



Random Walks and Monte Carlo

WISER Quantum Projects 2025

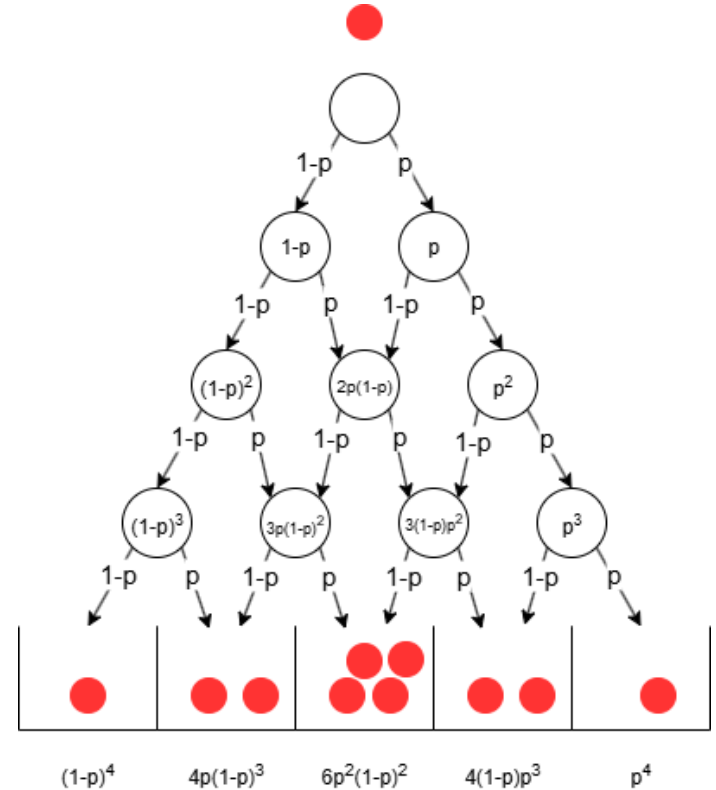
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Project Goals

- Quantum Galton Board Implementation: Construct a quantum analogue of the n-level Galton Board to illustrate symmetric Gaussian distributions
- State Preparation: Apply the Universal Statistical Simulator method (from research paper) to generate a range of distributions as a superposition of quantum states
- Distribution Adjustment: Alter quantum pegs and coin parameters to produce various distributions, including Exponential and Hadamard Random Walk (Bi-Modal)
- Noise-Resilient Optimization: Design a Galton Board-inspired method to load arbitrary distributions and demonstrate outcomes on noisy simulators using the IBM `ibm_torino` noise model
- Performance and Depth Analysis: Evaluate circuit accuracy under noisy conditions and examine the relationship between circuit depth and the number of Galton Board levels
- Real Backend Runs: Execute Resulting Circuits on physical QPUs and observe the results

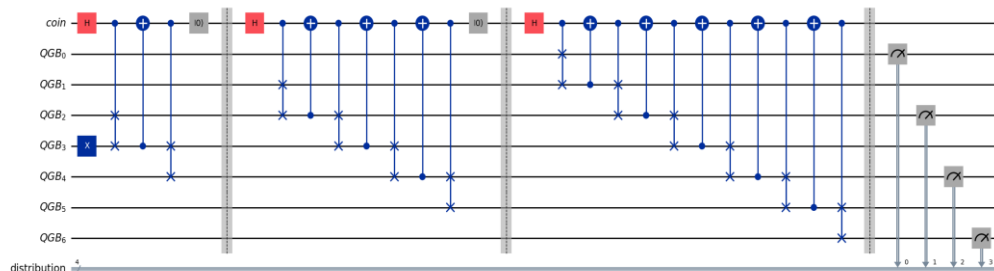
Galton Board as Decision DAG

- Galton Board is a decision DAG (Directed Acyclic Graph)
- If $p=1/2$, a symmetric normal distribution is achieved in the tally bins
- Modifying the probability (p) will skew the distribution either to the left or right



