Eficient Quantum Algorithms for Dissipative Nonlinear Differential Equations

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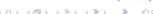
- Main Ideas
 - Differential Equation under study
 - When does Quantum advantage exist?
 - Where does the advantage could be used?
- 2 Algorithms and Proof Technique
- 3 Conclusion





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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:

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

- $u = [u_1, ..., u_n]^T \in \mathbb{R}^n$
- $u^{\otimes 2} = [u_1^2, u_1 u_2, ..., u_1 u_n, u_2 u_1, ..., u_n u_{n-1, u_n^2}]^T \in \mathbb{R}^{n^2}$
- $u_j = u_j(t)$ 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 inhomogenity



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 $Re(\lambda_n) \leq ... \leq Re(\lambda_1) < 0$
- $R := \frac{1}{|re(\lambda_1)|} \left(\|u_{in}\| \cdot \|F_2\| + \frac{\|F_0\|}{\|u_{in}\|} \right)$





Meaning of Parameter R in the context

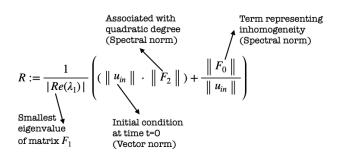


Figure: Parameter R characterize the Differential equation.¹

Interpretation of parameter (R)

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



¹Personal adaptation based on the details in the paper $\rightarrow \leftarrow \bigcirc \rightarrow \leftarrow \bigcirc \rightarrow \leftarrow \bigcirc \rightarrow \rightarrow \bigcirc$

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: $\mathcal{O}[T^2 \cdot q \cdot poly(log(T), log(n), log(\frac{1}{\epsilon}))]$

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 **u(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 Qauntum phenomena. The former is known to have a Quantum advantage over any (known) classical computation.



Thank You for Your Attention!

