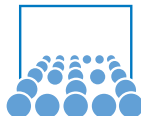


Numerical Linear and Multilinear Algebra in Quantum Tensor Networks

Konrad Waldherr

October 20, 2013



Joint work with Thomas Huckle

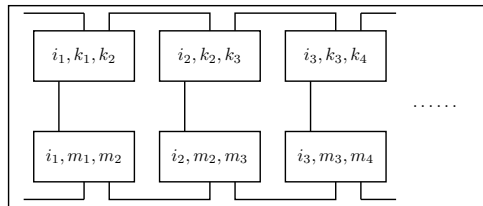
Outline

Numerical (Multi-) Linear Algebraic Approaches to...

- ...Quantum Control



- ...Quantum Tensor Networks



NMR Spectroscopy as Optimal Control Problem

- Goal: find optimal pulse amplitudes $\mathbf{u}(t)$ to steer nuclear spin states $\mathbf{x}(t)$ over the time interval $[0, T]$
- Optimality can be described by a scalar function f :

$$f(\mathbf{x}, \mathbf{u}) = \underbrace{f_T(\mathbf{x}(T))}_{\text{quality}}$$

- Application: Synthesization of a unitary target operator U_G :

$$f(\mathbf{U}(T), \mathbf{u}) = \|\mathbf{U}(T) - \mathbf{U}_G\|_F^2$$

- The dynamics are governed by the equation of motion:

$$\dot{\mathbf{x}}(t) = -i \underbrace{\left[\mathbf{H}_0 + \sum_{m=1}^M \mathbf{u}_m(t) \mathbf{H}_m \right]}_{=\mathbf{H}(t)} \mathbf{x}(t)$$

Gradient Ascent Pulse Engineering Algorithm:

- 1: Set initial control amplitudes $u_m^{\{0\}}(t_k)$ for all times t_k and U_0
- 2: **for** $\ell = 0, 1, 2, \dots$ **until convergence**
 - a: Calculate **exponentials**

$$U_k = e^{-iH(t_k)} \quad \text{for all } k = 1, \dots, K$$

- b: Compute the **forward propagation**

$$U_{k:0} = U_k U_{k-1} \cdots U_1 U_0 \quad \text{for all } k = 1, \dots, K$$

- c: Compute the **backward propagation**

$$W_{K+1:k+1} = U_{K+1} U_K \cdots U_{k+1} U_k \quad \text{for all } k = K, \dots, 1$$

- d: Calculate the **gradient**

$$\frac{\partial f}{\partial u_m(t_k)} = \text{Re} \left[\text{trace} \left(W_{K+1:k+1}^H (-iH_m) U_{k:0} \right) \right]$$

- e: **Update** the controls $u_m(t_k)$

$$u_m^{\{\ell+1\}}(t_k) = u_m^{\{\ell\}}(t_k) + \epsilon \cdot \frac{\partial f}{\partial u_m(t_k)}$$

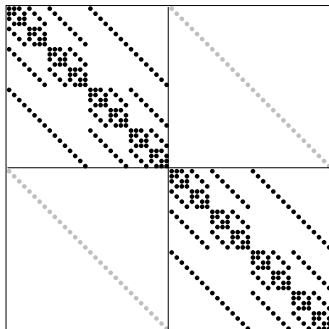
GRAPE: Computational Challenges

1. Computation of the matrix exponentials

$$U_k = e^{-i[H_0 + \sum_m u_m(t_k) H_m]}$$

Challenges:

- Exponential of matrices are required in explicit form
- Operand matrices have certain properties (e.g., sparsity structure)

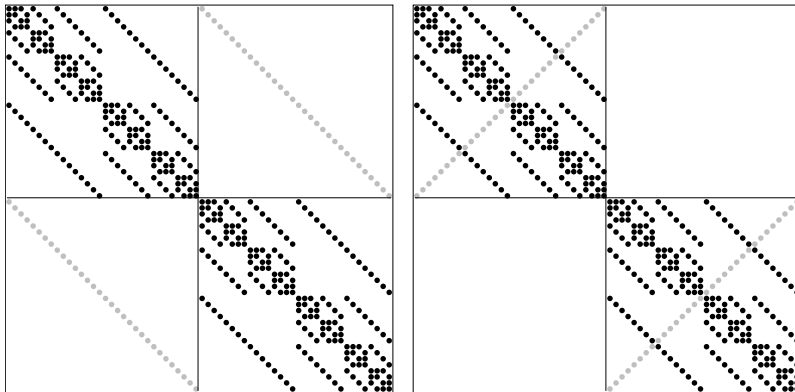


Matrix Exponentials

- **NMR setting:** Problem can be reduced to two problems of half size:

$$cn^3 \text{ reduces to } 2c \left(\frac{n}{2}\right)^3 = c\frac{n^3}{4}$$

\implies saves factor 4



Matrix Exponentials

- **Old version:** Eigendecomposition method
- **New version:** Chebyshev method

$$\begin{aligned} H &= V \Lambda V^H \quad \implies \\ e^{-i\Delta t H} &= V e^{-i\Delta t \Lambda} V^H = V \operatorname{diag}\left(e^{-i\Delta t \lambda_1}, \dots, e^{-i\Delta t \lambda_n}\right) V^H. \end{aligned}$$

Requires eigendecomposition of a typically sparse matrix.

