1 Solutions for Quadratures and Wigner functions

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1.1 Gaussian transformations

1.1.1 a)

I)

$$e^{itH_G}C_ae^{-itH_G} = M_+C_a + D_+$$

Then we have,

$$\begin{split} e^{itH_G}R_Q e^{-itH_G} &= e^{itH_G}T_k C_a e^{-itH_G} \\ &= T_k \left(e^{itH_G}C_a e^{-itH_G} \right) \\ &= T_k M_+ C_a + T_k D_+ \\ &= T_k M_+ T_k^{-1} T_k C_a + T_k D_+ \\ &= T_k M_+ T_k^{-1} R_Q + T_k D_+. \end{split}$$

By direct calculation,

$$S_{+} = T_{k} M_{+} T_{k}^{-1}$$

$$= \frac{1}{2} \begin{pmatrix} I, & I \\ -iI, & iI \end{pmatrix} \begin{pmatrix} V & J \\ J^{*} & V^{*} \end{pmatrix} \begin{pmatrix} I & iI \\ I & -iI \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} I, & I \\ -iI, & iI \end{pmatrix} \begin{pmatrix} V+J, & i(V-J) \\ J^{*}+V^{*}, & i(J^{*}-V^{*}) \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} (V+V^{*}+J+J^{*}), & i(V-J+J^{*}-V^{*}) \\ i(J^{*}+V^{*}-V-J), & (V+V^{*}-J-J^{*}) \end{pmatrix}$$

$$= \begin{pmatrix} \operatorname{Re} \{V\} + \operatorname{Re} \{J\}, & \operatorname{Im} \{J\} - \operatorname{Im} \{V\} \\ \operatorname{Im} \{V\} + \operatorname{Im} \{J\}, & \operatorname{Re} \{V\} - \operatorname{Re} \{J\} \end{pmatrix}$$

$$= \begin{pmatrix} \operatorname{Re} \{V+J\}, & \operatorname{Im} \{J-V\} \\ \operatorname{Im} \{V+J\}, & \operatorname{Re} \{V-J\} \end{pmatrix}$$

We see that S_{+} does indeed only have real elements. Likewise for the displacement μ_{+} ,

$$\mu_{+} = T_{k}D_{+} = k_{c} \begin{pmatrix} \frac{1}{2}I, & \frac{1}{2}I\\ -\frac{1}{2}iI, & \frac{1}{2}iI \end{pmatrix} \begin{pmatrix} d\\ d^{*} \end{pmatrix}$$
$$= k_{c} \begin{pmatrix} \frac{d+d^{*}}{2}\\ -i\frac{d-d^{*}}{2} \end{pmatrix} = k_{c} \begin{pmatrix} \operatorname{Re}\left\{d\right\}\\ \operatorname{Im}\left\{d\right\} \end{pmatrix}$$

and we see that μ_+ only has real elements.

II) We have,

$$S_{+}\Omega S_{+}^{T}$$

$$= TM_{+}T^{-1}\Omega T^{-T}M_{+}^{T}T^{T}$$

$$= 4TM_{+}T^{H}\Omega T^{*}M_{+}^{T}T^{T}$$

$$= 4T\left(-\frac{i}{2}\Omega\right)T^{T}$$

$$= \Omega$$

1.1.2 b)

$$\begin{split} e^{-itH_G}R_Q e^{itH_G} &= e^{-itH_G}T_k C_a e^{itH_G} \\ &= T_k \left(e^{-itH_G}C_a e^{itH_G} \right) \\ &= T_k M_- C_a + T_k D_- \\ &= T_k M_- T_k^{-1} T_k C_a + T_k D_- \\ &= T M_- T^{-1} R_Q + T_k D_- \\ &= T M_+^{-1} T^{-1} R_Q + \left(-T_k M_+^{-1} D_+ \right), \end{split}$$

and so

$$S_{-} = TM_{+}^{-1}T^{-1} = (TM_{+}T^{-1})^{-1}$$

= S_{+}^{-1} .

