
Negative correlations for trees, forests, and Potts models

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Combinatorial Problems raised by Statistical Mechanics
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- * **Mason's conjecture**
 - * **Rayleigh monotonicity**
 - * **negative correlation conditions**
 - * **a probabilistic conjecture**
 - * **the Grimmett-Winkler conjecture**
 - * **two-sums and the Potts-Rayleigh condition**
 - * *et cetera, et cetera...*
-

Mason's conjecture (1972)

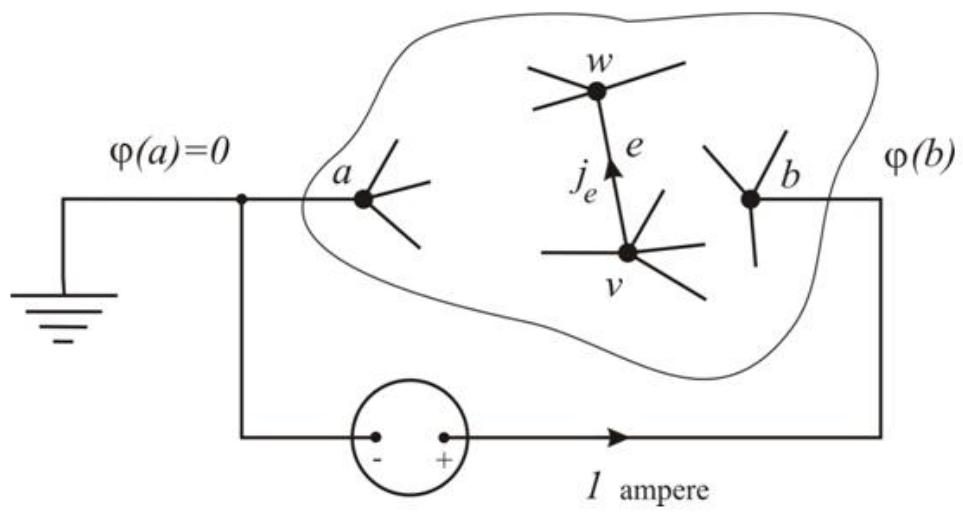
$G=(V,E)$ a connected graph with m edges and n vertices.

$I(k)$ = number of k -edge spanning forests of G .

Conjecture: for all $0 < k < n-1$:

$$\frac{I_k^2}{\binom{m}{k}^2} \geq \frac{I_{k-1}}{\binom{m}{k-1}} \cdot \frac{I_{k+1}}{\binom{m}{k+1}}$$

Effective conductance of a graph (Kirchhoff, 1847)



Effective conductance of a graph (*Kirchhoff, 1847*)

$$y_{ab}(G; \bar{y}) = \frac{1}{\varphi(b)} = \frac{T(G; \bar{y})}{T(G / ab; \bar{y})}$$

in which

$$T(H; \bar{y}) = \sum_T \bar{y}^T$$

is the sum of

$$\bar{y}^T = \prod_{e \in T} y_e$$

over all spanning trees T of H – that is,
the *spanning tree enumerator* of H .

Rayleigh monotonicity

for any edge e of G :

$$\frac{\partial}{\partial y_e} \chi_{ab}(G; \vec{y}) \geq 0$$

provided that all edge-conductances $y(e)$ are positive.

Rayleigh monotonicity: for distinct edges e, f of G :

$$\Delta G\{e, f\} = G_e^f G_f^e - G_{ef} G^{ef} \geq 0$$

provided that all edge-conductances are positive.

Here, G stands for the spanning tree enumerator of the graph G .

subscript — contract the edge

superscript — delete the edge

A more general framework....

For a finite set E

$$\vec{y} = \{y_e : e \in E\}$$

A *weight function*

$$\omega : 2^E \rightarrow [0, \infty)$$

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deletion $Z^e = Z|_{y_e=0}$

contraction $Z_e = \frac{\partial}{\partial y_e} Z$

A probabilistic interpretation

Give each parameter $y(c)$ a positive value.

