Fast parallel sampling under isoperimetry

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Abstract

We show how to sample in parallel from a distribution π over $\mathbb{R}^d$ that satisfies a log-Sobolev inequality and has a smooth log-density, by parallelizing the Langevin (resp. underdamped Langevin) algorithms. We show that our algorithm outputs samples from a distribution $\hat{\pi}$ that is close to π in Kullback–Leibler (KL) divergence (resp. total variation (TV) distance), while using only $\log(d)^{O(1)}$ parallel rounds and $\widetilde{O}(d)$ (resp. $\widetilde{O}(\sqrt{d})$) gradient evaluations in total. This constitutes the first parallel sampling algorithms with TV distance guarantees.

For our main application, we show how to combine the TV distance guarantees of our algorithms with prior works and obtain RNC sampling-to-counting reductions for families of discrete distribution on the hypercube $\{\pm 1\}^n$ that are closed under exponential tilts and have bounded covariance. Consequently, we obtain an RNC sampler for directed Eulerian tours and asymmetric determinantal point processes, resolving open questions raised in prior works.

1 Introduction

In this paper, we study the problem of designing fast parallel algorithms for sampling from continuous distributions $\pi(x) \propto \exp(-V(x))$ over $x \in \mathbb{R}^d$. Designing efficient sampling algorithms is a ubiquitous problem, but the focus of most prior works has been to minimize sequential efficiency criteria, such as the total number of arithmetic operations or total queries to V and its derivatives. In contrast, in this work we focus on parallel efficiency; roughly speaking, this means that we would like to have algorithms that sequentially take polynomial time, but can be run on a pool of polynomially many processors (e.g., as in the PRAM model of computation) in much less time, ideally polylogarithmic.

Our main result is to propose simple parallelizations of Langevin Monte Carlo (LMC) and underdamped Langevin Monte Carlo (ULMC), two of the most widely studied sequential sampling algorithms, and to prove that they run in $\log(d)^{O(1)}$ parallel iterations, under standard tractability criteria on π: that it satisfies a log-Sobolev inequality (LSI), and that its potential V is smooth, i.e., has Lipschitz gradients.

Theorem 1 (Informal main theorem)**.** *Suppose that $\pi = \exp(-V)$ is a density on $\mathbb{R}^d$ that satisfies a log-Sobolev inequality and has a smooth potential V. Assume that we are given (approximate) oracle access to ∇V. Then, we can produce samples from a distribution $\hat{\pi}$ with the following guarantees.*

- *For LMC, $\hat{\pi}$ is close to π in Kullback–Leibler divergence, and the algorithm uses $\log^2(d)$ parallel iterations and $\widetilde{O}(d)$ processors and gradient evaluations.*
- *For ULMC, $\hat{\pi}$ is close to π in total variation divergence, and the algorithm uses $\log^2(d)$ parallel*

iterations and $\widetilde{O}(\sqrt{d})$ processors and gradient evaluations.

For formal statements, see Theorem 13 and Theorem 20. Throughout this paper, when we refer to the number of iterations, we refer to the model of *adaptive complexity*: here, in each round, the algorithm makes a batch of queries to a first-order oracle for π (i.e., given a set of finite points $\mathcal{X} \subseteq \mathbb{R}^d$, the oracle outputs $(V(x), \nabla V(x))$ for each $x \in \mathcal{X}$), and the adaptive complexity measures the number of rounds. The gradient complexity measures the total number of points at which the first-order oracle is queried.

As an immediate corollary, we obtain parallel samplers for the class of well-conditioned log-concave distributions, i.e., those which satisfy

$$\beta I \succeq \nabla^2 V \succeq \alpha I \,,$$

for some constants $\alpha, \beta > 0$, where β is the smoothness parameter, and α is the parameter of strong log-concavity. This is because the LSI, a form of isoperimetric inequality, holds for all strongly log-concave distributions, due to the Bakry–Émery criterion [BÉ06]. However, the LSI is a weaker condition than strong log-concavity, and it applies to even many non-log-concave distributions such as Gaussian convolutions of distributions with bounded support [Bar+18; CCN21]. In addition, unlike log-concavity, LSI is preserved under bounded perturbations and Lipschitz transformations of the log-density function.

The state-of-the-art prior to our work was a fast parallel algorithm due to [SL19], which produced Wasserstein-approximate samples from well-conditioned log-concave distributions. We improve on the state-of-the-art in three ways:

- We replace the strong log-concavity assumption with the weaker assumption that π satisfies a log-Sobolev inequality.
- We bound the error in KL divergence and TV distance, as opposed to the weaker notion of Wasserstein error. This difference is crucial for our main application, as explained in Section 1.3.
- Our results hold given only approximate access to ∇V, as opposed to exact access. This is again crucial in some of our applications as explained in Section 1.3.

1.1 Algorithm

For the sake of exposition, here we describe the parallel LMC algorithm and defer the discussion of parallel ULMC to Section 3.2.1.

Our algorithm is based on a parallelized discretization of the Langevin diffusion. The continuous-time Langevin diffusion is the solution to the stochastic differential equation

$$dX_t = -\nabla V(X_t)\, dt + \sqrt{2}\, dB_t \tag{1}$$

where $(B_t)_{t \geq 0}$ is a standard Brownian motion in $\mathbb{R}^d$. Langevin Monte Carlo (LMC) is a discretization of the continuous Langevin diffusion, defined by the following iteration:

$$X_{(n+1)h} - X_{nh} = -h\, \nabla V(X_{nh}) + \sqrt{2}\, (B_{(n+1)h} - B_{nh}) \,, \tag{2}$$

where $h > 0$ is a parameter defining the step size.

If π satisfies a log-Sobolev inequality (LSI), then the law of the continuous-time Langevin diffusion converges to the target distribution π at time $t \approx \operatorname{poly}\log(d)$. The discretization error, measured

Algorithm 1 Parallelized Langevin dynamics

Input: $X_0 \sim \mu_0$, approximate score function $s : \mathbb{R}^d \to \mathbb{R}^d$ ($s \approx \nabla V$)
for $n = 0, \dots, N-1$ **do**
  for $m = 0, \dots, M$ *in parallel* **do**
    $X^{(0)}_{nh+mh/M} \leftarrow X_{nh}$
    Sample Brownian motion $B_{nh+mh/M} \leftarrow B_{nh} + \mathcal{N}(0, (mh/M)\, I)$
  for $k = 0, \dots, K-1$ **do**
    for $m = 0, \dots, M$ *in parallel* **do**
      $X^{(k+1)}_{nh+mh/M} \leftarrow X_{nh} - \frac{h}{M} \sum_{m'=0}^{m-1} s(X^{(k)}_{nh+m'h/M}) + \sqrt{2}\,(B_{nh+mh/M} - B_{nh})$
  $X_{(n+1)h} \leftarrow X^{(K)}_{nh+h}$

for example in the total variation distance, between the continuous Langevin diffusion and the discrete process, scales like $\approx dh$, so the step size h is set to $1/d$, causing LMC to take $\widetilde{O}(d)$ iterations to converge. Our algorithm, explained in Algorithm 1, uses parallelization to speed up LMC, so that the step size is $\Omega(1)$ and the parallel depth is of the same order as the convergence time of the continuous Langevin diffusion, that is, of order $\mathrm{poly}\log(d)$.

The input to the algorithm is a (potentially random) starting point X_0, together with an "approximate score oracle" s, which is a function $\mathbb{R}^d \to \mathbb{R}^d$ that we can query, and which is assumed to be uniformly close to the gradient ∇V.

The main idea behind the algorithm is to turn the task of finding solutions to our (stochastic) differential equation into the task of finding fixed points of what is known as the Picard iteration. At a high level, Picard iteration takes a trajectory $(X_t)_{t\geq 0}$ and maps it to another trajectory $(X'_t)_{t\geq 0}$ given by

$$X'_t = X_0 - \int_0^t \nabla V(X_u)\, du + \sqrt{2}\, B_t\,.$$

Now if $X = X'$, then X is a solution to the Langevin diffusion. Thus, one might hope that starting from some trajectory X_0, and applying Picard iterations multiple times, the whole trajectory converges to the fixed point. The main benefit of Picard iteration is that ∇V or s can be queried at all points in parallel.

Note that the Picard iteration can be analogously defined for discrete-time dynamics such as LMC. Our main result shows that Picard iteration applied to the discretized Langevin diffusion (LMC) converges fast (in $\mathrm{poly}\log(d)$ Picard iterations) for trajectories defined over intervals of length at most h, where now h can be take nto be macroscopically large ($h = \Omega(1)$). We repeat this process until time $\mathrm{poly}\log(d)$, which requires $N = \mathrm{poly}\log(d)/h$ sequential iterations.

1.2 Analysis techniques

Many algorithms for solving stochastic differential equations, such as the Langevin dynamics $(X^*_t)_{t\geq 0}$, turn the problem into numerical integration. The main idea is to approximate the difference between $X^*_{(n+1)h} - X^*_{nh}$ using the trapezoidal rule, i.e.,

$$X^*_{(n+1)h} - X^*_{nh} = -\int_{nh}^{(n+1)h} \nabla V(X^*_s)\, ds + \sqrt{2}\,(B_{(n+1)h} - B_{nh})$$

$$\approx -\sum w_i \nabla V(X^*_{s_i}) + \sqrt{2}\,(B_{(n+1)h} - B_{nh})\,.$$

Since we cannot access the idealized process X^*, we instead start with a rough estimate $X^{(0)}$ and iteratively refine our estimation to obtain $X^{(1)}, \dots, X^{(K)}$ that are closer and closer to the ideal X^*. The refined estimations are obtained via another application of the trapezoidal rule, i.e., $X^{(k)}_{s_i}$ is computed using $\int_{s \le s_i} \nabla V(X^{(k-1)}_s)\,ds$. This framework can be easily parallelized: $\nabla V(X^{(k)}_{s_i})$ for different i's can be computed in parallel using one processor for each s_i.

