#### Iordanis Kerenidis<sup>1</sup> Anupam Prakash<sup>2</sup>

<sup>1</sup>CNRS, Université Paris Diderot, Paris, France, EU.

<sup>2</sup>Nanyang Technological University, Singapore.

April 4, 2017

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## The HHL algorithm

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

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- Given sparse matrix  $A \in \mathbb{R}^{n \times n}$  and  $|b\rangle$  there is a quantum algorithm to prepare  $|A^{-1}b\rangle$  in time polylog(n). [Harrow, Hassidim, Lloyd]

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- Assumptions: |b> can be prepared polylog(n) time and A is polylog(n) sparse.
- Incomparable to classical linear system solver which returns vector x ∈ ℝ<sup>n</sup> as opposed to |x⟩.

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• Incomparable with classical.

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

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- 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.

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#### The Recommendation Problem

• The preference matrix P.

	$P_1$	$P_2$	$P_3$	<i>P</i> <sub>4</sub>	•••	•••	$P_{n-1}$	P <sub>n</sub>
$U_1$	.1	.4	?	?	•••		?	.9
<i>U</i> <sub>2</sub>	.2	?	.6	?	•••	•••	.85	?
U <sub>3</sub>	?	?	.8	.9		•••	?	.2
÷			•••		•••	•••	•••	•••
Um	?	.75	?	?		• • •	?	.2

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$U_1$	.1	.4	?	?	•••	•••	?	.9
$U_2$	.2	?	.6	?		•••	.85	?
U <sub>3</sub>	?	?	.8	.9	•••	•••	?	.2
÷	• • •	•••	•••	• • •	•••	•••	•••	
U <sub>m</sub>	?	.75	?	?		•••	?	.2

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÷	• • •	• • •	•••			•••	•••	•••
U <sub>m</sub>	?	.75	?	?			?	.2

- *P<sub>ij</sub>* 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.

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## The Netflix problem





#### What we were interested in:

High quality recommendations

#### Proxy question:

- Accuracy in predicted rating
- Improve by 10% = \$1million!



### Results

 Top 2 algorithms still in production

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 $\text{RMSE} = \sqrt{\frac{1}{n} \sum_{j=1}^{n} (y_j - \hat{y}_j)^2}$ 



• Matrix reconstruction algorithms reconstruct  $\widetilde{P} \approx P$  using the low rank assumption and require time poly(*mn*).

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#### Theorem

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

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• Samples from *P* arrive in an online manner and are stored in data structure with update time  $O(\log^2 mn)$ .

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- 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(mn).

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

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#### Theorem

There is an algorithm with running time  $O(\text{polylog}(mn)/\epsilon)$  that transforms  $\sum_i \alpha_i |v_i\rangle \rightarrow \sum_i \alpha_i |v_i\rangle |\overline{\sigma_i}\rangle$  where  $\overline{\sigma_i} \in \sigma_i \pm \epsilon ||A||_F$  with probability at least 1 - 1/poly(n).

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

	$r_1$	<b>r</b> 2	<b>r</b> 3	Γ4	•••	•••	r_n-1	rn
$U_1$	0	0	?	?			?	1
<i>U</i> <sub>2</sub>	0	?	0	?	•••	•••	1	?
U <sub>3</sub>	?	?	1	1	•••	•••	?	0
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Um	?	1	?	?	•••	•••	?	0

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$U_2$	0	?	0	?		•••	1	?
$U_3$	?	?	1	1		•••	?	0
÷	• • •	•••	•••			•••		
Um	?	1	?	?			?	0

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• Set the ?s to 0 and rescale to obtain a *subsample* matrix  $\hat{T}$ .

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FIGURE: Matrix sampling based recommendation system.

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• *T* is the binary recommendation matrix obtained by rounding *P*.

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- $\widehat{T}$  is a uniform subsample of T:

$$\widehat{A}_{ij} = \begin{cases} A_{ij}/p \\ 0 \end{cases}$$

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• Analysis: Sampling from matrix 'close to'  $\widehat{T}_k$  yields good recommendations.



• Samples from *T<sub>k</sub>* are good recommendations, for large fraction of 'typical' users.

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• Sampling from  $\hat{T}_k$  suffices.

- Samples from  $T_k$  are good recommendations, for large fraction of 'typical' users.
- Sampling from  $\hat{T}_k$  suffices.

#### THEOREM (AM02)

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

$$||A - \widehat{A}_k||_{\mathsf{F}} \leq ||A - A_k||_{\mathsf{F}} + 3\sqrt{\eta}k^{1/4}||A||_{\mathsf{F}}$$

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

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- We extend AM02 to this setting showing that:

$$||T - \widehat{T}_{\sigma,\kappa}||_{F} \le 9\epsilon ||T||_{F}$$

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- We extend AM02 to this setting showing that:

$$||T - \widehat{T}_{\sigma,\kappa}||_F \le 9\epsilon ||T||_F$$

• For most typical users, samples from  $(\hat{T}_{\sigma,\kappa})_i$  are good recommendations with high probability.

• Prepare state  $|\hat{T}_i\rangle$  corresponding to row for user *i*.

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

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• The threshold  $\sigma = \frac{\epsilon \sqrt{\rho} ||A||_F}{\sqrt{2k}}$  and  $\kappa = \frac{1}{3}$ .

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- Measure projected state in computational basis to get recommendation.
- The threshold  $\sigma = \frac{\epsilon \sqrt{p} ||A||_F}{\sqrt{2k}}$  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  $|x\rangle = \sum_{i} \alpha_{i} |v_{i}\rangle$ .

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- Map to  $\sum_{i} \alpha_{i} |v_{i}\rangle |\overline{\sigma_{i}}\rangle |t\rangle$  where t = 1 if  $\overline{\sigma_{i}} \ge (1 \kappa/2)\sigma$  and erase  $\overline{\sigma_{i}}$ .

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# OPEN QUESTIONS

 Find a classical algorithm matrix sampling based recommendation algorithm that runs in time O(poly(k)polylog(mn)).

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Prove a lower bound to rule out such an algorithm.

• Find more quantum machine learning algorithms.