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Optoelectronic coherent Ising machine for combinatorial optimization problems

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Hopfield networks are iterative procedures able to solve combinatorial optimization problems. New studies regarding algorithm-architecture adequacy are fostered by the re-emergence of hardware implementations of such methods in the form of Ising machines. In this work, we propose an optoelectronic architecture suitable for fast processing and low energy consumption. We show that our approach allows effective optimization relevant to statistical image denoising. © 2023 Optica Publishing Group

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Bio-inspired physical systems made from a large number of interconnected simple elements can yield interesting computational properties. In his seminal work, Hopfield introduced networks of neuron-like elements and their usefulness in combinatorial optimization problems expressed as the minimization of a quadratic energy function, both in continuous [1] and discrete time [2]. While theoretical guidelines to achieve feasible solutions were investigated in [3], a number of practical improvements have also been published to escape local minima including tailoring the energy function and its hyperparameters [4], incorporating simulated annealing heuristics [5], random noise [6] or transient chaotic behavior [7]. A generalization to highly nonlinear energy functions has also appeared in [8].

The introduction of efficient hardware architectures of Hopfield networks and their generalizations during the last decade has sparked renewed interest in this field. These implementations, known as Ising machines, are based on various physical principles such as quantum [9], nanomagnetic [10], memresistive [11] and photonic [12] technologies. Note that specific methods for optical Ising machines to escape local minima, have also appeared recently in [13]-[14]. Unfortunately, most papers on the subject lack a comparison with respect to near-global optimization techniques as well as an evaluation of energy efficiency.

In this letter, we implement a mixed hardware/digital architecture of a coherent Ising machine (CIM) based on off-the-shelf telecommunication components. The main novelties are as follows: from an application perspective, we demonstrate the potential of a CIM for statistical image denoising - from a system-level perspective, we compare the proposed mixed hardware/digital system to a standard digital implementation

of Hopfield networks and Simulated Annealing (SAN) [15] in terms of probability of reaching the ground state, computational complexity, and energy consumption.

We implement the coherent Ising model in a digital simulation running on a CPU and the equivalent optoelectronic hardware. We describe the model formally by letting Ω be a square $n \times n$ lattice. Any pixel $s = (l, c) \in \Omega$ can be assimilated to a position in the lattice with line (resp. column) coordinate l (resp. c), where $1 \leq l, c \leq n$. $\forall s \in \Omega$, we let the spin σ_s be a random variable in $\{-1, +1\}$. The random vector σ is obtained by raster scanning the spins columnwise. A particular Markov random field (MRF) defines the probability mass function (pmf) of σ as

$$P(\sigma = (\sigma_s)_{s \in \Omega}) \propto e^{-E(\sigma)}, \quad (1)$$

where the system's energy function has the form of an Ising Hamiltonian

$$E(\sigma) = -\frac{1}{2} \sum_{(s,t) \in \mathcal{N}} J_{s,t} \sigma_s \sigma_t - \sum_{s \in \Omega} b_s \sigma_s, \quad (2)$$

where \mathcal{N} denotes all couples of neighboring pixels with end-around boundary conditions. Note that finding the most probable spin configuration (the so-called ground state) is equivalent to the combinatorial optimization problem consisting in minimizing Equation 2.

The numerical simulation follows [12] by numerically implementing a generalized Hopfield network to minimize the discrete time equation of the form:

$$x_s(k) = f \left(\alpha x_s(k-1) + \beta \left(\sum_{t:(s,t) \in \mathcal{N}} J_{s,t} x_t(k-1) + b_s \right) \right) \quad (3)$$

$$\hat{\sigma}_s(k) = \text{sign}(x_s(k)), \quad \forall s \in \Omega$$

where k is the discrete-time, $f(\cdot)$ is a nonlinear activation function, α and β are scaling coefficients controlling the self-coupling and feedback strength affecting the neuron output $x_s(k)$, while $\hat{\sigma}_s(k)$ is the spin estimate of pixel s . We call *digital CIM* a Python implementation of the algorithm described by the equation above executed on an Intel Xeon E5-1603 processor. The nonlinear function is the $\sin^2(\cdot)$ imitating the transfer function of the MZM followed by a photodiode used in the hardware implementation.

