



# Topical Meeting

Machine Learning Simulating Stochastic Processes with Quantum Devices

+

Robust Quantum Algorithms

October 5th, 2022

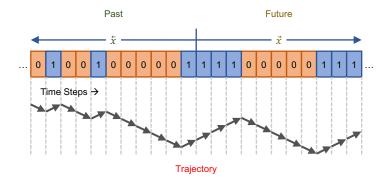
Daniel Fink

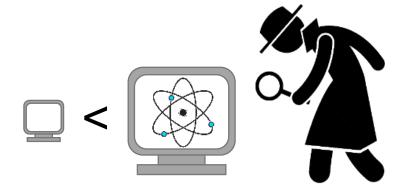


## Agenda



- Stochastic Processes
  - Quick repetition
  - Obstacles
  - Solutions
  - Results
- Robust Algorithms
  - Idea





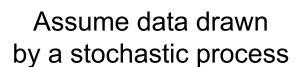
Simulating Stochastic Processes

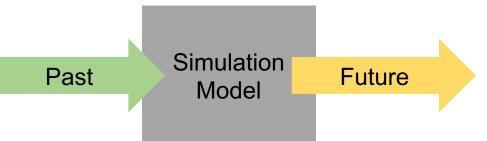
Repetition



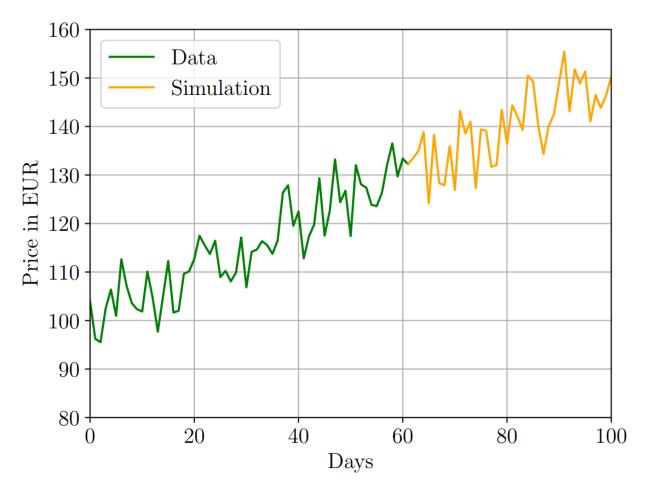
## **Stochastic Processes**







#### Stock Price Trend

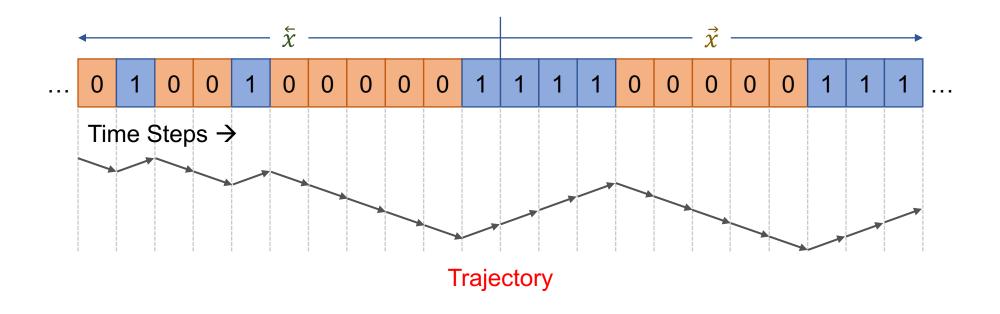




## **Stochastic Processes**



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





### **Stochastic Processes**



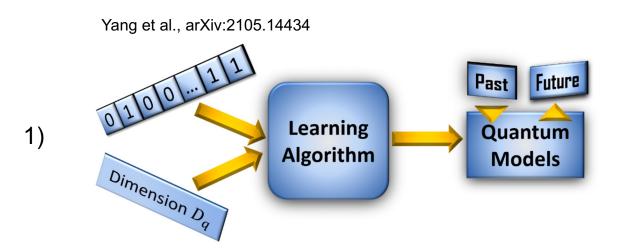


Theoretical statement: Quantum Models are "better"

