

Generalized Fourier Spectrum and sparse reconstruction in spin systems

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Lyon, June 9, 2017.

Overview

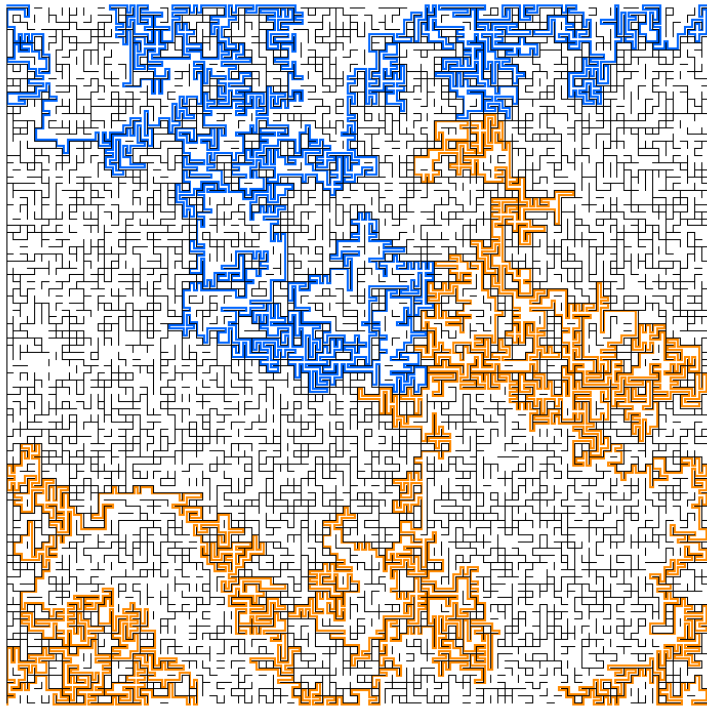
1. Can transitive and “almost-transitive” functions of iid bits (say, **Majority** and **left-right crossing in percolation**) be guessed from some **sparse subset of the input bits**?
2. Extension to **Ising model**, say, on tori \mathbb{Z}_n^d ?
 - A. Close to optimal result using representation of *subcritical* Ising as a **factor of iid** process.
 - B. *Critical* Ising is already very different.
 - C. Faint hope to get optimal results for *sub- and super-critical* Ising using the **FK representation**. . .

The clue of small subsets?

Gmail chat from Itai Benjamini: For n iid Bernoulli(1/2) input bits, if we know $o(n)$ of the voters, we still have no clue what the result of majority will be. Is this the same for left-to-right crossing in critical planar percolation? Of course, we ask a predetermined set of voters, in a non-adaptive manner.

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In critical planar percolation, $\mathbf{P}[\text{LR crossing in } n * n \text{ box}] \sim 1/2$. Can be decided via exploration interface, which has length $n^{2-\delta}$; in fact, $n^{7/4+o(1)}$, proved for site percolation on Δ .

That's why non-adaptive.

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A good definition for **clue**: **how much information we gain** (how much the variance decreases on average) if we know the values of the bits of U :

$$\text{clue}_f(U) := \frac{\text{Var} [\mathbf{E}[f \mid \omega_U]]}{\text{Var } f} = \frac{\text{Var } f - \mathbf{E}[\text{Var}[f \mid \omega_U]]}{\text{Var } f}.$$

Example. For $\omega \in \{\pm 1\}^n$ and $f_n(\omega) = \sum_{i=1}^n \omega_i$, if $|U| = \epsilon n$, then $\mathbf{E}[f_n \mid \omega_U] = \sum_{i \in U} \omega_i$, hence $\text{Var } \mathbf{E}[f_n \mid \omega_U] = \epsilon n$, and $\text{clue}_{f_n}(U) = \epsilon$.

Quite similar for majority $\text{Maj}_n(\omega) = \text{sign } f_n$.

What about other transitive functions?

