

A3.

(a) Define the indicator function

$$f(j) = \begin{cases} 1 & \text{if } j \text{ is odd} \\ 0 & \text{otherwise} \end{cases}$$

$$g(j) = \begin{cases} 0 & \text{if } j \text{ is odd} \\ 1 & \text{otherwise} \end{cases}$$

then  $g(j) + f(j) = 1 \quad \forall 1 \leq j \leq N$

the Lagrangian  $\mathcal{L}$  is

$$\mathcal{L}(p_0, \dots, p_N, \lambda_0, \lambda_1, \lambda_2)$$

$$= \sum_{i=0}^N p_i \ln p_i - \lambda_0 \cdot \sum_{i=0}^N p_i \cdot f(i) - \lambda_1 \cdot \sum_{i=0}^N p_i \cdot g(i) - \lambda_2 \cdot \sum_{i=0}^N i \cdot p_i$$

Differentiating w.r.t.  $p_j$  and setting = 0

$$\frac{\partial \mathcal{L}}{\partial p_j} = 1 + \ln p_j - \lambda_0 \cdot f(j) - \lambda_1 \cdot g(j) - \lambda_2 \cdot j -$$

$$\Rightarrow p_j = \begin{cases} e^{\lambda_0 + \lambda_2 j - 1} & j \text{ odd} \\ e^{\lambda_1 + \lambda_2 j - 1} & j \text{ even} \end{cases} \quad 1 \leq j \leq N$$

which can be written setting  $e^{\lambda} = \frac{1}{Z}$

as

$$P_0 = \frac{e^{\lambda_1}}{Z}$$

$$P_1 = \frac{e^{\lambda_0 + \lambda_2}}{Z}$$

$$P_2 = \frac{e^{\lambda_1 + 2\lambda_2}}{Z}$$

$$P_3 = \frac{e^{\lambda_0 + 3\lambda_2}}{Z}$$

$$P_4 = \frac{e^{\lambda_1 + 4\lambda_2}}{Z}$$

$$P_5 = \frac{e^{\lambda_0 + 5\lambda_2}}{Z}$$

$$P_6 = \frac{e^{\lambda_1 + 6\lambda_2}}{Z}$$

$$P_7 = \frac{e^{\lambda_0 + 7\lambda_2}}{Z}$$

$$P_8 = \frac{e^{\lambda_1 + 8\lambda_2}}{Z}$$

(b) the normalization constant  $Z$  is determined by

$$\begin{aligned} & \frac{e^{\lambda_1}}{Z} + \frac{e^{\lambda_0 + \lambda_2}}{Z} + \frac{e^{\lambda_1 + 2\lambda_2}}{Z} + \frac{e^{\lambda_0 + 3\lambda_2}}{Z} + \frac{e^{\lambda_1 + 4\lambda_2}}{Z} + \frac{e^{\lambda_0 + 5\lambda_2}}{Z} \\ & + \frac{e^{\lambda_1 + 6\lambda_2}}{Z} + \frac{e^{\lambda_0 + 7\lambda_2}}{Z} + \frac{e^{\lambda_1 + 8\lambda_2}}{Z} = 0 \end{aligned}$$

$$\begin{aligned} \Rightarrow Z = & e^{\lambda_1} + e^{\lambda_0 + \lambda_2} + e^{\lambda_1 + 2\lambda_2} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_1 + 4\lambda_2} + e^{\lambda_0 + 5\lambda_2} \\ & + e^{\lambda_1 + 6\lambda_2} + e^{\lambda_0 + 7\lambda_2} + e^{\lambda_1 + 8\lambda_2} \end{aligned}$$

the free energy

$$F = -\ln Z$$

$$= -\ln(e^{\lambda_1} + e^{\lambda_0 b_1} + e^{\lambda_1 + 2\lambda_2} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_1 + 4\lambda_2} + e^{\lambda_0 + 5\lambda_2} \\ + e^{\lambda_1 + 6\lambda_2} + e^{\lambda_0 + 7\lambda_2} + e^{\lambda_1 + 8\lambda_2})$$

(c)

using the general relation

$$S[\{p_i\}] = -F - \sum_{c=1}^C \lambda_c \langle f_c(x) \rangle$$

$$\langle M_{(b)} \rangle = -\frac{\partial F}{\partial \lambda_b}$$

$$= \frac{e^{\lambda_0 b_1} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_0 + 5\lambda_2} + e^{\lambda_0 + 7\lambda_2}}{e^{\lambda_1} + e^{\lambda_0 b_1} + e^{\lambda_1 + 2\lambda_2} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_1 + 4\lambda_2} + e^{\lambda_0 + 5\lambda_2} + e^{\lambda_0 + 6\lambda_2} + e^{\lambda_0 + 7\lambda_2} + e^{\lambda_1 + 8\lambda_2}}$$

$$\langle M_e(b) \rangle = -\frac{\partial F}{\partial \lambda_e}$$

$$= \frac{e^{\lambda_1} + e^{\lambda_1 + 2\lambda_2} + e^{\lambda_1 + 4\lambda_2} + e^{\lambda_1 + 6\lambda_2} + e^{\lambda_1 + 8\lambda_2}}{e^{\lambda_1} + e^{\lambda_0 b_1} + e^{\lambda_1 + 2\lambda_2} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_1 + 4\lambda_2} + e^{\lambda_0 + 5\lambda_2} + e^{\lambda_0 + 6\lambda_2} + e^{\lambda_0 + 7\lambda_2} + e^{\lambda_1 + 8\lambda_2}}$$

(d)

setting  $\lambda_2 = 0$

$$S[p] = \ln \left( e^{\lambda_1} + e^{\lambda_0 + \lambda_2} + e^{\lambda_1 + 2\lambda_2} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_1 + 4\lambda_2} + e^{\lambda_0 + 5\lambda_2} + e^{\lambda_1 + 6\lambda_2} + e^{\lambda_0 + 7\lambda_2} + e^{\lambda_1 + 8\lambda_2} \right)$$
$$= \lambda_0 \cdot \frac{e^{\lambda_0 + \lambda_2} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_0 + 5\lambda_2} + e^{\lambda_0 + 7\lambda_2}}{e^{\lambda_1} + e^{\lambda_0 + \lambda_2} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_0 + 5\lambda_2} + e^{\lambda_0 + 7\lambda_2} + e^{\lambda_0 + 8\lambda_2}}$$
$$= \lambda_0 \cdot \frac{e^{\lambda_1} + e^{\lambda_0 + \lambda_2} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_0 + 5\lambda_2} + e^{\lambda_0 + 7\lambda_2}}{e^{\lambda_1} + e^{\lambda_0 + \lambda_2} + e^{\lambda_0 + 3\lambda_2} + e^{\lambda_0 + 5\lambda_2} + e^{\lambda_0 + 7\lambda_2} + e^{\lambda_0 + 8\lambda_2}}$$

(e)

when  $\lambda \rightarrow +\infty$

$$S[p] \rightarrow \ln \infty$$

when  $\lambda \rightarrow -\infty$

$$S[p] \rightarrow \ln 4$$

when  $\lambda \rightarrow 0$

$$S[p] \rightarrow \ln 9$$