# Linear feedback of continuous quantum measurements 

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## Introduction

- Work in progress $\rightarrow$ arXiv hopefully soon
- Collaboration with Lajos Diósi (Wigner Research Centre, Budapest)

- Discussions with Luca Ferialdi (Ljubiana), Pierre Rouchon (Mines Paris) and others


## What?

## Measurement-based feedback

A quantum system is weakly measured, the Hamiltonian depends on past measurements:

$$
\partial_{t}\left|\psi_{t}\right\rangle=-i H\left(x_{t_{1}}, \cdots x_{t_{n}}\right)\left|\psi_{t}\right\rangle
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with $x_{t_{i}}$ the measurement outcomes and $t_{n}<t$.


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A famous example:


Gleyzes et al. Nature 446, 297-300 (2007)

## What not?

Measurement-based feedback


Coherent feedback


Lloyd '00, fully unitary

## Why feedback?

1. For control:

- fast purification
- fast measurement
- state preparation/stabilization
- continuous quantum error correction


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- fast purification
- fast measurement
- state preparation/stabilization
- continuous quantum error correction

2. For fundamental hybrid quantum-classical dynamics

1509.08705 and 1706.01856

## Outline

1. Continuous measurements from repeated interactions
2. Markovian feedback
3. Non-Markovian feedback
4. Derivation of the formula
5. Conclusion \& perspectives

## Repeated interactions



System $\left|\psi_{n}\right\rangle \in \mathscr{H}_{s} \otimes$ Probe $|+\rangle_{x} \in \mathbb{C}^{2}$

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$$
\begin{aligned}
&\left|\psi_{n}\right\rangle \otimes|+\rangle_{x} \xrightarrow{\text { interaction }} \hat{\Omega}_{+}\left|\psi_{n}\right\rangle \otimes|+\rangle_{z}+\hat{\Omega}_{-}\left|\psi_{n}\right\rangle \otimes|-\rangle_{z} \\
& \xrightarrow{\text { measurement }}\left|\psi_{n+1}\right\rangle=\frac{\hat{\Omega}_{ \pm}\left|\psi_{n}\right\rangle}{\sqrt{\left\langle\psi_{n}\right| \Omega_{ \pm}^{\dagger} \hat{\Omega}_{ \pm}\left|\psi_{n}\right\rangle}}
\end{aligned}
$$

with

$$
\hat{\Omega}_{+}^{\dagger} \hat{\Omega}_{+}+\hat{\Omega}_{-}^{\dagger} \hat{\Omega}_{-}=\mathbb{1}
$$

$$
\rho_{n}=\left|\psi_{n}\right\rangle\left\langle\psi_{n}\right|
$$



## Quickly repeated soft interactions

Discrete quantum trajectories
A sequence $|\psi\rangle_{n}$ or $\rho_{n}$ (random) and the corresponding measurement results $\delta_{n}= \pm 1$.


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$$

Continuous quantum trajectories
A continuous process $|\psi\rangle_{t}$ or $\rho_{t}$ (random) and the corresponding measurement signal $s_{t} \approx \frac{\mathrm{~d} x_{t}}{\mathrm{~d} t}$ :

$$
x_{t} \propto \sqrt{\Delta t} \sum_{n=1}^{t / \Delta t} \delta_{n}
$$



## Result

## Stochastic master equation

State $\rho_{t}$ :

$$
\mathrm{d} \rho_{t}=-i\left[H, \rho_{t}\right] \mathrm{d} t+\mathcal{D}[N]\left(\rho_{t}\right) \mathrm{d} t+\mathcal{H}[N]\left(\rho_{t}\right) \mathrm{d} W_{t}
$$

Signal $s_{t} \approx \frac{d x_{t}}{d t}$ with:

$$
\mathrm{d} x_{t}=\operatorname{tr}\left[\left(N+N^{\dagger}\right) \rho_{t}\right] \mathrm{d} t+\mathrm{d} W_{t}
$$

with:

A. Barchielli

- $\mathcal{D}[N](\rho)=N \rho N^{\dagger}-\frac{1}{2}\left(N^{\dagger} N \rho+\rho N^{\dagger} N\right)$ decoherence and dissipation
- $\mathcal{H}[N](\rho)=N \rho+\rho N^{\dagger}-\operatorname{tr}\left[\left(N+N^{\dagger}\right) \rho\right] \rho$ acquisition of information
- Wt Wiener process

