

Topical Meeting — Machine Learning

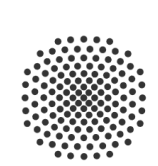
Daniel
Fink

Overview:

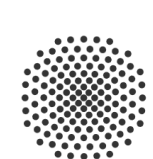
Simulating Stochastic Processes with
Quantum Devices

Part I

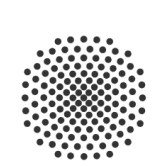
May 11th, 2022



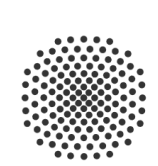
- B.Sc. + M.Sc. Simulation Technology
- Since high school interested in *Machine Learning*
- Since university interested in *Quantum Computing*
- Ph.D. → *Quantum Machine Learning*



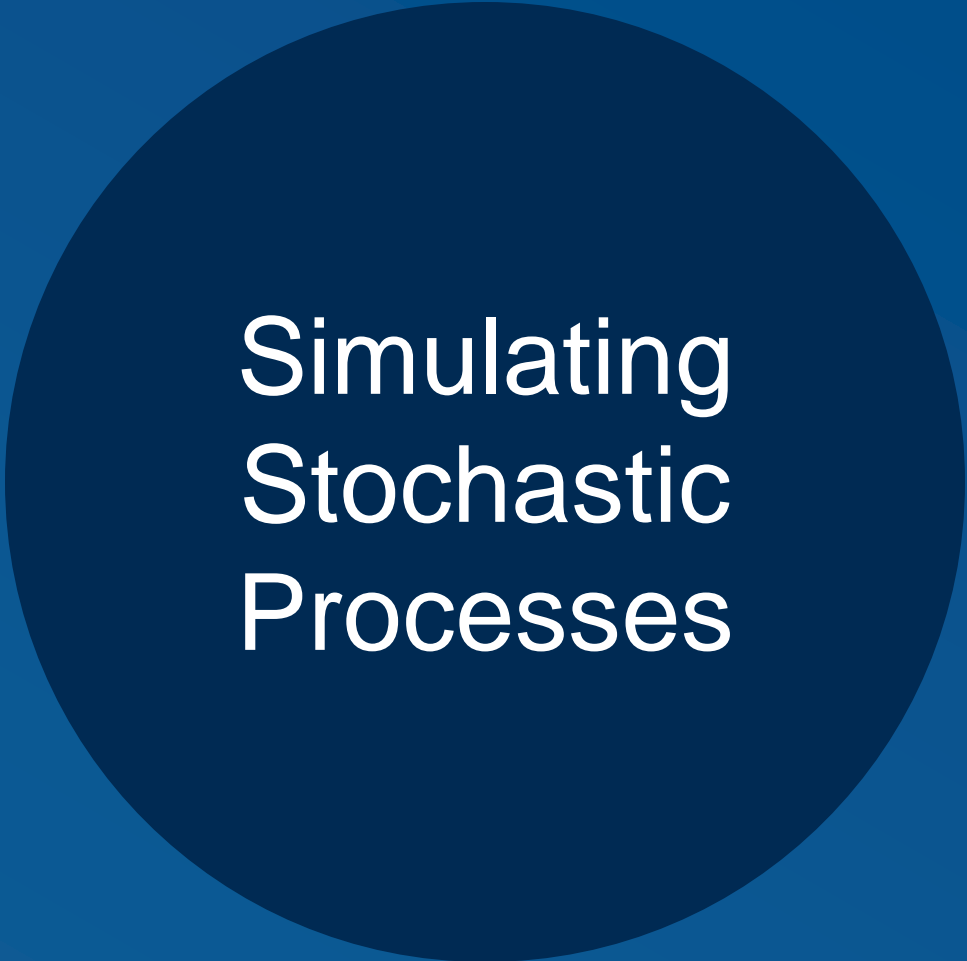
- B.Sc. + M.Sc. Simulation Technology
- Since high school interested in *Machine Learning*
- Since university interested in *Quantum Computing*
- Ph.D. → *Quantum Machine Learning*
- My focus: **holism** and **real-world** scenarios
- Application: simulation of stochastic processes



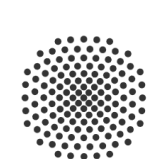
- Today:
 - Simulation of stochastic processes
 - Why quantum computing is relevant here



