

# Quantum gradient estimation

A. J. Cornelissen<sup>1,2</sup>

<sup>1</sup>Applied Mathematics  
Delft University of Technology

<sup>2</sup>QuSoft  
Centrum Wiskunde & Informatica

April 24th, 2019



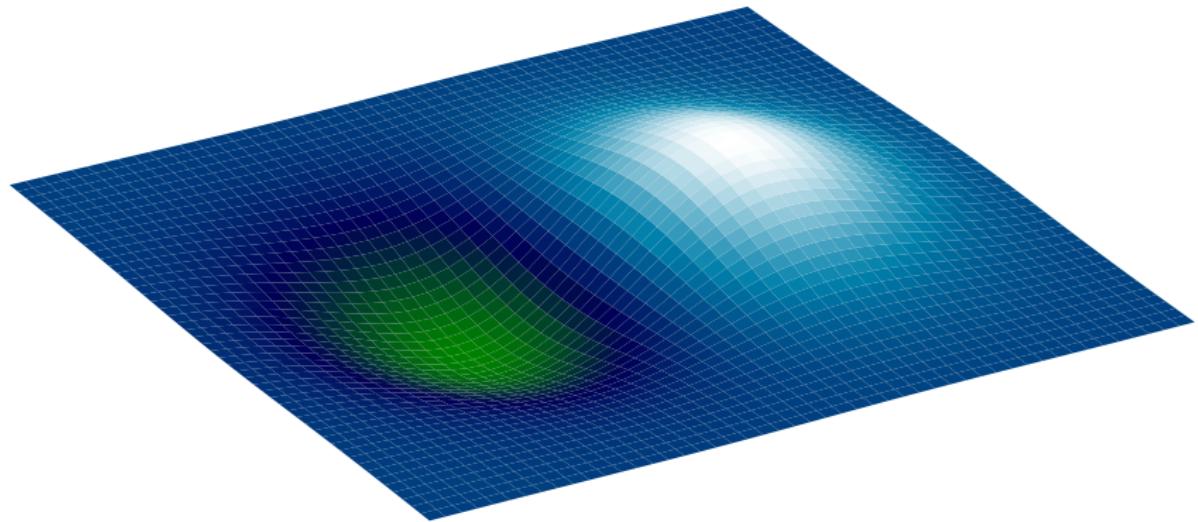
# Context

# Context

Problem: find the minimum of  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ .

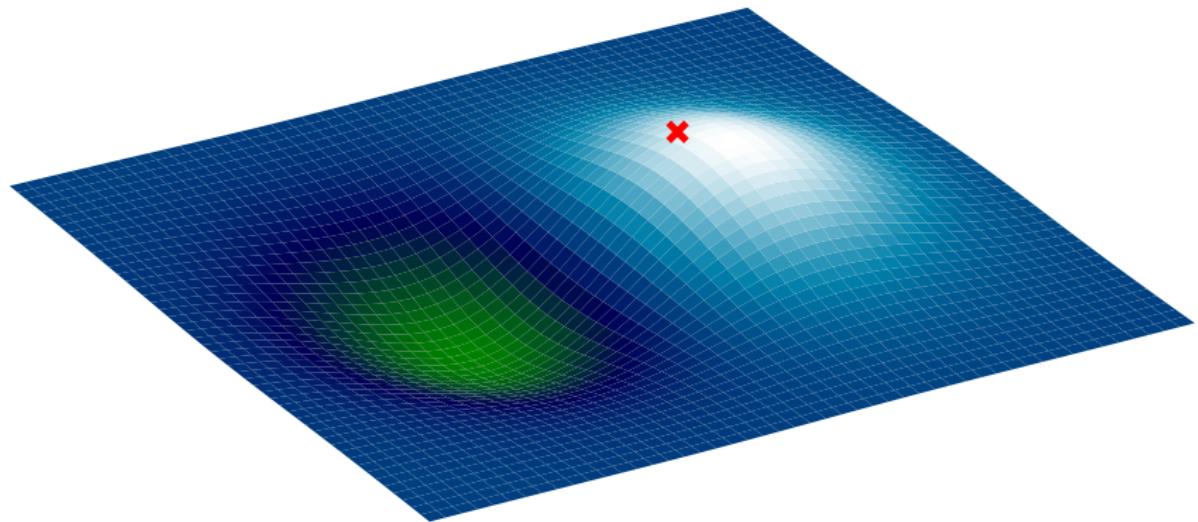
# Context

Problem: find the minimum of  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ .



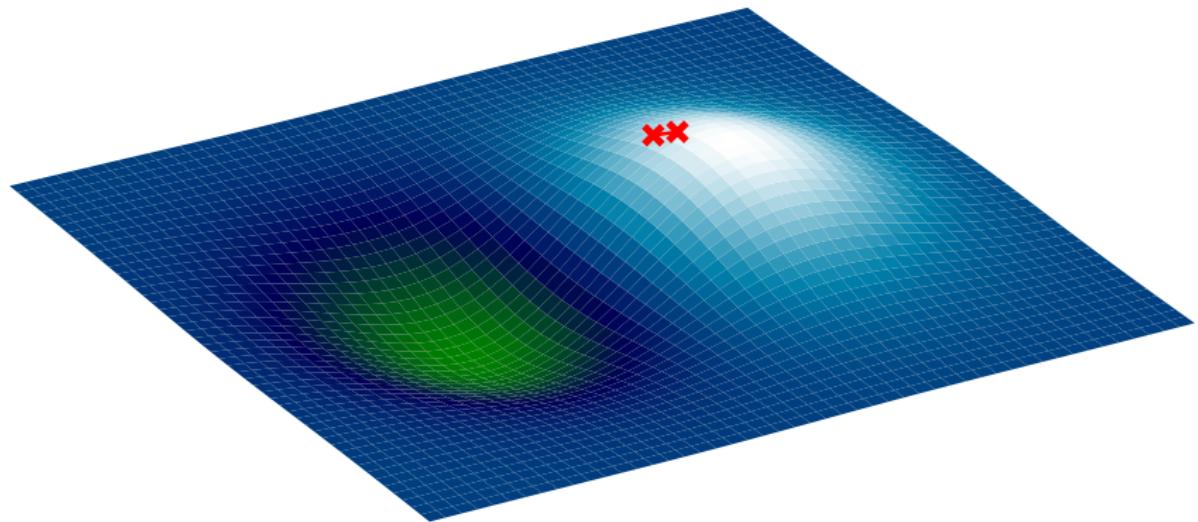
# Context

Problem: find the minimum of  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ .



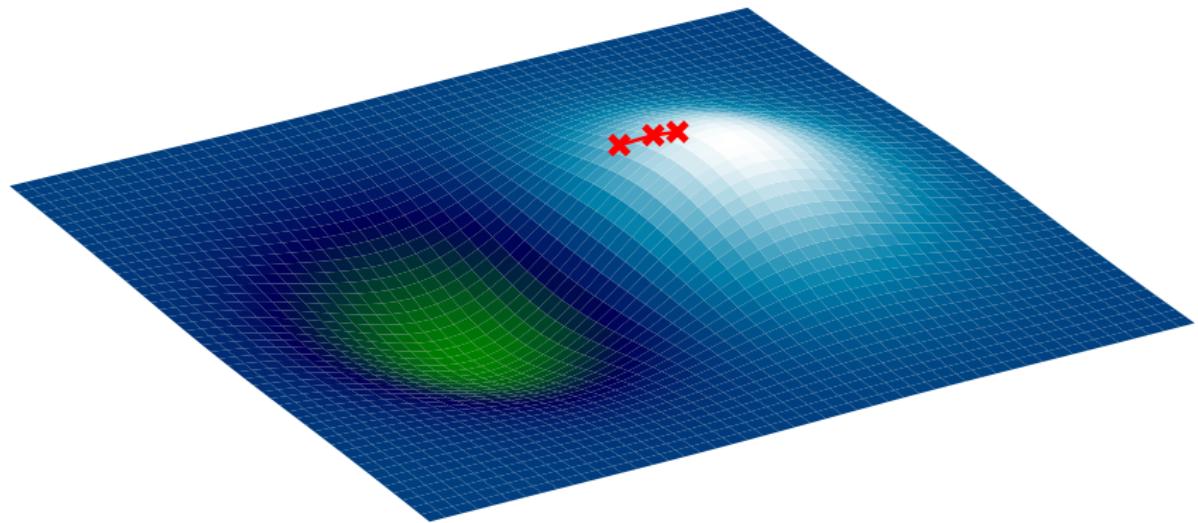
# Context

Problem: find the minimum of  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ .



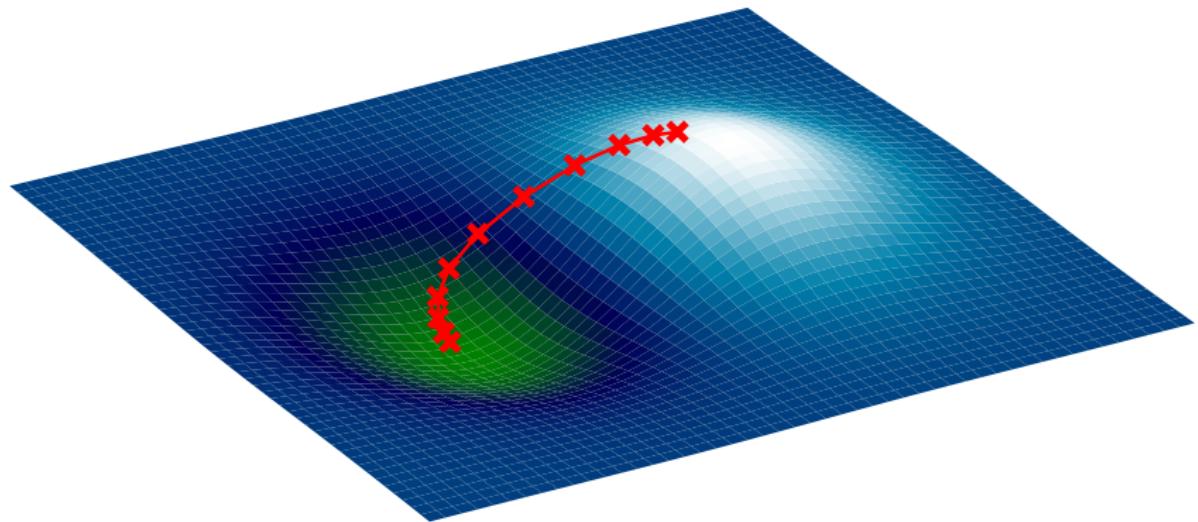
# Context

Problem: find the minimum of  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ .



