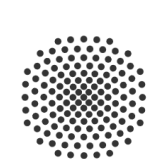


Topical Meeting — Machine Learning

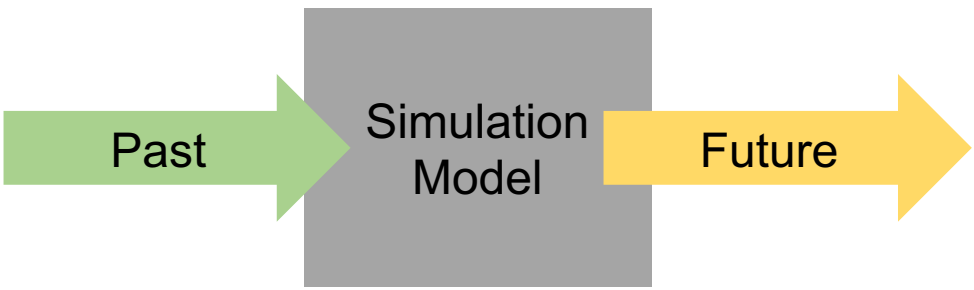
Simulating Stochastic Processes
with Quantum Devices

May 17th, 2023

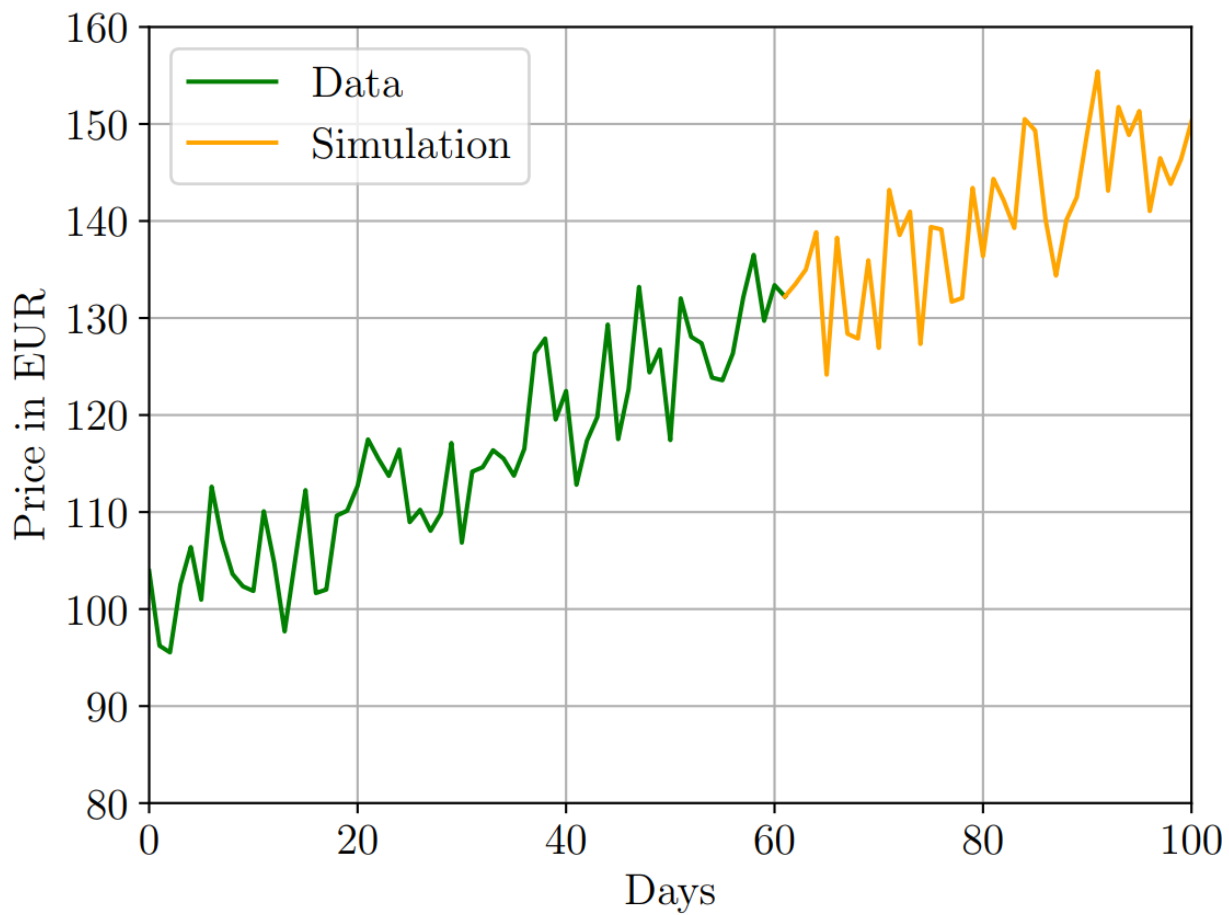
Daniel
Fink

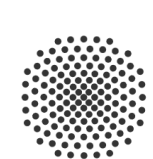


Assume data drawn
by a stochastic process

