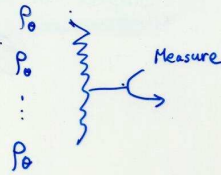


# First Order Asymptotic Theory of Quantum Statistical Estimation & its application

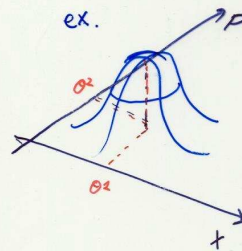
K. Matsumoto

Quantum Computation & Information project, JST.

• When Collective measurement is effective?



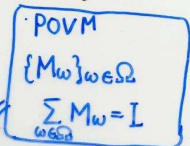
• Consideration of non-commutativity from estimation theoretical point of view.



## Quantum State Estimation

$$\mathcal{M} = \{ \rho_\theta \mid \theta \in \Theta \subseteq \mathbb{R}^m \}$$

$\rho_\theta$  in  $\mathcal{H}$



M: measurement



①  $\rho_\theta \in \mathcal{M}$  is assumed

②  $\theta$ : unknown

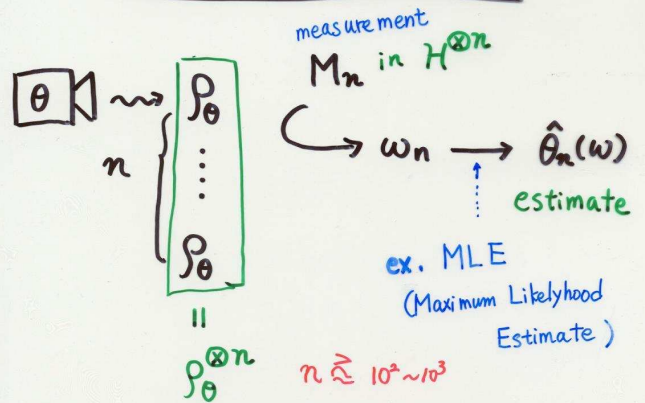
EX.

$$\mathcal{M} = \{ \rho \mid \rho > 0 \}$$

$$\rho = \frac{1}{2} \begin{bmatrix} 1 + \theta^1 & \theta^2 + i\theta^3 \\ \theta^2 - i\theta^3 & 1 - \theta^1 \end{bmatrix} \quad \theta = (\theta^1, \theta^2, \theta^3)$$

etc.

## Asymptotic Setting (1)



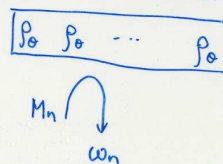
① Separable measurement

• of practical importance

$$\begin{matrix} \rho_\theta & \rho_\theta & \dots & \rho_\theta \\ M^1 \downarrow & M^2 \downarrow & & M^n \downarrow \\ \omega^1 & \omega^2 & & \omega^n \end{matrix} \quad M_n = (M^1, \dots, M^n) \quad \omega_n = (\omega^1, \dots, \omega^n)$$

② corrective measurement

• of theoretical importance



## Asymptotic Setting (2)

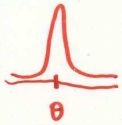
$$E_{\theta}[d(\hat{\theta}_n, \theta)] = o\left(\frac{1}{\sqrt{n}}\right)$$

↑ measure of error

$$\therefore \lim_{n \rightarrow \infty} n E_{\theta} \left[ \frac{d(\hat{\theta}_n, \theta)}{\sqrt{n}} \right] \rightarrow \min$$

$$\sum g_{ij} (\hat{\theta}_n^i - \theta^i) (\hat{\theta}_n^j - \theta^j) + o(\|\hat{\theta}_n - \theta\|^2)$$

negligible



$C_{\theta}(G)$   
 $C_{\theta}^*(G)$

$$G = [g_{ij}]$$

$$V_{\theta}[\hat{\theta}] = E_{\theta}[(\hat{\theta}_n^i - \theta^i)(\hat{\theta}_n^j - \theta^j)]$$

in  $\mathbb{R}^m$

mean square error matrix

$$\lim_{n \rightarrow \infty} n E_{\theta} [\text{Tr} G V_{\theta}[\hat{\theta}]] \rightarrow \min$$

