### Introduction to quantum feedback control

CY-McGill Mathematical Physics Weekly Seminar

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### Outline

1 Quantum probability theory

2 Quantum stochastic process : Wiener and Poisson processes

# Quantum probability theory

### **Quantum probability theory**

#### References:

- L. Bouten, R. van Handel, M. James, "An introduction to quantum filtering", SIAM. J. Control Optim, 2007.
- R. van Handel, "Filtering, stability, and robustness", Ph.D. Thesis, 2007.
- L. Bouten, "Applications of quantum stochastic processes in quantum optics", Quantum Potential Theory, pp 277-307, Springer, 2008.
- 4 P.Meyer, "Quantum probability for probabilists", LNM (Vol 1538), Springer, 1993.
- R. V. Kadison, J. R. Ringrose "Funfamentals of the theory of operator algebras", Vol 1, AMS, 1983.
- M. Reed, B. Simon, "Method of modern mathematical physics", Academic press, 1972.

# Quantum probability theory at Hilbert space level 1

- $\blacksquare$  Hilbert space :  $\mathcal{H}$
- density operator (state of system) : ρ
- self-ajoint operator on  $\mathcal{H}$  (observable) : X
- **bounded Borel function on**  $\mathbb{R}$  : f

Expectation of 
$$f(X)$$
:  $\operatorname{Tr}(\rho f(X)) = \int_{\mathbb{R}} f(x) d\mu(x)$   
probability of  $X \in E \in \operatorname{Bor}(\mathbb{R})$ :  $\operatorname{Tr}(\rho \mathbb{1}_{E}(X)) = \mu(E)$ 

### Objective

- Quantum analogues of σ-algebra and filtrations in classical probability
- 2 Transformation mechanism between observables and random variable

# von Neumann algebra and normal state

### Definition : \*-algebra on $\mathcal H$

A \*-algebra on  $\mathcal H$  is a collection  $\mathcal A$  of linear operators on  $\mathcal H$  containing  $\mathbb 1$  s.t.

- **1**  $A, B \in \mathcal{A}$  and  $\alpha, \beta \in \mathbb{C}$  implies  $\alpha A + \beta B \in \mathcal{A}$ .
- **2**  $A, B \in \mathcal{A}$  implies  $AB \in \mathcal{A}$ .
- **3**  $A \in \mathcal{A}$  implies  $A^* \in \mathcal{A}$ , where the mapping \* is called an involution.

Moreover,  $\mathcal{A}$  is called *commutative* if AB = BA for any  $A, B \in \mathcal{A}$ .

#### Definition: state

A state  $\phi$  on \*-algebra  $\mathcal A$  is a functional  $\phi:\mathcal A\to\mathbb C$  s.t.

- II linearity :  $A, B \in \mathcal{A}$  and  $\alpha, \beta \in \mathbb{C}$  implies  $\varphi(\alpha A + \beta B) = \alpha \varphi(A) + \beta \varphi(B)$ .
- 2 positivity : for all  $A \ge 0$  in  $\mathcal{A}$ ,  $\varphi(A) \ge 0$ .
- **3** normalization :  $\phi(1) = 1$ .

# von Neumann algebra and normal state

### Definition: von Neumann algebra

A von Neumann algebra on  $\mathcal{H}$  is a \*-subalgebra of  $\mathscr{B}(\mathcal{H})$ , containing the identity  $\mathbbm{1}$  and strongly closed, i.e.,  $A_i \in \mathcal{A}$  and  $\forall \psi \in \mathcal{H}$ ,  $\lim_{i \to \infty} A_i \psi = A \psi$  implies  $A \in \mathcal{A}$ .

#### Definition: faithful and normal state

A state  $\varphi$  on von Neumann algebra  $\mathcal{A}$  is called

- faithful, if  $\varphi(A^*A) = 0$  implies A = 0;
- **normal**, if  $\varphi(\sup_{\alpha} A_{\alpha}) = \sup_{\alpha} \varphi(A_{\alpha})$  for all bounded increasing net  $A_{\alpha}$ .

