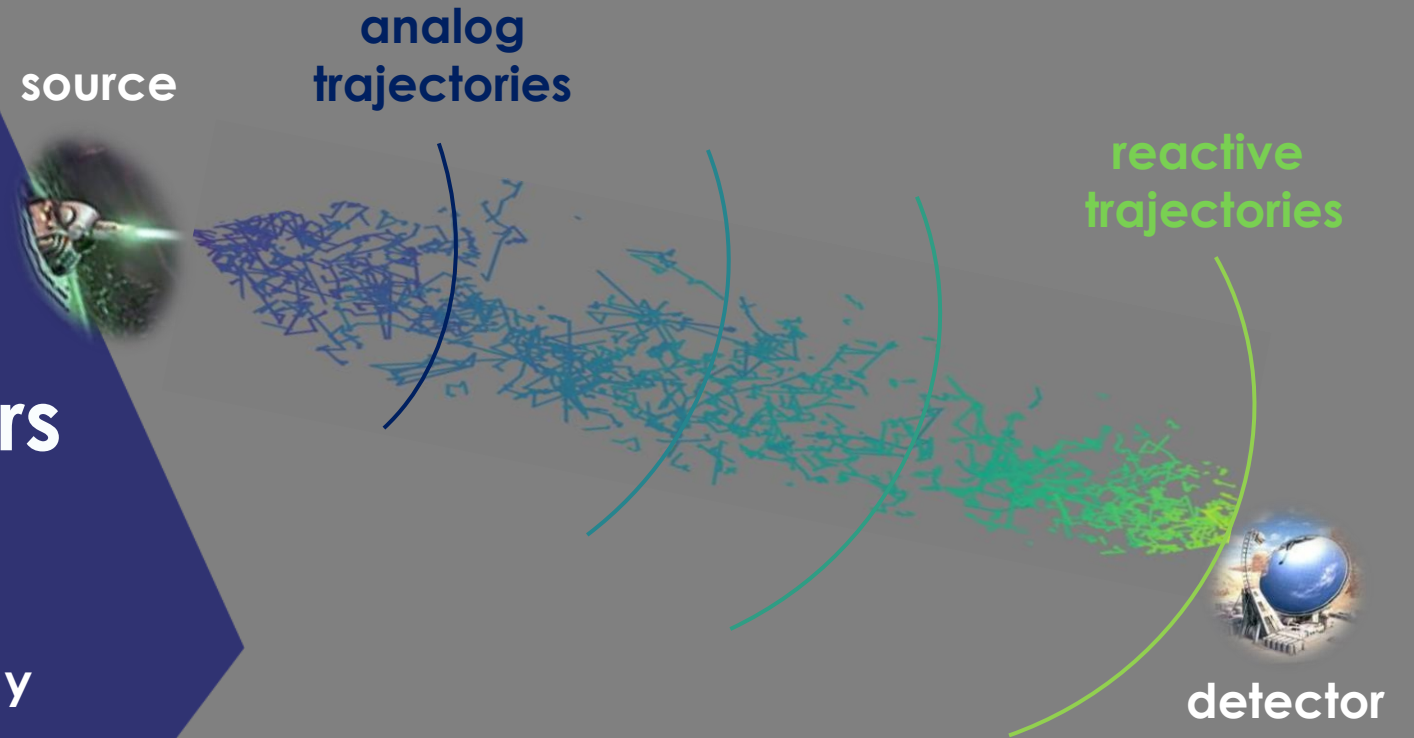


# Sampling rare events on Quantum Computers

Thales Research & Technology  
Quantum Computing team

[www.thalesgroup.com](http://www.thalesgroup.com)



**Goal:** maximize number of counts in the detector

# Monte Carlo on Quantum Computers: overview and motivation

## > Montanaro algorithm



*Quantum speedup of Monte Carlo methods,*  
A. Montanaro, 2015

## > Amplitude amplification on a real quantum computer



*Low-depth amplitude estimation on a trapped-ion quantum computer*  
T. Giurgica-Tiron et al., 2022



*Benchmarking Amplitude Estimation on a Superconducting Quantum Computer,*  
S. Certo et al, 2022

## > Quantum random walk



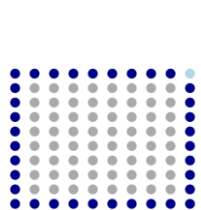
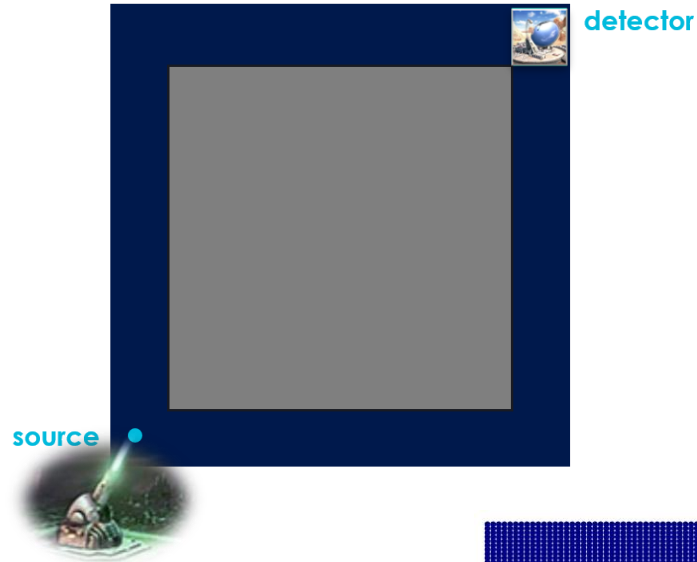
*Quantum random walks - an introductory overview,*  
J. Kempe, 2003