L. Diósi


## A bit of stochastic pedantry

Two possible definitions of stochastic integrals:

1. Itô integral:

$$
\int_{0}^{t} f(u) \mathrm{d} W_{u}=\lim _{\Delta t \rightarrow 0} \sum_{k=1}^{n} f\left(t_{k}\right)\left[W\left(t_{k+1}\right)-W\left(t_{k}\right)\right]
$$

2. Stratonovich integral:

$$
\int_{0}^{t} f(u) \circ \mathrm{d} W_{u}=\lim _{\Delta t \rightarrow 0} \sum_{k=1}^{n} \frac{f\left(t_{k+1}\right)+f\left(t_{k}\right)}{2}\left[W\left(t_{k+1}\right)-W\left(t_{k}\right)\right]
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$$

## Principal characteristic:

- Itô: zero average

$$
\mathbb{E}\left[\int_{0}^{t} f(u) \mathrm{d} W_{u}\right]=0
$$

- Stratonovich: robust to smoothing (Wong-Zakaï theorem)

$$
\int_{0}^{t} f(u) \dot{W}_{u}^{\varepsilon} \mathrm{d} u \underset{\varepsilon \rightarrow 0}{\longrightarrow} \int_{0}^{t} f(u) \circ \mathrm{d} W_{u}
$$

## Comments

- The signal is a singular object:

$$
s_{t} \approx \operatorname{tr}\left[\left(N+N^{\dagger}\right) \rho_{t}\right]+\frac{\mathrm{d} W}{\mathrm{~d} t}
$$


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- Taking the average $\bar{\rho}_{t}=\mathbb{E}\left[\rho_{t}\right]$ simply removes the stochastic term

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- Coincides with stochastic filtering (Kushner-Stratonovich equation) for diagonal density matrices


## Markovian feedback

Stochastic master equation with Markovian potential:

$$
\mathrm{d} \rho_{t}=-i\left[H+\hat{V}_{t}, \rho_{t}\right] \mathrm{d} t+\mathcal{D}[N]\left(\rho_{t}\right) \mathrm{d} t+\mathcal{H}[N]\left(\rho_{t}\right) \mathrm{d} W_{t}
$$

Markovian feedback consists in adding an external potential $\hat{V}_{t}$ proportionnal to the real-time signal $s_{t}$ :

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\hat{V}_{t} \approx \hat{A} s_{t} \approx \hat{A} \frac{\mathrm{~d} x_{t}}{\mathrm{~d} t}
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$\times$ Can we just add directly $\hat{V}_{t} \mathrm{~d} t=\hat{A} \mathrm{~d} x_{t} ? \rightarrow$ would be incorrect (even in Strato!)
$\checkmark$ It needs to act $\varepsilon$-after:

$$
\rho_{t}+\mathrm{d} \rho_{t}^{\text {feedback }}=e^{-i \mathrm{Ad} x_{t}}\left(\rho_{t}+\mathrm{d} \rho_{t}\right) e^{i A \mathrm{~d} x_{t}}
$$

The correct result is obtained by expanding to second order using physicist's Itô rule $\mathrm{d} W \mathrm{~d} W=\mathrm{d} t$.

## Markovian feedback equations

## Stochastic master equation

$$
\mathrm{d} \rho_{t}^{\text {feedback }}=\mathrm{d} \rho_{t}-i\left[A, \rho_{t}\right] \mathrm{d} W_{t}+\mathcal{D}[A]\left(\rho_{t}\right) \mathrm{d} t-i\left[A, N \rho_{t}+\rho_{t} N^{\dagger}\right] \mathrm{d} t
$$

## Master equation

$$
\partial_{t} \bar{\rho}_{t}=\underset{\text { "free evol" }}{-i\left[H, \bar{\rho}_{t}\right]}+\underset{\text { measurement }}{\mathcal{D}[N]\left(\bar{\rho}_{t}\right)}+\underset{\text { feedback decoherence }}{\mathcal{D}[A]\left(\bar{\rho}_{t}\right)}-i\left[A, N \bar{\rho}_{t}+\bar{\rho}_{t} N^{\dagger}\right]
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- if $[N, A] \neq 0$, feedback adds dissipation
- if $[N, A]=0$, unitary + decoherence


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- if $[N, A] \neq 0$, feedback adds dissipation
- if $[N, A]=0$, unitary + decoherence
$\rightarrow$ Why is it useful?


