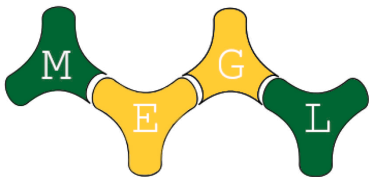


# Monte Carlo for Quantum Systems

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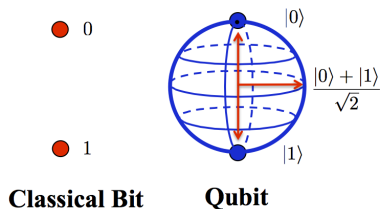
George Mason University, MEGL

April 26<sup>th</sup>, 2024



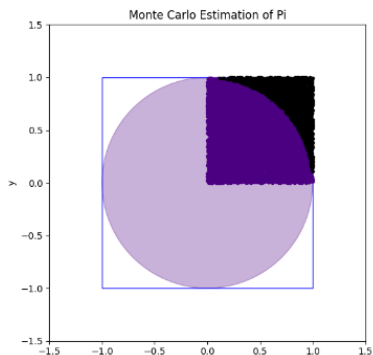
# Quantum Computing - Why Do We Care?

Type of computing that uses quantum-mechanical phenomena (superposition and entanglement) to perform operations on data.



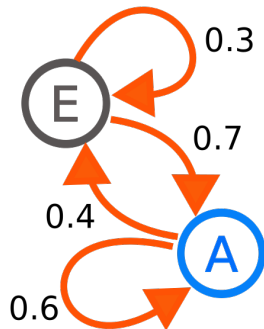
In order to find out when quantum algorithms can provide a speedup in optimization problems, we need to understand the best classical algorithms.

## Monte Carlo



Statistical technique that utilizes random sampling to solve problems and compute results.

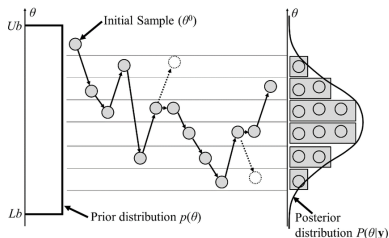
## Markov Chains



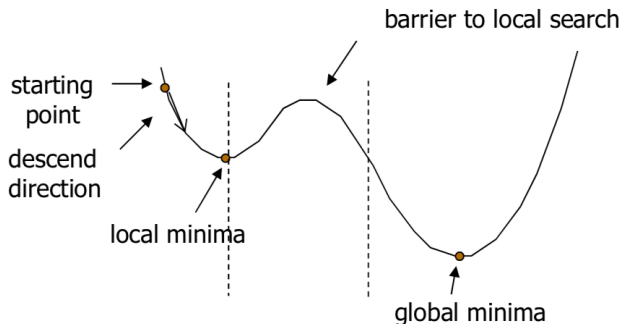
Stochastic model for event sequences where the probability of an event depends only on the previous state.

# Metropolis-Hastings

- A stochastic sampling technique used in statistical computing to generate a sequence of samples from a probability distribution where direct sampling is difficult.
- Constructs a Markov chain that has the desired distribution as its equilibrium. The samples generated by this chain can be used to approximate the target distribution after a sufficient number of steps.



# Simulated Annealing



Optimization technique that uses random variations and gradual cooling to find a global minimum of a function.

# Simulated Annealing

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## Algorithm 1 Simulated Annealing

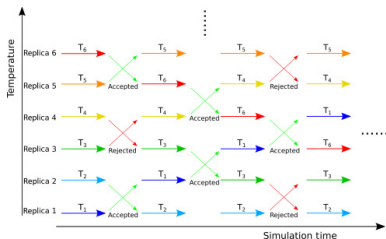
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```
1 function SIMULATEDANNEALING( $T, k_{max}$ )
2    $w \leftarrow \text{dist}(V)$ 
3    $w_{min} \leftarrow w$ 
4
5   for  $k = 0$  to  $k_{max} - 1$  do
6      $T \leftarrow \text{temperature} \left( 1 - \frac{k+1}{k_{max}} \right)$ 
7      $u \leftarrow \text{PROPOSEUPDATE}(w_i)$ 
8
9      $w_i \leftarrow u$  with probability  $\min\{1, \text{COST}(w_i, t) / \text{COST}(u, t)\}$ 
10    if  $\text{COST}(w_i) < \text{COST}(w_{min})$  then
11       $w_{min} \leftarrow w_i$ 
12
13  return  $w_{min}$ 
```

---

# Parallel Tempering

- Robust method used in computational physics, chemistry, and biology but never formalized in a context-independent way [2, 4].
- Improves the sampling efficiency from complex probability distributions by creating multiple replicas of the system which all use Metropolis-Hastings.
- Useful in systems where the probability landscape has multiple local minima, which can make sampling inefficient for standard Monte Carlo methods.



## Our Advance: Pseudo-code

Let  $T$  be a finite subset of the real numbers (representing the “energies” of the replicas), and let  $h$  be a stopping condition.

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### Algorithm 2 Parallel Tempering

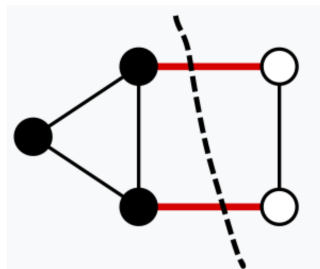
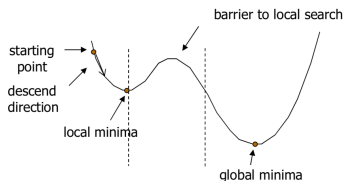
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```
1 function PARALLELTEMPERING( $T$ ,  $h$ )
2    $W \leftarrow$  empty array of length  $|T|$ 
3    $w_i \leftarrow \text{dist}(V)$  for  $0 \leq i < |T|$ 
4    $w_{min} \leftarrow w_i$ 
5   while ! $h(W)$  do
6     for  $i \in \{0, \dots, |T| - 1\}$  do
7        $u \leftarrow \text{PROPOSEUPDATE}(w_i)$ 
8        $w_i \leftarrow u$  with probability  $\min\{1, \text{COST}(w_i, t)/\text{COST}(u, t)\}$ 
9       if  $\text{COST}(w_i) < \text{COST}(w_{min})$  then
10         $w_{min} \leftarrow w_i$ 
11     SORT( $W$ )
12 return  $w_{min}$ 
```



