2 U 8 U U S U U F9 F S Π F Ø 8 Π F U U F U F UΗ A Ц И O Η A Л Ь Η A ЯA K A Д Е М И ЯΗ A У KΝ A T I O N A LA C A D E M YO FS C I E N C E SД O К Л A Д Ы9 5 4 Π F 8 3 U F 7REPORTS

Հшилпр Том 123 Volume

2023

№ 3-4

**MATHEMATICS** 

УДК 519.21, 536.92 DOI: 10.54503/0321-1339-2023.123.3-4-7

# L. A. Khachatryan, corresponding member of NAS RA B. S. Nahapetian

# Duality of Energy and Probability in Finite-Volume Models of Statistical Physics

(Submitted 20/IX 2023)

**Keywords**: transition energy, probability, duality, Gibbs measure, conditional probability, transition energy field.

**Introduction.** It is well-known that the Gibbs formula (which establishes a relationship between probability and energy) is the basis of statistical physics. Much attention has been paid to the justification of the Gibbs formula using physical reasoning. In [1], it was shown that the Gibbs formula can have a purely mathematical justification for both finite and infinite systems (for the case of finite-volume systems, see also [2]). In our paper, we will show that there is a deeper relationship between energy and probability, namely, energy and probability are dual concepts.

Duality in mathematics is the principle according to which any true statement of one theory corresponds to a true statement in the dual theory. Here, we will show how this principle can be applied to solve the known problem of describing a finite random field by a set of consistent conditional distributions (see, for example, [3]). A direct probabilistic solution to this problem is given in [2].

**1.** Duality of energy and probability in finite volume. Let  $\Lambda$  be a set with a finite number of elements,  $1 < |\Lambda| < \infty$ , and let each point  $t \in \Lambda$  be associated with the set  $X^t$ , which is a copy of some finite set X. Denote by  $X^{\Lambda} = \{x = (x_t, t \in \Lambda) : x_t \in X, t \in \Lambda\}$  the set of functions (configurations) defined on  $\Lambda$  and tacking values in X. For any  $V \subset \Lambda$ , denote by  $x_V$  the restriction of configuration  $x \in X^{\Lambda}$  on V. For any  $V, I \subset \Lambda$  such that  $V \cap I = \emptyset$ , and any  $x \in X^V$ ,  $y \in X^I$ , denote by xy the concatenation of x with y, that is, the configuration on  $V \cup I$  equal to x on V and to y on I. For one-point sets  $\{t\}$ ,  $t \in \Lambda$ , braces will be omitted.

*Probability distribution* on  $X^{\Lambda}$  is a function  $P_{\Lambda}: X^{\Lambda} \to [0,1]$  satisfying the following conditions:

$$P_{\Lambda}(x) > 0, x \in X^{\Lambda}, \qquad \sum_{x \in X^{\Lambda}} P_{\Lambda}(x) = 1.$$
(1)

Probability distribution  $P_{\Lambda}$  on  $X^{\Lambda}$  sometimes will be called a *(finite)* random field.

A function  $\Delta_{\Lambda}: X^{\Lambda} \times X^{\Lambda} \to \mathbb{R}$  satisfying

$$\Delta_{\Lambda}(x,u) = \Delta_{\Lambda}(x,z) + \Delta_{\Lambda}(z,u), \qquad x, u, z \in X^{\Lambda},$$
(2)

will be called a *transition energy*. The value  $\Delta_{\Lambda}(x, u)$  of this function can be interpreted as an amount of energy needed to change the state of the physical system from x to u (in the finite volume  $\Lambda$ ).

The following result establishes a relationship between two fundamental concepts: energy and probability.

