## MATH 217A. Introduction to Quantum Algorithms

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## Lecture 2. Random walks and PDEs

In the previous lecture we discussed Feynman's argument that it is possible to simulate classical and probabilistic physical systems, but not quantum systems, efficiently on a classical computer [1]. With this as motivation, let us consider a very simple quantum system, a quantum particle evolving on $\mathbb{Z}_{N}$, the integers modulo $N$, which we may think of as the cycle graph $C_{N}$. In considering this system we are taking seriously Feynman's starting assumption that space be discrete; a more familiar physical setting, however, is an electron moving in a (one-dimensional) crystal, where it hops from the neighborhood of one crystal atom to another $[2, \S 13.1]$.

Postulate 0 of quantum mechanics says that the state of this system is represented by a vector $\psi$ in some (projective) Hilbert space $\mathcal{H}$. To understand which we introduce:

Postulate 1. A (complete) measurement of a quantum system is represented by an orthonormal basis $\left\{e_{i}\right\}$ of $\mathcal{H}$. The result of this measurement is probabilistic: the state becomes $e_{i}$ with probability $\left|\left\langle e_{i} \mid \psi\right\rangle\right|^{2}$.

$$
\begin{aligned}
& \text { Here }\left\langle e_{i} \mid \psi\right\rangle \text { is the inner product } \bar{e}_{i} \cdot \psi \text {. In Dirac notation }|\psi\rangle=\psi \in \mathcal{H} \text {, while } \\
& \left\langle e_{i}\right|=e_{i}^{\dagger} \in \mathcal{H}^{\dagger} \text { is the dual (adjoint) of } e_{i} \text {. }
\end{aligned}
$$

Notice that this implies that the state of the quantum system should be a unit vector, i.e., $\sum_{i}\left|\left\langle e_{i} \mid \psi\right\rangle\right|^{2}=1=\langle\psi \mid \psi\rangle=\psi^{\dagger} \psi$, so that the result probabilities sum to 1 . It also explains why it is only the element in $P(\mathcal{H})$ that matters: we can choose any norm 1 representative of the equivalence class of scalar multiples of $\psi \in \mathcal{H}$ since multiplying $\psi$ by a unit complex number, a phase, does not change the results of measurements, nor their probabilities.

For the system of a particle evolving quantum mechanically on $\mathbb{Z}_{N}$, it is reasonable to take $\left\{e_{x} \mid x \in \mathbb{Z}_{N}\right\}$ to be a measurement, i.e., to imagine that there is an experiment that would measure the location (position) of the particle.* Thus the Hilbert space in which the state of this system lies is $\mathbb{C}^{N}$. Writing the state $\psi \in \mathbb{C}^{N}$ in the position basis, we have:

$$
\psi=\left(\begin{array}{c}
\left\langle e_{0} \mid \psi\right\rangle \\
\left\langle e_{1} \mid \psi\right\rangle \\
\vdots \\
\left\langle e_{N-1} \mid \psi\right\rangle
\end{array}\right)=:\left(\begin{array}{c}
\psi_{0} \\
\psi_{1} \\
\vdots \\
\psi_{N-1}
\end{array}\right) .
$$

What should be the dynamics of this system? We assume that the evolution is local (the change in $\psi_{x}$ depends only on the values of $\psi_{y}$ for $y \in \mathcal{N}(x) \subset \mathbb{Z}_{N}$, some neighborhood of

[^0]$x$ ), homogeneous (translation invariant), and symmetric (invariant under $x \mapsto-x$ ). The simplest model is linear:
\[

$$
\begin{array}{rlrl}
\frac{\mathrm{d} \psi_{0}}{\mathrm{~d} t} & =a \psi_{0}+b \psi_{1} & \\
\frac{\mathrm{~d} \psi_{1}}{\mathrm{~d} t} & =b \psi_{0}+a \psi_{1}+b \psi_{2}  \tag{1}\\
& \vdots & \ddots \\
\frac{\mathrm{~d} \psi_{N-1}}{\mathrm{~d} t} & =b \psi_{0} & +b \psi_{N-2}+a \psi_{N-1}
\end{array}
$$
\]

