

# The Quantum Approximate Optimization Algorithm and the Sherrington-Kirkpatrick Model at Infinite Size

**Leo Zhou** (Harvard University)

with Edward Farhi, Jeffrey Goldstone, and Sam Gutmann

QIP – Feb 1, 2021

# Combinatorial Optimization Problems

Cost  
function

$$C(\mathbf{z}) = \sum_{\alpha} C_{\alpha}(\mathbf{z})$$

$$\mathbf{z} = (z_1, \dots, z_n) \in \{\pm 1\}^n$$

**Want  $\mathbf{z}^*$  so  $C(\mathbf{z}^*)$  is maximized**

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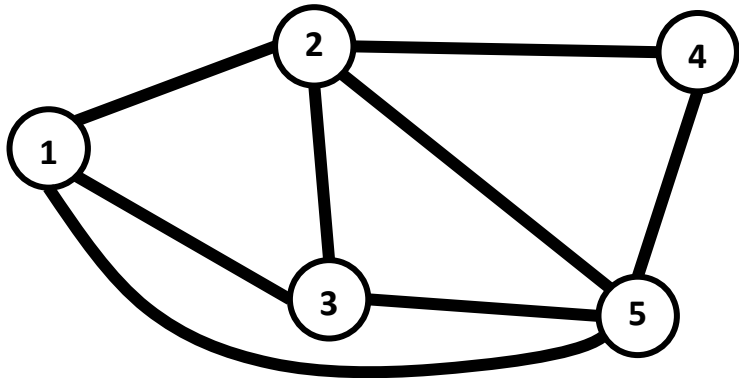
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MaxCut



**Goal:** find a **bipartition** of vertices that cut the maximum # edges

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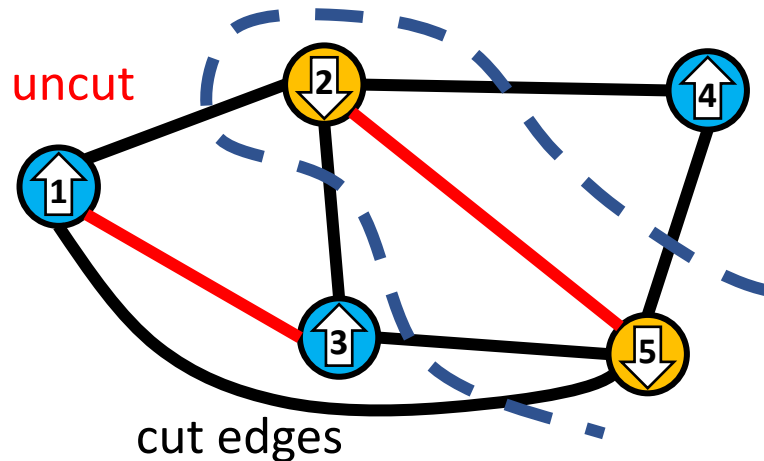
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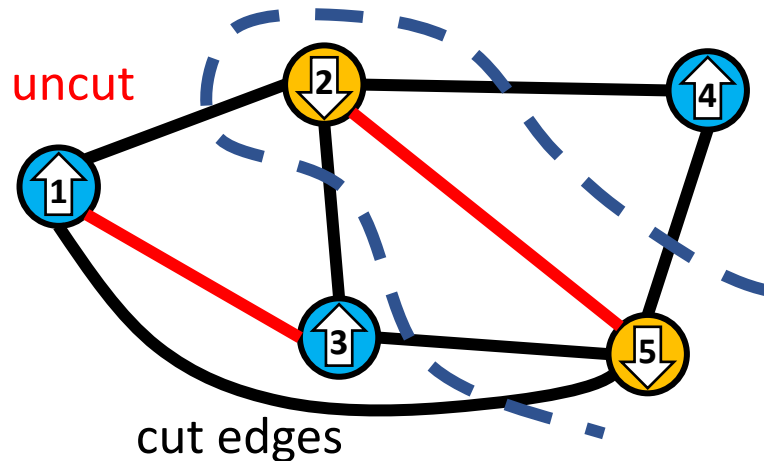
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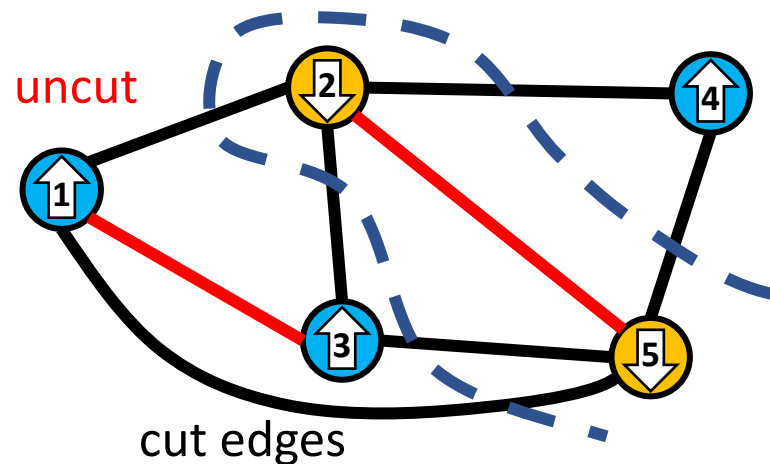
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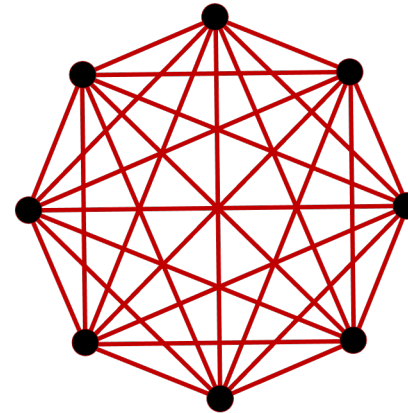
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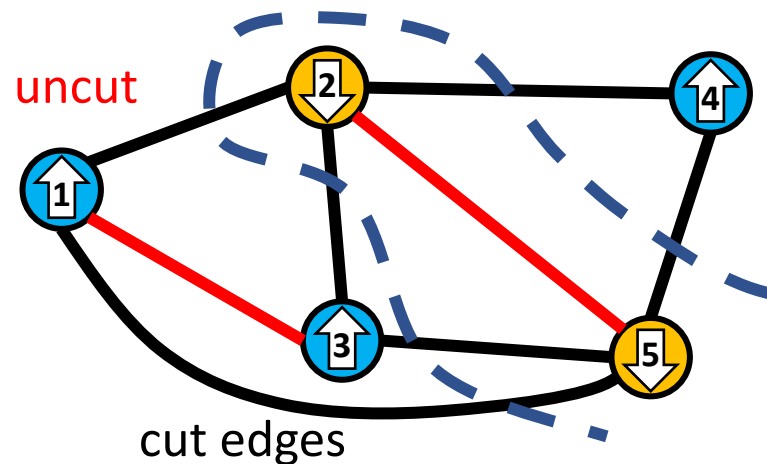
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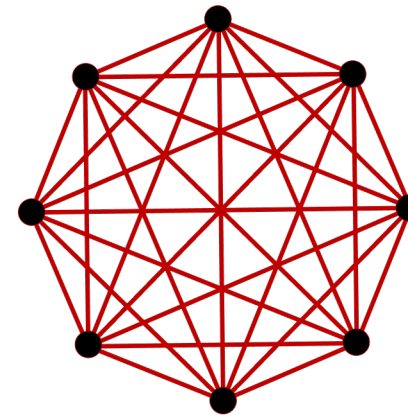
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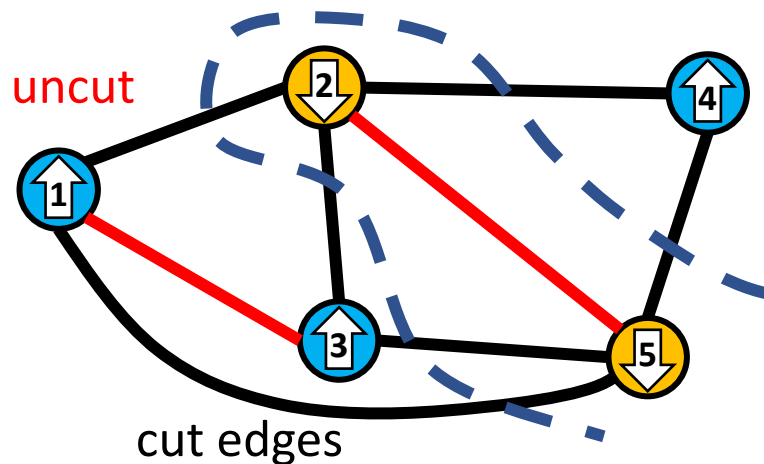
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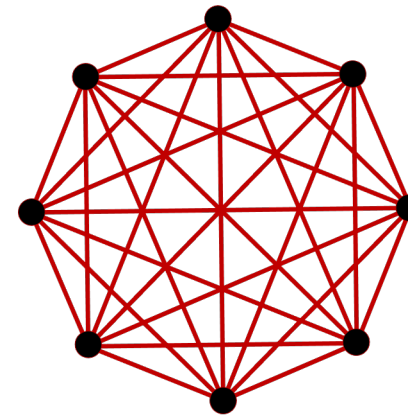
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**MaxCut on Erdős-Rényi graphs = SK  
(average case)**



