

MATHEMATICS IN SCIENCE AND ENGINEERING

Volume 123

Quantum Detection and Estimation Theory

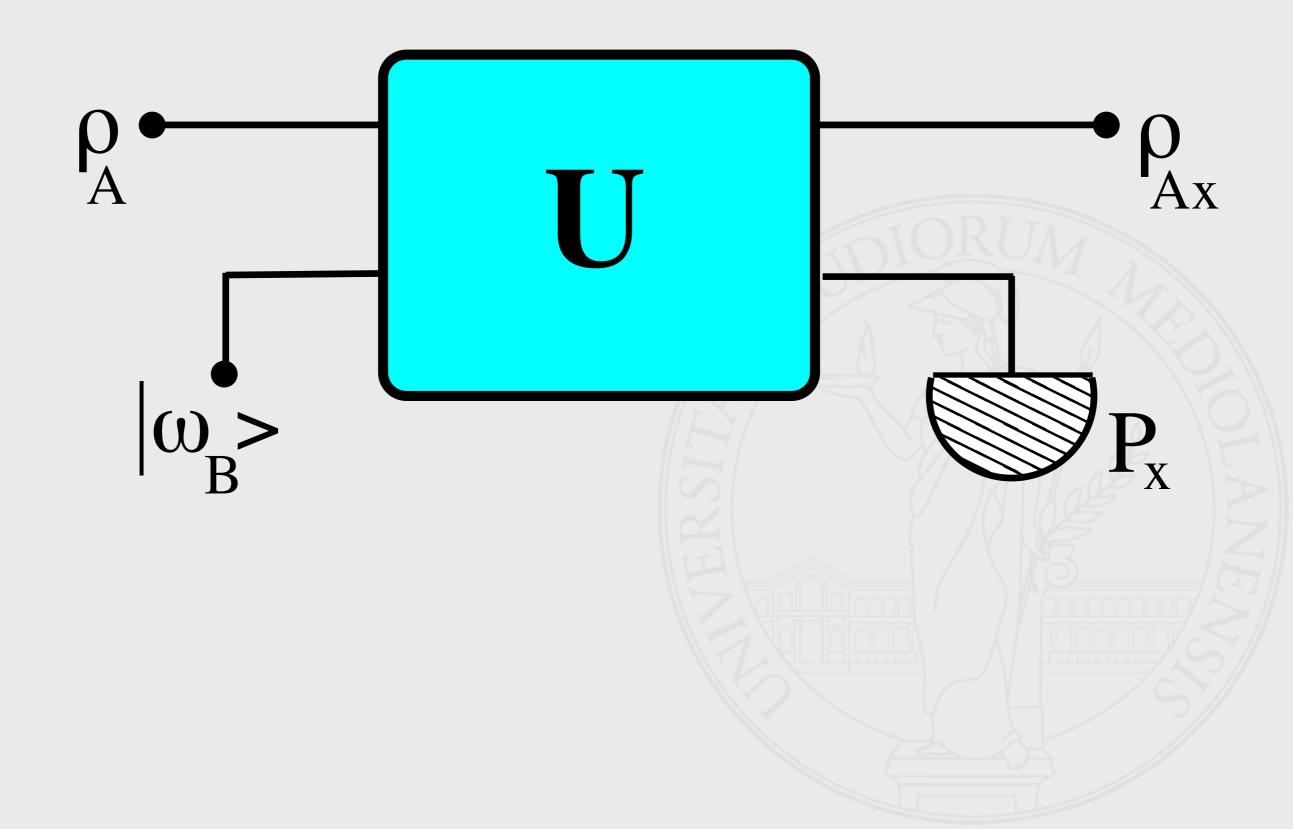
Alexander Holevo

Probabilistic and Statistical Aspects of Quantum Theory

Carl W. Helstrom



- ▲¹ Observable quantities are associated to POVMs, i.e. decompositions of identity $\sum_{x} \Pi_{x} = \mathbb{I}$ in terms of positive $\Pi_{x} \ge 0$ operators.
- \blacktriangle^2 The elements of a POVM are positive operators expressible as $\Pi_x = M_x^{\dagger} M_x$ where the detection operators M_x are generic operators with the only constraint $\sum_x M_x^{\dagger} M_x = \mathbb{I}$.
- \blacktriangle^3 A measurement yields one of the alternatives corresponding to an element of the POVM. eigenvalues x as possible outcomes.
- ▲⁴ The probability that a particular outcome is found as the measurement result is (Born rule) $p_x = \text{Tr} \left[M_x \varrho M_x^{\dagger} \right] = \text{Tr} \left[\varrho M_x^{\dagger} M_x \right] = \text{Tr} \left[\varrho \Pi_x \right].$
- ▲⁵ The state after the measurement (reduction rule) is $\rho_x = \frac{1}{p_x} M_x \rho M_x^{\dagger}$ if the outcome is x.
- ▲⁶ If we perform a measurement but we do not record the results, the postmeasurement state is given by $\tilde{\varrho} = \sum_{x} p_x \, \varrho_x = \sum_{x} M_x \varrho M_x^{\dagger}$.



