

Bose–Einstein Condensation in the Large Deviations Regime with Applications to Information System Models

Neri Merhav

Department of Electrical Engineering
Technion—Israel Institute of Technology
Haifa 32000, Israel

Joint work with Yariv Kafri, Physics Department, Technion.

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The Problem

We are interested in the **large deviations behavior** of a system whose steady–state obeys

$$P(n_0, n_1, \dots, n_{M-1}) = \frac{\prod_{i=0}^{M-1} p_i^{n_i}}{Z},$$

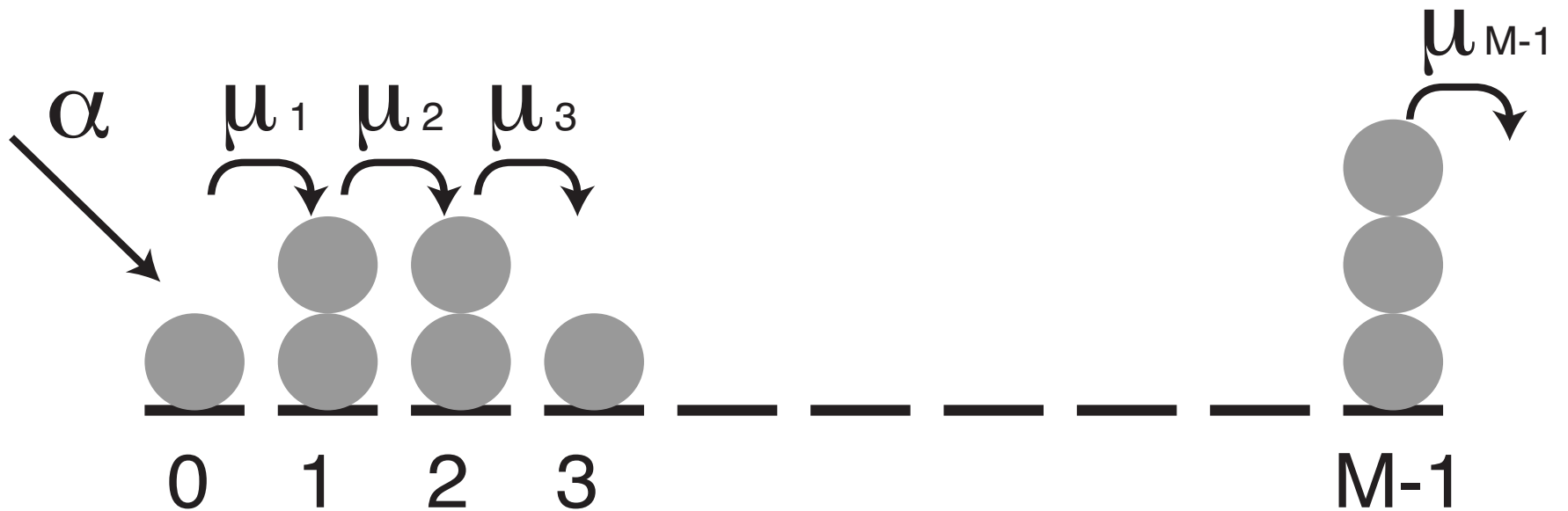
where n_i = number of elements (particles/agents,...) in ‘site’ no. i .

E.g., assess $\Pr\{\sum_i n_i \geq M \cdot U\} \sim e^{-M \cdot I(U)}$ for $M \rightarrow \infty$.

Examples of Relevance:

- Grand–canonical ideal Boson gas: $p_i = z e^{-\beta \epsilon_i}$ (black body radiation).
- One–way Markov chain: $i \rightarrow i$ w.p. p_i ; $i \rightarrow i + 1$ w.p. $1 - p_i$.
- Jackson network of M queues: $p_i = \lambda_i / \mu_i$.
- Hopping model for transport in a disordered medium: $p_i = \alpha / \mu_i$ (ZRP’s).