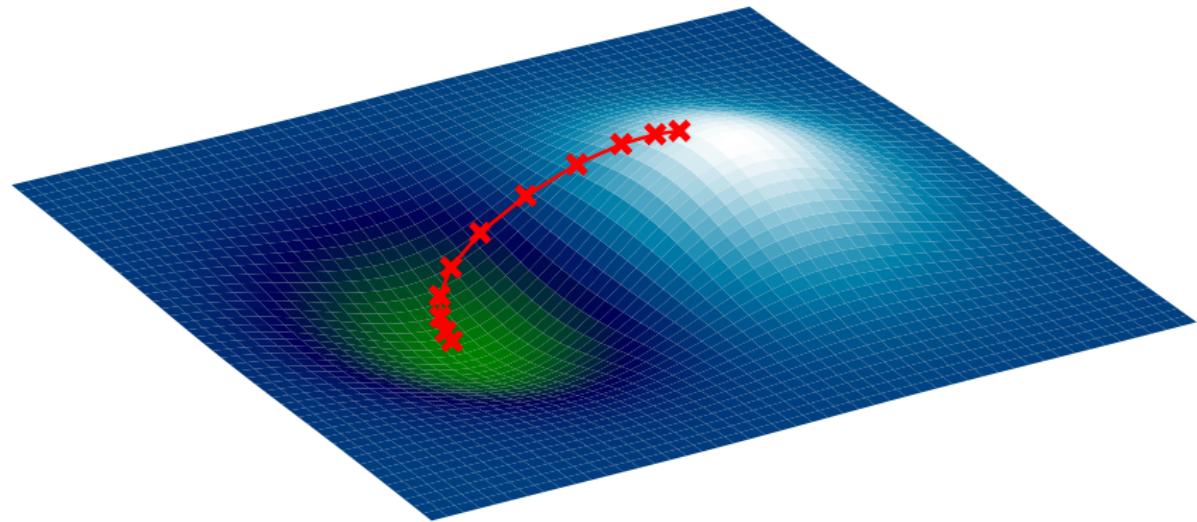
# Context

Problem: find the minimum of  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ .



## Context

Problem: find the minimum of  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ .



Can we speed up the gradient calculation step when  $d$  is large?

# Classical gradient estimation

# Classical gradient estimation

- Easiest case: let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be linear.

$$f(\mathbf{x}) = a + g_1x_1 + \cdots + g_dx_d, \quad \nabla f = \begin{bmatrix} g_1 \\ \vdots \\ g_d \end{bmatrix}$$

# Classical gradient estimation

- Easiest case: let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be linear.

$$f(\mathbf{x}) = a + g_1x_1 + \cdots + g_dx_d, \quad \nabla f = \begin{bmatrix} g_1 \\ \vdots \\ g_d \end{bmatrix}$$

- Every function evaluation yields a linear constraint on the unknowns.

# Classical gradient estimation

- Easiest case: let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be linear.

$$f(\mathbf{x}) = a + g_1 x_1 + \cdots + g_d x_d, \quad \nabla f = \begin{bmatrix} g_1 \\ \vdots \\ g_d \end{bmatrix}$$

- Every function evaluation yields a linear constraint on the unknowns.

$$\begin{bmatrix} f(\mathbf{x}^{(1)}) \\ f(\mathbf{x}^{(2)}) \\ \vdots \\ f(\mathbf{x}^{(N)}) \end{bmatrix} = \begin{bmatrix} 1 & x_1^{(1)} & \cdots & x_d^{(1)} \\ 1 & x_1^{(2)} & \cdots & x_d^{(2)} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_1^{(N)} & \cdots & x_d^{(N)} \end{bmatrix} \begin{bmatrix} a \\ g_1 \\ \vdots \\ g_d \end{bmatrix}$$

# Classical gradient estimation

- Easiest case: let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be linear.

$$f(\mathbf{x}) = a + g_1 x_1 + \cdots + g_d x_d, \quad \nabla f = \begin{bmatrix} g_1 \\ \vdots \\ g_d \end{bmatrix}$$

- Every function evaluation yields a linear constraint on the unknowns.

$$\begin{bmatrix} f(\mathbf{x}^{(1)}) \\ f(\mathbf{x}^{(2)}) \\ \vdots \\ f(\mathbf{x}^{(N)}) \end{bmatrix} = \begin{bmatrix} 1 & x_1^{(1)} & \cdots & x_d^{(1)} \\ 1 & x_1^{(2)} & \cdots & x_d^{(2)} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_1^{(N)} & \cdots & x_d^{(N)} \end{bmatrix} \begin{bmatrix} a \\ g_1 \\ \vdots \\ g_d \end{bmatrix}$$

- So, at least  $d + 1$  function evaluations required classically.

# Classical gradient estimation

- Easiest case: let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be linear.

$$f(\mathbf{x}) = a + g_1 x_1 + \cdots + g_d x_d, \quad \nabla f = \begin{bmatrix} g_1 \\ \vdots \\ g_d \end{bmatrix}$$

- Every function evaluation yields a linear constraint on the unknowns.

$$\begin{bmatrix} f(\mathbf{x}^{(1)}) \\ f(\mathbf{x}^{(2)}) \\ \vdots \\ f(\mathbf{x}^{(N)}) \end{bmatrix} = \begin{bmatrix} 1 & x_1^{(1)} & \cdots & x_d^{(1)} \\ 1 & x_1^{(2)} & \cdots & x_d^{(2)} \\ \vdots & \vdots & \ddots & \vdots \\ 1 & x_1^{(N)} & \cdots & x_d^{(N)} \end{bmatrix} \begin{bmatrix} a \\ g_1 \\ \vdots \\ g_d \end{bmatrix}$$

- So, at least  $d + 1$  function evaluations required classically.
- Can we do better with a quantum computer?**

# Contents

# Contents

## ① Visualization of quantum states

# Contents

- ① Visualization of quantum states
- ② Quantum Fourier transform

# Contents

- ① Visualization of quantum states
- ② Quantum Fourier transform
- ③ Quantum function evaluations

# Contents

- ① Visualization of quantum states
- ② Quantum Fourier transform
- ③ Quantum function evaluations
- ④ Quantum gradient estimation

# Contents

- ① Visualization of quantum states
- ② Quantum Fourier transform
- ③ Quantum function evaluations
- ④ Quantum gradient estimation
- ⑤ Concluding remarks

# Visualization of quantum states

# Visualization of quantum states

- An  $n$ -qubit state  $|\psi\rangle$  is a **unit vector** in  $\mathbb{C}^{2^n}$ :

$$|\psi\rangle = \begin{bmatrix} \alpha_0 \\ \vdots \\ \alpha_{2^n-1} \end{bmatrix} = \sum_{j=0}^{2^n-1} \alpha_j |j\rangle$$

# Visualization of quantum states

- An  $n$ -qubit state  $|\psi\rangle$  is a **unit vector** in  $\mathbb{C}^{2^n}$ :

$$|\psi\rangle = \begin{bmatrix} \alpha_0 \\ \vdots \\ \alpha_{2^n-1} \end{bmatrix} = \sum_{j=0}^{2^n-1} \alpha_j |j\rangle$$

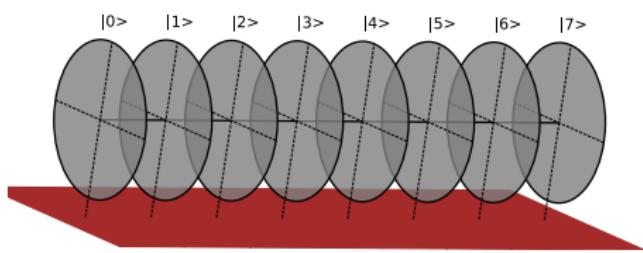
- For all  $j$ :  $|\alpha_j| \leq 1$ .

# Visualization of quantum states

- An  $n$ -qubit state  $|\psi\rangle$  is a **unit vector** in  $\mathbb{C}^{2^n}$ :

$$|\psi\rangle = \begin{bmatrix} \alpha_0 \\ \vdots \\ \alpha_{2^n-1} \end{bmatrix} = \sum_{j=0}^{2^n-1} \alpha_j |j\rangle$$

- For all  $j$ :  $|\alpha_j| \leq 1$ .

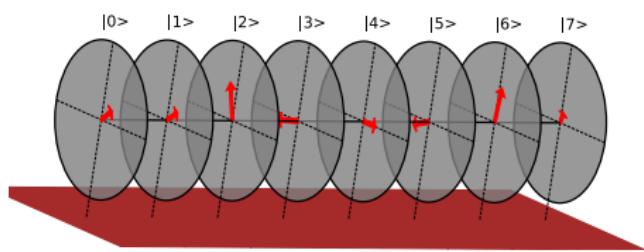


# Visualization of quantum states

- An  $n$ -qubit state  $|\psi\rangle$  is a **unit vector** in  $\mathbb{C}^{2^n}$ :

$$|\psi\rangle = \begin{bmatrix} \alpha_0 \\ \vdots \\ \alpha_{2^n-1} \end{bmatrix} = \sum_{j=0}^{2^n-1} \alpha_j |j\rangle$$

- For all  $j$ :  $|\alpha_j| \leq 1$ .



