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# Coherently tracking the covariance matrix of an open quantum system

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#### Coherently tracking the covariance matrix of an open quantum system

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Coherent feedback control of quantum systems has demonstrable advantages over measurementbased control, but so far there has been little work done on *coherent estimators* and more specifically coherent observers. Coherent observers are input the coherent output of a specified quantum plant, and are designed such that some subset of the observer's and plant's expectation values converge in the asymptotic limit. We previously developed a class of mean tracking (MT) observers for open harmonic oscillators that only converged in mean position and momentum; Here we develop a class of covariance matrix tracking (CMT) coherent observers that track both the mean and covariance matrix of a quantum plant. We derive necessary and sufficient conditions for the existence of a CMT observer, and find there are more restrictions on a CMT observer than there are on a MT observer. We give examples where we demonstrate how to design a CMT observer and show it can be used to track properties like the entanglement of a plant. As the CMT observer provides more quantum information than a MT observer, we expect it will have greater application in future coherent feedback schemes mediated by coherent observers. Investigation of coherent quantum estimators and observers is important in the ongoing discussion of quantum measurement; As they provide estimation of a system's quantum state without explicit use of the measurement postulate in their derivation.

#### I. INTRODUCTION

Quantum engineering has seen rapid growth in the last two decades. Physicists, mathematicians and engineers have been working in unison to control a number of diverse systems in the quantum regime [1-8]. Quantum control involving feedback has become particularly topical [9–12], as using information gained from a system can lead to more stable operation of a control protocol [13, 14]. Quantum feedback can be split into two paradigms: measurement-based and coherent feedback. Measurement-based feedback involves some measurement step in the feedback loop [9, 15], unfortunately measurements of quantum systems are typically slow and noisy as they involve coupling small quantum systems to macroscopic read out devices. Coherent feedback on the other hand is feedback where the controller and system are coupled directly without measurement [16–18]. The advantage is that the time scales of the controller and system can be made very similar as they are on the same scale. But beyond this practical advantage, there is increasing evidence that retaining the coherence of the feedback signal provides an intrinsic advantage over measurement-based feedback [15, 16, 19, 20].

Coherent feedback is still a relatively new paradigm, and as such it lacks many of the tools commonly used in classical, or for that matter, other quantum feedback schemes. In particular, there are only a limited number of options for coherently estimating a state within a feedback loop. It is well established classically that estimation using the Kalman filter can provide improved performance over direct feedback schemes [21], and similar demonstrations have been performed for measurementbased quantum feedback [22]. Unfortunately, traditional techniques do not appear to be applicable to coherent feedback due to difficulties with quantum conditioning onto non-commutative subspaces of signals. The Belavkin-Kalman filter fails in the case where the measurement signal is replaced by a fully quantum noncommutative output signal [23, 24]. Instead, we previously extended Luenberger's approach for observer design to the quantum case, and developed a class of coherent quantum observers (as shown in Fig. 1), which can provide "estimates" for the observables of linear and bilinear quantum plants described by quantum stochastic differential equations (QSDEs) [25, 26]. By "estimate" we mean the observer's mean observables converge to that of the plant in the asymptotic limit, which allows the observables of the coherent observer to act as substitutes for the plant. Consequently, an observer can aid coherent feedback design by providing estimation of the plant's variables without the need for any measurements.

We have proved that MT coherent observers can always be found, consistent with the laws of quantum mechanics, if the plant is detectable. In some cases the estimation of mean-values is sufficient and feedback can be improved with a MT coherent quantum observer. However, in many cases, the energy, correlations and indeed entanglement of the observed system may be the target of control or needed for feedback, for which the MT coherent quantum observer would not provide a reliable estimate. To remedy this issue, we propose to develop a modified coherent observer to track mean values, variances and correlations, namely, the CMT coherent observer.

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In general, a CMT coherent observer outperforms a MT coherent observer in several respects. For instance, a CMT coherent observer allows us to achieve the most similar quantum state to that of the plant. Furthermore, for a two-mode linear Gaussian system, the quantum correlations are completely characterized by the first and second moments [27], and thus entanglement can be tracked by a CMT coherent quantum observer in this situation. Therefore, one can conclude a CMT observer can provide a better estimate in most cases. Nonetheless, we find that the error convergence rate of a CMT coherent observer can not be made arbitrarily high, plus we cannot guarantee that CMT coherent observers exist for systems where MT coherent observers exist.

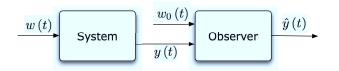


FIG. 1. A quantum plant and the corresponding coherent quantum observer in a cascade arrangement

Observers are already of importance in classical control [28, 29]. They are particularly important in feedback control design when the plant is not completely characterized [28]. Even though there are cases where an observer is not a least squares estimator, they still are very useful in practice [29]. Hence, we expect coherent quantum observers will have utility in quantum control as well.

The paper is organized as follows. We begin in Section II by presenting the linear quantum state space model for open harmonic oscillators in the Heisenberg picture. In Section III, we briefly discuss quantum plants and (MT) coherent quantum observers. In Section IV, we analyze the existence of CMT coherent observers, and show theorems which tell us how to construct CMT observers to be consistent with the laws of quantum mechanics. This is followed by numerical simulations in Section V, which illustrate the design and performance of CMT observers. Section VI provides some concluding remarks and future research directions. The mathematical notation we use is defined in Appendix A.

#### II. OPEN HARMONIC OSCILLATORS AND LINEAR QSDES

The dynamics of an open quantum system are uniquely determined by the parametrization (S, L, H) [30–32]. The self-adjoint operator H is the Hamiltonian describing the self-energy of the system. The unitary matrix S is a scattering matrix, and the column vector L with operator entries is a coupling vector. S and L together specify the interface between the system and the fields. In the physics literature, it is common practice to describe open quantum systems using a master equation for a density operator  $\rho$ , and it can easily be obtained from the triple (S, L, H); indeed, we have

$$d\rho = (i [\rho, H] + \mathcal{L}^* (\rho)) dt \tag{1}$$

where  $\mathcal{L}^*(\rho) = L^T \rho L^{\sharp} - \frac{1}{2} L^{\sharp} L^T \rho - \frac{1}{2} \rho L^{\sharp} L^T$  (notation defined in Appendix A) and we assume natural units are being used. Given an operator X defined on the initial Hilbert space H, its Heisenberg evolution is defined by

$$dX = \operatorname{tr}\left[\left(S^{\dagger}XS - X\right)d\Lambda_{w}\right] + \left(\mathcal{L}\left(X\right) - i\left[X,H\right]\right)dt + dW^{\dagger}S^{\dagger}\left[X,L\right] + \left[L^{\dagger},X\right]SdW,$$
(2)

with

$$\mathcal{L}(X) = \frac{1}{2}L^{\dagger}[X,L] + \frac{1}{2}[L^{\dagger},X]L, \qquad (3)$$

which is called the Lindblad superoperator (Note  $\mathcal{L}^*(\cdot)$  is the adjoint superoperator of  $\mathcal{L}(\cdot)$ ). The operators W are defined on a particular Hilbert space called a Fock space F. When the fields (the number of fields is  $n_w$ ) are in the vacuum states, these are the quantum Wiener processes which satisfy the Itô rule

$$dWdW^{\mathsf{T}} = I_{n_w}dt.$$

Input field quadratures  $W + W^{\sharp}$  and  $-i(W - W^{\sharp})$  are each equivalent to classical Wiener processes, but do not commute. A field quadrature can be measured using homodyne detection [31, 33]. The gauge processes  $\Lambda_w$  are input signals to the system as well.