Matrix Exponentials

- Old version: Eigendecomposition method
- New version: Chebyshev method

$$e^{-i\Delta t \mathbf{H}} = a_0 \mathbf{I} + 2 \sum_{k=1}^m a_k C_k \left(\frac{\mathbf{H}}{\|\mathbf{H}\|} \right), \quad a_k = i^k J_k(-\Delta t \|\mathbf{H}\|) .$$

Chebyshev recurrence translates into

for $k = m$ **downto** 0 **do**

$$\left[\begin{array}{l} a_k = i^k J_k(-\Delta t \|\mathbf{H}\|) \\ D_k = a_k \mathbf{I} + \frac{2}{\|\mathbf{H}\|} \mathbf{H} D_{k+1} - D_{k+2} \end{array} \right.$$

$e^{-i\Delta t \mathbf{H}} = D_0 - D_2$

Computation relies solely on products of the form `sparse` \times `dense`.
 \implies No expensive operations such as inversion/eigendecomposition required

GRAPE: Computational Challenges

2. Computation of the intermediate matrix products

- Compute the **forward propagation**

$$U_{k:0} = U_k U_{k-1} \cdots U_1 U_0 \quad \text{for all } k = 1, \dots, K$$

- Compute the **backward propagation**

$$W_{K+1:k+1} = U_{K+1} U_K \cdots U_{k+1} U_k \quad \text{for all } k = K, \dots, 1$$

Instances of the matrix-multiplication prefix problem:

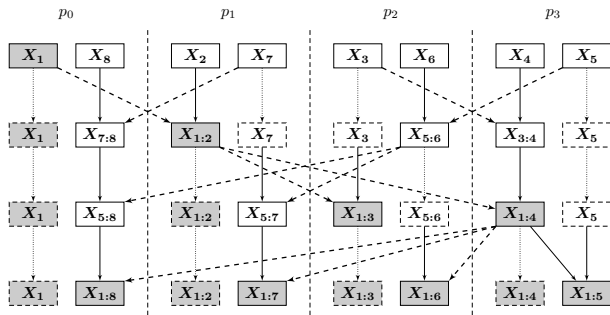
$$\forall k = 1 : K : \quad \left(X_1 \cdots X_{k-1} \right) X_k$$

Challenges:

- Parallelization
- Large number of matrices to be multiplied (e.g., $K = 1024$)
- Matrices comparably small (e.g., 1024×1024)

Computation of the Matrix Multiplications

- **Old version:** coarse-grain parallel prefix tree
- **New version:** fine-grain 3D parallelization:



⇒ individual matrix multiplications are computed **sequentially**

Computation of the Matrix Multiplications

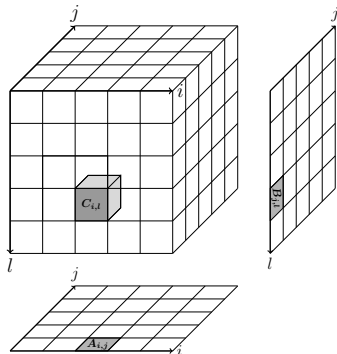
- Old version: coarse-grain parallel prefix tree
- New version: fine-grain 3D parallelization:

⇒ compute loop over k sequentially and

⇒ **parallelize individual** matrix multiplications

- Total amount of work corresponds to a 3D cube.
- Each subblock corresponds to a block operation

$$C_{i,l} := C_{i,l} + A_{i,j}B_{j,l}$$
- Find an appropriate “domain decomposition”.
- 3D parallelization features lowest communication overhead



Numerical Results (10 spins)

