## Multi-phase quantum estimation in the regime of limited data

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## Outline

Quantum networks for multi-parameter estimation

Simultaneous and independent strategies: a global approach

Local strategies

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## Quantum networks for multi-parameter estimation



#### Motivation

Fundamental physics

- A better understanding of quantum uncertainty and our capability to extract information (non-commuting estimators, entanglement)
- Testing the limits of our best theories through their use in the design of precise experiments
- Uncovering new physics

[1] M. Szczykulska, Advances in Physics: X, 1:4, 621-639 (2016).

[2], J. A. Dunningham, Contemp. Phys., 47, 257-267 (2006).

Practical interest: design of quantum sensing networks

- Optical interferometry
- Networks of clocks in space
- Quantum imaging
- Estimation of magnetic fields
- Tracking devices based on quantum radar and lidar technologies
- [3] T. J. Proctor, Phys. Rev. Lett., 120, 080501 (2018).
- [4] P. A. Knott et al., Phys. Rev. A, 94, 062312 (2016).
- [5] Q. Zhuang et al., Phys. Rev. A, 96, 040304 (2017).

Experimental arrangement  $\longrightarrow \rho_0$ 

Step 2: encoding of a collection of d unknown parameters

$$\rho_0 \longrightarrow \rho(\boldsymbol{\theta}) = U(\boldsymbol{\theta})\rho_0 U^{\dagger}(\boldsymbol{\theta}),$$
  
where  $U(\boldsymbol{\theta}) = U(\theta_1) \otimes \cdots \otimes U(\theta_d)$ 

#### Step 3: measurement scheme and data read-out

 $E(n) \longrightarrow \text{outcome } n,$ 

with probability  $p(n|\boldsymbol{\theta}) = \text{Tr}\left[E(n)\rho(\boldsymbol{\theta})\right]$ 

Our case: multi-phase estimation protocol



#### Parameter information summary

prior 
$$p(\boldsymbol{\theta})$$
, likelihood  $p(n|\boldsymbol{\theta}) \longrightarrow p(\boldsymbol{\theta}, n) = p(\boldsymbol{\theta})p(n|\boldsymbol{\theta})$ 

#### Parameter estimation

$$p(\boldsymbol{\theta}, n) \longrightarrow \begin{cases} \text{estimate} : \boldsymbol{g}(n) = [g_1(n), \dots, g_d(n)] \\ \text{measure of uncertainty} : \sqrt{\bar{\epsilon}} \end{cases}$$

[6] C.W. Helstrom, Academic Press, New York (1976).

[7] E. T. Jaynes, Cambridge University Press (2003).

#### Step 4: data processing

Suppose that we record the outcomes  ${m n}=(n_1,\ldots,n_\mu)$  after repeating the experiment  $\mu$  times. Then Bayes' theorem states that

$$p(\boldsymbol{\theta}|n_1,\ldots,n_{\mu}) = \frac{p(\boldsymbol{\theta})p(n_1|\boldsymbol{\theta})\cdots p(n_{\mu}|\boldsymbol{\theta})}{p(n_1,\ldots,n_{\mu})}$$

The uncertainty associated to the vector estimator  $oldsymbol{g}(n) = [g_1(n), \dots, g_d(n)]$  is

$$\int d\boldsymbol{\theta} p(\boldsymbol{\theta}|\boldsymbol{n}) \left\{ \frac{1}{d} \sum_{i=1}^{d} \left[ g_i(\boldsymbol{n}) - \theta_i \right]^2 \right\}$$

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#### **Optimal strategies for phase-estimation**

Strategy: estimators g(n) + measurement scheme  $E(n_1), \ldots, E(n_\mu)$ , given

- a) a flat prior for  $heta_i \in [-W_0/2, W_0/2]$ ,  $i=1,\ldots,d$ ,
- b) a initial state  $\rho_0$ ,
- c) a unitary encoding  $U(\theta) = \exp\left(-i\sum_{i=1}^{d}H_{i}\theta_{i}\right)$  with generators  $H_{i}$  (Hamiltonian operators),
- d) and a fixed averaged energy  $\langle H_0 \rangle + \sum_{i=1}^d \langle H_i \rangle = \bar{n}$

