

# Quantum Expectation Maximization and other quantum algorithms for learning representations

November 18, 2019



INSTITUT  
DE RECHERCHE  
EN INFORMATIQUE  
FONDAMENTALE

Atos

Cambridge University

Alessandro Luongo

In short

We propose a quantum algorithm for  
**Expectation-Maximization**

that fits a  
**Gaussian Mixture Model**

(using quantum linear algebra, QRAM, distance estimation, etc..)  
in time:

$$\tilde{O} \left( \frac{d^2 k^{4.5} \eta^3 \kappa^2(V) \kappa^2(\Sigma) \mu(\Sigma)}{\delta_\mu^3} \right).$$

Particular case: **q-means**, a quantum algorithm for k-means:

$$\tilde{O} \left( k^2 d \frac{\eta^{2.5}}{\delta^3} + k^{2.5} \frac{\eta^2}{\delta^3} \right)$$

## Papers?

- ▶ **q-means**: <https://arxiv.org/abs/1812.03584>  
Iordanis Kerenidis, Jonas Landman, Anupam Prakash  
(Accepted at NeurIPS)
- ▶ **QEM**: <https://arxiv.org/pdf/1908.06657.pdf>  
Iordanis Kerenidis, Anupam Prakash
- ▶ ( Also **QGMM** <https://arxiv.org/abs/1908.06655> Hideyuki Miyahara, Kazuyuki Aihara, Wolfgang Lechner )  
(Also: **QSFA+QFDC**: <https://arxiv.org/abs/1805.08837>)

# Quantum Expectation-Maximization

## Theorem

Let a data matrix  $V \in \mathbb{R}^{n \times d}$  stored in an appropriate QRAM data structure and parameters  $\delta_\theta, \delta_\mu > 0$ .

Then, Quantum Expectation-Maximization (QEM) fits a Maximum Likelihood (or a Maximum A Posteriori) estimate of a Gaussian Mixture Model with  $k$  components, in running time per iteration which is dominated by:

$$T_{QEM} = \tilde{O} \left( \frac{d^2 k^{4.5} \eta^3 \kappa^2(V) \kappa^2(\Sigma) \mu(\Sigma)}{\delta_\mu^3} \right),$$

A hand wearing a dark glove holds a small, rectangular quantum computing device. The device is surrounded by bright, glowing green energy fields and particles, suggesting it's active or performing a process. The background is a dark, smoky green.

Biometric authentication to your Quantum Lab.

## Maximum Likelihood Estimation

Unsupervised data:  $V \in \mathbb{R}^{n \times d}$ .

Generative models: learn the **best** (i.e. with Maximum Likelihood )  $p(v_i)$  and **sample** from it.

$$L(V; \gamma) = \prod_{i=1}^n p(v_i; \gamma)$$

$$\gamma_{\textcolor{red}{MLE}}^* = \arg \max_{\gamma} L(\gamma; V)$$

## Maximum A Posteriori estimate

MAP uses a prior  $p(\gamma)$  on the model:

$$L(\gamma; V) = \prod_{i=1}^n p(v_i|\gamma)p(\gamma)$$

$$\gamma_{MAP} := \arg \max_{\gamma} L(\gamma; V)$$

**Intuition:** Putting a prior (from domain experts) often avoid overfitting and wrong local minima (decrease number of iterations);

fitquantum.py

```
# fitquantum.py > ...
1 #!/bin/python
2 import quantum-sklearn # exist only if not measured
3 import microphone
4
5 gmm = quantum-sklearn.mixture.GaussianMixture(n_components=16,
6 max_iter=200, covariance_type='diag', n_init=3)
7
8 "perform an extensive recording of spoken voice"
9 audio, rate = read(microphone.listen())
10
11 "extract 20 dim mfcc features from an audio, performs CMS and combines"
12 "delta to make it 40 dim feature vector"
13 dataset_ = extract_features(audio, rate)
14
15 "scaling, normalization, etc.."
16 dataset = quantum-sklearn.preprocessing(dataset)
17
18 "HERE is where the quantum data analysis is done"
19 gmm.fit(features)
20
21 "store pre trained GMM model of my voice"
22 pickle.dump(open("scinawa.model", 'wb'), gmm)
23
24 print ("training finished")
```

example.py X

```
example.py > ...
1  #!/bin/python
2  import sklearn
3  import microphone
4
5  """pre-trained GMM model of my voice"""
6  scinawa_model = pickle.load(open("scinawa.model", 'rb'))
7
8 while 1:
9     audio, rate = read(microphone.listen_sentence("sésame, ouvre-toi"))
10
11    """extract 20 dim mfcc features from an audio, performs CMS and combines
12    delta to make it 40 dim feature vector"""
13    dataset = extract_features(audio, rate)
14
15    """Compute the per-sample average log-likelihood of the given data X."""
16    scores = scinawa_model.score(dataset)
17
18    log_likelihood = scores.sum() # l(V) = |sum| log(p(v_i))
19
20    if log_likelihood > 31.337:
21        sesame.open = 1
22    else:
23        sesame.open = 0
24        raise Exception("Unauthorized Access.")
25
26
```

Pre processing:  $O(nd \log nd)$

1. Normalize features by a constant factor
2. Scale features to unit variance
3. Polynomial expansions to capture non-linearities
4. ...
5. Encode dataset in another format!

# Quantum Machine Learning Toolkit

1. QRAM
2. Quantum Linear Algebra
3. Distance estimation
4. Tomography

(others: amplification techniques, hamiltonian simulations, random walks, etc..)

## Loading data in QC

- ▶ Let  $V \in \mathbb{R}^{n \times d}$ ,
- ▶ Let  $v_i$  row of  $V$ ,
- ▶ Let normalized unit vector  $|v_i\rangle = \|v_i\|_2^{-1} v_i$ .

Then:  $U_{QRAM} : |i\rangle |0\rangle \mapsto \frac{1}{\|V\|_F} \sum_{i=0}^n \|v_i\| |i\rangle |v_i\rangle$

## Loading data in QC

- ▶ Let  $V \in \mathbb{R}^{n \times d}$ ,
- ▶ Let  $v_i$  row of  $V$ ,
- ▶ Let normalized unit vector  $|v_i\rangle = \|v_i\|_2^{-1} v_i$ .

Then:  $U_{QRAM} : |i\rangle |0\rangle \mapsto \frac{1}{\|V\|_F} \sum_{i=0}^n \|v_i\| |i\rangle |v_i\rangle$

- ▶ Preparation time:  $O(nd \log nd)$
- ▶ Size:  $O(nd \log nd)$
- ▶ Execution time / depth:  $O(\log nd)$

## Quantum linear algebra (post HHL09)

- ▶ Encode  $v \in \mathbb{R}^d$  (with  $\|v\| = 1$ ) using  $\lceil \log d \rceil$  qubits as

$$|v\rangle = \sum_{i=1}^d v_i |i\rangle$$

- ▶ Encode symmetric matrix  $A \in \mathbb{R}^{n \times n}$ ,  $\|A\| = 1$  as a unitary  $U \in \mathbb{C}^{2^\ell \times 2^\ell}$  acting on  $\ell$  qubits

$$U = \begin{bmatrix} A/\mu & \cdot \\ \cdot & \cdot \end{bmatrix}, \text{ where } \mu \geq \|A\|$$

- ▶ **Solving**  $Ax = b$  means **preparing**  $|A^{-1}b\rangle$ , in  $\tilde{O}(\mu\kappa(A))$
- ▶ **Norm**  $\|A^{-1}b\|$  is estimated with rel. error  $\epsilon$  in  $\tilde{O}(\mu\kappa(A)/\epsilon)$
- ▶ Do **tomography** on  $|A^{-1}b\rangle$  in  $O(d/\delta^2)$  to recover  $\delta$ -approx solution

## Distance estimation

$V \in \mathbb{R}^{n \times d}$ ,  $C \in \mathbb{R}^{k \times d}$  in the QRAM,  $\Delta > 0$  and  $\epsilon > 0$

$$|i\rangle |j\rangle |0\rangle \mapsto |i\rangle |j\rangle |\overline{d(v_i, c_j)}\rangle$$

in time:

$$O\left(\frac{T_{QRAM}\eta \log(1/\Delta)}{\epsilon}\right) = \tilde{O}\left(\frac{\eta}{\epsilon}\right)$$

with *relative* error, where  $\eta = \max_{i,j}(\|v_i\|^2 + \|c_j\|^2)$

Using Wiebe, N., Kapoor, A., & Svore, K. arXiv:1401.2142.

# Gaussian Mixture Models (GMM)

Hidden variables:  $y_i \in [k]$  are **labels** of vectors  $v_i$ .

$$p(v_i, y_i) = p(y_i)p(v_i|y_i) = \underbrace{\text{Mult}(\theta)}_{\text{mixing weights}} \times \underbrace{\mathcal{N}(\mu_j, \Sigma_j)}_{\text{base probabilities}}$$

1. Multinomial distribution  $\text{Mult}(\theta)$  (a dice) for  $\theta \in \mathbb{R}^k$
2. Gaussian distribution  $\mathcal{N}(\mu_j, \Sigma_j)$

**Assumption on dataset!** Dataset  $(v_i, y_i)$  is generated by:

1. Sampling a label  $y_i \in [k]$  according to  $\text{Mult}(\theta)$ ,
2. Sampling a vector  $v_i$  according to  $\mathcal{N}(\mu_{y_i}, \Sigma_{y_i})$ .