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

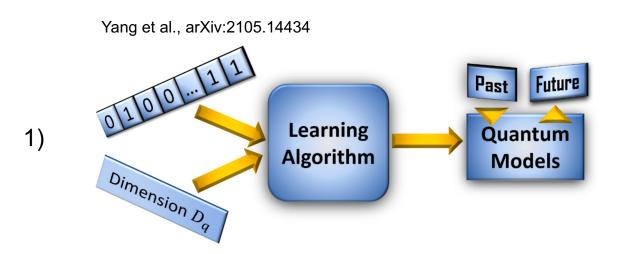










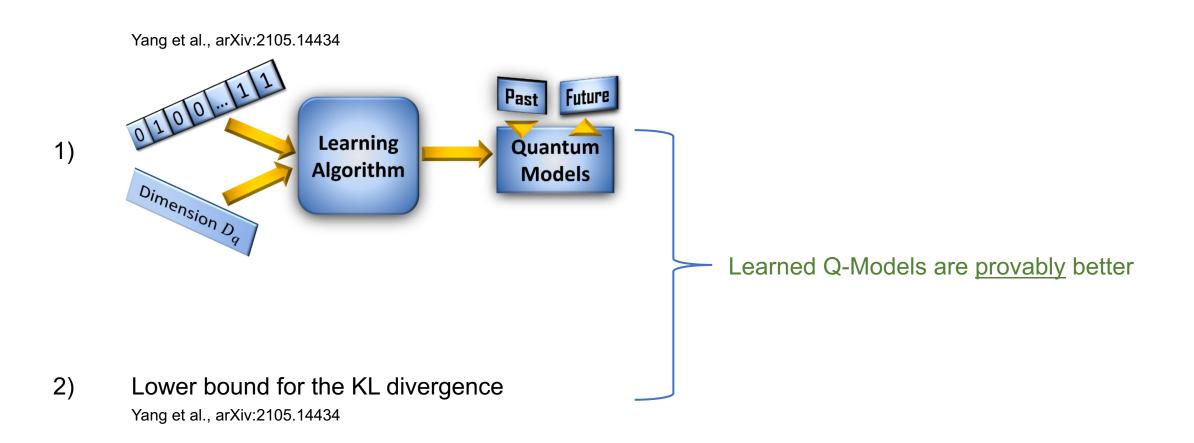


2) Lower bound for the KL divergence

Yang et al., arXiv:2105.14434

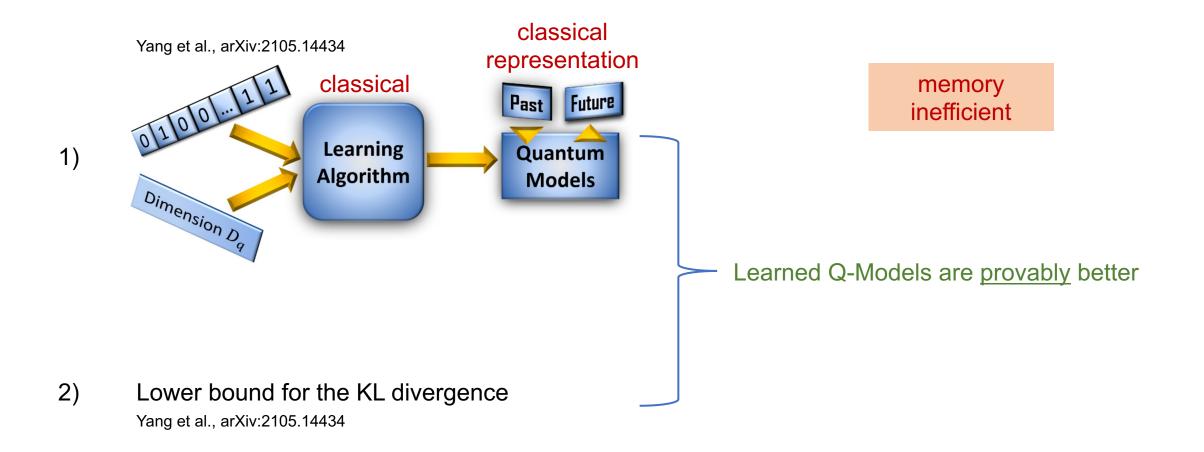






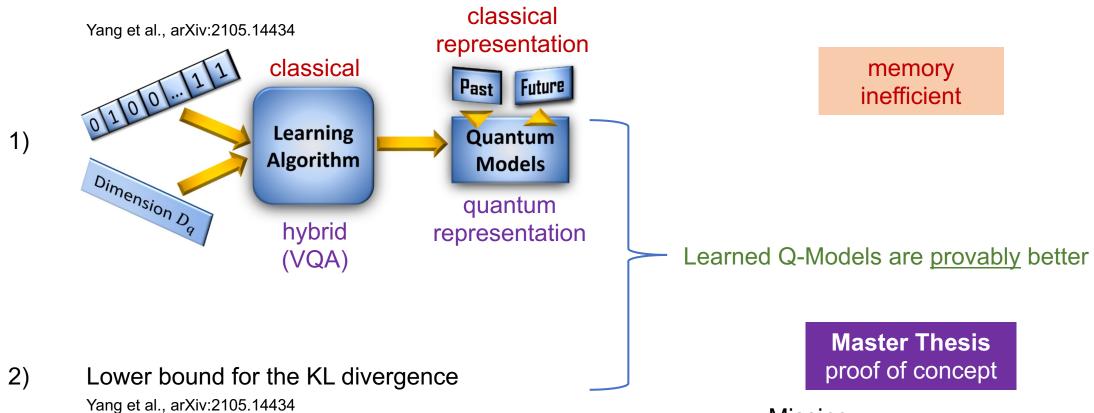












Missing:

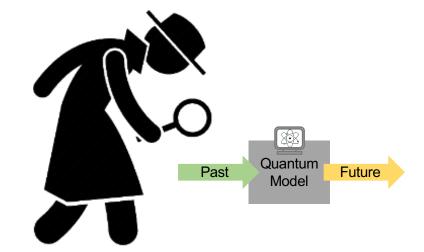
- more complex processes
- experiments



## Problem



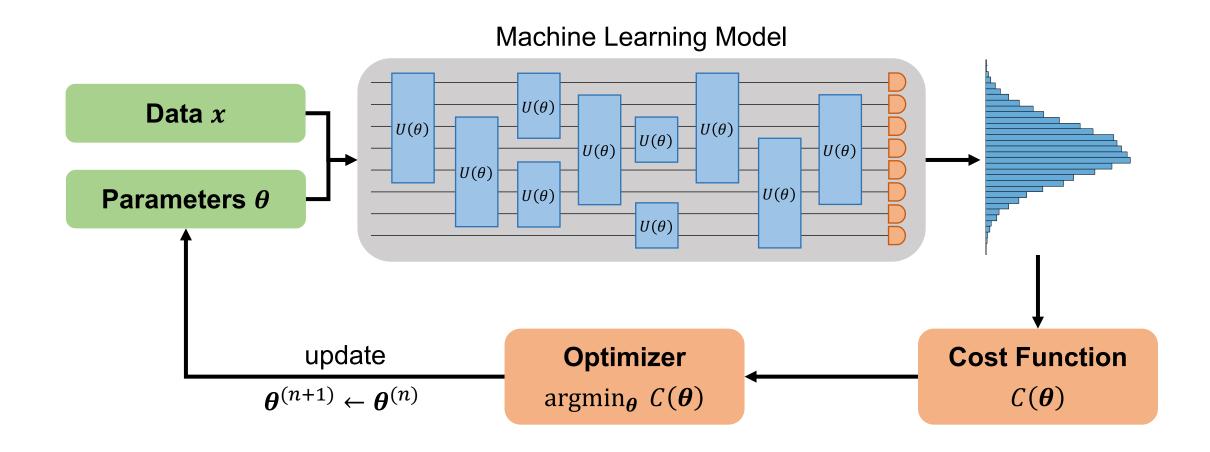
The models are hard to find / learn





## Variational Quantum Algorithm

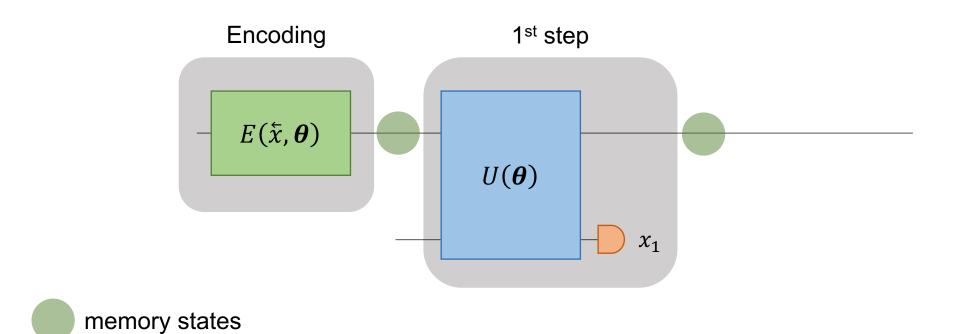






## **Cost Function**

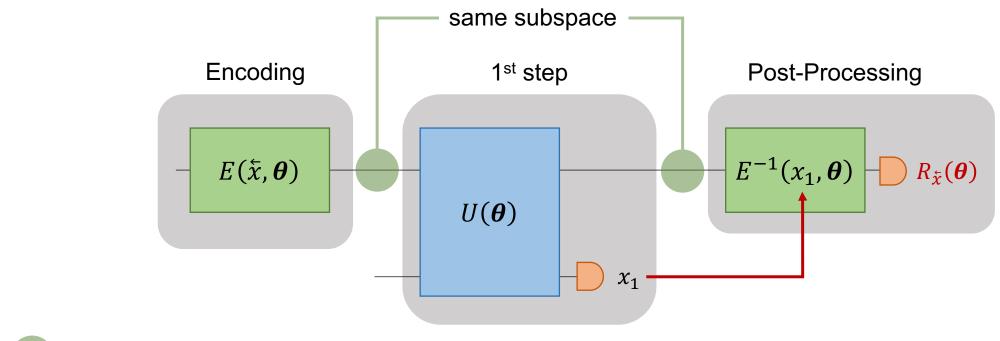






## **Cost Function**



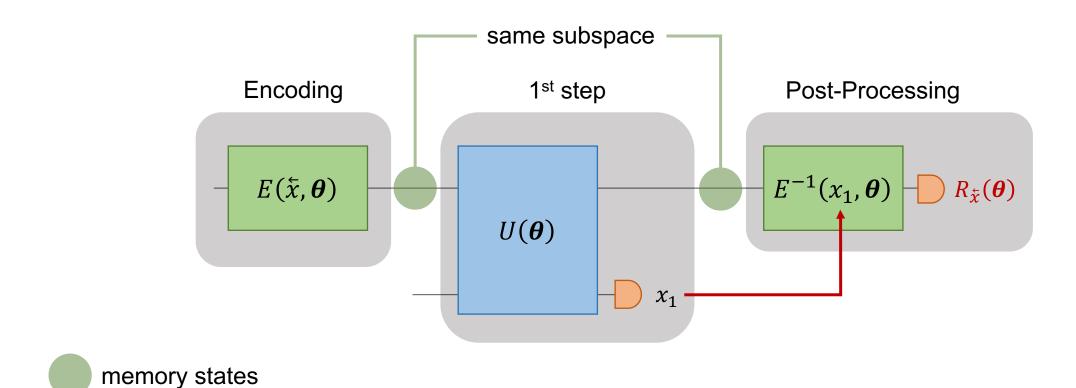


memory states



## **Cost Function**





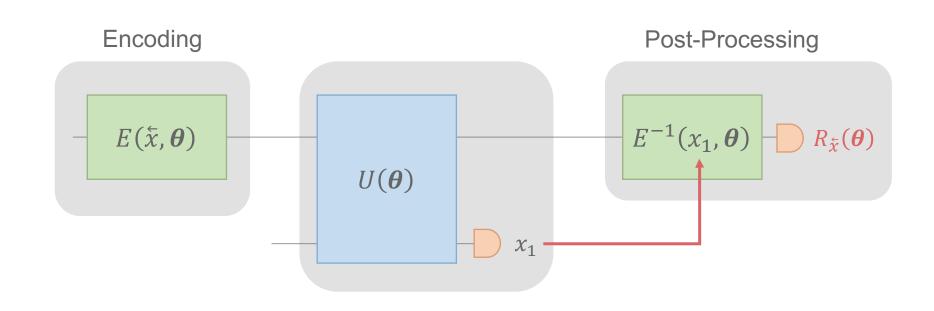
$$C(\boldsymbol{\theta}) = \sum_{\bar{x}} w_{\bar{x}} \cdot \text{MMD}^{2}[P, \hat{P}_{\boldsymbol{\theta}} | \bar{x}] + R_{\bar{x}}(\boldsymbol{\theta})$$

Simulating Stochastic Processes





only simple processes

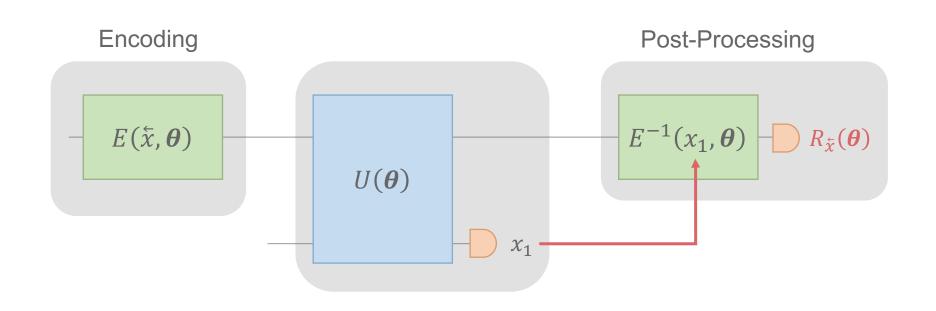


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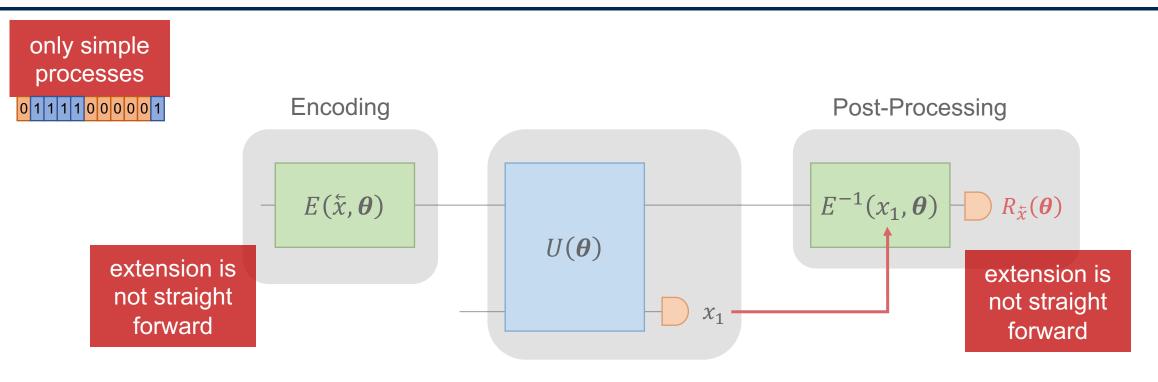
only simple processes



$$C(\boldsymbol{\theta}) = \sum_{\bar{x}} w_{\bar{x}} \cdot \text{MMD}^{2}[P, \hat{P}_{\boldsymbol{\theta}} | \bar{x}] + R_{\bar{x}}(\boldsymbol{\theta}) \quad \text{gradient is complicated}$$



