Quantum risk-sensitive estimation and robustness

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Abstract

This paper studies a quantum risk-sensitive estimation problem and investigates robustness properties of the filter. This is a direct extension to the quantum case of analogous classical results. All investigations are based on a discrete approximation model of the quantum system under consideration. This allows us to study the problem in a simple mathematical setting. We close the paper with some examples that demonstrate the robustness of the risk-sensitive estimator.

I. INTRODUCTION

Filtering, which in a broad sense is a method for extracting information from a noisy signal, is one of the principal tools in modern engineering science. In particular, when considering a partially observed dynamical system, we can construct an optimal filter that computes the least square estimate of a state variable of the dynamics. In the linear case, this results in the so-called Kalman filter [28]. This dynamical filtering theory was rigorously established using the classical Kolmogorov probability theory and its application to the theory of stochastic differential equations (e.g. [29]). Moreover, it is well known as the separation theorem [44] that the solution of a general optimal control problem for a partially observed system can be represented in terms of a corresponding information state of the filter. For this reason, the filtering theory is not only important in itself, but also essential in feedback control theory.

The situation is much the same in quantum mechanics. The Heisenberg uncertainty principle shows that any quantum system must possess fundamental uncertainty originating from the noncommutativity of its random variables. Therefore, we can never have complete observation in the quantum setting, which implies the necessity of filtering in the quantum case. Fortunately, there exists a quantum filtering theory as a beautiful parallel to the classical one. The theory was pioneered by Belavkin in the remarkable papers [4], [5], [6], and the quantum filtering equation or stochastic master equation is now widely used in the physics community [1], [8], [16], [21], [31], [38], [40], [47]. Moreover, as in the classical theory, it is possible to show that a separation principle holds in the quantum case [10].

The filtering for both classical and quantum cases is, as mentioned above, clearly an important tool in control theory. However, we have to point out that the optimal filter is in general quite fragile to unmodeled uncertainty of the system, and consequently the optimal estimation can be largely violated. This fact requires us to develop a theory of robust estimation that allows some model uncertainties and guarantees high-quality estimation performance. Guaranteed-cost filtering [34], [45] is one such robust estimation method in the classical theory. It guarantees that the variance of the estimation error is within a certain bound even when the linear system under consideration includes unknown parameters. Moreover, risk-sensitive filtering [13], [15], [32], [36] is known as a very efficient robust estimation method, for a wide class of classical linear and nonlinear systems [7], [42], [48]. Recently, one of the authors has obtained a quantum version of the guaranteed-cost filter mentioned above [46]. In this paper, we develop a quantum risk-sensitive estimation theory.

Let us first briefly introduce the classical theory of risk-sensitive estimation.

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A. Classical risk-sensitive estimation

We are given a probability space \((\Omega, \mathcal{F}, P)\) and a signal model of a discrete time system

\[
x_l = a(x_{l-1}) + b(x_{l-1})u_l, \quad y_l = c(x_{l-1}) + v_l,
\]

where \(x_l\) is the signal state, \(y_l\) is the output, and \(u_l, v_l\) are i.i.d. random Gaussian processes. A version of the risk-sensitive estimator of \(x_l\) is defined as

\[
\hat{x}^\mu_l := \arg\min_{z_i \in Y_l} E_P[\Psi(z_l)], \quad \Psi(z_l) = \exp\left[\mu_1 \sum_{i=1}^{l-1} (x_i - \hat{x}^\mu_i)^2 + \mu_2 (x_l - z_l)^2\right],
\]

where \(Y_l = \sigma\{y_i; 1 \leq i \leq l\}\) is the \(\sigma\)-algebra generated from the observation \(y_i\), and \(\mu = (\mu_1, \mu_2)\) are the weighting constants called the risk-sensitive parameters. Moreover, we use the notation \(z_l \in Y_l\) to indicate that \(z_l\) is a bounded \(Y_l\)-measurable function. The risk-sensitive estimator \(\hat{x}^\mu_l\) can be represented by \(\hat{x}^\mu_l = \arg\min_{z_i \in Y_l} f_1(z_l, \alpha_l^\mu)\), where \(f_1\) is a certain function and \(\alpha_l^\mu(x)\) is an information state defined by

\[
E_Q\left[\Lambda_1 \zeta(x_l) e^{\mu_1 \sum_{i=1}^{l-1} (x_i - \hat{x}^\mu_i)^2}\right] = \int_\mathbb{R} \zeta(x) \alpha_l^\mu(x) dx,
\]

for all test functions \(\zeta(x)\). Here, \(Q\) is a probability measure defined by

\[
\Lambda_1 := \frac{dP}{dQ} = \prod_{i=0}^{l} \exp\left[c(x_i) y_i - \frac{1}{2} c(x_i)^2\right].
\]

Moreover, \(\alpha_l^\mu(x)\) satisfies a recursive equation of the form \(\alpha_l^\mu = f_2(\alpha_{l-1}^\mu, \hat{x}_{l-1}^\mu, y_l)\). Hence, running this equation with the measurement data \(y_l\), we can recursively calculate \(f_1(z_l, \alpha_l^\mu)\) and obtain the minimizer of this function, i.e., \(\hat{x}^\mu_l\).

Note that \(\hat{x}^\mu_l\) differs from the standard optimal (or risk-neutral) estimator \(\hat{x}_l := \arg\min_{z_i \in Y_l} E_P[(x_l - z_l)^2]\) and is thus not optimal in the sense of the mean square error. However, the risk-sensitive estimator certainly has a great advantage over the risk-neutral one when we consider an uncertain system. This can be seen as follows. If the true probability measure \(P_{\text{true}}\) is unknown, then we need to use a known nominal measure \(P_{\text{nom}}\) and design a nominal filter based on \(P_{\text{nom}}\). However, since \(P_{\text{true}} \neq P_{\text{nom}}\), there is no guarantee that the nominal estimator \(\hat{x}^\mu_{\text{nom}}\) yields a bounded estimation error. The risk-sensitive estimator overcomes this issue. That is, the nominal risk-sensitive estimator \(\hat{x}^\mu_{\text{nom}}\) (i.e., based on \(P_{\text{nom}}\)) satisfies

\[
E_{P_{\text{true}}}[\mu_1 \sum_{i=1}^{l-1} (x_i - \hat{x}^\mu_{\text{nom},i})^2 + \mu_2 (x_l - \hat{x}^\mu_{\text{nom},l})^2] \\
\leq \log E_{P_{\text{nom}}} [\Psi(\hat{x}^\mu_{\text{nom},l})] + R^c(P_{\text{true}}\|P_{\text{nom}}),
\]

where \(R^c(Q\|P) := \int \log(dQ/dP) dQ\) is the classical relative entropy of \(Q\) and \(P\). Eq. (5) implies that the unknown true estimation error is bounded if \(R^c(P_{\text{true}}\|P_{\text{nom}})\) is finite. This robustness property is derived using the following duality relation (e.g. [17]) of two measures \(P\) and \(Q\):

\[
\log E_P[e^\psi] = \sup_Q \left[ E_Q(\psi) - R^c(Q\|P) : Q \ll P \right],
\]

where \(Q \ll P\) means that \(Q\) is absolutely continuous to \(P\).

B. Organization of the paper

This paper provides a quantum version of the risk-sensitive estimation method presented above and shows its robustness properties against system uncertainty. The systems we consider are taken from quantum optics and consist of a quantum system in interaction with the quantized electromagnetic field. The field is described by a discretized model [9] that converges to a
quantum stochastic dynamics [23] when the discretization step is taken to zero [2], [3], [11], [20], [30]. The discretized model has the advantage of being very tractable mathematically. The estimator is based on the risk-sensitive information state introduced by James [14], [24] in the context of quantum risk-sensitive control. We derive a bound on the estimation error in the presence of uncertainty. We illustrate the robustness of the estimator by simulations.

The paper is organized as follows. In Section II we introduce quantum probability in a finite dimensional context and a duality relation that will lead to the robustness property of the estimator. Section III is devoted to describe a discrete approximation model of the field. Section IV introduces the notion of composition of an operator and an operator valued function. In Section V we introduce the risk-sensitive estimator and derive the filter propagating the risk-sensitive information state. Section VI introduces a class of uncertain systems and derives a bound on the estimation error, showing robustness. In Section VII we present the results from simulations.

II. QUANTUM PROBABILITY THEORY

A. Quantum probability space

In quantum mechanics, a random variable is represented by a linear self-adjoint operator on a Hilbert space. Due to the noncommutativity of such operators, we need to replace the conventional notion of a classical probability space \((\Omega, \mathcal{F}, \mathbb{P})\) by the notion of a quantum probability space defined below.

**Definition 2.1 (\(*\)-algebra):** Let \(H\) be a finite-dimensional complex Hilbert space, \(A\) a \(*\)-algebra \(A\) is a set of linear operators \(H \rightarrow H\) such that \(I, \alpha A + \beta B, AB, A^* \in A\) for any \(A, B \in A\) and \(\alpha, \beta \in \mathbb{C}\). \(A\) is called commutative if \([A, B] = AB - BA = 0\) for any \(A, B \in A\).

**Definition 2.2 (State):** A state on \(A\) is a linear map \(\mathbb{P} : A \rightarrow \mathbb{C}\) that is positive \(\mathbb{P}(A^*A) \geq 0\), \(\forall A \in A\) and normalized \(\mathbb{P}(I) = 1\).

Let \(d\) be the dimension of \(H\). Let \((e_1, \ldots, e_d)\) be an orthonormal basis of \(H\). The trace is the state defined by \(\text{Tr}(A) = \sum_{i=1}^{d} \langle e_i, Ae_i \rangle\) for all \(A \in A\). It is well known that this definition does not depend on the basis.

**Definition 2.3 (Quantum probability space):** Let \(A\) be a \(*\)-algebra of operators on a finite-dimensional complex Hilbert space \(H\) and \(\mathbb{P}\) be a state on \(A\). Then, \((A, \mathbb{P})\) is called a (finite-dimensional) quantum probability space.

Let \((A, \mathbb{P})\) be a quantum probability space. A self-adjoint element of \(A\) is called a quantum random variable or observable. If \(A\) is a commutative \(*\)-algebra, then we call \((A, \mathbb{P})\) a commutative quantum probability space. In this case, all quantum random variables in \(A\) commute with each other, which is the same as in the classical case. It is therefore not surprising that a commutative quantum probability space is equivalent to a classical one. A formal statement of this assertion is provided by the well known *spectral theorem* (Theorem 2.1 below). Note that in the finite dimensional setting of this article the spectral theorem follows trivially from diagonalizing the operators in \(A\) (see the proof of Theorem 2.1 below). In an infinite dimensional setting an analogous result, which is closely related to Gelfand’s Theorem for commutative \(C^*\)-algebras (see e.g. [35]), is true.

**Definition 2.4 (*-isomorphism):** Let \(\Omega\) be a set and let \(\mathcal{F}\) be a \(\sigma\)-algebra on \(\Omega\). A *-isomorphism between a commutative \(*\)-algebra \(C\) and the set of bounded \(\mathcal{F}\)-measurable functions \(\ell^\infty(\mathcal{F})\) on \(\Omega\) is a linear bijection \(\iota : C \rightarrow \ell^\infty(\mathcal{F})\) such that \(\iota(A^*)(i) = \iota(A)(i)^*\) and \(\iota(AB)(i) = \iota(A)(i)\iota(B)(i)\) for all \(A, B \in C\) and \(i \in \Omega\).

**Theorem 2.1 (Spectral theorem):** Let \((C, \mathbb{P})\) be a finite-dimensional commutative quantum probability space. Then there exists a classical probability space \((\Omega, \mathcal{F}, \mathbb{P})\) and a *-isomorphism \(\iota : C \rightarrow \ell^\infty(\mathcal{F})\) such that \(\mathbb{P}(A) = \mathbb{E}_{\mathbb{P}}[\iota(A)], \forall A \in C\).

**Proof:** The theorem is proved by construction. First, let \(H = \mathbb{C}^n\) and \(\Omega = \{1, \ldots, n\}\). Since \([A, A^*] = 0 \forall A \in C\), all the elements in \(C\) can be diagonalized simultaneously. Hence, we can set \(A = \text{diag}\{a_1, \ldots, a_n\}\) and define a classical random variable \(\iota(A) : \Omega \rightarrow \mathbb{C}\) by \(\iota(A)(i) = a_i\).
Let \( P \) be a projection in \( \mathcal{C} \), i.e., \( P = P^* = P^2 \), then \( \iota(P) \) is the indicator function of a subset \( S_P \) of \( \Omega \). We define \( \mathcal{F} \) as the set of subsets \( S_P \) of \( \Omega \) where \( P \) runs through the projections in \( \mathcal{C} \). Furthermore, we define a probability measure \( P \) on \( \mathcal{F} \) by \( P(S_P) = \mathbb{P}(P) \), \( \forall P \in \mathcal{C} \). As a result, we have constructed a classical probability space \((\Omega, \mathcal{F}, \mathbb{P})\). It is easy to verify \( \mathbb{E}_P[\iota(A)] = \mathbb{P}(A) \).