**Theorem 1.** For a set  $P_{\Lambda} = \{P_{\Lambda}(x), x \in X^{\Lambda}\}$  of numbers to be a probability distribution on  $X^{\Lambda}$  it is necessary and sufficient that elements of  $P_{\Lambda}$  have the Gibbs form

$$P_{\Lambda}(x) = \frac{exp\{\Delta_{\Lambda}(x,u)\}}{\sum_{z \in X^{\Lambda}} exp\{\Delta_{\Lambda}(z,u)\}}, \quad x \in X^{\Lambda},$$
(3)

where  $u \in X^{\Lambda}$  and  $\Delta_{\Lambda} = \{\Delta_{\Lambda}(x, u), x, u \in X^{\Lambda}\}$  is a transition energy on  $X^{\Lambda} \times X^{\Lambda}$  with

$$\Delta_{\Lambda}(x,u) = \ln \frac{P_{\Lambda}(x)}{P_{\Lambda}(u)}, \qquad x, u \in X^{\Lambda}.$$

Since  $\Delta_{\Lambda}$  satisfies (2), there is a function  $H_{\Lambda} = \{H_{\Lambda}(x), x \in X^{\Lambda}\}$  such that

$$\Delta_{\Lambda}(x,u) = H_{\Lambda}(u) - H_{\Lambda}(x), \qquad x \in X^{\Lambda}.$$
(4)

Substituting (4) into (3), we obtain

$$P_{\Lambda}(x) = \frac{exp\{-H_{\Lambda}(x)\}}{\sum_{z \in X^{\Lambda}} exp\{-H_{\Lambda}(z)\}}, \quad x \in X^{\Lambda},$$

where  $H_{\Lambda}$  can be considered as a Hamiltonian (potential energy) of a physical system. Hence, in the case of finite volume  $\Lambda$ , any function  $H_{\Lambda}$  on  $X^{\Lambda}$  can be interpreted as a Hamiltonian (see [1]). Particularly, in the classical interpretation,

$$H_{\Lambda}(x) = \sum_{t,s \in \Lambda} \Phi_{\{t,s\}}(x_t x_s), \qquad x \in X^{\Lambda},$$

where  $\Phi$  is a pair interaction potential.

The relationship between probability distribution and transition energy can be formulated in terms of operators. Let  $\mathcal{P} = \{P_{\Lambda}\}$  be the set of all probability

distributions on  $X^{\Lambda}$  and let  $\mathcal{D} = \{\Delta_{\Lambda}\}$  be the set of all transition energies on  $X^{\Lambda} \times X^{\Lambda}$ . Consider the operator  $T: \mathcal{P} \to \mathcal{D}$  which maps an element from  $\mathcal{P}$  to an element from  $\mathcal{D}$  according to the formula

$$(TP_{\Lambda})(x,u) = \ln \frac{P_{\Lambda}(x)}{P_{\Lambda}(u)}, \quad x, u \in X^{\Lambda},$$

and the operator  $T^{-1}: \mathcal{D} \to \mathcal{P}$  which maps an element from  $\mathcal{D}$  to an element from  $\mathcal{P}$  by the formula

$$(T^{-1}\Delta_{\Lambda})(x) = \frac{exp\{\Delta_{\Lambda}(x,u)\}}{\sum_{z \in X^{\Lambda}} exp\{\Delta_{\Lambda}(z,u)\}}, \quad x \in X^{\Lambda},$$

where  $u \in X^{\Lambda}$ . Due to condition (2), the operator  $T^{-1}$  is correctly defined. It is clear that both operators T and  $T^{-1}$  depend on  $\Lambda$ , but to simplify the notations, sometimes we will not directly specify this dependence.

The following statement holds true.

**Proposition.** Operators T and  $T^{-1}$  are mutually inverse, that is, for all  $P_{\Lambda} \in \mathcal{P}$  and  $\Delta_{\Lambda} \in \mathcal{D}$ , it holds

$$T^{-1}TP_{\Lambda} = P_{\Lambda}, \qquad TT^{-1}\Delta_{\Lambda} = \Delta_{\Lambda}.$$

It is easy to see that for any  $P_{\Lambda} \in \mathcal{P}$ , function  $TP_{\Lambda}$  satisfies the characteristic property (2) of transition energies, while for any  $\Delta_{\Lambda} \in \mathcal{D}$ , function  $T^{-1}\Delta_{\Lambda}$  satisfies (1), which characterizes a probability distribution. Therefore, any statement about probability  $P_{\Lambda}$  can be formulated in terms of corresponding transition energy  $\Delta_{\Lambda}$ , and vise versa.