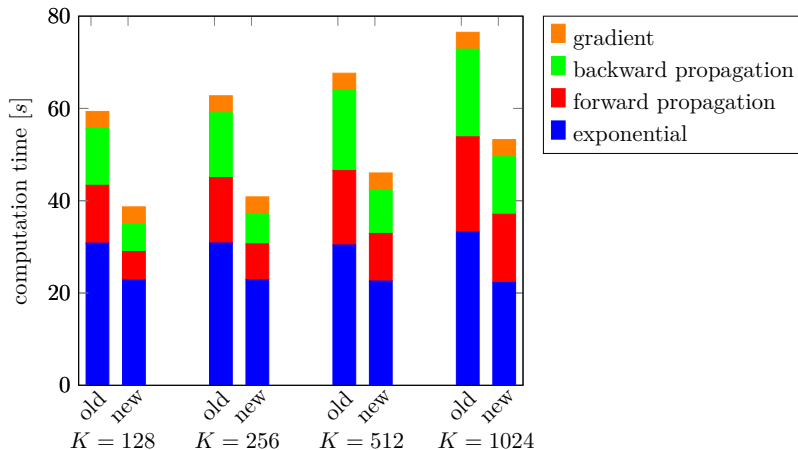


Figure : Runtime of one GRAPE iteration on the HLRB2 using $\frac{K}{2}$ processors.

Numerical Results (11 spins)

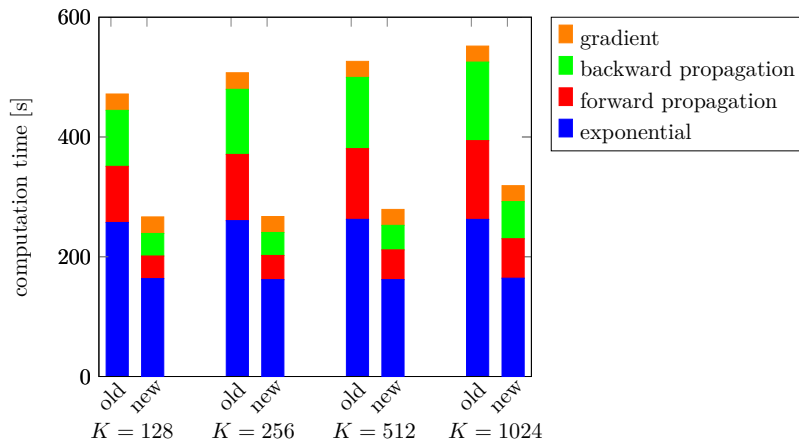


Figure : Runtime of one GRAPE iteration on the HLRB2 using $\frac{K}{2}$ processors.

Ground State of Quantum Systems

- Ground state: Compute lowest eigenvalue of the Hamiltonian

$$H = \sum_{k=1}^M \alpha_k Q_1^{(k)} \otimes \cdots \otimes Q_N^{(k)} \in \mathbb{C}^{2^N \times 2^N}$$

- **Challenges:**
 - the vector space $\mathcal{V} = \mathbb{C}^{2^N}$ grows **exponentially** in N
 - for large N (e.g., $N = 100$) traditional matrix methods fail
- **Solution: data-sparse representation format** that allows
 - to overcome the curse of dimensionality,
 - to describe the right “corner” of the Hilbert space,
 - for efficient computations and algorithms.

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- **Solution: data-sparse representation format** that allows
 - to overcome the curse of dimensionality,
 - to describe the right “corner” of the Hilbert space,
 - for efficient computations and algorithms.
- Two approaches:
 - subspace method in the MPS format,
 - symmetry-adapted variational ground-state search.

Matrix Product States

- In physical simulations, **Matrix Product States** (MPS) are in use:

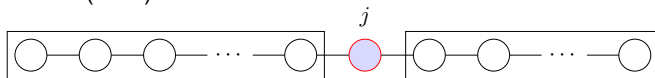
$$x = \sum_{i_1, \dots, i_N} \text{tr} \left(A_1^{(i_1)} \cdot A_2^{(i_2)} \cdots A_N^{(i_N)} \right) e_{i_1 i_2 \dots i_N} .$$

with $D_j \times D_{j+1}$ matrices $A_j^{(i_j)}$.

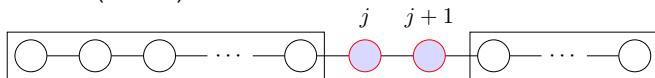
- MPS representation requires $2ND^2$ instead of 2^N entries.