Note here that any observable \( A = A^* \in \mathcal{A} \) is an element of the commutative \(*\)-subalgebra \( \mathcal{C} \subset \mathcal{A} \) generated by \( A \) itself. Using the spectral theorem we see that we can always realize an observable \( A \) as a classical random variable \( \iota(A) \) on a classical probability space \((\Omega, \mathcal{F}, \mathbb{P})\), where the measure \( \mathbb{P} \) is given by the state. If we perform a measurement \( A \), we obtain one of the values that \( \iota(A) \) can take, distributed according to \( \mathbb{P} \). Note that if two observables do not commute with each other, then we cannot represent them both as classical random variables on the same probability space. Such observables are called incompatible, they cannot both be measured in a single realization of an experiment.

**Example 2.1 (Quantum two-level system):** Let \( \mathcal{H} = \mathbb{C}^2 \) and let \( \mathcal{M} \) be the \(*\)-algebra of \( 2 \times 2 \) complex matrices. Moreover, let \( \psi \) be a state on \( \mathcal{M} \). With the quantum probability space \((\mathcal{M}, \psi)\) we can model a two-level system. The state \( \psi \) can be written as \( \psi(X) = \text{Tr}(\rho A) \), \( \forall A \in \mathcal{M} \) for some operator \( \rho \) that is positive and normalized (i.e., \( \text{Tr}(\rho) = 1 \)). Let us now consider a commutative \(*\)-subalgebra \( \mathcal{D} = \{D = \text{diag}\{d_1, d_2\} | d_1, d_2 \in \mathbb{R}\} \subset \mathcal{M} \). From Theorem 2.1 we can construct a classical probability space that is in one-to-one correspondence with \((\mathcal{D}, \psi)\).

The sample space is \( \Omega = \{1, 2\} \), and the set of events is \( \mathcal{F} = \{\emptyset, \{1\}, \{2\}, \Omega\} \). A classical random variable \( \iota(D) \) is then defined through \( \iota(D)(1) = d_1 \) and \( \iota(D)(2) = d_2 \). Now, \( D \in \mathcal{D} \) has a spectral decomposition \( D = \sum d_i P_i \) with the projection matrices \( P_i = \text{diag}\{1, 0\} \) and \( P_2 = \text{diag}\{0, 1\} \), which yield classical indicator functions \( \chi_{\{1\}} = \iota(P_1) \) and \( \chi_{\{2\}} = \iota(P_2) \). Hence, the probability distribution of \( \iota(D) \) is given by \( \mathbb{P}(\{1\}) = \psi(P_1) = \text{Tr}(\rho P_1) = \rho_{11} \) and \( \mathbb{P}(\{2\}) = \rho_{22} \).

Let \( (\mathcal{A}_1, P_1) \) and \( (\mathcal{A}_2, P_2) \) be two quantum probability spaces, defined on the Hilbert spaces \( \mathcal{H}_1 \) and \( \mathcal{H}_2 \), respectively. We will now introduce the composite quantum probability space \((\mathcal{A}_1 \otimes \mathcal{A}_2, P_1 \otimes P_2)\). Let \( a_1 \otimes a_2 \) be the tensor (Kronecker) product of two vectors \( a_1 \in \mathcal{H}_1 \) and \( a_2 \in \mathcal{H}_2 \). Introducing an inner product \( \langle a_1 \otimes a_2, b_1 \otimes b_2 \rangle := \langle a_1, b_1 \rangle \langle a_2, b_2 \rangle \), we have a Hilbert space \( \mathcal{H}_1 \otimes \mathcal{H}_2 \). The composite quantum probability space \((\mathcal{A}_1 \otimes \mathcal{A}_2, P_1 \otimes P_2)\) is then defined on \( \mathcal{H}_1 \otimes \mathcal{H}_2 \) as follows. First, we define an element \( A_1 \otimes A_2 \in \mathcal{A}_1 \otimes \mathcal{A}_2 \) through the relation \( (A_1 \otimes A_2)(a_1 \otimes a_2) = A_1 a_1 \otimes A_2 a_2 \). Any element of \( \mathcal{A}_1 \otimes \mathcal{A}_2 \) is given as a linear combination of such elements. Second, the state \( P_1 \otimes P_2 \) is defined by \( (P_1 \otimes P_2)(A_1 \otimes A_2) = P_1(A_1)P_2(A_2) \).

**B. Conditional expectation**

Let \( (\mathcal{A}, P) \) be a quantum probability space. Let \( \mathcal{A} \) and \( \mathcal{B} \) be two commuting self-adjoint elements of \( \mathcal{A} \). Using Theorem 2.1 we can present \( \mathcal{A} \) and \( \mathcal{B} \) as classical random variables \( \iota(\mathcal{A}) \) and \( \iota(\mathcal{B}) \) on a classical probability space \((\Omega, \mathcal{F}, \mathbb{P})\). This allows us to form the classical conditional expectation \( \mathbb{E}[\iota(\mathcal{A}) | \iota(\mathcal{B})] \). The quantum conditional expectation \( \mathbb{P}(\mathcal{A}|\mathcal{B}) \) can then be defined as its pull-back

\[
\mathbb{P}(\mathcal{A} | \mathcal{B}) = \iota^{-1} \left( \mathbb{E}_P[\iota(\mathcal{A}) | \iota(\mathcal{B})] \right).
\]

Now suppose that instead of the operator \( \mathcal{B} \), we want to condition \( \mathcal{A} \) on a commutative \(*\)-subalgebra \( \mathcal{C} \) of \( \mathcal{A} \). As long as \( \mathcal{A} \) commutes with every element in \( \mathcal{C} \), we can apply the spectral theorem to the commutative \(*\)-algebra generated by \( \mathcal{C} \) and \( \mathcal{A} \) together, and define

\[
\mathbb{P}(\mathcal{A} | \mathcal{C}) = \iota^{-1} \left( \mathbb{E}_P[\iota(\mathcal{A}) | \sigma(\iota(\mathcal{C}))] \right),
\]  

(7)

where \( \sigma(\iota(\mathcal{C})) \) stands for the classical \( \sigma \)-algebra generated by \( \iota(K) \), \( K \in \mathcal{C} \). This shows that given a commutative \(*\)-subalgebra \( \mathcal{C} \), we can define the quantum conditional expectation onto \( \mathcal{C} \) for every self-adjoint element in the commutant of \( \mathcal{C} \). Here the commutant of \( \mathcal{C} \) is given by

\[
\mathcal{C}^\prime := \{ A \in \mathcal{A} \mid [A, C] = 0 \ \forall C \in \mathcal{C} \}.
\]
The formal definition of the conditional expectation follows below. It coincides with the standard definition of the conditional expectation for operator algebras [43], [41] for the situation we are interested in. Note, however, that our definition is more restrictive since we only allow for conditional expectations from the commutant of a commutative algebra \( C \) onto \( C \) itself.  

**Definition 2.5 (Quantum conditional expectation):** Let \((A, \mathbb{P})\) be a quantum probability space, and let \( C \) be a commutative \(*\)-subalgebra of \( A \). Then the map \( \mathbb{P}(\cdot|C) : C' \to C \) is called (a version of) the quantum conditional expectation from \( C' \) to \( C \) if \( \mathbb{P}(\mathbb{P}(A|C)K) = \mathbb{P}(AK) \forall A \in C', \forall K \in C \).

Note that for every self-adjoint element \( A \in C' \), we have given an explicit expression for the quantum conditional expectation in Eq. (7). Every element \( A \) in the commutant can be written in a unique way as \( A = A_1 + iA_2 \) with \( A_1 \) and \( A_2 \) self-adjoint. If we define the conditional expectation of \( A \) onto \( C \) by linear extension of the definition in Eq. (7), then it is easy to see that it satisfies the formal definition given in Definition 2.5. This means we have shown existence of the quantum conditional expectation as defined in Definition 2.5.

Finally, we remark some basic properties that both the classical and quantum conditional expectations satisfy: (i) \( \mathbb{P}(A|C) \) is unique with probability one, (ii) \( \mathbb{P}(\mathbb{P}(A|C)) = \mathbb{P}(A) \), (iii) \( \mathbb{P}(CA|C) = C\mathbb{P}(A|C) \) if \( C \in C \) and \( A \in C' \) (module property), and (iv) \( \mathbb{P}(\mathbb{P}(A|B)|C) = \mathbb{P}(A|C) \) if \( C \subseteq B \) (tower property). Note that it easily follows from the tower property that \( \mathbb{P}(\cdot|C) \) is idempotent, i.e. it is a projection. Moreover, similar to the classical case, \( \mathbb{P}(A|C) \) is the least mean square estimate of \( A \) given \( C \), i.e.,

\[
\|A - \mathbb{P}(A|C)\|_p \leq \|A - \mathbb{P}(A|C)\|_p + \|\mathbb{P}(A|C) - B\|_p = \|A - B\|_p \quad \forall B \in C, 
\]

where we have defined \( \|X\|_p^2 := \mathbb{P}(X^*X) \).

**C. Density matrix and quantum relative entropy**

In Example 2.1 we have seen that the state \( \mathbb{P} \) can be represented in terms of a matrix \( \rho \). In the finite dimensional case we can always find a unique density matrix \( \rho \) that satisfies

\[
\mathbb{P}(A) = \text{Tr} (\rho A), \quad \rho = \rho^* \geq 0, \quad \text{Tr} \rho = 1. 
\]

The latter two conditions guarantee \( \mathbb{P}(A^*A) \geq 0 \forall A \in A \) and \( \mathbb{P}(I) = 1 \), respectively. In particular, when \( \rho \) is a rank-one projection matrix \( \rho = bb^*, b \in H \), then \( \mathbb{P}(A) \) is expressed as

\[
\mathbb{P}(A) = \text{Tr} (bb^*A) = \langle b, Ab \rangle, 
\]

where \( \langle \cdot, \cdot \rangle \) denotes the standard Euclidean inner product of two vectors.

In analogy to the classical relative entropy, which has been introduced in Section I, we can define the quantum relative entropy of two states in terms of their density matrices as

\[
R(\rho||\rho') := \text{Tr} \left[ \rho (\log \rho - \log \rho') \right] \quad \text{if} \quad \text{supp} \rho \subseteq \text{supp} \rho', 
\]

where \( \text{supp} \rho \) represents the linear space spanned by the eigenvectors of \( \rho \) [33]. If \( \text{supp} \rho \not\subseteq \text{supp} \rho' \), then \( R(\rho||\rho') := +\infty \). A quantum version of the duality relation (6) is given as follows.

**Lemma 2.1 (Duality, see e.g. [33] Prop. 1.11):** For any observable \( A \in A \) and density matrices \( \rho \) and \( \rho' \), the following relation holds:

\[
\log \text{Tr} (e^{A + \log \rho'}) = \max_{\rho} \left[ \text{Tr} (\rho A) - R(\rho||\rho') : \text{supp} \rho \subseteq \text{supp} \rho' \right]. 
\]

**Proof:** The proof is straightforward. Defining a density matrix \( \rho_o = e^{A + \log \rho'} / \text{Tr} [e^{A + \log \rho'}] \), we obtain

\[
\text{Tr} (\rho A) - R(\rho||\rho') = \log \text{Tr} (e^{A + \log \rho'}) - R(\rho||\rho_o). 
\]

Then, as the quantum relative entropy \( R(\rho||\rho_o) \) is always non-negative and takes zero only when \( \rho = \rho_o \), we observe that Eq. (12) holds and the maximum is attained only when \( \rho = \rho_o \).
We can derive a relaxed form of Eq. (12), expressed in terms of the corresponding states. From the Golden-Thompson inequality
\[ \text{Tr} \left( e^{A + B} \right) \leq \text{Tr} \left( e^{A} e^{B} \right) \] (see [19], [39]) with \( A, B \) self-adjoint, we have
\[ \log \text{Tr} \left( e^{A + \log \rho'} \right) \leq \log \text{Tr} \left( e^{A} e^{\log \rho'} \right) = \log \text{Tr} \left( e^{A} \rho' \right). \]

Therefore, denoting the states corresponding to \( \rho \) and \( \rho' \) by \( P \) and \( P' \) respectively, we have
\[ P(A) \leq \log P'(e^{A}) + R(\| \rho' \|). \] (13)

This inequality will be used to show robustness properties of the quantum risk-sensitive estimator.

