

Efficient Quantum Algorithms for Dissipative Nonlinear Differential Equations

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- Differential Equation under study
- When does Quantum advantage exist?
- Where does the advantage could be used?

2 Algorithms and Proof Technique

3 Conclusion



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Details of the Differential Equation

Term wise analysis

Guiding question: Can non-linear differential equations be solved efficiently by Quantum algorithms?

Non-linear (Quadratic) Differential equation:

$$\frac{du}{dt} = F_2 \cdot u^{\otimes 2} + F_1 \cdot u + F_0(t)$$

- $u = [u_1, \dots, u_n]^T \in \mathbb{R}^n$
- $u^{\otimes 2} = [u_1^2, u_1 u_2, \dots, u_1 u_n, u_2 u_1, \dots, u_n u_{n-1}, u_n^2]^T \in \mathbb{R}^{n^2}$
- $u_j = u_j(t)$ is function of time $t \in [0, T]$
- $F_2 \in \mathbb{R}^{n \times n^2}$ and $F_1 \in \mathbb{R}^{n \times n}$ are time-independent matrices
- $F_0(t) \in \mathbb{R}^n$ is term accounting for inhomogeneity



Defining parameters of the Differential Equation

$$\frac{du}{dt} = F_2 \cdot u^{\otimes 2} + F_1 \cdot u + F_0(t)$$

Requirements for Quantum advantage

- F_2, F_1, F_0 are **s-sparse**, i.e., the maximum number of non-zero entries in each row or column $\leq s$
- Parameter $R < 1$ (It is defined below.)

Parameter R

- Let λ_j be eigenvalue of $F_1 \in \mathbb{R}^{n \times n}$ such that $\text{Re}(\lambda_n) \leq \dots \leq \text{Re}(\lambda_1) < 0$
- $R := \frac{1}{|\text{re}(\lambda_1)|} \left(\|u_{in}\| \cdot \|F_2\| + \frac{\|F_0\|}{\|u_{in}\|} \right)$



Meaning of Parameter R in the context

$$R := \frac{1}{|Re(\lambda_1)|} \left((\|u_{in}\| \cdot \|F_2\|) + \frac{\|F_0\|}{\|u_{in}\|} \right)$$

Associated with quadratic degree (Spectral norm)
 Term representing inhomogeneity (Spectral norm)
 Smallest eigenvalue of matrix F_1
 Initial condition at time $t=0$ (Vector norm)

Figure: Parameter R characterize the Differential equation.¹

Interpretation of parameter (R)

- ODE is homogenous if $F_0(t) = 0 \implies R = \frac{\|u_{in}\| \cdot \|F_2\|}{|Re(\lambda_1)|}$
- Or, $R = \frac{\text{non-linearity}}{\text{linear dissipation}}$; qualitatively similar to Reynolds number in fluid dynamics

¹Personal adaptation based on the details in the paper



When Does Quantum Advantage Exist and How Much?

If $R < 1$, then as per Theorem 1 in the paper

- The differential equation has a general case Quantum Algorithm that goes polynomial in simulation time (T).
- Runtime: $\mathcal{O}[T^2 \cdot q \cdot \text{poly}(\log(T), \log(n), \log(\frac{1}{\epsilon}))]$

If $R > \sqrt{2}$, then as per Theorem 2 in the paper

- Then, a general efficient algorithm is **not** possible. (under the assumption, $BQP \neq PP$)
- Special cases can still have an efficient Quantum algorithm.
- An efficient algorithm for Viscous Burger Equation does exist even though $R \approx 44$

If $1 < R < \sqrt{2}$

- Status unknown as of October 2023



Use cases to solve real-world problem

Derived and discussed in the paper

- SEIR Model of epidemiology
- Certain **special cases** of **Navier-Stokes-type** equation.

$$\partial_t \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} = -\beta \nabla^2 \mathbf{u} + \mathbf{f}$$

- Explicit example: Forced viscous Burgers equation.



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Quantum Algorithm for the problem

Algorithmic steps

- Step-I: Convert the dissipative **non-linear ODE** to an infinite system of **linear ODE**. Use Quantum Carleman linearization.
- Step-II: Truncate the infinite linear system ODE to a finite system of equations based on allowed approximation error.
- step-III: **Discretized** the time domain and applied the **Forward Euler method** to the linear ODE.
- Step-IV: The last step yields a system of linear equations (SLE). Check if SLE fulfils the requirement for an efficient algorithm for Quantum linear system Algorithms (QLSA).
- Step-V: Apply QLSA and use postselection to generate the time-evolved state vector $\mathbf{u}(\mathbf{T})$.[*]

[*] See the caveat on the next page



Summary of requirements and a few caveats

Requirements for Quantum advantage

- Dissipation is strong relative to the nonlinear and forcing term: $R < 1$
- The solution shall not decay "too rapidly". (Quantified in the paper)

Important Caveats

- The algorithm produces a state vector that encodes the desired solution without specifying how to extract information from it.
- This is a common caveat to QSLA-based algorithms. In many cases, this is used as a subroutine to other quantum algorithms that require such a state in their intermediate process.



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Conclusions

- This Quantum algorithm is capable of addressing certain special cases of dissipative nonlinear systems efficiently
- Carleman linearization of nonlinear ODE has been used as the main hammer to deal with such complex system
- This is in line with using Quantum machines to simulate classical phenomena rather than the Quantum phenomena. The former is known to have a Quantum advantage over any (known) classical computation.



Thank You for Your Attention!

