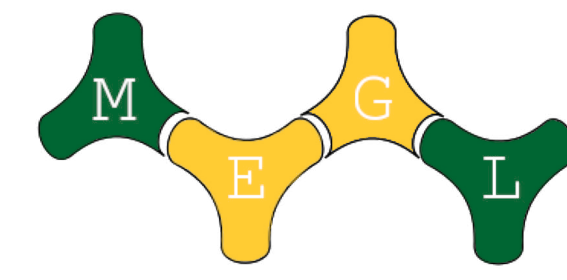


Quantum Monte Carlo Methods and Negative-Sign Problem

Raghu Guggilam, Mark Dubynskyi, Anthony Pizzimenti, Dr. Michael Jarret-Baume



Mason Experimental Geometry Lab



December 1st, 2023

Introduction

Quantum computing is a type of computing that uses quantum phenomena to perform operations on data. Unlike classical computers which use bits (0s and 1s) for processing, quantum computers use quantum bits, which can exist in multiple states simultaneously. This allows them to solve problems much faster than traditional computers.

We mostly focus on the Negative Sign Problem. The Negative Sign problem is a numerical stability issue resulting in inefficient statistical sampling.

Some Definitions

Definition (Markov Chains)

Markov chains are mathematical models used to predict a system's future behaviour based on its current state and not its past history.

Mathematically, if X_n represents the state of the Markov chain at step n , the Markov property can be written as: $P(X_{n+1} = x | X_1 = x_1, X_2 = x_2, \dots, X_n = x_n) = P(X_{n+1} = x | X_n = x_n)$

Definition (Quantum Monte Carlo)

Quantum Monte Carlo (QMC) methods are a set of computational algorithms used to evaluate complex integrals in high-dimensional spaces, where traditional numerical methods are ineffective.

These methods use stochastic sampling techniques, drawing on concepts from probability and statistics, to estimate the value of integrals.

Definition (Hoeffding's Inequality)

This is a powerful tool in the analysis of random sampling methods, including QMC, providing a mathematical foundation for understanding and controlling the errors in stochastic estimation process.

Suppose X_1, X_2, \dots, X_n are independent random variables, each bounded by an interval $[a_i, b_i]$. Let $X = 1/n(X_1 + X_2 + \dots + X_n)$ be the sample mean, and $E[\bar{X}]$ be the expected value of \bar{X} .

Hoeffding's Inequality states that for any $t > 0$:

$$P(|\bar{X} - E[\bar{X}]| \geq t) \leq 2 \exp\left(-\frac{2n^2 t^2}{\sum_{i=1}^n (b_i - a_i)^2}\right)$$

Ising Model & Metropolis Hastings

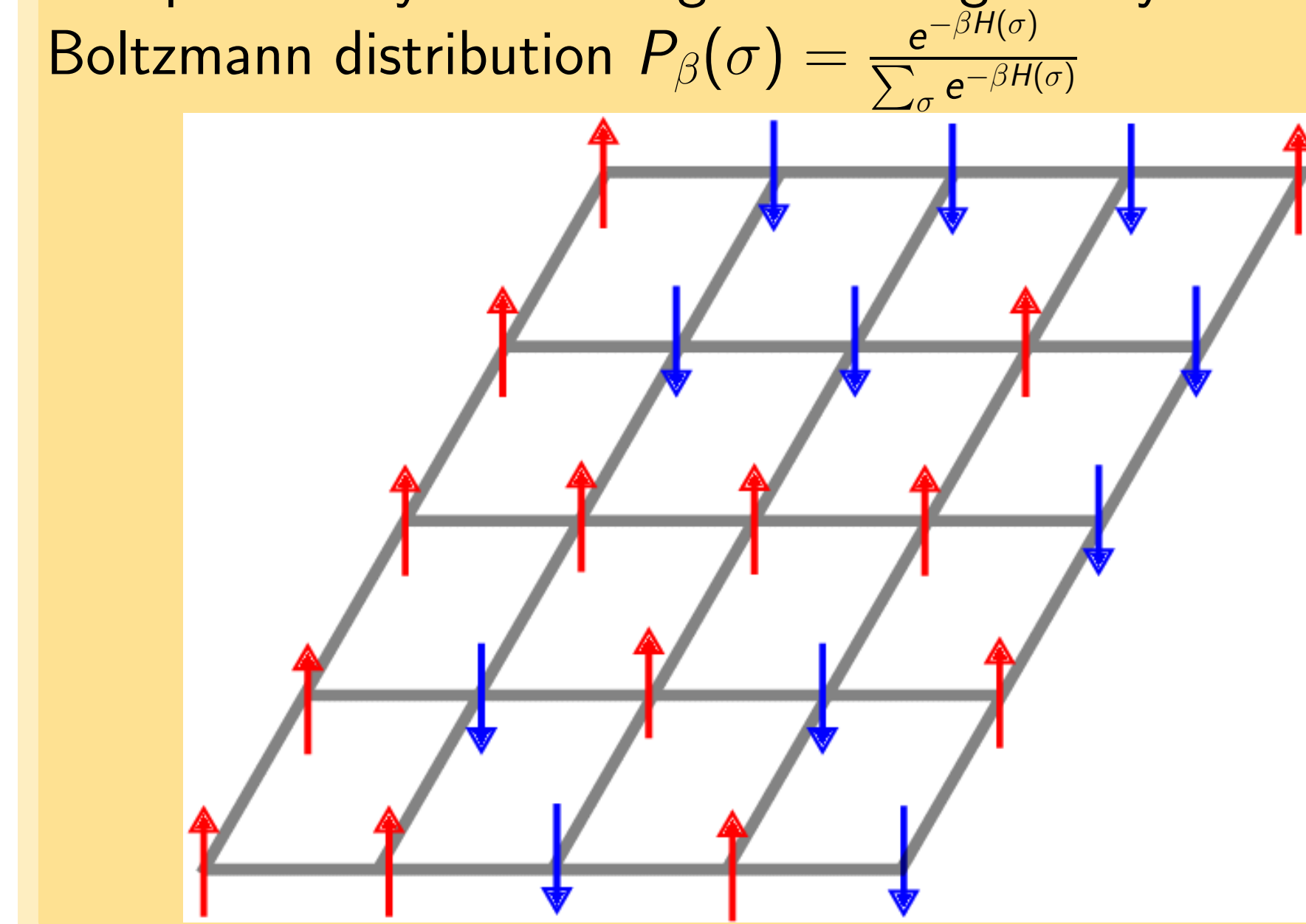
The Ising model is a grid-based mathematical framework used to study how individual elements, called spins, interact with their neighbours. Each spin can be either up (+1) or down (-1). The model calculates how these spins align or oppose each other under various conditions.

