

Tight Cramér-Rao type bounds for multiparameter quantum metrology through conic programming

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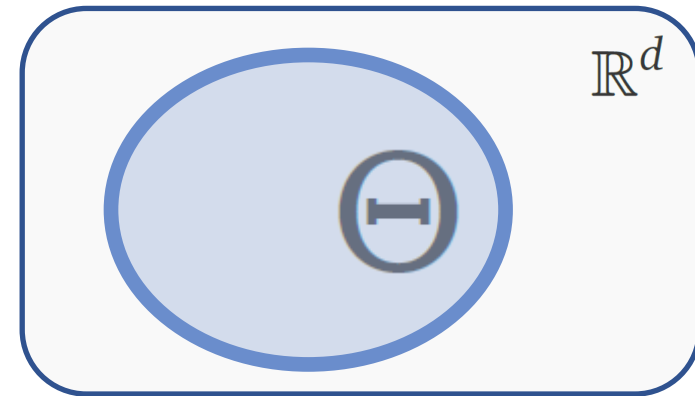
What is quantum metrology?

- Given a **quantum model**, which is set of quantum states

$$\mathcal{M} := \{\rho_\theta \mid \theta \in \Theta\}$$

↑
Probe state, must be differentiable

$\partial \rho_\theta / \partial \theta_i$ to be linearly independent



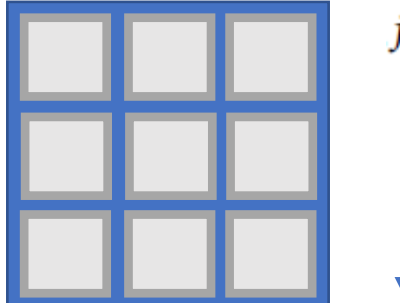
\mathcal{H}
 n the Hilbert space for the quantum probe state
the number of dimensions \mathcal{H} has

- We perform a measurement on the probe state.
- The probability distribution we obtain depends on θ .
- Estimate θ with the minimum ‘error’.

d	the number of parameters to be estimated
$\theta = (\theta^1, \dots, \theta^d)$	the parameters’ true value
$\Theta \subseteq \mathbb{R}^d$	set of all possible parameter vectors
\mathcal{M}	model $\{\rho_\theta : \theta \in \Theta\}$

Precision bound for $\mathcal{M} := \{\rho_\theta \mid \theta \in \Theta\}$

mean-square error (MSE) matrix

$$V_\theta[\hat{\Pi}] = \left[\sum_{x \in \mathcal{X}} \text{Tr}[\rho_\theta \Pi_x] (\hat{\theta}^i(x) - \theta^i)(\hat{\theta}^j(x) - \theta^j) \right]$$
$$= [E_\theta[(\hat{\theta}^i(x) - \theta^i)(\hat{\theta}^j(x) - \theta^j) \mid \Pi]].$$


an estimator $\hat{\theta}$ POVM $\Pi = \{\Pi_x\}_{x \in \mathcal{X}}$

$\hat{\Pi} = (\Pi, \hat{\theta})$

weight matrix

minimize $\text{Tr}[G V_\theta[\hat{\Pi}]]$

Precision bound:

$$\text{minimize } \text{Tr}[GV_\theta[\hat{\Pi}]]$$

$\hat{\Pi}$:l.u.at θ

$$E_\theta[\hat{\theta}^i(X)|\Pi] = \sum_{x \in \mathcal{X}} \hat{\theta}^i(x) \text{Tr}[\rho_\theta \Pi_x] = \theta^i,$$
$$\frac{\partial}{\partial \theta^j} E_\theta[\hat{\theta}^i(X)|\Pi] = \sum_{x \in \mathcal{X}} \hat{\theta}^i(x) \text{Tr}\left[\frac{\partial}{\partial \theta^j} \rho_\theta \Pi_x\right] = \delta_i^j.$$

fundamental precision limit

$$C_\theta[G] := \min_{\hat{\Pi} : \text{l.u. at } \theta} \text{Tr}[GV_\theta[\hat{\Pi}]]$$

Lower bounds on $C_\theta[G]$

SLD CR bound

$$C^S[G] := \text{Tr}[GJ^{-1}]$$

SLD Fisher information matrix

$$J_{i,j} := \frac{1}{2} \text{Tr}[L_i(L_j\rho + \rho L_j)] \quad D_i = \frac{1}{2}(L_i\rho + \rho L_i).$$

$$D_j = \frac{\partial}{\partial \theta^j} \rho_\theta \quad \text{jth partial derivative of } \rho_\theta$$

Holevo-Nagaoka (HN) bound

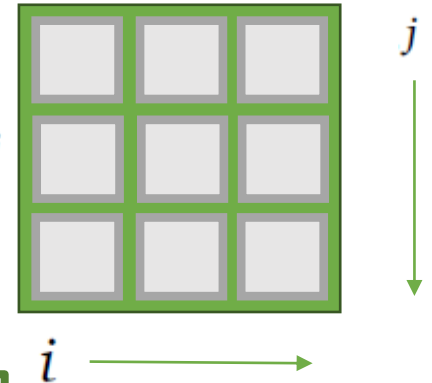
$$\vec{Z} = (Z^1, \dots, Z^d) \quad \text{Tr}[D_j Z^i] = \delta_i^j \text{ for } i, j = 1, \dots, d.$$

$$V[\hat{\Pi}] \geq \mathcal{Z}(\vec{Z})$$

$$\text{Tr} G V_\theta[\hat{\Pi}] \geq \text{Tr} G \text{Re } \mathcal{Z}(\vec{Z}) + \text{Tr} |G^{\frac{1}{2}} \text{Im } \mathcal{Z}(\vec{Z}) G^{\frac{1}{2}}|$$

$|X|$ is defined as $\sqrt{X^\dagger X}$

$$\mathcal{Z}(\vec{Z}) \leftarrow \text{Tr} \rho Z^i Z^j$$



$$C^{HN}[G] := \min_{\vec{Z}=(Z^1, \dots, Z^d)} \text{Tr}[G \text{Re } \mathcal{Z}(\vec{Z})] + \text{Tr}[|G^{\frac{1}{2}} \text{Im } \mathcal{Z}(\vec{Z}) G^{\frac{1}{2}}|]$$

Nagaoka [4] proved this using inequalities from Holevo [3].

