DeepMind

# Quantum Monte Carlo and Solving the Many-Electron Schrödinger Equation with Deep Neural Networks

David Pfau<sup>1\*</sup>, James Spencer<sup>1\*</sup>, Alex Matthews<sup>1</sup>, W. M. C. Foulkes<sup>2</sup> <sup>1</sup>DeepMind <sup>2</sup>Imperial College London \*{pfau, jamessspencer}@google.com

arXiv:1909.02487



MCQMC 12<sup>nd</sup> August 2020

### A Brief History of Monte Carlo Methods



Ulam





Metropolis



 Developed by Ulam, Von Neumann and Metropolis at Los Alamos in the '40s

- Published in "Equations of state calculations by fast computing machines" (1953) by Metropolis, Rosenbluth, Rosenbluth, Teller and Teller
- Major application of some of the first computing machines – ENIAC, MANIAC
- > Wide variety of computational physics applications:
  - Neutron diffusion
  - Equations of state in statistical mechanics
  - Many-body quantum physics: W. L. McMillan, "Ground state of liquid He<sup>4</sup>" (1965)
  - Lattice QCD: S. Duane et al. (1987) Origin of HMC!
- > Often adopted later in statistic and ML:
  - Metropolis-Hastings: W. K. Hastings (1970)
  - Gibbs sampling: S. Geman and D. Geman (1984)
  - HMC: R. Neal (1996)



n

### A Brief History of Monte Carlo Methods



Ulam





Metropolis



 Developed by Ulam, Von Neumann and Metropolis at Los Alamos in the '40s

- Published in "Equations of state calculations by fast computing machines" (1953) by Metropolis, Rosenbluth, Rosenbluth, Teller and Teller
- Major application of some of the first computing machines – ENIAC, MANIAC
- > Wide variety of computational physics applications:
  - Neutron diffusion
  - Equations of state in statistical mechanics
  - **Many-body quantum physics**: W. L. McMillan, *"Ground state of liquid He<sup>4</sup>"* (1965)
  - Lattice QCD: S. Duane et al. (1987) Origin of HMC!
- > Often adopted later in statistic and ML:
  - Metropolis-Hastings: W. K. Hastings (1970)
  - Gibbs sampling: S. Geman and D. Geman (1984)
  - HMC: R. Neal (1996)



Inn

### A Brief History of Monte Carlo Methods



Ulam





Metropolis



Developed by Ulam, Von Neumann and Metropolis at Los Alamos in the '40s

- Published in "Equations of state calculations by fast computing machines" (1953) by Metropolis, Rosenbluth, Rosenbluth, Teller and Teller
- Major application of some of the first computing machines ENIAC, MANIAC
- > Wide variety of computational physics applications:
  - Neutron diffusion
  - Equations of state in statistical mechanics
  - **Many-body quantum physics**: W. L. McMillan, *"Ground state of liquid He<sup>4</sup>"* (1965)
  - Lattice QCD: S. Duane et al. (1987) Origin of HMC!
- > Often adopted later in statistic and ML:
  - Metropolis-Hastings: W. K. Hastings (1970)
  - Gibbs sampling: S. Geman and D. Geman (1984)
  - HMC: R. Neal (1996)
- Now is the time for ideas from ML to instead feed back into computational physics

Von Neumann

Hastings

# QMC: Quasi Monte Carlo QUANTUM



### **Quantum Mechanics and the Schrödinger Equation**



**Chemical Reactions** 



Electronic properties of materials



Exotic states of matter



The underlying physical laws necessary for the mathematical theory of a large part of physics and the whole of chemistry are thus completely known, and the difficulty is only that the exact application of these laws leads to equations much too complicated to be soluble.

**Paul Dirac** 

### **Quantum Mechanics and the Schrödinger Equation**

 $\hat{H}\Psi = E\Psi$ 



- > H is a linear operator on 3N-dimensional functions  $\Psi$  for a system of N particles
- >  $\Psi$  is a function such that  $\Psi^2$  is a probability density function
- Eigenfunctions of H represent states of constant energy the lowest energy state is the ground state
- Can be solved exactly for hydrogen and nothing else!







