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ЕВРОПЕЙСКИ ФОНД ЗА  
РЕГИОНАЛНО РАЗВИТИЕ



ОПЕРАТИВНА ПРОГРАМА  
НАУКА И ОБРАЗОВАНИЕ ЗА  
ИНТЕЛИГЕНТЕН РАСТЕЖ

# Using quantum annealers for solving optimization problems: introduction

Hristo Djidjev

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ЦЕНТЪР ЗА ВЪРХОВИ ПОСТИЖЕНИЯ ПО  
ИНФОРМАТИКА И ИНФОРМАЦИОННИ И  
КОМУНИКАЦИОННИ ТЕХНОЛОГИИ



- Models for quantum computing
  - Quantum information
  - Three models for QC
    - Gate model
    - Adiabatic computing
    - Quantum annealing
      - The D-Wave QA
- Solving optimization problems using QA/D-Wave
  - Phases of solving a problem on DW
  - Example 1: Maximum Cut
  - Example 2: Maximum Clique
- Conclusion and Q&A





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# Models for quantum computing



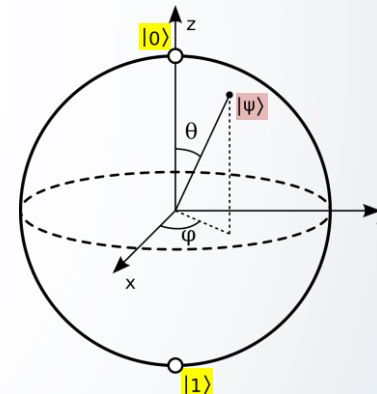


- Quantum vs classical unit of information

- Classical unit: **bit**, describes a state either 0 or 1
- Quantum unit: **qubit**: superposition of 0 and 1 (“both 0 and 1”)
- The state of 1 qubit is described using 2 complex numbers:

$$\alpha_0 |0\rangle + \alpha_1 |1\rangle$$
$$(|\alpha_0|^2 + |\alpha_1|^2 = 1)$$

- **Bloch sphere**: geometric representation of all possible states of a qubit



- $|\alpha_0|^2$  and  $|\alpha_1|^2$  are the probabilities for outcomes  $|0\rangle$  and  $|1\rangle$  when the qubit is measured







- Classical vs quantum register ( $n$  units)

- Classical:  $n$  bits can describe a number between 0 and  $2^{n-1}$   
(the state of a classical register is described by a single number)

- The state of  $n$  entangled qubits is described by  $2^n$  complex numbers:

$$n = 2 : |q_2\rangle = \alpha_{00} |00\rangle + \alpha_{01} |01\rangle + \alpha_{10} |10\rangle + \alpha_{11} |11\rangle$$

$$= [\alpha_{00} \quad \alpha_{01} \quad \alpha_{10} \quad \alpha_{11}]^T \quad 2^2 \text{ numbers}$$

$$n = 3 : |q_3\rangle = \alpha_{000} |000\rangle + \alpha_{001} |001\rangle + \dots + \alpha_{111} |111\rangle$$

$$= [\alpha_{000} \quad \alpha_{001} \quad \dots \quad \alpha_{111}]^T \quad 2^3 \text{ numbers}$$

...





# The good and the bad about quantum states



- The good
  - $n$  entangled qubits may encode  $\sim 2^n$  numbers (amplitudes)
  - Even a 1-qubit *gate* may change exponential # of amplitudes
- The bad
  - A measurement (“reading”) yields a single basis vector, e.g.  $|0100\rangle$
  - Decoherence: interactions with outside environment such as temperature fluctuations, electromagnetic waves, and vibrations can destroy quantumness.
  - Programming is inflexible and non-intuitive: no conditionals, no copying and/or saving information (no-cloning theorem).
- What are most popular models for quantum computing?

