

# Loop series for discrete statistical models on graphs

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In this paper we present the derivation details, logic, and motivation for the loop calculus introduced in [1]. Generating functions for three inter-related discrete statistical models are expressed in terms of a finite series. The first term in the series corresponds to the Bethe-Peierls/Belief-Propagation (BP) contribution, the other terms are labeled by loops on the factor graph. All loop contributions are simple rational functions of spin correlation functions calculated within the BP approach. We discuss two alternative derivations of the loop series. One approach implements a set of local auxiliary integrations over continuous fields with the BP contribution corresponding to an integrand saddle-point value. The integrals are replaced by sums in the complimentary approach, briefly explained in [1]. Local gauge symmetry transformations that clarify an important invariant feature of the BP solution, are revealed in both approaches. The individual terms change under the gauge transformation while the partition function remains invariant. The requirement for all individual terms to be non-zero only for closed loops in the factor graph (as opposed to paths with loose ends) is equivalent to fixing the first term in the series to be exactly equal to the BP contribution. Further applications of the loop calculus to problems in statistical physics, computer and information sciences are discussed.

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One practically useful yet generally heuristic approach used for calculations of observables (correlation functions) in discrete statistical physics models, e.g. Ising model, is related to the so-called Bethe-Peierls (BP) approximation [2, 3, 4]. The BP approach is exact for graphs that do not contain loops, usually referred to as trees; otherwise the approach is approximate. The ad-hoc approach can also be re-stated in a variational form [5, 6, 7]. A similar tree-based method in information science has been developed by Gallager [8, 9] in the context of error-correction theory. Gallager introduced the so-called Low-Density-Parity-Check (LDPC) codes, defined on locally tree-like Tanner graphs. The problem of ideal decoding, i.e. restoring the most probable pre-image out of the exponentially large pool of candidates, is identical to solving a statistical model on the graph [10]. An approximate yet efficient Belief-Propagation decoding algorithm introduced by Gallager constitutes an iterative solution of the Bethe-Peierls equations derived as if the statistical problem was defined on a tree that locally represents the Tanner graph. We utilize this abbreviation coincidence to call Bethe-Peierls and Belief-Propagation equations by the same acronym – BP. Recent resurgence of interest to LDPC codes [11, 12], as well as proliferation of the BP approach to other areas of information and computer science, e.g. artificial intelligence [13] and combinatorial optimization [14, 15, 16], where interesting statistical models on graphs with long loops appear, made the BP approach to be one of the most interesting and hot research topics in modern information and computer sciences.

In spite of the lack of analytical control in the general case of graphs/models with loops, the BP approximation and the corresponding algorithm provide remarkably accurate results. Based on this empirical observation one would expect an existence of a hidden mathematical structure that can rationalize an inessential, sub-leading role of the corrections associated with the loops. Besides, an in depth understanding of the BP success would also provide a practical guidance for improving BP even further by accounting for non-local loop-related correlations. However, with the exception of two recent papers [17, 18], the discussion of this important point was largely superficial and anecdotal. The Ising model (pair-wise interactions between the bits) on a graph with loops has been considered by Montanari and Rizzo [17], where a set of exact equations has been derived that relates the correlation functions to each other. This system of equations is under-defined; however, if irreducible correlations are neglected the BP result is restored. This feature has been used [17] to generate a perturbative expansion for corrections to BP in terms of irreducible correlations. A complementary approach for the Ising model on a lattice has been taken by Parisi and Slanina [18], who utilized an integral representation developed by Efetov [19] in early nineties. The saddle-point for the integral representation used in [18] turns out to be exactly the BP solution. Calculating perturbative corrections to magnetization, the authors of [18] encountered divergences in their representation for the partition function, however, the divergences canceled out from the leading order correction to the magnetization revealing a sensible loop correction to BP. These papers, [17] and [18], became important initial steps towards calculating and understanding loop corrections to BP. However, both approaches are very far from being complete and problem-free. Thus, [17] lacks an invariant representation in terms of the partition function. Instead it requires operating with correlation functions. Besides, the complexity of the equations related to the higher-order corrections rapidly grows

with the order. The complimentary approach of [18] contains dangerous, since lacking analytical control, divergences (zero modes), which constitutes a very problematic symptom for any field theory. Both [17] and [18] focus on the Ising pair-wise interaction model. The extensions of the proposed methods to the most interesting from the information theory viewpoint multi-bit interaction cases do not look straightforward. Finally, the approaches of [17] and [18], if extended to higher-order corrections, will result in infinite series. Re-summing the corrections in all orders, so that the result is presented in terms of a finite series, does not look feasible within the proposed techniques.

In [1] we suggested an ultimate way to account for loop corrections to BP. We represented the partition function for a general discrete statistical model defined on a finite factor graph in terms of a series decomposition. The most remarkable feature of the suggested exact decomposition, that does not appear within the previous approaches [17, 18], is the representation of the partition function as a *finite* (!) series with the first term being exactly represented by the BP solution. All higher-order terms are labeled by generalized loops in the factor graph. A generalized loop is defined as a possibly branching undirected path in the factor graph that has no loose ends. Each term in the series is represented as a product of local contributions along the loop, each contribution being expressed explicitly in terms of some correlation functions calculated within the BP approximation.

The present manuscript generalizes and details the approach of [1]. In addition to explaining all technical details of the loop series derivation of [1] we also provide an alternative approach based on an integral representation for the partition function. For the integral representation BP appears as a result of applying the saddle-point approximation. We pay special attention to clarifying the relation between the saddle-point approximation for the integral and the Bethe Free energy approach of [7], as well as between the analysis of the Gaussian corrections and the saddle-point. We also provide a technical rationale for a formal gauge transformation in the integral representation for the model partition function (transformation of variables and decomposition of the integrand in a series) that results in the loop series expression.

The integral representation approach is formulated for a bipartite factor graph model [7, 20, 22] which is a particular case of the general vertex model of [21] also considered in the manuscript. For the presentation clarity we introduce a bipartite vertex model, orientable vertex model, that is less general than the general vertex model, yet constitutes a generalization of the bipartite factor graph model [23]. The vertex models are more general compared to the bipartite factor graph model and allow a simpler derivation of the loop series using an auxiliary discrete transformation (discrete Fourier transforms) in place of its integral counterpart. We actually start the technical part of the paper by describing a simpler and more compact discrete variable representation before turning to a lengthy, still ideologically important, integral (continuous variables) counterpart.

The auxiliary degrees of freedoms, one per the graph edge, introduced within both integral/continuous and sum/discrete approaches, possess a gauge symmetry that allows an invariant definition of the BP equation. Gauge transformation corresponding to the symmetry keeps the full expression for the partition function invariant while changing the individual term of the series. An individual term corresponds to a path on the graph that may generally contain some number of loose ends. The BP equations can be viewed as conditions for fixing a special gauge that requires all allowed paths (i.e. those who contribute to the series) to be nothing but generalized loops that do not contain any loose ends. For this special gauge the BP approximation is described by the first bare term in the loop series.

The formulation of BP as a gauge fixing condition also allows a clear physical interpretation of the entire approach. Indeed, the first bare term of the loop series can be viewed as a “ground state” that minimizes the Bethe free energy with loop corrections being related to certain excited states described as along-the-loops spin flips with respect to the ground state. Such interpretation of the loop series makes our approach similar to the so-called high-temperature expansion, where individual contributions (diagrams) also correspond to close loops on the factor graph. There is, however, a very important key difference between the loop series and the high-temperature expansion. While the high-temperature expansion starts with a trivial bare term (just unity in the expansion of the partition function) the bare term in the loop series is highly nontrivial. It is represented by the BP approximation that already accounts for some local correlations in the model.

The manuscript is organized as follows. In Section I we introduce our three basic models: bipartite factor-graph model, orientable (bipartite) vertex, and general vertex models. Vertex models are convenient generalizations of the bipartite factor-graph model. In Section I we also state our major result – exact expressions for the models’ partition functions in terms of finite series, coined loop-series, over closed paths defined in the models’ graphs. The rest of the paper is devoted to derivations and discussions of these results. Straightforward and simple derivation of the loop series for the vertex model is described in Section II. BP-equations emerge as a result of a requirement for the finite series representation for the partition function of the model to have the loop-series form (with no terms, correspondent to a path with loose ends, present). In Section III we derive the loop-series for the factor-graph model via an integral representation. This derivation is more involved, however we present it here in full as it allows to establish a relation between the loop-calculus and other approaches in theoretical physics, e.g. saddle point analysis. Section III contains a number of Subsections. Integral representation for the partition function of the factor-node

model is introduced in Subsection III A. Subsection III B describes the relation of the integral representation to the Bethe free energy variational approach of [7]. The latter is also briefly sketched in Appendix A. In Subsection III C we present an approximate saddle-point analysis of the integral representation for the partition function of the factor-graph model. Here we show that the saddle-point is described by the BP equations. The Gaussian approximation around the BP saddle-point is discussed in Subsection III D. Finally, the derivation of the exact loop-series via the integral representation is described in Subsection III E. Section IV is devoted to conclusions where we also discuss possible generalizations as well as practical utility of the loop-series/calculus in information/computer science and statistical physics. Appendix B illustrates the loop calculus on a simple example of two bits, two checks bipartite factor graph model with single loop.

## I. LOOP SERIES FOR THE FACTOR-GRAPH AND VERTEX MODELS

### A. Bipartite factor-graph model

Consider a generic discrete statistical model, with configurations characterized by a set of binary variables:  $\sigma_i = \pm 1$ ,  $i = 1, \dots, n$ , which is factorized so that the probability  $p\{\sigma_i\}$  to find the system in the state  $\{\sigma_i\}$  and the partition function  $Z$  are

$$p\{\sigma_i\} = Z^{-1} \prod_{\alpha} f_{\alpha}(\sigma_{\alpha}), \quad Z = \sum_{\{\sigma_i\}} \prod_{\alpha} f_{\alpha}(\sigma_{\alpha}), \quad (1)$$

where  $\alpha$  labels non-negative and finite factor-functions  $f_{\alpha}$  with  $\alpha = 1, \dots, m$  and  $\sigma_{\alpha}$  represents a subset of  $\sigma_i$  variables. Relations between factor functions (checks) and elementary discrete variables (bits), expressed as  $i \in \alpha$  and  $\alpha \ni i$ , can be conveniently represented in terms of the system-specific factor graph. If  $i \in \alpha$  we say that the bit and the check are neighbors. An example of a factor graph with  $m = 4$  that corresponds to  $p(\sigma_1, \sigma_2, \sigma_3, \sigma_4) = Z^{-1} f_a(\sigma_a) f_b(\sigma_b) f_c(\sigma_c) f_d(\sigma_d)$ , where  $\sigma_a \equiv (\sigma_1, \sigma_2)$ ,  $\sigma_b \equiv (\sigma_1, \sigma_2, \sigma_3)$ ,  $\sigma_c \equiv (\sigma_1, \sigma_3, \sigma_4)$ ,  $\sigma_d \equiv (\sigma_3, \sigma_4)$  and  $\alpha = a, b, c, d$ , is shown in Fig. 1. Any spin correlation function can be calculated using the partition function,  $Z$ , defined by Eq. (1). For example, the bit  $i$  magnetization is expressed as

$$\langle \sigma_i \rangle = \left. \frac{\partial \ln Z}{\partial h_i} \right|_{h \rightarrow 0}, \quad (2)$$

where the following transformation of a factor node function associated with a check  $\alpha$  neighboring the bit  $i$  is assumed:  $f_{\alpha}(\sigma_{\alpha}) \rightarrow f_{\alpha}(\sigma_{\alpha}) \exp(h_i \sigma_i)$ .