III. THE DISCRETE FIELD AND QUANTUM FILTERING

In this paper we restrict ourselves to a system that consists of a two-level atom in interaction with the quantized electromagnetic field. This is merely for reasons of convenience, the theory can easily be extended to a large class of systems in interaction with the field. In this Section we first introduce a discrete model for the electromagnetic field (see [9] and the references therein). Second, we describe the interaction between the atomic system and the field. Due to the interaction, the field carries off information about the system. In this way, by measuring the field, we can perform a noisy observation of the system. Finally, using quantum filtering theory we form optimal estimates of the atom observables. The quantum filtering equation recursively propagates these estimates in time.

A. The discrete field

We first describe the quantum probability space with which we model the electromagnetic field in a discrete manner. Imagine a one-dimensional field traveling towards a photo detector. We divide the field into \( N \) time slices of length \( \lambda^2 \). The total measurement time is \( T = N \lambda^2 \).

If \( N \) is large enough, the photo detector detects either zero or one photon in each time interval. Therefore, if \( N \) is large, each slice of the field can in good approximation be regarded as a two-level system \((M, \phi)\), see Example 2.1. The vacuum state \( \phi \) on \( M \) is given by \( \phi(X) = \langle \Phi, X \Phi \rangle \) where \( \Phi = \begin{bmatrix} 0 & 1 \end{bmatrix}^T \) denotes the so-called vacuum vector. The field can then be constructed as the \( N \)-fold tensor product of two-level systems representing the different time slices, i.e., \((W_N, \phi^\otimes N) = (M^\otimes N, \phi^\otimes N)\). In particular, we assume that the system that interacts with the field is a two-level atomic system \((M, \psi)\), i.e., the total quantum probability space for system and field together is given by
\[ (M \otimes W_N, P) = (M \otimes M^\otimes N, \psi \otimes \phi^\otimes N). \] (14)

Let \( \rho \) be the density matrix corresponding to \( \psi \). Then, \( P(X) \) can be written as \( P(X) = \text{Tr} \left[ X(\rho \otimes (\Phi \Phi^* )^\otimes N) \right] \) for all \( X \in M \otimes W_N \).

Next, we introduce discrete noises. To this end, we define
\[ X_l := I^\otimes (l-1) \otimes X \otimes I^\otimes (N-l) \in W_N, \quad l = 1, \ldots, N, \]
where \( X \) is a \( 2 \times 2 \) matrix and \( I \) is the \( 2 \times 2 \) identity matrix. Using the above notation, let us define the following noise matrices:
\[ \Delta A(l) = \lambda(\sigma_-)_l, \quad \Delta A(l)^* = \lambda(\sigma_+)_l, \quad \Delta \Lambda(l) = \sigma_+ \sigma_-)_l, \quad \Delta t(l) = \lambda^2 I_l, \] (15)

where
\[ \sigma_- = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \quad \sigma_+ = \sigma_-^* = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}. \] (16)
Furthermore, we define the following so-called fundamental noises living in the first \( l \) slices:

\[
A(l) = \sum_{i=1}^{l} \Delta A(i), \quad A(l)^* = \sum_{i=1}^{l} \Delta A(i)^*, \quad A(l) = \sum_{i=1}^{l} \Delta A(i), \quad t(l) = \sum_{i=1}^{l} \Delta t(i),
\]

with the convention \( A(0) = A(0)^* = \Lambda(0) = t(0) = 0 \). We now provide the following physical interpretation to the fundamental noises. First, \( t_i := i(t(l)) \) always takes the value \( l \lambda^2 = (l/N)T \), and thus, we may regard \( t(l) \) as the time. Second, since \( \Delta \lambda_i := i(\Delta \Lambda(l)) \) takes either the value 0 or the value 1 at time \( t \), it is reasonable to interpret \( \Lambda(l) \) as the total number of photons counted by the photo detector up to time \( t \). For the vacuum state, we have \( \text{Prob}(\Delta \lambda_i = 1) = \phi^{\otimes N}(\text{diag}\{1,0\}) = 0 \), which implies that the photo detector detects no photons. Finally, with regard to \( A(l) \) and \( A(l)^* \), we introduce an observable \( \Delta W(l) := \Delta A(l) + \Delta A(l)^* \) and a commutative \(*\)-algebra generated from \( \Delta W(l) \), \( 0 \leq i \leq l \):

\[
C_l := \text{alg}\{\Delta W(i) = \Delta A(i) + \Delta A(i)^* \ | \ 0 \leq i \leq l\}. \tag{17}
\]

\( \Delta W(l) \) has the following spectral decomposition:

\[
\Delta W(l) = \Delta A(l) + \Delta A(l)^* = \begin{bmatrix} 0 & \lambda \\ \lambda & 0 \end{bmatrix}_l \equiv \lambda P_l^+ + (-\lambda) P_l^-,
\]

with the projection matrices

\[
P_l^+ := \frac{1}{2} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}_l, \quad P_l^- := \frac{1}{2} \begin{bmatrix} 1 & -1 & -1 \\ -1 & 1 & 1 \end{bmatrix}_l. \tag{18}
\]

Thus, for the vacuum state, the classical random variable \( \Delta w_l := i(\Delta W(l)) \) takes +\( \lambda \) with probability \( \text{Prob}(+\lambda) = \phi^{\otimes N}(P_l^+) = (\Phi^{\otimes N}, P_l^+ \Phi^{\otimes N}) = 1/2 \) or -\( \lambda \) with probability \( \text{Prob}(-\lambda) = 1/2 \) at each time. This implies that \( \{w_l\}_{l=1,\ldots,N} \) is a symmetric random walk. If we let \( N \) go to infinity and \( \lambda \) to 0, but keep the product \( T = N \lambda^2 \) constant, then it easily follows from Donsker’s invariance principle (see e.g. [37]) that \( w_l \) converges weakly to a classical Brownian motion. Note that the relation \( \Delta W(l)^2 = \Delta t(l) \) becomes \( dw_l^2 = dt \) in the limit (see e.g. [12], [18]).

In physics the observable \( A(l) + A(l)^* \) is known as a field quadrature, see e.g. [12], [18].

\section{B. System-field interaction}

Let \( H_1 \) and \( H_2 \) be Hilbert spaces with which we describe two separate quantum systems. The total interaction between these two systems over the first \( l \) time units can be described by a unitary transformation \( U(l) \) that acts on the composite space \( H_1 \otimes H_2 \). The time evolution of an observable \( X \) of the composite system is given by the flow

\[
\dot{j}_t(X) = U(l)^* X U(l).
\]

Suppose we start with an observable \( X \) that acts non-trivially only on the first system. At time \( l \) this observable is given by \( j_l(X) = U(l)^*(X \otimes I) U(l) \) which in general will act non-trivially on both components in the tensor product \( H_1 \otimes H_2 \). This shows that information has been carried from the system that lives on \( H_1 \) to the system on \( H_2 \). Note that a unitary \( U \) can always be represented as \( U = e^{-iH} \) for some self-adjoint matrix \( H \) called the Hamiltonian.

In our model, a two-level atomic system repeatedly interacts with the slices of the field. Let \( H^{\text{int}}(l) \in \mathcal{M} \otimes W_l \) be the self-adjoint operator given by

\[
H^{\text{int}}(l) = j_{l-1}(L_1) \otimes \Delta \Lambda(l) + j_{l-1}(L_2) \otimes \Delta A(l)^* + j_{l-1}(L_3) \otimes \Delta A(l) + j_{l-1}(L_3) \otimes \Delta t(l), \tag{19}
\]

where the \( L_i \)’s are elements in \( \mathcal{M} \) (for \( i = 1, 2, 3 \)) such that \( L_1 \) and \( L_3 \) are self-adjoint. These system operators determine which kind of interaction between the two-level system and the field we are considering, i.e. they determine the physics of our problem. See Section VII for two
We define another unitary operator $M_l$ by
\[
M_l := e^{-i[L_1 \otimes \Delta A(l)] + L_2 \otimes \Delta A^{\ast}(l) + L_3 \otimes \Delta A^{\ast}(l) + L_4 \otimes \Delta t(l)}.
\]  
(21)

Since $e^{-iH^{\text{int}}(l)} = U(l-1)^{\ast} M_l U(l-1)$, the unitary operator $U(l)$ satisfies
\[
U(l) = U(l-1)^{\ast} e^{-iH^{\text{int}}(l)} = M_l U(l-1).
\]  
(22)

The operator $M_l$ acts non-identically only on the system and the $l$-th slice of the field. Thus, $M_l$ can be expressed as
\[
M_l := I + M^{\pm} \otimes \Delta A(l) + M^{+} \otimes \Delta A(l)^{\ast} + M^{-} \otimes \Delta A(l) + M^{0} \otimes \Delta t(l),
\]  
(23)

for some system operators $M^i \in \mathcal{M}$ ($i = \pm, +, -, 0$), which are uniquely determined by $L_i$ ($i = 1, 2, 3$). Note that the unitarity of $M_l$ implies certain relations between the operators $M^i$, e.g., $M^{\pm} + M^{\ast} + M^{+\ast} + M^{-\ast} + 2M^{0*}M^{0} = 0$. From now on, we will use $M_l$ and $M^i$ instead of $H^{\text{int}}(l)$ and $L_i$ to describe the interaction. We can write the following difference equation for the unitary $U(l)$
\[
\Delta U(l) = U(l) - U(l-1) = [M^{\pm} \Delta A(l) + M^{+} \Delta A^{\ast}(l) + M^{-} \Delta A^{\ast}(l) + M^{0} \Delta t(l)] U(l-1).
\]  
(24)

For simplicity we have omitted the tensor product $\otimes$ between $M^i$ and the noise operators. This rule will be applied throughout this paper. The dynamics (24) is called the quantum stochastic difference equation. It is a discrete version of the Hudson-Parthasarathy equation [23].

Next we describe a measurement performed on the field. Let us again consider the field observables $W(l) = A(l) + A(l)^{\ast}$, ($l = 0, \ldots, N$). After the interaction, these observables are given by
\[
Y(l) := j[l(W(l))] = U(l)^{\ast} [A(l) + A(l)^{\ast}] U(l), \quad 0 \leq l \leq N.
\]  
(25)

The observation process $Y_l$, ($l = 0, \ldots, N$) satisfies the following difference equation
\[
\Delta Y(l) = U(l)^{\ast} \Delta A(l)^{\ast} U(l) = j_l(\Delta W(l)).
\]  
(26)

Here we have used Eq. (22) and $[M_l, A(l-1)] = 0$. Moreover, using $[M_k, \Delta W(l)] = 0$ ($k \geq l + 1$) we find that
\[
\Delta Y(l) = U(k)^{\ast} \Delta W(l) U(k) = j_k(\Delta W(l)),
\]  
(27)

for all $k \geq l$. Therefore we find
\[
[\Delta Y(i), \Delta Y(j)] = 0, \quad \forall i, j.
\]  
(28)

This means that the algebra generated by the observations
\[
\mathcal{Y}_l = \text{alg}\{\Delta Y(i) \mid 0 \leq i \leq l\},
\]  
(29)

is a commutative $*$-algebra for all $0 \leq l \leq N$. This is called the self-nondemolition property of the observations $Y_l$. Due to this property, we can define the classical process $\Delta y_l = \psi(\Delta Y(l))$, ($l = 0, \ldots, N$). This classical process represents the data that we obtain while running the measurement. Note that $\Delta Y(l)$ has the following spectral decomposition
\[
\Delta Y(l) = U(l)^{\ast} W(l) U(l) = U(l)^{\ast} P_l^{+} U(l) + (-\lambda)U(l)^{\ast} P_l^{-} U(l),
\]  
(30)

where the projection matrices $P_l^{+}$ and $P_l^{-}$ are given by Eq. (13). Hence, from Theorem 2.1 the classical random variable $\Delta y_l = \psi(\Delta Y(l))$ takes $+\lambda$ with probability $\text{Prob}(+\lambda) = \psi \otimes \phi^\otimes N(U(l)^{\ast} P_l^{+} U(l))$, which now depends on the interaction, or $-\lambda$ with probability $\text{Prob}(-\lambda) = 1 - \text{Prob}(+\lambda)$.
C. Quantum filtering

The purpose of quantum filtering is to calculate the least mean square estimate of the observable \( j_l(X) = U(l)^*XU(l) \) for a given system observable \( X \in \mathcal{M} \). More specifically, we aim to find an element in the commutative *-algebra \( \mathcal{Y}_l \) that minimizes the mean square error, i.e., \( Z^\text{opt}_l = \text{argmin}_{Z_l \in \mathcal{Y}_l} \mathbb{P}(|j_l(X) - Z_l|^2) \), where \(|A|^2 := A^*A\) for an operator \( A \) on a Hilbert space. Note that Eq. (27) leads to the following non-demolition property

\[
j_l(X), \Delta Y(k) = 0, \quad \forall N \geq l \geq k \geq 0,
\]
which implies that \( j_l(X) \in \mathcal{Y}_l' \), \( \forall l \). Due to the self-non-demolition and non-demolition properties of the quantum conditional expectation \( \mathbb{P}(j_l(X)|Y_l) \), it exists. Moreover, in Subsection 21-B we have seen that the quantum conditional expectation is an optimal estimator. Therefore the optimal estimator \( Z^\text{opt}_l \) is given by \( Z^\text{opt}_l = \mathbb{P}(j_l(X)|Y_l) \).