Likewise for the displacement,

$$\mu_{-} = -T_{k} M_{+}^{-1} D_{+}$$

$$= -T_{k} M_{+}^{-1} T_{k}^{-1} T_{k} D_{+}$$

$$= -S_{+}^{-1} T_{k} D_{+} = -S_{+}^{-1} \mu_{+}$$

Note that since,

$$S_{+}\Omega S_{+}^{T}=\Omega$$

then,

$$\Omega S_+^T = S_+^{-1} \Omega$$

and finally $S_+^{-1} = \Omega S_+^T \Omega^T$.

1.1.3 c)

$$|S_{+}| = |TM_{+}T^{-1}|$$

= $|T| |M_{+}| |T|^{-1}$
= $|M_{+}| = 1$

 $See\ https://en.wikipedia.org/wiki/Determinant$

1.2 Glauber's formula and the Wigner characteristic function

1.2.1 a)

$$\begin{split} D(\alpha) &= \exp\left[C_{\alpha}^{T} \Omega C_{a}\right] \\ &= \exp\left[C_{\alpha}^{T} \Omega T_{k}^{-1} R_{Q}\right] \\ &= \exp\left[2k_{c}^{-1} C_{\alpha}^{T} \Omega T^{H} R_{Q}\right], \end{split}$$

we have the identity,

$$\Omega T^H = -iT^T \Omega,$$

and so,

$$D(\alpha) = \exp\left[-i\left(2k_{c}^{-1}TC_{\alpha}\right)^{T}\Omega R_{Q}\right]$$
$$= \exp\left[-iR_{\Lambda}^{T}\Omega R_{Q}\right] = \exp\left[iR_{Q}^{T}\Omega R_{\Lambda}\right],$$

where

$$R_{\Lambda} = 2k_{\rm c}^{-1}TC_{\alpha} = 2k_{\rm c}^{-1} \begin{pmatrix} \alpha_R \\ \alpha_I \end{pmatrix}.$$

1.2.2 b)

Using the result of a) we have,

$$\rho = \frac{1}{\pi^n} \int_{\mathbb{C}^n} d^{2n} \alpha \chi_\rho \left(C_\alpha \right) \exp \left[-i R_Q^T \Omega R_\Lambda \right].$$

We change integration variables to,

$$R_{\Lambda} = \left(\begin{array}{c} \Lambda_q \\ \Lambda_p \end{array} \right) = 2k_{\rm c}^{-1} T C_{\alpha} = 2k_{\rm c}^{-1} \left(\begin{array}{c} \alpha_R \\ \alpha_I \end{array} \right).$$

Then we have,

$$d^{n}\alpha_{R}d^{n}\alpha_{I} = \left(\frac{k_{c}}{2}\right)^{2n}d^{n}\Lambda_{q}d^{n}\Lambda_{p} = \left(\frac{k_{c}}{2}\right)^{2n}d^{2n}R_{\Lambda},$$

and

$$C_{\alpha} = \frac{k_{\rm c}}{2} T^{-1} R_{\Lambda} = k_{\rm c} T^H R_{\Lambda}.$$

Then we obtain the result,

$$\rho = \left(\frac{k_{\rm c}}{2}\right)^{2n} \frac{1}{\pi^n} \int_{\mathbb{R}^{2n}} d^{2n} R_{\Lambda} \chi_{\rho} \left(k_{\rm c} T^H R_{\Lambda}\right) \exp\left[-i R_Q^T \Omega R_{\Lambda}\right].$$

