

1 内積 (実ベクトル空間)

V : 実ベクトル空間

$$V \ni \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \quad x_i \in \mathbb{R}$$

$$\langle \cdot, \cdot \rangle: V \times V \rightarrow \mathbb{R}$$

$$(x, y) \mapsto \langle x, y \rangle$$

例 $x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}, y = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} \quad \langle x, y \rangle = x_1 y_1 + \dots + x_n y_n$

以下の性質を満たす $\langle \cdot, \cdot \rangle$ は内積と呼ぶことにする。

- i) $\langle x, x \rangle \geq 0, \quad \langle x, x \rangle = 0 \iff x = 0$
- ii) $\langle x, \alpha y \rangle = \alpha \langle x, y \rangle, \quad \alpha \in \mathbb{R}$
- iii) $\langle x+y, z \rangle = \langle x, z \rangle + \langle y, z \rangle$
- iv) $\langle x, y \rangle = \langle y, x \rangle$
- v) $\langle \alpha x, y \rangle = \alpha \langle x, y \rangle \quad \text{vi) } \langle x, y+z \rangle = \langle x, y \rangle + \langle x, z \rangle$

$$\langle x, y \rangle^2 \leq \langle x, x \rangle \langle y, y \rangle$$

①

$$x = 0 \text{ なら } \rightarrow \text{OK}$$

$$x \neq 0 \text{ なら } x' = \frac{x}{\sqrt{\langle x, x \rangle}}$$

$$0 \leq \langle x', y - \langle y, x' \rangle x' \rangle$$

$$- \langle x', y \rangle + \langle x', y \rangle \langle x', x' \rangle = - \langle x', y \rangle + \langle x', y \rangle = 0$$

$$= \langle x', y \rangle^2 - \langle x', y \rangle \langle x', y \rangle - \langle x', y \rangle \langle y, x' \rangle + \langle y, y \rangle$$

$$\left\langle \frac{1}{\sqrt{\langle x, x \rangle}}, \frac{1}{\sqrt{\langle x, x \rangle}} \right\rangle = \frac{1}{\langle x, x \rangle} \langle x, x \rangle = 1$$

$$= \langle x', y \rangle^2 - \langle x', y \rangle^2 + \langle y, y \rangle = - \langle x', y \rangle^2 + \langle y, y \rangle$$

$$\langle x', y \rangle^2 \leq \langle y, y \rangle \quad \therefore \frac{\langle x, y \rangle^2}{\langle x, x \rangle} \leq \langle y, y \rangle$$

$$\left\langle \frac{1}{\sqrt{\langle x, x \rangle}}, y \right\rangle^2 = \frac{1}{\langle x, x \rangle} \langle x, y \rangle^2$$

補足:
 $\langle x', y \rangle \langle x' - y, x' - y \rangle = 0$
 $\left\langle \frac{1}{\sqrt{\langle x, x \rangle}}, y \right\rangle \frac{1}{\sqrt{\langle x, x \rangle}} \langle x - y, x - y \rangle = 0$

2

古典 $\Omega = \{\omega_i\}$
 $P_\theta: \Omega \rightarrow \mathbb{R}$, $P_\theta(\omega_i) > 0$, $\sum_{i=1}^n P_\theta(\omega_i) = 1$

$\hat{\theta}: \Omega \rightarrow \mathbb{R}$ 推定

不偏性
 $E_\theta[\hat{\theta}] = \sum_{i=1}^n \hat{\theta}(\omega_i) P_\theta(\omega_i) = \theta$
 $\frac{d}{d\theta} E_\theta[\hat{\theta}] = \sum_{i=1}^n \hat{\theta}(\omega_i) \frac{d}{d\theta} P_\theta(\omega_i) = 1$

$V_\theta[\hat{\theta}] = \sum_{i=1}^n (\hat{\theta}(\omega_i) - \theta)^2 P_\theta(\omega_i) \leftarrow \text{minimize}$