We assume there is no interaction between different fields, and thus hereafter we assume S to be the identity matrix without loss of generality [15]. This assumption eliminates the first term on the right hand side of Eq. (2). To be specific,

$$dX = (\mathcal{L}(X) - i [X, H]) dt + \frac{1}{2} ([X, L] - [X, L^{\dagger}]) dW_1 - \frac{i}{2} ([X, L] + [X, L^{\dagger}]) dW_2,$$
(4)

with

$$\begin{bmatrix} W_1 \\ W_2 \end{bmatrix} = \begin{bmatrix} W + W^{\sharp} \\ -i(W - W^{\sharp}) \end{bmatrix}.$$

The quadrature form of the output fields is given by

In this work we focus on open harmonic oscillators. The dynamics of each oscillator is described by two Hermitian operators position  $q_i$  and momentum  $p_i$ , which satisfy the canonical commutation relations  $[q_i, p_j] = 2i\delta_{ij}$  where  $\delta_{ij}$  is the Kronecker delta. For our purposes, it is convenient to collect the position and momentum operators of the oscillators into an *n*-dimensional column vector x(t) (*n* is a positive even number), defined by  $x(t) = (q_1(t), p_1(t), q_2(t), p_2(t), \dots, q_{\frac{n}{2}}(t), p_{\frac{n}{2}}(t))^T$ . In this case the commutation relations can be re-written as:

$$x(t)x(t)^{T} - \left(x(t)x(t)^{T}\right)^{T} = 2i\Theta_{n}$$
(6)

where  $\Theta_n = I_{\frac{n}{2}} \otimes J$  with  $J = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$ . Harmonic oscillators, in particular, are defined by hav-

Harmonic oscillators, in particular, are defined by having a quadratic Hamiltonian of the form  $H = \frac{1}{2}x^T Rx$ with R being a  $\mathbb{R}^{n \times n}$  symmetric matrix, and a coupling operator of the form  $L = \Lambda x$  with  $\Lambda$  being a  $\mathbb{C}^{\frac{n_w}{2} \times n}$  matrix (here  $n_w$  and  $n_y$  are positive even numbers). A special property of open harmonic oscillators is that the differential equations governing x(t) are *linear*. If we use an  $n_y$ -dimensional column vector y(t) to incorporate all the quadratures of the output fields, then based on Eqs. (4) and (5), the dynamics of a set of open harmonic oscillators can be described by the following linear QSDEs [15]:

$$dx(t) = Ax(t) dt + Bdw(t), \qquad (7a)$$

$$du(t) = Cx(t) dt + Ddw(t)$$
(7b)

where A, B, C, D are  $\mathbb{R}^{n \times n}, \mathbb{R}^{n \times n_w}, \mathbb{R}^{n_y \times n}$  and  $\mathbb{R}^{n_y \times n_w}$ matrices respectively defined in terms of H and L as follows:

$$A = 2\Theta_n \left( R + \Im \left( \Lambda^{\dagger} \Lambda \right) \right), \tag{8a}$$

$$B = 2i\Theta_n \left[ -\Lambda^{\dagger} \ \Lambda^T \right] \Gamma_n, \tag{8b}$$

$$C = P_{n_y}^T \begin{bmatrix} T_{\frac{n_y}{2}} & 0_{\frac{n_y}{2} \times \frac{n_w}{2}} \\ 0_{\frac{n_y}{2} \times \frac{n_w}{2}} & T_{\frac{n_y}{2}} \end{bmatrix} \begin{bmatrix} \Lambda + \Lambda^{\sharp} \\ -i\Lambda + i\Lambda^{\sharp} \end{bmatrix}, \quad (8c)$$

$$D = \begin{bmatrix} I_{n_y} & 0_{n_y \times (n_w - n_y)} \end{bmatrix}, \qquad (8d)$$

with

$$T_{\frac{n_y}{2}} = \begin{bmatrix} I_{\frac{n_y}{2}} & 0_{\frac{n_y}{2} \times \frac{(n_w - n_y)}{2}} \end{bmatrix},$$
  

$$\Gamma_n = P_n I_{\frac{n}{2}} \otimes M,$$
  

$$M = \frac{1}{2} \begin{bmatrix} 1 & i \\ 1 & -i \end{bmatrix},$$

and the symbol  $P_n$  denotes an  $n \times n$  permutation matrix defined so that if we consider a column vector  $a = \begin{bmatrix} a_1 & a_2 & \cdots & a_n \end{bmatrix}^T$ , then  $P_n a = \begin{bmatrix} a_1 & a_3 & \cdots & a_{n-1} & a_2 & a_4 & \cdots & a_n \end{bmatrix}^T$ .

In this work we are primarily interested in *engineering* the A, B, C and D matrices rather than deriving them from H and L. When engineering, instead of using Eqs. (8) we instead typically use the so-called physical realizability conditions:

$$A\Theta_n + \Theta_n A^T + B\Theta_{n_w} B^T = 0, \qquad (9a)$$

$$BD^T = \Theta_n C^T \Theta_{n_y},\tag{9b}$$

These are algebraic constraints, independent of H and L, which the coefficient matrices A, B, C and D must obey for them to correspond to a physically realizable quantum system. They were originally derived by requiring the canonical commutation relations of x(t) (y(t)) hold for all times, a property enjoyed by open physical systems undergoing an overall unitary evolution [15, 33]. But it has been proven that given a set of A, B, C and Dmatrices that satisfy Eqs. (9), a corresponding H and L can always be found that satisfy Eqs. (8) (e.g. see Theorem 3.4 in [15]).