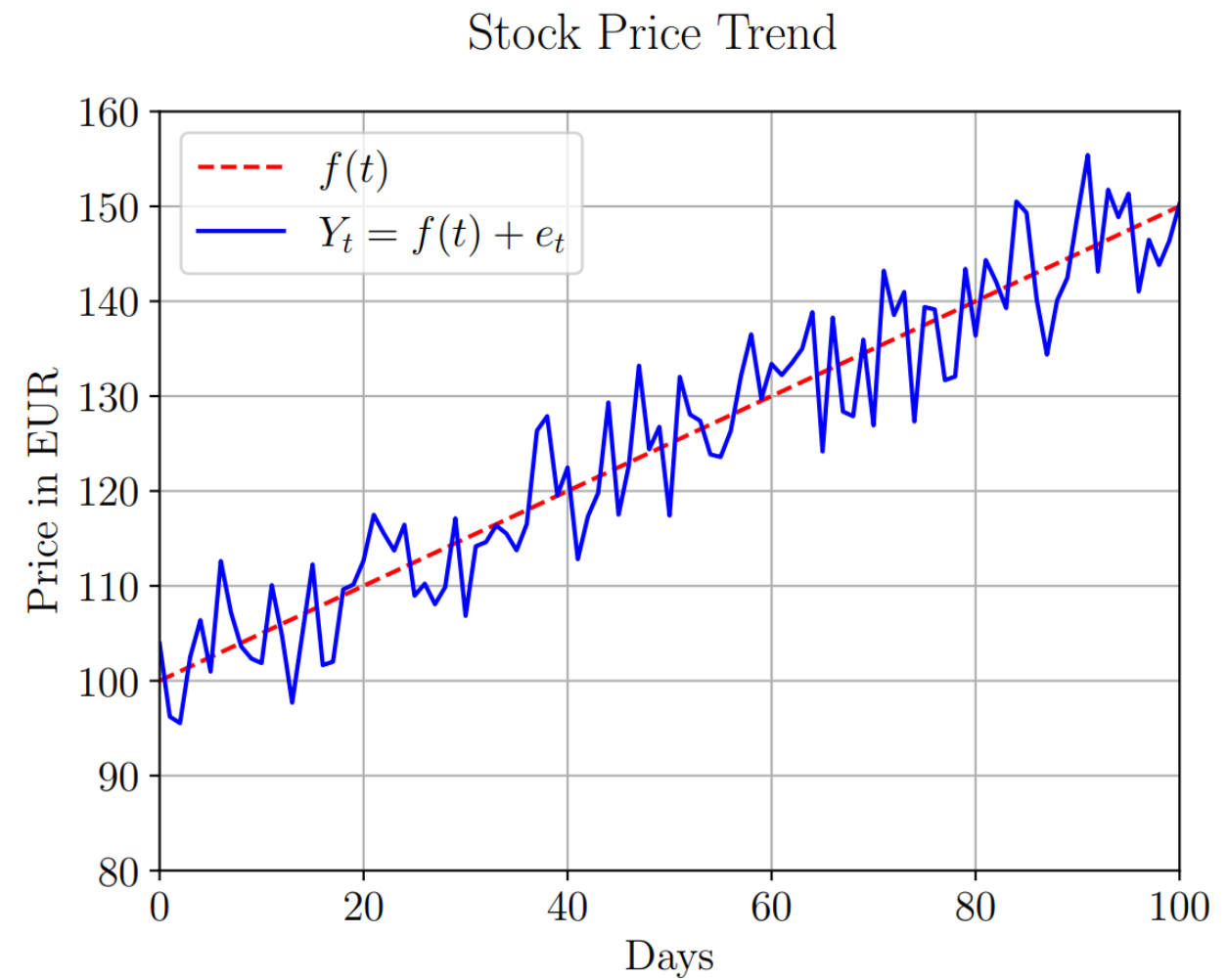
- Today:
 - Simulation of stochastic processes
 - Why quantum computing is relevant here
- Next time:
 - What is the connection to machine learning?

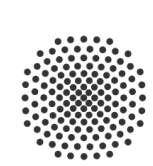


Simulating Stochastic Processes

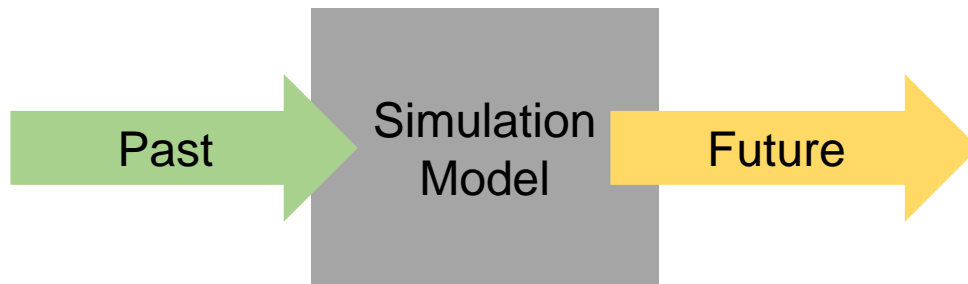


Assume linear trend $f(t)$
Add some noise e_t
 $\rightarrow e_t$ is a stochastic process

