Quantum Speed-Up of Estimating Partition Functions

Chen-Fu Chiang

School of Electrical Engineering and Computer Science
University of Central Florida
Orlando

cchiang@eecs.ucf.edu

Joint work with

- Pawel Wocjan (University of Central Florida)
- Daniel Nagaj (Slovak Academy of Sciences)
- Anura Abeyesinghe (University of Central Florida)

this work has been supported by the National Science Foundation grants CCF-0726771 and CCF-0746600

Content

- Partition Function, FPRAS and Simulated Annealing
- Classical Algorithm and Its Complexity
- Quantum Algorithm and the Speed-up
- Summary and Related Articles

Estimating Partition Functions

- let Ω be a set whose elements x correspond the states of some physical system
- let $E: \Omega \to \mathbb{R}$ denote the energy function, assigning each state x its energy E(x)
- given the desired (inverse) temperature β , the task is to estimate the partition function $Z(\beta)$

$$Z(\beta) = \sum_{x \in \Omega} e^{-\beta E(x)}$$

Computational Complexity

- the problem of estimating $Z(\beta)$ with high degree of accuracy for general $E:\Omega\to\mathbb{R}$ and high β is #P-hard (eg. 3-SAT with E(x) as number of violated clauses.)
- It is unlikely that there are efficient (classical and quantum) algorithms for this task

FPRAS

- we consider fully polynomial randomized approximation schemes (FPRAS)
- a FPRAS
 - ullet outputs a random number \hat{Z} satisfying

$$\Pr\left((1-\epsilon)Z(\beta) \le \hat{Z} \le (1+\epsilon)Z(\beta)\right) \ge 3/4$$

where $\epsilon \in (0,1)$ determines the desired accuracy

• runs in time polynomial in problem size (that is $\log |\Omega|$) and $1/\epsilon$

Simulated Annealing

- choose a cooling schedule $\beta_0 < \beta_1 < \cdots < \beta_\ell$ with $\beta_0 = 0$ and $\beta_\ell = \beta$
- express the desired quantity as a telescoping product

$$Z(\beta) = \frac{Z(\beta_{\ell})}{Z(\beta_{\ell-1})} \cdot \frac{Z(\beta_{\ell-1})}{Z(\beta_{\ell-2})} \cdots \frac{Z(\beta_1)}{Z(\beta_0)} \cdot Z(\beta_0)$$

- observe that $Z(\beta_0)$ is trivial since $Z(\beta_0) = |\Omega|$
- \blacksquare \Rightarrow estimate the ratios $\alpha_i := Z(\beta_{i+1})/Z(\beta_i)$

Estimation via Boltzmann Sampling I

• denote by $\pi_i = (\pi_i(x) : x \in \Omega)$ the Boltzmann distribution at inverse temperature β_i

$$\pi_i(x) = \frac{e^{-\beta_i E(x)}}{Z(\beta_i)}$$

- ullet assume we can sample from π_i
- assume we can find a short cooling schedule so that each ratio $\alpha_i := Z(\beta_{i+1})/Z(\beta_i)$ is bounded from below by a constant, say 1/2
- ullet by Chebyshev inequality it suffices to take $O(1/\epsilon^2)$ samples $\sim \pi_i$ to estimate α_i

Estimation via Boltzmann Sampling II

- let $X_i \sim \pi_i$ (that is $P(X_i = \sigma) = \pi_i(\sigma)$)
- let $\Delta \beta_i = \beta_{i+1} \beta_i$
- define a new random variable

$$Y_i = e^{-\Delta \beta_i E(X_i)}$$

• the expected value $\mathbf{E}(Y_i)$ is equal to

$$\sum_{x \in \Omega} \pi_i(x) e^{-\Delta \beta_i E(x)} = \sum_{x \in \Omega} \frac{e^{-\beta_i E(x)}}{Z(\beta_i)} e^{(-\beta_{i+1} + \beta_i) E(x)} = \alpha_i$$