In [SL19], the points s_i at which to evaluate $\nabla V(X_{s_i})$ are chosen randomly; hence, their framework is known as the randomized midpoint method. Unfortunately, there seem to be fundamental barriers to obtaining KL or TV accuracy guarantees for randomized midpoint algorithms. To illustrate, while accuracy in 2-Wasserstein distance can be achieved using $\widetilde{O}(d^{1/3})$ gradient evaluations using a randomized midpoint algorithm [SL19, Algorithm 1], accuracy in KL or TV distance using $o(d^{1/2})$ gradient evaluations is not known.

We deviate from the approach of Shen and Lee [SL19] by keeping the s_i fixed. This greatly simplifies the algorithm and its analysis and allows us to show that parallelized LMC converges to π in KL divergence using the interpolation method [VW19], at the cost of using $\widetilde{O}(d)$ gradient evaluations instead of $\widetilde{O}(\sqrt{d})$[1] as in Shen and Lee [SL19, Algorithm 2]. In Section 3.2, we then show how to obtain a sampler, based on ULMC, which enjoys the same parallel complexity but uses only $\widetilde{O}(\sqrt{d})$ gradient evaluations, matching the state-of-the-art in [SL19].

For simplicity of exposition, assume that in Algorithm 1, the score function s is exactly ∇V. We will show via induction that

$$\mathbb{E}[\|\nabla V(X^{(K)}_{s_i}) - \nabla V(X^{(K-1)}_{s_i})\|^2] \lesssim \exp(-3.5K)\,, \tag{3}$$

where K is the depth of refinement. In other words, the approximation error decays exponentially fast with the parallel depth.

To obtain the KL divergence bound, note that

$$X^{(K)}_{nh+(m+1)h/M} - X^{(K)}_{nh+mh/M} = -\frac{h}{M}\nabla V(X^{(K-1)}_{nh+mh/M}) + \sqrt{2}\,(B_{nh+(m+1)h/M} - B_{nh+mh/M})$$

and $\nabla V(X^{(K-1)}_{nh+mh/M})$ only depends on X_{nh} and the Brownian motion B_t for $t \le mh/M$. Let X_t, $mh \le t - nh \le (m+1)h$, be the interpolation of $X^{(K)}_{nh+mh/M}$ and $X^{(K)}_{nh+(m+1)h/M}$, i.e.,

$$X_t - X^{(K)}_{nh+mh/M} = -(t - nh - mh/M)\,\nabla V(X^{(K-1)}_{nh+mh/M}) + \sqrt{2}\,(B_t - B_{nh+mh/M})\,.$$

Then by a similar argument as in [VW19], if $\mu_t := \mathrm{law}(X^{(K)}_t)$ we obtain

$$\begin{aligned}\partial_t\, \mathcal{D}_{\mathrm{KL}}(\mu_t \parallel \pi) &\le -\frac{3\alpha}{2}\,\mathcal{D}_{\mathrm{KL}}(\mu_t \parallel \pi) + \mathbb{E}[\|\nabla V(X^{(K)}_t) - \nabla V(X^{(K-1)}_{nh+mh/M})\|^2] \\ &\le -\frac{3\alpha}{2}\,\mathcal{D}_{\mathrm{KL}}(\mu_t \parallel \pi) + 2\,\mathbb{E}[\|\nabla V(X^{(K)}_t) - \nabla V(X^{(K)}_{nh+mh/M})\|^2]\end{aligned}$$

[1] While Shen and Lee [SL19, Algorithm 1] needs only $\widetilde{O}(d^{1/3})$ gradient evaluations, its parallel round complexity is also $\widetilde{\Theta}(d^{1/3})$, which doesn't align with our goal of getting $\mathrm{poly}\log(d)$ parallel round complexity. On the other hand, Shen and Lee [SL19, Algorithm 2] uses $\mathrm{poly}\log(d)$ parallel rounds but needs $\widetilde{\Theta}(\sqrt{d})$ gradient evaluations [see SL19, Theorem 4].

$$+ 2\,\mathbb{E}[\|\nabla V(X^{(K)}_{nh+mh/M}) - \nabla V(X^{(K-1)}_{nh+mh/M})\|^2]\,.$$

We can directly bound the third term using Eq. (3). The second term can be bounded via a standard discretization analysis, noting that the time interval is only of size h/M. It leads to the bound

$$\mathbb{E}[\|\nabla V(X^{(K)}_t) - \nabla V(X^{(K)}_{nh+mh/M})\|^2] \lesssim \frac{dh}{M}\,, \tag{4}$$

where M is the number of discretization points, i.e., the number of parallel score queries in each round. Thus, from Eq. (3) and Eq. (4), by setting $K = \widetilde{O}(1)$ and $M = \widetilde{O}(d)$, we can set the step size $h = \Omega(1)$ so that the parallelized Langevin algorithm takes $\widetilde{O}(1)$ steps to converge to the target distribution π.

Remark 2. One may wonder if our results apply to distributions satisfying a weaker functional inequality such as the Poincaré inequality, instead of the LSI. Unfortunately, this is not the case since our analysis relies on the fact that the continuous-time Langevin diffusion converges to the target distribution π in time $\mathrm{poly}\log(d)$, which holds under the LSI but not under the weaker Poincaré inequality [see Che+21, for details].

The above strategy based on the interpolation method no longer works for ULMC, so here we instead use an approach based on Girsanov's theorem. See Section 3.2.2 for details.

1.3 Applications

The main application of our results is to obtain fast parallel algorithms for several discrete sampling problems by refining the framework obtained by [Ana+23]. Recently, [Ana+23] showed a parallel reduction from sampling to counting for *discrete* distributions on the hypercube $\{\pm 1\}^n$, by combining a faithful discretization of stochastic localization and fast parallel sampling algorithms for continuous distributions. For a discrete distribution μ over $\{\pm 1\}^n$, their reduction involves $\log n$ iterations, each involving sampling from $\tau_w\mu * \mathcal{N}(0, cI)$ where $\tau_w\mu$ is the exponential tilt of μ by the vector $w \in \mathbb{R}^n$, defined as:

$$\tau_w\mu(x) \propto \exp(\langle w, x\rangle)\,\mu(x)\,.$$

[Ana+23] showed that for some appropriately chosen parameter $c = O(1)$, $\tau_w\mu * \mathcal{N}(0, cI)$ is a continuous and well-conditioned log-concave distribution for a wide class of discrete distributions μ of interest, i.e., those that are fractionally log-concave [see Ali+21, for a survey on fractional log-concavity]. In this way, they obtained a parallel reduction to the problem of sampling from continuous and well-conditioned log-concave distributions.

The key technical challenge in their work is to control the propagation of errors resulting from the continuous sampler. Samples in an iteration become part of the external field w at future steps. Assuming only the bound on W_2 guaranteed by [SL19], these errors can, in the worst case, be blown up by a factor of $\mathrm{poly}(n)$ in each iteration, resulting in a quasipolynomial blowup by the end. As a result, [Ana+23] only manage to obtain $\log(n)^{O(1)}$ parallel time by using $n^{O(\log n)}$, that is *quasipolynomially many*, processors (also known as a QuasiRNC algorithm). For some specific distributions μ, specifically strongly Rayleigh distributions [Ana+23], they circumvent this shortcoming by establishing a property they call transport-stability for the distribution of interest, but several other notable distributions such as Eulerian tours and asymmetric determinantal point processes fall outside the reach of this trick. Here, by replacing the W_2 guarantee of [SL19] with a TV distance guarantee, we entirely remove the need for transport-stability, turning the previous QuasiRNC algorithms into RNC algorithms.

Hence, our result implies an RNC-time sampler for a fractionally log-concave distribution μ given access to an oracle which, given input $w \in \mathbb{R}^n$, approximately computes the partition function of $\tau_w \mu$. This holds more generally for all μ whose tilts have constantly bounded covariance, i.e., $\mathrm{cov}(\tau_y \mu) \preceq O(1)\, I$, analogous to [Ana+23].

The normalizing factor or partition function of $\tau_w \mu$ is $\sum_{x \in \{\pm\}^n} \exp(\langle w, x \rangle)\, \mu(x)$. Viewed as a function of w, the partition function is also known as the Laplace transform of μ. We denote the log of the partition function, a.k.a. the log-Laplace transform, by $\mathcal{L}_\mu(w) = \log \sum_{x \in \{\pm\}^n} \exp(\langle w, x \rangle)\, \mu(x)$. By an abuse of notation, we expand the definition of the Laplace transform to all vectors $w \in (\mathbb{R} \cup \{\pm\infty\})^n$ as follows. Let S be the set of coordinates i where $w_i \in \{\pm\infty\}$, then:

$$\mathcal{L}_\mu(w) = \log \sum_{x \in \{\pm\}^n,\ \mathrm{sign}(x_S) = \mathrm{sign}(w_S)} \exp(\langle w_{-S}, x_{-S} \rangle)\, \mu(x)\,.$$

Definition 3 (Approximate oracle for the Laplace transform)**.** We say that the oracle $\mathcal{O}(\cdot)$ ε-approximately computes the log-Laplace transform at μ if on input w, $\mathcal{O}$ outputs $\exp(\hat{\mathcal{L}})$ s.t.

$$|\hat{\mathcal{L}} - \mathcal{L}_\mu(w)| \le \varepsilon\,.$$

Theorem 4. *Suppose that a distribution μ on $\{\pm 1\}^n$ has $\mathrm{cov}(\tau_w \mu) \preceq O(1)\, I$ for all $w \in \mathbb{R}^n$, and we have an oracle for $O(\varepsilon/\sqrt{n})$-approximately computing the log-Laplace transform of μ. Then we can sample from a distribution ε-close in total variation distance to μ, in $\log(n/\varepsilon)^{O(1)}$ time using $(n/\varepsilon)^{O(1)}$ processors.*

Thus, we improve upon [Ana+23]'s reduction from sampling to counting in two ways:

- We remove the assumption that the distribution needs to satisfy a transport inequality, which is only known to hold for strongly Rayleigh distributions and partition-constraint strongly Rayleigh distributions [Ana+23]. Under the weaker assumption of fractional log-concavity or bounded covariance under tilts, [Ana+23] were only able to show a QuasiRNC reduction from sampling to counting, i.e., their sampling algorithm uses $\approx n^{\log n}$ processors.
- We only require an approximate counting oracle (see Definition 3) instead of the exact counting oracle required by [Ana+23].

