# Quantum Speedups for Computing Expectation Values and Partition Functions

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APS March Meeting 2023

# Invited talk (Breiman Lecture) at NeurIPS 2021

Do we know how to estimate the mean?

Gábor Lugosi

ICREA, Pompeu Fabra University, BSE

"Despite its long history, the subject has attracted a flurry of renewed activity. Motivated by applications in machine learning and data science, the problem has been viewed from new angles both from statistical and computational points of view."

# Scenarios in quantum computing

Expectation value of an observable

$$\langle \psi | O | \psi \rangle$$

Mean of a quantum probability oracle

$$|0\rangle \mapsto \sum_{\omega} \sqrt{p_{\omega}} |\omega\rangle |X(\omega)\rangle$$

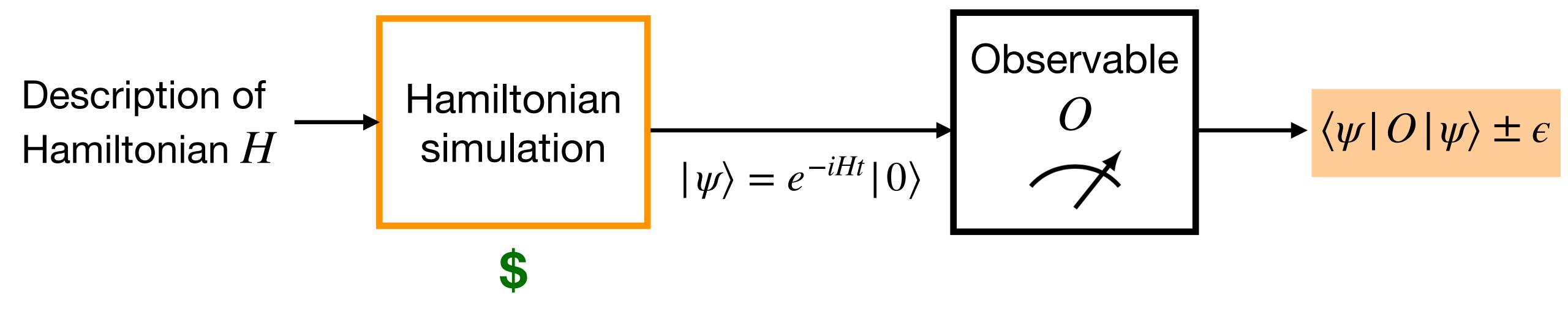
Shadow tomography

$$|\psi\rangle^{\otimes k} \to 01101... \to \{\langle \psi | O_i | \psi\rangle\}_i$$

Partition function of a Hamiltonian

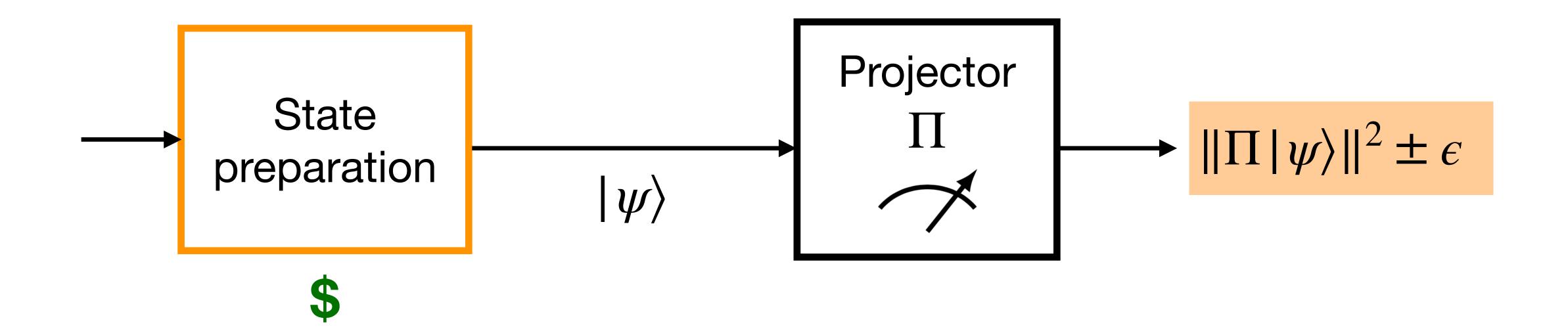
$$Z(\beta) = \operatorname{Tr}(e^{-\beta H})$$

