

Statistical Mechanics

Bayesian Probabilities; Machine Learning

①

Partition function

$$Z = \sum_j \exp(-\beta E_j)$$

②

Probability (density)

$$p_j = \frac{1}{Z} \exp(-\beta E_j)$$

③

Entropy

$$S = -\sum p(x) \ln p(x)$$

④

Helmholtz free energy, A

$$A = U - TS$$
$$U = \langle E_j \rangle + \langle E_{ij} \rangle$$

Ising model and variants

Hopfield neural network

Boltzmann machine

⑤

Bayesian logic:
conditional probability

$$p(y|x) = p(y,x) / p(x)$$

⑥

Kullback-Leibler divergence

$$D_{KL} = \sum q(y) \ln(q(y) / p(y))$$

⑦

Variational Bayes

$$q^*(y) = \arg \min_{q(y) \in Q} KL(q(y) \| p(y,x))$$

Topics In Statistical Mechanics

CO Houle



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