

Pneumonia Detection by Binary Classification: Classical, Quantum and Hybrid Approaches for Support Vector Machine (SVM)

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2 ABSTRACT

3 Early diagnosis of pneumonia is crucial to increase the chances of survival and to reduce
4 the recovery time of the patient. Chest X-ray images, the most widely used method in practice,
5 are challenging to classify. Our aim is to develop a machine-learning tool that can accurately
6 classify images as belonging to normal or infected individuals. A support vector machine (SVM)
7 is attractive because binary classification can be represented as an optimization problem, in
8 particular as a Quadratic Unconstrained Binary Optimization (QUBO) model, which, in turn, maps
9 naturally to an Ising model, thereby making annealing – classical, quantum and hybrid – an
10 attractive approach to explore.

11 In this paper, we offer a comparison between different methods: (1) a classical state-of-the-art
12 implementation of SVM (LibSVM); (2) solving SVM with a classical solver (Gurobi), with and
13 without decomposition; (3) solving SVM with simulated annealing; (4) solving SVM with quantum
14 annealing (D-Wave); and (5) solving SVM using Graver Augmented Multi-seed Algorithm (GAMA).
15 GAMA is tried with several different numbers of Graver elements and a number of seeds, using
16 both simulating annealing and quantum annealing. We find that simulated annealing and GAMA
17 (with simulated annealing) are comparable, provide accurate results quickly, competitive with
18 LibSVM, and superior to Gurobi and quantum annealing.

19 **Keywords:** Quantum Annealing, Quantum Machine Learning, Binary Classification, Graver Augmented Multi-seed Algorithm, Support
20 Vector Machine

1 INTRODUCTION

21 Pneumonia is a major disease prevalent across the globe. Caused by the bacteria and viruses in the air we
22 breathe, the illness affects one or both of the lungs, creating difficulty in breathing. Pneumonia accounts

23 for more than 15% of deaths in children under the age of five (World Health Organization, 2022). Early
24 and accurate diagnosis of pneumonia, therefore, is crucial to prevent deaths and ensure better treatment.

25 There are many widely used tests to diagnose pneumonia, such as chest X-rays, chest MRI, and
26 needle biopsy of the lung. Chest X-ray imaging is the most commonly used method, as it is relatively
27 inexpensive and non-invasive. Figure 1 shows examples of healthy and pneumonic lung X-rays. However,
the examination of chest X-rays is challenging and sensitive to subjective variability. Machine learning

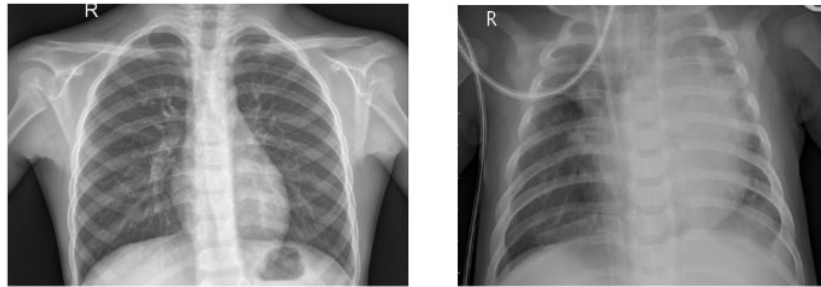


Figure 1. The image on the left shows a normal chest X-ray whereas the one on the right shows lungs with pneumonia opacity (Breviglieri, 2021).

28
29 (ML) techniques have gained popularity for solving the image classification problem, and so have found
30 their use in pneumonia diagnosis as well. Support Vector Machine (SVM) is a widely used method for
31 classification. We have the added advantage of being able to reframe the SVM as a Quadratic Unconstrained
32 Binary Optimization (QUBO) problem, making it especially suitable for studying annealing methods. In
33 this work, we computationally evaluate a variety of SVM methods, in the context of X-ray imaging for
34 pneumonia, and compare our results against LibSVM, a state-of-the-art implementation of SVM. Our main
35 contributions include:

- 36 1. Studying a QUBO formulation of an SVM using simulated annealing (SA) and quantum annealing
37 (QA).
- 38 2. Solving a QUBO with Gurobi, and comparing with annealing methods.
- 39 3. Combining multiple weak SVMs to get a strong classification model to accommodate fewer qubits on
40 NISQ quantum annealers.
- 41 4. Studying a hybrid quantum-classical optimization heuristic technique, Graver Augmented Multi-seed
42 Algorithm (GAMA).

2 RELATED WORK WITH CNNs AND SVMS

43 Nagashree and Mahanand (2023) compared the performance of an SVM with a few other classification
44 algorithms, namely, decision tree, naïve Bayes, and K nearest neighbour. The comparison results indicate
45 a better performance of SVMs for diagnosing pneumonia. Darici et al. (2020) and Kundu et al. (2021)
46 developed an ensemble framework and implemented it with deep learning models to boost their individual
47 performance.

48 Many researchers have explored, using different data sets, comparing between classical and quantum
49 machine learning algorithms. Willsch et al. (2020) introduced a method to train an SVM on a D-Wave
50 quantum annealer and studied its performance in comparison to classical SVMs for both synthetic data and
51 real data obtained from biology experiments. Wang et al. (2022) implemented an SVM, enhanced with

52 quantum annealing, for two fraud detection data sets. They observed a potential advantage of using an
 53 SVM with quantum annealing, over other classical approaches, for bank loan time series data. Delilbasic
 54 et al. (2021) implemented two formulations of a Quantum Support Vector Machine (QSVM), using IBM
 55 quantum computers and D-Wave quantum annealers, and compared the results for Remote Sensing (RS)
 56 images. Bhatia and Phillipson (2021) compared classical approach, simulated annealing, hybrid solver and
 57 fully quantum implementations for public Banknote Authentication dataset and the Iris Dataset.

58 Researchers have also studied Convolutional Neural Networks (CNN) in this context. Although it is not
 59 the focus of our paper, we mention related literature. Sirish Kaushik et al. (2020) implemented four models
 60 of CNNs, and reached an accuracy of 92.3%. Youssef et al. (2020) and Nakrani et al. (2020), implemented
 61 deep learning models (different types of CNNs) to classify the data. Madhubala et al. (2021) extended the
 62 classification to more than two types of pneumonia. They used CNNs for classification and later performed
 63 augmentation to obtain final results. Ibrahim et al. (2021), considered bacterial pneumonia, non-COVID
 64 viral pneumonia, and COVID-19 pneumonia chest X-ray images. They performed multiple experiments
 65 with binary and multi-class classification and achieved a better accuracy in identifying COVID-19 (99%)
 66 than normal pneumonia (94%).

3 BACKGROUND INFORMATION

67 3.1 QUBO formulation of SVM

68 Recall that an SVM is a supervised machine learning model. The hyper-plane produced by the SVM
 69 maximizes its distance between the two classes. Figure 2 shows the support vectors and the hyper-plane
 that classifies data into two classes (labels +1 and -1).

