



Classical Parameter-Setting Strategies for the Quantum Approximate Optimization Algorithm (QAOA)

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Overview

1. Introduce combinatorial optimization.
2. Introduce the QAOA.
3. Describe the homogeneous proxy.
4. Describe our newly proposed QAOA distribution proxy.
5. Present computational results.
6. Future Work.

What can quantum computing and QAOA be useful for?

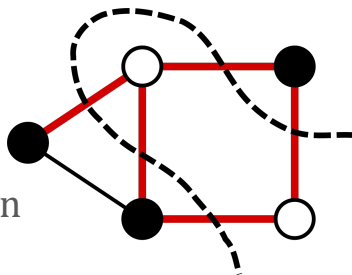
Motivation: Why Combinatorial Optimization Problems?

We want to solve **Combinatorial Optimization Problems**!

Max Cut

→ to solve the best grouping under complex conditions.

★ It has important application in computer chip design.



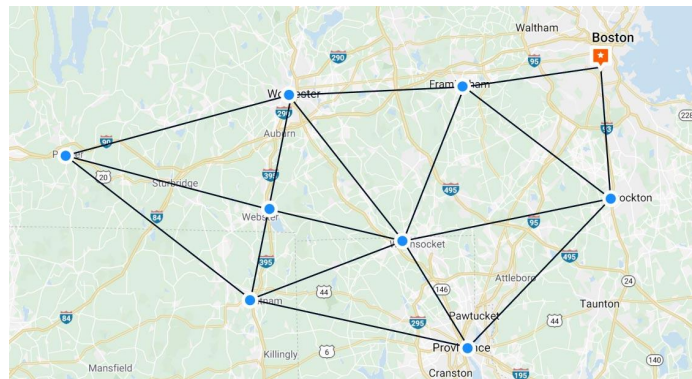
→ to find the best combination from **discrete** and **finite** options

Traveling Salesman Problem

→ to find the fastest way to visit all of them.

Knapsack Problem

→ to find the best way of packing a bag, or truck or airplane, that has limited space.



Motivation: Why Quantum Computing?

Quantum computers:

- Impressive in theory (much **faster** than classical computer)
- Limited in practice (high noise, high error ...)

The Quantum Approximate Optimization Algorithm (QAOA)

doesn't need many quantum bits (qubits)



suitable for near-term devices

★ QAOA solves combinatorial optimization problems!

GOAL: Propose more efficient (and better quality) solutions
to combinatorial optimization problems using QAOA

Motivation: Why QAOA?

★ QAOA solves combinatorial optimization problems!

Recent Results:

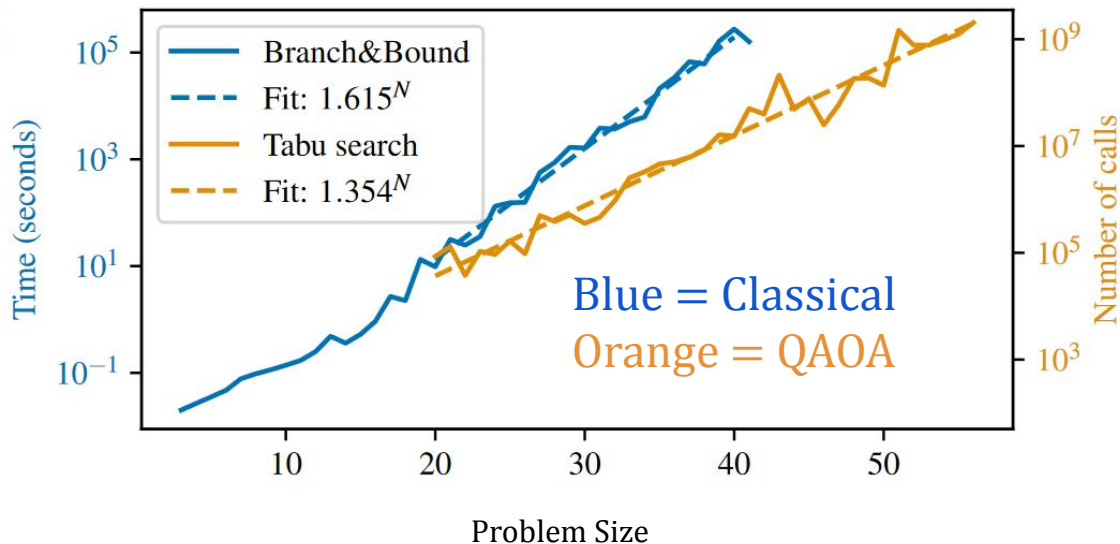
QAOA is advantageous in terms of scaling for certain problems.



QAOA might be **faster**

than classical optimization for certain problems!

Time to Solve vs LABS Problem Size

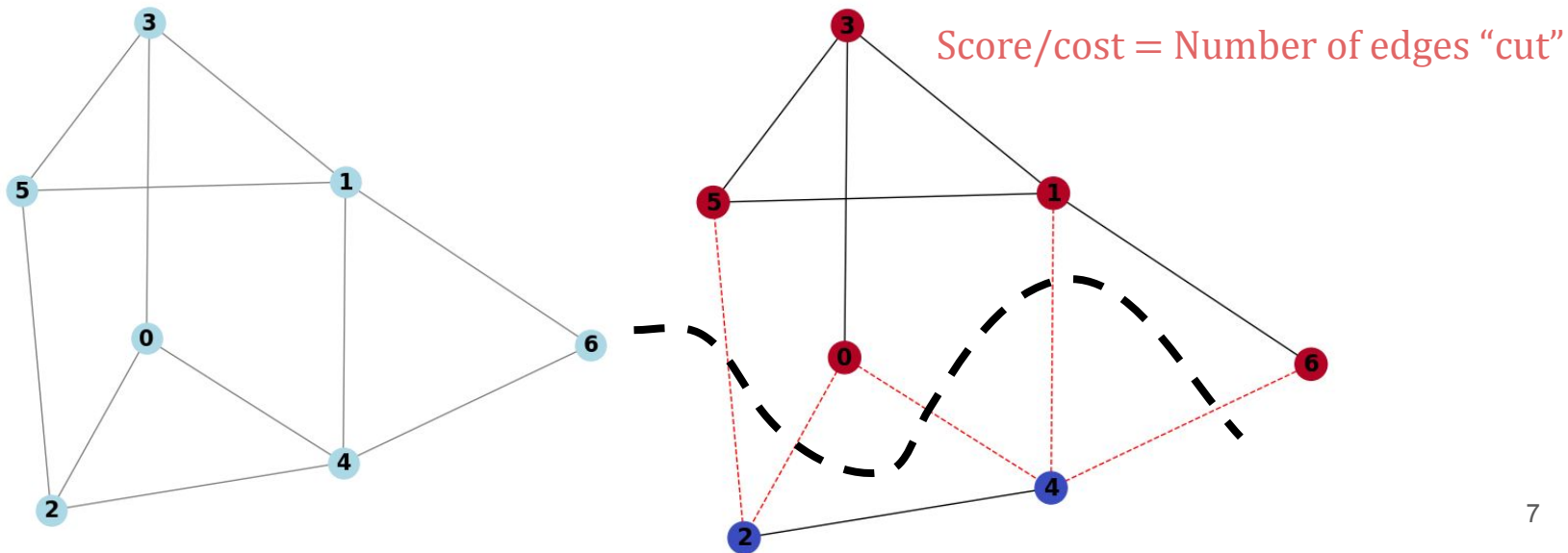


→ QAOA require less computation time.

Motivation: What is MAX-CUT?

With QAOA, we solve the Max Cut Problem:

Divide a graph into two groups to maximize the number of edges connecting the two groups.



Motivation: Why MAX-CUT?

Problem statement is **easy** to understand.

NP-hard \Rightarrow Doing well on MaxCut is impressive.