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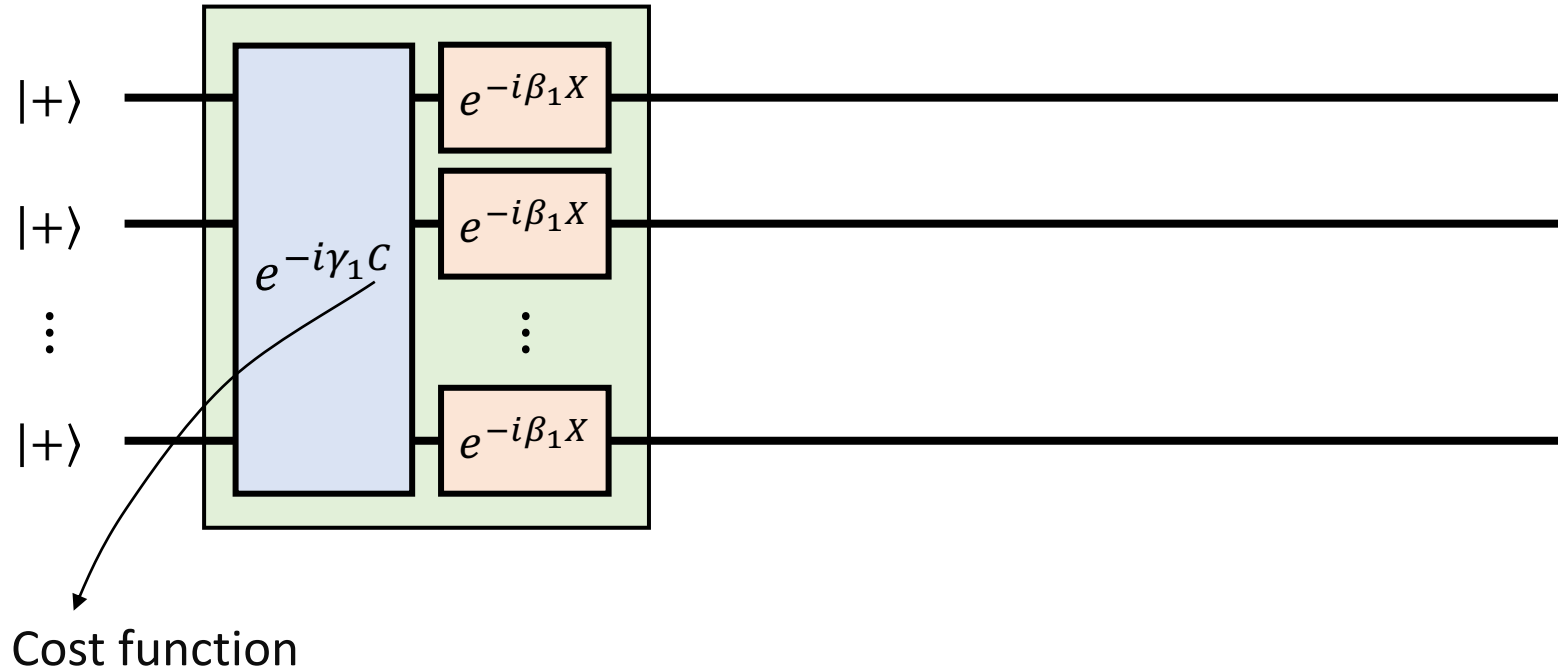
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$$|+\rangle^{\otimes n}$$