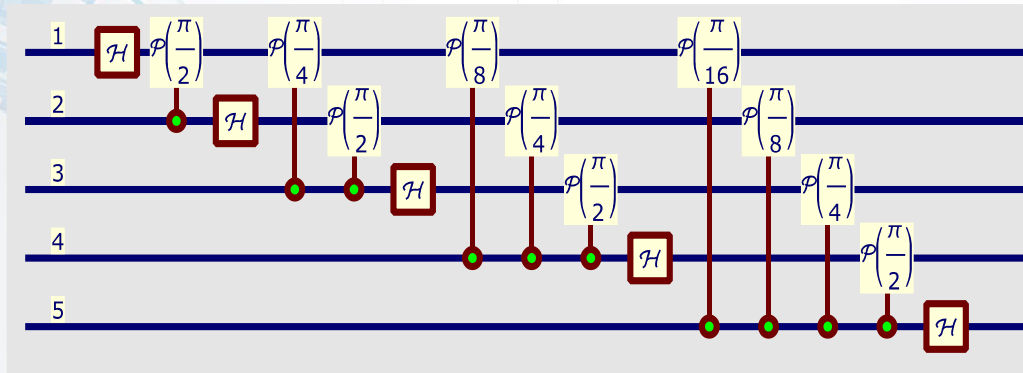




# Universal (gate model) quantum computers



- Gate model of quantum computing
  - Sequence of transformation (gates) on quantum registers



*Quantum Fourier Transform*

- Polynomial algorithm for integer factorization (Shor 1994)
- Holds longer-term promise
- Currently: largest computers with only 50-60 qubits.

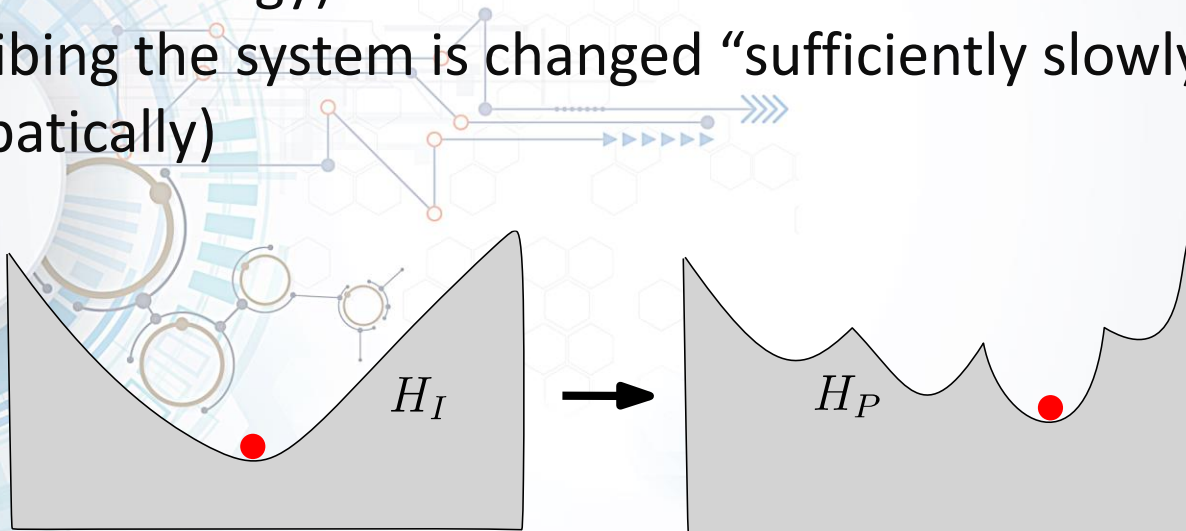




# Adiabatic quantum computing



- Based on the fact that quantum systems tend to stay in a minimum-energy state
- Adiabatic theorem: a quantum system will stay in its ground (minimum energy) state if the Hamiltonian describing the system is changed “sufficiently slowly” (adiabatically)



$$H(s) = (1 - s)H_I + s H_P$$







# Adiabatic quantum computing (cont.)



- To find a solution to an optimization problem:
  - Construct problem Hamiltonian  $H_P$  whose ground state encodes the solution of our problem  $P$ ;
  - Initialize quantum system in a ground state of a Hamiltonian  $H_I$ ;
  - Transform system adiabatically from  $H_I$  to  $H_P$  (slowly change  $s$  from 0 to 1);
  - Measure state of the system to obtain a low-energy solution to  $P$ .
- Adiabatic model computationally equivalent to gate model.
- Running time is  $O(g_{min}^{-2})$ , where  $g_{min}$  is the minimum spectral gap of  $H(s)$ .
  - Inverse gap ( $g_{min}^{-1}$ ) is exponential for the hardest problems.