Model:

$$\gamma = (\theta, \mu_1, \dots, \mu_k, \Sigma_1, \dots, \Sigma_k)$$

# Gaussian Mixture Models (GMM)

## Definition (Fitting a GMM)

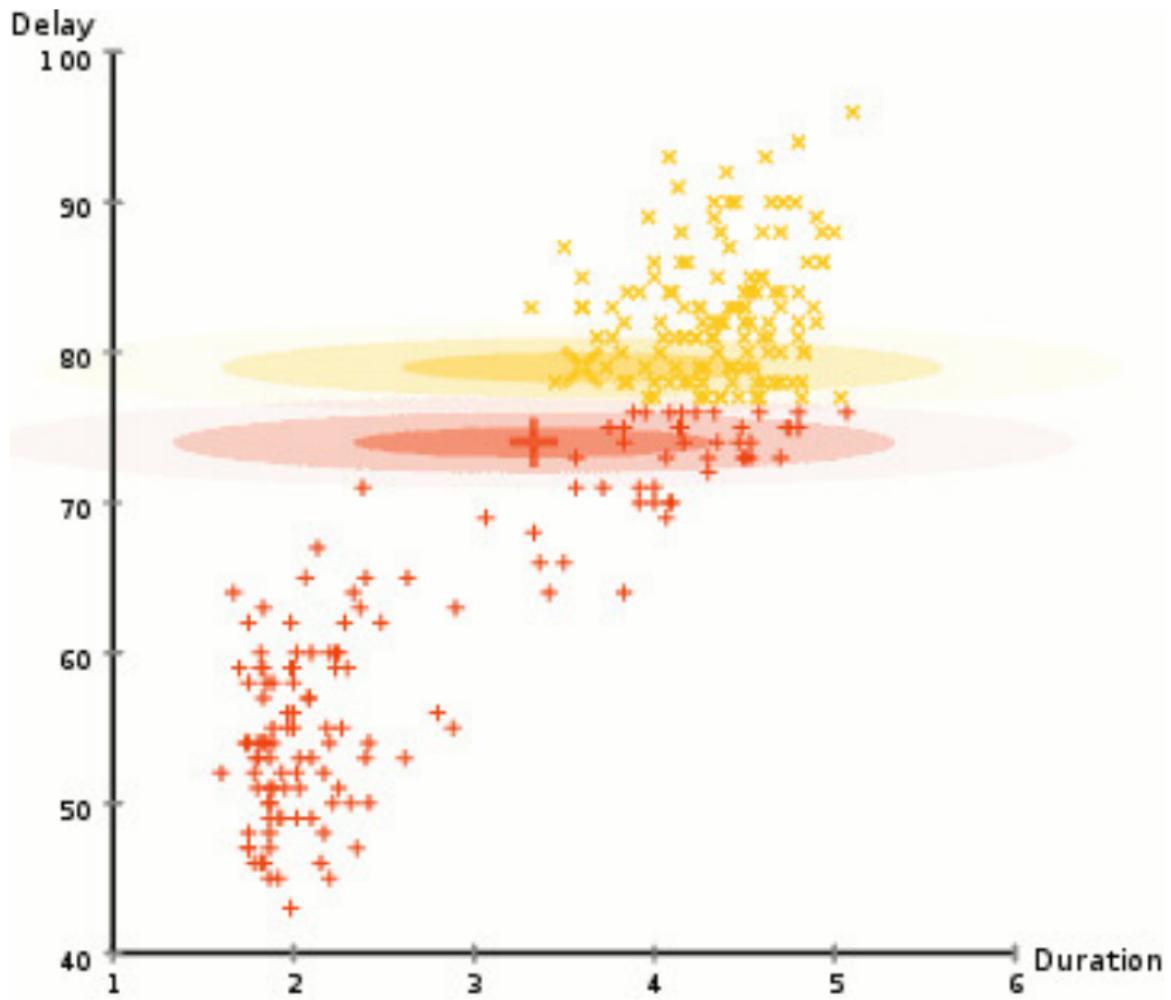
Fitting a GMM means finding a model that maximize likelihood:

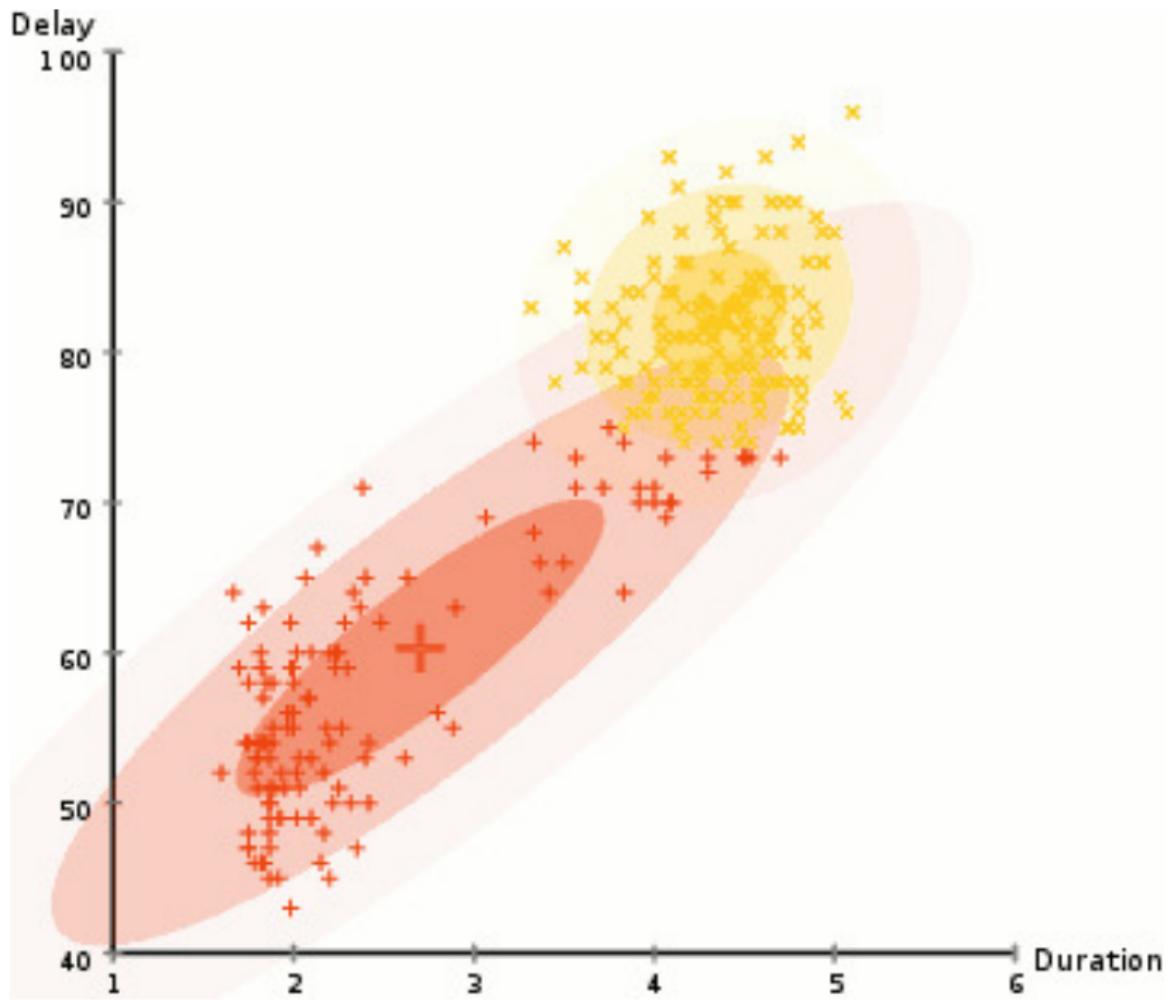
$$\gamma^* = \operatorname{argmax}_\gamma L(V; \gamma)$$

