# Machine learning phase transitions: Connections to the Fisher information Julian Arnold,<sup>1</sup> Niels Lörch,<sup>1</sup> Flemming Holtorf,<sup>2</sup> and Frank Schäfer<sup>2</sup>



### Automated detection of phase transitions from data

requires minimal explicit knowledge of the system's underlying physics and could enable the discovery of new phases of matter



Approach 1 ("Supervised learning")

- pick a set of points  $\Gamma_0$  and  $\Gamma_1$  lying within each of the two phases
- each sample  $\boldsymbol{\xi}$  drawn in  $\Gamma_y$  is assigned the label y
- $\Rightarrow I_1(\gamma) = \left| \frac{\partial \hat{y}(\gamma)}{\partial \gamma} \right|,$ where  $\hat{y}(\gamma) = \mathbb{E}_{\boldsymbol{\xi} \sim P(\cdot | \gamma)} \left[ \hat{y}(\boldsymbol{\xi}) \right]$

Approach 2 ("Learning by confusion")

- split parameter space at  $\gamma$  into two neighboring regions  $\Gamma_0$  and  $\Gamma_1$
- each sample  $\boldsymbol{\xi}$  drawn in  $\Gamma_y$  is assigned the label y

 $\Rightarrow I_2(\gamma) = 1 - 2p_{\text{err}}(\gamma),$ where  $p_{\text{err}}(\gamma)$  is mean unbiased error rate Approach 3 ("Prediction-based method")

• each sample  $\boldsymbol{\xi}$  drawn at  $\gamma$  is assigned the label  $y = \gamma$ 

 $\Rightarrow I_3(\gamma) = \frac{\partial \hat{\gamma}(\gamma) / \partial \gamma}{\sigma(\gamma)}, \text{ where } \sigma(\gamma) \text{ is standard} \\ \text{deviation of estimator at } \gamma$ 

### Relation to the Fisher information

Classical Fisher information matrix  $\mathcal{F}(\boldsymbol{\gamma})$  measures how quickly a probability distribution  $P(\cdot|\boldsymbol{\gamma})$  changes w.r.t. its parameters  $\boldsymbol{\gamma}$ 

$$\mathcal{F}_{i,j}(\boldsymbol{\gamma}) = \mathcal{F}_{i,j}\left[P(\cdot|\boldsymbol{\gamma})\right] = \mathbb{E}_{\boldsymbol{\xi} \sim P(\cdot|\boldsymbol{\gamma})}\left[\left(\frac{\partial \log\left[P(\cdot|\boldsymbol{\gamma})\right]}{\partial \gamma_i}\right)\left(\frac{\partial \log\left[P(\cdot|\boldsymbol{\gamma})\right]}{\partial \gamma_j}\right)\right]$$

### Main result:

Machine-learned indicators of phase transitions are underapproximators

### to the square root of the system's (classical) Fisher information

# $I(\boldsymbol{\gamma}) \leq \sqrt{\operatorname{tr}\left[\mathcal{F}(\boldsymbol{\gamma})\right]}$

#### **Proof sketch**:

#### Approach 1

use Cauchy-Schwarz inequality with constraints  $\Rightarrow$  indicator is maximal iff  $\hat{y}$  is perfectly correlated with score  $\frac{\partial \log[P(\cdot|\gamma)]}{\partial \gamma}$ 

#### Approach 2

equivalent to single-shot binary symmetric hypothesis testing task

- $\Rightarrow I_2^{\text{opt}} = \text{TV}[P_{\text{I}}, P_{\text{II}}] = \frac{1}{2} \sum_{\boldsymbol{\xi}} |P_{\text{I}}(\boldsymbol{\xi}) P_{\text{II}}(\boldsymbol{\xi})|$
- $\Rightarrow \text{ related to Fisher information to } 1^{\text{st}} \text{ order} \\ \text{TV}[P(\cdot|\gamma), P(\cdot|\gamma + \delta\gamma)] \leq \frac{1}{2}\sqrt{\mathcal{F}(\gamma)}\delta\gamma + \mathcal{O}(\delta\gamma^2)$

#### Approach 3

equivalent to parameter estimation task  $\Rightarrow \text{ apply Cramér-Rao bound}$   $\sigma^{2}(\gamma) \geq \frac{(\partial \psi(\gamma) / \partial \gamma)^{2}}{\mathcal{F}(\gamma)},$ 

where  $\sigma^2$  and  $\psi$  are variance and expected value of estimator  $\hat{y}$ 

## Classical example: 2D Ising model

Hamiltonian  $H = -J \sum_{\langle ij \rangle} \sigma_i^z \sigma_j^z$ 

- $\Rightarrow \text{ consider system in thermal state } \rho(\gamma) = e^{-H/k_{\rm B}T}/Z \text{ with}$  $\gamma = k_{\rm B}T/J \text{ measured in } z\text{-basis: } P(\boldsymbol{z}|\gamma) = \operatorname{tr}[|\boldsymbol{z}\rangle\langle \boldsymbol{z}|\rho(\gamma)]$
- $\Rightarrow \text{ Fisher information is proportional to heat capacity } C:$  $\mathcal{F}(\gamma) = CJ^2/k_{\rm B}^3T^2$

### Quantum example: 1D TFIM

Hamiltonian  $H = -J \sum_{\langle ij \rangle} \sigma_i^z \sigma_j^z - h \sum_i \sigma_i^x$ 

- $\Rightarrow \text{ consider system in ground state } |\Psi(\gamma)\rangle \text{ with } \gamma = h/J \text{ measured in } x\text{-basis: } P(\boldsymbol{x}|\gamma) = |\langle \boldsymbol{x}|\Psi(\gamma)\rangle|^2$
- $\Rightarrow \text{ indicators also lower-bound square root of quantum} \\ \text{Fisher information } \mathcal{F}^Q(\gamma) = \max_{\{\Pi_{\boldsymbol{\xi}}\}_{\boldsymbol{\xi}}} \mathcal{F}\left(\operatorname{tr}\left[\Pi_{\boldsymbol{\xi}}\rho(\gamma)\right]\right)$

$$--- h_{o}/J$$





### References

[1] J. Arnold and F. Schäfer, Phys. Rev. X 12, 031044 (2022)
[2] J. Arnold, F. Schäfer, A. Edelman, and C. Bruder, arXiv:2306.14894 (2023)
[3] J. Arnold, N. Lörch, F. Holtorf, and F. Schäfer, arXiv:2311.10710 (2023)

### Contact

julian.arnold@unibas.ch

# Acknowledgments