Clue and noise sensitivity for percolation

The answer for percolation LR crossing should be the same, by the **noise sensitivity** results of **Garban, P. & Schramm '10**:

A sequence of functions f_n is noise sensitive iff $\forall \epsilon > 0$, **resampling each bit** with probability $\epsilon > 0$ gives **$\text{Corr}[f_n(\omega^\epsilon), f_n(\omega)] \rightarrow 0$** .

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- 1) For $f_n = \text{LR}_n$, $\epsilon_n = n^{-3/4+\epsilon}$ is enough. I.e., if U_n is everything but a sparse random set of density $n^{-3/4+\epsilon}$, then it is asymptotically clueless.
- 2) If U_n has a Hausdorff-distance scaling limit of Hausdorff-dimension less than $5/4$, then it is asymptotically clueless.
- 3) If U_n is all the vertical bonds, then it is asymptotically clueless.

But, **an example with $|U_n| = o(n^2)$ left out**: disjoint boxes of radius $n^{3/8+\epsilon}$, distributed randomly, with typical gaps of $n^{3/8+2\epsilon}$.

The proof of 1)-2)-3) uses **discrete Fourier analysis**, and is quite hard, hence making it more quantitative seemed daunting.

What is the Fourier spectrum and why is it useful?

For $f : \{\pm 1\}^V \rightarrow \mathbb{R}$, with $\mathbf{P}_{1/2}$ product measure for the input, $(N_\epsilon f)(\omega) := \mathbf{E}[f(\omega^\epsilon) \mid \omega]$ is the **noise operator**. Basically the Markov operator for continuous time random walk on the hypercube $\{-1, 1\}^V$.

Covariance: $\mathbf{E}[f(\omega^\epsilon)f(\omega)] - \mathbf{E}[f(\omega)]\mathbf{E}[f(\omega^\epsilon)] = \mathbf{E}[f(\omega)N_\epsilon f(\omega)] - \mathbf{E}[f(\omega)]^2$. So, we would like to **diagonalize** the noise operator N_ϵ .

Let χ_i be the function $\chi_i(\omega) = \omega(i)$, $\omega \in \Omega$.

For $S \subset V$, let $\chi_S := \prod_{i \in S} \chi_i$, the **parity inside S** . Then

$$N_\epsilon \chi_i = (1 - \epsilon) \chi_i; \quad N_\epsilon \chi_S = (1 - \epsilon)^{|S|} \chi_S.$$

Moreover, the family $\{\chi_S, S \subseteq V\}$ is an **orthonormal basis** of $L^2(\Omega, \mu)$.

Any function $f \in L^2(\Omega, \mu)$ in this basis (**Fourier-Walsh series**):

$$\hat{f}(S) := \mathbf{E}[f \chi_S]; \quad f = \sum_{S \subseteq V} \hat{f}(S) \chi_S.$$

The covariance:

$$\begin{aligned} \mathbf{E}[f N_\epsilon f] - \mathbf{E}[f]^2 &= \sum_S \sum_{S'} \hat{f}(S) \hat{f}(S') \mathbf{E}[\chi_S N_\epsilon \chi_{S'}] - \mathbf{E}[f \chi_\emptyset]^2 \\ &= \sum_{\emptyset \neq S \subseteq V} \hat{f}(S)^2 (1 - \epsilon)^{|S|} = \sum_{k=1}^{|V_n|} (1 - \epsilon)^k \sum_{|S|=k} \hat{f}(S)^2. \end{aligned}$$

By Parseval, $\sum_S \hat{f}(S)^2 = \mathbf{E}[f^2]$. So can define probability measure $\mathbf{P}[\mathcal{S}_f = S] := \hat{f}(S)^2 / \mathbf{E}[f^2]$, the spectral sample $\mathcal{S}_f \subseteq V$.

