# Statistical Physics of Design: Supplementary Materials 

Andrei A. Klishin,, ${ }^{1,2}$ Colin P.F. Shields, ${ }^{3}$ David J. Singer, ${ }^{3}$ and Greg van Anders ${ }^{1,2,4}$<br>${ }^{1}$ Department of Physics, University of Michigan, Ann Arbor, Michigan 48109, USA<br>${ }^{2}$ Center for the Study of Complex Systems, University of Michigan, Ann Arbor, Michigan 48109, USA<br>${ }^{3}$ Naval Architecture and Marine Engineering, University of Michigan, Ann Arbor, Michigan 48109, USA<br>${ }^{4}$ Department of Physics, Engineering Physics, and Astronomy,<br>Queen's University, Kingston, Ontario K7L 3N6, Canada*

(Dated: August 30, 2018)

## S1. SUPPLEMENTARY METHODS

## A. Evaluation of Outcomes and Variability

The importance of the partition function $\mathcal{Z}$ is in that it contains all information about statistical averages of design objectives. The average outcome for a design objective is given by

$$
\begin{align*}
\left\langle\mathcal{O}_{i}\right\rangle & =\sum_{\sigma} \mathcal{O}_{i}(\sigma) p_{\sigma}=\frac{1}{\mathcal{Z}} \sum_{\sigma} \mathcal{O}_{i}(\sigma) e^{-\sum_{j} \lambda_{j} \mathcal{O}_{j}(\sigma)} \\
& =-\frac{\partial}{\partial \lambda_{i}} \ln \mathcal{Z} \tag{S1}
\end{align*}
$$

The variability in an outcome can be evaluated by further differentiation

$$
\begin{equation*}
\left\langle\mathcal{O}_{i}^{2}\right\rangle_{c}=\left\langle\mathcal{O}_{i}^{2}\right\rangle-\left\langle\mathcal{O}_{i}^{2}\right\rangle=\left(-\frac{\partial}{\partial \lambda_{i}}\right)^{2} \ln \mathcal{Z} \tag{S3}
\end{equation*}
$$

The variability in an outcome is directly related to the sensitivity of the design objective average to design pressures:

$$
\begin{equation*}
\left\langle\mathcal{O}_{i}^{2}\right\rangle_{c}=-\frac{\partial}{\partial \lambda_{i}}\left\langle\mathcal{O}_{i}\right\rangle \tag{S4}
\end{equation*}
$$

## B. Case 1: Computation Details

Two units at separated by distances $\Delta x, \Delta y$ along the two axes can be joined with multiple routings of the same Manhattan length $\Delta x+\Delta y$. Since the routing consists of a fixed number of vertical and horizontal steps which can be taken in any order, the number of possible routings is given by the binomial coefficient

$$
\begin{equation*}
n(\Delta x, \Delta y)=\binom{\Delta x+\Delta y}{\Delta x}=\frac{(\Delta x+\Delta y)!}{\Delta x!\Delta y!} \tag{S5}
\end{equation*}
$$

The number of paths $n(\Delta x, \Delta y)$ grows rapidly with path length, thus creating the entropic stress pushing the units

[^0]apart. The partition function (Eq. 2 in main text) is a sum over all candidate designs. We separate that sum into summing over possible unit positions and possible paths. For two units this becomes
\[

$$
\begin{equation*}
\mathcal{Z}=\sum_{\sigma} e^{-E_{\sigma} / T}=\sum_{x_{1}, y_{1}, x_{2}, y_{2}} e^{-E_{\sigma} / T} n_{\sigma}(\Delta x, \Delta y) \tag{S6}
\end{equation*}
$$

\]

To understand the origin of $T_{\text {crit }}$ more intuitively, we can use an approximation. If we assume large separations $\Delta x \sim$ $\Delta y \ll 1$, Stirling's approximation for the binomial coefficient gives

$$
\begin{equation*}
\ln n(x, y) \approx x \ln \left(1+\frac{y}{x}\right)+y \ln \left(1+\frac{x}{y}\right) \approx(x+y) \ln 2 \tag{S7}
\end{equation*}
$$

Substituting this into the partition function gives

$$
\begin{equation*}
\mathcal{Z}=\sum_{x_{1}, y_{1}} \sum_{\Delta x, \Delta y} \exp \left(\left(\ln 2-\frac{C}{T}\right)(\Delta x+\Delta y)\right) \tag{S8}
\end{equation*}
$$

where the unit separation $\Delta x, \Delta y \in[0, L]$. Because the contributions that correspond to energy and entropy have the same form, depending on the sign of $(\ln 2-C / T)$, this is either a descending or ascending finite geometric series. In either case it evaluates to a finite value that changes rapidly near $T=T_{\text {crit }}=\frac{C}{\ln 2}$. The average cost and the cost variance/susceptibility are evaluated with straightforward derivatives with respect to $\lambda_{1}=1 / T$.