# Quantum probability space

### Definition: quantum probability space

A quantum probability space is a pair  $(\mathcal{A}, \varphi)$ , where

- $\blacksquare$   $\mathcal{A}$  is a von Neumann algebra (on  $\mathcal{H}$ );
- lacksquare  $\phi$  is a normal state on  $\mathcal{A}$ .

### Proposition <sup>1</sup>

Let  $(\Omega, \mathcal{F}, \mathbb{P})$  be a probability space. Then

- $\mathcal{A} := \{M_f | f \in L^{\infty}(\Omega, \mathcal{F}, \mathbb{P})\}$  is a commutative von Neumann algebra of the operators on  $L^2(\Omega, \mathcal{F}, \mathbb{P})$ ;
- $lackbox{ } \phi: M_f \mapsto \int f d\mathbb{P}$  is a normal state on  $\mathcal{A}$ .

**Remark**: Classical probability space is a special case of quantum probability space.

<sup>1.</sup> H. Maassen, "Quantum probability, Prop 1.1", Quantum Prob. Commu.(Vol 12), 2003.

# Quantum probability space

- self-adjoint set  $S: S \in S \Rightarrow S^* \in S$
- commutant of  $S : S' := \{X \in \mathcal{B}(\mathcal{H}) | XS = SX, \forall S \in S\}$

#### Theorem: double commutant theorem 1

Let  $\mathcal{S} \subset \mathcal{B}(\mathcal{H})$  be any self-adjoint set. Then  $\mathcal{A} = \mathcal{S}''$  is the **smallest** von Neumann subalgebra of  $\mathcal{B}(\mathcal{H})$  containing  $\mathcal{S}$ .  $\mathcal{B}$  is a von Neumann algebra iff  $\mathcal{B} = \mathcal{B}''$ 

### Corollary

The von Neumann algebra generated by  $S \subset \mathcal{B}(\mathcal{H})$  is  $\mathrm{vN}(S) := (S \cup S^*)''$ , where  $S^* := \{X \in \mathcal{B}(\mathcal{H}) | X^* \in S\}$ .

#### Corollary

Given a commuting set of observables  $X = \{X_1, \dots, X_n\}$ , vN(X) is a commutative von Neumann algebra.  $(X \subset X' \Rightarrow X'' \subset X' = X''')$ 

<sup>1.</sup> R. V. Kadison, J. R. Ringrose "Funfamentals of the theory of operator algebras, Thm 5.3.1", Vol 1, AMS, 1983.

# Spectral theorem (finite-dimensional case)

### Theorem: spectral theorem (finite-dimensional case) 1

Let  $(\mathcal{A}, \varphi)$  be a commutative quantum probability space on a finite-dim Hilbert space. Then there are a probability space  $(\Omega, \mathcal{F}, \mathbb{P})$  and \*-isomorphism  $\iota : \mathcal{A} \to \mathit{l}^\infty(\Omega, \mathcal{F}, \mathbb{P})$  s.t.  $\varphi(X) = \mathbb{E}^\mathbb{P}(\iota(X))$  for all  $X \in \mathcal{A}$ .

#### Proof.

- 1 finite dimensional Hilbert space :  $\mathbb{C}^N$
- 2  $\mathcal{A}$ : a commutative \*-algebra of complex  $N \times N$  matrices
- ∃ a unitary matrix U s.t.  $U^*XU$  is diagonal ∀X ∈ 𝒯
- $\Omega := \{1, ..., N\}, \ \mathcal{F} := 2^{\Omega}$
- **5** define  $\iota(X): \Omega \to \mathbb{C}$  by  $\iota(X)(i) = (U^*XU)_{ii} \in \mathbb{C}$  for  $i \in \Omega$
- **6**  $\mathbb{P}(E) = \varphi(\iota^{-1}(\mathbb{1}_E))$  for all  $E \in \mathcal{F}$

<sup>1.</sup> L. Bouten, R. van Handel, M. James, "An introduction to quantum filtering, Thm 2.4", SIAM. J. Control Optim, 2007.