# Particle transport on a grid-graph (1/2)

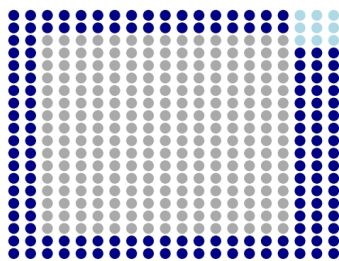


Monte Carlo particle transport on quantum computers,  
Noé Olivier and Michel Nowak, 2024

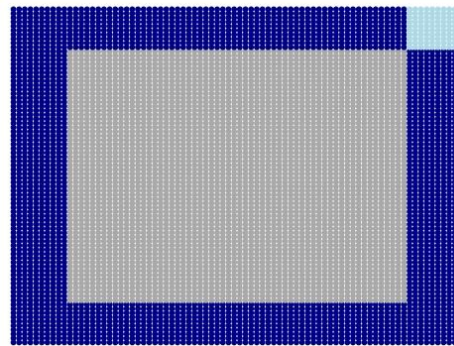
## > Step 1: Discretize the geometry



7 qubits

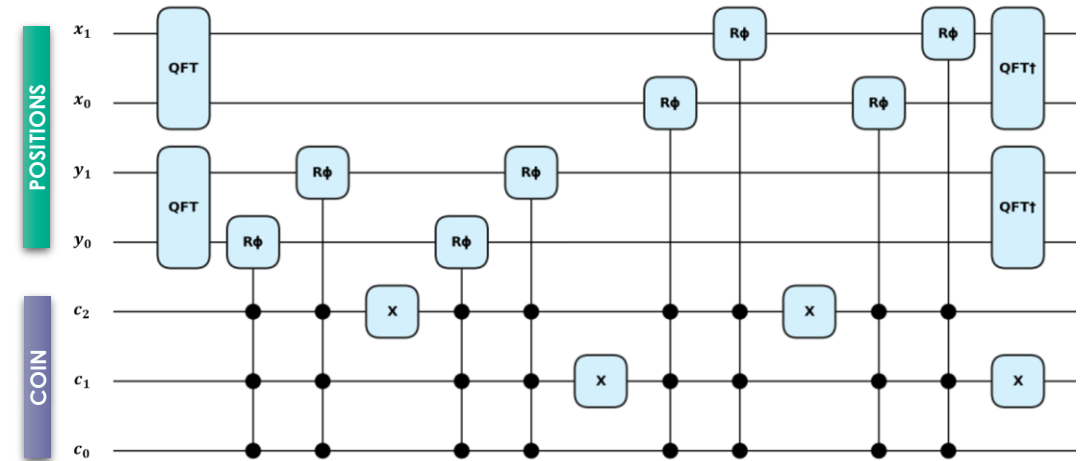


9 qubits



13 qubits

## > Step 2: define shift operator



Gate-Based Circuit Designs For Quantum Adder Inspired Quantum  
Random Walks on Superconducting Qubits, D. Koch et al., 2021

# Particle transport on a grid-graph (2/2)



Monte Carlo particle transport on quantum computers,  
Noé Olivier and Michel Nowak, 2024

## > Step 3: particle transport coin operator

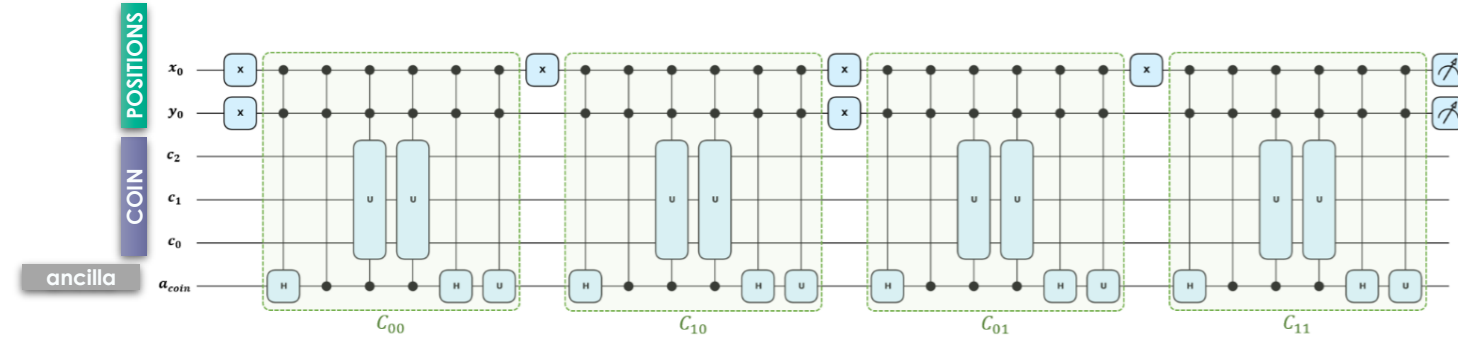
### > Geometry/cross section aware coin operator

Coin qubits	Directions
$ 100\rangle$	$ \rightarrow\rangle$
$ 101\rangle$	$ \uparrow\rangle$
$ 110\rangle$	$ \leftarrow\rangle$
$ 111\rangle$	$ \downarrow\rangle$
$ 0 \cdot \cdot \rangle$	$ \circlearrowright\rangle$

$$C_{|x,y\rangle} = \begin{pmatrix} M_A & 0 \\ 0 & M_{S|x,y\rangle} \end{pmatrix}$$

$$M_A = \text{diag} \left( \frac{p_a}{4}, \frac{p_a}{4}, \frac{p_a}{4}, \frac{p_a}{4} \right)$$

$$M_{S|x,y\rangle} = \text{diag} \left( p_{s,\rightarrow}^{x,y}, p_{s,\leftarrow}^{x,y}, p_{s,\uparrow}^{x,y}, p_{s,\downarrow}^{x,y} \right)$$



Quantum circuits for discrete-time quantum walks  
with position-dependent coin operator  
Ugo Nzongani et al, 2023

### > Boundary conditions

- set local scattering probability to 0
- Reset coin at each step



Efficient Quantum Circuits for Non-Unitary and Unitary  
Diagonal Operators with Space-Time-Accuracy trade-offs  
J. Zylberman et al., 2024