Therefore, a sequence f_n of non-degenerate functions, $\liminf_n \text{Var } f_n > 0$, is noise sensitive if $\forall k \in \mathbb{Z}^+$, we have

$$\mathbf{P}[0 < |\mathcal{S}_n| < k] \rightarrow 0.$$

Clue and spectral sample

$$\text{For } U \subseteq V: \mathbf{E}[\chi_S \mid \omega_U] = \begin{cases} \chi_S & S \subseteq U, \\ 0 & \text{otherwise.} \end{cases}$$

Therefore, $\mathbf{E}[f \mid \omega_U] = \sum_{S \subseteq U} \hat{f}(S) \chi_S$, a nice projection.

$$\mathbf{P}[\mathcal{S}_f \subseteq U] = \sum_{S \subseteq U} \hat{f}(S)^2 = \mathbf{E}\left[\left(\sum_{S \subseteq U} \hat{f}(S) \chi_S\right)^2\right] = \mathbf{E}\left[\mathbf{E}[f \mid \omega_U]^2\right].$$

Hence

$$\begin{aligned} \text{clue}_f(U) &= \frac{\text{Var}[\mathbf{E}[f \mid \omega_U]]}{\text{Var } f} = \frac{\mathbf{P}[\emptyset \neq \mathcal{S}_f \subseteq U]}{\mathbf{P}[\emptyset \neq \mathcal{S}_f]} \\ &= \mathbf{P}[\mathcal{S}_f \subseteq U \mid \mathcal{S}_f \neq \emptyset]. \end{aligned}$$

Small subsets are clueless

Proposition. If $f : \{\pm 1\}^V \rightarrow \mathbb{R}$ is *transitive*, and $U \subset V$, then

$$\text{clue}(U) \cdot \text{Var } f = \mathbf{P}[\emptyset \neq \mathcal{S} \subseteq U] \leq \mathbf{P}[X \in U] = \sum_{u \in U} \mathbf{P}[X = u] = \frac{|U|}{|V|},$$

where $X \in \mathcal{S}$ is a uniformly chosen random bit from $\mathcal{S} \neq \emptyset$. □

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Consider an $n \times n$ torus, and all n^2 translated ways of cutting it into a square. Let $f_{i,j}$, for $(i,j) \in \{1, \dots, n\}^2$, be the LR crossing indicators in these squares. Want to join them using a transitive function Φ ,

$$F(\omega) = \Phi(f_{1,1}(\omega), \dots, f_{n,n}(\omega)),$$

and argue that if the $f_{i,j}$'s had small sets with large clue, then F would also have. For this, Φ definitely should not be noise-sensitive.

From LR crossing to a transitive function

$$F(\omega) := \sum_{(i,j) \in \{1,2,\dots,n\}^2} f_{i,j}(\omega), \quad \text{SD } F \asymp n^2.$$

$$F_\epsilon(\omega) := \sum_{(i,j) \in \{\epsilon n, 2\epsilon n, \dots\}^2} f_{i,j}(\omega), \quad \text{SD } F_\epsilon \asymp 1/\epsilon^2.$$

Claim 1.

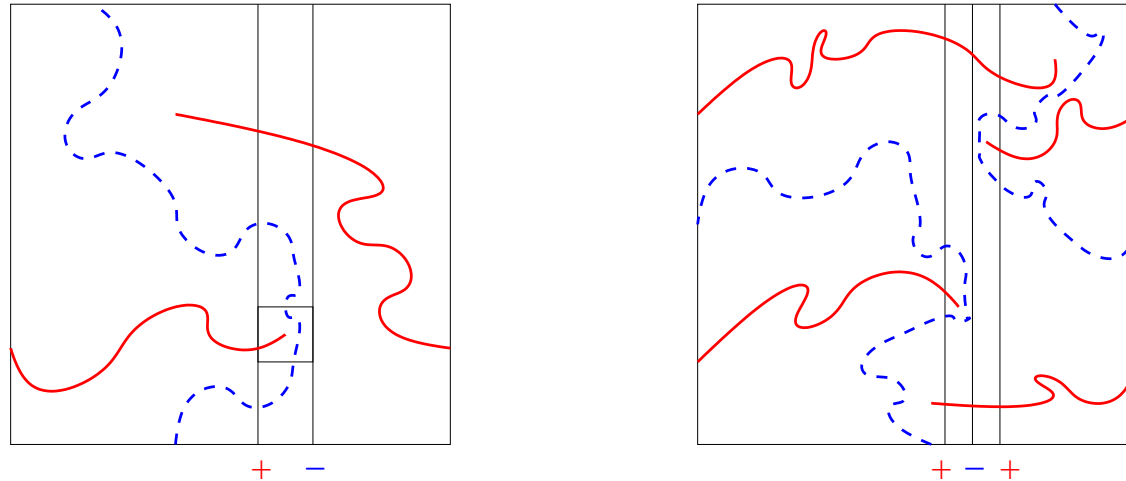
$$\text{Corr} \left[\frac{F_\epsilon}{1/\epsilon^2}, \frac{F}{n^2} \right] \geq 1 - O(\epsilon).$$