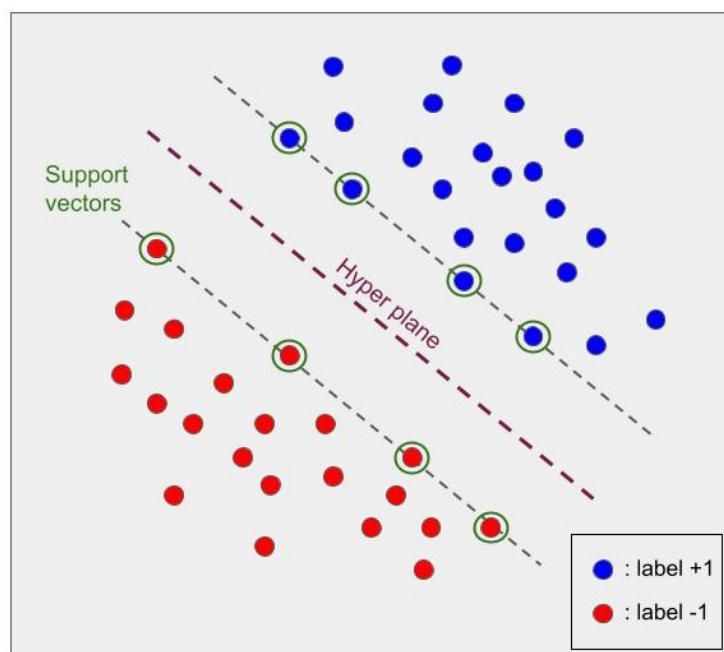


Figure 2. Representation of hyperplane in SVM separating two classes of data.

70

Given training data $X \in \mathbb{R}^{N \times d}$ and training labels $Y \in \{-1, +1\}^N$, where N is the number of training data points, we look for a hyper-plane determined by weights, $w \in \mathbb{R}^d$, and bias, $b \in \mathbb{R}$, to separate the

training data into two classes. Mathematically, the SVM is expressed as (Date et al., 2021):

$$\min_{w,b} \frac{1}{2} \|w\|^2, \tag{1}$$

subject to $y_i(w^T x_i + b) \geq 1, \quad \forall i = 1, 2, \dots, N.$

71 Here, x_i is the i -th row vector in X and y_i is the i -th element in Y . The Lagrangian function of this
72 optimization problem is

$$\mathcal{L}(w, b, \lambda) = \frac{1}{2} \|w\|^2 - \sum_{i=1}^N \lambda_i [y_i(w^T x_i + b) - 1], \tag{2}$$

73 where λ is the vector containing all the Lagrangian multipliers; that is, $\lambda = [\lambda_1, \dots, \lambda_N]^T$, with $\lambda_i \geq 0, \forall i$.
74 Each Lagrange multiplier or support vector corresponds to one image and represents the significance of
75 that particular image in determining the hyper-plane. Converting the above primal problem to its dual form
76 yields a QUBO (Date et al., 2021)

$$\min_{\lambda} \mathcal{L}(\lambda) = \frac{1}{2} \sum_{i=1}^N \sum_{j=1}^N \lambda_i \lambda_j y_i y_j (x_i^T x_j) - \sum_{i=1}^N \lambda_i, \tag{3}$$

with the final weights determined as

$$w = \sum_{i=1}^N \lambda_i y_i x_i, \tag{4}$$

$$\sum_{i=1}^N \lambda_i y_i = 0, \tag{5}$$

and $\lambda_i, \lambda_j \geq 0, \forall i, j$. Since the data are linearly inseparable, we use a kernel function to plot the input data to higher dimensions and then use the SVM on the higher dimensional data. The kernel matrix is defined as

$$K_{ij} = \phi(x_i)\phi(x_j), \quad \forall i, j, \tag{6}$$

where $\phi(x_i)$ is some function of the input vector x_i . We have used the radial basis function (RBF), in this paper, as it can project data efficiently. Mathematically, the RBF is defined as

$$K(x_1, x_2) = \exp\left(-\frac{\|x_1 - x_2\|^2}{2\sigma^2}\right). \tag{7}$$

The value of σ was chosen as 50 by trial. Substituting the RBF from (7) in (3) yields the QUBO,

$$\min_{\lambda} \mathcal{L}(\lambda) = \frac{1}{2} \sum_{i=1}^N \sum_{j=1}^N \lambda_i \lambda_j y_i y_j (K_{ij}) - \sum_{i=1}^N \lambda_i. \tag{8}$$

The Lagrange multipliers should also satisfy the condition in (5). Writing (8) as a matrix yields

$$\min_{\lambda} \mathcal{L}(\lambda) = \frac{1}{2} \lambda^T (K \odot YY^T) \lambda - \lambda^T \mathbb{1}_N, \lambda \geq \mathbb{0}_N. \tag{9}$$

77 Here, K is the kernel matrix whose elements are defined by (6). $\mathbb{1}_N$ and $\mathbb{0}_N$ represent N -dimensional
 78 vectors of ones and zeros, respectively, and \odot is the element-wise multiplication operation. This QUBO
 79 matrix becomes the input to an annealer (Ising solver), that solves the minimization objectives and returns
 80 the Lagrange multipliers (binary), or the support vectors.

The precision vector is introduced to have integer support vectors instead of only binary and the dimension of the precision vector depends on the range of integer values for the support vector. The precision vector has powers of 2 as elements, and here we use $p = [2^0, 2^1]$ to get the final QUBO matrix. Now the dimensions of the QUBO have doubled and our support vectors can be four integers (0,1,2,3) instead of just being binary. Let $\hat{\lambda} = [\lambda_{11}, \lambda_{12}, \dots, \lambda_{N1}, \lambda_{N2}]$ be the expanded Lagrange multipliers vector, which gives us our final QUBO. We pass the QUBO matrix to an annealer (Ising solver). The final $\hat{\lambda}$ vector obtained minimizes the QUBO,

$$\min_{\hat{\lambda}} \mathcal{L}(\hat{\lambda}) = \frac{1}{2} \hat{\lambda}^T P^T (K \odot YY^T) P \hat{\lambda} - \hat{\lambda}^T P^T \mathbb{1}_N, \tag{10}$$

where $P = I_n \otimes p$ and $\lambda = P \hat{\lambda}$. The annealer returns expanded Lagrange multipliers $\hat{\lambda}$, which we use to calculate support vectors λ . We can predict the labels for unseen data, using λ , as

$$\text{label}(x) = \text{sign} \left(\sum_{i=1}^N \lambda_i y_i (K_{xi}) + b \right), \tag{11}$$

$$b = \text{mean}(y_i - w^T x_i), \text{ where } i \in [0, \dots, N], \tag{12}$$

$$w^T x_i = \sum_{j=1}^N \lambda_j y_j K_{ji},$$

81 with K_{xi} being the kernel between the new test point x and training data point i , as defined in (6).

82 3.2 Graver Augmented Multiseed Algorithm (GAMA)

Let our binary optimization problem be of the form:

$$\text{objective function: } \min f(x)$$

$$\text{constraints: } Ax = b.$$

83 Alghassi et al. (2019a) introduced a novel fusion of quantum and classical methodologies for computation
 84 of Graver basis. In (Alghassi et al., 2019b), where the heuristic was named GAMA - Graver Augmented
 85 Multiseed Algorithm - was further studied the application of Graver basis (computed classically) as a
 86 means to attain good solutions. In this article, we explore the performance of GAMA in the context of
 87 solving an SVM.