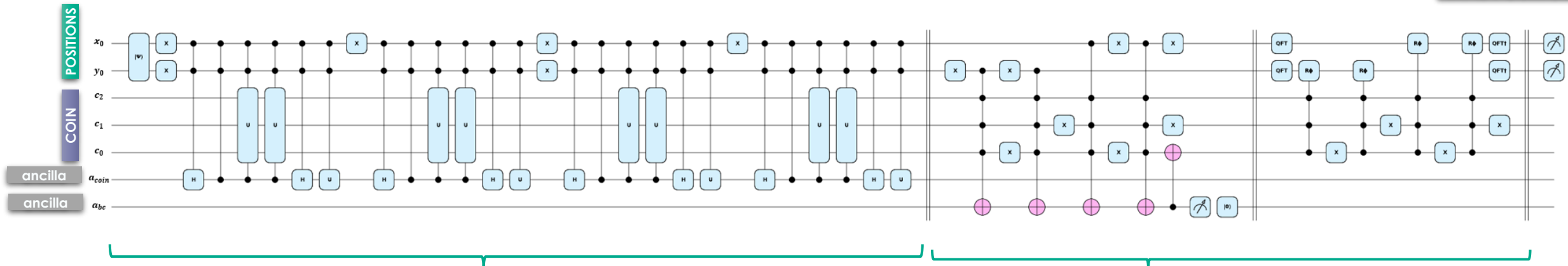
# Circuits for particle transport



Monte Carlo particle transport on quantum computers,  
Noé Olivier and Michel Nowak, 2024