#### III. QUANTUM PLANTS AND COHERENT QUANTUM OBSERVERS

The primary goal of this work is to create a *coherent* quantum observer which asymptotically tracks the observables of some arbitrary quantum plant [15, 25, 26]. We assume the quantum plant is some system of open harmonic oscillators with a set of  $A_p, B_p, C_p$  and  $D_p$  matrices which are known but we are unable to change. The linear QSDEs (see Section II) for the plant is then:

$$dx_{p}(t) = A_{p}x_{p}(t) dt + B_{p}dw_{p}(t), \qquad (10a)$$

$$dy_p(t) = C_p x_p(t) dt + D_p dw_p(t)$$
(10b)

where  $A_p$ ,  $B_p$ ,  $C_p$  are  $\mathbb{R}^{n_x \times n_x}$ ,  $\mathbb{R}^{n_x \times n_{w_p}}$  and  $\mathbb{R}^{n_{y_p} \times n_x}$  matrices respectively (here  $n_x$ ,  $n_{w_p}$  and  $n_{y_p}$  are positive even numbers), and  $D_p = \begin{bmatrix} I_{n_{y_p}} & 0_{n_{y_p} \times (n_{w_p} - n_{y_p}) \end{bmatrix}$ . Furthermore,  $A_p$ ,  $B_p$ ,  $C_p$  and  $D_p$  satisfy the following physical realizability conditions

$$A_p \Theta_{n_x} + \Theta_{n_x} A_p^T + B_p \Theta_{n_{w_p}} B_p^T = 0, \qquad (11a)$$

$$B_p D_p^T = \Theta_{n_x} C_p^T \Theta_{n_{y_p}}.$$
 (11b)

A (MT) coherent quantum observer is another system of quantum harmonic oscillators which we engineer such that the system variables track those of the quantum plant asymptotically in the sense of mean values. As shown in Fig. 1, the coherent quantum observer is driven by the output of the quantum plant directly, and no measurement is involved [25, 26, 34]. A coherent quantum observer has equations of the form

$$dx_{o}(t) = (A_{p} - KC_{p}) x_{o}(t) dt + K dy_{p}(t) + B_{o} dw_{o}(t),$$
(12a)
$$dy_{o}(t) = C_{o} x_{o}(t) dt + D_{o} \left[ dy_{p}(t)^{T} dw_{o}(t)^{T} \right]^{T}$$
(12b)

where the  $n_x$ -dimensional column vector  $x_o(t)$  denotes the "estimate" of  $x_p(t)$ . K,  $B_o$  are  $\mathbb{R}^{n_x \times n_{y_p}}$ ,  $\mathbb{R}^{n_x \times n_{w_o}}$  matrices respectively, and  $D_o$  is given by  $D_o = \begin{bmatrix} I_{n_{y_o}} & 0_{n_{y_o} \times (n_{y_p} + n_{w_o} - n_{y_o}) \end{bmatrix}$ . Note that the system described by Eqs. (12) must also satisfy the following phys-

ical realizability conditions

$$(A_p - KC_p) \Theta_{n_x} + \Theta_{n_x} (A_p - KC_p)^T + K\Theta_{n_y} K^T + B_o \Theta_{n_{w_o}} B_o^T = 0,$$
(13a)

$$\begin{bmatrix} K & B_o \end{bmatrix} D_o^T = \Theta_{n_x} C_o^T \Theta_{n_{y_o}}$$
(13b)

which put restrictions on K and  $B_o$  [25]. In the case of  $B_o \neq 0$ , the algebraic constraints Eqs. (13) indicate that an additional quantum noise signal  $w_0(t)$  is needed.

We use  $\mu_p(t)$  and  $\mu_o(t)$  to denote the first moments of the plant and the observer respectively, i.e.,

$$\mu_{p}(t) = \langle x_{p}(t) \rangle, \mu_{o}(t) = \langle x_{o}(t) \rangle.$$

The equations of motion for the first moments of the plant and the observer are:

$$\dot{\mu}_{p}\left(t\right) = A_{p}\mu_{p}\left(t\right),\tag{14a}$$

$$\dot{\mu}_{o}(t) = (A_{p} - KC_{p}) \mu_{o}(t) + KC_{p}\mu_{p}(t).$$
 (14b)

Now we define  $e_{\mu}(t) = \mu_p(t) - \mu_o(t)$  as the error which gives the difference between the first moments of the plant and the corresponding observer. And according to Eqs. (14), it evolves as

$$\dot{e}_{\mu}(t) = (A_p - KC_p) e_{\mu}(t).$$
 (15)

 $e_{\mu}$  converges to zero asymptotically if and only if  $A_p - KC_p$  is Hurwitz [25]. Hurwitz here means that all the eigenvalues of  $A_p - KC_p$  have strictly negative real parts, and hence  $\lim_{t\to\infty} e_{\mu}(t) = 0$ .

Thus given a quantum plant described by Eqs. (10), the coefficient matrices of a MT coherent quantum observer described by Eqs. (10) are designed such that

- 1.  $(A_p KC_p)$  is Hurwitz;
- 2. The system described by Eqs. (12) corresponds to an open quantum harmonic oscillator.

Furthermore, a MT coherent quantum observer can always be found with arbitrary rates of error convergence (proportional to the real parts of eigenvalues of  $A_p - KC_p$ ) for a detectable plant [25]. The term "detectable" comes from classical control [29, 35], and it means that each mode of the plant is either observable or stable, where observability means only given the outputs the state of a mode can be determined in finite time. Whether a plant is detectable or not can be judged entirely from the  $A_p$  and  $C_p$  matrices (e.g., see [29, 35] for details). Detectability then forms a sufficient (but not necessary) condition for a MT coherent observer to exist.

A MT coherent observer is limited in that it only tracks the mean values of the plant. The covariance matrix is not guaranteed to match between the plant and the MT coherent observer. This means that important properties, e.g. the entanglement or energy of the plant, may not be correctly estimated. We aim to remove these limitations and create a CMT coherent observer whose quantum state is identical to the plant's completely in the asymptotic limit.

#### IV. CMT COHERENT OBSERVERS FOR OPEN HARMONIC OSCILLATORS

As an extension of a MT observer, here we create a CMT observer which tracks the covariance matrix of a quantum plant. We require that a CMT observer should also track the mean values, and thus every CMT observer is also a MT observer (but not vice versa).

