Quantum Algorithms and Monte Carlo Estimation

Patrick Rall



October 22 2021

"What kind of computer are we going to use to simulate physics?"

'Simulating Physics with Computers' 1981



"What kind of computer are we going to use to simulate physics?"

"If you want to make a simulation of nature, you'd better make it quantum mechanical, and by golly it's a wonderful problem, because it doesn't look so easy."

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Input: Current state of the system. What is the state of the system 10 seconds later?

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• 'Statics Questions':

Input: Description of the energy landscape. In what state are we likely to find the system?

2



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"Quantum mechanical systems can be in a superposition of states and simultaneously examine multiple possibilities."

'A fast quantum mechanical algorithm for database search' 1996



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Making the event happen:

$$\mathsf{classical} \sim rac{1}{
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Say an event happens with probability p.

Making the event happen:

classical
$$\sim \frac{1}{p}$$
 quantum $\sim \frac{1}{\sqrt{p}}$
Estimating p to accuracy ε :
classical $\sim \frac{1}{\varepsilon^2}$ quantum $\sim \frac{1}{\varepsilon}$
Brassard, Høyer, Mosca, Tapp (BHMT) 1998



O An introduction to quantum computing and Grover's algorithm



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- Simplified quantum Monte Carlo estimation
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In the dissertation but not in the defense:

Efficiently simulating certain quantum circuits using classical Monte Carlo

Rall, Liang, Cook, Kretschmer, arXiv:1901.09070, Phys. Rev. A 99, 062337

$$egin{array}{ccc} C := & |0
angle & \left(ext{the column vector } egin{bmatrix} 1 \ 0 \end{bmatrix}
ight) \end{array}$$

$$C := |0\rangle$$
 (the column vector $\begin{bmatrix} 1\\ 0 \end{bmatrix}$)
or U (a unitary matrix)

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$$\ket{+}:=rac{1}{\sqrt{2}} egin{bmatrix} 1 & 1 \ 1 & -1 \end{bmatrix} \cdot \ket{0} = rac{1}{\sqrt{2}} egin{bmatrix} 1 \ 1 \end{bmatrix}$$

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$$|+\rangle \otimes |+\rangle = \frac{1}{2} \begin{bmatrix} 1\\ 1\\ 1\\ 1\\ 1 \end{bmatrix} \qquad |+\rangle \otimes |+\rangle \otimes |+\rangle = \frac{1}{2\sqrt{2}} \begin{bmatrix} 1\\ 1\\ 1\\ 1\\ 1\\ 1\\ 1 \end{bmatrix}$$

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Not quite so simple.

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"Try all possibilities at once?"

Not quite so simple.

"The only difference between a probabilistic classical world and the equations of the quantum world is that

somehow or other it appears as if the probabilities would have to go negative."

Feynman 1981

- $|\Psi\rangle := |+\rangle^{\otimes n} \sim$ superposition over all possibilities $\rightarrow R_{\Psi} :=$ reflection about Ψ
 - Π := projection matrix onto good possibilities $\rightarrow R_{\Pi}$:= reflection about Π

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Grover's search and negative probability

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$$egin{aligned} & R_{\Psi} \cdot R_{\Pi} \cdot |\Psi
angle &= ext{sin}(3 heta) | ext{good}
angle + ext{cos}(3 heta) | ext{bad}
angle \ & (R_{\Psi} \cdot R_{\Pi})^k \cdot |\Psi
angle &= ext{sin}((2k+1) heta) | ext{good}
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For every odd r, we can toss a coin:

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- Useful example: N possibilities, K considered 'good'. Random guess: p = K/N.
- Search: Make the event happen / find a good possibility.

 $r \sim 1/ heta \sim \sqrt{1/p} \ \sin^2(r heta) \sim {
m const}$

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- Many estimation tasks reducible to probability estimation. (Montanaro arXiv:1504.06987)
 - Statistical physics: canonical ensemble, grand canonical ensemble, etc.
 - Machine learning: stochastic integration, Bayesian networks
 - Finance: stochastic option pricing, financial derivatives
 - In this talk: quantum observables, density of states

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- Traditional method: (BHMT 1998)

Very complicated: uses quantum Fourier transform, conditional rotations, median amplification.

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- Pick $r \sim 1/(heta_{\mathsf{max}} heta_{\mathsf{min}})$ so that:

$$egin{aligned} r heta_{\min} &pprox \pi k & r heta_{\max} &pprox \pi k + rac{\pi}{2} \ \sin^2(r heta_{\min}) &pprox 0 & \sin^2(r heta_{\max}) &pprox 1 \end{aligned}$$

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$$r heta_{\min} pprox \pi k$$
 $r heta_{\max} pprox \pi k + rac{\pi}{2}$
 $\sin^2(r heta_{\min}) pprox 0$ $\sin^2(r heta_{\max}) pprox 1$

• Toss r-coin very many times to test if:

$$\sin^2(r heta) \leq rac{1}{3}$$
 or $\sin^2(r heta) \geq rac{2}{3}$

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Want to evaluate quantities like:

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 \rightarrow Lots of non-unitary matrices: cannot write into a quantum circuit.

