Two-Photon Speckle as a Probe of Multi-Dimensional Entanglement

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We calculate the statistical distribution \( P_2(I_2) \) of the speckle pattern produced by a photon pair current \( I_2 \) transmitted through a random medium, and compare it with the single-photon speckle distribution \( P_1(I_1) \). We show that the purity of a two-photon density matrix can be directly extracted from the first two moments of \( P_1 \) and \( P_2 \). A one-to-one relationship is derived between \( P_1 \) and \( P_2 \) if the photon pair is in an \( M \)-dimensional entangled pure state. For \( M \gg 1 \) the single-photon speckle disappears, while the two-photon speckle acquires an exponential distribution.

We introduce a such a theory, because of recent developments in the capabilities to produce entangled two-photon states of high dimensionality. The familiar [4] polarization entangled two-photon state has dimensionality two and encodes a qubit [10]. Multidimensionally entangled two-photon states include spatial degrees of freedom [11–16] and encode a “qudit.” The dimensionality of the entanglement is quantified by the Schmidt rank \( M \), which counts the number of pairwise correlated, orthogonal modes that have appreciable weight in the two-photon wave function [17].

The Schmidt number is an experimentally adjustable parameter [18], but it is not easily measured. For this reason, more readily measurable parameters [19] have been introduced to quantify entanglement. We find that the visibility of the two-photon speckle in a pure state equals \( 1 + 1/M \), so it might be used to determine the Schmidt rank if \( M \) is not too large.

More importantly, we will show that two-photon speckle not only provides information on the value of \( M \), but it can also discriminate between quantum mechanical and classical correlations of \( M \) modes. For classical correlations, on the one hand, the distributions \( P_1(I_1) \) and \( P_2(I_2) \) of single-photon and two-photon speckle both tend to narrow Gaussians upon increasing \( M \) (with visibilities that vanish as \( 1/M \)). For quantum correlations, on the other hand, \( P_1 \) tends to the same narrow Gaussian while \( P_2 \) becomes an exponential distribution.

We consider a monochromatic two-photon state of electromagnetic radiation (density operator \( \rho_{\text{in}} \), wave length \( \lambda \), scattered by a random medium (scattering matrix \( S \), illuminated cross-sectional area \( A \), scattering mean free path \( l \)). A pair of photodetectors in a coincidence circuit is located in the far field behind the random medium (see Fig. 1). The coincidence detection projects the scattered two-photon state (density operator \( \rho_{\text{out}} \)) onto a pair of transverse modes. These modes are conveniently labeled as \( k \) and \( k' \), to denote their dominant transverse wave vector, but they are not plane waves but rather members of a discrete set of \( \mathcal{N} = \pi A / \lambda^2 \) modes (per polarization) that form a complete basis for a wave front of finite cross-sectional area [20]. The spatial structure of the modes (and

\[
\mathcal{V} = \frac{\langle I^2 \rangle}{\langle I \rangle^2} - 1, \quad (1)
\]
equals to unity for the exponential distribution.

These textbook results [4] refer to single-photon properties of the radiation, expressed by an observable \( I_1 \) that is quadratic in the field amplitudes. Biphoton optics [5] is concerned with observables \( I_2 \) that are of fourth order in the field amplitudes, containing information on the entanglement of pairs of photons produced by a nonlinear optical medium. A variety of biphoton interferometers have been studied [6–9], but the statistical properties of the biphoton interference pattern produced by a random medium remain unknown. It is the purpose of this work to provide a theory for such “two-photon speckle.”

There is a need for a such a theory, because of recent developments in the capabilities to produce entangled two-photon states of high dimensionality. The familiar [4] polarization entangled two-photon state has dimensionality two and encodes a qubit [10]. Multidimensionally entangled two-photon states include spatial degrees of freedom [11–16] and encode a “qudit.” The dimensionality of the entanglement is quantified by the Schmidt rank \( M \), which counts the number of pairwise correlated, orthogonal modes that have appreciable weight in the two-photon wave function [17].

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FIG. 1. Schematic layout (not to scale) of a setup to detect two-photon speckle.
the precise value of $\mathcal{N}$) depends on the experimental geometry [17,18], but in the limit $\mathcal{N} \to \infty$ the statistical distribution of the speckle becomes independent of these details.

In the far field (at a distance $D \gg \sqrt{A}$ from the random medium), the transmitted photon current $I_1(k)$ at a given $k$ is detected as a bright spot of area $\delta A = D^2/\mathcal{N} \gg \lambda^2$ (assumed to be larger than the detector area) [1]. The random arrangement of bright and dark spots (the speckle pattern) depends sensitively on the realization of the randomness (for example, on the precise configuration of the scattering centres), and by varying the random medium one samples a statistical distribution $P_1(I_1)$.