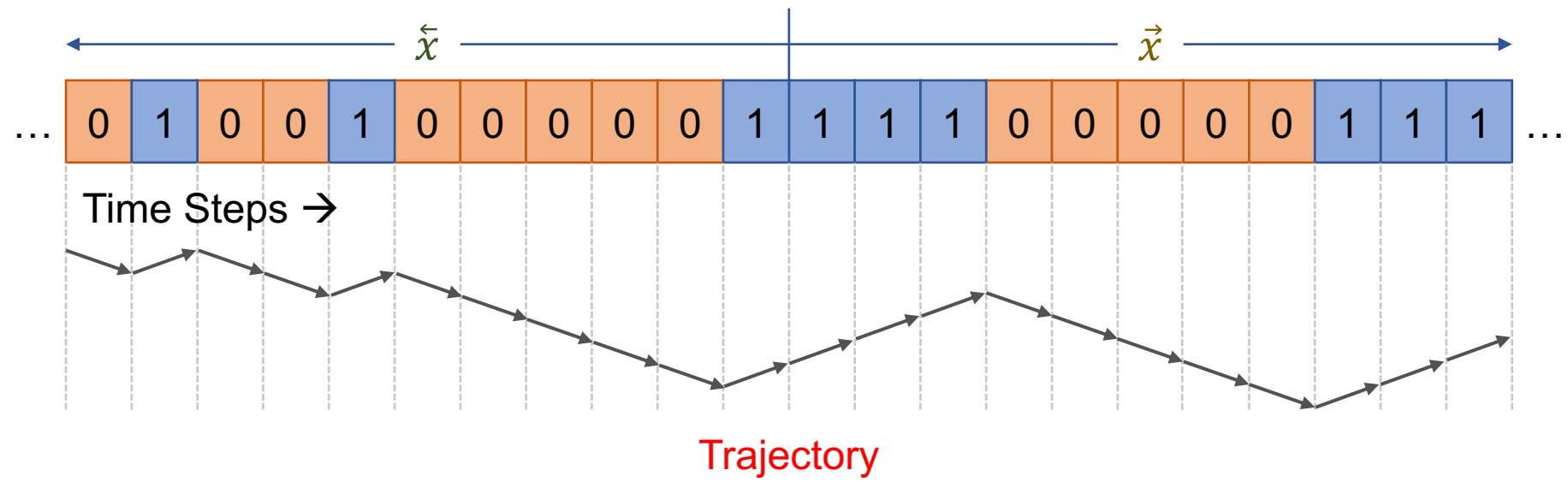


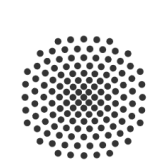
Stock Price Trend





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

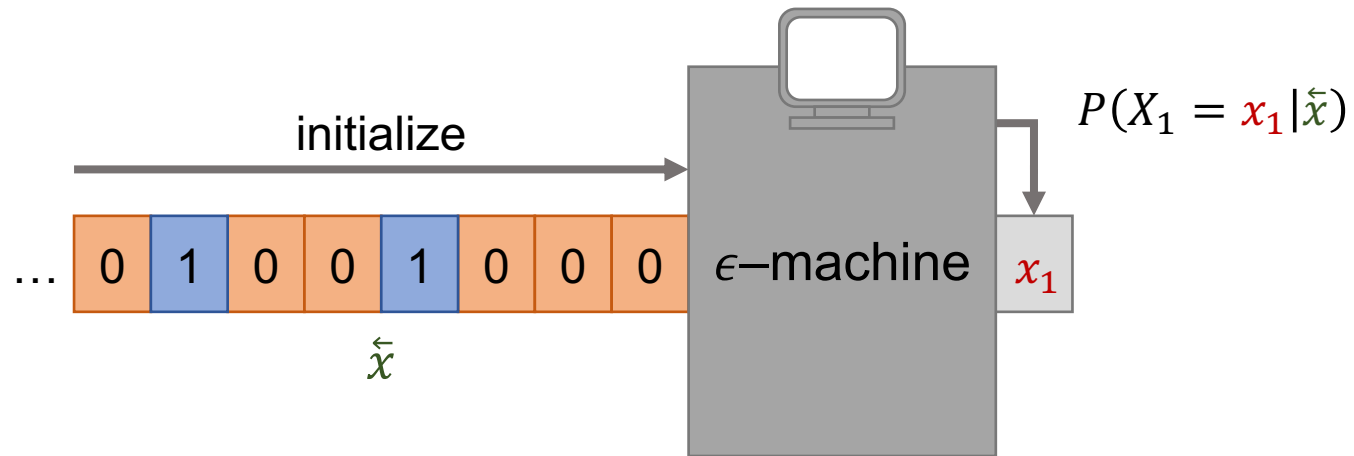
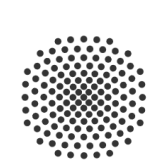


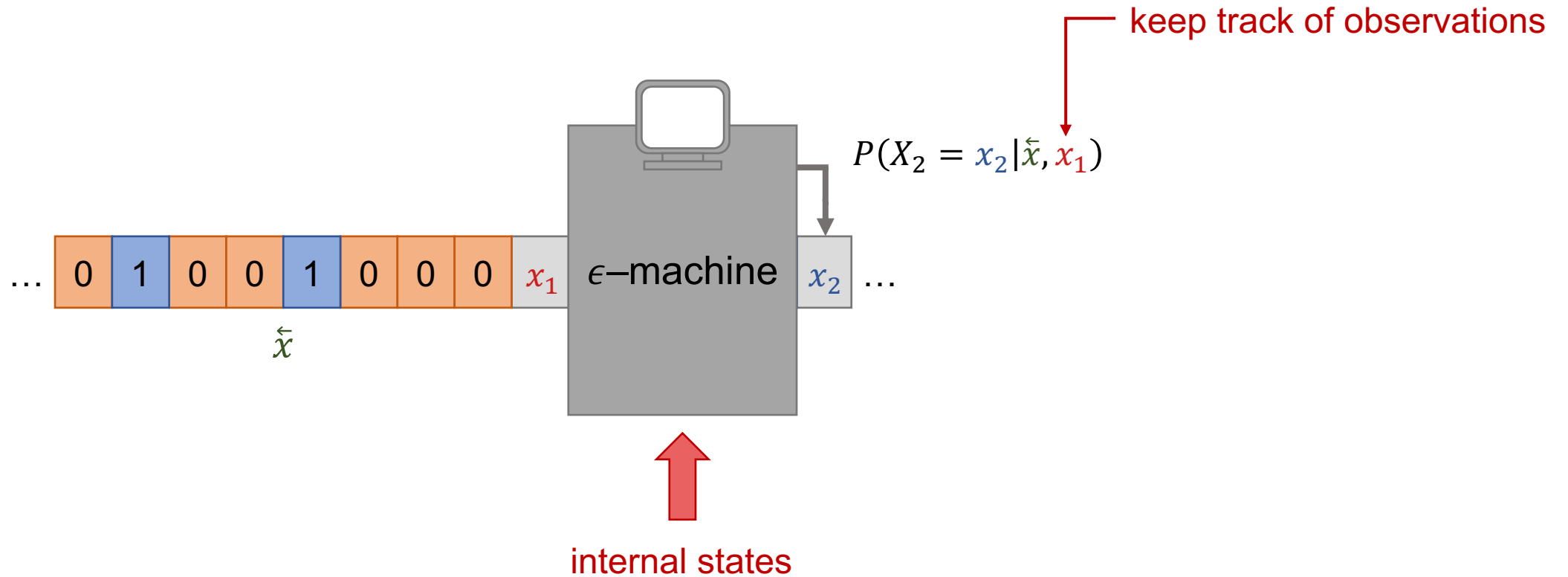
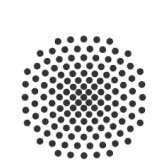