$J_\theta(\omega_i) = \frac{d}{d\theta} \log P_\theta(\omega_i) = \frac{1}{P_\theta(\omega_i)} \frac{d}{d\theta} P_\theta(\omega_i)$
 $\left(\frac{d}{d\theta} P_\theta(\omega_i) = P_\theta(\omega_i) J_\theta(\omega_i) \right)$

事象 ω_i , 量子 $\frac{1}{2}$
 S_θ : 状態 , $M = \{M(\omega_i)\}$: 測定
 $M(\omega_i) > 0$, $\sum_{i=1}^n M(\omega_i) = I$

$P_\theta^M(\omega_i) = \text{Tr } S_\theta M(\omega_i)$

$\hat{\theta}: \Omega \rightarrow \mathbb{R}$ & M : 量子推定

② $S_\theta = \begin{pmatrix} P_\theta(\omega_1) \\ \vdots \\ P_\theta(\omega_n) \end{pmatrix}$
 $M_\theta(\omega_i) = \begin{pmatrix} 0 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 \end{pmatrix}$
 $P_\theta^M(\omega_i) = P_\theta(\omega_i)$: 古典同値

不偏性
 $E_\theta[\hat{\theta}, M] = \sum_{i=1}^n \hat{\theta}(\omega_i) P_\theta^M(\omega_i) = \theta$
 $\frac{d}{d\theta} E_\theta[\hat{\theta}, M] = \sum_{i=1}^n \hat{\theta}(\omega_i) \frac{d}{d\theta} P_\theta^M(\omega_i) = 1$
 $= \sum_{i=1}^n \hat{\theta}(\omega_i) \frac{d}{d\theta} \text{Tr } S_\theta M(\omega_i)$

$V_\theta[\hat{\theta}, M] = \sum_{i=1}^n (\hat{\theta}(\omega_i) - \theta)^2 P_\theta^M(\omega_i) \leftarrow \text{minimize}$

$\frac{d}{d\theta} S_\theta = S_\theta \cdot L_\theta = -\frac{1}{2} (S_\theta L_\theta + L_\theta S_\theta)$

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古典

$$l_0 = \begin{pmatrix} l_0(w_1) \\ \vdots \\ l_0(w_n) \end{pmatrix}$$

$$t = \begin{pmatrix} \hat{\theta}(w_1) \\ \vdots \\ \hat{\theta}(w_n) \end{pmatrix}$$

 $\Omega = \{w_1, \dots, w_n\}$ 事象

 L_θ

$$T_M = \sum_{k=1}^M \hat{\theta}(w_k) M(w_k)$$

古典対応

$$T_{M_0} = \begin{pmatrix} \hat{\theta}(w_1) \\ \vdots \\ \hat{\theta}(w_n) \end{pmatrix}$$

$$a = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix}, b = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} \rightarrow \langle a, b \rangle_\theta := \sum_{i=1}^n a_i b_i P_\theta(w_i) \quad \text{内積}$$

 $A, B \in \mathcal{L}_n$
 \uparrow $n \times n$ 行列全体

$$A \circ B = \frac{1}{2} (AB + BA)$$

$$\langle A, B \rangle_{S_\theta} := \text{Tr } S_\theta (A \circ B)$$

内積

$$\langle A, B \rangle_{S_\theta} = \frac{1}{2} \text{Tr } S_\theta (AB + BA) = \frac{1}{2} (\text{Tr } S_\theta AB + \text{Tr } S_\theta BA)$$

$$= \frac{1}{2} (\text{Tr } BS_\theta A + \text{Tr } S_\theta BA) = \text{Tr} \left(\frac{1}{2} (BS_\theta + S_\theta B) A \right)$$

$$= \text{Tr} (S_\theta \circ B) A$$

$$I = \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix}$$

$$I = \begin{pmatrix} 1 & & \\ & \ddots & \\ & & 1 \end{pmatrix}$$

$$V_\theta[\hat{\theta}] = \langle t - \theta, t - \theta \rangle_\theta = \left\langle \begin{pmatrix} \hat{\theta}(w_1) - \theta \\ \vdots \\ \hat{\theta}(w_n) - \theta \end{pmatrix}, \begin{pmatrix} \hat{\theta}(w_1) - \theta \\ \vdots \\ \hat{\theta}(w_n) - \theta \end{pmatrix} \right\rangle_\theta$$