Choose a subset S of E with probability $\frac{\omega(S)\bar{y}^S}{Z}$

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For distinct elements e, f of E ,
the covariance of the events $(e \text{ in } S)$ and $(f \text{ in } S)$ is

$$\text{Cov}(e, f) = -\frac{y_e y_f}{Z^2} \Delta Z\{e, f\}$$

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$$\text{Cov}(e, f) = -\frac{y_e y_f}{Z^2} \Delta Z\{e, f\} = y_e y_f \frac{\partial^2}{\partial y_e \partial y_f} \log Z$$

The Rayleigh condition

For any distinct e, f in E , if all $y(c)$ are positive then

$$\Delta Z\{e, f\} \geq 0$$

That is, any two distinct elements of E are **negatively correlated** for all choices of positive weights for the parameters.

Four interesting partition functions

correspond to these weight functions
associated with a (connected) graph $G=(V,E)$

- * spanning trees (B)
- * spanning forests (F)
- * connected spanning subgraphs (S)

$$\omega(S) = \begin{cases} 1 & \text{if } S \text{ has the correct form,} \\ 0 & \text{otherwise.} \end{cases}$$



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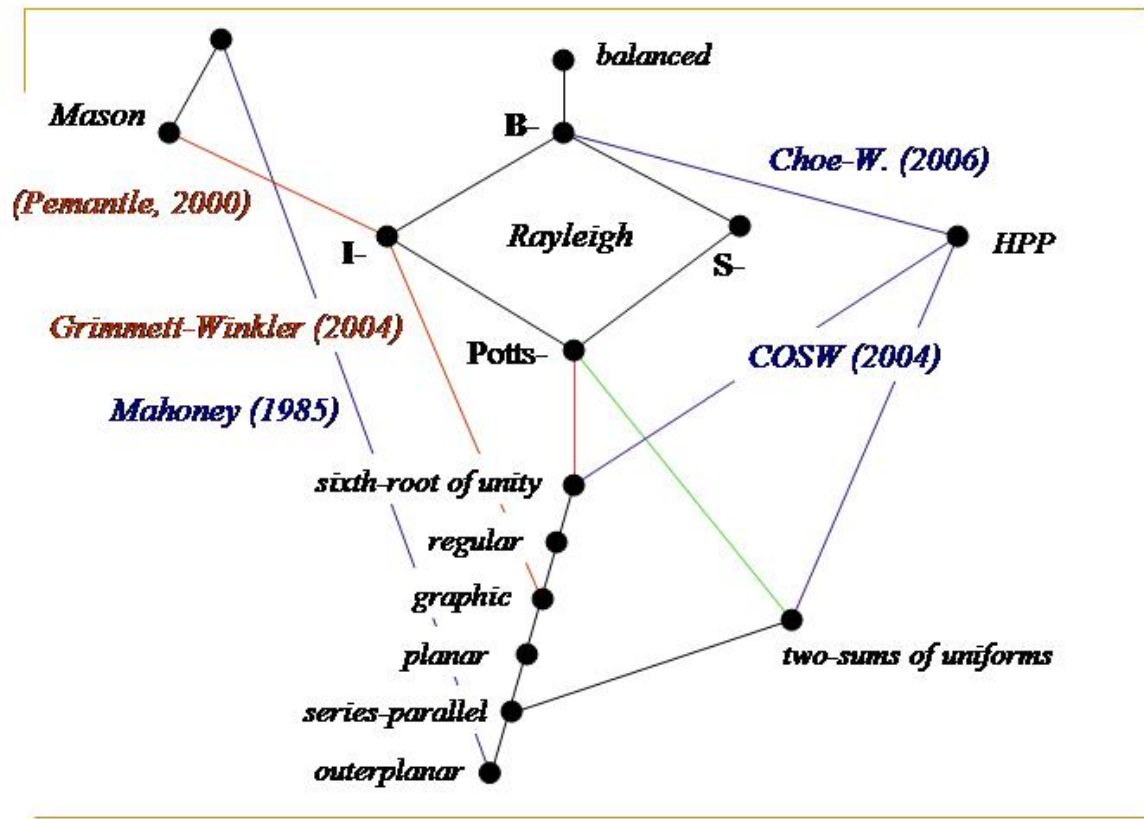
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- * Potts model