Since \( \mathbb{P}(j_l(X)|Y_l) \) is linear, positive with respect to \( X \), and normalized, i.e. \( \mathbb{P}(j_l(I)|Y_l) = 1 \), we can define an information state on the two-level atomic system by

\[
\pi_l(X) = \mathbb{P}(j_l(X)|Y_l), \quad X \in \mathcal{M}.
\]

Note that the state \( \pi_l \) on \( \mathcal{M} \) is stochastic, it depends on the observations up to time \( l \). We are now going to derive a difference equation for \( \pi_l(X) \), i.e., the quantum filter. The following noncommutative Bayes formula [10] is useful to derive the filter

\[
\pi_l(X) = \mathbb{P}(j_l(X)|Y_l) = \frac{U(l)^*\mathbb{P}(V(l)^*XV(l)|C_l)U(l)}{U(l)^*\mathbb{P}(V(l)^*V(l)|C_l)U(l)}.
\]

Here, \( C_l \) is the commutative *-algebra defined in Eq. (17) and \( V(l) \) is the unique solution to the following difference equation:

\[
\Delta V(l) = [M^+\Delta W(l) + M^\circ\Delta t(l)]V(l - 1), \quad V(0) = I.
\]

We note that the conditional expectation in Eq. (33) is well defined, because \( V(l) \) is driven by \( \Delta t(l) \) and \( \Delta W(l) \) and both commute with any element of \( C_l \). This means that \( V(l)^*XV(l) \) is an element of \( C_l' \) for all system observables \( X \in \mathcal{M} \). We now introduce an unnormalized information state \( \sigma_l \) by \( \sigma_l(X) := U(l)^*\mathbb{P}(V(l)^*XV(l)|C_l)U(l) \) for all \( X \in \mathcal{M} \). Eq. (33) now reads \( \pi_l(X) = \sigma_l(X)/\sigma_l(I) \), which is a noncommutative analogue of the classical Kallianpur-Stiebel formula [2]. It easily follows from Eqs. (24) and (34) that \( \sigma_l(X) \) satisfies the following difference equation

\[
\Delta \sigma_l(X) = \sigma_{l-1}(\mathcal{L}(X))\Delta t(l) + \sigma_{l-1}(\mathcal{J}(X))\Delta Y(l), \quad \sigma_0 = \psi,
\]

where the operators \( \mathcal{L} \) and \( \mathcal{J} \) are given by

\[
\mathcal{L}(X) := M^+XM^+ + \lambda^2M^\circ XM^\circ + XM^\circ + M^\circ X,
\]

\[
\mathcal{J}(X) := \lambda^2M^+XM^\circ + \lambda^2M^\circ XM^+ + XM^+ + M^+X.
\]

The filter can now be obtained immediately from \( \pi_l(X) = \sigma_l(X)/\sigma_l(I) \). We, however, will always use the unnormalized version of the filter given in Eq. (35).

Note that \( \sigma_l(X), \Delta t(l), \text{ and } \Delta Y(l) \) are all elements in the commutative *-algebra \( \mathcal{Y}_l \). Due to Theorem (2) they can be diagonalized simultaneously, which yields the following classical random variables \( \iota(\sigma_l(X)), \Delta t_l = \iota(\Delta t(l)) = \lambda^2, \text{ and } \Delta y_l = \iota(\Delta Y(l)) \). Moreover, since \( \iota(\sigma_l(X)) \) is a linear and positive functional of \( X \), we can define a \( 2 \times 2 \) positive semidefinite matrix \( \varrho_l \) that satisfies \( \iota(\sigma_l(X)) = \text{Tr}(\varrho_l X) \). The unnormalized density matrix \( \varrho_l \) is called the unnormalized information density matrix. It is easy to derive a difference equation for \( \varrho_l \):

\[
\Delta \varrho_l = \mathcal{L}(\varrho_{l-1})\Delta t_l + \mathcal{J}(\varrho_{l-1})\Delta y_l, \quad \varrho_0 = \rho,
\]

where the operators \( \mathcal{L} \) and \( \mathcal{J} \) are given by
\[
\hat{L}(\rho) := M^+\rho M^{++} + \lambda^2 M^\circ \rho M^\circ + M^\circ \rho + \rho M^\circ,
\]
(38)

\[
\hat{J}(\rho) := \lambda^2 M^\circ \rho M^{++} + \lambda^2 M^+ \rho M^+ + M^+ \rho + \rho M^+.
\]
(39)

IV. COMPOSITION OF AN OPERATOR-VALUED FUNCTION AND AN OBSERVABLE

In the following section we will formulate risk sensitive estimation as an optimal control problem for a given cost function, see Eqs. (43) and (44) below. The idea of risk-sensitive control is to absorb the running cost of the cost function into the dynamics, see Eq. (43) below. This means that the new dynamics depends on past estimates (the controls in the optimal control formulation of risk-sensitive estimation) which are a function of the observations thus far. Therefore we need to make precise mathematically what we mean by operator coefficients (see for example the coefficients in Eq. (35) below) that depend on a function of the observations thus far. We address this topic in this section.

Let \( A_1 \) be a finite dimensional \(*\)-algebra and let \( A_2 \) be a commutative finite dimensional \(*\)-algebra. Let \( K \) be an \( A_1 \)-valued function on \( \mathbb{C} \), i.e., \( K : \mathbb{C} \ni u \to K(u) \in A_1 \). Let \( u \) be an element in \( A_2 \). Note that since \( A_2 \) is commutative, we have \( u^* u = uu^* \), i.e., \( u \) is normal. The spectral decomposition of \( u \) can be written as \( u = \sum_{x \in \operatorname{sp}(u)} x P_u(x) \), where \( \operatorname{sp}(u) \) denotes the spectrum of \( u \), i.e., the set of eigenvalues of \( u \). The composition \( K(u) \) in \( A_1 \otimes A_2 \) of \( K \) with \( u \) is defined as [9]

\[
K(u) := \sum_{x \in \operatorname{sp}(u)} K(x) P_u(x) \in A_1 \otimes A_2.
\]
(40)

This is a natural generalization of the composition of \( K \) with a classical random variable \( \alpha : (\Omega, \mathcal{F}, \mathbb{P}) \to \mathbb{C} \), given by

\[
K(\alpha)(\omega) := \sum_{x \in \operatorname{ran}(\alpha)} K(x) \chi_{\{\alpha = x\}}(\omega) \in A_1.
\]
(41)

Here \( \operatorname{ran}(\alpha) \) denotes the range of \( \alpha \) and \( \chi_{\{\alpha = x\}} \) is the indicator function of the set \( \{\omega \in \Omega | \alpha(\omega) = x\} \).

Let \( u_l \) be an element of the observation algebra \( \mathcal{Y}_l \), defined in Eq. (29). This means that we can write \( u_l \) as a function of \( \Delta Y(i) \), \( 1 \leq i \leq l \):

\[
u_l = f_l(\Delta Y(1), \ldots, \Delta Y(l)) \in \mathcal{Y}_l,
\]

for some function \( f_l : \mathbb{R}^l \to \mathbb{C} \). Moreover, we can also write \( u_l \) in terms of the observables \( \Delta W(i) = \Delta A(i) + \Delta A(i)^* \), \( 1 \leq i \leq l \) as

\[
u_l = f_l(j_l(\Delta W(1)), \ldots, j_l(\Delta W(l))) = j_l(f_l(\Delta W(1), \ldots, \Delta W(l))),
\]

where we have used Eq. (27). Therefore, if we define an element \( \hat{u}_l \) in \( \mathcal{C}_l \) by

\[
\hat{u}_l := f_l(\Delta W(1), \ldots, \Delta W(l)) \in \mathcal{C}_l,
\]

then \( u_l \) can be written as \( u_l = j_l(\hat{u}_l) \). An \( \mathcal{M} \)-valued function \( K : \mathbb{C} \ni u \to K(u) \in \mathcal{M} \) and an element \( \hat{u}_l \) in \( \mathcal{C}_l \) give rise to the composition \( K(\hat{u}_l) \), which is an element in \( \mathcal{M} \otimes \mathcal{C}_l \). Denoting the spectral decomposition of \( \hat{u}_l \) as \( \hat{u}_l = \sum_{x \in \operatorname{sp}(\hat{u}_l)} x P_{\hat{u}_l}(x) \), we obtain

\[
\begin{align*}
\hat{j}_l(K(\hat{u}_l)) &= \sum_{x \in \operatorname{sp}(\hat{u}_l)} U(l)^* K(x) U(l)^* U(l)^* P_{\hat{u}_l}(x) U(l) = \sum_{x \in \operatorname{sp}(\hat{u}_l)} j_l(K(x)) P_{U(l)^* \hat{u}_l U(l)}(x) \\
&= \sum_{x \in \operatorname{sp}(\hat{u}_l)} j_l(K(x)) P_{\hat{u}_l}(x) =: j_l(K)(u_l),
\end{align*}
\]
(42)

where we have introduced the notation \( j_l(K)(u_l) \) in the last step. Note that \( j_l(K)(u_l) \) is an element in \( U(l)^*(\mathcal{M} \otimes \mathcal{C}_l) U(l) \).
V. QUANTUM RISK-SENSITIVE FILTERING

In this section we study a quantum risk-sensitive estimation problem. Let \( X_e \) be a fixed element of the two-level atomic system \( \mathcal{M} \). Then, the risk-sensitive estimator of \( \psi_j(X_e) \) is defined as follows:

\[
\left( \hat{X}_e^{\mu}(1), \ldots, \hat{X}_e^{\mu}(N) \right) := \arg\min_{u_1 \in \mathcal{Y}_1, \ldots, u_N \in \mathcal{Y}_N} F(u_1, \ldots, u_N),
\]

where the cost function \( F \) is given by

\[
F(u_1, \ldots, u_N) := \mathbb{P}\left[ R(N)^* \exp\left( \mu_2 |j_N(X_e) - u_N|^2 \right) R(N) \right],
\]

and the matrix \( R(l) \in \mathcal{M} \otimes \mathcal{W}_{l-1} \) is given by

\[
R(l) = \prod_{i=1}^{l-1} \exp\left[ \frac{\mu_1}{2} \lambda^2 |j_i(X_e) - u_i|^2 \right], \quad R(1) = R(0) = I.
\]

Note again that \(|A|^2 := A^*A\). Here, \( \mu = (\mu_1, \mu_2) \) are weighting parameters that represent risk-sensitivity. Using the \( \mathcal{M} \)-valued function

\[
K : \mathbb{C} \to \mathcal{M} : u \to K(u) = |X_e - u|^2,
\]

we can write \( K(\tilde{u}_i) = |X_e - \tilde{u}_i|^2 \) and \( \psi_j(K)(u_i) = |j_i(X_e) - u_i|^2 \). Using these compositions, we can obtain a recursive form of \( R(l) \):

\[
R(l) = \prod_{i=1}^{l-1} \exp\left[ \frac{\mu_1}{2} \lambda^2 \psi_j(K(u_i)) \right] = \prod_{i=1}^{l-1} \exp\left[ \frac{\mu_1}{2} \lambda^2 \psi_{j_i - 1}(K(\tilde{u}_{i-1})) \right] R(l-1) = j_{l-1} \left( e^{\frac{\mu_1}{2} \lambda^2 K(\tilde{u}_{l-1})/2} \right) R(l-1).
\]

Remark 5.1: If all matrices in Eqs. (44) and (45) commute with each other, the quantum risk-sensitive estimator reduces to

\[
\left( \hat{X}_e^{\mu}(1), \ldots, \hat{X}_e^{\mu}(N) \right) = \arg\min_{u_1 \in \mathcal{Y}_1, \ldots, u_N \in \mathcal{Y}_N} \mathbb{P}\left[ \exp\left( \mu_1 \lambda^2 \sum_{i=1}^{N-1} |j_i(X_e) - u_i|^2 + \mu_2 |j_N(X_e) - u_N|^2 \right) \right],
\]

which is identical to the definition of the (generalized) classical risk-sensitive estimator in Eq. (2). Hence, Eq. (43) is a natural noncommutative extension of the classical risk-sensitive estimator to the quantum case.

