## Classical shadows with general probability distribution

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Consider an observable  $O = \sum_{Q} \alpha_{Q} Q$  where the summation is over *n*-qubit Pauli operators  $Q \in \{I, X, Y, Z\}^{\otimes n}$ . For such a Pauli operator Q and for a given qubit  $i \in \{1, 2, ..., n\}$  we shall write  $Q_i$  for the i<sup>th</sup> single-qubit Pauli operator so that  $Q = \otimes_i Q_i$ . We denote the support of such an operator supp $(Q) = \{i|Q_i \neq I\}$  and its weight  $\text{wt}(Q) = |\text{supp}(Q)|$ . An *n*-qubit Pauli operator Q is said to be full-weight if  $wt(Q) = n$ .

Given a full-weight Pauli operator P, we let  $\mu(P, i) \in \{\pm 1\}$  denote the eigenvalue measurement when qubit i is measured in the  $P_i$  basis. For a subset  $A \subseteq \{1, 2, ..., n\}$  declare  $\mu(P, A) = \prod_{i \in A} \mu(P, i)$  with the convention that  $\mu(P, \emptyset) = 1$ .

Let  $\beta$  be a probability distribution on full-weight Pauli operators:  $\beta: \{X, Y, Z\}^{\otimes n} \to \mathbb{R}^+$  with  $\sum_P \beta(P) = 1$ . For a Pauli operator Q, define

$$
Lift(Q) = \left\{ P \in \{X, Y, Z\}^{\otimes n} \mid P_i = Q_i \text{ for every } i \in \text{supp}(Q) \right\},\tag{1}
$$

$$
\zeta(Q,\beta) = \sum_{P \in \text{Lift}(Q)} \beta(P). \tag{2}
$$

We shall also use the characteristic function  $\chi$  where  $\chi_{\Omega}(x)$  returns 1 if  $x \in \Omega$  and 0 if  $x \notin \Omega$ .

## Algorithm 1 Classical shadows with general probability distribution

<span id="page-0-0"></span>Prepare  $\rho$ ;

Randomly pick  $P \in \{X, Y, Z\}^{\otimes n}$  from  $\beta$ -distribution;

for qubit  $i \in \{1, 2, \ldots, n\}$  do

Measure qubit i in  $P_i$  basis providing evalue measurement  $\mu(P, i) \in \{\pm 1\}$ ;

Estimate observable expectation

$$
\nu = \sum_{Q} \alpha_Q \cdot \frac{\chi_{\text{Lift}(Q)}(P)}{\zeta(Q,\beta)} \cdot \mu(P,\text{supp}(Q))
$$

return  $\nu$ .

**Lemma [1](#page-0-0).** The estimator  $\nu$  from Algorithm 1 satisfies

<span id="page-0-1"></span>
$$
\mathbb{E}(\nu) = \sum_{Q} \alpha_Q \operatorname{tr}(\rho Q). \tag{3}
$$

*Proof.* Let  $\mathbb{E}_P$  denote the expected value over the distribution  $\beta(P)$ . Let  $\mathbb{E}_{\mu(P)}$  denote the expected value over the measurement outcomes for a fixed Pauli basis  $P$ . By definition, the expected value in Eq. [\(3\)](#page-0-1) is a composition of the expected values over a Pauli basis P and over the measurement outcomes  $\mu(P)$ , that is,  $\mathbb{E} = \mathbb{E}_P \mathbb{E}_{\mu(P)}$ .

Consider  $Q \in \{I, X, Y, Z\}^{\otimes n}$ . Whenever  $P \in \text{Lift}(Q)$ , we observe  $\mathbb{E}_{\mu(P)}\mu(P, \text{supp}(Q)) = \text{tr}(\rho Q)$ . Combining these observations implies

$$
\mathbb{E}(\nu) = \mathbb{E}_P \mathbb{E}_{\mu(P)} \nu \tag{4}
$$

$$
= \sum_{Q} \alpha_Q \frac{1}{\zeta(Q,\beta)} \mathbb{E}_P \chi_{\text{Lift}(Q)}(P) \mathbb{E}_{\mu(P)} \mu(P, \text{supp}(Q)) \tag{5}
$$

$$
= \sum_{Q} \alpha_Q \frac{1}{\zeta(Q,\beta)} \sum_{P \in \text{Lift}(Q)} \beta(P) \cdot \text{tr}(\rho Q) \tag{6}
$$

$$
=\sum_{Q}\alpha_{Q}\operatorname{tr}(\rho Q). \tag{7}
$$

 $\Box$ 

For Pauli operators  $Q, R$ , define

$$
g(Q, R, \beta) = \frac{1}{\zeta(Q, \beta)} \frac{1}{\zeta(R, \beta)} \sum_{P \in \text{Lift}(Q) \cap \text{Lift}(R)} \beta(P)
$$
\n(8)

This function simplifies greatly when  $\beta$  is a product distribution. Specifically, if  $\beta = \prod_{i=1}^n \beta_i$  with  $\beta_i : \{X, Y, Z\} \to \mathbb{R}^+$ , then  $g(Q, R, \beta)$  is non-zero only when  $Q, R$  agree with each-other on  $A = \text{supp}(Q) \cap \text{supp}(R)$  and in which case  $g(Q, R, \beta) =$  $\left(\prod_{i\in A}\beta_i(Q_i)\right)^{-1}.$ 

**Lemma 2.** The estimator  $\nu$  from Algorithm [1](#page-0-0) satisfies

$$
\mathbb{E}(\nu^2) = \sum_{Q,R} \alpha_Q \alpha_R g(Q, R, \beta) \operatorname{tr}(\rho QR) \tag{9}
$$

*Proof.* We use the same notation as in the preceding lemma. Consider  $Q, R \in \{I, X, Y, Z\}^{\otimes n}$ . As operators, we obtain the identity

$$
\mathbb{E}_P \frac{\chi_{\text{Lift}(Q)}(P)}{\zeta(Q,\beta)} \frac{\chi_{\text{Lift}(R)}(P)}{\zeta(R,\beta)} = g(Q,R,\beta)
$$
\n(10)

and, whenever  $P \in \text{Lift}(Q) \cap \text{Lift}(R)$ ,

$$
\mathbb{E}_{\mu(P)}\mu(P,\text{supp}(Q))\mu(P,\text{supp}(R)) = \text{tr}(\rho PQ). \tag{11}
$$

To get the last equality, observe that  $\mu(P, A)\mu(P, A') = \mu(P, A \oplus A')$  for any subsets of qubits  $A, A'$ , where  $A \oplus A'$  is the symmetric difference of A and A'. The assumption that P is in the lift of both Q and R implies that  $\text{supp}(Q) \oplus \text{supp}(R) =$  $supp(QR)$ .

Combining these observations implies

$$
\mathbb{E}(\nu^2) = \mathbb{E}_P \mathbb{E}_{\mu(P)} \nu^2 \tag{12}
$$

$$
= \sum_{Q,R} \alpha_Q \alpha_R \mathbb{E}_P \frac{\chi_{\text{Lift}(Q)}(P)}{\zeta(Q,\beta)} \frac{\chi_{\text{Lift}(R)}(P)}{\zeta(R,\beta)} \mathbb{E}_{\mu(P)} \mu(P, \text{supp}(Q)) \mu(P, \text{supp}(R)) \tag{13}
$$

$$
=\sum_{Q,R}\alpha_Q\alpha_R g(Q,R,\beta)\operatorname{tr}(\rho QR)\tag{14}
$$

 $\Box$