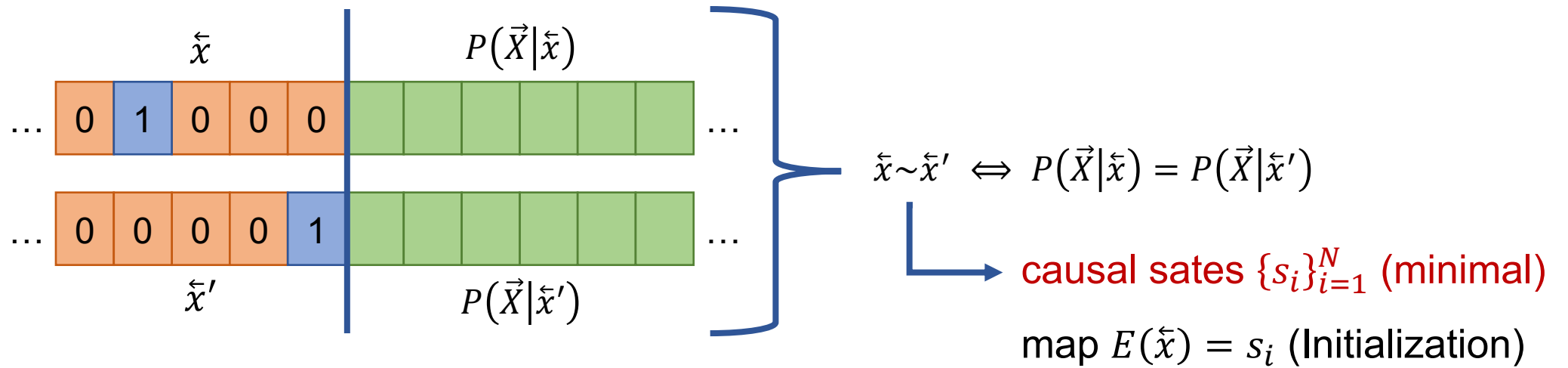
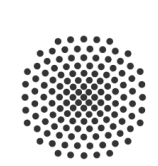
Quantum models use **less memory**

→ simulate complex processes more easily

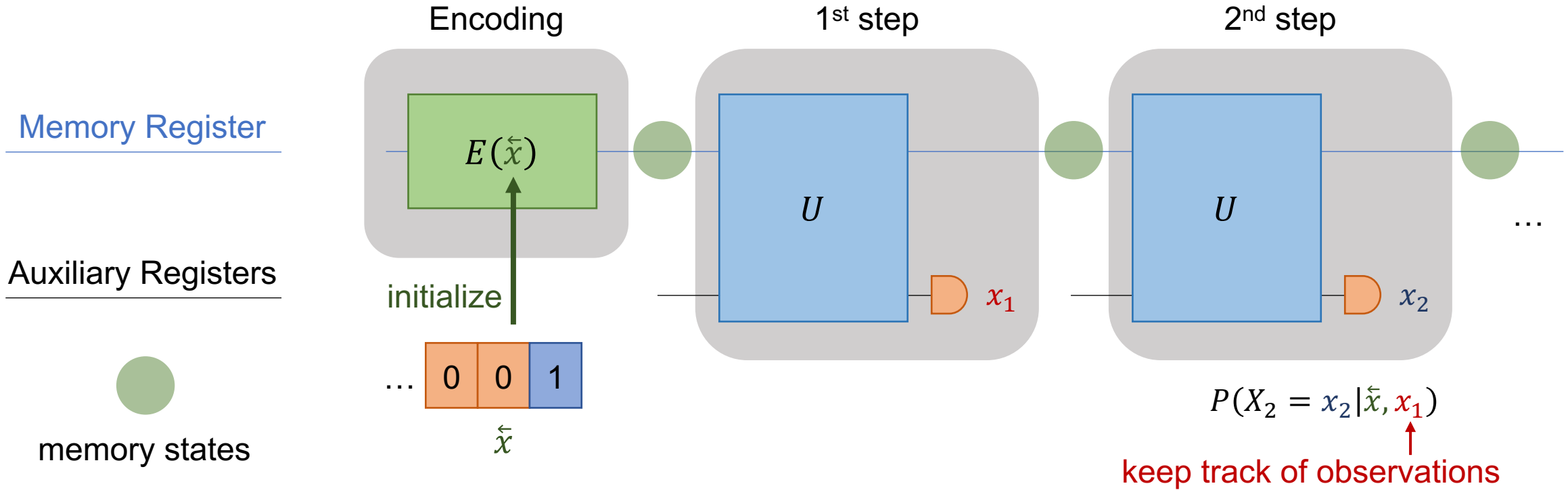
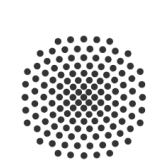
→ approximate complex processes more accurately