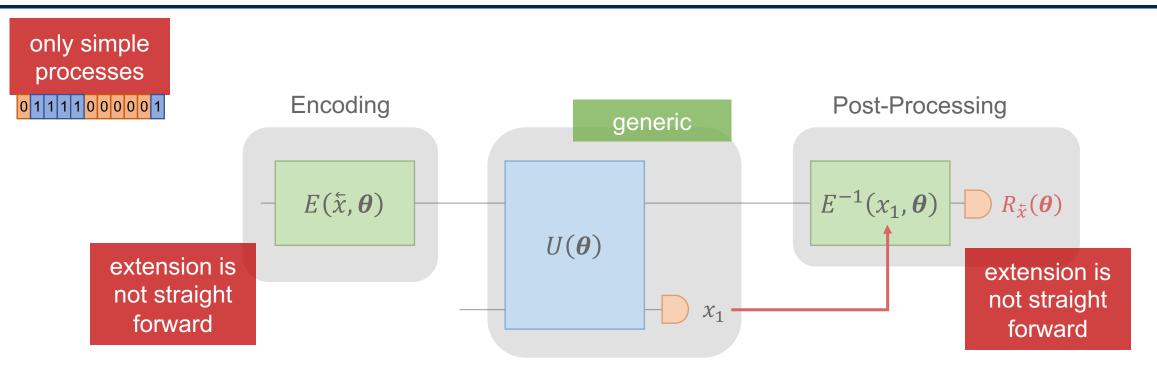




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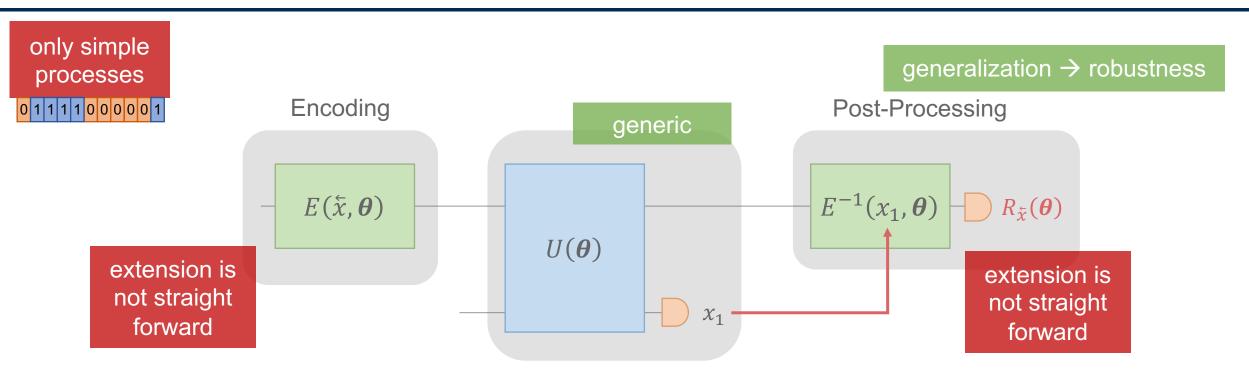




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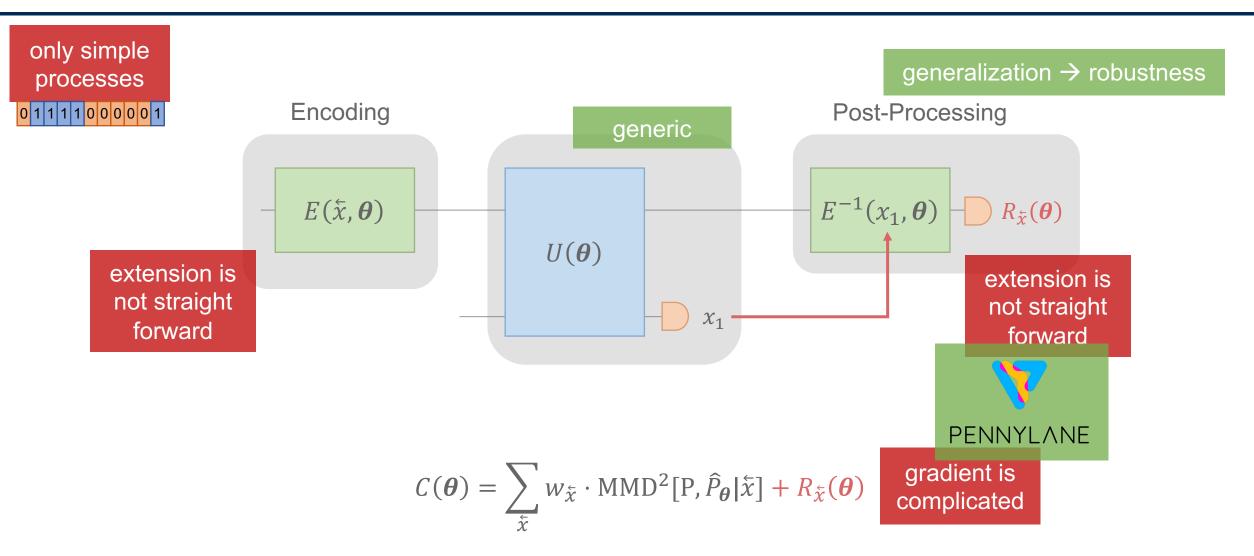
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Simulating Stochastic Processes