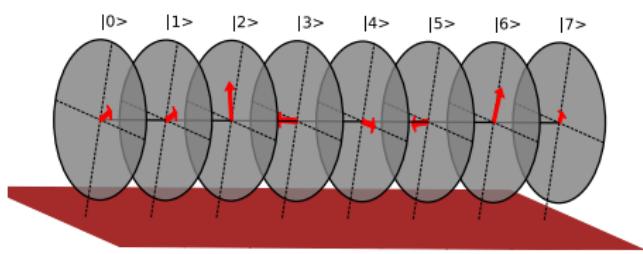
# Visualization of quantum states

- An  $n$ -qubit state  $|\psi\rangle$  is a **unit vector** in  $\mathbb{C}^{2^n}$ :

$$|\psi\rangle = \begin{bmatrix} \alpha_0 \\ \vdots \\ \alpha_{2^n-1} \end{bmatrix} = \sum_{j=0}^{2^n-1} \alpha_j |j\rangle$$

- For all  $j$ :  $|\alpha_j| \leq 1$ .
- One can modify the state by applying **unitary transformations**  $U \in \mathbb{C}^{2^n \times 2^n}$ :

$$|\psi\rangle \mapsto U|\psi\rangle$$



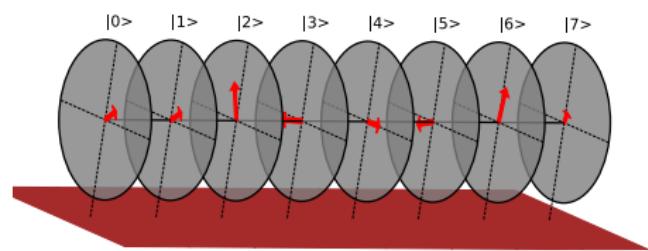
# Visualization of quantum states

- An  $n$ -qubit state  $|\psi\rangle$  is a **unit vector** in  $\mathbb{C}^{2^n}$ :

$$|\psi\rangle = \begin{bmatrix} \alpha_0 \\ \vdots \\ \alpha_{2^n-1} \end{bmatrix} = \sum_{j=0}^{2^n-1} \alpha_j |j\rangle$$

- For all  $j$ :  $|\alpha_j| \leq 1$ .
- One can modify the state by applying **unitary transformations**  $U \in \mathbb{C}^{2^n \times 2^n}$ :

$$|\psi\rangle \mapsto U|\psi\rangle$$



- A **measurement** returns  $j \in \{0, 1, \dots, 2^n - 1\}$  with probability:

$$\mathbb{P}(j) = |\alpha_j|^2$$

# Visualization of quantum states

- An  $n$ -qubit state  $|\psi\rangle$  is a **unit vector** in  $\mathbb{C}^{2^n}$ :

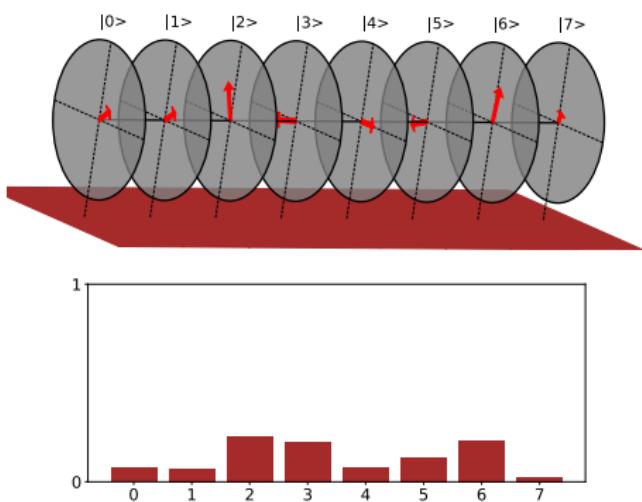
$$|\psi\rangle = \begin{bmatrix} \alpha_0 \\ \vdots \\ \alpha_{2^n-1} \end{bmatrix} = \sum_{j=0}^{2^n-1} \alpha_j |j\rangle$$

- For all  $j$ :  $|\alpha_j| \leq 1$ .
- One can modify the state by applying **unitary transformations**  $U \in \mathbb{C}^{2^n \times 2^n}$ :

$$|\psi\rangle \mapsto U|\psi\rangle$$

- A **measurement** returns  $j \in \{0, 1, \dots, 2^n - 1\}$  with probability:

$$\mathbb{P}(j) = |\alpha_j|^2$$



# Quantum Fourier transform

# Quantum Fourier transform

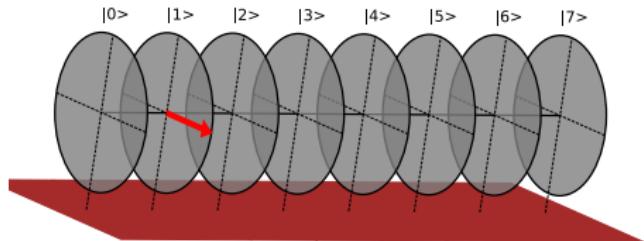
- The  $n$ -qubit quantum Fourier transform is defined as:

$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$

# Quantum Fourier transform

- The  $n$ -qubit quantum Fourier transform is defined as:

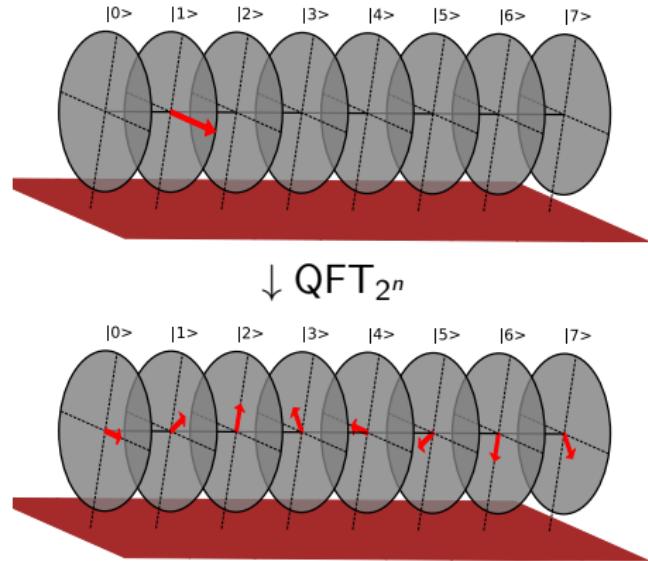
$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$



# Quantum Fourier transform

- The  $n$ -qubit quantum Fourier transform is defined as:

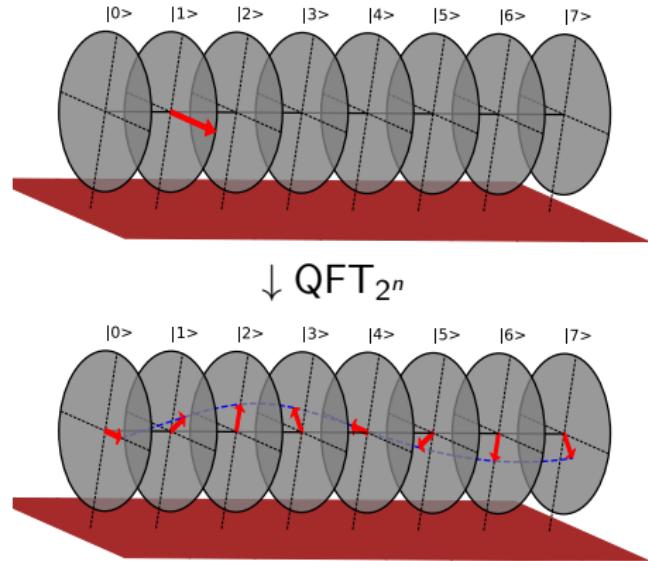
$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$



# Quantum Fourier transform

- The  $n$ -qubit quantum Fourier transform is defined as:

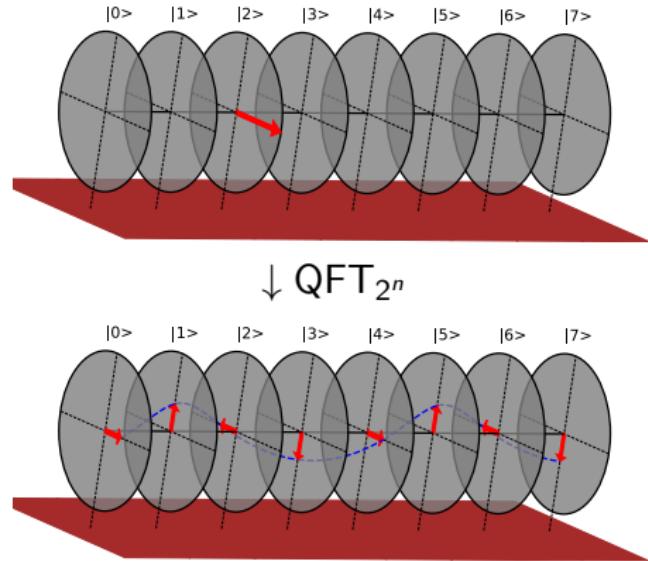
$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$



# Quantum Fourier transform

- The  $n$ -qubit quantum Fourier transform is defined as:

$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$

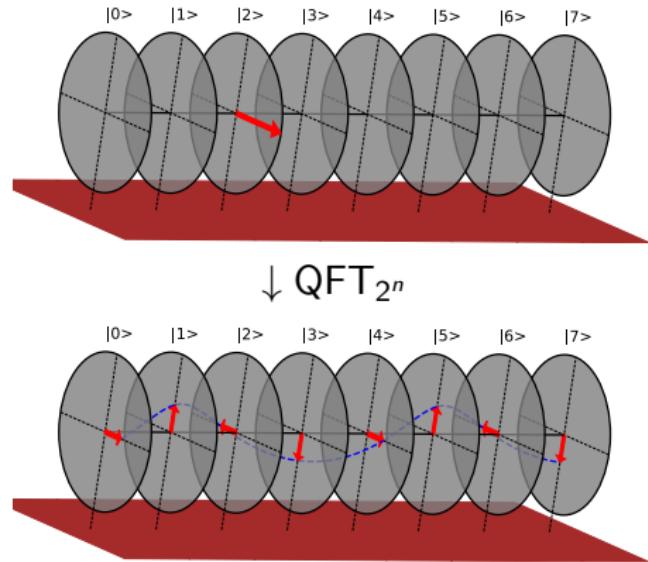


# Quantum Fourier transform

- The  $n$ -qubit quantum Fourier transform is defined as:

$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$

- The state  $\text{QFT}_{2^n} |j\rangle$  can be visualized as a **helix** making  $j$  revolutions.