$$= \sum_{k=1}^n (\hat{\theta}(w_k) - \theta)^2 P_\theta(w_k)$$

$$J(l_\theta) = \langle l_\theta, l_\theta \rangle_\theta = \sum_{k=1}^n l_\theta^2(w_k) P_\theta(w_k)$$

$$V_\theta[\hat{\theta}, M] \geq \langle T_M - \theta I, T_M - \theta I \rangle_{S_\theta}$$

$$J(L_\theta) = \langle L_\theta, L_\theta \rangle_{S_\theta}$$

$$V_\theta[\hat{\theta}] J(\theta_0) = \langle t - \theta I, t - \theta I \rangle_\theta \langle \theta_0, \theta_0 \rangle_\theta$$

$$\geq \langle t - \theta \cdot 1, \theta_0 \rangle_\theta^2$$

$$= (\langle t, \theta_0 \rangle_\theta - \theta \langle 1, \theta_0 \rangle_\theta)^2 = 1$$

$$\langle 1, \theta_0 \rangle_\theta = \sum_{i=1}^n 1 \cdot \theta_0(w_i) P_\theta(w_i) = \sum_{i=1}^n \frac{1}{P_\theta(w_i)} \left(\frac{d}{d\theta} P_\theta(w_i) \right) P_\theta(w_i)$$

$$= \sum_{i=1}^n \left(\frac{d}{d\theta} P_\theta(w_i) \right) = \frac{d}{d\theta} \left(\sum_{i=1}^n P_\theta(w_i) \right) = 0$$

$$\langle t, \theta_0 \rangle_\theta = \sum_{i=1}^n \hat{\theta}(w_i) \theta_0(w_i) P_\theta(w_i) = \sum_{i=1}^n \hat{\theta}(w_i) \frac{d}{d\theta} P_\theta(w_i)$$

$$= 1$$

$$\therefore V_\theta[\hat{\theta}] \geq \frac{1}{J(\theta_0)}$$

$$V_\theta[\hat{\theta}, M] J(L_\theta) \geq \langle T_M - \theta I, T_M - \theta I \rangle_{S_\theta} \langle L_\theta, L_\theta \rangle_{S_\theta}$$

$$\geq \langle T_M - \theta I, L_\theta \rangle_{S_\theta}^2$$

$$= (\langle T_M, L_\theta \rangle_{S_\theta} - \theta \langle I, L_\theta \rangle_{S_\theta})^2$$

$$\langle I, L_\theta \rangle_{S_\theta} = \text{Tr } S_\theta \frac{1}{2} (T \cdot L_\theta + L_\theta \cdot T) = \text{Tr } S_\theta L_\theta = \frac{1}{2} (\text{Tr } S_\theta L_\theta + \text{Tr } S_\theta L_\theta)$$

$$= \frac{1}{2} (\text{Tr } S_\theta L_\theta + \text{Tr } L_\theta S_\theta) = \text{Tr } \frac{1}{2} (S_\theta L_\theta + L_\theta S_\theta) = \text{Tr } S_\theta L_\theta$$

$$= \text{Tr } \frac{d}{d\theta} S_\theta = \frac{d}{d\theta} (\text{Tr } S_\theta) = 0$$

$$\text{Tr } S_\theta = 1$$

$$\langle T_M, L_\theta \rangle_{S_\theta} = \left\langle \sum_{i=1}^n \hat{\theta}(w_i) M(w_i), L_\theta \right\rangle_{S_\theta} = \sum_{i=1}^n \hat{\theta}(w_i) \langle M(w_i), L_\theta \rangle_{S_\theta}$$

$$= \sum_{i=1}^n \hat{\theta}(w_i) \text{Tr} (S_\theta \circ L_\theta) M(w_i) = \sum_{i=1}^n \hat{\theta}(w_i) \text{Tr} \left(\frac{dS_\theta}{d\theta} M(w_i) \right)$$

$$= \sum_{i=1}^n \hat{\theta}(w_i) \frac{d}{d\theta} \text{Tr } S_\theta M(w_i) = 1$$