Cramér Rao bound

condition:  $\hat{\theta}_n$  must satisfy

$$\hat{\theta}_n \rightarrow \theta \quad (n \rightarrow \infty)$$

in probability

## 1-dim - parameter model (Helstrom, Nagaoaka)

$\rho_{\theta}$ ,  $\theta$ : scalar

$$\theta \in \Theta \subset \mathbb{R}$$

Classical counterpart:

$$p(x, \theta), \quad \theta \in \Theta \subset \mathbb{R}$$

$$V_{\theta}[\hat{\theta}] \geq \frac{1}{n} \frac{1}{J_{\theta}} + o\left(\frac{1}{n}\right) \quad (\text{Cramér-Rao})$$

$$J_{\theta} = E_{\theta} \left( \frac{d}{d\theta} \log p(x, \theta) \right)^2 \quad (\text{Fisher Information})$$

↑ logarithmic derivative

Quantum case:

$$J_{\theta}^S := \text{Tr} \rho_{\theta} (L_{\theta}^S)^2 \quad (\text{SLD Fisher Information})$$

$L_{\theta}^S$ : The solution of the following eq.

$$\frac{d\rho_{\theta}}{d\theta} = \frac{1}{2} (L_{\theta}^S \rho_{\theta} + \rho_{\theta} L_{\theta}^S)$$

$$\text{If } [L_{\theta}^S, \rho_{\theta}] = 0, \quad L_{\theta}^S = \frac{d}{d\theta} \log \rho_{\theta}$$

Optimal Measurement  $\Leftrightarrow$  projection onto eigenvectors of  $L_{\theta}^S$

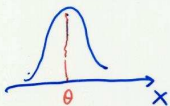
## 1-dim - parameter model (2)

(1)  $C^{\alpha} = C$ . (Collective measurement is NOT effective)

$$(2) C_{\theta}^{\alpha}(G) \cdot C_{\theta}(G) = G / J_{\theta}^S$$

(3) Theory is quite parallel with classical theory

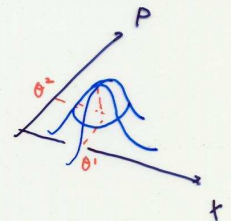
☺ Non-commutativity is absent.



## Multi-parameter models

$\rho_{\theta}$ :  $\theta$  is a vector.

$$\theta \in \Theta \subset \mathbb{R}^m$$



From the result of 1-dim parameter model theory,

$$V_{\theta}[\hat{\theta}^i] \geq 1/[J_{\theta}^S]_{ii} \quad \leftarrow \text{Achievable, if and only if}$$

concentrate  $\theta^i$  & forget other parameters.

$$[J_{\theta}^S]_{ij} := \text{Re} \text{Tr} \rho_{\theta} L_i^S L_j^S$$

SLD Fisher Information Matrix

$$\therefore C_{\theta}^{\alpha}(G) \stackrel{?}{=} \text{Tr} G [J_{\theta}^S]^{-1}$$

$$C_{\theta}^*(G) \stackrel{?}{=} \text{Tr} G [J_{\theta}^S]^{-1}$$

① Equality is achievable

$$\text{if: } [L_i^S(\theta), L_j^S] = 0$$

② Gap between r.h.s & l.h.s.

comes from non-commutativity

Pure State Models (Matsumoto, e-print 1998 JPA 2002)

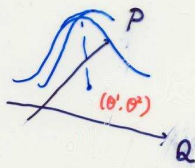
$$\mathcal{M} = \{ \rho_\theta : \rho_\theta \text{ is a pure state } \theta \in \Theta \}$$

$|\phi_\theta\rangle\langle\phi_\theta|$

ex.1

$$|\phi_\theta\rangle = e^{-i(\theta^1 P - \theta^2 Q)} |\phi_0\rangle$$

P: Momentum Operator  
Q: Position Operator



Estimate of  $(\theta^1, \theta^2) \Leftrightarrow$  measurement of the average of the position & of the momentum

ex.2

$|\phi_\theta\rangle$ : all the state vectors in  $\mathbb{C}^d$

c.f. Massar & Popescu (1995) ( $\leftarrow$  Bayesian)  
Hayashi (1996) ( $\leftarrow$  Bayesian & Minimax)  
studied this model in non-asymptotic setting

Pure State Models: Obtained results

①  $C^Q = C = C^H$

Collective measurement is NOT effective, asymptotically

{ in the case of ex2.  
Hayashi (1996) pointed out  
even feedback is not needed }

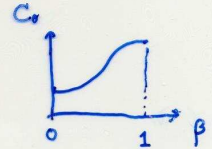
- We can calculate  $C^Q, C$  !!