# Spectral theorem (infinite-dimensional case)

### Theorem: spectral theorem (infinite-dimensional case) 1

Let  $\mathcal H$  be separable and  $\mathcal A$  be a commutative von Neumann algebra on  $\mathcal H$ . Then there exist a finite measure space  $(\Omega,\mathcal F,\mu)$  s.t.  $\mathcal U\mathcal A\mathcal U^*=\mathcal L^\infty(\Omega,\mathcal F,\mu)$  acting on  $\mathcal L^2(\Omega,\mathcal F,\mu)$  by pointwise multiplication.

### Outline of proof.

- **1**  $\mathcal{H}$  is separable,  $\mathcal{A}$  is commutative  $\Rightarrow \exists A = A^* \in \mathcal{A}$  s.t.  $\mathcal{A} = vN(A)$
- 2 ∃ finite measure space  $(Ω, \mathcal{F}, \mu)$ , bounded measurable function a on Ω, and unitary map  $U : \mathcal{H} \to L^2(Ω, \mathcal{F}, \mu)$ , s.t.  $(UAU^*v)(ω) = a(ω)v(ω)$ , for all  $v \in L^2(Ω, \mathcal{F}, \mu)$  (spectral theorem) <sup>2</sup>
- **3** define von Neumann algebra  $\mathcal{B} := \{f(A)|f$  bounded Borel on  $sp(A)\}$
- 4 define \*-isomorphism  $\iota: \mathcal{B} \to L^{\infty}(\Omega, \mathcal{F}, \mu)$  by  $\iota(f(X)) = Uf(X)U^* = M_{f \circ a}$  (functional calculus)<sup>2</sup>
- $\mathcal{B} = \mathcal{A}.^3$
- 1. R. van Handel, "Filtering, stability, and robustness, Thm B.1.13", Ph.D. Thesis, 2007.
- 2. M. Reed, B. Simon, "Method of modern mathematical physics, Ch VII.2", AP, 1972.
- 3. J. R. Ringrose, R. V. Kadison, "Fundamentals of the theory of operator algebras, Thm 5.2.9".

# Spectral theorem (infinite-dimensional case)

#### Corollary 1

Let  $(\mathcal{A},\phi)$  be a commutative quantum probability space on separable  $\mathcal{H}$ . Then there exist a finite measure space  $(\Omega,\mathcal{F},\mu)$ , a \*-isomorphism  $\iota:\mathcal{A}\to L^\infty(\Omega,\mathcal{F},\mu)$ , and a probability measure  $\mathbb{P}\ll \mu$  s.t.  $\phi(A)=\mathbb{E}^\mathbb{P}\big(\iota(A)\big)$  for all  $A\in\mathcal{A}$ .

- $P \in \mathcal{A}$  s.t.  $\varphi(P) = 0$ , then  $\iota(P) = 0$
- $\blacksquare$   $\mu$  is to define the null set in  $\mathcal{F}$ , then define  $\mathbb{P} \ll \mu$  by  $\phi$
- commutative probability space is equivalent to classical probability space

<sup>1.</sup> L. Bouten, R. van Handel, M. James, "An introduction to quantum filtering, Thm 3.3", SIAM. J. Control Optim, 2007.

### Spectral representation of unbounded observable

- $\blacksquare$  Hilbert space  $\mathcal{H}$
- $lacksquare \mathcal{P}(\mathcal{H})$  the set of orthogonal projections on  $\mathcal{H}$
- **spectral measure** on  $(\mathbb{R}, \mathrm{Bor}(\mathbb{R}))$  is  $\xi : \mathrm{Bor}(\mathbb{R})) \to \mathcal{P}(\mathcal{H})$  s.t.
  - \*  $\xi(\emptyset) = 0$  and  $\xi(\mathbb{R}) = 1$
  - \*  $\xi(\bigcup_i E_i) = \text{s-lim}_{k \to \infty} \sum_{i=1}^k \xi(E_i)$  for countable sequence of disjoint set  $E_i$
  - \*  $\xi(E_1)\xi(E_2) = \xi(E_1 \cap E_2) = \xi(E_2)\xi(E_1)$

### Theorem: von Neumann's spectral theorem 1

For any self-adjoint operator X on  $\mathcal{H}$ ,  $\exists ! \, \xi : \mathrm{Bor}(\mathbb{R}) \to \mathcal{P}(\mathcal{H})$  s.t.

$$X=\int_{\mathbb{R}}x\xi(dx).$$

Then, given any Borel function f on  $\mathbb{R}$ ,  $\int_{\mathbb{R}} f(x)d\xi(x)$  is denoted by f(X).