Building on the digital implementation we implement mixed analog/digital processing in the form of a CIM that can lead to savings in terms of achievable processing speeds and energy consumption. The potential for high-speed solutions to combinatorial optimization problems is very attractive for applications requiring real-time processing or adaptation to dynamically changing environments. We solve the algorithm-architecture adequacy problem by selecting only commercially available telecommunication components in the optoelectronic oscillator setup shown in Figure 1. We call this setup the *hardware CIM*.

The hardware CIM uses a Distributed Feedback (DFB) laser diode emitting light at $1.55\mu\text{m}$ to a Mach-Zehnder Modulator (MZM) that modulates the optical phase of the light. The phase is modulated proportionally to the feedback signal allowing for the electro-optical conversion of the system's state. The MZM also provides the nonlinear activation function in the optical domain thanks to its $\sin^2(\cdot)$ transfer function. Note that alternative nonlinearities could improve the photonic optimizer [16], but at the expense of more complex hardware. The modulated light from the MZM is photodetected by a 20 GHz photodiode and the electrical signal is sent to the Zmod Scope 1410 – 125 Analog-to-Digital Converter with 125MSa/s and 14-bit resolution. The scope supplies the digital part with the node-states vector for the spin interactions computation according to Equation 3 and the subsequent digital processing of the spins. The digital part is an Eclipse-Z7 featuring the Field Programmable Gate Array (FPGA) board along with two ZMod connectors allowing high-speed data conversions and processing. We implement via VHDL Hardware Description Language (VHDL) the logic for high-speed data acquisition, matrix multiplication, and transfer of signals. After digital processing, the resultant node-states vector is sent to a Zmod AWG 1411: 2-channel 14-bit Arbitrary Waveform Generator (AWG) with a sample rate of 100MSa/s . This allows for the conversion of the FPGA digital data to a continuous signal that modulates the phase of the MZM completing the loop. We also incorporate a 10 GHz Analog RF Amplifier Driver with an output voltage of $9V_{pp}$ allowing proper signal scaling before modulating the MZM and a Digital Serial Analyser (DSA) to visualize in real-time the evolution of the signals and spin formation in the loop.

The presented setup can implement Equation 3 only for a single spin, the feedback delay is decomposed into n^2 inter-

vals along which the spins are multiplexed using Time Division Multiplexing (TDM). For each iteration, the FPGA waits for n^2 readings from the ADC before computing the resultant spins after spin interaction in a way that is more reliable, scalable and inexpensive than today's fully-photonic alternatives [17].

As a benchmark, we implemented SAN similar to [18], arguably the most used heuristic method for gradual *cooling* of a 'high-temperature' problem to attain a frozen state that is, ideally, arbitrarily close to the solution of the problem. SAN is one of the most popular algorithms for this feat and has been implemented both in computer simulations as well as in dedicated hardware which provides parallelization of digital hardware accelerators and analog computing [19].

To compare the optimization implementations under study we propose several metrics. Firstly, we evaluate the success probability of reaching (or approximating) the ground state for each method and compare them. We extend the analysis to incorporate the estimation of computational complexity, that in the digital domain, is measured via the number of Floating Point Operations (FPOs), while an *experiment-impact-tracker* [20] running in parallel is used to report the consumed energy and the corresponding carbon-dioxide and equivalent greenhouse gases emissions (CO_{2eq}). For the hardware CIM, we estimate the average power consumption of constituent elements to obtain a rough estimate of the consumption. These metrics enable further analysis of the studied approaches by shedding light on the complexity vs. energy vs. performance trade-off, a subject that is mostly overlooked in the literature despite the recommendations for sustainable practices [21].

The proposed performance metrics gauge the ability and efficiency of the digital CIM and hardware CIM. We also propose the near-global optimization using SAN based on the Gibbs sampler given in [22] as the benchmark. Unless otherwise stated, \mathcal{N} is chosen as the couple of 4-point nearest neighbors in the lattice under end-around boundary conditions. For the digital and optoelectronic CIM, the initial spin configuration is chosen uniformly and independently at random. The hyperparameters are set to $(\alpha = 0.25, \beta = 0.29)$ (value retained in [12] Fig. 4(a) for 2D square lattices), while the number of iterations is set to $N_{it} = 100$. Also, we implement SAN with an initial temperature of 2, a geometric annealing parameter equal to 0.99, and 200 iterations [22]. Moreover, the adopted legend for all images is as follows: bright yellow for spin-up (+1) and dark purple for spin-down (-1). We study two problems that can be formulated as the minimization of a Hamiltonian having the form given by Equation 2 such as the Antiferromagnetic Ising model and MAP image denoising using the optoelectronic Coherent Ising Machine (CIM) both in the simulations and hardware.