using the smallest nontrivial, symmetric neighborhood, $\mathcal{N}(x)=\{x-1, x, x+1\}$.
More generally, such linear dynamics take the form

$$
\begin{equation*}
\dot{\psi}=A \psi \tag{2}
\end{equation*}
$$

The condition that $\psi$ always has norm 1 imposes constraints on $A$ :

$$
1=\psi^{\dagger} \psi \Longrightarrow 0=\frac{\mathrm{d}}{\mathrm{~d} t}\left(\psi^{\dagger} \psi\right)=\dot{\psi}^{\dagger} \psi+\psi^{\dagger} \dot{\psi}=\psi^{\dagger} A^{\dagger} \psi+\psi^{\dagger} A \psi=\psi^{\dagger}\left(A^{\dagger}+A\right) \psi
$$

which implies $A^{\dagger}=-A$, i.e., $A$ is skew-Hermitian, or $A \in \mathfrak{u}(N)$, the Lie algebra of $U(N)$ (which is the Lie group of transformations of $\mathbb{C}^{N}$ preserving the $\ell^{2}$-norm). Thus we can write $A=-i H$, where $H$ is real and symmetric, and (2) becomes

$$
\begin{equation*}
i \dot{\psi}=H \psi \tag{3}
\end{equation*}
$$

$H$ is called the Hamiltonian of the system, and (3) is the Schrödinger equation.
In principle, it is easy to solve (3): Since $H$ is symmetric, we can diagonalize it to be $H=O \Lambda O^{\top}$, where $O$ is orthogonal and $\Lambda=\operatorname{diag}\left(\lambda_{0}, \ldots, \lambda_{N-1}\right)$ is the diagonal matrix with the eigenvalues of $H$ along its diagonal. Then (3) becomes $i O^{\top} \dot{\psi}=\Lambda O^{\top} \psi$, or $i \dot{\phi}=\Lambda \phi$ if we set $\phi=O^{\top} \psi$. This system is uncoupled, so we can solve for each component $\phi_{k}(t)=\phi_{k}(0) e^{-i \lambda_{k} t}$; then $\psi(t)=O \phi(t)$.

Notice that if we change $H$ to $H+E I$, where $E \in \mathbb{R}$ and $I$ is the $N$-dimensional identity matrix, all the eigenvalues simply shift by $E$, to $\lambda_{k}+E$, and $\psi(t)$ is multiplied by a phase, becoming $\psi(t) e^{-i E t}$. As we noted earlier, this phase has no physical meaning (its physical interpretation is a choice for the 0 of energy which, at least in non-general relativistic theories, has no physical consequences). Thus we can add any convenient multiple of the identity to the Hamiltonian.

Writing the model (1) in terms of the Hamiltonian, set $b=i \gamma$ and, taking advantage of this freedom, set $a=-2 i \gamma$, so that

$$
H=\left(\begin{array}{cccc}
2 \gamma & -\gamma & & -\gamma \\
-\gamma & 2 \gamma & -\gamma & \\
& & \ddots & \\
-\gamma & & -\gamma & 2 \gamma
\end{array}\right)=-\gamma\left(\begin{array}{cccc}
-2 & 1 & & 1 \\
1 & -2 & 1 & \\
& & \ddots & \\
1 & & 1 & -2
\end{array}\right)=-\gamma L
$$

where $L=A-D$ is the graph Laplacian. Here $A$ is the adjacency matrix of a graph: $A_{x y}$ is 1 if vertices $x$ and $y$ are connected by an edge and 0 otherwise; $D$ is a diagonal matrix with $d_{x x}$ being the degree of vertex $x$, namely the number of other vertices with which it shares an edge. Equation (3) with $H=-\gamma L$ describes continuous time quantum evolution on any graph. For the cycle $C_{N}$, the system of differential equations is

$$
\begin{equation*}
i \frac{\mathrm{~d} \psi_{x}}{\mathrm{~d} t}=-\gamma\left(\psi_{x+1}-2 \psi_{x}+\psi_{x-1}\right), \quad x \in \mathbb{Z}_{N} \tag{4}
\end{equation*}
$$