Claim 2. If a small subset $U_{i,j}$ had a positive clue about $f_{i,j}$, then U_ϵ , the union of the $1/\epsilon \times 1/\epsilon$ translates, would have a positive clue about F_ϵ , so also about F , which is impossible, since $|U_\epsilon|/n^2 = \epsilon^{-2}|U_{i,j}|/n^2$ is still small.

Proof of Claim 1

If (i, j) and (k, ℓ) are neighbours in the ϵ -grid, and $f_{i,j} \neq f_{k,\ell}$, then there is a **half-plane 3-arm event** from distance ϵn to n . Since $\alpha_3^+(\epsilon n, n) \asymp \epsilon^2$, the expected number of such neighbours is $O(1)$. Thus

$$\mathbf{P}[\text{number of neighbours with } f_{i,j} \neq f_{k,\ell} \text{ is } > 1/\epsilon] < O(\epsilon).$$



If there are neighbours (i, j) and (k, ℓ) with $f_{i,j} = f_{k,\ell}$ in the ϵ -grid, but there is an $(u, v) \in \{1, \dots, n\}^2$ nearby with $f_{u,v}$ different, we have two independent half-plane 3-arm events, from two ϵn -boxes vertically or horizontally aligned. The probability of this happening is $\asymp (\epsilon^2)^2 / \epsilon^3 = O(\epsilon)$.

Proof of Claim 1

In summary: with probability $1 - O(\epsilon)$, the ϵ -grid detects all the changes in crossing events, and there are only $1/\epsilon$ changes, hence

$$|F_\epsilon \cdot \epsilon^2 n^2 - F| < 1/\epsilon \cdot \epsilon^2 n^2.$$

That is,

$$\mathbf{P} \left[\left| \frac{F_\epsilon}{1/\epsilon^2} - \frac{F}{n^2} \right| > \epsilon \right] < O(\epsilon).$$

Being bounded random variables, this implies that

$$\text{Corr} \left[\frac{F_\epsilon}{1/\epsilon^2}, \frac{F}{n^2} \right] > 1 - O(\epsilon).$$

□

Proof of Claim 2 is not hard, either.

Transitive functions of non-iid spins?

Consider a **translation invariant Markov random field** $\sigma \in \{-1, +1\}^{\mathbb{Z}_n^2}$; e.g., the **Ising model** at inverse temperature $\beta \in (0, \infty)$:

$$\mu_{\beta}^{\mathbb{Z}_n^2}(\sigma) := \frac{1}{Z_{\beta}} \exp \left(-\beta \sum_{x \sim y} \mathbf{1}_{\sigma(x) \neq \sigma(y)} \right).$$

If $f : \{-1, +1\}^{\mathbb{Z}_n^2} \rightarrow \mathbb{R}$ is a transitive function, and $U \subset \mathbb{Z}_n^2$, let

$$\text{clue}_f(U) = \frac{\text{Var } \mathbf{E}[f \mid \sigma_U]}{\text{Var } f}.$$

For what measures is it true that $|U_n| = o(n^2)$ implies $\text{clue}(U_n) \rightarrow 0$?

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Note: For noise sensitivity with iid spins, there are two key techniques:

- (1) Explicit eigenfunctions of the noise operator, indexed by subsets of the spins, giving rise to the **Fourier spectral sample**.
- (2) **Hypercontractivity / log-Sobolev inequality** for RW on the hypercube, again proved using Fourier, implies things like: a **monotone function is noise sensitive iff uncorrelated with majority over any subset**.

