



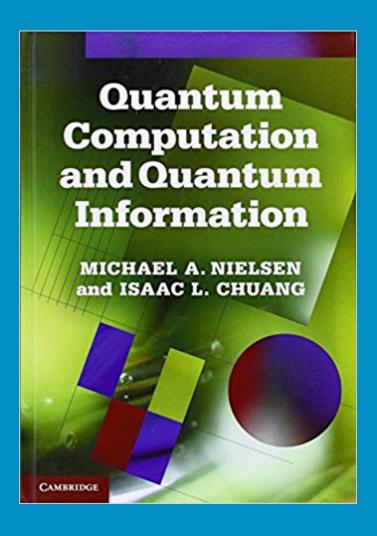


## Quantum Computing Modeling in Scala

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Distinguished Engineer, JPMorgan Chase

Scale By the Bay, November 2018





The postulates of quantum mechanics were derived after a long process of trial and (mostly) error, which involved a considerable amount of guessing and fumbling by the originators of the theory.

### **Quantum Postulates**

What quantum state is, how it changes, how it is measured and composed

### **State Space**

A quantum system is completely described by its state vector





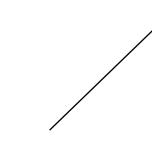
#### Measurement

Only certain outcomes may occur in an experiment

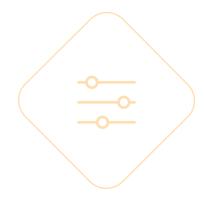
#### **Evolution**

States at two different times are related by a unitary operator







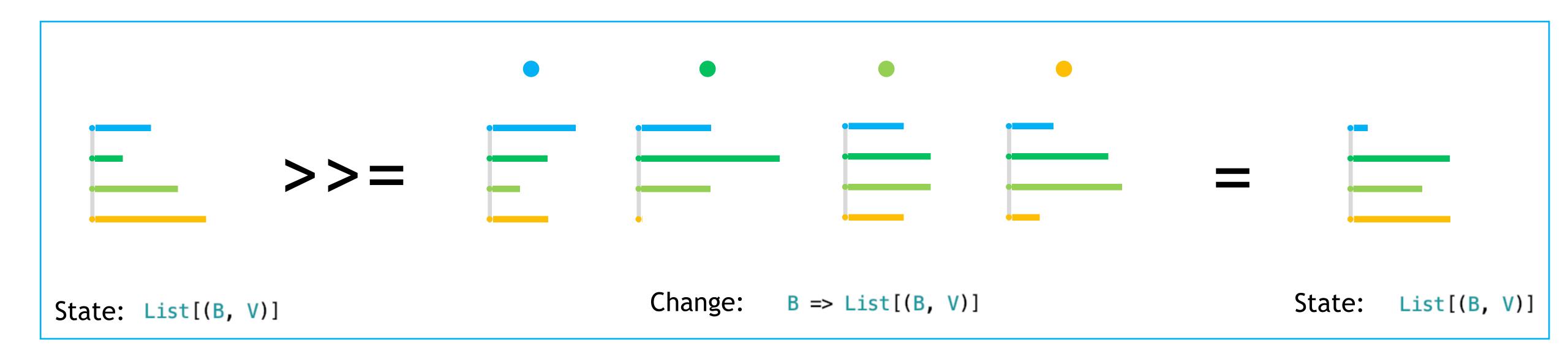


### Composition

The state space of a composite system is the tensor product of component states

### Monadic State Evolution

The system state is defined by labeled values (allocations)



Examples: resource allocation, accounting systems, probabilistic systems, quantum systems

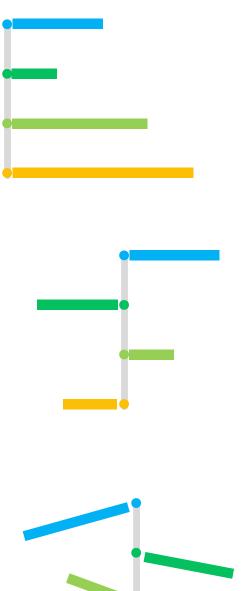
Compare with typical monads:

Container: M[A] >>= Change: A => M[A] = Container: M[A]

## State Representation and Evolution

Unified monadic approach to classical, probabilistic and quantum state

```
trait UState[+This <: UState[This, B, V], B, V] {</pre>
  protected val bins: List[(B, V)]
  protected val m: Monoid[V]
  protected val normalizeStateRule: List[(B, V)] => List[(B, V)] = identity
  protected val combineBinsRule: List[(B, V)] => List[(B, V)] = { bvs =>
    bvs.groupBy(___1).toList.map {
      case (b, vs) => (b, vs.map(_._2).foldLeft(m.empty)(m.combine))
 protected val distributionRule: ((B, V), List[(B, V)]) => List[(B, V)]
 def create(bins: List[(B, V)]): This
 def normalize(): This = create(normalizeStateRule(bins))
 def flatMap(f: B => List[(B, V)]): This = {
    val updates: List[(B, V)] = bins.flatMap({ case (b, v) => distributionRule((b, v), f(b)) })
    create(normalizeStateRule(combineBinsRule(updates)))
  def >>=(f: B => List[(B, V)]): This = flatMap(f)
```



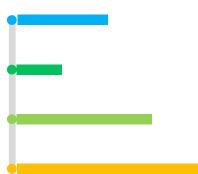
State: List[(B, V)]

Change: B => List[(B, V)]

## Portfolio Balancing

Percentage based resource allocation

```
val bins: List[(String, Double)] = List("a" -> .2, "b" -> .1, "c" -> .3, "d" -> .4)
 val m = RState[String](bins)
 val changeA = List("a" -> .25, "b" -> .5, "c" -> .25)
 val changeB = List("b" \rightarrow 1.0)
 val changeC = List("c" \rightarrow 1.0)
 val changeD = List("d" \rightarrow 1.0)
 val state = m >>= Map("a" -> changeA, "b" -> changeB, "c" -> changeC, "d" -> changeD)
 assert(state.bins.toSet == Set("a" -> .05, "b" -> .2, "c" -> .35, "d" -> .4))
                                                Implementation
case class RState[B](bins: List[(B, Double)]) extends UState[RState[B], B, Double] {
  val m = new Monoid[Double] {
    override val empty: Double = 0.0
    override val combine: (Double, Double) => Double = _ + _
  override val distributionRule: ((B, Double), List[(B, Double)]) => List[(B, Double)] = {
   case ((b, v), cs) => cs.map { case (c, u) => (c, u * v) }
 override def create(bins: List[(B, Double)]) = RState(bins)
```





Invariant: sum = 1

### **Account Balances**

State of a closed accounting system

```
val bins: List[(String, Double)] = List("a" -> 2, "b" -> 3, "c" -> 5, "d" -> -8, "e" -> -2)

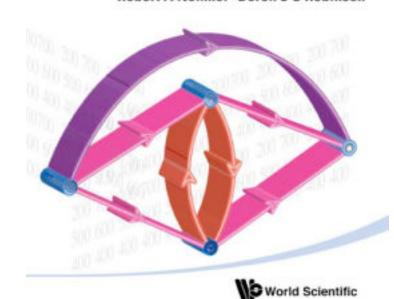
val z = ZState[String](bins)
val changeA = List("a" -> -1.0, "b" -> 1.0)
val changeB = List("b" -> -2.0, "c" -> 1.0, "d" -> 1.0)

val state = z >>= Map("a" -> changeA, "b" -> changeB, "c" -> Nil, "d" -> Nil, "e" -> Nil)

assert(state.bins.toSet == Set("a" -> 1.0, "b" -> 2.0, "c" -> 6.0, "d" -> -7.0, "e" -> -2.0))
```

### Algebraic Models for Accounting Systems

Salvador Cruz Rambaud - José García Pére Robert A Nehmer - Derek J S Robinso



#### Implementation

```
case class ZState[B](bins: List[(B, Double)]) extends UState[ZState[B], B, Double] {
   val m = new Monoid[Double] {
     override val empty: Double = 0.0
     override val combine: (Double, Double) => Double = _ + _
}
   override val distributionRule: ((B, Double), List[(B, Double)]) => List[(B, Double)] = {
     case ((b, v), cs) => List((b -> v)) ++ cs
}
   override def create(bins: List[(B, Double)]) = ZState(bins)
}
```