② Let  $d(\hat{\theta}, \theta) := 1 - F(\rho_{\hat{\theta}}, \rho_\theta)$

$\hat{\theta}$  estimate       $\theta$  true value

②-1 if  $m=2$ ,

$$C_\theta = \frac{4}{1 + \sqrt{1 - \beta^2}}$$



$\beta$ : a parameter which characterizes  $\mathcal{M}$ .

$$\beta := \frac{|\tilde{J}_{12}|}{\sqrt{\det J_\theta^S}}$$

$J_\theta^S$ : SLD Fisher Info. Matrix  
 $[\tilde{J}_\theta^S]_{ij} := \text{Im Tr} \rho_\theta [L_i^S, L_j^S]$

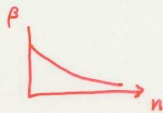
ex1

$$|\phi_\theta\rangle = e^{-i(\theta^1 P - \theta^2 X)} |n\rangle$$

$|n\rangle$ : number state

$$H = -\frac{p^2}{2m} + kx^2$$

$$\beta = \frac{1}{2n+1}$$



$n=0$ : non-commutativity is strongest.  
i.e. simultaneous estimation of position & momentum is very hard  
 $n \rightarrow$  large simultaneous estimation of position & momentum becomes easier.

②-2

$$C_\theta = \sum_{i=1}^{[n/2]} \frac{2}{1 + \sqrt{1 - \beta_i^2}}$$

$\beta_i$ : eigenvalues of  $J^{\text{st}}, \tilde{J}$

Gaussian State Model (Hayashi 1998 QCM)

First example of  $C^Q \neq C$ , experimentally realizable

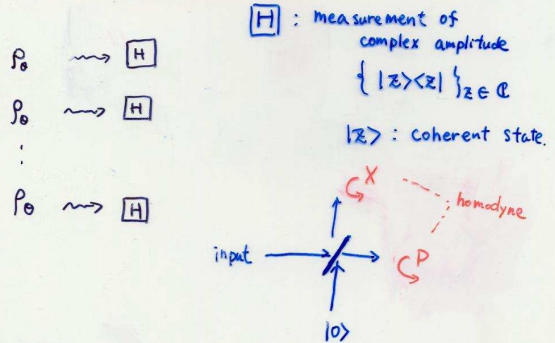
$$\rho_\theta = c_{\theta^1, \theta^2} U_{\theta^1, \theta^2} e^{-\theta^2 \hat{N}} U_{\theta^1, \theta^2}^\dagger$$

$$U_{\theta^1, \theta^2} = e^{-i(\theta^1 P - \theta^2 X)} \int_{\mathbb{R}^2} |z\rangle\langle z| dz$$

$\hat{N}$ : number operator

P, X: quadratures  $[P, X] = i$

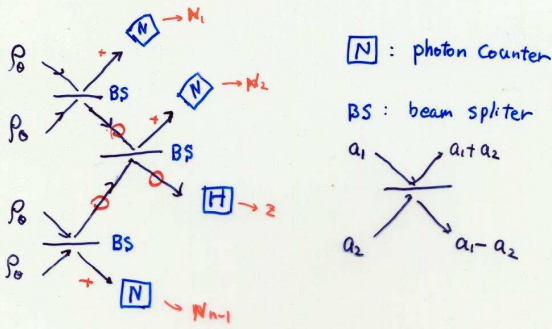
Optimal Separable Measurement.



$$\hat{\theta}^1 + i\hat{\theta}^2 := \frac{1}{n} \sum_{i=1}^n z_i$$

$$\hat{\theta} := \frac{1}{\sqrt{n-2}} \{ z_i - (\hat{\theta}^1 + i\hat{\theta}^2) \}^2 - 1$$