Theorem 4 implies the following corollary about asymmetric determinantal point processes (DPPs) and Eulerian tours [see Ana+23, for details and definitions].

Corollary 5. *Suppose that μ is an asymmetric DPP on a ground set of size n or the distribution of uniformly random Eulerian tours in a digraph of size n. Then, we can sample from a distribution ε-close in total variation distance to μ in time $\log(n/\varepsilon)^{O(1)}$ using $(n/\varepsilon)^{O(1)}$ processors.*

Hence, we resolve [Ana+21]'s question about designing an RNC sampler for directed Eulerian tours.

Note that for the distributions studied in [Ana+23], counting can be done exactly via determinant computations, or in other words, there is exact access to the log-Laplace transform. But there are several non-exact approximate counting techniques in the literature that can be efficiently parallelized. A notable one is Barvinok's polynomial interpolation method [see, e.g., BB21]. As an example of a distribution where Barvinok's method can be applied, consider a distribution μ on the hypercube $\{\pm 1\}^n$ defined by a polynomial Hamiltonian: $\mu(x) = \exp(p(x))$. [BB21] showed that for quadratic and cubic polynomials p, assuming the coefficients of degree 2 and 3 terms are not too large (see [BB21] for exact conditions), $\sum_{x \in \{\pm\}^n} \mu(x)$ can be approximately computed in quasipolynomial time. It can be observed that the approximation algorithm can be parallelized into a QuasiRNC one since it simply involves computing $n^{\log n}$ separate quantities. We note that because

the condition on p does not involve the linear terms, we can also apply the same algorithm to $\tau_w \mu$, whose potential differs from μ only in the linear terms. In other words, Barvinok's method gives us the oracle in Definition 3. In the same paper, [BB21] prove that the partition functions of these models are root-free in a sector, a condition known as sector-stability, which is known to imply fractional log-concavity [Ali+21]. As a result, by plugging in Barvinok's approximate counting algorithm into our result, we obtain QuasiRNC sampling algorithms, which at least in the case of cubic p were not known before.

2 Preliminaries

We let $\log$ denote the natural logarithm. For $x \in \mathbb{R}^d$, $\|x\|$ denotes the usual Euclidean norm of x.

For two distributions ρ and π, we use $d_{\mathrm{TV}}(\rho, \pi)$ to denote their total variation distance defined as $\sup\{\rho(E) - \pi(E) \mid E \text{ is an event}\}$.

A stronger notion of distance is the Kullback–Leibler (KL) divergence.
Definition 6 (Kullback–Leibler divergence)**.** For two probability densities ρ, π we define

$$\mathcal{D}_{\mathrm{KL}}(\rho \parallel \pi) = \mathbb{E}_\rho \log(\rho/\pi)\,.$$

We have the following relation between the KL divergence and TV distance, known as the Pinsker inequality.

$$d_{\mathrm{TV}}(\rho, \pi) \le \sqrt{\frac{1}{2}\,\mathcal{D}_{\mathrm{KL}}(\rho \parallel \pi)}\,.$$

2.1 Log-concave distributions

Consider a density function $\pi : \mathbb{R}^d \to \mathbb{R}_{\ge 0}$ where $\pi(x) = \exp(-V(x))$. We call V the potential function for π. Throughout the paper, we will assume that V is twice continuously differentiable for simplicity of exposition.
Definition 7 (Smoothness)**.** For $\beta > 0$, we say π is β-smooth if the gradients of the potential are β-Lipschitz, that is

$$\|\nabla V(x) - \nabla V(y)\| \le \beta \|x - y\|\,, \qquad \text{for all } x, y \in \mathbb{R}^d\,.$$

For twice differentiable V, this is equivalent to

$$-\beta I \preceq \nabla^2 V \preceq \beta I\,.$$

When V is convex, we call π a log-concave density. A strengthening of this condition is:
Definition 8 (Strong log-concavity)**.** For $\alpha > 0$, we say π is α-strongly log-concave if

$$0 \prec \alpha I \preceq \nabla^2 V\,.$$

2.2 Log-Sobolev and transport-entropy inequalities

Definition 9 (Log-Sobolev inequality)**.** We say π satisfies a log-Sobolev inequality (LSI) with constant α if for all smooth $f : \mathbb{R}^d \to \mathbb{R}$,

$$\mathrm{Ent}_\pi[f^2] \coloneqq \mathbb{E}_\pi[f^2 \log(f^2/\mathbb{E}_\pi(f^2))] \le \frac{2}{\alpha}\,\mathbb{E}_\pi[\|\nabla f\|^2]\,.$$

By the Bakry–Émery criterion [BÉ06], if π is α-strongly log-concave then π satisfies LSI with constant α. The right-hand side of the above inequality can also be written as the relative Fisher information.

Definition 10 (Relative Fisher information)**.** The relative Fisher information of ρ w.r.t. π is

$$\mathrm{FI}(\rho \parallel \pi) = \mathbb{E}_\rho[\|\nabla \log(\rho/\pi)\|^2] \,. \tag{5}$$

The LSI is equivalent to the following relation between KL divergence and Fisher information:

$$\mathcal{D}_{\mathrm{KL}}(\rho \parallel \pi) \le \frac{1}{2\alpha} \mathrm{FI}(\rho \parallel \pi) \qquad \text{for all probability measures } \rho \,.$$

Indeed, take $f = \sqrt{\rho/\pi}$ in the above definition of the LSI.

Definition 11 (Wasserstein distance)**.** We denote by W_2 the Wasserstein distance between ρ and π, which is defined as

$$W_2^2(\rho, \pi) = \inf\left\{\mathbb{E}_{(X,Y)\sim\Pi}[\|X - Y\|^2] \mid \Pi \text{ is a coupling of } \rho, \pi\right\},$$

where the infimum is over coupling distributions Π of (X, Y) such that $X \sim \rho, Y \sim \pi$.

The log-Sobolev inequality implies the following transport-entropy inequality, known as Talagrand's T_2 inequality [OV00]:

$$\frac{\alpha}{2} W_2^2(\rho, \pi) \le \mathcal{D}_{\mathrm{KL}}(\rho \parallel \pi) \,. \tag{6}$$

3 Parallel sampling guarantees

In this section, we formally state our main parallel sampling guarantees.

3.1 LMC

We state the formal version of Theorem 1 for LMC as Theorem 13. Our assumption throughout is that the score function s is a pointwise accurate estimate of ∇V:

Assumption 12. The score function $s : \mathbb{R}^d \to \mathbb{R}$ satisfies $\|s(x) - \nabla V(x)\| \le \delta$ for all $x \in \mathbb{R}^d$.

Theorem 13. *Suppose that V is β-smooth and π satisfies a log-Sobolev inequality with constant α, and the score function s is δ-accurate. Let $\kappa := \beta/\alpha$. Suppose*

$$\begin{aligned} &\beta h \le 1/10 \,, \qquad && \delta \le 2\sqrt{\alpha}\varepsilon \,, \qquad && M \ge 7\max\{\kappa d/\varepsilon^2, \kappa^2\} \,, \\ &K \ge 2 + \log M \,, && && Nh \ge \alpha^{-1} \log \frac{2\,\mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi)}{\varepsilon^2} \,. \end{aligned} \tag{7}$$

Then, the output distribution μ_{Nh} of Algorithm 1 satisfies

$$\max\left\{\frac{\sqrt{\alpha}}{2} W_2(\mu_{Nh}, \pi), d_{\mathrm{TV}}(\mu_{Nh}, \pi)\right\} \le \sqrt{\frac{\mathcal{D}_{\mathrm{KL}}(\mu_{Nh} \parallel \pi)}{2}} \le \varepsilon.$$

To make the guarantee more explicit, we can combine it with the following well-known initialization bound, see, e.g., Dwivedi, Chen, Wainwright, and Yu [Dwi+19, §3.2].

Corollary 14. *Suppose that $\pi = \exp(-V)$ with $0 \prec \alpha I \preceq \nabla^2 V \preceq \beta I$, and let $\kappa := \beta/\alpha$. Let $x^\star$ be the minimizer of V. Then, for $\mu_0 = \mathcal{N}(x^\star, \beta^{-1} I)$, it holds that $\mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) \le \frac{d}{2} \log \kappa$.*

Consequently, setting

$$h = \frac{1}{10\beta}\,, \quad \delta = 2\sqrt{\alpha}\varepsilon\,, \quad M = 7\max\Big\{\frac{\kappa d}{\varepsilon^2}, \kappa^2\Big\}\,, \quad K = 3\log M\,, \quad N = 10\kappa \log \frac{d \log \kappa}{\varepsilon^2}\,,$$

then Algorithm 1 initialized at μ_0 outputs μ_{Nh} satisfying

$$\max\Big\{\frac{\sqrt{\alpha}}{2} W_2(\mu_{Nh}, \pi), d_{\mathrm{TV}}(\mu_{Nh}, \pi)\Big\} \le \sqrt{\frac{\mathcal{D}_{\mathrm{KL}}(\mu_{Nh} \parallel \pi)}{2}} \le \varepsilon\,.$$

Also, Algorithm 1 uses a total of $KN = \widetilde{O}(\kappa \log^2(d/\varepsilon^2))$ parallel rounds and M δ-approximate gradient evaluations in each round.

The proofs for this section are given in §A.