$$egin{aligned} & \min_{\Psi} rac{\langle \Psi \hat{H} \Psi 
angle}{\langle \Psi^2 
angle} = \ & \min_{\Psi} rac{\int d\mathbf{r} \Psi(\mathbf{r}) \hat{H} \Psi(\mathbf{r})}{\int d\mathbf{r} \Psi^2(\mathbf{r})} = \end{aligned}$$







$$\begin{split} \min_{\Psi} \frac{\langle \Psi \hat{H} \Psi \rangle}{\langle \Psi^2 \rangle} = \\ \min_{\Psi} \frac{\int d\mathbf{r} \Psi(\mathbf{r}) \hat{H} \Psi(\mathbf{r})}{\int d\mathbf{r} \Psi^2(\mathbf{r})} = \end{split}$$

$$\min_{\Psi} \mathbb{E}_{x \sim p} [\Psi^{-1}(\mathbf{r}) \hat{H} \Psi(\mathbf{r})]$$

$$p(\mathbf{r}) \propto \Psi^2(\mathbf{r})$$

- Solve for ground state energy by Monte Carlo
- Originally used just to evaluate integrals for liquid helium: W. L. McMillan (1965)

$$\begin{split} \min_{\Psi} \frac{\langle \Psi \hat{H} \Psi \rangle}{\langle \Psi^2 \rangle} = \\ \min_{\Psi} \frac{\int d\mathbf{r} \Psi(\mathbf{r}) \hat{H} \Psi(\mathbf{r})}{\int d\mathbf{r} \Psi^2(\mathbf{r})} \end{split}$$

$$\min_{\Psi} \mathbb{E}_{x \sim p} [\Psi^{-1}(\mathbf{r}) \hat{H} \Psi(\mathbf{r})]$$

$$p(\mathbf{r}) \propto \Psi^2(\mathbf{r})$$

- Solve for ground state energy by Monte Carlo
- Originally used just to evaluate integrals for liquid helium: W. L. McMillan (1965)
- Extended to fermions = electrons = chemical and material systems:
   D. Ceperley, G. V. Chester and M. H. Kalos (1977)

$$\begin{split} \min_{\Psi} \frac{\langle \Psi \hat{H} \Psi \rangle}{\langle \Psi^2 \rangle} = \\ \min_{\Psi} \frac{\int d\mathbf{r} \Psi(\mathbf{r}) \hat{H} \Psi(\mathbf{r})}{\int d\mathbf{r} \Psi^2(\mathbf{r})} = \end{split}$$

$$\min_{\Psi} \mathbb{E}_{x \sim p} [\Psi^{-1}(\mathbf{r}) \hat{H} \Psi(\mathbf{r})]$$

$$p({f r}) \propto \Psi^2({f r})$$



- Solve for ground state energy by Monte Carlo
- Originally used just to evaluate integrals for liquid helium: W. L. McMillan (1965)
- Extended to fermions = electrons = chemical and material systems:
   D. Ceperley, G. V. Chester and M. H. Kalos (1977)
- Comes in two (main) flavors:

$$\begin{split} \min_{\Psi} \frac{\langle \Psi \hat{H} \Psi \rangle}{\langle \Psi^2 \rangle} = \\ \min_{\Psi} \frac{\int d\mathbf{r} \Psi(\mathbf{r}) \hat{H} \Psi(\mathbf{r})}{\int d\mathbf{r} \Psi^2(\mathbf{r})} \end{split}$$

$$\min_{\Psi} \mathbb{E}_{x \sim p} [\Psi^{-1}(\mathbf{r}) \hat{H} \Psi(\mathbf{r})]$$

$$p({f r}) \propto \Psi^2({f r})$$



- Solve for ground state energy by Monte Carlo
- Originally used just to evaluate integrals for liquid helium: W. L. McMillan (1965)
- Extended to fermions = electrons = chemical and material systems:
   D. Ceperley, G. V. Chester and M. H. Kalos (1977)
- Comes in two (main) flavors:
  - Variational QMC directly minimize the upper bound

$$\begin{split} \min_{\Psi} \frac{\langle \Psi \hat{H} \Psi \rangle}{\langle \Psi^2 \rangle} = \\ \min_{\Psi} \frac{\int d\mathbf{r} \Psi(\mathbf{r}) \hat{H} \Psi(\mathbf{r})}{\int d\mathbf{r} \Psi^2(\mathbf{r})} = \end{split}$$

$$\min_{\Psi} \mathbb{E}_{x \sim p} [\Psi^{-1}(\mathbf{r}) \hat{H} \Psi(\mathbf{r})]$$

$$p({f r}) \propto \Psi^2({f r})$$



- Solve for ground state energy by Monte Carlo
- Originally used just to evaluate integrals for liquid helium: W. L. McMillan (1965)
- Extended to fermions = electrons = chemical and material systems:
   D. Ceperley, G. V. Chester and M. H. Kalos (1977)
- Comes in two (main) flavors:
  - Variational QMC directly minimize the upper bound
  - Diffusion QMC simulate particles undergoing diffusion, update weights based on potential energy