Remark 5.2: In the limit of \( \mu_1, \mu_2 \to 0 \), \( \hat{X}_e^{\mu}(l) \) coincides with the standard quantum optimal estimator \( \pi_l(X) \) in Eq. (32). This is easily seen as follows. The estimation error cost function in Eq. (44) is expanded to first order in \( \mu_1 \) and \( \mu_2 \) as

\[
F(u_1, \ldots, u_N) = 1 + \mu_1 \lambda^2 \sum_{i=1}^{N-1} \mathbb{P}(|j_i(X_e) - u_i|^2) + \mu_2 \mathbb{P}(|j_N(X_e) - u_N|^2) + o(\mu_1, \mu_2).
\]

Thus, in the limit \( \mu_1, \mu_2 \to 0 \), the minimizers of this function are given by \( u_l^{opt} = \pi_l(X_e), (l = 1, \ldots, N) \), i.e., we have

\[
\lim_{\mu_1, \mu_2 \to 0} \hat{X}_e^{\mu}(l) = \pi_l(X_e).
\]

For this reason, \( \pi_l(X_e) \) is called the risk-neutral estimator.

The remainder of this section is organized as follows. First, we introduce a risk-sensitive information density matrix \( \hat{\varrho}_l^{\mu} \), which is the quantum analogue to the classical information state \( \varrho_l^{\mu}(x) \) discussed in Section I-A. Second, we derive a recursive equation for \( \hat{\varrho}_l^{\mu} \). As in the standard quantum filtering case, \( \hat{\varrho}_l^{\mu} \) contains all information needed to calculate the estimator \( \hat{X}_e^{\mu} \). More specifically, Eq. (44) can be represented only in terms of \( \hat{\varrho}_l^{\mu} \), see Section V-C.
A. Quantum risk-sensitive information state

We start by defining the following modification of the unitaries given by the difference equation [22]:

\[ U^\mu(l) := U(l)R(l). \] (48)

Here \( R(l) \) is given by Eq. (45). Note that \( R(l) \) depends on \( \mu = (\mu_1, \mu_2) \), but only through \( \mu_1 \).

Using Eqs. (22) and (46), we find the following difference equation for \( U^\mu(l) \)

\[
\Delta U^\mu(l) = U(l) R(l) - U^\mu(l-1) = \Delta U(l) + U(l-1) \rho \sigma - U^\mu(l-1) = \begin{bmatrix} Ml e^{\mu_1 \lambda_2 K_{l-1/2}} - I \end{bmatrix} U^\mu(l-1), \quad U^\mu(0) = I.
\]

Here, we have used \( K_{l-1} \) as a short hand for \( K(\hat{u}_{l-1}) \). Using Eq. (23), this can be rewritten as

\[
\Delta U^\mu(l) = \left\{ M^\rho e^{\mu_1 \lambda_2 K_{l-1/2}} + \frac{1}{\lambda^2} e^{\mu_1 \lambda_2 K_{l-1/2}} - 1 \right\} \Delta t(l) + M^\pm e^{\mu_1 \lambda_2 K_{l-1/2}} \Delta A(l) \right] U^\mu(l-1).
\]

Now, let us define \( V^\mu(l) \) as the solution to the following difference equation

\[
\Delta V^\mu(l) = \left\{ M^\rho e^{\mu_1 \lambda_2 K_{l-1/2}} + \frac{1}{\lambda^2} e^{\mu_1 \lambda_2 K_{l-1/2}} - 1 \right\} \Delta t(l) + M^\pm e^{\mu_1 \lambda_2 K_{l-1/2}} \Delta W(l) \right] V^\mu(l-1),
\] (49)

with \( V^\mu(0) = I \). Note that this equation is identical to Eq. (34) when \( \mu_1 = 0 \). Two crucial properties of \( V^\mu(l) \) are given in the following lemma.

**Lemma 5.1**: For all \( 1 \leq l \leq N \) the matrix \( V^\mu(l) \) is an element of \( \mathcal{M} \otimes \mathcal{C}_l \subset \mathcal{C}_l^{\mathbb{N}} \). Moreover, we have

\[
P \left[ U^\mu(l)^* X U^\mu(l) \right] = P \left[ V^\mu(l)^* X V^\mu(l) \right],
\] (50)

for any \( X \in \mathcal{M} \otimes \mathcal{W}_N \).

**Proof**: To prove the first assertion, we assume that \( V^\mu(l-1) \in \mathcal{M} \otimes \mathcal{C}_{l-1} \). Since \( V^\mu(l) \) is calculated recursively, using \( \Delta W(l) \), \( \Delta t(l) \), and \( V^\mu(l-1) \), all of which are included in \( \mathcal{M} \otimes \mathcal{C}_l \), we obtain \( V^\mu(l) \in \mathcal{M} \otimes \mathcal{C}_l \). The assertion follows by induction.

For the second claim, we note that \( U^\mu(l) v \otimes \Phi^\otimes_N = V^\mu(l) v \otimes \Phi^\otimes_N \) holds for all vectors \( v \in \mathbb{C}^2 \) due to the relations \( \Delta A(l) \Phi^\otimes_N = \Delta A(l) \Phi^\otimes_N = 0 \) and \( U^\mu(0) = V^\mu(0) = I \). Therefore, when the system density matrix is of the form \( \rho = vv^* \), any \( X \in \mathcal{M} \otimes \mathcal{W}_N \) satisfies

\[
\left( U^\mu(l) v \otimes \Phi^\otimes_N, X U^\mu(l) v \otimes \Phi^\otimes_N \right) = \left( V^\mu(l) v \otimes \Phi^\otimes_N, X V^\mu(l) v \otimes \Phi^\otimes_N \right),
\]

which directly implies Eq. (50) due to Eq. (10). Since every density matrix \( \rho \) is a convex combination of vector states, the lemma is proved.

**Definition 5.1**: Since by Lemma 5.1 \( V^\mu(l) \) is an element of the commutant of \( \mathcal{C}_l \), we can define the following unnormalized risk-sensitive information state [14]:

\[
\sigma^\mu_l(X) := U(l)^* \mathbb{P}(V^\mu(l)^* X V^\mu(l)) | \mathcal{G}_l U(l) \in \mathcal{G}_l.
\] (51)

Moreover, we define \( \vartheta^\mu_l \) as the unnormalized risk-sensitive information density matrix corresponding to \( \sigma^\mu_l \) by

\[
\iota(\sigma^\mu_l(X)) = \text{Tr} \left( \vartheta^\mu_l X \right), \quad \forall X \in \mathcal{M}.
\] (52)

**Lemma 5.2**: Let \( \hat{u}_l \) be an element in \( \mathcal{C}_l \). Let \( Z: \mathbb{C} \rightarrow \mathcal{M} \) be an \( \mathcal{M} \)-valued function. Then we have

\[
\iota \left( \sigma^\mu_l(Z(\hat{u}_l)) \right) = \iota \left( \vartheta^\mu_l Z(\hat{u}_l) \right),
\]

where \( \iota(\iota_j(\hat{u}_l)) = \iota(\hat{u}_l) \) is a function of \( \Delta \hat{u}_l = \iota(\Delta Y(i)) \), \( 1 \leq i \leq l \).
Proof: Denote the spectral decomposition of $\bar{u}_t$ by $\bar{u}_t = \sum_{x \in \text{sp}(\bar{u}_t)} x P_{u_t}(x) \in \mathcal{C}_t$. Then, it follows from the definitions \[10\] and \[11\] that we have

$$
\sigma^\mu_l(Z(\bar{u}_t)) = U(l)^* \mathbb{P}\left[ V^\mu(l)^* \left( \sum_{x \in \text{sp}(\bar{u}_t)} Z(x) P_{u_t}(x) \right) V^\mu(l) \right] U(l) = \sum_{x \in \text{sp}(\bar{u}_t)} U(l)^* \mathbb{P}\left( V^\mu(l)^* Z(x) V^\mu(l) \right) U(l) U(l)^* P_{u_t}(x) U(l) = \sum_{x \in \text{sp}(\bar{u}_t)} \sigma^\mu_l(Z(x)) P_{U(l)^* \bar{u}_t U(l)}(x)
$$

In the first step we used $P_{u_t}(x) \in \mathcal{C}_t$ and $[P_{u_t}(x), V^\mu(l)] = 0$. Note that $\sigma^\mu_l(Z(x)) \in \mathcal{Y}_1$ and $P_{u_t}(x) \in \mathcal{Y}_1$ can be diagonalized simultaneously by a *-isomorphism $\iota$. Using $\iota(P_{u_t}(x)) = X_{\iota(u_t)=x}$ (see Theorem \[9\]), we get

$$
i(\sigma^\mu_l(Z(\bar{u}_t))) = \sum_{x \in \text{sp}(\bar{u}_t)} i(\sigma^\mu_l(Z(x))) i(P_{u_t}(x)) = \sum_{x \in \text{sp}(\bar{u}_t)} \text{Tr} \left( \delta^\mu_l Z(x) \right) \chi_{\iota(u_t)=x}
$$

$$
= \text{Tr} \left( \delta^\mu_l \sum_{x \in \text{ran}(u_t)} Z(x) \chi_{\iota(u_t)=x} \right) = \text{Tr} \left[ \delta^\mu_l Z(u_t) \right],
$$

where we have used the definitions \[10\] and \[11\]. Since $u_t \in \mathcal{Y}_1$, $u_t = \iota(u_t)$ is obviously a function of $\Delta y_1, \ldots, \Delta y_t$. This completes the proof. □

B. Dynamics of risk-sensitive information density matrix

The objective here is to derive a recursive equation for $\delta^\mu_l$. Let $X$ be an element of $\mathcal{M}$. A similar calculation to Eq. \[26\] yields the following difference equation for $\tilde{j}^\mu_l(X) := V^\mu(l)^* XV^\mu(l)$

$$
\Delta \tilde{j}^\mu_l(X) = \tilde{j}^\mu_l(X, \bar{u}_{t-1}) \Delta t(l) + \tilde{j}^\mu_l(J^\mu_l(X, \bar{u}_{t-1})) \Delta W(l),
$$

where

$$
\mathcal{L}^\mu(X, u) := C_{13}^{\mu, \lambda^2 K(u)/2} \left[ M^{\mu, x} X M^{\mu, x} + \lambda^2 M^{\alpha, x} X M^{\mu, x} + X M^{\mu, x} + M^{\alpha, x} X \right] e^{\mu_1 \lambda^2 K(u)/2} + \frac{1}{\lambda^2} \left( e^{\mu_1 \lambda^2 K(u)/2} X e^{\mu_1 \lambda^2 K(u)/2} - X \right) \in \mathcal{M},
$$

$$
\mathcal{J}^\mu(X, u) := C_{13}^{\mu, \lambda^2 K(u)/2} \left[ X M^{\mu, x} X M^{\mu, x} + \lambda^2 M^{\alpha, x} X M^{\mu, x} + X M^{\mu, x} + M^{\alpha, x} X \right] e^{\mu_1 \lambda^2 K(u)/2} \in \mathcal{M}.
$$

Note that $K(u) = |X_0 - u|^2$. Since $\tilde{j}^\mu_l(X)$ is an element of the commutant $\mathcal{C}_t$, we can define the quantum conditional expectation $\tilde{\sigma}^\mu_l(X) := \mathbb{P}(\tilde{j}^\mu_l(X) | \mathcal{C}_t)$. This satisfies the following difference equation

$$
\Delta \tilde{\sigma}^\mu_l(X) = \tilde{\sigma}^\mu_l(L^\mu(X, \bar{u}_{t-1})) \Delta t(l) + \tilde{\sigma}^\mu_l(J^\mu_l(X, \bar{u}_{t-1})) \Delta W(l).
$$

