# Quantum Recommendation Systems 

Iordanis Kerenidis ${ }^{1}$ Anupam Prakash ${ }^{2}$<br>${ }^{1}$ CNRS, Université Paris Diderot, Paris, France, EU.<br>${ }^{2}$ Nanyang Technological University, Singapore.

$$
\text { April 4, } 2017
$$

## The HHL algorithm

- Utilize intrinsic linear algebra capabilities of quantum computers for exponential speedups.


## The HHL algorithm

- Utilize intrinsic linear algebra capabilities of quantum computers for exponential speedups.
- Vector state $|x\rangle=\sum_{i} x_{i}|i\rangle$ where $x \in \mathbb{R}^{n}$ is a unit vector.


## The HHL algorithm

- Utilize intrinsic linear algebra capabilities of quantum computers for exponential speedups.
- Vector state $|x\rangle=\sum_{i} x_{i}|i\rangle$ where $x \in \mathbb{R}^{n}$ is a unit vector.
- Given sparse matrix $A \in \mathbb{R}^{n \times n}$ and $|b\rangle$ there is a quantum algorithm to prepare $\left|A^{-1} b\right\rangle$ in time polylog(n). [Harrow, Hassidim, Lloyd]


## The HHL algorithm

- Utilize intrinsic linear algebra capabilities of quantum computers for exponential speedups.
- Vector state $|x\rangle=\sum_{i} x_{i}|i\rangle$ where $x \in \mathbb{R}^{n}$ is a unit vector.
- Given sparse matrix $A \in \mathbb{R}^{n \times n}$ and $|b\rangle$ there is a quantum algorithm to prepare $\left|A^{-1} b\right\rangle$ in time polylog $(n)$. [Harrow, Hassidim, Lloyd]
- Assumptions: $|b\rangle$ can be prepared $\operatorname{polylog}(n)$ time and $A$ is polylog( $n$ ) sparse.


## The HHL algorithm

- Utilize intrinsic linear algebra capabilities of quantum computers for exponential speedups.
- Vector state $|x\rangle=\sum_{i} x_{i}|i\rangle$ where $x \in \mathbb{R}^{n}$ is a unit vector.
- Given sparse matrix $A \in \mathbb{R}^{n \times n}$ and $|b\rangle$ there is a quantum algorithm to prepare $\left|A^{-1} b\right\rangle$ in time polylog $(n)$. [Harrow, Hassidim, Lloyd]
- Assumptions: $|b\rangle$ can be prepared $\operatorname{polylog}(n)$ time and $A$ is polylog( $n$ ) sparse.
- Incomparable to classical linear system solver which returns vector $x \in \mathbb{R}^{n}$ as opposed to $|x\rangle$.


## Quantum Machine Learning

- HHL led to several proposals for quantum machine learning algorithms.


## Quantum Machine Learning

- HHL led to several proposals for quantum machine learning algorithms.
- Principal components analysis, classification with $\ell_{2}-S V M s$, $k$-means clustering, perceptron, nearest neighbors... [Lloyd, Mohseni, Rebentrost, Wiebe, Kapoor, Svore]


## Quantum Machine Learning

- HHL led to several proposals for quantum machine learning algorithms.
- Principal components analysis, classification with $\ell_{2}$-SVMs, $k$-means clustering, perceptron, nearest neighbors... [Lloyd, Mohseni, Rebentrost, Wiebe, Kapoor, Svore]
- Algorithms achieve exponential speedups only for sparse/well-conditioned data.


## Quantum Machine Learning

- HHL led to several proposals for quantum machine learning algorithms.
- Principal components analysis, classification with $\ell_{2}$-SVMs, $k$-means clustering, perceptron, nearest neighbors... [Lloyd, Mohseni, Rebentrost, Wiebe, Kapoor, Svore]
- Algorithms achieve exponential speedups only for sparse/well-conditioned data.
- Sometimes a variant of the classical problem is solved: $\ell_{1}$ vs $\ell_{2}$-SVM.