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TUTORIAL REVIEW

Discrimination of quantum states

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In quantum information processing and quantum computing protocols the carrier of information is a quantum system and information is encoded in the state of a quantum system. After processing the information it has to be read out what is equivalent to determining the final state of the system. When the possible final states are not orthogonal this is a highly nontrivial task that constitutes the general area of what is known as quantum state discrimination. It consists in finding measurement schemes that, according to some figure of merit, will determine the state of the system. Optimized measurement schemes often lead to generalized measurements (Positive Operator Valued Measures [POVMs]). In this tutorial review we illustrate the power of the POVM concept on examples relevant to applications in quantum cryptography. In order to keep the flow of the presentation we give a brief introduction to the quantum theory of measurements, including generalized measurements (POVMs), in the Appendices.

Keywords: quantum measurements; measurement optimization; state discrimination

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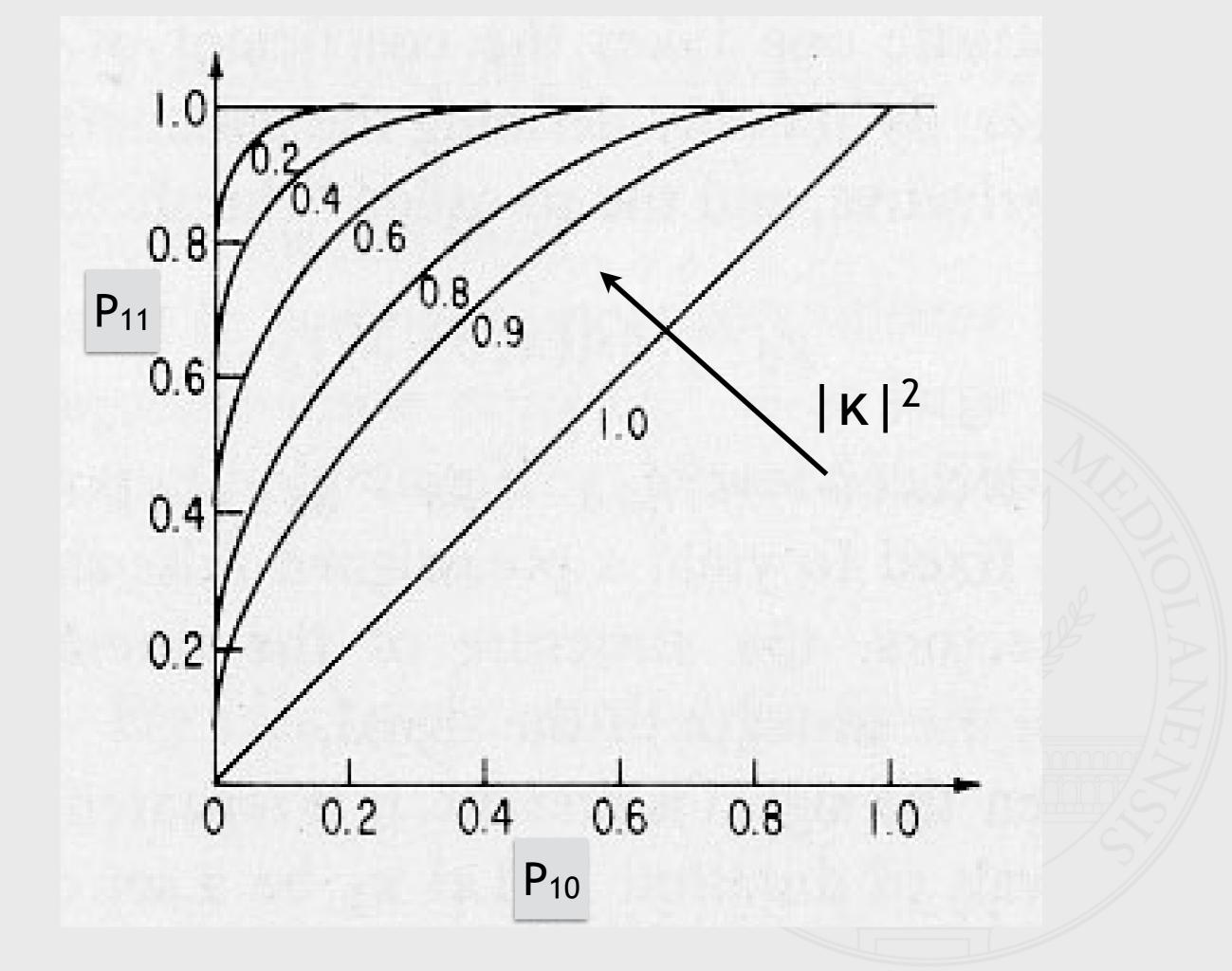
11 Discrimination of Quantum States