n-levels Galton Board: Quantum Circuit

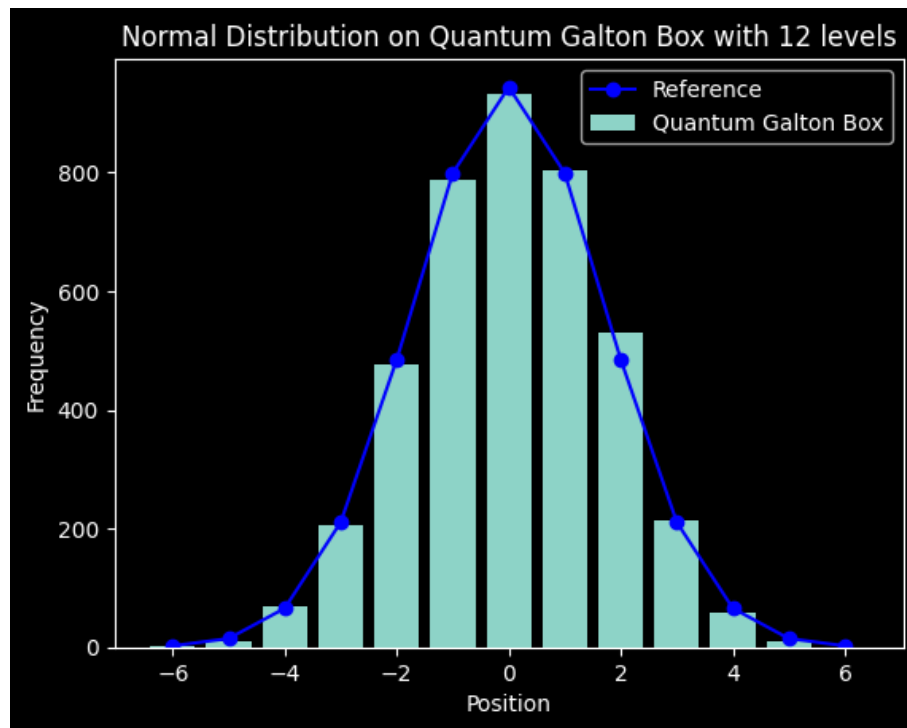
Diagram for n=3:



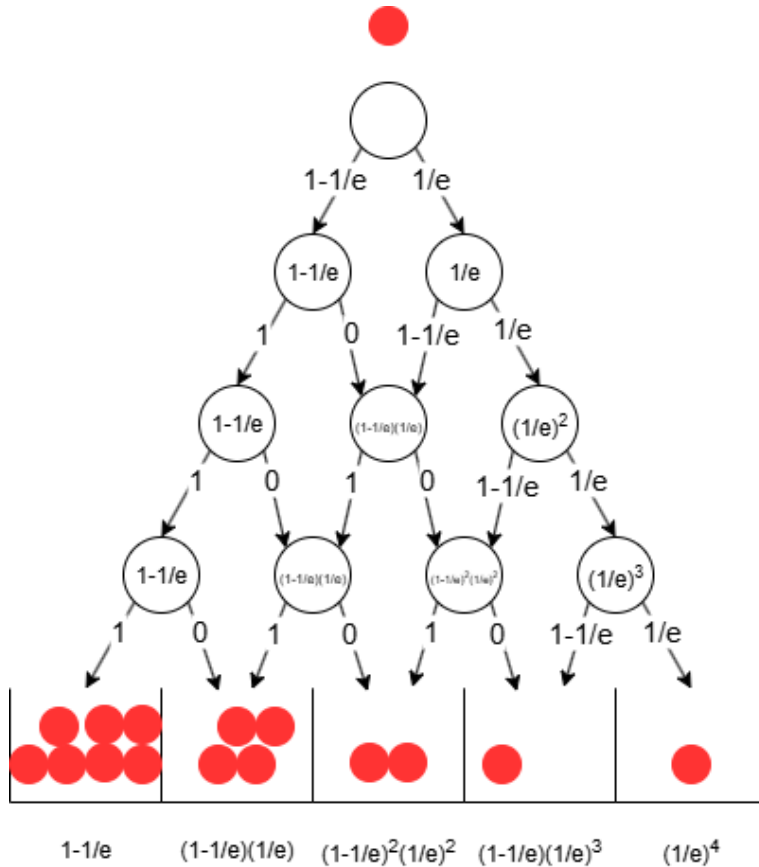
For n levels

Qubits: $2n + 2$

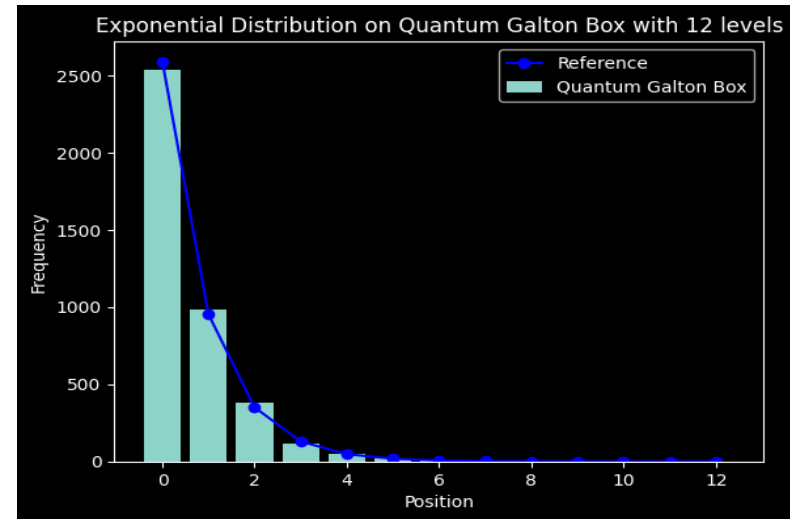
Depth: $4 + 8 + 12 + \dots + 3n = 2(n^2 + n) = O(n^2)$



Exponential Distribution

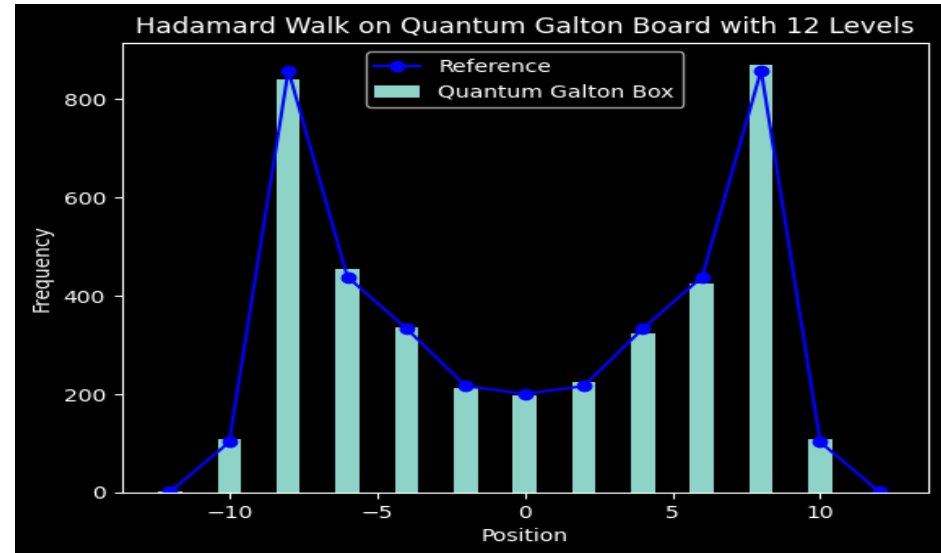
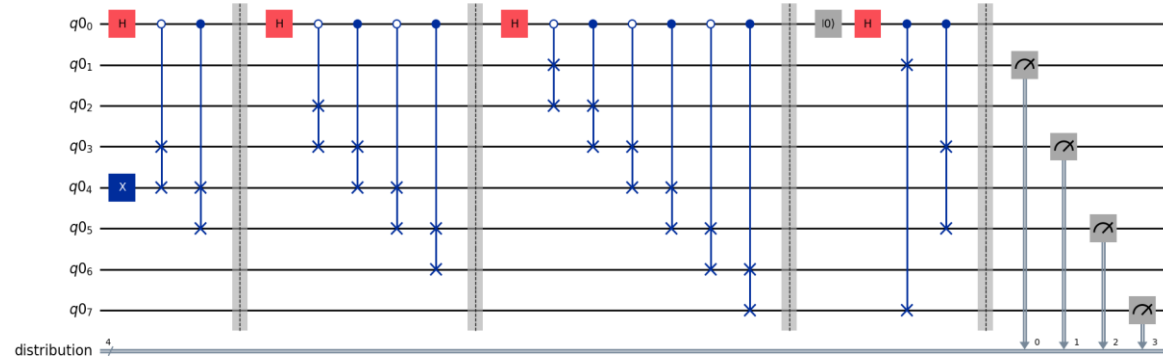