# Minimize the use of sample data



Can we do better than measuring repeated copies of  $|\psi\rangle$ ?

# The case of projectors



Repeated measurements

$$\sim 1/\epsilon^2 \times \$$$

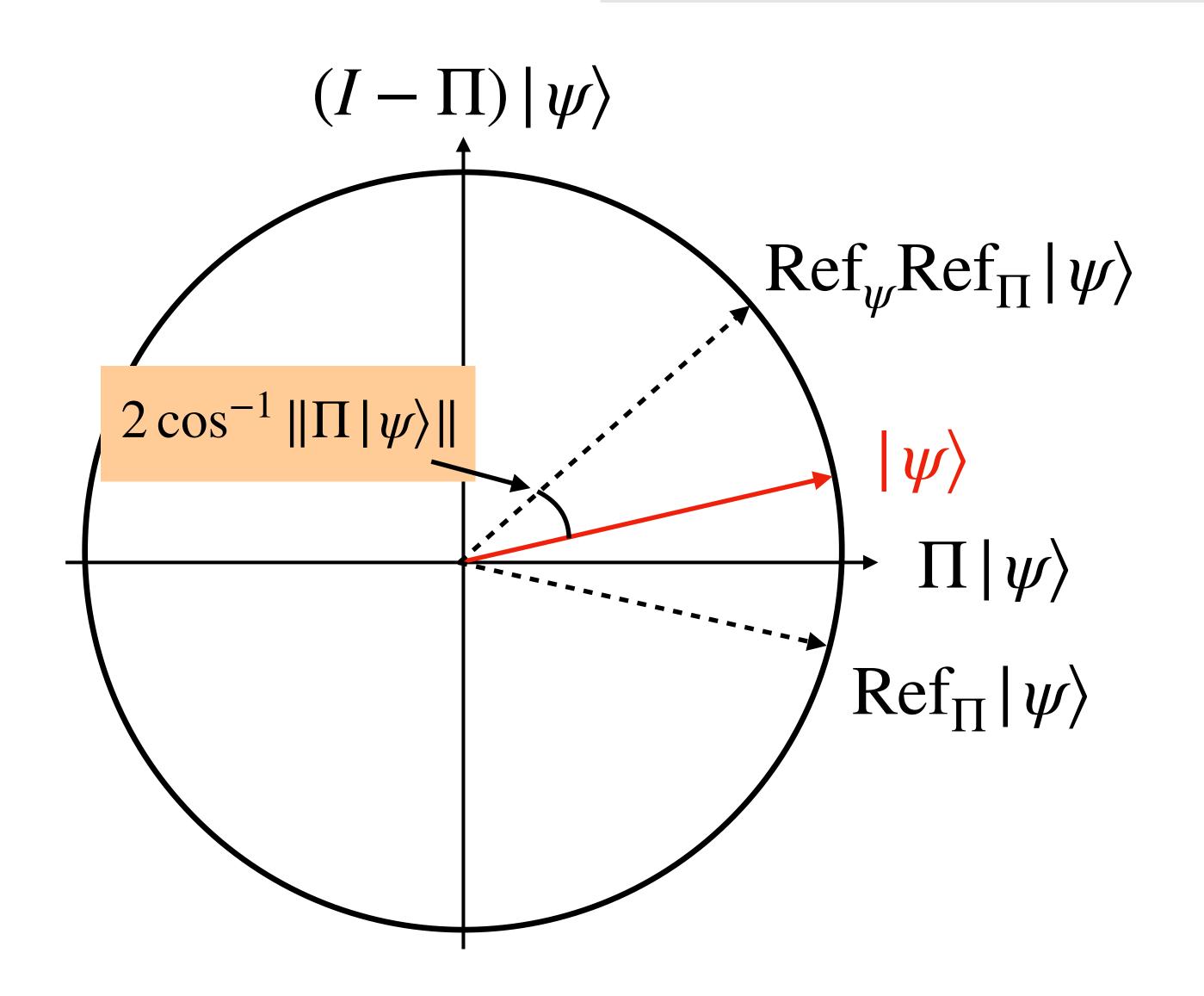
(standard quantum limit)