The Hamiltonian of the system is given by

$$H(\sigma) = -\sum_{\langle ij \rangle} J_{ij} \sigma_i \sigma_j - \mu \sum_j h_j \sigma_j$$

J represents the interaction strength, σ_i and σ_j are the spin values, and h is the external magnetic field.

The probability of a configuration is given by the Boltzmann distribution $P_\beta(\sigma) = \frac{e^{-\beta H(\sigma)}}{\sum_\sigma e^{-\beta H(\sigma)}}$



Negative Sign Problem

The negative sign problem is a computational issue encountered primarily in simulations that involve summation or integration over a large number of terms, where these terms can have both positive and negative values.

When performing a Monte Carlo simulation, we compute expectation value of an observable Q :

$$\begin{aligned} \langle Q \rangle &= \frac{\sum_C |w(C)| \text{sign}(C) Q(C)}{\sum_C |w(C)|} \\ &= \frac{\sum_C |w(C)| \text{sign}(C) Q(C) / \sum_C |w(C)|}{\sum_C |w(C)| \text{sign}(C) / \sum_C |w(C)|} \\ &= \frac{\langle \text{sign}(C) Q(C) \rangle_{MC}}{\langle \text{sign}(C) \rangle_{MC}} \\ &= \frac{\sum_C |w(C)| Q(C)}{\sum_C |w(C)|} = Z \end{aligned}$$

The sign-problem manifests as a cancellation of positive and negative contributions in the partition function, making statistical sampling inefficient.

The Metropolis-Hastings algorithm is a Markov Chain Monte Carlo method used to sample from complex probability distributions.

Algorithm Metropolis-Hastings Algorithm for Ising Model

- 1: Initialize a configuration σ
- 2: **for** $t = 1$ to T **do**
- 3: Generate a candidate σ' by flipping the spin of a randomly chosen element
- 4: Calculate the acceptance ratio $\alpha = \frac{H(\sigma')}{H(\sigma)}$
- 5: Generate a random number $x \sim \text{Uniform}(0, 1)$
- 6: **if** $x < \alpha$ **then**
- 7: Accept the candidate $\sigma_{t+1} \leftarrow \sigma'$
- 8: **else**
- 9: Reject the candidate $\sigma_{t+1} \leftarrow \sigma_t$
- 10:

The statistical sampling becomes inefficient due to numerical instability caused by the denominator being very close to zero. As the denominator approaches zero, the calculations diverge.

let N be a constant:

$$\begin{aligned} \lim_{D \rightarrow 0^-} \frac{N}{D} &= -\infty \\ \lim_{D \rightarrow 0^+} \frac{N}{D} &= \infty \\ \lim_{D \rightarrow 0} \frac{N}{D} &= DNE \end{aligned}$$

Symmetry

Solving the Negative Sign Problem includes several methods. We mostly focus on the symmetry-based method.

By identifying symmetries in the problem, one can transform the sum or integral in a way that reduces the impact of negative contributions. Symmetry considerations might lead to a redefinition of the problem space where the negative sign problem is less severe.

In certain cases we can find a D such that DHD^{-1} results in a similar Hamiltonian, which in our case means a Hamiltonian with equivalent eigenvalues.

Conclusions/Future Work

The negative sign problem is a common bottleneck in quantum computing research. If we can discretely characterize cases where the negative sign problem manifests, and find which methods to ease or cure the problem are optimal for some of those cases, we could facilitate the completion of many existing research papers.

Acknowledgments

We'd like to thank Anton Lukyanenko and those who run MEGL.

References

- 1 Geyer, C. (2011). Introduction to Markov Chain Monte Carlo. In S. Brooks, A. Gelman, G. Jones, & X.-L. Meng (Eds.), Handbook of Markov Chain Monte Carlo (Vol. 20116022). Chapman and Hall/CRC. <https://doi.org/10.1201/b10905-2>
- 2 Gubernatis, J., Kawashima, N., & Werner, P. (2016). Quantum Monte Carlo Methods: Algorithms for Lattice Models. Cambridge University Press. <https://doi.org/10.1017/CB09780511902581>
- 3 Loh, E. Y., Gubernatis, J. E., Scalettar, R. T., White, S. R., Scalapino, D. J., & Sugar, R. L. (2005). Numerical stability and the sign problem in the determinant quantum monte carlo method. *International Journal of Modern Physics C*, 16(08), 1319-1327. <https://doi.org/10.1142/S0129183105007911>
- 4 Pan, G., & Meng, Z. Y. (2024). Sign Problem in Quantum Monte Carlo Simulation (pp. 879-893). <https://doi.org/10.1016/B978-0-323-90800-9.00095-0>