88 GAMA is a heuristic algorithm, in which we compute a partial Graver basis and obtain many feasible
 89 solutions, using Ising solvers. The motivation for GAMA comes from the theoretical foundation that a

90 complete Graver basis is a *Test-Set* for a wide variety of objective functions (Graver (1975) Murota et al.
91 (2004) De Loera et al. (2009) Hemmecke et al. (2011) Murota et al. (2004) Lee et al. (2010)). Of course,
92 finding a complete Graver basis (Pottier (1996)) is not realistic for most realistic size problems, but a partial
93 Graver basis is significantly easier to obtain in certain situations, especially by solving QUBOs with Ising
94 solvers. To make up for this incompleteness of the Graver basis, we rely on the availability of multiple
95 feasible solutions. The GAMA heuristic, therefore, is performing a (partial) Graver walk from each of the
96 feasible solutions as the seed (hence "multiseed"), and then picking the best among the (potentially) local
97 optimal solutions. For finding the Graver bases, we consider the QUBO form of the constraints matrix
98 $Ax = 0$. The Ising solver gives us many kernel elements, and performing conformal filtration on these
99 kernel elements gives us the partial Graver bases. To get feasible solutions, we take the QUBO form of the
100 constraints matrix $Ax = b$ (and solve it using an Ising solver). An alternative is to find kernel elements
101 as differences of the feasible solutions and thus partial Graver bases and augment every feasible solution
102 using the Graver bases to obtain solutions that are likely only a local optimum. To be clear, we have the
103 following steps:

- 104 1. Find (partial) Graver basis (either by finding several kernel elements by solving a QUBO for $Ax = 0$
105 or by taking differences of feasible solutions found in step 2);
- 106 2. Find feasible solutions by solving a QUBO for $Ax = b$;
- 107 3. Augment the feasible solutions using partial Graver basis elements, computing the objective function
108 value $f(x)$ at each step, and choosing the best solution among all (potentially) local optimal solutions.

4 DATA AND PRE-PROCESSING

109 The data set used is from Kaggle (Breviglieri, 2021) (Kaggle,RRID: SCR_013852): 1000 images from each
110 of the normal and opacity classes are used for training the SVM, while 267 images from the normal class
111 and 1000 images from the opacity class are used to test the trained model for evaluation of performance.
112 Originally the images are of different sizes and dimensions. Therefore, the images are first resized to 200
113 \times 200 pixels. The resized images are then flattened to give 1-dimensional arrays of 40,000 pixels.

114 Although the original data set in Kaggle contains more than 4000 images, we have considered only 2000
115 training images. In the dataset we observed 1082 normal images available for training, while there are
116 more than 3000 images with signs of pneumonia. To get unbiased results from the ML models, we began
117 our training with a balanced dataset. Thus we considered 1000 normal images and 1000 opacity images, as
118 the data set in our studies.

5 METHODS

119 We begin with a discussion of each method.

120 5.1 Method 1: LibSVM (Benchmark)

121 LibSVM is a state-of-the-art library that implements support vector machines (Chang and Lin (2011))
122 using the input data sets directly, without going through the formulation of a QUBO. The results from
123 LibSVM are typically considered to be a benchmark to compare other newer methods against.

124 5.2 Method 2: SVM using Gurobi

125 An SVM modelled as QUBO, as in (10), can be solved using a state of the art classical solver, such as
126 Gurobi (version 9.5.0). This is implemented in two ways:

- 127 1. All 2000 training images are taken at once and incorporated in the QUBO. The solver returns expanded
128 Lagrange multipliers as an array of 4000 elements, using which we construct 2000 support vector values
129 and make predictions on test data.
- 130 2. The training set is divided into 40 sets, each of 50 images. Every set represents an SVM. The 40 SVMs
131 are solved separately and combined using majority voting bagging (Kim et al., 2002). This approach is
132 discussed in detail in section 5.3.

133 5.3 Method 3: SVM using Annealing

134 We used the D-Wave neal simulated annealer, digital annealer from IITM, and the Advantage_system 6.2
135 from D-Wave with 5614 qubits with the Pegasus connectivity between them (Dattani et al., 2019) as our
136 three Ising solver options. Among these, the first two are simulated annealers, while the latter is a quantum
137 annealer.

138 With additional lenience given for the Lagrange multipliers using a precision vector, the QUBO matrix
139 for 2000 input images has a size of 4000×4000 . This is beyond the processing capacity of simulated
140 annealing using D-Wave neal and D-Wave quantum annealing. To overcome this, we opted to partition the
141 images into 20 distinct sets, each comprising 100 images, giving a QUBO matrix of size 200×200 , which
142 can be solved with simulated annealers, while still remaining challenging for quantum annealing platforms.

143 Subsequently, we refined our strategy by further dividing the images into 40 sets, each encompassing
144 50 images (25 from each class). As a result, there are 40 SVMs (40 QUBO matrices) of size 100×100 .
145 These 40 SVMs are trained separately, and their outputs are combined using the majority voting bagging
146 technique (Kim et al., 2002) to obtain the final decision boundary for classification. This framework is
147 summarised in Figure 3.

148 5.3.1 Method 3(a): Simulated Annealing

149 **Simulated annealing using the D-Wave neal package:**

150 The 40 QUBOs corresponding to 40 SVMs are solved individually using a simulated annealer, with 1000
151 iterations each per SVM. The output of the annealer is the set of expanded Lagrange multipliers for all
152 the 1000 iterations. We filter the one which gives the minimum energy among 1000 iterations for every
153 SVM, and thus obtain 40 sets of expanded Lagrange multipliers for 40 SVMs, using which we get our
154 final support vectors. The 40 SVMs are combined using the majority voting bagging technique, and the
155 prediction of unseen test data is done by (11). The simulated annealer was configured using the default
156 parameter values specified by D-Wave neal in our study.

157 **Simulated annealing using the Digital Annealer of IITM:**

158 In the utilization of the Digital Annealer for simulated annealing, it was essential to designate parameter
159 values, that is, the starting and ending temperature and iterations to perform at every temperature while
160 descending. We converted all 40 QUBOs to Ising formulations and gave them as input to the digital
161 annealer. The annealer performs one round of annealing from starting temperature to ending temperature
162 with a specified number of iterations at every step. We took the initial temperature to be 6.4K, the final
163 temperature to be 0.001K, and iterations at every step to be 20. The output we get would be the final spin
164 values of the Ising formulation and its final energy value. We take the spin values output for all 40 SVMs