<sup>1.</sup> P.Meyer, "Quantum probability for probabilists, pp 8", LNM (V. 1538), Springer, 1993.

### Unbounded observable

- lacktriangle (not necessarily bounded) observable X on  $\mathcal H$  has real spectrum
- von Neumann algebra  $\mathcal{A} \subset \mathscr{B}(\mathcal{H})$

#### Definition

- **1** *X* is **affiliated** to  $\mathcal{A}$ ,  $(X \eta \mathcal{A})$ , if spectral measure  $\xi_X(E) \in \mathcal{A}$ ,  $\forall E \in \text{Bor}(\mathbb{R})$ .
- **2** von Neumann algebra generated by  $X : vN(X) := vN(\{\xi_X(E) | E \in Bor(\mathbb{R})\})$ 
  - the above probabilistic definition is equivalent to the algebraic one <sup>1</sup>
  - lacktriangle observable is affiliated to  $\mathcal{A} \leftrightarrow \text{r.v}$  is measurable w.r.t  $\sigma$ -algebra
- $X \in \mathcal{B}(\mathcal{H})$ , X is affiliated to  $\mathcal{A}$  iff  $X \in \mathcal{A}^2$ ,
- $X \in \mathcal{B}(\mathcal{H})$ ,  $vN(X) = vN(\{\xi_X(E)|E \in \sigma$ -algebra on  $sp(X)\})$  and  $X \eta vN(X)$

<sup>1.</sup> P.Meyer, "Quantum probability for probabilists, pp 245", LNM (Vol 1538), Springer, 1993.

<sup>2.</sup> J. R. Ringrose, R. V. Kadison, "Fundamentals of the theory of operator algebras, Thm 5.2.3", Vol 1, AMS, 1983.

### Unbounded affiliated observable

- $X \eta \mathcal{A}$ ,  $\mathcal{A}$  is commutative  $\Rightarrow \exists A = A^* \in \mathcal{A}$  s.t.  $\mathcal{A} = vN(A)$
- $(X + i\mathbb{1})^{-1}$  is bounded and belongs to vN(A)
- **spectral theorem** on  $\mathcal{A}\Rightarrow U:\mathcal{H}\to L^2(\Omega,\mathcal{F},\mu)$  and \*-isomorphism  $\iota:\mathcal{A}\to L^\infty(\Omega,\mathcal{F},\mu)\Rightarrow \iota\bigl((X+i\mathbb{1})^{-1}\bigr)$
- spectral theorem for unbounded observable 1 implies

$$\iota(X)(\omega) = \frac{1}{\iota((X+i\mathbb{1})^{-1})(\omega)} - 1, \quad \omega \in \Omega,$$

 $\iota(X)$  is a  $\mu$ -a.s. finite  $\mathcal{F}$ -measurable r.v. on  $\Omega$ .

<sup>1.</sup> M. Reed, B. Simon, "Method of modern mathematical physics, Thm VIII.4", AP, 1972.

# Additive and multiplication of affiliated observables <sup>1</sup>

- lacktriangle commutative von Neumann algebra :  $\mathcal A$
- **spectral theorem** on  $\mathcal{A} \Rightarrow *$ -isomorphism  $\iota : \mathcal{A} \to L^{\infty}(\Omega, \mathcal{F}, \mu)$
- lacksquare set of all self-adjoint operators affiliated to  $\mathcal{A}:\mathscr{S}(\mathcal{A})$

#### Lemma

For any  $X, Y \eta \mathcal{A}, X \hat{+} Y := \overline{X + Y}$  and  $X \hat{\cdot} Y := \overline{XY}$  are self-adjoint and affiliated to  $\mathcal{A}$ 

#### Lemma

- $\mathscr{S}(\mathcal{A})$  forms a commutative \*-algebra (with unit 1) under  $\hat{+}$  and  $\hat{\cdot}$ .
- $\iota: \mathcal{A} \to L^{\infty}(\Omega, \mathcal{F}, \mu)$  extends to an isomorphism between  $\mathscr{S}(\mathcal{A})$  and the set of  $\mu$ -a.s. finite  $\mathcal{F}$ -measurable r.v. on  $\Omega$ .