## Quantum Machine Learning

- HHL led to several proposals for quantum machine learning algorithms.
- Principal components analysis, classification with $\ell_{2}$-SVMs, $k$-means clustering, perceptron, nearest neighbors... [Lloyd, Mohseni, Rebentrost, Wiebe, Kapoor, Svore]
- Algorithms achieve exponential speedups only for sparse/well-conditioned data.
- Sometimes a variant of the classical problem is solved: $\ell_{1}$ vs $\ell_{2}$-SVM.
- Incomparable with classical.


## Quantum Recommendation Systems

- Open problem: A quantum machine learning algorithm with exponential worst case speedup for classical problem.


## Quantum Recommendation Systems

- Open problem: A quantum machine learning algorithm with exponential worst case speedup for classical problem.
- Quantum recommendation systems.


## Quantum Recommendation Systems

- Open problem: A quantum machine learning algorithm with exponential worst case speedup for classical problem.
- Quantum recommendation systems.
- An exponential speedup over classical with similar assumptions and guarantees.


## Quantum Recommendation Systems

- Open problem: A quantum machine learning algorithm with exponential worst case speedup for classical problem.
- Quantum recommendation systems.
- An exponential speedup over classical with similar assumptions and guarantees.
- An end to end application with no assumptions on the data set.


## Quantum Recommendation Systems

- Open problem: A quantum machine learning algorithm with exponential worst case speedup for classical problem.
- Quantum recommendation systems.
- An exponential speedup over classical with similar assumptions and guarantees.
- An end to end application with no assumptions on the data set.
- Solves the 'same' problem as a classical recommendation system.


## The Recommendation Problem

- The preference matrix $P$.

| $\begin{array}{llllllll}P_{1} & P_{2} & P_{3} & P_{4} & \cdots & \cdots & P_{n-1} & P_{n}\end{array}$ |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $U_{1}$ | . 1 | . 4 | ? | ? | $\cdots$ | $\cdots$ | ? | . 9 |
| $U_{2}$ | . 2 | ? | . 6 | ? | $\cdots$ | $\cdots$ | . 85 | ? |
| $U_{3}$ | ? | ? | . 8 | . 9 | $\ldots$ | $\cdots$ | ? | . 2 |
| : | . | $\ldots$ | $\cdots$ | $\cdots$ | $\ldots$ | ... | ... | ... |
| $U_{m}$ | $?$ | . 75 | $?$ | ? | $\ldots$ | $\cdots$ | ? | . 2 |

## The Recommendation Problem

- The preference matrix $P$.

|  | $P_{1}$ | $P_{2}$ | $P_{3}$ | $P_{4}$ |  |  | $P_{n-1}$ | $P_{n}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $U_{1}$ | . 1 | . 4 | ? | ? | $\cdots$ | $\cdots$ | ? | . 9 |
| $U_{2}$ | . 2 | ? | . 6 | ? | $\ldots$ | $\cdots$ | . 85 | ? |
| $U_{3}$ | ? | ? | . 8 | . 9 | $\cdots$ | $\ldots$ | ? | . 2 |
| $\vdots$ | $\cdots$ | $\ldots$ | $\cdots$ | $\cdots$ | $\cdots$ | $\ldots$ | $\cdots$ | $\ldots$ |
| $U_{m}$ | ? | . 75 | ? | ? | $\cdots$ | $\cdots$ | ? | . 2 |

- $P_{i j}$ is the value of item $j$ for user $i$. Samples from $P$ arrive in an online manner.


