

# Alternative Quantum-Friendly Formulations for Food Security Optimization

From Dense Rotation Coupling to Sparse Portfolio Selection

OQI-UC002-DWave Project  
Technical Analysis Report

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## Abstract

This report analyzes the failures of our original multi-period rotation optimization formulation on quantum annealers and proposes five alternative formulations designed from first principles to exploit quantum annealing's strengths. Through systematic comparison with the original approach and roadmap benchmark results, we identify that the current formulation's 87% optimality gap and  $7.2\times$  embedding overhead stem from fundamental problem characteristics: 86% coupling density, 90-900 variables, and frustrated spin-glass structure. We propose a **Crop Portfolio Selection** formulation with 27 variables, 25-40% coupling density, and natural quadratic structure that should achieve 5-30 $\times$  speedup over classical solvers while maintaining 90-98% solution quality. **Key finding: Quantum advantage requires problem redesign, not just algorithm tuning.**

## Contents

# 1 Executive Summary

## 1.1 The Core Problem

Our current rotation optimization formulation **cannot achieve quantum advantage** on D-Wave hardware due to three fundamental issues:

1. **Problem Size:** 90-900 variables exceed hardware clique limits ( $\leq 16-20$  qubits for zero-overhead embedding)
2. **Coupling Density:** 86% frustrated interactions create pathological spin-glass landscape
3. **Constraint Complexity:** CQM $\rightarrow$ BQM conversion via penalty method introduces  $7.2\times$  embedding overhead

### Roadmap Results Summary:

- Phase 1: 87% optimality gap, 3 constraint violations,  $7.2\times$  embedding overhead
- Phase 2: QPU objectives (0.52-0.56) are 90% worse than Gurobi (3.4-7.9)
- Phase 3: Estimated 1,143 QPU subproblems but using wrong data (27 foods instead of 6 families)

## 1.2 Proposed Solution: Problem Reformulation

Rather than forcing the rotation problem onto quantum hardware, we propose redesigning from first principles:

Characteristic	Original	Proposed (Portfolio)
Problem Type	Assignment + Rotation	Selection + Synergy
Variables	90-900	27
Coupling Density	86% (frustrated)	25-40% (balanced)
Constraint Type	Hard (CQM)	Soft (penalties)
Embedding Overhead	$7.2\times$	$1.0-1.5\times$
Expected Gap	87% (observed)	5-10% (projected)
Quantum Advantage	None	5-30 $\times$ speedup

Table 1: Current vs. Proposed Formulation Comparison

# 2 Analysis of Current Formulation

## 2.1 Mathematical Structure

### 2.1.1 Original Multi-Period Rotation Formulation

$$\max \sum_{f,c,t} B_c L_f Y_{f,c,t} + \gamma \sum_{f,c,c',t} R_{c,c'} L_f Y_{f,c,t-1} Y_{f,c',t} + \text{spatial} + \text{penalties} \quad (1)$$

#### Decision Variables:

- $Y_{f,c,t} \in \{0, 1\}$ : Binary assignment of crop  $c$  to farm  $f$  in period  $t$
- Total:  $|F| \times |C| \times |T| = 5 \times 6 \times 3 = 90$  to  $50 \times 6 \times 3 = 900$  variables

#### Objective Components:

1. Linear benefits:  $\sum B_c L_f Y_{f,c,t}$  (crop value weighted by land)
2. Rotation synergies:  $\gamma \sum R_{c,c'} Y_{f,c,t-1} Y_{f,c',t}$  (temporal coupling)
3. Spatial interactions:  $(1 - \gamma) \sum R_{c,c'} Y_{f_1,c,t} Y_{f_2,c',t}$  (neighbor coupling)
4. One-hot penalties: Ensure one crop per farm per period
5. Diversity bonuses: Encourage using different crops across periods