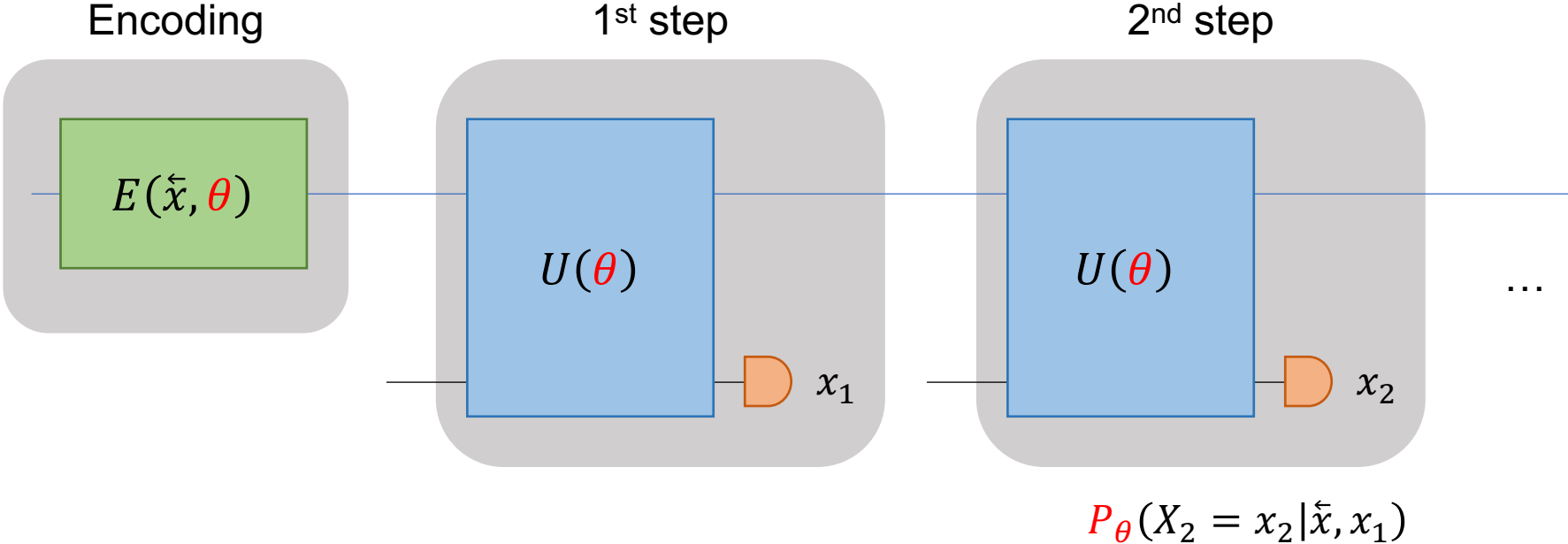
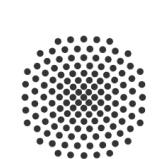




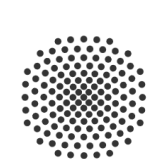
Classical Topological Complexity: $d_c = \log_2 N$



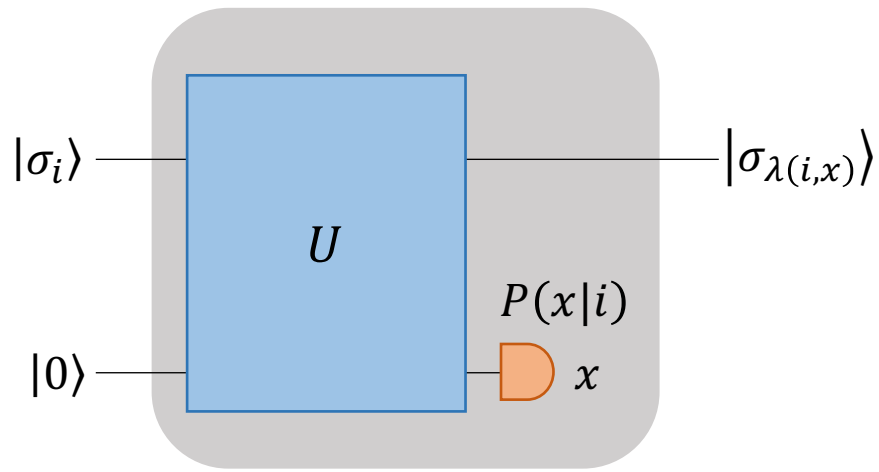
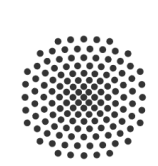
Quantum Topological Complexity: $d_q = \text{\#qubits}$



Approximate $P \rightarrow |P - \hat{P}_\theta| < \delta$

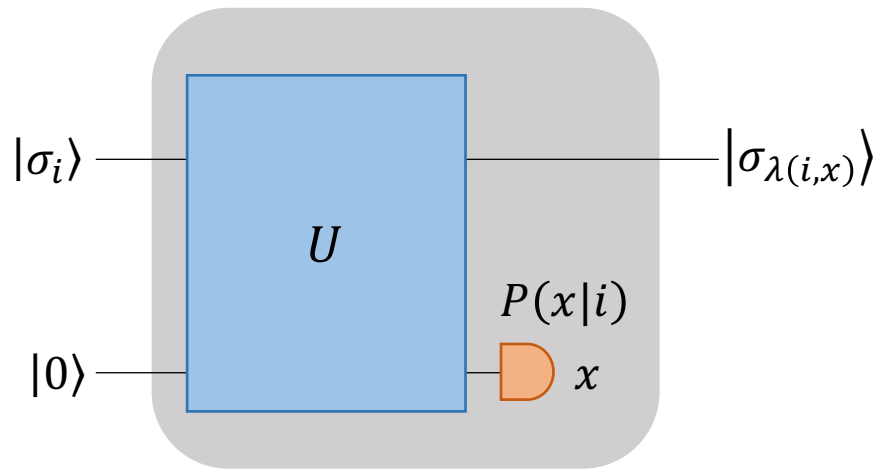
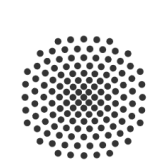