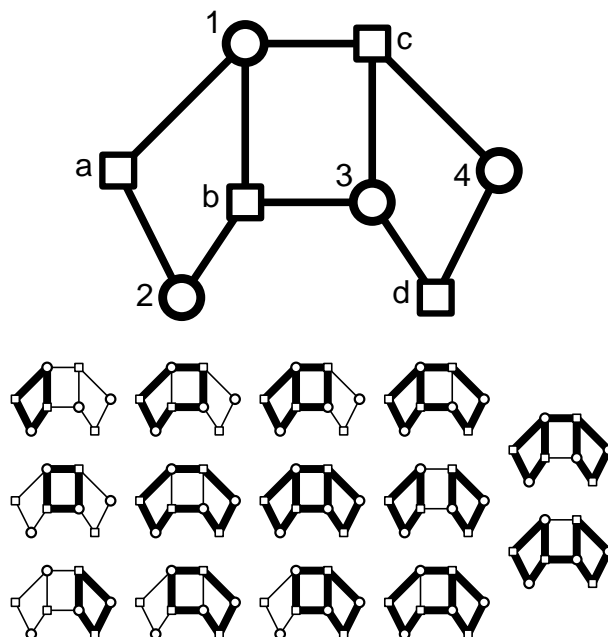


FIG. 1: Example of a factor graph. Fourteen possible marked paths (generalized loops) for the example are shown in bold on the bottom.

## B. Vertex models

In this subsection we discuss vertex models of two types, orientable/bipartite and general. Similar to the factor graph model, the vertex models are formulated in terms of Ising spin variables,  $\sigma = \pm 1$ . However, while in the factor graph model spins reside in the bit nodes, spins in the vertex models are assigned to the edges. The orientable vertex model generalizes the factor-graph model described in the previous Subsection, while the general vertex model generalizes the orientable vertex model.

### 1. Orientable Vertex model

A graph is orientable if the whole family of its nodes,  $X$ , can be partitioned in two sub-families, such that nodes of one sub-family neighbors only nodes from the opposite sub-family. Also if a connected graph is orientable, there are exactly two different global orientations: A global orientation is chosen by picking some node on a graph and identifying it as left (or right). Choosing an orientation on an orientable graph partitions the set of nodes  $X = X_L \cup X_R$  into the subsets of left and right nodes, referred to as bit nodes and check nodes, respectively. Ising variables in the vertex model reside in the graph edges, i.e. the configurations are defined by sets of Ising variables  $\sigma_c = \pm 1$  for  $c \in X_1$ . For a graph with a chosen orientation it is also convenient to represent these variables as  $\sigma_{j\alpha}$ , with  $\alpha \in X_R$  and  $j \in X_L$  representing the check (right) and bit (left) end of an edge. The weight (probability) of a configuration is given by a product of weights related to the nodes:

$$p_{ov}(\boldsymbol{\sigma}) = Z_{ov}^{-1} \prod_{j \in X_L} f_j(\boldsymbol{\sigma}_j) \prod_{\alpha \in X_R} f_\alpha(\boldsymbol{\sigma}_\alpha), \quad Z_{ov} = \sum_{\{\boldsymbol{\sigma}\}} \prod_{j \in X_L} f_j(\boldsymbol{\sigma}_j) \prod_{\alpha \in X_R} f_\alpha(\boldsymbol{\sigma}_\alpha). \quad (3)$$

A particular example of the oriented vertex model defined for the graph shown in Fig. 1 corresponds to  $p \sim f_1(\sigma_{1a}, \sigma_{1b}, \sigma_{1c}) f_2(\sigma_{2a}, \sigma_{2b}) f_3(\sigma_{3b}, \sigma_{3c}, \sigma_{3d}) f_4(\sigma_{4c}, \sigma_{4d}) f_a(\sigma_{a1}, \sigma_{a2}) f_b(\sigma_{b1}, \sigma_{b2}, \sigma_{b3}) f_c(\sigma_{c1}, \sigma_{c3}, \sigma_{c4}) f_d(\sigma_{d3}, \sigma_{d4})$ , where we do not differentiate between the bits and checks and the index order for a spin defined on the graph edge is not important.

Obviously, the oriented vertex model (3) turns into the factor-graph model (1) if the functions  $f_j$  adopt the following form

$$f_j(\boldsymbol{\sigma}_j) = \begin{cases} 1, & \sigma_{i\alpha} = \sigma_{i\beta} \quad \forall \alpha, \beta \ni i \\ 0, & \text{otherwise.} \end{cases} \quad (4)$$

### 2. General Vertex model

A general vertex model is determined by the weight function that can be represented in the following form

$$p_{gv}(\boldsymbol{\sigma}) = Z_{gv}^{-1} \prod_{a \in X_0} f_a(\boldsymbol{\sigma}_a), \quad Z_{gv} = \sum_{\boldsymbol{\sigma}} \prod_{a \in X_0} f_a(\boldsymbol{\sigma}_a), \quad (5)$$

where  $a$  denotes a vertex in the model; elementary spin is defined at the edge connecting two neighboring vertexes,  $\sigma_{ab}$  for  $b \in a$  and  $a \in b$ ;  $\boldsymbol{\sigma}_a$  stands for the vector built from all  $\sigma_{ab}$  where  $b \in a$ ;  $\boldsymbol{\sigma}$  is a particular configuration of spins on all the edges. It is important to realize that with this notation we need to assume that  $\sigma_{ab} = \sigma_{ba}$ .

A general vertex model turns into the orientable vertex model if the whole family of bits  $\{a\}$  is divided in two subfamilies that correspond to checks and bits,  $a = i \oplus \alpha$ , and additionally for any bit/check the neighbors belong to the opposite families.

Therefore, for the example shown in Fig. 1 the oriented vertex model and the the general vertex model simply coincide as the graph allows partitioning in two parts. A simple example of a general vertex model which does not correspond to any oriented case (the whole family of nodes is not divisible in two groups) is given by an interconnected triad of vertexes with pair interaction:  $p \sim f_1(\sigma_{12}, \sigma_{13}) f_2(\sigma_{21}, \sigma_{23}) f_3(\sigma_{31}, \sigma_{32})$ .

## C. Loop series

In this Subsection we state the main result of the paper for the three models introduced above.

### 1. General Vertex model

We start with the general vertex model. The partition function of the general vertex model, described by Eq. (5) is exactly equal to

$$Z_{gv} = Z_0 \left( 1 + \sum_C r_{gv}(C) \right), \quad r_{gv}(C) = \frac{\prod_{a \in C} \mu_a}{\prod_{(ab) \in C} (1 - m_{ab}^2)}, \quad (6)$$

where summation goes over all allowed  $C$  (marked) paths in the graph associated with the model;  $(ab)$  marks the edge on the graph connecting nodes  $a$  and  $b$ . The marked path is allowed to branch at any node/vertex, however it cannot terminate at a node. We refer to such a structure as a loop (it is actually some kind of a generalized loop since branching is allowed; we use the shorter name for convenience).  $m_{ab}$  is the magnetization at the edge that connects nodes  $a$  and  $b$ .  $\mu_a$  is the irreducible correlation function at node  $a$ . The order of the correlation function is equal to the number of marked nodes (nodes belonging to the marked path  $C$ ) neighboring  $a$ . The bare partition function  $Z_0$ , the magnetization  $m_{ab}$ , and the correlation functions  $\mu_a$  are calculated within the BP procedure, described by Eqs. (33,39,40,41,42).

### 2. Orientable Vertex model

The general formula (6) applied to the case of the nodes/vertexes partitioned into bits and checks, reads

$$Z_{ov} = Z_0 \left( 1 + \sum_C r_{ov}(C) \right), \quad r_{ov}(C) = \frac{\left( \prod_{i \in C} \mu_i \right) \left( \prod_{\beta \in C} \mu_\beta \right)}{\prod_{(i\alpha) \in C} (1 - m_{i\alpha}^2)}, \quad (7)$$

where summation goes over all allowed (marked) paths  $C$  in the graph associated with the model. A marked path (generalized loop) is allowed to branch at any bit/check, however, it may not terminate at a bit or check. In this case there are two types of irreducible correlation functions associated with bits and checks, respectively, and one type of magnetization (which is associated with the edge that connects any bit with its neighboring check that necessarily belongs to the loop) entering Eq. (7), all calculated within BP and defined in Eqs. (29,30,31). Eq. (7) also follows directly from formulas of Section II A.

### 3. Factor Graph model

The decomposition of the partition function defined by Eq. (1) into a finite series has a form:

$$Z_{fg} = Z_0 \left( 1 + \sum_C r_{fg}(C) \right), \quad r_{fg}(C) = \prod_{i, \alpha \in C} \mu_\alpha \mu_i, \quad (8)$$

$$\mu_i = \frac{(1 - m_i)^{q_i - 1} + (-1)^{q_i} (1 + m_i)^{q_i - 1}}{2(1 - m_i^2)^{q_i - 1}}, \quad q_i = \sum_{\alpha \ni i} 1, \quad (9)$$

$$\mu_\alpha = \sum_{\sigma_\alpha} b_\alpha(\sigma_\alpha) \prod_{i \in \alpha} (\sigma_i - m_i), \quad m_i = \sum_{\sigma_i} b_i(\sigma_i) \sigma_i. \quad (10)$$

where summation goes over all allowed (marked) paths  $C$  (generalized loops). They consist of sets of bits and checks so that each of them has at least two distinct neighbors on the path. For the aforementioned example there are fourteen allowed marked paths (loops) shown in Fig. (1) on the right. In Eqs. (8)  $b_i(\sigma_i)$ ,  $b_\alpha(\sigma_\alpha)$  and  $Z_0$  are beliefs (probabilities) defined on bits and checks and partition function, respectively, calculated for the BP solution. The BP solution for the model is described in detail in Section III, see also Appendix A.

It is easy to verify that if Eq. (4) is assumed for the generalized vertex model, Eq.(7) turns exactly into Eq. (8). Indeed, under condition of (4) the irreducible correlation functions at a check in the two formulae are exactly equivalent.

One derives

$$\mu_i \rightarrow \int d\sigma_i p_i(\sigma_i) (\sigma_i - m_i)^{q_i} = \frac{1 - m_i^2}{2} [(1 - m_i)^{q_i - 1} + (-1)^{q_i} (1 + m_i)^{q_i - 1}], \quad (11)$$

$$\prod_{\alpha \in i, C}^{i \in C} (1 - m_{i\alpha}^2) \rightarrow (1 - m_i^2)^{q_i}, \quad (12)$$

where the definition of the  $d\sigma$  integration (summation) is given in Section II A,  $p_i(\sigma_i) = (1 + \sigma_i m_i)/2$  is the probability to find bit  $i$  in the state  $\sigma_i$  within the BP solution, and  $q_i$  is the connectivity degree of the bit  $i$  at the marked subgraph  $C$ , defined by Eq. (9). All together the equivalence is completely restored.