Eq. \[31\] can now be written as $\sigma^\mu_l(X) = U(l)^* \tilde{\sigma}^\mu_l(X) U(l)$. This means we find the following difference equation

$$
\Delta \sigma^\mu_l(X) = U(l-1)^* M_l^* \Delta \tilde{\sigma}^\mu_l(X) M_l U(l-1)
$$

$$
= U(l-1)^* \tilde{\sigma}^\mu_l(L^\mu(X, \bar{u}_{t-1})) U(l-1) \Delta t(l) + U(l-1)^* \tilde{\sigma}^\mu_l(J^\mu_l(X, \bar{u}_{t-1})) U(l-1) \Delta W(l) U(l)
$$

$$
= \sigma^\mu_l(L^\mu(X, \bar{u}_{t-1})) \Delta t(l) + \sigma^\mu_l(J^\mu_l(X, \bar{u}_{t-1})) \Delta Y(l),
$$

where in the last step Eq. \[26\] was used.
We can now represent Eq. (53) in terms of the unnormalized risk-sensitive information density matrix $\rho_1^\mu$. Since $\sigma_0^\mu(X)$, $\Delta t_l$, and $\Delta Y(l)$ are elements in $Y_l$, they can be simultaneously diagonalized by a $*$-isomorphism $\iota$, which leads to

$$\Delta t_l(\sigma_0^\mu(X)) = \iota(\sigma_{l-1}^\mu(L^\mu(X, u_{l-1})))\Delta t_l + \iota(\sigma_{l-1}^\mu(J^\mu(X, u_{l-1})))\Delta y_l,$$

where $\Delta t_l = \iota(\Delta t_l)$ and $\Delta y_l = \iota(\Delta Y(l))$. It then follows from Lemma 5.2 that the above equation leads to

$$\Delta G_l^\mu = \bar{L}^\mu(G_{l-1}^\mu, u_{l-1})\Delta t_l + \bar{J}^\mu(G_{l-1}^\mu, u_{l-1})\Delta y_l, \quad G_0^\mu = \rho.$$  

(54)

where $u_{l-1} = \iota(j_{l-1}(u_{l-1})) = \iota(u_{l-1})$ is a function of $\Delta y_1, \ldots, \Delta y_{l-1}$. The operators $\bar{L}^\mu$ and $\bar{J}^\mu$ are defined as follows

$$\bar{L}^\mu(\varrho, u) := M^+\mathcal{H}(\varrho, u)M^{*+} + \lambda^2M^0\mathcal{H}(\varrho, u)M^{*0} + \frac{1}{\lambda}(\mathcal{H}(\varrho, u) - \varrho),$$

$$\bar{J}^\mu(\varrho, u) := \lambda^2M^+\mathcal{H}(\varrho, u)M^{*+} + \lambda^2M^0\mathcal{H}(\varrho, u)M^{*0} + M^+\mathcal{H}(\varrho, u) + \mathcal{H}(\varrho, u)M^{*+} + \mathcal{H}(\varrho, u) + \mathcal{H}(\varrho, u)M^{*+},$$

where $\mathcal{H}(\varrho, u)$ is defined by Eq. (48). Using Eq. (50) in Lemma 5.1 and the tower property of the conditional expectation, we find

$$F(u_1, \ldots, u_l) = \mathbb{E}_{Q^l}\left[\text{Tr}\left(\rho_1^\mu e^{\mu (|X_l - \bar{u}_l|^2)}\right)\right].$$

(55)

where $u_l = \iota(u_l)$ is a function of the measurement data $\Delta y_1, \ldots, \Delta y_l$, and $\rho_1^\mu$ is the risk-sensitive information density matrix that satisfies Eq. (54).

Proof: We define $\bar{u}_l = j_{l-1}^{-1}(u_l) \in C_l$ as before. Since $|j_l(X_e) - u_l|^2 = j_l(|X_e - \bar{u}_l|^2)$, we find

$$F(u_1, \ldots, u_l) = \mathbb{P}\left[R(l)^* e^{\mu j_l(|X_e - \bar{u}_l|^2)} R(l)\right] = \mathbb{P}\left[U(l)^* U(l)^* e^{\mu j_l(|X_e - \bar{u}_l|^2)} U(l) R(l)\right] = \mathbb{P}\left[U(l)^* e^{\mu j_l(|X_e - \bar{u}_l|^2)} U(l)\right],$$

where $U(l)$ is defined by Eq. (48). Using Eq. (50) in Lemma 5.1 and the tower property of the conditional expectation, we find

$$F(u_1, \ldots, u_l) = \mathbb{E}_{Q^l}\mathbb{P}\left(V(l)^* e^{\mu j_l(|X_e - \bar{u}_l|^2)} V(l)\right) = \mathbb{E}_{Q^l}\mathbb{E}_{Q^l}\left[V(l)^* e^{\mu j_l(|X_e - \bar{u}_l|^2)} V(l) | C_l\right].$$

C. Calculating the risk-sensitive estimator

We will now represent the cost function $F$ of Eq. (44) in terms of $\rho_1^\mu$ only. To this end, we define a new state $Q^l$ on $\mathcal{M} \otimes \mathcal{W}_N$ by

$$Q^l(X) := \mathbb{P}[U(l)XU(l)^*],$$

for all $X \in \mathcal{M} \otimes \mathcal{W}_N$. Since $\mathcal{Y}_l$ is a commutative $*$-subalgebra of $\mathcal{M} \otimes \mathcal{W}_N$, we can apply Theorem 2.1 to $(\mathcal{Y}_l, Q^l)$. That is, there exists a classical probability space $(\Omega_l, F_l, Q^l)$ and a $*$-isomorphism $\iota : Y_l \rightarrow \ell^\infty(F_l)$ such that $Q^l(A) = \mathbb{E}_{Q^l}[\iota(A)]$ for all $A \in Y_l$. We now have the following theorem.

Theorem 5.1: The cost function in Eq. (44) can be written as

$$F(u_1, \ldots, u_l) = \mathbb{E}_{Q^l}\left[\text{Tr}\left(\rho_1^\mu e^{\mu j(l)|X_e - \bar{u}_l|^2}\right)\right].$$
where we have used the definition of $\sigma^m_\iota$ in Eq. (51). Note that the above conditional expectation is well defined due to $X_e - \hat{u}_i \in C_i'$ and $V^\mu(\iota) \in C'_i$. Let $u_l$ be given by $u_l = \iota(j_l(\hat{u}_i)) = \iota(u_i)$. It now follows from Lemma 5.2 that

$$\iota\left(\sigma^\mu_\iota\left(e^{\mu_2}\left|X_e - u_l\right|^2\right)\right) = \text{Tr}\left[\varrho^\mu_1 e^{\mu_2}\left|X_e - u_l\right|^2\right].$$

Consequently, the cost function can be written as

$$F(u_1, \ldots, u_l) = E_{\varrho^N}\left[\sigma^\mu_\iota\left(e^{\mu_2}\left|X_e - \hat{u}_i\right|^2\right)\right] = E_{\varrho^N}\left[\text{Tr}\left(\varrho^\mu_1 e^{\mu_2}\left|X_e - u_l\right|^2\right)\right].$$

This completes the proof.

As a result of Theorem 5.1, our estimation problem is now cast as a classical optimal control problem. The resulting problem can be solved systematically by dynamic programming. We will only provide a brief summary of this. Consider the following optimal expected cost-to-go $f_l(\varrho)$ at time $l$, given that $\varrho^\mu_l = \varrho$

$$f_l(\varrho) = \min_{u_{l-1}, \ldots, u_N} E_{\varrho^N}\left[\text{Tr}\left(\varrho^\mu_{l+1} e^{\mu_2}\left|X_e - u_{l+1}\right|^2\right)\right] f_{l+1}(\varrho) = \text{Tr}(\varrho).$$

This leads to the following dynamic programming equation; denoting Eq. (54) simply as $\varrho^\mu_l = \Gamma(\varrho, \iota_{l-1}, u_{l-1}, \Delta y_l)$, we have

$$f_{l-1}(\varrho) = \min_{u_{l-1}} E_{\varrho^N}\left[f_l(\Gamma(\varrho, u_{l-1}, \Delta y_l))\right] = \min_{u_{l-1}} \frac{1}{2} \left[f_l(\Gamma(\varrho, u_{l-1}, \lambda)) + f_l(\Gamma(\varrho, u_{l-1}, -\lambda))\right].$$

Note here that $\text{Prob}_{\varrho^N}(\Delta y_l = \lambda) = \varrho^N[U(\iota)^*P_1^U(l)] = \varrho(P_1^+)$, which yields $\bar{X}^\mu_{e,l}(l) = \iota^{-1}(u^\mu_{l+1})$ through a verification theorem (e.g., see [25]). Theorem 6.1 below will lead to a robustness result for the risk-sensitive estimator.

**Remark 5.3**: Running the dynamic programming recursion on a digital computer is very costly computationally. Therefore we define a suboptimal risk-sensitive estimator by

$$\bar{X}^\mu_{e,\text{sub}}(l) := \arg\min_{u_i \in \mathcal{Y}_i} F\left(\bar{X}^\mu_{e,\text{sub}}(1), \ldots, \bar{X}^\mu_{e,\text{sub}}(l-1), u_l\right).$$

That is, $\bar{X}^\mu_{e,\text{sub}}(l)$ is to be calculated based on the assumption that we have already performed the above minimization procedure up to time $l - 1$ and obtained the suboptimal risk-sensitive estimators $\bar{X}^\mu_{e,\text{sub}}(i) \in \mathcal{Y}_i (i = 1, \ldots, l - 1)$. As shown in [7] (Theorems 2.2 and 4.2), the minimizer of the trace function inside the expectation in Eq. (55), $u^\mu_{l+1}$, leads to the suboptimal risk-sensitive estimator $\bar{X}^\mu_{e,\text{sub}}(l) = \iota^{-1}(u^\mu_{l+1})$. Hence our algorithm in this case is represented simply as follows:

$$\iota \left(\bar{X}^\mu_{e,\text{sub}}(l)\right) = \arg\min_{u_i \in \mathbb{R}} \text{Tr}\left[\varrho^\mu_1 e^{\mu_2}\left|X_e - u_i\right|^2\right], \quad \varrho^\mu_l = \Gamma(\varrho_{l-1}, \iota \left(\bar{X}^\mu_{e,\text{sub}}(l-1)\right), \Delta y_l),$$

which is of the same structure as the classical algorithm presented in Section I-A. In Theorem 6.2 we will derive a bound for the conditional estimation error. The suboptimal risk-sensitive estimator minimizes this error bound. This provides a sound theoretical foundation for the suboptimal risk-sensitive estimator. Since the algorithm (57) is computationally much cheaper than the dynamic programming equation, we will consistently use the suboptimal estimator in the example part, Section VII.

**VI. QUANTUM UNCERTAIN SYSTEMS AND ROBUSTNESS OF THE RISK-SENSITIVE FILTER**

In realistic situations, we often have to deal with a system that includes some model uncertainty. From the classical case, we expect that the risk-sensitive estimator has an enhanced robustness property against such uncertainty. In this section, we first describe a class of uncertain quantum systems for which the uncertainty is quantified by the quantum relative entropy. We will then show robustness properties of the estimator.
A. Quantum uncertain systems

Uncertainty can enter the system in many ways. It could for instance be the case that the
state $\psi$ is unknown to us. The uncertainty then enters the system density matrix $\rho$ through
the relation $P(X) = \psi \otimes \phi^{\otimes N}(X) = \text{Tr} [X(\rho \otimes (\Phi^\ast)^{\otimes N})]$. We assume that the field state is
known and fixed to the vacuum $\phi$. This, however, is not the only way uncertainty can enter our
model. We will also allow for uncertainty in the coefficients of the dynamics, i.e., the difference
equation (24). We can push this uncertainty into the initial state, as described below.

Let $(\Omega, \mathcal{F}, \mathbf{P})$ be a classical probability space. Let $p$ be an element of $L^\infty(\Omega, \mathcal{F}, \mathbf{P})$, i.e. $p$
is a random variable on $(\Omega, \mathcal{F}, \mathbf{P})$. Let $p$ be the operator on $L^2(\Omega, \mathcal{F}, \mathbf{P})$ given by pointwise
multiplication with $p$, i.e.,

$$(pf)(\omega) = p(\omega)f(\omega), \quad f \in L^2(\Omega, \mathcal{F}, \mathbf{P}), \quad \omega \in \Omega.$$  

We denote the commutative $\ast$-algebra of all such multiplication operators with functions in
$L^\infty(\Omega, \mathcal{F}, \mathbf{P})$ by $\mathbf{P}$. On $\mathbf{P}$ we can define a state $\tau$ as integration with respect to the measure
$\mathbf{P}$, i.e., $\tau(p) = \int_{\Omega} p(\omega)\mathbf{P}(d\omega)$. For simplicity we will take the operator $p$ to be self-adjoint, i.e.
it is a multiplication with a real-valued function. Next, let $M^\dagger$, $(i = \pm, +, -, 0)$ be $\mathcal{M}$-valued functions on $\mathbb{C}$, i.e. $M^\dagger : \mathbb{C} \rightarrow \mathcal{M}$, such that the matrix $M_i$ in Eq. (23) is unitary. Then, using
the compositions of $M^\dagger$ and $p \in \mathbf{P}$, we can define the following difference equation

$$\Delta U(l) = [M^\pm(p)\Delta A(l) + M^+(p)\Delta A(l)^\ast + M^-(p)\Delta A(l) + M^0(p)\Delta t(l)]U(l-1), \quad U(0) = I$$  

on the extended quantum probability space

$$(\mathcal{P} \otimes \mathcal{M} \otimes \mathcal{W}_N, \mathbf{P}) = (\mathcal{P} \otimes \mathcal{M} \otimes \mathcal{M}^{\otimes N}, \tau \otimes \psi \otimes \psi^{\otimes N}).$$

We now assume that the state $\tau \otimes \psi$ is unknown to us. This means that Eq. (58) is equivalent
to the difference equation (24) such that its coefficients include uncertain parameter $p$. That is,
the uncertainty in the model has been pushed completely into the state $\tau \otimes \psi$.