## The Recommendation Problem

- The preference matrix $P$.

|  | $P_{1}$ | $P_{2}$ | $P_{3}$ | $P_{4}$ |  |  | ${ }_{n}$ | $P_{n}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $U_{1}$ | . 1 | . 4 | ? | ? | $\cdots$ | $\ldots$ | ? | . 9 |
| $U_{2}$ | . 2 | ? | . 6 | ? | $\cdots$ | $\cdots$ | . 85 | ? |
| $U_{3}$ | ? | ? | . 8 | . 9 | $\ldots$ | $\cdots$ | ? | . 2 |
| ; | . | ... | $\cdots$ | $\cdots$ | $\ldots$ | ... | $\cdots$ | $\cdots$ |
| $U_{m}$ | $?$ | . 75 | ? | ? | $\ldots$ | $\cdots$ | ? | . 2 |

- $P_{i j}$ is the value of item $j$ for user $i$. Samples from $P$ arrive in an online manner.
- The assumption that $P$ has a good rank- $k$ approximation for small $k$ is widely used.


## The Netflix Problem

## Netutix Prize

## COMPLETED

What we were interested in:

- High quality recommendations Proxy question:
- Accuracy in predicted rating
- Improve by $10 \%=\$ 1$ million!

$$
\mathrm{RMSE}=\sqrt{\frac{1}{n} \sum_{j=1}^{n}\left(y_{j}-\hat{y}_{j}\right)^{2}}
$$

SVD


- Top 2 algorithms still in production


RBM

## Reconstruction vs sampling

- Matrix reconstruction algorithms reconstruct $\widetilde{P} \approx P$ using the low rank assumption and require time poly $(m n)$.


## Reconstruction vs sampling

- Matrix reconstruction algorithms reconstruct $\widetilde{P} \approx P$ using the low rank assumption and require time poly $(m n)$.
- A reconstruction based recommendation system requires time poly $(n)$, even with pre-computation.


## Reconstruction vs sampling

- Matrix reconstruction algorithms reconstruct $\widetilde{P} \approx P$ using the low rank assumption and require time poly $(m n)$.
- A reconstruction based recommendation system requires time poly $(n)$, even with pre-computation.
- Matrix sampling suffices to obtain good recommendations.


## Reconstruction vs sampling

- Matrix reconstruction algorithms reconstruct $\widetilde{P} \approx P$ using the low rank assumption and require time poly $(m n)$.
- A reconstruction based recommendation system requires time poly $(n)$, even with pre-computation.
- Matrix sampling suffices to obtain good recommendations.
- Quantum algorithms can perform matrix sampling.


## Reconstruction vs sampling

- Matrix reconstruction algorithms reconstruct $\widetilde{P} \approx P$ using the low rank assumption and require time poly $(m n)$.
- A reconstruction based recommendation system requires time poly $(n)$, even with pre-computation.
- Matrix sampling suffices to obtain good recommendations.
- Quantum algorithms can perform matrix sampling.


## Theorem

There is a quantum recommendation algorithm with running time $O($ poly $(k)$ polylog $(m n)$ ).

## Computational Model

- Samples from $P$ arrive in an online manner and are stored in data structure with update time $O\left(\log ^{2} m n\right)$.


## Computational Model

- Samples from $P$ arrive in an online manner and are stored in data structure with update time $O\left(\log ^{2} m n\right)$.
- The quantum algorithm has oracle access to binary tree data structure storing additional metadata.



## Computational Model

- Samples from $P$ arrive in an online manner and are stored in data structure with update time $O\left(\log ^{2} m n\right)$.
- The quantum algorithm has oracle access to binary tree data structure storing additional metadata.

- We use the standard memory model used for algorithms like Grover search.


## Computational Model

- Samples from $P$ arrive in an online manner and are stored in data structure with update time $O\left(\log ^{2} m n\right)$.
- The quantum algorithm has oracle access to binary tree data structure storing additional metadata.

- We use the standard memory model used for algorithms like Grover search.
- Users arrive into system in an online manner and system provides recommendations in time poly $(k)$ polylog ( $m n$ ).


## Singular value estimation

- The singular value decomposition for matrix $A$ is written as $A=\sum_{i} \sigma_{i} u_{i} v_{i}^{t}$.


## Singular value estimation

- The singular value decomposition for matrix $A$ is written as $A=\sum_{i} \sigma_{i} u_{i} v_{i}^{t}$.
- The rank- $k$ approximation $A_{k}=\sum_{i \in[k]} \sigma_{i} u_{i} v_{i}^{t}$ minimizes $\left\|A-A_{k}\right\|_{F}$.