Solutions

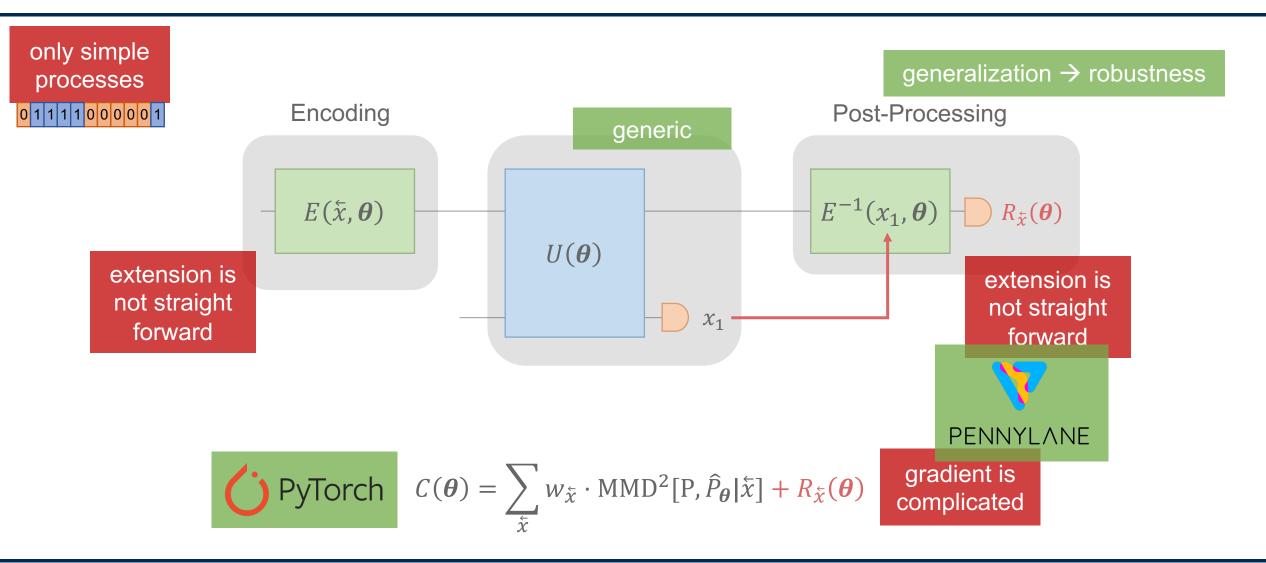






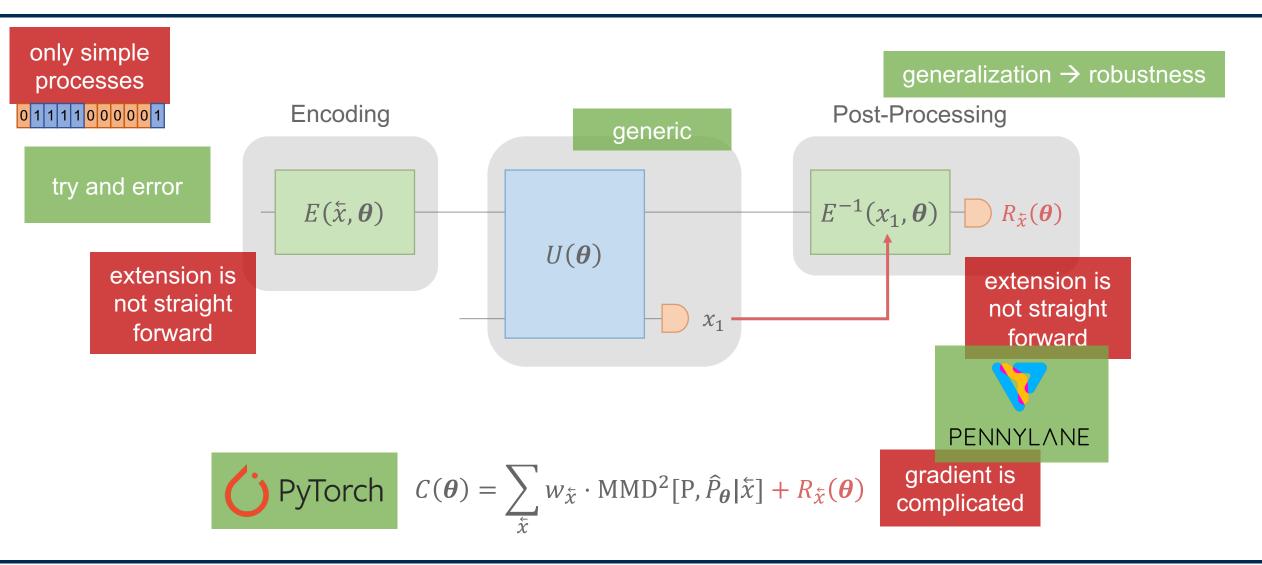












## Simulating Stochastic Processes

Results of the Refactoring



## **Metrics**



Maximum Mean Discrepancy: (MMD)

$$MMD(P, \hat{P}) = \sup_{f \in F} \left[ \mathbb{E}_{x \sim P} f(x) - \mathbb{E}_{y \sim \hat{P}} f(y) \right]$$

Kullback-Leibler divergence: (KL)

$$D_{KL}(P, \hat{P}) = \sum_{x} P(x) \log_2 \frac{P(x)}{\hat{P}(x)}$$

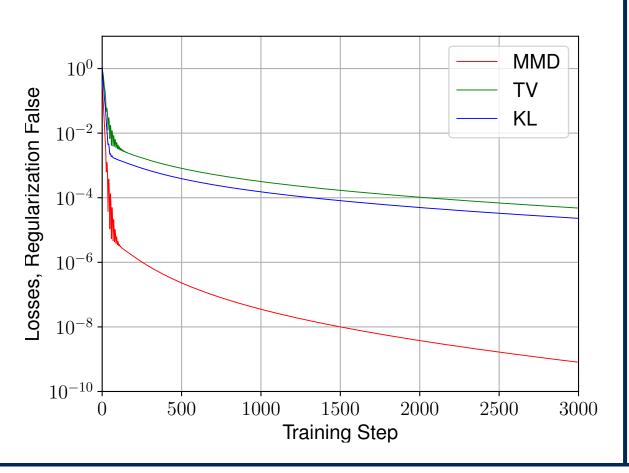
 $D_{TV}(P,\hat{P}) = \frac{1}{2} \sum |P(x) - \hat{P}(x)|$ 