## 2.2 Roadmap Benchmark Results Analysis

### 2.2.1 Phase 1: Proof of Concept (4-5 farms)

Method	Objective	Gap	QPU Time	Violations
Gurobi (ground truth)	0.4945	0%	N/A	0
Direct QPU	0.5145	-4%	0.163s	3
Clique QPU	0.4944	0%	0.219s	3
<i>Rotation scenario (5 farms, 6 families, 3 periods = 90 vars):</i>				
Gurobi (timeout)	4.0782	N/A	120s	0
Clique Decomp	1.8104	56%	0.178s	0
Spatial+Temporal	1.8528	55%	0.260s	0

Table 2: Phase 1 Results - Simple binary shows constraint violations, rotation shows massive gap

#### Key Observations:

- Simple binary: QPU finds slightly better objective but **violates 3 constraints**
- Rotation: QPU achieves only 44-45% of Gurobi's quality (55-56% gap)
- Gurobi hits timeout (120s) even for small 90-variable problem
- Decomposition helps avoid violations but quality suffers

### 2.2.2 Phase 2: Scaling Validation (5, 10, 15 farms)

Scale	Variables	Gurobi Obj	QPU Obj	Gap	Speedup
5 farms	405	3.3756	0.5555	84%	11.6×
10 farms	810	5.6116	0.5164	91%	7.5×
15 farms	1215	7.8518	0.5483	93%	7.6×

Table 3: Phase 2 Results - QPU dramatically faster but quality catastrophically worse

#### Critical Issues Identified:

1. **Wrong data used:** Phase 2/3 loaded `full_family` with 27 foods instead of rotation scenarios with 6 crop families
2. **Subproblem size:** 2 farms  $\times$  27 foods = 54 variables per subproblem (exceeds clique limit of 16)
3. **Quality collapse:** 84-93% gaps make quantum solutions essentially useless

4. **False speedup:** Gurobi hitting 300s timeout (not optimal), so speedup is meaningless
5. **Scale invariance:** QPU objective stays constant (0.52-0.56) regardless of problem size!

## 2.3 Root Cause Analysis

### 2.3.1 Why Current Formulation Fails

Issue	Impact
<b>Dense coupling</b>	86% negative synergies create frustrated spin-glass landscape. QPU gets trapped in deep local minima.
<b>Temporal coupling</b>	Variables across all 3 periods interact, preventing decomposition into independent subproblems.
<b>Hard constraints</b>	CQM→BQM conversion adds slack variables and penalties, expanding problem from 90 to 120+ BQM variables.
<b>Large scale</b>	90-900 variables require complex embedding with chains, introducing 7.2× overhead and chain breaks.
<b>Multiple objectives</b>	Competing terms (nutrition, rotation, diversity, penalties) with different scales confuse optimization.

### 2.3.2 Comparison to Mohseni et al.'s Success

Mohseni achieves 100% solution quality because:

- Solves **many small** ( $n \leq 20$  vars) independent subproblems
- Uses **DWaveCliqueSampler** for zero embedding overhead
- **Sparse, balanced** graph bisection (not frustrated)
- **Unconstrained QUBO** (no penalty conversion)
- Benchmarks against **heuristics**, not exact optimal

**Key lesson:** Their advantage comes from *problem structure*, not algorithm superiority.

## 3 Proposed Alternative Formulations

We now present five alternative formulations designed from first principles to exploit quantum annealing's strengths.

### 3.1 Formulation 1: Crop Portfolio Selection (RECOMMENDED)

#### 3.1.1 Core Concept

Treat food security as a **portfolio optimization problem**: Select 15-20 crops from 27 candidates that **maximize nutritional value, environmental sustainability, and agricultural synergies** while satisfying diversity constraints.

**Key insight:** The problem is about *which crops to grow*, not *where to grow them*. Spatial and temporal allocation can be post-processed classically.

### 3.1.2 Mathematical Formulation

**Decision Variables:**

$$U_c \in \{0, 1\} \quad \forall c \in C, \quad |C| = 27 \quad (2)$$

where  $U_c = 1$  if crop  $c$  is selected for cultivation.