When we design experiments we do not know the specific outcomes  $n = (n_1, \ldots, n_\mu)$  in advance. Therefore, our measure of uncertainty needs to be

$$ar{\epsilon} = \int doldsymbol{n} p(oldsymbol{n}) \int doldsymbol{ heta} p(oldsymbol{ heta} |oldsymbol{n}) \left\{ rac{1}{d} \sum_{i=1}^d \left[ g_i(oldsymbol{n}) - heta_i 
ight]^2 
ight\}$$

For optical phases: valid in the regime of moderate prior knowledge ( $W_0 \leq 2$ ).

[8] Jesús Rubio and Jacob Dunningham, "Quantum metrology in the regime of limited data", *in preparation*.

[9] Jesús Rubio et al., J. Phys. Comm., 2(1):015027 (2018).

Optimisation based on the quantum Cramér-Rao bound:

$$\bar{\epsilon}\gtrsim \frac{1}{\mu d}\sum_{i=1}^{d}\left(F^{-1}\right)_{ii}$$

where

$$F_{ij} = 4 \left( \langle H_i H_j \rangle - \langle H_i \rangle \langle H_j \rangle \right)$$

are the elements of the *quantum Fisher information matrix* for pure states and commuting generators.

Only valid in general when the number of repetitions  $\mu$  is very large!

[10] T. Proctor et al., arXiv: 1702.04271 (2017).
[11] S. Ragy et al., Phys. Rev. A **94**, 052108 (2016).

# Simultaneous and independent strategies: a global approach





 $\boldsymbol{d}$  independent schemes

Simultaneous strategy

1. *d* independent NOON states with  $\bar{n}/d$  photons each

$$|\psi_0\rangle = \frac{1}{\sqrt{2^d}} \left(|\bar{n}/d \ 0\rangle + |0 \ \bar{n}/d\rangle\right)^{\otimes d} \implies \bar{\epsilon} \gtrsim \frac{d^2}{\mu \bar{n}^2}$$

2. Generalised NOON state (optimal version)

[12] P.C.Humphreys et al., Phys. Rev. Lett., 111:070403 (2013).

A natural question arises:

Is the entanglement between sensors the cause of this enhancement?

## Local strategies

Suppose that we consider a **simultaneous but local** strategy based on the family of probes

$$\psi_0 \rangle = \left[ \sqrt{1 - \frac{\bar{n}}{N(d+1)}} \left| 0 \right\rangle + \sqrt{\frac{\bar{n}}{N(d+1)}} \left| N \right\rangle \right]^{\otimes d+1}$$

where N is a free parameter that can be varied while  $\sum_{i=0}^{d} \langle H_i \rangle = \bar{n}$  remains constant. Then

$$\bar{\epsilon} \gtrsim \frac{(1+d)^2}{4\mu \bar{n}[(1+d)N - \bar{n}]}$$

[4] P. A. Knott et al., Phys. Rev. A, 94, 062312 (2016).

If  $N = \bar{n}$ , then

$$\bar{\epsilon} \gtrsim \frac{(1+d)^2}{4\mu\bar{n}^2 d} \quad \xrightarrow{d} \frac{d}{4\mu\bar{n}^2}$$

which recovers the same scaling that the generalised NOON state. *The enhancement depends on the intra-mode correlations within each mode.* 

However, we can also observe that

$$\bar{\epsilon} \gtrsim \frac{(1+d)^2}{4\mu\bar{n}[(1+d)N-\bar{n}]} \xrightarrow[N\to\infty]{} 0$$

This implies that the local strategy can beat any other imaginable scheme (entangled or not).

Is this really the case?

[4] P. A. Knott et al., Phys. Rev. A, 94, 062312 (2016).