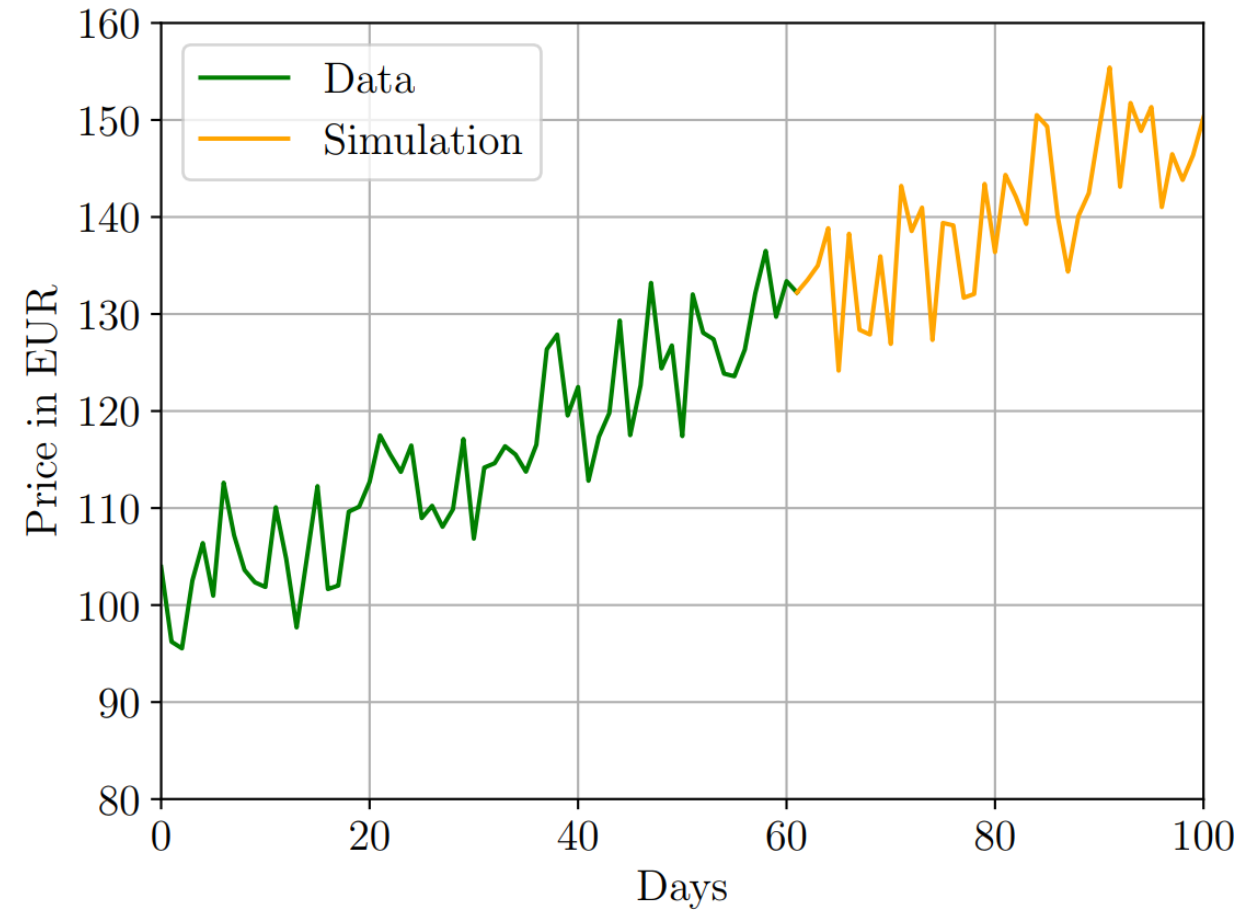


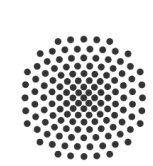


Assume data drawn
by a stochastic process



Stock Price Trend





An easy example: flipping a coin

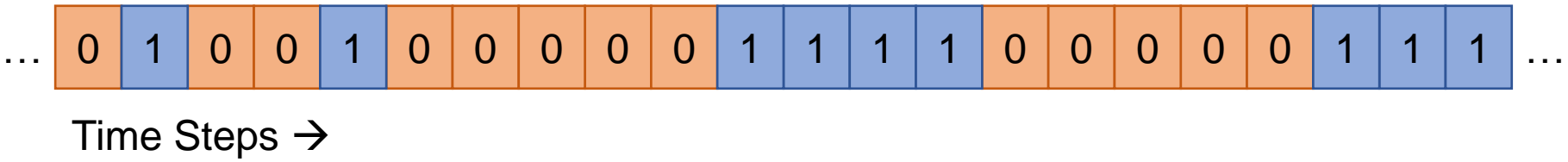
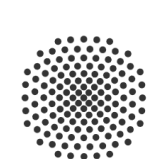


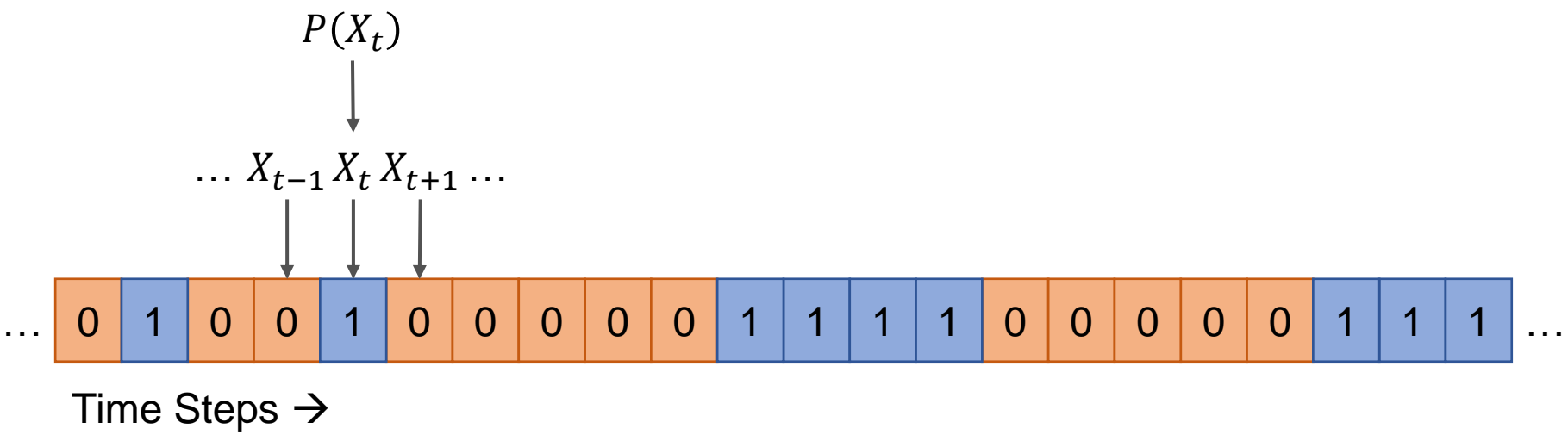
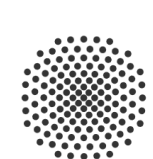
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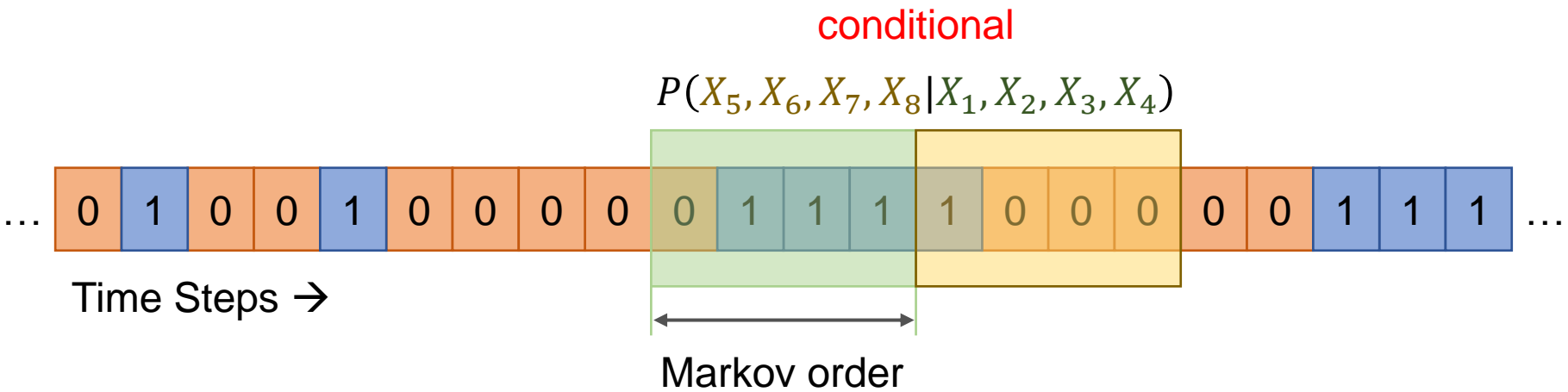
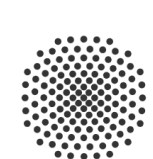