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Abstract. The problem of discriminating among given nonorthogonal quantum states is underlying many of the schemes that have been suggested for quantum communication and quantum computing. However, quantum mechanics puts severe limitations on our ability to determine the state of a quantum system. In particular, nonorthogonal states cannot be discriminated perfectly, even if they are known, and various strategies for optimum discrimination with respect to some appropriately chosen criteria have been developed. In this article we review recent theoretical progress regarding the two most important optimum discrimination strategies. We also give a detailed introduction with emphasis on the relevant concepts of the quantum theory of measurement. After a brief introduction into the field, the second chapter deals with optimum unambiguous, i. e error-free, discrimination. Ambiguous discrimination with minimum error is the subject of the third chapter. The fourth chapter is devoted to an overview of the recently emerging subfield of discriminating multiparticle states. We conclude with a brief outlook where we attempt to outline directions of research for the immediate future.

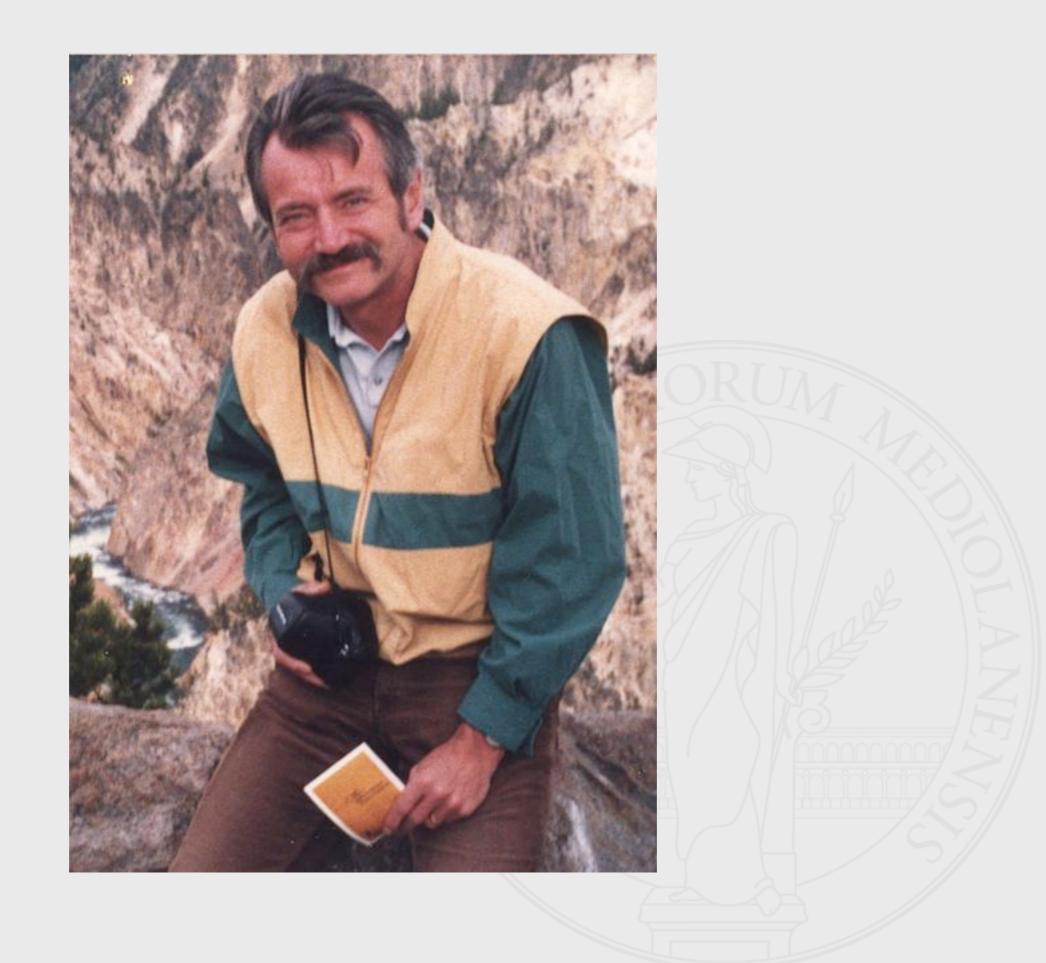






Mark Naimark (Марк Ароно́вич Наймарк)

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Andrzej Kossakowski Ennackal Chandy George Sudarshan Vittorio Gorini

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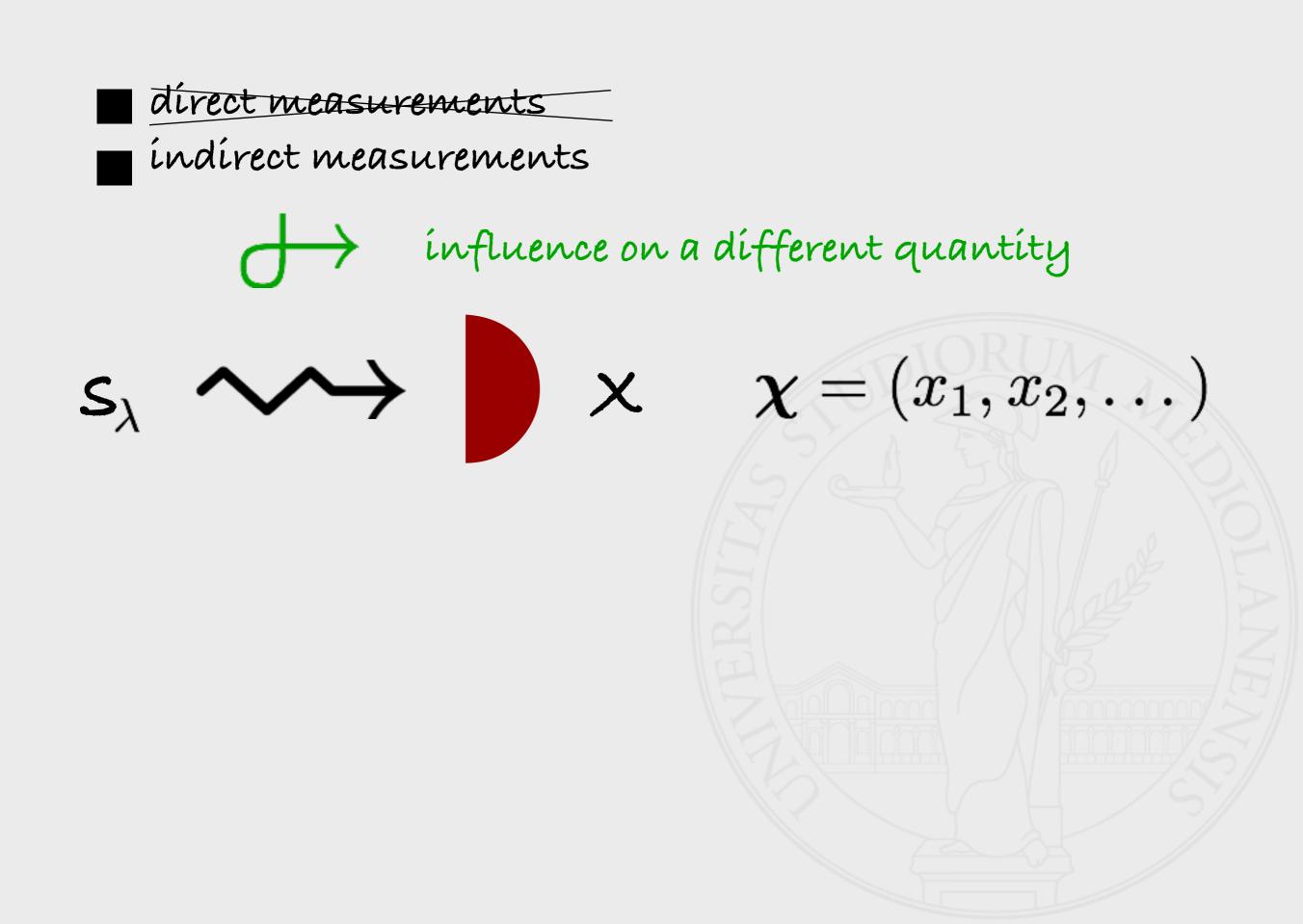