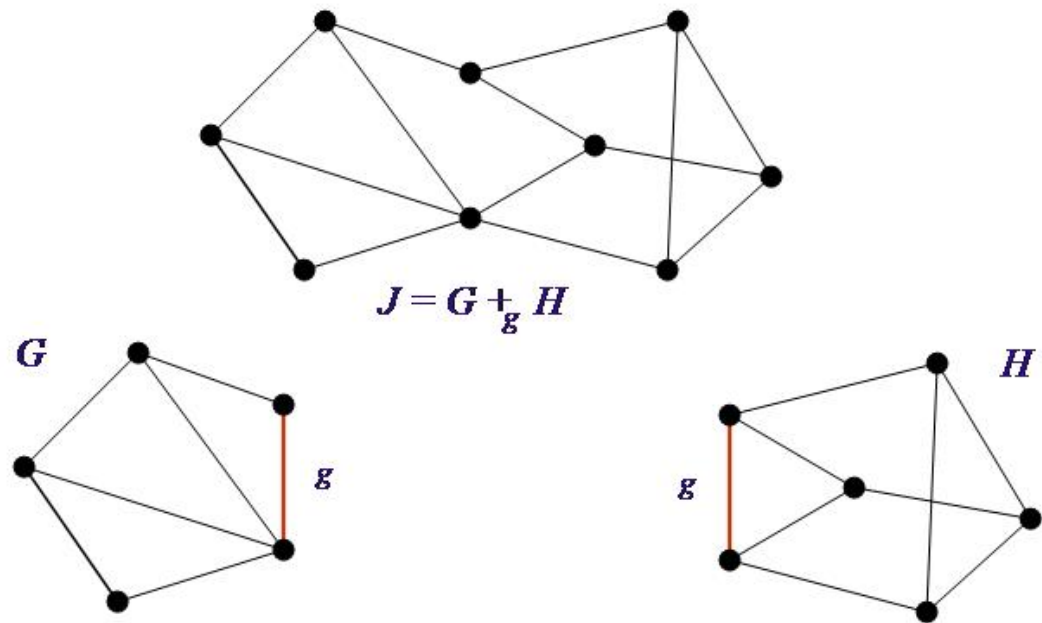
with a positive parameter q

if $G=(V,E)$ has n vertices and
 (V,S) has $c(S)$ components, then

$$\omega(S) = q^{c(S)-n}$$



The two-sum of G and H along g



Potts-model partition function of a two-sum

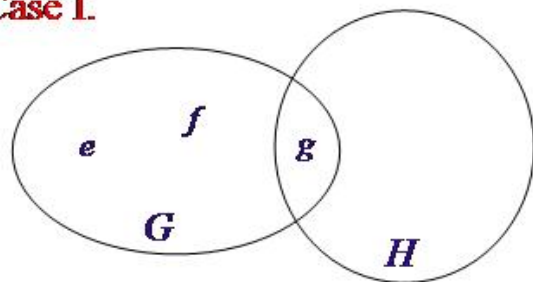
Let J be the two-sum of G and H along g .

Denote the partition function of
the Potts model of G by G , *et cetera*.

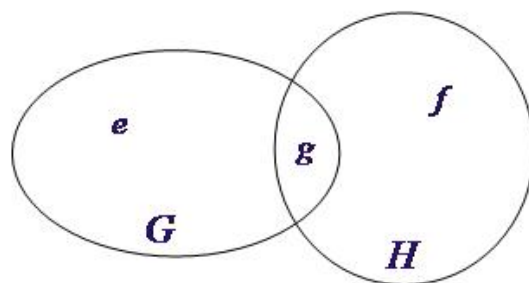
$$J = \frac{1}{1-q} \left(-qG^g H^g + G^g H_g + G_g H^g - G_g H_g \right)$$

Two cases for the Rayleigh difference $\Delta J\{e, f\} = J_e^f J_f^e - J_{ef} J^{ef}$

Case I.