**2.** Duality of transition energy field and conditional distribution. Let  $P_{\Lambda}$  be a probability distribution on  $X^{\Lambda}$ . There is a set  $Q(P_{\Lambda}) = \{Q_{V}^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda\}$  of its conditional probabilities

$$Q_{V}^{\bar{x}}(x) = \frac{P_{\Lambda}(x\bar{x})}{\sum_{z \in X^{V}} P_{\Lambda}(z\bar{x})}, \qquad x \in X^{V}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda.$$

It is clear, that for any fixed  $V \subset \Lambda$  and  $\bar{x} \in X^{\Lambda \setminus V}$ , function  $Q_V^{\bar{x}}$  is a probability distribution on  $X^V$ . We will also consider the set  $Q_1(P_\Lambda) = \{Q_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\} \subset Q(P_\Lambda)$  of one-point conditional probabilities generated by  $P_\Lambda$ .

Now, let  $Q = \{q_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda\}$  be a set of probability distributions  $q_V^{\bar{x}}$  on  $X^V$  parameterized by boundary conditions  $\bar{x} \in X^{\Lambda \setminus V}$ ,  $V \subset \Lambda$ . A natural question arises: does there exist a probability distribution  $P_{\Lambda}$  on  $X^{\Lambda}$  for which Q is a set of its conditional probabilities, that is,  $Q(P_{\Lambda}) = Q$ ? The answer is given by the following statement.

**Theorem 2.** Let  $Q = \{q_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda\}$  be a set of probability distributions on  $X^V$  parameterized by boundary conditions  $\bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda$ . There exists a unique probability distribution  $P_{\Lambda}$  on  $X^{\Lambda}$  such that  $Q(P_{\Lambda}) = Q$  if and only if the elements of Q satisfy the following consistency conditions: for

any disjoint  $V, I \subset \Lambda$  and  $\bar{x} \in X^{\Lambda \setminus (V \cup I)}$ ,  $x, u \in X^V$ ,  $y \in X^I$ , it holds

$$q_{V\cup I}^{\bar{x}}(xy)q_V^{\bar{x}y}(u) = q_{V\cup I}^{\bar{x}}(uy)q_V^{\bar{x}y}(x).$$
(5)

Condition (5) is a finite-volume version of the well-known R. Dobrushin's consistency condition, see [4]. The set  $Q = \{q_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda\}$  of probability distributions satisfying (5) is called a *finite-volume specification*. Theorem 2 states that any finite-volume specification is a set of conditional probabilities of some (uniquely determined) joint distribution.

Let  $\Delta_{\Lambda}$  be a transition energy on  $X^{\Lambda} \times X^{\Lambda}$ . Consider the set  $D(\Delta_{\Lambda}) = {\Delta_{V}^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda}$  of functions

$$\Delta_V^{\bar{x}}(x,u) = \Delta_{\Lambda}(x\bar{x},u\bar{x}), \qquad x,u \in X^V, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda.$$

It is not difficult to see that for any fixed  $V \subset \Lambda$  and  $\bar{x} \in X^{\Lambda \setminus V}$ , function  $\Delta_V^{\bar{x}}$  is a transition energy on  $X^V \times X^V$ , that is,

$$\Delta_V^{\bar{x}}(x,u) = \Delta_V^{\bar{x}}(x,z) + \Delta_V^{\bar{x}}(z,u), \qquad x,u,z \in X^V.$$
(6)

Now, let us consider a set  $D = \{\delta_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda\}$  of transition energies  $\delta_V^{\bar{x}}$  on  $X^V \times X^V$  parameterized by boundary conditions  $\bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda$ . The following statement holds true (see also [1]).

**Theorem 3.** Let  $D = \{\delta_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda\}$  be a set of transition energies  $\delta_V^{\bar{x}}$  on  $X^V \times X^V$  parameterized by boundary conditions  $\bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda$ . There exists a unique transition energy  $\Delta_\Lambda$  on  $X^\Lambda \times X^\Lambda$  such that  $D(\Delta_\Lambda) = D$  if and only if the elements of D satisfy the following consistency conditions: for any disjoint  $V, I \subset \Lambda$  and  $\bar{x} \in X^{\Lambda \setminus (V \cup I)}, x, u \in X^V, y \in X^I$ , it holds

$$\delta_{V\cup I}^{\bar{x}}(xy, uy) = \delta_V^{xy}(x, u). \tag{7}$$

The set  $D = \{\delta_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda\}$  of transition energies satisfying (7) is called a *finite-volume transition energy field*. This notion was introduced in [1] for the case of systems defined in infinite volume (on the integer lattice  $\mathbb{Z}^d$ ,  $d \ge 1$ ).