Alexander S. Holevo (Алекса́ндр Семе́нович Хо́лево)

Carl W. Helstrom







Measurement and estimation

ínfluence on a dífferent quantity

 $p(x|\lambda)$

 $\boldsymbol{\chi} \mapsto \widehat{\lambda} = f(\boldsymbol{\chi})$

 $\mathbf{S}_{\lambda} \quad \mathbf{X} \quad \mathbf{X} = (x_1, x_2, \dots)$

dírect measurements índírect measurements

choice of the measurement

choice of the estimator

Measurement and estimation

<u>global</u> estimation theory (when you have no a priori information) look for a measurement which is optimal in average (over the possible values of the parameter)

<u>Local</u> estimation theory (when you have some a priori information) Look for a measurement which is optimal for a specific value of the parameter (better, but...) local estimation theory: Cramer - Rao bound

varíance of unbíased estímators

$$\operatorname{Var}_{\lambda}[\widehat{\lambda}] \ge \frac{1}{MF(\lambda)}$$

M -> number of measurements F -> Fisher Information $F(\lambda) = \int dx \, p(x|\lambda) \left[\partial_{\lambda} \log p(x|\lambda)\right]^2$ $= \int dx \, \frac{\left[\partial_{\lambda} p(x|\lambda)\right]^2}{p(x|\lambda)}$

local estimation theory: Cramer - Rao bound

The proof of the Cramer-Rao bound is obtained by observing that given two functions $f_1(x)$ and $f_2(2)$ the average

$$\langle f_1, f_2
angle = \int \! dx \, p(x|\lambda) \; f_1(x) \; f_2(x)$$

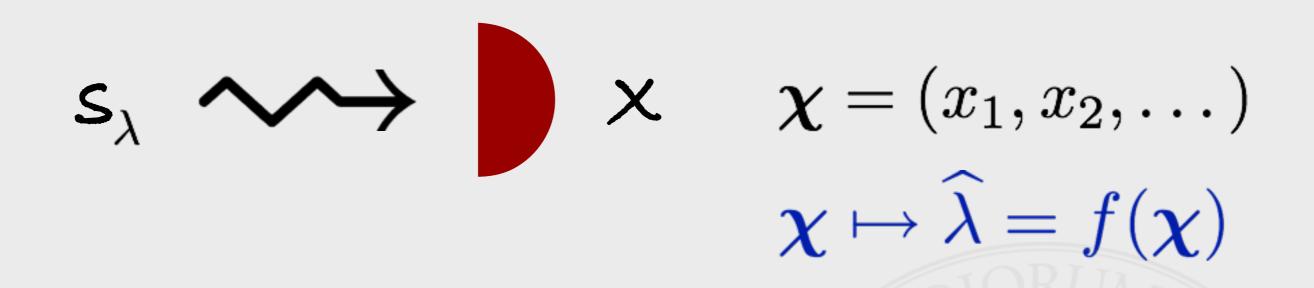
defines a scalar product. Upon chosing $f_1(x) = \hat{\lambda}(x) - \lambda$ and $f_2(x) = \partial_\lambda \ln p(x|\lambda)$ we have

$$\int\!dx\,\partial_\lambda p(x|\lambda)=0 \qquad egin{array}{c} ||f_1||^2 = {\sf Var}(\lambda)\ ||f_2||^2 = F(\lambda)\ \langle f_1,f_2
angle = 1 \end{cases}$$

 $x_1, x_2, ..., x_M$ independent we have $p(x_1, x_2, ..., x_M | \lambda) = \prod_{k=1}^M \log p(x_k | \lambda)$ and, in turn,

$$\begin{split} F_M(\lambda) &= \int dx_1 \dots dx_M \, p(x_1, x_2, \dots, x_M | \lambda) \left[\partial_\lambda \ln p(x_1, x_2, \dots, x_M | \lambda) \right]^2 \\ &= M \int dx \, p(x | \lambda) \left[\partial_\lambda \ln p(x | \lambda) \right]^2 = M F(\lambda) \,. \end{split}$$