- “Brute-force learning” doesn’t work for slightly more complex processes
 - Tailor-made ansätze are required, but hard to engineer
 - A fundamental theory behind the “approximation” is missing
- Create a (mathematical) framework for approximate quantum models
- “Low-rank approximations of unitary simulators”



- dynamics $\lambda(s_i, x) \in \{0, 1, \dots, N\}$
- Joined state after one simulation step:

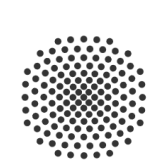
$$|1_i\rangle = U|\sigma_i\rangle|0\rangle = \sum_x \sqrt{P(x|i)} |\sigma_{\lambda(i,x)}\rangle|x\rangle$$



- dynamics $\lambda(s_i, x) \in \{0, 1, \dots, N\}$
- Joined state after one simulation step:

$$|1_i\rangle = U|\sigma_i\rangle|0\rangle = \sum_x \sqrt{P(x|i)} |\sigma_{\lambda(i,x)}\rangle|x\rangle$$

assume to be given



Theorem

There exists a q -Simulator U with memory states $|\sigma_i\rangle$ iff

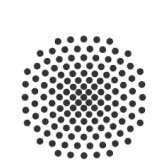
$$\langle \sigma_i | \sigma_j \rangle = \langle 1_i | 1_j \rangle \quad \text{for all } i, j.$$

Note this is **independent** of the number of memory/auxiliary qubits.

Additionally, note that $\langle 1_i | 1_j \rangle = \sum_{x_\infty} \sqrt{P(x_\infty | i) P(x_\infty | j)}$

Binder et al., 10.1103/PhysRevLett.120.240502

→ Main idea: perform a *low-rank approximation* of $C_{ij} = \langle 1_i | 1_j \rangle$



1. Construct the overlap matrix $C_{ij} = \langle 1_i | 1_j \rangle$

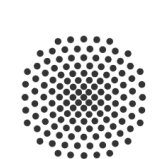
- a) Express $|1_i\rangle$ in terms of $|\sigma_i\rangle$ [this requires $P(x|i)$ and $\lambda(i, x)$]
- b) Express the coefficients C_{ij} in terms of $\langle \sigma_i | \sigma_j \rangle \rightarrow$ leading to $c = Qc$ with system matrix Q
- c) Solve the constraint optimization problem

$$\operatorname{argmin}_c \|c - Qc\|_2^2 \quad \text{such that} \quad C_{ij} = C_{ji} \wedge C_{ii} = 1$$

A global minimum must exist (not necessarily unique).

Otherwise, not even a perfect simulation is possible.

The proof is yet missing.

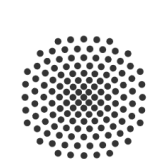


2. Perform a low-rank approximation of \mathcal{C}

- a) Fix the topological complexity d a priori
- b) Perform a singular value decomposition: $\mathcal{C} = V \Sigma W^\dagger = V \Sigma V^\dagger$
- c) Shrink to rank d : $\mathcal{C}^{(d)} = V \Sigma^{(d)} V^\dagger$

The topological complexity can be defined **a priori**.

The approximation is **optimal** due to the SVD.

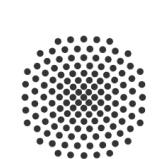


3. Derive quantum memory states $|\sigma_i\rangle$

- a) Shrink to rank d : $C^{(d)} = V \Sigma^{(d)} V^\dagger = V \sqrt{\Sigma^{(d)}} \sqrt{\Sigma^{(d)}} V^\dagger = L^\dagger L$. [sort of Cholesky Decomp.]
- b) Identify the quantum memory states $|\sigma_i^{(d)}\rangle$ as columns of L^\dagger

Due to construction, the states satisfy $C_{ij}^{(d)} = \langle 1_i^{(d)} | 1_j^{(d)} \rangle = \langle \sigma_i^{(d)} | \sigma_j^{(d)} \rangle$.

Interpretation: the approximate states are the exact states *to a slightly different process*.



4. Construct the unitary simulator U

- a) Assemble the 1-step simulation matrix F with columns $F_i = |1_i\rangle$
- b) Solve the constraint optimization problem

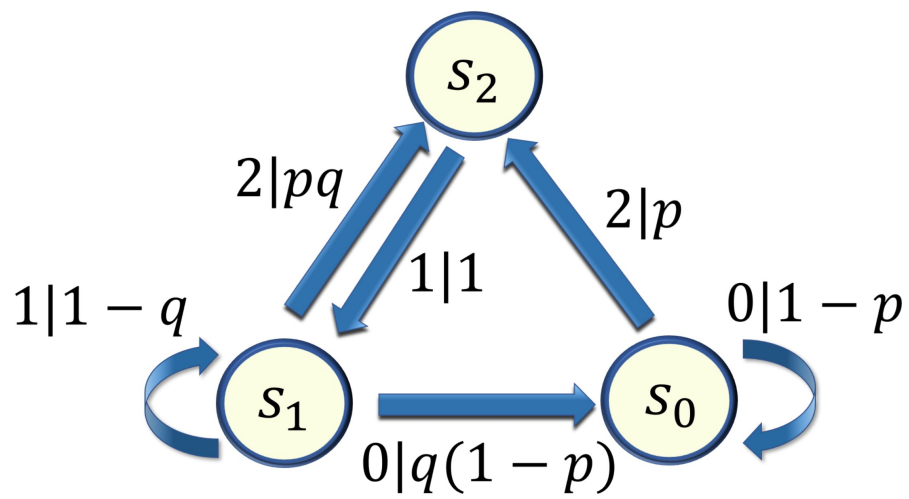
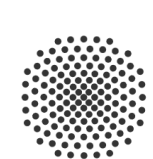
$$\operatorname{argmin}_U \|UL^\dagger - F\|_2^2 \quad \text{such that} \quad U^\dagger U = I$$

Due to construction, the Unitary satisfies $U \left| \sigma_i^{(d)} \right\rangle |0\rangle \approx \left| 1_i^{(d)} \right\rangle$.