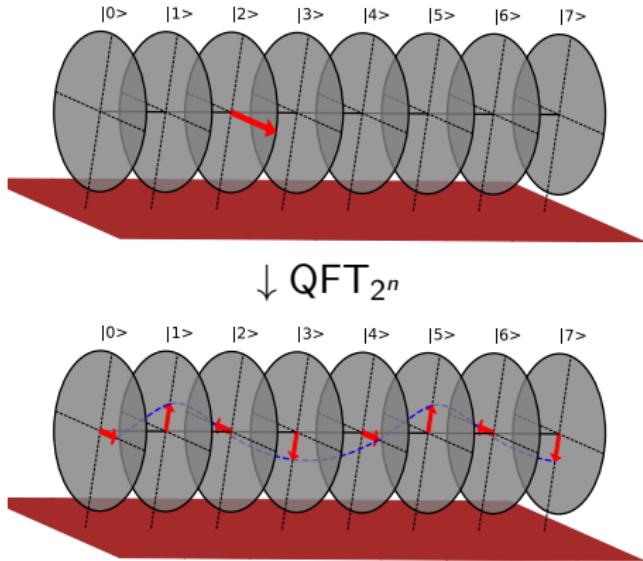
# Quantum Fourier transform

- The  $n$ -qubit quantum Fourier transform is defined as:

$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$

- The state  $\text{QFT}_{2^n} |j\rangle$  can be visualized as a **helix** making  $j$  revolutions.
- The inverse QFT **counts the number of revolutions**:

$$\text{QFT}_{2^n}^\dagger : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{-\frac{2\pi i j k}{2^n}} |k\rangle$$



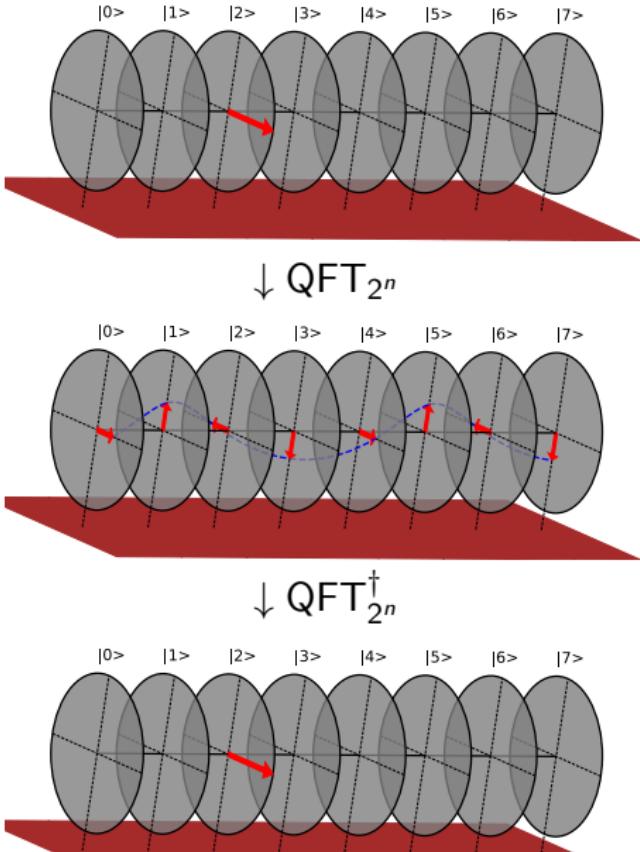
# Quantum Fourier transform

- The  $n$ -qubit quantum Fourier transform is defined as:

$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$

- The state  $\text{QFT}_{2^n} |j\rangle$  can be visualized as a **helix** making  $j$  revolutions.
- The inverse QFT **counts the number of revolutions**:

$$\text{QFT}_{2^n}^\dagger : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{-\frac{2\pi i j k}{2^n}} |k\rangle$$



# Quantum Fourier transform

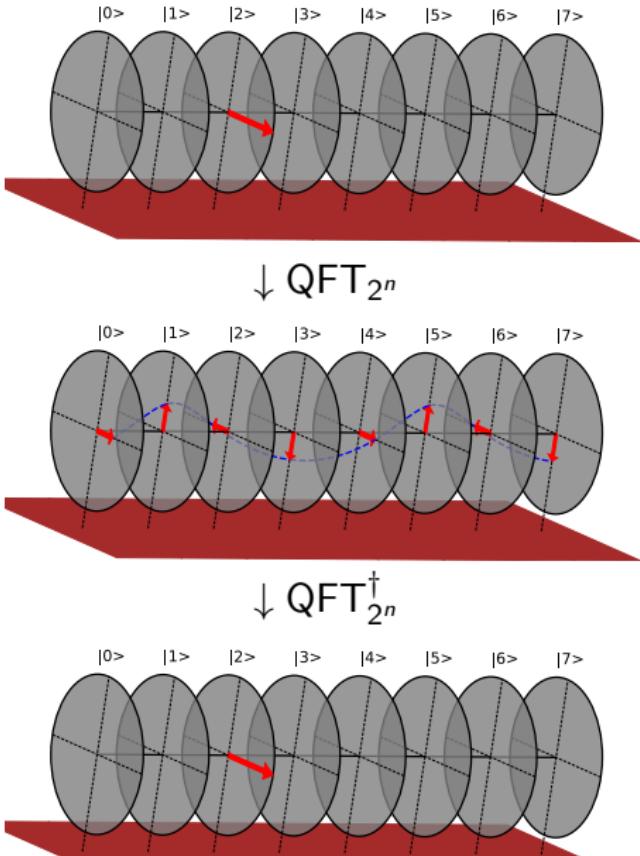
- The  $n$ -qubit quantum Fourier transform is defined as:

$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$

- The state  $\text{QFT}_{2^n} |j\rangle$  can be visualized as a **helix** making  $j$  revolutions.
- The inverse QFT **counts the number of revolutions**:

$$\text{QFT}_{2^n}^\dagger : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{-\frac{2\pi i j k}{2^n}} |k\rangle$$

- Efficient implementations available.



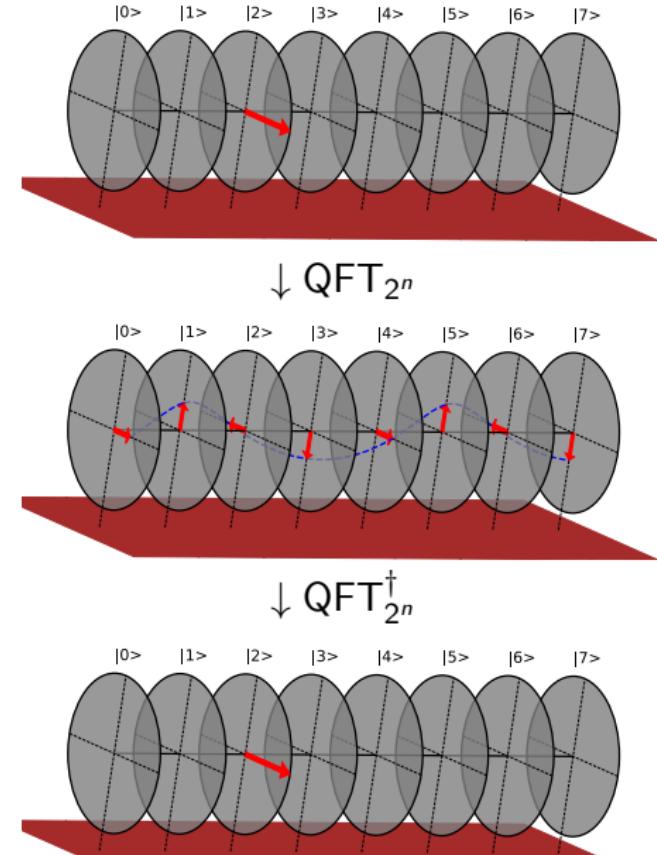
# Quantum Fourier transform

- The  $n$ -qubit quantum Fourier transform is defined as:

$$\text{QFT}_{2^n} : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{\frac{2\pi i j k}{2^n}} |k\rangle$$

- The state  $\text{QFT}_{2^n} |j\rangle$  can be visualized as a **helix** making  $j$  revolutions.
- The inverse QFT **counts the number of revolutions**:

$$\text{QFT}_{2^n}^\dagger : |j\rangle \mapsto \frac{1}{\sqrt{2^n}} \sum_{k=0}^{2^n-1} e^{-\frac{2\pi i j k}{2^n}} |k\rangle$$



- Efficient implementations available.
- Also works for non-integer revolutions.

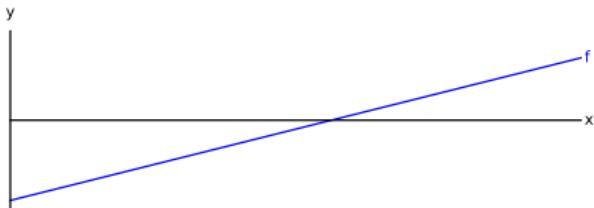
# Quantum function evaluations

# Quantum function evaluations

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ .

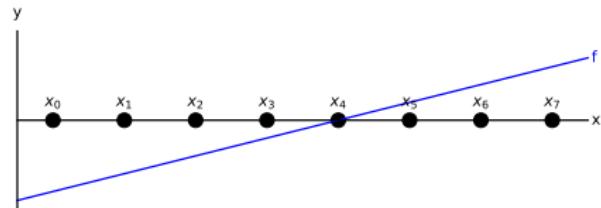
# Quantum function evaluations

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ .



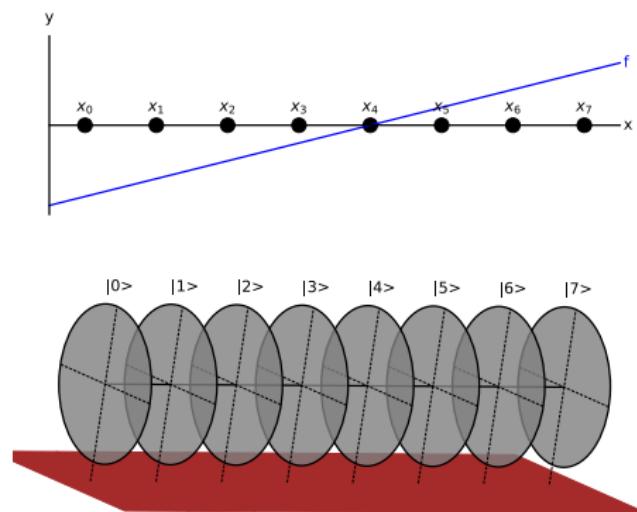
# Quantum function evaluations

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ .
- Let  $G = \{x_0, \dots, x_{2^n-1}\} \subseteq \mathbb{R}$ .