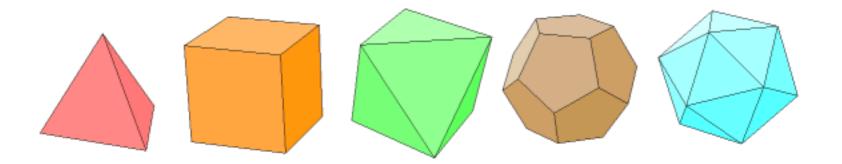
Invariant: sum = 0

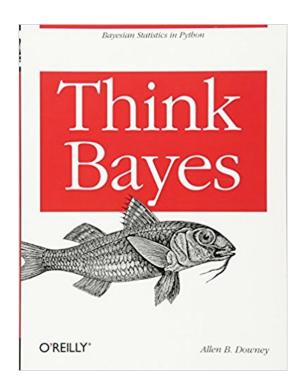
### **Probabilistic State**

Each possible outcome is assigned a probability

Repeatedly rolling one of the 5 platonic solid dice yields the following sequence: 6, 6, 8, 7, 7, 5, 4. Guess which die was used?

```
Priors:
       ##########
       ##########
       ##########
12 0.2
       ##########
20 0.2
       ##########
After a 6 is rolled:
  0.2941 #############
12 0.1960 ########
20 0.1176 #####
After 6, 8, 7, 7, 5, 4 are rolled after the first 6:
4 0.0
  12 0.0552 ##
20 0.0015
```

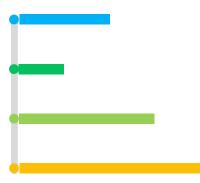




### **Probabilistic State**

#### Bayes Theorem

```
case class PState[B](bins: List[(B, Double)]) extends UState[PState[B], B, Double] {
  val m = new Monoid[Double] {
    override val empty: Double = 1.0
    override val combine: (Double, Double) => Double = _ * _
  override val distributionRule: ((B, Double), List[(B, Double)]) => List[(B, Double)] = {
    case ((b, v), cs) => cs.map { case (c, u) => (c, u * v) }
    //case ((b, v), cs) => List((b -> v)) ++ cs // both work
  override val normalizeStateRule = { bvs: List[(B, Double)] =>
    val sum = bvs.map(\underline{\phantom{a}}.2).foldLeft(\underline{0}.0)(\underline{\phantom{a}} + \underline{\phantom{a}})
    if (sum == 1.0) bins else bvs.map {
      case (b, v) \Rightarrow (b, v / sum)
  override def create(bins: List[(B, Double)]) = PState(bins)
```





Invariant: normalized sum = 1

Change: data point likelihoods

```
val change = Map(
  "a" -> List("a" -> 0.2),
  "b" -> List("b" -> 0.7),
  "c" -> List("c" -> 0.0))
```

