

# Master's thesis: Numerical comparison of MCMC methods for Quantum Tomography

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# Plan of this thesis

- This thesis main problem is Quantum Tomography
- We talk about algorithms that solve that problem, in particular MCMC
- In our experiments, we numerically compare 2 methods in different experimental setups
- We also introduce the 2 new algorithms to understand why one algorithm might work better than the other

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# Problem: quantum state reconstruction

**Goal:** Reconstitute a quantum state

Unfortunately, there are some challenges:

- Quantum systems are inherently probabilistic
- A measurement can only be made once
- We can only measure the position or momentum, but not both

Quantum tomography provides a solution to this problem.

Key steps:

1. Replicate the initial state of the system multiple times
2. Measure each clone once
3. Calculate the empirical probabilities
4. Estimate the quantum state with any appropriate method

# Quantum Tomography: mathematical description (1)

The Born rule states that

$$p(m) = \text{tr}(\rho P_m) \quad (1)$$

with

- $P_m$  the projector matrix associated to the eigenvalue  $m$  of an *observable*  $O$
- $p(m)$  the probability of occurrence of  $m$
- $\rho$  the *density matrix* representing the quantum state
  - positive semi-definite
  - Hermitian ( $\rho = \rho^\dagger$ )
  - $\text{trace}(\rho) = 1$

## Quantum Tomography: mathematical description (2)

If we flatten the matrices

$$A = \begin{bmatrix} \vec{P}_1 \\ \vec{P}_2 \\ \vec{P}_3 \\ \vdots \end{bmatrix} \quad \vec{\rho} = \begin{bmatrix} \rho_{11} \\ \rho_{12} \\ \rho_{13} \\ \vdots \end{bmatrix} \quad (2)$$

then we can estimate  $\rho$  by solving the resulting system of equations

$$A\vec{\rho} = \hat{p} \quad (3)$$



## Existing methods

- Direct methods:

$$\hat{\rho} = (A^T A)^{-1} A^T \hat{p} \quad (4)$$

- Optimization-based methods:

$$\hat{\rho} = \operatorname{argmin}_{\vec{\rho}} \|A\vec{\rho} - \hat{p}\| \quad (5)$$

- Pauli basis expansion:

$$\hat{\rho} = \sum_{b \in \{I, x, y, z\}^n} \rho_b \sigma_b \quad (6)$$

- Bayesian methods, and in particular MCMC methods

$$\hat{\rho} = \frac{1}{N} \sum_{i=1}^N \rho_i \quad \text{with } \rho_i \sim \pi(\rho | \mathbf{D}) \quad (7)$$

## Existing methods: our focus in this thesis

- Direct methods:

$$\hat{\rho} = (A^T A)^{-1} A^T \hat{p} \quad (8)$$

- Optimization-based methods:

$$\hat{\rho} = \operatorname{argmin}_{\vec{\rho}} \|A\vec{\rho} - \hat{p}\| \quad (9)$$

- Pauli basis expansion:

$$\hat{\rho} = \sum_{b \in \{I, x, y, z\}^n} \rho_b \sigma_b \quad (10)$$

- Bayesian methods, and in particular MCMC methods

$$\hat{\rho} = \frac{1}{N} \sum_{i=1}^N \rho_i \quad \text{with } \rho_i \sim \pi(\rho | \mathbf{D}) \quad (11)$$

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**Context:** We are working in the Bayesian framework:

$$\pi(\rho|\mathbf{D}) \propto \mathcal{L}(\mathbf{D}|\rho)\pi(\rho) \quad (12)$$

In the context of Quantum Tomography:

- Likelihood  $\mathcal{L}(\mathbf{D}|\rho) = ||A\vec{\rho} - \hat{p}||$
- Prior  $\pi(\rho)$  is method specific
- Posterior  $\pi(\rho|\mathbf{D})$  corresponds to a distribution over density matrices  $\rho$

# Markov chain Monte Carlo methods

- Markov chain Monte Carlo (MCMC) methods *sample* from  $\pi(\rho|\mathbf{D})$ .
- They build a Markov chain of samples  $\rho_1, \rho_2, \dots$  such that

$$f(x) = \pi(\rho|\mathbf{D}) \quad (13)$$

with the equilibrium distribution  $f(x)$  of the chain

- The density matrix is then approximated as

$$\hat{\rho} = \frac{1}{N} \sum_{i=1}^N \rho_i \quad \text{with } \rho_i \sim \pi(\rho|\mathbf{D}) \quad (14)$$

# The Metropolis-Hastings algorithm

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**Algorithm 1:** Metropolis-Hastings algorithm

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1 **for**  $t \leftarrow 1 : T$  **do**