$$\begin{split} \min_{\Psi} \frac{\langle \Psi \hat{H} \Psi \rangle}{\langle \Psi^2 \rangle} = \\ \min_{\Psi} \frac{\int d\mathbf{r} \Psi(\mathbf{r}) \hat{H} \Psi(\mathbf{r})}{\int d\mathbf{r} \Psi^2(\mathbf{r})} = \end{split}$$

$$\min_{\Psi} \mathbb{E}_{x \sim p} [\Psi^{-1}(\mathbf{r}) \hat{H} \Psi(\mathbf{r})]$$

 $p(\mathbf{r}) \propto \Psi^2(\mathbf{r})$ 



- Solve for ground state energy by Monte Carlo
- Originally used just to evaluate integrals for liquid helium: W. L. McMillan (1965)
- Extended to fermions = electrons = chemical and material systems:
   D. Ceperley, G. V. Chester and M. H. Kalos (1977)
- Comes in two (main) flavors:
  - Variational QMC directly minimize the upper bound
  - Diffusion QMC simulate particles undergoing diffusion, update weights based on potential energy
- Diffusion QMC is generally more accurate, and can be interpreted as particle filtering, where potential energy = log likelihood

$$\min_{\Psi} \frac{\langle \Psi \hat{H} \Psi \rangle}{\langle \Psi^2 \rangle} = \\
\min_{\Psi} \frac{\int d\mathbf{r} \Psi(\mathbf{r}) \hat{H} \Psi(\mathbf{r})}{\int d\mathbf{r} \Psi^2(\mathbf{r})} = \\
\min_{\Psi} \mathbb{E}_{x \sim p} [\Psi^{-1}(\mathbf{r}) \hat{H} \Psi(\mathbf{r})]$$

$$p({f r}) \propto \Psi^2({f r})$$



- Solve for ground state energy by Monte Carlo
- Originally used just to evaluate integrals for liquid helium: W. L. McMillan (1965)
- Extended to fermions = electrons = chemical and material systems:
   D. Ceperley, G. V. Chester and M. H. Kalos (1977)
- Comes in two (main) flavors:
  - Variational QMC directly minimize the upper bound
  - Diffusion QMC simulate particles undergoing diffusion, update weights based on potential energy
- Diffusion QMC is generally more accurate, and can be interpreted as particle filtering, where potential energy = log likelihood
- > This talk is focused on **variational** QMC

$$\begin{split} \min_{\Psi} \frac{\langle \Psi \hat{H} \Psi \rangle}{\langle \Psi^2 \rangle} &= \\ \min_{\Psi} \frac{\int d\mathbf{r} \Psi(\mathbf{r}) \hat{H} \Psi(\mathbf{r})}{\int d\mathbf{r} \Psi^2(\mathbf{r})} &= \\ \min_{\Psi} \mathbb{E}_{x \sim p} [\Psi^{-1}(\mathbf{r}) \hat{H} \Psi(\mathbf{r})] \end{split}$$

 $p(\mathbf{r}) \propto \Psi^2(\mathbf{r})$ 

## "Chemical Accuracy"



1 kCal/mol, ~99% of the correlation energy

- > To be useful to chemists, the standard benchmark is "chemical accuracy" or 1 kCal/mol
- > This is a tiny fraction of the total energy something like 99.995% accuracy
- > Mean field methods already capture ~99.5% of the total energy need 99% of the remainder



# How do we approximate a wavefunction?



Wavefunctions for electrons must be *antisymmetric* 

$$\Psi(\ldots,\mathbf{r}_i,\ldots,\mathbf{r}_j,\ldots)=-\Psi(\ldots,\mathbf{r}_j,\ldots,\mathbf{r}_i,\ldots)$$





**Slater Determinant** 

Minimum energy solution gives mean-field or "Hartree-Fock" solution for ground state



$$\Psi(\{\mathbf{r}_i\}) = \exp\left(-\sum_{i < j} U(|\mathbf{r}_i - \mathbf{r}_j|)\right) \begin{vmatrix} \phi_1(\mathbf{r}_1) & \dots & \phi_1(\mathbf{r}_N) \\ \vdots & & \vdots \\ \phi_N(\mathbf{r}_1) & \dots & \phi_N(\mathbf{r}_N) \end{vmatrix}$$
Jastrow Factor Slater Determinant