Hopping Model (Or A Cascade of Queues)



$$P(n_0, n_1, \dots, n_{M-1}) = \frac{\prod_{i=0}^{M-1} (\alpha / \mu_i)^{n_i}}{Z},$$

The Problem (Cont'd)

The large deviations rate function

$$I(U) = \lim_{M \rightarrow \infty} \left[-\frac{1}{M} \log \Pr \left\{ \sum_i n_i \geq MU \right\} \right]$$

may exhibit phase transitions – **Bose–Einstein condensation** (BEC): Given the event, a **macroscopic** fraction – jammed in one ‘site’ for $U > U_c$.

This is the case also with general linear combinations of $\{n_i\}$, e.g.,

$$I(U) = \lim_{M \rightarrow \infty} \frac{-1}{M} \log \Pr \left\{ \underbrace{\sum_i n_i / \mu_i}_{\text{est. time}} \geq MU \right\}.$$

More interestingly, how about $I(U, V)$ of $\Pr \{ \sum_i n_i \geq MU, \sum_i n_i / \mu_i \geq MV \}$?

Answer gives rise to a notion of **2D BEC**: A very rich phase diagram.

A Single Constraint

$$\begin{aligned}\Pr \left\{ \sum_i n_i \geq MU \right\} &\leq \left\langle z^{\sum_i n_i - MU} \right\rangle \quad z \geq 1 \\ &= z^{-MU} \prod_i \frac{1 - p_i}{1 - p_i z} \\ &= \exp \left\{ -M \left[U \ln z - \frac{1}{M} \sum_i \ln \left(\frac{1 - p_i}{1 - z p_i} \right) \right] \right\}\end{aligned}$$

$$I(U) = \sup_{z \geq 1} \left[U \ln z - \lim_{M \rightarrow \infty} \frac{1}{M} \sum_{i=0}^{M-1} \ln \left(\frac{1 - p_i}{1 - p_i z} \right) \right].$$

Assume that $\{p_i\}$ have a density $g(p)$:

fraction of $\{p_i\} \in [p, p + dp] \rightarrow g(p)dp$.

A Single Constraint (Cont'd)

Resulting equation in z (saddle point):

$$U = \lim_{M \rightarrow \infty} \frac{1}{M} \sum_{i=0}^{M-1} \frac{z p_i}{1 - p_i z} \equiv z \cdot \int_0^{p_{\max}} \frac{p \cdot g(p) dp}{1 - pz} \triangleq U(z)$$

A solution z^* is sought in $[1, 1/p_{\max})$.

In analogy to the BEC, if

$$\lim_{p \uparrow p_{\max}} \frac{g(p)}{(p_{\max} - p)^\xi} < \infty \quad \text{for some } \xi > 0,$$

then

$$U_c = U(1/p_{\max}) \equiv \int_0^{p_{\max}} \frac{p g(p) dp}{p_{\max} - p} < \infty$$

Condensation for $U > U_c$.

A Single Constraint (Cont'd)

The rate function exhibits two phase transitions

$$I(U) = \begin{cases} 0 & U < U_{\min} \equiv U(1) \\ \sup_z \left[U \ln z - \int_0^{p_{\max}} dp g(p) \ln \left(\frac{1-p}{1-pz} \right) \right] & U_{\min} \leq U < U_c \\ U \ln \left(\frac{1}{p_{\max}} \right) - \int_0^{p_{\max}} dp g(p) \ln \left(\frac{1-p}{1-p/p_{\max}} \right) & U \geq U_c \end{cases}$$

- $U < U_{\min}$ – not a rare event.
- $U_{\min} \leq U < U_c$ – rare event; no condensation. $I(U)$ is convex.
- $U > U_c$ – BEC: $n_i/N \sim 1 - U_c/U$ for that i of $p_i = p_{\max}$. $I(U)$ is affine.

Second order phase transition: $I(U)$ and $I'(U)$ are continuous, $I''(U)$ is not.

A More General Constraint

Consider now the event $\{\sum_i n_i u_i \geq MU\}$ for some deterministic sequence u_1, u_2, \dots which has some density, or more simply, let $u_i = u(p_i)$ for some function $u(\cdot)$.