Quantum Phase estimation

$$\sim 1/\epsilon \times \$$$

(Heisenberg limit)

# The case of projectors



Encode  $||\Pi|\psi\rangle||$  into the rotation angle of  $R=\mathrm{Ref}_{\psi}\mathrm{Ref}_{\Pi}$ 

 $\rightarrow$  Phase estimation on R

# The case of general observables

$$O = \sum_{i} \lambda_{i} \Pi_{i}$$

Can estimate  $\langle \psi | O | \psi \rangle$  in time

$$\sim |O|/\epsilon \times \$$$

Can we do better?

### Classical Mean estimation

If second moment exists, the error scales with the variance:

$$\sigma^2 = \langle \psi | O^2 | \psi \rangle - \langle \psi | O | \psi \rangle^2$$

#### Repeated measurements

Quantum Phase estimation

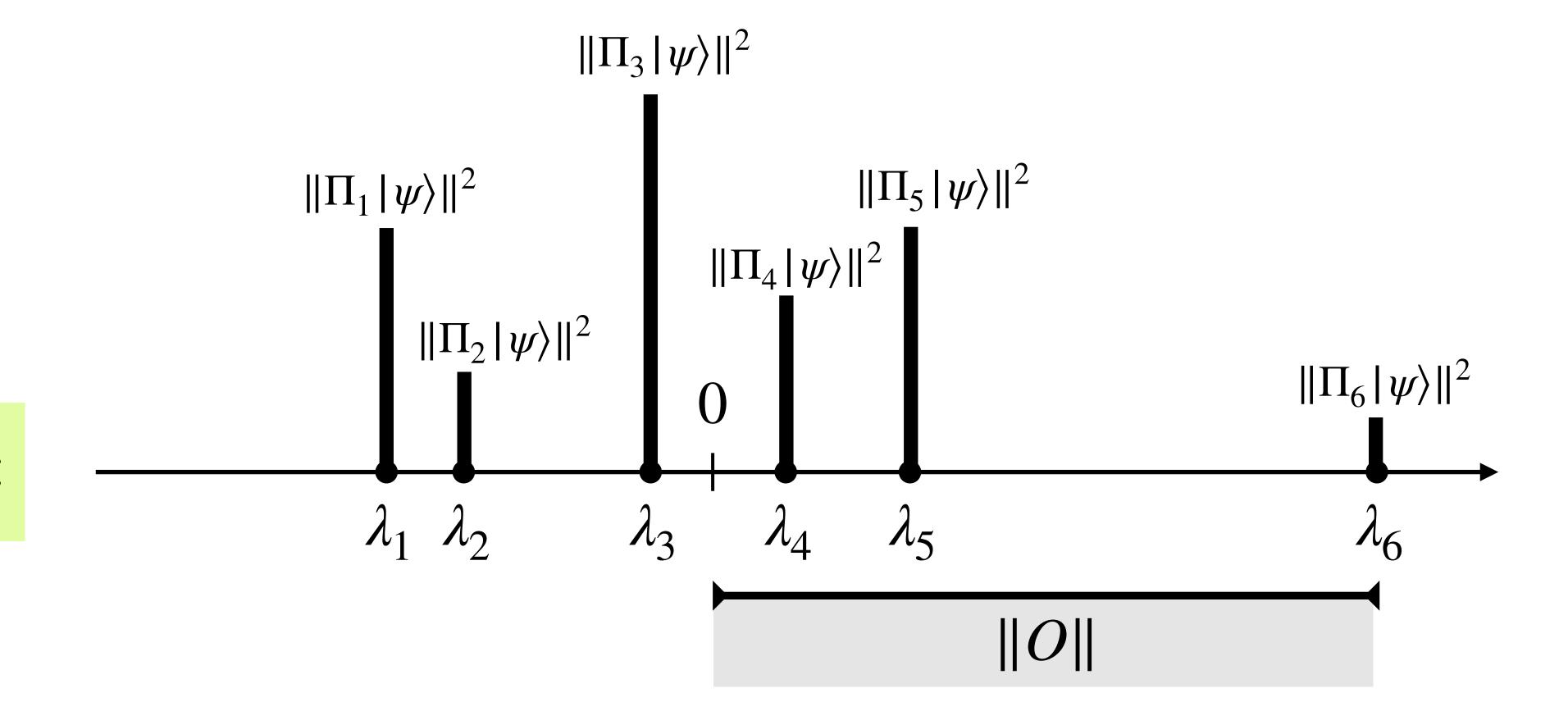
$$\sim (\sigma/\epsilon)^2 \times \$$$
 Incomparable