 $ightharpoonup Y_i$ is an unbiased estimator for α_i

Estimation via Boltzmann Sampling III

- draw $O(\ell/\epsilon^2)$ samples of X_i and compute the mean \bar{Y}_i
- ullet the random variable $\bar{Y}=\bar{Y}_0\bar{Y}_1\cdots\bar{Y}_\ell$ satisfies

$$\Pr\left((1-\epsilon)\alpha < \bar{Y} < (1+\epsilon)\alpha\right) \ge 7/8$$

where $\alpha = \alpha_0 \alpha_1 \cdots \alpha_\ell$

ightharpoonup \Rightarrow the total number of samples is

$$O\left(\ell^2/\epsilon^2\right)$$

Sampling with Markov Chains

- ullet in general, we are not able to sample directly from π_i
- for some $E:\Omega\to\mathbb{R}$, we can construct a Markov chain P_i such that
 - its stationary distribution is equal to π_i
 - ullet its spectral gap δ is large
- ightharpoonup \Rightarrow we simulate

$$\tilde{O}(1/\delta)$$

steps of P_i to obtain one sample from $\tilde{\pi}_i$, which is sufficiently close to π_i

Quantum Walk

• the quantum walk $W(P_i)$ is a unitary such that its unique eigenvector with eigenvalue 1 is

$$|\pi_i\rangle = \sum_{x \in \Omega} \sqrt{\pi_i(x)} |x\rangle$$

 \blacksquare $|\pi_i\rangle$ is a coherent version of the limiting distribution π_i

Quadratic Relation

• the phase gap Δ of $W(P_i)$ is

 $\min\{|\varphi|: e^{i\varphi} \text{ is an eigenvalue of } W(P_i), e^{i\varphi} \neq 1\}$

the quadratic relation between the phase and spectral gaps

$$\Delta > \sqrt{\delta}$$

is at the heart of quantum speed-ups of many search problems

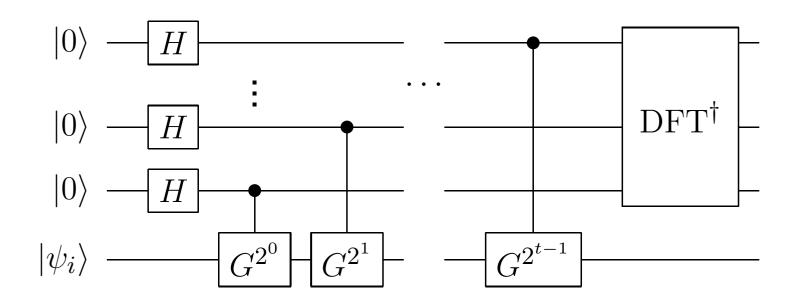
• this makes it possible to realize the $2|\pi_i\rangle\langle\pi_i|-I$ by invoking $W(P_i)$ $O(\frac{1}{\sqrt{\delta}})$ times.

Structure of the Quantum Algorithm

$$|\pi_0\rangle$$
 — $\tilde{\alpha}_0$ — $|\pi_0\rangle$ — $|\tilde{\pi}_1\rangle$ — $|\tilde{\alpha}_1|$ —

$$|\pi_0\rangle \to |\tilde{\pi}_1\rangle \to \cdots \to |\tilde{\pi}_{\ell-1}\rangle - \tilde{\alpha}_{\ell-1}|$$

Quantum Estimation of the Ratios



Preparation of Quantum Samples I

• the fact that the ratios α_i are bounded from below by 1/2 implies

$$|\langle \pi_i | \pi_{i+1} \rangle|^2 \ge \frac{1}{2}$$

 \implies we can drive $|\pi_i\rangle$ to $|\tilde{\pi}_{i+1}\rangle$ by applying $W(P_i)$ and $W(P_{i+1})$

$$\tilde{O}\left(\frac{1}{\sqrt{\delta}}\right)$$

times

• this is based on Grover's $\frac{\pi}{3}$ -fixed point search

Preparation of Quantum Samples II

• starting from $|\pi_0\rangle$ (uniform superposition), we can prepare any $|\tilde{\pi}_i\rangle$ by

$$|\pi_0\rangle \to |\tilde{\pi}_1\rangle \to \cdots \to |\tilde{\pi}_i\rangle \to \cdots \to |\tilde{\pi}_{\ell-1}\rangle$$