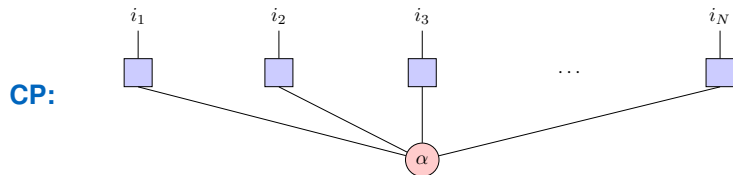
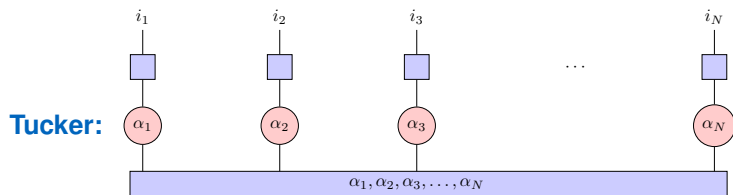
Minimization in terms of MPS

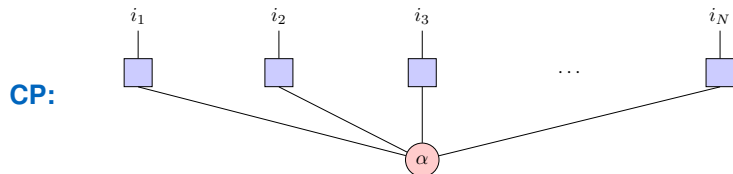
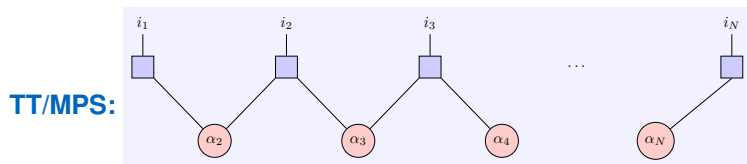
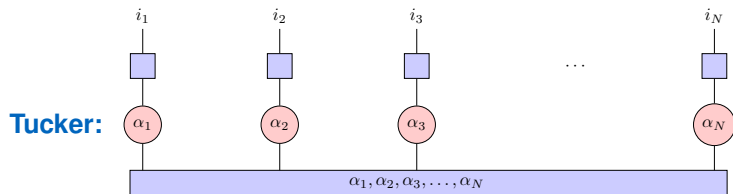
- vMPS** (ALS):



- DMRG** (MALS):







The Lanczos Algorithm

Algorithm: Lanczos iteration for Hermitian matrix H

Choose initial guess $r_0 \neq 0$

Define $\beta_0 = \|r_0\|$ and $q_0 = 0$

for $j = 1, 2, \dots, m$ **do**

$$q_j = r_{j-1} / \beta_{j-1}$$

$$u_j = H q_j$$

$$\alpha_j = q_j^H u_j$$

$$r_j = u_j - \alpha_j q_j - \beta_{j-1} q_{j-1}$$

$$\beta_j = \|r_j\|$$

$$T_m = \text{tridiag}(\beta, \alpha, \beta)$$

$$(\lambda, y) = \text{eig}(T_m)$$

$$v = Q y = (q_1, \dots, q_m) y$$

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Computational tasks:

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- 1 Application of the matrix to a vector
- 2 Computation of inner products

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$$\beta_j = \|r_j\|$$

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$$(\lambda_{\min}, y) = \text{eig}(T_m)$$

$$v = Q y = (q_1, \dots, q_m) y$$

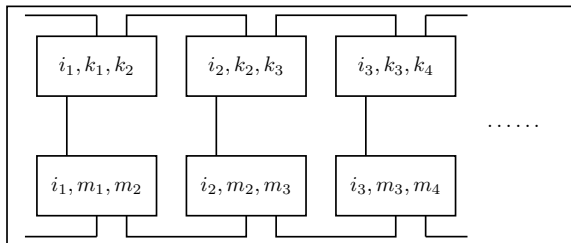
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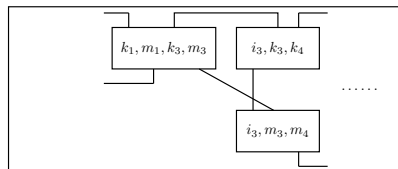
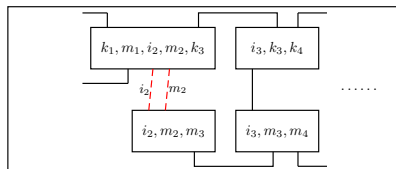
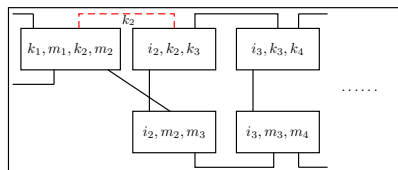
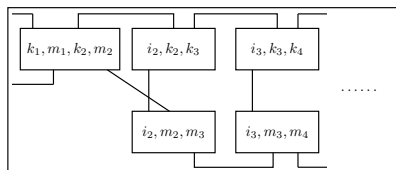
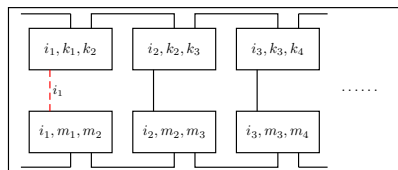
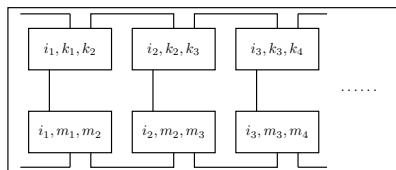
- 1 Application of the matrix to a vector
- 2 Computation of inner products
- 3 Sums and linear combinations of vectors