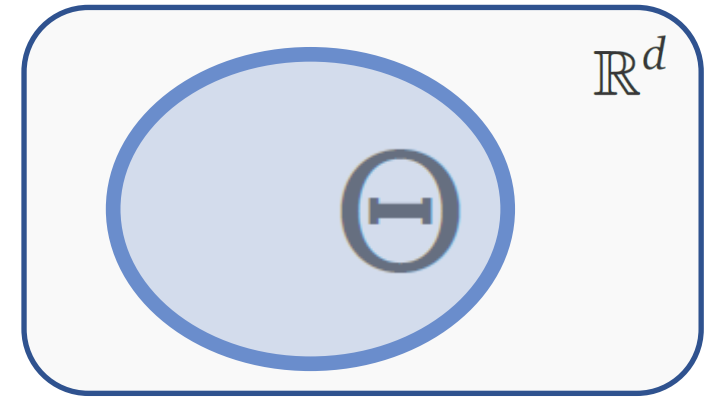
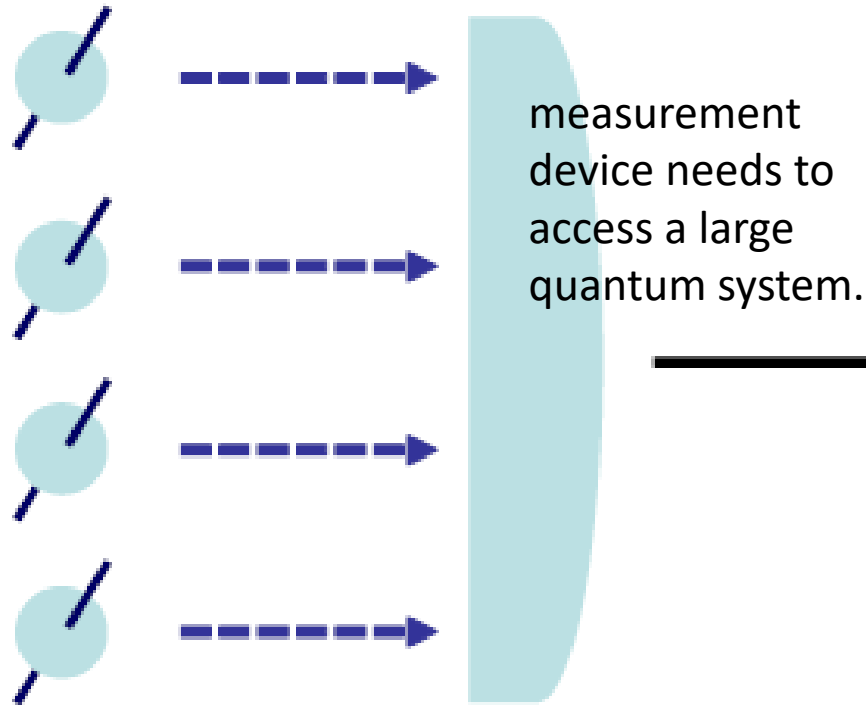
[3] Holevo, *Probabilistic and statistical aspects of quantum theory* (Edizioni della Normale, 2011).

[4] Nagaoka, A new approach to Cramér-Rao bounds for quantum state estimation, IEICE Tech Report IT 89-42, 9 (1989)

Holevo-Nagaoka (HN) bound

Correlated measurement

Estimate



d	the number of parameters to be estimated
$\theta = (\theta^1, \dots, \theta^d)$	the parameters' true value
$\Theta \subseteq \mathbb{R}^d$	set of all possible parameter vectors
\mathcal{M}	model $\{\rho_\theta : \theta \in \Theta\}$