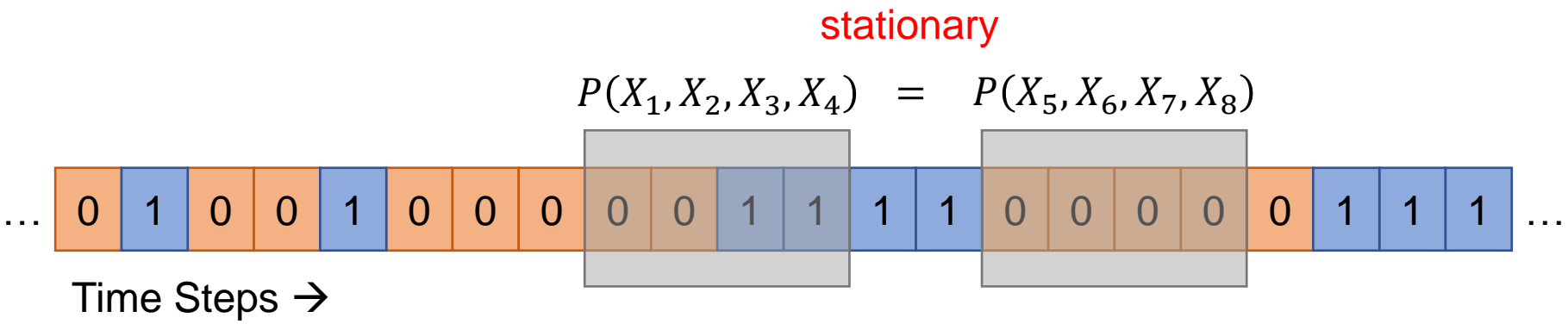
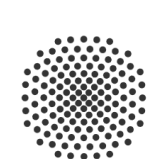
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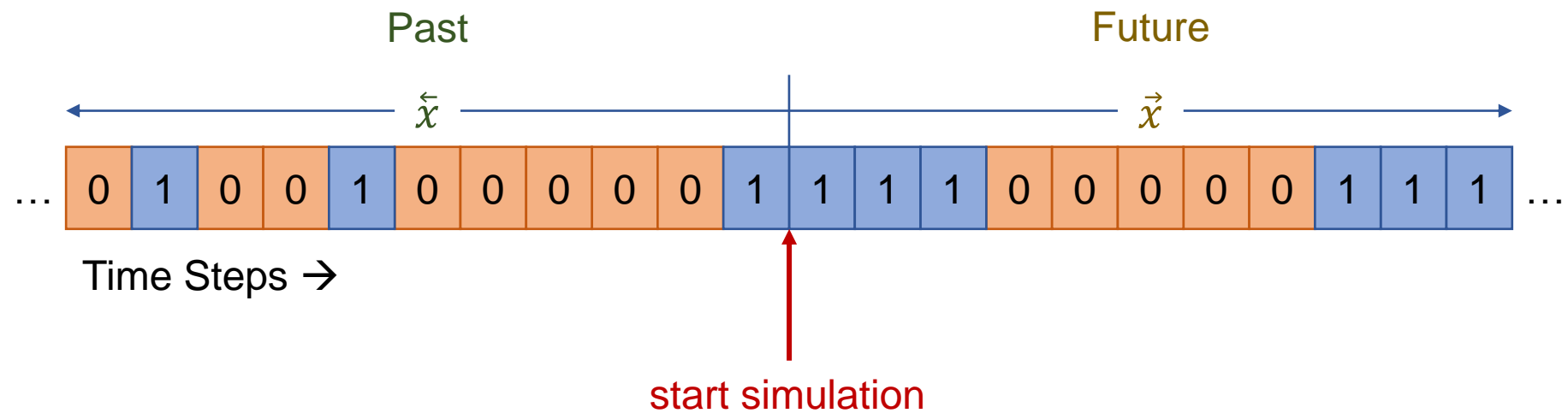
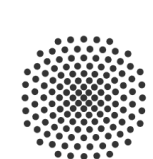