## Decoherence and dissipation

Not all master equations containing a "dissipator" are dissipative:

Master equation in diagonal Lindblad form:

$$
\partial_{t} \rho_{t}=-i\left[H_{0}, \rho_{t}\right]+\sum_{i}\left[N_{i} \rho_{t} N_{i}^{\dagger}-\frac{1}{2}\left\{N_{i}^{\dagger} N_{i}, \rho_{t}\right\}\right]
$$

Master equation in non-diagonal Kossakovski's form:

$$
\partial_{t} \rho_{t}=-i\left[H_{0}, \rho_{t}\right]+\sum_{i, j} D_{i j}\left[A_{i} \rho_{t} A_{j}-\frac{1}{2}\left\{A_{j} A_{i}, \rho_{t}\right\}\right]
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$$

1. A master equation is non-dissipative $\Leftrightarrow D$ real $\Leftrightarrow \forall k, N_{k}=N_{k}^{\dagger}$.
2. Non-dissipative $\Leftrightarrow$ pure classical noise:

$$
\mathrm{d}\left|\psi_{t}\right\rangle=-i A_{k} \circ \mathrm{~d} W_{t}^{(k)}\left|\psi_{t}\right\rangle
$$

with $\mathrm{d} W_{t}^{(i)} \mathrm{d} W_{t}^{(j)}=D_{i j} \mathrm{~d} t . \quad \rightarrow$ not a resource

## Comments

Dissipation is a resource, decoherence is not
e.g.: Quantum computation and quantum-state engineering driven by dissipation
Verstraete, Wolf \& Cirac, (2009)

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The alchemy of feedback:
Let $\partial_{t} \bar{\rho}_{t}=\mathscr{L}\left(\bar{\rho}_{t}\right)$ be a generic dissipative master equation. It can be obtained from non-dissipative measurement + Markovian feedback


The Alchemist in Search of the Philosopher's Stone Joseph Wright, 1771

## Markovian feedback

## Advantage:

- Very simple
- Generates tunable dissipation

Limits:

- Physically unrealistic (neglects delays, filters, etc.)
- Mathematically subtle to define directly in the continuum


## non-Markovian feedback

Stochastic master equation with non-Markovian potential:

$$
\begin{equation*}
\mathrm{d} \rho_{t}=-i\left[H+\hat{V}_{t}, \rho_{t}\right] \mathrm{d} t+\mathcal{D}[N]\left(\rho_{t}\right) \mathrm{d} t+\mathcal{H}[N]\left(\rho_{t}\right) \mathrm{d} W_{t} \tag{1}
\end{equation*}
$$

non-Markovian feedback consists in choosing $\hat{V}_{t}$ :

$$
\begin{aligned}
\hat{V} & =\hat{A}_{t} \int_{-\infty}^{t} K(t, \tau) s_{\tau} \mathrm{d} \tau \\
& =\hat{A}_{t} \int_{-\infty}^{t} K(t, \tau) \mathrm{d} x_{\tau}
\end{aligned}
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where $K$ can be anything

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$\times$ The master equation is not:

$$
\bar{\rho}_{t}=\mathbb{E}\left[\rho_{t}\right]=?
$$

Question: can we write a master equation (even formal) for $\bar{\rho}_{t}$ ?

## Master equation for non-Markovian feedback

## Main result

In interaction representation:

$$
\bar{\rho}(t)=T \exp \left\{\int_{0}^{t} \int_{0}^{t} \mathrm{~d} \tau_{1} \mathrm{~d} \tau_{2} \mathscr{L}\left(\tau_{1}, \tau_{2}\right)\right\} \cdot \rho_{0}
$$

with

$$
\begin{aligned}
& \mathscr{L}\left(\tau_{1}, \tau_{2}\right)=\mathcal{D}\left[N\left(\tau_{1}\right)\right] \delta\left(\tau_{1}-\tau_{2}\right)
\end{aligned}
$$

using the superoperator notations

$$
\begin{aligned}
& B_{\Delta} \cdot \rho=B \rho-\rho B^{\dagger} \\
& B_{+} \cdot \rho=B \rho+\rho B^{\dagger}
\end{aligned}
$$