**Objective Function (Pure QUBO):**

$$\max_{U \in \{0,1\}^{27}} H(U) = \underbrace{\sum_{c \in C} \text{Value}_c \cdot U_c}_{\text{Linear: Individual crop benefits}} \quad (3)$$

$$+ \gamma \underbrace{\sum_{c \in C} \sum_{c' \in C, c' \neq c} \text{Synergy}_{c,c'} \cdot U_c \cdot U_{c'}}_{\text{Quadratic: Pairwise complementarity}} \quad (4)$$

$$- \underbrace{\lambda_K \left( \sum_{c \in C} U_c - K^* \right)^2}_{\text{Penalty: Target diversity } (K^* = 15)} \quad (5)$$

$$- \underbrace{\lambda_G \sum_{g \in G} \max \left( 0, \delta_g - \sum_{c \in G_g} U_c \right)^2}_{\text{Penalty: Food group balance}} \quad (6)$$

### 3.1.3 Value Function

Each crop's intrinsic value combines multiple objectives:

$$\text{Value}_c = \alpha_1 \cdot N_c + \alpha_2 \cdot S_c - \alpha_3 \cdot E_c + \alpha_4 \cdot A_c \quad (7)$$

- $N_c$  : Nutritional value (0-1 normalized composite of protein, vitamins, minerals)
- $S_c$  : Sustainability score (water efficiency, soil health, biodiversity)
- $E_c$  : Environmental impact (GHG emissions, land use, pesticide needs)
- $A_c$  : Affordability (production cost, market price, accessibility)

**Suggested weights:**  $\alpha_1 = 0.30$ ,  $\alpha_2 = 0.25$ ,  $\alpha_3 = 0.25$ ,  $\alpha_4 = 0.20$

### 3.1.4 Synergy Matrix Construction

The synergy matrix  $\text{Synergy}_{c,c'} \in [-1, +1]$  captures real agricultural and nutritional interactions:

**Positive synergies (+0.2 to +0.5):**

- **Nutritional complementarity:** Rice + Beans = complete protein (+0.4)
- **Rotation benefits:** Legumes → Cereals for nitrogen fixing (+0.5)
- **Pest management:** Diverse crops reduce pest pressure (+0.2)
- **Market complementarity:** Different harvest seasons (+0.1)
- **Dietary variety:** Complementary micronutrients (+0.3)

### Negative synergies (-0.1 to -0.3):

- **Same botanical family:** Tomato + Potato share diseases (-0.3)
- **Nutrient redundancy:** Multiple leafy greens (-0.1)
- **Resource competition:** Similar water/nutrient needs (-0.2)
- **Market oversupply:** Too many of same category (-0.1)

### Example synergy values:

$\text{Synergy}_{\text{Chickpeas,Wheat}} = +0.5$  (legume-cereal rotation)  
 $\text{Synergy}_{\text{Rice,Beans}} = +0.4$  (complete protein)  
 $\text{Synergy}_{\text{Corn,Squash}} = +0.3$  (three sisters)  
 $\text{Synergy}_{\text{Tomato,Potato}} = -0.3$  (disease sharing)  
 $\text{Synergy}_{\text{Lettuce,Spinach}} = -0.1$  (redundant greens)

**Sparsity:** Approximately 200-300 non-zero entries out of 729 possible pairwise interactions (27-41% density).

#### 3.1.5 Problem Characteristics

Property	Value
Variables	27 binary
Quadratic terms	200-300 (sparse)
Coupling density	27-41% (vs. 86% original)
Problem type	Unconstrained QUBO
Embedding overhead	1.0-1.5× (fits cliques or near-cliques)
Constraint type	All soft penalties
Frustration level	Moderate (balanced +/- synergies)
Hardware fit	Excellent
Meaningful for impact	Directly addresses food security

Table 4: Portfolio Selection Problem Characteristics

#### 3.1.6 Post-Processing Pipeline

After quantum solver selects crops, complete the solution classically:

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**Algorithm 1** Complete Food Security Optimization Pipeline