Optimal estimation scheme (classical)



Optimal measurement -> maximum Fisher (no recipes on how to find it)

Optimal estimator -> saturation of CR inequality (e.g. Bayesian or MaxLik asymptotically) Bayesían estímators (1)



Bayes theorem
$$p(x|\lambda)p(\lambda) = p(\lambda|x)p(x)$$

M indipendent events: a posteriori distribution

$$p(\lambda|\{x\}) = \frac{1}{N} \prod_{k=1}^{M} p(x_k|\lambda) \qquad N = \int d\lambda \prod_{k=1}^{M} p(x_k|\lambda)$$

Bayesian estimator: $\lambda_B = \int d\lambda \ \lambda \ p(\lambda|\{x\})$ mean of the a posteriori distribution





Laplace - Bernstein - von Mises theorem

 $p(\lambda|\{x\}) \xrightarrow{M \gg 1} G(\lambda^*, \sigma^2)$

Bayes estimator is asymptotically efficient

$$\sigma^2 = \frac{1}{MF(\lambda^*)}$$

MaxLik estimation



- Probability distribution $p(x|\lambda)$
 - lacksquare Random sample $x_1, x_2, ..., x_M$
- Joint probability of the sample

$$\mathcal{L}(x_1, x_2, \dots, x_M | \lambda) = \prod_{k=1}^M p(x_k | \lambda)$$

Maxlik estimation \rightarrow take the value of the parameters which maximize the likelihood of the observed data

- What about time and temperature in quantum mechanics?
- The "resources" involved in quantum-enahnced technology are entanglement, nonlocality, entropy, interferometric phase-shift, etc.. In general they are not observable quantities in strict sense (do not correspond to a selfadjoint operator)

- No correspondence principle
- No uncertainty relations

- What about time and temperature in quantum mechanics?
- The "resources" involved in quantum-enabolity technology are entanglement, nonlocality, entropy, interferometric phase-shift, etc.. In general they are not observable quantities in strict sense (do not correspond to a selfadjoint operator)

Quantum estimation theory

$$arrho_{\lambda} \longrightarrow \{\Pi_x\}_{x \in \mathcal{X}} \ \chi = (x_1, x_2, \dots)$$

Optimal measurements

Ultimate bounds to precision

$$\varrho_{\lambda} \longrightarrow \{\Pi_x\}_{x \in \mathcal{X}}$$
 $\chi = (x_1, x_2, \ldots)$

Probability density $p(x|\lambda) = \mathrm{Tr}\left[arrho_{\lambda} \, \Pi_{x} ight]$

Let's go quantum (local) (1)

$$\varrho_{\lambda} \longrightarrow \{\Pi_x\}_{x \in \mathcal{X}}$$
 $\chi = (x_1, x_2, \dots)$

probability density $\ p(x|\lambda) = \mathrm{Tr}\left[arrho_{\lambda} \, \Pi_x
ight]$

symm. log. derivative (SLD) $\frac{L_{\lambda}\varrho_{\lambda} + \varrho_{\lambda}L_{\lambda}}{2} = \frac{\partial\varrho_{\lambda}}{\partial\lambda}$ selfadjoint, zero mean $\operatorname{Tr}[\varrho_{\lambda}L_{\lambda}] = 0$

Fisher information $F(\lambda) = \int dx \frac{\operatorname{Re}\left(\operatorname{Tr}\left[\varrho_{\lambda}\Pi_{x}L_{\lambda}\right]\right)^{2}}{\operatorname{Tr}\left[\varrho_{\lambda}\Pi_{x}\right]}$

Let's go quantum (local) (2)