$$\sim ||O||/\epsilon \times$$
\$

(Chebyshev inequality)

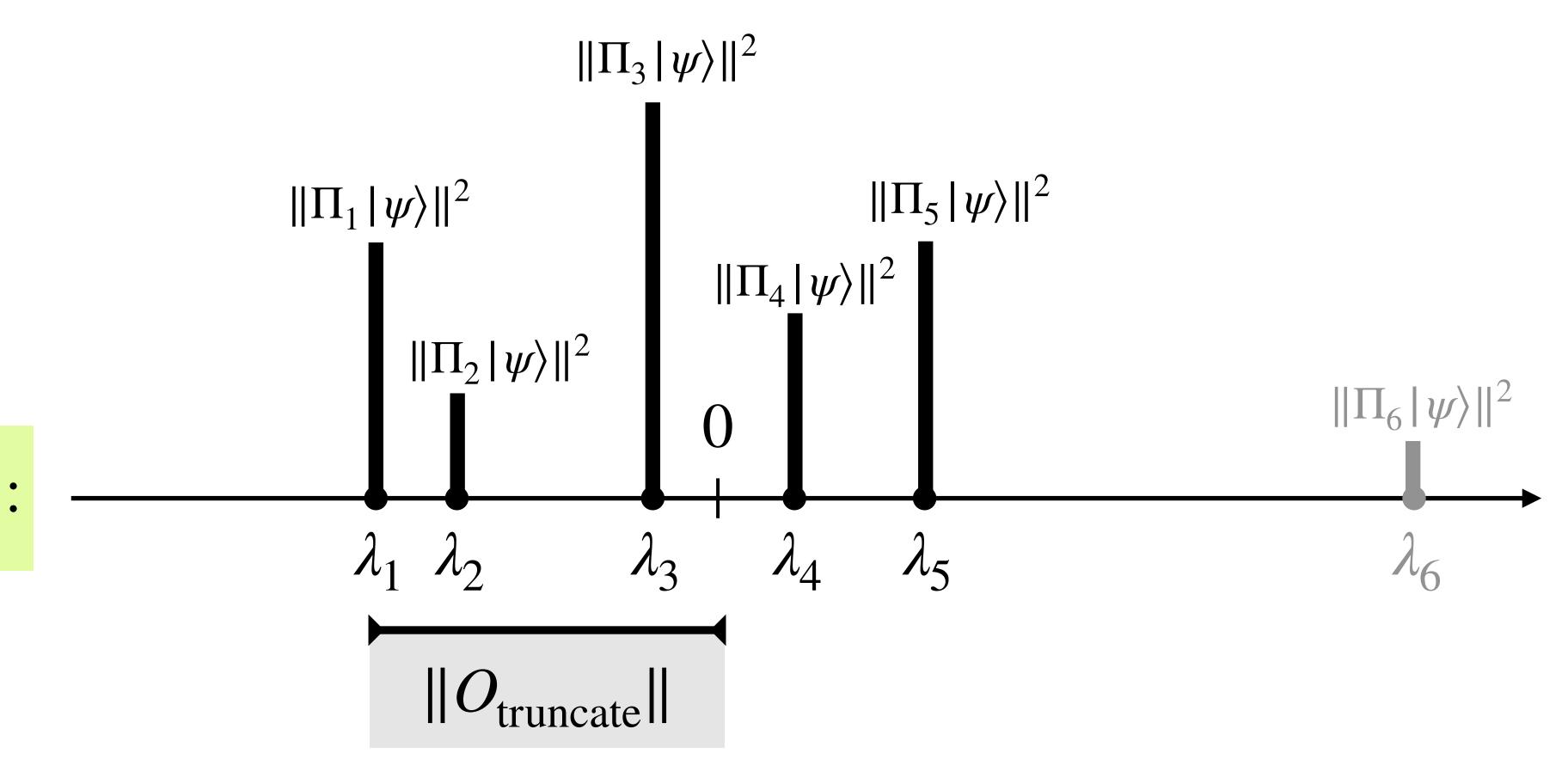
Penalized by outliers in the spectrum of O