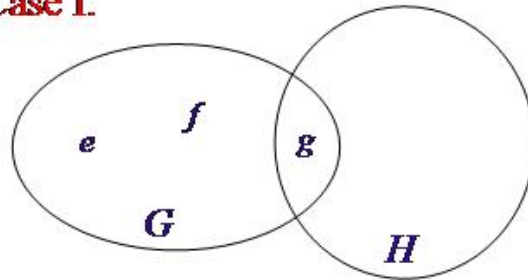


Case II.



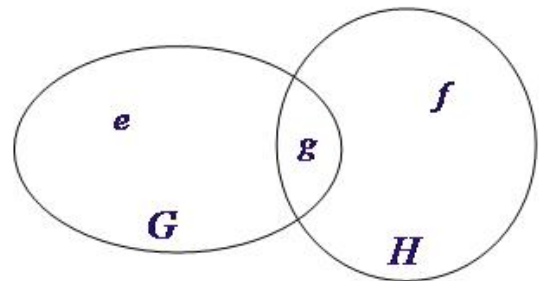
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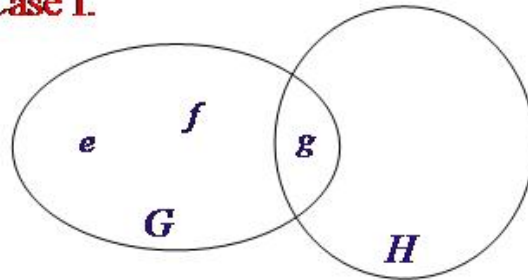
“simulate” H by a suitable substitution for $y(g)$ in G

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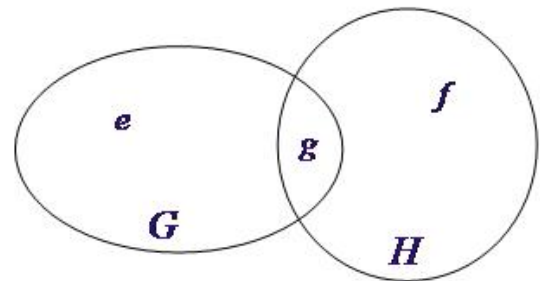
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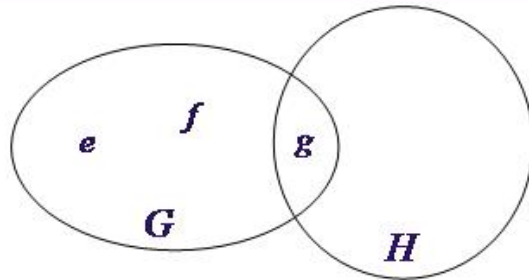


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Case II.

factor the Rayleigh difference as a product of Rayleigh differences

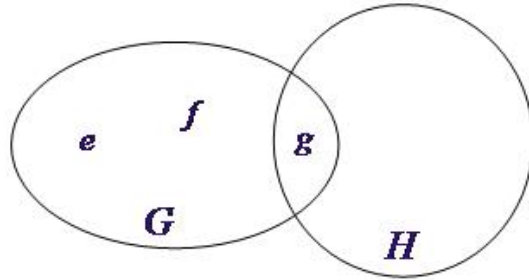




Case I.