1.2.3 c)

$$\chi_{\rho}^{(Q)}(R_{\Lambda}) = \chi_{\rho} \left(k_{c} T^{H} R_{\Lambda} \right)$$

$$= \operatorname{Tr} \left\{ \rho \exp \left[C_{\alpha}^{T} \Omega C_{a} \right] \right\}$$

$$= \operatorname{Tr} \left\{ \rho \exp \left[\left(k_{c} T^{H} R_{\Lambda} \right)^{T} \Omega C_{a} \right] \right\}$$

$$= \operatorname{Tr} \left\{ \rho \exp \left[k_{c} R_{\Lambda}^{T} T^{*} \Omega T_{k}^{-1} R_{Q} \right] \right\}$$

$$= \operatorname{Tr} \left\{ \rho \exp \left[2 R_{\Lambda}^{T} \left(\frac{i}{2} \Omega \right)^{*} R_{Q} \right] \right\}$$

$$= \operatorname{Tr} \left\{ \rho \exp \left[-i R_{\Lambda}^{T} \Omega R_{Q} \right] \right\}$$

$$= \operatorname{Tr} \left\{ \rho \exp \left[i R_{Q}^{T} \Omega R_{\Lambda} \right] \right\}.$$

1.2.4 d)

We have for a single mode

$$\operatorname{Tr} \{D(\alpha)\} = \pi \delta(\alpha_I) \delta(\alpha_R)$$

Generalizing to n-modes we must have,

$$\operatorname{Tr} \{D(C_{\alpha})\} = \pi^{n} \delta^{(2n)} (TC_{\alpha})$$

Then,

$$\operatorname{Tr}\left\{\exp\left[iR_{Q}^{T}\Omega R_{\Lambda}\right]\right\} = \operatorname{Tr}\left\{D(C_{\alpha})\right\}$$
$$= \pi^{n}\delta^{(2n)}\left(TC_{\alpha}\right) = \pi^{n}\delta^{(2n)}\left(\frac{k_{c}}{2}R_{\Lambda}\right)$$
$$= \pi^{n}\left(\frac{2}{k_{c}}\right)^{2n}\delta^{(2n)}\left(R_{\Lambda}\right)$$
$$= \left(\frac{4\pi}{k_{c}^{2}}\right)^{n}\delta^{(n)}\left(\Lambda_{q}\right)\delta^{(n)}\left(\Lambda_{p}\right)$$

1.2.5 e)

$$\bar{R} = \text{Tr} \{ \rho R_Q \} = T_k \text{Tr} \{ \rho C_a \} = T_k \bar{C}$$

and

$$Q = \frac{1}{2} \operatorname{Tr} \left\{ \rho \left(R_Q \otimes R_Q^T + R_Q^T \otimes R_Q \right) \right\} - \operatorname{Tr} \left\{ \rho R_Q^T \right\} \otimes \operatorname{Tr} \left\{ \rho R_Q \right\}$$

$$= \frac{1}{2} \operatorname{Tr} \left\{ \rho \left(T_k C_a \otimes C_a^T T_k^T + C_a^T T_k^T \otimes T_k C_a \right) \right\} - \operatorname{Tr} \left\{ \rho C_a^T T_k^T \right\} \otimes \operatorname{Tr} \left\{ \rho T_k C_a \right\}$$

$$= \frac{1}{2} \operatorname{Tr} \left\{ \rho \left(T_k C_a \otimes C_a^T T_k^T + \left(T_k C_a \otimes C_a^T T_k^T \right)^T \right) \right\} - \left(T_k \operatorname{Tr} \left\{ \rho C_a \right\} \otimes \operatorname{Tr} \left\{ \rho C_a^T \right\} T_k^T \right)^T$$

$$= T_k \frac{1}{2} \operatorname{Tr} \left\{ \rho \left(C_a \otimes C_a^T + C_a^T \otimes C_a \right) \right\} T_k^T - T_k \operatorname{Tr} \left\{ \rho C_a^T \right\} \otimes \operatorname{Tr} \left\{ \rho C_a \right\} T_k^T$$

$$= T_k \Sigma T_k^T$$

1.2.6 f)

