

# QUANTUM RECOMMENDATION SYSTEMS.

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

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

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

January 17, 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  $|A^{-1}b\rangle$  in time  $\text{polylog}(n)$ . [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  $|A^{-1}b\rangle$  in time  $\text{polylog}(n)$ . [Harrow, Hassidim, Lloyd]
- Assumptions:  $|b\rangle$  can be prepared  $\text{polylog}(n)$  time and  $A$  is  $\text{polylog}(n)$  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  $|A^{-1}b\rangle$  in time  $\text{polylog}(n)$ . [Harrow, Hassidim, Lloyd]
- Assumptions:  $|b\rangle$  can be prepared  $\text{polylog}(n)$  time and  $A$  is  $\text{polylog}(n)$  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  $\ell_2$ -SVMs,  $k$ -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, Reberntrost, 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  $P$ .

	$P_1$	$P_2$	$P_3$	$P_4$	$\dots$	$\dots$	$P_{n-1}$	$P_n$
$U_1$	.1	.4	?	?	$\dots$	$\dots$	?	.9
$U_2$	.2	?	.6	?	$\dots$	$\dots$	.85	?
$U_3$	?	?	.8	.9	$\dots$	$\dots$	?	.2
$\vdots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$
$U_m$	?	.75	?	?	$\dots$	$\dots$	?	.2

# THE RECOMMENDATION PROBLEM

- The preference matrix  $P$ .

	$P_1$	$P_2$	$P_3$	$P_4$	$\cdots$	$\cdots$	$P_{n-1}$	$P_n$
$U_1$	.1	.4	?	?	$\cdots$	$\cdots$	?	.9
$U_2$	.2	?	.6	?	$\cdots$	$\cdots$	.85	?
$U_3$	?	?	.8	.9	$\cdots$	$\cdots$	?	.2
$\vdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$
$U_m$	?	.75	?	?	$\cdots$	$\cdots$	?	.2

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

# THE RECOMMENDATION PROBLEM

- The preference matrix  $P$ .

	$P_1$	$P_2$	$P_3$	$P_4$	$\cdots$	$\cdots$	$P_{n-1}$	$P_n$
$U_1$	.1	.4	?	?	$\cdots$	$\cdots$	?	.9
$U_2$	.2	?	.6	?	$\cdots$	$\cdots$	.85	?
$U_3$	?	?	.8	.9	$\cdots$	$\cdots$	?	.2
$\vdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$
$U_m$	?	.75	?	?	$\cdots$	$\cdots$	?	.2

- $P_{ij}$  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

## Netflix Prize

COMPLETED

What we were interested in:

- High quality *recommendations*

Proxy question:

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

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

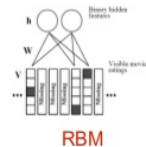
NETFLIX

SVD

$$\begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 5 & 5 & 3 & 0 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 2 & 2 & 2 & 0 & 0 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 3 & 3 \\ 0 & 0 & 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix} \times \begin{bmatrix} \lambda_1 & 0 \\ 0 & \lambda_2 \end{bmatrix} \times \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

## Results

- Top 2 algorithms still in production



# RECONSTRUCTION VS SAMPLING

- Matrix reconstruction algorithms reconstruct  $\tilde{P} \approx P$  using the low rank assumption and require time  $\text{poly}(mn)$ .

# RECONSTRUCTION VS SAMPLING

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

# RECONSTRUCTION VS SAMPLING

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

# RECONSTRUCTION VS SAMPLING

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



# RECONSTRUCTION VS SAMPLING

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

## THEOREM

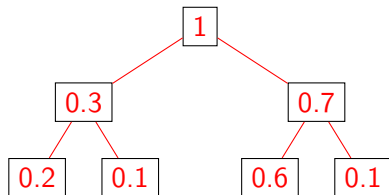
*There is a quantum recommendation algorithm with running time  $O(\text{poly}(k)\text{polylog}(mn))$ .*

# COMPUTATIONAL MODEL

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

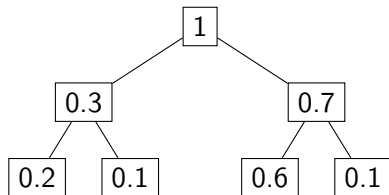
# COMPUTATIONAL MODEL

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



# COMPUTATIONAL MODEL

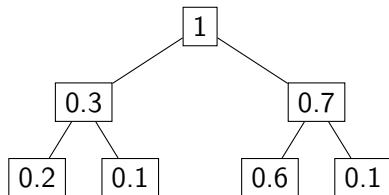
- Samples from  $P$  arrive in an online manner and are stored in data structure with update time  $O(\log^2 mn)$ .
- The quantum algorithm has oracle access to binary tree data structure storing additional metadata.



- 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  $O(\log^2 mn)$ .
- 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  $\text{poly}(k)\text{polylog}(mn)$ .

