

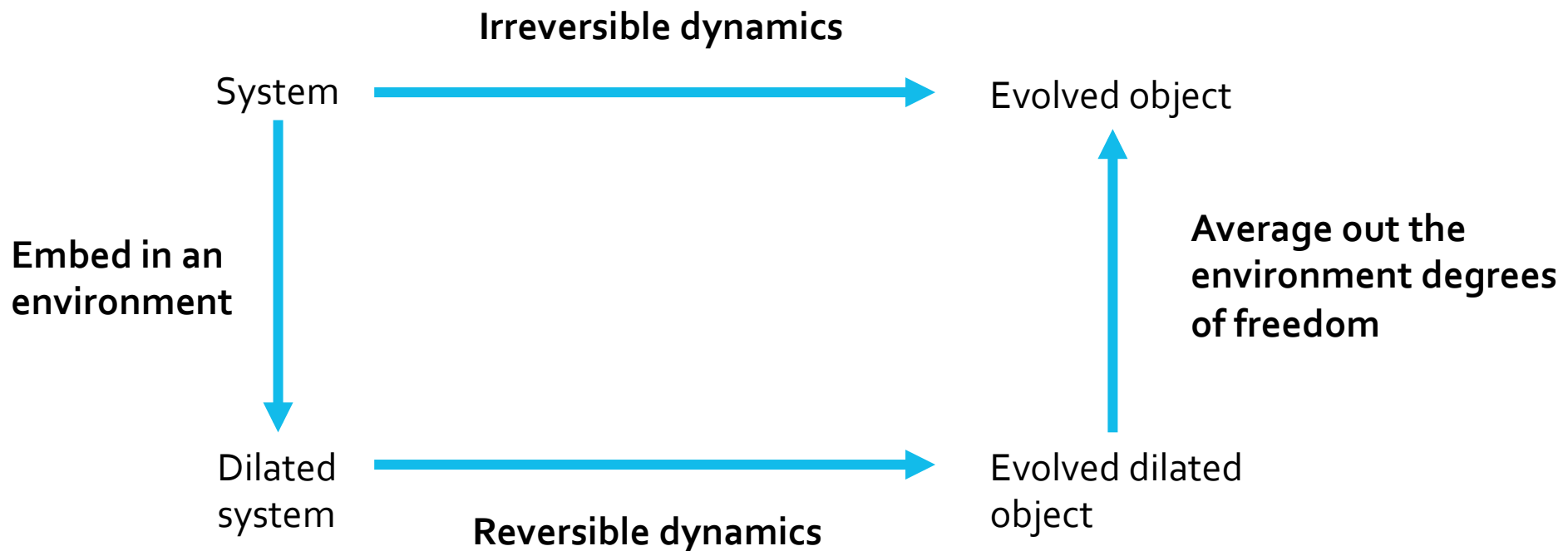
# QUANTUM MARKOV SYSTEMS

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CIRM, 16-20<sup>th</sup> April 2018

# We have a simple scheme for obtaining irreversible dynamics from reversible ones





## 3.1 Quantum System + Classical Noise

- Consider the stochastic unitary ( $H, R$  Hermitean)  $U(t) = e^{-iHt - iRW(t)}.$

- We have the stochastic Schrödinger equation

$$dU(t) = \left[ -iH - \frac{1}{2}R^2 \right] U(t) dt - iRU(t) dW(t).$$

- Set  $j_t(X) = U(t)^* X U(t),$  to get a stochastic Heisenberg equation

$$dj_t(X) = j_t(\mathcal{L}(X)) dt - ij_t([X, R]) dW(t).$$

where

$$\mathcal{L}(X) = -i[X, H] - \frac{1}{2}[[X, R], R].$$

# Quantum System with Classical Jumps

- We can also apply a unitary kick  $S$  at random times:  $U(t) = S^{N(t)}$
- Here  $N(t)$  is a Poisson process counting the number of kicks up to time  $t$ , it has independent increments and

$$dN(t) dN(t) = dN(t), \quad \langle dN(t) \rangle = \nu dt.$$

- So

$$dj_t(X) = j_t(\mathcal{L}(X))dN(t), \quad \mathcal{L}(X) = S^*XS - X.$$

# Lindblad Generators

- A quantum dynamical semigroup is a family of CP maps,  $\{\Phi_t : t \geq 0\}$ , such that  $\Phi_t \circ \Phi_s = \Phi_{t+s}$  and  $\Phi(I) = I$ .