Examples:

- Disordered transport model: $u(p) = p/\alpha \rightarrow \sum_i n_i/\mu_i$ (estimated time).
- Ideal Boson gas: $u(p) = -\frac{1}{\beta} \ln p \rightarrow \sum_i n_i \epsilon_i$ (energy).

A similar derivation yields the saddle–point equation

$$U = \mathbf{U}(z) \equiv \int_0^{p_{\max}} \frac{pu(p)z^{u(p)}g(p)dp}{1 - pz^{u(p)}},$$

whose solution z is sought in $[1, Z)$, where $Z \equiv \inf_{p \in [0, p_{\max}]} \{p^{-1/u(p)}\}$.

Again, condensation takes place if $U_c = \mathbf{U}(Z) < \infty$ and $U > U_c$.

Two Constraints

Consider now the event $\{\sum_i n_i u_i \geq MU, \sum_i n_i v_i \geq MV\}$ for $u_i = u(p_i)$ and $v_i = v(p_i)$. Here the large deviations analysis yields two equations with two unknowns:

$$U = U(z_1, z_2) \equiv \int_0^{p_{\max}} \frac{pu(p)z_1^{u(p)}z_2^{v(p)}g(p)dp}{1 - pz_1^{u(p)}z_2^{v(p)}}$$

$$V = V(z_1, z_2) \equiv \int_0^{p_{\max}} \frac{pv(p)z_1^{u(p)}z_2^{v(p)}g(p)dp}{1 - pz_1^{u(p)}z_2^{v(p)}}$$

The rate function is

$$I(U, V|z_1, z_2) = U \ln z_1 + V \ln z_2 - \int dp g(p) \ln \left[\frac{1 - p}{1 - pz_1^{u(p)}z_2^{v(p)}} \right].$$

Here, z_1 and z_2 are jointly limited by the inequality:

$$f(z_1, z_2) \triangleq \sup_p [pz_1^{u(p)}z_2^{v(p)}] < 1. \text{ Solutions are sought in the region } \mathcal{A} = \{(z_1, z_2) : z_1 \geq 1, z_2 \geq 1, f(z_1, z_2) < 1\}.$$