> Adds correlation between electrons at the output

$$\mathbf{r}'_{i} = \mathbf{r}_{i} + \sum_{j \neq i} \eta(|\mathbf{r}_{i} - \mathbf{r}_{j}|)\mathbf{r}_{j}$$
Backflow Transform
$$\Psi(\{\mathbf{r}_{i}\}) = \exp\left(-\sum_{i < j} U(|\mathbf{r}_{i} - \mathbf{r}_{j}|)\right) \begin{vmatrix} \phi_{1}(\mathbf{r}'_{1}) & \dots & \phi_{1}(\mathbf{r}'_{N}) \\ \vdots & \vdots \\ \phi_{N}(\mathbf{r}'_{1}) & \dots & \phi_{N}(\mathbf{r}'_{N}) \end{vmatrix}$$
Jastrow Factor

Slater Determinant

> Adds correlation between electrons at the *input* 



$$\mathbf{r}'_i = \mathbf{r}_i + \sum_{j \neq i} \eta(|\mathbf{r}_i - \mathbf{r}_j|)\mathbf{r}_j$$

**Backflow Transform** 

$$\Psi(\{\mathbf{r}_i\}) = \exp\left(-\sum_{i < j} U(|\mathbf{r}_i - \mathbf{r}_j|)\right) \sum_k \omega_k \begin{vmatrix} \phi_1^k(\mathbf{r}_1') & \dots & \phi_1^k(\mathbf{r}_N') \\ \vdots & & \vdots \\ \phi_N^k(\mathbf{r}_1') & \dots & \phi_N^k(\mathbf{r}_N') \end{vmatrix}$$

Build a larger linear basis of antisymmetric functions

- Often requires thousands or millions to converge
- Classic Slater-Jastrow-Backflow wavefunction:
   Y. Kwon, D. Ceperley and R. M. Martin (1993)
- Can we improve on this with modern function approximation from machine learning?





### **Object Recognition**





### **Object Recognition**



Game Playing



A. Krizhevsky, I. Sutskever and G. Hinton (2012) D. S

D. Silver, A. Huang, C. Maddison et al. (2016)



#### **Object Recognition**



### Game Playing



#### D. Silver, A. Huang, C. Maddison et al. (2016)

#### Language

This is a story about Nell (short for Penelope), a 12-year old girl who lives in a planet called New Texas. She and her whole family lives with another family in a settlement with few houses, called a soddy. One day Nell has a weird dream that a storm is coming. When she wakes up she discovers that she is not crazy, it is really a storm coming. The storm is about to destroy the settlement. Nell and her younger brother Cip run away from the house to look for shelter. They

# Why not a wavefunction?



# Why not a wavefunction?

How do we build an *antisymmetric* neural network?



Key idea: extend function of one electron to be functions of **all** electrons, but not change under permutation of other electrons

$$\phi(\mathbf{r}_i) \rightarrow \phi(\mathbf{r}_i; \mathbf{r}_1, \dots, \mathbf{r}_{i-1}, \mathbf{r}_{i+1}, \dots, \mathbf{r}_N)$$

- Orbital invariant under change of order of electrons other than *i*
- > Determinant remains antisymmetric
- Can capture many-electron interactions directly in the orbital





Key idea: extend function of one electron to be functions of **all** electrons, but not change under permutation of other electrons

$$\phi(\mathbf{r}_i) \rightarrow \phi(\mathbf{r}_i; \mathbf{r}_1, \dots, \mathbf{r}_{i-1}, \mathbf{r}_{i+1}, \dots, \mathbf{r}_N)$$

- Orbital invariant under change of order of electrons other than *i*
- > Determinant remains antisymmetric
- Can capture many-electron interactions directly in the orbital



















- Just sum the activation vectors from other streams together and add them as inputs to the next layer
- Simple, but universal in theory: M. Hutter *arXiv*:2007.15298 (2020)





In practice, need to add a second stream with pairs of electron features, and have a sum of a small number of determinants (a few dozen)



### **Implementation: MCMC**

- Nothing fancy just conventional Metropolis-Hastings
- Gibbs sampling/One-electron moves are often used, but not needed for small systems
- Interaction between optimization and sampling is very subtle
  - Gradient-based methods (HMC, MALA) are actually *much noisier*
  - Often smaller steps, slower mixing leads to faster convergence (?!?)
  - Promising topic for deeper theoretical work





### **Implementation: Custom Derivatives**

$$\frac{\partial \det[\mathbf{X}]}{\partial X_{ij}} = \det[\mathbf{X}] X_{ij}^{-1}$$

- > Have to compute lots of derivatives and second derivatives of determinants
- Singular matrices are a problem conventional AD packages blow up
- Can implement custom derivatives by taking matrix inverse and determinant from SVD and canceling terms
- > Couldn't have done it without An extended collection of matrix derivative results...