- To achieve a different distribution, probabilities must be adjusted at each level
- The figure illustrates assigning probabilities only to the rightmost quantum peg, requiring either a rotation of the "coin" qubit by a specific angle or flipping it
- In the quantum circuit, this involves modifying the quantum coin function using controlled RY rotations to bias the "coin" accordingly
- The angle of rotation is given by $2\arccos(\sqrt{1 - \frac{1}{e}})$

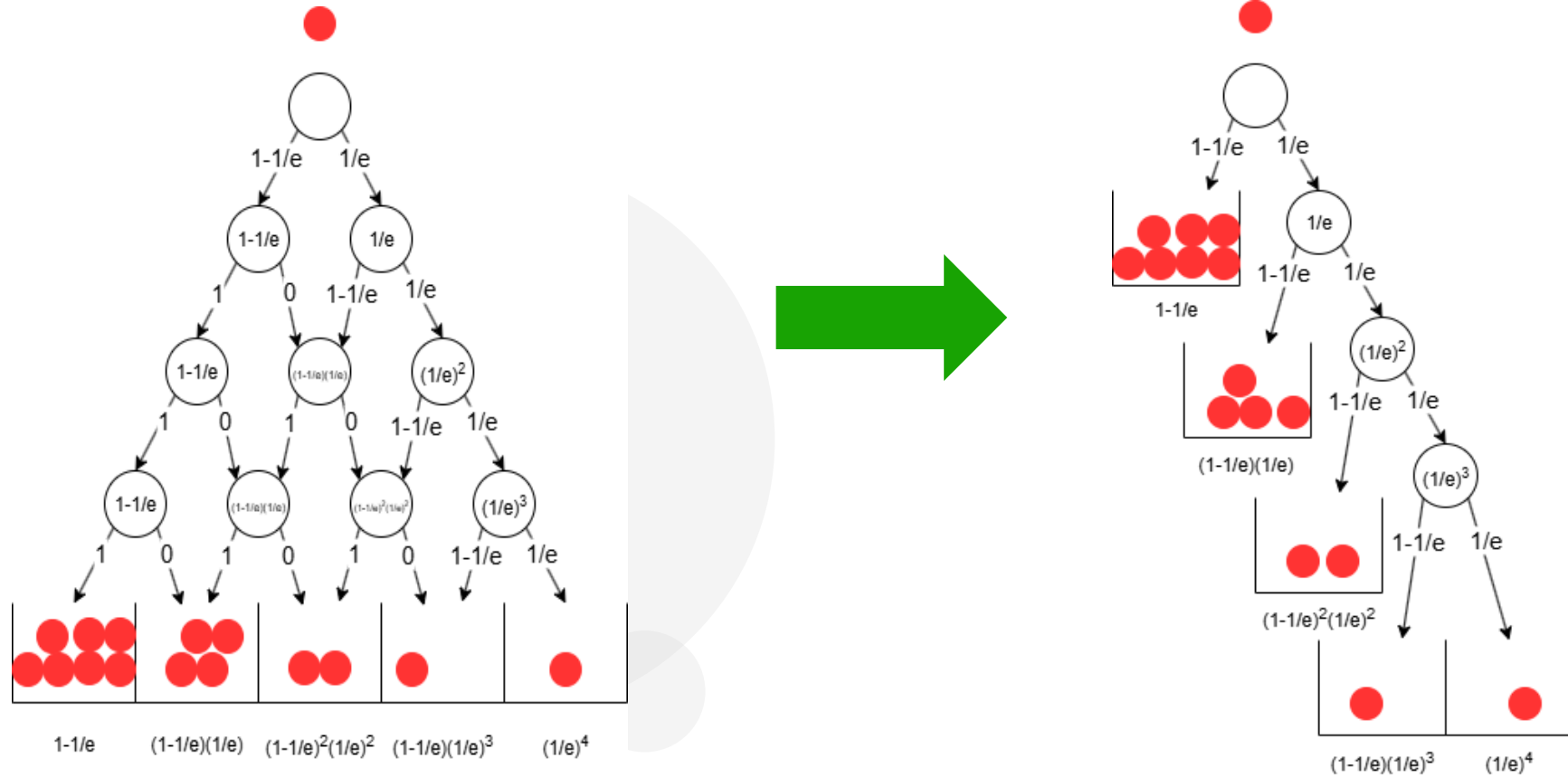


Hadamard Random Walk (bi-modal) Distribution

- The walk must be conducted in superposition to maintain the interference effect
- Alternate the control value for each CSWAP gate to simulate stepping in superposition