$$Q = k_c^2 T \Sigma T^T = k_c^2 T M_+ \Sigma_{\text{Th}} M_+^T T^T$$
$$= k_c^2 T M_+ T^{-1} T \Sigma_{\text{Th}} T^T \left(T M_+ T^{-1} \right)^T$$
$$= k_c^2 S_+ T \Sigma_{\text{Th}} T^T S_+^T$$

and

$$\begin{split} T\Sigma_{\mathrm{Th}}T^T &= \left(\begin{array}{cc} \frac{1}{2}I & \frac{1}{2}I \\ -i\frac{1}{2}I & i\frac{1}{2}I \end{array} \right) \frac{1}{2} \left(\begin{array}{cc} 0 & \nu_{\mathrm{th}} \\ \nu_{\mathrm{th}} & 0 \end{array} \right) \left(\begin{array}{cc} \frac{1}{2}I & -i\frac{1}{2}I \\ \frac{1}{2}I & i\frac{1}{2}I \end{array} \right) \\ &= \frac{1}{4} \left(\begin{array}{cc} \nu_{\mathrm{th}} & 0 \\ 0 & \nu_{\mathrm{th}} \end{array} \right) \end{split}$$

So we have the claimed identity,

$$Q = \frac{k_{\rm c}^2}{4} S_+ \begin{pmatrix} \nu_{\rm th} & 0\\ 0 & \nu_{\rm th} \end{pmatrix} S_+^T.$$

Since S_+ and $\nu_{\rm th}$ are real, then Q is real. Q is clearly symmetric. To see that V is positive definite, we note that S_+ is invertible, and so an arbitrary real vector u, can be written in the form,

$$u = S_{\perp}^{-T} v$$

where v is another real vector.

Then,

$$u^T V u = \frac{k_c^2}{4} u^T S_+ \begin{pmatrix} \nu_{\text{th}} & 0 \\ 0 & \nu_{\text{th}} \end{pmatrix} S_+^T u$$
$$= \frac{k_c^2}{4} v^T \begin{pmatrix} \nu_{\text{th}} & 0 \\ 0 & \nu_{\text{th}} \end{pmatrix} v,$$

since $\nu_{\rm th}$ is diagonal with all entries greater than 1, it follows that Q is positive definite.

1.2.7 g)

We have,

$$\chi_G(C_\alpha) = \exp\left[\frac{1}{2}C_\alpha^T\Omega^T\Sigma\Omega C_\alpha\right] \exp\left[-\bar{C}^T\Omega C_\alpha\right]$$

and then,

$$\chi_G^{(Q)}(R_{\Lambda}) = \chi_G \left(k_c T^H R_{\Lambda} \right)$$
$$= \exp \left[\frac{1}{2} k_c^2 R_{\Lambda}^T T^* \Omega^T \Sigma \Omega T^H R_{\Lambda} \right] \exp \left[-k_c \bar{C}^T \Omega T^H R_{\Lambda} \right]$$

we have,

$$\Omega T^{H} = -iT^{T}\Omega$$
$$T^{*}\Omega^{T} = -i\Omega^{T}T$$
$$T_{k} = k_{c}T$$

and so

$$\chi_{G}^{(Q)}\left(R_{\Lambda}\right) = \exp\left[-\frac{1}{2}R_{\Lambda}^{T}\Omega^{T}T_{k}\Sigma T_{k}^{T}\Omega R_{\Lambda}\right] \exp\left[i\left(T_{k}\bar{C}\right)^{T}\Omega R_{\Lambda}\right]$$
$$= \exp\left[-\frac{1}{2}R_{\Lambda}^{T}\Omega^{T}Q\Omega R_{\Lambda}\right] \exp\left[i\bar{R}^{T}\Omega R_{\Lambda}\right]$$

1.2.8 h)

We have the action of a gaussian transformation,

$$\chi_f(C_\alpha) = \chi_i \left(M_+^{-1} C_\alpha \right) \exp \left[C_\alpha^T \Omega D_+ \right].$$

