Hierarchical Models, Markov Bases and Stanley-Reisner Ideals.

Erik Stokes

Michigan Technological University

(joint work with Sonja Petrović)

Special Session on Advances in Algebraic Statistics AMS Spring Southeastern Sectional Meeting, Lexington

March 28, 2010

Setup



• We start with a simplicial complex Δ on $\{1, \ldots, n\}$



 We start with a simplicial complex Δ on {1,..., n} and a d = d₁ × ··· × d_n contingency table T



- We start with a simplicial complex Δ on {1,..., n} and a d = d₁ × ··· × d_n contingency table T
- For each face, F of Δ we can sum T over the indicies not in F to form the F-margin.



- We start with a simplicial complex Δ on {1,..., n} and a d = d₁ × ··· × d_n contingency table T
- For each face, F of Δ we can sum T over the indicies not in F to form the F-margin.
- This is a linear map with matrix $M = M(\Delta, d)$.



- We start with a simplicial complex Δ on {1,..., n} and a d = d₁ × ··· × d_n contingency table T
- For each face, F of Δ we can sum T over the indicies not in F to form the F-margin.
- This is a linear map with matrix $M = M(\Delta, d)$.
- This describes a *hierarchical model*.



- We start with a simplicial complex Δ on {1,..., n} and a d = d₁ × ··· × d_n contingency table T
- For each face, F of Δ we can sum T over the indicies not in F to form the F-margin.
- This is a linear map with matrix $M = M(\Delta, d)$.
- This describes a *hierarchical model*.
 We call *M* the *design matrix* of the model

• To study the model we look at the Markov basis:

• To study the model we look at the *Markov basis*: a set of moves that can connect any 2 tables with the same margins. • To study the model we look at the *Markov basis*: a set of moves that can connect any 2 tables with the same margins. (elements of ker *M*) To study the model we look at the *Markov basis*:
 a set of moves that can connect any 2 tables with the same margins. (elements of ker *M*)

Theorem (Diaconis-Sturmfels 1998)

Any generating set of the toric ideal I_M corresponds to a Markov basis of the model.

How can we translate information (combinatorial, algebraic topological) about Δ to information about the Markov basis?

How can we translate information (combinatorial, algebraic topological) about Δ to information about the Markov basis?

• Can we find:

How can we translate information (combinatorial, algebraic topological) about Δ to information about the Markov basis?

• Can we find:

upper bound for the degrees? lower bound for the degrees? any interesting/useful properties (*e.g.* squarefree, Cohen-Macaulay)?

How can we translate information (combinatorial, algebraic topological) about Δ to information about the Markov basis?

• Can we find:

upper bound for the degrees? lower bound for the degrees? any interesting/useful properties (*e.g.* squarefree, Cohen-Macaulay)?

In terms of:

How can we translate information (combinatorial, algebraic topological) about Δ to information about the Markov basis?

• Can we find:

upper bound for the degrees? lower bound for the degrees? any interesting/useful properties (*e.g.* squarefree, Cohen-Macaulay)?

In terms of:

dimension f-vector/h-vector simplicial (co)homology • We have some answers:

- We have some answers:
 - All binary $(2 \times 2 \cdots \times 2)$ models up to n = 5 have known Markov bases [Develin-Sullivant 2003]

Answers

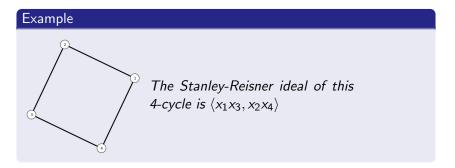
- We have some answers:
 - All binary $(2 \times 2 \cdots \times 2)$ models up to n = 5 have known Markov bases [Develin-Sullivant 2003]
 - *Decomposable* models have quadratic Markov bases. [Dobra 2000]

- We have some answers:
 - All binary $(2 \times 2 \cdots \times 2)$ models up to n = 5 have known Markov bases [Develin-Sullivant 2003]
 - *Decomposable* models have quadratic Markov bases. [Dobra 2000]
 - K₄-minor free graphs have Markov bases that live in degree at most 4 [Král'-Norine-Pangrác 2008].

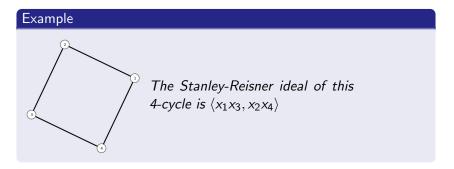
 The Stanley-Reisner ideal of Δ is the ideal I_Δ generated by the non-faces of Δ.

- The Stanley-Reisner ideal of Δ is the ideal I_Δ generated by the non-faces of Δ.
- This is a squarefree monomial ideal in $S = K[x_1, ..., x_n]$

- The Stanley-Reisner ideal of Δ is the ideal I_Δ generated by the non-faces of Δ.
- This is a squarefree monomial ideal in $S = K[x_1, ..., x_n]$



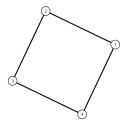
- The Stanley-Reisner ideal of Δ is the ideal I_Δ generated by the non-faces of Δ.
- This is a squarefree monomial ideal in $S = K[x_1, ..., x_n]$



• Knowing I_{Δ} is equivalent to knowing Δ .

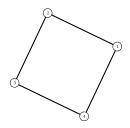
If $d = \text{init } I_{\Delta}$ then $\text{init } I_M = 2^{d-1}$

For this complex the Stanley-Reisner ideal is $\langle x_1 x_3, x_2 x_4 \rangle$,



If $d = \text{init } I_{\Delta}$ then $\text{init } I_M = 2^{d-1}$

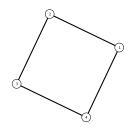
For this complex the Stanley-Reisner ideal is $\langle x_1 x_3, x_2 x_4 \rangle$, which has initial degree 2.