Let us use  $\Sigma_p(t)$  and  $\Sigma_o(t)$  to denote the covariance matrices of the plant and the observer respectively, and  $\Sigma_{po}$  denotes the cross variance:

$$\Sigma_{p}(t) = \frac{1}{2} \left\langle x_{p}(t) x_{p}^{T}(t) + \left(x_{p}(t) x_{p}^{T}(t)\right)^{T} \right\rangle$$
$$- \left\langle x_{p}(t) \right\rangle \left\langle x_{p}^{T}(t) \right\rangle,$$
$$\Sigma_{o}(t) = \frac{1}{2} \left\langle x_{o}(t) x_{o}^{T}(t) + \left(x_{o}(t) x_{o}^{T}(t)\right)^{T} \right\rangle$$
$$- \left\langle x_{o}(t) \right\rangle \left\langle x_{o}^{T}(t) \right\rangle,$$
$$\Sigma_{po}(t) = \left\langle x_{p}(t) x_{o}^{T}(t) \right\rangle - \left\langle x_{p}(t) \right\rangle \left\langle x_{o}^{T}(t) \right\rangle.$$

The evolutions for the correlation matrices of the plant and observer are given by:

$$\dot{\Sigma}_p(t) = A_p \Sigma_p(t) + \Sigma_p(t) A_p^T + B_p B_p^T, \qquad (16a)$$

$$\begin{split} \dot{\Sigma}_{po}\left(t\right) = &A_p \Sigma_{po}\left(t\right) + \Sigma_{po}\left(t\right) \left(A_p - KC_p\right)^T \\ &+ \Sigma_p\left(t\right) \left(KC_p\right)^T + B_p K^T, \end{split}$$
(16b)

$$\dot{\Sigma}_{po}^{T}(t) = \Sigma_{po}^{T}(t) A_{p}^{T} + (A_{p} - KC_{p}) \Sigma_{po}^{T}(t) + KC_{p}\Sigma_{p}(t) + KB_{p}^{T}, \qquad (16c)$$

$$\dot{\Sigma}_{o}(t) = (A_{p} - KC_{p})\Sigma_{o}(t) + \Sigma_{o}(t)(A_{p} - KC_{p})^{T} + KC_{p}\Sigma_{po}(t) + \Sigma_{po}^{T}(t)(KC_{p})^{T} + KK^{T} + B_{o}B_{o}^{T},$$
(16d)

where  $\Sigma_p(t)$ ,  $\Sigma_o(t)$  and  $\Sigma_{po}(t)$  are real matrices with  $\Sigma_p(t)$  and  $\Sigma_o(t)$  nonnegative. The difference between  $\Sigma_p(t)$  and  $\Sigma_o(t)$  is  $e_{\Sigma}(t) = \Sigma_p(t) - \Sigma_o(t)$ . Then a CMT coherent quantum observer is defined as

**Definition 1** Given a system described by Eqs. (10), a system described by Eqs. (12) is a CMT coherent quantum observer for the system described by Eqs. (10) if

- 1. The system described by Eqs. (12) is a MT coherent quantum observer for the system described by Eqs. (10);
- 2. The covariance matrix of the observer described by Eqs. (12) tracks that of the plant described by Eqs. (10) asymptotically, i.e.,

$$\lim_{t \to \infty} \Sigma_p(t) - \Sigma_o(t) = \lim_{t \to \infty} e_{\Sigma}(t) = 0.$$

Our main theorem which concerns the existence of a CMT coherent quantum observer of the form (12) is presented below.

**Theorem 1** There exists a CMT coherent quantum observer described by Eqs. (12) for a quantum plant described by Eqs. (10) if and only if

- 1.  $A_p KC_p$  is Hurwitz;
- 2. The following identity

$$\lim_{s \to 0} \left( E_o \otimes E_o - E_p \otimes E_p \right) \\ \times \left( s I_{4n_x^2} - I_{n_{2x}} \otimes A - A \otimes I_{n_{2x}} \right)^{-1} \\ \times \operatorname{vec} \left( B B^T \right) = 0$$
(17)

holds. Here

$$E_p = \begin{bmatrix} I_{n_x} & 0_{n_x} \end{bmatrix}$$
$$E_o = \begin{bmatrix} 0_{n_x} & I_{n_x} \end{bmatrix}$$

and the coefficient matrices of a joint plantobserver system are given by

$$A = \begin{bmatrix} A_p & 0\\ KC_p & A_p - KC_p \end{bmatrix};$$
$$B = \begin{bmatrix} B_p & 0\\ KD_p & B_o \end{bmatrix};$$

3. The system described by Eqs. (12) is physically realizable.

**Proof 1** First of all, in order to ensure the convergence of  $e_{\mu}(t)$ ,  $A_{p} - KC_{p}$  must be Hurwitz.

The covariance matrix for the joint plant-observer system denoted  $\Sigma(t) = \begin{bmatrix} \Sigma_p(t) & \Sigma_{po}(t) \\ \Sigma_{po}^T(t) & \Sigma_o(t) \end{bmatrix}$  satisfies the following Lyapunov differential equation

$$\dot{\Sigma}(t) = A\Sigma(t) + \Sigma(t)A^{T} + BB^{T}.$$
(18)

Note that

$$\Sigma_{p}(t) = E_{p}\Sigma(t)E_{p}^{T},$$
  
$$\Sigma_{o}(t) = E_{o}\Sigma(t)E_{o}^{T}$$

and thus

$$\operatorname{vec}\left(\Sigma_{p}\left(t\right)\right) = E_{p} \otimes E_{p} \operatorname{vec}\left(\Sigma\left(t\right)\right), \qquad (19)$$

$$\operatorname{vec}\left(\Sigma_{o}\left(t\right)\right) = E_{o} \otimes E_{o}\operatorname{vec}\left(\Sigma\left(t\right)\right).$$
 (20)

By using the Laplace transform  $\mathcal{L}(\cdot)$  to Eq. (18), we can obtain

$$\mathcal{L}\left(\operatorname{vec}\left(\Sigma\left(t\right)\right)\right) = \left(sI_{4n_{x}^{2}} - I_{n_{2x}} \otimes A - A \otimes I_{n_{2x}}\right)^{-1} \\ \times \left(\frac{\operatorname{vec}\left(BB^{T}\right)}{s} + \operatorname{vec}\left(\Sigma\left(0\right)\right)\right),$$

then

$$\mathcal{L}\left(\operatorname{vec}\left(\Sigma_{o}\left(t\right)-\Sigma_{p}\left(t\right)\right)\right) = \left(E_{o}\otimes E_{o}-E_{p}\otimes E_{p}\right)\left(sI_{4n_{x}^{2}}-I_{n_{2x}}\otimes A-A\otimes I_{n_{2x}}\right)^{-1} \times \left(\frac{\operatorname{vec}\left(BB^{T}\right)}{s}+\operatorname{vec}\left(\Sigma\left(0\right)\right)\right).$$

Since a CMT observer has the property that  $\lim_{t\to\infty} e_{\Sigma}(t) = 0$ , we have to require that all the poles of  $\mathcal{L}$  (vec ( $e_{\Sigma}(t)$ )) are located on the left side of the *s*-plane. Or equivalently,

$$\lim_{s \to 0} s \mathcal{L} \left( \operatorname{vec} \left( e_{\Sigma} \left( t \right) \right) \right) = \lim_{s \to 0} \left( E_o \otimes E_o - E_p \otimes E_p \right) \\ \times \left( s I_{4n_x^2} - I_{n_{2x}} \otimes A - A \otimes I_{n_{2x}} \right)^{-1} \\ \times \operatorname{vec} \left( B B^T \right) \\ = 0 \tag{21}$$

which gives Eq. (17).