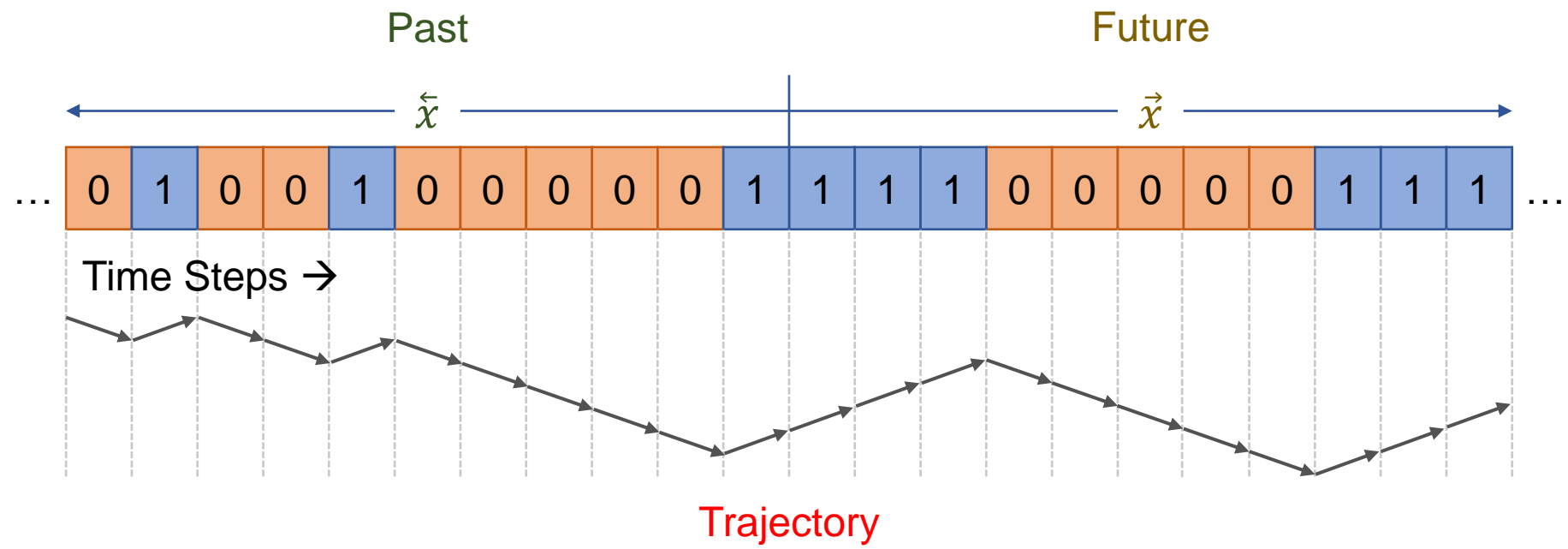
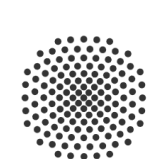


