

$\hat{p} = \frac{1}{N} \sum_{n=1}^N M_n$ for agrob

$$\begin{aligned} \mathbb{V}[\hat{S}] &= \mathbb{V}\left[\frac{1}{N} \sum_{n=1}^N M_n\right] \\ &= \frac{1}{N^2} \sum_{n=1}^N \mathbb{V}[M_n] \\ &= \frac{p(1-p)}{N} = \frac{\mathbb{V}[M]}{N} \end{aligned}$$

Recall:

$$\begin{aligned} \mathbb{V}[aX] &= a^2 \mathbb{V}[X] \\ \mathbb{V}[aX + bY] &= a^2 \mathbb{V}[X] + b^2 \mathbb{V}[Y] + 2ab \text{Cov}[X, Y] \\ \text{Cov}[X, Y] &= \mathbb{E}[XY] - \mathbb{E}[X]\mathbb{E}[Y] \end{aligned}$$

$\text{Cov}[M_n, M_m] = 0$ for $n \neq m$

error bar on expectation value

$$\sigma_{\hat{S}} = \sqrt{\frac{p(1-p)}{N}}$$

$\underbrace{\hspace{1cm}}_{\text{Quantum projection noise}} \quad \underbrace{\hspace{1cm}}_{\text{Finite sampling noise}}$