## First comments

- Markovian limit: when $K\left(\tau_{1}, \tau_{2}\right) \rightarrow \delta\left(\tau_{1}, \tau_{2}\right)$ :

$$
\mathscr{L}\left(\tau_{1}, \tau_{2}\right) \longrightarrow\left[\mathcal{D}\left[N\left(\tau_{1}\right)\right]-\frac{1}{2} A_{\Delta}\left(\tau_{1}\right) A_{\Delta}\left(\tau_{2}\right)-i N_{+}\left(\tau_{1}\right) A_{\Delta}\left(\tau_{2}\right)\right] \delta\left(\tau_{1}-\tau_{2}\right)
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- Inexplicit: time ordered exponentials with two times $\tau_{1}, \tau_{2}$ verify no simple differential equation:

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- Dyson expansion: The most immediate way to make sense of the formula is by expanding the exponential.


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$$

- Dyson expansion: The most immediate way to make sense of the formula is by expanding the exponential.
- Trivial iif all the operators commute


## Aparté on Gaussian master equations

Consider the most general linear coupling with a continuum of harmonic oscillators

$$
H_{\text {int }}(t)=\sum_{k} \hat{A}_{k}(t) \otimes \hat{\phi}_{k}(t)
$$

where $\phi_{k}(t)$ is whatever Hermitian linear combination of creation and annihilation operators:

$$
\phi_{k}(t)=\int \mathrm{d} \omega f_{k l}(\omega) e^{-i \omega t} a_{l}^{\dagger}(\omega)+\text { h.c. }
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## Gaussian master equation

The density matrix obeys the following formal master equation (Diósi \& Ferialdi '15)

$$
\rho(t)=T \exp \left\{\int_{0}^{t} \int_{0}^{t} \mathrm{~d} \tau_{1} \mathrm{~d} \tau_{2} \mathscr{L}\left(\tau_{1}, \tau_{2}\right)\right\} \cdot \rho(0)
$$

with

$$
\mathscr{L}\left(\tau_{1}, \tau_{2}\right)=D_{i j}\left(\tau_{1}, \tau_{2}\right)\left(A_{i}^{L}\left(\tau_{1}\right) A_{j}^{R}\left(\tau_{2}\right)+\frac{\theta_{\tau_{1}, \tau_{2}} A_{i}^{L}\left(\tau_{1}\right) A_{j}^{L}\left(\tau_{2}\right)+\theta_{\tau_{2}, \tau_{1}} A_{i}^{R}\left(\tau_{1}\right) A_{j}^{R}\left(\tau_{2}\right)}{2}\right)
$$

## Master equation for non Markovian feedback

Our feedback equation is a special case of a Gaussian master equation:


We can import the standard techniques of open system theory

- Projection operator techniques
- Time convolutionless master equations
- Exact solutions in a few cases (Ferialdi '16)
- For an exponential kernel $\rightarrow$ Immamoglu's decaying oscillator technique is numerically efficient
In any case, the difficulty is more algebraic than analytic
$\Rightarrow$ "feedback + Monte-Carlo" to solve hard open-system problems?


## Derivation I

Idea: use linear trajectories

1. Write a linear stochastic differential equation for $\rho^{\ell}$ such that $\rho=\rho^{\ell} / \operatorname{tr}\left[\rho^{\ell}\right]$
2. Pass the equation in Stratonovich form
3. Formally integrate as a time-ordered exponential
4. Use Girsanov's theorem to change the probability measure
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5. Finally average using Wick's theorem
6. Equivalent linear stochastic master equation:

$$
\mathrm{d} \rho_{t}^{\ell}=-\left[H+\hat{V}_{t}, \rho_{t}^{\ell}\right] \mathrm{d} t+\mathcal{D}[N]\left(\rho_{t}^{\ell}\right) \mathrm{d} t+\left(N \rho_{t}^{\ell}+\rho_{t}^{\ell} N^{\dagger}\right) \mathrm{d} x_{t}
$$