We have the relations,

$$\chi_f^{(Q)}(R_{\Lambda}) = \chi_f \left(k_c T^H R_{\Lambda} \right)$$
$$\chi_i^{(Q)} \left(k_c^{-1} T^{-H} C_{\alpha} \right) = \chi_i \left(C_{\alpha} \right),$$

and so,

$$\begin{split} \chi_f^{(Q)}(R_\Lambda) &= \chi_i \left(M_+^{-1} k_\mathrm{c} T^H R_\Lambda \right) \exp \left[k_\mathrm{c} R_\Lambda^T T^* \Omega D_+ \right] \\ &= \chi_i^{(Q)} \left(T^{-H} M_+^{-1} T^H R_\Lambda \right) \exp \left[k_\mathrm{c} R_\Lambda^T T^* \Omega D_+ \right]. \end{split}$$

We have,

$$T^{H} = \frac{1}{2}T^{-1}$$
$$T^{*}\Omega = -i\Omega T$$

and so,

$$\chi_f^{(Q)}(R_{\Lambda}) = \chi_i^{(Q)} \left(\left(T_k M_+ T_k^{-1} \right)^{-1} R_{\Lambda} \right) \exp \left[-i R_{\Lambda}^T \Omega T_k D_+ \right]$$
$$= \chi_i^{(Q)} \left(S_+^{-1} R_{\Lambda} \right) \exp \left[-i R_{\Lambda}^T \Omega \mu_+ \right]$$

1.2.9 i)

Given that the initial state had covariance matrix Σ_i and displacement \bar{C}_i , then we have from the exercise on gaussian transformations, that the final displacement and covariance matrix are,

$$\bar{C}_f = M_+ \bar{C}_i + D_+$$
$$\Sigma_f = M_+ \Sigma_i M_+^T.$$

Using the result from e) we can convert this to the quadrature representation,

$$\bar{R}_f = T_k M_+ T_k^{-1} \bar{R}_i + T_k D_+$$

= $S_+ \bar{R}_i + \mu_+$

and

$$Q_f = T_k M_+ T_k^{-1} T_k \Sigma_i T_k^T T_k^{-T} M_+^T T_k^T$$

= $S_+ Q_i S_+^T$.

The quadrature characteristic function of a gaussian state ρ_i is given in g),

$$\chi_{i}^{\left(Q\right)}\left(R_{\Lambda}\right)=\exp\left[-\frac{1}{2}R_{\Lambda}^{T}\Omega^{T}Q_{i}\Omega R_{\Lambda}\right]\exp\left[i\bar{R_{i}}^{T}\Omega R_{\Lambda}\right].$$

Transforming the state as,

$$\rho_f = e^{-itH_G} \rho_i e^{itH_G},$$

we know from h) that the quadrature characteristic function of the final state is,

$$\begin{split} \chi_f^{(Q)}\left(R_\Lambda\right) &= \exp\left[i\mu_+^T\Omega R_\Lambda\right]\chi_i^{(Q)}\left(S_+^{-1}R_\Lambda\right) \\ &= \exp\left[i\mu_+^T\Omega R_\Lambda\right] \exp\left[-\frac{1}{2}\left(S_+^{-1}R_\Lambda\right)^T\Omega^TQ_i\Omega S_+^{-1}R_\Lambda\right] \exp\left[i\bar{R_i}^T\Omega S_+^{-1}R_\Lambda\right] \\ &= \exp\left[i\mu_+^T\Omega R_\Lambda\right] \exp\left[-\frac{1}{2}R_\Lambda^TS_+^{-T}\Omega^TQ_i\Omega S_+^{-1}R_\Lambda\right] \exp\left[i\bar{R_i}^T\Omega S_+^{-1}R_\Lambda\right] \\ &= \exp\left[-\frac{1}{2}R_\Lambda^T\Omega^TS_+Q_iS_+^T\Omega R_\Lambda\right] \exp\left[i\left(\mu_+ + S_+\bar{R_i}\right)^T\Omega R_\Lambda\right] \\ &= \exp\left[-\frac{1}{2}R_\Lambda^T\Omega^T\left(S_+Q_iS_+^T\right)\Omega R_\Lambda\right] \exp\left[i\left(\mu_+ + S_+\bar{R_i}\right)^T\Omega R_\Lambda\right]. \end{split}$$