## Singular value estimation

- The singular value decomposition for matrix $A$ is written as $A=\sum_{i} \sigma_{i} u_{i} v_{i}^{t}$.
- The rank- $k$ approximation $A_{k}=\sum_{i \in[k]} \sigma_{i} u_{i} v_{i}^{t}$ minimizes $\left\|A-A_{k}\right\|_{F}$.
- Quantum singular value estimation:


## Singular value estimation

- The singular value decomposition for matrix $A$ is written as $A=\sum_{i} \sigma_{i} u_{i} v_{i}^{t}$.
- The rank- $k$ approximation $A_{k}=\sum_{i \in[k]} \sigma_{i} u_{i} v_{i}^{t}$ minimizes $\left\|A-A_{k}\right\|_{F}$.
- Quantum singular value estimation:


## Theorem

There is an algorithm with running time $O(p o l y \log (m n) / \epsilon)$ that transforms $\sum_{i} \alpha_{i}\left|v_{i}\right\rangle \rightarrow \sum_{i} \alpha_{i}\left|v_{i}\right\rangle\left|\overline{\sigma_{i}}\right\rangle$ where $\overline{\sigma_{i}} \in \sigma_{i} \pm \epsilon\|A\|_{F}$ with probability at least $1-1 / p o l y(n)$.

## Matrix Sampling

- Let $T$ be a $0 / 1$ matrix such that $T_{i j}=1$ if item $j$ is 'good' recommendation for user $i$.



## Matrix Sampling

- Let $T$ be a $0 / 1$ matrix such that $T_{i j}=1$ if item $j$ is 'good' recommendation for user $i$.

- Set the ?s to 0 and rescale to obtain a subsample matrix $\widehat{T}$.


## Matrix Sampling



Figure: Matrix sampling based recommendation system.

## Matrix Sampling

- $T$ is the binary recommendation matrix obtained by rounding $P$.


## Matrix Sampling

- $T$ is the binary recommendation matrix obtained by rounding $P$.
- $\widehat{T}$ is a uniform subsample of $T$ :

$$
\widehat{A}_{i j}= \begin{cases}A_{i j} / p & {[\text { with probability } p]} \\ 0 & {[\text { otherwise }]}\end{cases}
$$

## Matrix Sampling

- $T$ is the binary recommendation matrix obtained by rounding $P$.
- $\widehat{T}$ is a uniform subsample of $T$ :

$$
\widehat{A}_{i j}= \begin{cases}A_{i j} / p & {[\text { with probability } p]} \\ 0 & {[\text { otherwise }]}\end{cases}
$$

- $T_{k}$ and $\widehat{T}_{k}$ are rank- $k$ approximations for $T$ and $\widehat{T}$.


## Matrix Sampling

- $T$ is the binary recommendation matrix obtained by rounding $P$.
- $\widehat{T}$ is a uniform subsample of $T$ :

$$
\widehat{A}_{i j}= \begin{cases}A_{i j} / p & {[\text { with probability } p]} \\ 0 & {[\text { otherwise }]}\end{cases}
$$

- $T_{k}$ and $\widehat{T}_{k}$ are rank- $k$ approximations for $T$ and $\widehat{T}$.
- The low rank assumption implies that $\left\|T-T_{k}\right\| \leq \epsilon\|T\|_{F}$ for small $k$.


## Matrix Sampling

- $T$ is the binary recommendation matrix obtained by rounding $P$.
- $\widehat{T}$ is a uniform subsample of $T$ :

$$
\widehat{A}_{i j}= \begin{cases}A_{i j} / p & {[\text { with probability } p]} \\ 0 & {[\text { otherwise }]}\end{cases}
$$

- $T_{k}$ and $\widehat{T}_{k}$ are rank- $k$ approximations for $T$ and $\widehat{T}$.
- The low rank assumption implies that $\left\|T-T_{k}\right\| \leq \epsilon\|T\|_{F}$ for small $k$.
- Analysis: Sampling from matrix 'close to' $\widehat{T}_{k}$ yields good recommendations.


