,  $\exists \alpha_\Lambda, \beta_\Lambda$ :

$$0 < \alpha_\Lambda \leq \gamma_\Lambda(x_\Lambda | x_{\Lambda^c}) \leq \beta_\Lambda < 1 \quad \forall x \in \Omega.$$

## Fuzzy or Hidden Gibbs states

- $\mu$  on  $\Omega = A^{\mathbb{Z}^d}$  is Gibbs ( $\mu \in \mathcal{G}_\Omega(\Phi)$ );
- $\phi : A^{\mathbb{Z}^d} \rightarrow B^{\mathbb{Z}^d}$  ( $|A| > |B|$ ),

$$y_k = \phi(x_k) \quad \forall k \in \mathbb{Z}^d.$$

- $\nu = \mu \circ \phi^{-1}$  is a measure on  $B^{\mathbb{Z}^d}$ . **Is it Gibbs?**
- $\nu$  is always **uniformly non-null**.
- $\nu$  might not be **quasi-local**.
- If not Gibbs, how non-Gibbs?
- Which “Gibbs” results are valid for  $\nu$ ?

## Dobrushin's reconstruction program

# Gibbs $\subsetneq$ almost Gibbs $\subsetneq$ weakly Gibbs

$$\nu(y_\Lambda | y_{\Lambda^c}) = \frac{\exp(-H_\Lambda^\Psi(y_\Lambda y_{\Lambda^c}))}{\sum_{z_\Lambda} \exp(-H_\Lambda^\Psi(z_\Lambda y_{\Lambda^c}))} = \gamma_\Lambda(y_\Lambda | y_{\Lambda^c}) \quad (\nu - a.e.).$$

- $\gamma_\Lambda(y_\Lambda | y_{\Lambda^c})$  is **not** everywhere continuous, but only for  $y \in \Omega_0 \subset \Omega$

$$\sup_z \left| \gamma_\Lambda(y_\Lambda | y_{V \setminus \Lambda} y_{V^c}) - \gamma_\Lambda(y_\Lambda | y_{V \setminus \Lambda} z_{V^c}) \right| \rightarrow 0,$$

as  $V \nearrow \mathbb{Z}^d$ , and  $\nu(\Omega_0) = 1$ .

- Hamiltonian is **not** absolutely convergent, but  $\nu$ -a.s;

## Variational Principle for Gibbs states

If  $\mu \in \mathcal{G}_\Omega(\Phi)$ , then for any  $\lambda$ ,  $\mathbf{D}(\lambda|\mu)$  exists:

$$\mathbf{D}(\lambda|\mu) = \lim_{n \rightarrow \infty} \frac{1}{|\Lambda_n|} \sum_{x_{\Lambda_n}} \lambda(x_{\Lambda_n}) \log \frac{\lambda(x_{\Lambda_n})}{\mu(x_{\Lambda_n})}, \quad \Lambda_n = [0, n]^d,$$

Moreover,  $\mathbf{D}(\lambda|\mu) = 0 \iff \lambda \in \mathcal{G}_\Omega(\Phi)$ .

## Variational Principle for Fuzzy Gibbs states

If  $\mu \in \mathcal{G}_\Omega(\Phi)$ ,  $\nu = \mu \circ \phi^{-1}$ , then for any  $\rho$ ,  $\mathbf{D}(\rho|\nu)$  exists.

Moreover,

$$\mathbf{D}(\rho|\nu) = 0 \iff \rho = \lambda \circ \pi^{-1} \text{ for some } \lambda \in \mathcal{G}_\Omega(\Phi).$$

## Potts model

$q$ -spins:  $\Omega = \{1, \dots, q\}^{\mathbb{Z}^d}$ ; **Parameter:** inverse temperature  $\beta$ .

$$\gamma_{q,\beta}(x_\Lambda | x_{\Lambda^c}) = \frac{1}{Z_{q,\beta}^{\Lambda, x_{\Lambda^c}}} \exp \left( 2\beta \sum_{\substack{i \in \Lambda, \\ j \in \Lambda \cup \partial_+ \Lambda: \\ |i-j|=1}} \mathbb{I}[x_i = x_j] \right) = \gamma_{q,\beta}(x_\Lambda | x_{\partial_+ \Lambda})$$

### Theorem (Aizenman-Chayes-Chayes-Newman)

There exists critical  $\beta_c = \beta_c(q, d) \in (0, +\infty)$ :

- **[High T]**  $\beta < \beta_c$  there is a unique Gibbs measure,
- **[Low T]**  $\beta > \beta_c$  there are multiple Gibbs measures (phase transition).

# Fuzzy Potts model

$$\phi : \{1, \dots, q\}^{\mathbb{Z}^d} \rightarrow \{1, \dots, s\}^{\mathbb{Z}^d} \quad (q > s)$$

$$y_{\mathbf{k}} = \phi(x_{\mathbf{k}}) = \begin{cases} \blacksquare & \text{if } x_{\mathbf{k}} \in \{1, \dots, r_1\}, \\ 2, & \text{if } x_{\mathbf{k}} \in \{r_1 + 1, \dots, r_1 + r_2\}, \\ \dots & \\ s, & \text{if } x_{\mathbf{k}} \in \{r_1 + \dots + r_{s-1} + 1, \dots, q\}. \end{cases}$$

Maes-vande Velde:  $q = sn$  with  $r_1 = \dots = r_s = n$ ;

Haggstrom: general  $r = (r_1, \dots, r_s)$ .

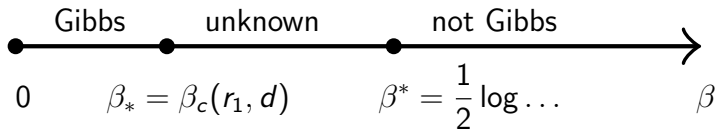
Notation: w.l.o.g.  $r_1 = \min\{r_i : r_i > 1\}$ .

## Theorem. (Haggström, 2003)

Let  $\mu_{q,\beta}$ ,  $\phi$  be as above. Then  $\nu_{q,\beta,\phi} = \mu_{q,\beta} \circ \phi^{-1}$

- is Gibbs if  $\beta < \beta_c(r_1, d)$ ;
- is not Gibbs if  $\beta > \frac{1}{2} \log \frac{1 + (r_1 - 1)p_c(d)}{1 - p_c(d)}$ .

Moreover,  $\nu_{q,\beta,\phi}$  is never Markov of any finite order.



## Conjecture

$\nu_{q,\beta,\phi}$  is not Gibbs for  $\beta > \beta_c(r_1, d)$ .

# Loss of Gibbsianity

## Scenario (van Enter–Fernandez–Sokal, 1993)

*loss of Gibbsianity occurs when there is a **hidden** phase transition in the original system conditioned on the image spins.*

Let  $\mu \in \mathcal{G}_X(\Phi)$ ,  $\nu = \mu \circ \phi^{-1}$ , fiber  $\Omega_y = \{x : \phi(x) = y\}$ .

- if  $|\mathcal{G}_{\Omega_y}(\Phi)| = 1$  for all  $y$ , then  $\nu$  is **Gibbs**;
- if  $|\mathcal{G}_{\Omega_y}(\Phi)| \geq 2$  for **some**  $y$ , then  $\nu$  is **not Gibbs**.