Previously established duality of probability  $P_{\Lambda}$  and energy  $\Delta_{\Lambda}$  allows establishing the one-to-one correspondence between systems Q and D. Namely, for every fixed  $V \subset \Lambda$ , define operators  $T_V: \{q_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}\} \rightarrow \{\delta_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}\}$ and  $T_V^{-1}: \{\delta_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}\} \rightarrow \{q_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}\}$  by

$$\left( T_V q_V^{\bar{x}} \right)(x,u) = \ln \frac{q_V^{\bar{x}}(x)}{q_V^{\bar{x}}(u)}, \ \left( T_V^{-1} \delta_V^{\bar{x}} \right)(x) = \frac{\exp\{\delta_V^{\bar{x}}(x,u)\}}{\sum_{z \in X^V} \exp\{\delta_V^{\bar{x}}(x,u)\}}, \ x, u \in X^{\Lambda}.$$
 (8)

Then operators  $T: Q \to D$  and  $T^{-1}: D \to Q$  defined by

$$Tq_V^{\bar{x}} = T_V q_V^{\bar{x}}, \qquad T^{-1} \delta_V^{\bar{x}} = T_V^{-1} \delta_V^{\bar{x}}, \qquad \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda,$$

are mutually inverse. Moreover, the elements of Q satisfy conditions (5) if and only if the elements of D satisfy conditions (7). That means that there is a duality between specification (conditional distribution) and transition energy field.

Further, we will establish one of the important properties of the transition energy – its additivity. Let  $D = \{\delta_V^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus V}, V \subset \Lambda\}$  be a transition energy field. Then for any disjoint  $V, I \subset \Lambda$  and  $\bar{x} \in X^{\Lambda \setminus (V \cup I)}$ ,  $x, u \in X^V$ ,  $y, v \in X^I$ , using (6) and (7), we can write

$$\delta_{V\cup I}^{\bar{x}}(xy, uv) = \delta_{V\cup I}^{\bar{x}}(xy, uy) + \delta_{V\cup I}^{\bar{x}}(uy, uv) = \delta_{V}^{\bar{x}y}(x, u) + \delta_{I}^{\bar{x}u}(y, v)$$

and

$$\delta_{V\cup I}^{\bar{x}}(xy,uv) = \delta_{V\cup I}^{\bar{x}}(xy,xv) + \delta_{V\cup I}^{\bar{x}}(xv,uv) = \delta_{I}^{\bar{x}x}(y,v) + \delta_{V}^{\bar{x}v}(x,u).$$

From here it follows, that for the elements of the one-point subsystem  $\{\delta_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\} \subset D$ , one has

$$\delta_t^{\bar{x}y}(x,u) + \delta_s^{\bar{x}u}(y,v) = \delta_s^{\bar{x}x}(y,v) + \delta_t^{\bar{x}v}(x,u) \tag{9}$$

for any  $x, u \in X^t$ ,  $y, v \in X^s$ ,  $\bar{x} \in X^{\Lambda \setminus \{t,s\}}$ ,  $t, s \in \Lambda$ . Relation (9) has a simple physical meaning. There are two ways to change the state of the system in  $\{t, s\}$ from xy to uv with the state  $\bar{x}$  in  $\Lambda \setminus \{t, s\}$  unchanged. First, change the state of the system at point t from x to u under boundary condition  $y\bar{x}$ , and then at point s from y to v already under boundary condition  $u\bar{x}$ . Or, starting from point s, change the state from y to v under the boundary condition  $x\bar{x}$ , and then, under the boundary condition  $v\bar{x}$ , change it at point t from x to u. Naturally, the same amount of energy must be spent in both cases.

A set  $D_1 = \{\delta_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\}$  of one-point transition energies  $\delta_t^{\bar{x}}$  on  $X^t \times X^t$  parameterized by boundary conditions  $\bar{x} \in X^{\Lambda \setminus t}$ ,  $t \in \Lambda$ , and satisfying consistency conditions (9) is called a (*finite-volume*) one-point transition energy field (see also [1, 2]).