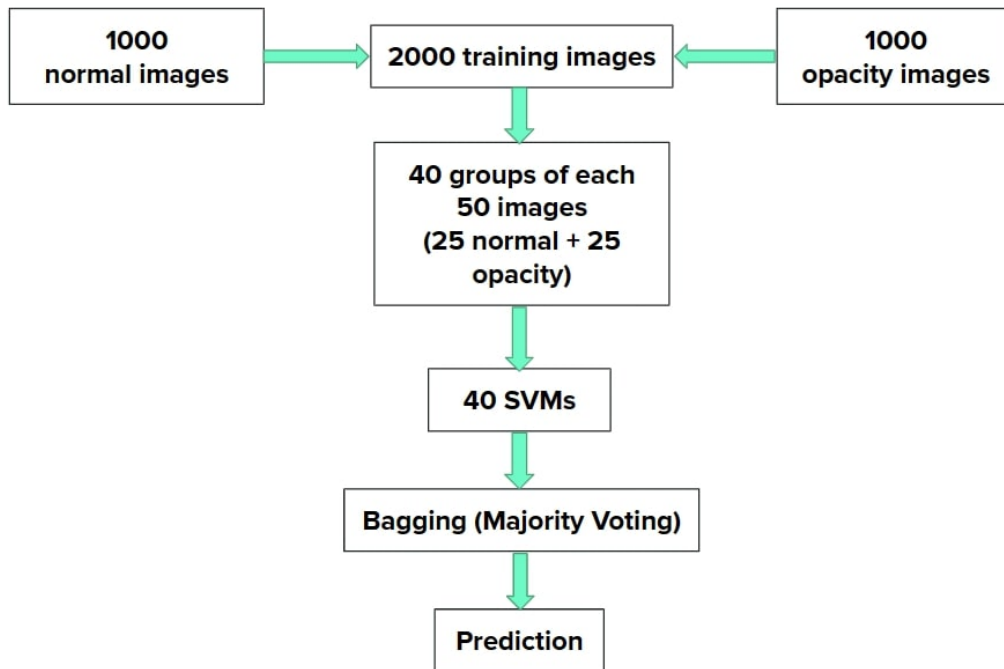


Figure 3. Flowchart of the steps involved in our proposed method for utilizing SVM using annealing.

165 which are expanded Lagrange multipliers and calculate support vectors. These are combined using majority
 166 voting and prediction for unseen test data is done by (11)

167 5.3.2 Method 3(b): Quantum Annealing

168 The procedure employed resembles that of simulated annealing with D-Wave neal. Here, instead of 1000,
 169 we have taken 500 iterations of the D-Wave quantum annealer. It's important to note that, unlike simulated
 170 annealing, quantum annealers often have substantial queue times.

171 5.4 Method 4: SVM using GAMA

172 GAMA can be a very efficient method when the objective function is complex but the constraints are
 173 simple (Alghassi et al., 2019b). We give the simpler constraints to the annealer, obtain partial Graver
 174 elements and feasible solutions, and do a walkback using the initial objective function to obtain a final
 175 solution. The constraint equation is given by (5).

176 To ensure that the algorithm does not get stuck in a local minimum while performing augmentation, we
 177 implement a Metropolis-Hastings version of GAMA. In this case, we consider the probability of moving
 178 in any of the directions according to the ratio in the objective function value, and not just in the direction
 179 of improvement. We end the augmentation iterations if the change in objective function value remains
 180 constant for more than ten iterations.

181 5.4.1 Method 4(a): GAMA using Simulated Annealing

We tested simulated annealing from D-Wave and the Digital Annealer from IITM. Similar to method 3
 (sec 5.3), the images are divided into 40 sets (40 SVMs). Recall that we use the constraint mentioned in (5)

to get Graver bases and feasible solutions:

$$\sum_{i=1}^N \lambda_i y_i = 0. \tag{13}$$

182 The constraint matrix (QUBO matrix framed from the above equation) remains the same for all SVMs as
183 the Y vector (labels vector) remains the same for all 40 SVMs (each SVM first has 25 normal and then 25
184 opacity images). As the right-hand part of constraints is zero, kernel elements and the feasible solutions are
185 also the same. This special structure implies that a single execution of the annealer is sufficient to address
186 the optimization requirements for all 40 SVMs. Thus, the Graver bases and feasible solutions are obtained
187 once and used for augmentation in all SVMs.

188 A total of 500 feasible solutions (also kernel elements) were obtained using simulated annealing using the
189 D-Wave neal package (from dwave-ocean-sdk). For simulated annealing using the digital annealer of IITM,
190 we have taken the QUBO of constraint mentioned above in (5) and converted it to an Ising formulation.
191 The annealer performs one round of annealing at a time as mentioned in method 3(a). We took the initial
192 temperature to be 6.4K, the final temperature to be 0.001K, and iterations at every step to be 20. The entire
193 annealing is performed for 500 times. Here, also, 500 feasible solutions (also kernel elements) are obtained.
194 When conformal filtration is performed we obtained 499 partial Graver bases.

195 Detailed experimentation of this method is done using D-Wave neal simulated annealing. We
196 experimented with three different sets of Graver bases and feasible solutions. The following cases are
197 considered for augmentation:

- 198 1. 50 Graver elements + 50 feasible solutions
- 199 2. 100 Graver elements + 100 feasible solutions
- 200 3. 200 Graver elements + 200 feasible solutions

201 We obtain 40 sets of Lagrange multipliers corresponding to 40 SVMs for each of the three cases above.
202 The majority voting bagging is used to combine 40 SVMs, and the final output is tested on the test data set
203 according to (11). Using the digital annealer from IITM, we have utilized all 499 partial Graver bases and
204 feasible solutions and performed the augmentation.

205 5.4.2 Method 4(b): GAMA using D-Wave quantum annealing

206 The GAMA with quantum annealing process follows a methodology akin to that of GAMA involving
207 simulated annealing. The number of feasible solutions was 127 (as compared to 500 in the earlier method).
208 Note that out of 500 calls to D-Wave, only 127 gave the minimum energy solution. All 127 feasible
209 solutions and corresponding (partial) Graver elements (computed via conformal filtration, which happened
210 to also be 127, likely due to the fact that the kernel elements are short to begin with) were included in the
211 augmentation process.

6 RESULTS AND ANALYSIS

212 The results of the various methods are compared through confusion matrix representation and associated
213 metrics as we detail next. A confusion matrix is a tabular representation used to assess the performance
214 of classification models. It provides a comprehensive overview of how well the model's predictions align
215 with actual outcomes for different classes or categories. The matrix is constructed by comparing predicted

Method	True +ve	False +ve	True -ve	False -ve	Time taken
LibSVM	917	19	248	83	3 mins 30 sec
Gurobi1	712	11	256	288	30 mins
Gurobi2	860	111	156	140	2.44 sec
SimAnn-Dn	927	22	245	73	6 mins 29 sec
SimAnn-Di	884	20	247	116	20 sec
QuantumAnn	924	46	221	76	12 sec
GAMA1	862	28	239	138	10s(anneal) + 7s(aug)
GAMA2	900	36	231	100	10s(anneal) + 36s(aug)
GAMA3	924	33	234	76	10s(anneal) + 153s(aug)
GAMA-Di	885	67	200	115	256s(anneal) + 1196(aug)
GAMA-Q	875	9	258	125	0.3s(anneal) + 92sec(aug)

Table 1. Confusion matrix values and time taken for following methods respectively: LibSVM (Classical state-of-the-art implementation of SVM), Gurobi1 (Gurobi using all images at once), Gurobi2 (Gurobi with images split into 40 sets), SimAnn-Dn (Simulated Annealing using D-Wave neal), SimAnn-Di (Simulated Annealing using the Digital Annealer from IITM), QuantumAnn (Quantum Annealing with D-Wave), Simulated Annealing using D-Wave neal with GAMA (50 Graver + 50 feasible solutions), Simulated Annealing using D-Wave neal with GAMA (100 Graver + 100 feasible solutions), Simulated Annealing using D-Wave neal with GAMA (200 Graver + 200 feasible solutions), Simulated Annealing using the Digital annealer from IITM with GAMA (499 Graver + 499 feasible solutions), Quantum Annealing with GAMA run on D-Wave quantum annealer (127 feasible solutions + 127 Graver elements). In the table "aug" represents augmenting time. Note: Quantum annealer time represents only quantum processor time. We are reporting the best of three runs for all annealing methods.