- Refrain from resetting the coin state to preserve interference
- Execute a final swap after all levels have been applied to ensure a symmetric distribution



Symmetric DAG => Optimal Decision Tree

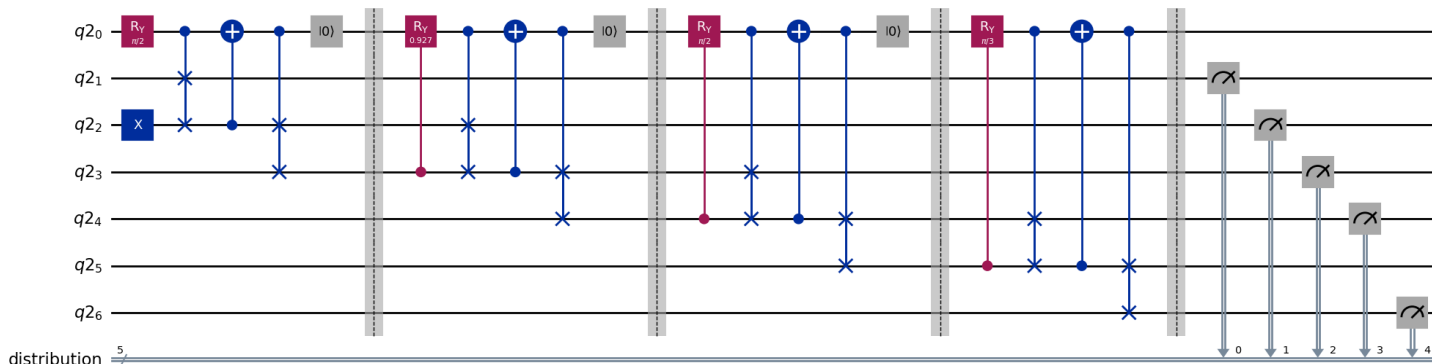


The thinking was inspired by observing the Exponential Distribution decision DAG

Optimal Decision Tree for an Arbitrary Distribution

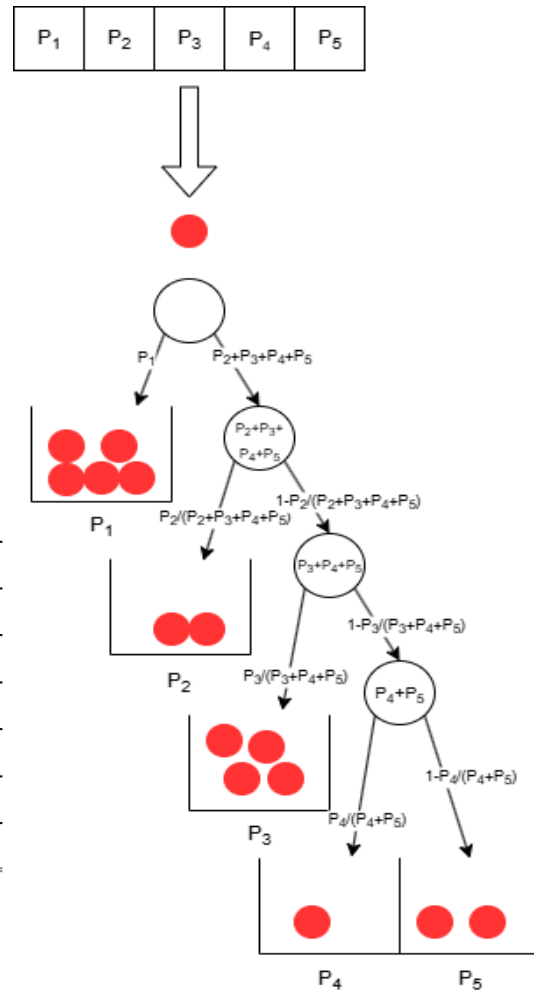
- Given a vector of $n+1$ probabilities, we can build an optimized coin function
- Quantum circuit will assure the ball reaches each tally bin with the desired probability
- The circuit resembles the one-sided look of the decision tree
- Rotation angle for level i is given by:

$$\theta_i = 2\arccos\left(\sqrt{1 - \frac{p_i}{\sum_{j=i}^{n+1} p_j}}\right)$$

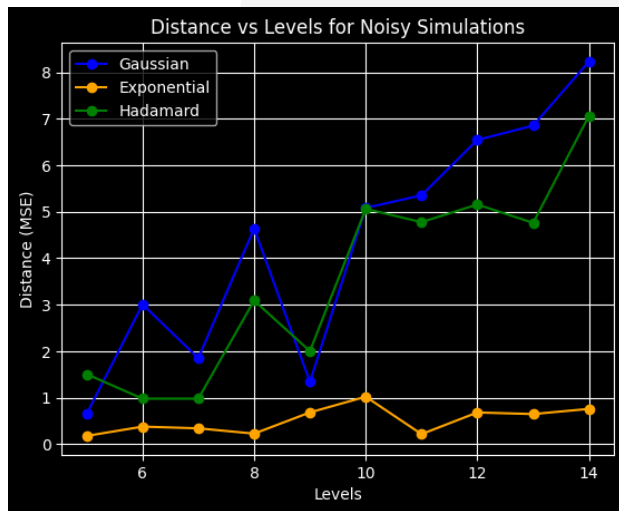
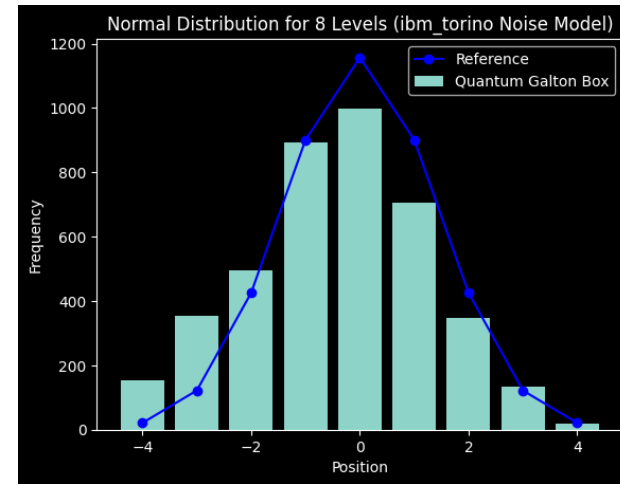
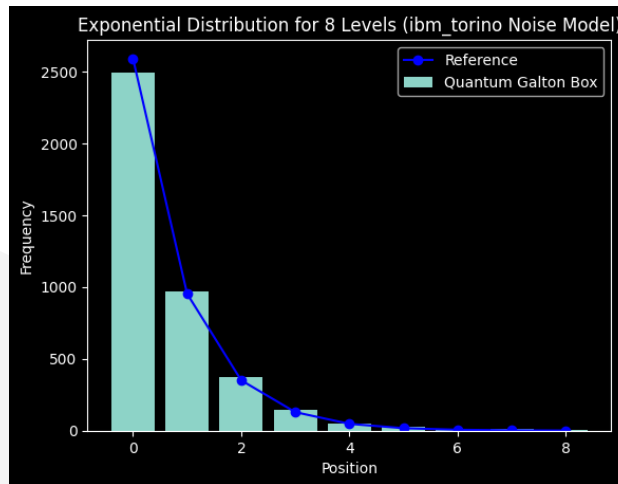
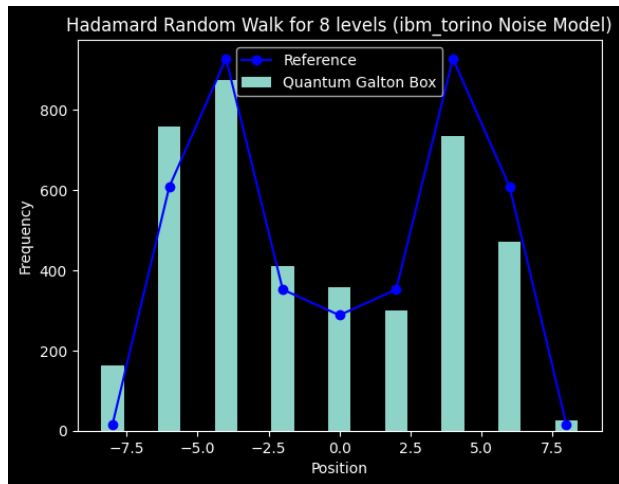