Now, let $\rho^{\text{true}} = \rho^{\text{true}}_p \otimes \rho^{\text{true}}_\psi$ be the true density matrix corresponding to the unknown state
$\tau \otimes \psi$. Then, the true filter is initialized to $\rho_0 = \rho^{\text{true}}$. However, as $\rho^{\text{true}}$ is unknown, we fix a
nominal density matrix $\rho^{\text{nom}} = \rho^{\text{nom}}_p \otimes \rho^{\text{nom}}_\psi$, which in general differs from $\rho^{\text{true}}$, and construct
the nominal filter that starts from $\rho_0 = \rho^{\text{nom}}$. The nominal estimator of $\rho(\psi)$ is then given by

$$\rho^{\text{nom}}(X) = \frac{\sigma^{\text{nom}}(X)}{\sigma^{\text{nom}}(I)}, \quad \sigma^{\text{nom}}(X) = \iota^{-1}\left(\text{Tr}(\rho^{\text{nom}}X)\right), \quad \rho_0 = \rho^{\text{nom}}.$$

**Example 6.1:** If $p$ is a discrete random variable that takes the values $p_i$ ($i = 1, \ldots, m$) with
unknown probability $r_i$, then the corresponding multiplication operator is $p = \text{diag}\{p_1, \ldots, p_m\}$
in $\mathbf{P}$, where the commutative $\ast$-algebra $\mathbf{P}$ is the set of $m \times m$ diagonal matrices, and the true
density matrix is $\rho^{\text{true}}_p = \text{diag}\{r_1, \ldots, r_m\}$. To design a nominal filter, we choose a nominal
density matrix of the form $\rho^{\text{nom}}_p = \text{diag}\{r_1', \ldots, r_m'\}$. In general, $r_i \neq r_i'$. It is easily seen that the
quantum relative entropy between the above two distributions is equal to the classical one:

$$R(\rho^{\text{true}}_p \| \rho^{\text{nom}}_p) = \sum_{i=1}^m r_i \log \frac{r_i}{r_i'} = R(c\{r_i\} \| c\{r_i'\}).$$

Note that an important example for a true density matrix is $\rho^{\text{true}}_p = \text{diag}\{1, 0, \ldots, 0\}$; that is,
p is not a random variable but an unknown deterministic system parameter $p = p_1$. If
we have no information about $p$ at all, it is natural to take a uniform distribution $\rho^{\text{nom}}_p = \text{diag}\{1/m, \ldots, 1/m\}$ as the nominal distribution.
B. Robustness properties of the risk-sensitive and suboptimal risk-sensitive estimators

The nominal estimator \( \pi^{\text{nom}}_l(X_e) \) differs from the true one \( \pi^{\text{true}}_l(X_e) \). Hence, \( \pi^{\text{nom}}_l(X_e) \) is no longer the optimal estimator in the sense of the mean square error and thus can possibly take a large estimation error. However, as shown below, if one uses the nominal risk-sensitive estimator (given by Eq. (43)), the estimation error is guaranteed to be within a certain bound. This implies that the risk-sensitive estimator does have a robustness property against unknown perturbation of the system state and the system parameters.

The quantum relative entropy (11) will be used to express the robustness property. We here assume that the unknown true density matrix \( \rho^{\text{true}} \). Therefore, taking

\[
R(\rho^{\text{true}}\|\rho^{\text{nom}}) < +\infty.
\]

The following theorem will lead to a robustness property of the nominal risk-sensitive estimator defined in Eq. (43).

**Theorem 6.1:** Let \( u_l \) (\( l = 1, \ldots, N \)) be an element of \( \mathcal{U}_l \). Then, we have the following inequality

\[
P^{\text{true}} \left[ \log \left( R(N)^{\ast} e^{\mu_2 |j_N(X_e) - u_N|^2} R(N) \right) \right] \\
\leq \log P^{\text{nom}} \left[ R(N)^{\ast} e^{\mu_2 |j_N(X_e) - u_N|^2} R(N) \right] + R(\rho^{\text{true}}\|\rho^{\text{nom}}),
\]

where \( R(N) \) is defined by Eq. (13), and \( P^{\text{true}}(X) = \text{Tr} \left[ X (\rho^{\text{true}} \otimes (\Phi_*)^\otimes N) \right] \) and \( P^{\text{nom}}(X) = \text{Tr} \left[ X (\rho^{\text{nom}} \otimes (\Phi_*)^\otimes N) \right] \).

**Proof:** Setting \( \rho = \rho^{\text{true}} \otimes (\Phi_*)^\otimes N \) and \( \rho' = \rho^{\text{nom}} \otimes (\Phi_*)^\otimes N \) in Eq. (13), we have

\[
P^{\text{true}}(Z) \leq \log P^{\text{nom}}(e^{Z}) + R(\rho^{\text{true}}\|\rho^{\text{nom}}), \quad \forall Z \in \mathcal{P} \otimes \mathcal{M} \otimes \mathcal{W}_N,
\]

where we have used the following additivity property:

\[
R(\rho^{\text{true}} \otimes (\Phi_*)^\otimes N\|\rho^{\text{nom}} \otimes (\Phi_*)^\otimes N) = R(\rho^{\text{true}}\|\rho^{\text{nom}}) + R((\Phi_*)^\otimes N\|((\Phi_*)^\otimes N)
\]

Therefore, taking \( Z = \log[ R(N)^{\ast} e^{\mu_2 |j_N(X_e) - u_N|^2} R(N) ] \) yields the theorem.

Eq. (60) is a quantum version of the classical robustness result (5), because the left hand side of Eq. (60) can be expanded up to second order in the estimation error as

\[
P^{\text{true}} \left[ \mu_1 \sum_{l=1}^{N-1} |j_l(X_e) - u_l|^2 + \mu_2 |j_N(X_e) - u_N|^2 \right] + O(|j_l(X_e) - u_l|^4)
\]

\[
\leq \log P^{\text{nom}} \left[ R(N)^{\ast} e^{\mu_2 |j_N(X_e) - u_N|^2} R(N) \right] + R(\rho^{\text{true}}\|\rho^{\text{nom}}).
\]

That is, as in the classical case, the nominal risk-sensitive estimator \( \hat{X}_e \) defined by Eq. (43), does have a robustness property, because it minimizes the upper bound of the estimation error under the unknown true state \( P^{\text{true}} \).

We remark that the relative entropy in Eq. (60) can be written as

\[
R(\rho^{\text{true}}\|\rho^{\text{nom}}) = R(\rho^{\text{true}}\|\rho^{\text{nom}}) + R(\rho^{\text{true}}\|\rho^{\text{nom}}).
\]

The first term is a classical relative entropy as shown in Example 6.1. Thus, if there is no uncertainty in the quantum state, the estimation error bound is written in terms of classical quantities only.

We now change our focus to the suboptimal risk-sensitive estimator \( \hat{X}_{e,\text{sub}} \) defined in Remark 5.3. The following Theorem shows that the conditional estimation error at time \( l \) also has an upper bound. This will lead to a robustness property for the nominal suboptimal risk-sensitive estimator of Remark 5.3.
Theorem 6.2: Let $u_l$ ($l = 1, \ldots, N$) be an element of $\mathcal{Y}_l$. Then, we have the following inequality
\[
\mathbb{I}\left(\mathbb{P}_{\text{true}} \left[ |j_l(X_e) - u_l|^2 \right] | \mathcal{Y}_l \right) \leq \frac{1}{\mu_2} \log \text{Tr} \left[ \rho_l^{\mu,\text{nom}} \rho_l^{\mu,\text{nom}} e^{\mu_2 |X_e - u_l|^2} \right] + \frac{1}{\mu_2} R(\rho_l^{\mu,\text{true}} \| \rho_l^{\mu,\text{nom}}),
\] (61)
where $\rho_l^{\mu,\text{true}} = \rho_l^{\mu,\text{true}} / \text{Tr} [\rho_l^{\mu,\text{true}}]$ and $\rho_l^{\mu,\text{nom}} = \rho_l^{\mu,\text{nom}} / \text{Tr} [\rho_l^{\mu,\text{nom}}]$ are the conditional density matrices corresponding to the true filter and the nominal risk-sensitive filter, and $u_l = \mathbb{I}(u_l)$.

Proof: Using the definition of the optimal estimator $\pi_l(X_e)$, the left-hand side in inequality (61) can be rewritten as
\[
\mathbb{I}\left(\mathbb{P}_{\text{true}} \left[ |j_l(X_e) - \tilde{u}_l|^2 \right] | \mathcal{Y}_l \right) = \mathbb{I}\left(\tilde{\pi}_l^{\mu,\text{true}} \left[ |X_e - \tilde{u}_l|^2 \right] \right) = \text{Tr} \left[ \rho_l^{\mu,\text{true}} \left| X_e - u_l \right|^2 \right],
\]
where the last equality follows directly from Lemma 5.2 with $u_l = \mathbb{I}(j_l(\tilde{u}_l)) = \mathbb{I}(u_l)$. Then, from Eq. (13) we have the assertion. $
$

The first term of the right-hand side in Eq. (61) is minimized when choosing the nominal suboptimal risk-sensitive estimator $u_l = \mathbb{I}(X_e^{\mu,\text{nom}}(l))$ given by Eq. (67). Theorem 6.2 therefore shows a robustness property of the suboptimal risk-sensitive estimator defined in Remark 5.3.

VII. Examples

In this section, we study two examples in detail. The first example is a two-level atom that is coupled to the field via a dispersive interaction. This coupling can be obtained by putting the atom in a cavity that has a resonance frequency far detuned from the transition frequency of the two-level atom. The second example deals with a two-level atom that decays to the ground state due to spontaneous emission into its environment. We consider the situation where the quantum state of the two-level atom and a physical parameter are unknown to us. In particular, we employ the nominal suboptimal risk-sensitive estimator given by Eq. (67). We compare this estimator with both the true risk-neutral and nominal risk-neutral estimators.

A. Dispersive interaction model

The interaction Hamiltonian (19) in case of a dispersive interaction with the field, is given by the following system matrices:
\[
L_1 = 0, \quad L_2 = i\sqrt{g} \sigma_z, \quad L_3 = 0,
\] (62)
where $\sigma_z = \text{diag}\{1, -1\}$ and $g > 0$ represents the interaction strength. From Eqs. (21) and (24), we see that the matrices $M^i$ ($i = \pm, +, -, o$) are given by
\[
M^+(g) = 0, \quad M^+(g) = \frac{\sin(g\lambda)}{\lambda} \sigma_z, \quad M^-(g) = -\frac{\sin(g\lambda)}{\lambda} \sigma_z, \quad M^o(g) = \frac{\cos(g\lambda) - 1}{\lambda^2} I.
\]

We assume that $g$ is a classical random variable that takes the values $g_i$ with unknown probabilities $\text{Prob}(g_i) = r_i$. As seen in Section VI-A, $g$ can be regarded as an observable $g = \text{diag}\{g_1, \ldots, g_m\} \in \mathcal{P}$, where $\mathcal{P}$ is a commutative $*$-algebra given by the set of $m \times m$ diagonal matrices. The corresponding unknown true density matrix is $\rho_p^{\text{true}} = \text{diag}\{r_1, \ldots, r_m\}$. In particular, we now study a toy model in which $g$ can take 20 discrete values, $g_i = 0.4 + 0.03 i$ ($i = 1, \ldots, 20$). Moreover, we choose $\rho_p^{\text{true}}$ to be given by
\[
\rho_p^{\text{true}} = \text{diag}\{0, 0.01, 0.04, 0.1, 0.7, 0.1, 0.04, 0.01, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0\},
\] (63)
which is illustrated in Fig. 1 (a1). For instance, $g$ takes $g_3 = 0.49$ with probability $\text{Prob}(g_3) = 0.04$. Furthermore, we assume that the true density matrix is given by
\[
\rho_s^{\text{true}} = \begin{bmatrix}
0.5 & 0.5 \\
0.5 & 0.5
\end{bmatrix}.
\] (64)
Again, note that \( \rho_{\text{true}} = \rho_{p,\text{true}} \otimes \rho_{s,\text{true}} \) is unknown to us.