 \blacksquare \Rightarrow it suffices to apply operators in $\{W(P_k): k=0,\ldots,i\}$

$$\tilde{O}\left(\frac{i}{\sqrt{\delta}}\right)$$

times

• the complexity of preparing $|\tilde{\pi}_0\rangle$, ..., and $|\tilde{\pi}_{\ell-1}\rangle$ is

$$\tilde{O}\left(\frac{\ell^2}{\sqrt{\delta}}\right)$$

Quantum Estimation of the Ratios I

ullet let A_i be the observable

$$A_i = \sum_{x \in \Omega} e^{-\Delta \beta_i E(x)} |x\rangle \langle x|$$

we have

$$\langle \pi_i | A_i | \pi_i \rangle = \alpha_i$$

where

$$|\pi_i\rangle = \sum_{x \in \Omega} \sqrt{\pi_i(x)} |x\rangle$$

Quantum Estimation of the Ratios II

let

$$V_i := \sum_{x \in \Omega} |x\rangle \langle x| \otimes \begin{pmatrix} \sqrt{e^{-\Delta\beta_i E(x)}} & \sqrt{1 - e^{-\Delta\beta_i E(x)}} \\ -\sqrt{1 - e^{-\Delta\beta_i E(x)}} & \sqrt{e^{-\Delta\beta_i E(x)}} \end{pmatrix}$$

let

$$|\psi_i\rangle = V_i \Big(|\pi_i\rangle \otimes |0\rangle\Big)$$
 and $\Gamma := I \otimes |0\rangle\langle 0|$

ightharpoonup \Rightarrow we have

$$\langle \psi_i | \Gamma | \psi_i \rangle = \langle \pi_i | A_i | \pi_i \rangle$$

$$= \alpha_i$$

Quantum Estimation of the Ratios III

• we obtain a random variable Q_i with

$$\Pr\left(\left(1 - \frac{\epsilon}{2\ell}\right)\alpha_i \le Q_i \le \left(1 + \frac{\epsilon}{2\ell}\right)\alpha_i\right) \ge 1 - \frac{1}{8\ell}$$

by applying quantum phase estimation to

$$G_i = (2|\psi_i\rangle\langle\psi_i) - I)(2\Gamma - I)$$

ullet to achieve the desired accuracy, we have to apply G_i

$$\tilde{O}\left(\frac{\ell}{\epsilon}\right)$$
 while G_i invokes $\tilde{O}(1/\sqrt{\delta})$ Walk operator $W(P_i)$.

Quantum Estimation of the Ratios IV

- ullet consider the random variable $Q_0Q_1\cdots Q_{\ell-1}$
- ightharpoonup \Rightarrow we have

$$\Pr\left((1-\epsilon)\alpha \le Q \le (1+\epsilon)\alpha\right) \ge \frac{7}{8}$$

- the success probability decreases to $\geq 3/4$ due to imperfections ($|\tilde{\pi}_i\rangle$ and $2|\tilde{\pi}_i\rangle\langle\tilde{\pi}_i|-I$)
- to obtain the desired accuracy, it suffices to apply operators in $\{W(P_k): k=0,\ldots,\ell-1\}$

$$O\left(\frac{\ell^2}{\sqrt{\delta}\epsilon}\right)$$

times

Summary: Quantum Speed-Up

classical complexity

$$\tilde{O}\left(\ell^2/\left(\delta\epsilon^2\right)\right)$$

quantum complexity

$$\tilde{O}\left(\ell^2/\left(\sqrt{\delta}\epsilon\right)\right)$$

- $1/\delta \to 1/\sqrt{\delta}$ is due to the quadratic relation between the spectral gaps of P_i and the phase gaps of the corresponding quantum walks $W(P_i)$
- $\epsilon^2 \to \epsilon$ is due to quantum estimation of expected values of observables

Future Research

- improving upon Chebyshev sampling on a quantum computer?
- quantum speed-up of
 - estimating permanents of matrices with non-negative entries?
 - quantum speed-up of estimating the volume of a convex polytope?
 - quantum speed-up of other classical approximation algorithms?
- estimating partition functions of quantum Hamiltonians

Related Articles

- Szegedy, Spectra of Quantized Walks and a $\sqrt{\delta \epsilon}$ rule, 2004
- Magniez, Nayak, Roland, Santha, Search via Quantum Walk, 2006
- Santha, Quantum Walk Based Search Algorithms, 2008 (overview article)
- Somma, Boixo, Barnum, Knill, Quantum Simulations of Classical Annealing Processes, 2008
- Wocjan, Abeyesinghe, Speed-Up via Quantum Sampling, 2008
- C., Nagaj, Wocjan, An Efficient Circuit for Quantum Update Rule, 2009