Finally, Eqs. (12) must correspond to an open harmonic oscillator, which requires that the physical realizability condition given by Eqs. (13) should hold [15, 25].

We have found necessary and sufficient conditions for the existence of a CMT observer. According to Theorem 1, a CMT observer can track the mean values and covariance matrix of the plant asymptotically. This is true even if the plant does not possess a steady state regardless of initial conditions. But it is still a challenging task to construct a CMT observer by solving Eqs. (13) and (17). Therefore we consider a special case where it is easier to construct a CMT observer. Specifically, we assume  $A_p$  is Hurwitz. Any plant with a unique steady state has an  $A_p$  matrix which is Hurwitz.

The primary advantage of  $A_p$  being Hurwitz is that we can guarantee the existence of steady state values for all the covariance matrices, i.e.,  $\lim_{t\to\infty} \dot{\Sigma}_p(t) = 0$ . Solving Eqs. (16) in steady state gives:

$$(A_p - KC_p) e_{\Sigma} + e_{\Sigma} (A_p - KC_p)^T + KC_p (\Sigma_p - \Sigma_{po}) + (\Sigma_p - \Sigma_{po}^T) (KC_p)^T + B_p B_p^T - KK^T - B_o B_o^T = 0$$
(22)

where the steady state  $e_{\Sigma} := \lim_{t \to \infty} e_{\Sigma}(t)$ .

Furthermore when  $A_p - KC_p$  is Hurwitz (as required for a CMT observer), it can be concluded that  $e_{\Sigma} = 0$ . Substituting  $e_{\Sigma} = 0$  to Eq. (22) gives

$$KC_p \left(\Sigma_p - \Sigma_{po}\right) + \left(\Sigma_p - \Sigma_{po}^T\right) \left(KC_p\right)^T + B_p B_p^T - KK^T - B_o B_o^T = 0$$
(23)

in steady state.

**Theorem 2** Assume the quantum plant described by Eqs. (10) is detectable with  $A_p$  Hurwitz. The system described by Eqs. (12) is a CMT coherent quantum observer for the plant described by Eqs. (10) if and only if

1.  $A_p - KC_p$  is Hurwitz;

2. The following matrix inequality

$$KC_{p} (\Sigma_{p} - \Sigma_{po}) + (\Sigma_{p} - \Sigma_{po})^{T} (KC_{p})^{T} + B_{p}B_{p}^{T} - KK^{T} - iK\Theta_{n_{yp}}K^{T} - i(A - KC_{p})\Theta_{n_{x}} - i\Theta_{n_{x}} (A - KC_{p})^{T} \succeq 0$$
(24)

holds, where  $(\Sigma_p - \Sigma_{po})$  is the unique solution to the following Sylvester equation

$$A_p \left(\Sigma_p - \Sigma_{po}\right) + \left(\Sigma_p - \Sigma_{po}\right) \left(A_p - KC_p\right)^T + B_p B_p^T - B_p K^T = 0.$$
(25)

Assuming the two conditions above hold, the coupling operator characterizing the interaction between the observer and additional boson fields is then given by  $L_o = \Lambda_o x_o$ where  $\Lambda_o$  is any  $\frac{n_{w_o}}{2} \times n_x$  complex matrix such that

$$\Lambda_o^{\dagger}\Lambda_o = -\frac{i}{4}\Theta_{n_x} \left(A - KC_p\right) - \frac{i}{4} \left(A - KC_p\right)^T \Theta_{n_x} + \frac{i}{4}\Theta_{n_x} K\Theta_{n_{y_p}} K^T \Theta_{n_x} - \frac{1}{4}\Theta_{n_x} KC_p \left(\Sigma_p - \Sigma_{po}\right) \Theta_{n_x} - \frac{1}{4}\Theta_{n_x} \left(\Sigma_p - \Sigma_{po}\right)^T \left(KC_p\right)^T \Theta_{n_x} - \frac{1}{4}\Theta_{n_x} B_p B_p^T \Theta_{n_x} + \frac{1}{4}\Theta_{n_x} KK^T \Theta_{n_x}.$$
(26)

**Proof 2** Since the plant described by Eqs. (10) is detectable, one can always find K to make  $A_p - KC_p$  Hurwitz. With the assumption of  $A_p$  being Hurwitz, and according to Eq. (23),  $B_o$  must satisfy

$$B_{o}B_{o}^{T} = KC_{p} \left(\Sigma_{p} - \Sigma_{po}\right) + \left(\Sigma_{p} - \Sigma_{po}^{T}\right) \left(KC_{p}\right)^{T} + B_{p}B_{p}^{T} - KK^{T}, \qquad (27)$$

and the corresponding physically realizability condition is

$$B_o \Theta_{n_{w_o}} B_o^T = - (A_p - KC_p) \Theta_{n_x} - \Theta_{n_x} (A_p - KC_p)^T - K\Theta_{n_{y_p}} K^T$$
(28)

Therefore  $B_o$  can be determined based on Eqs. (27) and (28).

In accordance with the physical form of an open harmonic oscillator described by Eqs. (12) with  $L_o = \Lambda_o x_o$ ,  $B_o$  is given by [15, 25, 26])

$$B_o = 2i\Theta_{n_x} \left[ -\Lambda_o^{\dagger} \ \Lambda_o^T \right] \Gamma_{n_{w_o}}.$$
<sup>(29)</sup>

Here  $\Gamma_{n_{w_{\alpha}}}$  is defined in Section II.

By using the form of  $B_o$  given in Eq. (29), we can obtain that

$$B_o B_o^T = -4\Theta_{n_x} \Re \left( \Lambda_0^{\dagger} \Lambda_0 \right) \Theta_{n_x}, \tag{30}$$

then

$$\Re \left( \Lambda_o^{\dagger} \Lambda_o \right) = -\frac{1}{4} \Theta_{n_x} K C_p \left( \Sigma_p - \Sigma_{po} \right) \Theta_{n_x} - \frac{1}{4} \Theta_{n_x} \left( \Sigma_p - \Sigma_{po} \right)^T \left( K C_p \right)^T \Theta_{n_x} - \frac{1}{4} \Theta_{n_x} B_p B_p^T \Theta_{n_x} + \frac{1}{4} \Theta_{n_x} K K^T \Theta_{n_x}$$
(31)

due to Eq. (27). Similarly, we have

$$B_o \Theta_{n_{w_o}} B_o^T = -4\Theta_{n_x} \Im \left( \Lambda_o^{\dagger} \Lambda_o \right) \Theta_{n_x}, \qquad (32)$$

then

$$\Im \left( \Lambda_o^{\dagger} \Lambda_o \right) = -\frac{1}{4} \Theta_{n_x} \left( A - KC_p \right) - \frac{1}{4} \left( A - KC_p \right)^T \Theta_{n_x} + \frac{1}{4} \Theta_{n_x} K\Theta_{n_{y_p}} K^T \Theta_{n_x}$$
(33)

based on Eq. (28).