$$\begin{split} F(\lambda) &\leq \int dx \, \left| \frac{\mathrm{Tr}\left[\varrho_{\lambda}\Pi_{x}L_{\lambda}\right]}{\sqrt{\mathrm{Tr}[\varrho_{\lambda}\Pi_{x}]}} \right|^{2} \\ &= \int dx \, \left| \mathrm{Tr}\left[\frac{\sqrt{\varrho_{\lambda}}\sqrt{\Pi_{x}}}{\sqrt{\mathrm{Tr}\left[\varrho_{\lambda}\Pi_{x}\right]}} \sqrt{\Pi_{x}}L_{\lambda}\sqrt{\varrho_{\lambda}} \right] \right|^{2} \\ &\leq \int dx \, \mathrm{Tr}\left[\Pi_{x}L_{\lambda}\varrho_{\lambda}L_{\lambda} \right] \\ &= \mathrm{Tr}[L_{\lambda}\varrho_{\lambda}L_{\lambda}] = \mathrm{Tr}[\varrho_{\lambda}L_{\lambda}^{2}] \end{split}$$
Fisher vs Quantum Fisher
$$F(\lambda) \leq H(\lambda) \equiv \mathrm{Tr}[\varrho_{\lambda}L_{\lambda}^{2}] = \mathrm{Tr}[\partial_{\lambda}\varrho_{\lambda}L_{\lambda}]$$
ultimate bound on precision $\operatorname{Var}(\lambda) \geq \frac{1}{MH(\lambda)}$

Helstrom 1976 Braunstein & Caves 1994 Optimal estimation scheme (quantum, local)

$$\varrho_{\lambda} \longrightarrow \{\Pi_x\}_{x \in \mathcal{X}}$$
 $\chi = (x_1, x_2, \dots)$

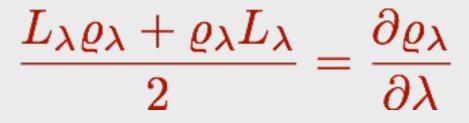
Optimal measurement -> Fisher = quantum Fisher It is projective! The spectral measure of the SLD

Optimal estimator -> saturation of CR inequality (classical postprocessing, e.g. Bayesian or MaxLix)

 $\boldsymbol{\chi} \mapsto \widehat{\lambda} = f(\boldsymbol{\chi})$

General formulas (basis indepedent)





Lyapunov equation

Symmetric logarithmic derivative

$$L_{\lambda} = 2 \int_{0}^{\infty} dt \, \exp\{-\varrho_{\lambda}t\} \, \partial_{\lambda}\varrho_{\lambda} \exp\{-\varrho_{\lambda}t\}$$



Quantum Fisher Information

$$H(\lambda) = 2 \int_0^\infty dt \operatorname{Tr} \left[\partial_\lambda \varrho_\lambda \exp\{-\varrho_\lambda t\} \partial_\lambda \varrho_\lambda \exp\{-\varrho_\lambda t\} \right]$$

General formulas

Family of quantum states
$$arrho_{\lambda} = \sum_n arrho_n |\psi_n
angle \langle \psi_n |$$

$$e_{\lambda} \longrightarrow$$

Symmetric logarithmic derivative $L_{\lambda} = \sum_{p} \frac{\partial_{\lambda} \varrho_{p}}{\varrho_{p}} |\psi_{p}\rangle \langle \psi_{p}| + 2 \sum_{n \neq m} \frac{\varrho_{n} - \varrho_{m}}{\varrho_{n} + \varrho_{m}} \langle \psi_{m} |\partial_{\lambda} \psi_{n}\rangle |\psi_{m}\rangle \langle \psi_{n}|$

Quantum Fisher Information

$$H(\lambda) = \sum_{p} \frac{\left(\partial_{\lambda} \varrho_{p}\right)^{2}}{\varrho_{p}} + 2\sum_{n \neq m} \frac{\left(\varrho_{n} - \varrho_{m}\right)^{2}}{\varrho_{n} + \varrho_{m}} \left|\langle \psi_{m} | \partial_{\lambda} \psi_{n} \rangle\right|^{2}$$

PHYSICAL REVIEW A 91, 042104 (2015)