Qubits: $n + 3$

Depth: $4n = O(n)$

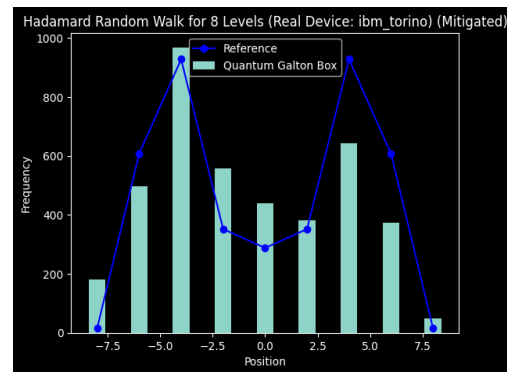
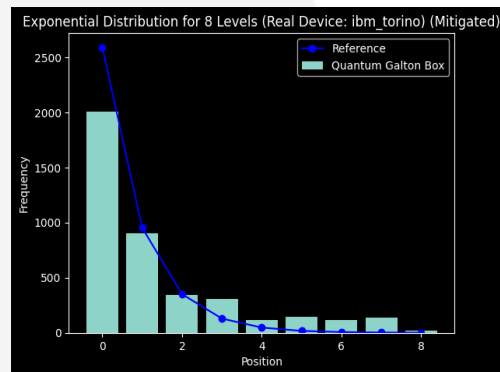
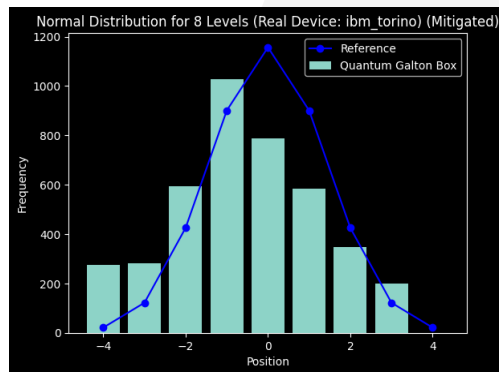
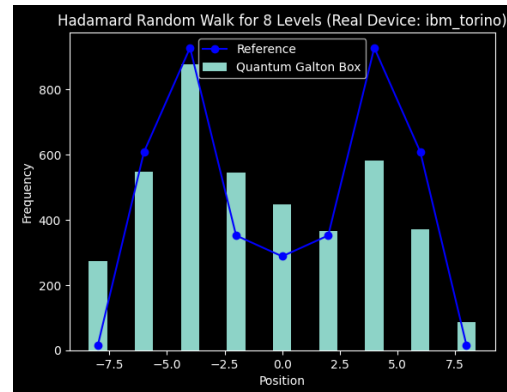
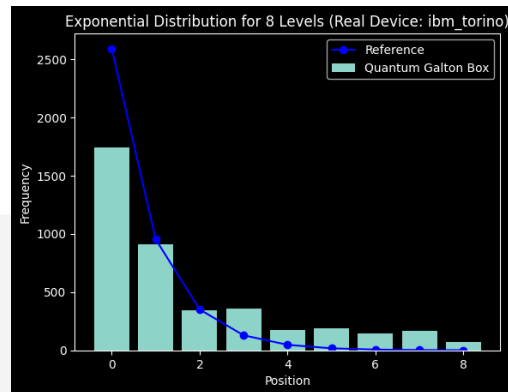
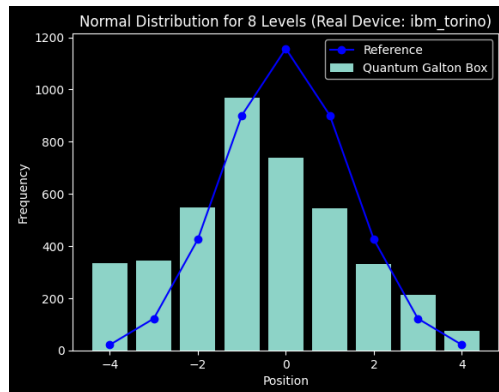