3.2 ULMC

In this section, we design a parallel sampler based on underdamped Langevin Monte Carlo (ULMC), also called *kinetic Langevin*, which has similar parallel iteration complexity as LMC but requires less total work. Since there are difficulties applying the interpolation method without higher-order smoothness assumptions (see the discussion in [Ma+21; Zha+23]), we will use a different proof technique based on Girsanov's theorem, as in [**AltChe23warm**; Zha+23]. Note that since we seek TV guarantees, we cannot apply the coupling arguments of Cheng, Chatterji, Bartlett, and Jordan [Che+18] and Dalalyan and Riou-Durand [DR20].

3.2.1 Algorithm

In continuous time, the underdamped Langevin diffusion is the coupled system of SDEs

$$\begin{aligned} dX_t &= P_t\,dt\,, \\ dP_t &= -\nabla V(X_t)\,dt - \gamma P_t\,dt + \sqrt{2\gamma}\,dB_t\,, \end{aligned}$$

where $\gamma > 0$ is the friction parameter. Throughout, we will simply set $\gamma = \sqrt{8\beta}$, where β is the smoothness parameter.

The idea for developing a parallel sampler is similar as before: we parallelize Picard iteration. However, in order to eventually apply Girsanov's theorem to analyze the algorithm, the discretization must be chosen so that $dX_t = P_t\,dt$ is preserved. Hence, we will use the exponential Euler integrator.

We use the following notation: $\tau(t)$ is the largest multiple of h/M which is less than t, i.e., $\tau(t) = \lfloor t/\frac{h}{M} \rfloor \frac{h}{M}$. We define a sequence of processes $(X^{(0)}, P^{(0)})$, $(X^{(1)}, P^{(1)})$, etc., so that

$$\begin{aligned} dX_t^{(k+1)} &= P_t^{(k+1)}\,dt\,, \\ dP_t^{(k+1)} &= -\nabla V(X_{\tau(t)}^{(k)})\,dt - \gamma P_t^{(k+1)}\,dt + \sqrt{2\gamma}\,dB_t\,. \end{aligned}$$

This is a linear SDE, so it can be integrated exactly, yielding

$$X_{nh+(m+1)h/M}^{(k+1)} = X_{nh+mh/M}^{(k+1)} + \frac{1 - \exp(-\gamma h/M)}{\gamma} P_{nh+mh/M}^{(k+1)}$$

Algorithm 2 Parallelized underdamped Langevin dynamics

Input: $(X_0, P_0) \sim \mu_0$, approximate score function $s : \mathbb{R}^d \to \mathbb{R}^d$ ($s \approx \nabla V$)
for $n = 0, \dots, N-1$ **do**
  for $m = 0, \dots, M$ *in parallel* **do**
    $(X^{(0)}_{nh+mh/M}, P^{(0)}_{nh+mh/M}) \leftarrow (X_{nh}, P_{nh})$
    Sample correlated Gaussian vectors according to Eq. (10)
  for $k = 0, \dots, K-1$ **do**
    for $m = 0, \dots, M$ *in parallel* **do**
      Compute $(X^{(k+1)}_{nh+mh/M}, P^{(k+1)}_{nh+mh/M})$ using Eq. (8) and Eq. (9), replacing ∇V with s
  $(X_{(n+1)h}, P_{(n+1)h}) \leftarrow (X^{(K)}_{nh+h}, P^{(K)}_{nh+h})$

$$- \frac{h/M - (1 - \exp(-\gamma h/M))/\gamma}{\gamma} \nabla V(X^{(k)}_{nh+mh/M}) + \xi^X \,, \tag{8}$$

$$P^{(k+1)}_{nh+(m+1)h/M} = \exp(-\gamma h/M)\, P^{(k+1)}_{nh+mh/M} - \frac{1 - \exp(-\gamma h/M)}{\gamma} \nabla V(X^{(k)}_{nh+mh/M}) + \xi^P \,, \tag{9}$$

where (ξ^X, ξ^P) is a correlated Gaussian vector in $\mathbb{R}^d \times \mathbb{R}^d$ with law $\mathcal{N}(0, \Sigma)$, where

$$\Sigma = \begin{bmatrix} \frac{2}{\gamma}\left[\frac{h}{M} - \frac{2}{\gamma}\left(1 - \exp(-\gamma h/M)\right) + \frac{1}{2\gamma}\left(1 - \exp(-2\gamma h/M)\right)\right] & * \\ \frac{1}{\gamma}\left(1 - 2\exp(-\gamma h/M) + \exp(-2\gamma h/M)\right) & 1 - \exp(-2\gamma h/M) \end{bmatrix} , \tag{10}$$

and the upper-left entry marked $*$ is determined by symmetry.

Note that each processor $m = 1, \dots, M$ can independently generate a correlated Gaussian vector according to the above law and store it. Then, the updates for the above discretization can be computed quickly in parallel. We summarize the algorithm below as Algorithm 2.

3.2.2 Analysis

We now give our guarantees for Algorithm 2. Compared to Theorem 13, it improves the number of processors by roughly a factor of $\sqrt{\kappa d}/\varepsilon$. Although it is stated for strongly log-concave measures for simplicity, similarly to §3.1, the discretization guarantees only require π to satisfy a log-Sobolev inequality and smoothness; see Theorem 20 for a more precise statement. The proof is given in §B.

Theorem 15. *Assume that V is α-strongly convex and β-smooth; let $\kappa := \beta/\alpha$. Assume that V is minimized at $x^\star$. Consider Algorithm 2 initialized at $\mu_0 = \mathcal{N}(x^\star, \beta^{-1} I) \otimes \mathcal{N}(0, I)$ and with*

$$h = \Theta\big(1/\sqrt{\beta}\big) \,, \quad \delta \le \widetilde{O}\Big(\frac{\sqrt{\alpha}\,\varepsilon}{\sqrt{\log d}}\Big) \,, \quad M = \widetilde{\Theta}\Big(\frac{\sqrt{\kappa d}}{\varepsilon}\Big) \,, \quad K = \Theta\Big(\log \frac{\kappa d}{\varepsilon^2}\Big) \,, \quad N = \widetilde{\Theta}\Big(\kappa \log \frac{d}{\varepsilon^2}\Big) \,.$$

Then, the law of the output of Algorithm 2 is ε-close in total variation distance to π. The algorithm uses a total of $KN = \widetilde{\Theta}(\kappa \log^2(d/\varepsilon^2))$ parallel rounds and M δ-approximate gradient evaluations in each round.

4 Implications for sampling from discrete distributions

In this section, we prove Theorem 4. For simplicity, we only state our parallel guarantees using parallel LMC, for which the initialization is more straightforward, but it is easy to combine the

Algorithm 3 Framework for discrete sampling via continuous sampling

Initialize $w_0 \leftarrow 0$
for $i = 0, \dots, T-1$ **do**
  $x_{i+1} \leftarrow$ (approximate) sample from $\tau_{w_i}\mu * \mathcal{N}(0, cI)$
  $w_{i+1} \leftarrow w_i + x_{i+1}/c$
return $\operatorname{sign}(w_T) \in \{\pm 1\}^n$

results of this section with parallel ULMC as well. For concreteness, we restate [Ana+23]'s sampling-to-counting reduction. Then, Theorem 4 is a consequence of Anari, Huang, Liu, Vuong, Xu, and Yu [Ana+23, Lemma 7], our fast parallel sampler with TV guarantee, and a modified version of Anari, Huang, Liu, Vuong, Xu, and Yu [Ana+23, Proposition 27]. We include the proofs for completeness in §C.

We give the overall algorithm as Algorithm 3. The following lemma shows that the step of sampling from distributions of the form $\tau_w\mu * \mathcal{N}(0, cI)$ is a well-conditioned log-concave sampling problem, and moreover, that the score can be approximated quickly in parallel.

Lemma 16 ([Ana+23]). *Let $\nu = \tau_w\mu * \mathcal{N}(0, cI)$. Then, $\nu \propto \exp(-V)$ with*

$$-\nabla V(y) = \frac{\operatorname{mean}(\tau_{y/c+w}\mu)}{c} - \frac{y}{c} = \frac{1}{c}\frac{\sum_{x\in\{\pm\}^n} x \exp(\langle y/c + w, x\rangle)\,\mu(x)}{\sum_{x\in\{\pm\}^n} \exp(\langle y/c + w, x\rangle)\,\mu(x)} - \frac{y}{c}$$

and

$$\nabla^2 V(y) = -\frac{\operatorname{cov}(\tau_{y/c+w}\mu)}{c^2} + \frac{I}{c}\,.$$

If $\operatorname{cov}(\tau_y\mu) \preceq \frac{c}{2}I$ for all $y \in \mathbb{R}^n$, then ν is well-conditioned strongly log-concave with condition number $\kappa = O(1)$, i.e., for all $y \in \mathbb{R}^n$:

$$\frac{1}{2c}\,I \preceq \nabla^2 V(y) \preceq \frac{1}{c}\,I\,.$$

Furthermore, a δ-approximate score function s for ∇V can be computed in $O(1)$ parallel iterations using n machines, each making $O(1)$ calls to an $\varepsilon = O(\delta\sqrt{c/n})$-approximate oracle for the Laplace transform of μ.

The next lemma states that if the samples from the continuous densities $\tau_w\mu * \mathcal{N}(0, cI)$ are accurate, then the output of Algorithm 3 outputs an approximate sample from μ.

Lemma 17 (Anari, Huang, Liu, Vuong, Xu, and Yu [Ana+23, Lemma 7]). *If the continuous samples are exact in Algorithm 3, then for $T = \Omega(c\log(n/\varepsilon))$, the distribution of cw_T/T is $\mu * \mathcal{N}(0, \frac{c}{T}I)$ and output of the algorithm is ε-close in total variation distance to μ.*

These results, together with an initialization bound (see Lemma 23), then yield the proof of Theorem 4. Details are given in §C.

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A Proofs for LMC

In this section, we give the proofs for §3.1. Let $\mu_{nh} := \mathrm{law}(X_{nh})$. We first need the following recursive bound, which shows that the error decays exponentially fast in the parallel refinement.