1.3 Wigner function

1.3.1 a)

We seek to verify that with the given definition of $W_{\rho}(R_X)$ we have,

$$\left\langle e^{iR_Q^T\Omega R_\Lambda} \right\rangle = \int_{\mathbb{R}^{2n}} d^{2n} R_X W_\rho(R_X) e^{iR_X^T\Omega R_\Lambda}.$$

By explicit calculation and resolving a delta-function, we get,

$$\begin{split} \int_{\mathbb{R}^{2n}} d^{2n}R_X W_{\rho}(R_X) e^{iR_X^T \Omega R_{\Lambda}} \\ &= \int_{\mathbb{R}^{2n}} d^{2n}R_Y \chi_{\rho}^{(Q)}\left(R_Y\right) \frac{1}{\left(2\pi\right)^{2n}} \int_{\mathbb{R}^{2n}} d^{2n}R_X e^{iR_X^T \Omega(R_{\Lambda} - R_Y)} \\ &= \int_{\mathbb{R}^{2n}} d^{2n}R_Y \chi_{\rho}^{(Q)}\left(R_Y\right) \delta\left(R_{\Lambda} - R_Y\right) \\ &= \chi_{\rho}^{(Q)}\left(R_{\Lambda}\right) = \left\langle e^{iR_Q^T \Omega R_{\Lambda}} \right\rangle. \end{split}$$

1.3.2 b)

I)

$$\int_{\mathbb{R}^{2n}} d^{2n} R_X W_{\rho}(R_X)$$

$$= \int_{\mathbb{R}^{2n}} d^{2n} R_{\Lambda} \chi_{\rho}^{(Q)}(R_{\Lambda}) \frac{1}{(2\pi)^{2n}} \int_{\mathbb{R}^{2n}} d^{2n} R_X e^{-iR_X^T \Omega R_{\Lambda}}$$

$$= \int_{\mathbb{R}^{2n}} d^{2n} R_{\Lambda} \chi_{\rho}^{(Q)}(R_{\Lambda}) \delta(R_{\Lambda})$$

$$= \chi_{\rho}^{(Q)}(0) = \text{Tr} \{\rho\} = 1$$

II) The expectation value A is,

$$\langle A \rangle = \operatorname{Tr} \left\{ \rho A \right\} = \left(\frac{k_{c}}{2} \right)^{2n} \frac{1}{\pi^{n}} \int_{\mathbb{R}^{2n}} d^{2n} R_{\Lambda} \chi_{A}^{(Q)} \left(R_{\Lambda} \right) \operatorname{Tr} \left\{ \rho \exp \left[-i R_{Q}^{T} \Omega R_{\Lambda} \right] \right\}$$

$$= \left(\frac{k_{c}}{2} \right)^{2n} \frac{1}{\pi^{n}} \int_{\mathbb{R}^{2n}} d^{2n} R_{\Lambda} \chi_{A}^{(Q)} \left(R_{\Lambda} \right) \left[\int_{\mathbb{R}^{2n}} d^{2n} R_{X} W_{\rho} \left(R_{X} \right) e^{-i R_{X}^{T} \Omega R_{\Lambda}} \right]$$

$$= \left(\frac{k_{c}}{2} \right)^{2n} \frac{(2\pi)^{2n}}{\pi^{n}} \int_{\mathbb{R}^{2n}} d^{2n} R_{X} W_{\rho} \left(R_{X} \right) \left[\frac{1}{(2\pi)^{2n}} \int_{\mathbb{R}^{2n}} d^{2n} R_{\Lambda} \chi_{A}^{(Q)} \left(R_{\Lambda} \right) e^{-i R_{X}^{T} \Omega R_{\Lambda}} \right]$$

$$= \left(\pi k_{c}^{2} \right)^{n} \int_{\mathbb{R}^{2n}} d^{2n} R_{X} W_{\rho} \left(R_{X} \right) W_{A} \left(R_{X} \right)$$