Two Constraints – Seven Phases

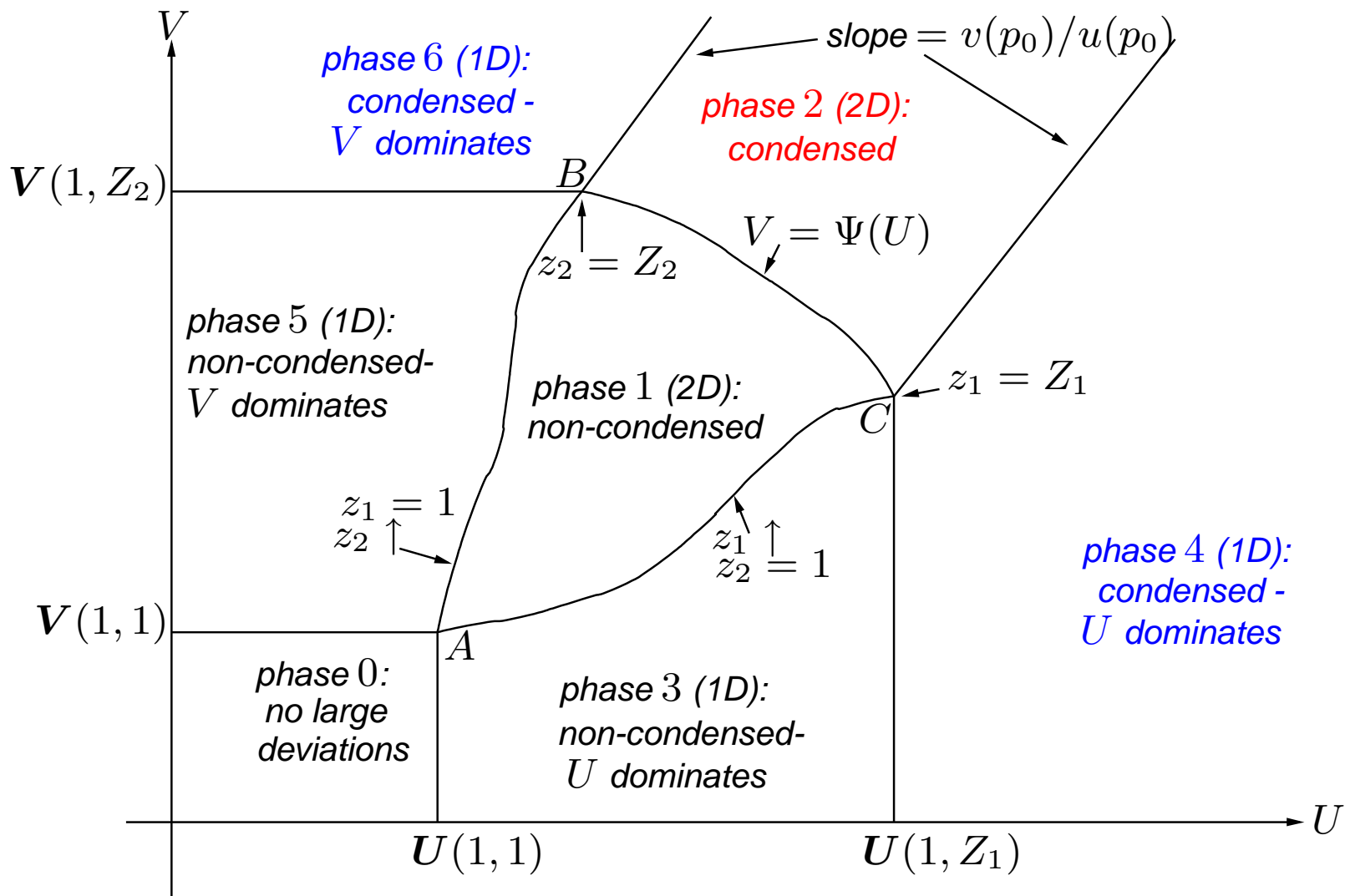
$$I(U, V|z_1, z_2) = U \ln z_1 + V \ln z_2 - \int dp g(p) \ln \left[\frac{1-p}{1 - pz_1^{u(p)} z_2^{v(p)}} \right].$$

$$I(U, V) = \begin{cases} 0 & \text{no LD} \\ \sup_{z_1} I(U, V|z_1, 1) & \text{non-condensed – } U \text{ only} \\ \sup_{z_2} I(U, V|1, z_2) & \text{non-condensed – } V \text{ only} \\ \sup_{z_1, z_2} I(U, V|z_1, z_2) & \text{non-condensed} \\ I(U, V|Z_1, 1) & \text{1D condensed – } U \text{ only} \\ I(U, V|1, Z_2) & \text{1D condensed – } V \text{ only} \\ \sup_{f(z_1, z_2)=1} I(U, V|z_1, z_2) & \text{2D condensed} \end{cases}$$

where

- $Z_1 = \text{solution of } f(z_1, 1) = 1.$
- $Z_2 = \text{solution of } f(1, z_2) = 1.$

We assume along the curve $f(z_1, z_2) = 1$, $\max_p [pz_1^{u(p)} z_2^{v(p)}]$ is achieved by $p = p_0$ that is independent of z_1 .



There Can Be Even More Phases ...

We assumed that along the curve $f(z_1, z_2) = 1$,

$$\max_p [p z_1^{u(p)} z_2^{v(p)}]$$

is achieved by $p = p_0$ that is independent of z_1 .

What happens when this is not the case?