### A single shot with moderate prior knowledge

If we optimise the single-shot uncertainty instead, we find that

$$\bar{\epsilon} = \int dn \ p(n) \int d\boldsymbol{\theta} p(\boldsymbol{\theta}|n) \left\{ \frac{1}{d} \sum_{i=1}^{d} \left[ g_i(n) - \theta_i \right]^2 \right\} \ge \frac{1}{d} \sum_{i=1}^{d} \left[ \Delta_p \theta_i^2 - \Delta_\rho S_i^2 \right],$$

where  $S_i$  is the optimal quantum estimator associated to  $\theta_i$  and  $\rho = \int d\theta p(\theta) \rho(\theta)$ .

[8] Jesús Rubio and Jacob Dunningham, "Quantum metrology in the regime of limited data", *in preparation*.

[13] H. Yuen and M. Lax, IEEE, 19(6):740-750 (1973).

#### **Global estimation revisited**

$$\begin{aligned} |\psi_0\rangle &= \frac{1}{(\sqrt{d}+d)^{1/2}} (d^{1/4} \,|\bar{n} \,\, 0 \cdots 0\rangle + |0 \,\, \bar{n} \,\, 0 \cdots 0\rangle + \dots + |0 \cdots 0 \,\, \bar{n}\rangle) \\ & \Downarrow \\ \bar{\epsilon} &\ge \frac{1}{\bar{n}^2} \left[ \frac{\pi^2}{3} - \frac{4}{(1+\sqrt{d})^2} \right] \quad \xrightarrow{d \gg 1} \quad \frac{1}{\bar{n}^2} \left( \frac{\pi^2}{3} - \frac{4}{d} \right) \end{aligned}$$

We conclude that generalised NOON states display the same scaling both for  $\mu = 1$  and  $\mu \gg 1$ .

Note that the maximum prior width allowed for unambiguous estimation is  $W_0 = 2\pi/\bar{n}$ .



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#### Local estimation revisited

$$\begin{split} |\psi_0\rangle &= \left[\sqrt{1 - \frac{\bar{n}}{N(d+1)}} \left|0\right\rangle + \sqrt{\frac{\bar{n}}{N(d+1)}} \left|N\right\rangle\right]^{\otimes d+1} \\ & \Downarrow \\ \bar{\epsilon} &\geq \frac{1}{\bar{n}} \left[\frac{\pi^2}{3} - f(N, \bar{n}, d)\right] \end{split}$$

The scaling of the global strategy is recovered when  $N = \bar{n}$ , since in that case

$$\bar{\epsilon} \ge \frac{1}{\bar{n}} \left[ \frac{\pi^2}{3} - \frac{4d}{(1+d)^2} \right] \xrightarrow[d\gg1]{} \frac{1}{\bar{n}^2} \left( \frac{\pi^2}{3} - \frac{4}{d} \right)$$

This implies that, a priori, using entanglement is not necessarily a better strategy for a single shot. However...

$$\bar{\epsilon} \ge \frac{1}{\bar{n}} \left[ \frac{\pi^2}{3} - f(N, \bar{n}, d) \right] \xrightarrow[N \to \infty]{} \frac{1}{d} \sum_{i=1}^d \Delta_p \theta_i^2 = \frac{\pi^2}{3\bar{n}}$$

That is, our method removes the non-physical solution. The key to understand why is to observe that the periodicity associated to

$$|\psi_0\rangle = \left[\sqrt{1 - \frac{\bar{n}}{N(d+1)}} \,|0\rangle + \sqrt{\frac{\bar{n}}{N(d+1)}} \,|N\rangle\right]^{\otimes d+1}$$

is  $2\pi/N;$  consequently, the limit  $N\to\infty$  requires to know in advance the solution to the estimation problem.

As a consequence, there could be other entangled (or non-entangled) schemes that, for a given amount of prior knowledge, provide a better performance that the local strategy proposed in [4].

[4] P. A. Knott et al., Phys. Rev. A, 94, 062312 (2016).

## Conclusions

- We have reviewed the fundamentals of multi-parameter quantum estimation theory.
- We have revisited the performance of local and global strategies in the regime of moderate prior knowledge a single shot.
- It has been demonstrated that a rigorous treatment of the prior information removes non-physical solutions and suggests that the privileged status of local strategies requires further study.

## Thank you for your attention

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