**Theorem 4.** A function  $\Delta_{\Lambda}$  on  $X^{\Lambda} \times X^{\Lambda}$  is a transition energy if and only if it can be represented in the form

$$\Delta_{\Lambda}(x,u) = \delta_{t_1}^{x_{\Lambda\setminus t_1}}(x_t, u_{t_1}) + \delta_{t_2}^{u_{t_1}x_{\Lambda\setminus \{t_1, t_2\}}}(x_{t_2}, u_{t_2}) + \dots + \delta_{t_n}^{u_{\Lambda\setminus t_n}}(x_{t_n}, u_{t_n}),$$

where  $\Lambda = \{t_1, t_2, ..., t_n\}$  is some enumeration of points in  $\Lambda$ ,  $|\Lambda| = n$ , and  $D_1 = \{\delta_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\}$  is a one-point transition energy field.

**3. Application of the duality.** In this section, we will show how the established duality between the transition energy and probability distribution can be applied to solve a known problem of the description of a finite random field by a set of consistent (one-point) conditional distributions.

This problem was considered by many authors. In the well-known paper [3] by S. Geman and D. Geman, it was divided into two questions (tasks). First, how one can define (compute) a joint distribution knowing its conditionals? And second, the most difficult one, how one can spoil conditional distributions,

that is, when a given set of functions are conditional probabilities for some (necessary unique) distribution on  $X^{\Lambda}$ ?

As it was mentioned above, the characteristic property (5) of conditional probabilities was known and successfully applied to the problem of describing lattice random fields by specifications (see [4]). However, one cannot derive the characteristic property of one-point conditional probabilities from (5), and such property remained unknown for a long time. The consistency conditions for a set of one-point probability distributions parameterized by boundary conditions to be a one-point subset of some (uniquely determined) specification were introduced in [5] for the case of infinite systems.

The solution to the problem of the describing finite random field by a set of consistent one-point conditional distributions was given in [2] using a purely probabilistic approach. Below, we will give the solution to this problem based on the duality between transition energy and probability.

Let  $Q_1 = \{q_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\}$  be a set of probability distributions  $q_t^{\bar{x}}$ on  $X^t$  parameterized by boundary conditions  $\bar{x} \in X^{\Lambda \setminus t}$ ,  $t \in \Lambda$ , and let  $D_1 = \{\delta_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\}$  be a one-point transition energy field. Consider the mutually inverse operators  $T_1 = \{T_t, t \in \Lambda\}$ :  $Q_1 \to D_1$  and  $T_1^{-1} = \{T_t^{-1}, t \in \Lambda\}$ :  $D_1 \to Q_1$  where  $T_t$  and  $T_t^{-1}$ ,  $t \in \Lambda$ , are defined by (8):  $\delta_t^{\bar{x}}(x, u) = (T_1 q_t^{\bar{x}})(x, u), \quad q_t^{\bar{x}}(x) = (T_1^{-1} \delta_t^{\bar{x}})(x), \quad x, u \in X^t, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda.$ 

Since the elements of  $D_1$  satisfy condition (7), the elements of  $Q_1$  cannot be arbitrary and have to satisfy appropriate consistency conditions. To find such conditions, we note that for all  $t, s \in \Lambda$ ,  $\bar{x} \in X^{\Lambda \setminus \{t,s\}}$  and  $x, u \in X^t$ ,  $y, v \in X^s$ , one has

$$\delta_t^{\bar{x}y}(x,u) + \delta_s^{\bar{x}u}(y,v) = (T_1 q_t^{\bar{x}y})(x,u) + (T_1 q_s^{\bar{x}u})(y,v)$$
$$= \ln\left(\frac{q_t^{\bar{x}y}(x)}{q_t^{\bar{x}y}(u)} \cdot \frac{q_s^{\bar{x}u}(y)}{q_s^{\bar{x}u}(v)}\right)$$

and

$$\delta_{s}^{xx}(y,v) + \delta_{t}^{xv}(x,u) = (T_{1}q_{s}^{xx})(y,v) + (T_{1}q_{t}^{xv})(x,u)$$
$$= \ln\left(\frac{q_{s}^{\bar{x}x}(y)}{q_{s}^{\bar{x}x}(v)} \cdot \frac{q_{t}^{\bar{x}v}(x)}{q_{t}^{\bar{x}v}(u)}\right).$$