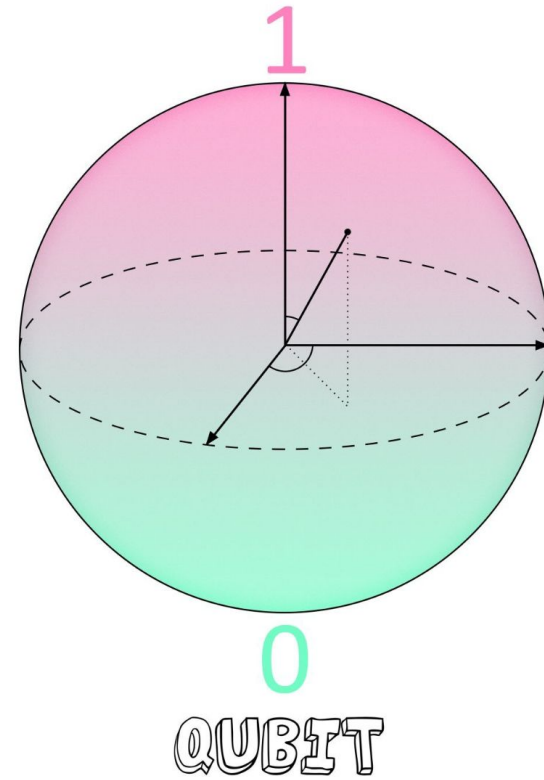
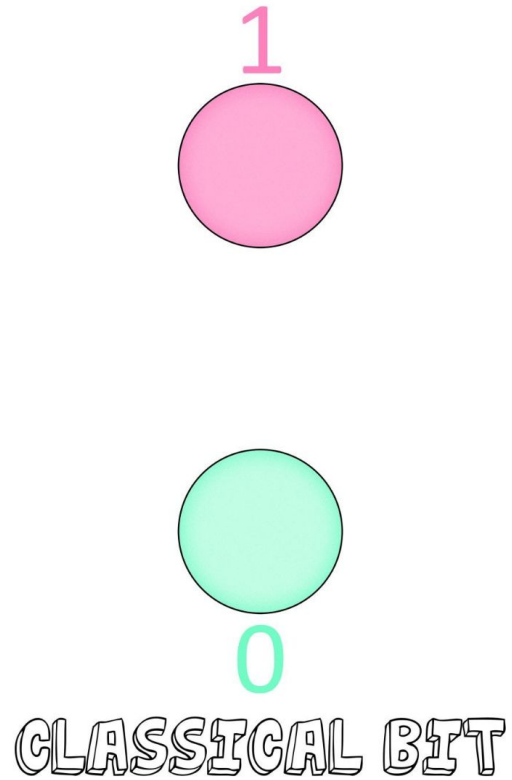
Applying QAOA to MaxCut is **simple**.

(Effective method has already been established.)

The method is promising for different types of graphs (ex: network)

Background

Qubits



Quantum Computing

With n qubits, we can represent a superposition of 2^n bitstrings of 1's and 0's:

$$|x\rangle = \sum_{i=1}^{2^n} q(y_i) |y_i\rangle, \quad \in \mathbb{C}^{2^n}$$

For $n = 3$:

$$y_1 = 000, \quad y_2 = 001, \quad y_3 = 010, \quad y_4 = 011,$$

$$y_5 = 100, \quad y_6 = 101, \quad y_7 = 110, \quad y_8 = 111$$

Probability of measuring $|y_1\rangle = |000\rangle$ is $q(y_1)$

What is the QAOA?

With n qubits, we can represent a superposition of 2^n bitstrings of 1's and 0's:

$$|x\rangle = \sum_{i=1}^{2^n} q(y_i) |y_i\rangle, \quad \in \mathbb{C}^{2^n}$$

In QAOA, each bitstring represents a possible solution.

Can measure **expectation** : average “strength” of the solutions:

$$\langle x | H_p | x \rangle = \vec{x}^\dagger H_p \vec{x}$$

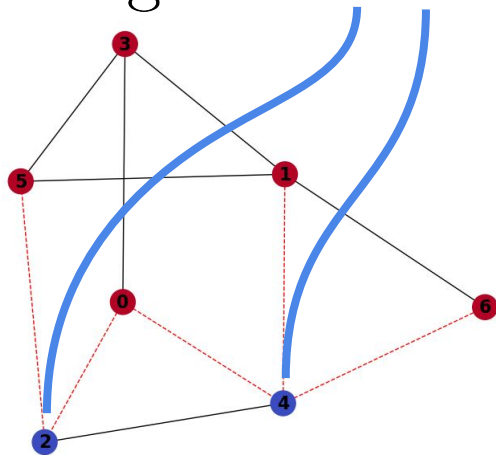
High expectation \Rightarrow high chance of measuring a “good” solution.

How to Encode MaxCut?

For N vertices, we use N qubits.

Each bit in a bitstring determines which partition to place a vertex in.

Bitstring = 0010100



Measure costs using Ising model: $H_p = \sum_{(i,j) \in E} -w_{ij}(1 - \sigma_{x,i}\sigma_{x,j})$

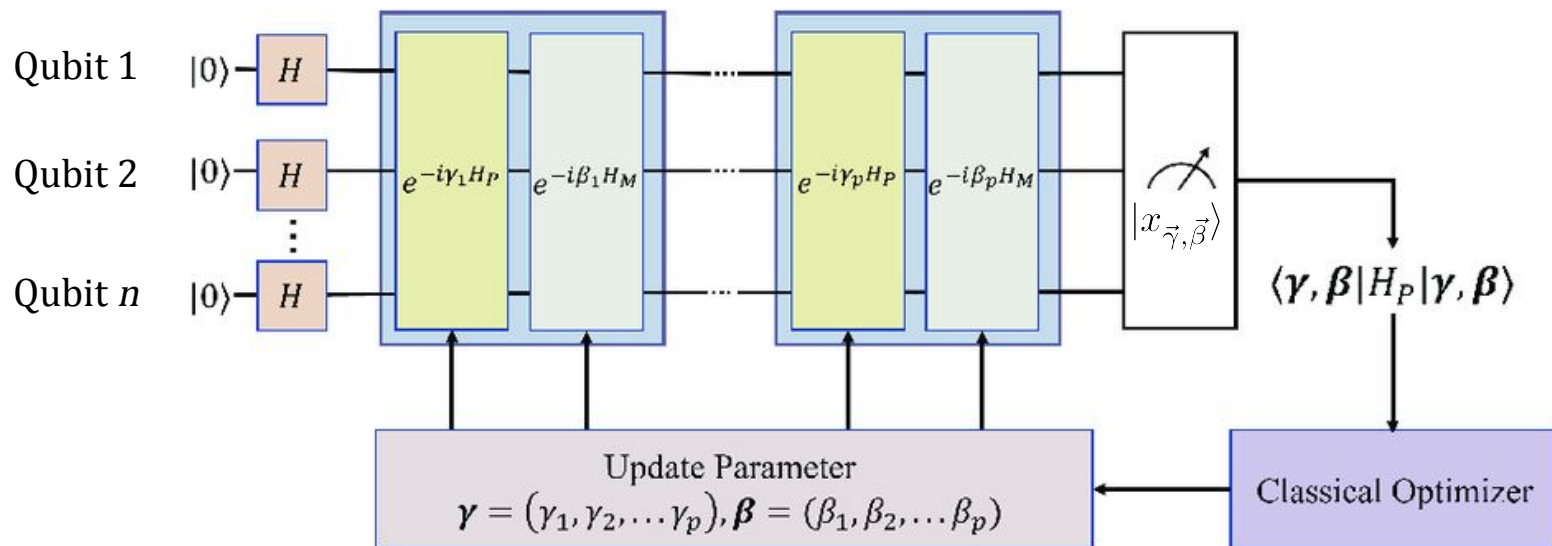
QAOA Circuit

$|x_{\vec{\gamma}, \vec{\beta}}\rangle$ “explores” \mathbb{C}^{2^n} as we vary parameters $\vec{\gamma}, \vec{\beta} \in \mathbb{R}^p$.

p determines the number of QAOA “layers.”

Physically motivated: more layers \Rightarrow **can get closer to optimal cost.**

But optimizing the parameters is harder!

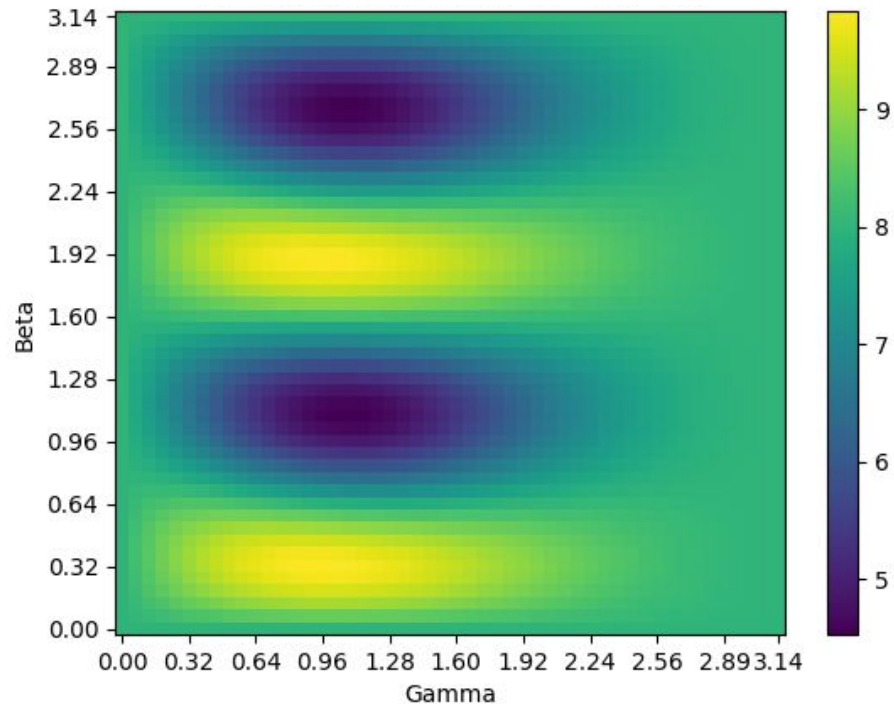


Optimizing QAOA Circuit

Simple $p=1$ case.