補足

$$T_M = \sum_{\alpha \in \Omega} \hat{\theta}(\alpha) M(\alpha), \quad \Omega = \{\omega_1, \dots, \omega_n\}$$

$$T_M - \theta I = \sum_{\alpha \in \Omega} (\hat{\theta}(\alpha) - \theta) M(\alpha)$$

$$M(y) \geq 0 \text{ for } y \in \Omega. \quad \text{L.H.S. is a symmetric matrix. } (\oplus \text{ } \varepsilon > 0, T =)$$

$$\sum_y [(\hat{\theta}(y) - \theta) - \sum_x (\hat{\theta}(x) - \theta) M(x)] M(y) \left[(\hat{\theta}(y) - \theta) - \sum_x (\hat{\theta}(x) - \theta) M(x) \right] \geq 0$$

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$$\sum_y (\hat{\theta}(y) - \theta) M(y) (\hat{\theta}(y) - \theta) - \left(\sum_y (\hat{\theta}(y) - \theta) M(y) \right) \left(\sum_x (\hat{\theta}(x) - \theta) M(x) \right) - \sum_y \left(\sum_x (\hat{\theta}(x) - \theta) M(x) M(y) (\hat{\theta}(y) - \theta) + \sum_x (\hat{\theta}(x) - \theta) M(x) M(y) (\hat{\theta}(y) - \theta) \right) \geq 0$$

$$S_0 = \sqrt{S_0} \sqrt{S_0}$$

$$\sum_x (\hat{\theta}(x) - \theta)^2 M(x) - \left(\sum_x (\hat{\theta}(x) - \theta) M(x) \right)^2 - \left(\sum_x (\hat{\theta}(x) - \theta) M(x) \right)^2 \geq 0$$

$$\sqrt{S_0} \geq 0$$

$$\oplus \text{ } \varepsilon > 0, T =$$

$$\sum_x (\hat{\theta}(x) - \theta)^2 M(x) \geq \left(\sum_x (\hat{\theta}(x) - \theta) M(x) \right)^2$$

$$\sqrt{S_0} \sum_x (\hat{\theta}(x) - \theta)^2 M(x) \sqrt{S_0} \geq \sqrt{S_0} \left(\sum_x (\hat{\theta}(x) - \theta) M(x) \right)^2 \sqrt{S_0}$$

$$\text{Tr} \sqrt{S_0} \sum_x (\hat{\theta}(x) - \theta)^2 M(x) \sqrt{S_0} \geq \text{Tr} \sqrt{S_0} \left(\sum_x (\hat{\theta}(x) - \theta) M(x) \right)^2 \sqrt{S_0}$$

$$\text{Tr} \sum_x (\hat{\theta}(x) - \theta)^2 M(x) S_0 \geq \text{Tr} \left(\sum_x (\hat{\theta}(x) - \theta) M(x) \right)^2 S_0$$

$$\sum_x (\hat{\theta}(x) - \theta)^2 \text{Tr} M(x) S_0 \geq \text{Tr} (T_M - \theta I)^2 S_0$$

$$\forall \theta [\hat{\theta}, M] \geq (T_M - \theta I, T_M - \theta I)_{S_0}$$

$$\oplus M \geq 0, A: \text{エルミート}$$

$$\Rightarrow AMA \geq 0$$

$$\odot M \geq 0 \Leftrightarrow \forall y \quad \langle y | M | y \rangle \geq 0 \rightarrow$$

$$\langle y | A M A | y \rangle = \langle A y | M | A y \rangle \geq 0$$

$$\text{for } \forall y, \langle y | A M A | y \rangle \geq 0$$

$$\therefore AMA \geq 0$$