The general form of the generator is

$$\mathcal{L}(X) = \sum_k \frac{1}{2} L_k^* [X, L_k] + \sum_k \frac{1}{2} [L_k^*, X] L_k - i[X, H].$$

- These include the examples emerging from classical noise, but the class of Lindblad generators is strictly larger than this – we need **quantum noise**!

## 3.1 Fock Space

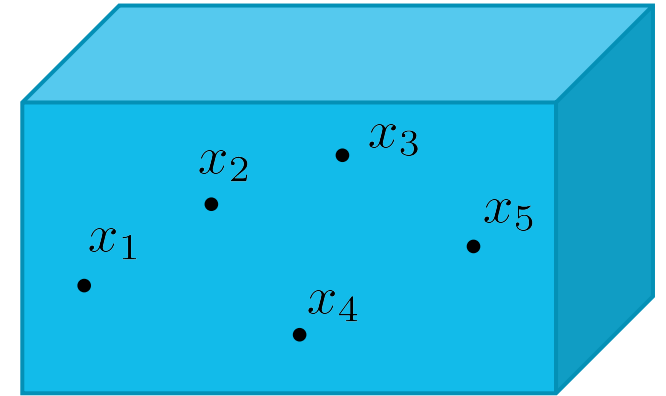
- We consider a boson field: when we look at the field we see particles at specific locations.
- A pure state of the field ...  $n$  particles

$$|\psi_n\rangle \sim \psi_n(x_1, x_2, \dots, x_n).$$

The wave function is completely symmetric under interchange of labels.

- The number of particles in the state may be indefinite:

$$|\Psi\rangle = (\psi_0, \psi_1, \psi_2, \psi_3, \dots).$$



# Fock Space

- Note that  $n = 0$  is included. No particles is a physical state of the field.
- The probability that we have exactly  $n$  particles is

$$p_n = \int |\psi_n(x_1, x_2, \dots, x_n)|^2 dx_1 dx_2 \cdots dx_n.$$

Normalization is

$$\sum_{n=0}^{\infty} p_n = 1.$$

- The vacuum state is defined as

$$|\Omega\rangle = (1, 0, 0, 0, \dots).$$

# Fock Space

- The Hilbert space spanned by such indefinite number of indistinguishable boson states is called **Fock Space**.
- A total set is given by the **exponential vectors**

$$\langle x_1, x_2, \dots, x_n | \exp(\alpha) \rangle = \frac{1}{\sqrt{n!}} \alpha(x_1) \alpha(x_2) \cdots \alpha(x_n).$$

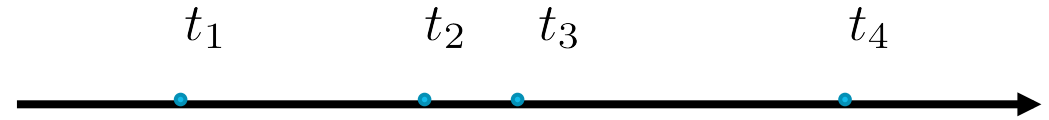
- They satisfy

$$\begin{aligned} \langle \exp(\alpha) | \exp(\beta) \rangle &= \sum_n \left( \frac{1}{\sqrt{n!}} \right)^2 \int \alpha(x_1)^* \cdots \alpha(x_n)^* \beta(x_1) \cdots \beta(x_n) dx_1 \cdots dx_n \\ &= e^{\int \alpha(x)^* \beta(x) dx} \\ &= e^{\langle \alpha | \beta \rangle}. \end{aligned}$$

- The vacuum is  $|\Omega\rangle = |\exp(0)\rangle$ .