Vary $\vec{\gamma}, \vec{\beta} \in \mathbb{R}^p$ until we
find the maximum.

Expectation (weighted cost average) vs Parameters



Methodology

Parameter Setting

We have a lot of parameters.

Optimizing them is **expensive** !

Simulating QAOA is **expensive** !

Real quantum computing is **hard**!

Figure
The number of parameters we tune.
(Moog synthesizer)



Homogeneous Proxy

QAOA produces nearly “homogeneous” states, where (basis) states with the same cost have similar probability amplitudes.

If the amplitudes are *exactly the same*, we can reduce the size of our model.



Full QAOA



Homogeneous Model

How the Homogenous Proxy Works

Before proxy: $|x_\ell\rangle = \sum_{i=1}^{2^n} q_\ell(y_i) |y_i\rangle$

$$|x_\ell\rangle \in \mathbb{C}^{n^2} \text{ \# Possible Bitstrings } = 2^n$$

After proxy: $|z_\ell\rangle = \sum_{i=1} Q_\ell(c_i) |c_i\rangle$

$$|z_\ell\rangle \in \mathbb{C}^{\text{\# Possible Costs}} = \text{\# Edges}$$

SMALLER!

How the Homogenous Proxy Works

To calculate the proxy state changes through each layer of QAOA:

$$|z_\ell\rangle = \sum_c Q_\ell(c) |c\rangle$$

$$Q_\ell(c) = \sum_{d, \hat{c}} \text{coeff} \times Q_{\ell-1}(\hat{c}) N(c; d, \hat{c})$$

Bitstrings with cost c and distance d from bitstrings with cost \hat{c}

How the Homogenous Proxy Works

$$N(c; d, \hat{c})$$

Bitstrings with cost c and distance d
from bitstrings with cost

Generally, the distribution N doesn't really exist. It approximates the real distribution:

$$n(\boxed{x}; d, \hat{c})$$

Depends on bitstring! たかい!

Our Research Objective

$$N(c; d, \hat{c})$$

Bitstrings with cost c and distance d
from bitstrings with cost \hat{c}

Our research is about finding new distributions N to approximate n .

Binomial and Multinomial Approximations

Calculation of

$$N(c; d, \hat{c})$$

requires binomial and multinomial probabilities,
many times for the proxy calculation

→ We want **approximations** to speed it up

Binomial and Multinomial Approximations

The safest method for both of them is to use the

NORMAL DISTRIBUTION .

Other possibilities to approximate:

- Binomial distribution
- Multinomial distribution

Binomial Approximations

The normal distribution

SAFETY

The Poisson distribution

LIMIT

The Edgeworth expansion method

CORRECTION

Multinomial Approximations

The normal distribution

SAFETY AS WELL

The Poisson distribution

SORT OF LIMIT

The Edgeworth method

ALSO CORRECTION

The Laplace approximation

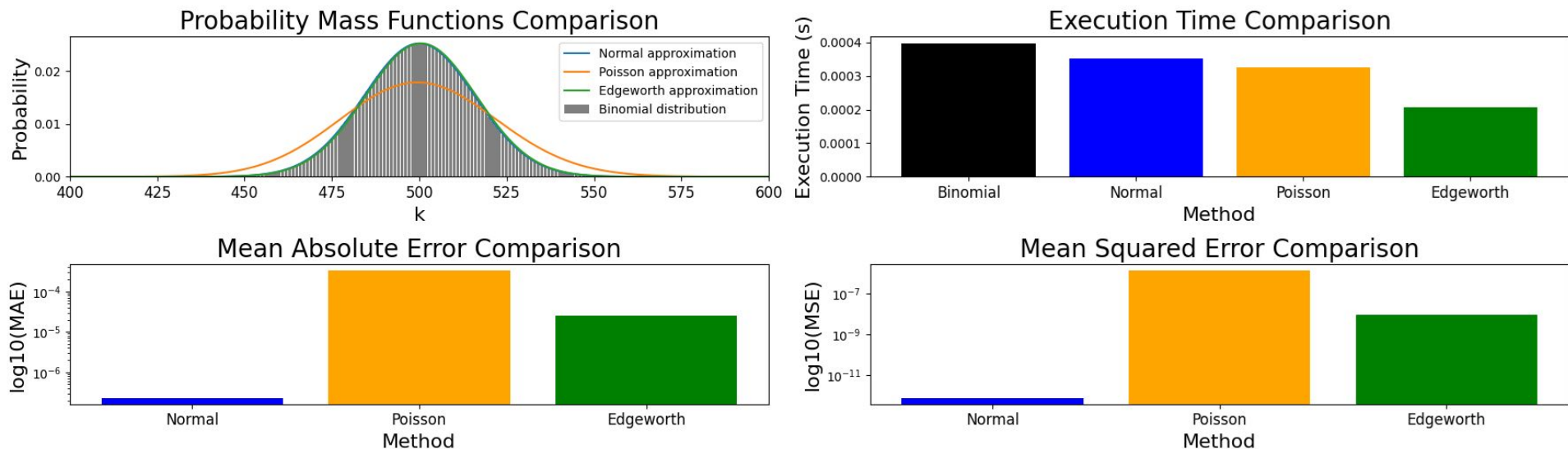
ESTIMATION FOR SHAPE

The Markov Chain Monte Carlo (MCMC)

SAMPLING METHOD

Binomial Approximations

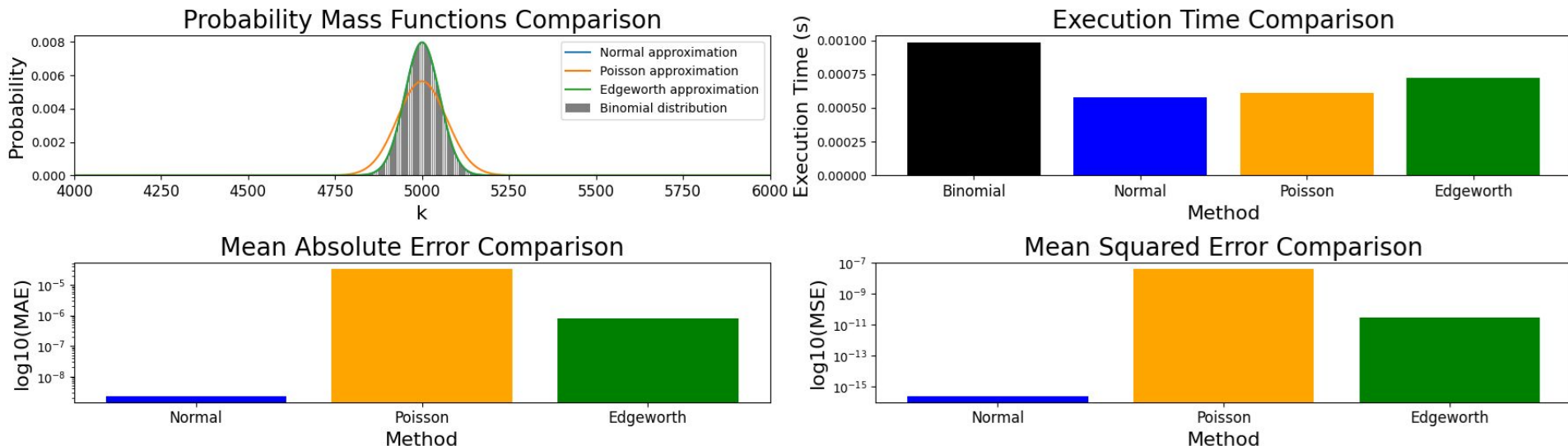
Comparison of Binomial Distribution and Its Approximations (Number of trials: 1000, probability: 0.5)



RUNTIME OF THE EDGEWORTH SEEMS TO BE SO FAST.....