## II. LOOP SERIES DERIVATION FOR THE VERTEX MODELS

### A. Vertex Model on Orientable Graphs

To introduce a representation that leads to the loop expansion it is convenient to introduce simple integral calculus and discrete Fourier transform for functions  $f(\sigma)$  of an Ising (spin) variable. Note that “integrals” here are nothing but sums over discrete sets, introduced solely to simplify notations. A Fourier transform of  $f(\sigma)$  is a function  $\hat{\mathcal{F}}f(\pi)$ , where the corresponding momentum  $\pi = \pm 1$  is also an Ising variable. The definitions and properties of integrals and Fourier transform are as follows

$$f(\sigma) = a + b\sigma; \quad \int d\sigma f(\sigma) = \sum_{\sigma=\pm 1} f(\sigma); \quad \int d\sigma = 2; \quad \int \sigma d\sigma = 0; \quad (13)$$

$$\begin{aligned} \hat{\mathcal{F}}f(\pi) &= \frac{1}{4} \int d\sigma (1 + \pi\sigma) f(\sigma); \quad \hat{\mathcal{F}}^{-1}g(\sigma) = \int d\pi (1 + \pi\sigma) g(\pi); \\ \hat{\mathcal{F}}(1) &= \frac{1}{2}; \quad \hat{\mathcal{F}}(\sigma) = \frac{\pi}{2}; \quad \hat{\mathcal{F}}^{-1}(1) = 2; \quad \hat{\mathcal{F}}^{-1}(\pi) = 2\sigma, \end{aligned} \quad (14)$$

Denoting

$$F_\alpha(\sigma_\alpha) = f_\alpha(\sigma_\alpha); \quad F_j(\pi_j) = \hat{\mathcal{F}}f_j(\pi_j); \quad f_j(\sigma) = \int d\pi_j F_j(\pi_j) \prod_{\alpha \ni j} (1 + \pi_{j\alpha} \sigma_{\alpha j}), \quad (15)$$

where,  $d\pi_j = \prod_{\alpha \ni j} d\pi_{j\alpha}$ , we can represent the partition function in the form

$$Z_{ov} = \int \prod_{\alpha} d\sigma_{\alpha} d\pi_{\alpha} \left( \prod_j F_j(\pi_j) \right) \left( \prod_{\alpha} F_{\alpha}(\sigma_{\alpha}) \right) \left( \prod_{j\alpha} (1 + \pi_{j\alpha} \sigma_{\alpha j}) \right). \quad (16)$$

Here and below in this Subsection the index order in the definition of the discrete fields is arbitrary, i.e.  $\sigma_{i\alpha} = \sigma_{\alpha i}$ . Our derivation of the loop expansion rests on an important, yet very simple relation that can be easily verified directly:

$$\frac{\cosh(\eta + \chi)(1 + \pi\sigma)}{(\cosh \eta + \sigma \sinh \eta)(\cosh \chi + \pi \sinh \chi)} = 1 + (\tanh(\eta + \chi) - \sigma)(\tanh(\eta + \chi) - \pi) \cosh^2(\eta + \chi). \quad (17)$$

Introducing two sets of parameters  $\eta_{\alpha j}$  and  $\chi_{j\alpha}$  that reside in the graph edges we can make use of Eq. (17) to re-group the terms. This results in the following expression for the partition function

$$Z_{ov} = \bar{Z}_{gv} \int d\sigma d\pi \prod_j P_j(\pi_j) \prod_{\alpha} P_{\alpha}(\sigma_{\alpha}) \prod_{j\alpha} V_{j\alpha}(\sigma_{\alpha j}, \pi_{j\alpha}), \quad (18)$$

$$\bar{Z}_{gv} = \left( \prod_{j\alpha} \cosh(\eta_{\alpha j} + \chi_{j\alpha}) \right)^{-1}, \quad (19)$$

$$P_j(\pi_j) = F_j(\pi_j) \prod_{\alpha \ni j} (\cosh(\chi_{j\alpha}) + \pi_{j\alpha} \sinh(\chi_{j\alpha})), \quad (20)$$

$$P_{\alpha}(\sigma_{\alpha}) = F_{\alpha}(\sigma_{\alpha}) \prod_{j \in \alpha} (\cosh(\eta_{\alpha j}) + \sigma_{\alpha j} \sinh(\eta_{\alpha j})), \quad (21)$$

$$V_{j\alpha}(\sigma_{\alpha j}, \pi_{j\alpha}) = 1 + (\tanh(\eta_{\alpha j} + \chi_{j\alpha}) - \sigma_{\alpha j})(\tanh(\eta_{\alpha j} + \chi_{j\alpha}) - \pi_{j\alpha}) \cosh^2(\eta_{\alpha j} + \chi_{j\alpha}). \quad (22)$$

The desired decomposition is obtained by expanding the  $V$ -terms followed by a local computation. The parameters  $\boldsymbol{\eta}$  and  $\boldsymbol{\chi}$  are chosen using the criterion that skeletons (subgraphs) with loose ends do not contribute to the decomposition. This can be achieved if the parameters satisfy the following system of equations

$$\int d\boldsymbol{\pi}_j (\tanh(\eta_{\alpha j} + \chi_{j\alpha}) - \pi_{j\alpha}) P_j(\boldsymbol{\pi}_j) = 0, \quad (23)$$

$$\int d\boldsymbol{\sigma}_\alpha (\tanh(\eta_{\alpha j} + \chi_{j\alpha}) - \sigma_{\alpha j}) P_\alpha(\boldsymbol{\sigma}_\alpha) = 0. \quad (24)$$

The first equation in the system, Eq. (23), can actually be reduced by making use of Eqs. (13-15) and (20), to

$$\int d\boldsymbol{\sigma}_j (\tanh(\eta_{\alpha j} + \chi_{j\alpha}) - \sigma_{j\alpha}) \tilde{P}_j(\boldsymbol{\sigma}_j) = 0, \quad (25)$$

$$\tilde{P}_j(\boldsymbol{\sigma}_j) = f_j(\boldsymbol{\sigma}_j) \prod_{\alpha \ni j} (\cosh(\chi_{j\alpha}) + \sigma_{j\alpha} \sinh(\chi_{j\alpha})). \quad (26)$$

Combining Eqs. (24,25) we derive

$$\frac{\exp[(\eta_{\alpha j} + \chi_{j\alpha})\sigma_{j\alpha}]}{\cosh[\eta_{\alpha j} + \chi_{j\alpha}]} = \sum_{\boldsymbol{\sigma}_j \setminus \sigma_{j\alpha}} b_j^{(ov)} = \sum_{\boldsymbol{\sigma}_\alpha \setminus \sigma_{\alpha j}} b_\alpha^{(ov)}, \quad (27)$$

$$b_j^{(ov)} = \frac{\tilde{P}_j(\boldsymbol{\sigma}_j)}{\sum_{\boldsymbol{\sigma}_j} \tilde{P}_j(\boldsymbol{\sigma}_j)}, \quad b_\alpha^{(ov)} = \frac{P_\alpha(\boldsymbol{\sigma}_\alpha)}{\sum_{\boldsymbol{\sigma}_\alpha} P_\alpha(\boldsymbol{\sigma}_\alpha)}, \quad (28)$$

where it is assumed that  $\sigma_{j\alpha} = \sigma_{\alpha j}$ . Eq. (27) constitutes the BP system of equations, represented in terms of parameters  $\eta$  and  $\chi$ . Eqs. (28) provide the BP expressions for the probabilities (beliefs) to observe the spin vector associated with a bit/check in the corresponding states.

A typical sum/integral, needed to calculate individual marked path/diagram  $C$  contribution, is reduced to the following irreducible correlation functions that should be computed within BP

$$\mu_\alpha = \int d\boldsymbol{\sigma}_\alpha b_\alpha^{(ov)}(\boldsymbol{\sigma}_\alpha) \prod_{i \in \alpha, C} (\sigma_{i\alpha} - m_{i\alpha}), \quad (29)$$

$$\mu_i = \int d\boldsymbol{\sigma}_i b_i^{(gv)}(\boldsymbol{\sigma}_i) \prod_{\alpha \ni i; \alpha \in C} (\sigma_{i\alpha} - m_{i\alpha}), \quad (30)$$

where  $m_{i\alpha}$  is the BP magnetization at the edge  $i\alpha$

$$m_{i\alpha} = \int d\boldsymbol{\sigma}_i b_i^{(ov)}(\boldsymbol{\sigma}_i) \sigma_{i\alpha} = \int d\boldsymbol{\sigma}_\alpha b_\alpha^{(ov)}(\boldsymbol{\sigma}_\alpha) \sigma_{i\alpha}. \quad (31)$$

## B. General Vertex Model

We are now in a position to consider the case of a general, not necessarily orientable, graph. The loop expansion and the BP equations can be readily extended to this case. To derive the desired loop decomposition we relax the condition  $\sigma_{ab} = \sigma_{ba}$ , i.e. we treat  $\sigma_{ab}$  and  $\sigma_{ba}$  as independent Ising variables. In complete analogy with the orientable case we represent the partition function in a form:

$$Z_{gv} = \int d\boldsymbol{\sigma} \prod_a f_a(\boldsymbol{\sigma}_a) \prod_{bc} \frac{1 + \sigma_{bc}\sigma_{cb}}{2}. \quad (32)$$

Note that for this representations the vectors  $\boldsymbol{\sigma}_a$  become independent variables. Also in the product over  $bc$  we assume that each edge contributes only once. We further introduce a parameter vector  $\boldsymbol{\eta}$  with the components  $\eta_{ab}$ , all of them being independent variables. Making use of Eq. (17) we arrive at the following representation for the partition

function that is ready for the loop decomposition

$$Z_{gv} = \bar{Z}_{gv} \int d\boldsymbol{\sigma} \prod_a P_a(\boldsymbol{\sigma}_a) \prod_{bc} V_{bc}(\sigma_{bc}, \sigma_{cb}); \quad \bar{Z}_{gv} = \left( \prod_{bc} 2 \cosh(\eta_{bc} + \eta_{cb}) \right)^{-1};$$

$$P_a(\boldsymbol{\sigma}_a) = f_a(\boldsymbol{\sigma}_a) \prod_{b \in a} (\cosh \eta_{ab} + \sigma_{ab} \sinh \eta_{ab}); \quad (33)$$

$$V_{bc}(\sigma_{bc}, \sigma_{cb}) = 1 + (\tanh(\eta_{bc} + \eta_{cb}) - \sigma_{bc})(\tanh(\eta_{bc} + \eta_{cb}) - \sigma_{cb}) \cosh^2(\eta_{bc} + \eta_{cb}). \quad (34)$$

The BP equations for our general case have a form:

$$\int d\boldsymbol{\sigma}_a (\tanh(\eta_{ab} + \eta_{ba}) - \sigma_{ab}) P_a(\boldsymbol{\sigma}_a) = 0. \quad (35)$$

To recast Eq. (35) in a standard BP form we denote by  $\boldsymbol{\eta}_{ab}$  the vector with the components  $\eta_{ac}$  with  $c \in a$  and  $c \neq b$ , i.e.  $\boldsymbol{\eta}_a = (\boldsymbol{\eta}_{ab}, \eta_{ab})$ . We also define a function  $\gamma(\boldsymbol{\eta}_{ab})$  using the condition

$$\int \prod_{c \in a}^{c \neq b} d\sigma_{ac} f_a(\boldsymbol{\sigma}_a) \prod_{c \in a}^{c \neq b} (\cosh \eta_{ac} + \sigma_{ac} \sinh \eta_{ac}) = \phi(\cosh \gamma + \sigma_{ab} \sinh \gamma). \quad (36)$$