If $d = \text{init } I_{\Delta}$ then $\text{init } I_M = 2^{d-1}$

For this complex the Stanley-Reisner ideal is $\langle x_1 x_3, x_2 x_4 \rangle$, which has initial degree 2.

So the initial degree of I_M is $2^{2-1} = 2$.

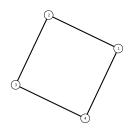


If $d = \text{init } I_{\Delta}$ then $\text{init } I_M = 2^{d-1}$

For this complex the Stanley-Reisner ideal is $\langle x_1 x_3, x_2 x_4 \rangle$, which has initial degree 2.

So the initial degree of I_M is $2^{2-1} = 2$.

In fact, I_M has generators only in degrees 2 and 4.



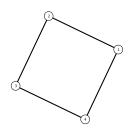
If $d = \text{init } I_{\Delta}$ then $\text{init } I_M = 2^{d-1}$

For this complex the Stanley-Reisner ideal is $\langle x_1 x_3, x_2 x_4 \rangle$, which has initial degree 2.

So the initial degree of I_M is $2^{2-1} = 2$.

In fact, I_M has generators only in degrees 2 and 4.

Where in I_{Δ} are these degree 4 generators hiding?



	0	1	2
total:	1	2	1
0:	1		
1:		2	
2:			1

• The entry in row 1 is the 2 quadratic generators of I_{Δ} and tells use I_M has a degree 2 generator.

	0	1	2
total:	1	2	1
0:	1		
1:		2	
2:			1

- The entry in row 1 is the 2 quadratic generators of I_{Δ} and tells use I_M has a degree 2 generator.
- Does this row tell us anything?

Theorem

If Δ is vertex-decomposable and the Betti diagram of S/I_{Δ} has a non-zero entry in row j > 0 then I_M has a degree 2^j minimal generator

Theorem

If Δ is vertex-decomposable and the Betti diagram of S/I_{Δ} has a non-zero entry in row j > 0 then I_M has a degree 2^j minimal generator

Vertex-decomposable includes all connected graphs and matroids.

- entry in row 1 is the 2 quadratic generators of I_{Δ} and tells use I_M has a degree 2 generator.
- Does this row tell us anything?

Let's look at the Betti diagram of Δ

- entry in row 1 is the 2 quadratic generators of I_{Δ} and tells use I_M has a degree 2 generator.
- Does this row tell us anything? Yes! I_M has a degree $2^2 = 4$ minimal generator

• A better example: the octahedron.

- A better example: the octahedron.
- The Stanley-Reisner ideal of an octahedron is $\langle x_1x_2, x_3x_4, x_5x_6 \rangle$
- Its Betti diagram is

	0	1	2	3
total:	1	3	3	1
0:	1			
1:		3		
2:			3	
3:				1

- A better example: the octahedron.
- The Stanley-Reisner ideal of an octahedron is $\langle x_1x_2, x_3x_4, x_5x_6 \rangle$
- Its Betti diagram is

	0	1	2	3
total:	1	3	3	1
0:	1			
1:		3		
2:			3	
3:				1

• So the Markov basis has elements with degree $2^1 = 2$, $2^2 = 4$ and $2^3 = 8$.

- A better example: the octahedron.
- The Stanley-Reisner ideal of an octahedron is $\langle x_1x_2, x_3x_4, x_5x_6 \rangle$
- Its Betti diagram is

	0	1	2	3
total:	1	3	3	1
0:	1			
1:		3		
2:			3	
3:				1

- So the Markov basis has elements with degree $2^1 = 2$, $2^2 = 4$ and $2^3 = 8$.
- Actually computing the Markov basis takes a LONG time.

• Our proof requires the vertex-decomposable assumption

- Our proof requires the vertex-decomposable assumption
- We can also prove the same result in few other cases and have computer evidence to support:

- Our proof requires the vertex-decomposable assumption
- We can also prove the same result in few other cases and have computer evidence to support:

If Δ is any complex and the Betti diagram of S/I_{Δ} has a non-zero entry in row j > 0 then I_M has a degree 2^j minimal generator.

- Our proof requires the vertex-decomposable assumption
- We can also prove the same result in few other cases and have computer evidence to support:

If Δ is any complex and the Betti diagram of S/I_{Δ} has a non-zero entry in row j > 0 then I_M has a degree 2^j minimal generator.

• The converse is false:

- Our proof requires the vertex-decomposable assumption
- We can also prove the same result in few other cases and have computer evidence to support:

If Δ is any complex and the Betti diagram of S/I_{Δ} has a non-zero entry in row j > 0 then I_M has a degree 2^j minimal generator.

- The converse is false:
- for the Alexander dual of a 5-path our theorem only predicts a degree 4 generator.

- Our proof requires the vertex-decomposable assumption
- We can also prove the same result in few other cases and have computer evidence to support:

If Δ is any complex and the Betti diagram of S/I_{Δ} has a non-zero entry in row j > 0 then I_M has a degree 2^j minimal generator.

- The converse is false:
- for the Alexander dual of a 5-path our theorem only predicts a degree 4 generator.
- But the Markov basis also has elements with degree 6, 8, 10, 12.

 Most obviously: prove the conjecture or at least any additional special cases.

- Most obviously: prove the conjecture or at least any additional special cases.
- When does the converse hold? (not always)

- Most obviously: prove the conjecture or at least any additional special cases.
- When does the converse hold? (not always)
- For graphs, the converse can only hold if the last entry in the diagram is small. Does this generalize?