We begin with a low-dimensional example where $n = 10$ with antiferromagnetic interactions, that is $J_{s,t} = -1 \forall (s, t) \in \mathcal{N}$ and $b_s = 0 \forall s \in \Omega$. It is well-known that the ground state corresponds to a checkerboard pattern (alternating spin-up and spin-down configuration with minimum energy equal to $-n^2$). In our experiments, Figure 2 depicts the initial and final estimated spin configuration for a single run of the proposed optoelectronic CIM, that successfully converges to the ground state. Part of the TDM sequence of spins is copied on channel CH1 of DAC and sent to a Digital Serial Analyzer Sampling Oscilloscope (DSA). A screenshot in Figure 3 shows the resultant alternating up and down spins as a time series. Over a single successful run, Figure 4 shows that the proposed optoelectronic CIM and the digital CIM have similar dynamics, with convergence reached typically after a few tens of iterations. Table 1 summarizes our perfor-

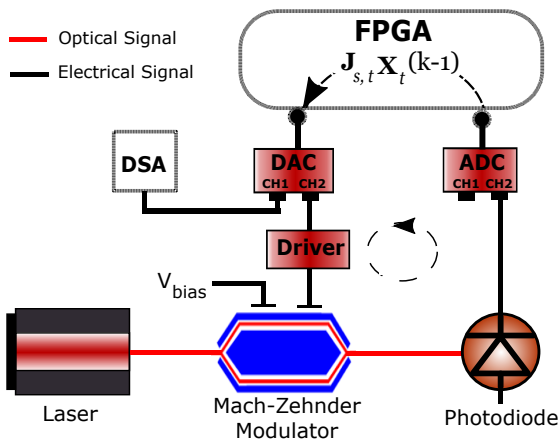


Fig. 1. Experimental setup of the proposed opto-electronic CIM. V_{bias} is the bias voltage control of the MZM.

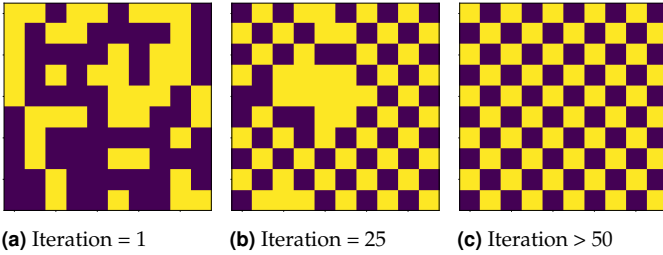


Fig. 2. The initial spins (Iteration = 0) are randomly and independently chosen for the digital CIM whereas, for the optoelectronic CIM, the system's noise initializes the spins. A checkerboard pattern appears (Iteration = 25) and stabilizes as the system converges (Iteration = 50 to 200).

170 mance metrics by repeating all the aforementioned experiments independently 1000 times.

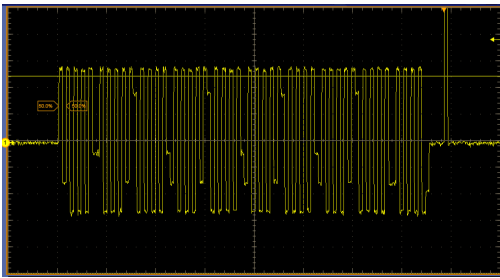


Fig. 3. Digital Serial Analyzer screen showing serial alternating spins after convergence for the hardware CIM - $n = 10$.

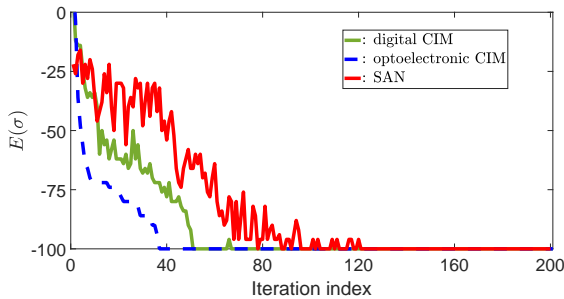


Fig. 4. Energy evolution for a single run for the square-lattice of spins with antiferromagnetic interactions - $n = 10$.