Computation of Inner Products

$$\begin{aligned}
 \mathbf{x}^H \mathbf{y} &= \sum_{i_1, \dots, i_N} \left(\text{tr} \left(\bar{A}_1^{(i_1)} \cdots \bar{A}_N^{(i_N)} \right) \right) \cdot \left(\text{tr} \left(B_1^{(i_1)} \cdots B_N^{(i_N)} \right) \right) \\
 &= \sum_{i_j} \sum_{k_j} \overline{a_{1;k_1, k_2}^{(i_1)}} \cdots \overline{a_{N;k_N, k_1}^{(i_N)}} \sum_{m_j} b_{1;m_1, m_2}^{(i_1)} \cdots b_{N;m_N, m_1}^{(i_N)}
 \end{aligned}$$

⇒ Find an efficient ordering of the summations m_j, k_j, i_j .
 Consider the tensor network





Computation of the Sum of Two MPS

- Sum of two MPS vectors

$$\mathbf{x} = \sum_{i_1, \dots, i_N} \text{tr} \left(A_1^{(i_1)} A_2^{(i_2)} \dots A_N^{(i_N)} \right) e_{i_1 \dots i_N}$$

$$\mathbf{y} = \sum_{i_1, \dots, i_N} \text{tr} \left(B_1^{(i_1)} B_2^{(i_2)} \dots B_N^{(i_N)} \right) e_{i_1 \dots i_N}$$

$$(\mathbf{x} + \mathbf{y})_{i_1, \dots, i_N} = \text{tr} \left[\left(\begin{array}{cc} A_1^{(i_1)} & 0 \\ 0 & B_1^{(i_1)} \end{array} \right) \left(\begin{array}{cc} A_2^{(i_2)} & 0 \\ 0 & B_2^{(i_2)} \end{array} \right) \dots \left(\begin{array}{cc} A_N^{(i_N)} & 0 \\ 0 & B_N^{(i_N)} \end{array} \right) \right]$$

- Adding MPS leads to an **increase** of the bond dimensions:

$$\mathbf{x}_{\text{MPS}_D} + \mathbf{y}_{\text{MPS}_D} = \mathbf{z}_{\text{MPS}_{2D}}$$

Matrix Product Operators (MPO)

The MPS concept

$$x_{i_1, i_2, \dots, i_N} = \text{tr} \left(A_1^{(i_1)} A_2^{(i_2)} \dots A_N^{(i_N)} \right)$$

can be generalized to operators:

$$O_{\substack{i_1, \dots, i_N \\ j_1, \dots, j_N}} = \text{tr} \left(W_1^{(i_1, j_1)} W_2^{(i_2, j_2)} \dots W_N^{(i_N, j_N)} \right)$$

Application of such an MPO to an MPS leads to

$$\text{tr} \left[\left(\sum_{j_1} W_1^{(i_1, j_1)} \otimes A_1^{(j_1)} \right) \dots \left(\sum_{j_N} W_N^{(i_N, j_N)} \otimes A_N^{(j_N)} \right) \right],$$

i.e., an MPS of larger size $D_{\text{MPS}} D_{\text{MPO}}$.

- Usually exact representation with small ranks
- Not dependent on N

Augmentation of ranks

- Increase of the bond dimension during the Lanczos algorithm

Lanczos algorithm	Bond dimension
for $j = 1, 2, \dots, m$ $\mathbf{q}_j = \mathbf{r}_{j-1} / \beta_{j-1}$ $\mathbf{u}_j = \mathbf{H} \mathbf{q}_j$ $\alpha_j = \mathbf{q}_j^H \mathbf{u}_j$ $\mathbf{r}_j = \mathbf{H} \mathbf{q}_j - \alpha_j \mathbf{q}_j - \beta_{j-1} \mathbf{q}_{j-1}$ $\beta_j = \ \mathbf{r}_j\ $ $\mathbf{v} = \mathbf{Q} \mathbf{y} = (\mathbf{q}_1, \dots, \mathbf{q}_m) \mathbf{y}$	$D^{(j)}$ $D_O D^{(j)}$ $D_O D^{(j)} + D^{(j)} + D^{(j-1)} =$ $= D^{(j+1)}$ $D^{(1)} + D^{(2)} + \dots + D^{(m)}$