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- 1: **Stage 1 (QUANTUM):** Crop Selection
- 2: Build QUBO from portfolio formulation
- 3: Solve on D-Wave:  $U^* = \arg \max H(U)$
- 4: Extract selected crops:  $C_{\text{selected}} = \{c : U_c^* = 1\}$
- 5: **Expected time:** 0.5-2 seconds, **quality:** 90-98%
- 6:
- 7: **Stage 2 (CLASSICAL):** Land Allocation
- 8: Formulate linear program:  
9:  $\max \sum_{c \in C_{\text{selected}}} \sum_{f \in F} V_c L_f X_{f,c}$
- 10: s.t.  $\sum_c X_{f,c} \leq 1 \forall f, \sum_f L_f X_{f,c} \geq A_{\min,c} \forall c$
- 11: Solve with PuLP/Gurobi
- 12: **Expected time:** ~1 second (LP is fast)
- 13:
- 14: **Stage 3 (CLASSICAL):** Temporal Sequencing
- 15: Assign crops to 3 periods maximizing rotation benefits
- 16: Use greedy or dynamic programming
- 17: **Expected time:** ~0.1 seconds
- 18:
- 19: **return** Complete farm allocation plan

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**Total pipeline time:** 1-3 seconds (vs. 10-60s for classical on full problem)

### 3.1.7 Why This Works for Quantum Annealing

1. **Natural quadratic structure:** Synergies are inherently pairwise  $\rightarrow$  native to quantum annealing
2. **Small problem size:** 27 variables fits D-Wave's sweet spot (cliques or near-cliques)
3. **Sparse coupling:** 27-41% density  $\rightarrow$  efficient embedding
4. **Balanced frustration:** Mix of positive/negative synergies creates interesting landscape without pathological trapping
5. **Pure QUBO:** No constraint conversion  $\rightarrow$  no variable expansion
6. **Tunable penalties:** Can adjust  $\lambda_K, \lambda_G$  to find best quality-feasibility tradeoff
7. **Multiple good solutions:** Sampling explores solution space, finds diverse high-quality portfolios

## 3.2 Formulation 2: Two-Stage Hierarchical Selection

### 3.2.1 Concept

Decompose decision hierarchically: First select crops globally, then allocate to farms independently per crop.

**Stage 1:** Which crops? (27 variables)

$$\max \sum_c \text{Value}_c U_c + \sum_{c,c'} \text{Synergy}_{c,c'} U_c U_{c'} - \lambda \sum_g \left( \sum_{c \in G_g} U_c - \delta_g \right)^2 \quad (8)$$

**Stage 2:** For each selected crop, which farms? (10-20 variables per subproblem)

$$\max \sum_{f,t} L_f Y_{c,f,t} + \text{rotation\_bonus} \cdot \text{diversity\_across\_periods} \quad (9)$$

**Quantum advantage:**

- Stage 1: 27 vars → fits cliques perfectly
- Stage 2: 10-20 vars per crop → 15-20 independent subproblems, all fit cliques
- Total QPU calls: 16-21 (all fast, zero embedding overhead)
- **Expected time:** 1-2 seconds total

### 3.3 Formulation 3: Graph-Based Compatibility

#### 3.3.1 Concept

Model as Maximum Weight Independent Set on compatibility graph.

**Graph construction:**

- Nodes:  $(c, f, t)$  tuples (all possible assignments)
- Edges: Incompatible pairs (same farm-period with different crops, same farm-crop in consecutive periods, etc.)

**QUBO:**

$$\max \sum_{v \in V} w_v X_v - \lambda \sum_{(u,v) \in E} X_u X_v \quad (10)$$

**Advantage:** Naturally sparse graph (500-1000 edges for 405 nodes = 0.3-0.6% density vs. 86% in original)

### 3.4 Formulation 4: Single-Period Optimization

**Simplest approach:** Remove temporal coupling entirely, optimize each period independently.

$$\text{For } t \in \{1, 2, 3\} : \quad \max \sum_{f,c} B_c L_f Y_{f,c,t} \quad \text{s.t. one crop per farm} \quad (11)$$

Then add rotation bonuses classically between periods.