The quantities $I_1(k)$ and $P_1(I_1)$ refer to single-photon speckle. The biphoton current $I_2(k, k')$ counts the number of coincidence detection events per unit time, with one photon at $k$ and the other at $k'$. (We assume $k \neq k'$). The detection time should be large enough that the average number of events per unit time can be measured accurately, but short enough that the scatterers can be considered fixed. The distribution of $I_2$ in an ensemble of random realizations of the disorder is denoted by $P_2(I_2)$ and describes two-photon speckle. Our goal is to find out what new information on the quantum state of the radiation can be extracted from $P_2$, over and above what is available from $P_1$.

The most general two-photon density operator at the input has the form

$$\hat{\rho}_{\text{in}} = \frac{1}{2} \sum_{q_1, q_2} \sum_{q_1', q_2'} \rho_{q_1 q_2; q_1' q_2'} a_{q_1}^\dagger a_{q_2}^\dagger |0\rangle \langle 0| a_{q_1'} a_{q_2'},$$

with $a_q^\dagger$ the photon creation operator in state $q$ and $|0\rangle$ the vacuum state. The coefficients in this expansion are collected in the $\mathcal{N}^2 \times \mathcal{N}^2$ Hermitian density matrix $\rho$. Normalization requires that $\text{Tr}\rho = 1$. If the two-photon state is a pure state, then also $\text{Tr}\rho^2 = 1$, while more generally the purity

$$\mathcal{P} = \text{Tr}\rho^2 \in [0, 1]$$

quantifies how close the state is to a pure state [10].

We will present an exact and general theory of the speckle statistics for arbitrary $\hat{\rho}_{\text{in}}$, and also consider two specific simple examples: A maximally entangled pure state of Schmidt rank $M$,

$$\hat{\rho}_{\text{pure}} = |\Psi_M\rangle \langle \Psi_M|, \quad |\Psi_M\rangle = M^{-1/2} \sum_{m=1}^M a_{q_m}^\dagger a_{q_m} |0\rangle,$$

and its fully mixed counterpart

$$\hat{\rho}_{\text{mixed}} = M^{-1} \sum_{m=1}^M a_{q_m}^\dagger a_{q_m}^\dagger |0\rangle \langle 0| a_{q_m} a_{q_m}^\dagger.$$

Both states (4) and (5) describe a pair of photons with anticoherent transverse wave vectors [21]: If one photon has wave vector $q_m$, then the other photon has wave vector $-q_m$. (We assume $q_m \neq 0$ for each $m$). The distinction between the two states is that the two photons in state (4) are quantum mechanically entangled, while the correlation in state (5) is entirely classical. We will see how this difference shows up in the statistics of two-photon speckle.

Scattering by the random medium (in the absence of absorption) performs a unitary transformation on the creation and annihilation operators. If we collect the operators for the incident radiation in the vector $\alpha$ and the operators for the scattered radiation in the vector $\beta$, then $\beta = S \cdot \alpha \Leftrightarrow \alpha = S^\dagger \cdot \beta$. Substitution into Eq. (2) gives the density operator of the outgoing state,

$$\hat{\rho}_{\text{out}} = \frac{1}{2} \sum_{q_1, q_2} \sum_{q_1', q_2'} \rho_{q_1 q_2; q_1' q_2'} (S^\dagger \cdot b)_{q_1} (S^\dagger \cdot b)_{q_1'},$$

From $\hat{\rho}_{\text{out}}$ we obtain the biphoton current $I_2(k, k')$ by a projection,

$$I_2(k, k') = \frac{1}{2} \alpha_2 \text{Tr} \hat{\rho}_{\text{out}} b_k^\dagger b_k^\dagger b_k'^\dagger b_k'^\dagger,$$

where the coefficient $\alpha_2$ accounts for a nonideal detection efficiency and also contains the repetition rate of the photon pair production.

We now substitute Eq. (6) into Eq. (7) to arrive at the required relation between the biphoton current and the scattering matrix,

$$I_2(k, k') = \alpha_2 \sum_{q_1, q_2} \sum_{q_1', q_2'} \rho_{q_1 q_2; q_1' q_2'} S_{k q_1} S_{k' q_1'} S^\dagger_{k' q_1'} S^\dagger_{k q_1};$$

Here we have assumed that $\rho$ is symmetric in both the first and second set of indices,

$$\rho_{q_1 q_2; q_1' q_2'} = \rho_{q_2 q_1; q_2' q_1'}.\quad \text{(9)}$$

We can assume this without loss of generality, since any antisymmetric contribution to $\rho$ would drop out of Eq. (2).