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Example: Low temperature Ising, $\beta > \beta_c$. Then $\mu_{\beta}^{\mathbb{Z}_n^2}$ converges weakly to $(\mu_{\beta}^+ + \mu_{\beta}^-)/2$: **not extremal**. And sparse reconstruction is easy: if $|U_n| \rightarrow \infty$, then $\text{sign} \sum_{x \in U_n} \sigma(x)$ tells us with large probability if we are in μ_{β}^+ or μ_{β}^- , hence has clue close to 1 about $f(\sigma) := \text{sign} \sum_{x \in \mathbb{Z}_n^2} \sigma(x)$.

Lemma (Lanford & Ruelle '69). For Markov fields, non-extremal \Leftrightarrow not tail-trivial \Leftrightarrow spin reconstruction from a large distance.

Spectral sample for non-iid spins?

Can we define a random set $\mathcal{S} = \mathcal{S}_f$, based on clue:

$$\mathbf{P}[\mathcal{S} \subseteq U] = \|\mathbf{E}[f \mid \sigma_U]\|^2, \quad \frac{\mathbf{P}[\emptyset \neq \mathcal{S} \subseteq U]}{\mathbf{P}[\emptyset \neq \mathcal{S}]} = \text{clue}_f(U)?$$

Eigenfunctions of the Glauber dynamics noise operator are typically not indexed by subsets of bits, hence this would be a **different generalization of Fourier transform** to non-iid measures.

Can try **inclusion-exclusion formula**:

$$\mathbf{P}[\mathcal{S} = S] := \sum_{T \subseteq S} (-1)^{|S|-|T|} \mathbf{P}[\mathcal{S} \subseteq T].$$

Issue: why would this be non-negative for all S ?

Product measures: Efron-Stein decomposition

Theorem (Efron & Stein '81). For $f \in L^2(\Omega^n, \pi^{\otimes n})$, there is a unique decomposition

$$f = \sum_{S \subseteq [n]} f^{=S},$$

where $f^{=S}$ depends only on the bits in S , and $(f^{=S}, f^{=T}) = 0$ for $S \neq T$.

Namely, letting $f^{\subseteq S} := \mathbf{E}[f \mid \mathcal{F}_S]$, the inclusion-exclusion definition works:

$$f^{=S} := \sum_{T \subseteq S} (-1)^{|S|-|T|} f^{\subseteq T}.$$

Remark. For $\Omega = \{\pm 1\}$, just $f^{=S} = (f, \chi_S)$.

Consequently, $\mathbf{P}[\mathcal{S} = S] := \|f^{=S}\|^2 / \|f\|^2$ is a good spectral sample, and the one-line **Small Clue Theorem** works.

Why are we happy about this?

Subcritical Ising as a factor of iid

A measure μ on $\{-1, +1\}^{\mathbb{Z}^d}$ is a **factor of iid** if there is a measurable map $\psi : [0, 1]^{\mathbb{Z}^d} \rightarrow \{-1, +1\}$ such that if $\omega \sim \text{Unif}[0, 1]^{\mathbb{Z}^d}$, then

$$\sigma(x) := \psi(\omega(x + \cdot)), \quad x \in \mathbb{Z}^d,$$

is distributed w.r.t. μ . This factor map is **finitary** if there is a random **coding radius** $R(\omega) < \infty$ such that $\psi(\omega)$ and $R(\omega)$ are determined by $\{\omega(x) : x \in [-R, R]^d\}$.

Using **exponential convergence of the Ising Glauber dynamics** for $\beta < \beta_c$ (**Martinelli & Olivieri '94**), and the **Coupling From The Past** perfect sampling algorithm (**Propp & Wilson '96**):

Theorem (van den Berg & Steif '99). For $\beta < \beta_c$, the unique Ising measure μ on \mathbb{Z}^d is a finitary factor of $\text{Unif}[0, 1]^{\mathbb{Z}^d}$, with coding radius $\mathbf{P}[R > t] < \exp(-ct)$.