- Implementation of the adiabatic quantum computing idea
- QA computers commercially available from D-Wave systems
- Solves optimization problems of the type

Minimize  $\sum_i a_i x_i + \sum_{i < j} b_{ij} x_i x_j$

- Running time of order of microseconds
- Not equivalent (weaker) than the gate model
- Why is it called quantum annealing?

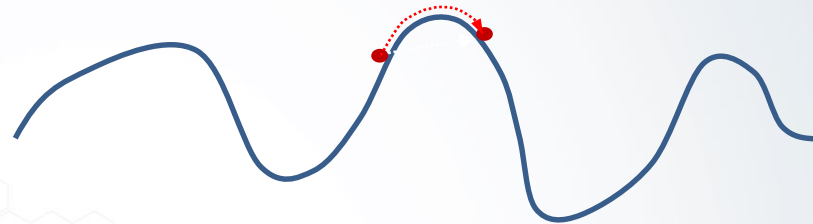




# Annealing: simulated vs quantum



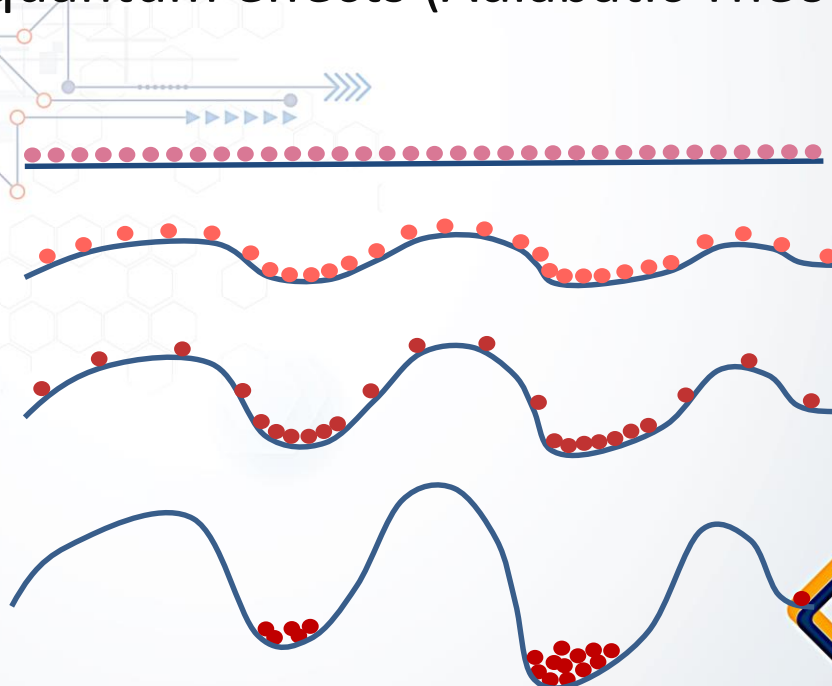
- Simulated annealing:  
uses thermal effects



- Quantum annealing: quantum effects (Adiabatic Theorem):

Initial: equal superposition

Final: low energy state for target



*How  
to  
imple-  
ment  
that?*

IKT



# The time-dependent Hamiltonian used for quantum annealing



- Mathematical system (optimization problem):

$$\text{Minimize } H_P = \sum_i a_i q_i + \sum_{i < j} b_{ij} q_i q_j$$

- Physical system: Define the initial and problem *Hamiltonians* :

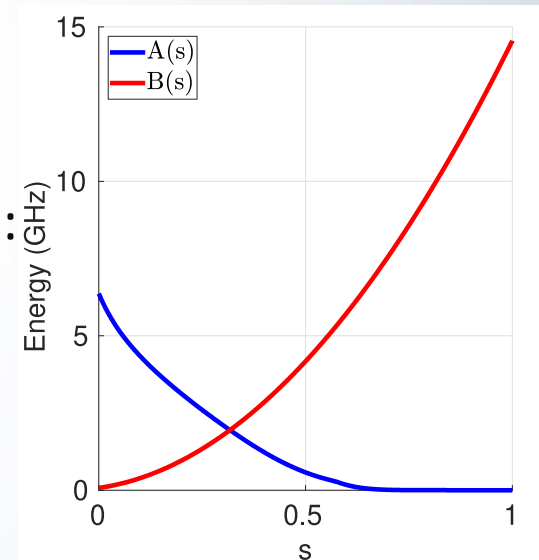
$$\mathcal{H}_I = \sum_i \sigma_i^x, \quad \mathcal{H}_P = \sum_i a_i \sigma_i^z + \sum_{i < j} b_{ij} \sigma_i^z \sigma_j^z$$

- Combine into a final time-dependent Hamiltonian:

$$\mathcal{H}(t) = A(t) \mathcal{H}_I + B(t) \mathcal{H}_P,$$

$$A(0) = 1, A(1) = 0; B(0) = 0, B(1) = 1$$

- How can we use this framework for solving a specific problem?