Noisy Simulations



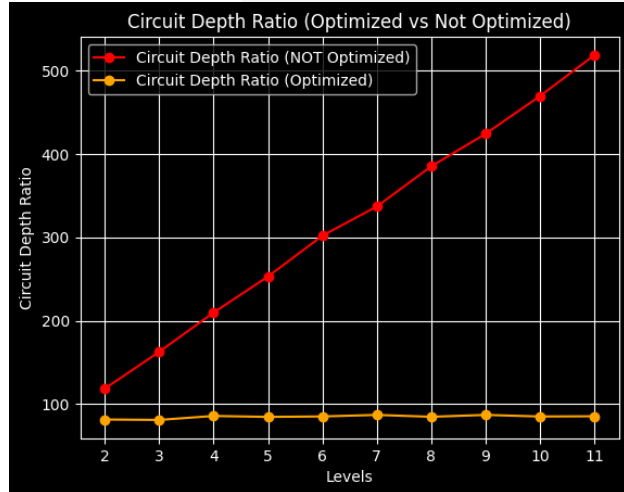
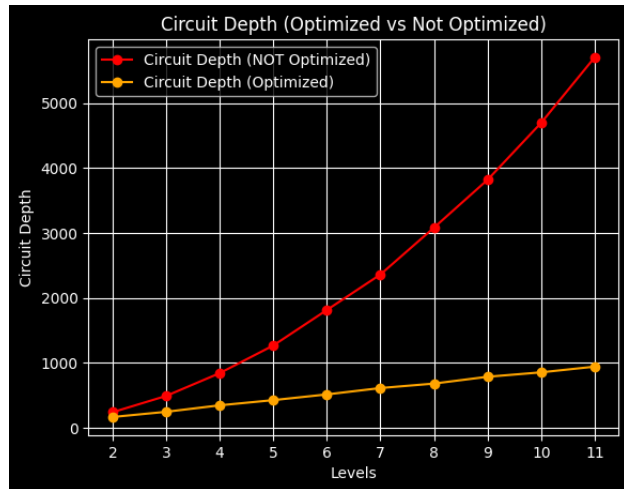
- The exponential distribution demonstrated the greatest improvement in accuracy following the Galton Board optimizations
- By decreasing the number of required qubits from $2n+2$ to $n+3$ and markedly reducing the circuit depth, the results remained sufficiently close to the reference values for all distributions despite the presence of noise
- The visual similarity of the distributions is preserved up to 14 levels with presence of noise

Real Backend Execution



- Despite large distances from the reference, the distribution shapes are identifiable
- Noise reduction using the M3 package had minimal impact
- Overall, the IBM Torino backend performed impressively!!! 🎉🎉🎉

Circuit Depth Study



Optimized circuits

Maintaining a constant depth-to-levels ratio results in a linear dependency on levels

Non-optimized circuits

A linearly increasing ratio signifies a quadratic dependency on levels

Conclusions

- Demonstrated universal distribution simulator as a superposition of Hamming Weight 1 states
- Reduced qubits needed from $2n+2$ to $n+3$
- Improved circuit depth from $O(n^2)$ to $O(n)$ ensuring resource efficiency and noise resilience
- MSE distance stayed below 5 at most levels
- Optimistic outlook for NISQ devices: execution on real backend showcased impressive results

References

1. "Universal Statistical Simulator", Mark Carney, Ben Varcoe (arXiv:2202.01735)
2. "Quantum random walks - an introductory overview", J. Kempe (arXiv:quant-ph/0303081)
3. "Scalable Mitigation of Measurement Errors on Quantum Computers", Paul D. Nation, Hwajung Kang, Neereja Sundaresan, and Jay M. Gambetta, PRX Quantum 2, 040326 (2021).