## > Circuit with positions only

FINAL POSITIONS

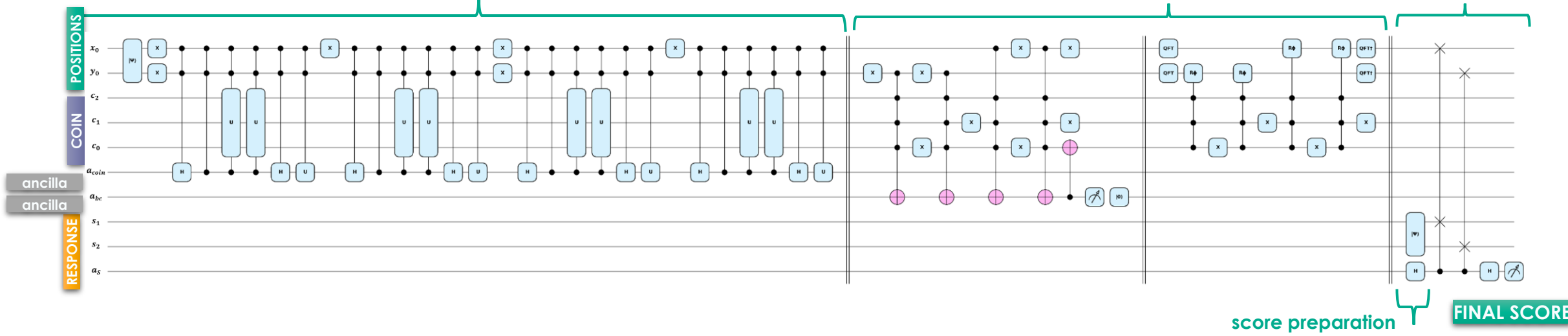


## > Circuit with score

coin preparation

transport 1 iteration

Swap test



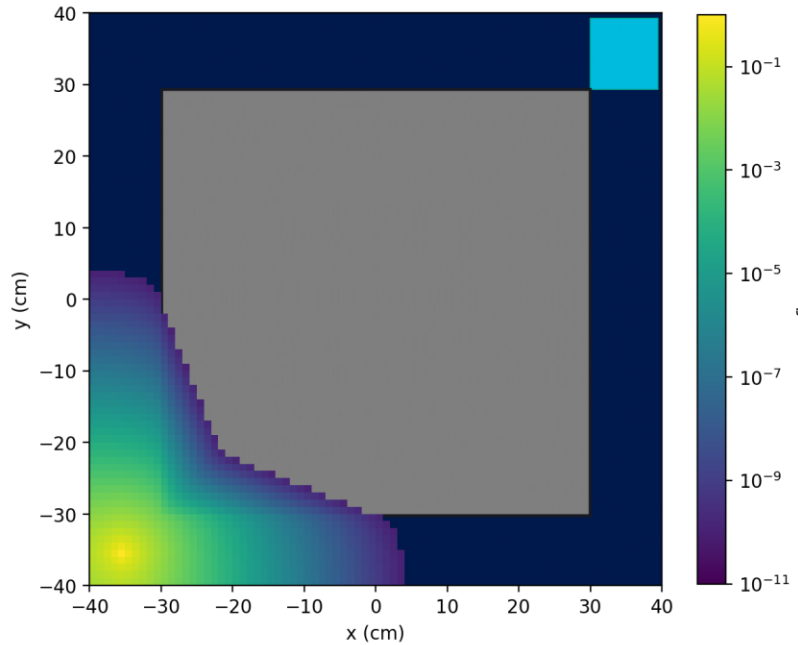
score preparation

FINAL SCORE

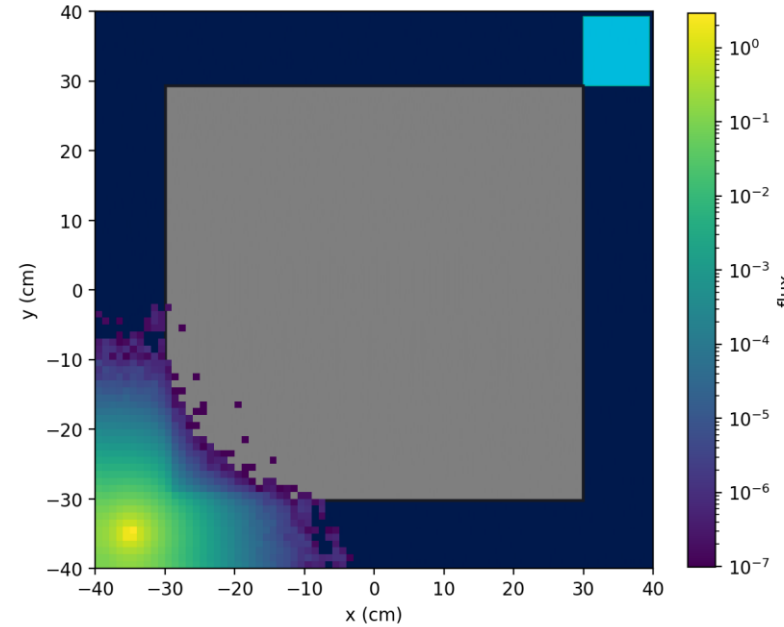
# Flux comparison



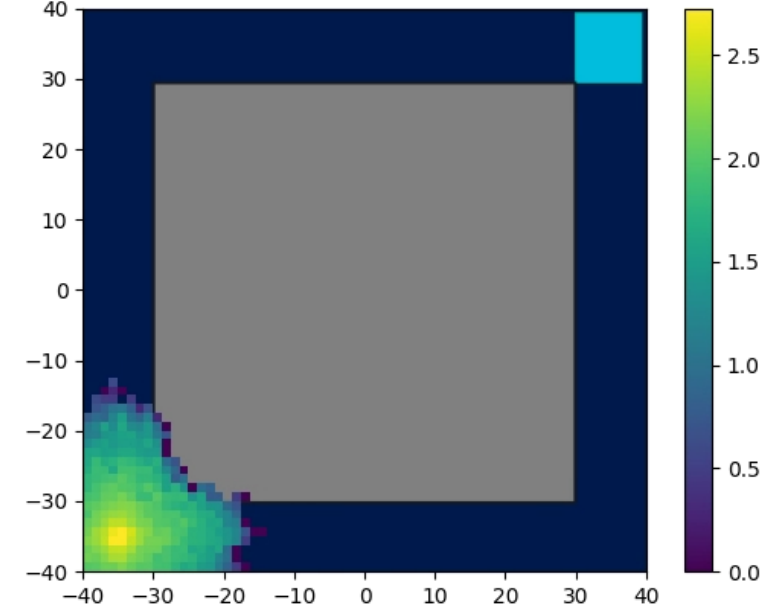
Monte Carlo particle transport on quantum computers,  
Noé Olivier and Michel Nowak, 2024