<sup>1.</sup> J. R. Ringrose, R. V. Kadison, "Fundamentals of the theory of operator algebras, pp 351-356", Vol 1, AMS, 1983.

# Additive and multiplication of affiliated observables <sup>1</sup>

- commutative von Neumann algebra : A
- **spectral theorem** on  $\mathcal{A} \Rightarrow *$ -isomorphism  $\iota : \mathcal{A} \to L^{\infty}(\Omega, \mathcal{F}, \mu)$
- set of all normal operators affiliated to  $\mathcal{A}: \mathcal{N}(\mathcal{A})$

#### Lemma

- A closed and densely defined operator X is **normal** if  $X + X^*$  and  $i(X^* X)$  are self-adjoint and commute with each other.
- A normal operator X is affiliated to  $\mathcal{A}$  if  $X + X^*$  and  $i(X^* X)$  are affiliated to  $\mathcal{A}$ .

#### Lemma

- $\mathcal{N}(\mathcal{A})$  forms a commutative \*-algebra (with unit 1) under  $\hat{+}$  and  $\hat{\cdot}$ .
- $\iota: \mathcal{A} \to L^{\infty}(\Omega, \mathcal{F}, \mu)$  extends to an isomorphism between  $\mathscr{N}(\mathcal{A})$  and the set of  $\mu$ -a.s. finite  $\mathcal{F}$ -measurable random variable on  $\Omega$ .

<sup>1.</sup> J. R. Ringrose, R. V. Kadison, "Fundamentals of the theory of operator algebras, pp 351-356", Vol 1, AMS, 1983.

# Example: position and momentum operators

lacksquare Schrödinger representation on Schwartz space  $\mathscr{S}(\mathbb{R})$ 

$$(Q\psi)(x) = x\psi(x), \quad (P\psi)(x) = -i\hbar \frac{d}{dx}\psi(x), \quad \psi \in \mathcal{H},$$

- P and Q are defined as closures of  $i^{-1}d/dx$  and multiplication by x on  $\mathscr{S}(\mathbb{R})$ , Q and P are self-adjoint
- $\Psi(x)=(2\pi)^{-1/4}\sigma^{-1/2}e^{-rac{(x-\mu)^2}{4\sigma^2}}$  defines a normal state on  $\mathscr{B}(\mathcal{H})$
- $\forall E \in \mathrm{Bor}(\mathbb{R}), (\xi_Q(E)\psi)(x) = \mathbb{1}_E(x)\psi(x).$
- $\mathbf{v}$   $\mathbf{v}$
- $\forall E \in \operatorname{Bor}(\mathbb{R}), \mathbb{P}_Q(\iota(Q) \in E) = \varphi(\xi_Q(E)) = \int_E \psi^2(x) dx$  is a Gaussian measure with mean  $\mu$  and variance  $\sigma^2$ .

# Example: position and momentum operators

$$\begin{split} \mathbb{E}\big(\iota(e^{itQ})\big) &= \langle \psi, e^{itQ} \psi \rangle = \int_{\mathbb{R}} e^{itx} \psi^2(x) dx = e^{it\mu - \frac{i^2\sigma^2}{2}}, \\ \mathbb{E}\big(\iota(e^{itP})\big) &= \langle \psi, e^{itP} \psi \rangle = \int_{\mathbb{R}} \psi(x) \psi(x + \hbar t) dx = e^{-\frac{\hbar^2 t^2}{8\sigma^2}}. \end{split}$$