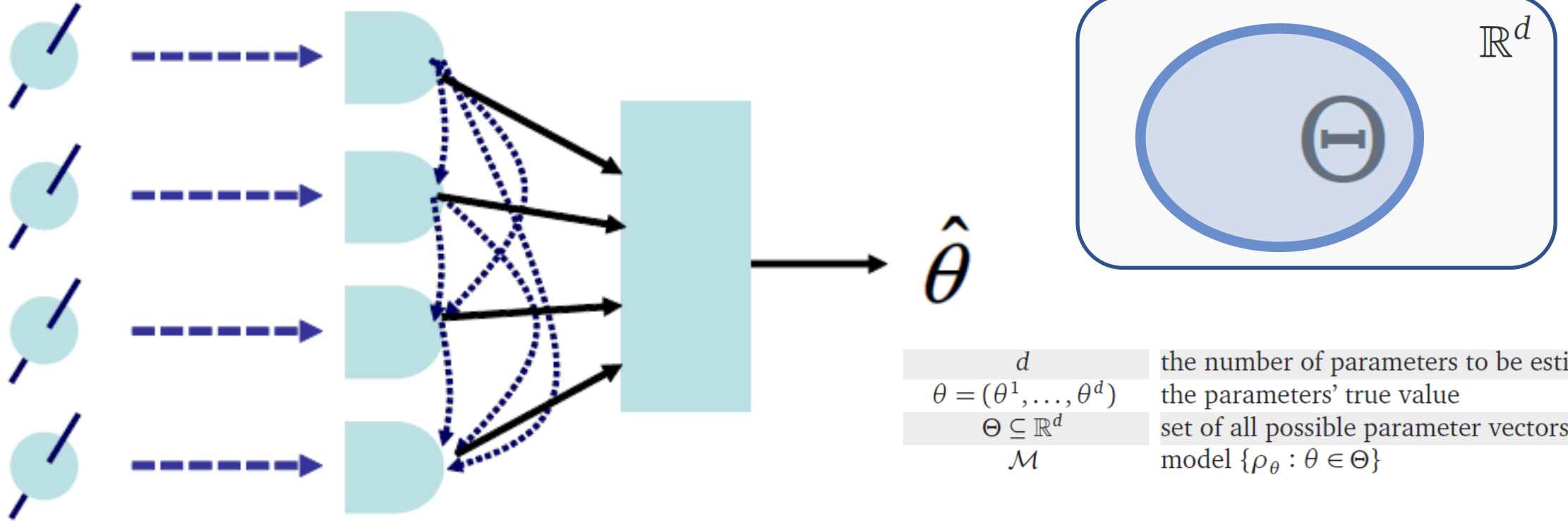
identical copies of the probe states.

$$\hat{\theta} = (\hat{\theta}^1, \dots, \hat{\theta}^d)$$

an estimator of θ

Uncorrelated measurement

Estimate



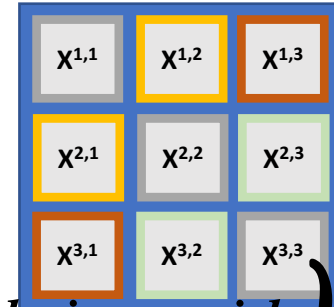
classical feedback is allowed to improve the measurement

- The Nagaoka bound [4, 10], which is given only in the case with $d = 2$, and is tighter than the HN bound.

$$C_{\theta}^N[G] := \min_{\vec{Z}=(Z^1, Z^2)} G_{1,1} \text{Tr}[Z^1 \rho Z^1] + G_{2,2} \text{Tr}[Z^2 \rho Z^2] \\ + G_{1,2} \text{Tr}[\rho(Z^1 Z^2 + Z^2 Z^1)] \\ + 2\sqrt{\det G} \text{Tr}[|\rho^{1/2}[Z^1, Z^2]\rho^{1/2}|], \quad \text{Tr}[D_j Z^i] = \delta_i^j \text{ for } i, j = 1, \dots, d.$$

- The Nagaoka-Hayashi (NH) bound [12], which is tighter than the HN bound.

$$C^{NH}[G] := \min_{\vec{Z}} \min_{X' \in \mathcal{B}'} \{ \text{Tr}[(G \otimes \rho) X'] | X' \geq \Pi(\vec{Z}) \}, \quad (22)$$



$$\mathcal{B}' := \left\{ \sum_{j,k=1}^d |k\rangle\langle j| \otimes X^{k,j} \mid X^{k,j} \in \mathcal{B}_{sa}(\mathcal{H}), X^{k,j} = X^{j,k} \right\}$$

$$\Pi(\vec{Z}) := (Z^i Z^j)_{i,j}$$

\mathcal{H}
 n

the Hilbert space for the quantum probe state
the number of dimensions \mathcal{H} has

[4] **Nagaoka**, A new approach to Cramér-Rao bounds for quantum state estimation, IEICE Tech Report **IT 89-42**, 9 (1989)

[10] **Nagaoka**, A generalization of the simultaneous diagonalization of hermitian matrices and its relation to quantum estimation theory, in *Asymptotic Theory Of Quantum Statistical Inference: Selected Papers*, edited by M. Hayashi (World Scientific, 2005) pp. 133–149.

[12] **Conlon, Suzuki, Lam, Assad**, Efficient computation of the NH bound for multiparameter estimation with separable measurements, [npj Quantum Information 7, 1 \(2021\)](#).

tight CR bound

$$C_\theta[G] := \min_{\hat{\Pi} : \text{l.u. at } \theta} \text{Tr}[GV_\theta[\hat{\Pi}]]$$

Proposition 1 ([13, Theorem 6]). $C[G] = S(D0)$.

$$S(D0) := \max_{a,S} \sum_i a_i^i + \text{Tr}S \quad \text{subject to} \quad (x^T Gx)\rho - \sum_{i,j} a_i^j x^i D_j - S \geq 0$$

[13] Hayashi, A linear programming approach to attainable cramer-rao type bounds and randomness condition (1997), [arXiv:quant-ph/9704044](https://arxiv.org/abs/quant-ph/9704044)

[37] Hayashi, A linear programming approach to attainable Cramer-Rao type bound, in *Quantum Communication, Computing, and Measurement*, edited by O. Hirota, A. S. Holevo, and C. M. Caves (Plenum, New York, 1997)

Outstanding questions:

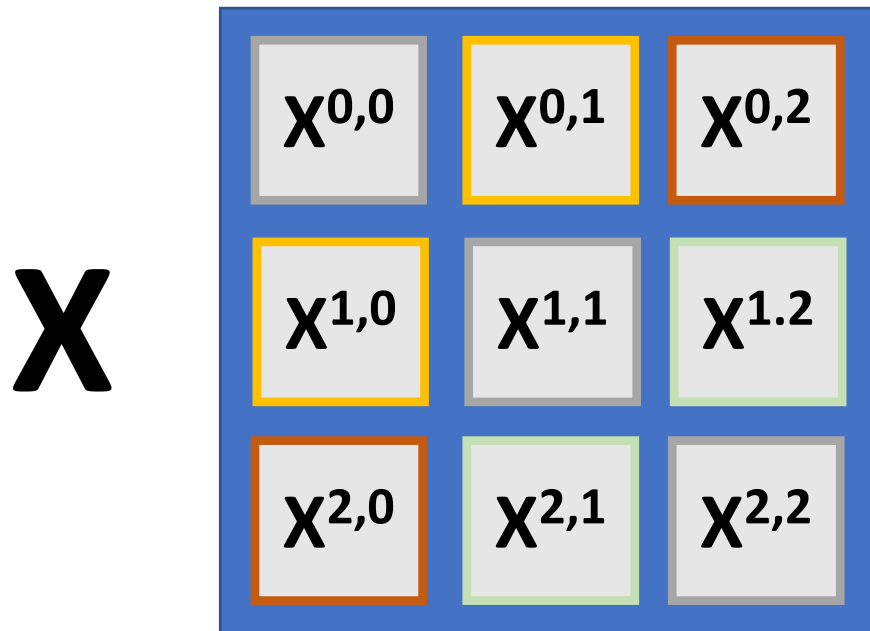
- (1): How to efficiently determine the **tight bound**?
- (2): How to determine the optimal uncorrelated measurement strategy for multiparameter quantum metrology that saturates the **tight bound**?
- (3): What is the relationship between the **SLD bound**, the **HN bound**, the **NH bound**, and the **tight bound**?
- (4): Is there a gap between the **tight bound** and the **NH bound**?

Main results

- (1) & (2): We efficiently compute optimal uncorrelated measurement strategies.
- (3): We unify the theory of the SLD, HN, NH and tight bounds under a common umbrella of **conic programming**.
- (4): Using our algorithm, we numerically demonstrate that the tight bound can be strictly tighter than the NH bound.

Conic programming

Block matrix \mathbf{X} is optimization variable



Matrix spaces:

$$\mathcal{B}' := \left\{ \sum_{j=1}^d \sum_{k=1}^d |k\rangle\langle j| \otimes X^{k,j} \mid X^{k,j} \in \mathcal{B}_{sa}(\mathcal{H}), X^{k,j} = X^{j,k} \right\}$$

$$\mathcal{B} := \left\{ \sum_{j=0}^d \sum_{k=0}^d |k\rangle\langle j| \otimes X_{k,j} \mid X_{k,j} \in \mathcal{B}_{sa}(\mathcal{H}), X_{k,j} = X_{j,k} \right\}.$$

\mathcal{R} real vector space spanned by $|0\rangle, |1\rangle, \dots, |d\rangle$
 \mathcal{R}_C complex vector space spanned by $|0\rangle, \dots, |d\rangle$

= \mathcal{H} = \mathcal{R}_C = \mathcal{R}

Cones:

$$\mathcal{S}_{SEP} := \text{conv}(\mathcal{M}_{rs,+}(\mathcal{R}) \otimes \mathcal{B}_{sa,+}(\mathcal{H}))$$

$$\mathcal{S}_P := \{X \in \mathcal{B} \mid \langle v|X|v\rangle \geq 0 \text{ for } v \in \mathcal{R}_C \otimes \mathcal{H}\}$$

$$\mathcal{S}_{SEP} \subset \mathcal{S}_P \subset \mathcal{S}(\mathcal{R}_C \otimes \mathcal{H})_{PPT} \cap \mathcal{B}'' \subset \mathcal{S}(\mathcal{R}_C \otimes \mathcal{H})_P \cap \mathcal{B}''.$$

