

A Proof of Proposition 1

Proposition 2. For any π on Ω as in (1), and any $\epsilon > 0$, there are positive constants $w_i = w_i(\epsilon) > 0$, and normalized modular functions $m_i = m_i(\epsilon)$, $i \in \{1, \dots, r\}$, such that, if we define $q(S) := \sum_{i=1}^r w_i \exp(m_i(S))$, for all $S \in \Omega$, then $d_{TV}(\pi, q) \leq \epsilon$.

Proof. Let $r = |\Omega|$, and let $(S_i)_{i=1}^r$ be an enumeration of all sets in Ω . For any $i \in \{1, \dots, r\}$, and any $v \in V$, we define

$$m_{iv} = \begin{cases} \beta_i, & \text{if } v \in S_i \\ -\beta_i, & \text{otherwise} \end{cases},$$

and $m_i(S) = \sum_{v \in S} m_{iv}$, for all $S \in \Omega$. We also define

$$w_i = \frac{\pi(S_i)}{Z_i} = \frac{\pi(S_i)}{(1 + e^{\beta_i})^{|S_i|} (1 + e^{-\beta_i})^{|V \setminus S_i|}}.$$

Then, for all $i \in \{1, \dots, r\}$, we have

$$\begin{aligned} d_i(\beta_1, \dots, \beta_r) &:= |\pi(S_i) - q(S_i)| \\ &= \left| \pi(S_i) - \sum_{j=1}^r \pi(S_j) \frac{e^{\beta_j |S_j|}}{(1 + e^{\beta_j |S_j|}) (1 + e^{-\beta_j |V \setminus S_j|})} \right| \\ &\leq \pi(S_i) \left(1 - \frac{e^{\beta_i |S_i|}}{(1 + e^{\beta_i |S_i|}) (1 + e^{-\beta_i |V \setminus S_i|})} \right) + \\ &\quad \sum_{j: S_j \neq S_i} \pi(S_j) \frac{e^{\beta_j |S_j|}}{(1 + e^{\beta_j |S_j|}) (1 + e^{-\beta_j |V \setminus S_j|})}. \end{aligned}$$

Note that both terms vanish if we let all $\beta_j \rightarrow \infty$. Therefore, for any $\delta > 0$, there are $\beta_{ij} = \beta_{ij}(\delta)$, for all $j \in \{1, \dots, r\}$, such that $d_i(\beta_{i1}, \dots, \beta_{ir}) \leq \delta$.

Finally, choosing $\hat{\beta}_j := \max_{i \in \{1, \dots, r\}} \beta_{ij}$, for all $j \in \{1, \dots, r\}$, we get

$$d_{TV}(\pi, q) = \frac{1}{2} \sum_{i=0}^r d_i(\hat{\beta}_1, \dots, \hat{\beta}_r) \leq 2^{n-1} \delta.$$

The result follows by choosing $\delta = \epsilon/2^{n-1}$. \square

B Ising Model on the Complete Graph

B.1 Bounds on Gibbs mixing

Theorem B1 (Theorem 15.3 in (Levin et al., 2008b)). If $\beta > 1$, then the Gibbs sampler on ISING $_{\beta}$ has a bottleneck ratio $\Phi_* = \mathcal{O}(e^{-c(\beta)n})$, where $c(\beta)$ is a non-decreasing function of β .

Corollary 1 (cf. Theorem 15.3 in (Levin et al., 2008b)). For $n \geq 3$, the Gibbs sampler on ISING has spectral gap $\gamma^G = \mathcal{O}(e^{-cn})$, where $c > 0$ is a constant.

Corollary 2 (cf. Theorem 2 in (Ding et al., 2009)). For all $n \geq 3$, the restriction chains P_i^G , $i = 0, 1$, of the Gibbs sampler on ISING have spectral gap $\gamma_i^G = \Theta\left(\frac{2 \ln(n) - 1}{n}\right)$.

B.2 Bounds on M³ mixing

M³ sampler. The proposal distribution can be written as follows,

$$q(S) = \frac{1}{2} \left(\frac{\exp(-d_n(n-1)|S|)}{Z_1} + \frac{\exp(d_n(n-1)|S|)}{Z_2} \right), \quad (4)$$

where $Z_1 = (1 + \exp(-d_n(n-1)))^n$, and $Z_2 = (1 + \exp(d_n(n-1)))^n$.

Lemma B1 (Fact 6 in (Anari et al., 2016)). The spectral gap of any reversible two-state chain P with stationary distribution π that satisfies $P(0, 1) = c\pi(1)$ is c .

Lemma 1. For all $n \geq 10$, the projection chain \bar{P}^M of the M³ sampler on ISING has spectral gap $\bar{\gamma}^M = \Omega(1)$.

Proof. We define $\pi_k = \sum_{S \in \Omega, |S|=k} \pi(S)$, and $q_k = \sum_{S \in \Omega, |S|=k} q(S)$.