216 class labels with true class labels for data points. It represents a breakdown of the predictions into four
 217 categories: True Positives (TP) represent correctly predicted positive instances, True Negatives (TN)
 218 represent correctly predicted negative instances, False Positives (FP) represent instances that are incorrectly
 219 predicted as positive when they are actually negative, and False Negatives represent instances that are
 220 incorrectly predicted as negative when they are actually positive. The confusion matrix helps in evaluating
 221 metrics like accuracy, precision, recall, and F1-score, which help with a deeper understanding of the
 222 model's performance across various classes.

We evaluate the various methods on four metrics:

$$\text{Accuracy} = \frac{\text{TP}+\text{TN}}{\text{TP}+\text{TN}+\text{FP}+\text{FN}}, \tag{14}$$

$$\text{Precision} = \frac{\text{TP}}{\text{TP}+\text{FP}}, \tag{15}$$

$$\text{Recall} = \frac{\text{TP}}{\text{TP}+\text{FN}}, \tag{16}$$

$$\text{F1 score} = \frac{2 \text{ TP}}{2 \text{ TP}+\text{FP}+\text{FN}}. \tag{17}$$

223 For all the methods, the results are noted from the confusion matrix, which is as shown in Table1 (Recall
 224 that +ve means opacity, and -ve is normal). For quantum annealing, the annealing time including queue
 225 time and post-processing for 40 SVMs is 3 hours 16 minutes. In the table, we have removed all these and
 226 only provided annealing time. The metrics of comparison for all the methods are in Table2.

Method	Accuracy	Precision	Recall	F1 score
LibSVM	91.9	97.9	91.7	94.6
Gurobi1	76.4	98.4	71.2	82.6
Gurobi2	79.8	88.2	86	87
SimAnn-Dn	92.5	97.6	92.7	95
SimAnn-Di	89.2	97.7	88.4	92.8
QuantumAnn	90.3	95.2	92.4	93.7
GAMA1	86.8	96.8	86.2	91.2
GAMA2	89.2	96.1	90	92.9
GAMA3	91.3	96.5	92.4	94.4
GAMA-Di	85.6	92.9	88.5	90.6
GAMA-Q	89.4	98.9	87.5	92.8

Table 2. Accuracy, Precision, Recall, and F1 score for all methods. We have highlighted, in red, the maximum values in each column for easy comparison.

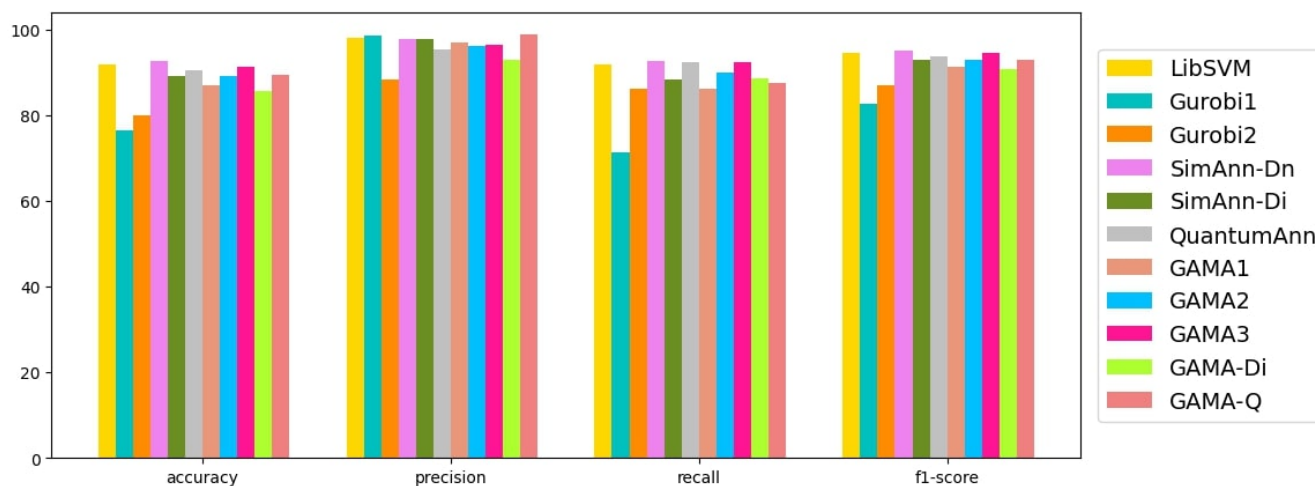


Figure 4. Comparative analysis of Accuracy, Precision, Recall, and F1 score for all methods.

227 6.1 Comparison of Methods

228 Since the running time for each method is different, we cannot draw direct comparisons based just on the
 229 values of the four metrics. However, Tables1 and 2 provide insight on some key points. All the metrics
 230 from Table 2 are plotted in the graph in Figure 4 for visual convenience. We use LibSVM as the classical
 231 solver to compare our SVM implementations against. As we observe in Table 2, the results from other
 232 methods, especially SimAnn-Dn, compare favourably against those from LibSVM.

- 233 • Gurobi, when given data divided into 40 SVMs, takes the least time (2.44 sec), but the performance is
 234 weak. When all images are input at once and trained for 30 minutes, there is no significant improvement
 235 in the performance.
- 236 • Simulated annealing performed using D-Wave neal takes around 6.5 minutes to run and the results
 237 obtained are good. The best accuracy (92.5%) and F1 score (95%) are achieved with simulated
 238 annealing.
- 239 • In case of GAMA, the performance improves as we increase the number of Graver elements taken for
 240 augmentation. The augmentation time taken also increases accordingly. (It reaches a threshold value of

241 performance as seen in Figures 10 and 12. See appendix.) Indeed, using 200 feasible solutions and 200
242 Graver elements appears sufficient to reach good performance relatively quickly.

- 243 • GAMA when implemented using quantum annealing takes around 8.5 minutes (including queue time)
244 and provides accuracy similar to that of SVM using quantum annealing (Method 3(b)). Here, we can see
245 a massive speed-up as method 3(b) takes more than 3 hours to run. Thus, despite limited connectivity,
246 GAMA provides a significant time improvement for quantum annealing, without compromising on the
247 metrics.
- 248 • Quantum annealers often have a lower precision for encoding QUBO coefficients. However, we found
249 that this did not affect the results because the QUBO matrix elements ranged between 0 and 2, or
250 between 0 and 4 when we used GAMA.

251 Among our approaches, for a given time budget (of training), the best methods are:

- 252 1. **5 minutes:** GAMA 3 (200 Graver elements + 200 feasible solutions).
- 253 2. **10 minutes:** Simulated annealing (method 3(a)) and GAMA 3 (200 Graver elements + 200 feasible
254 solutions).
- 255 3. **20 minutes:** Simulated annealing (method 3(a)) and GAMA 3 (200 Graver elements + 200 feasible
256 solutions).

257 Not much improvement is seen by increasing training time.

258 6.2 Bagging and Probability Distribution

259 Majority voting bagging (Kim et al., 2002), the method used to combine SVMs, also improves the
260 performance of the combined SVM. The accuracy of annealing methods (method 3(a) and method 3(b))
261 without bagging and with bagging is compared in plots 5 and 6.