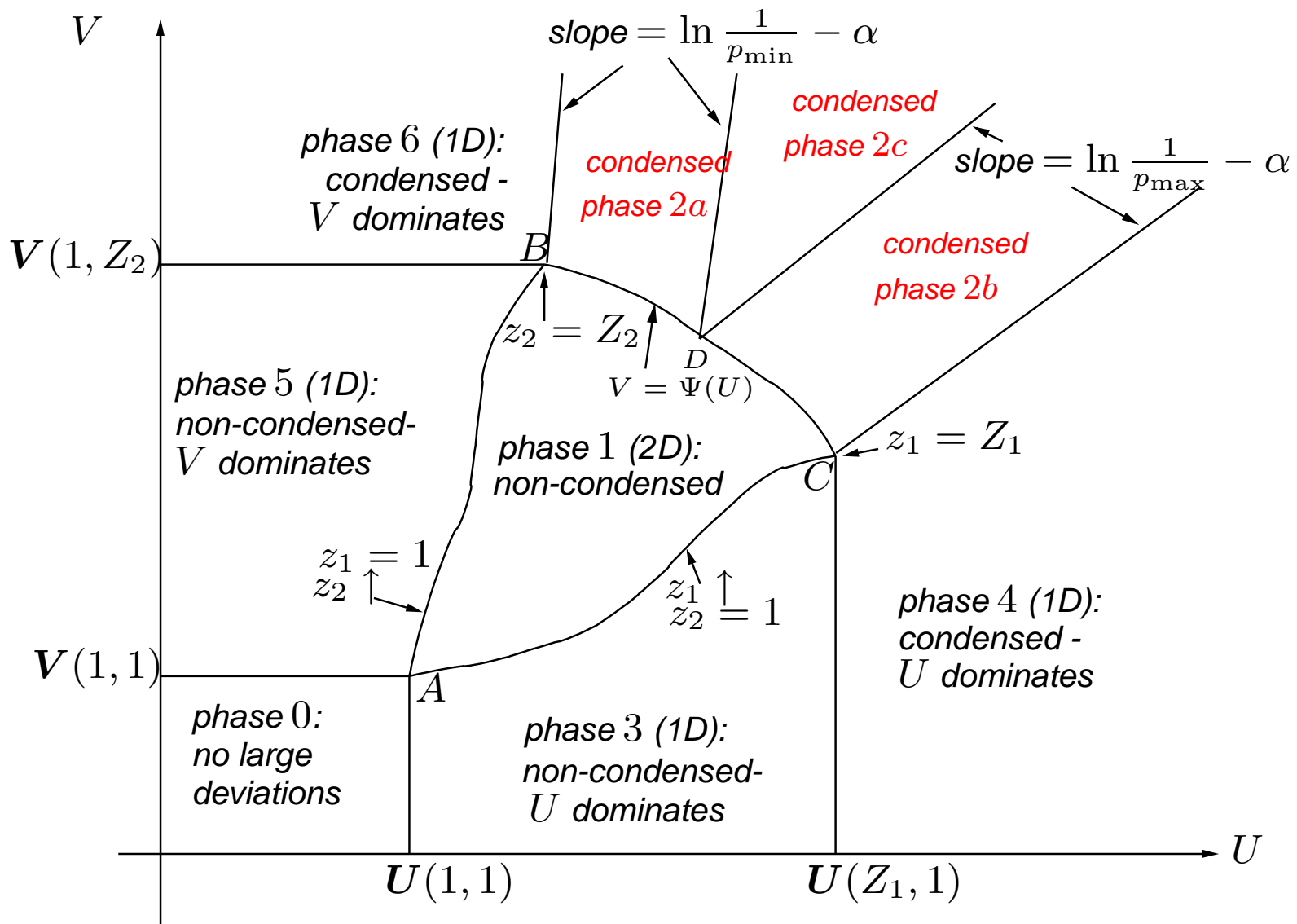
For example,

$$u(p) \equiv 1; \quad v(p) = -\alpha - \ln p.$$

Here,

$$\operatorname{argmax}_{f(z_1, z_2)=1} [p z_1^{u(p)} z_2^{v(p)}] = \begin{cases} p_{\min} & z_1 < e^\alpha \\ p_{\max} & z_1 > e^\alpha \end{cases}$$

Here, the 2D condensed phase, splits into three sub-phases.