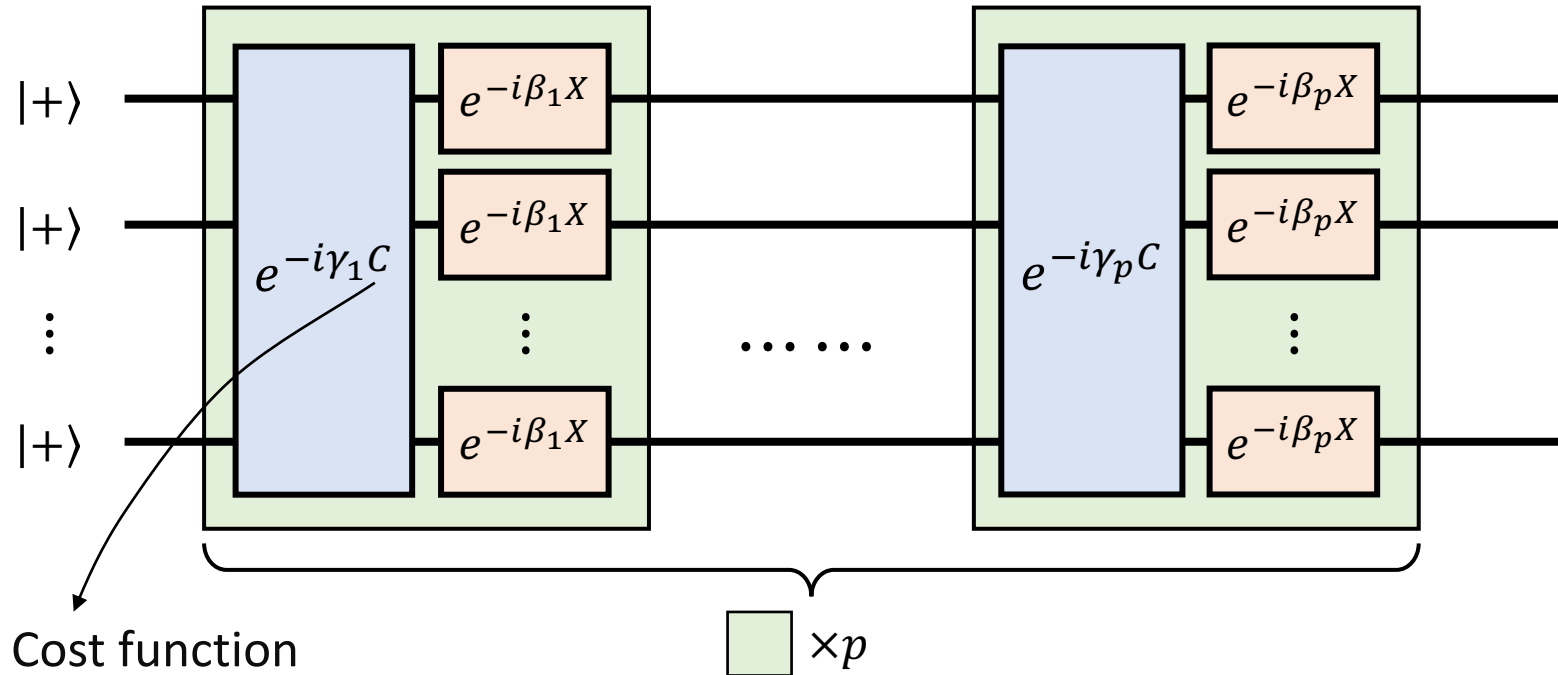
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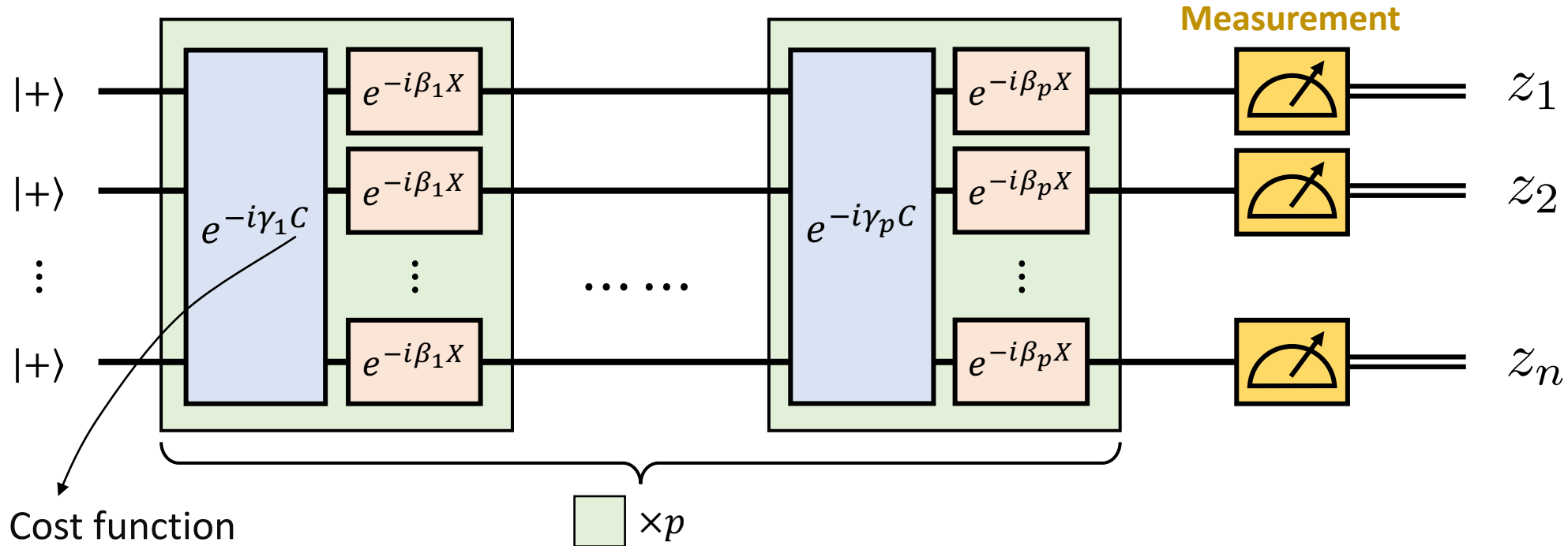
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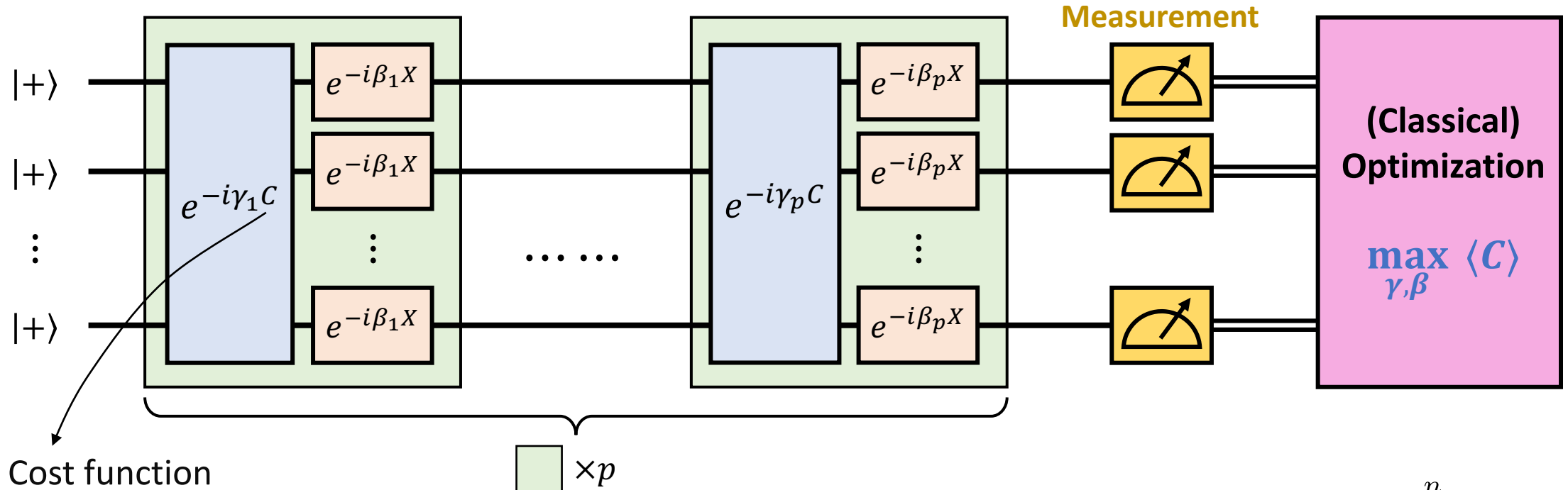
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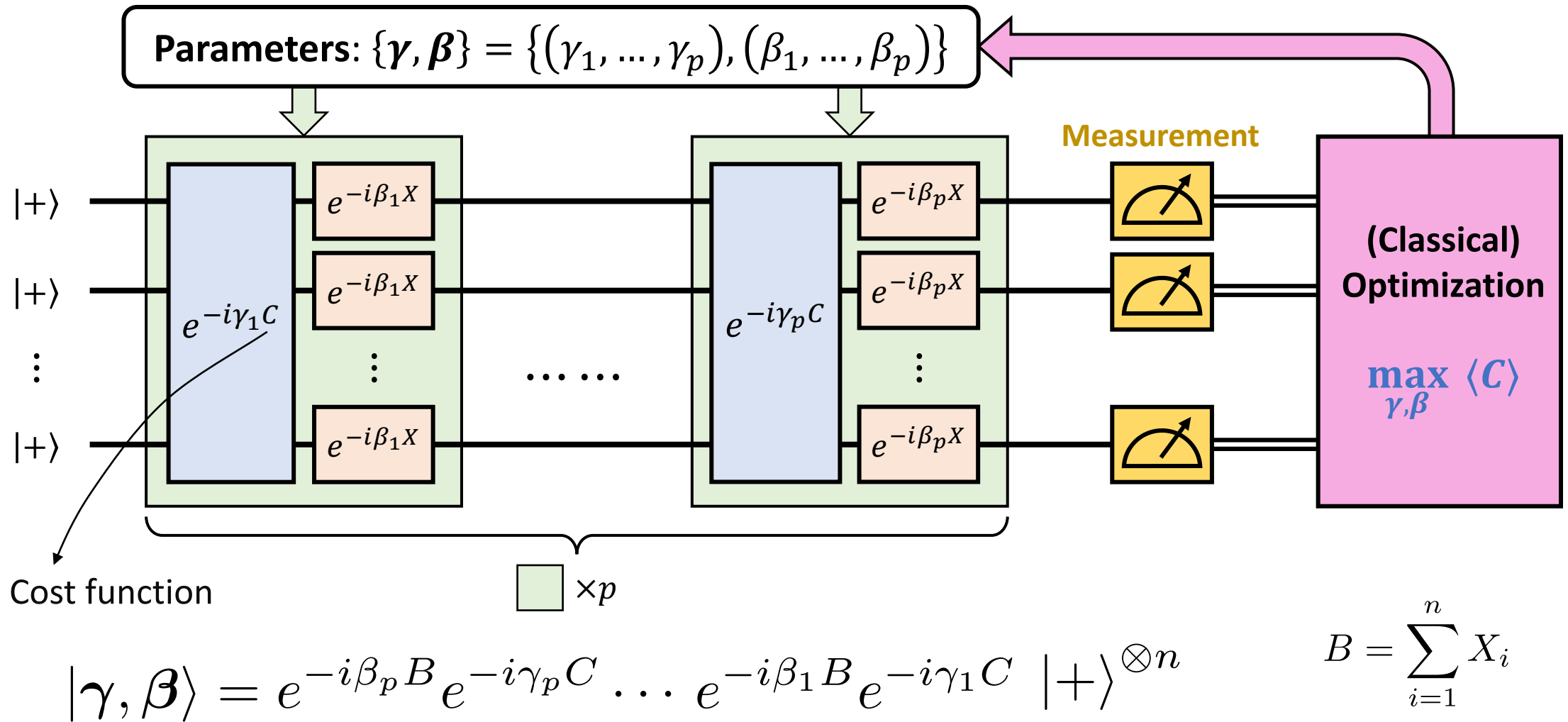
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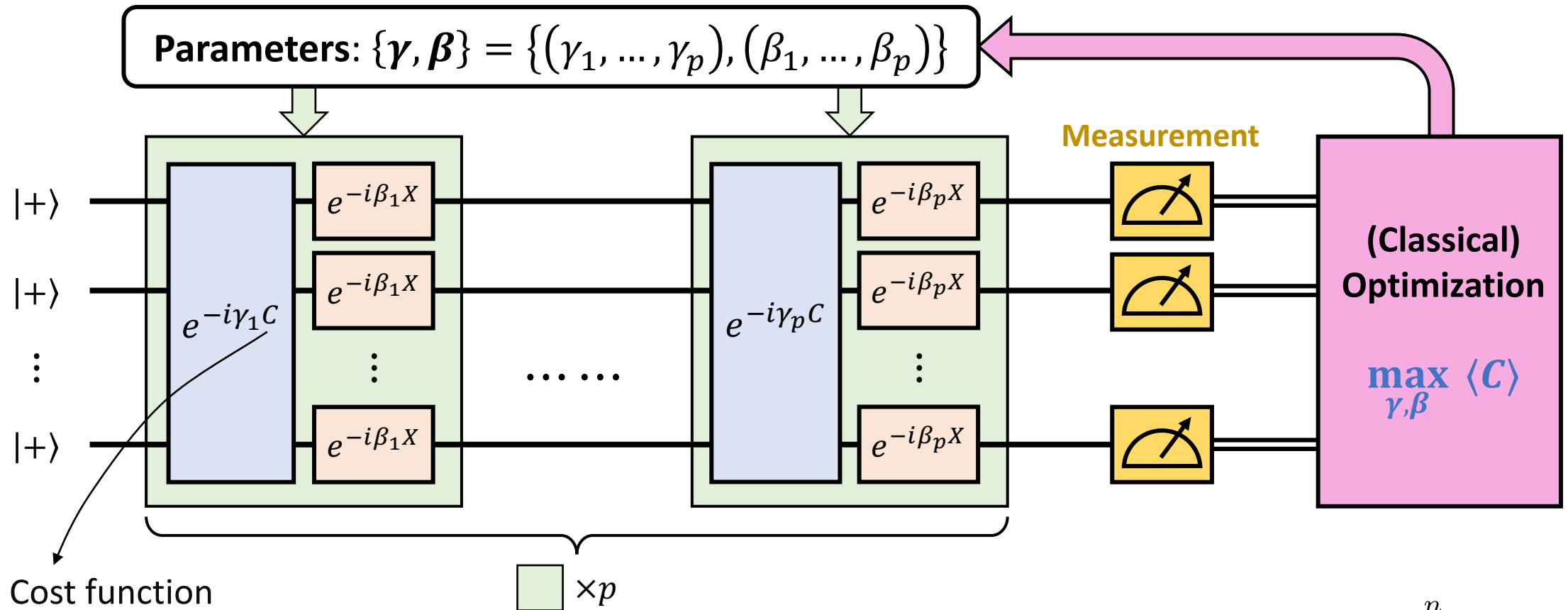
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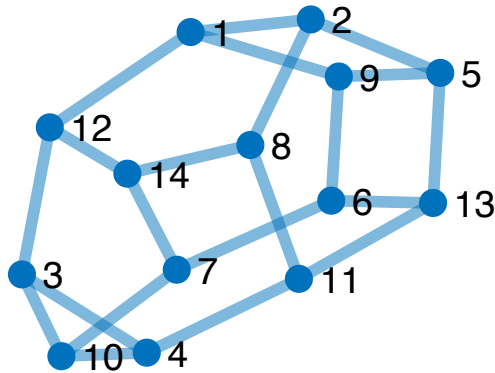
As  $p \rightarrow \infty$  QAOA can get the global optimum