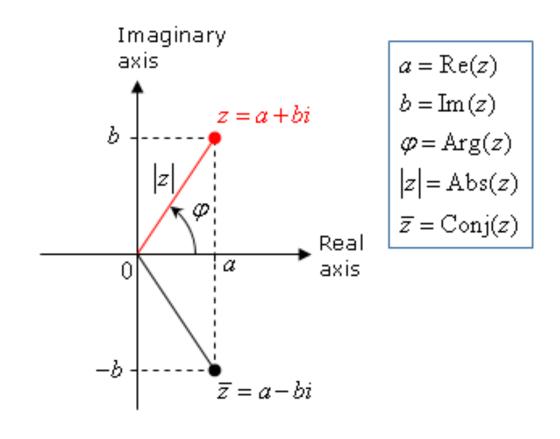
### **Quantum State**

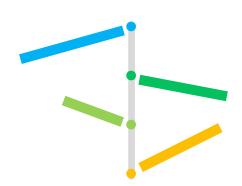
Complex numbers (2 -dimensional vectors) as values

```
case class QState[B](bins: List[(B, Complex)]) extends UState[QState[B], B, Complex] {
   val m = new Monoid[Complex] {
      override val empty: Complex = Complex.zero
      override val combine: (Complex, Complex) => Complex = Complex.plus
}

override val distributionRule: ((B, Complex), List[(B, Complex)]) => List[(B, Complex)] = {
   case ((b, v), cs) => cs.map { case (c, u) => (c, u * v) }
}

override def create(bins: List[(B, Complex)]) = QState(bins)
}
```



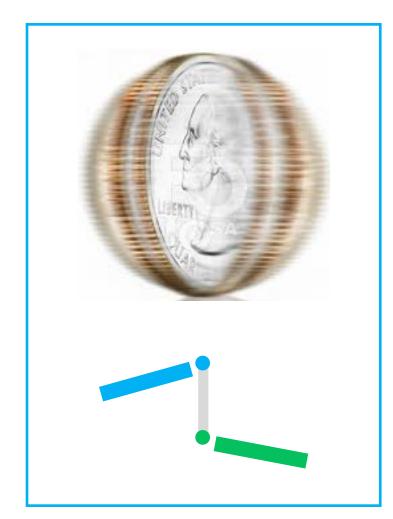


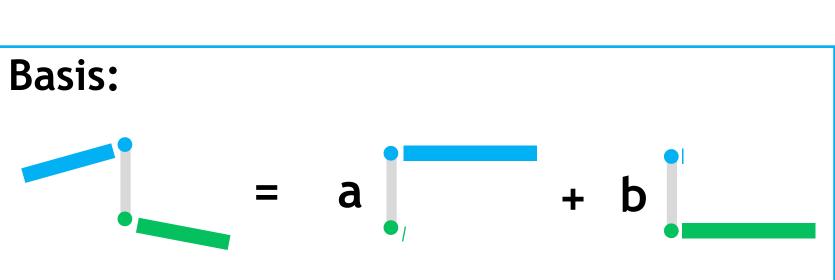
Invariant:
sum of squared magnitudes

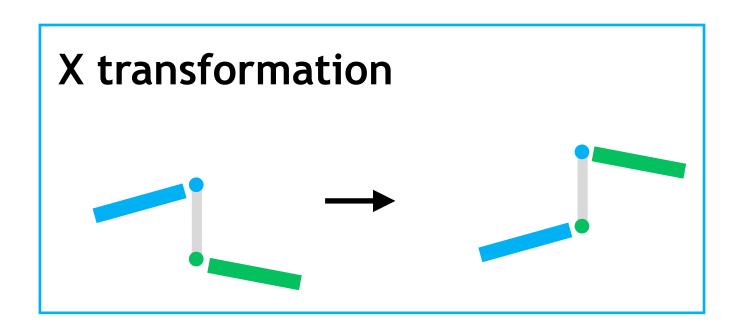
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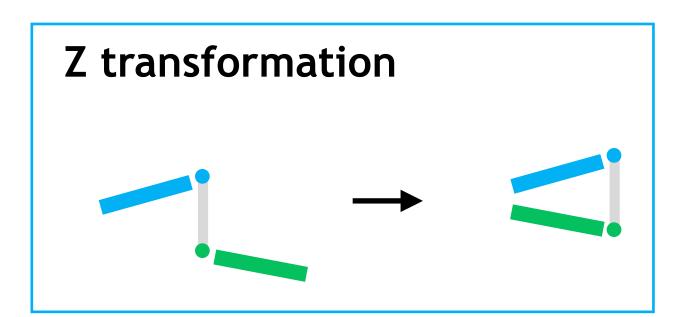
### **Quantum State Transformations**