The approximation is **optimal** in the sense of a least-squares approximation.

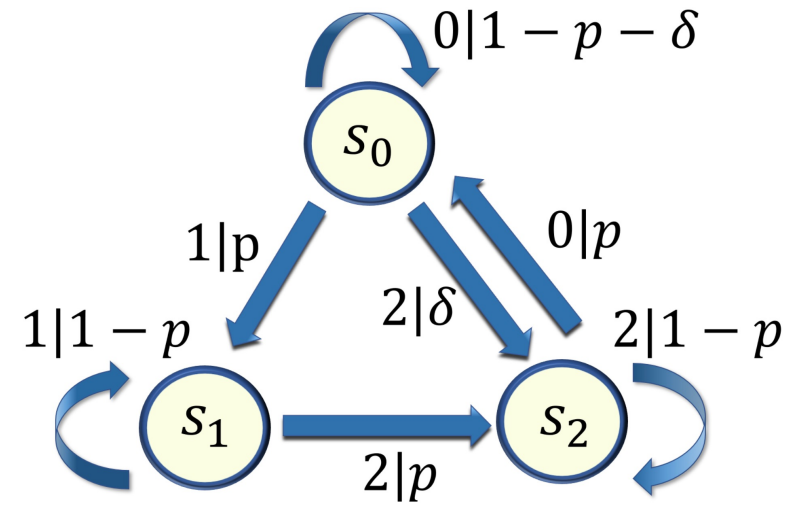


Results



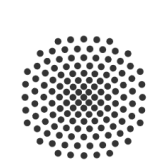
Asymmetric Process (p, q)

$$d_c = 2 \quad d_q = 1$$

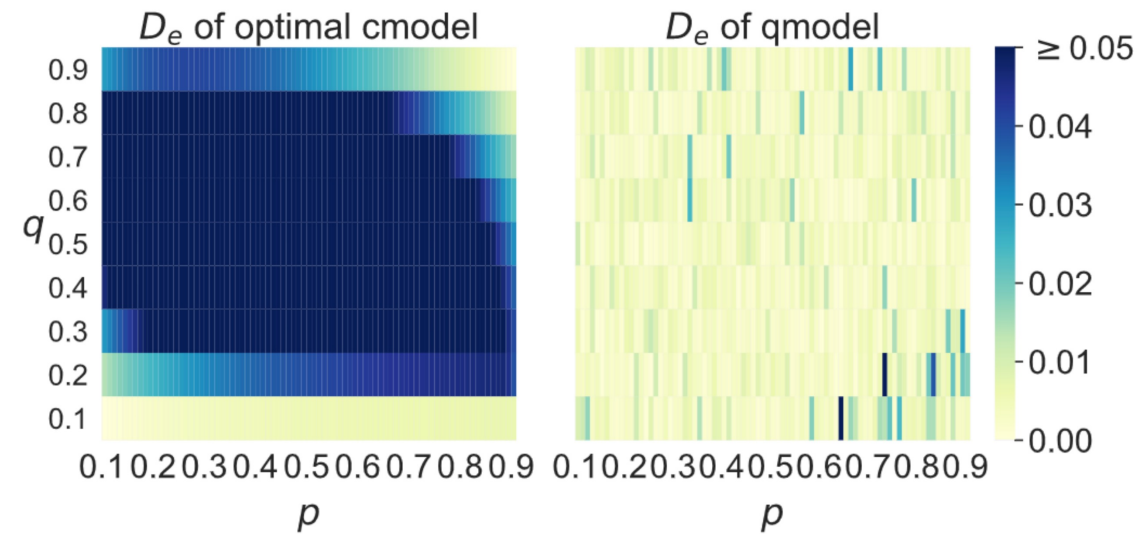
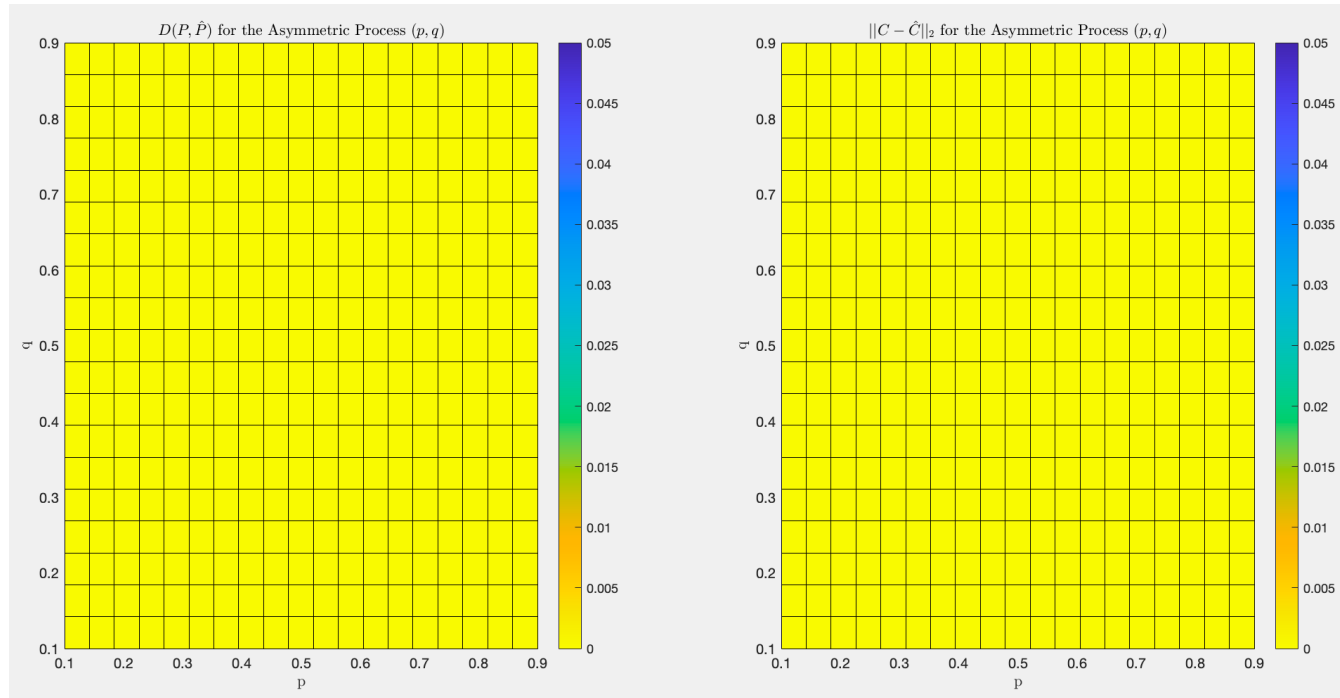