# Previous Results on the QAOA

- Analyze performance via “subgraphs”

*e.g. MaxCut on 3-regular graphs*

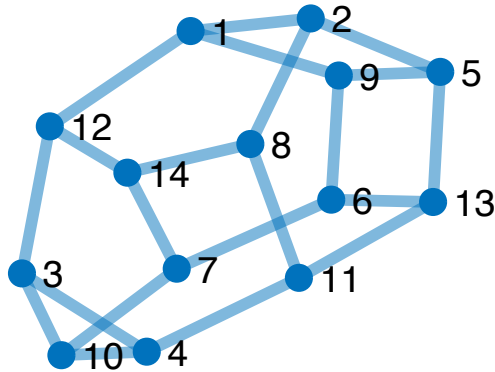


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$$C = \sum_{\langle j,k \rangle} \frac{1}{2} (1 - Z_j Z_k) \quad p = 1$$

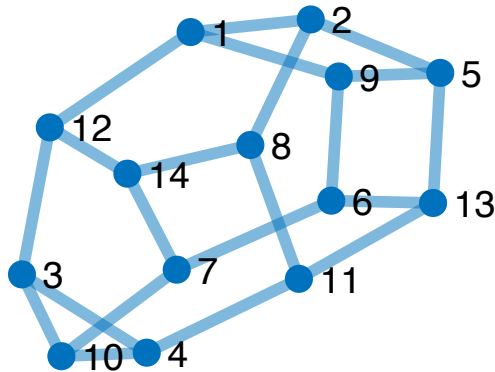
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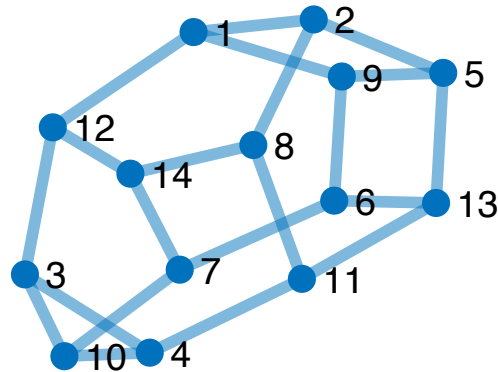
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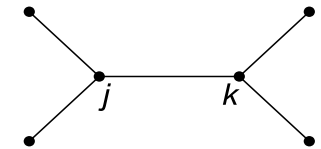
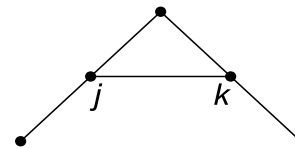
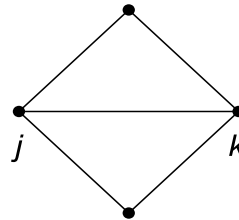
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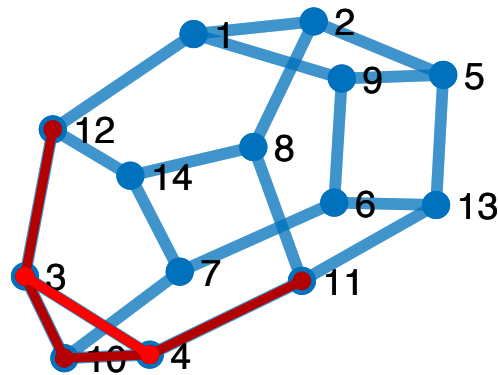
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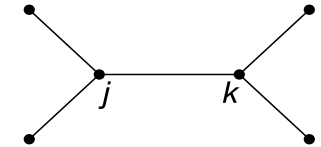
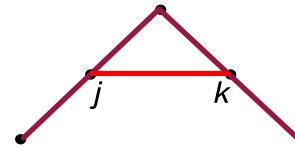
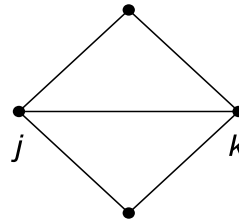
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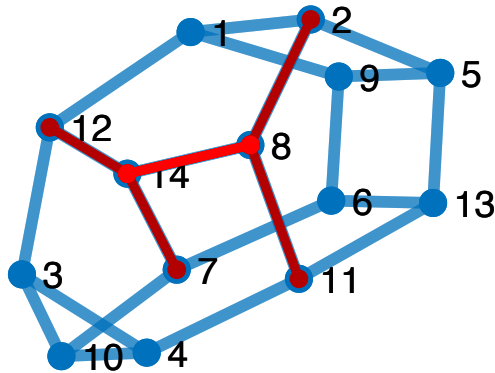
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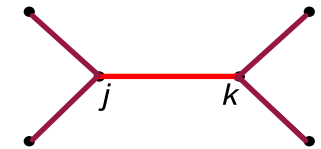
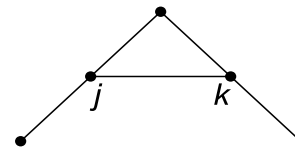
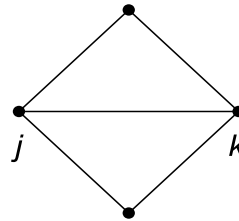
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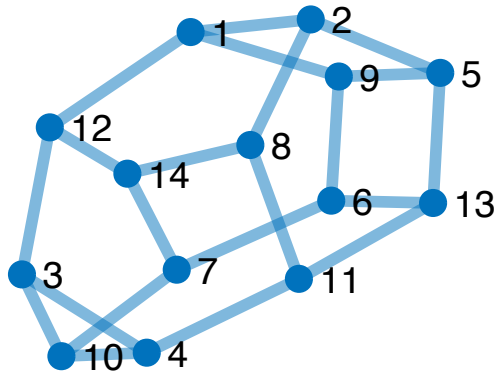
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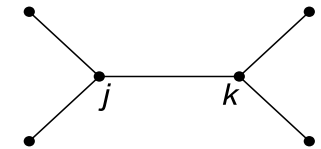
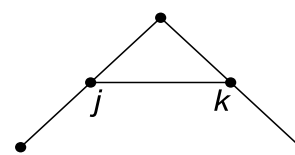
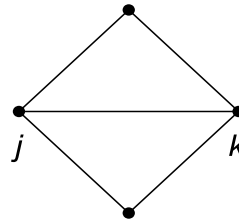
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Worst case guarantee:

$$\langle C \rangle / C_{\max} \geq 0.6924 @ p = 1$$

[Farhi Goldstone Gutmann 2014]

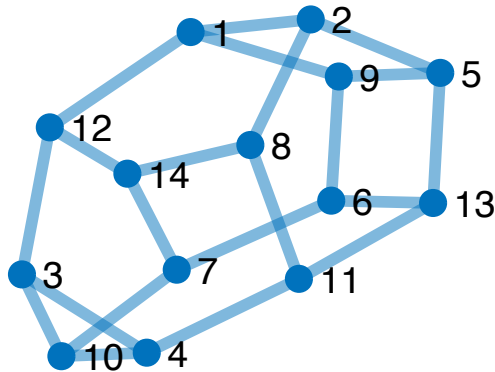
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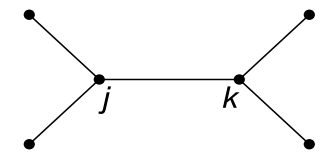
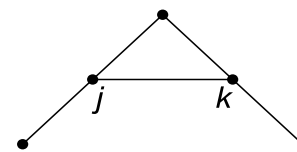
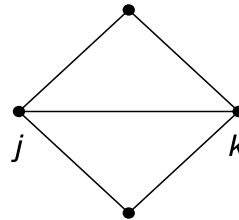
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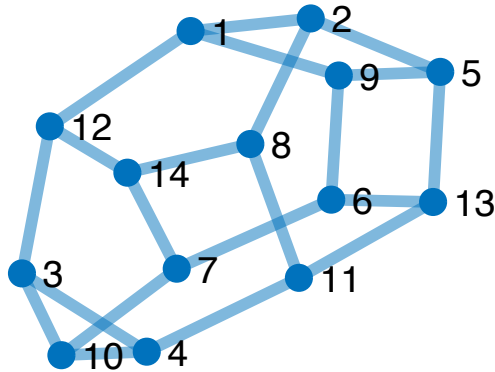
**Difficult for higher  $p$  as the complexity of classical simulation grow as  $O(2^{2^p})$ !**