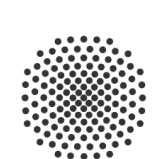




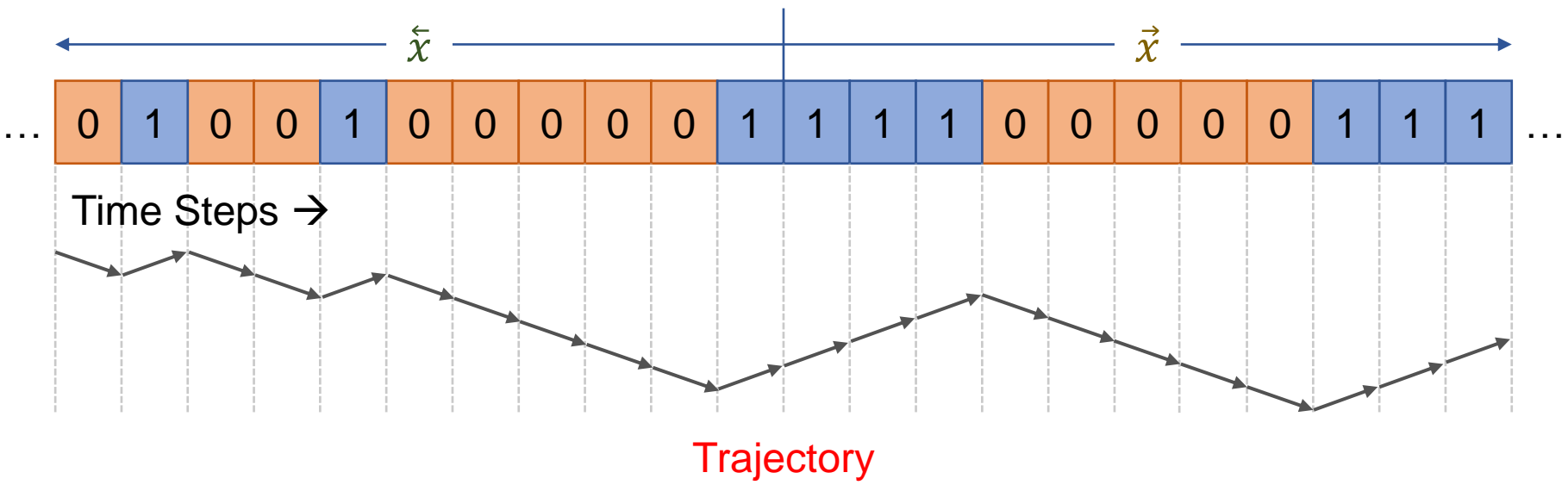


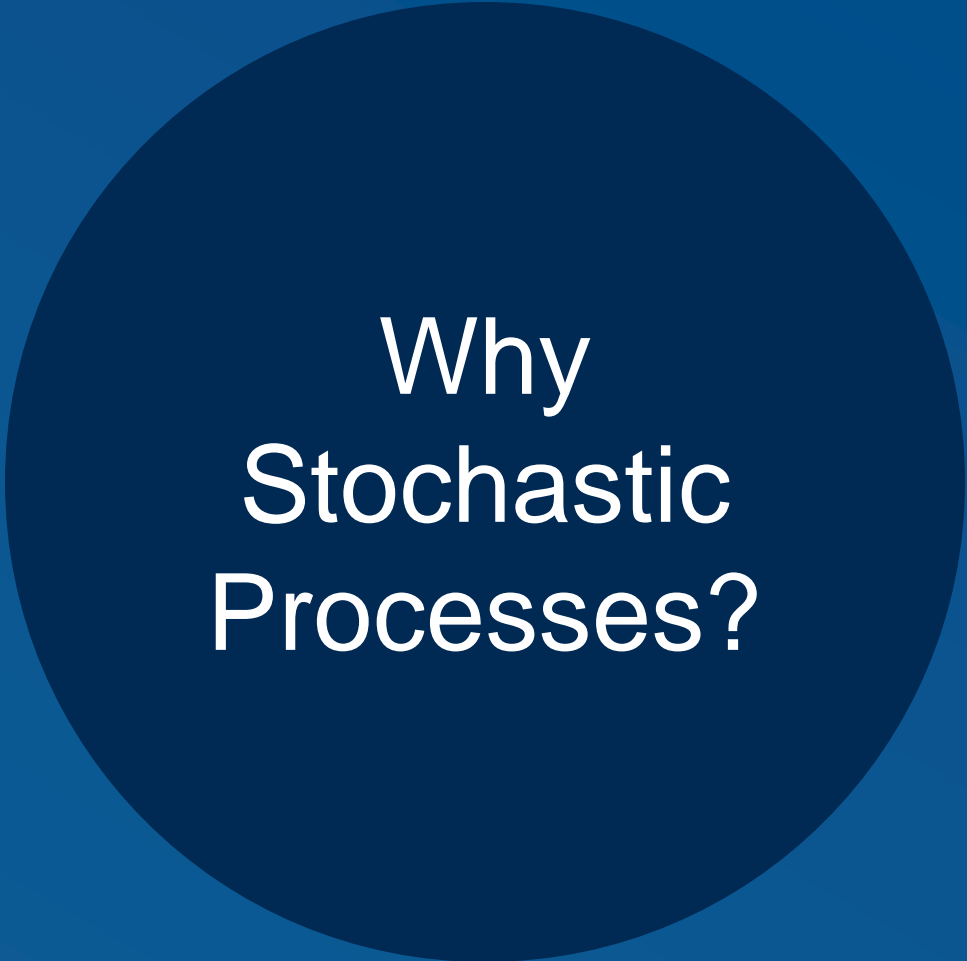




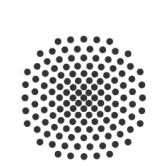


- Simulating = sampling trajectories
- Trajectory is governed by $P(\vec{X}|\vec{X})$



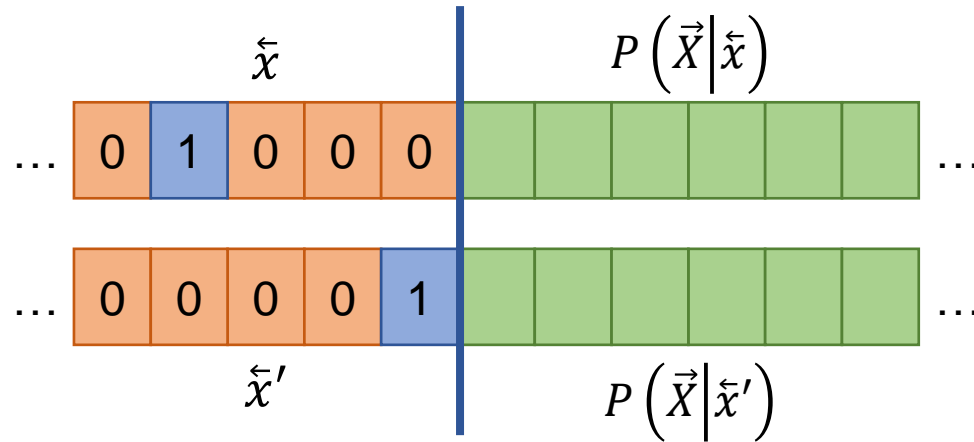
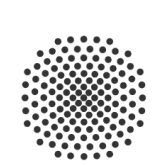