171 We observe that SAN converges later than both CIMs but
172 reaches the ground state with approximately 98.9% success prob-
173 ability compared to the approximately 91.4% digital CIM. For
174 this task, success means attaining exactly the theoretical ground
175 energy state of $E(\sigma) = -100$. From this standpoint, SAN is
176 more performant. With further analysis, we noticed, however,
177 that this win comes at a cost of 7.47 times the number of FPOs
178 and runtime required by the digital CIM. It, therefore, takes
179 more computational effort to attain a solution with SAN than
180 it does with digital CIM. Moreover, energy estimates with the
181 *experiment-impact-tracker* show that SAN requires 23 times the
182 energy of the digital CIM and the same factor for the increase in
183

| Metric | Digital CIM | Optoelectronic CIM | SAN |
|-----------------------------------|-------------|----------------------|------|
| Success probability (%) | 91.4 | 90 | 98.9 |
| Time (ms) | 10 | 2.1 | 79 |
| FPOs ($\times 10^6$) | 0.76 | 0.32 | 5.68 |
| Energy ($\times 10^{-6}$ kWh) | 0.6 | 3×10^{-4} | 14 |
| CO_{2eq} ($\times 10^{-6}$ kg) | 0.044 | 2.2×10^{-5} | 1 |

Table 1. Average performance metrics for the antiferromagnetic model over 1000 runs - $n = 10$.

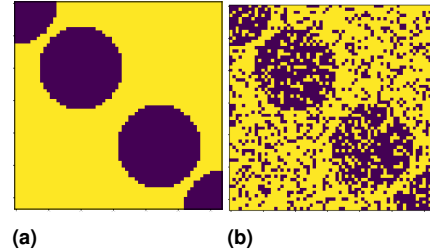


Fig. 5. The clean image (a) and the resultant noisy image (b) after the salt and pepper noise addition - $n = 64$, $p = 0.2$.

184 CO_{2eq} emissions. The hardware CIM has a success probability
185 of 90% - close to that of the digital CIM. Since the hardware CIM
186 benefits from the speed of optics and the FPGA's programmable
187 logic the energy analysis for the hardware CIM becomes interest-
188 ing. We observe that the checkerboard solution obtained in
189 digital CIM requires 2000 times the cost of the optoelectronic
190 CIM counterpart. What's more, the hardware CIM consumes
191 $1/46667^{th}$ of the energy required by SAN. A significant gain in
192 efficiency altogether.

193 We now consider a hidden black and white image $(\sigma_s)_{s \in \Omega}$
194 to be restored from an observed noisy image $(y_s)_{s \in \Omega}$ according
195 to a salt and pepper noise model, i.e. $y_s = -\sigma_s$ with probability
196 p and $y_s = \sigma_s$ with probability $1 - p$, independently for each
197 pixel $s \in \Omega$. In our setting, $n = 64$ and the prior spin pmf
198 is chosen as the MRF in Equation 1 with the coupling param-
199 eter between neighboring pixels set to 1 (ferromagnetic inter-
200 actions). It is easily shown that maximum a posteriori (MAP)
201 image denoising corresponds to selecting $J_{s,t} = 1 \forall (s,t) \in \mathcal{N}$
202 and $b_s = -\frac{1}{2} \log(p/(1-p))y_s \forall s \in \Omega$ (as derived in supple-
203 mentary material). In our experiments, we use $p = 0.2$ and
204 we show the clean image and the resultant noisy image after
205 being impacted by the noise in Figure 5. Note that further results
206 (although not reported) showed the robustness of the proposed
207 denoising against different image structure and values for n and
208 p .

209 Figure 6 depicts the initial dirty image and the final image af-
210 ter running SAN and digital/optoelectronic CIM. Over a single
211 successful run, Figure 7 shows that the proposed optoelectronic
212 CIM and the digital CIM have similar dynamics, with conver-
213 gence reached typically after 15 iterations. Table 2 summarizes
214 our performance metrics - adding the pixel-wise classification er-
215 ror rate (PCER %) - by repeating all aforementioned experiments
216 independently 1000 times.