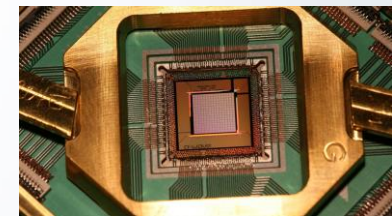
# D-Wave computers



- Implements the quantum annealing model
- D-Wave 2000Q at Los Alamos has over 2000 qubits
  - The newest model D-Wave Advantage has over 5000 qubits
- Qubits are implemented as superconducting devices
  - Cooled to about  $0.01^{\circ}\text{C}$  above absolute zero
  - Connected by a network *Chimera graph*
  - Annealing time 1–2000  $\mu\text{s}$
- How to solve a problem on D-Wave?



credit: D-Wave Systems



D-Wave chip





# Combinatorial optimization on D-Wave (from user's perspective)



1. Reformulate the given optimization problem as:

$$\min_{x_1, \dots, x_n} \left( \sum_{i=1}^n a_i x_i + \sum_{1 \leq i < j \leq n} a_{ij} x_i x_j \right)$$

- Ising formulation:  $x_i \in \{-1, 1\}$
- QUBO formulation:  $x_i \in \{0, 1\}$

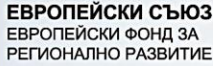
2. Map problem onto DW hardware

- Embed connectivity graph defined by  $a_{ij}$  coefficients into the quantum hardware graph
- Encode  $a_{ij}$  and  $a_i$  coefficients as DW hardware parameters

3. Anneal, read solutions in a loop (500-10,000 times)

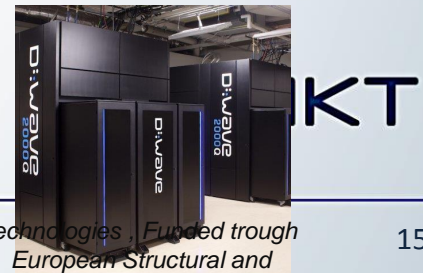
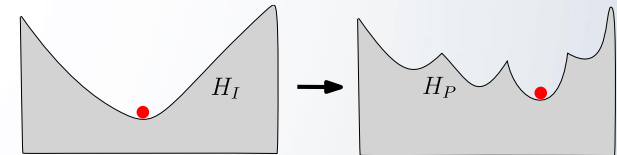
Next, we will illustrate the steps with examples.





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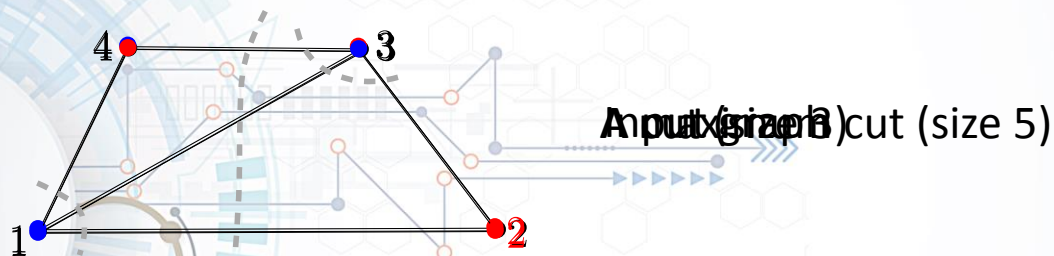
# Examples: solving optimization problems using quantum annealing







- A *cut* in a graph is a partition of its vertices. The size of the cut is the number of edges with endpoints in different sets.
- The Maximum Cut problem asks for a cut of maximum size.