classical finite differences

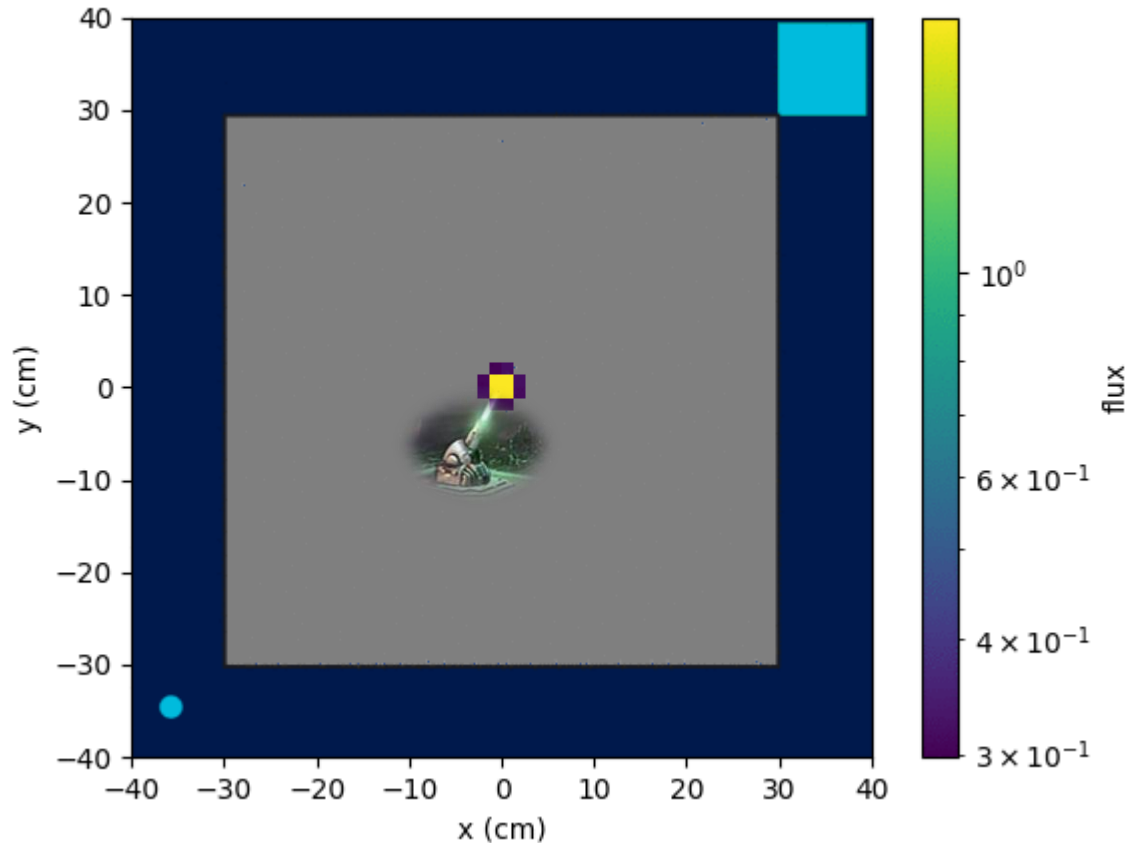


classical Monte Carlo



measured quantum

# Quantum walk failure in the analog regime



## > Guarantee of convergence



*Quantum walks can find a marked element on any graph,*  
Hari Krovi et al, 2010

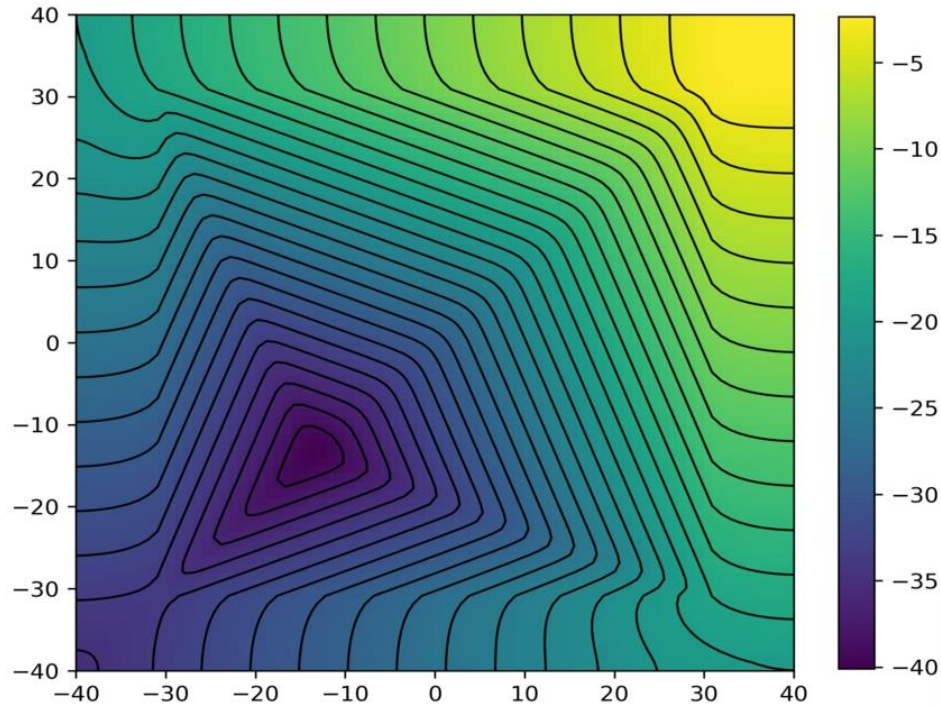
## > OK, but not always in a reasonable amount of time

- Especially when **starting from a localized state**
- Especially when they are **absorbing conditions**

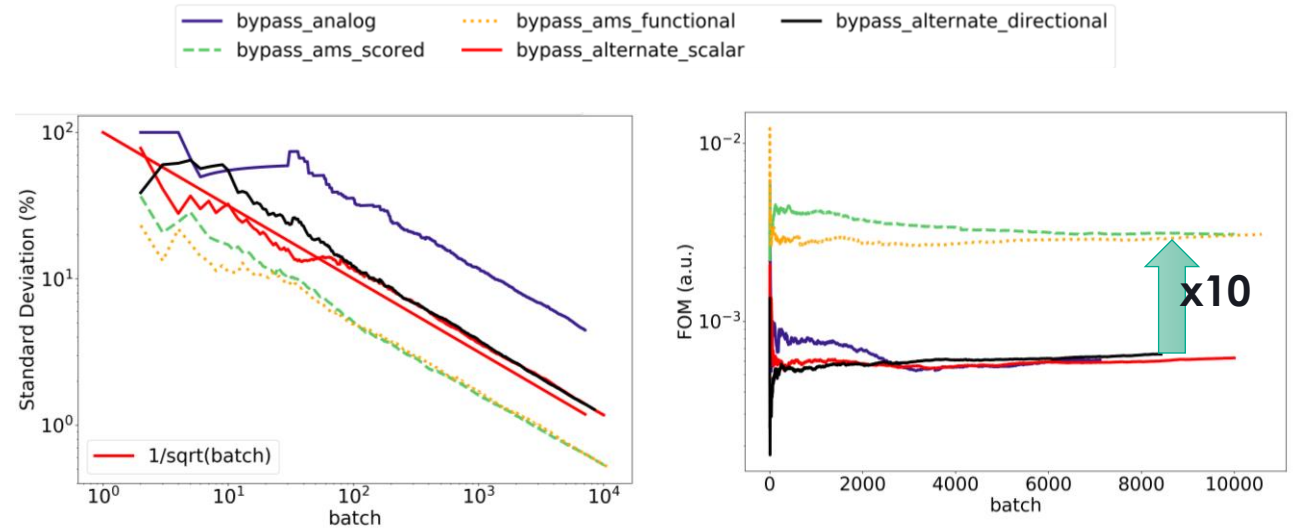
# The need for an importance map

## > Scalar importance map

- ▶ Computed with a **finite difference solver**
- ▶ Gives the **expected contribution** for 1 particle starting from **x** to the detector response