## C. Case 2: Computation Details

We consider two types of routings between the two units: through the bulkhead and around the bulkhead. Since they are mutually exclusive, the partition function can be computed as

$$
\begin{equation*}
\mathcal{Z}=\mathcal{Z}_{\mathrm{t}} e^{-\gamma}+\mathcal{Z}_{\mathrm{r}} \tag{S9}
\end{equation*}
$$

with the two component partition functions being

$$
\begin{align*}
& \mathcal{Z}_{t}=\sum_{\sigma \text { through }} \exp (-E(\sigma) / T)  \tag{S10}\\
& \mathcal{Z}_{r}=\sum_{\sigma \text { around }} \exp (-E(\sigma) / T) \tag{S11}
\end{align*}
$$

The fraction of bulkhead penetrations, $\langle B\rangle$, is a design objective conjugate to bulkhead penalty, thus it can be evaluated via a partial derivative

$$
\begin{equation*}
\langle B\rangle=-\frac{\partial}{\partial \gamma} \ln \mathcal{Z}=\frac{Z_{t} e^{-\gamma}}{Z_{t} e^{-\gamma}+Z_{r}} \tag{S12}
\end{equation*}
$$

Free energy landscapes $F(x, y)$ are computed via Eq. 8 of main text with the "design feature" $S(x, y)$ evaluated as follows, respectively for unit and routing free energies:

$$
\begin{align*}
S_{\text {unit }}(x, y) & = \begin{cases}1, & \text { there is a unit at }(x, y) \\
0, & \text { otherwise }\end{cases}  \tag{S13}\\
S_{\text {route }}(x, y) & = \begin{cases}1, & \text { there is a routing through }(x, y) \\
0, & \text { otherwise }\end{cases} \tag{S14}
\end{align*}
$$

The vertical node correlation is defined the usual way with averages taken in the sense of Eq. 7 of main text:

$$
\begin{equation*}
\operatorname{cor}\left(y_{1}, y_{2}\right)=\frac{\left\langle y_{1} y_{2}\right\rangle_{c}}{\sqrt{\left\langle y_{1}^{2}\right\rangle_{c}\left\langle y_{2}^{2}\right\rangle_{c}}} \tag{S15}
\end{equation*}
$$

## S2. SUPPLEMENTARY RESULTS

For the inhomogeneous embedding (Case 2) unit positions explicitly couple to the geometric features of the embedding space, as shown in Fig. 4 (main text) for a system size of $20 \times 20$. SI Figs. S1, S2, and S3 show identical computations performed for a series of other system sizes. Fig. S1 depicts a system size of $20 \times 40$. Fig. S2 depicts a system size of $40 \times 12$. Fig. S3 depicts a system size of $20 \times 20$, with the bulkhead off-center.


FIG. S1. Pareto frontiers (Landau free energy isosurfaces) for unit and routing locations for spatially inhomogeneous subsystem embeddings (Case 2). System size is $20 \times 40$ (width and height), bulkhead is positioned horizontally in the center and extends up to height $h=35$. Normalization for free energies is identical to that of Fig. 4 of main text. Organization of rows and columns of $(T, \gamma)$ parameters is also identical to that of Fig. 4 of main text.


FIG. S2. Pareto frontiers (Landau free energy isosurfaces) for unit and routing locations for spatially inhomogeneous subsystem embeddings (Case 2). System size is $40 \times 12$ (width and height), bulkhead is positioned horizontally in the center and extends up to height $h=10$. Normalization for free energies is identical to that of Fig. 4 of main text. First column corresponds to $\gamma=8$, second to $\gamma=2$. Four rows of graph pairs correspond to cost tolerances of $T=0.5,1.0, T_{\text {crit }}, 2.0$, respectively.


FIG. S3. Pareto frontiers (Landau free energy isosurfaces) for unit and routing locations for spatially inhomogeneous subsystem embeddings (Case 2). System size is identical to that in Fig. 4 of main text at $20 \times 20$ (width and height), however bulkhead is positioned horizontally off center at $x_{\mathrm{bh}}=5$ and extends to the same height $h=17$ as in Fig. 4 of main text. Normalization for free energies is identical to that of Fig. 4 of main text. Organization of rows and columns of $(T, \gamma)$ parameters is also identical to that of Fig. 4 of main text.


[^0]:    * gva@queensu.ca