In order to compare with the single-photon current $I_1(k)$, we give the corresponding expressions,

$$I_1(k) = \frac{1}{2} \alpha_1 \text{Tr} \hat{\rho}_{\text{out}} b_k^\dagger b_k,$$

in terms of the reduced single-photon density matrix

$$\rho_{q q'}^{(1)} = \sum_{q_2} \rho_{q q_2; q q_2'}.$$

The coefficient $\alpha_1$ is the single-photon detection efficiency (which may or may not be different from $\alpha_2$).

The next step is to calculate the statistical distributions $P_1$, $P_2$ of $I_1$, $I_2$. Following the framework of random-matrix theory [22,23], we make use of the fact that the matrix elements $S_{k q}$ for transmission through a random medium of length $L \gg l$ have independent Gaussian dis-
distributions for \( \mathcal{N} \gg 1 \). The first moment {vanishes}, \( \langle S_{kq} \rangle = 0 \), while the second moment is
\[
\langle |S_{kq}|^2 \rangle = \frac{2l}{L^2 \mathcal{N}} = \sigma^2.
\] (12)

Let us begin by calculating the first two moments of \( P_1 \), \( P_2 \). Carrying out the Gaussian averages, we find for the mean values:
\[
\langle I_1 \rangle = \alpha_1 \sigma^2, \quad \langle I_2 \rangle = \alpha_2 \sigma^4.
\] (13)

(We omit the arguments \( k \) and \( k' \) for notational simplicity.) Neither mean value contains any information on the nature of the two-photon state. This is different for the variances
\[
\text{Var} I_1 = \alpha_1^2 \sigma^4 \text{Tr}(\rho^{(1)})^2, \quad \text{Var} I_2 = \alpha_2^2 \sigma^8 \left[ \text{Tr} \rho^2 + 2 \text{Tr}(\rho^{(1)})^2 \right].
\] (14)

We conclude that the purity (3) of the two-photon state can be obtained from the visibilities \( \mathcal{V}_q = (\text{Var} I_1)/(I_1)^2 \) of the single-photon and two-photon speckle patterns,
\[
P = \mathcal{V}_2 - 2 \mathcal{V}_1.
\] (16)

This is the first key result of our work.

To make contact with some of the literature on biphon interferometery, we note that in the case of a pure two-photon state (when \( \mathcal{P} = 1 \) knowledge of the single-photon visibility \( \mathcal{V}_1 \) fixes the two-photon visibility \( \mathcal{V}_2 \). The same holds (with some restrictions on the class of pure states and with a different definition of visibility) for the complementarity relations of Refs. [6–9]. No such one-to-one relationship between \( \mathcal{V}_1 \) and \( \mathcal{V}_2 \) exists, however, for a mixed two-photon state.

We next turn to the full probability distribution \( P_2 \) of the two-photon speckle. Notice first that, if \( \rho \) is far from a pure state, the ratio \( \sqrt{\mathcal{V}_2} \) of the width of the distribution and the mean value is \( \ll 1 \). Indeed, for the fully mixed state (5) one has \( \text{Tr} \rho_{\text{mixed}}^2 = 1/M \) and \( \text{Tr}(\rho^{(1)})^2 = 1/2M \), so \( \mathcal{V}_2 = 2/M \ll 1 \) for \( M \gg 1 \). The relative magnitude of higher order cumulants is smaller by additional factors of \( 1/M \); hence, \( P_2 \) tends to a narrow Gaussian for a fully mixed state with \( M \gg 1 \).

The situation is entirely different in the opposite limit of a pure state. The density matrix of a pure state factorizes,
\[
\rho_{q_1q_2|q_1'q_2'} = c_{q_1q_2} c_{q_1'q_2'}^\dagger,
\] (17)

with \( c \) a symmetric \( \mathcal{N} \times \mathcal{N} \) matrix normalized by \( \text{Tr} c c^\dagger = 1 \). The corresponding reduced single-photon density matrix is \( \rho^{(1)} = c c^\dagger \). The probability distributions \( P_2 \) and \( P_1 \) in this case of a pure two-photon state are related by an integral equation, which we derive in Appendix A of the supplementary material [24]:
\[
P_2(I_2) = \Theta(I_2) \frac{\alpha_1}{\alpha_2 \sigma^2} \int_0^\infty dl_1 P_1(I_1) \frac{I_1}{l_1} \exp\left(-\frac{\alpha_1}{\alpha_2 \sigma^2} \frac{I_2}{l_1}\right).
\] (18)

Here \( \Theta(I) \) is the unit step function \([\Theta(I) = 1 \text{ if } I > 0, \Theta(I) = 0 \text{ if } I < 0]\).