## 3.3 Photons on a Wire



- Fock space over the segment  $[s, t]$  :-  $\mathfrak{F}_{[s, t]}$ .

$$\mathfrak{F}_{A \cup B} = \mathfrak{F}_A \otimes \mathfrak{F}_B, \quad \text{if } A \cap B = \emptyset.$$

- Introduce quantum white noises

$$[b(t), b(s)^*] = \delta(t - s).$$

- $b(t)$  annihilates a photon at  $t$ .

$$\begin{aligned} b(t) |\Omega\rangle &= 0 \\ b(t) |\exp(\beta)\rangle &= \beta(t) |\exp(\beta)\rangle. \end{aligned}$$

# The Fundamental Quantum Stochastic Processes

- Creation/Annihilation  $B(t) = \int_0^t b(\tau) d\tau, \quad B(t)^* = \int_0^t b(\tau)^* d\tau,$

$$[B(t), B(s)^*] = \int_0^t d\tau \int_0^s d\sigma \delta(\tau - \sigma) = \min(t, s).$$

- Number (a.k.a. Gauge, conservation)

$$\Lambda(t) = \int_0^t b(\tau)^* b(\tau) d\tau.$$



# Quantum Stochastic Processes

- Fix a system Hilbert space,  $\mathfrak{h}_S$ . A quantum stochastic process is a family of operators,  $\{X(t): t \geq 0\}$ , acting on  $\mathfrak{h}_S \otimes \mathfrak{F}_{[0, \infty)}$ .
- The process is adapted if, for each  $t$ , the operator  $X(t)$  acts trivially on the future environment factor  $\mathfrak{F}_{[t, \infty)}$ .
- QSDEs with adapted coefficients (Hudson & Parthasarathy, 1984)

$$\begin{aligned}\dot{X}(t) &= b(t)^*(t)X_{11}(t)b(t) + b(t)^*X_{10} + X_{01}(t)b(t) + X_{00}(t), \\ dX(t) &= X_{11}(t) \otimes d\Lambda(t) + X_{10}(t) \otimes dB(t)^* + X_{01}(t) \otimes dB(t) + X_{00}(t) \otimes dt,\end{aligned}$$

# Quantum Stochastic Calculus

- $dB(t)dB(t) = dB(t)^*dB(t) = dB^*(t)dB^*(t) = 0$

For  $X_t$  adapted

$$\langle \exp(\alpha) | X_t dB(t)^* dB(t) | \exp(\beta) \rangle = \alpha(t)^* \langle \exp(\alpha) | X_t \exp(\beta) \rangle \beta(t) (dt)^2$$

- $dB(t)dB(t)^* = dt$

$$[B(t) - B(s), B(t)^* - B(s)^*] = t - s, \quad (t > s)$$

$$\text{so } \Delta B \Delta B^* = \Delta B^* \Delta B + \Delta t.$$

# Quantum Ito Table

- The full table is

$\times$	$dt$	$dB$	$dB^*$	$d\Lambda$
$dt$	0	0	0	0
$dB$	0	0	$dt$	$dB$
$dB^*$	0	0	0	0
$d\Lambda$	0	0	$dB^*$	$d\Lambda$

- Quantum Ito Rule

$$d(XY) = (dX)dY + dX(dY) + (dX)(dY).$$

# Some “Classical” Processes

- The process  $Q(t) = B(t) + B(t)^*$  is self-commuting,  $[Q(t), Q(s)] = 0, \quad \forall t, s$  and had the distribution of a Wiener process is the vacuum state

$$\begin{aligned}\langle \dot{Q}(t) \rangle &= \langle \Omega | [b(t) + b(t)^*] \Omega \rangle = 0, \\ \langle \dot{Q}(t) \dot{Q}(s) \rangle &= \langle \Omega | b(t) b^*(s) \Omega \rangle = \delta(t - s).\end{aligned}$$

- The same applies to  $P(t) = \frac{1}{i} [B(t) - B(t)^*]$ , but ...

$$[Q(t), P(s)] = 2i \min(t, s).$$

- A Poisson process is given by

$$N(t) = \Lambda(t) + \sqrt{\nu} B^*(t) + \sqrt{\nu} B(t) + \nu t.$$

## 3.4 Emission - Absorption

- Hamiltonian

$$\Upsilon(t) = H \otimes I + iL \otimes b(t)^* - iL^* \otimes b(t).$$

- Unitary

$$\dot{U}(t) = -i\Upsilon(t)U(t), \quad U(0) = I.$$

Not in Wick order!