The form of the right hand side on (4) (and the name "graph Laplacian") suggests taking a continuum limit. Suppose we define a metric on the graph $C_{N}$ by assigning a length $\epsilon=$ $1 / N$ to each edge. Then it discretizes the unit interval with periodic boundary conditions, and thus $\psi$ discretizes a function $S^{1} \rightarrow \mathbb{C}$. Assuming this function is sufficiently smooth, we can write:

$$
\psi_{x+1}-2 \psi_{x}+\psi_{x-1} \mapsto \psi(x+\epsilon)-2 \psi(x)+\psi(x-\epsilon)=\epsilon^{2} \frac{\partial^{2} \psi}{\partial x^{2}}+O\left(\epsilon^{3}\right)
$$

So if we take the $\epsilon \rightarrow 0$ limit, keeping $\gamma \epsilon^{2}=\kappa$ constant, we get the familiar continuum Schrödinger equation:

$$
i \frac{\partial \psi}{\partial t}=-\kappa \frac{\partial^{2} \psi}{\partial x^{2}}
$$

In physical units, $\kappa=\hbar / 2 m$.
Now consider a classical stochastic particle hopping from vertex to adjacent vertex. Let

$$
p=\left(\begin{array}{c}
p_{0} \\
p_{1} \\
\vdots \\
p_{N-1}
\end{array}\right)
$$

be the probability distribution (state) of the system, where $p_{x}$ denotes the probability that the particle is at position $x$; thus $\|p\|_{1}=\sum_{x} p_{x}=1$. If the rate for the particle to hop to an adjacent vertex is $b$, the evolution is described by:

$$
\left.\begin{array}{rlrl}
\frac{\mathrm{d} p_{0}}{\mathrm{~d} t} & =a p_{0}+b p_{1} & & +b p_{N-1} \\
\frac{\mathrm{~d} p_{1}}{\mathrm{~d} t} & =b p_{0}+a p_{1}+b p_{2} &  \tag{5}\\
& \vdots & \ddots
\end{array}\right] \begin{aligned}
& \frac{\mathrm{d} p_{N-1}}{\mathrm{~d} t}
\end{aligned}=b p_{0} \quad+b p_{N-2}+a p_{N-1}
$$

Since $p$ must always have unit $\ell^{1}$-norm,

$$
0=\frac{\mathrm{d}}{\mathrm{~d} t}\left(p_{0}+\cdots+p_{N-1}\right)=(a+2 b)\left(p_{0}+\cdots+p_{N-1}\right) \Longrightarrow a=-2 b
$$

Thus (5) becomes

$$
\begin{equation*}
\frac{\mathrm{d} p}{\mathrm{~d} t}=b L p \tag{6}
\end{equation*}
$$

and, just the case of quantum evolution, this holds for any graph. Also, just as in the case of quantum evolution, we can take the continuum limit of (6) by letting the edge length $\epsilon \rightarrow 0$ while keeping $b \epsilon^{2}=\kappa$ constant. For sufficiently smooth $p(x)$ this gives

$$
\begin{equation*}
\frac{\partial p}{\partial t}=\kappa \frac{\partial^{2} p}{\partial x^{2}} \tag{7}
\end{equation*}
$$

This is the diffusion or heat equation.
The classical model described by (6) is a continuous time (classical) random walk. By analogy, the quantum model described by (4) is a continuous time quantum random walk.

## References

[1] R. P. Feynman, "Simulating physics with computers", Int. J. Theor. Phys. 21 (1982) 467-488.
[2] R. P. Feynman, R. B. Leighton and M. Sands, Lectures on Physics, Vol. III. (Menlo Park, CA: Addison-Wesley 1965).


[^0]:    * There are, however, situations in which this is not a reasonable assumption and in which it would be more appropriate to take the distinct locations to be indistinguishable. We may discuss this later.