Therefore,  $\Lambda_o$  is any  $\frac{n_{wo}}{2} \times n_x$  complex matrix such that

$$\begin{split} \Lambda_o^{\dagger} \Lambda_o &= -\frac{i}{4} \Theta_{n_x} \left( A - KC_p \right) - \frac{i}{4} \left( A - KC_p \right)^T \Theta_{n_x} \\ &+ \frac{i}{4} \Theta_{n_x} K\Theta_{n_{y_p}} K^T \Theta_{n_x} \\ &- \frac{1}{4} \Theta_{n_x} KC_p \left( \Sigma_p - \Sigma_{po} \right) \Theta_{n_x} \\ &- \frac{1}{4} \Theta_{n_x} \left( \Sigma_p - \Sigma_{po} \right)^T \left( KC_p \right)^T \Theta_{n_x} \\ &- \frac{1}{4} \Theta_{n_x} B_p B_p^T \Theta_{n_x} + \frac{1}{4} \Theta_{n_x} KK^T \Theta_{n_x} \\ &\succ 0. \end{split}$$

Eq. (24) can then be derived using the identity  $-\Theta_{n_x}\Theta_{n_x} = I_{n_x}$ . Note that all the steps above are reversible.

As studied in [25], a MT coherent quantum observer can always be found if the plant described by Eqs. (10) is detectable. However, as we intend to track the covariance matrix of a linear quantum plant using coherent observers at the same time, not all values of K that make  $A_p - KC_p$ Hurwitz are applicable to the design of a CMT coherent observer. Indeed, there are systems where mean value coherent observers exist but CMT observers can not be constructed. It is worth mentioning that  $B_o$  can be 0 if no additional noise is needed to ensure the physical realizability of an observer described by Eqs. (12).

#### V. APPLICATIONS AND EXAMPLES

In this section, we present some numerical examples to illustrate the design and performance of CMT coherent quantum observers. We also compare the behavior of MT vs. CMT observers.

## A. CMT observers vs. MT observers for a single-mode quantum harmonic oscillator

In this example we consider tracking a single-mode Gaussian system. Consider an optical parametric oscillator as the linear quantum plant given by

$$dx_p = \begin{bmatrix} -0.4 & 0\\ 0 & -0.6 \end{bmatrix} x_p dt - dw_p,$$
(34a)

$$dy_p = x_p dt + dw_p \tag{34b}$$

where  $A_p = \begin{bmatrix} -0.4 & 0 \\ 0 & -0.6 \end{bmatrix}$ ,  $B_p = -I_2$  and  $C_p = D_p = I_2$ .

If we choose K to be  $3I_2$ , then using Eq. (28) one can choose  $B_o = \begin{bmatrix} 1 & 0 \\ 0 & -2 \end{bmatrix}$  to construct a MT coherent quantum observer.

However, in this case, according to Eq. (27) we have

$$B_o B_o^T = \begin{bmatrix} -1.6842 & 0\\ 0 & -2.2857 \end{bmatrix}$$
(35)

which is negative, and thus a CMT coherent observer cannot be designed with  $K = 3I_2$ .

Alternatively, one can set  $K = I_2$ . First, we can calculate the steady state  $\Sigma_p - \Sigma_{po} = \begin{bmatrix} 1.1111 & 0 \\ 0 & 0.9091 \end{bmatrix}$ using Eq. (25). Then by substituting K and  $\Sigma_p - \Sigma_{po}$ to Eq. (24), we find the Eq. (24) holds. Applying the Cholesky decomposition, one can determine

$$\Lambda_0 = \left[ \begin{array}{ccc} 0.6742 & 0.7416i \\ 0 & 0.0745 \end{array} \right].$$

Hence,

$$B_o = 2i\Theta_2 \left[ -\Lambda_0^{\dagger} \quad \Lambda_0^T \right] \Gamma_4 \\ = \left[ \begin{array}{ccc} -1.4832 & 0 & 0 & 0.1491 \\ 0 & -1.3484 & 0 & 0 \end{array} \right].$$

Then the CMT observer is specified by

$$(S, L, H) = \left( I_2, \begin{bmatrix} -0.5 & -0.5i \\ 0.6742 & 0.7416i \\ 0 & 0.0745 \end{bmatrix} x_o, \frac{1}{2} x_o^T \begin{bmatrix} 0 & 0.05 \\ 0.05 & 0 \end{bmatrix} x_o \right),$$

which can be synthesized as an open harmonic oscillator using the results in [15, 17].

We choose the initial covariance matrix for the joint plant-observer system as

$$\Sigma\left(0\right) = \left[\begin{array}{cc} 1.1I_2 & 0\\ 0 & 2I_2 \end{array}\right]$$

which corresponds to a Gaussian separable joint state [27]. The initial amplitudes are  $\mu_p(0) = \begin{bmatrix} 1 & 1 \end{bmatrix}^T$  and  $\mu_o(0) = \begin{bmatrix} 0 & 0 \end{bmatrix}^T$ .

We can calculate  $\Sigma_p(t)$  and  $\Sigma_o(t)$  explicitly by using the Laplace transform, and then

$$e_{\Sigma}(t) = \Sigma_{p}(t) - \Sigma_{o}(t)$$

$$= \begin{bmatrix} -\frac{2}{9}e^{-\frac{9}{5}t} - \frac{7}{9}e^{-\frac{14}{5}t} & 0\\ 0 & \frac{2}{11}e^{-\frac{11}{5}t} - \frac{13}{11}e^{-\frac{16}{5}t} \end{bmatrix}.$$

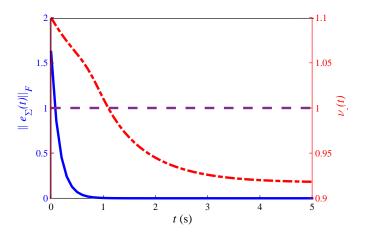


FIG. 2. (Color online) Plot of the behavior of a CMT observer with the solid line and the dash-dot line corresponding to  $||e_{\Sigma}(t)||_F$  and  $\nu_-(t)$  (see Eq. (40) in [27]) respectively. The joint system is initialized in a Gaussian separable state.

We investigate the convergence of the covariance matrices between the plant's and the coherent observer's by plotting the Frobenius matrix norm of the covariance error matrix  $||e_{\Sigma}(t)||_{F} = \sqrt{\operatorname{tr}(e_{\Sigma}^{2})}$  against time in Fig. 2. When  $||e_{\Sigma}(t)||_{F} = 0$  one can be certain that  $e_{\Sigma}(t) = 0$ , and hence the covariance matrices of the plant and observer are identical. We can see the CMT observer is performing as expected. The matrix  $\Sigma_{o}(t)$  is tracking  $\Sigma_{p}(t)$  asymptotically as time goes to infinity.