- Dyson Series

$$\begin{aligned} U(t) &= I - i \int_0^t \Upsilon(\tau)U(\tau)d\tau \\ &= 1 - i \int_0^t d\tau \Upsilon(\tau) + (-i)^2 \int_0^t d\tau_2 \int_0^{\tau_2} d\tau_1 \Upsilon(\tau_2)\Upsilon(\tau_1) + \dots \\ &= \vec{T} e^{-i \int_0^t \Upsilon(\tau)d\tau} \end{aligned}$$

- Wick order the terms.

- One step re-ordering

$$\begin{aligned}
 [b(t), U(t)] &= \left[ b(t), I - i \int_0^t \Upsilon(\tau) U(\tau) d\tau \right] = -i \int_0^t [b(t), \Upsilon(\tau)] U(\tau) d\tau \\
 &= \int_0^t [b(t), Lb(\tau)^*] U(\tau) d\tau = L \int_0^t \delta(t - \tau) U(\tau) d\tau = \frac{1}{2} LU(t),
 \end{aligned}$$

so

$$b(t) U(t) = U(t) b(t) + \frac{1}{2} LU(t).$$

- The (Wick ordered) QSDE

$$\begin{aligned}
 \dot{U}(t) &= b(t)^* LU(t) - L^* b(t) U(t) - iH(t) U(t) \\
 &= b(t)^* LU(t) - L^* U(t) b(t) - \left( \frac{1}{2} L^* L + iH \right) U(t).
 \end{aligned}$$

- The Hudson-Parthasarathy form is

$$dU(t) = \left\{ L \otimes dB(t)^* - L^* \otimes dB(t) - \left( \frac{1}{2} L^* L + iH \right) \otimes dt \right\} U(t).$$

- The Heisenberg equation:  $j_t(X) = U(t)^*[X \otimes I]U(t),$

$$\begin{aligned} dj_t(X) &= dU(t)^*[X \otimes I]U(t) + U(t)^*[X \otimes I]dU(t) + dU(t)^*[X \otimes I]dU(t) \\ &= j_t(\mathcal{L}X) \otimes dt + j_t([X, L]) \otimes dB(t)^* + j_t([L^*, X]) \otimes dB(t) \end{aligned}$$

where

$$\begin{aligned} \mathcal{L}X &= -X \left( \frac{1}{2} L^* L + iH \right) - \left( \frac{1}{2} L^* L - iH \right) X + L^* X L \\ &= \frac{1}{2} [L^*, X] L + \frac{1}{2} L^* [X, L] - i[X, H]. \end{aligned}$$

## .5 Scattering

Now try  $\Upsilon(t) = E \otimes b(t)^* b(t)$ .

$$[b(t), U(t)] = -iE \int_0^t [b(t), b(\tau)^*] b(\tau) U(\tau) d\tau = -\frac{i}{2} E b(t) U(t)$$

or

$$b(t) U(t) = \frac{1}{I - \frac{i}{2} E} U(t) b(t).$$

So

$$\dot{U}(t) = E b(t)^* b(t) U(t) = \frac{E}{I - \frac{i}{2} E} b(t)^* U(t) b(t)$$

or in quantum Ito form

$$dU(t) = (S - I) \otimes d\Lambda(t) U(t), \quad \left( S = \frac{I + \frac{i}{2} E}{I - \frac{i}{2} E}, \text{ unitary!} \right).$$

The Heisenberg equation here is  $dj_t(X) = j_t(S^* X S - X) \otimes d\Lambda(t)$ .



## 3.6 SLH Formalism

- Quantum white noises  $[b_j(t), b_k^*(s)] = \delta_{jk} \delta(t - s)$

- Hamiltonian  $H$

$$H^* = H$$

- Coupling/Collapse Operators  $L$

$$L = \begin{bmatrix} L_1 \\ \vdots \\ L_n \end{bmatrix}$$

- Scattering Operator  $S$

$$S = \begin{bmatrix} S_{11} & \cdots & S_{1n} \\ \vdots & \ddots & \vdots \\ S_{n1} & \cdots & S_{nn} \end{bmatrix}, \quad S^{-1} = S^*$$

# Quantum Stochastic Models

- General  $(S, L, H)$  case

Wick-ordered form: 
$$dU(t) = \left\{ \sum_{jk} (S_{jk} - \delta_{jk} I) \otimes d\Lambda_{jk}(t) + \sum_j L_j \otimes dB_j^*(t) - \sum_{jk} L_j^* S_{jk} \otimes dB_k(t) - \left( \frac{1}{2} \sum_k L_k^* L_k + iH \right) \otimes dt \right\} U(t)$$