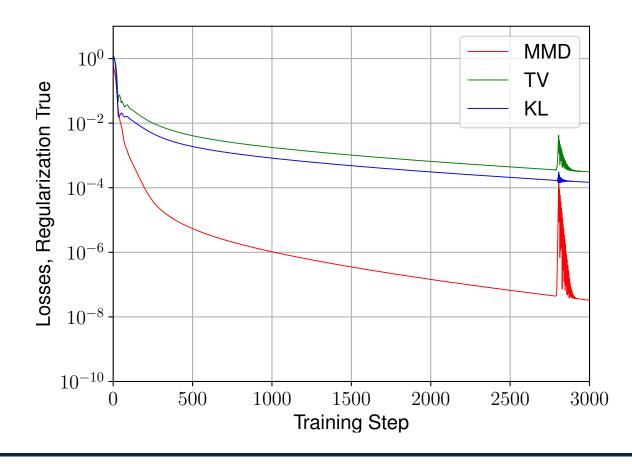


## Results – 1 Validation Step



### Without Regularization



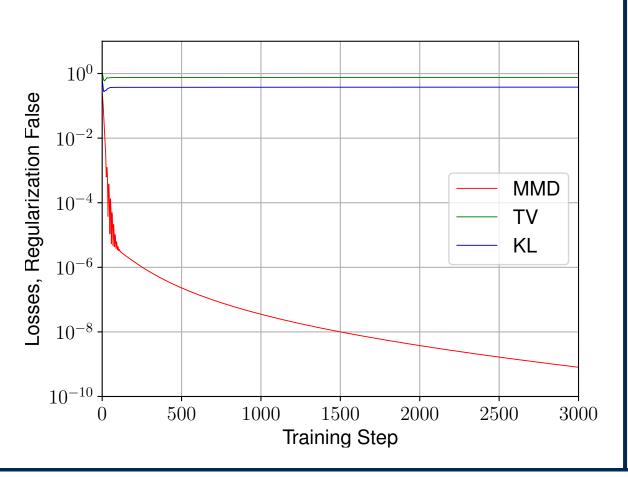


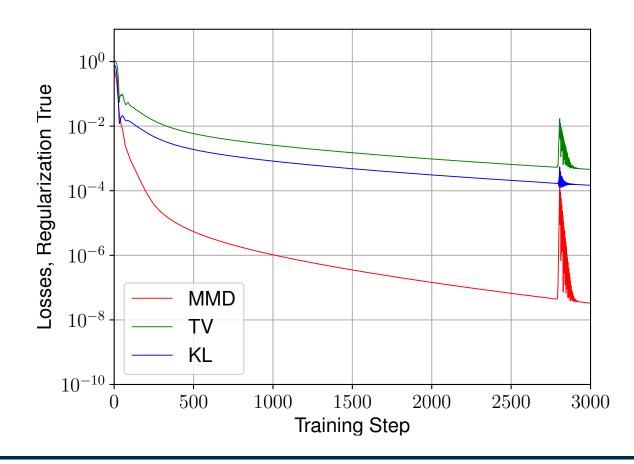


## Results – 2 Validation Steps



### Without Regularization



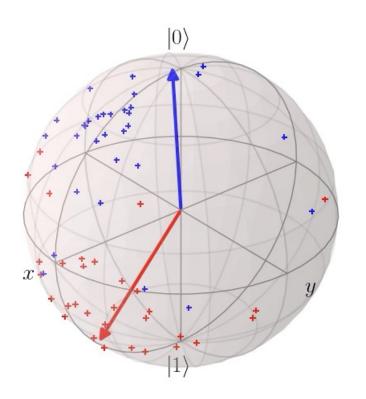


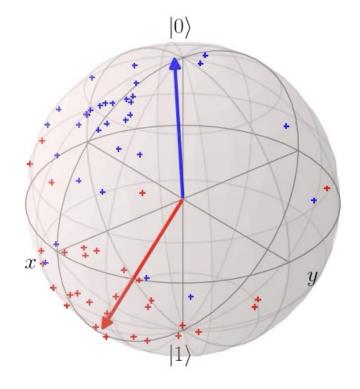


## Results – 5 Validation Steps



### Without Regularization





## Simulating Stochastic Processes

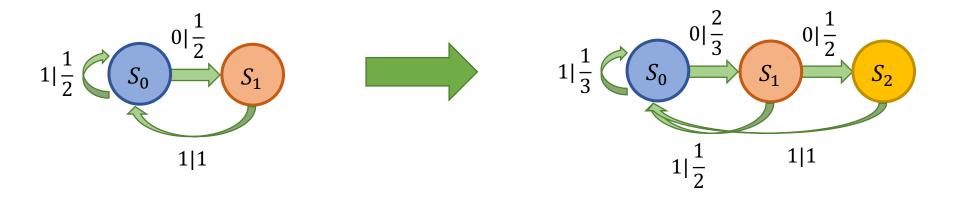
A more complicated process



## **Another Process**



Use a slightly more complicated stochastic process

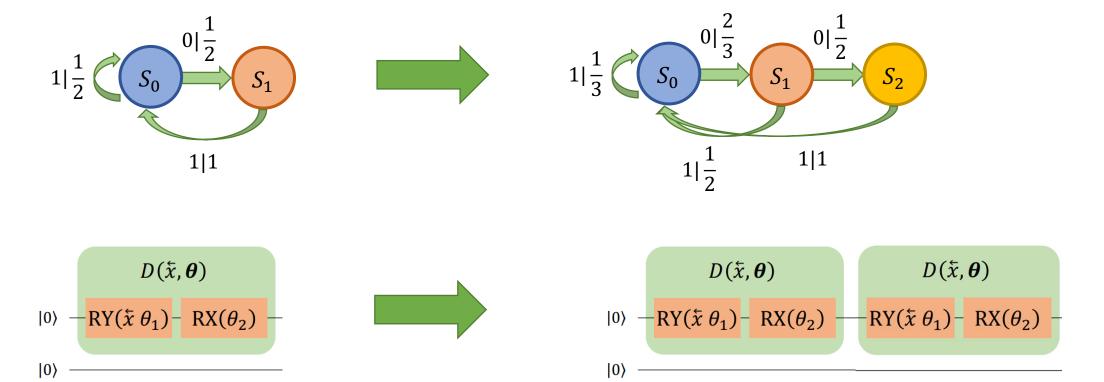




### **Another Process**



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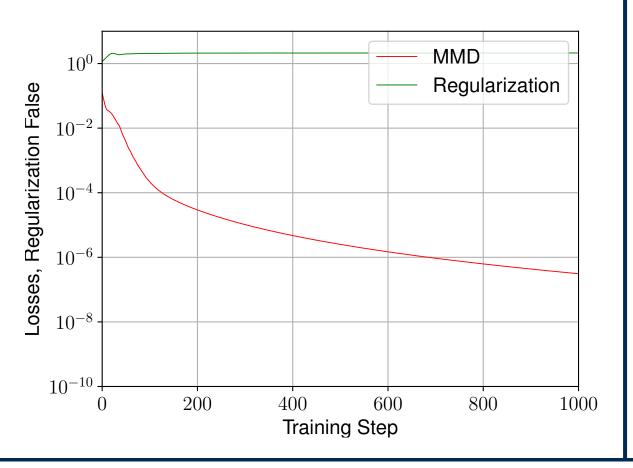