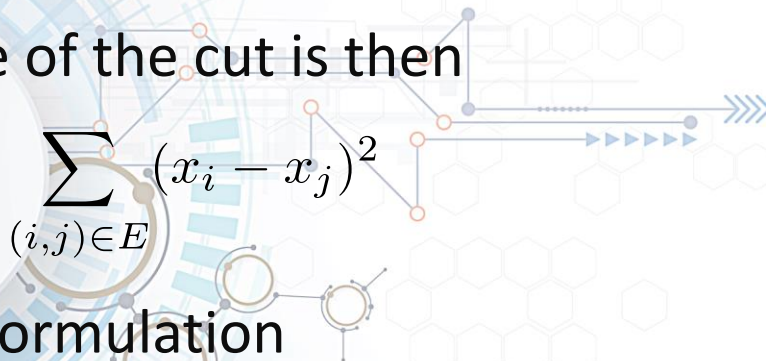
- NP-hard problem
- Can also be weighted
- How to solve Max Cut on D-Wave?
  - The first step is to formulate it as a QUBO.





# Step 1. Formulating Max Cut as a QUBO problem

- Define a variable  $x_i$  per each vertex  $i$ 
  - if  $x_i = 0$  then  $i$  belongs to blue set
  - if  $x_i = 1$  then  $i$  belongs to red set
- Observe that  $(i, j)$  is a cut edge iff  $|x_i - x_j| = 1$ .
- The size of the cut is then


$$\sum_{(i,j) \in E} (x_i - x_j)^2$$

- QUBO formulation

$$\text{Minimize: } - \sum_{(i,j) \in E} (x_i - x_j)^2 = - \sum_{i \in V} d(i)x_i + \sum_{(i,j) \in E} x_i x_j$$



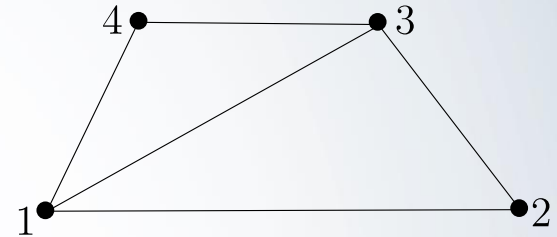


## Step 2: Mapping the QUBO to D-Wave processor



- The QUBO for the example graph

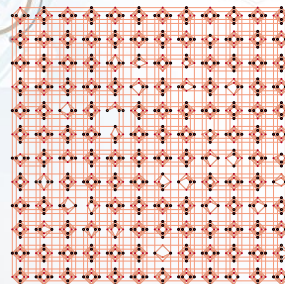
$$Q = - \sum_{i \in V} d(i)x_i + \sum_{(i,j) \in E} x_i x_j$$
$$= -3x_1 - 2x_2 - 3x_3 - 2x_4 + x_1x_2 + x_1x_3 + x_1x_4 + x_2x_3 + x_3x_4$$



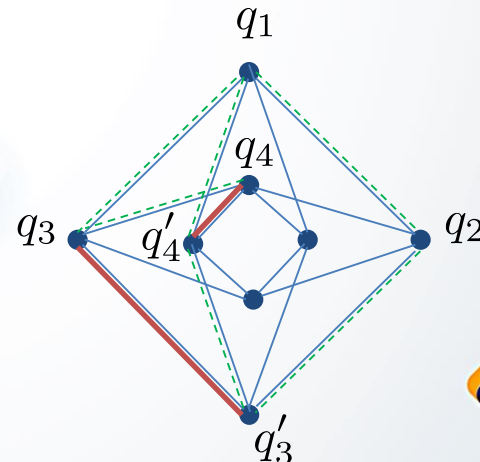
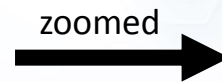
- Construct the graph  $G$  defined by  $Q$

- An edge for each quadratic term  $x_i x_j$

- Embed  $G$  onto the hardware graph



Chimera graph





- Send the QUBO coefficients and parameters to D-Wave
  - Linear (**h**): [-3,-2,-3,-2]
  - Quadratic (**J**): {(1,2):1, (1,3):1, (1,4):1, (2,3):1, (3,4):1}
- Parameters for the D-Wave call:
  - **h** – linear coefficients
  - **J** – quadratic coefficients
  - **annealing\_time** – between 1 and 2000  $\mu$ s
  - **num\_reads** – between 500 and 10,000
  - embedding parameters
  - dozens of advanced parameters that are infrequently used