1. Generate a candidate  $\rho^* \sim \overbrace{q(\rho|\rho^{(t-1)})}^{\text{proposal}}$

2. Set  $\rho^{(t)} = \begin{cases} \rho^* & \text{with prob. } \alpha(\rho^*, \rho^{(t-1)}) \\ \rho^{(t-1)} & \text{with prob. } 1 - \alpha(\rho^*, \rho^{(t-1)}) \end{cases}$

with

$$\underbrace{\alpha(\rho^*, \rho^{(t-1)})}_{\text{acceptance ratio}} = \frac{\pi(\rho^*|\mathbf{D})q(\rho^{(t-1)}|\rho^*)}{\pi(\rho^{(t-1)}|\mathbf{D})q(\rho^*|\rho^{(t-1)})} \quad (15)$$

2 **end**

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# Illustration of the Metropolis-Hastings algorithm

mcmc.gif

# Advantages of MCMC algorithms

Why are we interested in MCMC methods?

- Prior  $\pi(\rho)$ : additional information about the density matrix - low-rank for example
- Uncertainty quantification: working with distributions instead of point estimates



# Prob-estimator (1)

Introduced in [MA17], it combines Metropolis-within-Gibbs sampling with a low-rank prior.

- Analogous to eigenvector factorization:  $\rho = \sum_{i=1}^d \gamma_i V_i V_i^\dagger$
- $\pi_1(\gamma_1 \dots \gamma_d)$  is a Dirichlet distribution with a small, constant parameter, leading to sparse values
- $\pi_2(V_1 \dots V_d)$  is a unit sphere distribution

## Prob-estimator (2)

Algorithm: combination between Metropolis-Hastings and Gibbs sampling

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### Algorithm 2: Prob-estimator algorithm

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```
1 for  $t \leftarrow 1 : T$  do
2   for  $i \leftarrow 1 : d$  do
3     1. Sample  $\gamma_i^*$  from  $\pi_1(\gamma_1, \dots, \gamma_d)$ 
4     2. Update  $\gamma^{(t)}$  with accept/reject step
5   end
6   for  $i \leftarrow 1 : d$  do
7     1. Sample  $V_i^*$  from  $\pi_2(V_1, \dots, V_d)$ 
8     2. Update  $V^{(t)}$  with an accept/reject step
9   end
10 end
```

# Projected Langevin algorithm (1)

Introduced in [ACMT2024], it combines the Unadjusted Langevin algorithm with a different low-rank prior.

- Burer-Monteiro factorization:  $\rho = YY^\dagger$ , with  $\text{rank}(Y) = r$
- Low-rank prior: spectral scaled Student-t distribution

$$\pi(Y) = C_\theta \det(\theta^2 I_d + YY^\dagger)^{-(2d+r+2)/2} \quad (16)$$

equivalent to

$$\pi(Y) = \prod_{j=1}^r (\theta^2 + s_j(Y)^2)^{-(2d+r+2)/2} \quad (17)$$

with  $s_j$  the  $j$ th largest eigenvalue

## Projected Langevin algorithm (2)

Note that there is no accept/reject step!

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**Algorithm 3:** Projected Langevin algorithm

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```
1 for  $t \leftarrow 1 : T$  do  
    | 1. Sample  $\tilde{w}^{(t)} \sim N(\mathbf{0}, \mathbf{I})$   
    | 2.  $\tilde{Y}^{(t)} \leftarrow \tilde{Y}^{(t-1)} - \eta^{(t)} \nabla f(\tilde{Y}^{(t-1)}, \mathbf{D}) + \frac{\sqrt{2\eta^{(t)}}}{\beta} \tilde{w}^{(t)}$   
    |    with  $\pi(Y|\mathbf{D}) = \exp(-f(Y, \mathbf{D}))$   
2 end
```

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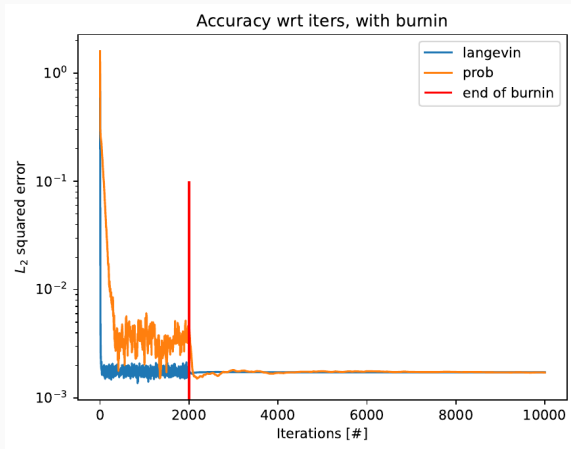
Brief introduction to Quantum tomography