- $\bullet$   $\iota(Q) \sim \mathcal{N}(\mu, \sigma^2)$
- $lacksquare 1(P) \sim \mathcal{N}(0, \hbar^2/4\sigma^2)$

## Quantum stochastic process

### Quantum stochastic process: Wiener and Poisson processes

#### References:

- K. R. Parthasarthy, "An introduction to quantum stochastic calculus", Birkhauser, 1992.
- L. Bouten, R. van Handel, M. James, "An introduction to quantum filtering", SIAM. J. Control Optim, 2007.
- 3 L. Bouten, "Applications of quantum stochastic processes in quantum optics", Quantum Potential Theory, pp 277-307, Springer, 2008.
- 4 R. van Handel, "Filtering, stability, and robustness", Ph.D. Thesis, 2007.

# Fock space

- For  $u_1, \ldots, u_N \in \mathcal{H}$ ,  $u_1 \circ \cdots \circ u_N := \frac{1}{N!} \sum_{\sigma \in \mathscr{P}_N} u_{\sigma(1)} \otimes \cdots \otimes u_{\sigma(N)}$ , where  $\mathscr{P}_N$  is permutation group on N elements.
- $\mathcal{H}^{\circ N}$ : the closed subspace of  $\mathcal{H}^{\otimes N}$  generated by all vectors  $u_1 \circ \cdots \circ u_N$
- lacksquare scalar products defined on  $\mathcal{H}^{\otimes N}$  and  $\mathcal{H}^{\circ N}$

$$\langle u_1 \otimes \cdots \otimes u_N, v_1 \otimes \cdots \otimes v_N \rangle_{\otimes} = \langle u_1, v_1 \rangle \ldots \langle u_N, v_N \rangle; \langle u_1 \circ \cdots \circ u_N, v_1 \circ \cdots \circ v_N \rangle_{\circ} = \operatorname{Per}(\langle u_i, v_j \rangle)_{0 \leq i, j \leq N},$$

#### Definition: symmetric Fock space

A symmetric (or bosonic) Fock space over  $\mathcal{H}$  is  $\Gamma_s(\mathcal{H}) := \mathbb{C} \oplus \bigoplus_{n=1}^{+\infty} \mathcal{H}^{\circ n}$ ,  $\mathcal{H}$  is called single-particle Hilbert space.

**Remark** :  $\Gamma_s(\mathcal{H})$  is a separable Hilbert space if  $\mathcal{H}$  is separable.

# Exponential vector

- **exponential vector** :  $e(u) = \bigoplus_{n=0}^{+\infty} \frac{u^{\otimes n}}{\sqrt{n!}} \in \Gamma_s(\mathcal{H})$  with  $u \in \mathcal{H}$
- vacuum vector :  $e(0) = 1 \oplus 0 \oplus 0 \oplus \dots$
- **exponential domain** :  $\mathcal{E}(\mathcal{H}) := \text{span}\{e(u) | u \in \mathcal{H}\}$
- $\mathcal{E}(\mathcal{H})$  is **dense** in  $\Gamma_s(\mathcal{H})$ , the generators e(u) of  $\mathcal{E}(\mathcal{H})$  are linearly independent <sup>1</sup>

K. R. Parthasarthy, "An introduction to quantum stochastic calculus, pp 126-127", Birkhauser, 1992.

### Stone's theorem

### Definition: strongly continuous one-parameter unitary group

An operator-valued function  $U_t$  on  $\mathcal{H}$  is called a **strongly continuous one-parameter unitary group** if it satisfies

- **1** group property :  $\forall s, t \in \mathbb{R}, U_{t+s} = U_t U_s$ ;
- **2** strong continuity :  $\forall t_0 \in \mathbb{R}$  and  $\psi \in \mathcal{H}$ ,  $\lim_{t \to t_0} U_t \psi = U_{t_0} \psi$ .

#### Theorem: Stone's theorem

Let  $\{U_t\}_{t\in\mathbb{R}}$  be a strongly continuous one-parameter unitary group on  $\mathcal{H}$ . Then there is a self-adjoint operator A on  $\mathcal{H}$  s.t.  $U_t=e^{itA}$ .