$$G = G^g + y_g G_g$$

$$J = \frac{1}{1-q} (-qG^g H^g + G^g H_g + G_g H^g - G_g H_g)$$

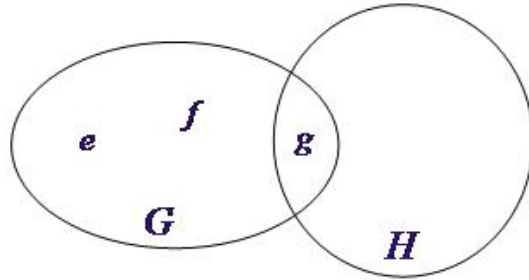


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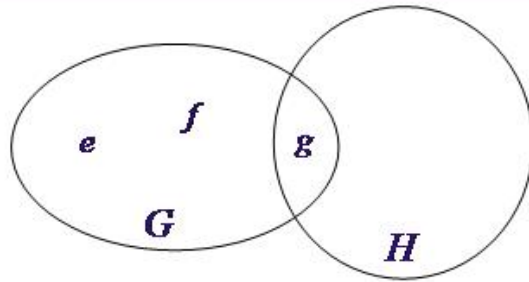
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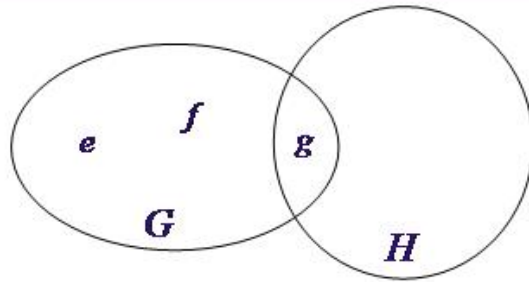
$$J = \frac{H^g(\eta - q)}{1-q} \left[G^g + \left(\frac{1-\eta}{\eta - q} \right) G_g \right]$$

where $\eta = H_g / H^g$



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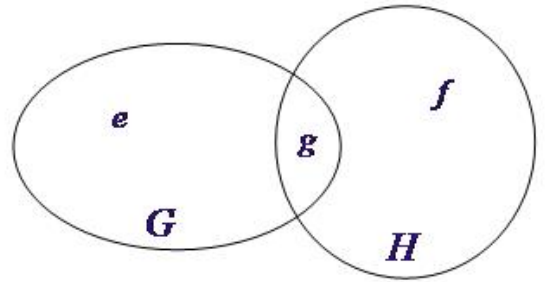
$$\Delta J\{e, f\} = \left(\frac{H^g(\eta - q)}{1 - q} \right)^2 \Delta G\{e, f\} \quad \text{where} \quad y_g = \frac{1 - \eta}{\eta - q}$$

If $0 < q < 1$ then $0 < q < \eta < 1$, so that $y_g > 0$. Hence

$$\Delta J\{e, f\} \geq 0$$

$$(1-q)J = -qG^g H^g + G^g H_g + G_g H^g - G_g H_g \quad \text{Case II.}$$

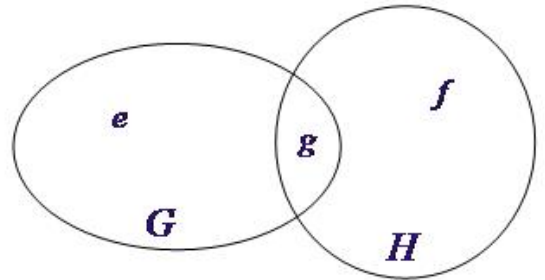
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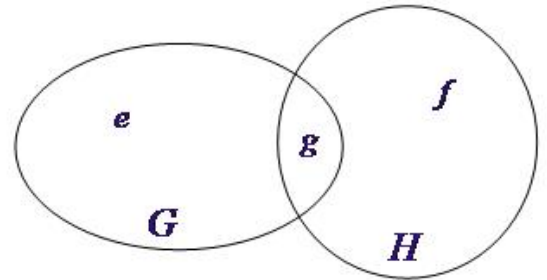


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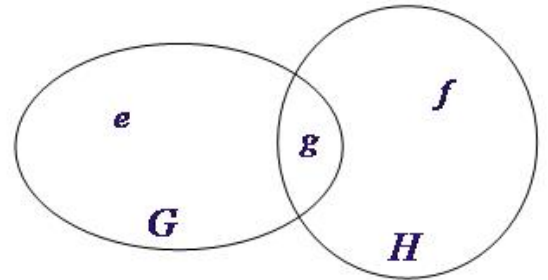
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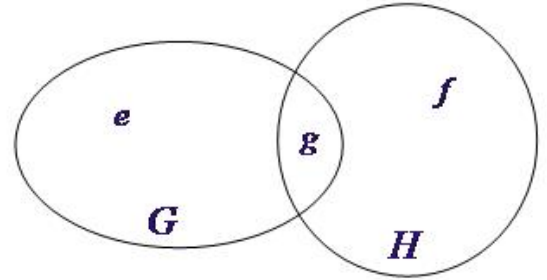
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$$- \sum \begin{pmatrix} (-qG_e^e H_f^e)(-qG_f^e H_e^e) & (-qG_e^e H_f^e)(+G_f^e H_f^e) & (-qG_e^e H_f^e)(+G_e^e H_e^e) & (-qG_e^e H_f^e)(-G_e^e H_f^e) \\ (+G_e^e H_e^e)(-qG_f^e H_e^e) & (+G_e^e H_e^e)(+G_f^e H_f^e) & (+G_e^e H_e^e)(+G_e^e H_e^e) & (+G_e^e H_e^e)(-G_e^e H_f^e) \\ (+G_e^e H_f^e)(-qG_f^e H_e^e) & (+G_e^e H_f^e)(+G_f^e H_f^e) & (+G_e^e H_f^e)(+G_e^e H_e^e) & (+G_e^e H_f^e)(-G_e^e H_f^e) \\ (-G_e^e H_e^e)(-qG_f^e H_e^e) & (-G_e^e H_e^e)(+G_f^e H_f^e) & (-G_e^e H_e^e)(+G_e^e H_e^e) & (-G_e^e H_e^e)(-G_e^e H_f^e) \end{pmatrix}$$