Hence, the elements of  $D_1$  satisfy condition (7) if and only if the elements of  $Q_1$  satisfy the following consistency condition: for all  $t, s \in \Lambda$ ,  $\bar{x} \in X^{\Lambda \setminus \{t,s\}}$ and  $x, u \in X^t$ ,  $y, v \in X^s$  it holds

 $q_t^{\bar{x}y}(x)q_s^{\bar{x}x}(v)q_t^{\bar{x}v}(u)q_s^{\bar{x}u}(y) = q_t^{\bar{x}y}(u)q_s^{\bar{x}u}(v)q_t^{\bar{x}v}(x)q_s^{\bar{x}x}(y).$ (10) A set  $Q_1 = \{q_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\}$  of probability distributions  $q_t^{\bar{x}}$  on  $X^t$  parameterized by boundary conditions  $\bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda$ , and satisfying the consistency conditions (10) is called a (*finite-volume*) 1-specification. Let us now show how the established relation between 1-specification and one-point transition energy field allows constructing the distribution  $P_{\Lambda}$  on  $X^{\Lambda}$  compatible with  $Q_1$ , that is, such  $P_{\Lambda}$  that  $Q_1(P_{\Lambda}) = Q_1$ .

First, let us find the connection between a probability distribution  $P_{\Lambda}$  and its one-point conditional probabilities  $Q_1(P_{\Lambda}) = \{Q_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\}$ . According to Theorems 1, there exists a unique transition energy  $\Delta_{\Lambda}$  for  $P_{\Lambda}$  such that

$$P_{\Lambda}(x) = \frac{exp\{\Delta_{\Lambda}(x,u)\}}{\sum_{z \in X^{\Lambda}} exp\{\Delta_{\Lambda}(z,u)\}} = \left(\sum_{z \in X^{\Lambda}} exp\{\Delta_{\Lambda}(z,x)\}\right)^{-1},$$

where we used property (2) of  $\Delta_{\Lambda}$ . Further, due to Theorem 4, there exists a onepoint transition energy field  $D_1(\Delta_{\Lambda}) = \{\Delta_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\}$  such that

$$\sum_{z \in X^{\Lambda}} exp\{\Delta_{\Lambda}(z, x)\}$$

$$= \sum_{z \in X^{\Lambda}} exp\{\Delta_{t_1}^{z_{\Lambda \setminus t_1}}(z_{t_1}, x_{t_1}) + \Delta_{t_2}^{x_{t_1} z_{\Lambda \setminus \{t_1, t_2\}}}(z_{t_2}, x_{t_2})$$

$$+ \cdots (z_{t_n}, x_{t_n})\}.$$

Note that by definitions of  $D_1(\Delta_{\Lambda})$  and  $Q_1(P_{\Lambda})$ , we have

$$\Delta_t^{\bar{x}}(z,x) = \Delta_{\Lambda}(z\bar{x},x\bar{x}) = \ln\frac{P_{\Lambda}(z\bar{x})}{P_{\Lambda}(x\bar{x})} = \ln\frac{Q_t^{\bar{x}}(z)}{Q_t^{\bar{x}}(x)}, \qquad x,z \in X^t, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda,$$

and hence,

$$P_{\Lambda}(x) = \left(\sum_{z \in X^{\Lambda}} \frac{Q_{t_{1}}^{z_{\Lambda \setminus t_{1}}}(z_{t_{1}})}{Q_{t_{1}}^{z_{\Lambda \setminus t_{1}}}(x_{t_{1}})} \cdot \frac{Q_{t_{2}}^{x_{t_{1}}z_{\Lambda \setminus \{t_{1},t_{2}\}}}(z_{t_{2}})}{Q_{t_{2}}^{x_{t_{1}}z_{\Lambda \setminus \{t_{1},t_{2}\}}}(x_{t_{2}})} \cdot \dots \cdot \frac{Q_{t_{n}}^{x_{\Lambda \setminus t_{n}}}(z_{t_{n}})}{Q_{t_{n}}^{x_{\Lambda \setminus t_{n}}}(x_{t_{n}})}\right)^{-1}.$$