The meaning of Eq. (36) is as follows. The l.h.s. of the equation is a function of the Ising variable  $\sigma_{ab}$  and a function of  $\boldsymbol{\eta}_{ab}$  (since by definition it does not depend on  $\eta_{ab}$ ). The r.h.s. constitutes a generic representation of such a function provided  $\phi$  and  $\gamma$  are allowed to depend on  $\boldsymbol{\eta}_{ab}$ . Integrating (summing) over  $\sigma_{ab}$  in Eq. (36) with and without the  $\sigma_{ab}$  factor allows to determine the function  $\gamma(\boldsymbol{\eta}_{ba})$  explicitly:

$$\tanh \gamma(\boldsymbol{\eta}_{ab}) = \frac{\int d\boldsymbol{\sigma}_a \sigma_{ba} f_a(\boldsymbol{\sigma}_a) \prod_{c \in a}^{c \neq b} (\cosh \eta_{ac} + \sigma_{ac} \sinh \eta_{ac})}{\int d\boldsymbol{\sigma}_a f_a(\boldsymbol{\sigma}_a) \prod_{c \in a}^{c \neq b} (\cosh \eta_{ac} + \sigma_{ac} \sinh \eta_{ac})}. \quad (37)$$

Multiplying Eq. (36) with a factor  $(\cosh \eta_{ab} + \sigma_{ab} \sinh \eta_{ab})$  yields

$$\int \prod_{c \in a}^{b \neq c} d\sigma_{ca} P_a(\boldsymbol{\sigma}_a) \phi(\cosh(\gamma + \eta_{ab}) + \sigma_{ab} \sinh(\gamma + \eta_{ab})). \quad (38)$$

Comparing Eq. (38) with Eq. (35) we arrive at  $\sinh(\gamma - \eta_{ba}) = 0$ . This allows to represent the BP equations in a more conventional form

$$\eta_{ba} = \gamma(\boldsymbol{\eta}_{ab}). \quad (39)$$

Calculated within BP, the probability of finding the whole family of edges connected to node  $a$  in the state  $\boldsymbol{\sigma}_a$  is

$$b_a^{(gv)}(\boldsymbol{\sigma}_a) = \frac{P_a(\boldsymbol{\sigma}_a)}{\int d\boldsymbol{\sigma}_a P_a(\boldsymbol{\sigma}_a)}. \quad (40)$$

In the general vertex model case a typical integral (sum), needed to take to calculate a diagram contribution for a generalized loop  $C$ , is reduced to the corresponding irreducible correlation functions of the spin variables computed within BP:

$$\mu_a = \int d\boldsymbol{\sigma}_a b_a^{(gv)}(\boldsymbol{\sigma}_a) \prod_{b \in a, C} (\sigma_{ab} - m_{ab}), \quad (41)$$

where  $m_{ab}$  is the magnetization at the edge  $(ab)$  calculated within BP

$$m_{ab} = \int d\boldsymbol{\sigma}_a b_a^{(gv)}(\boldsymbol{\sigma}_a) \sigma_{ab}. \quad (42)$$

The final and most general expression Eq. (6) emerges in the result of direct calculation of the (generalized) loop contributions making use of Eqs. (33,39,41,42).



### III. LOOP SERIES DERIVATION FOR THE FACTOR-GRAPH MODEL

#### A. Integral representation for the Factor-graph model

We aim to derive a convenient integral representation for the statistical model (1). As a first step we introduce two statistically independent sets of discrete random variables: the original  $\{\sigma_i\}$ , and the additional factor-variable counterpart  $\{\pi_\alpha\}$ , where each  $\pi_\alpha$  is a vector consisting of  $q_\alpha$  scalar components, each a discrete random variable, and  $q_\alpha$  is the degree of connectivity of the corresponding factor node. For the example represented by Fig. (1) we have  $\pi_a = (\pi_a^{(1)}, \pi_a^{(2)})$ ,  $\pi_b = (\pi_b^{(1)}, \pi_b^{(2)})$ ,  $\pi_c = (\pi_c^{(1)}, \pi_c^{(3)}, \pi_c^{(4)})$ ,  $\pi_d = (\pi_c^{(3)}, \pi_c^{(4)})$  where  $\pi_{a,b,c,d}^{(i)} = \pm 1$ . Using such a representation the partition function of Eq. (1) can be rewritten as

$$Z \sim \sum_{\{\pi_\alpha\}} \left[ \prod_{\alpha} f_{\alpha}(\pi_{\alpha}) \right] \prod_i \left[ \sum_{\sigma_i} \prod_{\alpha \ni i} \delta(\sigma_i, \pi_{\alpha}^{(i)}) \right], \quad (43)$$

where the product over  $i$  is taken over the bits connected to more then one factor nodes. Under condition that all discrete scalars  $\pi_{\alpha}^{(i)}$  belong to the binary alphabet the expression on the rhs of Eq. (43) can be rewritten as

$$\sum_{\sigma_i} \prod_{\alpha \ni i} \delta(\sigma_i, \pi_{\alpha}^{(i)}) \sim \int_{\mathcal{C}_i} d\chi_i \exp\left(\sum_{\alpha \ni i} \chi_{i\alpha} \pi_{\alpha}^{(i)}\right) \left[ \sum_{\sigma_i} \exp\left(\frac{1}{q_i - 1} \sigma_i \sum_{\alpha \ni i} \chi_{i\alpha}\right) \right]^{1-q_i}, \quad (44)$$

where  $q_i > 1$  is the degree of connectivity of the bit  $i$ , and  $\chi_i$  is a vector with the components  $\chi_{i\alpha}$ , where  $\alpha \ni i$ . Integration goes over a  $q_i$ -dimensional cycle  $\mathcal{C}_i = \prod_{\alpha \ni i} C_{i\alpha}$  that constitutes a cartesian product of  $q_i$  contours in the complex plane:  $C_{j\alpha}$  connects the points  $z_{j\alpha}$  and  $z_{j\alpha} + 2\pi i (q_j - 1)$  in an arbitrary way however such that the contour does not go through the point of formal singularity of the integrand in Eq. (44). It is straightforward to check that the result does not depend on the particular choice of the reference points  $z_{i\alpha}$ . The multidimensional integration contour can be defined in way (in the sense of passing the multidimensional pole manifold) that the integral representation is exact, yet its deformation that reaches the saddle point does not involve the pole manifold. This is confirmed indirectly by identical exact loop expansions that originate from the integral representation and its discrete counterpart. Note also that the integral representation is obviously not unique and the specific choice of the representation is dictated by our desire to find one that guarantees emergence of the BP in the saddle-point approximation applied to the integral. Below in Section III C we will verify, indeed, that Eq. (44) obeys the desired saddle-point property.

Substituting Eq.(44) into Eq. (43) one derives

$$Z \sim \int \left[ \prod_i \prod_{\alpha} d\chi_{i\alpha} \right] \prod_i \left[ \sum_{\sigma_i} \exp\left(\frac{1}{q_i - 1} \sigma_i \sum_{\alpha \ni i} \chi_{i\alpha}\right) \right]^{1-q_i} \prod_{\alpha} \left[ \sum_{\pi_{\alpha}} \left( f_{\alpha}(\pi_{\alpha}) \exp\left(\sum_{i \in \alpha} \pi_{\alpha}^{(i)} \chi_{i\alpha}\right) \right) \right] \quad (45)$$

$$= \int \left[ \prod_i \prod_{\alpha} d\chi_{i\alpha} \right] \left( \prod_i \exp[-Q_i(\chi)] \right) \left( \prod_{\alpha} \left[ \sum_{\pi_{\alpha}} \exp[-Q_{\alpha}(\chi)] \right] \right) = \int \left[ \prod_i \prod_{\alpha} d\chi_{i\alpha} \right] \exp[-\mathcal{S}_0(\chi)]. \quad (46)$$

#### B. Relation to the Bethe variational approach

The expression of Eq. (45) is compact and already constitutes a good starting point for further, e.g. saddle point, analysis. Meantime, for the purpose of establishing a relation to the Bethe free energy approach of [7] and for some further applications we introduce the following auxiliary integrations

$$1 \sim \int \left[ \prod_i \prod_{\sigma_i} d\varphi_i(\sigma_i) d\bar{\varphi}_i(\sigma_i) \right] \exp \left[ \sum_i \sum_{\sigma_i} \bar{\varphi}_i(\sigma_i) \left( \varphi_i(\sigma_i) - \sigma_i \sum_{\alpha \ni i} \chi_{i\alpha} \right) \right], \quad (47)$$

$$1 \sim \int \left[ \prod_{\alpha} \prod_{\pi_{\alpha}} d\psi_{\alpha}(\pi_{\alpha}) d\bar{\psi}_{\alpha}(\pi_{\alpha}) \right] \exp \left[ \sum_{\alpha} \sum_{\pi_{\alpha}} \bar{\psi}_{\alpha}(\pi_{\alpha}) \left( \psi_{\alpha}(\pi_{\alpha}) + \ln f_{\alpha}(\pi_{\alpha}) + \sum_{i \in \alpha} \pi_{\alpha}^{(i)} \chi_{i\alpha} \right) \right], \quad (48)$$

in the rhs of Eq. (45). After some obvious manipulations we arrive at

$$Z \sim \int \left[ \prod_i \prod_\alpha d\chi_{i\alpha} \right] \left[ \prod_i \prod_{\sigma_i} d\varphi_i(\sigma_i) d\bar{\varphi}_i(\sigma_i) \right] \left[ \prod_\alpha \prod_{\pi_\alpha} d\psi_\alpha(\pi_\alpha) d\bar{\psi}_\alpha(\pi_\alpha) \right] \exp[-\mathcal{S}], \quad (49)$$

$$\begin{aligned} \mathcal{S} = & \sum_i \left[ - \sum_{\sigma_i} \bar{\varphi}_i(\sigma_i) \left( \varphi_i(\sigma_i) - \sigma_i \sum_{\alpha \ni i} \chi_{i\alpha} \right) + (q_i - 1) \ln \left( \sum_{\sigma_i} \exp \left( \frac{\varphi_i(\sigma_i)}{q_i - 1} \right) \right) \right] \\ & - \sum_\alpha \left[ \sum_{\pi_\alpha} \bar{\psi}_\alpha(\pi_\alpha) \left( \psi_\alpha(\pi_\alpha) + \ln f_\alpha(\pi_\alpha) + \sum_{i \in \alpha} \pi_\alpha^{(i)} \chi_{i\alpha} \right) + \ln \left( \sum_{\pi_\alpha} \exp(-\psi_\alpha(\pi_\alpha)) \right) \right]. \end{aligned} \quad (50)$$