Small Clue Theorem for subcritical Ising

Theorem. For any transitive function f of the Ising spins $\{\sigma(x) : x \in \mathbb{Z}_n^d\}$, and any subset $|U_n| = o(n^d / \log^d n)$, we have $\text{clue}_f(U_n) \rightarrow 0$.

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Proof. We can get σ as a finitary factor ψ of iid, with coding radii

$$\mathbf{P} \left[R_u < r_n \text{ for all } u \in U_n \right] > 1 - |U_n| \exp(-cr_n),$$

which is $1 - o(1)$ if $r_n = C \log n$ with large enough C , while $|U_n| r_n^d = o(n^d)$ still holds. Thus, taking $V_n = \bigcup_{u \in U_n} B_{C \log n}(u)$, we have

- ω_{V_n} determines σ_{U_n} with probability $1 - o(1)$;
- $|V_n| = o(n^2)$, hence for $g = f \circ \psi$, we have $\text{clue}_g(V_n) = o(1)$.

Let \mathcal{G} be the sigma-algebra generated by $\{\omega_{B_{R_u}(u)}, u \in U_n\}$ and ω_{V_n} . Then $\text{Var } \mathbf{E}[g \mid \mathcal{G}] \geq \text{Var } \mathbf{E}[f \mid \sigma_{U_n}]$. On the other hand,

$$\|\mathbf{E}[g \mid \mathcal{G}]\|^2 = \|\mathbf{E}[g \mid \omega_{V_n}]\|^2 + \|\mathbf{E}[g \mid \mathcal{G}] - \mathbf{E}[g \mid \omega_{V_n}]\|^2.$$

Both terms on the right are $o(\text{Var } g)$, hence $\text{Var } \mathbf{E}[f \mid \sigma_{U_n}] = o(\text{Var } f)$. \square

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What about critical and supercritical Ising?

Theorem (van den Berg & Steif '99).

- At $\beta = \beta_c$, using $\sum_{x \in \mathbb{Z}^d} \mathbf{E}[\sigma(0)\sigma(x)] = \infty$, the unique Ising measure μ cannot be a finitary factor with $\mathbf{E}[R^d] < \infty$.
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Theorem. At $\beta = \beta_c$ on \mathbb{Z}_n^2 , the total magnetization $M_n(\sigma) := \sum_x \sigma(x)$ can be guessed with high precision from the **sparse magnetization** $M_n^\epsilon(\sigma) := \sum_{n^\epsilon | x} \sigma(x)$, as long as $\epsilon < 7/8$. This implies $\text{clue}_{M_n}(n^\epsilon\text{-grid}) = 1 - o(1)$.

Intuition 1: The **infinite susceptibility** $\sum_{x \in \mathbb{Z}^d} \mathbf{E}[\sigma(0)\sigma(x)] = \infty$ translates to $\text{Var}[\text{Maj}_n] \gg n^d$. Then, majority over a **random not too sparse sample**, which forgets the geometry, will have a high correlation with the full majority. But this is only **non-constructive sparse reconstruction**.

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Intuition 2: the discrete magnetization field has a **scaling limit** that is measurable w.r.t. macroscopic cluster structure of the **FK random cluster representation** underlying the Ising model (Camia, Garban, Newman '13). That is, **from macroscopic info only, can guess microscopic magnetization.** Can similarly guess the sparse magnetization, and if ϵ is small enough for M_n^ϵ to be supported everywhere, then it will have the **same scaling limit**, and must be close to the full magnetization.

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Proof (with help from Christophe Garban): From Wu '66 and Chelkak, Hongler, Izyurov '12, we know $\mathbf{E}[\sigma(x)\sigma(y)] \sim c \|x - y\|^{-1/4}$.

Thus $\text{Var}[M_n] = \sum_{x,y} \mathbf{E}[\sigma(x)\sigma(y)] \asymp n^{4-1/4}$.

Also, $\text{Var}[M_n^\epsilon] \asymp n^{2-2\epsilon} + n^{4-4\epsilon-1/4}$.