The obtained connection between  $P_{\Lambda}$  and  $Q_1(P_{\Lambda})$  can be used to define a probability distribution compatible with a given 1-specification. Namely, let  $Q_1 = \{q_t^{\bar{x}}, \bar{x} \in X^{\Lambda \setminus t}, t \in \Lambda\}$  be a 1-specification. For any  $x \in X^{\Lambda}$ , put

$$P_{\Lambda}(x) = \left(\sum_{z \in X^{\Lambda}} \frac{q_{t_1}^{z_{\Lambda \setminus t_1}}(z_{t_1})}{q_{t_1}^{z_{\Lambda \setminus t_1}}(x_{t_1})} \cdot \frac{q_{t_2}^{x_{t_1} z_{\Lambda \setminus \{t_1, t_2\}}}(z_{t_2})}{q_{t_2}^{x_{t_1} z_{\Lambda \setminus \{t_1, t_2\}}}(x_{t_2})} \cdot \dots \cdot \frac{q_{t_n}^{x_{\Lambda \setminus t_n}}(z_{t_n})}{q_{t_n}^{x_{\Lambda \setminus t_n}}(x_{t_n})}\right)^{-1},$$

where  $\Lambda = \{t_1, t_2, ..., t_n\}$  is some enumeration of the points of  $\Lambda$ ,  $n = |\Lambda|$ . Due to (10), this formula is correct, that is, the values of  $P_{\Lambda}$  does not depend on the way of enumeration of the points in  $\Lambda$ . It is not difficult to see that  $P_{\Lambda}$  is a probability distribution on  $X^{\Lambda}$ . Finally, by direct computations, one can show that  $Q_1(P_{\Lambda}) = Q_1$ .

Hence, the additivity property of the transition energy allowed us to find the connection between the joint and conditional distributions, and the

consistency conditions of the elements of the one-point transition energy field prompted the form of the consistency conditions of the elements of the onepoint conditional distribution.

Institute of Mathematics of NAS RA e-mails: linda@instmath.sci.am, nahapet@instmath.sci.am

### L. A. Khachatryan, corresponding member of NAS RA B. S. Nahapetian

### Duality of Energy and Probability in Finite-Volume Models of Statistical Physics

It is shown that in the framework of mathematical physics, energy and probability are dual concepts. On this basis, a solution to the well-known problem of describing a finite random field by a set of consistent conditional distributions is given.

#### Լ. Ա. Խաչատրյան, ՀՀ ԳԱԱ թղթակից անդամ Բ. Ս. Նահապետյան

## Էներգիայի և հավանականության երկակիությունը վիձակագրական ֆիզիկայի վերջավոր մոդելներում

Ցույց է տրված, որ վիճակագրական ֆիզիկայի շրջանակում էներգիան և հավանականությունը երկակի հասկացություններ են։ Օգտագործելով այս արդյունքը, լուծում է տրվում պայմանական բաշխումների համակարգի միջոցով վերջավոր պատահական դաշտի նկարագրման հայտնի խնդրին։

### Л. А. Хачатрян, член-корреспондент НАН РА Б. С. Нахапетян

### Двойственность энергии и вероятности в конечных моделях статистической физики

Показано, что в рамках статистической физики энергия и вероятность – двойственные понятия. На этой основе приводится решение известной проблемы описания конечного случайного поля совокупностью согласованных условных распределений.

#### References

- Dachian S., Nahapetian B. S. Markov Process. Relat. Fields. 2019. V. 25. P. 649-681.
- 2. *Khachatryan L., Nahapetian B. S.* J. Theor. Probab. 2023. V. 36. P. 1743-1761.
- 3. Geman S., Geman D. IEEE Transactions on Pattern Analysis and Machine Intelligence. 1984. V. PAMI-6. № 6. P. 721-741.
- 4. Dobrushin R. L. Theory Probab. Appl. 1968. V. 13. № 2. P. 197-224.
- Dachian S., Nahapetian B. S. Markov Processes Relat. Fields 2001. V. 7. P. 193-214.