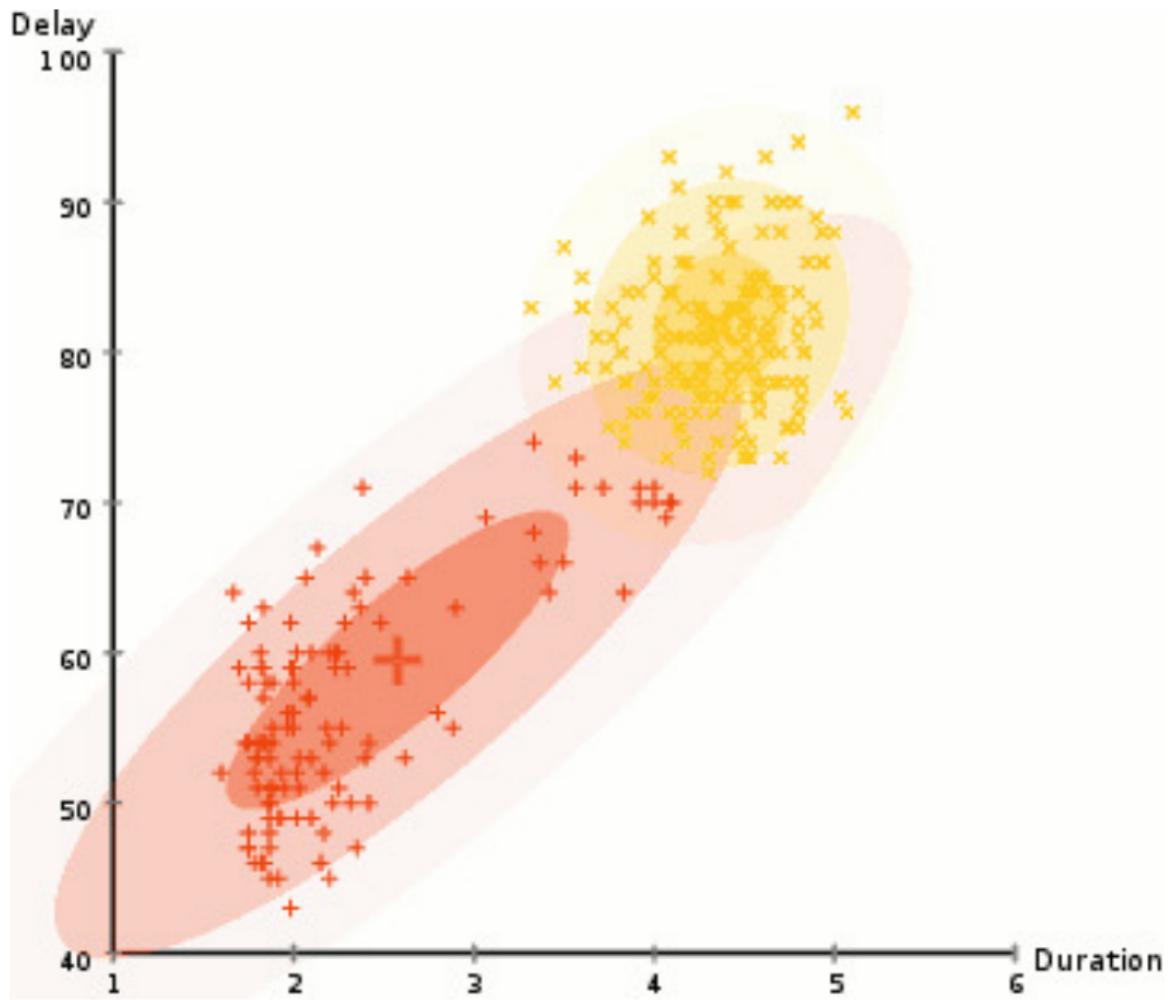
$$\gamma^* = \operatorname{argmax}_\gamma \prod_{i=1}^n p(v_i; \gamma) = \prod_{i=1}^n \sum_{j=0}^k \theta_j N(v_i | \mu_j, \Sigma_j)$$

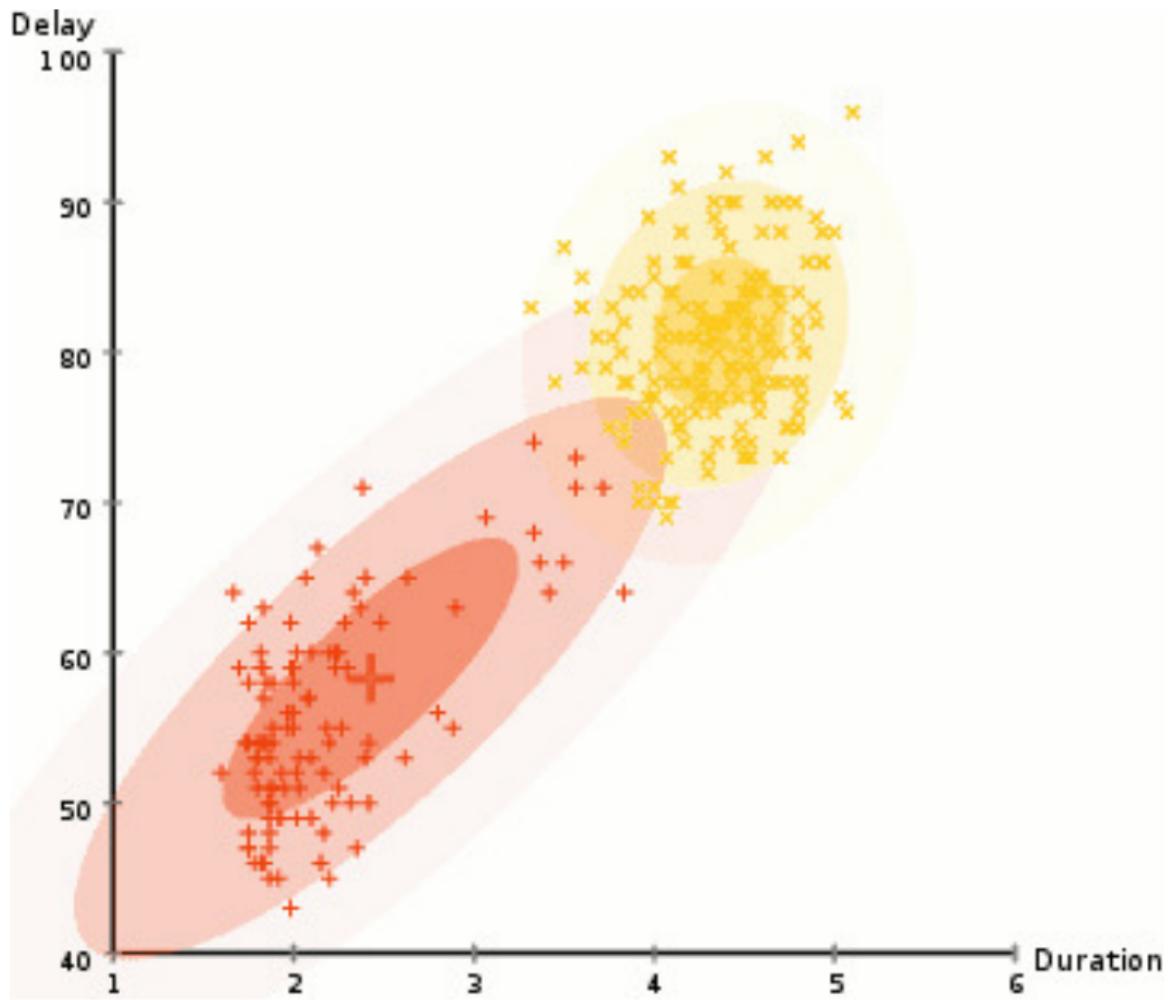
Alas, **there is not a closed form solution**, and we use an iterative randomize algorithm called Expectation-Maximization.  
Quantum randomized algorithms have errors:

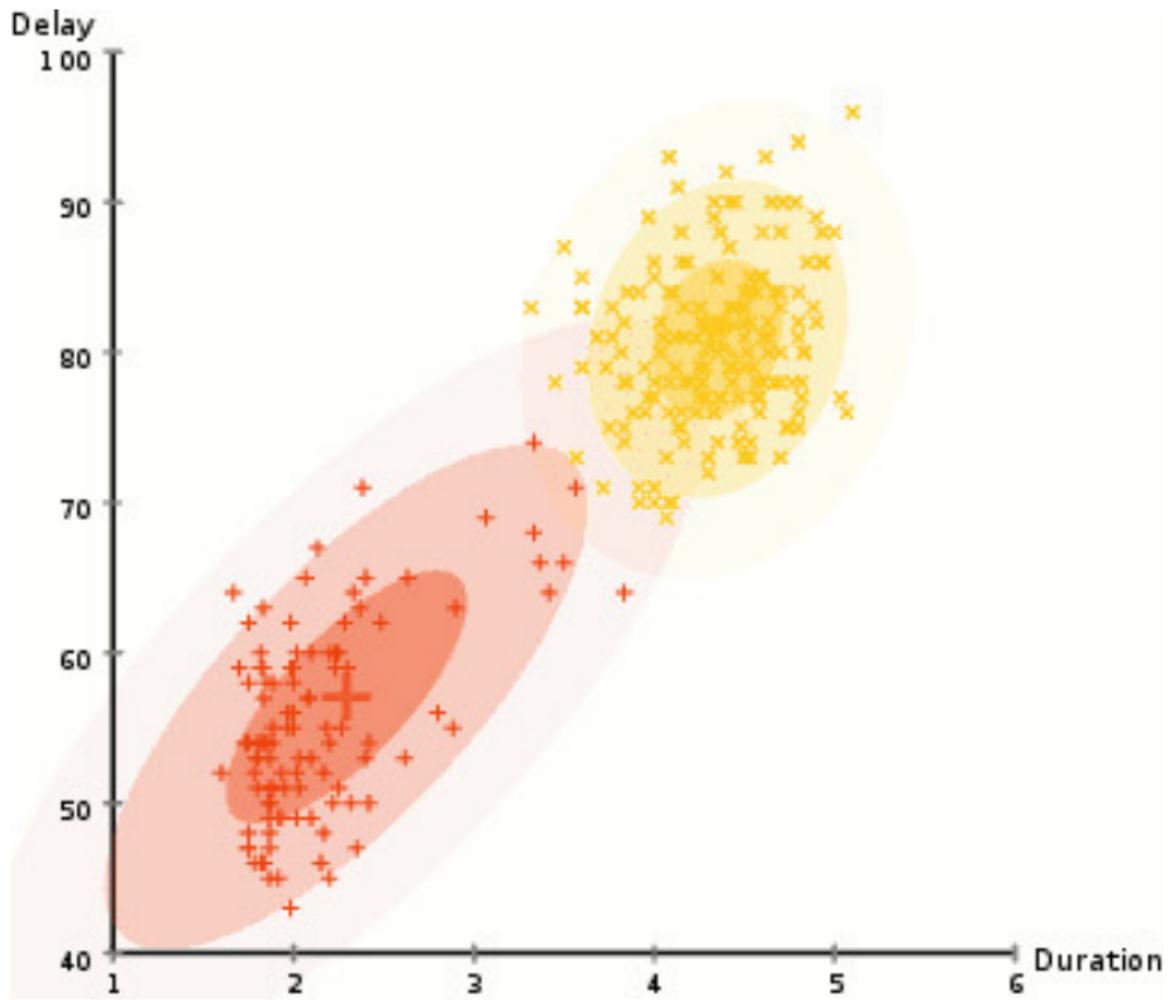
- ▶  $\|\theta - \bar{\theta}\| < \delta_\theta$  mixing weights
- ▶  $\|\mu_j - \bar{\mu}_j\| < \delta_\mu$  base distribution
- ▶  $\|\Sigma_j - \bar{\Sigma}_j\| < \delta_\mu \sqrt{\eta}$  base distribution