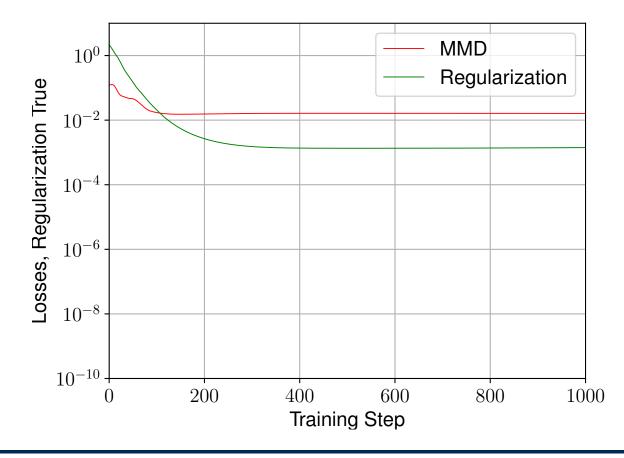


## Results – Training



### Without Regularization



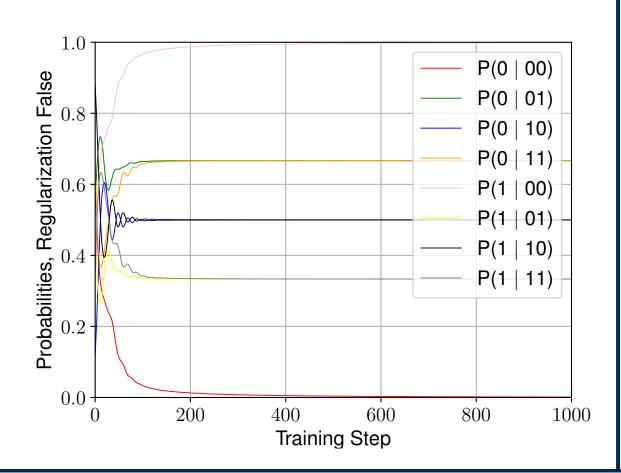


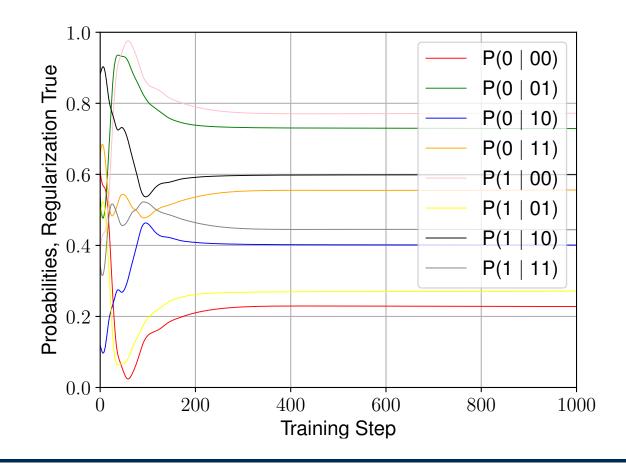


## Results – Training



### Without Regularization

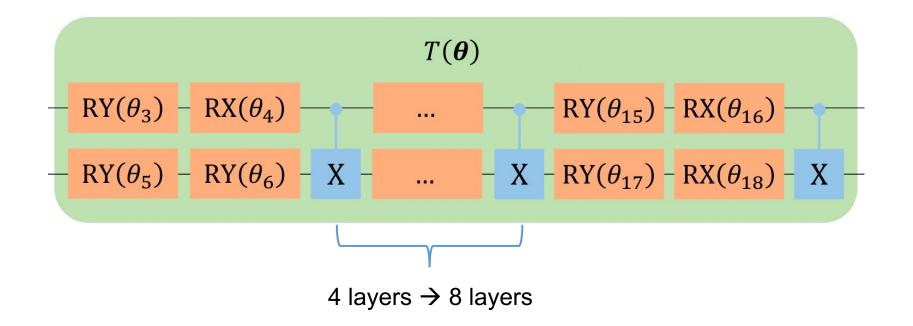








Make the unitary U more expressive

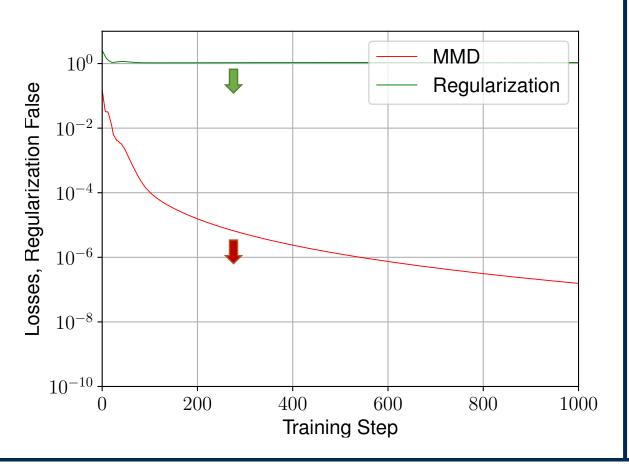




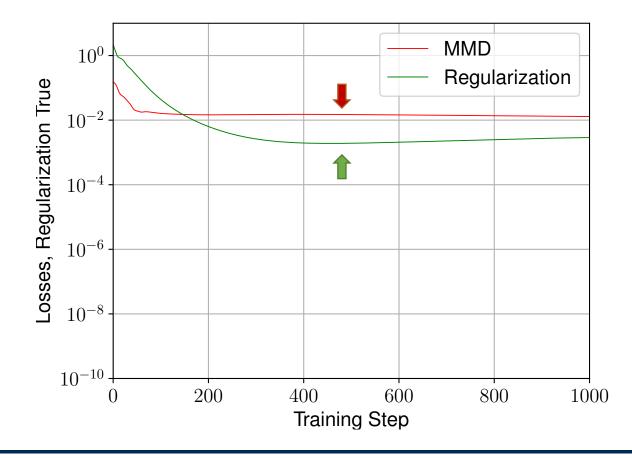
#### Results – Training



#### Without Regularization



#### With Regularization

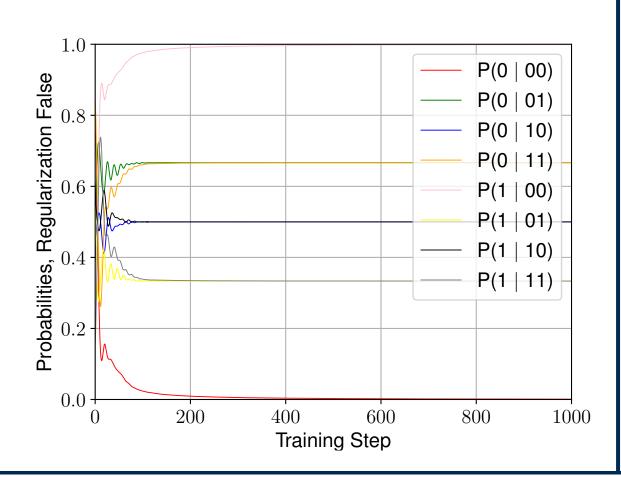




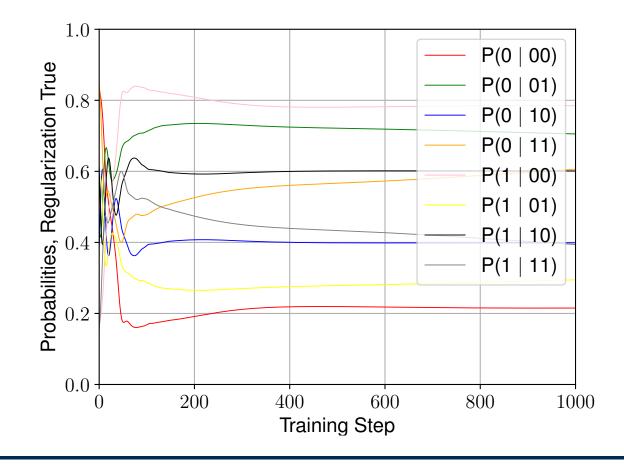
#### Results – Training



#### Without Regularization



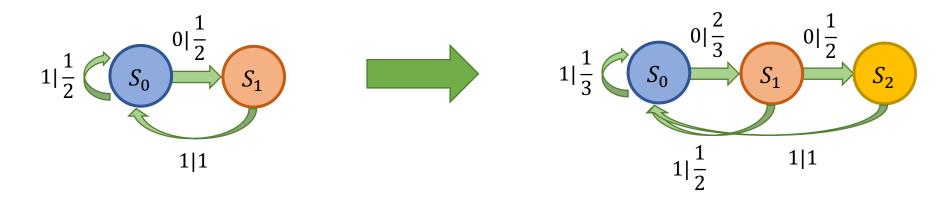
#### With Regularization

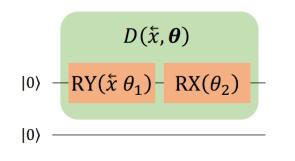




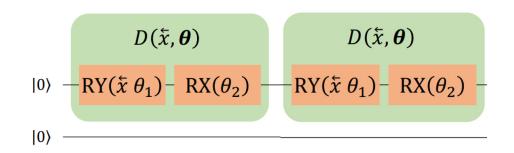


Create a more sophisticated encoding technique





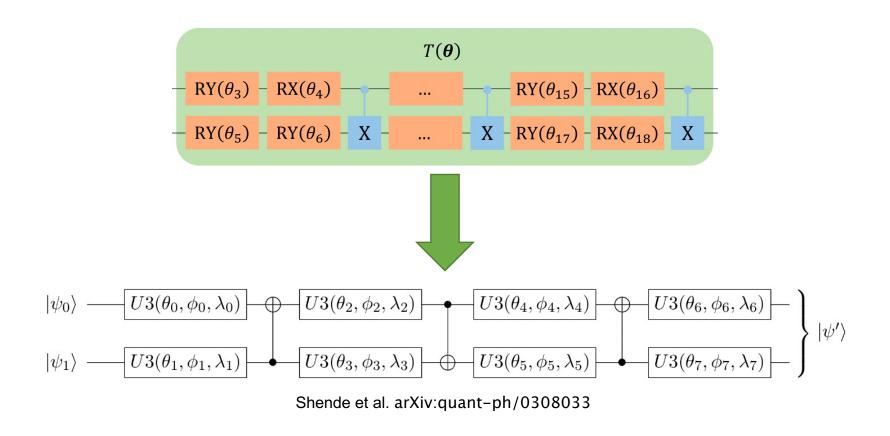








Use a universal 2 qubit operator



Robust
Quantum
Algorithms



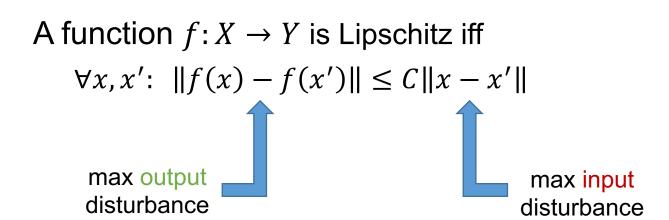


A function  $f: X \to Y$  is Lipschitz iff

$$\forall x, x' \colon \|f(x) - f(x')\| \le C\|x - x'\|$$











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max output disturbance

max input disturbance

A quantum algo. can be written as

$$f_{\theta}(x) = \langle \psi(\theta, x) | M_{\theta} | \psi(\theta, x) \rangle$$





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The Lipschitz constant of  $f_{\theta}$  defines a robustness measure for the quantum algorithm.





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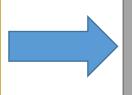
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A quantum algo. can be written as

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The Lipschitz constant of  $f_{\theta}$  defines a robustness measure for the quantum algorithm.



The constant can be adjusted via suitable regularizations.





- Create a simple QNN
- Train on noise-free circuits vs. with noise (with/without regularization)
- We expect a better accuracy for noisy models with regularization