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- Solution: keep the ranks $D^{(j)}$ bounded
 \implies Projection required

Compression/Projection of MPS

$$\mathcal{P}_D : \mathbf{y}_{MPS_{D'}} \mapsto \arg \min_{\mathbf{x}_{MPS_D}} \left\| \mathbf{y}_{MPS_{D'}} - \mathbf{x}_{MPS_D} \right\|_2^2 =$$

$$\arg \min_{\mathbf{A}} \left\| \left[\text{tr} \left(\mathbf{B}_1^{(i_1)} \dots \mathbf{B}_N^{(i_N)} \right) - \text{tr} \left(\mathbf{A}_1^{(i_1)} \dots \mathbf{A}_N^{(i_N)} \right) \right]_{i_1, \dots, i_N} \right\|_2^2$$

SVD-based truncation:

- Suppose $\mathbf{A}_1, \dots, \mathbf{A}_{r-1}$ are already constructed. \mathbf{B}_r is $D \times D'$

$$\begin{pmatrix} \mathbf{B}_r^{(0)} \\ \mathbf{B}_r^{(1)} \end{pmatrix} = \begin{pmatrix} \mathbf{U}_r^{(0)} \\ \mathbf{U}_r^{(1)} \end{pmatrix} \Sigma_r \mathbf{V}_r^H \stackrel{trunc}{\approx} \begin{pmatrix} \tilde{\mathbf{U}}_r^{(0)} \\ \tilde{\mathbf{U}}_r^{(1)} \end{pmatrix} \tilde{\Sigma}_r \tilde{\mathbf{V}}_r^H$$

- Define $\mathbf{A}_r^{(i_r)} = \tilde{\mathbf{U}}_r^{(i_r)}$, a $D \times D$ matrix
- proceed with the $D \times D'$ matrix $\tilde{\Sigma}_r \tilde{\mathbf{V}}_r^H \mathbf{B}_{r+1}^{(i_{r+1})}$

Restarted Lanczos

Algorithm: Restarted Lanczos iteration

Choose initial guess $r_0 \neq 0$;

for $iter = 1, 2, \dots$ **do**

 Define $\beta_0 = \|r_0\|$ and $q_0 = 0$;

for $j = 1, 2, \dots, m$ **do**

$q_j = r_{j-1} / \beta_{j-1}$;

$u_j = Hq_j$;

$\alpha_j = q_j^H u_j$;

$r_j = u_j - \alpha_j q_j - \beta_{j-1} q_{j-1}$;

$\beta_j = \|r_j\|$;

$T_m = \text{tridiag}(\beta, \alpha, \beta)$;

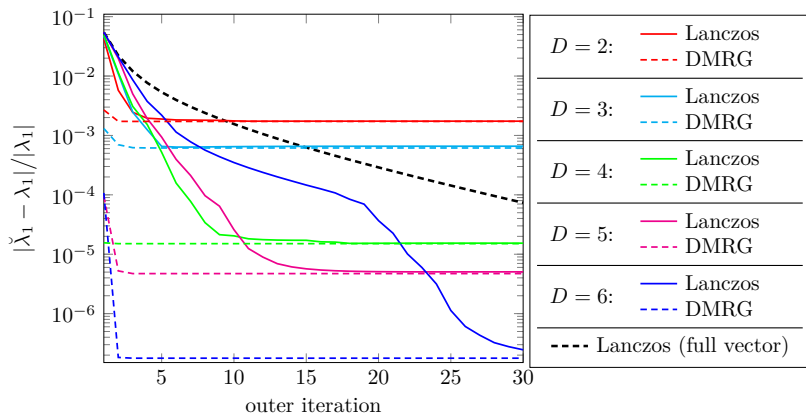
$(\lambda_{\min}, y) = \text{eig}(T_m)$;

$v = Qy = (q_1, \dots, q_m)y$;

$r_0 = \mathcal{P}_D(v)$

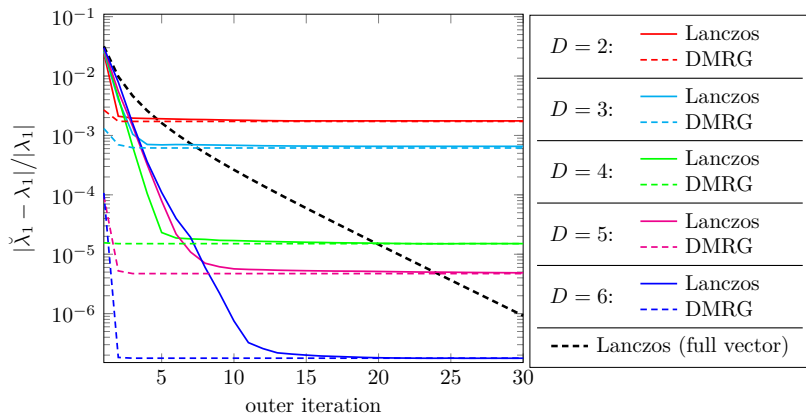
Numerical Results (Ising Hamiltonian $N = 25$)