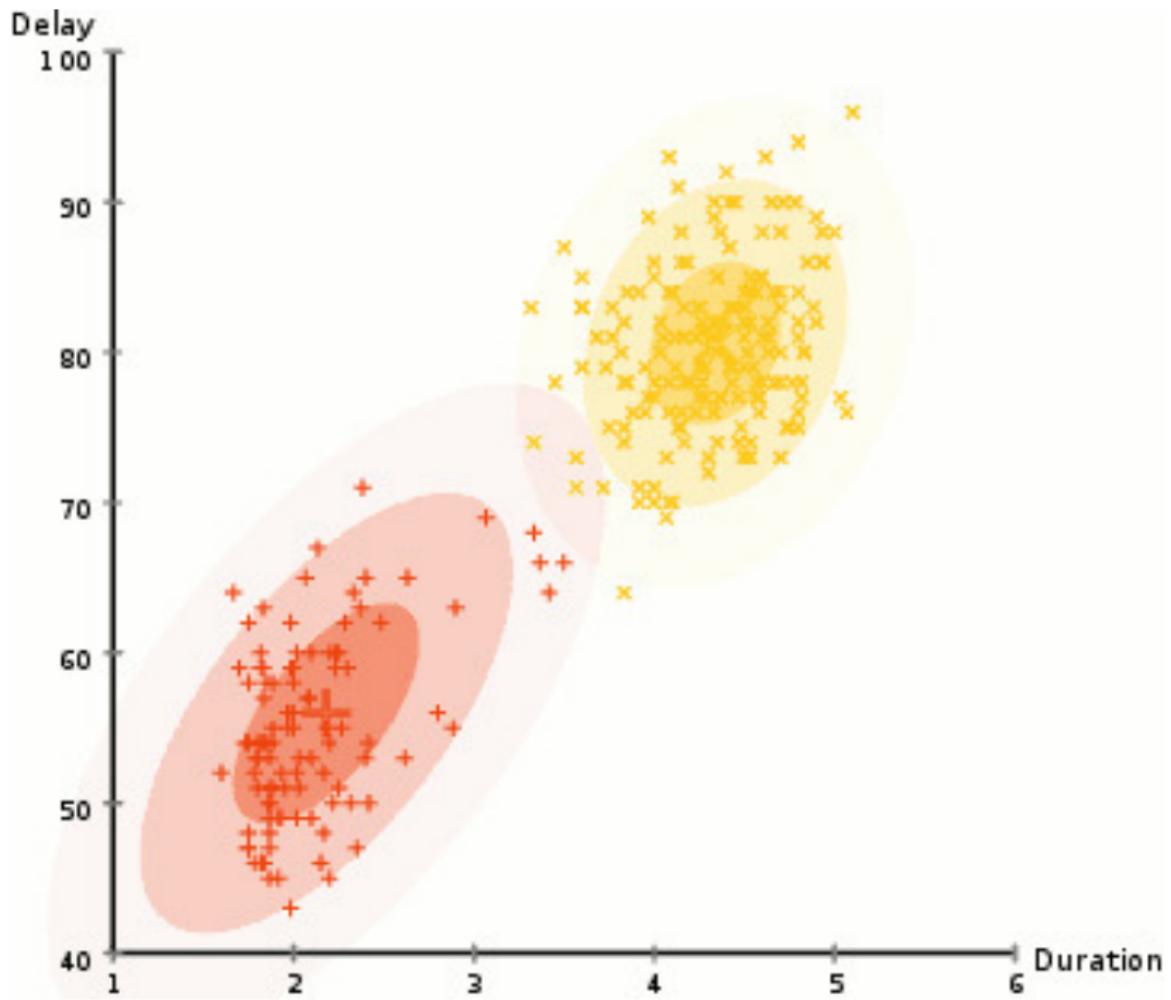


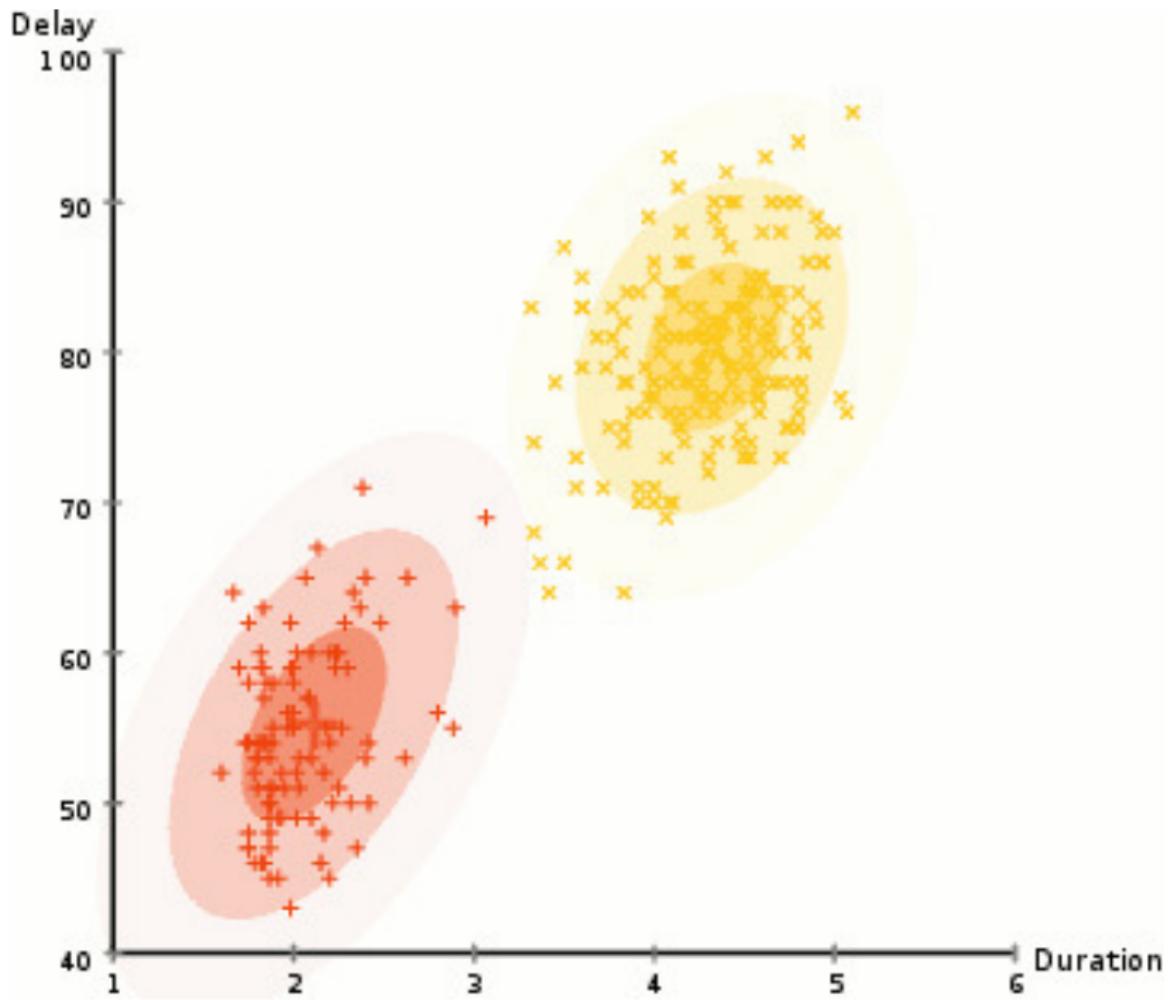


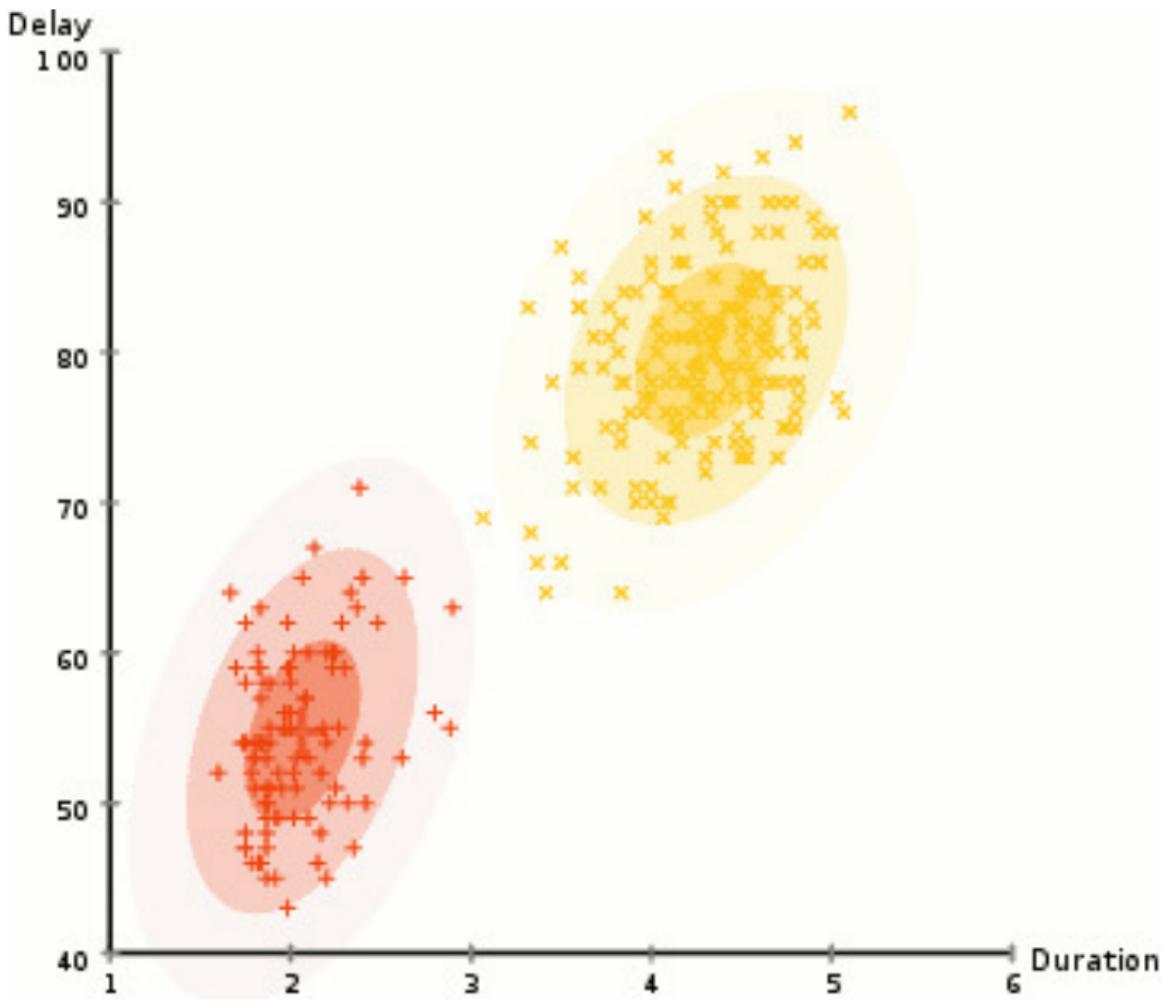