Lemma 18. *Suppose that V is β-smooth, and that the score function s is δ-accurate. Assume that $\beta h \le 1/10$ and that π satisfies Talagrand's T_2 inequality with constant α. Then,*

$$\max_{m=1,\dots,M} \mathbb{E}[\|X^{(K)}_{nh+mh/M} - X^{(K-1)}_{nh+mh/M}\|^2] \le 34 \exp(-3.5K) \left(1.4dh + \frac{8\beta^2 h^2}{\alpha} \mathcal{D}_{\mathrm{KL}}(\mu_{nh} \parallel \pi)\right) + 8.2\delta^2 h^2 \,.$$

Proof. Let

$$\mathcal{E}_k := \max_{m=1,\dots,M} \mathbb{E}[\|X^{(k)}_{nh+mh/M} - X^{(k-1)}_{nh+mh/M}\|^2] \,.$$

For any $m = 1, \dots, M$,

$$\begin{aligned}
\mathbb{E}[\|X^{(k+1)}_{nh+mh/M} - X^{(k)}_{nh+mh/M}\|^2] &= \mathbb{E}\left[\left\|\frac{h}{M} \sum_{m'=1}^{m-1} \left(s(X^{(k)}_{nh+m'h/M}) - s(X^{(k-1)}_{nh+m'h/M})\right)\right\|^2\right] \\
&\le \frac{h^2 m}{M^2} \sum_{m'=1}^{m-1} \mathbb{E}[\|s(X^{(k)}_{nh+m'h/M}) - s(X^{(k-1)}_{nh+m'h/M})\|^2] \\
&\le 3h^2 \max_{m'=1,\dots,m} \mathbb{E}[\|\nabla V(X^{(k)}_{nh+m'h/M}) - \nabla V(X^{(k-1)}_{nh+m'h/M})\|^2] + 6\delta^2 h^2 \\
&\le 3\beta^2 h^2 \mathcal{E}_k + 6\delta^2 h^2
\end{aligned}$$

and hence $\mathcal{E}_{k+1} \le 3\beta^2 h^2 \mathcal{E}_k + 6\delta^2 h^2$. Also,

$$\begin{aligned}
\mathbb{E}[\|X^{(1)}_{nh+mh/M} - X_{nh}\|^2] &= \frac{h^2 m^2}{M^2} \mathbb{E}[\|s(X_{nh})\|^2] + \frac{dhm}{M} \\
&\le 2\delta^2 h^2 + 2h^2 \mathbb{E}[\|\nabla V(X_{nh})\|^2] + dh
\end{aligned}$$

and thus $\mathcal{E}_1$ is bounded by the right-hand side above. Iterating the recursion and using $\beta h \le 10$,

$$\begin{aligned}
\mathcal{E}_K &\le \exp(-3.5\,(K-1))\,\mathcal{E}_1 + 6.2\delta^2 h^2 \\
&\le \exp(-3.5\,(K-1))\,\{2\delta^2 h^2 + 2h^2\,\mathbb{E}[\|\nabla V(X_{nh})\|^2] + dh\} + 6.2\delta^2 h^2 \,.
\end{aligned}$$

Also, by Vempala and Wibisono [VW19, Lemma 10],

$$\mathbb{E}[\|\nabla V(X_{nh})\|^2] \le 2\beta d + \frac{4\beta^2}{\alpha} \mathcal{D}_{\mathrm{KL}}(\mu_{nh} \parallel \pi) \,.$$

Substituting this in and using $\beta h \le 1/10$ yields the result. □

Proof of Theorem 13. We will use the interpolation method. Let $X_{nh+mh/M} = X^{(K)}_{nh+mh/M}$. It is easy to see that

$$X_{nh+(m+1)h/M} = X_{nh+mh/M} - \frac{h}{M} s(X^{(K-1)}_{nh+mh/M}) + \sqrt{2}\,(B_{nh+(m+1)h/M} - B_{nh+mh/M}) \,.$$

Let X denote the interpolation of $X^{(K)}$, i.e., for $t \in [nh + mh/M, nh + (m+1)h/M]$, let

$$X_t = X_{nh+mh/M} - (t - nh - mh/M)\, s(X^{(K-1)}_{nh+mh/M}) + \sqrt{2}\,(B_t - B_{nh+mh/M})\,.$$

Note that $s(X^{(K-1)}_{nh+mh/M})$ is a constant vector field given $X^{(K-1)}_{nh+mh/M}$. Let μ_t be the law of X_t. The same argument as in Vempala and Wibisono [VW19, Proof of Lemma 3] yields the differential inequality

$$\begin{aligned}\partial_t \mathcal{D}_{\mathrm{KL}}(\mu_t \parallel \pi) &= -\operatorname{FI}(\mu_t \parallel \pi) + \mathbb{E}\left\langle \nabla V(X_t) - s(X^{(K-1)}_{nh+mh/M}), \nabla \log \frac{\mu_t(X_t)}{\pi(X_t)} \right\rangle \\ &\le -\frac{3}{4}\operatorname{FI}(\mu_t \parallel \pi) + \mathbb{E}[\|\nabla V(X_t) - s(X^{(K-1)}_{nh+mh/M})\|^2]\end{aligned} \tag{11}$$

where we used $\langle a, b\rangle \le \|a\|^2 + \frac{1}{4}\|b\|^2$ and $\mathbb{E}[\|\nabla \log \frac{\mu_t(X_t)}{\pi(X_t)}\|^2] = \operatorname{FI}(\mu_t \parallel \pi)$. Next, we bound

$$\begin{aligned}&\mathbb{E}[\|\nabla V(X_t) - s(X^{(K-1)}_{nh+mh/M})\|^2] \\ &\quad\le 2\,\mathbb{E}[\|\nabla V(X_t) - \nabla V(X^{(K-1)}_{nh+mh/M})\|^2 + \|\nabla V(X^{(K-1)}_{nh+mh/M}) - s(X^{(K-1)}_{nh+mh/M})\|^2] \\ &\quad\le 2\,\mathbb{E}[\|\nabla V(X_t) - \nabla V(X^{(K-1)}_{nh+mh/M})\|^2] + 2\delta^2 \\ &\quad\le 2\beta^2\,\mathbb{E}[\|X_t - X^{(K-1)}_{nh+mh/M}\|^2] + 2\delta^2\,.\end{aligned} \tag{12}$$

Moreover,

$$\mathbb{E}[\|X_t - X^{(K-1)}_{nh+mh/M}\|^2] \le 2\,\mathbb{E}[\|X_t - X_{nh+mh/M}\|^2] + 2\,\mathbb{E}[\|X^{(K)}_{nh+mh/M} - X^{(K-1)}_{nh+mh/M}\|^2]\,. \tag{13}$$

The first term above is

$$\begin{aligned}\mathbb{E}[\|X_t - X_{nh+mh/M}\|^2] &= (t - nh - mh/M)^2\,\mathbb{E}[\|s(X^{(K-1)}_{nh+mh/M})\|^2] + d\,(t - nh - mh/M) \\ &\le \frac{2h^2}{M^2}\,\mathbb{E}[\|\nabla V(X^{(K-1)}_{nh+mh/M})\|^2] + \frac{2\delta^2 h^2}{M^2} + \frac{dh}{M} \\ &\le \frac{4\beta^2 h^2}{M^2}\,\mathbb{E}[\|X_t - X^{(K-1)}_{nh+mh/M}\|^2] + \frac{4h^2}{M^2}\,\mathbb{E}[\|\nabla V(X_t)\|^2] + \frac{2\delta^2 h^2}{M^2} + \frac{dh}{M}\,.\end{aligned}$$

Substituting this into Eq. (13) and using $\beta h \le 1/10$ yields

$$\begin{aligned}\mathbb{E}[\|X_t - X^{(K-1)}_{nh+mh/M}\|^2] \le \frac{4.4h^2}{M^2}\,\mathbb{E}[\|\nabla V(X_t)\|^2] + \frac{2.2\delta^2 h^2}{M^2} + \frac{1.1dh}{M} \\ + 2.2\,\mathbb{E}[\|X^{(K)}_{nh+mh/M} - X^{(K-1)}_{nh+mh/M}\|^2]\,.\end{aligned}$$

Now, Chewi, Erdogdu, Li, Shen, and Zhang [Che+21, Lemma 16] yields

$$\mathbb{E}[\|\nabla V(X_t)\|^2] \le \operatorname{FI}(\mu_t \parallel \pi) + 2\beta d\,.$$

For the last term, we can apply Lemma 18.

Substituting everything into Eq. (11) and cleaning up the terms yields

$$\begin{aligned}\partial_t \mathcal{D}_{\mathrm{KL}}(\mu_t \parallel \pi) \le -0.66\operatorname{FI}(\mu_t \parallel \pi) + 2.5\delta^2 \\ + 2\beta^2\left[\frac{2dh}{M} + 75\exp(-3.5K)\left(1.4dh + \frac{8\beta^2 h^2}{\alpha}\,\mathcal{D}_{\mathrm{KL}}(\mu_{nh} \parallel \pi)\right)\right].\end{aligned}$$

Assuming that $K \geq 1.3 + 0.3 \log M$, and using the LSI,

$$\partial_t \mathcal{D}_{\mathrm{KL}}(\mu_t \parallel \pi) \leq -1.3\alpha \mathcal{D}_{\mathrm{KL}}(\mu_t \parallel \pi) + 2.5\delta^2 + \frac{6.8\beta^2 dh}{M} + \frac{16\beta^4 h^2}{\alpha M} \mathcal{D}_{\mathrm{KL}}(\mu_{nh} \parallel \pi) .$$

Integrating this inequality,

$$\mathcal{D}_{\mathrm{KL}}(\mu_{(n+1)h} \parallel \pi) \leq \left[\exp(-1.3\alpha h) + \frac{16\beta^4 h^3}{\alpha M}\right] \mathcal{D}_{\mathrm{KL}}(\mu_{nh} \parallel \pi) + 2.5\delta^2 h + \frac{6.8\beta^2 dh^2}{M} .$$

Provided $M \geq 6.4\kappa^2$, then $\exp(-1.3\alpha h) + \frac{16\beta^4}{h^3}\alpha M \leq \exp(-\alpha h)$. Iterating,

$$\mathcal{D}_{\mathrm{KL}}(\mu_{Nh} \parallel \pi) \leq \exp(-\alpha N h) \mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) + \frac{2.8\delta^2}{\alpha} + \frac{7.5\beta^2 dh}{\alpha M} .$$

Thus we obtain the guarantee in KL divergence. The guarantees in TV and W_2 distance follow from Pinsker's and Talagrand's inequality respectively. □

B Proofs for ULMC

We turn towards the analysis of Algorithm 2. We start by bounding the discretization error between the algorithm and the continuous-time process using Girsanov's theorem. Throughout, let μ_{Nh} denote the law of the output of the algorithm, and let π_t denote the marginal law of the continuous-time Langevin diffusion at time t started from μ_0.