# Quantum function evaluations

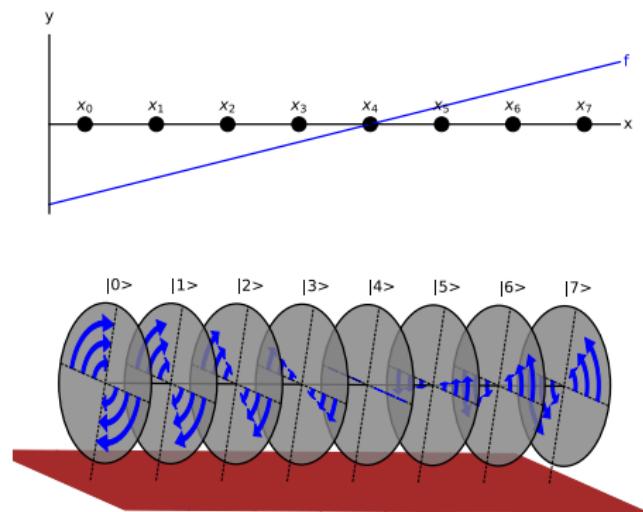
- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ .
- Let  $G = \{x_0, \dots, x_{2^n-1}\} \subseteq \mathbb{R}$ .
- We associate every state  $|j\rangle$  to the point  $x_j$  in the domain of  $f$ .



# Quantum function evaluations

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ .
- Let  $G = \{x_0, \dots, x_{2^n-1}\} \subseteq \mathbb{R}$ .
- We associate every state  $|j\rangle$  to the point  $x_j$  in the domain of  $f$ .
- We can evaluate  $f$  as follows:

$$O_f : |j\rangle \mapsto e^{if(x_j)} |j\rangle$$

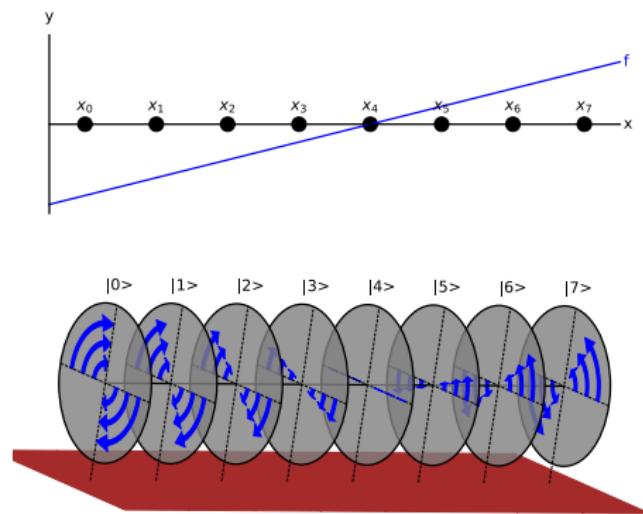


# Quantum function evaluations

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ .
- Let  $G = \{x_0, \dots, x_{2^n-1}\} \subseteq \mathbb{R}$ .
- We associate every state  $|j\rangle$  to the point  $x_j$  in the domain of  $f$ .
- We can evaluate  $f$  as follows:

$$O_f : |j\rangle \mapsto e^{if(x_j)} |j\rangle$$

- This is called the **phase oracle** of  $f$  on  $G$ .

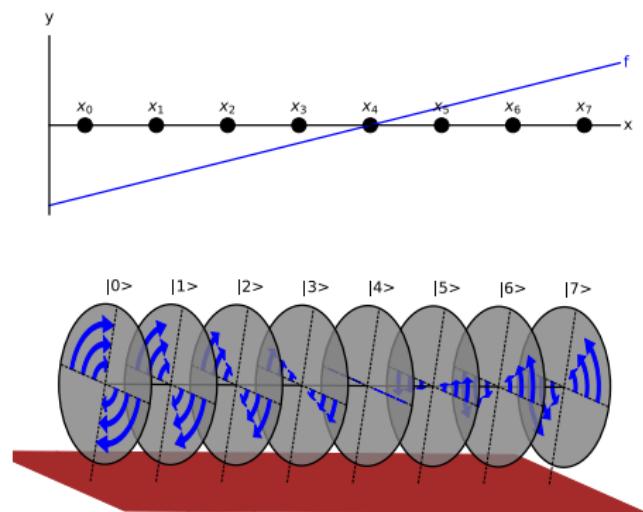


# Quantum function evaluations

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ .
- Let  $G = \{x_0, \dots, x_{2^n-1}\} \subseteq \mathbb{R}$ .
- We associate every state  $|j\rangle$  to the point  $x_j$  in the domain of  $f$ .
- We can evaluate  $f$  as follows:

$$O_f : |j\rangle \mapsto e^{if(x_j)} |j\rangle$$

- This is called the **phase oracle** of  $f$  on  $G$ .
- One application of this phase oracle is one *quantum function evaluation*.



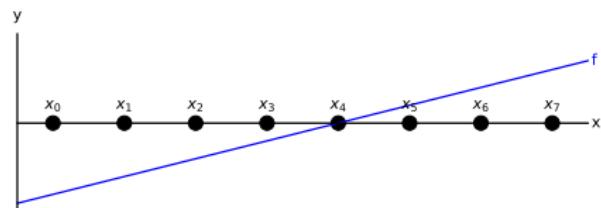
# Quantum derivative estimation algorithm for linear functions

# Quantum derivative estimation algorithm for linear functions

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .

# Quantum derivative estimation algorithm for linear functions

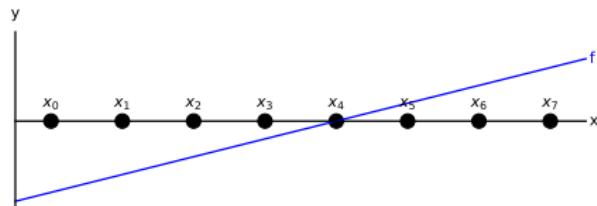
Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .



# Quantum derivative estimation algorithm for linear functions

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .

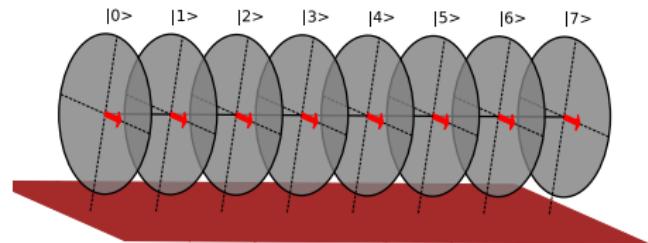
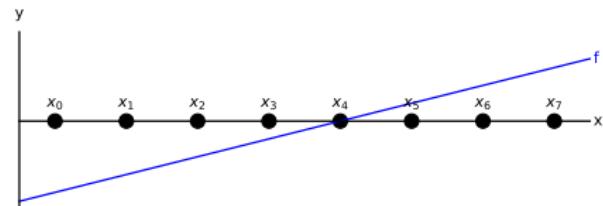
- ① Create a uniform superposition over the grid.



# Quantum derivative estimation algorithm for linear functions

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .

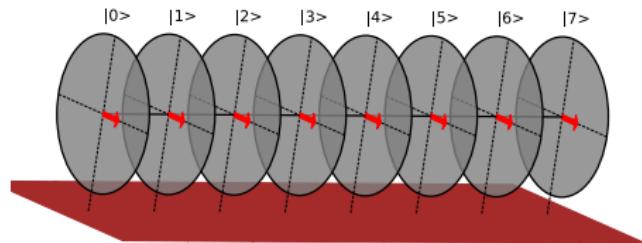
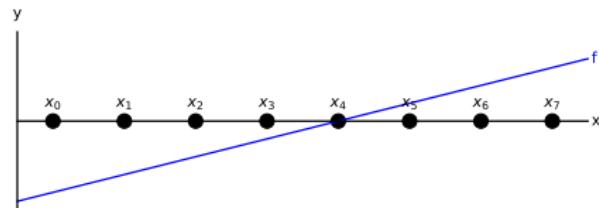
- ① Create a uniform superposition over the grid.



# Quantum derivative estimation algorithm for linear functions

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .

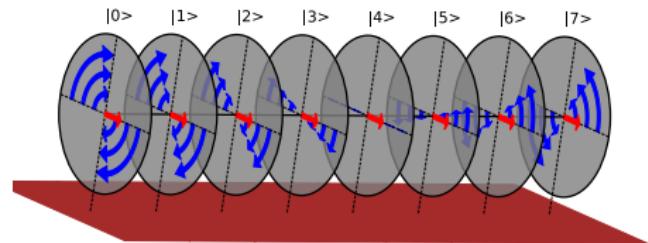
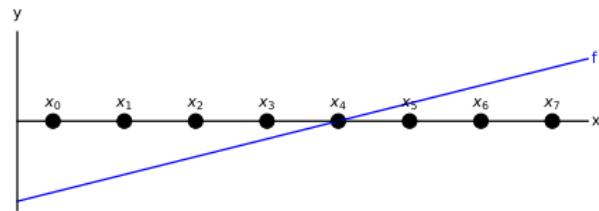
- ① Create a uniform superposition over the grid.
- ② Apply the phase oracle  $O_f$ .



# Quantum derivative estimation algorithm for linear functions

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .

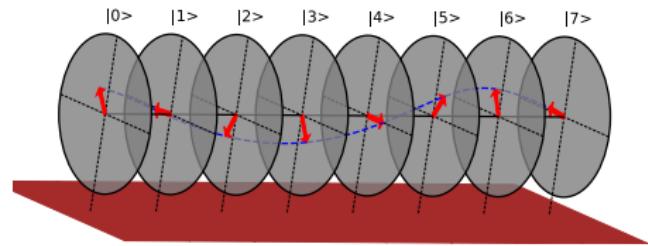
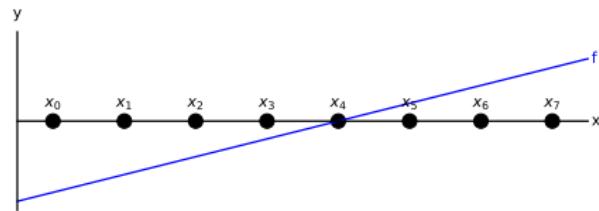
- ① Create a uniform superposition over the grid.
- ② Apply the phase oracle  $O_f$ .



# Quantum derivative estimation algorithm for linear functions

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .

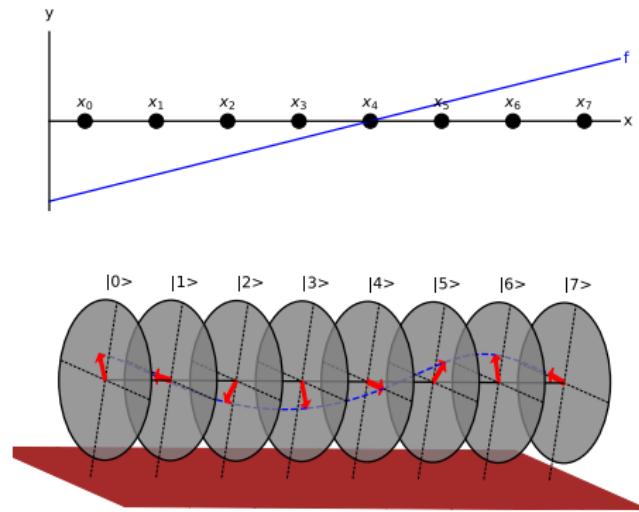
- ① Create a uniform superposition over the grid.
- ② Apply the phase oracle  $O_f$ .



# Quantum derivative estimation algorithm for linear functions

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .

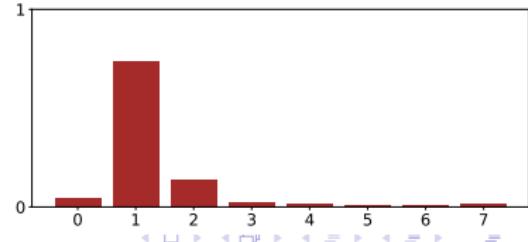
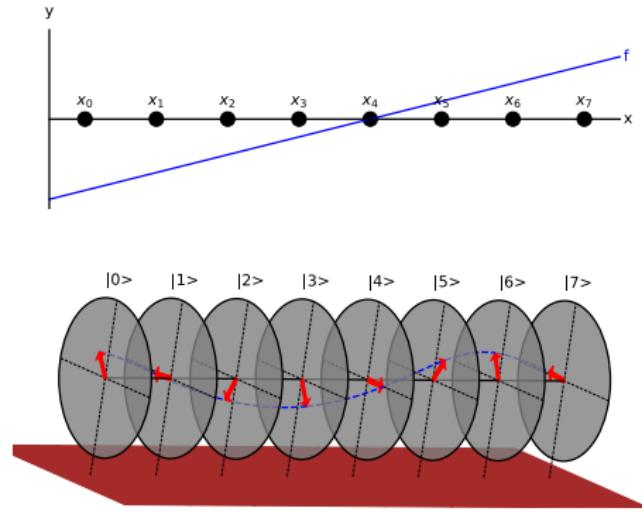
- ① Create a uniform superposition over the grid.
- ② Apply the phase oracle  $O_f$ .
- ③ Apply the inverse QFT.
- ④ Measure.



# Quantum derivative estimation algorithm for linear functions

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .

- ① Create a uniform superposition over the grid.
- ② Apply the phase oracle  $O_f$ .
- ③ Apply the inverse QFT.
- ④ Measure.



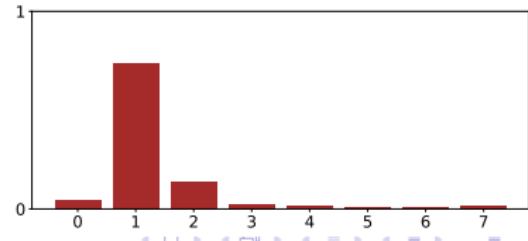
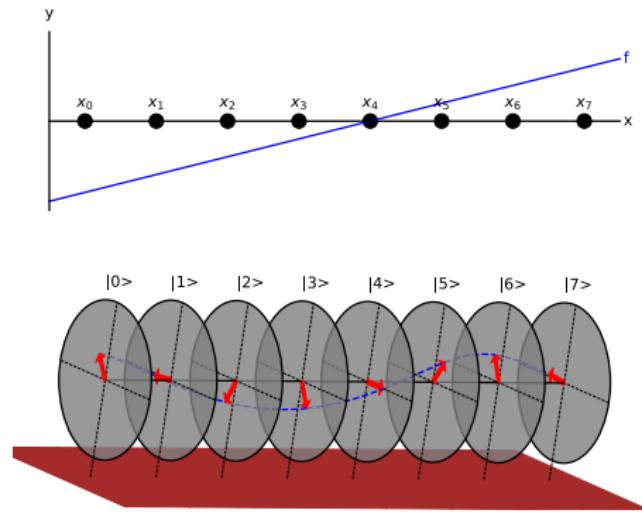
# Quantum derivative estimation algorithm for linear functions

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  linear with  $|f'| \leq C$ .

- ① Create a uniform superposition over the grid.
- ② Apply the phase oracle  $O_f$ .
- ③ Apply the inverse QFT.
- ④ Measure.

Generalizes to  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ .

(Jordan, 2004)



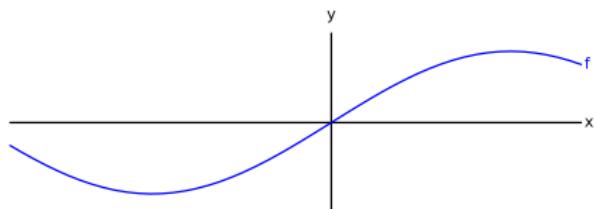
# Modifications for non-linear functions

# Modifications for non-linear functions

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , want to find  $f'(0)$ .

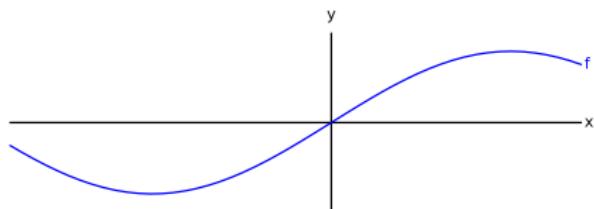
# Modifications for non-linear functions

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , want to find  $f'(0)$ .



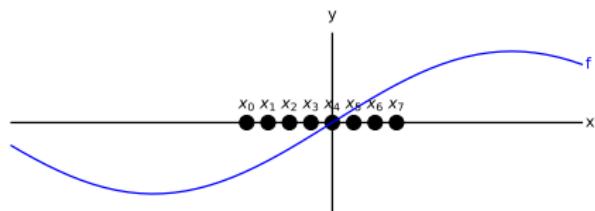
# Modifications for non-linear functions

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , want to find  $f'(0)$ .
- Naive approach:  $\{x_0, \dots, x_{2^n-1}\}$  tight around the origin.



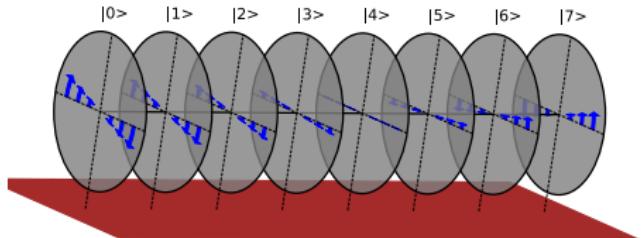
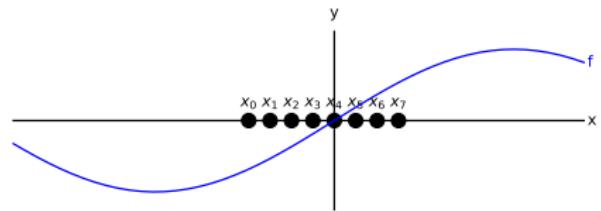
# Modifications for non-linear functions

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , want to find  $f'(0)$ .
- Naive approach:  $\{x_0, \dots, x_{2^n-1}\}$  tight around the origin.



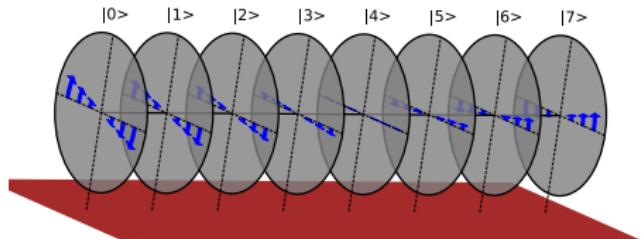
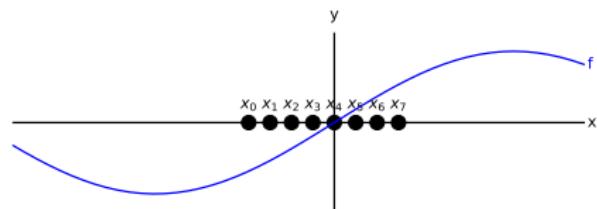
# Modifications for non-linear functions

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , want to find  $f'(0)$ .
- Naive approach:  $\{x_0, \dots, x_{2^n-1}\}$  tight around the origin.