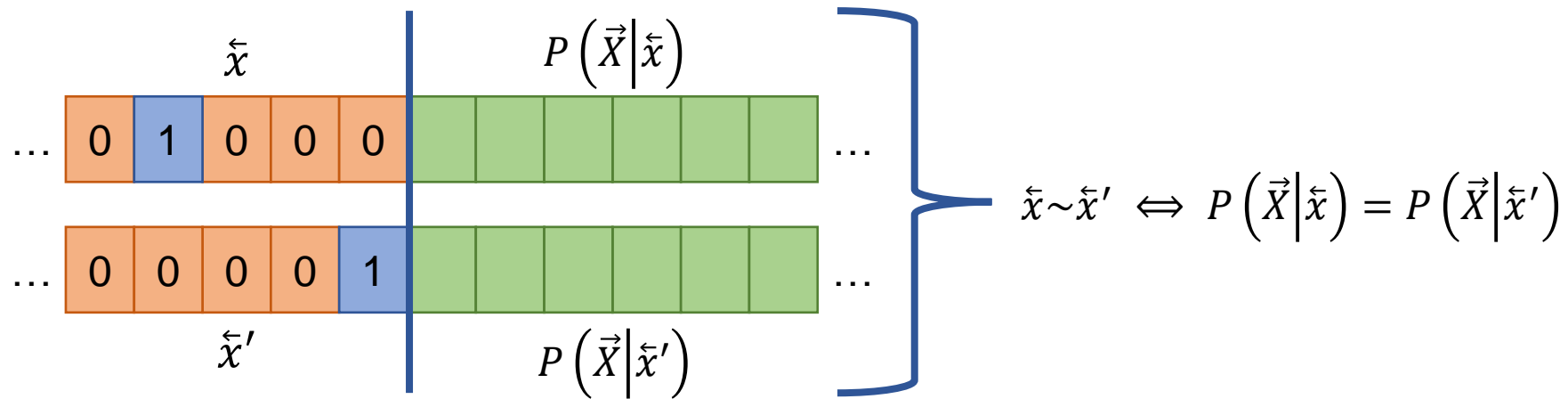
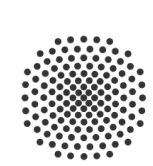
Why
Stochastic
Processes?

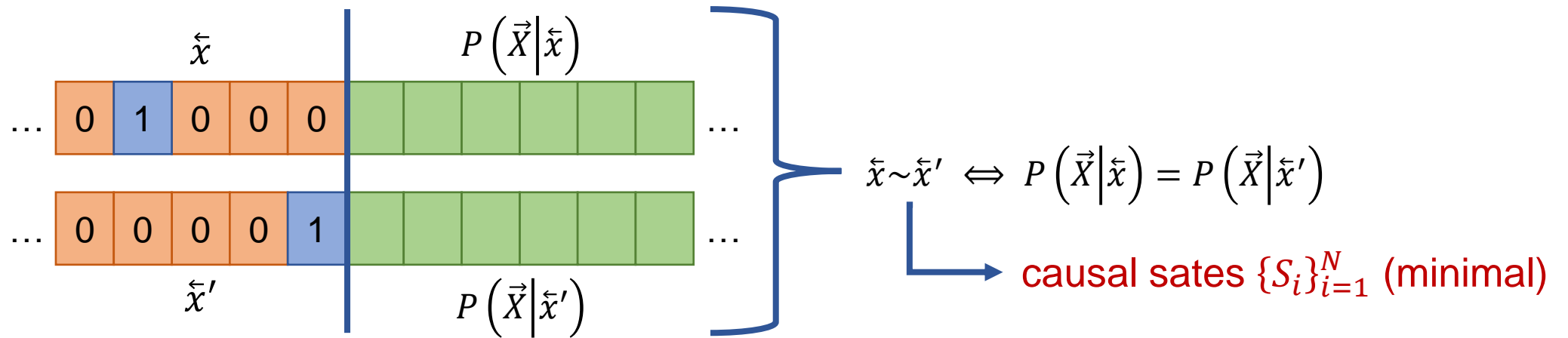
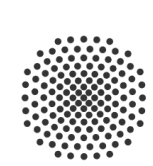


Theoretical statement: Quantum Models are “**better**”

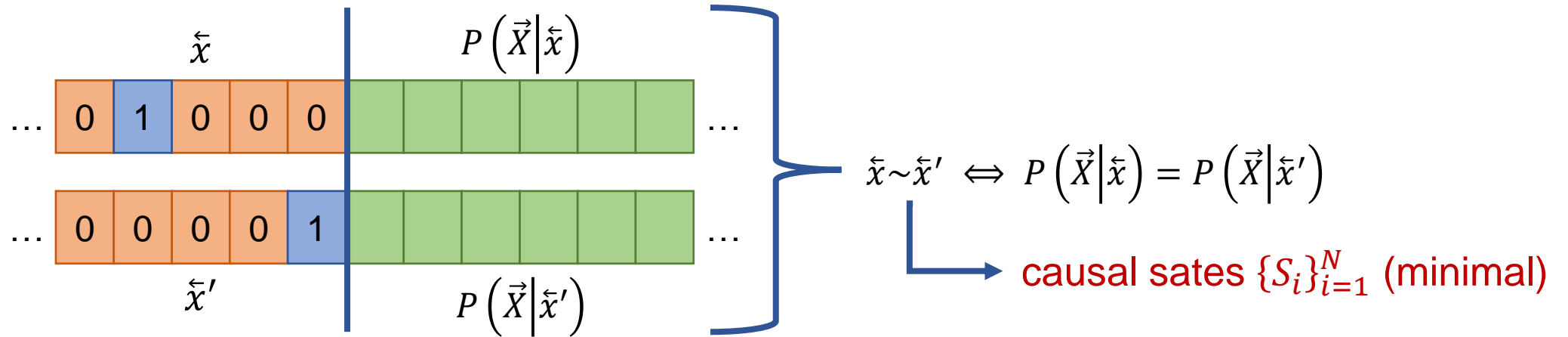
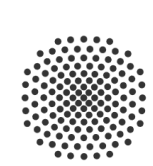
→ Use less memory, can be more accurate, ...