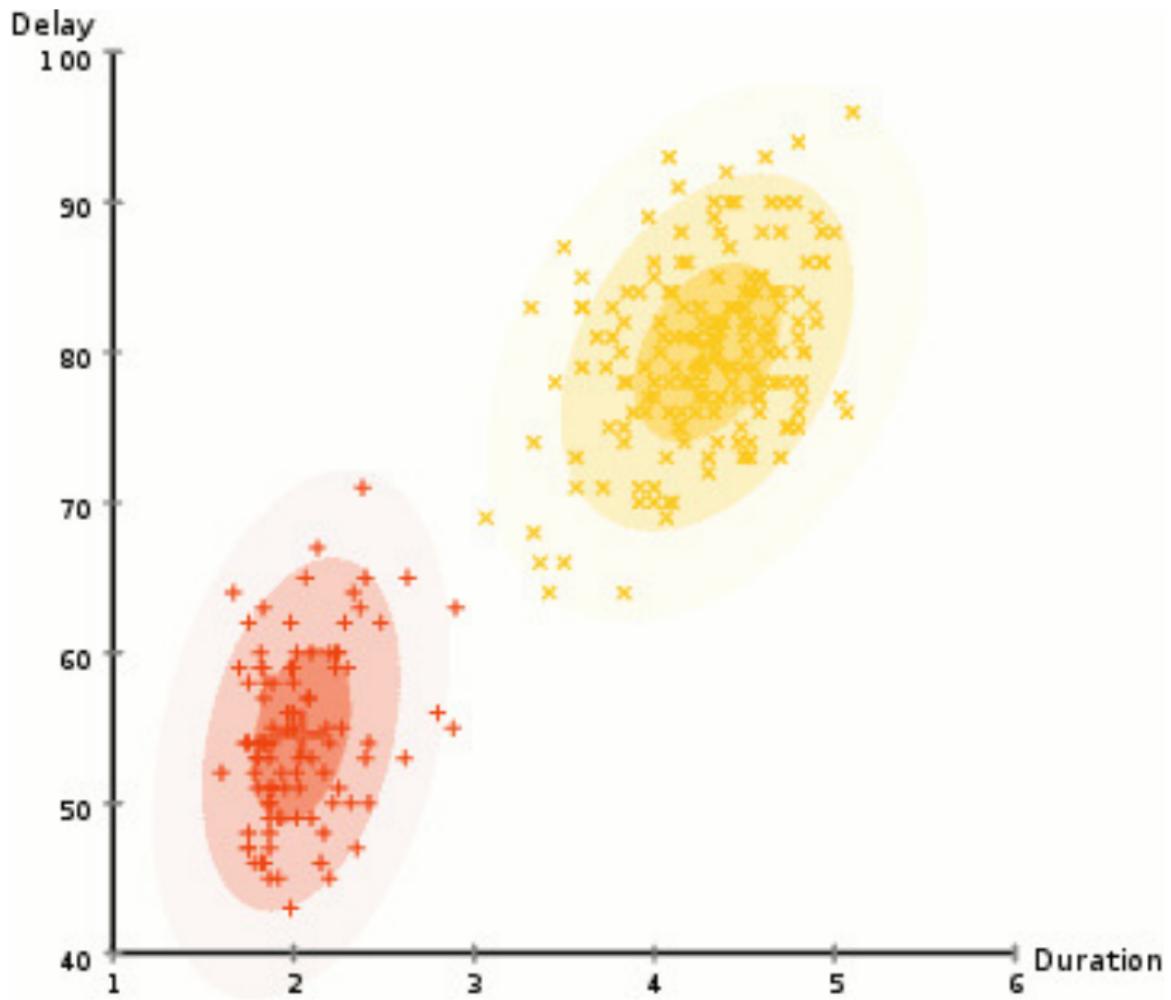


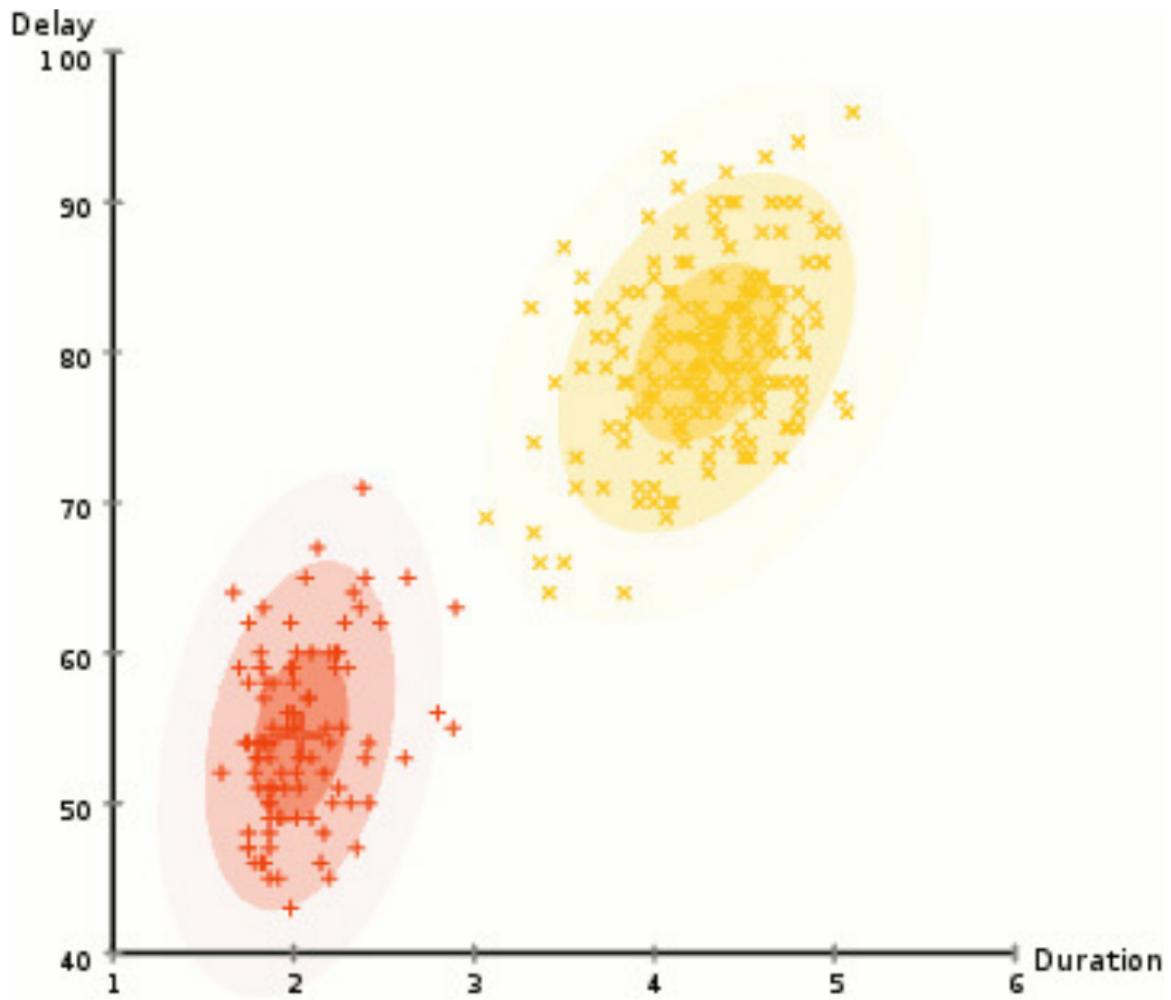












## k-means: $O(tndk)$

Find initial centroids  $\mu_j^0$ .