## > Classical results with variance reduction



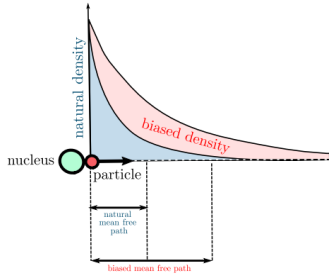
same convergence rates

improved performance measure

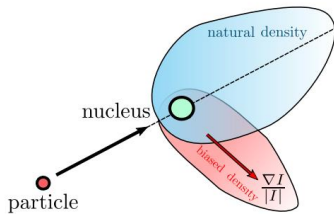


# Importance Sampling on quantum computers (1/2)

## > Exponential transform



## > Collision biasing



## > Population control

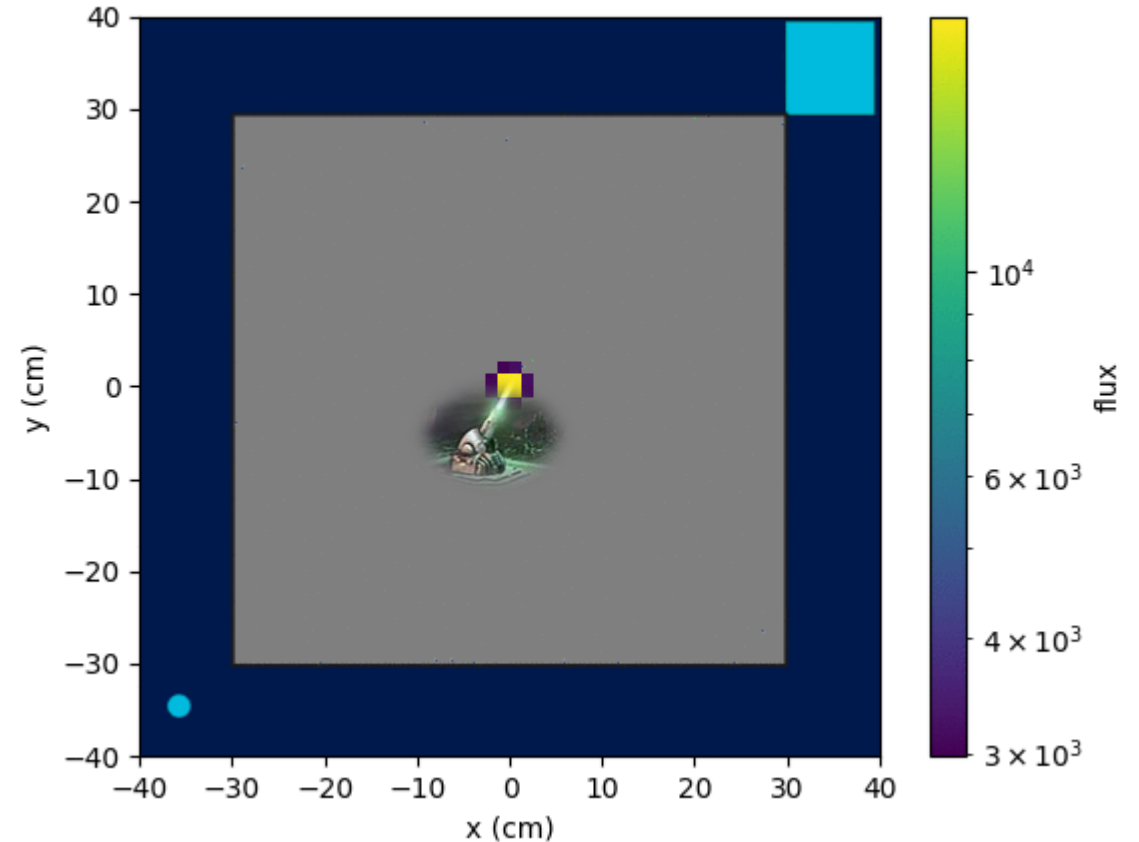
- ▶ Splitting
- ▶ Roulette



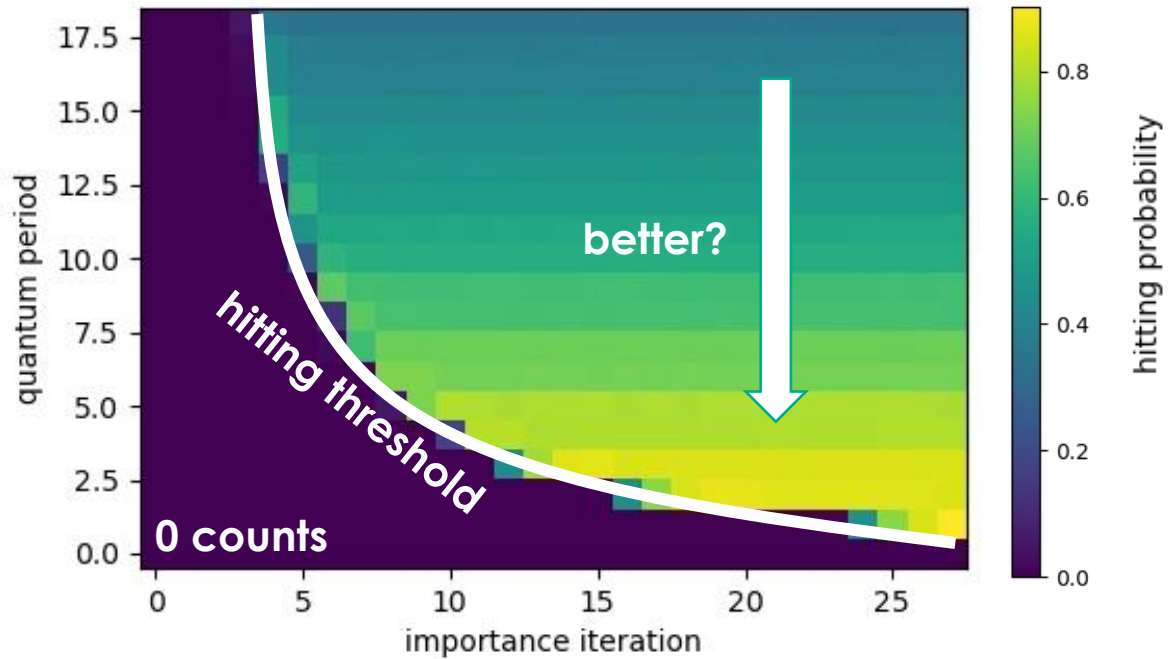
Variance reduction techniques  
CEA, 2018

## > Extension to quantum formalism

- ▶ Renormalize sampled distribution by **importance map**
- ▶ Restart quantum walk for **one shift** operator call