• Main idea: encode *M* into top left corner of a unitary matrix.

$$U_{M} = \begin{bmatrix} M & \cdot \\ \cdot & \cdot \end{bmatrix} \qquad (\langle 0 | \otimes I) U_{M} (| 0 \rangle \otimes I) = M$$

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• Block encoding circuits: [Gilyen, Low, Su, Wiebe, arXiv:1806.01838, STOC '19]

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- or B + B (matrix addition) New!
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 - or p(B) (transform eigenvalues by a polynomial p). [New!]



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 $\bullet\,$ Linear combinations of Paulis $\rightarrow\,$ block encodings of any Hamiltonian or observable

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Estimating observables: $Tr(\rho O)$ [Rall, arXiv:2004.06832, Phys. Rev. A 102, 022408]

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• "Approximate counting simplified" gives an estimate of:

$$p := |\Pi |\Psi\rangle|^2 = |\langle 0| \langle \phi| (U_O \otimes I) |0\rangle |\phi\rangle|^2$$
$$= |\langle \phi| (O \otimes I) |\phi\rangle|^2$$
$$= |\mathsf{Tr}[|\phi\rangle \langle \phi| (O \otimes I)]|^2 = |\mathsf{Tr}(\rho O)|^2$$

n-time correlation functions

• An observable in Heisenberg picture:

$$O_i(t_i) = e^{iHt_i}O_ie^{-iHt_i}$$

n-time correlation functions

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• To estimate $\langle O_1(t_1)O_2(t_2)...O_n(t_n)\rangle$, construct block encoding of:

$$\Gamma = \prod_{i} O_{i}(t_{i}) = e^{iHt_{1}}O_{1}e^{iH(t_{2}-t_{1})}O_{2}e^{iH(t_{3}-t_{2})}...O_{n}e^{iHt_{n}}$$

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Real part:
$$\operatorname{Tr}\left(\rho\frac{\Gamma+\Gamma^{\dagger}}{2}\right)$$
Imaginary part: $\operatorname{Tr}\left(\rho\frac{\Gamma-\Gamma^{\dagger}}{2i}\right)$

Density of states

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• Map to observable estimation:

$$\int_{E_1}^{E_2} \rho(E) dE = \mathsf{Tr}\left(\frac{I}{D} \cdot w(H)\right)$$

$$w(E) :=$$
 polynomial indicating $E_1 \leq E \leq E_2$

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- **O** A quantum algorithm for measuring in the energy eigenbasis

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$$H = \sum_{j} E_{j} \left| \psi_{j} \right\rangle \left\langle \psi_{j} \right|$$

Output: a quantum circuit that transforms

$$\sum_{j} \alpha_{j} |\psi_{j}\rangle \quad \rightarrow \quad |\psi_{j}\rangle |E_{j}\rangle \text{ with probability } |\alpha_{j}|^{2}$$

 $|E_j\rangle := n$ -bit estimate of E_j

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• 'Textbook' method: Phase Estimation Nielsen, Chuang Uses Hamiltonian simulation, quantum Fourier transform, median amplification, and a quantum sorting network.

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Block Measurement Lemma

Say we have a block encoding of a projector $\Pi.$ Say $|\psi\rangle$ splits into:

 $|\psi\rangle = \alpha \left|\mathsf{good}\right\rangle + \beta \left|\mathsf{bad}\right\rangle$

Then, we can measure the projector Π :

 $|\psi
angle \quad
ightarrow \quad | ext{good}
angle |1
angle \, ext{ or } | ext{bad}
angle |0
angle$



• Goal: *n*-bit approximation of E_i



- Goal: *n*-bit approximation of E_j
- Make a projector for each bit $k \in \{1, ..., n\}$:

$${f \Pi}_k = \sum_j k$$
'th bit of $E_j \cdot \ket{\psi_j}ig \langle \psi_j
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PhD Defense

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Applications:

• Thermal state preparation: Quantum Metropolis Sampling

Temme et al arXiv:0911.3635 [Yung, Guzik arXiv:1011.1468] [Lemieux et al arXiv:1910.01659]

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Applications:

- Thermal state preparation: Quantum Metropolis Sampling [Temme et al arXiv:0911.3635] [Yung, Guzik arXiv:1011.1468] [Lemieux et al arXiv:1910.01659]
- Non-Destructive Amplitude Estimation: Partition function estimation, Bayesian inference (Harrow, Wei arXiv:1908.10856) (Arunachalam et al arXiv:2009.11270)



• Quantum computers offer a general purpose speedup for Monte Carlo estimation (Aaronson, Rall arXiv:1908.10846, SOSA '20 24-32)

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• Energy measurement is simpler and more efficient using eigenvalue transformation Rall, arXiv:2103.09717, Quantum 5 556

Next steps: modernize the quantum algorithms literature with eigenvalue transformation

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