1. Verify the Hubbard-Stratonovich transform,

$$e^{\frac{b^2}{2}} = \int Dt \, e^{bt}$$

where $Dx = \exp(-t^2/2)/\sqrt{2\pi}$ is the standard Gaussian measure.

2. Consider the Bernoulli distribution,

(1)
$$p(x) = \begin{cases} m, \text{ if } x = 1\\ 1 - m, \text{ if } x = 0 \end{cases}$$

Calculate its moment and cumulant generating functions.

3. Consider an Erdős-Rényi network of N neurons with a connection matrix J. Each neuron j projects to each neuron i with probability m. The existence of each connection is independent of the others. Since each neuron receives on average mN inputs, we will scale the connection strengths by N: each nonzero element of J is equal to \bar{J}/N . That is,

(2)
$$p(\boldsymbol{J}) = \prod_{i,j} p(J_{ij}),$$
$$p(J_{ij}) = \begin{cases} m, \text{ if } x = \bar{J}/N\\ 1 - m, \text{ if } x = 0 \end{cases}$$

- (a) Calculate the first three cumulants of the distribution of synaptic weights.
- (b) Repeat that calculation with synaptic weights scaling like $1/\sqrt{N}$ instead of 1/N.

4. Complete the Gardner capacity calculation. Recall that the saddle point equation for the replica overlap leads to

(3)
$$\alpha \int Dt \left(\int_{u}^{\infty} dz e^{-z^{2}/2} \right)^{-1} e^{-u^{2}/2} \frac{t + \kappa \sqrt{q}}{2\sqrt{q} \left(1 - q\right)^{3/2}} = \frac{q}{1 - q}$$

where $\alpha = P/N$ is the capacity, $Dt = \exp(-t^2/2)/\sqrt{2\pi}$, and $u = (\kappa + t\sqrt{q})/\sqrt{1-q}$. Using this, compute the critical capacity

(4)
$$\alpha_c \equiv \lim_{q \to 1} \alpha = \left(\int_{-\kappa}^{\infty} Dt \, (t+\kappa)^2 \right)^{-1}$$

Hint: write Eq. 3 in the form $\alpha = q/F(q;\kappa)$ and apply L'Hôpital's rule.

5. Verify the Garner calculation for the critical capacity of a binary perceptron by comparing the analytical result for the critical capacity against simulations with varying margins. For simulations, use the Margin Perceptron with output:

(5)
$$y = \begin{cases} 1, & \boldsymbol{J}^T \boldsymbol{x} / \|\boldsymbol{J}\| \ge \kappa/2\\ 0, & \boldsymbol{J}^T \boldsymbol{x} / \|\boldsymbol{J}\| \le -\kappa/2 \end{cases}$$

trained with the standard Perceptron learning algorithm where, if $J^T x / ||J|| \in (-\kappa/2, \kappa/2)$, the pattern x automatically produces an error.