Binomial Approximations

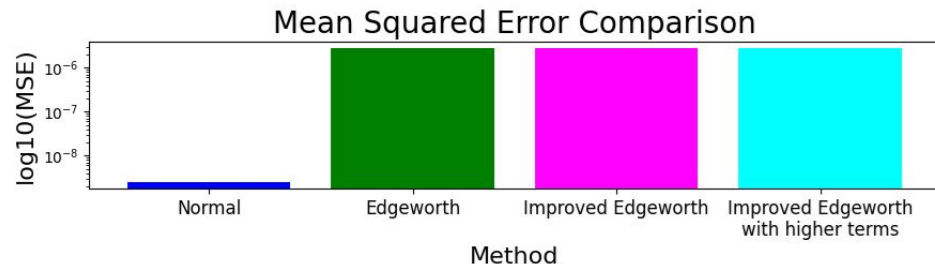
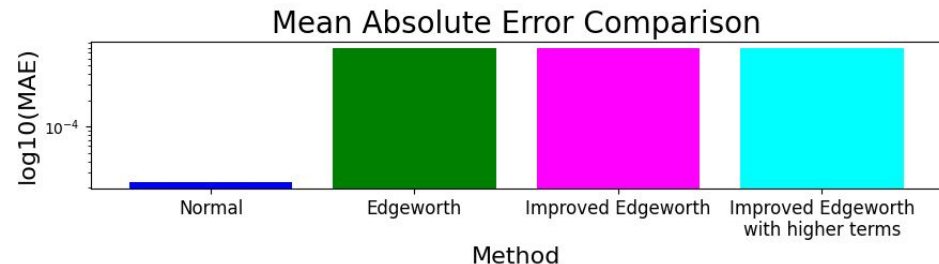
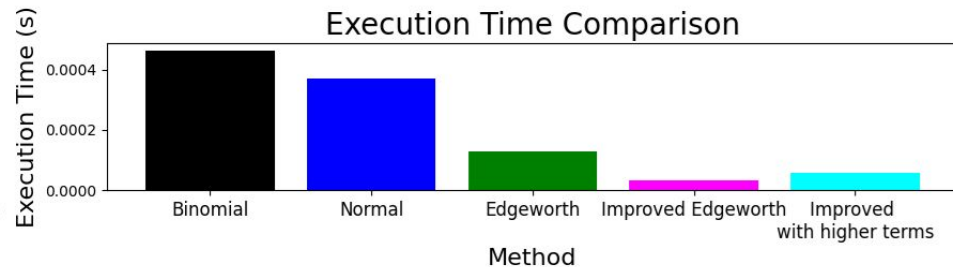
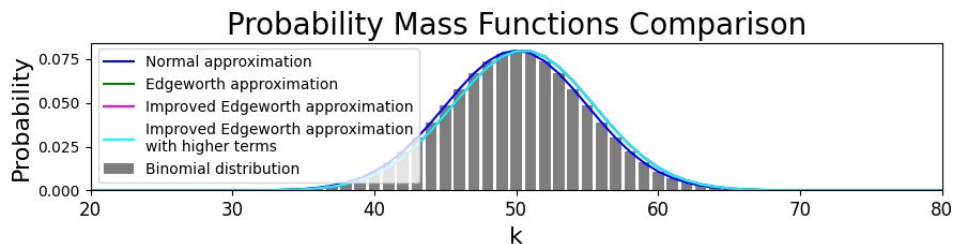
Comparison of Binomial Distribution and Its Approximations (Number of trials: 10000, probability: 0.5)



BUT IT EXCEEDS THE NORMAL FOR SUFFICIENTLY LARGE SIZE.

Binomial Approximations

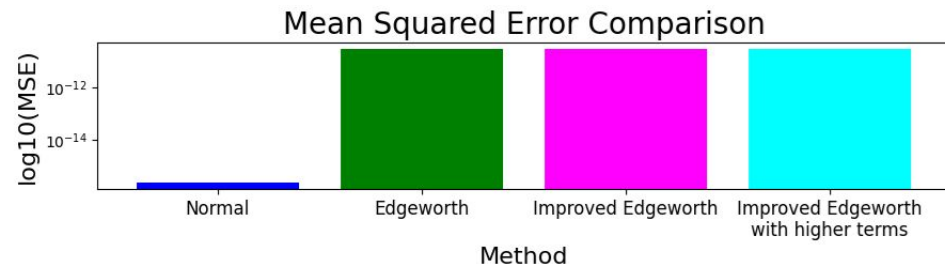
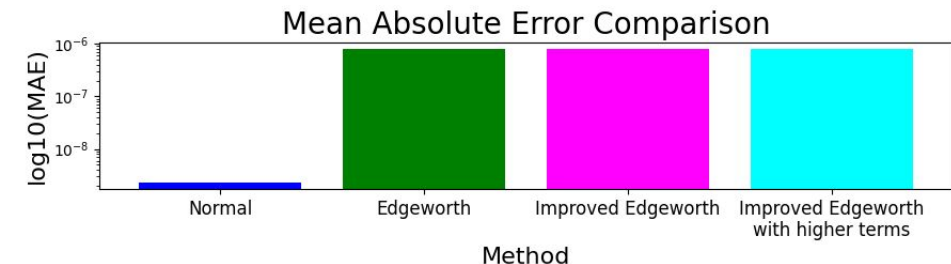
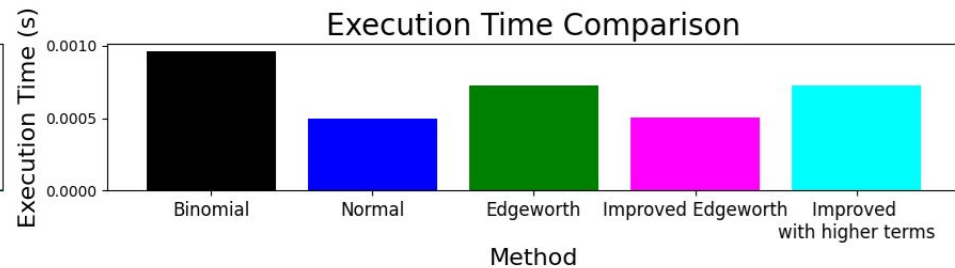
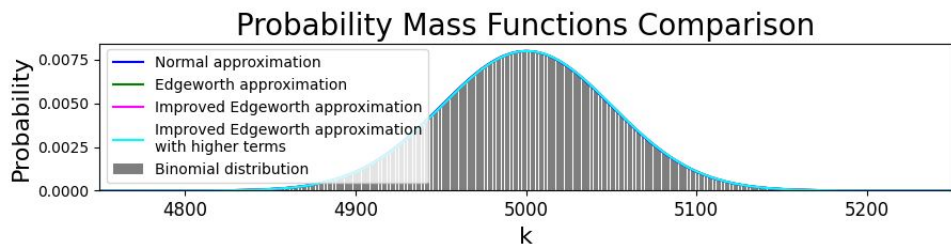
Comparison of Binomial Distribution and Edgeworth Methods (Number of trials: 100, probability: 0.5)



FASTER EDGEWORTH METHODS DO EXIST.

Binomial Approximations

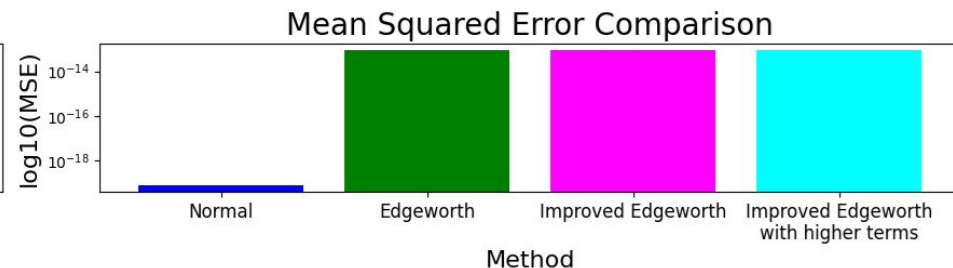
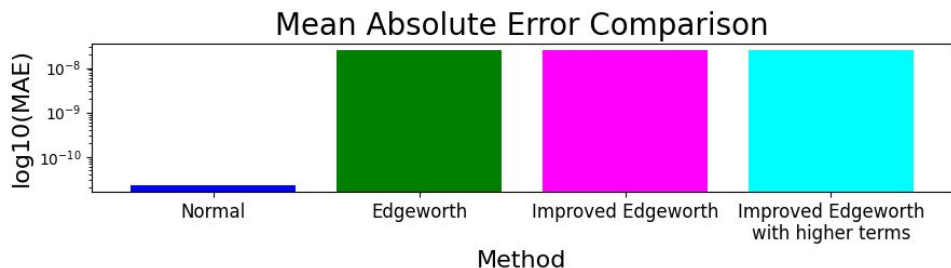
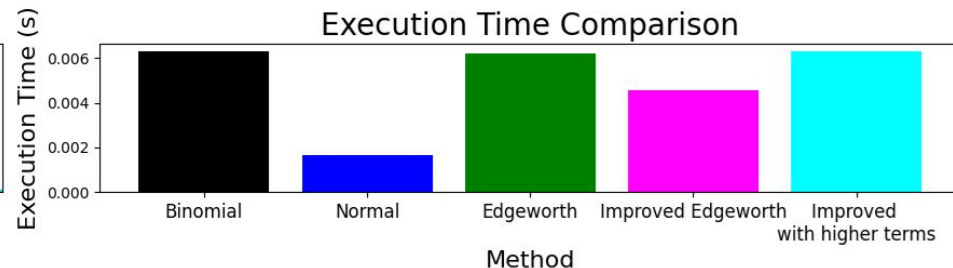
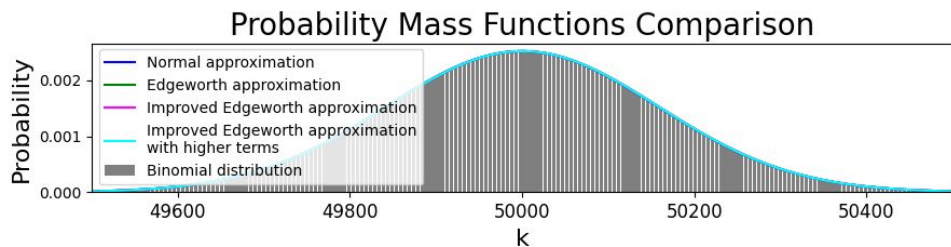
Comparison of Binomial Distribution and Edgeworth Methods (Number of trials: 10000, probability: 0.5)



