Thermodynamic Linear AlgebraGavin E. CrooksNORMAL Computing



Stochastic Processing Unit (SPU)



Stochastic Processing Unit Dynamics

Overdamped or Underdamped Langevin dynamics

$$\mathrm{d}I = \mathbf{L}^{-1}V\mathrm{d}t$$

$$\mathrm{d}V = -\mathbf{C}^{-1}\mathbf{R}^{-1}V\mathrm{d}t - \mathbf{C}^{-1}I\mathrm{d}t + \sqrt{2\kappa_0}\mathbf{C}^{-1}\mathcal{N}[0, \mathbb{I}\,\mathrm{d}t],$$

Voltages

L: Inductances

$$\mathcal{H}\left(\vec{I},\vec{V}\right) = \frac{1}{2}\vec{V}^T\mathbf{C}\vec{V} + \frac{1}{2}\vec{I}^T\mathbf{L}\vec{I},$$
 Hamiltonian

C: Maxwell Capacitance Matrix

Thermal Playground

https://app.normalcomputing.ai/composer



Gaussian Sampling with Stochastic Processing Unit

For harmonic oscillator system, at thermal equilibrium, x is Gaussian distributed:

$$\mathcal{N}(\vec{x}|\mathbf{\Sigma}) = \frac{1}{\sqrt{(2\pi)^N |\mathbf{\Sigma}|}} \exp\left(-\frac{1}{2}\vec{x}^T \mathbf{\Sigma}^{-1} \vec{x}\right)$$

Maxwell capacitance matrix (C) and covariance matrix are related.

$$C = k_B T \ \Sigma^{-1}$$



Matrix Inversion with Stochastic Processing Unit



Matrix Inversion with Stochastic Processing Unit





https://blog.normalcomputing.ai/posts/2023-11-09-thermodynamic-inversion/thermo-inversion.html

Matrix Determinant with Stochastic Processing Unit

$$\begin{split} f_{\mu;\Sigma}(x) &= (2\pi)^{-d/2} \, |\Sigma|^{-1/2} \exp\left(-\frac{1}{2}x^{\mathsf{T}}\Sigma^{-1}x\right), \\ S(\Sigma) &= \frac{1}{2} \ln |\Sigma| + \frac{d}{2}(1+\ln 2\pi) \\ \Delta F &= \Delta E - \beta^{-1}\Delta S \\ \Delta F &= -\beta^{-1} \ln\left(\sqrt{\frac{|A_2^{-1}|}{|A_1^{-1}|}}\right) = -\beta^{-1} \ln\left(\sqrt{\frac{|A_1|}{|A_2|}}\right). \end{split}$$

Matrix Determinant with Stochastic Processing Unit

$$\Delta F = -\beta^{-1} \ln \left(\sqrt{\frac{|A_2^{-1}|}{|A_1^{-1}|}} \right) = -\beta^{-1} \ln \left(\sqrt{\frac{|A_1|}{|A_2|}} \right)$$
Equilibration (Distribution)
Image: second structure of the second struct

Т

6

2

 x_1

0

4

 x_2

NORMAL Computing

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Thermodynamic Computing System for AI Applications arXiv:2312.04836



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Thermodynamic Linear Algebra arXiv:2308.05660

Thermodynamic Matrix Exponentials

arXiv:2311.12759

Thermodynamic AI and the fluctuation frontier arXiv:2302.06584