262 We can observe that the accuracy improved to 92.5% (Red line in 5) in the case of simulated annealing
263 using D-Wave neal and to 90.3% (Red line in 6) in the case of D-Wave quantum annealing using majority
264 voting bagging.

265 Many iterations of annealing are taken to find the Lagrange multipliers that best minimize the objective
266 function value. It is instructive to know how often we might get the parameters that give the minimum
267 objective function value. From Figure 5 and Figure 6, we also observe that some of the individual SVMs
268 also give sufficiently good results. Thus, there maybe an opportunity to reduce computational time (by only
269 solving a few SVMs rather than all 40) and obtain good results.

270 To understand the probability of obtaining the best solution, we plot the probability distribution for best
271 performing SVMs (for simulated annealing using D-Wave neal and for quantum annealing, respectively).
272 Figure 7 shows the probability distribution for all obtained solutions over 10000 iterations of simulated
273 annealing for SVM number 31, which gave us the best individual SVM accuracy. We can see that although
274 our desired low-energy solution occurred with low probability, the median solutions also give good accuracy.
275 Figure 8 shows the probability distribution for all obtained solutions over 8000 iterations of D-Wave for
276 SVM number 27, which gave us the best individual SVM accuracy. The distribution is similar to that of
277 simulated annealing, but did not reach the quality of solutions of simulated annealing.

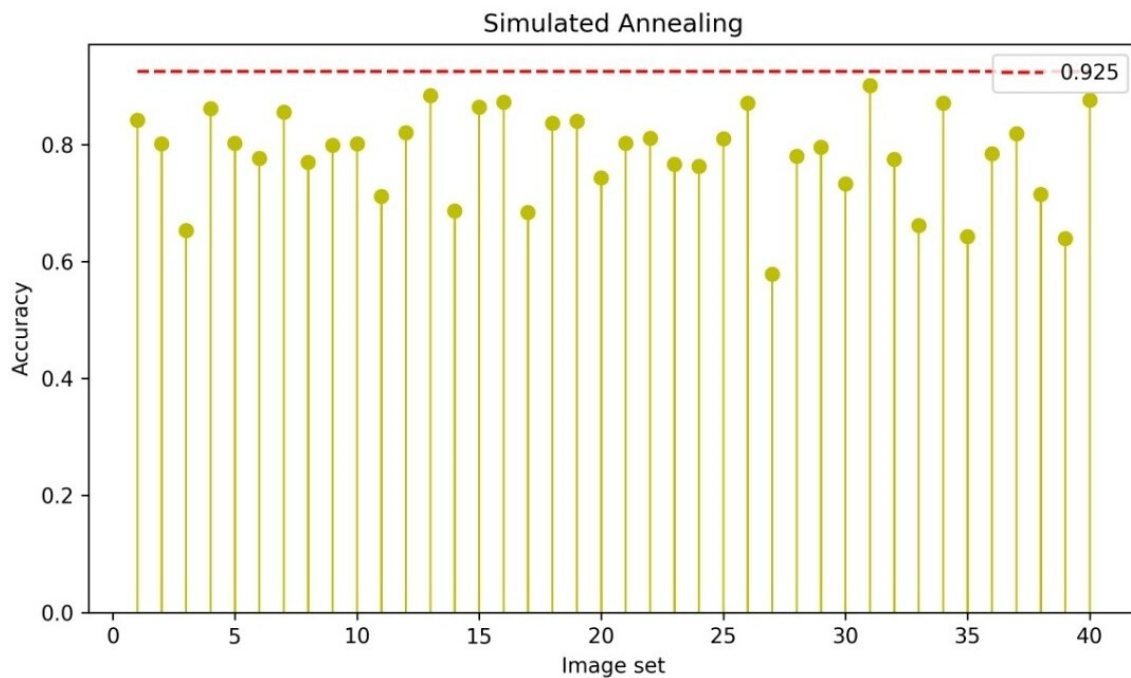


Figure 5. The yellow lines represent the accuracy metric for all the 40 SVMs we divided the data into. The red line shows the maximum accuracy achieved using weighted average bagging as 92.5%. All the SVMs are solved with simulated annealing using D-Wave neal.

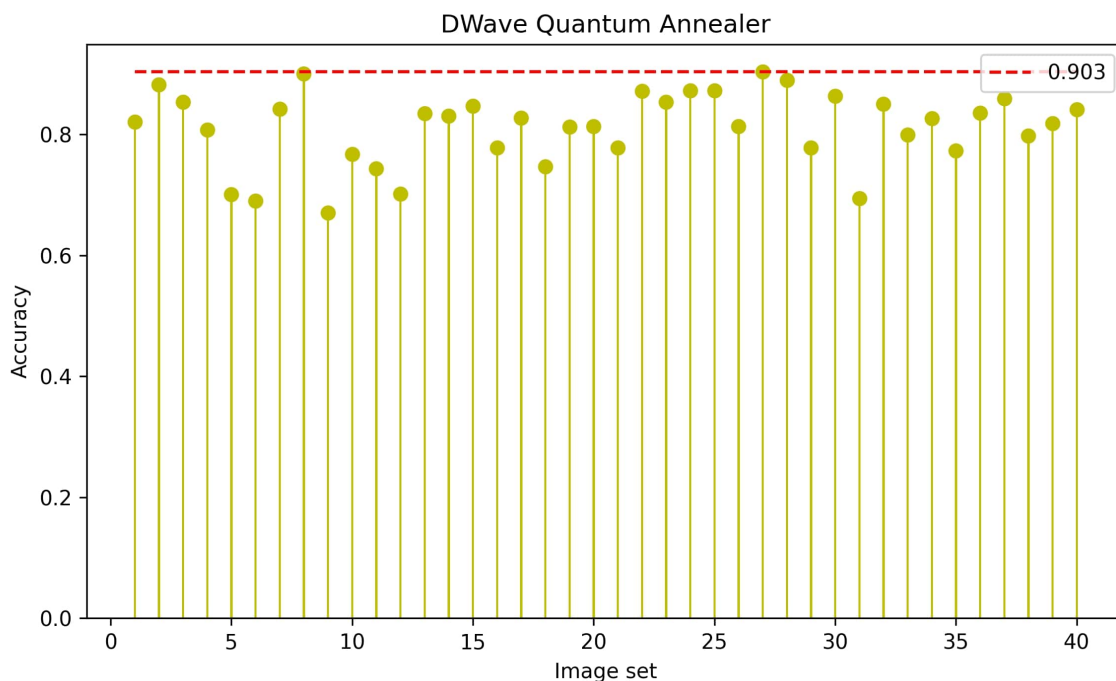


Figure 6. The yellow lines represent the accuracy metric for all the 40 SVMs we divided the data into. The red line shows the maximum accuracy achieved using weighted average bagging as 90.3%. All the SVMs are solved using quantum annealing.