Evaluating the integral over  $\varphi_i(\sigma_i)$ ,  $\psi_\alpha(\pi_\alpha)$  within the saddle-point approximation we obtain

$$\bar{\varphi}_i(\sigma_i) = \frac{\exp \left( \varphi_i^{(\text{sp})}(\sigma_i)/(q_i - 1) \right)}{\sum_{\sigma_i} \exp \left( \varphi_i^{(\text{sp})}(\sigma_i)/(q_i - 1) \right)} = (z_i^{(\text{sp})})^{-1} \exp \left( \varphi_i^{(\text{sp})}(\sigma_i)/(q_i - 1) \right), \quad (51)$$

$$\bar{\psi}_\alpha(\pi_\alpha) = \frac{\exp \left( -\psi_\alpha^{(\text{sp})}(\pi_\alpha) \right)}{\sum_{\pi_\alpha} \exp \left( -\psi_\alpha^{(\text{sp})}(\pi_\alpha) \right)} = (z_\alpha^{(\text{sp})})^{-1} \exp \left( -\psi_\alpha^{(\text{sp})}(\pi_\alpha) \right). \quad (52)$$

Expressing  $\varphi_i(\sigma_i)$ ,  $\psi_\alpha(\pi_\alpha)$  in terms of  $\bar{\varphi}_i(\sigma_i)$ ,  $\bar{\psi}_\alpha(\pi_\alpha)$  according to Eq. (51,52) and substituting the result into the effective action (50) we find

$$\begin{aligned} \mathcal{S}^{(\text{sp})} = & - \sum_\alpha \sum_{\pi_\alpha} \bar{\psi}_\alpha(\pi_\alpha) \ln f_\alpha(\pi_\alpha) \\ & + \sum_\alpha \sum_{\pi_\alpha} \bar{\psi}_\alpha(\pi_\alpha) \ln \bar{\psi}_\alpha(\pi_\alpha) - \sum_i \sum_{\sigma_i} (q_i - 1) \bar{\varphi}_i(\sigma_i) \ln \bar{\varphi}_i(\sigma_i) \\ & + \sum_i \sum_{\alpha \ni i} \chi_{i\alpha} \sum_{\sigma_i} \sigma_i \left( \bar{\varphi}_i(\sigma_i) - \sum_{\pi_\alpha \ni \sigma_i} \bar{\psi}_\alpha(\pi_\alpha) \right) - \sum_\alpha \ln z_\alpha^{(\text{sp})} + \sum_i (q_i - 1) \ln z_i^{(\text{sp})}. \end{aligned} \quad (53)$$

The saddle-point (in  $\psi$  and  $\varphi$ ) solution (51,52) is highly degenerate: there is a freedom in imposing a constraint per any bit  $i$  and per any factor-node  $\alpha$ . Moreover, the integrand in Eq. (49,50) is invariant under the transformations:

$$\psi_\alpha(\pi_\alpha) \rightarrow \psi_\alpha(\pi_\alpha) + c_\alpha, \quad \varphi_i(\sigma_i) \rightarrow \varphi_i(\sigma_i) + c_i. \quad (54)$$

Fixing the values of  $\sum_{\sigma_i} \varphi_i(\sigma_i)$  and  $\sum_{\pi_\alpha} \psi_\alpha(\pi_\alpha)$ , introducing the shifts (54) into Eq. (49,50) and integrating with respect to  $c_i, c_\alpha$  one arrives at the normalization constraints

$$\sum_{\sigma_i} \bar{\varphi}_i(\sigma_i) = 1, \quad \sum_{\pi_\alpha} \bar{\psi}_\alpha(\pi_\alpha) = 1, \quad (55)$$

that are dynamically imposed, i.e. they are present in the integrand of Eq.(49) as products of the corresponding sets of  $\delta$ -functions. A convenient choice of  $\sum_{\sigma_i} \varphi_i(\sigma_i)$  and  $\sum_{\pi_\alpha} \psi_\alpha(\pi_\alpha)$  constraints is the one that makes  $z_i^{(\text{sp})} = z_\alpha^{(\text{sp})} = 1$ . As a result the last two terms on the rhs of Eq. (53) disappear and the equivalence between the effective action (53) and the Bethe free energy of [7] (see also Appendix A) becomes clear.

### C. Belief-propagation as a saddle-point

Looking for the saddle-point configurations of the auxiliary fields  $\bar{\varphi}_i(\sigma_i)$ ,  $\bar{\psi}_\alpha(\pi_\alpha)$ ,  $\varphi_i(\sigma_i)$ ,  $\psi_\alpha(\pi_\alpha)$  and  $\chi_{i\alpha}$  that dominate the contribution to the integral in Eq. (49), and thus setting the corresponding partial derivatives of  $\mathcal{S}$  to

zero, we obtain in addition to Eqs. (51,52) the following saddle-point equations

$$\varphi_i^{(\text{sp})}(\sigma_i) = \sigma_i \sum_{\alpha \ni i} \chi_{i\alpha}^{(\text{sp})}, \quad (56)$$

$$\psi_\alpha^{(\text{sp})}(\pi_\alpha) + \ln f_\alpha(\pi_\alpha) + \sum_{i \in \alpha} \pi_\alpha^{(i)} \chi_{i\alpha}^{(\text{sp})} = 0, \quad (57)$$

$$\sum_{\sigma_i} \sigma_i \bar{\varphi}_i^{(\text{sp})}(\sigma_i) = \sum_{\pi_\alpha} \pi_\alpha^{(i)} \bar{\psi}_\alpha^{(\text{sp})}(\pi_\alpha). \quad (58)$$

This system of Eqs. (51,52,56-58) is identical to the BP system of equation derived via variation of the Bethe free energy [7] (see also Appendix A). The relation between the corresponding fields is as follows:  $\bar{\varphi}_i^{(\text{sp})}(\sigma_i) \leftrightarrow b_i(\sigma_i)$ ,  $\bar{\psi}_\alpha^{(\text{sp})}(\pi_\alpha) \leftrightarrow b_\alpha(\pi_\alpha)$ ,  $\chi_{i\alpha}^{(\text{sp})} \sigma_i \leftrightarrow \lambda_{i\alpha}(\sigma_i)$ ,  $\chi_{i\alpha}^{(\text{sp})} \leftrightarrow \sum_{\beta \neq \alpha} \eta_{i\beta}$ . Normalization constraints (A2) are obviously satisfied in Eqs. (51,52). The consistency constraint (A3) is equivalent to (58).

Eqs. (51,52,56-58) results in

$$\frac{\sum_{\pi_\alpha \setminus \sigma_i} f_\alpha(\pi_\alpha) \exp\left(\sum_{j \in \alpha} \pi_\alpha^{(j)} \chi_{j\alpha}^{(\text{sp})}\right)}{\sum_{\pi_\alpha} f_\alpha(\pi_\alpha) \exp\left(\sum_{j \in \alpha} \pi_\alpha^{(j)} \chi_{j\alpha}^{(\text{sp})}\right)} = \frac{\exp\left(\sigma_i \sum_{\beta \ni i} \chi_{i\beta}^{(\text{sp})} / (q_i - 1)\right)}{\sum_{\sigma_i} \exp\left(\sigma_i \sum_{\beta \ni i} \chi_{i\beta}^{(\text{sp})} / (q_i - 1)\right)}. \quad (59)$$

that can also be derived directly from Eq. (45). Left-hand-side or right-hand-side of Eq. (59) gives saddle-point, BP expression for  $\bar{\varphi}_i(\sigma_i)$  – the probability to observe spin at the bit  $i$  in the state  $\sigma_i$ .

The set of Eqs. (51,52,56-45) coincides with the one derived as an extremum condition for the Bethe-Free energy [7] (see also Appendix A). Iterative solution of these nonlinear equations reproduces the famous Belief Propagation algorithm for efficient yet sub-optimal solution of the inference problem.

The saddle-point approximation for the partition function

$$Z_0 \sim \exp\left[-\mathcal{S}_0\left(\chi^{(\text{sp})}\right)\right], \quad (60)$$

is expressed in terms of the effective action  $\mathcal{S}_0$  defined in (45,46). Note, that there may be more than one realizable (correspondent to real valued  $\chi^{(\text{sp})}$ ) solution of the saddle-point (BP) system of equations.

For the purpose of further applications let us also introduce the magnetization and irreducible correlation function (defined at two bits neighboring the same check), both defined within the saddle-point BP approximation

$$m_i = \sum_{\sigma_i} \sigma_i \bar{\varphi}_i^{(\text{sp})}(\sigma_i), \quad (61)$$

$$\text{for } i, j \in \alpha: \quad \mu_{ij} = \sum_{\sigma_\alpha} (\sigma_i - m_i)(\sigma_j - m_j) \bar{\psi}_\alpha^{(\text{sp})}(\sigma_\alpha). \quad (62)$$

#### D. Gaussian correction to the saddle-point approximation

To calculate the correction to the zero-order saddle-point approximation we need to expand the effective action  $\mathcal{S}_0$  in  $\chi_{i\alpha}$  around  $\chi^{(\text{sp})}$  to the second order. According to the definition of the saddle-point the first-order term in the expansion is exactly zero. If the second-order expansion is sufficient, i.e. the higher-order terms are much smaller with respect to some parameter (the exact origin of the expansion parameter will be verified and discussed later), we shift the multi-dimensional integration contour that enters Eq. (46) in the space of complex  $\chi$ -fields to go exactly through the saddle-point. The next task is to calculate corrections that originate from the vicinity of the saddle-point. At the saddle-point we choose the local orientation of the integration contour in the steepest descent way. Note, that the steepest descent at a saddle-point may go along imaginary or real direction. Finally the integral in Eq. (46) is approximated by a Gaussian integral. The result of the Gaussian integration in Eq. (46), which leads to a correction the saddle-point term, becomes

$$\sim \exp[-\mathcal{S}_0 - \mathcal{S}_1], \quad \mathcal{S}_1 = \frac{1}{2} \ln \left| \det \left[ \hat{\Lambda} \right] \right|, \quad \Lambda_{i\alpha; j\beta}(\chi^{(\text{sp})}) \equiv \left. \frac{\partial^2 \mathcal{S}_0(\chi)}{\partial \chi_{i\alpha} \partial \chi_{j\beta}} \right|_{\chi = \chi^{(\text{sp})}}, \quad (63)$$

where all the expressions are taken at  $\chi^{(\text{sp})}$ .

Calculating the matrix of the second-order derivatives directly from Eq. (45) one arrives at

$$\forall i \in \alpha: \quad \Lambda_{i\alpha;i\alpha}(\chi^{(\text{sp})}) = \frac{2 - q_i}{q_i - 1} [1 - m_i^2], \quad (64)$$

$$\forall \alpha, \beta \ni i, \quad \alpha \neq \beta: \quad \Lambda_{i\alpha;i\beta}(\chi^{(\text{sp})}) = \frac{1 - m_i^2}{q_i - 1}, \quad (65)$$

$$\forall i, j \in \alpha, \quad i \neq j: \quad \Lambda_{i\alpha;j\alpha}(\chi^{(\text{sp})}) = -\mu_{ij}, \quad (66)$$

where all matrix elements between the pairs/links  $\{i, \alpha\}$  and  $\{j, \beta\}$  sharing neither a common bit nor a common factor/check node are zero. In Eq. (64,65,66)  $m_i$  and  $\mu_{ij}$  are the magnetizations and irreducible correlation functions, respectively, that are calculated within the saddle-point (BP) approximation [see Eqs. (A12,62)]. Direct calculation of the Gaussian integrals based on the problem-specific information on the BP saddle-point solutions and the quadratic form matrix (64,66), the latter also depending on the bare saddle-point solutions, provides a straightforward algebraic way of computing the partition function, magnetization, and any other spin-related objects within the Gaussian approximation.