First, we need a lemma.

Lemma 19. *Let $(X_t, P_t)_{t\geq 0}$ denote the continuous-time underdamped Langevin diffusion, started at $(X_0, P_0) \sim \mu_0$. Assume that V is β-smooth, and that $\pi^X \propto \exp(-V)$ satisfies Talagrand's T_2 inequality with constant α. Let $\pi = \pi^X \otimes \mathcal{N}(0, I)$. Then,*

$$\mathbb{E}[\|\nabla V(X_t)\|^2] \leq 2\beta d + \frac{4\beta^2}{\alpha} \mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) , \qquad \mathbb{E}[\|P_t\|^2] \leq 2d + \mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) .$$

Proof. For the first bound, we use a similar proof as Vempala and Wibisono [VW19, Lemma 10]. Namely, by Lipschitzness of ∇V, the transport inequality, and the data-processing inequality,

$$\begin{aligned}\mathbb{E}[\|\nabla V(X_t)\|^2] &\leq 2\, \mathbb{E}_{\pi^X}[\|\nabla V\|^2] + 2\beta^2 W_2^2(\mathrm{law}(X_t), \pi^X) \leq 2\beta d + \frac{4\beta^2}{\alpha} \mathcal{D}_{\mathrm{KL}}(\mathrm{law}(X_t) \parallel \pi^X) \\ &\leq 2\beta d + \frac{4\beta^2}{\alpha} \mathcal{D}_{\mathrm{KL}}(\mathrm{law}(X_t, P_t) \parallel \pi) \leq 2\beta d + \frac{4\beta^2}{\alpha} \mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) .\end{aligned}$$

Similarly,

$$\mathbb{E}[\|P_t\|^2] \leq 2\, \mathbb{E}_{\mathcal{N}(0,I)}[\|\cdot\|^2] + 2\, W_2^2(\mathrm{law}(P_t), \mathcal{N}(0, I)) \leq 2d + 4\, \mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) .$$

This completes the proof. □

We now state and prove our main discretization bound.

Theorem 20. *Suppose that V is β-smooth and that $\pi^X \propto \exp(-V)$ satisfies Talagrand's T_2 inequality with constant α. Let $\kappa := \beta/\alpha$. Assume that the parallel depth satisfies $K \gtrsim \log M$ (for a sufficiently large implied constant) and that $h \lesssim 1/\sqrt{\beta}$ (for a sufficiently small implied constant). Then, it holds that*

$$\mathcal{D}_{\mathrm{KL}}(\pi_T \parallel \mu_T) \lesssim \frac{T}{\sqrt{\beta}} \left(\delta^2 + \frac{\beta^2 dh^2}{M^2} + \frac{\beta^2 h^2}{M^2} \left(1 + \frac{\kappa}{M^2}\right) \mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi)\right) .$$

Proof. Let $\mathbf{P}$ denote the Wiener measure on $[0, T]$, under which $(B_t)_{t\in[0,T]}$ is a standard Brownian motion. Using this Brownian motion, we define the algorithm process, i.e.,

$$\begin{aligned} dX_t^{(k+1)} &= P_t^{(k+1)}\, dt\,, \\ dP_t^{(k+1)} &= -s(X_{\tau(t)}^{(k)})\, dt - \gamma P_t^{(k+1)}\, dt + \sqrt{2\gamma}\, dB_t\,. \end{aligned}$$

We also drop the superscripts for parallel depth K, i.e., $(X_t^{(K)}, P_t^{(K)}) = (X_t, P_t)$. We now write

$$dP_t = -\nabla V(X_t)\, dt - \gamma P_t\, dt + \sqrt{2\gamma}\, d\tilde{B}_t$$

where $d\tilde{B}_t = dB_t - \frac{1}{\sqrt{2\gamma}}\,(s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t))\, dt$. By Girsanov's theorem [see Le 16, §5.6], if we define the path measure $\mathbf{Q}$ via

$$\frac{d\mathbf{Q}}{d\mathbf{P}} = \exp\Big(\frac{1}{\sqrt{2\gamma}}\int_0^T \langle s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t), dB_t\rangle - \frac{1}{8\gamma}\int_0^T \|s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t)\|^2\, dt\Big)\,, \tag{14}$$

then under $\mathbf{Q}$ the process $\tilde{B}$ is a standard Brownian motion. It follows readily that under $\mathbf{Q}$, the process (X, P) is the continuous-time underdamped Langevin diffusion. By the data-processing inequality and Eq. (14),

$$\begin{aligned} \mathcal{D}_{\mathrm{KL}}(\pi_T \parallel \mu_T) &\le \mathcal{D}_{\mathrm{KL}}(\mathbf{Q} \parallel \mathbf{P}) = \mathbb{E}_{\mathbf{Q}} \log \frac{d\mathbf{Q}}{d\mathbf{P}} \\ &= \mathbb{E}_{\mathbf{Q}}\Big[\frac{1}{\sqrt{2\gamma}}\int_0^T \langle s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t), dB_t\rangle - \frac{1}{8\gamma}\int_0^T \|s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t)\|^2\, dt\Big] \\ &= \mathbb{E}_{\mathbf{Q}}\Big[\frac{1}{\sqrt{2\gamma}}\int_0^T \langle s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t), d\tilde{B}_t\rangle + \frac{1}{8\gamma}\int_0^T \|s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t)\|^2\, dt\Big] \\ &= \frac{1}{8\gamma}\,\mathbb{E}_{\mathbf{Q}}\int_0^T \|s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t)\|^2\, dt\,. \end{aligned} \tag{15}$$

From now on, all expectations are taken under $\mathbf{Q}$ and we drop the subscript $\mathbf{Q}$ from the notation. We focus on t lying in the interval $[nh, (n+1)h]$.

Of course, using the fact that we have δ-accurate gradient evaluations,

$$\begin{aligned} \mathbb{E}[\|s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t)\|^2] &\lesssim \delta^2 + \mathbb{E}[\|\nabla V(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t)\|^2] \\ &\le \delta^2 + \beta^2\, \mathbb{E}[\|X_{\tau(t)}^{(K-1)} - X_t\|^2]\,. \end{aligned} \tag{16}$$

We split this into two terms:

$$\mathbb{E}[\|X_{\tau(t)}^{(K-1)} - X_t\|^2] \lesssim \mathbb{E}[\|X_t - X_{\tau(t)}\|^2] + \mathbb{E}[\|X_{\tau(t)} - X_{\tau(t)}^{(K-1)}\|^2]\,. \tag{17}$$

We begin with the recursive term (the second one).

For any $k = 1, \dots, K$, let

$$\mathcal{E}_k := \max_{m=1,\dots,M} \mathbb{E}[\|X_{nh+mh/M}^{(k)} - X_{nh+mh/M}^{(k-1)}\|^2]\,.$$

To bound this quantity, we start with

$$\mathbb{E}[\|X^{(k)}_{nh+mh/M} - X^{(k-1)}_{nh+mh/M}\|^2] = \mathbb{E}\Big[\Big\|\int_{nh}^{nh+mh/M} (P^{(k)}_t - P^{(k-1)}_t)\,dt\Big\|^2\Big]$$
$$\le h\int_{nh}^{nh+mh/M} \mathbb{E}[\|P^{(k)}_t - P^{(k-1)}_t\|^2]\,dt\,. \tag{18}$$

Next,

$$\mathbb{E}[\|P^{(k)}_t - P^{(k-1)}_t\|^2] = \mathbb{E}\Big[\Big\|\int_{nh}^{t} \{-(s(X^{(k-1)}_{\tau(s)}) - s(X^{(k-2)}_{\tau(s)})) - \gamma\,(P^{(k)}_s - P^{(k-1)}_s)\}\,ds\Big\|^2\Big]$$
$$\lesssim h\int_{nh}^{t} \mathbb{E}[\|s(X^{(k-1)}_{\tau(s)}) - s(X^{(k-2)}_{\tau(s)})\|^2 + \gamma^2\,\|P^{(k)}_s - P^{(k-1)}_s\|^2]\,ds\,.$$

By Grönwall's inequality,

$$\mathbb{E}[\|P^{(k)}_t - P^{(k-1)}_t\|^2] \lesssim h\exp(O(\gamma^2h^2))\int_{nh}^{t} \mathbb{E}[\|s(X^{(k-1)}_{\tau(s)}) - s(X^{(k-2)}_{\tau(s)})\|^2]\,ds\,.$$