# Optimization → Graph Search

We began analyzing parallel tempering in terms of searching a graph as opposed to optimization.



- A barrier to local search where a temperature doesn't allow a walker to cross is equivalent to a cut in the graph.
- For a well-conditioned graph, parallel tempering can work like binary search.

## Using temperature to induce a cut

- The probability of accepting  $\alpha$  a new state depends on temperature  $T$  and the difference between the energy  $E$  of the current state and proposed state.

$$\text{Let } \alpha = \frac{e^{-\frac{1}{T}(E(x'))}}{e^{-\frac{1}{T}(E(x))}} = e^{-\frac{1}{T}[E(x')-E(x)]}$$

$$\text{Let } \delta = E(x') - E(x)$$

- Doubling  $T$  will result in an  $\alpha$  that is  $\sqrt{\alpha}$  times larger.

$$\alpha_1 = e^{-\frac{1}{T_1}[\delta]}$$

$$\alpha_2 = e^{-\frac{1}{T_2}[\delta]}$$

$$\text{Let } T_2 = 2T_1$$

$$\frac{\alpha_2}{\alpha_1} = e^{-\frac{1}{2T_1}[\delta]}$$

$$\alpha_2 = (\alpha_1)^{\frac{3}{2}}$$

- The acceptance rate  $\alpha$  grows exponentially with respect to temperature  $T$ .

# Using temperature to induce a cut

- Given

$$P_{\text{accept}}(T) = \alpha$$

- We can choose a desired acceptance rate using

$$P_{\text{accept}}(2^n T) = \alpha^{\frac{3n}{2}}$$

# Logic Synthesis

- Crucial process in the design and development of digital circuits.
- The process begins with a high-level description of a digital circuit. This description specifies the behaviour of the circuit in terms of logic functions without detailing the physical implementation [3].

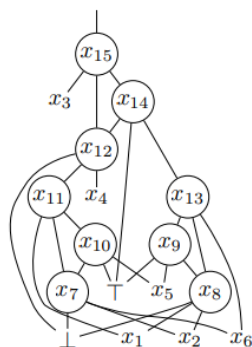


Figure: Image retrieved from [3].

# Our Work on Logic Synthesis

- We apply parallel tempering to the Logic Synthesis problem [1]. This problem seeks to reduce the number of simple gates to recreate higher-level functions.
- We improve the state of the art for synthesis of majority- $n$  gates.
- These operations are represented as directed ternary trees.
- We say that  $E(N) = 0$  if, and only if,

$$f(x) = N(x) \quad \forall x \in \{0, 1\}^n.$$

If  $N(x)$  is the result of running an input through a network and  $f$  is the boolean value function to imitate, then the cost of a network is

$$E(N) = \sum_{x \in \{0, 1\}^n} f(x) \oplus N(x).$$

# Hoeffding's Inequality

- One potential direction for future work is analyzing Parallel Tempering's runtime using Hoeffding's Inequality.
- Provides an upper bound on the probability of a sequence of random variables deviating from their expected values
- This is important for our logic synthesis problem, since calculating cost can be computationally expensive!

# New class of algorithms

Simulated annealing, parallel tempering, and go-with-the-winners all seem to use a common set of actions {stay, walk, jump}:

- stay: when a walker doesn't go to a proposed adjacent state
- walk: when a walker does go to an adjacent state
- jump: when a walker goes to a non-adjacent state

## Additional Future Work

- Programming libraries for executing parallel tempering with machine learning libraries that could open up new applications, particularly in optimizing neural network parameters.
- Creating algorithms that dynamically adjust the temperatures of the replicas during the simulation can potentially improve efficiency.
- Developing more rigorous proofs of convergence rates and conditions under which convergence occurs.



# References and Acknowledgements

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- [1] Thomas Häner, Damian S. Steiger, and Helmut G. Katzgraber. “Parallel Tempering for Logic Synthesis”. en. In: arXiv:2311.12394 (Nov. 2023). arXiv:2311.12394 [cs]. URL: <http://arxiv.org/abs/2311.12394>.
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- [4] Jian-Sheng Wang and Robert H. Swendsen. “Replica Monte Carlo Simulation (Revisited)”. In: *Progress of Theoretical Physics Supplement* 157 (2005). arXiv:cond-mat/0407273, pp. 317–323. ISSN: 0375-9687. DOI: 10.1143/PTPS.157.317.