Optimal Collective measure



$$\hat{\theta}^1 + i\hat{\theta}^2 = z$$

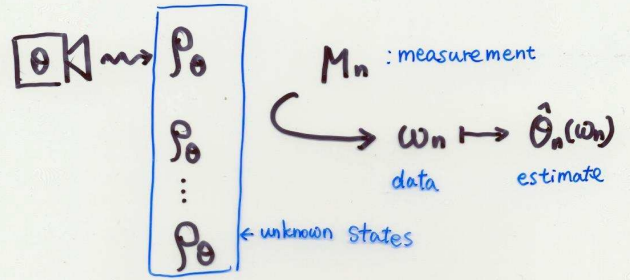
$$\hat{\theta}^3 = 1 / \left[ \frac{1}{n-1} \sum_{i=1}^n N_i \right]$$

Problems in implementation

- photon counter
    - efficiency (~15%?)
    - dark count (<< )
    - $|0\rangle, |1\rangle, |2\rangle, |3\rangle, \dots$  cannot 'count'
- With these problems, still Ca-C will be observable.

- How to make a wave packet wait to interact with next coming wave packets without loss? → Solved

Collective Setting



$$\lim_{n \rightarrow \infty} n E_{\theta} [\text{Tr} G V_{\theta} [\hat{\theta}_n]] \rightarrow \min$$

- Over all Measurement in  $\mathcal{H}^{\otimes n}$
- $\hat{\theta}_n \rightarrow \theta$  ( $n \rightarrow \infty$ )

$$C_{\theta}^H(G) := \min_{\{X^i\}} \text{Tr} G Z_{\theta}[\{X^i\}] + \text{Tr}_{\text{abs}} \text{Im} G Z_{\theta}$$

$$X^i = (X^i)^{\dagger}$$

$$\text{Tr} \frac{\partial \rho_{\theta}}{\partial \theta^i} X^j = \delta_{ij}$$

where  $Z_{\theta}[\{X^i\}] = [\text{Tr}_{\rho_{\theta}} X^i X^j]$

(Holevo - Belavkin's Bound)

$$\min \lim_{n \rightarrow \infty} n \text{tr} G V_{\theta} [\hat{\theta}] \geq C_{\theta}^H(G)$$

in the following, achievement of the equality is discussed.

**Conjecture:** in Collective Setting (if we can use all collective measurement)  
 Let  $\mathcal{M} = \{ \rho_{\theta} : \theta \in \Theta \subset \mathbb{C}R^m \}$   
 ↑  
 Arbitrary model.  
 then  $C_{\theta}^H(G)$  is the asymptotic bound.

- This Conjecture is rigorously proved in the following cases.
  - $\mathcal{H} = \mathbb{C}^2$  (Hayashi, Group representation of GL, Central Limit)
  - pure state model. i.e.  $\rho_{\theta}$  is pure  $\forall \theta \in \Theta$  (Matsumoto, 1996)
  - total positive model. i.e.  $\mathcal{M} = \{ \rho \mid \rho > 0 \}$  (Matsumoto, 1998)
- Naive prove of <sup>The</sup> assertion is done.
- (CR-bound)  $\geq C_{\theta}^H(G)$  is known.

### Full model

$$H \subseteq \mathbb{C}^d$$

$$\rho_\theta = \rho_{\varphi, P} = U_\varphi \begin{pmatrix} P_1 & & 0 \\ & \ddots & \\ 0 & & P_d \end{pmatrix} U_\varphi^*$$

$$P = (P_1, P_2, \dots, P_d)$$

$$0 < P_1 < P_2 < \dots < P_{d-1} < P_d$$

$$\sum_{i=1}^d P_i = 1 \quad 0 \leq P_d \leq P_{d-1} \leq \dots \leq P_2 \leq P_1 \leq 1$$

$$\{U_\varphi\}_\varphi = SU(d)$$

### Estimation

measurement

$$\theta \rightsquigarrow \rho_\theta \xrightarrow{\text{measurement}} \omega : \text{data}$$

$$\hat{\theta} = \hat{\theta}(\omega) : \text{estimate.}$$

$$E_\theta [d(\hat{\theta}(\omega), \theta)] \rightarrow \min$$

### Estimation of P (1)

$$E_i = |i\rangle \begin{pmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 0 \end{pmatrix}$$