Quasi Cycle Process (p, δ)

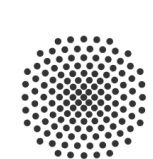
$$d_c = 2 \quad d_q = 2$$



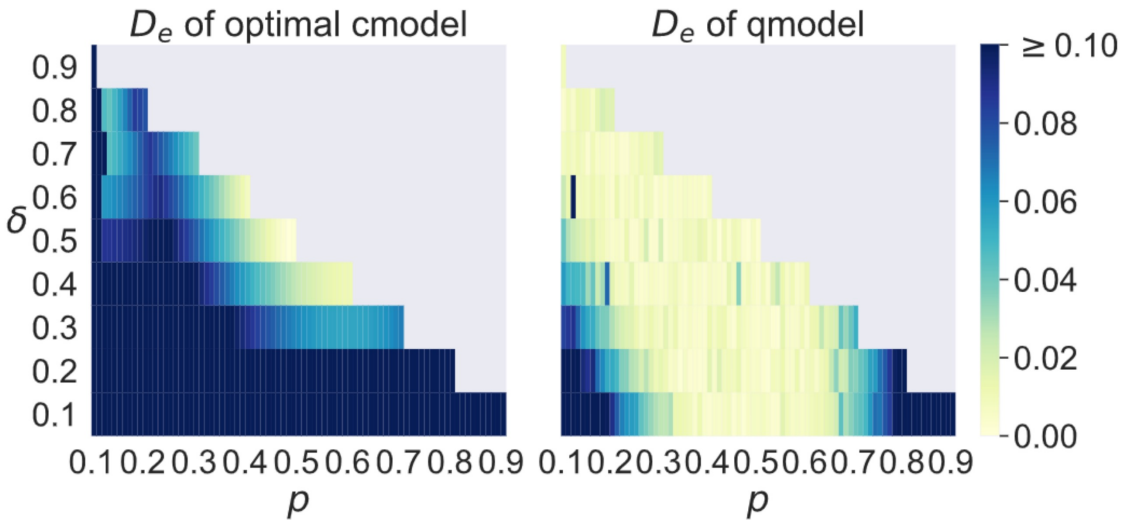
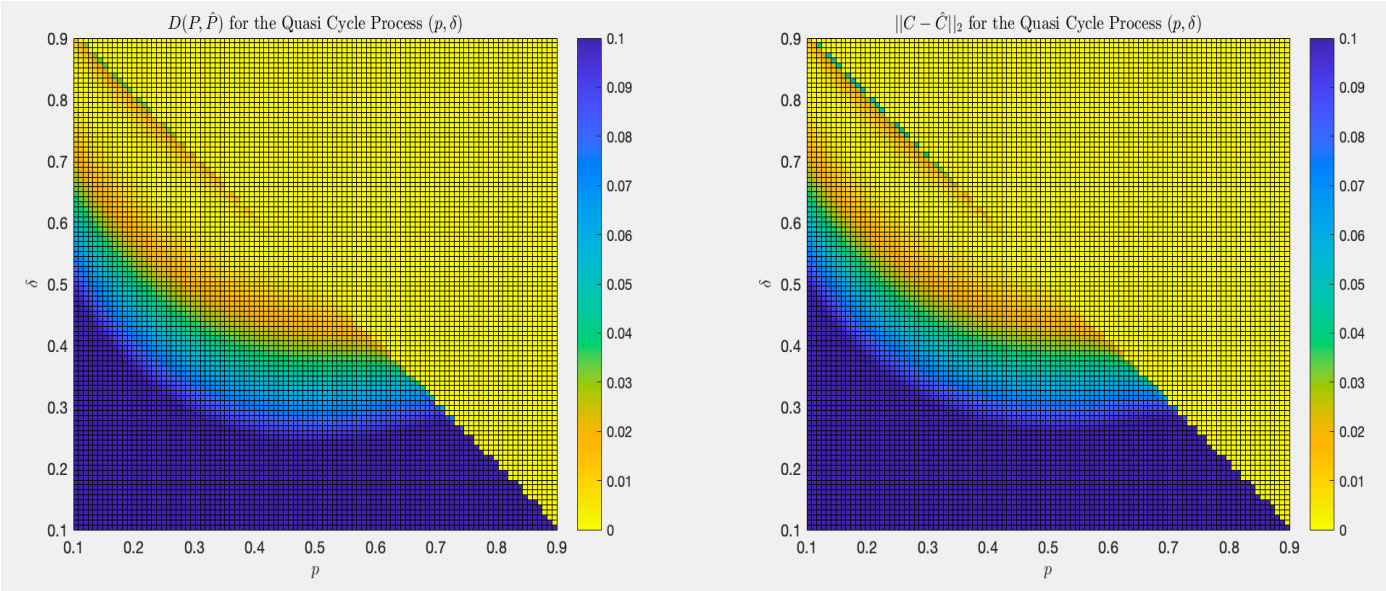
Asymmetric Process (p, q)