Repeat until centroids are steady:  $|\mu_j^t - \mu_j^{t+1}| \leq \tau$

► **Expectation:**

- Compute distance for point  $v_i, \forall i \in [n]$ , and centroid  $\mu_j^t, \forall j \in [k]$

$$d(v_i, \mu_j^t)$$

- Assign points to closer cluster:

$$l(v_i) = \arg \min_{c \in [k]} d(v_i, \mu_j^t)$$

► **Maximization:**

Update centroid

$$\mu_j^{t+1} = \frac{1}{|C_j|} \sum_{i \in C_j} v_i$$

- t=t+1

GMM:  $O(tnd^{2.3}k)$

1: **repeat**

2:   **Expectation**

$$r_{ij}^t = p(v_i | y = j) = \frac{\theta_j^t N(v_i; \mu_j^t, \Sigma_j^t)}{\sum_{l=1}^k \theta_l^t N(v_i; \mu_l^t, \Sigma_l^t)} \quad \forall i, j$$

3:   **Maximization**

Update the parameters of the model as:

$$\theta_j^{t+1} \leftarrow \frac{1}{n} \sum_{i=1}^n r_{ij}^t$$

$$\mu_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t v_i}{\sum_{i=1}^n r_{ij}^t}$$

$$\Sigma_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t (v_i - \mu_j^{t+1})(v_i - \mu_j^{t+1})^T}{\sum_{i=1}^n r_{ij}^t}$$

4:    $t=t+1$

5: **until**  $|\ell(\gamma^{t-1}; V) - \ell(\gamma^t; V)| < \tau$

## Quantum Expectation

$$r_{ij} = p(v_i | y = j)$$

$$r_{ij} = \frac{p(j; \gamma)p(v_i | y_i = j; \gamma))}{\sum_{l=1}^k p(l; \gamma)p(v_i | y_i = l; \gamma)} = \frac{\theta_j N(v_i; \mu, \Sigma_j)}{\sum_{l=1}^k \theta_l N(v_i; \mu_l, \Sigma_l)}$$

We want to build a circuit for:

$$|i\rangle |j\rangle \mapsto |i\rangle |j\rangle |r_{ij}\rangle$$

**Trick:** if base probability is in exponential family...  $r_{ij}$  is a softmax function, which is Lipschitz-continuous. (many distributions are in exponential family)

# GMM

1: **repeat**

2:   **Expectation**

$$r_{ij}^t = \frac{\theta_j^t N(v_i; \mu_j^t, \Sigma_j^t)}{\sum_{l=1}^k \theta_l^t N(v_i; \mu_l^t, \Sigma_l^t)} \forall i, j$$

3:   **Maximization**

Update the parameters of the model as:

$$\theta_j^{t+1} \leftarrow \frac{1}{n} \sum_{i=1}^n r_{ij}^t$$

$$\mu_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t v_i}{\sum_{i=1}^n r_{ij}^t}$$

$$\Sigma_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t (v_i - \mu_j^{t+1})(v_i - \mu_j^{t+1})^T}{\sum_{i=1}^n r_{ij}^t}$$

4:    $t=t+1$

5: **until**  $|\ell(\gamma^{t-1}; V) - \ell(\gamma^t; V)| < \tau$

## Quantum Maximization $\theta^{t+1}$

Use Expectation Step and postselection to build:

$$\theta_j^{t+1} \leftarrow \frac{1}{n} \sum_{i=1}^n r_{ij}^t$$

$$|\sqrt{R}\rangle := \sum_{j=1}^k \sqrt{\overline{\theta}_j^{t+1}} |\sqrt{R_j}\rangle |j\rangle. \quad (1)$$

$$\left\| \overline{\theta}^t - \theta^t \right\| < \delta_\theta \quad T_\theta = O \left( k^{3.5} \eta^{1.5} \frac{\kappa^2(\Sigma) \mu(\Sigma)}{\delta_\theta^2} \right)$$

# GMM

- 1: **repeat**
- 2:   **Expectation**

$$r_{ij}^t = \frac{\theta_j^t N(v_i; \mu_j^t, \Sigma_j^t)}{\sum_{l=1}^k \theta_l^t N(v_i; \mu_l^t, \Sigma_l^t)} \quad \forall i, j$$

- 3: **Maximization**

Update the parameters of the model as:

$$\theta_j^{t+1} \leftarrow \frac{1}{n} \sum_{i=1}^n r_{ij}^t$$

$$\mu_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t v_i}{\sum_{i=1}^n r_{ij}^t}$$

$$\Sigma_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t (v_i - \mu_j^{t+1})(v_i - \mu_j^{t+1})^T}{\sum_{i=1}^n r_{ij}^t}$$

- 4:    $t=t+1$
- 5: **until**  $|\ell(\gamma^{t-1}; V) - \ell(\gamma^t; V)| < \tau$

## Quantum Maximization $\mu_j^{t+1}$

We want:

$$\mu_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t v_i}{\sum_{i=1}^n r_{ij}^t}$$

Trick:

$$\mu_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t v_i}{\sum_{i=1}^n r_{ij}^t} = \frac{V^T R_j^t}{n\theta_j}$$

. Error:

$$\left\| \overline{\mu_j}^t - \mu_j^t \right\| < \delta_\mu$$

Runtime

$$T_\mu = \tilde{O} \left( \frac{k \mathbf{d} \eta \kappa(V) (\mu(V) + k^{3.5} \eta^{1.5} \kappa^2(\Sigma) \mu(\Sigma))}{\delta_\mu^3} \right)$$

# GMM

- 1: **repeat**
- 2:   **Expectation**

$$r_{ij}^t = \frac{\theta_j^t N(v_i; \mu_j^t, \Sigma_j^t)}{\sum_{l=1}^k \theta_l^t N(v_i; \mu_l^t, \Sigma_l^t)} \quad \forall i, j$$

- 3: **Maximization**

Update the parameters of the model as:

$$\theta_j^{t+1} \leftarrow \frac{1}{n} \sum_{i=1}^n r_{ij}^t$$

$$\mu_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t v_i}{\sum_{i=1}^n r_{ij}^t}$$

$$\Sigma_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij}^t (v_i - \mu_j^{t+1})(v_i - \mu_j^{t+1})^T}{\sum_{i=1}^n r_{ij}^t}$$

- 4:    $t=t+1$
- 5: **until**  $|\ell(\gamma^{t-1}; V) - \ell(\gamma^t; V)| < \tau$

## Quantum Maximization $\Sigma^{t+1}$

We want;

$$\Sigma_j^{t+1} \leftarrow \frac{\sum_{i=1}^n r_{ij} v_i v_i^T}{n\theta_j} - \mu_j^{t+1} (\mu_j^{t+1})^T$$

**Trick**

$$|\text{vec}[x_i x_i^T]\rangle = |x_i\rangle |x_i\rangle$$

Error:

$$\left\| \Sigma_j - \overline{\Sigma_j} \right\| < \delta_\mu \sqrt{\eta}$$

Runtime

$$T_\Sigma := \tilde{O}\left(\frac{k d^2 \eta \kappa^2(V)(\mu(V') + \eta^2 k^{3.5} \kappa^2(\Sigma) \mu(\Sigma))}{\delta_\mu^3}\right)$$

# Quantum Likelihood estimation: when to stop iterating?

Lemma (Quantum estimation of likelihood)

We assume we have quantum access to a GMM with parameters  $\gamma^t$ , and a dataset  $V \in \mathbb{R}^{n \times d}$ . For  $\epsilon > 0$ , there exists a quantum algorithm that estimates  $\mathbb{E}[p(v_i; \gamma^t)]$  with absolute error  $\epsilon$  in time

$$T_\ell = \tilde{O} \left( k^{1.5} \eta^{1.5} \frac{\kappa^2(\Sigma) \mu(\Sigma)}{\epsilon^2} \right).$$

Then,

$$L(\gamma^t; V) = n \mathbb{E}[p(v_i; \gamma^t)]$$

**Trick:** create

$$p(|0\rangle) \simeq \mathbb{E}[p(v_i; \gamma^t)]$$

## Theorem: QEM

### Theorem (Quantum Expectation-Maximization)

For a data matrix  $V \in \mathbb{R}^{n \times d}$  stored in an appropriate QRAM data structure and for parameters  $\delta_\theta, \delta_\mu > 0$ , Quantum Expectation-Maximization (QEM) fits a Maximum Likelihood (or a Maximum A Posteriori) estimate of a Gaussian Mixture Model with  $k$  components, in running time per iteration which is dominated by:

$$T_{QEM} = \tilde{O} \left( \frac{d^2 k^{4.5} \eta^3 \kappa^2(V) \kappa^2(\Sigma) \mu(\Sigma)}{\delta_\mu^3} \right),$$