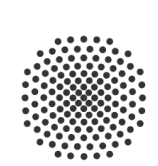


Classical Topological Complexity: $d_c = \log_2 N$

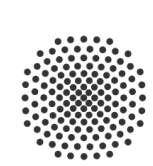


Classical Topological Complexity: $d_c = \log_2 N$

(minimal memory requirement [in bits] to perfectly simulate a process)

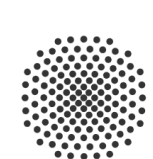


Quantum Topological Complexity: d_q



Quantum Topological Complexity: d_q

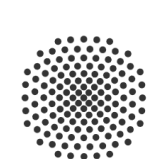
(minimal memory requirement [in **qubits**] to perfectly simulate a process)



Quantum Topological Complexity: d_q

(minimal memory requirement [in **qubits**] to perfectly simulate a process)

Quantum Models need less memory i.e. $d_q < d_c$



Quantum Topological Complexity: d_q

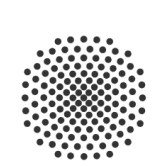
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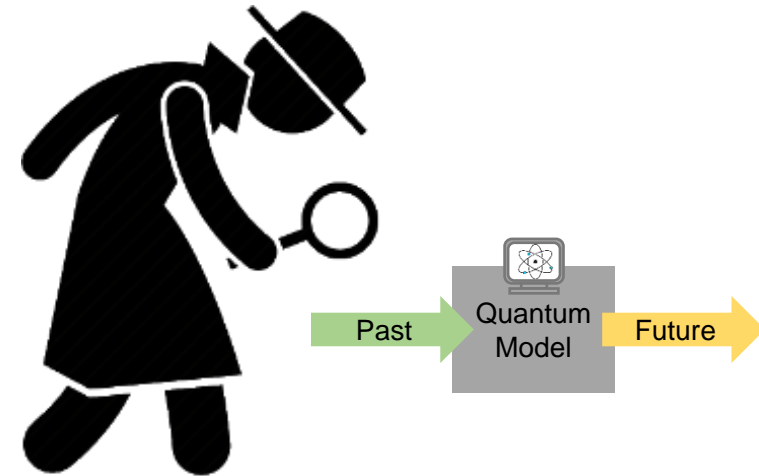
If $\hat{d}_q = \hat{d}_c \Rightarrow$ Quantum Models are more accurate

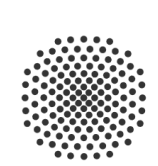
Well, nice!

So, what's
the problem?



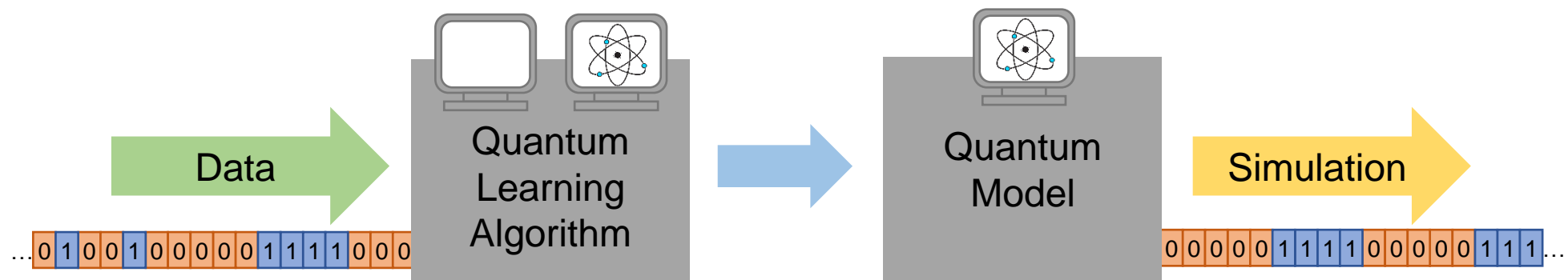
The models are hard to find / learn

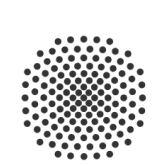




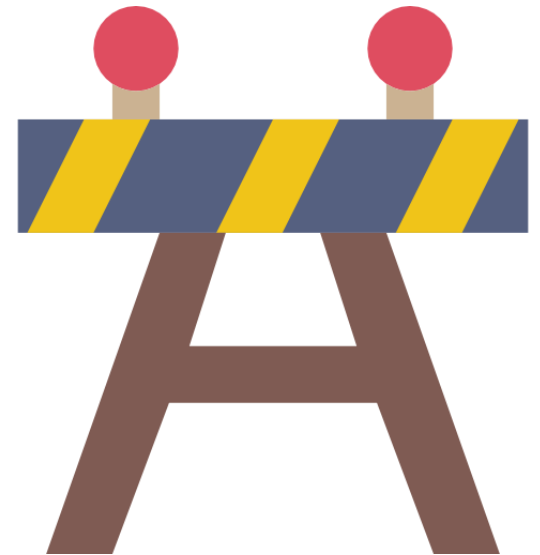
Master Thesis

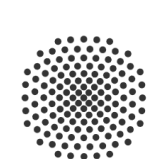
Developed a quantum learning algorithm for quantum simulation models, which uses only data as input.





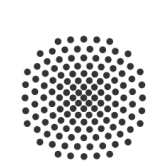
- Simple stochastic processes
 - Discrete, binary, stationary, small Markov order
- Extension not straightforward
- Quantum computer was only simulated
- The theory is not yet fully developed





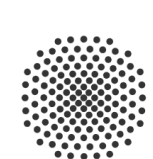
"I have not seen a single piece of evidence that there exists a meaningful [machine learning] task for which it would make sense to use a quantum computer and not a classical computer,"

- Ryan Sweke, Free University of Berlin, 2020.



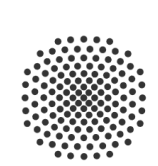
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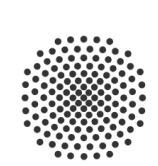
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- How to measure a quantum advantage?
- Do we have a practical advantage?
- Is the advantage useful?
- ...





- How to measure a quantum advantage?
- Do we have a practical advantage?
- Is the advantage useful?
- ...



→ We need a **holistic** view of using **quantum devices** for **real-world scenarios**



Thanks!

A discussion
is highly
welcome.