**Advantage:** 30 variables per period (5 farms × 6 crops) → perfect clique fit

### 3.5 Formulation 5: Fully Unconstrained Penalty Model

All constraints converted to soft penalties:

$$\max \sum V \cdot X - \lambda_1 (\sum X - K)^2 - \lambda_2 \sum_{\text{conflicts}} X_i X_j - \lambda_3 \sum_{\text{groups}} \text{deviation}^2 \quad (12)$$

**Advantage:** Can tune penalties continuously, no hard feasibility requirements

Formulation	Vars	Density	Clique Fit	QA	Meaningful	Complexity
Original (Rotation)	90-900	86%				Very High
Portfolio Selection	27	27-41%				Low
Hierarchical	27+15×15	↓5%				Medium
Graph Compatibility	405	0.3-0.6%				Medium
Single Period	30	30%				Low
Pure Penalty	90-405	30-50%				Medium

Table 5: Comparison of all formulations. QA = Quantum Advantage potential

Formulation	Classical Time	Quantum Time	Speedup
Original (Rotation)	10-120s	47s (w/ embed)	0.2-0.5× ( <b>slower</b> )
Portfolio Selection	10-60s	0.5-2s	<b>5-30×</b>
Hierarchical	20-80s	1-2s	<b>10-40×</b>
Graph Compatibility	30-120s	2-5s	<b>6-24×</b>
Single Period	1-5s	0.3-0.5s	<b>2-10×</b>

Table 6: Expected speedup for each formulation

## 4 Comparative Analysis

### 4.1 Formulation Comparison Matrix

### 4.2 Expected Performance Metrics

### 4.3 Solution Quality Expectations

## 5 Implementation Roadmap

### 5.1 Phase 1: Portfolio Selection Prototype (Week 1)

**Goal:** Implement and validate crop portfolio selection on D-Wave.

**Tasks:**

1. Construct synergy matrix from nutrition/agricultural data
2. Build QUBO with value function and penalties
3. Solve on D-Wave with `EmbeddingComposite`
4. Compare to Gurobi MIQP solver
5. Measure: time, quality, embedding overhead

**Success criteria:**

- Embedding time  $\leq 1$  second
- Solution quality  $\geq 90\%$
- Total time  $\leq 2$  seconds
- Speedup  $\geq 5\times$  vs. classical

Formulation	Classical	Quantum	Gap Reason
Original	100%	13% (87% gap)	Trapped in local minima
Portfolio	100%	90-98%	Natural landscape, good sampling
Hierarchical	100%	92-98%	Small subproblems near-optimal
Graph	100%	85-95%	Sparse structure helps exploration
Single Period	100%	95-99%	Tiny problems, almost optimal

Table 7: Expected solution quality comparison

## 5.2 Phase 2: Complete Pipeline (Week 2)

**Goal:** Add classical post-processing for full solution.

**Tasks:**

1. Implement land allocation LP
2. Implement rotation scheduling
3. Integrate quantum + classical stages
4. Validate end-to-end solution

## 5.3 Phase 3: Hierarchical Extension (Week 3)

**Goal:** Implement two-stage hierarchical approach.

**Tasks:**

1. Stage 1: Global crop selection
2. Stage 2: Per-crop farm allocation
3. Compare to portfolio approach
4. Test scalability (50+ farms)

## 5.4 Phase 4: Publication (Week 4)

**Goal:** Document and publish results.

**Deliverables:**

1. Benchmark report with all formulations
2. Comparison to original rotation approach
3. Analysis of when quantum advantage appears
4. Honest assessment of limitations

## 6 Conclusions and Recommendations

### 6.1 Key Findings

1. **Current formulation cannot achieve quantum advantage:** 87% gap and 7.2× embedding overhead make it slower and less accurate than classical.
2. **Problem structure matters more than algorithm choice:** Mohseni's success comes from small, sparse, unconstrained subproblems, not superior quantum algorithms.

3. **Portfolio selection is the sweet spot:** 27 variables, natural quadratic structure, balanced frustration → perfect for quantum annealing.
4. **Decomposition enables scaling:** Hierarchical approaches can handle 100+ farms by keeping subproblems small.
5. **Honest benchmarking is crucial:** Don't compare QPU timeout to classical optimal; compare apples to apples.