217 For this application, we observe that SAN attained the ground
218 state successfully for all the runs whereas digital and hardware
219 CIM attained the ground state in 89% and 86.75% of the runs
220 respectively. Success means falling within three standard devi-
221 ations of the average ground state energy (which is approximately

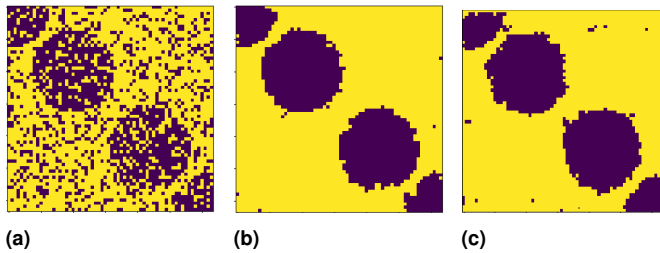


Fig. 6. A sample initial dirty image (iteration 1) shown in (a). After convergence (iteration 100), we obtain (b) and (c) for the digital and optoelectronic CIMs respectively - $n = 64$, $p = 0.2$.

222 $E(\sigma) = -5550$), thus corresponding to a 98% confidence interval.
 223 The clean images generated by SAN contain a PCER of 1.7%
 224 whereas the digital and hardware CIMs converged to a PCER
 225 of 2.3% and 3% respectively. For this task, SAN excels over the
 226 digital and hardware CIMs in these convergence metrics also.
 227 Nevertheless, further analysis reveals that SAN's performance
 228 comes at approximately 9.5 times the execution time, 10 times
 229 the number of FPOs, and 12.22 times the energy (same factor for
 230 the CO_{2eq} emissions) consumed by the digital CIM. The CO_{2eq}
 231 emissions are reported taking into account the nature of electric
 232 grids in the *Palaiseau* city in *France*. The 11% gain in conver-
 233 gence success probability of SAN costs us at least 10 times the
 234 computation cost of digital CIM by all measures. Following the
 235 observation, with the Antiferromagnetic model we analyze the
 236 energy costs for the hardware CIM on this task as well. The
 237 energy consumption results for hardware CIM are reported in
 238 Table 2 showing a gain factor of 6206 and 75862 with respect
 239 to the digital CIM and SAN respectively for the energy and
 240 environmental impact.

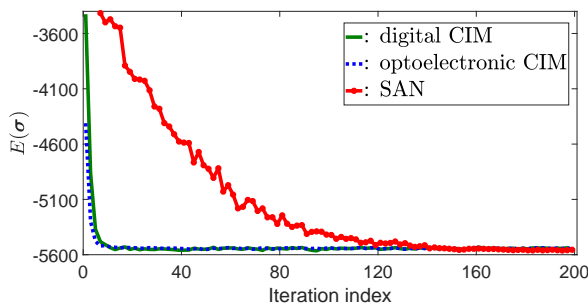


Fig. 7. MAP image denoising energy evolution for a single run - $n = 64$, $p = 0.2$.

| Metric | Digital CIM | Optoelectronic CIM | SAN |
|-----------------------------------|-------------|-----------------------|-------|
| Success probability (%) | 89 | 86.75 | 100 |
| PCER (%) | 2.3 | 3 | 1.7 |
| Time (ms) | 4110 | 86 | 39130 |
| FPOs ($\times 10^9$) | 0.7 | 0.0131 | 7.1 |
| Energy ($\times 10^{-6}$ kWh) | 90 | 1.45×10^{-2} | 1100 |
| CO_{2eq} ($\times 10^{-6}$ kg) | 5 | 8×10^{-4} | 62 |

Table 2. Average performance metrics for MAP image denoising over 1000 runs - $n = 64$, $p = 0.2$.

241 In summary, we have proposed and demonstrated the po-
 242 tential of CIM for image restoration applications. We have also
 243 illustrated that SAN outperforms our CIMs in terms of conver-
 244 gence success probability and PCER. We have argued, however,
 245 that SAN requires significantly more resources compared to dig-
 246 ital and hardware CIM implementations. With the severalfold
 247 increase in energy costs and computation efforts, a compromise
 248 on accuracy becomes reasonable. In most practical applications,
 249 a choice is often made to settle for less demanding solutions
 250 that yield acceptable performances. In this light, CIMs appear
 251 as the more reasonable and informed choice. And further en-
 252 ergy efficiency is attained with an optoelectronic hardware CIM
 253 compared to the digital one, also by a significant margin. This
 254 underlines the argument for the efficiency of neuromorphic pho-
 255 tonic implementations of brain-like algorithms. As we explore
 256 more complex combinatorial optimization problems and their
 257 interesting applications in various domains we will be mindful
 258 of the CIM's promise for faster and more efficient solutions, this
 259 direction of exploration has the potential for interesting avenues.

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