$$(1-q)^2 \Delta J\{e, f\} = (1-q)^2 (J_e^f J_f^e - J_f^e J_e^f) =$$

$$\sum \begin{pmatrix} (-qG_e^e H_e^e)(-qG_f^f H_f^f) & (-qG_e^e H_e^e)(+G_f^f H_f^f) & (-qG_e^e H_e^e)(+G_e^e H_e^e) & (-qG_e^e H_e^e)(-G_e^e H_e^e) \\ (+G_e^e H_e^e)(-qG_f^f H_f^f) & (+G_e^e H_e^e)(+G_f^f H_f^f) & (+G_e^e H_e^e)(+G_e^e H_e^e) & (+G_e^e H_e^e)(-G_e^e H_e^e) \\ (+G_e^e H_e^e)(-qG_f^f H_f^f) & (+G_e^e H_e^e)(+G_f^f H_f^f) & (+G_e^e H_e^e)(+G_e^e H_e^e) & (+G_e^e H_e^e)(-G_e^e H_e^e) \\ (-G_e^e H_e^e)(-qG_f^f H_f^f) & (-G_e^e H_e^e)(+G_f^f H_f^f) & (-G_e^e H_e^e)(+G_e^e H_e^e) & (-G_e^e H_e^e)(-G_e^e H_e^e) \end{pmatrix}$$

$$-\sum \begin{pmatrix} (-qG_e^e H_e^e)(-qG_f^f H_f^f) & (-qG_e^e H_e^e)(+G_f^f H_f^f) & (-qG_e^e H_e^e)(+G_e^e H_e^e) & (-qG_e^e H_e^e)(-G_e^e H_e^e) \\ (+G_e^e H_e^e)(-qG_f^f H_f^f) & (+G_e^e H_e^e)(+G_f^f H_f^f) & (+G_e^e H_e^e)(+G_e^e H_e^e) & (+G_e^e H_e^e)(-G_e^e H_e^e) \\ (+G_e^e H_e^e)(-qG_f^f H_f^f) & (+G_e^e H_e^e)(+G_f^f H_f^f) & (+G_e^e H_e^e)(+G_e^e H_e^e) & (+G_e^e H_e^e)(-G_e^e H_e^e) \\ (-G_e^e H_e^e)(-qG_f^f H_f^f) & (-G_e^e H_e^e)(+G_f^f H_f^f) & (-G_e^e H_e^e)(+G_e^e H_e^e) & (-G_e^e H_e^e)(-G_e^e H_e^e) \end{pmatrix}$$

$$(1-q)^2 \Delta J\{e, f\} = \sum \left\{ \begin{array}{l} (-qG_e^z H_f^k)(-G_g^e H_{fg}) \\ (+G_e^z H_g^j)(+G_g^e H_f^z) \\ (+G_{eg} H_f^k)(+G_{eg} H_{fg}) \\ (-G_{eg} H_g^j)(-qG_{eg} H_f^z) \end{array} \right\} - \sum \left\{ \begin{array}{l} (-qG_e^z H_f^z)(-G_g^e H_g^j) \\ (+G_e^z H_{fg})(+G_g^e H_f^k) \\ (+G_{eg} H_f^z)(+G_{eg} H_g^j) \\ (-G_{eg} H_{fg})(-qG_{eg} H_f^k) \end{array} \right\}$$