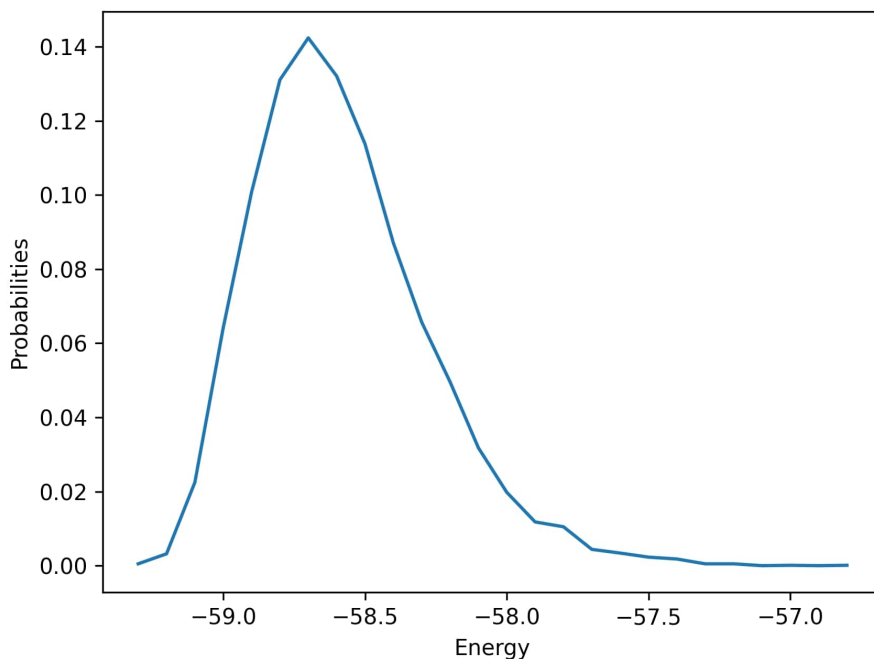


Figure 7. Probability distribution of simulated annealing solutions for SVM number 31. The best solution has energy around -59.

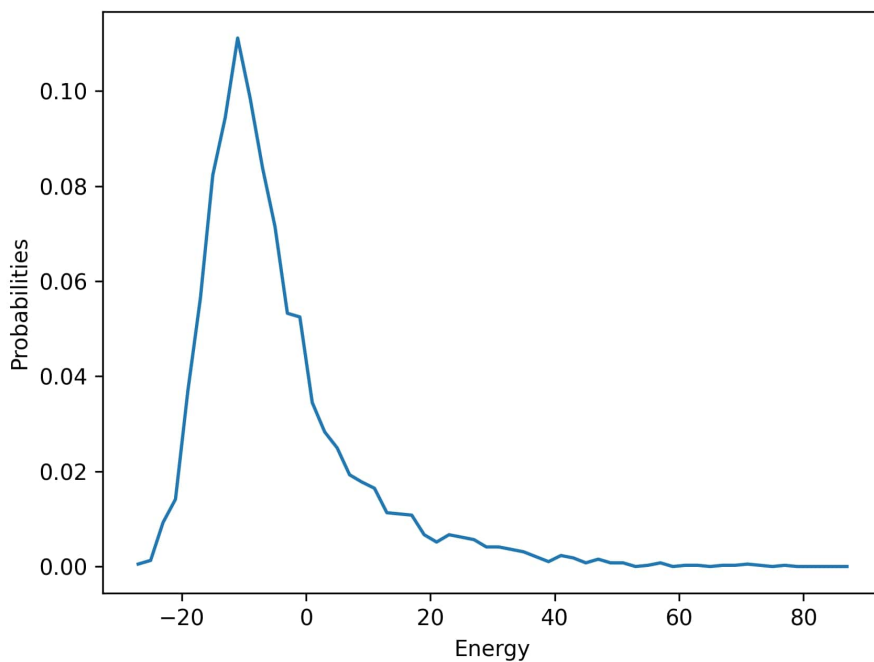


Figure 8. Probability distribution of D-Wave quantum annealing solutions for SVM number 27. Note that the best solution has energy of around -20, not as good as that found in simulated annealing.

7 CONCLUDING REMARKS

278 In this work, we explored binary classification through classical, quantum and hybrid methods, using X-ray
279 imaging data for pneumonia, and used LibSVM as our benchmark. To have a balanced data set for SVM,
280 we selected 1000 images, each, with and without pneumonia as our input data set. We partitioned the
281 data into 40 sets. We formulated the SVM as a QUBO, and solved the QUBOs using simulated annealing,
282 Gurobi and quantum annealing. Additionally, we studied GAMA heuristic, where the (different) QUBOs
283 were solved using simulated annealing and quantum annealing. Each of our data sets yielded an SVM. We
284 used bagging to combine the 40 SVMs, which improved the overall accuracy.

285 For binary classification of X-ray images, SVM can be an alternative to CNN, especially when considering
286 pathways to implementations on a quantum annealer. The classical solver, LibSVM, shows a 92% accuracy
287 in classification. However, Simulated Annealing using DWave neal (SimAnn-Dn) has comparable or better
288 performance. GAMA provides a speed-up over quantum annealing with similar performance on metrics.
289 Quantum annealing is not competitive in terms of time taken, but provides solutions of quality that are near
290 the best obtained. We expect that the performance will improve as quantum annealers with more qubits
291 and better connectivity come online, noting that the classical hardware and software also are expected to
292 improve. This suggests that periodic comparisons should be encouraged. We hope that our work adds to the
293 literature on the benchmarking of quantum, classical and hybrid approaches to solve a variety of important
294 combinatorial optimization problems arising from practical applications (Metriq, 2023).

AUTHOR CONTRIBUTIONS

295 Guddanti, S.S.: Writing – original draft, conceptualization, data curation, formal analysis, methodology,
296 software; Padhye, A.: Writing – review and editing, conceptualization, data curation, formal analysis,
297 methodology, software; Prabhakar, A.: Writing – review and editing, funding acquisition, supervision,
298 validation; Tayur, S.: Writing – review and editing, funding acquisition, supervision, validation.

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DATA AVAILABILITY STATEMENT

300 The codes used for this study can be found in the [Pneumonia-Detection-by-Binary-Classification]
301 [<https://github.com/Sai-sakunthala/Pneumonia-Detection-by-Binary-Classification>]. The dataset of x-ray
302 images are available as Kaggle,RRID: SCR_013852 (Breviglieri, 2021).

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APPENDIX

377 **GAMA with larger set of Graver elements**

378 We extend method 4(a) (D-Wave neal simulated annealing) by considering a larger number of Graver
379 elements and feasible solutions for augmentation. This expanded approach aims to provide a more
380 comprehensive and detailed understanding of the obtained results. We consider 250 and 499 feasible
381 solutions and analyse results by increasing the number of Graver elements:

- 382 1. 500 Graver elements
- 383 2. 1000 Graver elements
- 384 3. 1500 Graver elements
- 385 4. 2000 Graver elements
- 386 5. 2500 Graver elements

387 As we can see in figure 9, all cases reach approximately the same final objective function value, although
388 initial objective values for each case can be different. It can also be seen that the augmentation time varies
389 linearly with the number of Graver elements considered. The metrics are almost flat with a larger number
390 of Graver elements, and similar to method 4(a) with 200 Graver elements and 200 feasible solutions. In
391 Figure 11, with 499 feasible solutions instead of 250, all cases gave approximately the same final objective
392 value, although initial objective values for each case differed, as before. The augmentation time increases
393 non-linearly. However, the performance on the four metrics is not substantially improved.