restart parameter $m = 3$



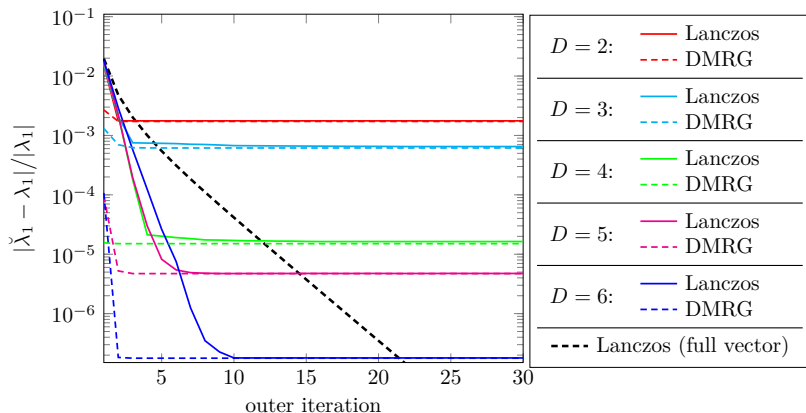
Numerical Results (Ising Hamiltonian $N = 25$)

restart parameter $m = 4$



Numerical Results (Ising Hamiltonian $N = 25$)

restart parameter $m = 5$



Matrix and Vector Symmetries

- $A \in \mathbb{R}^{n \times n}$ is **symmetric**, if $a_{i,j} = a_{j,i}$
- $A \in \mathbb{R}^{n \times n}$ is **skew-symmetric**, if $a_{i,j} = -a_{j,i}$
- $A \in \mathbb{R}^{n \times n}$ is **persymmetric**, if $a_{i,j} = a_{n+1-j, n+1-i}$
- $A \in \mathbb{R}^{n \times n}$ is **skew-persymmetric**, if $a_{i,j} = -a_{n+1-j, n+1-i}$
- $A \in \mathbb{R}^{n \times n}$ is **symmetric persymmetric**, if $a_{i,j} = a_{j,i} = a_{n+1-i, n+1-j}$
- A vector $v \in \mathbb{R}^n$ is called **symmetric**, if $v_i = v_{n+1-i}$.
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Symmetries of Spin- $\frac{1}{2}$ Hamiltonians

$$H = \sum_{k=1}^M \alpha_k Q_1^{(k)} \otimes \cdots \otimes Q_N^{(k)}, \quad Q_i^{(k)} \in \{I, \sigma_x, \sigma_y, \sigma_z\} \subset \mathbb{C}^{2 \times 2}$$

$$\sigma_x = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad \sigma_y = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}, \quad \sigma_z = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \quad I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

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Symmetry of Spin Hamiltonians

Hamiltonians of typical physical models (Ising-ZZ, various Heisenberg models) are real-valued and symmetric persymmetric.

Matrix Symmetries and Eigenvectors

Eigenvectors of Symmetric Persymmetric Matrices ([CB76])

A symmetric persymmetric matrix A can be orthogonally transformed to a block diagonal matrix:

$$A = \begin{pmatrix} B & C \\ C^T & JBJ \end{pmatrix} = \frac{1}{2} \begin{pmatrix} I & I \\ J & -J \end{pmatrix} \begin{pmatrix} B + JC & 0 \\ 0 & B - JC \end{pmatrix} \begin{pmatrix} I & J \\ I & -J \end{pmatrix}.$$

Hence, the eigenvectors of A are of the form

$$\begin{pmatrix} v_i \\ Jv_i \end{pmatrix} \quad \text{or} \quad \begin{pmatrix} v_i \\ -Jv_i \end{pmatrix}.$$

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Ground States of Spin Hamiltonians

Ground states of typical physical models (Ising-ZZ, various Heisenberg models) are either symmetric or skew-symmetric.

MPS Representation of Symmetric Vectors

$$x_{i_1, i_2, i_3, \dots, i_{N-1}, i_N} = x_{\overline{i_1}, \overline{i_2}, \overline{i_3}, \dots, \overline{i_{N-1}}, \overline{i_N}} \iff \mathbf{J} \mathbf{x} = \mathbf{x} \quad (\text{BF})$$

Flip-operator $\bar{i} := 1 - i$.