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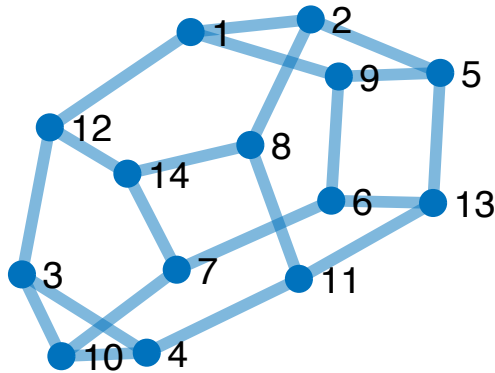
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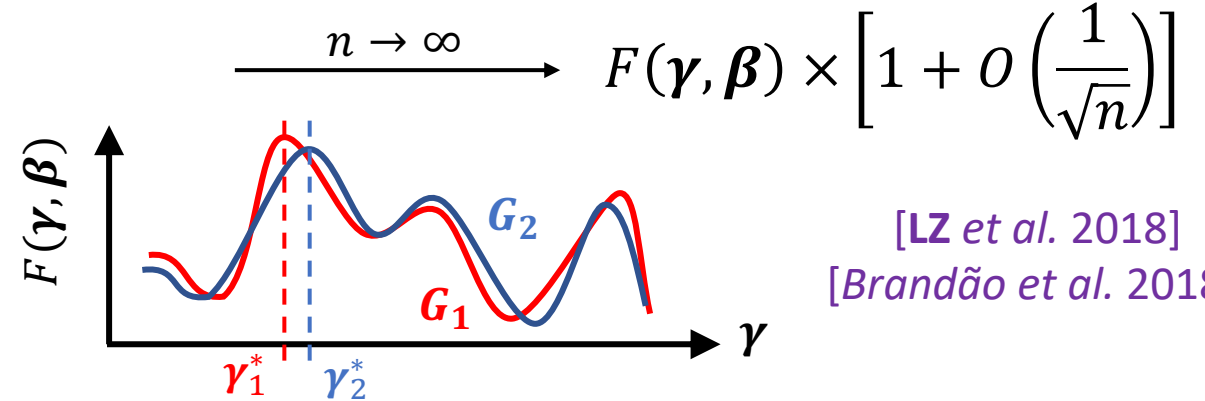
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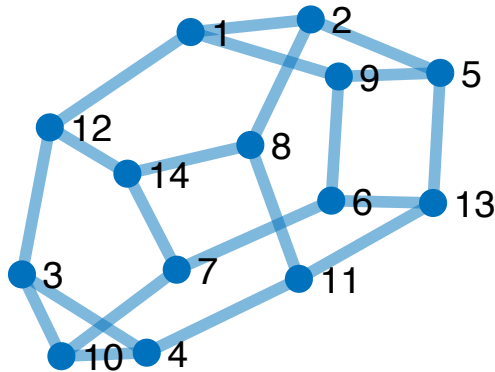


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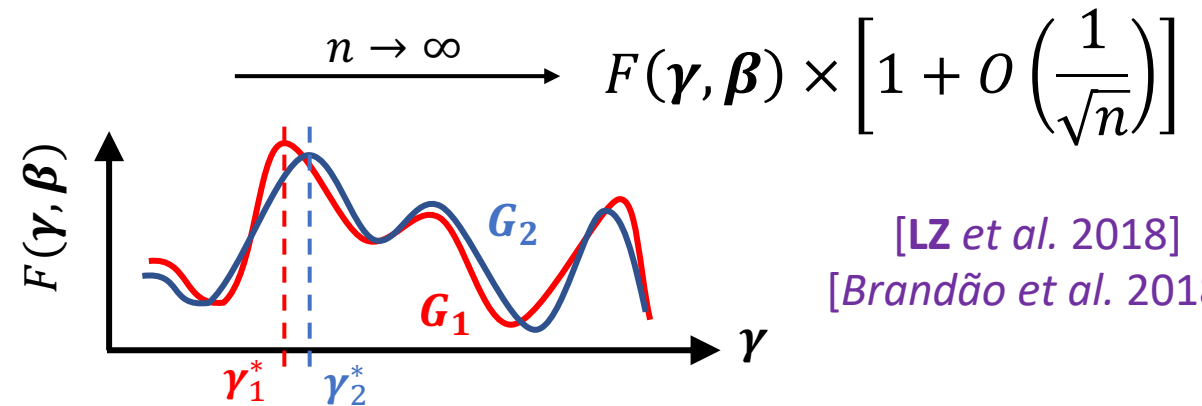
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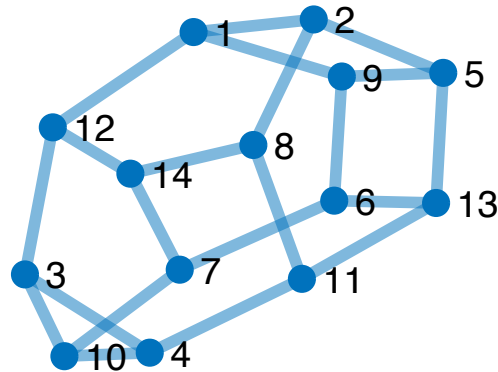
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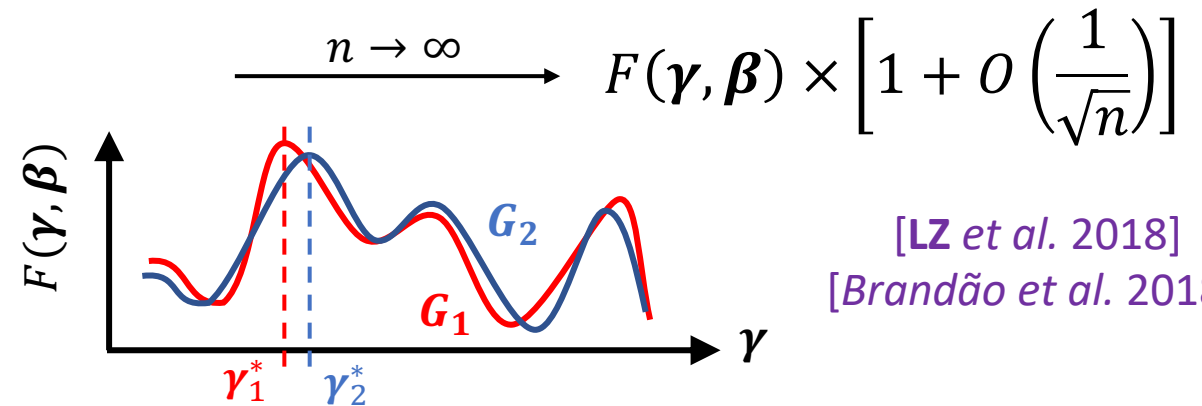
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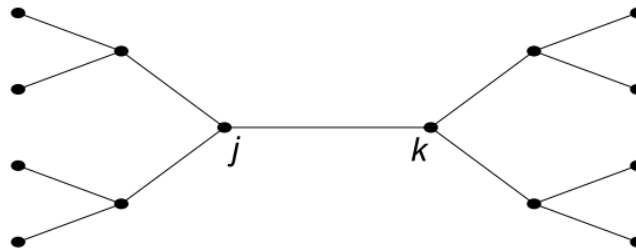
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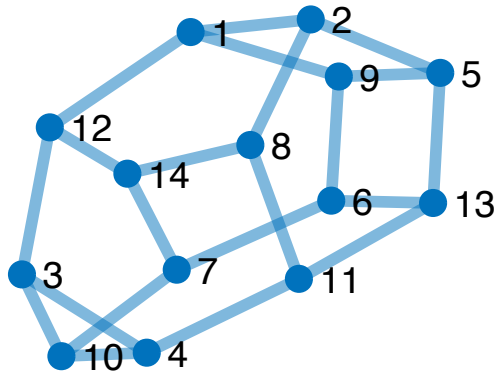


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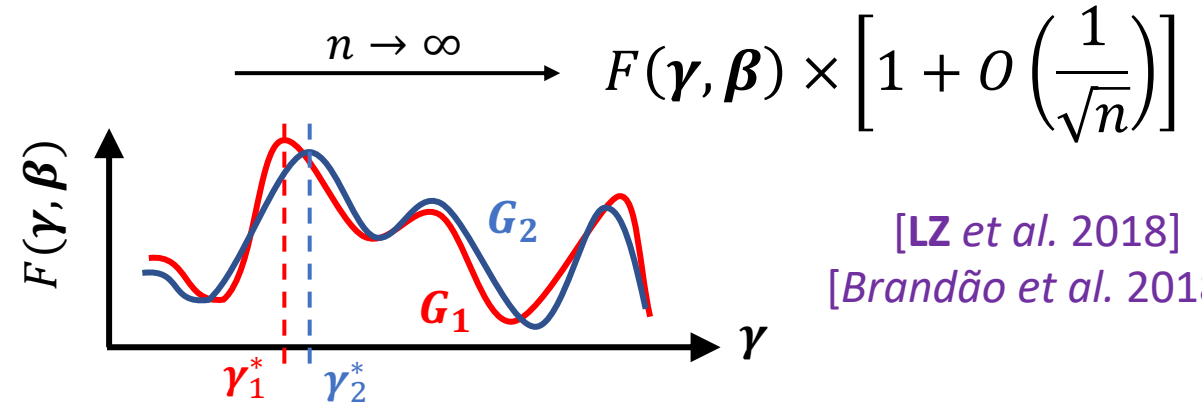
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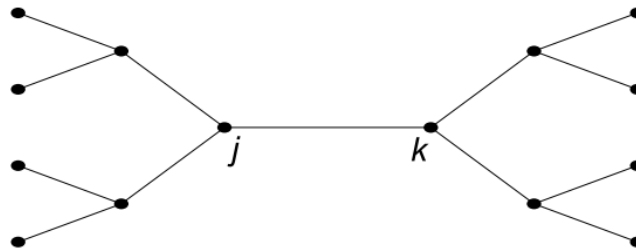
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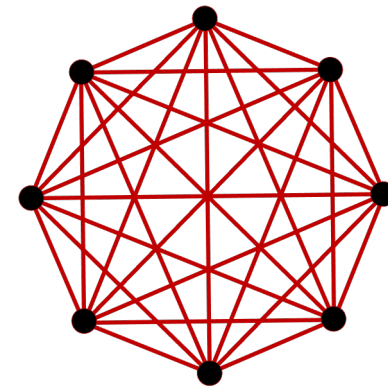


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Cannot distinguish bipartite vs.  
typical (frustrated) graphs