Bounding π_k . By definition, we can write $\pi_k = \hat{\pi}_k/Z$, where $\hat{\pi}_0 = 1$, and for $k > 0$ we have

$$\begin{aligned} \hat{\pi}_k &:= \binom{n}{k} \exp\left(-\frac{2 \ln(n)}{n} k(n-k)\right) \\ &= \binom{n}{k} n^{-\frac{2k}{n}(n-k)} \\ &\leq \left(\frac{en}{k}\right)^k n^{-\frac{2k}{n}(n-k)} \\ &= \left(\frac{e}{k}\right)^k n^{-k + \frac{2k^2}{n}}. \end{aligned}$$

It follows that

$$\ln(\hat{\pi}_k) \leq -k \ln\left(\frac{k}{e}\right) + \left(\frac{2k^2}{n} - k\right) \ln(n). \quad (5)$$

It is easy to verify that for all $n \geq 10$ and $3 \leq k \leq \lfloor n/2 \rfloor$, it holds that $(2k-n) \ln(n) \leq 0.5n \ln(k/e)$. Substituting this into (5), we get

$$\begin{aligned} \ln(\hat{\pi}_k) &\leq -0.5k \ln\left(\frac{k}{e}\right) \\ \Rightarrow \hat{\pi}_k &\leq \exp(-0.5k \ln(k/e)). \end{aligned}$$

Noting that, for all k , $\hat{\pi}_k \leq 1$, and using the fact that $\hat{\pi}_{n-k} = \hat{\pi}_k$, we get

$$\begin{aligned}
Z &= \sum_{k=0}^n \hat{\pi}_k \\
&\leq 2 \sum_{k=0}^{\lfloor n/2 \rfloor} \hat{\pi}_k \\
&= 2(\hat{\pi}_0 + \hat{\pi}_1 + \hat{\pi}_2 + \sum_{k=3}^{\lfloor n/2 \rfloor} \hat{\pi}_k) \\
&\leq 3 + \sum_{k=3}^{\lfloor n/2 \rfloor} \exp(-0.5k \ln(k/e)) \\
&\leq c_1, \tag{6}
\end{aligned}$$

where c_1 is a constant.

Bounding q_k . First, it is easy to see that, for all $n \geq 1$, $Z_1 \leq 3$.

$$\begin{aligned}
q_k &= \sum_{S \in \Omega, |S|=k} q(S) \\
&\geq \sum_{S \in \Omega, |S|=k} \frac{1}{2} \frac{\exp(-d_n(n-1)|S|)}{Z_1} \quad (\text{by (4)}) \\
&\geq \frac{1}{6} \binom{n}{k} \exp(-d_n(n-1)|S|)
\end{aligned}$$

Bounding the spectral gap. For the projection chain \bar{P}^M , we have

$$\begin{aligned}
\bar{P}^M(0, 1) &= \frac{1}{\bar{\pi}(0)} \sum_{\substack{S \in \Omega_i \\ R \in \Omega_j}} \pi(S) P^M(S, R) \\
&\geq 2\pi_0 q_n \quad (\bar{\pi}(0) = 1/2 \text{ by symmetry of } \pi) \\
&= 2\pi_0 q_0 \quad (\text{by symmetry of } q) \\
&\geq 2 \frac{\hat{\pi}_0}{Z} \frac{1}{6} \quad (q_0 \geq \frac{1}{6}) \\
&\geq 2 \frac{1}{c_1} \frac{1}{6} \quad (\hat{\pi}_0 = 1) \\
&= c\bar{\pi}(1),
\end{aligned}$$

where $c = (2/3)c_1$.

Finally, it follows from **Lemma B1** that the spectral gap of \bar{P}^M is c . \square

B.3 Bounds on combined sampler mixing

Lemma B2. For all $n \geq 10$, the projection chain \bar{P}^C of the combined chain on ISING has spectral gap $\bar{\gamma}^C = \Omega(1)$.

Proof. By definition, $\bar{P}^C(S, R) \geq \alpha \bar{P}^M(S, R)$, therefore a simple comparison argument (e.g., Lemma 13.22 in (Levin et al., 2008b)) combined with the result of **Lemma 1** gives us $\bar{\gamma}^C \geq \alpha \bar{\gamma}^M = \Omega(1)$. \square

Lemma B3. For all $n \geq 3$, each of the restriction chains P_i^C of the combined chain on ISING has spectral gap $\gamma_i^C = \Theta\left(\frac{2 \ln(n) - 1}{2n}\right)$.

Proof. By definition, $P_i^C(S, R) \geq \alpha P_i^G(S, R)$, therefore, using a comparison argument like above together with **Lemma 2** gives us $\gamma_i^C \geq \alpha \gamma_i^G = \Theta\left(\frac{2 \ln(n) - 1}{2n}\right)$. \square

Theorem B2 (Theorem 1 in (Jerrum et al., 2004)). Given a reversible Markov chain P , if the spectral gap of its projection chain \bar{P} is bounded below by $\bar{\gamma}$, and the spectral gaps of its restriction chains P_i are uniformly bounded below by γ_{\min} , then the spectral gap of P is bounded below by

$$\gamma = \min \left\{ \frac{\bar{\gamma}}{3}, \frac{\bar{\gamma} \gamma_{\min}}{3P_{\max} + \bar{\gamma}} \right\},$$

where $p_{\max} := \max_{i \in \{0,1\}} \max_{S \in \Omega_i} \sum_{R \in \Omega \setminus \Omega_i} P(S, R)$.

Theorem 2. For all $n \geq 10$, the combined chain P^C on ISING has spectral gap

$$\gamma^C = \Omega\left(\frac{2 \ln(n) - 1}{2n}\right).$$

Proof. The result follows directly by combining the spectral gap bounds of **Lemmas B2** and **B3** in **Theorem B2**, and noting that $P_{\max} \leq 1$. \square