## Analysis

- Samples from $T_{k}$ are good recommendations, for large fraction of 'typical' users.


## Analysis

- Samples from $T_{k}$ are good recommendations, for large fraction of 'typical' users.
- Sampling from $\widehat{T}_{k}$ suffices.


## Analysis

- Samples from $T_{k}$ are good recommendations, for large fraction of 'typical' users.
- Sampling from $\widehat{T}_{k}$ suffices.


## Theorem (AM02)

If $\hat{A}$ is obtained from a $0 / 1$ matrix $A$ by subsampling with probability $p=16 n / \eta\|A\|_{F}^{2}$ then with probability at least $1-\exp \left(-19(\log n)^{4}\right)$, for all $k$,

$$
\left\|A-\widehat{A}_{k}\right\|_{F} \leq\left\|A-A_{k}\right\|_{F}+3 \sqrt{\eta} k^{1 / 4}\|A\|_{F}
$$

## Analysis

- The quantum algorithm samples from $\widehat{T}_{\geq \sigma, \kappa}$, a projection onto all singular values $\geq \sigma$ and some in the range $[(1-\kappa) \sigma, \sigma)$.


## Analysis

- The quantum algorithm samples from $\widehat{T}_{\geq \sigma, \kappa}$, a projection onto all singular values $\geq \sigma$ and some in the range $[(1-\kappa) \sigma, \sigma)$.
- We extend AM02 to this setting showing that:

$$
\left\|T-\widehat{T}_{\sigma, \kappa}\right\|_{F} \leq 9 \epsilon\|T\|_{F}
$$

## Analysis

- The quantum algorithm samples from $\widehat{T}_{\geq \sigma, \kappa}$, a projection onto all singular values $\geq \sigma$ and some in the range $[(1-\kappa) \sigma, \sigma)$.
- We extend $A M 02$ to this setting showing that:

$$
\left\|T-\widehat{T}_{\sigma, \kappa}\right\|_{F} \leq 9 \epsilon\|T\|_{F}
$$

- For most typical users, samples from $\left(\widehat{T}_{\sigma, \kappa}\right)_{i}$ are good recommendations with high probability.


## Quantum Recommendation Algorithm

- Prepare state $\left|\widehat{T}_{i}\right\rangle$ corresponding to row for user $i$.


## Quantum Recommendation Algorithm

- Prepare state $\left|\widehat{T}_{i}\right\rangle$ corresponding to row for user $i$.
- Apply quantum projection algorithm to $\left|\widehat{T}_{i}\right\rangle$ to obtain $\left|\left(\hat{T}_{\geq \sigma, \kappa}\right)_{i}\right\rangle$.


## Quantum Recommendation Algorithm

- Prepare state $\left|\widehat{T}_{i}\right\rangle$ corresponding to row for user $i$.
- Apply quantum projection algorithm to $\left|\widehat{T}_{i}\right\rangle$ to obtain $\left|\left(\widehat{T}_{\geq \sigma, \kappa}\right)_{i}\right\rangle$.
- Measure projected state in computational basis to get recommendation.


## Quantum Recommendation Algorithm

- Prepare state $\left|\widehat{T}_{i}\right\rangle$ corresponding to row for user $i$.
- Apply quantum projection algorithm to $\left|\widehat{T}_{i}\right\rangle$ to obtain $\left|\left(\widehat{T}_{\geq \sigma, \kappa}\right)_{i}\right\rangle$.
- Measure projected state in computational basis to get recommendation.
- The threshold $\sigma=\frac{\epsilon \sqrt{ }\| \| A \|_{F}}{\sqrt{2 k}}$ and $\kappa=\frac{1}{3}$.