Heisenberg Picture 
$$dj_t(X) = \sum_{jk} j_t(S_{lj}^* X S_{lk} - \delta_{jk} X) d\Lambda_{jk}(t) + \sum_{jl} j_t(S_{lj}^* [L_l, X]) \otimes dB_j(t) + \sum_{lk} j_t([X, L_l^*] S_{lk}) \otimes dB_k(t) + j_t(\mathcal{L} X) \otimes dt.$$

Lindblad Generator 
$$\mathcal{L} X = \frac{1}{2} \sum_k L_k^* [X, L_k] + \frac{1}{2} \sum_k [L_k^*, X] L_k - i[X, H]$$

# Input-Output Relations

- The outputs are defined by

$$B_k^{\text{out}}(t) = U(t)^*[I \otimes B_k(t)]U(t).$$

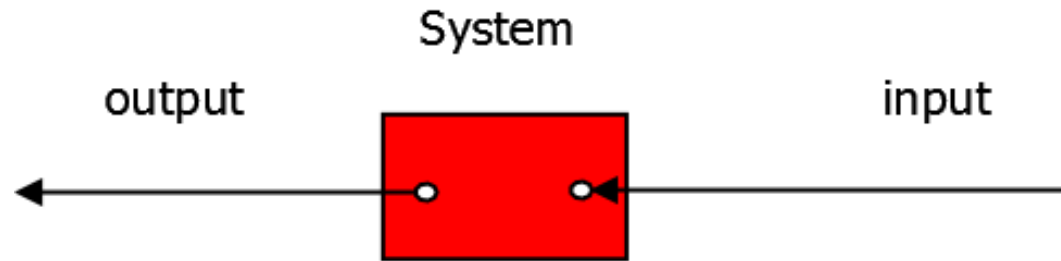
- From the quantum Ito calculus

$$dB_j^{\text{out}}(t) = \sum_k j_t(S_{jk}) \otimes dB_k(t) + j_t(L_j) \otimes dt,$$

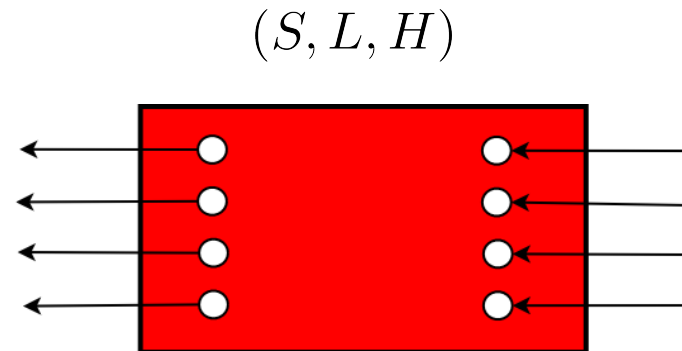
Or,

$$b_j^{\text{out}}(t) = \sum_k j_t(S_{jk}) \otimes b_k(t) + j_t(L_j) \otimes I.$$

# Quantum Markovian Models



The “wires” are quantum fields and may carry a multiplicity.



## 3.6 Quantum Filtering

Let us measure the quadrature  $Q(t) = B(t) + B(t)^*$ . Set

$$Y^{\text{in}}(t) = I \otimes Q(t).$$

The initial state is taken to be  $|\phi\rangle \otimes |\Omega\rangle$ . In the Heisenberg picture, this state is fixed and the observables evolve

$$\begin{aligned} j_t(X) &= U(t)^* [X \otimes I] U(t), \\ Y^{\text{out}}(t) &= U(t)^* [I \otimes Q(t)] U(t). \end{aligned}$$

The unitary

$$U(t, s) = T e^{-i \int_s^t \Upsilon(\tau) d\tau}$$

couples the system to the part of the field that enters over the time  $s \leq \tau \leq t$ .  
We have

$$U(t) = U(t, s) U(s), \quad (t > s > 0).$$

A key identity is that

$$Y^{\text{out}}(s) = U(t)^* Y^{\text{in}}(s) U(t), \quad (t > s).$$

This follows from the fact that  $[Y^{\text{in}}(s), U(t, s)] = 0$ .