# 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  $\|A - A_k\|_F$ .

# 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  $\|A - A_k\|_F$ .
- 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  $\|A - A_k\|_F$ .
- Quantum singular value estimation:

## THEOREM

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

# MATRIX SAMPLING

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

	$P_1$	$P_2$	$P_3$	$P_4$	$\dots$	$\dots$	$P_{n-1}$	$P_n$
$U_1$	0	0	?	?	$\dots$	$\dots$	?	1
$U_2$	0	?	0	?	$\dots$	$\dots$	1	?
$U_3$	?	?	1	1	$\dots$	$\dots$	?	0
$\vdots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$
$U_m$	?	1	?	?	$\dots$	$\dots$	?	0

# MATRIX SAMPLING

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

	$P_1$	$P_2$	$P_3$	$P_4$	$\dots$	$\dots$	$P_{n-1}$	$P_n$
$U_1$	0	0	?	?	$\dots$	$\dots$	?	1
$U_2$	0	?	0	?	$\dots$	$\dots$	1	?
$U_3$	?	?	1	1	$\dots$	$\dots$	?	0
$\vdots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$	$\dots$
$U_m$	?	1	?	?	$\dots$	$\dots$	?	0

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

# MATRIX SAMPLING

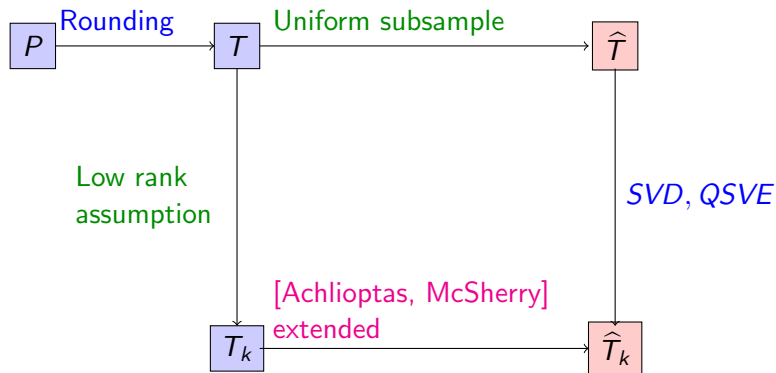


FIGURE: Matrix sampling based recommendation system.

# MATRIX SAMPLING

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

# MATRIX SAMPLING

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

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

# MATRIX SAMPLING

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

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

- $T_k$  and  $\hat{T}_k$  are rank- $k$  approximations for  $T$  and  $\hat{T}$ .

# MATRIX SAMPLING

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

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

- $T_k$  and  $\hat{T}_k$  are rank- $k$  approximations for  $T$  and  $\hat{T}$ .
- The low rank assumption implies that  $\|T - T_k\| \leq \epsilon \|T\|_F$  for small  $k$ .



# MATRIX SAMPLING

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

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

- $T_k$  and  $\hat{T}_k$  are rank- $k$  approximations for  $T$  and  $\hat{T}$ .
- The low rank assumption implies that  $\|T - T_k\| \leq \epsilon \|T\|_F$  for small  $k$ .
- **Analysis: Sampling from matrix 'close to'  $\hat{T}_k$  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  $\hat{T}_k$  suffices.

# ANALYSIS

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

## THEOREM (AM02)

*If  $\hat{A}$  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  $k$ ,*

$$\|A - \hat{A}_k\|_F \leq \|A - A_k\|_F + 3\sqrt{\eta}k^{1/4}\|A\|_F$$

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

- 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:

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

- 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:

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

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

# QUANTUM RECOMMENDATION ALGORITHM

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



# QUANTUM RECOMMENDATION ALGORITHM

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

# QUANTUM RECOMMENDATION ALGORITHM

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

# QUANTUM RECOMMENDATION ALGORITHM

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

# QUANTUM RECOMMENDATION ALGORITHM

- Prepare state  $|\widehat{T}_i\rangle$  corresponding to row for user  $i$ .
- Apply quantum projection algorithm to  $|\widehat{T}_i\rangle$  to obtain  $|(\widehat{T}_{\geq\sigma,\kappa})_i\rangle$ .
- 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  $|x\rangle = \sum_i \alpha_i |v_i\rangle$ .

# THE PROJECTION ALGORITHM

- Let  $A = \sum_i \sigma_i u_i v_i^t$  be the singular value decomposition, write input  $|x\rangle = \sum_i \alpha_i |v_i\rangle$ .
- Estimate singular values  $\sum_i \alpha_i |v_i\rangle |\bar{\sigma}_i\rangle$  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  $|x\rangle = \sum_i \alpha_i |v_i\rangle$ .
- Estimate singular values  $\sum_i \alpha_i |v_i\rangle |\bar{\sigma}_i\rangle$  to additive error  $\kappa\sigma/2$ .
- Map to  $\sum_i \alpha_i |v_i\rangle |\bar{\sigma}_i\rangle |t\rangle$  where  $t = 1$  if  $\bar{\sigma}_i \geq (1 - \kappa/2)\sigma$  and erase  $\bar{\sigma}_i$ .

# THE PROJECTION ALGORITHM

- Let  $A = \sum_i \sigma_i u_i v_i^t$  be the singular value decomposition, write input  $|x\rangle = \sum_i \alpha_i |v_i\rangle$ .
- Estimate singular values  $\sum_i \alpha_i |v_i\rangle |\bar{\sigma}_i\rangle$  to additive error  $\kappa\sigma/2$ .
- Map to  $\sum_i \alpha_i |v_i\rangle |\bar{\sigma}_i\rangle |t\rangle$  where  $t = 1$  if  $\bar{\sigma}_i \geq (1 - \kappa/2)\sigma$  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  $|x\rangle = \sum_i \alpha_i |v_i\rangle$ .
- Estimate singular values  $\sum_i \alpha_i |v_i\rangle |\bar{\sigma}_i\rangle$  to additive error  $\kappa\sigma/2$ .
- Map to  $\sum_i \alpha_i |v_i\rangle |\bar{\sigma}_i\rangle |t\rangle$  where  $t = 1$  if  $\bar{\sigma}_i \geq (1 - \kappa/2)\sigma$  and erase  $\bar{\sigma}_i$ .
- Post-select on  $t = 1$ .
- The output  $|A_{\geq \sigma, \kappa} x\rangle$  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  $O(\text{poly}(k)\text{polylog}(mn))$ .

OR

Prove a lower bound to rule out such an algorithm.

- Find more quantum machine learning algorithms.