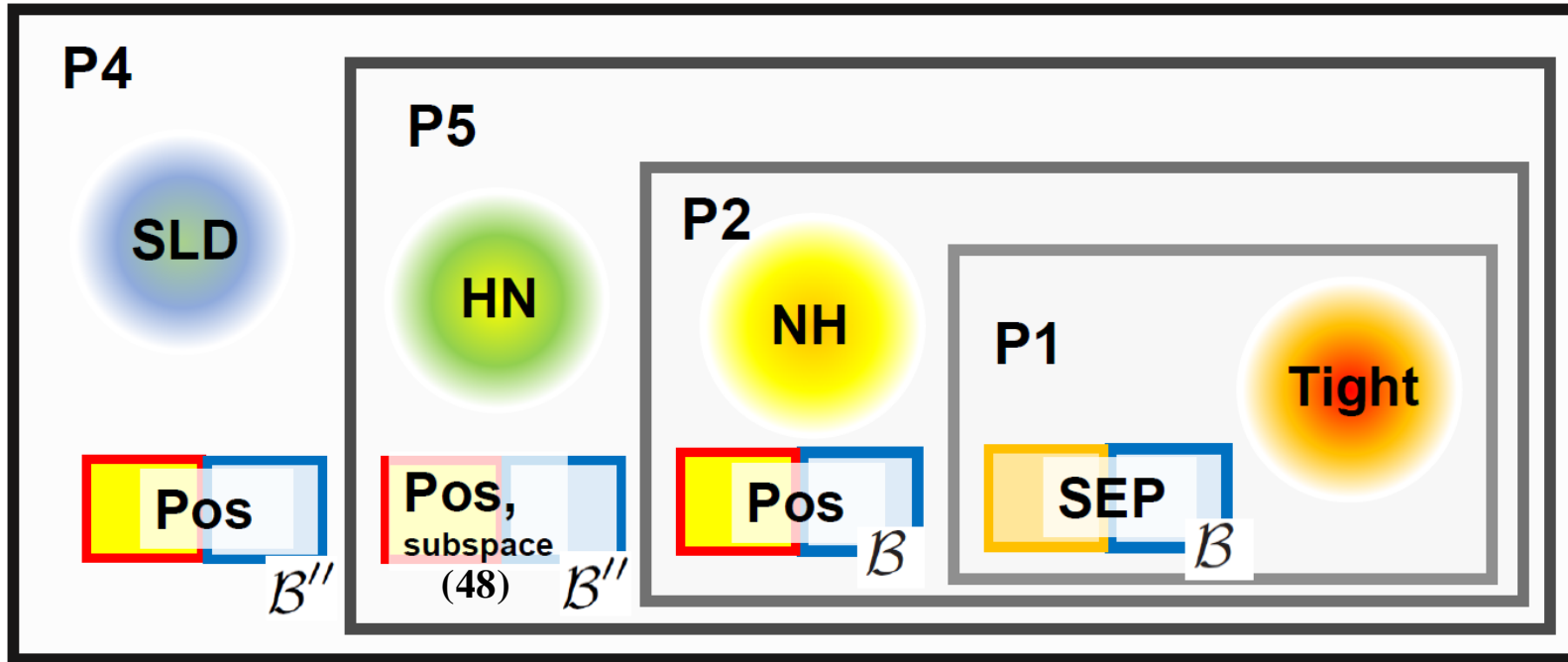
$P1$
 $P2$
 $P3$
 $P4$

$$\mathcal{B}'' := \left\{ \sum_{j=0}^d \sum_{k=0}^d |k\rangle\langle j| \otimes X_{k,j} \mid X_{k,0} \in \mathcal{B}_{sa}(\mathcal{H}), X_{k,j} = (X_{j,k})^\dagger \right\}$$

Conic programming

$$\mathcal{S}_{SEP} \subset \mathcal{S}_P \subset \mathcal{S}(\mathcal{R}_C \otimes \mathcal{H})_{PPT} \cap \mathcal{B}'' \subset \mathcal{S}(\mathcal{R}_C \otimes \mathcal{H})_P \cap \mathcal{B}''.$$

$P1$
 $P2$
 $P3$
 $P4$



Theorem

$$C^{NH}[G] = S(P2)$$

$$C^S[G] = S(P4)$$

Theorem

$$C^{HN}[G] = S(P5)$$

$$S(P1) := \min_{X \in \mathcal{S}_{SEP}} \{ \text{Tr}[(G \otimes \rho)X] \mid (36), (37) \text{ hold.} \}$$

Theorem $C[G] = S(P1)$

$$S(P5) := \min_{X \in \mathcal{S}(\mathcal{R}_C \otimes \mathcal{H})_P \cap \mathcal{B}''} \{ \text{Tr}[(G \otimes \rho)X] \mid (36), (37), (48) \text{ hold.} \}$$

$$\text{Tr}_{\mathcal{R}}[(|0\rangle\langle 0| \otimes I_{\mathcal{H}})X(\Pi, \hat{\theta})] = I_{\mathcal{H}}. \quad (36) \quad \text{Tr}\left[\left(\frac{1}{2}(|0\rangle\langle i| + |i\rangle\langle 0|) \otimes D_j\right)X(\Pi, \hat{\theta})\right] = \delta_{i,j}. \quad (37)$$

$$\text{Tr}[X(|j\rangle\langle i| - |i\rangle\langle j|) \otimes \rho] = 0 \quad (48)$$

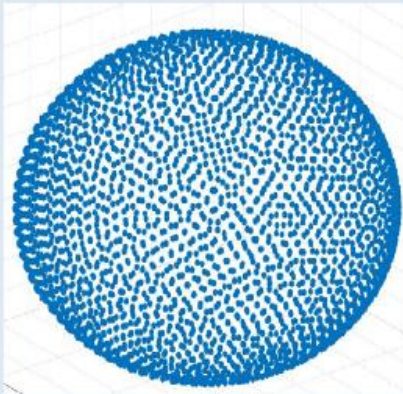
Proposition 1 ([13, Theorem 6]). $C[G] = S(D0)$.

$$S(D0) := \max_{a,S} \sum_i a_i^i + \text{Tr}S \quad \text{subject to} \quad (x^T G x) \rho - \sum_{i,j} a_i^j x^i D_j - S \geq 0 \quad \text{Has to hold for all } x \text{ in } \mathbb{R}^d$$

Idea: Consider \mathcal{W}_R , a finite subset of \mathbb{R}^{d+1} , with only norm 1 vectors.

