

# MULTI-VARIABLE MARKOV PROCESS: A MATRIX PRODUCT STATES TREATMENT

COLLABORATION:

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# CONTENTS

- Transitional matrix method of Markov process
- Matrix product states
- Algorithm
- Program structure
- Some results



# MARKOV PROCESS

- An emotional boy: happy or angry

Transitional Matrix

- IF he is happy:

- 50% -> Angry

- 50% -> Remain happy

$$\begin{pmatrix} 0.5P_{Angry} + 0.5P_{Happy} \\ 0.5P_{Angry} + 0.5P_{Happy} \end{pmatrix} = \begin{pmatrix} 0.5 & 0.5 \\ 0.5 & 0.5 \end{pmatrix} \begin{pmatrix} P_{Angry} \\ P_{Happy} \end{pmatrix}$$

- IF he is angry:

- 50% -> Remain angry

- 50% -> Happy



# MARKOV PROCESS

## Transitional Matrix

- 2 emotional boys
- With probability  $p$ , they will change their states **TOGETHER**
- Otherwise, they remain their states

$$\begin{pmatrix} 1-p & 0 & 0 & p \\ 0 & 1-p & p & 0 \\ 0 & p & 1-p & 0 \\ p & 0 & 0 & 1-p \end{pmatrix} \begin{pmatrix} P_{AA} \\ P_{AH} \\ P_{HA} \\ P_{HH} \end{pmatrix}$$

$$T = (1-p)I + p\sigma^X \otimes \sigma^X$$

$$\sigma^X = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$



# MARKOV PROCESS

## Transitional Matrix

- N emotional boys
- With probability  $p$ , they will change their states TOGETHER
- Otherwise, they remain their states

$$T = pI + (1 - p) \sum_{i=1}^{n-1} \frac{1}{n-1} \sigma_i^x \otimes \sigma_{i+1}^x$$

$$\sigma_i^x = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$

The T matrix is  $2^n$  dimensional!



# MARKOV PROCESS

- How do we describe a state of N boys?

$$\begin{pmatrix} P(AAA \dots AA) \\ P(AAA \dots AH) \\ P(AAA \dots HA) \\ P(AAA \dots HH) \\ \dots \\ P(HHH \dots HH) \end{pmatrix}$$

- Read as a function

$$P : \{A, H\}^{\otimes N} \rightarrow \mathbb{R}$$

- How do we represent a function?
  - Table of value
  - Analytical relations
    - (Taylor expansion, etc.)
  - Algebraic relations
    - (product of matrices)



# MATRIX PRODUCT STATES (MPS)

- Algebraic representation of the "state function"

$$P : \{A, H\}^{\otimes N} \rightarrow \mathbb{R}$$
$$\sigma_1 \sigma_2 \cdots \sigma_N \mapsto M_{\sigma_1}^{[1]} M_{\sigma_2}^{[2]} M_{\sigma_3}^{[3]} \cdots M_{\sigma_N}^{[N]}$$

- We need to store  $2N$  functions instead of  $2^N$  numbers
- for example:

$$P(AHA \cdots HA) = M_A^{[1]} M_H^{[2]} M_A^{[3]} \cdots M_H^{[N-1]} M_A^{[N]}$$

- In the memory

$M_A^{[1]}$	$M_A^{[2]}$	$\cdots$	$M_A^{[N]}$
$M_H^{[1]}$	$M_H^{[2]}$	$\cdots$	$M_H^{[N]}$



# MATRIX PRODUCT STATES (MPS)

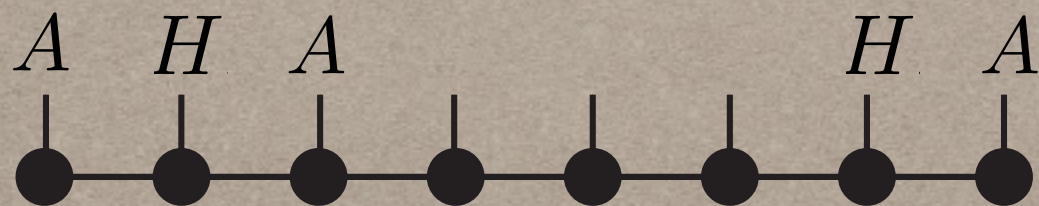
- Algebraic representation of the "state function"

$$P : \{A, H\}^{\otimes N} \rightarrow \mathbb{R}$$

$$\sigma_1 \sigma_2 \cdots \sigma_N \mapsto M_{\sigma_1}^{[1]} M_{\sigma_2}^{[2]} M_{\sigma_3}^{[3]} \cdots M_{\sigma_N}^{[N]}$$

- Pictorial representation

$$P(AHA \cdots HA) = M_A^{[1]} M_H^{[2]} M_A^{[3]} \cdots M_H^{[N-1]} M_A^{[N]}$$



- In the memory

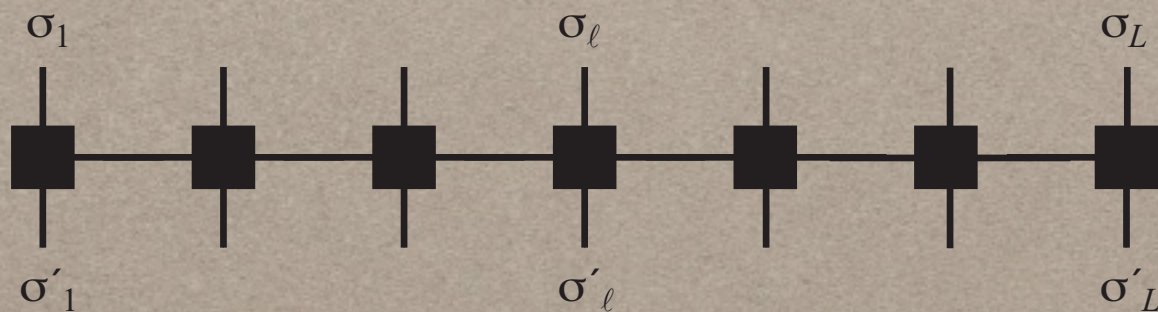
$M_A^{[1]}$	$M_A^{[2]}$	$\cdots$	$M_A^{[N]}$
$M_H^{[1]}$	$M_H^{[2]}$	$\cdots$	$M_H^{[N]}$



# MATRIX PRODUCT OPERATORS (MPO)

- The transitional matrix can also be represented as a product of matrices, whose matrices operate on single sites

- Pictorial representation



$$T = pI + (1 - p) \sum_{i=1}^{n-1} \frac{1}{n-1} \sigma_i^x \otimes \sigma_{i+1}^x$$

$$T = T^{[1]} T^{[2]} \dots T^{[N]}$$

$$T^{[1]} = \begin{bmatrix} pI & (1-p)\sigma_1^X & I \end{bmatrix}$$

$$T^{[i]} = \begin{bmatrix} I & 0 & 0 \\ \sigma^X & 0 & 0 \\ 0 & (1-p)\sigma_i^X & I \end{bmatrix}$$

$$T^{[N]} = \begin{bmatrix} I \\ \sigma_N^X \\ 0 \end{bmatrix}$$