THE METHOD WITH HIGHER TERMS IS SLOWER FOR LARGE n

Binomial Approximations

Comparison of Binomial Distribution and Edgeworth Methods (Number of trials: 100000, probability: 0.5)



EVEN IMPROVED EDGEWORTH METHODS UNDERPERFORM FOR SOME RANGE.

Multinomial Approximations

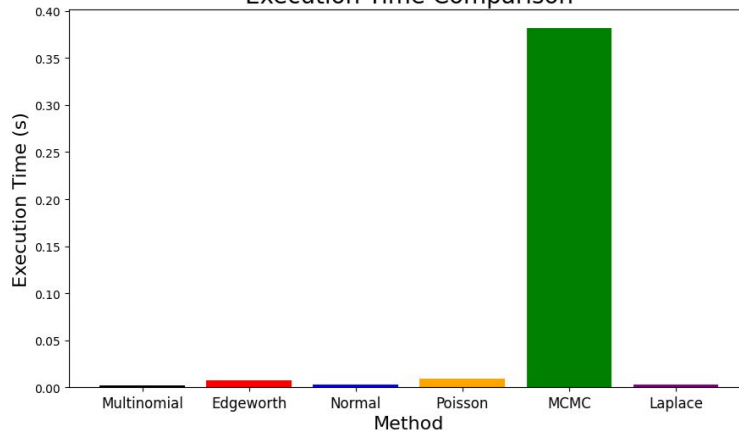
Comparison of Multinomial Distribution and Its Approximations (Number of trials: 5)

MCMC is very very accurate,

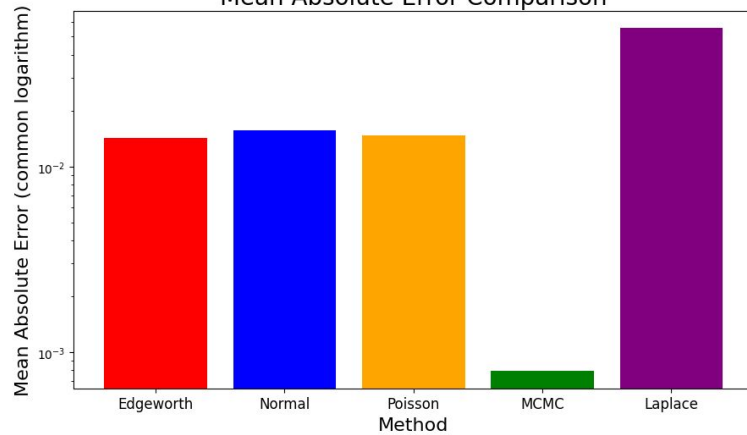
but it takes too much time.

→IMPROVEMENTS ONGOING.

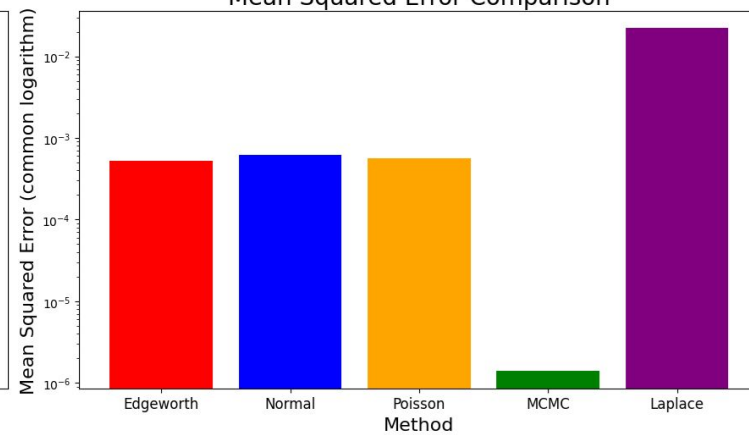
Execution Time Comparison



Mean Absolute Error Comparison



Mean Squared Error Comparison



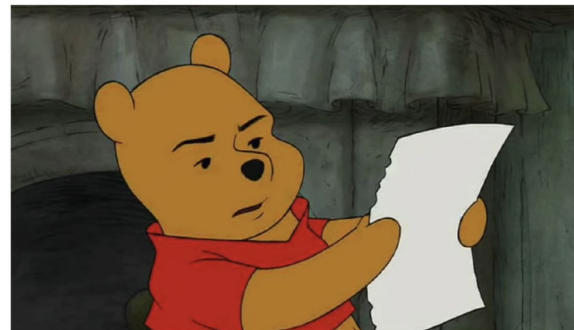
Modifying the Homogeneous Proxy

Paper Proxy Distribution

Theoretically derives average distribution for Random CSPs.

Uses that derived form with MaxCut probabilities.

Claims to achieve an **acceptable** approximation.

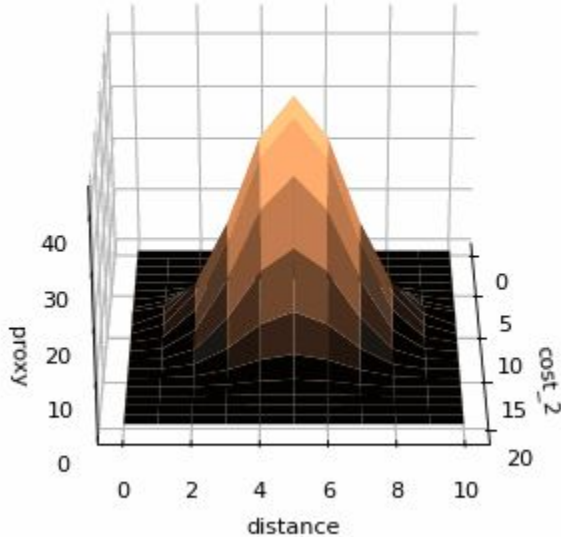


Relatively **inefficient** to compute.



Our Proxy Distribution

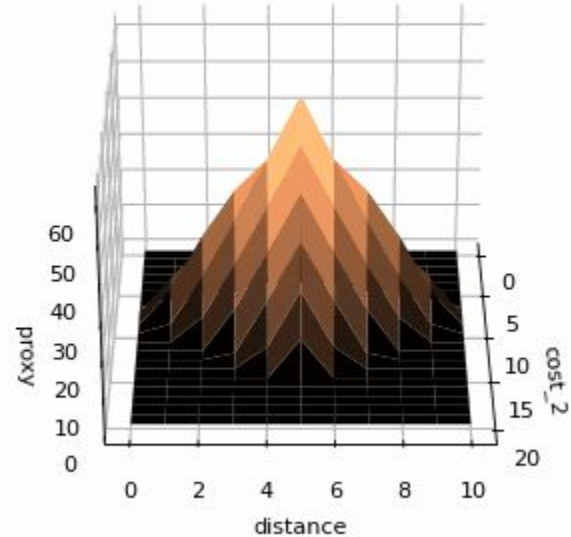
"Approximate" $N(8;d,c)$ from paper



"Approximate" $N(8;d,c)$ from us

simple!

fast!



wow!