Now, let us consider estimating the system observable \( X_e = \sigma_z \). To design a nominal filter, we use the following nominal density matrix in \( \mathcal{P} \otimes \mathcal{M} \):

\[
\rho_{p}^{\text{nom}} = \rho_{p}^{\text{nom}} \otimes \rho_{s}^{\text{nom}}, \quad \rho_{p}^{\text{nom}} = \text{diag} \left\{ \frac{1}{20}, \ldots, \frac{1}{20} \right\}, \quad \rho_{s}^{\text{nom}} = \begin{bmatrix} 0.5 & 0.25 \\ 0.25 & 0.5 \end{bmatrix},
\]

(65)

\( \rho_{p}^{\text{nom}} \) is depicted in Fig. 1 (a2). The nominal risk-neutral estimator \( \pi_{l}^{\text{nom}}(\sigma_z) \) and the nominal risk-sensitive one \( \widetilde{\sigma}_{z}^{\mu,\text{sub}}(l) \) are then calculated from Eq. (37) with \( \rho_{0} = \rho_{p}^{\text{nom}} \) and Eq. (57) with \( \rho_{0} = \rho_{s}^{\text{nom}} \), respectively. The risk-sensitive parameters are chosen to be \( (\mu_1, \mu_2) = (0.1, 0.182) \).

Note that the filter equations include the composition \( M^{l}(\bar{g}) \) and are driven by the true output data \( \Delta y_{l} \). We compare those two nominal estimators with the ideal true risk-neutral estimator \( \pi_{l}^{\text{true}}(\sigma_z) \), which is calculated from Eq. (37) with \( \rho_{0} = \rho_{\text{true}} \). To do this, we use the averaged total estimation errors

\[
\Delta_{\text{rs}} = \frac{1}{N} \sum_{l=1}^{N} \| \pi_{l}^{\text{true}}(\sigma_z) - \pi_{l}^{\text{nom}}(\sigma_z) \| \quad \Delta_{\text{rn}} = \frac{1}{N} \sum_{l=1}^{N} \| \pi_{l}^{\text{true}}(\sigma_z) - \pi_{l}^{\text{true}}(\sigma_z) \|.
\]

(66)

The histogram for these values are depicted in Fig. 1 (b) for 200 sample paths with \( \lambda^2 = 0.001 \) and \( N = 2000 \). Overall, \( \Delta_{\text{rs}} \) is smaller than \( \Delta_{\text{rn}} \), showing the better performance of the risk-sensitive estimator over the risk-neutral one. Figs. 1 (c) and (d) illustrate an example of sample paths of the estimators; in Fig. 1 (c) the solid line shows \( \rho_{s}^{\text{true}}(\sigma_z) \), while in Fig. 1 (d) the solid line is \( \pi_{l}^{\text{true}}(\sigma_z) \). In both figures, the thick dotted line is \( \pi_{l}^{\text{true}}(\sigma_z) \). In Fig. 1 (c), both estimators are quite close to each other in spite of the difference in their initial states. On the other hand, as depicted in Fig. 1 (d), the nominal risk-neutral estimator fails in the estimation, although it finally converges to the true value \(-1\). As a summary, the risk-sensitive estimator outperforms the nominal risk-neutral estimator in the presence of uncertainty.

Remark 7.1: The performance of the nominal estimator depends on the magnitude of uncertainty. For example, if there is no uncertainty in the nominal distribution, the nominal risk-neutral estimator coincides with the true optimal estimator and clearly works better than the risk-sensitive one. However, under the existence of some uncertainty, the risk-neutral estimator is no longer optimal and will be inferior to the risk-sensitive one, as seen in Fig. 1. To make a more quantitative observation, we consider the following nominal distribution characterized by one parameter \( \beta \in [0, 1] \) that represents the uncertainty magnitude:

\[
(\rho_{p}^{\text{nom},\beta})_{1,1} = (\rho_{p}^{\text{nom},\beta})_{9,9} = \ldots = (\rho_{p}^{\text{nom},\beta})_{20,20} = 0.05\beta, \\
(\rho_{p}^{\text{nom},\beta})_{2,2} = (\rho_{p}^{\text{nom},\beta})_{8,8} = 0.04\beta + 0.01, \\
(\rho_{p}^{\text{nom},\beta})_{3,3} = (\rho_{p}^{\text{nom},\beta})_{7,7} = 0.01\beta + 0.04, \\
(\rho_{p}^{\text{nom},\beta})_{4,4} = (\rho_{p}^{\text{nom},\beta})_{6,6} = -0.05\beta + 0.1, \\
(\rho_{p}^{\text{nom},\beta})_{5,5} = -0.65\beta + 0.7, \\
(\rho_{p}^{\text{nom},\beta})_{5,5} = \begin{bmatrix} 0.5 & 0.5 - 0.25\beta \\ 0.5 - 0.25\beta & 0.5 \end{bmatrix}.
\]

When \( \beta = 0 \), the nominal distribution is equal to the true one; \( \rho_{p}^{\text{nom},0} \otimes \rho_{s}^{\text{nom},0} = \rho_{p,\text{true}} \otimes \rho_{s,\text{true}} \). Hence \( \beta = 0 \) implies there is no uncertainty. On the other hand when \( \beta = 1 \), the nominal distribution is the one given in Eq. (65). We consider the nominal risk-neutral estimator and the risk-sensitive one with \( \mu_1 = 0.01, \mu_2 = 0.05 \). Note that these two estimators are close to each other due to the small risk-sensitive parameter. To evaluate their performances, we calculate the averaged total estimation errors (66) and compare them. In Fig. 2 (a1), the horizontal axis shows the uncertainty magnitude \( \beta \), while the vertical axis shows the average of \( \Delta_{\text{rn}} \) and \( \Delta_{\text{rs}} \) over 100 sample paths, which are denoted by \( \Delta_{\text{rn}} \) and \( \Delta_{\text{rs}} \), respectively. Fig. 2 (a2) shows examples of the nominal parameter distribution \( \rho_{p}^{\text{nom},\beta} \). The risk-sensitive estimator clearly shows a better performance than the risk-neutral one, except in the case of a small \( \beta \).

Remark 7.2: The robustness property of the risk-sensitive filter is based on the fact that the estimation error is upper bounded, as presented in Theorems 6.1 and 6.2. Fig. 2 (b) illustrates...
For the dispersive interaction model of the atom, (a) the true and nominal parameter distributions, (b) the histogram of the averaged total estimation errors, (c) sample paths of the nominal risk-sensitive estimator (solid line) and the true risk-neutral one (thick dotted line), and (d) sample paths of the nominal risk-neutral estimator (solid line) and the true risk-neutral one (thick dotted line). For the figures (c) and (d), the notation (ι) is omitted.

The sample paths of the conditional estimation error and its upper bound given in Theorem 6.2
\[
\varepsilon_l := \log \left( \rho_{l+1}^{\text{true}} \left| X_e - u_l \right|^2 \right), \quad \varepsilon'_l := \frac{1}{\mu_2} \log \text{Tr} \left[ \rho_{l+1}^{\text{nom}} \rho_{l+1}^{\text{true}} \left| X_e - u_l \right|^2 \right] + \frac{1}{\mu_2} R(\rho_{l+1}^{\text{true}} \left| \rho_{l+1}^{\text{nom}} \right|).
\]

From this, we see that the bound is much larger than the actual estimation error. This is very similar to the classical case where one also often finds a very conservative upper bound.

Remark 7.3: As in the classical case, there is no theoretical procedure to determine the best risk-sensitive parameters \((\mu_1, \mu_2)\). We here only maintain that a non-zero \(\mu_1\), the weighting parameter of the running estimation error cost, is actually helpful in obtaining a high-quality risk-sensitive filter. To show this fact, we apply a nominal risk-sensitive filter with \(\mu_1 = 0\), initialized to Eq. (65), to the same uncertain system as discussed above. For this filter, \(\mu_2 = 0.281\) appears to be the best parameter. Fig. 2 (c) illustrates the mean values over 200 sample paths of the conditional estimation error \(\varepsilon_l\) in Eq. (67). The upper dotted line and lower solid one corresponds to the risk-sensitive estimation with \((\mu_1, \mu_2) = (0, 0, 0.281)\) and \((\mu_1, \mu_2) = (0.1, 0.182)\), respectively. This shows that a non-zero \(\mu_1\) does improve the performance of the estimator.

B. Spontaneous emission model

In the case of spontaneous decay, the interaction Hamiltonian \([19]\) is given by
\[
L_1 = 0, \quad L_2 = i \sqrt{\varepsilon} \sigma_z, \quad L_3 = 0,
\]
Fig. 2. For the dispersive interaction model of the atom, (a1) the averaged total estimation errors of the nominal risk-sensitive filter (solid line) and the nominal risk-neutral one (dotted line), (a2) examples of the nominal parameter distributions, (b) the conditional error (dotted line) and the guaranteed error bound (solid line) in Theorem 6.2, and (c) the averaged conditional estimation errors of the nominal risk-sensitive filters with \((\mu_1, \mu_2) = (0.1, 0.182)\) (upper dotted line) and \((\mu_1, \mu_2) = (0.0, 0.281)\) (lower solid line).

where \(\sigma_-\) is defined in Eq. (16) and \(e > 0\) represents the emission rate. The matrices \(M^i (i = \pm, +, -, \circ)\) are determined from Eqs. (21) and (23) and read

\[
M^\pm(e) = (1 - \cos(e\lambda))\sigma_z, \quad M^+(e) = \frac{\sin(e\lambda)}{\lambda}\sigma_-, \\
M^-(e) = -\frac{\sin(e\lambda)}{\lambda}\sigma_+, \quad M^0(e) = \frac{\cos(e\lambda) - 1}{\lambda^2}\sigma_+\sigma_-
\]

Similar to the dispersive interaction case, we here assume that \(e\) behaves as a classical discrete random variable with an unknown probability distribution; \(e\) is then replaced by an observable \(\bar{e} = \text{diag}\{e_1, \ldots, e_m\} \in P\). In particular, we assume \(e_i = 0.2 + 0.04i \) \((i = 1, \ldots, 20)\) with the true density matrix

\[
\rho_p^{true} = \text{diag}\{0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0\},
\]

which is illustrated in Fig. 3 (a). The system true density matrix \(\rho_s^{true}\) is given by Eq. (64). For a nominal density matrix, we take \(\rho_p^{nom}\) in Eq. (65) and assume that \(\rho_s^{nom} = \rho_s^{true}\). In the above setting, we consider estimating \(X_e = \sigma_y := i(\sigma_- - \sigma_+)\), investigate the performance of the nominal risk-sensitive filter, and compare it with the nominal risk-neutral one. The risk-sensitive parameters are chosen as \((\mu_1, \mu_2) = (0.15, 0.25)\). Fig. 3 (b) shows the histogram for the averaged error \(\Delta^{rn}\) and \(\Delta^{tn}\) for 200 sample paths with \(\lambda^2 = 0.001\) and \(N = 5000\). Fig. 3 (c) shows the sample paths of \(\iota(\pi_1^{true}(\sigma_y))\) and \(\iota(\sigma_y^{\mu, sub}(l))\), while in Fig. 3 (d) \(\iota(\pi_1^{nom}(\sigma_y))\) and \(\iota(\pi_1^{nom}(\sigma_y))\) are shown. These figures clearly show that the nominal risk-sensitive estimator is superior to the nominal risk-neutral estimator.

Remark 7.4: While in this paper we have considered the estimation problem over the finite-
For the spontaneous emission model of the atom, (a) the true and nominal parameter distributions, (b) the histogram of the averaged total estimation errors, (c) sample paths of the nominal risk-sensitive estimator (solid line) and the true risk-neutral one (thick dotted line), and (d) sample paths of the nominal risk-neutral estimator (solid line) and the true risk-neutral one (thick dotted line). For the figures (c) and (d), the notation $(i)$ is omitted.

In our examples the observable spaces are given by $O_{\text{dis}} = \text{span}\{I, \sigma_z\}$ and $O_{\text{spon}} = \text{span}\{I, \sigma_x, \sigma_z\}$. Therefore, for a dispersive interaction where we estimate $\sigma_z \in O_{\text{dis}}$, it is guaranteed by Van Handel’s theorem that $\pi_i^{\text{nom}}(\sigma_z)$ with any initial state converges to the true estimator. On the other hand, in the spontaneous decay case, due to $\sigma_y \notin O_{\text{spon}}$, we cannot expect that $\delta_l \rightarrow 0$. This could be the reason why the increase in performance by the nominal risk-sensitive estimator over the risk-neutral one is more pronounced in Fig. 3 than in Fig. 1. We must note here that in simulations we do see that, with the settings used in Fig. 3, $\pi_i^{\text{nom}}(\sigma_y)$ eventually converges to the true value 0. However, this convergence is very slow.
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