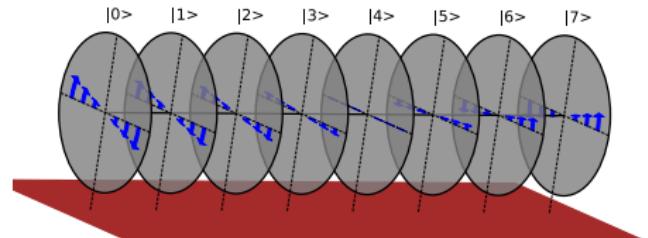
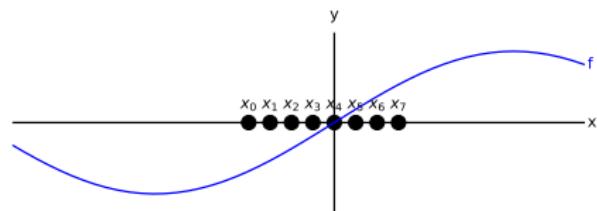
# Modifications for non-linear functions

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , want to find  $f'(0)$ .
- Naive approach:  $\{x_0, \dots, x_{2^n-1}\}$  tight around the origin.
- Problems:



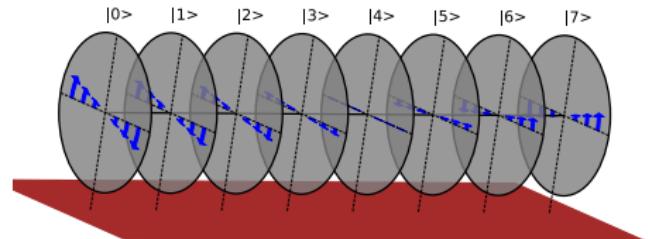
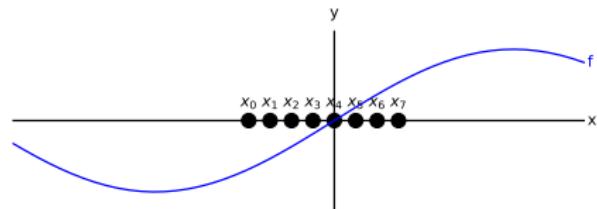
# Modifications for non-linear functions

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , want to find  $f'(0)$ .
- Naive approach:  $\{x_0, \dots, x_{2^n-1}\}$  tight around the origin.
- Problems:
  - Rotations become very small.



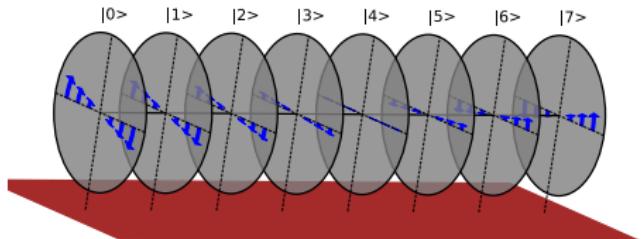
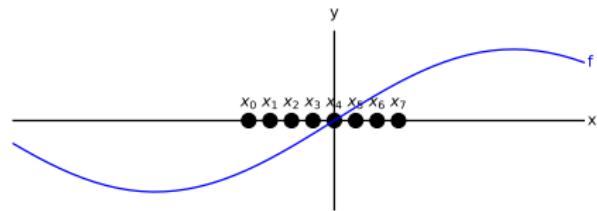
# Modifications for non-linear functions

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , want to find  $f'(0)$ .
- Naive approach:  $\{x_0, \dots, x_{2^n-1}\}$  tight around the origin.
- Problems:
  - Rotations become very small.
  - Function evaluations must be very precise.



# Modifications for non-linear functions

- Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , want to find  $f'(0)$ .
- Naive approach:  $\{x_0, \dots, x_{2^n-1}\}$  tight around the origin.
- Problems:
  - Rotations become very small.
  - Function evaluations must be very precise.
- Key idea: central difference method to extend region of approximate linearity.



# Central difference method

# Central difference method

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  and  $m > 0$ . We define:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \sum_{\ell=-m}^m a_\ell^{(2m)} f(\ell \mathbf{x})$$

- such that:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \nabla f(\mathbf{0}) \cdot \mathbf{x} + \mathcal{O}\left(\|\mathbf{x}\|^{2m+1}\right)$$

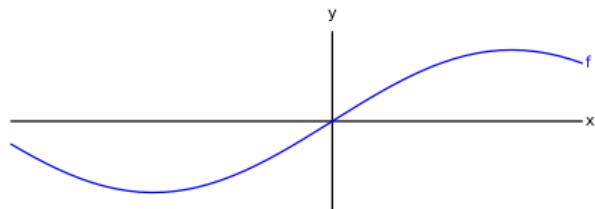
# Central difference method

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  and  $m > 0$ . We define:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \sum_{\ell=-m}^m a_\ell^{(2m)} f(\ell\mathbf{x})$$

- such that:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \nabla f(\mathbf{0}) \cdot \mathbf{x} + \mathcal{O}\left(\|\mathbf{x}\|^{2m+1}\right)$$



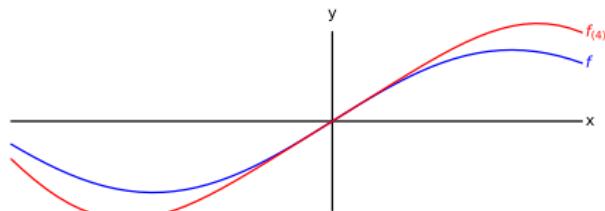
# Central difference method

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  and  $m > 0$ . We define:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \sum_{\ell=-m}^m a_\ell^{(2m)} f(\ell \mathbf{x})$$

- such that:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \nabla f(\mathbf{0}) \cdot \mathbf{x} + \mathcal{O}\left(\|\mathbf{x}\|^{2m+1}\right)$$



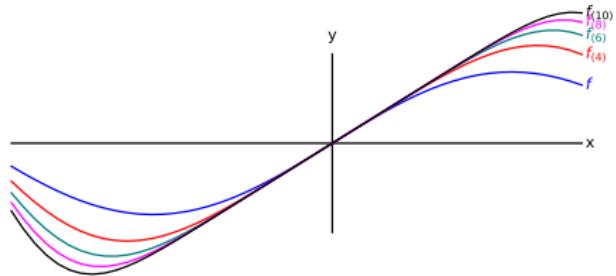
# Central difference method

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  and  $m > 0$ . We define:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \sum_{\ell=-m}^m a_\ell^{(2m)} f(\ell \mathbf{x})$$

- such that:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \nabla f(\mathbf{0}) \cdot \mathbf{x} + \mathcal{O}\left(\|\mathbf{x}\|^{2m+1}\right)$$



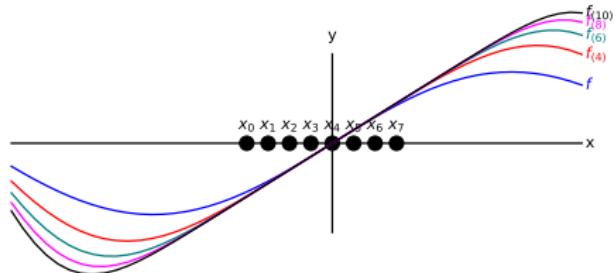
# Central difference method

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  and  $m > 0$ . We define:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \sum_{\ell=-m}^m a_\ell^{(2m)} f(\ell \mathbf{x})$$

- such that:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \nabla f(\mathbf{0}) \cdot \mathbf{x} + \mathcal{O}\left(\|\mathbf{x}\|^{2m+1}\right)$$



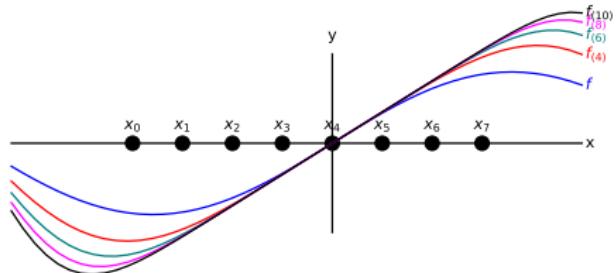
# Central difference method

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  and  $m > 0$ . We define:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \sum_{\ell=-m}^m a_\ell^{(2m)} f(\ell \mathbf{x})$$

- such that:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \nabla f(\mathbf{0}) \cdot \mathbf{x} + \mathcal{O}\left(\|\mathbf{x}\|^{2m+1}\right)$$



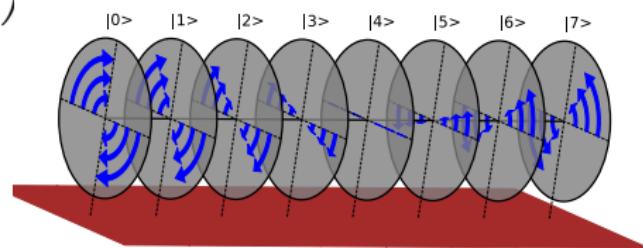
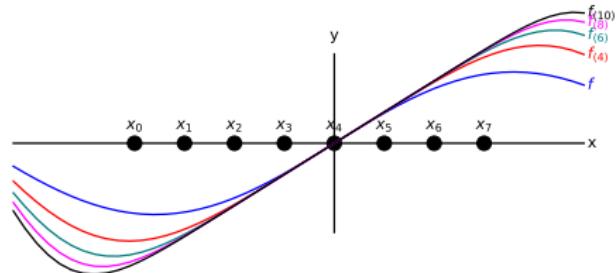
# Central difference method

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  and  $m > 0$ . We define:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \sum_{\ell=-m}^m a_\ell^{(2m)} f(\ell \mathbf{x})$$

- such that:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \nabla f(\mathbf{0}) \cdot \mathbf{x} + \mathcal{O}(\|\mathbf{x}\|^{2m+1})$$



# Central difference method

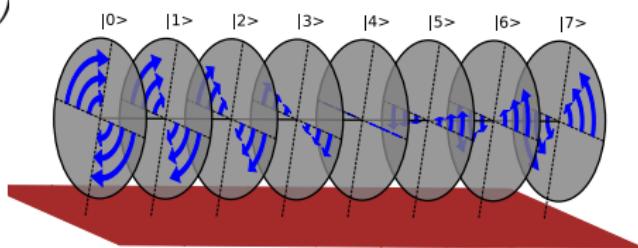
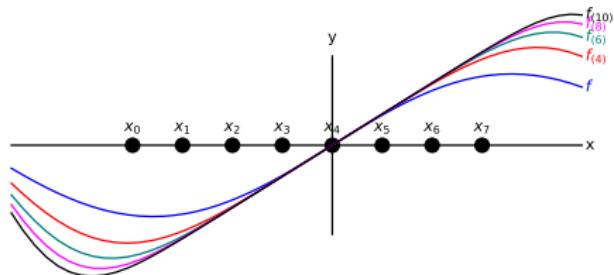
- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  and  $m > 0$ . We define:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \sum_{\ell=-m}^m a_\ell^{(2m)} f(\ell \mathbf{x})$$

- such that:

$$\tilde{f}_{(2m)}(\mathbf{x}) = \nabla f(\mathbf{0}) \cdot \mathbf{x} + \mathcal{O}\left(\|\mathbf{x}\|^{2m+1}\right)$$

- One can implement  $O_{\tilde{f}_{(2m)}}$  using  $\tilde{\mathcal{O}}(m)$  queries to  $O_f$ .  
(Gilyén, Arunachalam, Wiebe, 2018)



# Smoothness conditions (Gilyén et al. 2018)

# Smoothness conditions (Gilyén et al. 2018)

## Case 1: Polynomial

# Smoothness conditions (Gilyén et al. 2018)

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .

# Smoothness conditions (Gilyén et al. 2018)

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.

# Smoothness conditions (Gilyén et al. 2018)

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.

# Smoothness conditions (Gilyén et al. 2018)

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d$ !

# Smoothness conditions (Gilyén et al. 2018)

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d$ !
- Suitable when good polynomial approximations are available.

# Smoothness conditions (Gilyén et al. 2018)

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d$ !
- Suitable when good polynomial approximations are available.
  - Reinforcement learning

# Smoothness conditions (Gilyén et al. 2018)

## Case 2: Gevrey

### Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d!$
- Suitable when good polynomial approximations are available.
  - Reinforcement learning

# Smoothness conditions (Gilyén et al. 2018)

## Case 2: Gevrey

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  have a convergent Taylor series:

$$f(\mathbf{x}) = \sum_{k=0}^{\infty} \sum_{\alpha \in [d]^k} \frac{\partial_{\alpha} f(\mathbf{0})}{k!} \mathbf{x}^{\alpha}$$

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d!$
- Suitable when good polynomial approximations are available.
  - Reinforcement learning

# Smoothness conditions (Gilyén et al. 2018)

## Case 2: Gevrey

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  have a convergent Taylor series:

$$f(\mathbf{x}) = \sum_{k=0}^{\infty} \sum_{\alpha \in [d]^k} \frac{\partial_{\alpha} f(\mathbf{0})}{k!} \mathbf{x}^{\alpha}$$

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d!$
- Suitable when good polynomial approximations are available.
  - Reinforcement learning

- Let  $\sigma \in [\frac{1}{2}, 1]$ :

$$|\partial_{\alpha} f(\mathbf{0})| \leq (k!)^{\sigma}$$

# Smoothness conditions (Gilyén et al. 2018)

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d!$
- Suitable when good polynomial approximations are available.
  - Reinforcement learning

## Case 2: Gevrey

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  have a convergent Taylor series:

$$f(\mathbf{x}) = \sum_{k=0}^{\infty} \sum_{\alpha \in [d]^k} \frac{\partial_{\alpha} f(\mathbf{0})}{k!} \mathbf{x}^{\alpha}$$

- Let  $\sigma \in [\frac{1}{2}, 1]$ :

$$|\partial_{\alpha} f(\mathbf{0})| \leq (k!)^{\sigma}$$

- $\tilde{\mathcal{O}}(d^{\sigma})$  function evaluations.

# Smoothness conditions (Gilyén et al. 2018)

## Case 2: Gevrey

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  have a convergent Taylor series:

$$f(\mathbf{x}) = \sum_{k=0}^{\infty} \sum_{\alpha \in [d]^k} \frac{\partial_{\alpha} f(\mathbf{0})}{k!} \mathbf{x}^{\alpha}$$

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d!$
- Suitable when good polynomial approximations are available.
  - Reinforcement learning

- Let  $\sigma \in [\frac{1}{2}, 1]$ :

$$|\partial_{\alpha} f(\mathbf{0})| \leq (k!)^{\sigma}$$

- $\tilde{\mathcal{O}}(d^{\sigma})$  function evaluations.
- Speed-up when  $\sigma < 1$ !

# Smoothness conditions (Gilyén et al. 2018)

## Case 2: Gevrey

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  have a convergent Taylor series:

$$f(\mathbf{x}) = \sum_{k=0}^{\infty} \sum_{\alpha \in [d]^k} \frac{\partial_{\alpha} f(\mathbf{0})}{k!} \mathbf{x}^{\alpha}$$

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d!$
- Suitable when good polynomial approximations are available.
  - Reinforcement learning

- Let  $\sigma \in [\frac{1}{2}, 1]$ :

$$|\partial_{\alpha} f(\mathbf{0})| \leq (k!)^{\sigma}$$

- $\tilde{\mathcal{O}}(d^{\sigma})$  function evaluations.
- Speed-up when  $\sigma < 1$ !
- Suitable when objective functions are intrinsically smooth:

# Smoothness conditions (Gilyén et al. 2018)

## Case 2: Gevrey

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  have a convergent Taylor series:

$$f(\mathbf{x}) = \sum_{k=0}^{\infty} \sum_{\alpha \in [d]^k} \frac{\partial_{\alpha} f(\mathbf{0})}{k!} \mathbf{x}^{\alpha}$$

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d!$
- Suitable when good polynomial approximations are available.
  - Reinforcement learning

- Let  $\sigma \in [\frac{1}{2}, 1]$ :

$$|\partial_{\alpha} f(\mathbf{0})| \leq (k!)^{\sigma}$$

- $\tilde{\mathcal{O}}(d^{\sigma})$  function evaluations.
- Speed-up when  $\sigma < 1$ !
- Suitable when objective functions are intrinsically smooth:
  - Quantum variational circuits.

# Smoothness conditions (Gilyén et al. 2018)

## Case 1: Polynomial

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  be a multivariate polynomial of total degree  $k$ .
- Then  $\tilde{f}_{(k)}$  is linear.
- $\tilde{\mathcal{O}}(k)$  function evaluations suffice.
- Does not depend on  $d!$
- Suitable when good polynomial approximations are available.
  - Reinforcement learning

## Case 2: Gevrey

- Let  $f : \mathbb{R}^d \rightarrow \mathbb{R}$  have a convergent Taylor series:

$$f(\mathbf{x}) = \sum_{k=0}^{\infty} \sum_{\alpha \in [d]^k} \frac{\partial_{\alpha} f(\mathbf{0})}{k!} \mathbf{x}^{\alpha}$$

- Let  $\sigma \in [\frac{1}{2}, 1]$ :

$$|\partial_{\alpha} f(\mathbf{0})| \leq (k!)^{\sigma}$$

- $\tilde{\mathcal{O}}(d^{\sigma})$  function evaluations.
- Speed-up when  $\sigma < 1$ !
- Suitable when objective functions are intrinsically smooth:
  - Quantum variational circuits.
  - Quantum approximate optimization algorithms.

# Summary and conclusions

# Summary and conclusions

- Current overview for  $\ell^\infty$ -approximate gradient estimation algorithms:

# Summary and conclusions

- Current overview for  $\ell^\infty$ -approximate gradient estimation algorithms:

	Polynomial	Gevrey with $\sigma \in [0, \frac{1}{2}]$	Gevrey with $\sigma \in [\frac{1}{2}, 1]$
Query complexity	$\tilde{\mathcal{O}}(k)$	$\tilde{\mathcal{O}}\left(d^{\frac{1}{2}}\right)$	$\tilde{\mathcal{O}}(d^\sigma)$
Lower bound	$\Omega(1)$	$\Omega\left(d^{\frac{1}{2}}\right)$	$\Omega\left(d^{\frac{1}{2}}\right)$

## Summary and conclusions

- Current overview for  $\ell^\infty$ -approximate gradient estimation algorithms:

	Polynomial	Gevrey with $\sigma \in [0, \frac{1}{2}]$	Gevrey with $\sigma \in [\frac{1}{2}, 1]$
Query complexity	$\tilde{\mathcal{O}}(k)$	$\tilde{\mathcal{O}}\left(d^{\frac{1}{2}}\right)$	$\tilde{\mathcal{O}}(d^\sigma)$
Lower bound	$\Omega(1)$	$\Omega\left(d^{\frac{1}{2}}\right)$	$\Omega\left(d^{\frac{1}{2}}\right)$

- For  $\ell^p$ -approximate gradient estimation algorithms: multiply lower and upper bound by  $\Theta(d^{\frac{1}{p}})$ .

# Summary and conclusions

- Current overview for  $\ell^\infty$ -approximate gradient estimation algorithms:

	Polynomial	Gevrey with $\sigma \in [0, \frac{1}{2}]$	Gevrey with $\sigma \in [\frac{1}{2}, 1]$
Query complexity	$\tilde{\mathcal{O}}(k)$	$\tilde{\mathcal{O}}\left(d^{\frac{1}{2}}\right)$	$\tilde{\mathcal{O}}(d^\sigma)$
Lower bound	$\Omega(1)$	$\Omega\left(d^{\frac{1}{2}}\right)$	$\Omega\left(d^{\frac{1}{2}}\right)$

- For  $\ell^p$ -approximate gradient estimation algorithms: multiply lower and upper bound by  $\Theta(d^{\frac{1}{p}})$ .
- Open problem: can we improve on  $\tilde{\mathcal{O}}(d)$  in the Gevrey case where  $\sigma = 1$ ?

# Summary and conclusions

- Current overview for  $\ell^\infty$ -approximate gradient estimation algorithms:

	Polynomial	Gevrey with $\sigma \in [0, \frac{1}{2}]$	Gevrey with $\sigma \in [\frac{1}{2}, 1]$
Query complexity	$\tilde{\mathcal{O}}(k)$	$\tilde{\mathcal{O}}\left(d^{\frac{1}{2}}\right)$	$\tilde{\mathcal{O}}(d^\sigma)$
Lower bound	$\Omega(1)$	$\Omega\left(d^{\frac{1}{2}}\right)$	$\Omega\left(d^{\frac{1}{2}}\right)$

- For  $\ell^p$ -approximate gradient estimation algorithms: multiply lower and upper bound by  $\Theta(d^{\frac{1}{p}})$ .
- Open problem: can we improve on  $\tilde{\mathcal{O}}(d)$  in the Gevrey case where  $\sigma = 1$ ?

Thanks for your attention!

arjan@cwi.nl