Our Proxy



Full QAOA



Homogeneous Model

Paper Proxy Our Proxy

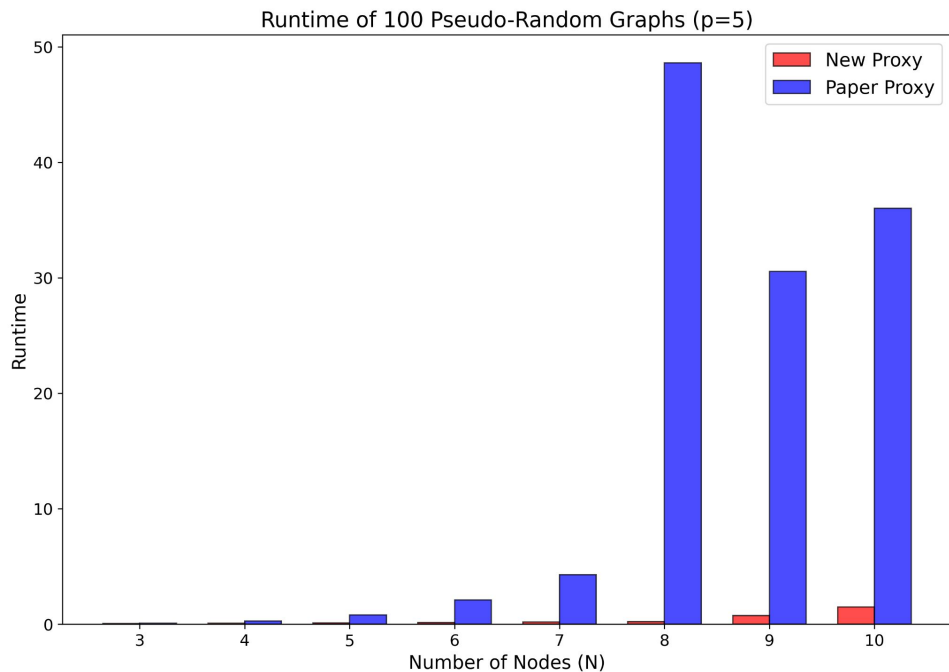
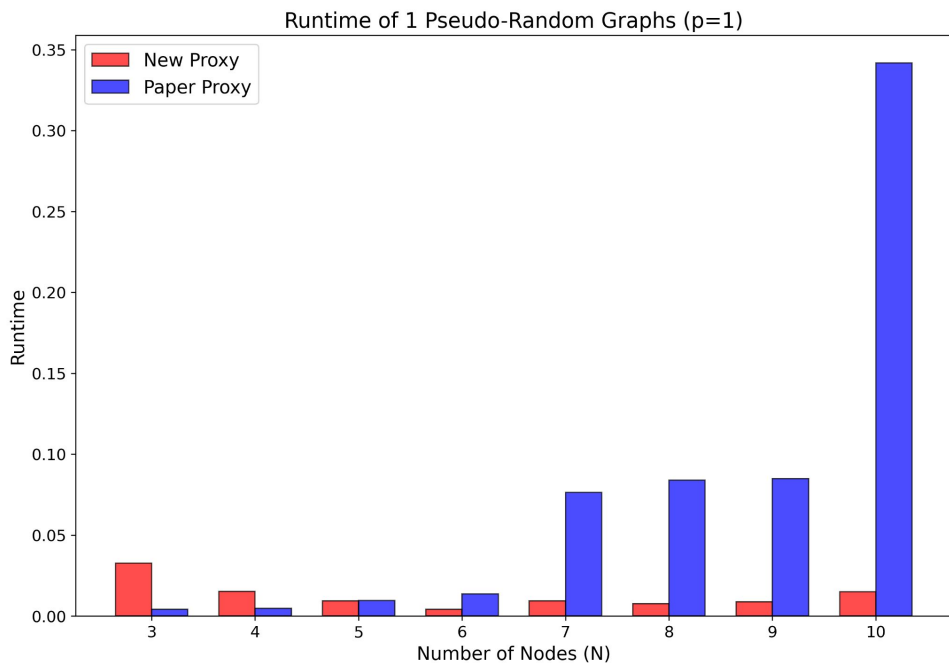
Our Proxy Distribution:

- Small
- Simple
- *Very fast!*



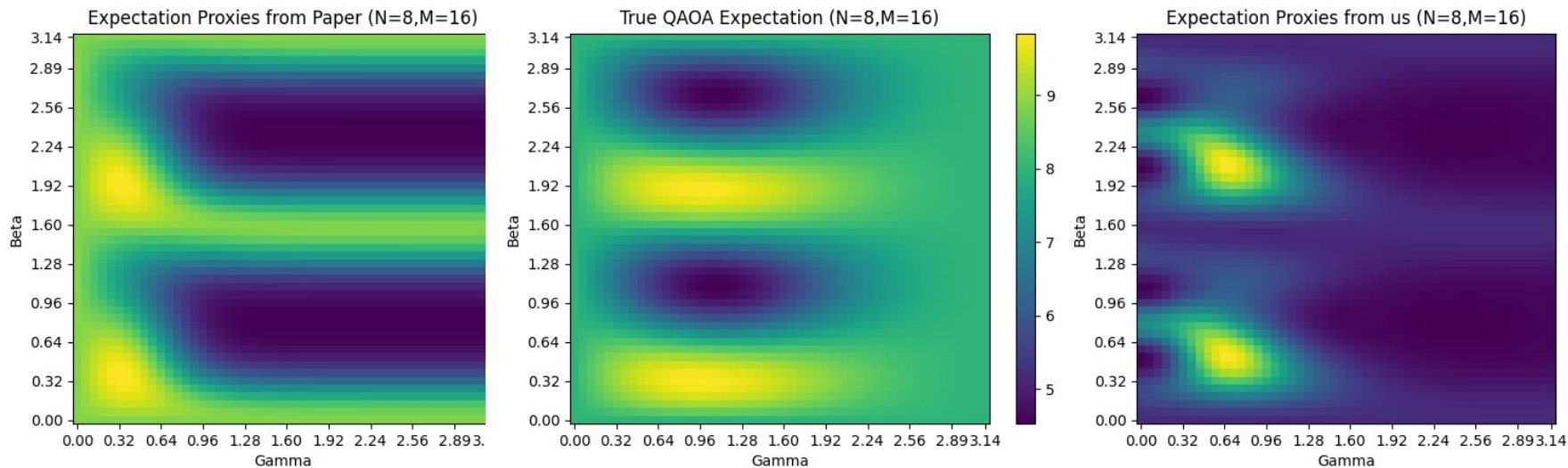
Computational Results

Our new proxy requires **less runtime** .



Expectation

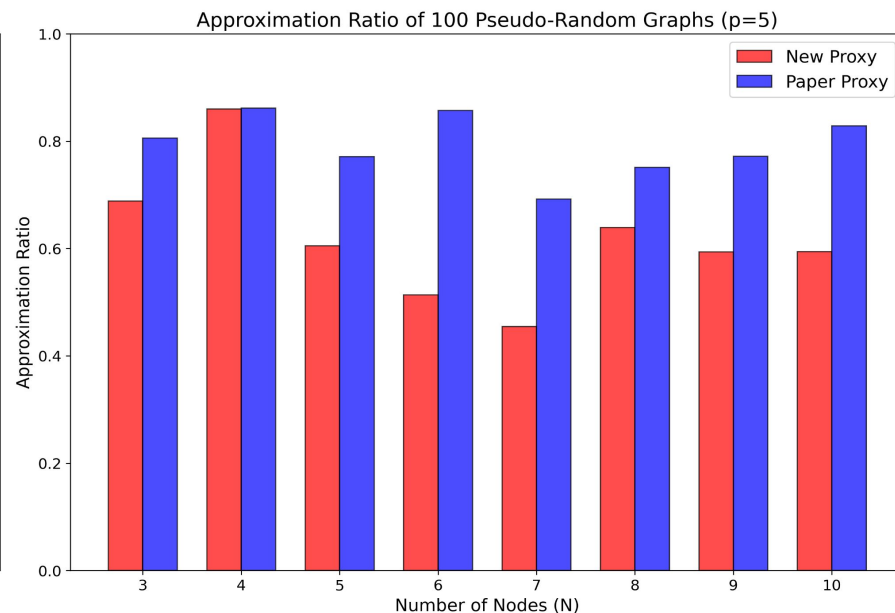
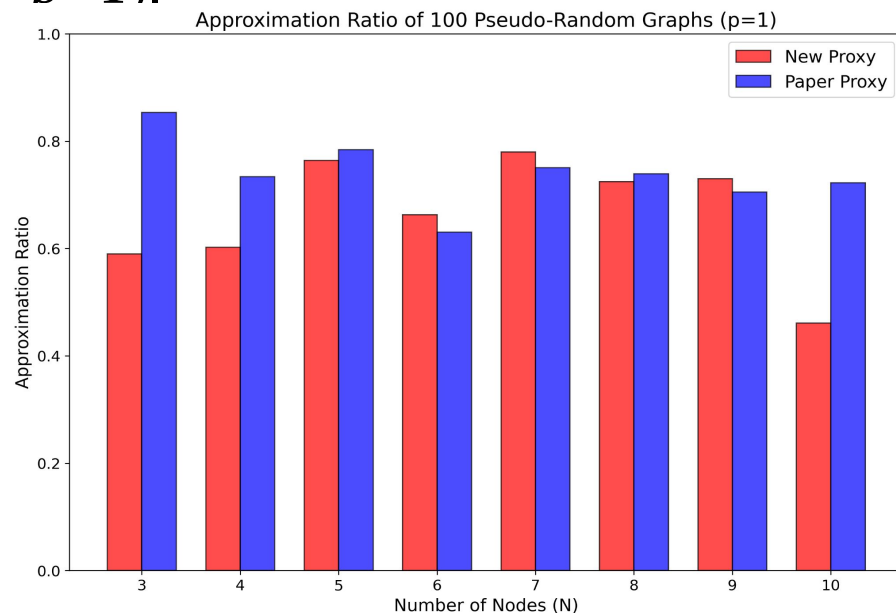
Our proxy demonstrates **a similar ability** to accurately capture the locations of the maxima (for $p=1$).