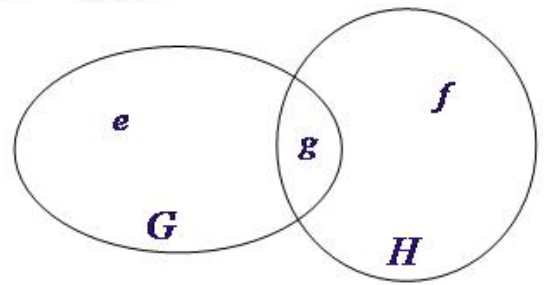
$$(1-q)^2 \Delta J\{e, f\} = \sum \left\{ \begin{array}{l} (-qG_e^g H_f^g)(-G_g^e H_{fg}^e) \\ (+G_e^g H_g^f)(+G_g^e H_f^g) \\ (+G_{eg} H_{fg}^g)(+G^{eg} H_{fg}^e) \\ (-G_{eg} H_g^f)(-qG^{eg} H_f^g) \end{array} \right\} - \sum \left\{ \begin{array}{l} (-qG_e^g H_f^g)(-G_g^e H_g^f) \\ (+G_e^g H_{fg}^g)(+G_g^e H_{fg}^e) \\ (+G_{eg} H_f^g)(+G^{eg} H_g^f) \\ (-G_{eg} H_{fg}^e)(-qG^{eg} H_{fg}^g) \end{array} \right\}$$

$$(1-q)^2 \Delta J\{e, f\} = (1-q) \sum \left\{ \begin{array}{l} -G_e^g H_{fg}^g G_g^e H_{fg}^e \\ G_e^g H_g^f G_g^e H_f^g \\ G_{eg} H_{fg}^g G^{eg} H_{fg}^e \\ -G_{eg} H_g^f G^{eg} H_f^g \end{array} \right\}$$

$$\Delta J\{e, f\} = \frac{1}{1-q} \cdot \Delta G\{e, g\} \cdot \Delta H\{g, f\}$$