# Importance Sampling on quantum computers (2/2)



## > Discussion

### ▶ Tradoff between querying

- The shift operator
- the importance map

### ▶ Constant hitting probability

- With respect to importance map queries

### ▶ Increasing hitting probability

- By minimizing the number of quantum shift queries

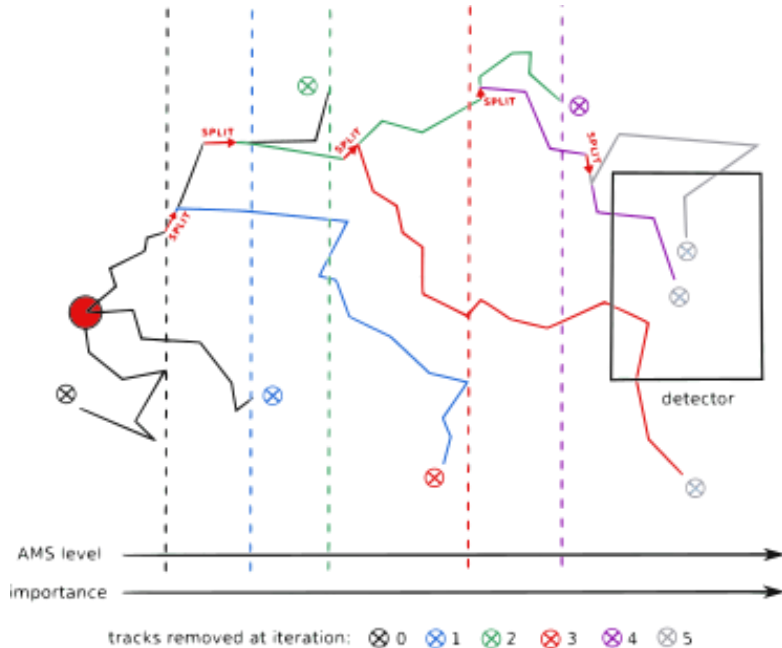
### ▶ Warning

- Periodic boundary conditions applied
- Reflective too expensive

# Adaptive Multilevel Splitting on quantum computers

## > Classical AMS

- ▶ Restart **K particles** at each **AMS iteration**



**Adaptive multilevel splitting for Monte Carlo particle transport,**  
*H. Louvin et al, 2017*



**Accelerating Monte Carlo particle transport with adaptively  
generated importance maps,** *M. Nowak, 2018*

## > Extension to a quantum formalism?

- ▶ No need to **follow weights**
  - Because the weight is global for the restarted particles
- ▶ **Selection & Splitting** needs to be classically implemented
- ▶ **Study tradoff** between
  - Classical queries to the importance map
  - Quantum queries to the shift operator

# Amplitude estimation failure in the analog regime

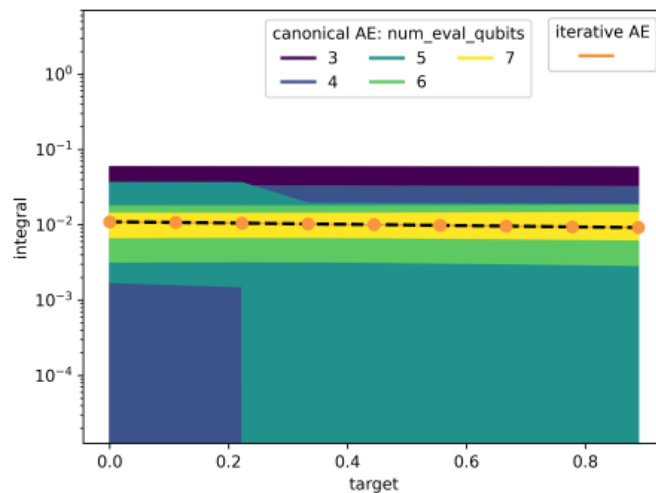


*Quantum amplitude amplification and estimation,*  
Brassard et al, 2000

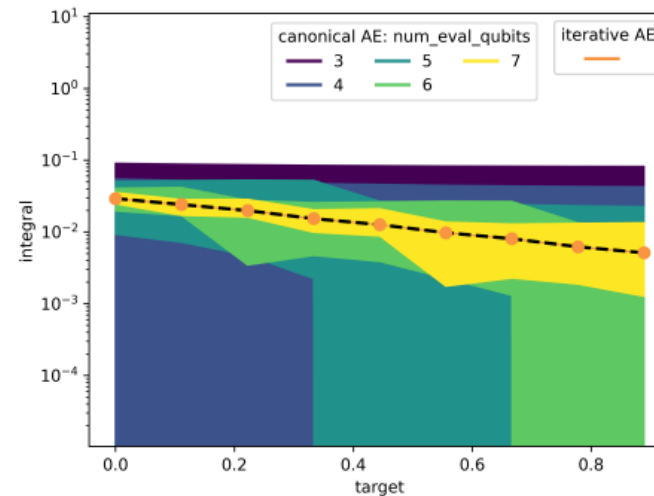


*Iterative Quantum Amplitude Estimation*  
D. Grinko et al, 2021

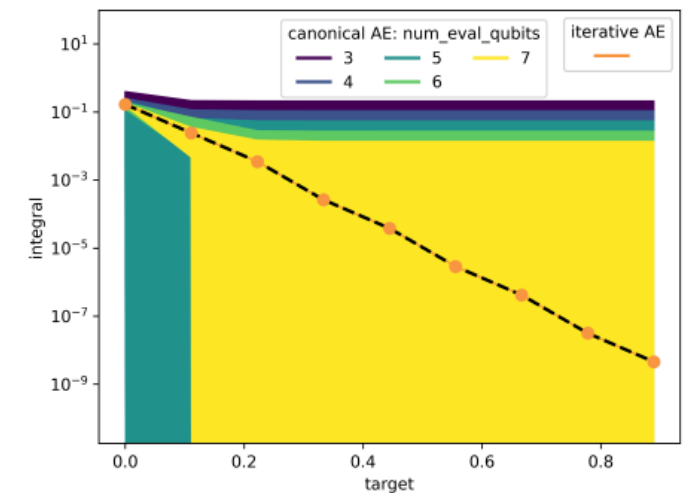
## > Exponential integration with attenuation