We also investigate the quantum correlations between the plant and the CMT observer. For Gaussian twomode systems, entanglement is completely quantified by the smallest symplectic eigenvalue  $\nu_{-}(t)$  of the partially transposed state, and the joint state is entangled if and only if  $\nu_{-}(t) < 1$  [25, 27]. In Fig. 2 we plot the smaller symplectic eigenvalue as a function of time. We find that the plant and the CMT observer eventually become entangled as depicted by the dash-dot line in Fig. 2.

As the CMT observer tracks both the first and second moments of the plant, and the quantum state is Gaussian, we expect the quantum state of the CMT observer to be identical to that of the plant in the asymptotic limit. This is not guaranteed to be the case for the MT observer that only tracks the means. We compare the performance of the CMT and MT observers in this regard by plotting the quantum fidelity between the observer and the plant as a function of time in Fig. 3. Quantum fidelity is widely used to quantify how close two mixed states are [36, 37]. For Gaussian states, the fidelity between two states can be calculated analytically (see Eq. (7) in [36]). In this paper, we use F(t) to denote the fidelity, and the closer F(t) is to 1 the more similar the two sates are to each other. In Fig. 3, in the asymptotic limit, the state of a CMT observer (with  $B_o = \begin{bmatrix} -1.4832 & 0 & 0 & 0.1491 \\ 0 & -1.3484 & 0 & 0 \end{bmatrix}$  is closer to the plant state compared to a MT coherent observer (with  $B_o = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$ ), as anticipated.

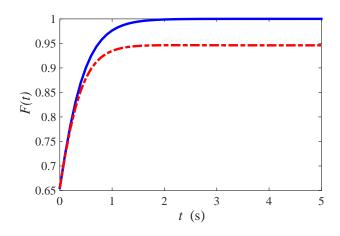


FIG. 3. (Color online) Plot of the fidelity F(t) (see Eq. (7) in [36]) as a function of time with the solid line and the dashdot line corresponding to a CMT observer and a MT observer respectively.

# B. Entanglement tracking of a two-mode quantum harmonic oscillator using a CMT observer

In this example we consider a linear quantum plant which consists of two oscillators that are initially separable but eventually become entangled. The (S, L, H)description of the plant is

$$\begin{aligned} & (S, L, H) \\ & = \left( I_4, \begin{bmatrix} 0.5 & 0.5i & -0.5 & -0.5i \\ 0 & 0 & -1 & -0.5i \end{bmatrix} x_p , \\ & \frac{1}{2} x_p^T \begin{bmatrix} 0 & 0.05 & 0 & 0.25 \\ 0.05 & 0 & -0.25 & 0 \\ 0 & -0.25 & 0 & 0.05 \\ 0.25 & 0 & 0.05 & 0 \end{bmatrix} x_p \right). \end{aligned}$$

The plant can be regarded as a directly coupled system of two quantum harmonic oscillators [15, 38] or a cascade of two oscillators [31, 38]. The initial covariance matrix for the plant is  $\Sigma_p(0) = \begin{bmatrix} 1.1I_2 & 0 \\ 0 & 2I_2 \end{bmatrix}$  and its evolution

is governed by the linear QSDEs

$$dx_{p} = \begin{bmatrix} -0.4 & 0 & 0 & 0 \\ 0 & -0.6 & 0 & 0 \\ 1 & 0 & -1.4 & 0 \\ 0 & 1 & 0 & -1.6 \end{bmatrix} x_{p}dt + \begin{bmatrix} -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 2 \end{bmatrix} dw_{p}, \quad (36a)$$
$$dy_{p} = \begin{bmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & -2 & 0 \\ 0 & 0 & 0 & -1 \end{bmatrix} x_{p}dt + dw_{p}. \quad (36b)$$

We now design a CMT coherent observer for the plant described by Eqs. (36). One can choose the observer gain K to be

$$K = \begin{bmatrix} 0.2 & 0 & -0.1 & 0 \\ 0 & 0.05 & 0 & -0.1 \\ 0.6 & 0 & -0.1 & 0 \\ 0 & 0.4 & 0 & -0.1 \end{bmatrix}.$$
 (37)

Then we find that Eq. (24) holds, and thus a CMT observer can be constructed according to Theorem 2 with  $(\Lambda_o \text{ is not unique})$ 

$$\Lambda_o = \begin{bmatrix} 0.5167 & 0.5952i & -0.2914 & -0.1887i \\ 0 & 0.0571 & -0.0167i & 0.1343 \\ 0 & 0 & 0.9316 & 0.4887i \\ 0 & 0 & 0 & 0.027 \end{bmatrix}.$$

Equivalently, the CMT observer can be written as:

$$\begin{array}{l} (S,L,H) \\ = \left( I_4, \begin{bmatrix} -0.025 & -0.1i & -0.2 & -0.3i \\ 0.05 & 0.05i & 0.05 & 0.05i \\ 0.5167 & 0.5952i & -0.2914 & -0.1887i \\ 0 & 0.0571 & -0.0167i & 0.1343 \\ 0 & 0 & 0.9316 & 0.4887i \\ 0 & 0 & 0 & 0.027 \end{bmatrix} x_o \right), \\ \frac{1}{2} x_o^T \left[ \begin{array}{cccc} 0 & 0.0125 & 0 & 0.1125 \\ 0.0125 & 0 & -0.15 & 0 \\ 0 & -0.15 & 0 & 0.075 \\ 0.1125 & 0 & 0.075 & 0 \end{array} \right] x_o \right), \end{array}$$

and in principle it can be synthesized following the methodology in [15, 17].

We initialize the observer to  $\Sigma_o(0) = 2I_4$ , which is different to the plant initial condition, but still separable.

We now confirm that the entanglement between the oscillators of the plant is correctly tracked by the CMT observer. In Fig. 4 we plot the smallest symplectic eigenvalue of the partially transposed state of both the observer  $\nu_{-}^{o}(t)$  and the plant  $\nu_{-}^{p}(t)$  as a function of time.  $\nu_{-}^{o}(t)$  converges to  $\nu_{-}^{p}(t)$  asymptotically, as expected. This confirms that even quantum correlations inside the two-mode Gaussian plant can be tracked by the CMT

observer, which allows for control of the plant based on quantum characteristics that were unavailable with a MT observer.

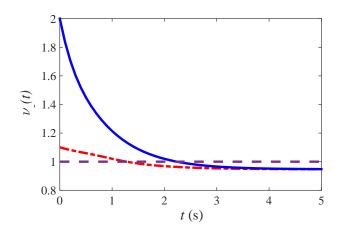


FIG. 4. (Color online) Plot of an entanglement measure (see Eq. (40) in [27]) of the observer  $\nu_{-}^{o}(t)$  (the solid line) and the plant  $\nu_{-}^{p}(t)$  (the dash-dot line) as a function of time.