Recall that $\gamma^2 \asymp \beta$. We assume throughout that $h \lesssim 1/\sqrt{\beta}$ for a sufficiently small implied constant, so that $\gamma^2h^2 \lesssim 1$. Therefore,

$$\begin{aligned}\mathbb{E}[\|P^{(k)}_t - P^{(k-1)}_t\|^2] &\lesssim h\int_{nh}^{t} \mathbb{E}[\|s(X^{(k-1)}_{\tau(s)}) - s(X^{(k-2)}_{\tau(s)})\|^2]\,ds\\ &\lesssim \delta^2h^2 + h\int_{nh}^{t} \mathbb{E}[\|\nabla V(X^{(k-1)}_{\tau(s)}) - \nabla V(X^{(k-2)}_{\tau(s)})\|^2]\,ds\\ &\lesssim \delta^2h^2 + \beta^2h\int_{nh}^{t} \mathbb{E}[\|X^{(k-1)}_{\tau(s)} - X^{(k-2)}_{\tau(s)}\|^2]\,ds \le \delta^2h^2 + \beta^2h^2\,\mathcal{E}_{k-1}\,.\end{aligned}$$

Substituting this into Eq. (18), we obtain

$$\mathcal{E}_k \lesssim \delta^2h^4 + \beta^2h^4\,\mathcal{E}_{k-1}\,.$$

Using $h \lesssim 1/\sqrt{\beta}$ and iterating this bound,

$$\mathcal{E}_K \lesssim \exp(-\Omega(K))\,\mathcal{E}_1 + \delta^2h^4\,. \tag{19}$$

We must now bound $\mathcal{E}_1$. To do so, we note that

$$\mathbb{E}[\|X^{(1)}_{nh+mh/M} - X_{nh}\|^2] = \mathbb{E}\Big[\Big\|\int_{nh}^{nh+mh/M} P^{(1)}_t\,dt\Big\|^2\Big] \le h\int_{nh}^{nh+mh/M} \mathbb{E}[\|P^{(1)}_t\|^2]\,dt\,. \tag{20}$$

Also,

$$\begin{aligned}\mathbb{E}[\|P^{(1)}_t\|^2] &\lesssim \mathbb{E}[\|P_{nh}\|^2] + \mathbb{E}\Big[\Big\|\int_{nh}^{t} \{-s(X_{nh}) - \gamma P^{(1)}_s\}\,ds + \sqrt{2\gamma}\,(B_t - B_{nh})\Big\|^2\Big]\\ &\lesssim \mathbb{E}[\|P_{nh}\|^2] + h^2\,\mathbb{E}[\|s(X_{kh})\|^2] + \gamma^2h\int_{nh}^{t} \mathbb{E}[\|P^{(1)}_s\|^2]\,ds\\ &\quad + \gamma\,\mathbb{E}[\|\tilde{B}_t - \tilde{B}_{nh}\|^2] + \mathbb{E}\Big[\Big\|\int_{nh}^{t} (s(X^{(K-1)}_{\tau(s)}) - \nabla V(X_s))\,ds\Big\|^2\Big]\end{aligned}$$

$$\lesssim \mathcal{P} + h^2\delta^2 + h^2\mathcal{G} + \gamma^2 h \int_{nh}^{t} \mathbb{E}[\|P_s^{(1)}\|^2]\, ds + \gamma d h + h^2\Delta\,.$$

In the above bound, we were careful to recall that we are working under $\mathbf{Q}$, for which $\tilde{B}$ is the Brownian motion (not B). Also, we have defined the following quantities:

$$\mathcal{P} \coloneqq \sup_{t\in[0,T]} \mathbb{E}[\|P_t\|^2]\,, \qquad \mathcal{G} \coloneqq \sup_{t\in[0,T]} \mathbb{E}[\|\nabla V(X_t)\|^2]\,,$$

and

$$\Delta \coloneqq \sup_{t\in[nh,(n+1)h]} \mathbb{E}[\|s(X_{\tau(t)}^{(K-1)}) - \nabla V(X_t)\|^2]\,.$$

Applying Grönwall's inequality again,

$$\mathbb{E}[\|P_t^{(1)}\|^2] \lesssim \mathcal{P} + h^2\delta^2 + h^2\mathcal{G} + \gamma d h + h^2\Delta\,.$$

Substituting this into Eq. (20),

$$\mathcal{E}_1 \lesssim h^2\mathcal{P} + h^4\delta^2 + h^4\mathcal{G} + \gamma d h^3 + h^4\Delta\,.$$

Substituting this into Eq. (19) now yields

$$\mathcal{E}_K \lesssim \exp(-\Omega(K))\,(h^2\mathcal{P} + h^4\mathcal{G} + \gamma d h^3 + h^4\Delta) + \delta^2 h^4\,.$$

Recalling the definition of Δ and from Eq. (16) and Eq. (17), we have proven that

$$\Delta \lesssim \delta^2 + \beta^2 \Big(\sup_{t\in[nh,(n+1)h]} \mathbb{E}[\|X_t - X_{\tau(t)}\|^2] \\ + \exp(-\Omega(K))\,(h^2\mathcal{P} + h^4\mathcal{G} + \gamma d h^3 + h^4\Delta) + \delta^2 h^4 \Big)\,.$$

Using $h \lesssim 1/\sqrt{\beta}$, this yields

$$\Delta \lesssim \delta^2 + \beta^2 \Big(\sup_{t\in[nh,(n+1)h]} \mathbb{E}[\|X_t - X_{\tau(t)}\|^2] + \exp(-\Omega(K))\,(h^2\mathcal{P} + h^4\mathcal{G} + \gamma d h^3) \Big)\,.$$

We also note that

$$\mathbb{E}[\|X_t - X_{\tau(t)}\|^2] = \mathbb{E}\Big[\Big\|\int_{\tau(t)}^{t} P_s\, ds\Big\|^2\Big] \le \frac{h^2}{M^2}\mathcal{P}\,.$$

The quantities $\mathcal{P}, \mathcal{G}$ are controlled via Lemma 19. Now assume that $\exp(-\Omega(K)) \le 1/M^4$, which only requires $K \gtrsim \log M$ for a sufficiently large absolute constant. When the dust settles,

$$\Delta \lesssim \delta^2 + \frac{\beta^2 d h^2}{M^2} + \frac{\beta^2 h^2}{M^2}\Big(1 + \frac{\kappa}{M^2}\Big)\,\mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi)$$

Substituting this into Eq. (15), and recalling that $\gamma \asymp \sqrt{\beta}$, we finally obtain

$$\mathcal{D}_{\mathrm{KL}}(\pi_T \parallel \mu_T) \lesssim \frac{T}{\sqrt{\beta}} \Big(\delta^2 + \frac{\beta^2 d h^2}{M^2} + \frac{\beta^2 h^2}{M^2}\Big(1 + \frac{\kappa}{M^2}\Big)\,\mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) \Big)\,.$$

This completes the proof. □

We must complement the discretization bound with a continuous-time convergence result, which can be obtained from off-the-shelf results. See Zhang, Chewi, Li, Balasubramanian, and Erdogdu [Zha+23, Lemma 5] for a statement which is convenient for our setting (adapted from [Ma+21], which in turn followed the original entropic hypocoercivity due to Villani [Vil09]; see also **Mon23HMC** for the corresponding result for idealized Hamiltonian Monte Carlo).

Theorem 21. *Assume that V is β-smooth and that $\pi^X \propto \exp(-V)$ satisfies the LSI with constant α. Consider the functional*

$$\mathcal{F}(\mu \parallel \pi) := \mathcal{D}_{\mathrm{KL}}(\mu \parallel \pi) + \mathbb{E}_\mu\left[\left\|\mathfrak{M}^{1/2} \nabla \log \frac{\mu}{\pi}\right\|^2\right], \qquad \mathfrak{M} := \begin{bmatrix} 1/(4\beta) & 1/\sqrt{2\beta} \\ 1/\sqrt{2\beta} & 4 \end{bmatrix} \otimes I .$$

Then, for all $t \geq 0$,

$$\mathcal{F}(\pi_t \parallel \pi) \leq \exp\left(-\frac{\alpha t}{10\sqrt{2\beta}}\right) \mathcal{F}(\pi_0 \parallel \pi) .$$

We are now ready to prove Theorem 15.

Proof of Theorem 15. Let us show that $\mu_0 = \mathcal{N}(x^\star, \beta^{-1} I) \otimes \mathcal{N}(0, I)$ satisfies

$$\mathcal{F}(\mu_0 \parallel \pi) \leq \frac{d}{2}(2 + \log \kappa) .$$

From Corollary 14, we know that $\mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) \leq \frac{d}{2} \log \kappa$. Also,

$$\begin{aligned}
\mathbb{E}_{\mu_0}\left[\left\|\mathfrak{M}^{1/2} \nabla \log \frac{\mu_0}{\pi}\right\|^2\right] &= \frac{1}{4\beta}\, \mathbb{E}_{\mathcal{N}(x^\star, \beta^{-1} I)}\left[\left\|\nabla \log \frac{\mathcal{N}(x^\star, \beta^{-1} I)}{\pi^X}\right\|^2\right] \\
&= \frac{1}{4\beta}\, \mathbb{E}_{x \sim \mathcal{N}(x^\star, \beta^{-1} I)}\left[\left\|\nabla V(x) - \frac{\beta}{2}(x - x^\star)\right\|^2\right] \\
&\leq \frac{1}{2\beta}\, \mathbb{E}_{x \sim \mathcal{N}(x^\star, \beta^{-1} I)}\left[\|\nabla V(x) - \nabla V(x^\star)\|^2 + \frac{\beta^2}{4}\|x - x^\star\|^2\right] \\
&\leq \beta\, \mathbb{E}_{x \sim \mathcal{N}(x^\star, \beta^{-1} I)}[\|x - x^\star\|^2] \leq d .
\end{aligned}$$

The initialization bound follows.

The setting of parameters is such that from Theorem 20 and Theorem 21 respectively, we have $\mathcal{D}_{\mathrm{KL}}(\pi_{Nh} \parallel \mu_{Nh}) \lesssim \varepsilon^2$ and $\mathcal{D}_{\mathrm{KL}}(\pi_{Nh} \parallel \pi) \lesssim \varepsilon^2$. The result now follows from Pinsker's inequality and the triangle inequality for TV. □

C Proofs for sampling from discrete distributions

We begin with the proof of Lemma 16.