Without further calculation, we can conclude that when \( P_1 \) is narrowly peaked around the mean \( \langle I_1 \rangle \), the corresponding two-photon speckle distribution is the exponential distribution,
\[
P_2(I_2) \propto \exp\left(-\frac{\alpha_1}{\alpha_2 \sigma^2} \frac{I_2}{\langle I_1 \rangle}\right), \text{ if } \mathcal{V}_1 \ll 1.
\] (19)

The limiting exponential form is reached, for example, in the pure state (4) for \( M \gg 1 \) (when \( \mathcal{V}_1 = 1/2M \ll 1 \)). This is the second key result of our work.

We can actually give a closed form expression for \( P_2 \) in terms of the eigenvalues of the matrix product \( c c^\dagger \) (see Appendix B of the supplementary material [24]), but it is rather lengthy. A more compact expression results for the special case of a maximally entangled pure state of Schmidt rank \( M \) [Eq. (4)]. Then all eigenvalues of \( c c^\dagger \) are zero except a single \( 2M \)-fold degenerate eigenvalue \([25]\) equal to \( 1/2M \). The single-photon speckle distribution \( P_1 \propto I_1^{2M-1} \exp(-2MI_1/\alpha_1^2) \) is a chi-square distribution with \( 4M \) degrees of freedom [since \( I_1 \propto \sum_{n=1}^M (|S_{k,q_i}|^2 + |S_{k',q_i'}|^2) \) is the sum of \( 2M \) Gaussian complex numbers squared]. Substitution into Eq. (18) leads to the following distribution of the two-photon speckle:
\[
P_2(I_2) = \Theta(I_2) \frac{4M}{\alpha_2 \sigma^2} \frac{4M}{(2M - 1)!} \times \left(\frac{2MI_1}{\alpha_2 \sigma^2}\right)^{M-1/2} K_{2M-1}\left[2\sqrt{\frac{2MI_1}{\alpha_2 \sigma^2}}\right].
\] (20)

The function \( K_{2M-1} \) is a Bessel function. This distribution has appeared before in the context of wave propagation through random media [2] (where it is known as the \( K \) distribution”), but there the parameter \( M \) has a classical origin (set by the number of scattering centres) – rather than the quantum mechanical origin which it has in the present context (being the Schmidt rank of the entangled two-photon state).

We have plotted the distribution (20) for different values of \( M \) in Fig. 2. The limiting value for \( I_2 \to 0 \) equals
\[
\lim_{I_2 \to 0} P_2(I_2) = \frac{2M}{(2M - 1)\langle I_2 \rangle}.
\] (21)

The exponential form (19) is reached quickly with increasing \( M \) (black solid curve in Fig. 2). For comparison, we show in the same figure (black dashed curve) the Gaussian distribution reached for large \( M \) in the case of the fully mixed two-photon state (5). The striking difference with the entangled case is the third key result of our work.
two-photon speckle is related to the single-photon speckle distribution (5) (plotted for shows the large-

FIG. 2 (color online). Probability distribution (20) of the two-photon speckle for the maximally entangled pure state (4) of two photons, the distribution (19) (black solid curve) is reached in the limit \( M \rightarrow \infty \). The black dashed curve shows the large-\( M \) Gaussian distribution for the fully mixed state (5) (plotted for \( M = 50 \)).

In conclusion, we have presented a statistical description of the biphoton analogue of optical speckle. For an arbitrary pure state of two photons, the distribution \( P_2 \) of the two-photon speckle is related to the single-photon speckle distribution \( P_1 \) by an integral equation. A narrow Gaussian distribution \( P_1 \) maps onto a broad exponential distribution \( P_2 \). If the two-photon state is not pure, there is no one-to-one relationship between \( P_1 \) and \( P_2 \). For that case we show that knowledge of the visibilities of the single-photon and two-photon speckle patterns allows one to measure the purity of the two-photon state, thereby discriminating between classical and quantum correlations of \( M \) degrees of freedom.

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[25] The rank of \( cc^\dagger \) is \( 2M \) rather than \( M \) because \( q_m \) and \( -q_m \) contribute independently to the single-photon current (under the assumption that \( q_m \neq 0 \)).