## C. Failed tracking of the covariance matrix of a singe-mode quantum harmonic oscillator

Consider a plant with the following linear QSDEs

$$dx_p = \begin{bmatrix} -1 & 1\\ 1 & -1 \end{bmatrix} x_p dt + \begin{bmatrix} -\sqrt{2} & 0\\ 0 & -\sqrt{2} \end{bmatrix} dw_p, \quad (38a)$$

$$dy_p = \begin{bmatrix} \sqrt{2} & 0\\ 0 & \sqrt{2} \end{bmatrix} x_p dt + dw_p \tag{38b}$$

For the quantum plant given by Eqs. (38) (Note that  $A_p$  is not Hurwitz), no matter what values we choose K and  $B_o$  to be, Eq. (17) cannot be satisfied. It is thus that a CMT coherent quantum observer can never be designed for the plant given by Eqs. (38).

There do exist plants which cannot be tracked by a MT observer. For instance, certain undetectable plants cannot be tracked even in the mean values sense. However, in this example, a MT observer can be constructed even though a CMT observer cannot be. Specifically, we can choose  $K = I_2$  to make  $A_p - KC_p$  Hurwitz, and then  $B_o$  is determined as shown in [25]. Therefore, in this case, we are only able to approach the mean values of the quantum plant without tracking its covariance matrix. This demonstrates that there are additional constraints when constructing a CMT observer compared to a MT observer.

#### VI. DISCUSSION AND OUTLOOK

We have created a CMT observer that tracks both the mean values and covariances of a system of linear quantum oscillators. The CMT observer (and the previously developed MT observer) will asymptotically track the plant's steady state, even if the plant is being driven by an arbitrary input field.

In future work it will be investigated whether an observer can be used in a feedback loop to better control the behavior of a plant than would otherwise be possible with direct feedback. It has already been shown that coherent feedback has advantages over measurement-based feedback. We expect that coherent observer mediated feedback will have an advantage over direct feedback in the same sense a classical observer mediated feedback has an advantage over direct feedback. Especially in the linear quadratic Gaussian setting of stochastic control theory, an estimation provided by an observer is highly desirable for feedback in order to optimize certain quadratic cost function (e.g., cooling of cavities) [17, 39]. It is also absorbing to explore how quantum correlations such as entanglement can be made use of to facilitate coherent feedback control. In terms of quantum state regulation or other coherent control schemes, it is possible to manipulate the observer so that the state of the plant can be indirectly steered via entanglement.

Furthermore, we expect that a CMT observer will be more useful than a MT observer as it tracks the covariance matrix of the plant as well. Important properties of a quantum system, such as energy, entanglement and other quantum correlations are a function of the system's covariance matrix rather than merely its mean values.

Our work on a CMT coherent observer also raises some interesting fundamental questions with regard to engineering quantum systems in comparison to classical system. Classifying what plants can or cannot be tracked with a MT observer appears to be identical to classical observer theory, i.e., a K must be found such that  $A_p - KC_p$  is Hurwitz. There is well established classical theory which then relates this requirement to notions such as observability and detectability [29, 35, 40]. A CMT observer, on the other hand, has additional requirements which are fundamentally quantum in origin. Namely, Eq. (24) must be satisfied in addition to  $A_p - KC_p$  being Hurwitz. It remains an open question on how to interpret this additional requirement and if the classical notions of observability and detectability can be appropriately extended when discussing the tracking of a quantum plant's covariance matrix.

Even though we are attempting to copy the entire quantum state of the plant with a CMT observer (unlike a MT observer), we emphasize there is no contradiction with the no-cloning theorem [41, 42]. In Theorem 1 we make no assumptions about the plant. Hence, there may be systems whose steady state is dependent on the initial condition. In these cases the no-cloning theorem would forbid cloning of the entire steady state. There is no contradiction between this conclusion and Theorem 1, as it does not guarantee the existence of an observer for all plants. Indeed, in the cases where the no-cloning theorem suggests an observer should not exist, Theorem 1 could be used to prove this explicitly.

Outside of quantum engineering, the design and implementation of a CMT observer also looks to provide some insight into quantum measurement. When the output of the plant is measured, an optimal estimate of the quantum state of the plant can be calculated using the Belavkin-Kalman filter (also referred to as stochastic trajectories) [9]. However, research suggests the situation becomes much more complicated when there is no measurement step. It has been proven the Belavkin-Kalman filter fails in the presence of a fully quantum noncommutative output signal [23, 24, 43] and furthermore the measurement-based filter is challenging to be realized efficiently with quantum hardware [44]. The CMT observer is the first coherent method of providing an estimate of the full quantum state of a plant. Note we never invoke the measurement postulate when deriving the CMT observer. It is entirely derived in the framework of open systems. Creating and better understanding estimators for quantum systems which do not explicitly require the measurement postulate is an important part of further refining our understanding of quantum measurement.

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#### **Appendix A: Notation**

In this paper the asterisk is used to indicate the Hilbert space adjoint  $X^*$  of an operator X, as well as the complex conjugate  $z^* = x - iy$  of a complex number z = x + iy(here,  $i = \sqrt{-1}$  and x, y are real). Real and imaginary parts are denoted by  $\Re(z) = \frac{z+z^*}{2}$  and  $\Im(z) = \frac{z-z^*}{2i}$ respectively. The conjugate transpose  $A^{\dagger}$  of a matrix  $A = \{a_{ij}\}$  is defined by  $A^{\dagger} = \{a_{ji}^{*}\}$ . The conjugate  $A^{\sharp} = \{a_{ij}^{*}\}$  and the transpose  $A^{T} = \{a_{ji}\}$  of a matrix is defined so that  $A^{\dagger} = (A^T)^{\sharp} = (A^{\sharp})^T$ . det (A)denotes the determinant of a matrix A, and tr(A) represents the trace of A. vec(A) denotes the vectorization of a matrix A.  $||A||_F$  denotes the Frobenius norm, i.e.,  $\|A\|_F = \sqrt{\operatorname{tr}(A^{\dagger}A)}$ . The mean value (quantum expectation) of an operator X in the state  $\rho$  is denoted by  $\langle X \rangle = \mathbb{E}_{\rho}[X] = \operatorname{tr}(\rho X)$ . The commutator of two operators X, Y is defined by [X, Y] = XY - YX. The anticommutator of two operators X, Y is defined by  $\{X,Y\} = XY + YX$ . The tensor product of operators X, Y defined on Hilbert spaces H, G is denoted  $X \otimes Y$ , and is defined on the tensor product Hilbert space  $\mathsf{H}\otimes\mathsf{G}.$  $I_n$   $(n \in \mathbb{N})$  denotes the *n* dimensional identity matrix.  $0_n \ (n \in \mathbb{N})$  denotes the *n* dimensional zero matrix.

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