2. Stratonovich form
$\mathrm{d} \rho_{t}^{\ell}=-\left[H+\hat{V}_{t}, \rho_{t}^{\ell}\right] \mathrm{d} t+\left(N \rho_{t}^{\ell}+\rho_{t}^{\ell} N^{\dagger}\right) \circ \mathrm{d} x_{t}-\frac{1}{2}\left[\left(N^{2}+N^{\dagger} N\right) \rho_{t}^{\ell}+\rho_{t}^{\ell}\left(N^{\dagger 2}+N^{\dagger} N\right)\right] \mathrm{d} t$

## Derivation II

## 2. Stratonovich form

$$
\begin{aligned}
\mathrm{d} \rho_{t}^{\ell} & =-\left[H+\hat{V}_{t}, \rho_{t}^{\ell}\right] \mathrm{d} t+\left(N_{t}^{\ell}+\rho_{t}^{\ell} N^{\dagger}\right) \circ \mathrm{d} x_{t}-\frac{1}{2}\left[\left(N^{2}+N^{\dagger} N\right) \rho_{t}^{\ell}+\rho_{t}^{\ell}\left(N^{\dagger 2}+N^{\dagger} N\right)\right] \mathrm{d} t \\
& =\mathcal{A} \cdot \rho_{t}^{\ell} \mathrm{d} t+\mathcal{B} \cdot \rho_{t}^{\ell} \circ \mathrm{d} x_{t}
\end{aligned}
$$

3. Formal integration

In interaction representation:

$$
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\rho^{\ell}(t) & =T \exp \left\{\int_{0}^{t} \mathcal{A}(\tau) \mathrm{d} \tau+\mathcal{B}(\tau) \mathrm{d} x_{\tau}\right\} \cdot \rho_{0} \\
& =T \exp \left\{\text { something linear in } x_{t}\right\} \cdot \rho_{0}
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$$

$\rightarrow$ would be possible to average if $x_{t}$ were Gaussian!

## Derivation II

## 2. Stratonovich form

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4. Change of measure

We want to compute:

$$
\bar{\rho}_{t}=\mathbb{E}\left[\rho_{t}\right]=\mathbb{E}\left[\rho_{t}^{\ell} \cdot \operatorname{tr}\left(\rho_{t}^{\ell}\right)^{-1}\right]
$$

Define $\mathbb{E}_{t}[\cdot]=\mathbb{E}\left[\cdot \operatorname{tr}\left(\rho_{t}^{\ell}\right)^{-1}\right]$. Girsanov's theorem $\Rightarrow \quad x_{t}$ is Gaussian for $\mathbb{E}_{t}$.

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5. Average using either Wick's (or Isserlis') theorem or Gaussian functional integration

## Master equation for non-Markovian feedback

Main result (reminder)
In interaction representation:

$$
\bar{\rho}(t)=T \exp \left\{\int_{0}^{t} \int_{0}^{t} \mathrm{~d} \tau_{1} \mathrm{~d} \tau_{2} \mathscr{L}\left(\tau_{1}, \tau_{2}\right)\right\} \cdot \rho_{0}
$$

with

$$
\begin{aligned}
\mathscr{L}\left(\tau_{1}, \tau_{2}\right)= & \mathcal{D}\left[N\left(\tau_{1}\right)\right] \delta\left(\tau_{1}-\tau_{2}\right) \\
& -\frac{1}{2} \underset{\Delta}{A_{\Delta}\left(\tau_{1}\right)\left(K * K^{T}\right)\left(\tau_{1}, \tau_{2}\right) A_{\Delta}\left(\tau_{2}\right)-\underset{\text { non-Markovian feedback decoherence }}{i N_{+}\left(\tau_{1}\right) K\left(\tau_{2}, \tau_{1}\right) A_{\Delta}\left(\tau_{2}\right)} \text { non-Markovian feedback dissipation }}
\end{aligned}
$$

using the superoperator notations

$$
\begin{aligned}
& B_{\Delta} \cdot \rho=B \rho-\rho B^{\dagger} \\
& B_{+} \cdot \rho=B \rho+\rho B^{\dagger}
\end{aligned}
$$

## Conclusion

## Summary

- Markovian feedback is simple and can yield dissipation
- Non-Markovian feedback can be "solved" formally
- Same structure as general open-system evolutions

Options to go forward

- Compute non-Markovianity measures
- Estimate stationnary states
- non-Markovian measurement (repeated interactions with MPS????)