### **Implementation: Kronecker-Factored Approximate Curvature**



Natural gradient descent S.–I. Amari (1998)  $d\Theta\propto {\cal F}^{-1}
abla_\Theta {\cal L}(\Theta)$ 

Equivalent to stochastic reconfiguration (S. Sorella (1998)) with unnormalised probability densities

KFAC Approximates Fisher information matrix: J. Martens and R. Grosse (2015)







### Single determinant



Backflow captures large fraction of remaining correlation energy.

VMC: P. Seth, P. L. Ríos, and R. J. Needs, J. Chem. Phys. 134, 084105 (2011).





### Single determinant



Backflow captures large fraction of remaining correlation energy.

Neural networks offer more flexible functional forms.

VMC, DMC: P. Seth, P. L. Ríos, and R. J. Needs, J. Chem. Phys. 134, 084105 (2011). Exact: Chakravorty *et al.* Phys. Rev. A 47, 3649 (1993).



### Single determinant



Backflow captures large fraction of remaining correlation energy.

Neural networks offer more flexible functional forms.

Fermi Net substantially reduces the error.

VMC, DMC: P. Seth, P. L. Ríos, and R. J. Needs, J. Chem. Phys. 134, 084105 (2011). Exact: Chakravorty *et al.* Phys. Rev. A 47, 3649 (1993).



### **Multiple determinants**



Fermi Net converges rapidly with number of determinants

Substantially easier to optimize than Slater-Jastrow and Slater-Jastrow-Backflow networks!

### **Ground state atoms**



Fermi Net: 16 determinants.

VMC, DMC: 50–100 configuration state functions. SJB wavefunction.

Fermi Net outperforms conventional VMC **and** DMC.

Consistently captures 99.7% correlation energy.

VMC, DMC: P. Seth, P. L. Ríos, and R. J. Needs, J. Chem. Phys. 134, 084105 (2011). Exact: Chakravorty *et al.* Phys. Rev. A 47, 3649 (1993).



### **Molecules**

Mean-field (~99.5%)





Private & Confidential

### **Molecules**



Fermi Net outperforms CCSD(T) in QZ, 5Z basis sets.

Accuracy degradation with # of electrons.

- Fixed network configuration
- Parameter optimization?
- Monte Carlo improvements?





Lower energies than conventional VMC and coupled cluster.

Competitive with AFQMC.

Data: M. Motta *et al.*, PRX, 031059 (2017).



# Network ablation: H<sub>10</sub>



MRCI+Q+F12: Motta et al., PRX, O31059 (2017).

Suggests that wider network may be the key to improving accuracy



### Range of ideas and approaches...

	Systems	Parameterization	Optimization	Accuracy
NNB: Luo, Clark PRL 122 226401 (2019)	Hubbard model	Backflow	first-order	Surpasses conventional backflow
PauliNet: Hermann, Schätzle, Noé, arXiv:1909:08423	Molecules, continuum	Jastrow and backflow	ADAM	Boron: 97.3% c.e. H <sub>10</sub> : 90–98% c.e.
NQS: Choo, Mezzacapo, Carleo, Nat Commun. 11 2360 (2020)	Molecules, second quantization	Map to spin problem + restricted Boltzmann machine	Stochastic reconfiguration	<1mH error compared to FCI in STO-3G.
Fermi Net	Molecules, continuum	Everything	KFAC	Boron: 99.8% c.e. H <sub>10</sub> : 98.5-99.3% c.e.

c.e. - correlation energy M. Ruggeri, S. Moroni, M. Holzmann, PRL 120, 205302 (2018): Iterative neural network backflow for <sup>3</sup>He. J. Han, L. Zhang and W. E, JCP 399, 108929 (2019): Simpler architecture, worse than mean-field results



### Conclusions

- Structured neural network for quantum wavefunctions
- Powerful scalable second-order optimization
- Optimization and sampling interact in counterintuitive ways
- Accurate ground state energies with only physically motivated inputs
- Neural networks provide flexible and compact representations of complex high-dimensional functions



DeepMind

# Thank you



James Spencer



Alex Matthews



Matthew Foulkes

{pfau, jamessspencer}@google.com
@gofau, @exp\_n

https://arxiv.org/abs/1909.02487



6