A potential difficulty in the evaluation of Gaussian integrals originates from a relatively complex structure of the matrix  $\hat{\Lambda}$ . Specifically, the off-diagonal (66) term proportional to the irreducible pair correlation function induces coupling between different blocks related to the corresponding bits. In the following Subsection we analyze the Gaussian integrals perturbatively by expanding the off-diagonal term in an infinite series.

We will show that the only surviving terms in this expansion, after the Gaussian integrations are performed, correspond to loops in the factor graphs. We will demonstrate that the actual expansion parameter is the product over the loop of the terms  $\mu_{ij}/(1 - m_i^2)$ , evaluated at the saddle point.

### 1. Loop expansion in the Gaussian case

We start with introducing a convenient notation for the Gaussian integration

$$\langle A \rangle_{\text{bd}} \equiv \frac{\int \left( \prod_{p,\gamma}^{\gamma \in p} d\zeta_{p\gamma} \right) A \exp \left[ -\frac{1}{2} \zeta_{n\beta} \Lambda_{n\beta;p\gamma}^{(\text{bd})} \zeta_{p\gamma} \right]}{\int \left( \prod_{p,\gamma}^{\gamma \in p} d\zeta_{p\gamma} \right) \exp \left[ -\frac{1}{2} \zeta_{n\beta} \Lambda_{n\beta;p\gamma}^{(\text{bd})} \zeta_{p\gamma} \right]}, \quad (67)$$

where  $\hat{\Lambda}^{(\text{bd})}$  is the block (bit)-diagonal part  $\hat{\Lambda}^{(\text{off})}$  of  $\hat{\Lambda}$  defined by Eqs. (64,66) with the off-block-diagonal part of  $\hat{\Lambda}$ , described by Eq. (65) being ignored.

An important object  $P_{i\alpha;j\beta} = \langle \zeta_{i\alpha} \zeta_{j\beta} \rangle_{\text{bd}}$  in the expansion with respect to  $\hat{\Lambda}^{(\text{off})}$  will be referred to as a propagator following the traditional physics jargon of the Feynmann diagram expansion. It follows from Eq. (64,65) that the only non-zero component of the propagator is represented by

$$\alpha \neq \beta, \quad \alpha, \beta \ni i: \quad P_{i\alpha;i\beta} = \frac{1}{1 - m_i^2}. \quad (68)$$

Note that the propagator has an interesting ‘‘fermionic-repulsive’’ feature: for a fixed bit  $i$  it is strictly zero for coinciding factor/check indices, i.e.  $P_{i\alpha;i\alpha} = 0$ . In addition to the ‘‘propagator’’, the off-block-diagonal term is represented by a ‘‘vertex’’. The vertex term is nonzero only for

$$i \neq j, \quad i, j \in \alpha: \quad V_{i\alpha;i\beta} = \mu_{ij}. \quad (69)$$

It is also convenient to introduce a graphical notations for both the propagator and the vertex, (see the left part of Fig. 2).

The correction to the partition function adopts the following form

$$Z_g = \left\langle \exp \left[ -\frac{1}{2} \zeta_{n\beta} \Lambda_{n\beta;p\gamma}^{(\text{off})} \zeta_{p\gamma} \right] \right\rangle_{\text{bd}} = \sum_{n=0}^{\infty} \frac{1}{2^n n!} \left\langle \left[ -\zeta_{l\beta} \Lambda_{l\beta;p\gamma}^{(\text{off})} \zeta_{p\gamma} \right]^n \right\rangle_{\text{bd}}, \quad (70)$$

where the full partition function of the model is approximated as  $Z \approx Z_0 Z_g$ . Each term in the sum on the rhs of Eq. (70) can be represented by a diagram. For an  $n$ -th order term the diagram contains  $n$ -vertices. The Gaussian

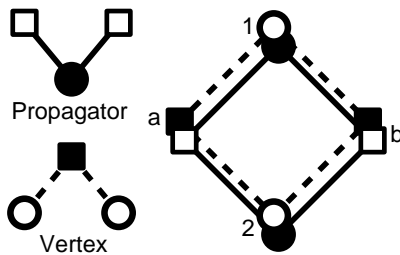


FIG. 2: Gaussian approximation about the BP saddle-point. Diagrams for the propagator and the vertex are shown on the left. The right plot illustrates a loop contribution. The example corresponds to a loop in the model shown in the upper left corner of Fig. (1). A leg of a vertex (dashed line) should pair with a leg of a propagator (solid line). No unpaired legs are allowed.

integration that corresponds to each term is performed in the following way. We first consider all possible Wick decompositions of the product of  $2n$   $\zeta$ -terms in  $n$  pairs. Each pair in the product results in the corresponding propagator. The  $n$ -th order term on the rhs of Eq. (70) naturally decomposes into a sum of  $n(n-1)$  terms each equal to a product of  $n$ -propagators and  $n$ -vertexes. The key observation is that only very few of the terms survive due to the specific structure of the propagators (73) and the vertexes (74). Indeed, only those terms do not vanish that consist of the propagators and vertexes, coupled through their legs and forming a loop in the model factor graph. The structure is illustrated in Fig. 2. It is common for the Feynman diagrammatic techniques that the natural object is the logarithm  $\ln(Z_g)$  of the partition function, since only connected diagrams, i.e. the ones that cannot be decomposed into a product of other diagrams, contribute to the object. This results in

$$\ln(Z_g) = \sum_C \frac{\prod_{i,j \in \alpha} \mu_{ij}}{\prod_{i \in C} (1 - m_i^2)}, \quad (71)$$

where loops  $C$  are defined as closed directed self-avoiding paths in the model factor graph that pass from a bit to a factor/check and then from a factor/check to a bit, etc, in such a way that returns from a check that belongs to the path back to the preceding bit are not allowed. An example of a loop is shown in Fig. 2.

### E. Loop calculus via Integral Representation

The Gaussian fluctuations analysis is justified only if the higher-order (third-, fourth-, etc) corrections to the Gaussian approximation are small compared to the major saddle-point and Gaussian contributions, and the expansion is controlled by some parameter. Jumping ahead we know that the loop expansion exposed by the Gaussian approximation is the correct one, in the sense that the connected loops contributions (no branching) provides the leading correction with respect to the branching parameter. However, to see how this general loop expansion actually works we need to expand the effective action to all orders around the saddle point and classify an infinite number of perturbative terms, which seems a nightmare.

Fortunately, there is a way out of this technical problem that allows to account for all-order corrections simultaneously. The method is based on introducing a set of new variables  $\zeta_{i\alpha} \equiv \chi_{i\alpha} - \chi_{i\alpha}^{(sp)}$  followed by explicit decomposition of the integrand in Eq. (45) as a product of two non-Gaussian (with respect to the fields  $\zeta_{i\alpha}$ ) terms, which are diagonal

in the bit and factor/check representations, respectively:

$$Z \sim \int \left[ \prod_i \prod_\alpha d\zeta_{i\alpha} \right] \prod_i P_i \left( \zeta; \chi^{(sp)} \right) \prod_\alpha V_\alpha \left( \zeta; \chi^{(sp)} \right), \quad (72)$$

$$P_i \equiv \frac{\prod_{\alpha \ni i} \left[ \sum_{\pi_\alpha} f_\alpha(\pi_\alpha) \exp \left( \sum_{j \in \alpha} \pi_\alpha^{(j)} \chi_{j\alpha}^{(sp)} \right) \exp \left( \pi_\alpha^{(i)} \zeta_{i\alpha} \right) \right]}{\left[ \cosh \left( \sum_{\alpha \ni i} (\chi_{i\alpha}^{(sp)} + \zeta_{i\alpha}) / (q_i - 1) \right) \right]^{q_i - 1}}, \quad (73)$$

$$V_\alpha \equiv \frac{\sum_{\pi_\alpha} f_\alpha(\pi_\alpha) \exp \left( \sum_{j \in \alpha} \pi_\alpha^{(j)} [\chi_{i\alpha}^{(sp)} + \zeta_{i\alpha}] \right)}{\prod_{i \in \alpha} \left[ \sum_{\pi_\alpha} f_\alpha(\pi_\alpha) \exp \left( \sum_{j \in \alpha} \pi_\alpha^{(j)} \chi_{j\alpha}^{(sp)} \right) \exp \left( \pi_\alpha^{(i)} \zeta_{i\alpha} \right) \right]}. \quad (74)$$

Here we introduced the same factor to the numerator of  $P$  and denominator of  $V$ , respectively, that is local both in bit and check representations. The rational behind such a decomposition choice is to ensure that in the of case of the Gaussian approximate perturbative analysis of the effective action all correlations within a block associated with the same bit are all included in the ‘‘propagator’’ term  $P$ , while the inter-bit interaction appear only in the ‘‘vertex’’ counterpart  $V$ .

We further introduce a set of convenient notations that will allow to substantially simplify calculations:

$$\forall \alpha \neq \beta: \langle A(\pi_\alpha) B(\pi_\beta) \rangle_\pi = \langle A(\pi_\alpha) \rangle_{\pi_\alpha} \langle B(\pi_\beta) \rangle_{\pi_\beta}, \quad (75)$$

$$\left\langle A(\pi_\alpha) \right\rangle_{\pi_\alpha} \equiv \frac{\sum_{\pi_\alpha} A(\pi_\alpha) f_\alpha(\pi_\alpha) \exp \left( \sum_{i \in \alpha} \pi_\alpha^{(i)} \chi_{i\alpha}^{(bp)} \right)}{\sum_{\pi_\alpha} f_\alpha(\pi_\alpha) \exp \left( \sum_{i \in \alpha} \pi_\alpha^{(i)} \chi_{i\alpha}^{(sp)} \right)}. \quad (76)$$

Using the notation, the ‘‘propagator’’ and ‘‘vertex’’ terms can be recast as follows

$$P_i = \frac{\prod_{\alpha \ni i} [\cosh \zeta_{i\alpha} + m_i \sinh \zeta_{i\alpha}]}{\left[ \cosh \left( \sum_{\alpha \ni i} (\chi_{i\alpha}^{(sp)} + \zeta_{i\alpha}) / (q_i - 1) \right) \right]^{q_i - 1}}, \quad (77)$$

$$V_\alpha = \left[ \sum_{\pi_\alpha} f_\alpha(\pi_\alpha) \exp \left( \sum_{i \in \alpha} \pi_\alpha^{(i)} \chi_{i\alpha}^{(sp)} \right) \right] \left\langle \prod_{i \in \alpha} \left( 1 + \frac{(\pi_\alpha^{(i)} - m_i) \tanh \zeta_{i\alpha}}{1 + m_i \tanh \zeta_{i\alpha}} \right) \right\rangle_{\pi_\alpha}. \quad (78)$$

Of course, the number of terms in the series will grow exponentially with the size, very much like in the original formulation of the problem. However, wise classification of the terms followed by selecting (and calculating) a small number of relevant terms allows not only to extract the BP approximation, but more importantly the leading-order corrections to BP. The leading-order corrections/terms will be associated with shortest loops on the Tanner graph, and this transparent geometrical interpretation will be coming through diagrammatic representation of the perturbative terms. Note, that the diagrammatic technique we develop here is of a special kind. The major peculiarity of the technique is the non-Gaussian form of the  $P$ -term in Eq. (74). Our approach is technically reminiscent of the celebrated Vaks-Larkin-Pikin approach [24], used to calculate non-perturbative corrections to ferromagnetic ground state in magnets. The reference is not precise as it only means to emphasize a vague structural relation of our method to the one introduced in the classical paper [24] where the ‘‘propagator’’  $P$ -term was also non-Gaussian.