Standard single qubit transformations



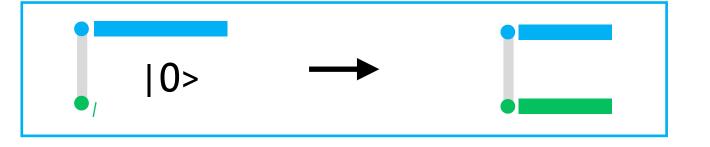






#### Hadamard transformation

```
val sq = toComplex(1 / math.sqrt(2))
val H = Map(
  "|0>" -> List("|0>" -> sq, "|1>" -> sq),
  "|1>" -> List("|0>" -> sq, "|1>" -> -sq)
)
```





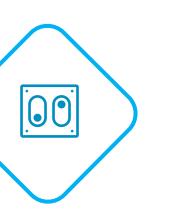
### **Quantum Postulates**

What quantum state is, how it changes, how it is measured and composed

#### **State Space**

A quantum system is completely described by its state vector





#### Measurement

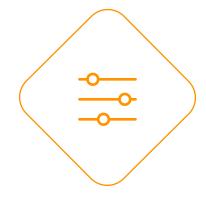
Only certain outcomes may occur in an experiment

#### **Evolution**

States at two different times are related by a unitary operator







### Composition

The state space of a composite system is the tensor product of component states

## Composition and Measurement

Qubits, superposition, entanglement

Qubits	Quantum State One amplitude for each possible outcome	Measurement Outcomes  The probability of an outcome is the squared magnitude of its associated amplitude	
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		<ul><li> 11&gt;</li></ul>	

## Calculating Fibonacci Numbers

Counting binary words with no consecutive ones

```
def fib(n: Int): QState = {
  var state = pure(Word.fromInt(0, n))
  for (i <- 0 until n) state = state >>= wire(i, H)
                                                                                                              F(1) = 2
  for (i <- 0 until n - 1) state = state >>= controlled(i, i + 1, ZERO)
                                                                                                              F(2) = 3
  state
                                                                                                              F(3) = 5
                                                                                                              F(4) = 8
                                                                                                              F(5) = 13
                                                                                                              F(6) = 21
Circuit implementation:
                                                                                                              F(7) = 34
                                                                                                              F(8) = 55
                                                                                                              F(9) = 89
for (i \leftarrow 0 \text{ until } n - 1) state = state >>= wire(i + 1, Ry(-math.Pi/4)) >>=
  controlled(i, i + 1, X) >>= wire(i + 1, Ry(math.Pi/4)) >>= controlled(i, i + 1, X)
                                                                                                              F(10) = 144
                                                                                                              F(11) = 233
                                                                                                              F(12) = 377
                                                                                                              F(13) = 610
 |0\rangle - |H|
                                                                                                              F(14) = 987
         R_y(-0.79) | \bigoplus R_y(0.79)
                                                                                                              F(15) = 1597
                               R_{\nu}(-0.79) \longrightarrow R_{\nu}(0.79)
 |0\rangle - H
 |0\rangle - H
                                                     R_{y}(-0.79) | \bigoplus R_{y}(0.79) | \bigoplus
```