## Step 4. Getting results back and postprocessing



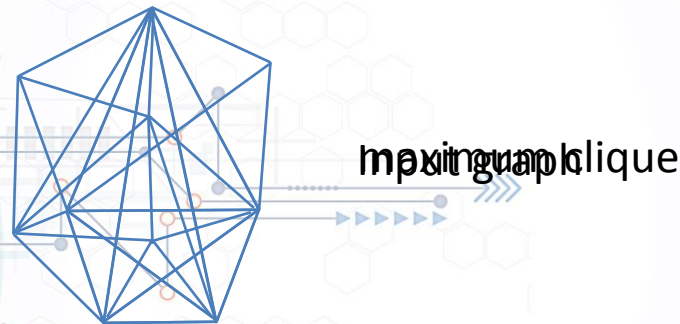
- If we do 1000 *num\_reads*, we get 1000 results called *samples*
- Each sample is converted to a solution to the original problem:
  - Each variable is assigned the value of the corresponding qubit (or chain) measurement
  - If a chain contains both 0 and 1 values, we should decide which one to choose
  - If  $x_i = 0$  then we assign  $i$  to the blue set and else, we assign  $i$  to the red set
  - Compute the size of the cut
- Choose the sample that gives the largest cut.





# Example 2: Maximum clique problem

- A *clique* is a graph with an edge between each pair of vertices.
- The Max Clique problem asks for a subgraph of a given graph that is a clique of maximum size.



- NP-hard problem with multiple applications
- How to solve Max Clique on D-Wave?
  - The first step is to formulate it as a QUBO.





# Solving Max Clique— QUBO formulation



Binary variables:  $x_i = \begin{cases} 1, & \text{if } i \text{ is in the clique;} \\ 0, & \text{otherwise.} \end{cases}$

Objective: maximize set size:

$$\text{maximize : } \sum_{i \in V} x_i$$

Constraint: vertex set defines a clique:

If  $x_i x_j = 1$  then  $(i, j) \in E$ , or  
if  $(i, j) \notin E$  then  $x_i x_j = 0$ .

$$\text{subject to: } \sum_{(i,j) \in \bar{E}} x_i x_j = 0, \quad x_i \in \{0, 1\}$$





# QUBO formulation – unconstrained



## 1(a) *Constrained* formulation

$$\begin{aligned} \text{maximize:} \quad & \sum_{i \in V} x_i \\ \text{subject to:} \quad & \sum_{(i,j) \in \bar{E}} x_i x_j = 0, \quad x_i \in \{0, 1\} \end{aligned}$$

## 1(b) *Unconstrained* formulation (final)

$$\text{minimize : } - \sum_{i \in V} x_i + M \sum_{(i,j) \in \bar{E}} x_i x_j, \quad x_i \in \{0, 1\}$$

## 2. Mapping the QUBO to the hardware (next)







## Step 2: Mapping the QUBO to D-Wave processor



- The QUBO function

$$Q = - \sum_{i \in V} x_i + M \sum_{(i,j) \in \bar{E}} x_i x_j, \quad x_i \in \{0, 1\}$$

- Construct the graph  $G(Q)$  defined by  $Q$ 
  - $G(Q)$  is a near-complete graph even if the input graph is sparse
- Embed  $G$  onto the hardware graph (Chimera)
  - The size of problems that can be solved on DW 2000Q limited to  $\sim 65$





# How well does it work?



- Depends on the problem and the size of the graph
  - Max Clique is usually easier to solve than Max Cut
  - For larger graphs (near the limits of the hardware) optimal solution are often harder to find
  - Accuracy depends also on the density (# of edges)
  - For smaller size (say 40 vertices or less) DW usually finds an optimal solution
- Depends on the current state of the quantum hardware (noise, etc.)
- Using advanced features of D-Wave and hybrid classical-quantum algorithms may help





- Quantum computing holds a long-term promise, but current technology (Noisy Intermediate-Scale Quantum (NISQ)) needs a lot of improvement.
- *Quantum annealing* is the model that currently offers largest number of qubits and is easiest to program
  - Commercially available from D-Wave Systems
  - For solving optimization problems
  - Upto 5000 qubits (7000 qubits in the next model)
  - Still cannot beat conventional computers/algorithms, so using advanced algorithmic/programming methods and features can help close the gap (next lecture)





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# Thanks!