There Can Also Be Much Less Phases ...

What happens if there are **equality** constraints, i.e.,

$$\Pr \left\{ \sum_i n_i u(p_i) = MU, \sum_i n_i v(p_i) = MV \right\}$$

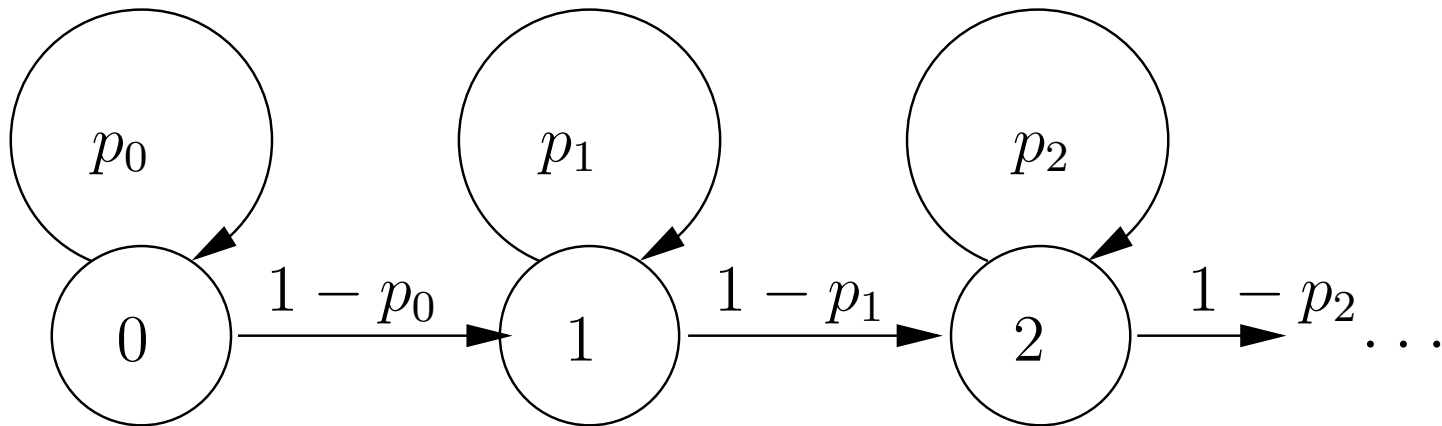
Here z_1 and z_2 are not restricted to be ≥ 1 .

→ all phase transitions associated with $z_1 = 1$ and $z_2 = 1$ disappear.

Now there are only two phases: condensed and non-condensed (always 2D), separated by the curve $V = \Psi(U)$, which is now continued up to the axes.

Applications

One-Way Markov Chains



$$P(n_0, n_1, \dots) = \prod_i [p_i^{n_i} (1 - p_i)].$$

Optimum data compression: Encode n_i using

$$\ell_i(n_i) = -\log P(n_i) = n_i \log(1/p_i) - \log(1 - p_i) \text{ bits}$$

Here $u(p) = -\log p$. The large deviations event = buffer overflow.
Condensation – beyond a certain buffer size for certain densities.

Queueing Networks

A natural application is a **Jackson network** with M queues, with

$$p_i = \lambda_i / \mu_i \quad \text{utilization}$$

where λ_i = arrival rate to queue no. i , and μ_i = service rate of queue no. i .

Examples of relevant (undesirable) events:

- Excess of $\sum_i n_i$ = total number of customers.
- Excess of $\sum_i n_i / \mu_i$ = estimation of total waiting time in all queues.

Condensation: queue with the worst utilization is jammed.

Gordon–Newell network: fixed number of customers – canonical

Bose–Einstein distribution. Related to **zero–range processes** (ZRP's) in stat mech with conservation of particles.

Jackson (1963) extended his results to allow state–dependent service times: seems to include results on ZRP's as special cases.

Thank You!