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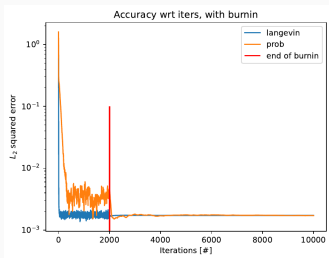
1. Numerically compare the prob-estimator and the Projected Langevin algorithm
2. Propose 2 new algorithms to understand the impact of the prior vs the algorithm on the accuracy

# Numerical comparison: convergence

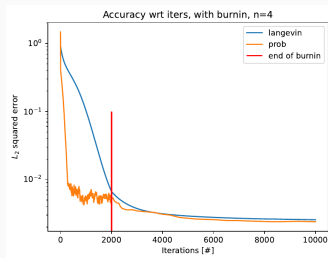


⇒ Projected Langevin converges faster

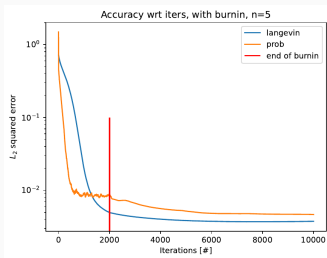
# Numerical comparison: convergence across qubits (1)



(a)  $n = 3$



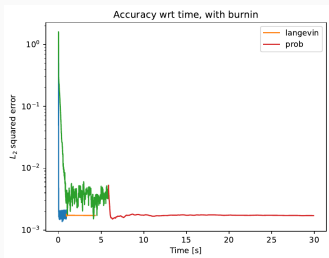
(b)  $n = 4$



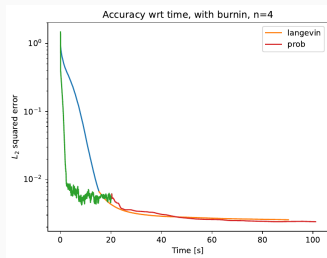
(c)  
 $n = 5$



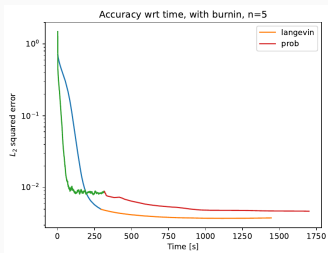
# Numerical comparison: computation time across qubits (2)



(a)  $n = 3$



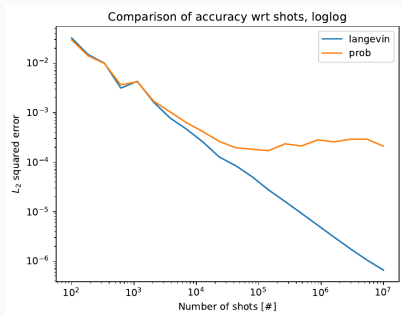
(b)  $n = 4$



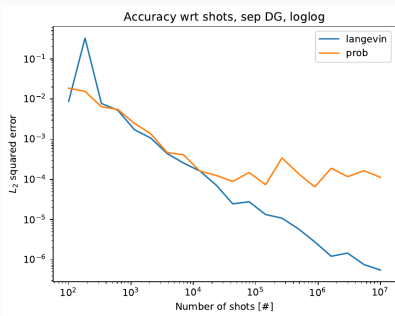
(c)  
 $n = 5$

# Numerical comparison: number of shots

Shot: measurement we perform on a clone of the state



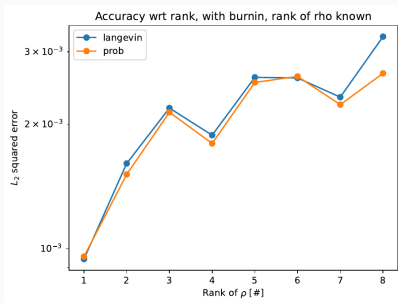
(a) Mixed qubit



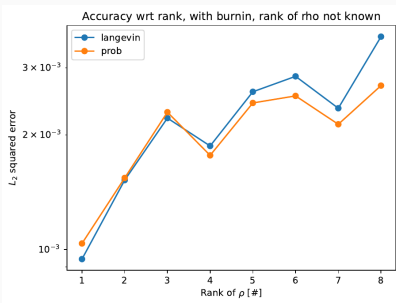
(b) Separate qubit

⇒ The prob-estimator does not scale!

# Numerical experiments: impact of knowledge of rank



(a) Rank of  $\rho$  known



(b) Rank of  $\rho$  not known

**Figure 4:** Rank knowledge plot for  $n = 3$

$\implies$  For Projected Langevin, the information about the rank only marginally affects the accuracy