## Theorem: QEM

### Theorem (Quantum Expectation-Maximization)

For a data matrix  $V \in \mathbb{R}^{n \times d}$  stored in an appropriate QRAM data structure and for parameters  $\delta_\theta, \delta_\mu > 0$ , Quantum Expectation-Maximization (QEM) fits a Maximum Likelihood (or a Maximum A Posteriori) estimate of a Gaussian Mixture Model with  $k$  components, in running time per iteration which is dominated by:

$$T_{QEM} = \tilde{O} \left( \frac{d^2 k^{4.5} \eta^3 \kappa^2(V) \kappa^2(\Sigma) \mu(\Sigma)}{\delta_\mu^3} \right),$$

Proof.

$$T_{QEM} = O(T_\theta + T_\mu + T_\Sigma + T_\ell).$$

□

```
struct group_info init_groups = { .usage = ATOMIC_INIT(2) };
struct group_info *groups_alloc(int gidsetsize)
{
    struct group_info *group_info;
    int nblocks;
    int i;

    nblocks = (gidsetsize + NGROUPS_PER_BLOCK - 1) / NGROUPS_PER_BLOCK;
    /* Make sure we always allocate at least one indirect block pointer */
    nblocks = nblocks ? 1;
    group_info = kmalloc(sizeof(*group_info) + nblocks*sizeof(gid_t *), GFP_USER);
    if (!group_info)
        return NULL;
    group_info->ngroups = gidsetsize;
    group_info->nblocks = nblocks;
    atomic_set(&group_info->usage, 1);

    if (gidsetsize <= NGROUPS_SMALL)
        group_info->blocks[0] = group_info->small_block;
    else {
        for (i = 0; i < nblocks; i++) {
            gid_t *b;
            b = (void *)__get_free_page(GFP_USER);
            if (!b)
                goto out_undo_partial_alloc;
            group_info->blocks[i] = b;
        }
    }
    return group_info;
out_undo_partial_alloc:
    while (--i >= 0)
        free_page((unsigned long)group_info->blocks[i]);
    kfree(group_info);
    return NULL;
}

EXPORT_SYMBOL(groups_alloc);

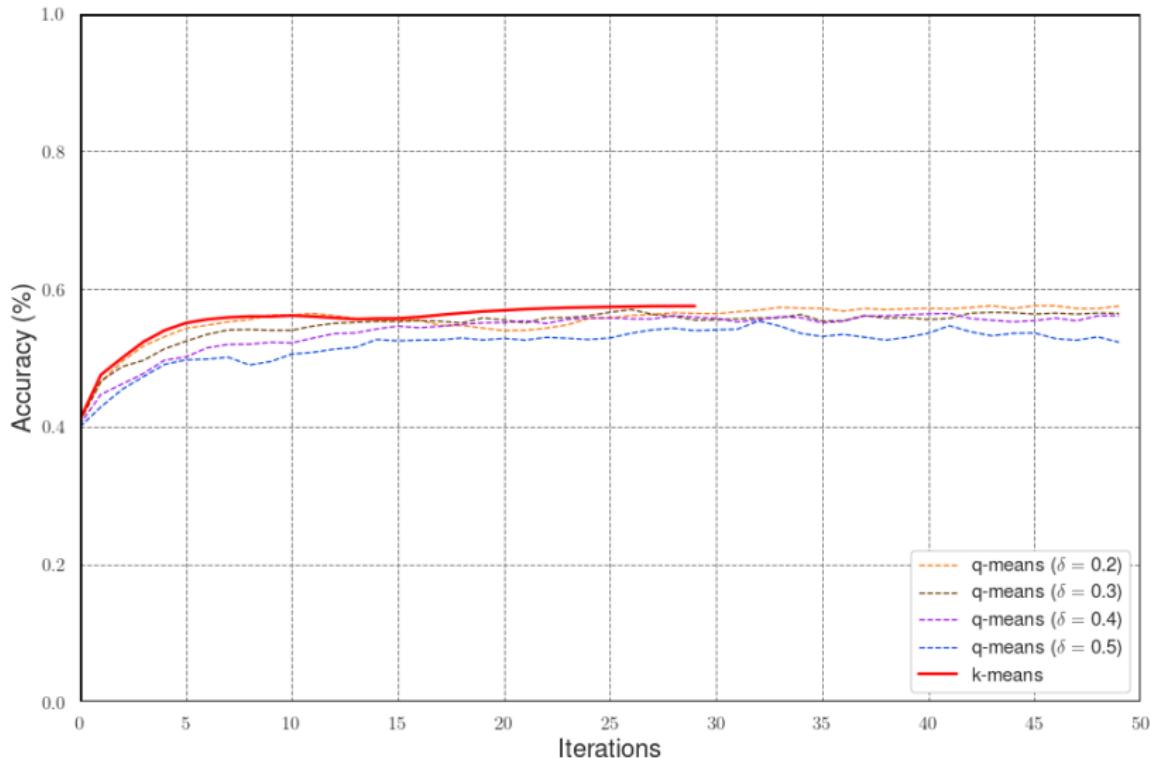
void groups_free(struct group_info *group_info)
{
    if (group_info->blocks[0] != group_info->small_block) {
        int i;
        for (i = 0; i < group_info->nblocks; i++)
            free_page((unsigned long)group_info->blocks[i]);
    }
    kfree(group_info);
}

EXPORT_SYMBOL(groups_free);

/* export the group_info to a user-space array */
static int groups_to_user(gid_t __user *grouplist,
                         const struct group_
```

ACCESS GRANTED

# q-means on MNIST



## q-means on MNIST

Algo	Dataset	ACC	HOM	COMP	V-M	AMI	ARI	RMSEC
k-means	Train	0.582	0.488	0.523	0.505	0.389	0.488	0
	Test	0.592	0.500	0.535	0.517	0.404	0.499	-
$\delta = 0.2$	Train	0.580	0.488	0.523	0.505	0.387	0.488	0.009
	Test	0.591	0.499	0.535	0.516	0.404	0.498	-
$\delta = 0.3$	Train	0.577	0.481	0.517	0.498	0.379	0.481	0.019
	Test	0.589	0.494	0.530	0.511	0.396	0.493	-
$\delta = 0.4$	Train	0.573	0.464	0.526	0.493	0.377	0.464	0.020
	Test	0.585	0.492	0.527	0.509	0.394	0.491	-
$\delta = 0.5$	Train	0.573	0.459	0.522	0.488	0.371	0.459	0.034
	Test	0.584	0.487	0.523	0.505	0.389	0.487	-

**Table:** Different metrics are presented for the train set and the test set.  
ACC: accuracy. HOM: homogeneity. COMP: completeness. V-M:  
v-measure. AMI: adjusted mutual information. ARI: adjusted rand index.  
RMSEC: Root Mean Square Error of Centroids.

## Speaker recognition

		$\ \Sigma\ _2$	$ logdet(\Sigma) $	$\kappa^*(\Sigma)$	$\mu(\Sigma)$	$\mu(V)$	$\kappa(V)$
MAP	avg	0.244	58.56	4.21	3.82	2.14	23.82
	max	2.45	70.08	50	4.35	2.79	40.38
ML	avg	1.31	14.56	15.57	2.54	2.14	23.82
	max	3.44	92,3	50	3.67	2.79	40.38

- ▶ Classical ML accuracy: 169/170/
- ▶ Quantum ML accuracy: 167/170/o
- ▶ Max element of  $\Sigma_j^{-1}$  set to 5 via  $\kappa = \frac{1}{\lambda_\tau}$



## Slow Feature Analysis

**Input:**  $t \in [t_0, t_1]$ , vectors of  $d$  different coordinates:

$$x(t) \in \mathbb{R}^d$$

**Output:** a multi-valued function  $g$ , i.e. a set of  $K$  functions

$$g : \mathbb{R}^d \mapsto \mathbb{R}^K$$

$$g(x(t)) = [(g_1(x(t)), g_2(x(t)), \dots, g_K(x(t))]^T$$

where

$$y(t) = [y_1(t), y_2(t), \dots, y_K(t)]^T = g(x(t))$$

such that these vectors **represent the slowest possible signals**.

Formally:  $\forall j \in \{1 \dots J\}$  the delta value:

$$\Delta_j = \Delta(y_j) = \langle \dot{y}_j^2 \rangle_t \text{ is minimal.}$$

## Additional constraints

- ▶  $\langle y_j \rangle_t = 0$  (average = 0) The average over time of each component of the signal should be zero.
- ▶  $\langle y_j^2 \rangle_t = 1$  (variance = 1) The variance over time of each component of the signal should be 1.
- ▶  $\forall j' < j : \langle y_{j'} y_j \rangle_t = 0$  (**signals are decorrelated**) . This also introduces an order, such that the first signal is the slowest, the second signal is the second slowest and so on.