V: constructing W_R

W_R : finite subset of the hypersphere



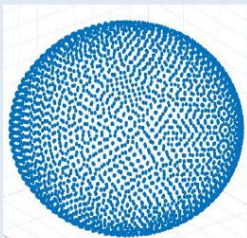
δ is the covering radius of the hypersphere

$$\delta = O(\sqrt{d}/|W_R|^{2/d})$$

$$\mathcal{W}_R := \{|w_s\rangle\}_{s=1}^m$$

V: constructing \mathcal{W}_R

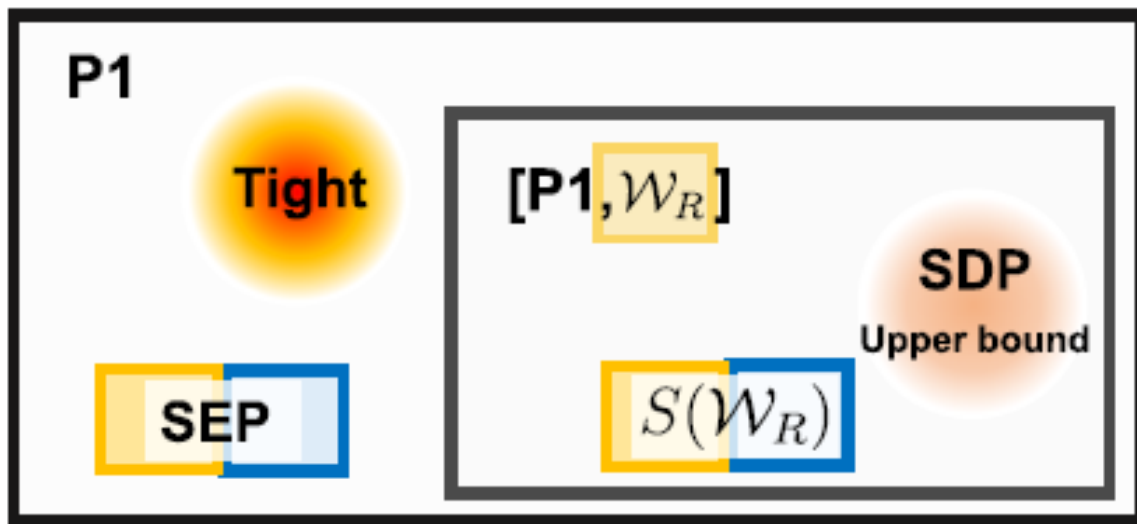
\mathcal{W}_R : finite subset of the hypersphere



δ is the covering radius of the hypersphere

$$\delta = O(\sqrt{d}/|\mathcal{W}_R|^{2/d})$$

$$\mathcal{S}(\mathcal{W}_R) := \left\{ \sum_{s=1}^m |w_s\rangle\langle w_s| \otimes X_s \mid X_s \in \mathcal{T}_{sa,+}(\mathcal{H}) \right\} \subset \mathcal{S}_{SEP}$$



$$S[P1, \mathcal{W}_R] \geq S(P1)$$

complexity of $S[P1, \mathcal{W}_R]$

$$= O(m(n^6 + d^2 n^3 + d^4 n^2))$$

$$S(P1) := \min_{X \in \mathcal{S}_{SEP}} \{ \text{Tr}[(G \otimes \rho)X] \mid (36), (37) \text{ hold.} \}$$

$$\text{Tr}_{\mathcal{R}}[(|0\rangle\langle 0| \otimes I_{\mathcal{H}})X(\Pi, \hat{\theta})] = I_{\mathcal{H}}. \quad (36)$$

$$\text{Tr}\left[\left(\frac{1}{2}(|0\rangle\langle i| + |i\rangle\langle 0|) \otimes D_j\right)X(\Pi, \hat{\theta})\right] = \delta_{i,j}. \quad (37)$$

$$S[P1, \mathcal{W}_R] := \min_{X \in \mathcal{S}(\mathcal{W}_R)} \{ \text{Tr}[(G \otimes \rho)X] \mid (36), (37) \text{ hold.} \}$$

$$= \min_{X = \sum_{s=1}^m |w_s\rangle\langle w_s| \otimes X_s \in \mathcal{T}(\mathcal{W}_R)} \left\{ \sum_{s=1}^m \langle w_s | G | w_s \rangle \text{Tr} X_s \rho \mid C[P1, \mathcal{W}_R] \text{ holds.} \right\}$$

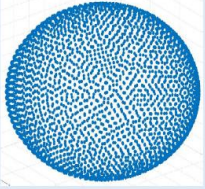
$$\sum_{s=1}^m |s\rangle\langle s| \otimes X_s$$

$$\sum_{s=1}^m \langle w_s | 0 \rangle \langle 0 | w_s \rangle X_s = I, \quad (68)$$

$$\frac{1}{2} \sum_{s=1}^m \langle w_s | (|0\rangle\langle i| + |i\rangle\langle 0|) | w_s \rangle \text{Tr}[X_s D_j] = \delta_i^j. \quad (69)$$

Estimator attaining

$$S[P1, \mathcal{W}_R] \geq S(P1)$$

V: constructing \mathcal{W}_R
 \mathcal{W}_R : finite subset of the hypersphere

 δ is the covering radius of the hypersphere
 $\delta = O(\sqrt{d}/|\mathcal{W}_R|^{2/d})$

optimal solution X_1^*, \dots, X_m^*

0th component of vector w_s

POVM $\{M_s\}$

$$M_s := |w_s^0|^2 X_s^*$$

estimator $(\{M_s\}, \hat{\theta})$

$$\hat{\theta}^i(s) := \frac{w_s^i}{w_s^0} + \theta^i$$

dual problem $[D1, \mathcal{W}_R]$

optimal value $S[D1, \mathcal{W}_R] := \sum_i (a^*)_i^i + \text{Tr} S^*$

$$\begin{aligned} & \text{maximize} && \sum_i a_i^i + \text{Tr} S \\ & (a, S) \in \mathbb{R}^{d \times d} \times \mathcal{T}_{sa}(\mathcal{H}) && \\ & \text{subject to} && \sum_{s=1}^m |s\rangle\langle s| \otimes \langle w_s | \Pi(a, S) | w_s \rangle \geq 0 \end{aligned}$$