# Weyl operators

### Theorem: Weyl operators 1

■ For any  $u, v \in \mathcal{H}$  and unitary operator U on  $\mathcal{H}$ , there exists an unique *unitary* operator (Weyl operator) W(u, U) on  $\Gamma_s(L^2(\mathbb{R}_+))$  satisfying

$$W(u,U)e(v) = e^{-\langle u,Uv\rangle - ||u||^2/2}e(Uv+u).$$

■ For any  $u_i, v \in \mathcal{H}$  and unitary operator  $U_i$  on  $\mathcal{H}$  with i = 1, 2,

$$W(u_1, U_1)W(u_2, U_2) = e^{-i\operatorname{Im}\langle u_1, U_1 u_2 \rangle} W(u_1 + U_1 u_2, U_1 U_2).$$

$$(u_1, U_1) = (u, 1)$$
 and  $(u_2, U_2) = (0, U)$ ,  $W(u, U) = W(u, 1)W(0, U)$ 

• 
$$W_u := W(u, 1), \Gamma(U) := W(0, U)$$

<sup>1.</sup> K. R. Parthasarthy, "An introduction to quantum stochastic calculus, pp 135", 1992.

# Field operator and differential second quantization

### Translation group by the vector u:

- 1 Weyl relation :  $W_u^* = W_{-u}$ ,  $W_u W_v = e^{-i\operatorname{Im}\langle u,v\rangle} W_{u+v}$
- 2  $W_{su}W_{tu} = W_{(s+t)u}$  and its strong continuity <sup>1</sup>
- 3  $W_{tu}$  for  $t \in \mathbb{R}$  forms a one-parameter strong continuous unitary group
- 4  $\forall u \in \mathcal{H}, \exists B(u)$  (field operator) s.t.  $W_{tu} = e^{itB(u)}, \forall t \in \mathbb{R}$  (Stone's theorem)
- **5** B(u) and B(v) commute if  $\langle u, v \rangle \in \mathbb{R}^2$

#### Rotation group by the unitary operator U:

- 2 given  $U_t = e^{itA}$ ,  $\Gamma(U_t)$  defines a one-parameter strongly continuous unitary group on  $\Gamma_s(\mathcal{H})$
- **3**  $\forall u \in \mathcal{H}$ ,  $\exists \Lambda(A)$  (differential second quantization of *A*) s.t.  $\Gamma(U_t) = e^{it\Lambda(A)}$ ,  $\forall t \in \mathbb{R}$  (Stone's theorem)
- $\Lambda(A_1)$  and  $\Lambda(A_2)$  commute if  $[A_1, A_2] = 0^2$
- 1. K. R. Parthasarthy, "An introduction to quantum stochastic calculus, Prop 20.1", 1992.
- 2. M. Reed, B. Simon, "Method of modern mathematical physics, Thm VIII.13", AP, 1972.

### Quantum fundamental stochastic processes

### Definition: fundamental stochastic processes

- quadratures :  $Q_t = B(i\mathbb{1}_{[0,t]}), P_t = B(-\mathbb{1}_{[0,t]})$
- gauge process :  $\Lambda_t = \Lambda(M_{1_{[0,t]}})$ ,  $M_{1_{[0,t]}}f = 1_{[0,t]}f$  for  $f \in L^2(\mathbb{R}_+)$

**Remark** :  $Q_t$ ,  $P_t$ ,  $\Lambda_t$  are commutative, they do not commute with each other

#### Definition: filtration

$$Q_t := vN\{Q_s | 0 \le s \le t\}, \, \mathcal{P}_t := vN\{P_s | 0 \le s \le t\}, \, \Lambda_t := vN\{\Lambda_s | 0 \le s \le t\}$$

- **1** vacuum state  $\Phi$  on  $\mathscr{B}(\Gamma_s(L^2(\mathbb{R}_+))): \Phi = \langle e(0), e(0) \rangle$
- **2** coherent state  $\Phi_f: \Phi_f = \langle W_f e(0), \cdot W_f e(0) \rangle = e^{-\|f\|^2} \langle e(f), \cdot e(f) \rangle$
- **3** commutative quantum probability space  $(Q_t, \Phi), (\mathcal{P}_t, \Phi), (\Lambda_t, \Phi_t)$
- **4** spectral theorem  $\Rightarrow \iota(Q_t), \iota(P_t), \iota(\Lambda_t)$  on different probability spaces

# Wiener processes in vacuum state

#### Lemma

 $q_t = \iota(Q_t)$  and  $p_t = \iota(P_t)$  are Wiener processes in vacuum state.