## Outliers



$$\langle \psi | O | \psi \rangle = \sum_{i} \lambda_{i} \cdot ||\Pi_{i}|\psi\rangle||^{2}$$

# Truncated expectation



Spectrum( $O_{\text{truncate}}$ ):

$$\langle \psi | O | \psi \rangle = \langle \psi | O_{\text{truncate}} | \psi \rangle \pm \epsilon/2$$

# Optimal quantum estimator

Step 1: identify outliers by quantile estimation (amplitude amplification)

Step 2: estimate  $\langle \psi | O_{\mathrm{truncate}} | \psi \rangle$  (phase estimation)

Balance the cost of each step to

$$\sim \sigma/\epsilon \times \$$$

Full quadratic speedup over classical concentration inequalities

## Multivariate estimator

Estimator for d observables  $\langle \psi | O_1 | \psi \rangle, ..., \langle \psi | O_d | \psi \rangle$ 

Classical estimators

At most log(d) overhead

Quantum estimators

d overhead?

(reuse same samples for all estimates)

No "parallel" phase estimation?

## Multivariate estimator

Estimator for d observables  $\langle \psi | O_1 | \psi \rangle, ..., \langle \psi | O_d | \psi \rangle$ 

Average along a direction  $u \in \mathbb{R}^d$ 

Commuting observables

Non-commuting observables

$$u \mapsto u_1 \cdot \langle \psi | O_1 | \psi \rangle + \dots + u_d \cdot \langle \psi | O_d | \psi \rangle$$

$$u \mapsto \langle \psi | e^{-iu_1O_1}...e^{-iu_dO_d} | \psi \rangle$$

Quantum gradient estimation

(variant of Phase estimation)

Toesn't scale with variance

## Multivariate estimator

Estimator for d observables  $\langle \psi | O_1 | \psi \rangle, ..., \langle \psi | O_d | \psi \rangle$ 

Classical estimators

At most log(1/d) overhead

Quantum estimators

 $\sqrt{d}$  overhead

(reuse same samples for all estimates)