(a)  $\lambda = 0.1$



(b)  $\lambda = 1$

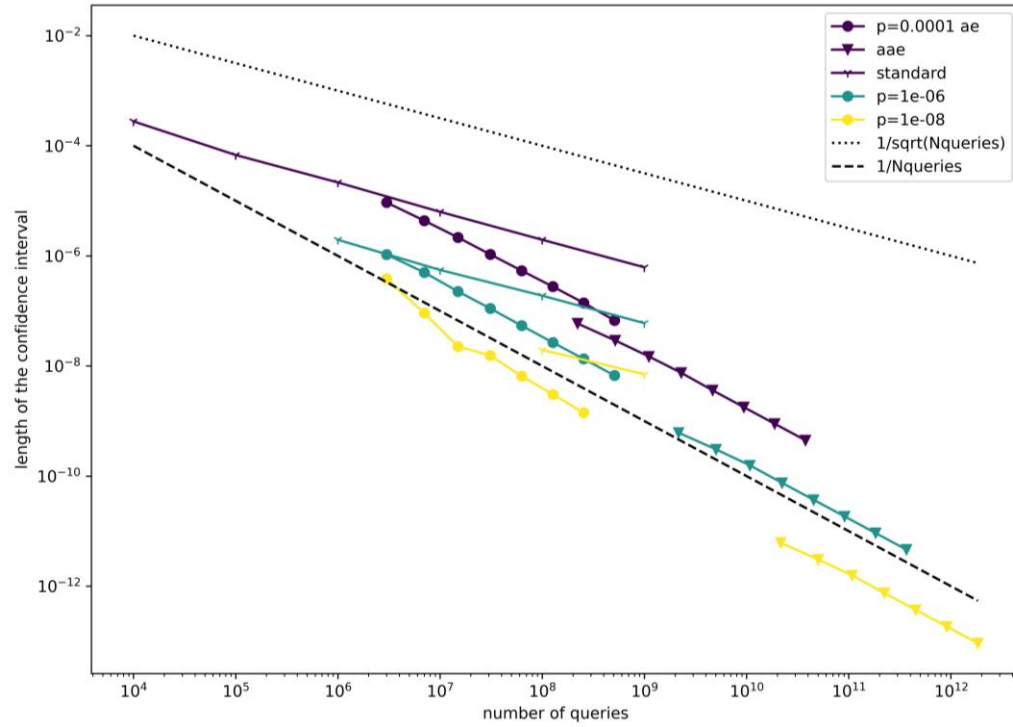


(c)  $\lambda = 10$

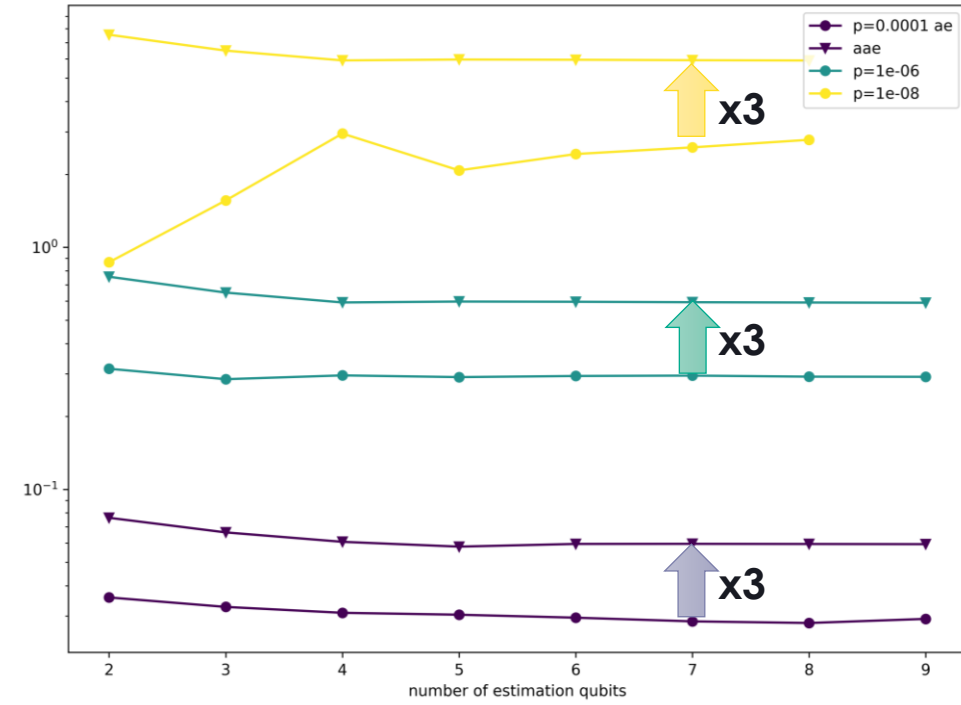
# Implementation and convergence of



Amplified Amplitude Estimation: Exploiting Prior Knowledge to Improve Estimates of Expectation Values, S. Simon et al. 2024



faster convergence rates



improved performance measure

# Conclusion and perspectives

## > Results

### ▶ Monte Carlo proposal on quantum computers

- With quantum walks
- Local probabilities of interactions
- Reflective boundary conditions
- « Absorbing » approximation



**Monte Carlo particle transport on quantum computers,**  
*Noé Olivier and Michel Nowak, 2024*

### ▶ Failure of analog quantum walk

- Classical importance sampling applied to quantum walks
- Cannot follow weights of individual particles
- Renormalization proposal
- Tradeoff between quantum & classical

### ▶ Failure of analog amplitude estimation

- X3 speedup with a priori estimate of the response  
(implementation of paper)

## > Perspectives

### ▶ Adaptive Multilevel Splitting on quantum computers

- Coming soon

### ▶ Merge variance reduction techniques with amplitude amplification

- Extract hitting probabilities

### ▶ Preprint soon



# The team

  
Building a future we can all trust




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