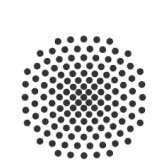
Yang et al., arXiv:2105.14434



Quasi Cycle Process (p, δ)

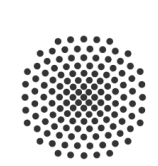


Yang et al., arXiv:2105.14434

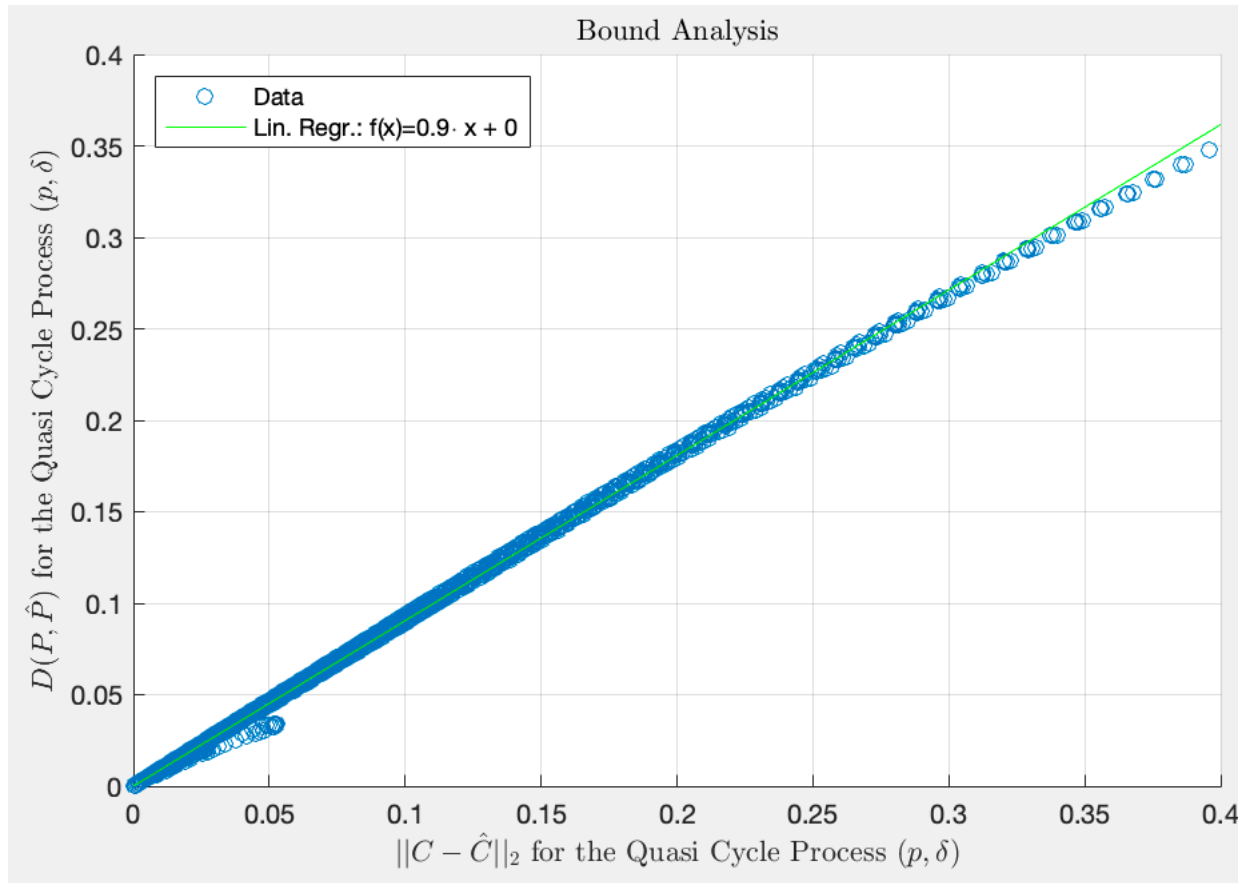


- The algorithm seems to work just fine.
- A “quantum advantage” exists for the approximate quantum models.
- By contrast, learned quantum models take complex phases into account.
- However, rigorous bounds seem possible, e.g.,

$$D(P, \hat{P}) \leq k(d) \cdot \|C - \hat{C}\|$$

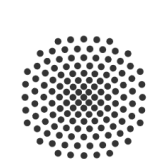


Quasi Cycle Process (p, δ)



$$D(P, \hat{P}) \leq k(d) \cdot \|C - \hat{C}\|$$

Yang et al., arXiv:2105.14434



- Derive lower bounds for the distortion
 - Get insights on how to construct ansätze for the learning/data-driven case
 - Description & interpretation for errors of approximate models
 - The approach is not a black box
-
- Validate multiple time steps
 - Rigorously proof some of the claimed statements
 - Derive bounds

Yang et al., arXiv:2105.14434



Thanks!

Let's
discuss!