Limited speedup in high-dimension

### Partition functions

$$H: \Omega \rightarrow \{0,1,\ldots,n\}$$

Partition function: 
$$Z(\beta) = Tr(e^{-\beta H})$$

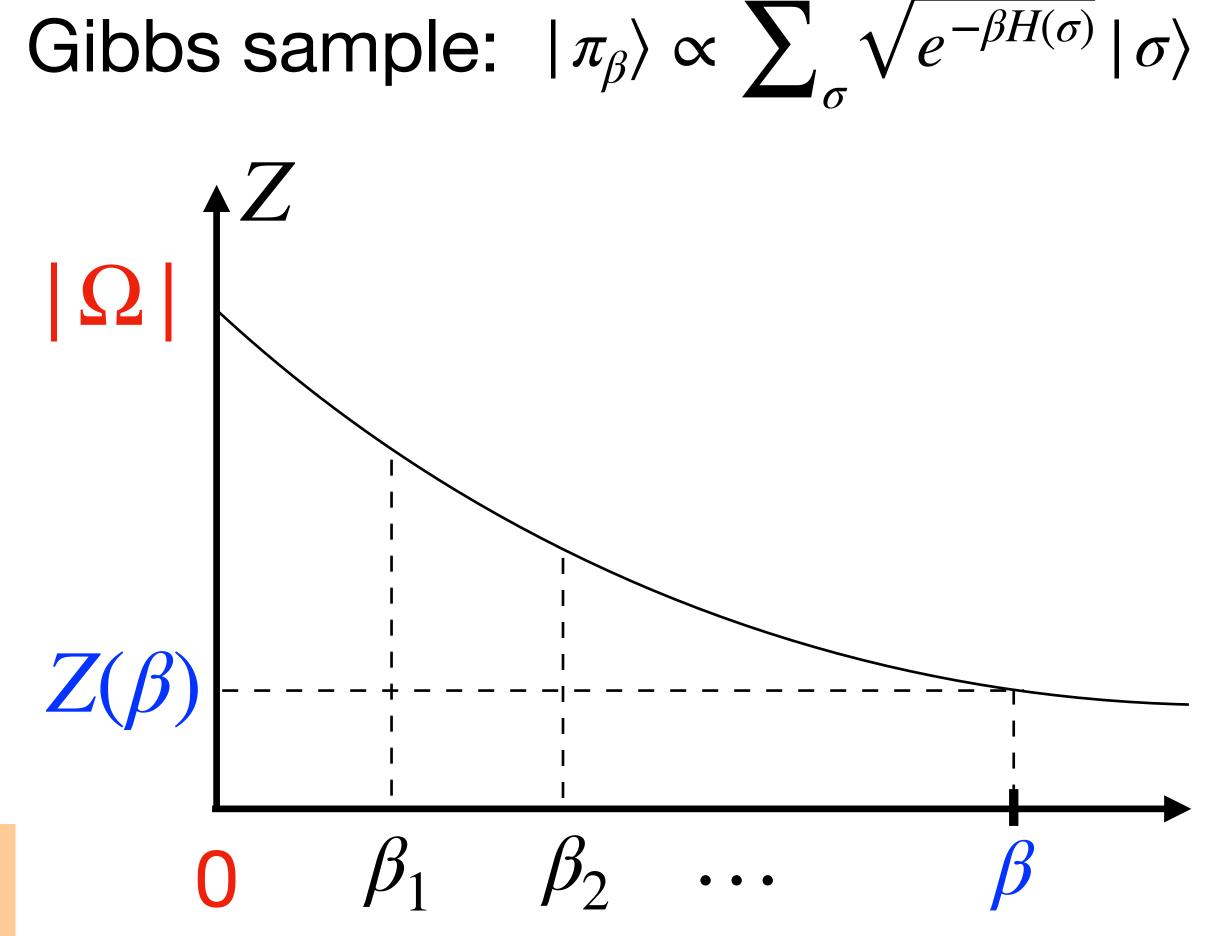
Naive estimator

$$Z(\beta) = |\Omega| \cdot \langle \pi_0 | e^{-\beta H} | \pi_0 \rangle$$

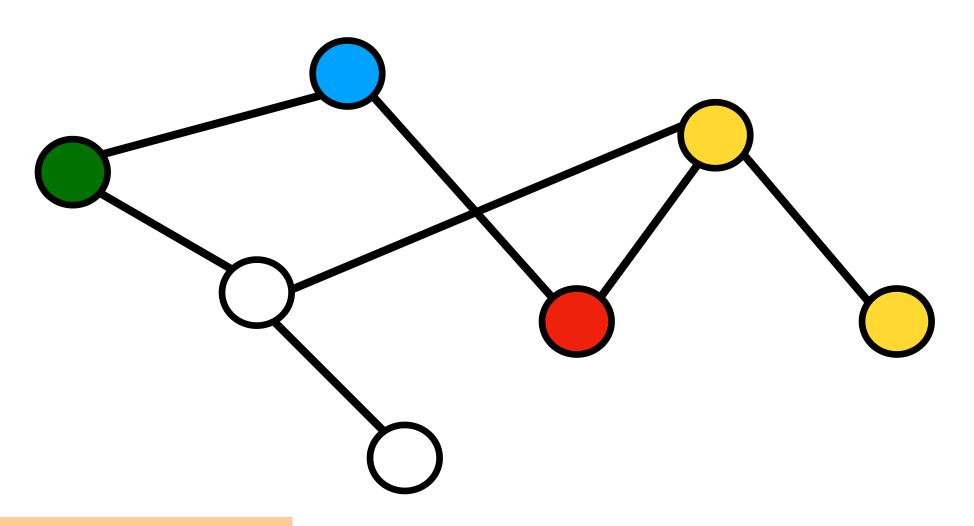
Slowly-evolving estimators

$$Z(\beta_{k+1}) = Z(\beta_k) \cdot \langle \pi_{\beta_k} | e^{-(\beta_{k+1} - \beta_k)H} | \pi_{\beta_k} \rangle$$

Exponentially smaller variance



# Example: Potts model



H(coloring) = #monochromatic edges

#### Classical estimators

$$\sim \frac{(\text{#vertices})^2}{\epsilon^2}$$

#### Quantum estimators

$$\sim \frac{(\text{#vertices})^{5/4}}{\epsilon}$$

Szegedy quantum walk

- + Quantum simulated annealing
- + Unbiased quantum estimators

### Future directions

Quantum estimators with new features (robustness, differential privacy, ...)

• Optimal variance-scaling (non-commuting observables, shadow tomography, ...)

• Full quadratic speedup for estimating (classical) partition functions

# Further readings

#### Classical estimators

- Lugosi. https://slideslive.com/38969196/do-we-know-how-to-estimate-the-mean. NeurlPS, 2021.