# The Sherrington-Kirkpatrick model

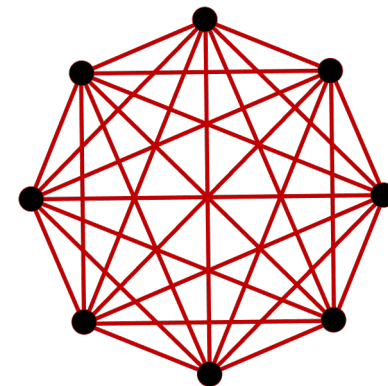
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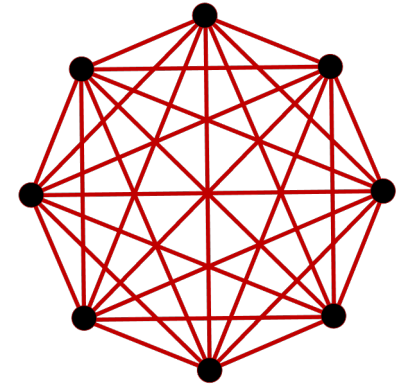
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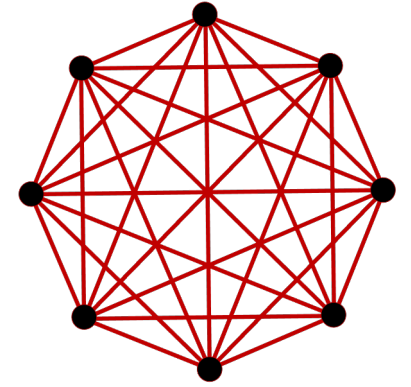
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- **Worst case:** NP-hard to approximate within  $O(1/\log^c(n))$  factor [Arora et al. 2005]
- **Typical case:** Famously, Parisi (1979) predicted and Talagrand (2006) proved that

$$\lim_{n \rightarrow \infty} \frac{1}{n} \max_{\mathbf{z}} C_J(\mathbf{z}) = \Pi_* = 0.763166\dots$$

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- Known results of typical-case complexity:
  1. Simulated Annealing is believed to fail for this problem [Parisi]
  2. Semi-Definite Programming obtains  $C/n = 2/\pi \approx 0.6366$  [Montanari Sen 2016]
  3. Assuming the conjecture that the SK model has no “**overlap gap property**” (OGP), Andrea Montanari's algorithm (2018) outputs  $\hat{\mathbf{z}}$  with

$$C/n \geq (1 - \epsilon)\Pi_* \quad \text{in time} \quad O(n^2/\epsilon^k)$$

# Main Result 1:

## Performance of the QAOA applied to the SK model

We give an  $O(16^p)$ -time method to evaluate

$$V_p(\gamma, \beta) = \lim_{n \rightarrow \infty} \frac{1}{n} \mathbb{E}_J[\langle \gamma, \beta | C | \gamma, \beta \rangle]$$

Much better than  $O(2^{2^p})$ -  
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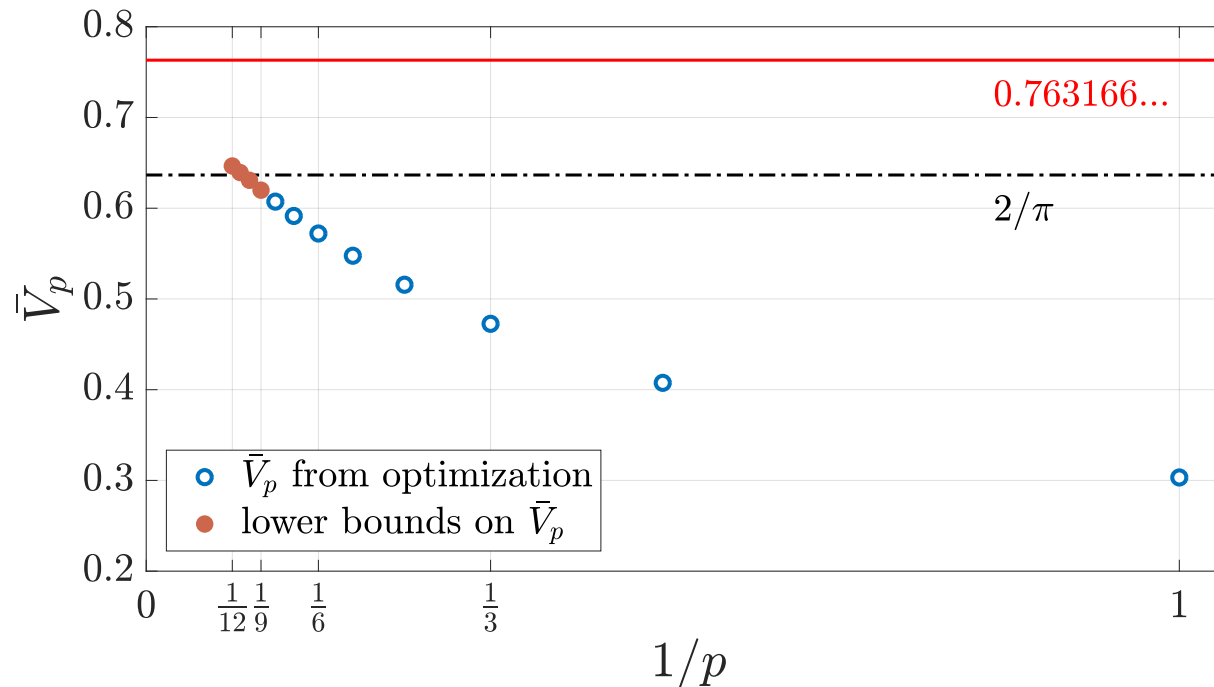
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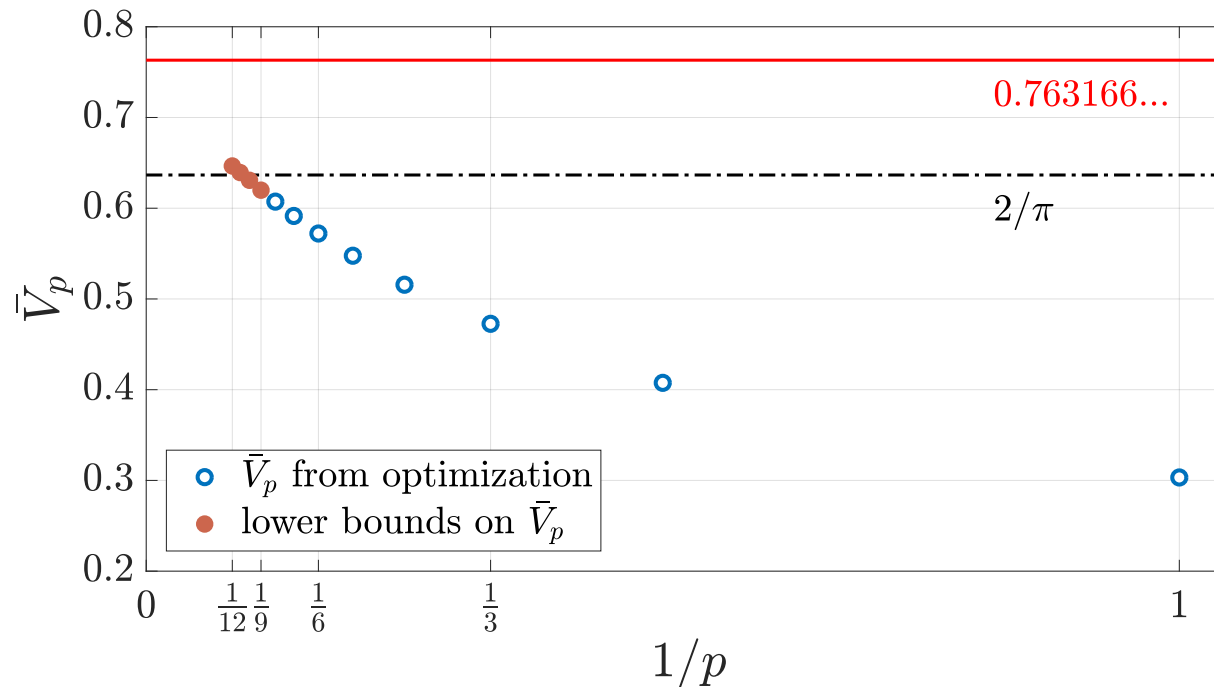
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**QAOA beats SDP  
@  $p=11$**

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# Concentration of QAOA on the SK model

- We also prove, for any fixed depth  $p$ :

$$\lim_{n \rightarrow \infty} \mathbb{E}_J[\langle (C/n)^2 \rangle] = \lim_{n \rightarrow \infty} \mathbb{E}_J^2[\langle C/n \rangle]$$

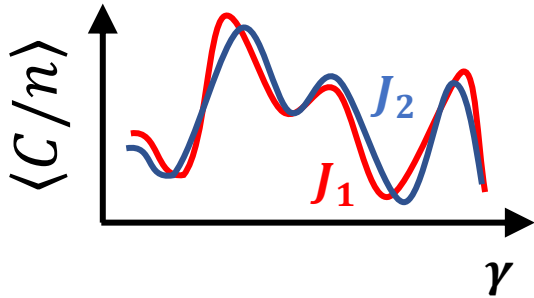
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**Concentration over instances**  
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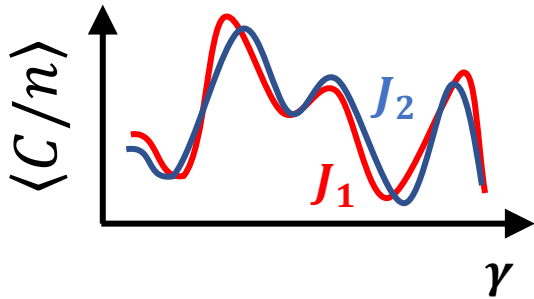


