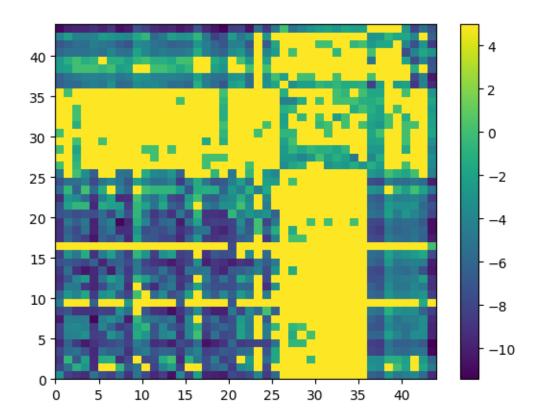
## mh

## January 8, 2019

For more information on this example, see "The Markov chain Monte Carlo revolution" by Persi Diaconis, Bull. AMS 46 (2009). I'm using an English translation of Tolstoy's "War and Peace" as the source of my word frequency data, and the US Constitution as my test example.



```
Out[5]: Py0bject <matplotlib.colorbar.Colorbar object at 0x12b9723c8>
In [6]: pot('a','a')
Out[6]: -3.258096538021482
    The "plaintext" is a copy of the US Constitution.
In [7]: ptext=C.readtext("/Users/kkylin/amalthea/constitution.txt");
In [8]: ptext[1:1000]
Out[8]: "provided by usconstitution.net----------note repealed text is not n
    We now make a random substitution cipher and apply it to obtain a "ciphertext."
In [9]: rc = C.RandomCipher()
Out[9]: Dict{Char, Char} with 44 entries:
```

```
'h' => 't'
         'i' => 's'
         'r' => 'o'
         'q' => '1'
         ';' => '!'
         'a' => ','
         'c' => 'e'
         'p' => 'a'
         '9' => 'g'
         'x' => 'u'
         'u' => 'y'
         'd' => '3'
         'e' => 'b'
         'j' => '2'
         's' => 'n'
         '4' => '5'
         ',' => 'd'
         'z' => 'r'
         '0' => 'z'
         '3' => 'v'
         'n' => 'f'
           =>
In [10]: ctext = C.encrypt(rc,ptext);
In [11]: ctext[1:1000]
We can recover the plaintext from the ciphertext.
In [12]: C.decrypt(rc,ctext)[1:1000]
Out[12]: "provided by usconstitution.net-----note repealed text is not
  All that decrypt() does is invert the cipher (as a permutation) and apply it.
In [13]: irc=C.invertcipher(rc)
Out[13]: Dict{Char, Char} with 44 entries:
          'w' => '-'
          '7' => '6'
          'o' => 'r'
          '5' => '4'
          'h' => 'b'
          'i' => 'k'
          'r' => 'z'
```

'q' => '2'
';' => 'y'

In [14]: C.encrypt(irc,ctext)[1:1000]

Out[14]: "provided by usconstitution.net-----note repealed text is not

Based on this, for a string s and a cipher c we define the energy

$$E(c,s) = \sum_{i} \phi_{c(s_i),c(s_{i+1})}.$$

Note

$$e^{-E(c,s)} = \prod_i M_{c(s_i),c(s_{i+1})}.$$

So lower energy means the text is closer to having the correct statistics. Here is the energy of the plaintext, computed two ways:

In [15]: e0=C.energy(pot,C.IdCipher(),ptext)

In [16]: C.energy(pot,irc,ctext)

Out[16]: -423749.3414496625

Out[15]: -423749.3414496625

Let's run some Monte Carlo to try to decode this.

In [17]: @time cmin,emin,el=C.mh(pot,ctext,5000)
8.149655 seconds (313.50 k allocations: 27.242 MiB, 0.10% gc time)

Out[17]: (Dict('w'=>'-','7'=>'2','o'=>'r','5'=>'8','h'=>'b','i'=>'k','r'=>'\'','q'=>'9',';'=>'y'

How good is the energy of the solution we found compared to the plaintext?

```
In [18]: emin/e0
Out[18]: 1.0003150226404838
In [19]: plot(el,label="MCMC sampler")
         plot([1,5000],[e0,e0],label="correct energy")
         plot([1,5000],[emin,emin],label="minimum found")
         legend()
         xlabel("step")
         ylabel("energy")
                                                                MCMC sampler
        -150000
                                                                correct energy
                                                                minimum found
        -200000
        -250000
     energy
        -300000
        -350000
        -400000
```

1000

0

Out[19]: PyObject <matplotlib.text.Text object at 0x12eeb1fd0>
 Does it really work? Let's try decrypting the ciphertext with it.
In [20]: dctext = C.encrypt(cmin,ctext);
In [21]: dctext[1:1000]
Out[21]: "provided by usconstitution.net----------note repealed text is not Let's count the percentage of characters that were correctly decoded.
In [22]: sum(map(==,dctext,ptext))/length(ptext)

step

3000

4000

5000

2000

## Out[22]: 0.9958067952582788

The Monte Carlo is randomly initialized, so if we run it again we will get a different answer.

```
In [23]: @time cmin,emin,el=C.mh(pot,ctext,5000)
    8.326295 seconds (58.72 k allocations: 14.062 MiB, 0.09% gc time)

Out[23]: (Dict('w'=>'-','7'=>'7','o'=>'t','5'=>'0','h'=>'.','i'=>'\'','r'=>'j','q'=>'!',';'=>'b'
    Hm, things look different this time: we don't get as close to the plaintext energy.

In [24]: emin/e0
Out[24]: 0.9273957326445056
In [25]: plat(allabel="MCMC sampler")
```