From this, we see that the process  $Y^{\text{out}}$  is also commutative

$$[Y^{\text{out}}(t), Y^{\text{out}}(s)] = U(t)^* [Y^{\text{in}}(t), Y^{\text{in}}(s)] U(t) = 0, \quad (t > s).$$

Also

$$[j_t(X), Y^{\text{out}}(s)] = U(t)^* [X \otimes I, I \otimes Q(t)] U(t) = 0, \quad (t > s).$$

We can have a joint probability for  $j_t(X)$  and the  $\{Y^{\text{out}}(\tau) : 0 \leq \tau \leq t\}$  so can use Bayes Theorem.

Note that

$$\begin{aligned} dY^{\text{out}}(t) &= dB^{\text{out}}(t) + dB^{\text{out}}(t)^* \\ &= dY^{\text{in}}(t) + j_t(L + L^*) dt \end{aligned}$$

and

$$dY^{\text{in}}(t) dY^{\text{in}}(t) = dt = dY^{\text{out}}(t) dY^{\text{out}}(t).$$

The state at time  $t$  is  $|\Psi_t\rangle = U(t) |\phi \otimes \Omega\rangle$ , so

$$\begin{aligned}
 d|\Psi_t\rangle &= -\left(\frac{1}{2}L^*L + iH\right) |\Psi_t\rangle dt + LdB(t)^* |\Psi_t\rangle - L^*dB(t) |\Psi_t\rangle \\
 &= -\left(\frac{1}{2}L^*L + iH\right) |\Psi_t\rangle dt + LdB(t)^* |\Psi_t\rangle + LdB(t) |\Psi_t\rangle \\
 &= -\left(\frac{1}{2}L^*L + iH\right) |\Psi_t\rangle dt + LdQ_t |\Psi_t\rangle.
 \end{aligned}$$

Which is equivalent to the SDE in the system Hilbert space

$$d|\chi_t\rangle = -\left(\frac{1}{2}L^*L + iH\right) |\chi_t\rangle dt + L|\chi_t\rangle dy_t$$

where  $\mathbf{y}$  is a sample path.



We have

$$\begin{aligned}
\langle \phi \otimes \Omega | j_t(X) F[Y_{[0,t]}^{\text{out}}] | \phi \otimes \Omega \rangle &= \langle \phi \otimes \Omega | U(t)^* \left( X \otimes F[Y_{[0,t]}^{\text{in}}] \right) U(t) | \phi \otimes \Omega \rangle \\
&= \langle \Psi_t | X \otimes F[Y_{[0,t]}^{\text{in}}] | \Psi_t \rangle \\
&= \int \langle \chi_t(\mathbf{y}) | X \otimes | \chi_t(\mathbf{y}) \rangle F[\mathbf{y}] \mathbb{P}_{\text{Wiener}}[d\mathbf{y}]
\end{aligned}$$

Setting  $X = I$ , we get the

$$\langle \phi \otimes \Omega | F \left[ Y_{[0,t]}^{\text{out}} \right] | \phi \otimes \Omega \rangle = \int \langle \chi_t(\mathbf{y}) | \chi_t(\mathbf{y}) \rangle F[\mathbf{y}] \mathbb{P}_{\text{Wiener}}[d\mathbf{y}]$$

So the probability of the measured paths is

$$\mathbb{Q}[d\mathbf{y}] = \langle \chi_t(\mathbf{y}) | \chi_t(\mathbf{y}) \rangle \mathbb{P}_{\text{Wiener}}[d\mathbf{y}]$$

And we also determine the filter (using the arbitrariness of  $F$ )

$$\pi_t(X) = \frac{\langle \chi_t(\mathbf{y}) | X | \chi_t(\mathbf{y}) \rangle}{\langle \chi_t(\mathbf{y}) | \chi_t(\mathbf{y}) \rangle}.$$

We see that (using  $dy(t) dy(t) = dt$ )

$$d\langle \chi_t(\mathbf{y}) | X | \chi_t(\mathbf{y}) \rangle = \langle \chi_t(\mathbf{y}) | \mathcal{L}X | \chi_t(\mathbf{y}) \rangle dt + \langle \chi_t(\mathbf{y}) | XL + L^* X | \chi_t(\mathbf{y}) \rangle dy(t).$$

Same form as derived by Denis and Peter!