$$E_{i, \varphi} = U_\varphi E_i U_\varphi^* \leftarrow \text{projection onto eigenvectors of } \rho_{\varphi, P}$$

$$\tilde{M}_{n, \varphi} = \left\{ \tilde{M}_{n, \varphi, \omega} \right\} \text{ POVM}$$

$$\sum_{k=1}^n E_{\omega_k, \varphi}$$

$$\hat{P}_i = \frac{1}{n} \{ \# \text{ of } \omega_k \text{ st. } \omega_k = i \}$$

$$n V_\theta[\hat{P}] = [(P_i \delta_{ij} - P_i P_j)]$$

Cramér-Rao

$$\lim n V_\theta[\hat{P}] \geq [P_i \delta_{ij} - P_i P_j],$$

$$\text{if } \hat{P} \rightarrow P \text{ (} n \rightarrow \infty \text{)}$$

• Optimal

• Dependent on  $\varphi$ , which is unknown

→ This estimate is useless in this case

### Estimation of P (2)

• independent of  $\varphi$

• Asymptotically as efficient as  $\tilde{M}_{n, \varphi}$

Group representation theoretic approach

$$\rho_\theta^{\otimes n} = \begin{bmatrix} * & & & 0 \\ & * & & \\ & & * & \\ 0 & & & * \end{bmatrix} \updownarrow \text{irreducible component}$$

↑ arbitrary (fixed)

$$\mathbb{C}^{d \otimes n} \cong \bigoplus_i V_{n, i} \quad (\text{'eigen space of total spin'})$$

$V_{n, i}$ : irreducible component with Yung index  $n$  ('Total spin')

$$n = (n_1, n_2, \dots, n_d), \quad n_1 > n_2 > \dots > n_d$$

$P_n^n$ : Projection onto  $\bigoplus_i V_{n, i}$

### Estimation of P (3)

$$\text{Let } M_n = \{P_n^n\}, \quad \hat{P}_{i, n} = \frac{n_i}{n}$$

then, ..

$$\textcircled{1} \lim_{n \rightarrow \infty} n E_\theta [(\hat{P}_{i, n} - P_i)(\hat{P}_{j, n} - P_j)] = \delta_{ij} P_i - P_i P_j$$

Asymptotically optimal

$$\textcircled{2} \sum_n P_n^n \rho_\theta^{\otimes n} P_n^n = \rho_\theta^{\otimes n}$$

→ 'Do not destroy' the state if data is not observed

$$\textcircled{3} \sum_{n \in R_{\epsilon, P}} P_n^n \rho_\theta^{\otimes n} P_n^n \approx \rho_\theta^{\otimes n}$$

Difference is  $O(e^{-nD})$

$$R_{\epsilon, P} = \{n : \|\frac{n}{n} - P\| < \epsilon\}$$

→ universal source coding

## Theoretical Applications.

### ① Universal Data Compression

Josza, Holodetskies. ... upper limit of entropy is known

Hayashi & Matsumoto ... arbitrary i.i.d. source.  
(PRA, to be published)

- Optimality of the coding scheme is proven by estimation theory.

Data compression  $\Rightarrow$  estimate of entropy

$$\begin{matrix} \circ \\ \circ \\ \circ \\ \circ \\ \circ \end{matrix} \rightarrow \begin{matrix} \circ & \circ \\ \circ & \circ \\ \circ & \circ \end{matrix} \} 2^{n^S}$$

### ② Universal Distortion-free Concentration

$\alpha_n |\phi\rangle \sim 0$

$\alpha_n |\phi\rangle \sim 0$

$\vdots$

$\alpha_n |\phi\rangle \sim 0$

$\uparrow$   
unknown state

$\Rightarrow$

$\alpha_n |\Phi_1\rangle \sim 0$

$\vdots$

$\alpha_n |\Phi_1\rangle \sim 0$

$\uparrow$   
perfect Bell pair

## Quantum Statistics has Just Started!

- More incorporation with experiment
- many unsolved problems
  - estimation of process
  - non-i.i.d case
  - $\vdots$