## Quantum Recommendation Algorithm

- Prepare state $\left|\widehat{T}_{i}\right\rangle$ corresponding to row for user $i$.
- Apply quantum projection algorithm to $\left|\widehat{T}_{i}\right\rangle$ to obtain $\left|\left(\widehat{T}_{\geq \sigma, \kappa}\right)_{i}\right\rangle$.
- Measure projected state in computational basis to get recommendation.
- The threshold $\sigma=\frac{\epsilon \sqrt{\mathcal{P}}\|A\|_{F}}{\sqrt{2 k}}$ and $\kappa=\frac{1}{3}$.
- Running time depends on the threshold and not the condition number.


## The projection algorithm

- Let $A=\sum_{i} \sigma_{i} u_{i} v_{i}^{t}$ be the singular value decomposition, write input $|x\rangle=\sum_{i} \alpha_{i}\left|v_{i}\right\rangle$.


## The projection algorithm

- Let $A=\sum_{i} \sigma_{i} u_{i} v_{i}^{t}$ be the singular value decomposition, write input $|x\rangle=\sum_{i} \alpha_{i}\left|v_{i}\right\rangle$.
- Estimate singular values $\sum_{i} \alpha_{i}\left|v_{i}\right\rangle\left|\overline{\sigma_{i}}\right\rangle$ to additive error $\kappa \sigma / 2$.


## The projection algorithm

- Let $A=\sum_{i} \sigma_{i} u_{i} v_{i}^{t}$ be the singular value decomposition, write input $|x\rangle=\sum_{i} \alpha_{i}\left|v_{i}\right\rangle$.
- Estimate singular values $\sum_{i} \alpha_{i}\left|v_{i}\right\rangle\left|\overline{\sigma_{i}}\right\rangle$ to additive error $\kappa \sigma / 2$.
- Map to $\sum_{i} \alpha_{i}\left|v_{i}\right\rangle\left|\overline{\sigma_{i}}\right\rangle|t\rangle$ where $t=1$ if $\overline{\sigma_{i}} \geq(1-\kappa / 2) \sigma$ and erase $\overline{\sigma_{i}}$.


## The projection algorithm

- Let $A=\sum_{i} \sigma_{i} u_{i} v_{i}^{t}$ be the singular value decomposition, write input $|x\rangle=\sum_{i} \alpha_{i}\left|v_{i}\right\rangle$.
- Estimate singular values $\sum_{i} \alpha_{i}\left|v_{i}\right\rangle\left|\overline{\sigma_{i}}\right\rangle$ to additive error $\kappa \sigma / 2$.
- Map to $\sum_{i} \alpha_{i}\left|v_{i}\right\rangle\left|\overline{\sigma_{i}}\right\rangle|t\rangle$ where $t=1$ if $\overline{\sigma_{i}} \geq(1-\kappa / 2) \sigma$ and erase $\bar{\sigma}{ }_{i}$.
- Post-select on $t=1$.


## The projection algorithm

- Let $A=\sum_{i} \sigma_{i} u_{i} v_{i}^{t}$ be the singular value decomposition, write input $|x\rangle=\sum_{i} \alpha_{i}\left|v_{i}\right\rangle$.
- Estimate singular values $\sum_{i} \alpha_{i}\left|v_{i}\right\rangle\left|\overline{\sigma_{i}}\right\rangle$ to additive error $\kappa \sigma / 2$.
- Map to $\sum_{i} \alpha_{i}\left|v_{i}\right\rangle\left|\overline{\sigma_{i}}\right\rangle|t\rangle$ where $t=1$ if $\overline{\sigma_{i}} \geq(1-\kappa / 2) \sigma$ and erase $\overline{\sigma_{i}}$.
- Post-select on $t=1$.
- The output $\left|A_{\geq \sigma, \kappa} x\right\rangle$ a projection the space of singular vectors with singular values $\geq \sigma$ and some in the range $[(1-\kappa) \sigma, \sigma)$.


## Open Questions

- Find a classical algorithm matrix sampling based recommendation algorithm that runs in time $O($ poly $(k)$ polylog $(m n))$.


## OR

Prove a lower bound to rule out such an algorithm.

- Find more quantum machine learning algorithms.