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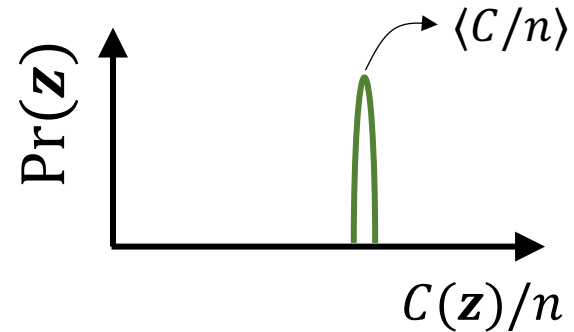
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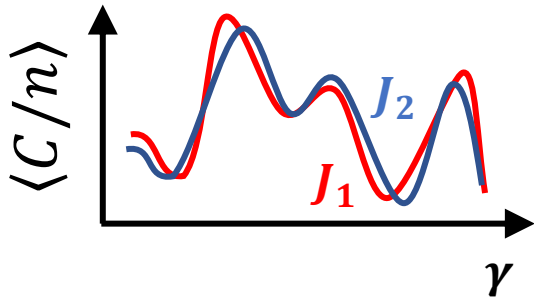
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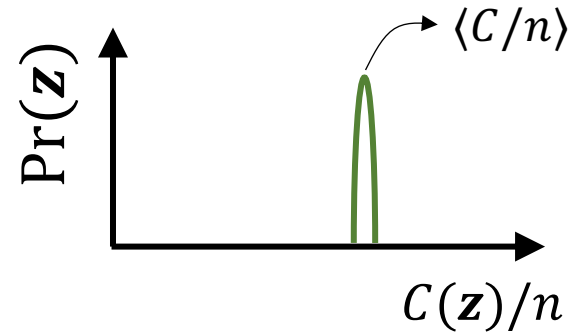
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**Concentration over measurements**



- With probability  $\rightarrow 1$  as  $n \rightarrow \infty$ , applying QAOA and measuring will give us a bit string  $\mathbf{z}$  which has

$$C(\mathbf{z})/n \approx \langle C/n \rangle \approx V_p$$

# Key Idea: **Average over instances**

- Parisi's formalism requires delicate tricks
  - A replica-symmetry-breaking ansatz for the free energy:

$$\mathbb{E}_J[\log Z_J]$$

$$Z_J(T) = \text{tr}(e^{C_J/T})$$

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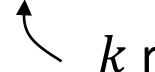
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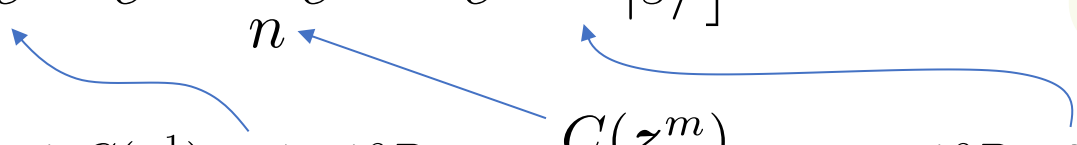
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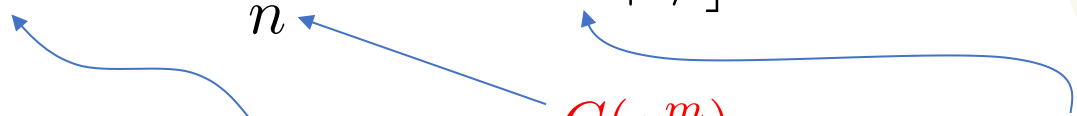
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For  $\phi$  small, use

$$\mathbb{E}_J[e^{iJ\phi}] = 1 - \frac{1}{2}\phi^2 + \dots \quad \mathbb{E}_J[J e^{iJ\phi}] = i\phi + \dots$$

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$$\frac{1}{n} \mathbb{E}_J[\langle C \rangle] \approx \frac{i}{n^{3/2}} \sum_{\mathbf{z}^1, \mathbf{z}^2} \left[ \langle \mathbf{z}^1 | e^{i\beta B} | \mathbf{1} \rangle \langle \mathbf{1} | e^{-i\beta B} | \mathbf{z}^2 \rangle \sum_{k < \ell} \phi_{k\ell} \prod_{i < j} \left( 1 - \frac{1}{2} \phi_{ij}^2 \right) \right]$$
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$\mathbf{z}^1$     + + + + + + + + - - - - - - - -

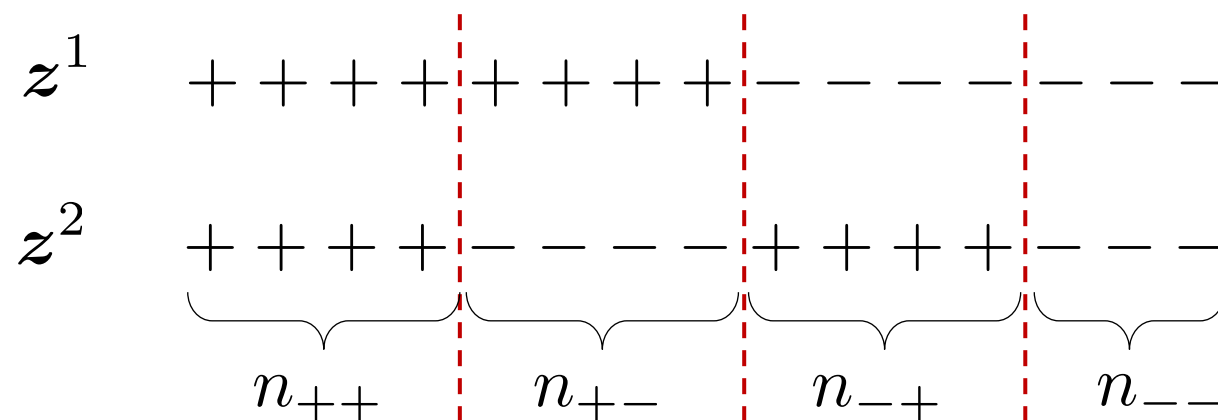
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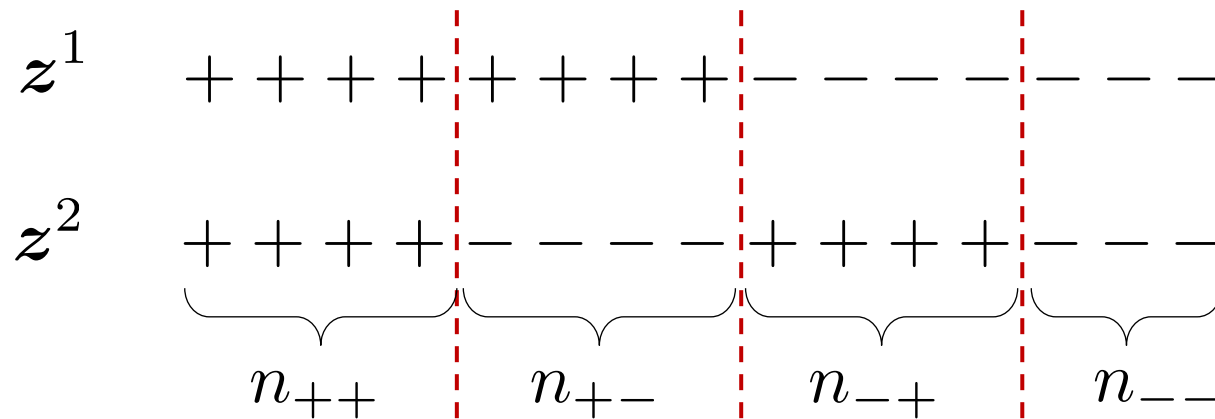
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$n$ -bit strings  $\nearrow$

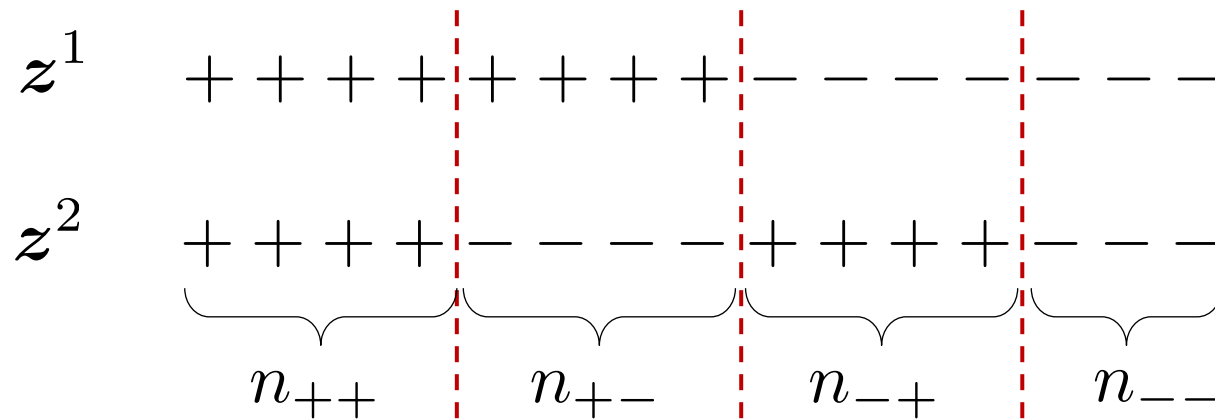
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For general  $p$ , there are  $2^{2p}$  configurations



$\exp(O(p))$  complexity

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Generic QAOA state has  
 $\langle C \rangle = e^{-O(n)}$  !!