Approximation Ratio

$$\text{approximation ratio} = \frac{\text{expectation}}{\text{maximum cost}}$$

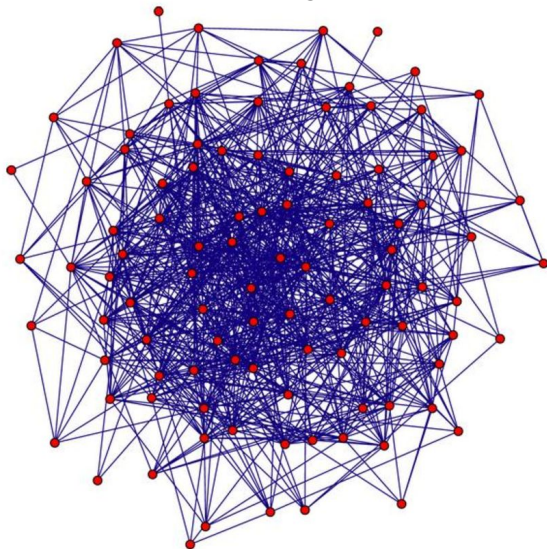
Our new proxy is **simpler** than and **comparable** to the paper proxy (for $p=1$).



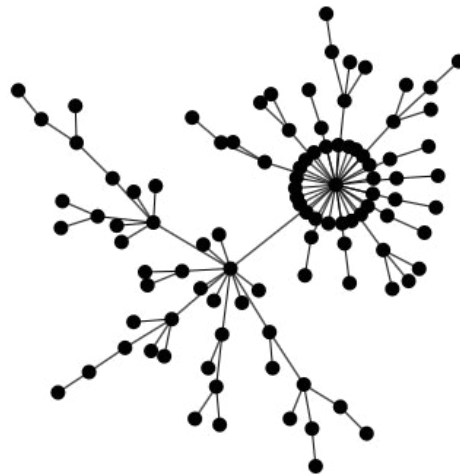
Application to Other Graphs

The current proxy algorithm can **only** be used with a specific class of graph.

Erdős–Rényi model

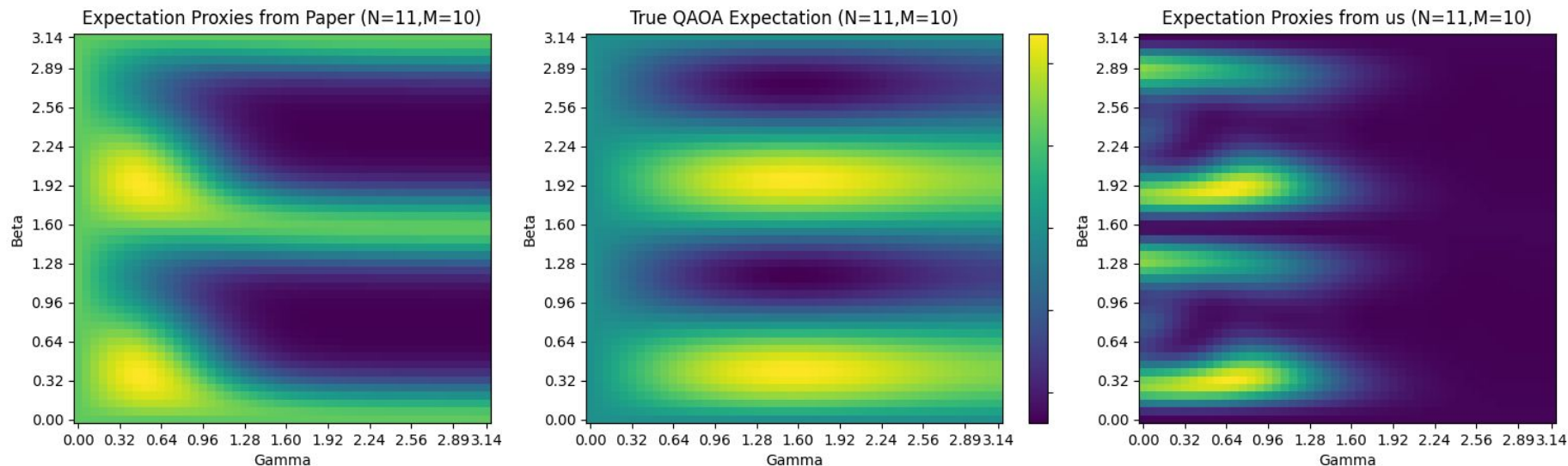


Barabási–Albert model



Application to Other Graphs

Currently, our proxy and paper proxy **fail to accurately capture the location of the maxima** in other graphs.



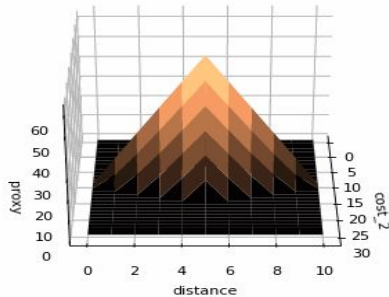
Parameterized Proxy Improvements (ongoing...)

Parameterization of Our Proxy - for Flexibility!

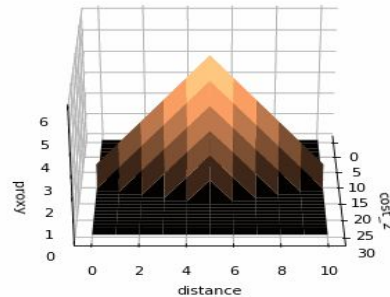
(height squash, peak shift, left flatten, right flatten)

Original

"Approximate" $N(15;d,c)$ for (0, 0, 1, 1)



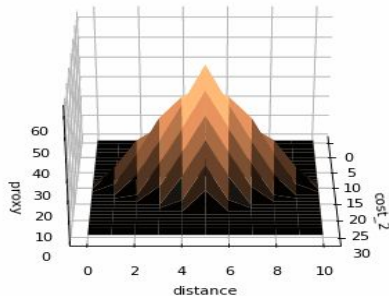
"Approximate" $N(15;d,c)$ for (58, 0, 1, 1)



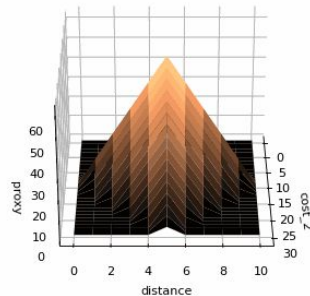
Squashed

Off-Center

"Approximate" $N(15;d,c)$ for (0, 3, 1, 1)



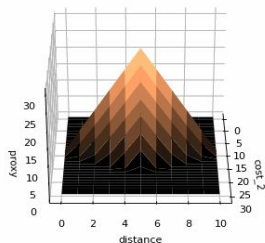
"Approximate" $N(15;d,c)$ for (0, 0, 3, 1)



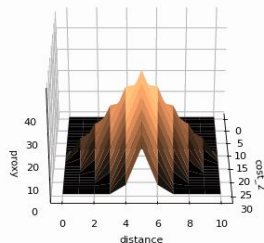
Wider

Parameterization of Our Proxy

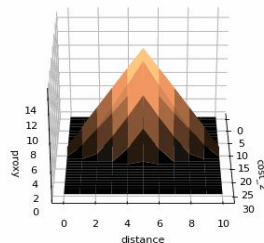
"Approximate" $N(15;d,c)$ for (31.63, 5.14, 2.42, 0.25)



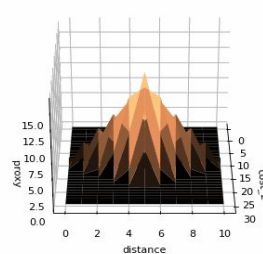
"Approximate" $N(15;d,c)$ for (15.24, 7.93, 1.77, 2.16)



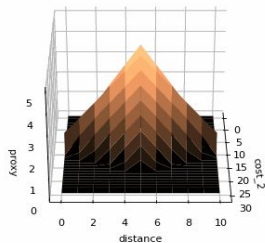
"Approximate" $N(15;d,c)$ for (47.43, 1.23, 0.73, 0.37)