So, if $0 < q < 1$ and all $y_c > 0$ then

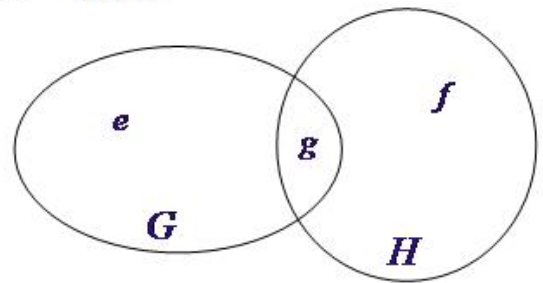
$$\Delta J\{e, f\} \geq 0$$



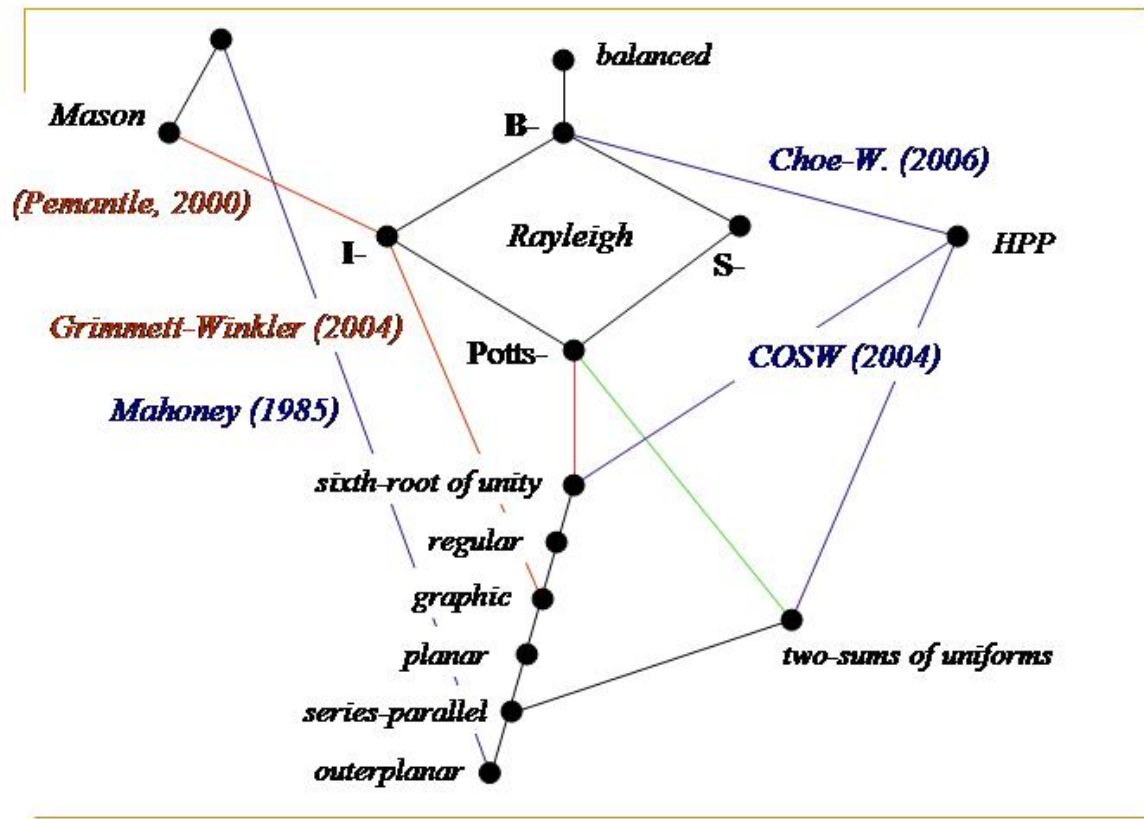
$$\Delta J\{e, f\} = \frac{1}{1-q} \cdot \Delta G\{e, g\} \cdot \Delta H\{g, f\}$$

So, if $0 < q < 1$ and all $y_c > 0$ then

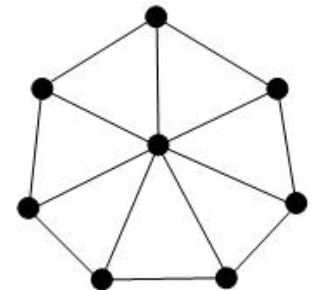
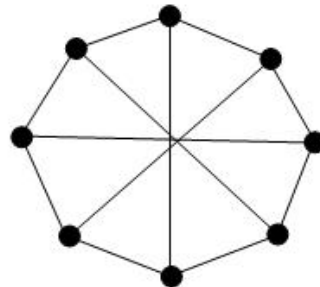
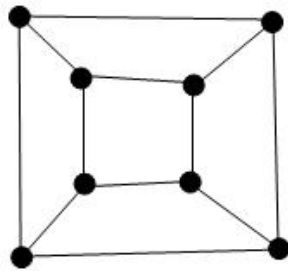
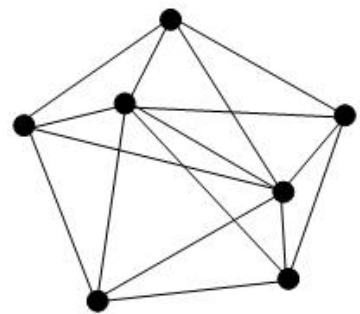
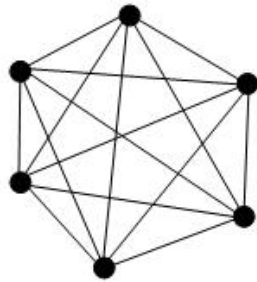
$$\Delta J\{e, f\} \geq 0$$



Thus, if *G* and *H* are both Potts-Rayleigh, then the two-sum of *G* and *H* along *g* is also Potts-Rayleigh.



Some 3-connected I-Rayleigh graphs



**Negatively correlated random variables
and Mason's conjecture
for independent sets in matroids**

<http://www.arxiv.org/math.CO/0602648>