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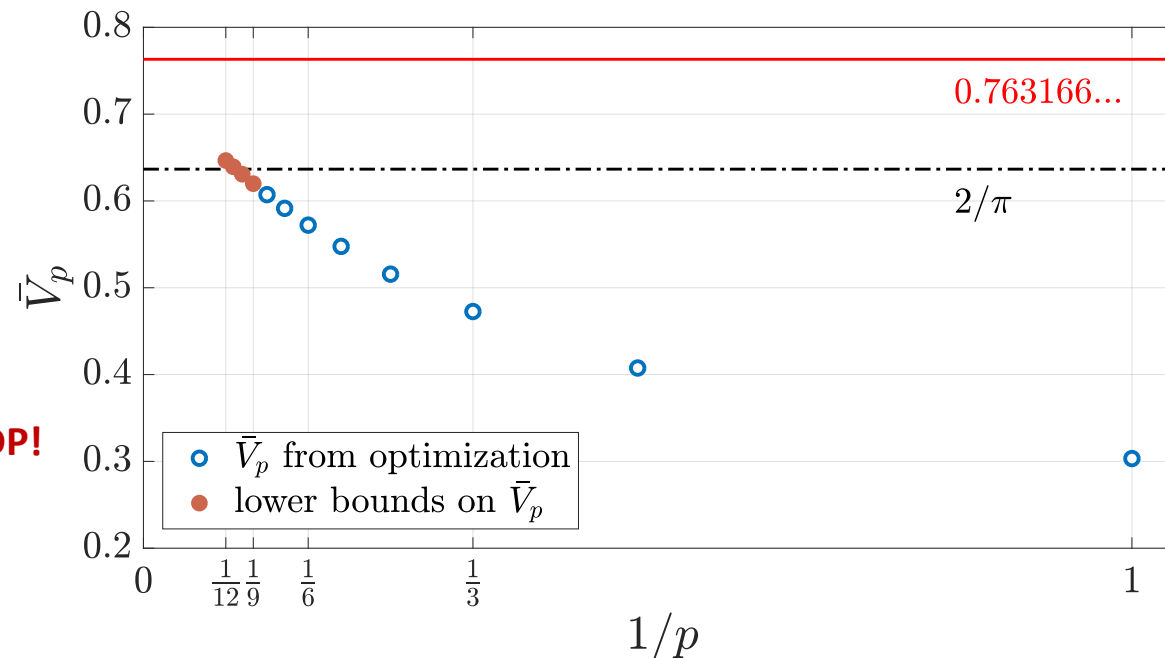
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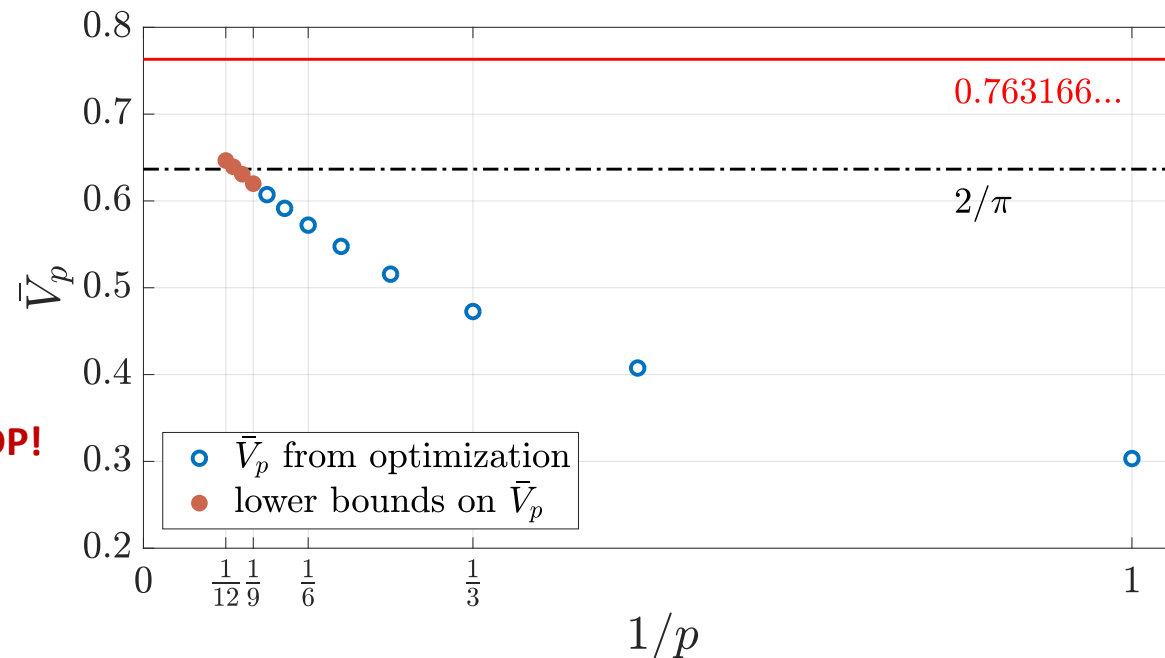
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$$\lim_{p \rightarrow \infty} \lim_{n \rightarrow \infty} \stackrel{?}{=} \lim_{n \rightarrow \infty} \lim_{p \rightarrow \infty}$$



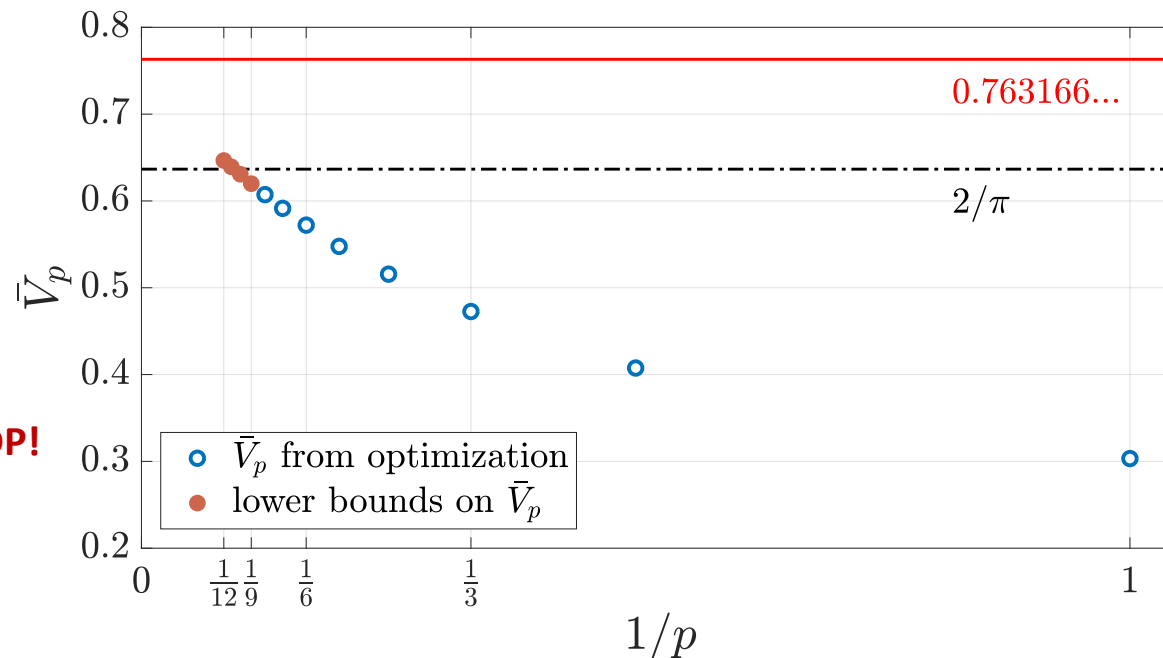
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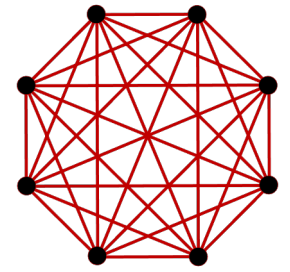
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If  $\lim_{p \rightarrow \infty} \bar{V}_p = \Pi_*$ , then  
a power law fit of  
optimized  $V_p$  yields

$$\bar{V}_p \approx \Pi_* - \frac{1.2}{(p+2)^{0.9}}$$

# Summary



- We *analytically* obtain a formula for **typical case performance** of the QAOA on the SK model at high  $p$ 
  - Evaluation takes  $O(16^p)$  currently but may be improvable
- QAOA **beats** Semi-Definite Programming at  $p = 11$
- **Concentration** over instances and measurements

[Farhi Goldstone Gutmann **LZ**, arXiv:1910.08187]

<https://github.com/leologist/QAOA-SK>

# Outlook

- Show **convergence** of QAOA as  $p \rightarrow \infty$ ?  $\lim_{p \rightarrow \infty} \lim_{n \rightarrow \infty} \stackrel{?}{=} \lim_{n \rightarrow \infty} \lim_{p \rightarrow \infty}$

# Outlook

- Show **convergence** of QAOA as  $p \rightarrow \infty$ ?  $\lim_{p \rightarrow \infty} \lim_{n \rightarrow \infty} \stackrel{?}{=} \lim_{n \rightarrow \infty} \lim_{p \rightarrow \infty}$
- **Average over instances** for harder problems for provable speedup?

*q-spin model*

$$C = \sum_{i_1 < \dots < i_q} J_{i_1 \dots i_q} Z_{i_1} \cdots Z_{i_q}$$

**Provably** hard for classical algorithms  
due to their “**Overlap Gap Property**”

[Gamarnik Jagannath 2019]

[Gamarnik Jagannath Wein 2020]

**Montanari's algorithm** stuck at 98.4%  
approximation ratio for  $q=3$

[Alaoui Montanari 2020]

QAOA @  $p=1$   
gets 33% for  $q=3$