## Thank You

### Code

https://github.com/logicalguess/quantum-scale

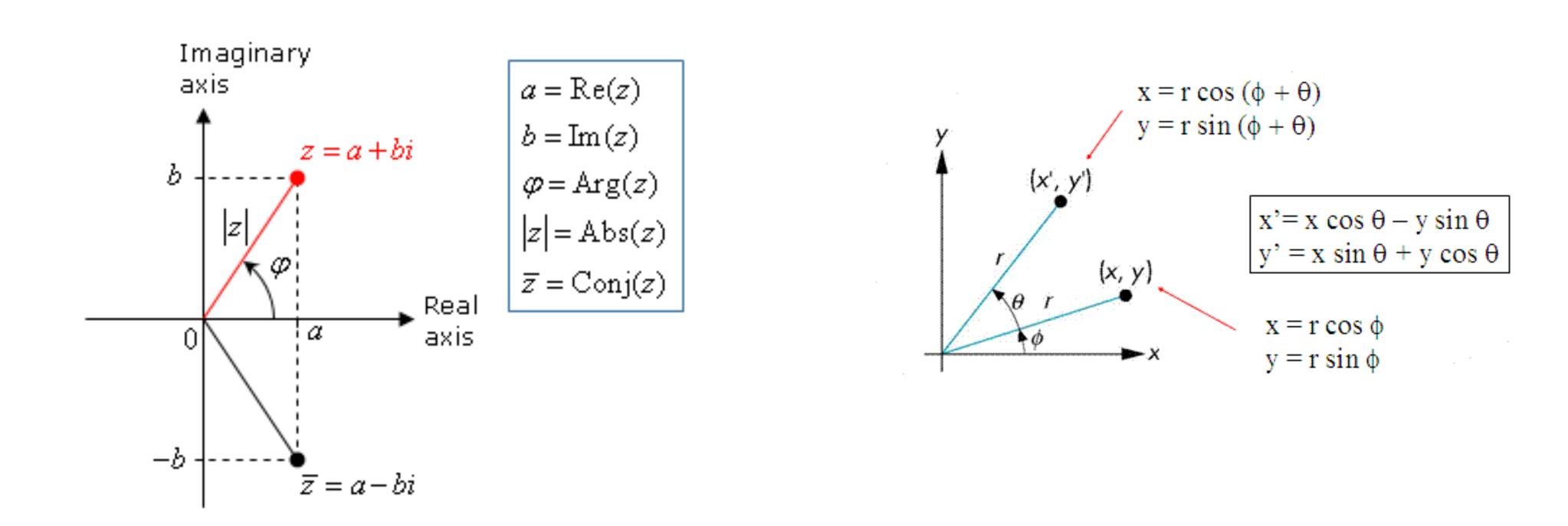
### Credits

https://github.com/jliszka/quantum-probability-monad https://sigfpe.wordpress.com/2007/03/04/monads-vector-spaces-and-quantum-mechanics-pt-ii/

# Appendix

## Complex Numbers

Complex numbers (2 -dimensional vectors) as values



http://www.thefouriertransform.com/math/complexmath.php

## **Elementary Gates**

**Elementary Gates** 

```
"X" should "swap the amplitudes of |0> and |1>" in forAll { s: QState =>
    val t: QState = X(s)

   assert(t(S0) == s(S1))
   assert(t(S1) == s(S0))
}

"Y" should "swap the amplitudes of |0> and |1>, multiply each amplitude by i, and negate the amplitude of |1>" in forAll { s: QState =>
    val t: QState = Y(s)

   assert(t(S0) == - s(S1) * Complex.i)
   assert(t(S1) == s(S0) * Complex.i)
}

"Z" should "negate the amplitude of |1>, leaving the amplitude of |0> unchanged" in forAll { s: QState =>
   val t: QState = Z(s)

   assert(t(S0) == s(S0))
   assert(t(S1) == -s(S1))
}
```

### Rotations

#### Rotations around the Y axis

```
"Ry(theta)" should "mix the amplitudes of |0> and |1> (like vector rotation)" in
forAll { ts: (Double, QState) =>
    val theta = ts._1
    val state = ts._2

    val y: QState = Ry(theta)(state)

    // same formula as 2-dimensional vector rotation (but with half angle)
    val t0 = state(S0) * math.cos(theta/2) - state(S1) * math.sin(theta/2)
    val t1 = state(S0) * math.sin(theta/2) + state(S1) * math.cos(theta/2)

    assert(y(S0) == t0)
    assert(y(S1) == t1)
}
```

```
"Ry(pi/2)" should "equal HZ" in forAll { state: QState =>

val y: QState = state >>= Ry(math.Pi/2)
val h: QState = state >>= Z >>= H

assert(y(S0).toString == h(S0).toString)
assert(y(S1).toString == h(S1).toString)
}
```

```
"Ry(theta)" should "be a weighted average of I and Ry(pi)" in
forAll { ts: (Double, QState) =>
    val theta = ts._1
    val state = ts._2

val A: Gate = I * math.cos(theta / 2) + Ry(math.Pi) *
math.sin(theta / 2)

val z: QState = Ry(theta)(state)
val a: QState = A(state)

assert(z(S0).toString == a(S0).toString)
assert(z(S1).toString == a(S1).toString)
}
```