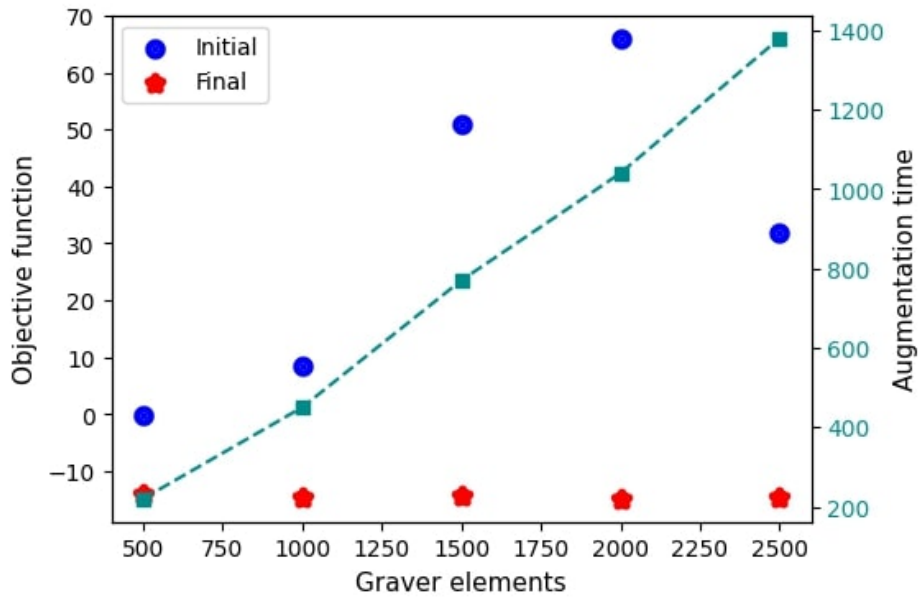


Figure 9. Graph shows how the objective function value changes when using method 4(a) (simulated annealing solutions using GAMA) with 250 feasible solutions and increasing number of Graver elements along with the augmentation time to reach the final solution.

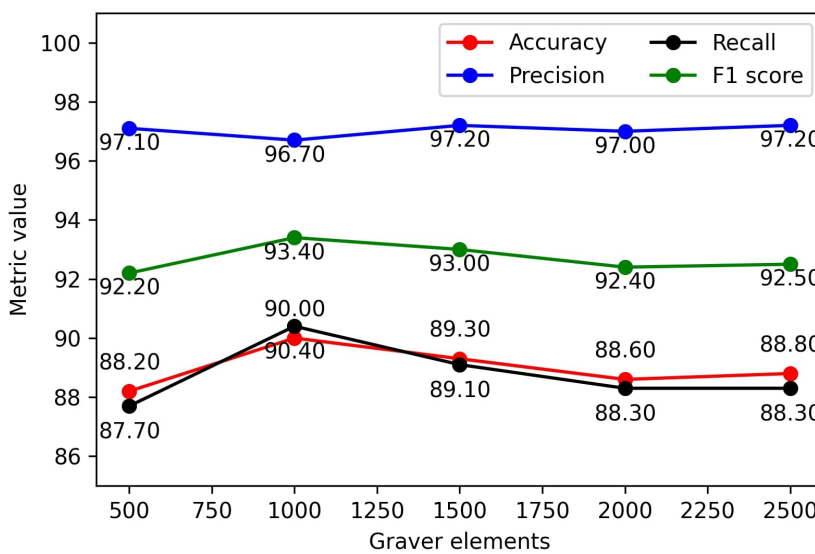


Figure 10. Graph shows the values of Accuracy, Precision, Recall, and F1 score using method 4(a) for 250 feasible solutions and increasing number of Graver elements.

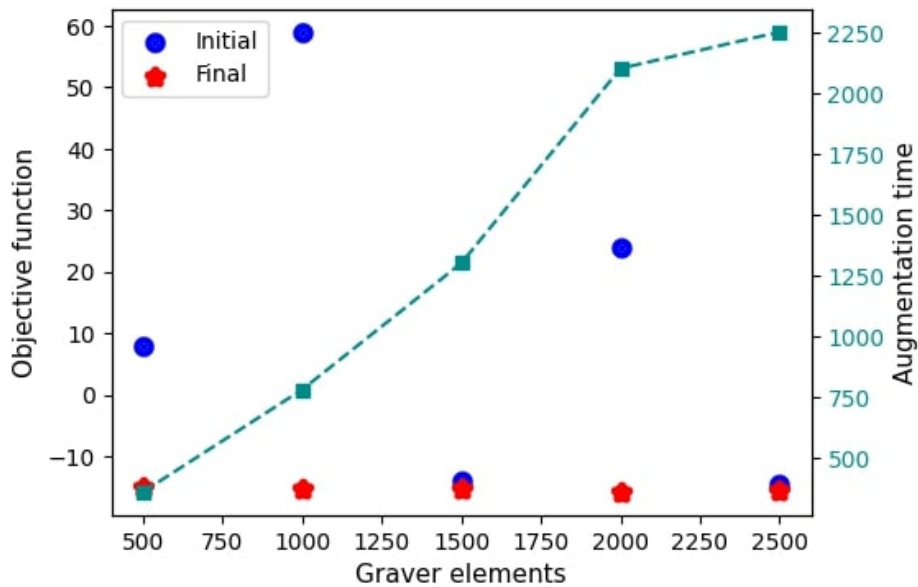


Figure 11. Graph shows how the objective function value changes when using method 4(a) (simulated annealing solutions using GAMA) with 499 feasible solutions and increasing number of Graver elements along with the augmentation time to reach the final solution.

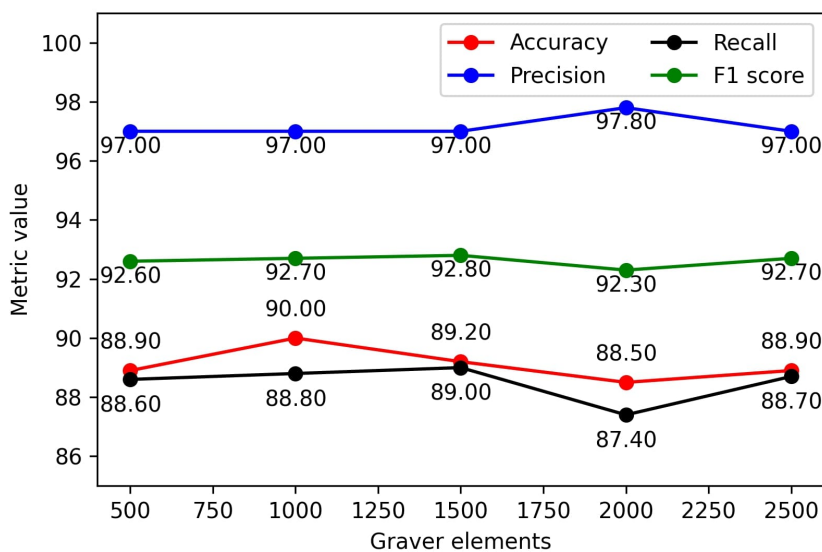


Figure 12. Graph shows the values of Accuracy, Precision, Recall, and F1 score using method 4(a) for 499 feasible solutions and increasing number of Graver elements.