- Lugosi, Mendelson. "Mean Estimation and Regression Under Heavy-Tailed Distributions: A Survey". FoCM, 2019.

#### Univariate quantum estimators

- H. "Quantum Sub-Gaussian Mean Estimator". ESA, 2021.
- Knill, Ortiz, Somma. "Optimal quantum measurements of expectation values of observables". PRA, 2007.
- Kothari, O'Donnell. "Mean Estimation when You Have the Source Code; Or, Quantum Monte Carlo Methods". SODA, 2023.
- Rall. "Quantum algorithms for estimating physical quantities using block encodings". PRA, 2021.

#### Multivariate quantum estimators

- Cornelissen, H., Jerbi. "Near-Optimal Quantum Algorithms for Multivariate Mean Estimation". STOC, 2022.
- Huggins et al. "Nearly Optimal Quantum Algorithm for Estimating Multiple Expectation Values". PRL, 2022.

#### Partition function estimators

- Cornelissen, H. "A Sublinear-Time Quantum Algorithm for Approximating Partition Functions". SODA, 2023.
- Harrow, Wei. "Adaptive Quantum Simulated Annealing for Bayesian Inference and Estimating Partition Functions". SODA, 2020.
- Montanaro. "Quantum Speedup of Monte Carlo Methods". Proc. R. Soc. A, 2015.