Example (N=3): $\mathbf{x} = (a \ b \ c \ d \ d \ c \ b \ a)^T$

Theorem: MPS Representation of the Vector Symmetry ([Huckle13])

- 1 If all MPS matrix pairs $(A_j^{(0)}, A_j^{(1)})$ are connected via

$$A_j^{(i_j)} = U_j A_j^{(\bar{i}_j)} U_{j+1}, \quad j = 1, \dots, N, \quad (1)$$

with involutions U_j ($U_j^2 = I$), the represented vector is symmetric (BF).

- 2 Any symmetric vector (BF) can be represented by an MPS fulfilling relations (1).

- Reduction factor: ≈ 2

MPS Representation of Symmetric Vectors

Theorem: Uniqueness Result for Symmetric Vectors ([Huckle13])

Assume that the MPS matrices (over \mathbb{K}) are related by

$$A_j^{(1)} = U_{j-1} A_j^{(0)} V_j ,$$

with square matrices V_j and U_j of appropriate size ($j = 1, \dots, N$). If any choice of matrices $A_j^{(0)}$ results in the symmetry of the represented vector x , i.e.,

$$Jx = x ,$$

then U_j and V_j are—up to a scalar factor—involutions for all j : $U_j^2 = u_j I$, $V_j^2 = v_j I$. Furthermore, $U_j = c_j \cdot V_j$, $j = 1, \dots, N$ with constants c_j .

- This theorem gives an argument to use involutions as heuristic.
- An involution has as eigenvalues $\pm 1 \implies$ choose $U_j = J$.

Exploiting Symmetries in Computations

- Impose symmetry conditions into variational ground-state search
- Suppose that the desired ground-state vector x is symmetric, i.e., $Jx = x$

$$0 \leq x^H (I - J) x = x^H \underbrace{(x - Jx)}_{=0} = 0 .$$

- Therefore,

$$\begin{aligned} \lambda_{\min} &\leq \frac{y^H H y}{y^H y} \leq \frac{y^H H y}{y^H y} + \rho \frac{y^H (I - J) y}{y^H y} \\ &= \frac{y^H (H + \rho(I - J)) y}{y^H y} . \end{aligned}$$

- Apply ground-state algorithm (e.g., DMRG) to modified Hamiltonian

$$H(\rho) := H + \rho(I - J) \quad \text{for some } \rho > 0 .$$

Numerical Results: Number of Iterations

Table : Heisenberg-XXX model of $N = 100$ spins: Number of DMRG sweeps until convergence.

ρ	D								
	2	3	4	5	6	7	8	9	10
0	66	71	28	13	16	35	13	11	22
0.1	48	24	22	8	12	43	9	8	27
0.5	13	10	14	6	9	31	9	8	17
1	8	10	15	5	8	20	9	8	15
2	6	14	16	5	8	20	9	8	14
10	4	6	46	5	10	9	9	8	9
100	5	5	29	10	9	9	9	9	10

Numerical Studies: Convergence

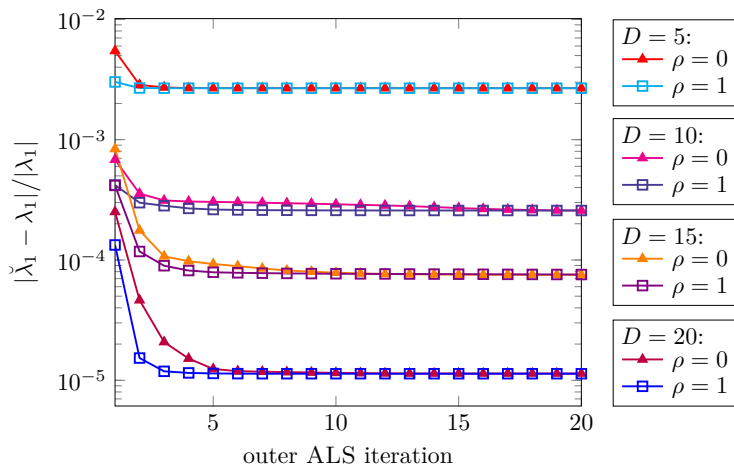


Figure : Heisenberg-XXX model of $N = 100$ spins: Approximation error.

Conclusions

- Simulation of quantum systems relies on standard problems of numerical linear algebra
- Hilbert space grows exponentially in the physical system size

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- “Non-generic” behavior of quantum systems
- Nature of the underlying system translates into structured objects of linear and multilinear algebra (e.g., symmetries)
- Numerical treatment requires efficient algorithms acting on problem-adapted data structures
 - NMR computation: problem reduction and algorithmic improvement
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Thank you for your attention.

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