1.3.3 c)

$$W_{\rho}(R_X) = \frac{1}{(2\pi)^{2n}} \int_{\mathbb{R}^{2n}} d^{2n} R_{\Lambda} \operatorname{Tr} \left\{ \rho e^{iR_Q^T \Omega R_{\Lambda}} \right\} e^{-iR_X^T \Omega R_{\Lambda}}$$

We perform the trace in the position basis,

$$\operatorname{Tr}\left\{\rho e^{iR_{Q}^{T}\Omega R_{\Lambda}}\right\}$$

$$= \int_{\mathbb{R}^{n}} d^{n}x \langle x | \rho e^{iR_{Q}^{T}\Omega R_{\Lambda}} | x \rangle$$

$$= \int_{\mathbb{R}^{n}} d^{n}x \langle x | \rho e^{-i\frac{k_{c}^{2}}{4}\Lambda_{p}^{T}\Lambda_{q}} e^{iq^{T}\Lambda_{p}} e^{-ip^{T}\Lambda_{q}} | x \rangle$$

We make the identification,

$$e^{-ip^T\Lambda_q}|x\rangle = |x + \Lambda_q \frac{k_c^2}{2}\rangle$$

and so,

$$\operatorname{Tr}\left\{\rho e^{iR_Q^T\Omega R_{\Lambda}}\right\} = e^{i\frac{k_c^2}{4}\Lambda_q^T\Lambda_p} \int_{\mathbb{R}^n} d^n x e^{ix^T\Lambda_p} \langle x|\rho|x + \Lambda_q \frac{k_c^2}{2} \rangle$$

and so we have the Wigner function,

$$\begin{split} W_{\rho}(R_{X}) &= \frac{1}{(2\pi)^{n}} \int_{\mathbb{R}^{n}} d^{n} \Lambda_{q} \int_{\mathbb{R}^{n}} d^{n} x e^{iX_{p}^{T} \Lambda_{q}} \langle x | \rho | x + \Lambda_{q} \frac{k_{c}^{2}}{2} \rangle \frac{1}{(2\pi)^{n}} \int_{\mathbb{R}^{n}} d^{n} \Lambda_{p} e^{i\left(\frac{k_{c}^{2}}{4} \Lambda_{q} + x - X_{q}\right)^{T} \Lambda_{p}} \\ &= \left(\frac{4}{k_{c}^{2}}\right)^{n} \frac{1}{(2\pi)^{n}} \int_{\mathbb{R}^{n}} d^{n} \Lambda_{q} \int_{\mathbb{R}^{n}} d^{n} x e^{iX_{p}^{T} \Lambda_{q}} \langle x | \rho | x + \Lambda_{q} \frac{k_{c}^{2}}{2} \rangle \delta^{(n)} \left(\Lambda_{q} - \frac{4}{k_{c}^{2}} [X_{q} - x]\right) \\ &= \left(\frac{4}{k_{c}^{2}}\right)^{n} \frac{1}{(2\pi)^{n}} \int_{\mathbb{R}^{n}} d^{n} x e^{i4k_{c}^{-2} X_{p}^{T} [X_{q} - x]} \langle x | \rho | 2X_{q} - x \rangle \end{split}$$

We shift to the integration variable $y = X_q - x$, then,

$$W_{\rho}(R_X) = \left(\frac{2}{\pi k_c^2}\right)^n \int_{\mathbb{R}^n} d^n y e^{i4k_c^{-2}X_p^T y} \langle X_q - y | \rho | X_q + y \rangle$$