#### Proof.

For  $0 \le t_1 \le t_2 \le t_3 \le t_4 < \infty$ ,  $x, y \in \mathbb{R}$ , the joint characteristic function of  $q_{t_4} - q_{t_3}$  and  $q_{t_2} - q_{t_1}$ :

$$\begin{split} \mathbb{E}^{\mathbb{P}_0} \big( e^{ix(q_{t_4} - q_{t_3}) + iy(q_{t_2} - q_{t_1})} \big) &= \langle e(0), \textit{W}_{ix1\!\!1_{[t_3,t_4]} + iy1\!\!1_{[t_1,t_2]}} e(0) \rangle \\ &= e^{- \left\| x1\!\!1_{[t_3,t_4]} + y1\!\!1_{[t_1,t_2]} \right\|^2/2} &= e^{-x^2(t_4 - t_3)/2} e^{-y^2(t_2 - t_1)/2}. \end{split}$$

- **2**  $q_t$  has independent increments,  $q_t q_s \sim \mathcal{N}(0, t s)$  for  $0 \le s \le t < \infty$ .
- 3 Kolmogorov continuity theorem, there exist a continuous modification of  $q_t$ .
- $\blacksquare$  proof for  $p_t$  is identical.

### Poisson process in coherent state

#### Lemma

$$\lambda_t = \iota(\Lambda_t)$$
 is

- a.s. zero in vacuum state
- Poisson process with time-dependent intensity  $|f(t)|^2$  in coherent state  $\Phi_f$ .

#### Proof.

- $\Gamma(U)e(0) = e(0)$ ,  $\iota(\Lambda_t)$  is a.s. zero in vacuum state
- 2 for  $0 \le t_1 \le t_2 \le t_3 \le t_4 < \infty$ ,  $x,y \in \mathbb{R}$ , the joint characteristic function of  $\lambda_{t_4} \lambda_{t_3}$  and  $\lambda_{t_2} \lambda_{t_1}$ :

$$\begin{split} &\mathbb{E}^{\mathbb{P}}(e^{ix(\lambda_{t_4}-\lambda_{t_3})+iy(\lambda_{t_2}-\lambda_{t_1})}) = e^{-\|f\|^2} \langle e(f), \Gamma(e^{ixM_{\mathbb{I}_{[t_3,t_4]}}} e^{iyM_{\mathbb{I}_{[t_1,t_2]}}}) e(f) \rangle \\ &= e^{-\|f\|^2} \exp(\langle f, e^{ixM_{\mathbb{I}_{[t_3,t_4]}}} e^{iyM_{\mathbb{I}_{[t_1,t_2]}}} f \rangle) \\ &= \exp\left(\int_{t_3}^{t_4} |f(t)|^2 dt(e^{ix}-1)\right) \exp\left(\int_{t_1}^{t_2} |f(t)|^2 dt(e^{iy}-1)\right). \end{split}$$

3  $\lambda_t := \iota_f(\Lambda_t)$  has independent increments,  $\lambda_t - \lambda_s \sim \operatorname{Pois}(\int_s^t |f(x)|^2 dx)$  for  $0 \le s \le t < \infty$ .

# Wiener and Poisson processes in quantum optics 1

### In quantum optics:

- Q<sub>t</sub> and P<sub>t</sub> can be observed by using a homodyne detector to measure the vacuum
- $\blacksquare$   $\Lambda_t$  can be measured by a **photon counter**

<sup>1.</sup> A. Barchielli, "Continual measurements in quantum mechanics and quantum stochastic calculus", Open Quantum Systems III, 2006.