Extended convexity of quantum Fisher information in quantum metrology

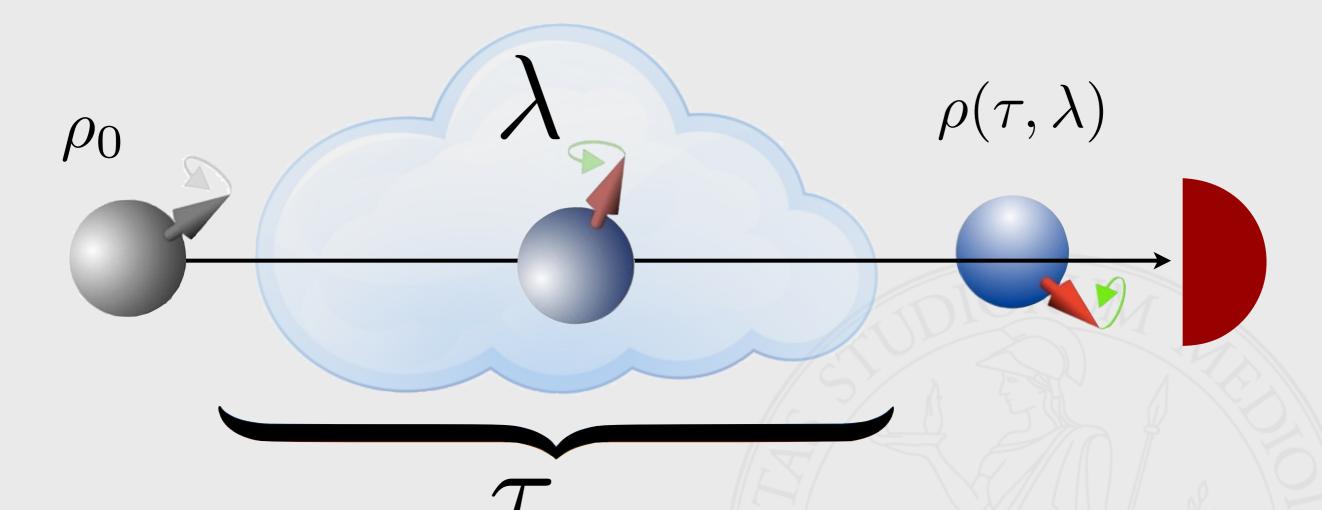
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We prove an extended convexity for quantum Fisher information of a mixed state with a given convex decomposition. This convexity introduces a bound which has two parts: (i) The *classical* part associated with the Fisher information of the probability distribution of the states contributing to the decomposition, and (ii) the *quantum* part given by the average quantum Fisher information of the states in this decomposition. Next we use a non-Hermitian extension of a symmetric logarithmic derivative in order to obtain another upper bound on quantum Fisher information, which helps to derive a closed form for the bound in evolutions having the semigroup property. We enhance the extended convexity with this concept of a non-Hermitian symmetric logarithmic derivative (which we show is computable) to lay out a general metrology framework where the dynamics is described by a quantum channel and derive the ultimate precision limit for open-system quantum metrology. We illustrate our results and their applications through two examples where we also demonstrate how the extended convexity allows identifying a crossover between quantum and classical behaviors for metrology.

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PACS number(s): 03.65.Yz, 03.67.Lx, 06.20.-f, 03.65.Ta



Maximizing the extraction of information by optimizing the preparation of the probe, the interaction time and the measurement at the output.

Quantum probes for the cutoff frequency of Ohmic environments

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PRA 97, 012126 (2018)

Quantum thermometry by single-qubit dephasing

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Quantum metrology out of equilibrium

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arXiv:1807.11810

arXiv:1808.07180

PRL 120, 260503 (2018)

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Universal Quantum Magnetometry with Spin States at Equilibrium

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Continuous-variable quantum probes for structured environments

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PRA 97, 012125 (2018)

The walker speaks its graph: global and nearly-local probing of the tunnelling amplitude in continuous-time quantum J. Phys. A: Math. Theor. 52 (2019) 10530

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Quantum walker as a probe for its coin parameter

PRA 99, 052117 (2019)

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PHYSICAL REVIEW A 94, 042129 (2016)

Characterization of qubit chains by Feynman probes

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In the search of new physics

International Journal of Theoretical Physics (2019) 58:2914–2935 https://doi.org/10.1007/s10773-019-04174-9

Quantum Sensing of Curvature

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PHYSICAL REVIEW D 94, 024014 (2016)

Probing deformed quantum commutators

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Current topics (not covered in the lectures)

Multiparameter quantum estimation, see e.g.

arXiv:1911.12067 A perspective on multiparameter quantum metrology: from theoretical tools to applications in quantum imaging Francesco Albarelli, Marco Barbieri, Marco G. Genoni, Ilaria Gianani (Physics Letters A, in press)

Q metrology beyond the QCR bound

Quantum metrology beyond the Quantum Cramér-Rao theorem Luigi Seveso, Matteo A. C. Rossi, Matteo G. A. Paris Phys. Rev. A 95, 012111 (2017) arXiv:1605.08653

Estimation of general Hamiltonian parameters via... Luigi Seveso, Matteo G. A. Paris Phys. Rev. A 98, 032114 (2018) arXiv:1712.07858