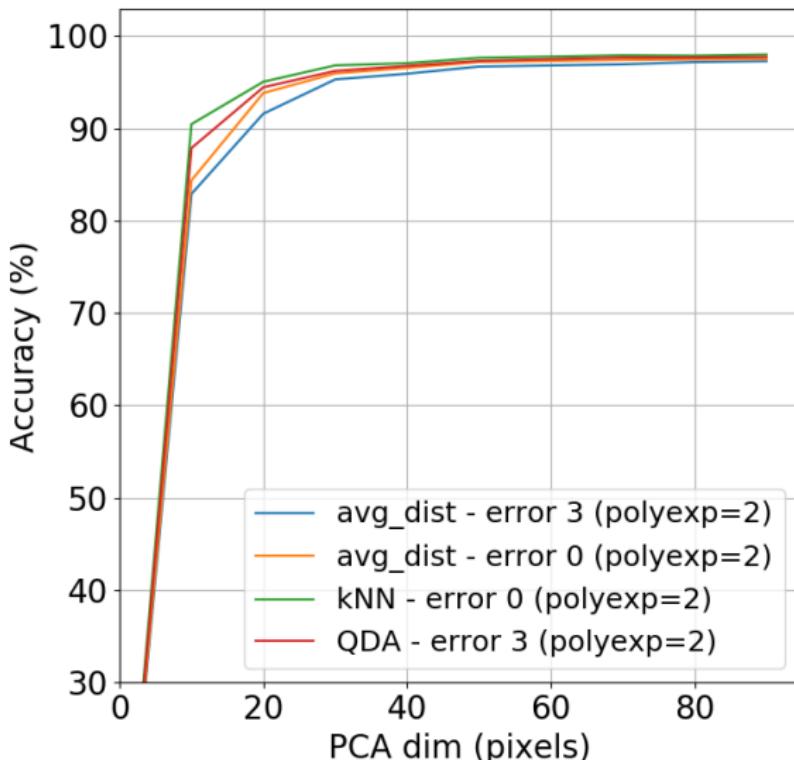
## Generalized Eigenvalue Problem

For  $X \in \mathbb{R}^{n \times d}$  matrix of dataset,

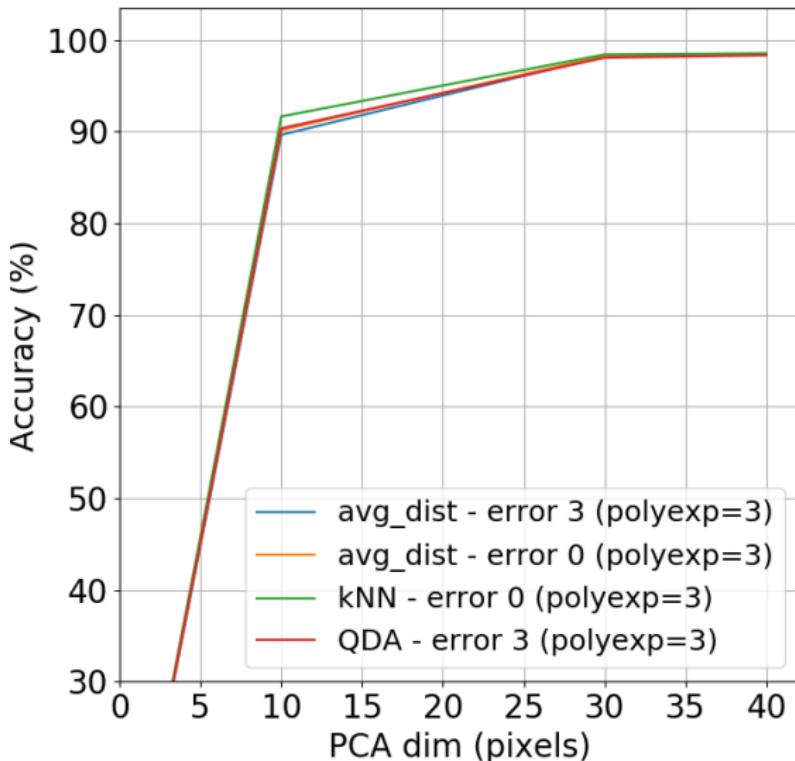
$$AW = BW\Lambda$$

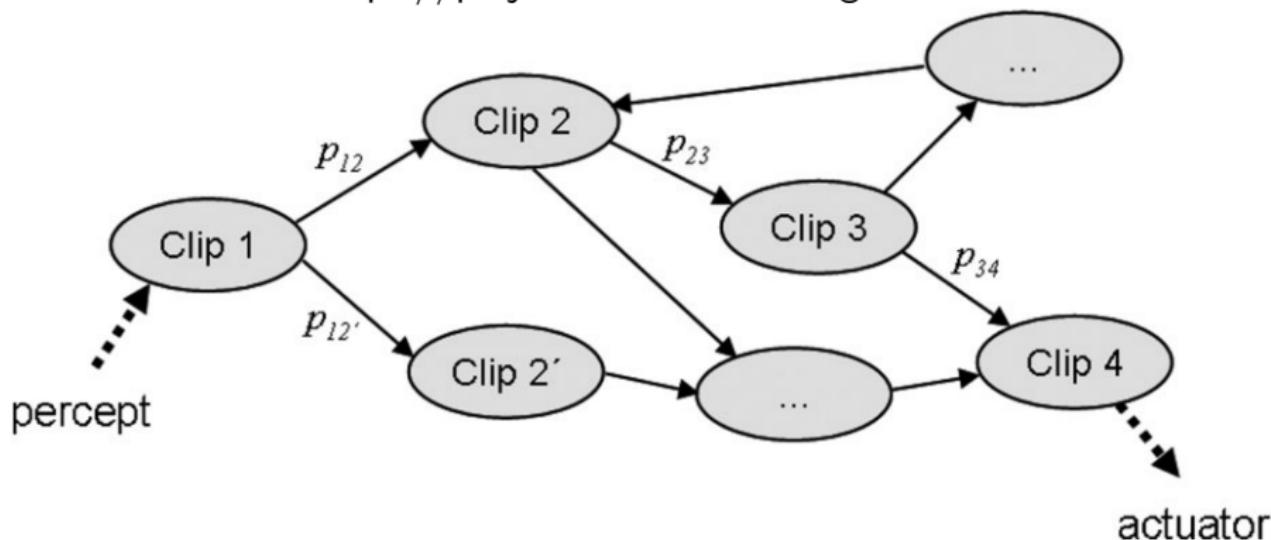
- ▶  $B = X^T X$
- ▶  $A = \dot{X}^T \dot{X}$ .

## Polyexp 2



# Polyexp 3







## De-quantizations

- ▶ Sampling-based sublinear low-rank matrix arithmetic framework for dequantizing quantum machine learning  
*-Nai-Hui Chia, András Gilyén, Tongyang Li, Han-Hsuan Lin, Ewin Tang, Chunhao Wang* [1910.06151]
- ▶ Quantum-Inspired Classical Algorithms for Singular Value Transformation - *Dhawal Jethwani, François Le Gall, Sanjay K. Singh* [1910.05699]

... but also...

- ▶ Arrazola, Juan Miguel, et al. "Quantum-inspired algorithms in practice." arXiv preprint [1905.10415] .

Dequantized recommendation system' runtimes:

$$\tilde{O} \left( \frac{\|A\|_F^{24}}{\epsilon^{12}\sigma^{24}} \right)$$

## Conclusions

- ▶ Dataset of  $10^{12}$  to get a speedup ... can be done better?.
- ▶ We made well-clusterability assumptions, but we have runtime guarantees on non well clusterable datasets!
- ▶ We have also quantum initialization strategies!
- ▶ QEM works out-of-the-box for all base distributions in exponential family!
- ▶ Better resource estimation with Atos' tools!
- ▶ TODO:
  - ▶ Extend QEM to other algorithms (QIBM) etc..
  - ▶ A new faster-than-classical QRAM based quantum algo for computing determinant
  - ▶ Hidden Markov Models, other Mixture Models, Factor analysis, Message passing algorithm in bayesian networks, and many others.

**QUESTIONS  
ANSWERED  
HERE  
EVEN THE  
SILLY ONES**

## (sketch proof)

- ▶ Use QRAM to build:

$$\frac{\|v_i\|}{\sqrt{Z_{ij}}} |i\rangle |j\rangle |0\rangle |v_i\rangle + \frac{\|c_j\|}{\sqrt{Z_{ij}}} |i\rangle |j\rangle |1\rangle |c_j\rangle$$

- ▶ Hadamard on 3rd qubit. Note that

$$p(1)_{ij} = \frac{1}{2Z_{ij}} (\|v_i\|^2 + \|c_j\|^2 - 2\|v_i\|\|c_j\| \langle v_i | c_j \rangle) = \frac{d(v_i, c_j)^2}{2Z_{ij}}$$

- ▶ Perform amplitude estimation on  $L$  copies.
- ▶ Use Median Lemma (Wiebe et. al.)
- ▶ Invert circuit to remove garbage ( and multiply by  $2Z_{ij}$ ).

## Exponential Family

$$p(v|\nu) := h(v) \exp\{o(\nu)^T T(v) - A(\nu)\}$$

where:

- ▶  $\nu \in \mathbb{R}^p$  is called the *canonical or natural* parameter of the family,
- ▶  $o(\nu)$  is a function of  $\nu$  (which often is just the identity function),
- ▶  $T(v)$  is the vector of sufficient statistics: a function that holds all the information the data  $v$  holds with respect to the unknown parameters,
- ▶  $A(\nu)$  is the cumulant generating function, or log-partition function, which acts as a normalization factor,
- ▶  $h(v) > 0$  is the *base measure* which is a non-informative prior and de-facto is scaling constant.