We are now in a position to discuss a typical structure of the integrals over  $\zeta$  for individual terms (diagrams). We notice that an individual integral over all possible  $\zeta$  variables always decomposes into a product of independent integrals, each over the block of variables related to a bit. The simplest integral corresponds to a bit with all edges connected to it being uncolored:

$$\begin{aligned} I_{0;i} &\equiv \int \prod_{\alpha \ni i} d\chi_{i\alpha} P_i \left( \frac{1+m_i}{2} \right)^{q_i} \exp \left[ - \sum_{\alpha \ni i} \chi_{i\alpha}^{(sp)} \right] + \left( \frac{1-m_i}{2} \right)^{q_i} \exp \left[ \sum_{\alpha \ni i} \chi_{i\alpha}^{(sp)} \right] \\ &= \frac{(1-m_i^2)^{(q_i-1)/2}}{2^{q_i-1}} = \frac{\cosh \left( \sum_{\alpha \ni i} \chi_{i\alpha}^{(sp)} / (q_i - 1) \right)^{1-q_i}}{2^{q_i-1}}, \end{aligned} \quad (79)$$

where one uses the saddle-point relation

$$\exp\left(\sum_{\alpha \ni i} \chi_{i\alpha}^{(sp)}\right) = \left(\frac{1+m_i}{1-m_i}\right)^{(q_i-1)/2}. \quad (80)$$

Combining Eqs. (79,80) and substituting the result in Eq. (72) we obtain for the first term in the series for the partition function

$$Z_0 \sim \frac{\prod_{\alpha} \sum_{\pi_{\alpha}} f_{\alpha}(\pi_{\alpha}) \exp\left(\sum_{i \in \alpha} \pi_{\alpha}^{(i)} \chi_{i\alpha}^{(sp)}\right)}{\prod_i \cosh\left(\sum_{\alpha \ni i} \chi_{i\alpha}^{(sp)} / (q_i - 1)\right)^{1-q_i}}, \quad (81)$$

which exactly reproduces the aforementioned saddle-point result.

For the general  $p$ -order term one arrives at

$$\begin{aligned} I_{p;i,\{\alpha_l; l=1,\dots,p, \alpha_l \in i\}} &\equiv \int \prod_{\alpha \ni i} d\chi_{i\alpha} P_i \prod_{l=1}^p \frac{\tanh \zeta_{i\alpha_l}}{(1+m_i \tanh \zeta_{i\alpha_l})} \\ &= \frac{\exp\left[-\sum_{\alpha \ni i} \chi_{i\alpha}^{(sp)}\right]}{2^{q_i}} (1+m_i)^{q_i-p} + (-1)^p \frac{\exp\left[\sum_{\alpha \ni i} \chi_{i\alpha}^{(sp)}\right]}{2^{q_i}} (1-m_i)^{q_i-p} \\ &= I_{0;i} \frac{(1-m_i)^{p-1} + (-1)^p (1+m_i)^{p-1}}{2(1-m_i^2)^{p-1}}. \end{aligned} \quad (82)$$

The resulting expression for the entire series derived directly from Eqs. (72,77,78) and Eq. (82) is given by Eqs. (8,9,10).

#### IV. CONCLUSIONS

We conclude with presenting a brief outline for our ongoing and future research activities on the way of extending the loop calculus detailed in this paper.

Gauge invariance of the vertex models have been discussed above in the context of two specific representations we utilized to derive the loop series formula. However, this important notion allows more universal and mathematically accurate formulation. For this purpose, it is convenient to introduce the notion of a graphic tensor and corresponding graphic trace (convolution). The graphic trace concept generalizes the standard (in statistical mechanics) transfer matrix approach to the models defined using arbitrary graphs. This allows to formulate the loop expansion, the BP equations, as well as the Bethe free energy, in a gauge-invariant form. The loop expansion becomes nothing more than a representation of the partition function as a sum over all possible configurations using a special BP gauge. The graphical trace and the unifying gauge-invariant approach will be discussed in details elsewhere [25]. The universal formulation allows for a natural and straightforward extension of the loop calculus to more general statistical models that operate with non-binary alphabets (e.g. Potts model on a graph). This general problem will also be discussed in [25].

More generally, we anticipate that the loop calculus can be extended to any classical models residing in graphs that are formulated in terms of continuous fields of Abelian and non-Abelian origin, e.g.  $O(2)$  and  $O(3)$  models, respectively. Moreover, the approach should also work for Quantum models and fields, e.g. quantum Heisenberg model on a graph. The latter may be of substantial interest for developing new approaches in quantum information theory.

Loop series offers an exact representation for the partition function, and also correlation functions, that can be used for improving approximate algorithms. This should be understood as follows. Many problems in statistical physics, information and computer sciences are intractable, in the sense that the number of steps required to accomplish a computation (i.e. to calculate an observable) grows exponentially with the system size. Then the issue of an approximation and related approximate computational algorithm emerges. Development of a sequence of approximations with gradually increasing complexity becomes an important task. On the one hand, the higher is the term in the sequence, the better it approximates the full answer. On the other hand, the complexity should be linear or polynomial for at least some number of low-order terms. Given that the first term in the loop series is the BP term, which is known to constitute already a very efficient approximation/algorithm, one can use the higher-order loop corrections as a regular way of the BP-algorithm improvement.

The loop series also introduces an explicit BP-measure on the graph: any loop contribution can be expressed in terms of local objects, magnetizations and irreducible correlation functions calculated within BP. Therefore, looking for individual loop contributions that dominate the correction to the bare BP approximation constitutes a particularly attractive and computationally feasible strategy [26]. As a side remark we note that various options are available for calculating the bare BP contribution and estimating the magnetizations and irreducible correlation functions within BP. First of all, one may use the original iterative algorithm of Gallager [8]. Linear programming approach of [27] is another very attractive possibility at large signal-to-noise ratios in the cases when the iterative BP does not converge. Finally, one may develop an iterative relaxation algorithm that is guaranteed to converge to a true minimum of the Bethe free energy [28]. Such an algorithm is expected to perform better than the linear programming algorithm at finite temperatures.

We anticipate the proposed scheme to work very well in many cases, especially for the graphs that are locally tree-like. The models with long loops emerge naturally in the context of decoding of LDPC codes [8, 11, 12] and also in  $K$ -SAT satisfiability problem in computer science [14, 15, 16].

The loop series can also be very useful for theoretical analysis of problems with disorder [29], e.g. of the random graph type [30, 31]. The goal here is to calculate the loop corrections to various disorder-averaged correlation functions. A particularly interesting question is to differentiate contributions that originate from loops of different sizes. Depending on the regime one may expect either dominance of some limited number of shortest loops, or a distributed effect of many loops. Thus, for the Viana-Bray model [30], which contains a large number of short loops, considered in the high-temperature regime, the latter possibility was reported in the formal  $1/N$  replica expansion [17]. The leading correction to the BP expression for the averaged free energy is dominated by a combined effect of many long loops. Further analysis of this and other models, especially the ones corresponding to expurgated ensembles of random graphs modeling LDPC codes with large girth [32], is required to clarify the statistical role of loops of different lengths.

Finally, we are optimistic about using the loop calculus developed in this paper for further analysis and algorithmic exploration of the standard lattice models, i.e regular structures with many short loops. A particularly interesting yet challenging direction of research would be using the loop calculus, which naturally differentiates the loops of different sizes and shapes, for analysis of the critical point behavior in the lattice models.

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## APPENDIX A: BETHE FREE ENERGY

In this Appendix we reproduce a derivation of the Belief Propagation equation based on the Bethe Free energy variational principle, following closely the description of [7], e.g. translating it to our notations. We describe the Bethe free energy approach for the factor graph model and general vertex models in the two subsequent Subsections, respectively.

### 1. Bethe Free energy for the factor graph model

In this approach trial probability distributions, called beliefs, are introduced both for bits and checks  $b_i$  and  $b_\alpha$ , respectively, where  $i = 1, \dots, N$ ,  $\alpha = 1, \dots, M$ . Each belief depends on the corresponding spin realization. Thus, a belief at a bit actually consists of two probabilities,  $b_i(+)$  and  $b_i(-)$ , and we use a natural notation  $b_i(\sigma_i)$ . There are  $2^k$  beliefs defined at a check,  $k$  being the number of bits connected to the check, and we introduce vector notation  $\sigma_\alpha = (\sigma_{i_1}, \dots, \sigma_{i_k})$  where  $i_1, \dots, i_k \in \alpha$  and  $\sigma_i = \pm 1$ . Beliefs, as corresponding probabilities satisfy the following inequality constraints

$$0 \leq b_i(\sigma_i), b_\alpha(\sigma_\alpha) \leq 1, \quad (\text{A1})$$

the normalization constraints

$$\sum_{\sigma_i} b_i(\sigma_i) = \sum_{\sigma_\alpha} b_\alpha(\sigma_\alpha) = 1, \quad (\text{A2})$$

as well as the consistency (between bits and checks) constraints

$$\sum_{\sigma_\alpha \setminus \sigma_i} b_\alpha(\sigma_\alpha) = b_i(\sigma_i), \quad (\text{A3})$$



where  $\sigma_\alpha \setminus \sigma_i$  stands for all possible configurations of  $\sigma_j$  with  $j \in \alpha, j \neq i$ .

The Bethe Free energy is defined as a difference of the Bethe self-energy and the Bethe entropy,

$$F_{Bethe} = U_{Bethe} - H_{Bethe}, \quad (\text{A4})$$

defined as

$$U_{Bethe} = - \sum_{\alpha} \sum_{\sigma_{\alpha}} b_{\alpha}(\sigma_{\alpha}) \ln f_{\alpha}(\sigma_{\alpha}), \quad (\text{A5})$$

$$H_{Bethe} = - \sum_{\alpha} \sum_{\sigma_{\alpha}} b_{\alpha}(\sigma_{\alpha}) \ln b_{\alpha}(\sigma_{\alpha}) + \sum_i (q_i - 1) \sum_{\sigma_i} b_i(\sigma_i) \ln b_i(\sigma_i), \quad (\text{A6})$$

where  $\sigma_{\alpha} = (\sigma_{i_1}, \dots, \sigma_{i_k}), i_1, \dots, i_k \in \alpha$  and  $\sigma_i = \pm 1$ . The entropy term for a bit enters Eq. (A4) with the coefficient  $1 - q_i$  to account for the right counting of the number of configurations for a bit: if all entries for a bit (e.g. into the check term) are counted the total counting should give +1 for the bit.