## 6.2 Recommendations

1. **Immediate:** Implement Portfolio Selection formulation (lowest risk, highest impact)
2. **Short-term:** Complete pipeline with classical post-processing
3. **Medium-term:** Extend to hierarchical for scalability
4. **Long-term:** Explore graph-based and other formulations
5. **Publication strategy:** Focus on honest comparison showing when/where quantum helps, not overselling advantage

## 6.3 Expected Impact

### Scientific contribution:

- Novel application of quantum annealing to food security
- Demonstration of problem reformulation importance
- Honest assessment of quantum vs. classical tradeoffs

### Practical value:

- 5-30× speedup for food system planning
- 90-98% solution quality (highly usable)
- Scalable to regional/national level (100+ farms)
- Real-world deployment potential

### Quantum computing field:

- Demonstrates importance of problem design over algorithm tuning
- Provides methodology for identifying quantum-friendly formulations
- Sets realistic expectations for near-term quantum advantage

## 7 Appendix: Code Examples

### 7.1 Portfolio Selection Implementation

```

1 from dimod import BinaryQuadraticModel
2 import numpy as np
3
4 def build_portfolio_bqm(crops, synergy_matrix, weights,
5                         target_crops=15, group_constraints=None):
6     """Build QUBO for crop portfolio selection."""
7     bqm = BinaryQuadraticModel('BINARY')
8
9     # Linear terms: individual crop values
10    for crop in crops:
11        value = (weights['nutrition'] * crop.nutrition +
12                  weights['sustainability'] * crop.sustainability -
13                  weights['env_impact'] * crop.env_impact +
14                  weights['affordability'] * crop.affordability)
15        bqm.add_variable(crop.name, -value) # negative for max
16
17    # Quadratic terms: pairwise synergies
18    for c1 in crops:
19        for c2 in crops:
20            if c1.name != c2.name:
21                synergy = synergy_matrix[c1.name, c2.name]
22                if abs(synergy) > 0.01: # only non-zero
23                    bqm.add_interaction(c1.name, c2.name,
24                                         -synergy) # negative for max
25
26    # Diversity penalty: (sum - target)^2
27    penalty_diversity = 2.0
28    for c1 in crops:
29        bqm.add_variable(c1.name, penalty_diversity)
30        for c2 in crops:
31            if c1.name != c2.name:
32                bqm.add_interaction(c1.name, c2.name,
33                                     penalty_diversity)
34
35    # Food group penalties
36    if group_constraints:
37        penalty_group = 3.0
38        for group, (min_crops, max_crops) in group_constraints.items():
39            group_crops = [c for c in crops if c.group == group]
40            # Add quadratic penalty for deviation from min
41            # (Implementation details omitted for brevity)
42
43    return bqm

```

Listing 1: Portfolio QUBO Construction

## 7.2 Complete Pipeline

```

1 def optimize_food_security(crops, farms, sampler):
2     """Complete quantum + classical pipeline."""
3
4     # Stage 1: QUANTUM - Select crops
5     bqm = build_portfolio_bqm(crops, synergy_matrix, weights)
6     sampleset = sampler.sample(bqm, num_reads=1000)
7
8     selected_crops = [c for c, val in sampleset.first.sample.items()
9                       if val == 1]
10
11    # Stage 2: CLASSICAL - Allocate land
12    from pulp import LpProblem, LpVariable, LpMaximize, lpSum
13
14    prob = LpProblem("LandAllocation", LpMaximize)

```

```

15 X = {(f, c): LpVariable(f"X_{f}_{c}", cat='Binary')
16     for f in farms for c in selected_crops}
17
18 # Objective: maximize value * land
19 prob += lpSum([crops[c].value * farms[f].area * X[f, c]
20                 for f in farms for c in selected_crops])
21
22 # Constraints
23 for f in farms:
24     prob += lpSum([X[f, c] for c in selected_crops]) <= 1
25
26 prob.solve()
27
28 # Stage 3: CLASSICAL - Temporal sequencing
29 periods = assign_to_periods(selected_crops, X, n_periods=3)
30
31 return {
32     'selected_crops': selected_crops,
33     'land_allocation': X,
34     'rotation_schedule': periods
35 }
```

Listing 2: Full Optimization Pipeline