Proof of Lemma 16. The first two statements are from [Ana+23]. We only need to verify the last statement. We only need to show that we can approximate $\mathrm{mean}(\tau_z \mu)$ for all $z \in \mathbb{R}^n$, given the oracle for the Laplace transform of μ. Since μ is supported on the hypercube, we can rewrite the j-th entry of $\mathrm{mean}(\tau_z \mu)$ in term of Laplace transforms of μ, i.e.,

$$(\mathrm{mean}(\tau_z \mu))_j = 2\, \tau_z \mu(x_j = +) - 1 = \frac{2 \sum_{x \in \{\pm\}^n,\, x_j = +} \exp(\langle z, x \rangle)\, \mu(x)}{\sum_{x \in \{\pm\}^n} \exp(\langle z, x \rangle)\, \mu(x)} - 1$$

$$= \frac{2\exp(z_j)\sum_{x\in\{\pm\}^n,\, x_j=+}\exp(\langle z_{-j}, x_{-j}\rangle)\,\mu(x)}{\sum_{x\in\{\pm\}^n}\exp(\langle z, x\rangle)\,\mu(x)} - 1$$
$$= 2\exp\big(z_j + \mathcal{L}_\mu(z^+) - \mathcal{L}_\mu(z)\big) - 1\,,$$

where z^+ (resp. z^-) is a vector with all entries equal to z except for the j-th entry being $+\infty$ (resp. $-\infty$). Using the oracle, we can compute $\hat{A}_+$ s.t. $|\hat{A}_+ - (\mathcal{L}_\mu(z^+) - \mathcal{L}_\mu(z))| \le O(\varepsilon)$. Thus,

$$\begin{aligned}
&|2\exp(z_j + \hat{A}_+) - 1 - (\mathrm{mean}(\tau_z\mu))_j| \\
&\quad = 2\exp(z_j)\exp(\mathcal{L}_\mu(z^+) - \mathcal{L}_\mu(z))\left|\exp\big(\hat{A}_+ - (\mathcal{L}_\mu(z^+) - \mathcal{L}_\mu(z))\big) - 1\right| \\
&\quad \le O(\varepsilon)\exp(z_j)\exp(\mathcal{L}_\mu(z^+) - \mathcal{L}_\mu(z)) = O(\varepsilon)\,\frac{(\mathrm{mean}(\tau_z\mu))_j + 1}{2} = O(\varepsilon)
\end{aligned}$$

where the inequality follows from $\exp(x)-1 \le 2x$ for $x \in [0, 1/2)$. We use n machines, each of which computes one entry of $\mathrm{mean}(\tau_z\mu)$ using 2 oracle calls and $O(1)$ parallel iterations. The estimated score function s satisfies $\|s(y) - \nabla V(y)\| \lesssim \sqrt{\frac{n}{c}\,\varepsilon^2} = \delta$. □

We also need another initialization lemma, since Corollary 14 requires knowledge of the minimizer of V which is not necessarily the case for the present application.

Lemma 22. *Let $\mu_0 = \mathcal{N}(y, \sigma^2 I)$ for some fixed $y \in \mathbb{R}^n$ and $\sigma^2 > 0$. If $\pi \propto \exp(-V)$ with $\nabla^2 V \preceq \beta I$, then*

$$\mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) \le V(y) + \log Z + \frac{n}{2}\left(\beta\sigma^2 - \log(2\pi e\sigma^2)\right)$$

where $Z = \int \exp(-V(x))\,dx$.

Proof. By smoothness, $V(x) \le V(y) + \langle \nabla V(y), x - y\rangle + \frac{\beta}{2}\|x - y\|^2$, thus

$$\mathbb{E}_{x\sim\mu_0} V(x) \le V(y) + \langle \nabla V(y), \mathbb{E}_{x\sim\mu_0}\, x - y\rangle + \frac{\beta}{2}\,\mathbb{E}_{x\sim\mu_0}\|x - y\|^2 = V(y) + \frac{\beta\sigma^2 n}{2}$$

and

$$\mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) = \mathbb{E}_{x\sim\mu_0}\log\mu_0(x) + V(x) + \log Z = -\frac{n}{2}\log(2\pi e\sigma^2) + V(y) + \frac{\beta\sigma^2 n}{2} + \log Z\,,$$

which is the desired bound. □

Lemma 23. *Consider a density function $\nu : \{\pm 1\}^n \to \mathbb{R}_{\ge 0}$. Let $\pi = \nu * \mathcal{N}(0, cI)$ and $\mu_0 = \mathcal{N}(0, cI)$. Then,*

$$\mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) \le \frac{n}{2c}\,.$$

Proof. We can write

$$\pi(y) = (2\pi c)^{-n/2}\sum_{x\in\{\pm1\}^n}\nu(x)\exp\Big(-\frac{\|y - x\|^2}{2c}\Big)\,.$$

This distribution is normalized so that $Z = 1$, and

$$\pi(0) = (2\pi c)^{-n/2}\sum_{x\in\{\pm1\}^n}\nu(x)\exp\Big(-\frac{n}{2c}\Big) = (2\pi c)^{-n/2}\exp\Big(-\frac{n}{2c}\Big)\,.$$

Thus, $V(0) = -\log\pi(0) = \frac{n}{2}\log(2\pi c) + \frac{n}{2c}$. By Lemma 16, $\nabla^2 V \preceq I/c$. Thus, we can apply Lemma 22 with $\beta = c^{-1}$ and $\sigma^2 = c$. Rearranging gives the desired inequality. □

Proof of Theorem 4. Let c be such that $\mathrm{cov}(\tau_y \mu) \preceq \frac{c}{2} I$ for all $y \in \mathbb{R}^n$. Suppose we have two executions of Algorithm 3: one using the approximate continuous sampling algorithm resulting in $w_0, \dots, w_T$, and one using exact samples resulting in $w'_0, \dots, w'_T$. Note that $w_i = w_{i-1} + x_i/c$ where x_i is the output of Algorithm 1 on input $\pi = \tau_{w_{i-1}} \mu * \mathcal{N}(0, cI)$ and $w'_i = w'_{i-1} + x'_i/c$ where $x'_i \sim \tau_{w'_{i-1}} \mu * \mathcal{N}(0, cI)$. We choose the parameter of Algorithm 1 so that

$$d_{\mathrm{TV}}(\mathrm{law}(x_i), \tau_{w_{i-1}} \mu * \mathcal{N}(0, cI)) \le \eta$$

for some η to be specified later.

Recall that the total variation distance is also characterized as the smallest probability of error when we couple two random variables according to the two measures, i.e.,

$$d_{\mathrm{TV}}(\rho_1, \rho_2) = \inf \left\{ \Pi(X_1 \neq X_2) \;\middle|\; \Pi \text{ is a coupling of } (\rho_1, \rho_2) \right\}.$$

On the first iteration, we can couple x_1 with x'_1 so that they are equal to each other with probability at least $1 - \eta$. If $x_1 = x'_1$, then $w_1 = w'_1$, and repeating the argument on this event we can couple x_2 to x'_2 so that $x_2 = x'_2$ with probability at least $1 - \eta$. After T iterations, by the union bound, we have $w_T = w'_T$ with probability at least $1 - T\eta$.

By triangle inequality, the data-processing inequality, and Lemma 17,

$$\begin{aligned} d_{\mathrm{TV}}(\mathrm{law}(\mathrm{sign}(w_T)), \mu) &\le d_{\mathrm{TV}}(\mathrm{law}(\mathrm{sign}(w_T)), \mathrm{law}(\mathrm{sign}(w'_T))) + d_{\mathrm{TV}}(\mathrm{law}(\mathrm{sign}(w'_T)), \mu) \\ &\le T\eta + \varepsilon/2, \end{aligned}$$

provided we choose $T = \Theta(c \log(n/\varepsilon))$ so that $d_{\mathrm{TV}}(\mathrm{law}(\mathrm{sign}(w'_T)), \mu) \le \varepsilon/2$. We then choose $\eta = \varepsilon/(2T)$, which ensures that $d_{\mathrm{TV}}(\mathrm{law}(\mathrm{sign}(w_T)), \mu) \le \varepsilon$.

In each iteration of the "for" loop in Algorithm 3, we want to approximately sample from $\pi = \tau_{w'_{i-1}} \mu * \mathcal{N}(0, cI)$, which is $(2c)^{-1}$-strongly log concave and c^{-1}-log-smooth by Lemma 16. By Lemma 23, $\mathcal{D}_{\mathrm{KL}}(\mu_0 \parallel \pi) \le \mathrm{poly}(n)$ for $\mu_0 = \mathcal{N}(0, cI)$. Thus, by Theorem 13, to sample x'_i such that $d_{\mathrm{TV}}(\mathrm{law}(x'_i), \tau_{w'_{i-1}} \mu * \mathcal{N}(0, cI)) \le O(\varepsilon/(c \log(n/\varepsilon)))$, Algorithm 1 uses $P = O(\log^2(cn/\varepsilon))$ parallel iterations, $M = \widetilde{O}(c^2 n/\varepsilon^2)$ processors, and $MP = \widetilde{O}(c^2 n/\varepsilon^2)$ δ-approximate gradient evaluations with $\delta = \Theta(\varepsilon/\sqrt{c})$. By Lemma 16, each gradient evaluation can be implemented using $O(n)$ processors, $O(1)$ parallel iterations, and $O(n)$ total calls to $O(\delta\sqrt{c}/n) = O(\varepsilon/n)$-approximate Laplace transform oracles.

Hence, Algorithm 3 takes $PT = O(c \log^3(cn/\epsilon))$ parallel iterations, $M = \widetilde{O}(c^2 n^2/\varepsilon^2)$ processors, and $\widetilde{O}(c^2 n^2/\varepsilon^2)$ total calls to $O(\varepsilon/n)$-approximate Laplace transform oracles. □

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