Note, that the definition of  $f_{\alpha}$  according to Eq. (A5) is not unique. A convenient choice of the factor function describing an LDPC code would be

$$f_{\alpha}(\sigma_{\alpha}) \equiv \exp \left( \sum_{i \in \alpha} h_i \sigma_i / q_i \right) \delta \left( \prod_{i \in \alpha} \sigma_i, 1 \right). \quad (\text{A7})$$

Optimal configurations of beliefs are the ones that minimize the Bethe Free energy (A4) subject to the constraints (A1,A2,A3). Introducing the constraints as the Lagrange multiplier term to the effective Lagrangian

$$L = F_{Bethe} + \sum_{\alpha} \gamma_{\alpha} \left( \sum_{\sigma_{\alpha}} b_{\alpha}(\sigma_{\alpha}) - 1 \right) + \sum_i \gamma_i \left( \sum_{\sigma_i} b_i(\sigma_i) - 1 \right) + \sum_i \sum_{\alpha \ni i} \sum_{\sigma_i} \lambda_{i\alpha}(\sigma_i) \left( b_i(\sigma_i) - \sum_{\sigma_{\alpha} \setminus \sigma_i} b_{\alpha}(\sigma_{\alpha}) \right) \quad (\text{A8})$$

and looking for the extremum with respect to all possible beliefs leads to

$$\frac{\delta L}{\delta b_{\alpha}(\sigma_{\alpha})} = 0 \quad \Rightarrow \quad b_{\alpha}(\sigma_{\alpha}) = f_{\alpha}(\sigma_{\alpha}) \exp \left[ -\gamma_{\alpha} - 1 + \sum_{i \in \alpha} \lambda_{i\alpha}(\sigma_i) \right], \quad (\text{A9})$$

$$\frac{\delta L}{\delta b_i(\sigma_i)} = 0 \quad \Rightarrow \quad b_i(\sigma_i) = \exp \left[ \frac{1}{q_i - 1} \left( \gamma_i + \sum_{\alpha \ni i} \lambda_{i\alpha}(\sigma_i) \right) - 1 \right]. \quad (\text{A10})$$

Eqs. (A9,A10) complemented by the normalization and consistency constraints (A2,A3) form a close system of BP equations for the  $\lambda_{i\alpha}$  variables. In the LDPC case, described by Eq. (A7), BP equations are traditionally written in terms of  $\eta$ -fields defined on the edges according to

$$\eta_{i\alpha} \equiv \frac{\lambda_{i\alpha}(+) - \lambda_{i\alpha}(-)}{2} + \frac{h_i}{q_i}. \quad (\text{A11})$$

Substituting Eq. (A11) in Eqs. (A9,A10) one arrives at the following set of equations for the magnetization at a bit derived in two different ways

$$\sum_{\sigma_{\alpha}} \sigma_i b_{\alpha}(\sigma_{\alpha}) = \tanh \left( \eta_{i\alpha} + \tanh^{-1} \left( \prod_{\substack{j \neq i \\ j \in \alpha}} \tanh \eta_{j\alpha} \right) \right), \quad (\text{A12})$$

$$\sum_{\sigma_i} \sigma_i b_i(\sigma_i) = \tanh \left( \frac{\sum_{\alpha \ni i} (\lambda_{i\alpha}(+) - \lambda_{i\alpha}(-))}{2(q_i - 1)} \right). \quad (\text{A13})$$

Equating the right hand sides of Eqs. (A12,A13), using Eq. (A11) and making some simple manipulations one derives

$$\eta_{i\alpha} = h_i + \sum_{\substack{\beta \neq \alpha \\ \beta \ni i}} \tanh^{-1} \left[ \prod_{\substack{j \neq i \\ j \in \beta}} \tanh \eta_{j\beta} \right], \quad (\text{A14})$$

that is the BP system of equations for LDPC codes written in its standard form. (These equations are often described in the coding theory literature as stationary point equations for the sum product algorithm.)

## 2. Bethe free energy for the general vertex model

The variational approximation for the model that generalizes the factor graph case discussed in Appendix A 1, reads as follows. One minimizes the following Bethe free energy

$$F_{gvm} = \sum_a \sum_{\sigma_a} b_a(\sigma_a) \ln \left( \frac{b_a(\sigma_a)}{f_a(\sigma_a)} \right) - \sum_{a,c} \sum_{\sigma_{ac}} b_{ac}(\sigma_{ac}) \ln b_{ac}(\sigma_{ac}), \quad (\text{A15})$$

with respect to  $b_a(\sigma_a), b_{ac}(\sigma_{ac})$  fields under the conditions

$$\forall a, c; c \in a: 0 \leq b_a(\sigma_a), b_{ac}(\sigma_{a,c}) \leq 1, \quad (\text{A16})$$

$$\forall a, c; c \in a: \sum_{\sigma_a} b_a(\sigma_a) = \sum_{\sigma_{a,c}} b_{ac}(\sigma_{a,c}) = 1, \quad (\text{A17})$$

$$\forall a, c; c \in a: b_{ac}(\sigma_{ac}) = \sum_{\sigma_a \setminus \sigma_{ac}} b_a(\sigma_a) = \sum_{\sigma_c \setminus \sigma_{ac}} b_c(\sigma_c), \quad (\text{A18})$$

where as usual we assume  $\sigma_{ac} = \sigma_{ca}$ . The second term on the rhs of Eq. (A15) is the entropy term which takes care of the ‘‘double’’ counting’’ of the link contribution: any link enters twice in the entropy part of the first term on the rhs of Eq. (A15).

Extension of these formulas to the orientable vertex model case is straightforward. It is achieved by partitioning the entire family of vertices  $\{a\}$  into two sub-families  $\{i\}$  and  $\{\alpha\}$ . After that one just needs to replicate Eqs. (A15,A16,A17) in the bit and check versions respectively, while Eq. (A19) adopts the following form

$$\forall i, \alpha; i \in \alpha: \sum_{\sigma_i \setminus \sigma_{i\alpha}} b_i(\sigma_i) = \sum_{\sigma_\alpha \setminus \sigma_{i\alpha}} b_\alpha(\sigma_\alpha). \quad (\text{A19})$$

Furthermore, considering the case of the orientable vertex model and substituting a particular form of the  $f_i(\sigma_i)$  correspondent to Eq. (4), we finds that Eq. (A15) turns into Eq. (A4,A5,A6) under a natural substitution

$$b_i(\sigma_i) = \begin{cases} b_i(\sigma_i), & \sigma_{i\alpha} = \sigma_{i\beta} \quad \forall \alpha, \beta \ni i \\ 0, & \text{otherwise.} \end{cases} \quad (\text{A20})$$

## APPENDIX B: SINGLE LOOP EXAMPLE

This Appendix serves an illustrative purpose: We show directly how the loop formula (8) works for a simple example of the factor graph model (1) with a single loop (two bits and two checks, see Fig. 3). For this simple model the belief-propagation equations (A9,A10) adopt the following form

$$\text{for } \alpha, \beta = a, b; \beta \neq \alpha: b_\alpha(\sigma_1, \sigma_2) = \frac{f_\alpha(\sigma_1, \sigma_2) d_{1\beta}^{\sigma_1/2} d_{2\beta}^{\sigma_2/2}}{\sum_{\sigma'_{1,2}} f_\alpha(\sigma'_1, \sigma'_2) d_{1\beta}^{\sigma'_1/2} d_{2\beta}^{\sigma'_2/2}}, \quad (\text{B1})$$

$$\text{for } i = 1, 2: b_i(\sigma_i) = \frac{d_{ia}^{\sigma_i/2} d_{ib}^{\sigma_i/2}}{\sum_{\sigma'_i} d_{ia}^{\sigma'_i/2} d_{ib}^{\sigma'_i/2}} \quad (\text{B2})$$

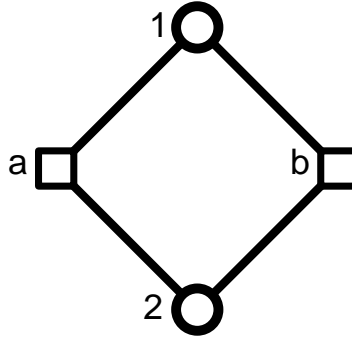


FIG. 3: Factor graph for the single loop model consisting of 2 nodes and 2 bits.

where the factor functions  $f_a(\sigma_1, \sigma_2)$ ,  $f_b(\sigma_1, \sigma_2)$ , defined for  $\sigma_{1,2} = \pm 1$  are considered to be arbitrary. Eqs. (B1,B2) complemented by the consistency conditions (A3) are reduced to the set of quadratic equations that can be solved explicitly yielding

$$d_{1a} = \left( -f_a(-, -)f_b(-, -) - f_a(-, +)f_b(-, +) + f_a(+, -)f_b(+, -) + f_a(+, +)f_b(+, +) \right. \\ \left. \left[ 4(f_b(-, -)f_a(-, +) + f_b(+, -)f_a(+, +))(f_a(-, -)f_b(-, +) + f_a(+, -)f_b(+, +)) \right. \right. \\ \left. \left. (f_a(-, -)f_b(-, -) - f_a(-, +)f_b(-, +) + f_a(+, -)f_b(+, -) - f_a(+, +)f_b(+, +))^2 \right]^{1/2} \right) \\ \times [2(f_a(-, -)f_b(+, -) + f_a(-, +)f_b(+, +))]^{-1}, \quad (\text{B3})$$

where the BP expressions for  $d_{1b}$ ,  $d_{2a}$  and  $d_{2b}$  can be derived making proper permutations of indices and arguments in Eq. (B3). Using these solutions we arrive at the following expressions for the partition function calculated within the BP-approach:

$$Z_0 = \frac{\prod_{\alpha} \sum_{\sigma_{1,2}}^{\beta \neq \alpha} f_{\alpha}(\sigma_1, \sigma_2) d_{1\beta}^{\sigma_1/2} d_{2\beta}^{\sigma_2/2}}{\prod_i \sum_{\sigma_i} d_{ia}^{\sigma_i/2} d_{ib}^{\sigma_i/2}} \\ = \frac{1}{2} \left( f_a(-, -)f_b(-, -) + f_a(-, +)f_b(-, +) + f_a(+, -)f_b(+, -) + f_a(+, +)f_b(+, +) \right. \\ \left. + \left[ 4(f_b(-, -)f_a(-, +) + f_b(+, -)f_a(+, +))(f_a(-, -)f_b(-, +) + f_a(+, -)f_b(+, +)) \right. \right. \\ \left. \left. + (f_a(-, -)f_b(-, -) - f_a(-, +)f_b(-, +) + f_a(+, -)f_b(+, -) - f_a(+, +)f_b(+, +))^2 \right]^{1/2} \right). \quad (\text{B4})$$

Bit magnetizations as well as irreducible correlation functions at the checks are found upon direct substitution of (B3) and similar expressions for the other  $d$ -variables in terms of the factor-functions into

$$i = 1, 2: \quad m_i = \sum_{\sigma_i} \sigma_i b_i(\sigma_i), \quad (\text{B5})$$

$$\alpha = a, b: \quad \mu_{\alpha} = \sum_{\sigma_1, \sigma_2} (\sigma_1 - m_1)(\sigma_2 - m_2) b_{\alpha}(\sigma_1, \sigma_2). \quad (\text{B6})$$

Substituting these results, together with Eq. (B4), into the loop expression Eq. (8) for the model partition function we obtain

$$Z = Z_0 \left( 1 + \frac{\mu_a \mu_b}{(1 - m_1^2)(1 - m_2^2)} \right) \\ = f_a(-, -)f_b(-, -) + f_a(-, +)f_b(-, +) + f_a(+, -)f_b(+, -) + f_a(+, +)f_b(+, +), \quad (\text{B7})$$

which coincides with the exact expression for the model partition function that can be evaluated directly.

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