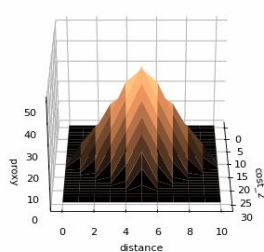
"Approximate" $N(15;d,c)$ for (45.55, 7.91, 0.89, 0.02)



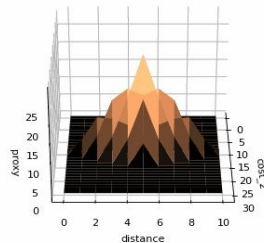
"Approximate" $N(15;d,c)$ for (58.81, 0.31, 1.78, 1.32)



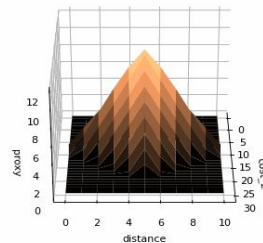
"Approximate" $N(15;d,c)$ for (11.06, 5.06, 1.63, 1.08)



"Approximate" $N(15;d,c)$ for (34.69, 3.38, 0.38, 0.23)



"Approximate" $N(15;d,c)$ for (51.3, 0.99, 1.45, 1.6)

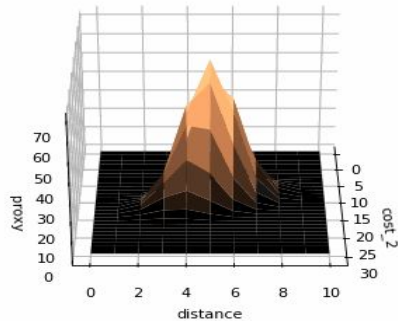


Different parameters at each layer?

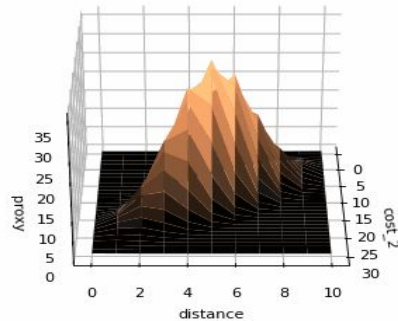
$$Q_\ell(c) = \sum_{d, \hat{c}} \text{coeff} \times Q_{\ell-1}(\hat{c}) N(c; d, \hat{c})$$

Parameterized Normal Proxy

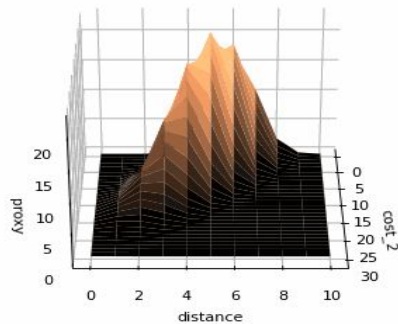
"Approximate" $N(29;d,c)$ for (15, 5, 1)



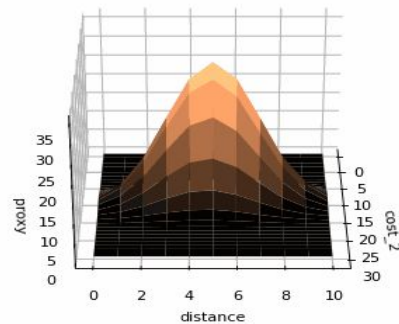
"Approximate" $N(29;d,c)$ for (15, 20, 1)



"Approximate" $N(29;d,c)$ for (5, 50, 1)



"Approximate" $N(29;d,c)$ for (15, 5, 4)



Parameterized Proxies

How should we optimize our distributions?

- Fit to multinomial approximation
- Fit to real distribution data
 - For each problem instance
- Fit to give best QAOA performance

Future Work

- **Improve** the proxy and **extend** its applicability to generic problems.
 - Parameterized approach
 - “Learning” good distributions to use for a problem class
- A “**mathematical**” **explanation** of why our proxy is better for $p=1$.
- Write a paper!

Takeaways

Key Takeaways

- **QAOA parameter sensitivity** and **optimization challenges**
- Improvements in classical methods for **precomputing** good parameters
 - by polishing a parameter-setting approach based on the homogeneous QAOA proxy
- Some results in existing work are potentially **misleading**
 - This issue may be present in multiple existing works!
 - That puts into question the usefulness of some those approaches

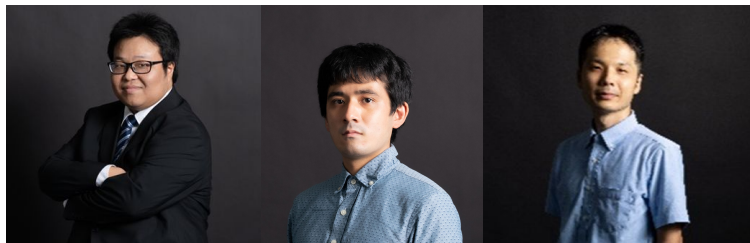
Key Takeaways

- The models **need to be revised** to achieve stronger performance in general
 - Some approaches which could lead to better or more general classical parameter precomputing methods were not successful yet.
- The existing literature is **narrow** in the problems that QAOA is applied to.
 - Some existing methods may not generalize well.
- Development of **an advanced open-source toolkit** for an existing parameter setting heuristic and many QAOA-related utilities
 - Python-compatible code, Julia backend, GPU-compatible code, many utilities for QAOA-related tasks
 - It makes QAOA research and application more accessible and efficient

Thanks For Listening!

Special Thanks

Mitsubishi Electric, AIMR, IPAM, MathCCS, TFC
Industry Mentors: Aruto Hosaka, Isamu Kudo, Tsuyoshi Yoshida



Mathematical Science Center
for Co-creative Society,
Tohoku University



Q&A

Classical Computer VS Quantum Computer

Classical Computer		Quantum Computer
Bit 0 or 1	minimal unit	Qubit (=quantum bit)
Always either 0 or 1	state	Superposition : $ \psi\rangle \in \mathbb{C}^2$ $ \psi\rangle = \alpha_0 0\rangle + \alpha_1 1\rangle$ $(0\rangle = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, 1\rangle = \begin{pmatrix} 0 \\ 1 \end{pmatrix})$
Time is proportional to the computational complexity. Error correction is possible.	feature	Entanglement : qubits affect other qubits *n qubits : $ \psi\rangle = \sum_{x \in \{0,1\}^n} \alpha_x x\rangle \in \mathbb{C}^{2^n}$ Sometimes exponentially faster ←good !
Widely applicable (data processing, software execution etc...)	application	Specifically applicable (optimization problems, cryptanalysis etc...)

Graph 2: Barabási–Albert Model

- Characteristics
 - **Growth** : Network expands over time with the addition of new nodes
 - **Preferential Attachment** : New nodes are more likely to connect to nodes with many connections
- Applications
 - **Internet** : Web page link structures
 - **Social Networks** : Connections between people
 - **Biological Networks** : Protein interactions

Graph 3: Watts–Strogatz model

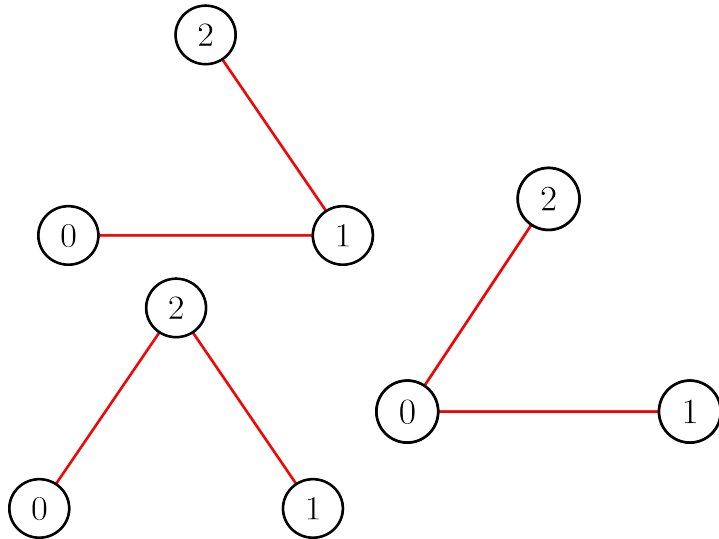
- Characteristics
 - **High Clustering** : Nodes tend to form tightly-knit groups
 - **Short Path Lengths** : Average distance between nodes is short
- Applications
 - **Social Networks** : Social interactions and information spread
 - **Neuroscience** : Brain connectivity and information processing
 - **Epidemiology** : Spread of diseases and viruses

Erdős–Rényi Model

n/N will be different for different classes of graphs. We focus on Erdős–Rényi:

Consider all graphs with N vertices and M edges. Pick one randomly.

All $N = 3$, $M = 2$ graphs



$\frac{1}{3}$ Chance