$$\begin{aligned} \Pi(a, S) := & G \otimes \rho - \frac{1}{2} \left(\sum_{1 \leq i, j \leq d} a_i^j (|0\rangle\langle i| + |i\rangle\langle 0|) \otimes D_j \right) \\ & - |0\rangle\langle 0| \otimes S. \end{aligned} \quad (57)$$

$$C_2(a) := \frac{1}{2} \left\| \sum_j \left(\rho^{-1/2} \left(\sum_{j'} a_j^{j'} D_{j'} \right) \rho^{-1/2} \right)^2 \right\|^{1/2}$$

$$X^* := \Pi(a^*, S^*)$$

$$\kappa := - \min_{v \in \mathcal{H}: \|v\|=1} \min_{y: \|y\| \leq C_2(a^*)} \langle (1, y), v | X^* | (1, y), v \rangle$$

$$\delta(\mathcal{W}_R) := \max_{x \in \mathbb{R}^{d+1}: \|x\|=1} \min_{w \in \mathcal{W}_R} \| |x\rangle\langle x| - |w\rangle\langle w| \|_1$$

Theorem 13.

$$\begin{aligned} S[D1, \mathcal{W}_R] = S[P1, \mathcal{W}_R] & \geq S(P1) = S(D1) \\ & \geq S[D1, \mathcal{W}_R] - n \|X^*\| (1 + C_2(a^*)^2) \delta(\mathcal{W}_R). \end{aligned}$$

Idea: Given solution (a, S) to $[D1, \mathcal{W}_R]$ construct solution for $D0$. (non-trivial)

This gives a lower bound to $S(D0) = S(P0) = S(P1) = C[G]$.

CONSTRUCTION OF \mathcal{W}_R

$$\mathcal{D}_{n,1} := \left\{ \left(\cos \frac{2\pi j}{n}, \sin \frac{2\pi j}{n} \right) \right\}_{j=0}^{n-1} \quad |\mathcal{D}_{n,d}| = n^d \leq \frac{(2\pi)^d d^{d/2}}{\delta^d}$$

$$\mathcal{D}_{n,d} := \left\{ \left(\cos \frac{2\pi j}{n} v, \sin \frac{2\pi j}{n} \right) \mid v \in \mathcal{D}_{n,d-1,R}, j = 0, \dots, n-1 \right\}$$

We use this theoretically to bound δ .

A. Quantum t -design

$$\sum_{w \in \mathcal{W}_R} \frac{1}{|\mathcal{W}_R|} |w\rangle\langle w|^{\otimes t} = \int |x\rangle\langle x|^{\otimes t} \mu_{\mathcal{R}}(dx)$$

B. Spherical t -design

We use this numerically.

$$d = 2$$

$$\mathcal{W}_R \text{ as } \cup_{j=0}^k \left\{ \left(\cos \frac{\phi_0 j}{k}, \sin \frac{\phi_0 j}{k} y \right) \right\}_{y \in \mathcal{S}_j}$$

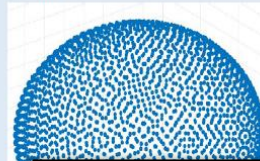
$$\tan \phi_0 = C_2(a^*)$$

choose \mathcal{S} as

$$\left\{ \left(\cos \frac{2\pi l}{N}, \sin \frac{2\pi l}{N} \right) \right\}_{l=1}^N$$

V: constructing \mathcal{W}_R

\mathcal{W}_R : finite subset of the hypersphere



δ is the covering radius of the hypersphere

Theorem 16. Suppose that we choose \mathcal{W}_R as $\mathcal{D}_{n,d}$ with $\epsilon \xi^{-1} = \delta(\mathcal{D}_{n,d})$. Then, the calculation complexity of the tight CR bound for probe states of size n within additive error ϵ is

$$O\left(\frac{\xi^d d^{d/2}}{\epsilon^d} (n^6 + d^2 n^3 + d^4 n^2) \right). \quad (114)$$

Algorithm makeWR

$\mathcal{W}_R = \text{makeWR}(N)$

1. Set $N = 70, k = 100$ and $\phi_0 = 1.2$.
2. Set $\mathcal{W}_R = \emptyset$
3. for $\text{idx} = 1 : (k + 1)$
4. Set $\text{currN} = \max(\lceil (\text{idx}/k)^{1/4} N \rceil, 20)$
5. Set $\text{calS} = \text{circlepoints}(\text{currN})$
6. Set $j = \text{idx} - 1$
7. Set $\phi = \phi_0 j/k$
8. Set $\mathbf{1}$ as a column vector of ones that has the same number of rows as calS
9. Set W as the matrix with three columns $[\cos(\phi)\mathbf{1}, \sin(\phi)\text{calS}]$ with N rows.
10. Add every row of W into the set \mathcal{W}_R .