On the other hand, $\text{Cov}[M_n, M_n^\epsilon] = \sum_{x, n^\epsilon | y} \mathbf{E}[\sigma(x)\sigma(y)] = n^{4-2\epsilon-1/4}$.

For $\epsilon < 7/8$, get $\text{Corr}[M_n, M_n^\epsilon] > c > 0$. With a more careful argument, using the scaling limit, can get $1 - o(1)$. \square

Generalized Divide and Colour Models

Consider a partition of $[n]$. More precisely, $\pi : [n] \rightarrow [n]$, giving the partition by the inverse images. Then flip an independent fair coin for each part, or equivalently, let $\sigma(i) := \omega(\pi(i))$, where ω is an iid fair sequence.

If f is a function of the spins σ , define $f_\pi(\omega) := f(\omega \circ \pi)$. It turns out that

$$\widehat{f}_\pi(T) = \sum_{S : \pi_\oplus(S) = T} \widehat{f}(S),$$

where $\pi_\oplus(S) = \bigoplus_{j \in S} \pi(j)$, understood as mod 2 addition in $\{0, 1\}^{[n]}$. Clearly,

$$\mathbf{E}[f(\sigma)^2] = \mathbf{E}[f_\pi(\omega)^2] = \sum_{T \subset [n]} \widehat{f}_\pi^2(T).$$

We can now define \mathcal{S}_f^π via $\widehat{f}_\pi(T)^2$, and then, for any subset U of the spins,

$$\frac{\text{Var } \mathbf{E}[f \mid \sigma(U), \pi]}{\text{Var}[f \mid \pi]} = \mathbf{P}[\mathcal{S}_f^\pi \subset U \mid \mathcal{S}_f^\pi \neq \emptyset]. \quad (1)$$

This is for any specific π . If π is an invariant random Π , as in the **FK random cluster** model, then $\sigma(U)$ may contain information about Π , so the LHS of (1) has a non-trivial term in the conditional variance formula, and we cannot just average over Π on the RHS. For $\mathbf{E}f = 0$,

$$\mathbf{P}[\mathcal{S}_f^\Pi \subset U \mid \mathcal{S}_f^\Pi \neq \emptyset] \leq \frac{\text{Var } \mathbf{E}[f \mid \sigma(U)]}{\text{Var } f} \leq \mathbf{P}[\mathcal{S}_f^\Pi \subset U].$$

Of course, $\mathbf{P}[\mathcal{S}_f^\Pi = \emptyset \mid \Pi] = \mathbf{E}[f \mid \Pi]$. If this is close to $\mathbf{E}f = 0$ for most Π , then the lower and upper bounds are close.

In general:

$$\text{clue}_f(\sigma(U)) \leq \mathbf{E} \max_i |\Pi^{-1}(i)| \frac{|U|}{n} + \mathbf{P}[\mathcal{S}_f^\Pi = \emptyset].$$

In nice cases, such as FK, *should be*

$$\text{clue}_f(\sigma(U)) \leq C \mathbf{E}|\Pi^{-1}(1)| \frac{|U|}{n}.$$

Note that $\mathbf{E}|\Pi^{-1}(1)| = \sum_i \mathbf{E}[\sigma(1)\sigma(i)]$, susceptibility again.

Some questions

1. If a Markov random field on \mathbb{Z}^d is a finitary factor of iid with **finite expected coding volume**, $\mathbf{E}[R^d] < \infty$, and thus finite susceptibility:
 - a. No sparse reconstruction for Majority?
 - b. No sparse reconstruction for any transitive function?

In particular, does it hold for subcritical Ising in its sharpest form?

For generalized DaC models, $\mathbf{E}|\Pi^{-1}(1)| \ll \infty$ implies no sparse reconstruction for Majority, but other functions can sometimes be reconstructed!

2. Supercritical Ising μ^+ is not a finitary factor of iid. Is there a transitive function with sparse reconstruction? This time, magnetization probably does not work.
3. For **2-dimensional Ising at β_c** , prove that **LR-crossing of spins** with $+ - + -$ boundary condition has sparse reconstruction. (Reason: no pivotals, positive correlation with magnetization field.)