Algorithm circlepoints

$\text{calS} = \text{circlepoints}(N)$

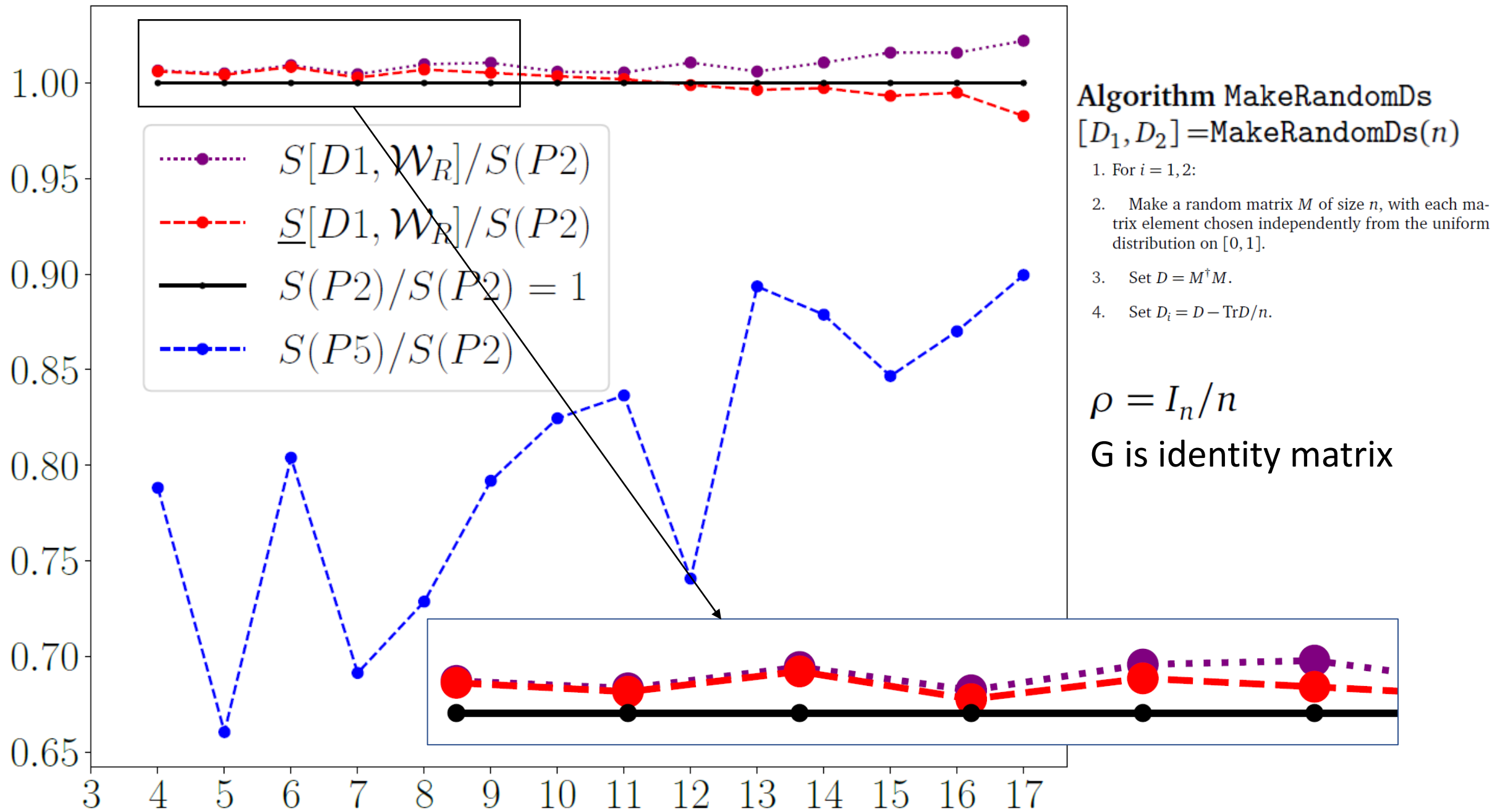
1. Set calS = a matrix with N rows and two columns, with every entry equal to zero.
2. For $j = 1 : N$
3. Set $\theta = 2\pi j/N$
4. Set $\text{calS}(j, 1) = \cos(\theta)$
5. Set $\text{calS}(j, 2) = \sin(\theta)$

approximate κ

1. Set $\text{myrange} = \{-c_2 + 2c_2j/999 | j = 0, \dots, 999\}$.
(We can implement this in MatLab using `linspace(-c2, c2, 1000)`).
2. Set $\kappa = -\infty$.
3. For x in myrange :
4. For y in myrange :
5. Set $w = (1, x, y)$ as a column vector.
6. If $\|(x, y)\| \leq c_2$:
7. Set $m = \lambda_{\min}(\langle w | X^* | w \rangle)$, where $\lambda_{\min}(\cdot)$ gives the minimum eigenvalue of a Hermitian matrix.
8. If $m < -\kappa$, set $\kappa = -m$.

$$\underline{S}[D\mathbf{1}, \mathcal{W}_R] = \text{Tra}^* + \text{TrS}^* - n\kappa$$

(a^*, S^*) is optimal solution of $[D\mathbf{1}, \mathcal{W}_R]$



APPLICATIONS

A. Learning parameters of Hamiltonian models

$$H = \sum_k a_k P_k \quad \text{estimate the parameters } a_1, \dots, a_d$$

$$\mathcal{L}_{a,b}(\rho) = -i[H_{a,b}, \rho] + \sum_i \gamma_i \left(L_i \rho L_i^\dagger - \frac{1}{2} \{L_i^\dagger L_i, \rho\} \right)$$

$$\mathcal{M} = \{ \exp(\mathcal{L}_{a,b}(\rho)) : a, b \in \mathbb{R} \}$$

B. 3D field sensing

$$H = \sum_{j=1}^n (xX_j + yY_j + zZ_j)$$

Same form as in A

$$\mathcal{M} = \{ e^{\mathcal{L}}(\rho) : x, y, z \in \mathbb{R} \}$$

