

SIGNATURES OF NON-MARKOVIANITY IN OPEN-SYSTEM DYNAMICS

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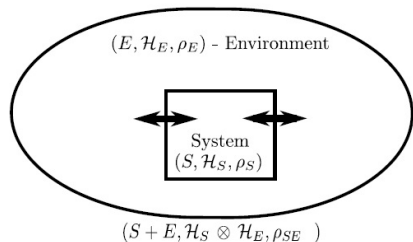
"Open Problems in Quantum Mechanics"

Frascati, 20-22 June 2012

- **Introduction**
- **Classical non-Markov processes**
- **Non-Markovianity in quantum dynamics**

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- Classical non-Markov processes
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Open quantum systems: reduced dynamical maps



$$\begin{aligned} \rho_{SE} &\longrightarrow \rho_{SE}(t) = U(t)\rho_{SE}U^\dagger(t) \\ &\downarrow \qquad \qquad \downarrow \\ \rho_S &\longrightarrow \rho_S(t) = \text{Tr}_E[U(t)\rho_{SE}U^\dagger(t)] \end{aligned}$$

IF the initial total state is $\rho_{SE} = \rho_S \otimes \rho_E$ and ρ_E is **fixed**

One parameter family of CPT *reduced dynamical maps* $\{\Lambda(t)\}_{t \geq 0}$

$$\begin{aligned} \mathcal{S}(\mathcal{H}_S) &\longrightarrow \mathcal{S}(\mathcal{H}_S) \\ \rho_S &\longrightarrow \rho_S(t) =: \Lambda(t)\rho_S = \text{Tr}_E \left[U(t)\rho_S \otimes \rho_E U^\dagger(t) \right] \\ &= \sum_{\alpha} M_{\alpha}(t)\rho_S M_{\alpha}^{\dagger}(t) \quad \sum_{\alpha} M_{\alpha}^{\dagger}(t)M_{\alpha}(t) = \mathbb{1} \end{aligned}$$

Completely positive quantum dynamical semigroups

- ◇ Which equations of motion provide a well-defined time evolution?

Semigroup composition law

$$\Lambda(t)\Lambda(s) = \Lambda(t + s) \quad \forall t \geq s \geq 0$$

Theorem (Gorini-Kossakowski-Sudarshan (1976))

A linear operator L is the generator of a CPT quantum dynamical semigroup $\{\Lambda(t) = e^{Lt}\}_{t \geq 0}$ *iff* it can be written as

$$L\rho = -i[H, \rho] + \sum_{\alpha=1}^{N^2-1} \gamma_{\alpha} \left(\sigma_{\alpha} \rho \sigma_{\alpha}^{\dagger} - \frac{1}{2} \left\{ \sigma_{\alpha}^{\dagger} \sigma_{\alpha}, \rho \right\} \right)$$

$$\gamma_{\alpha} \geq 0, \quad H = H^{\dagger}$$

- Extends to infinite dimensional Hilbert spaces for bounded generators [G. Lindblad (1976)]
- Master equation: $d\rho(t)/dt = L\rho(t)$

Memory effects in quantum dynamics

- ◇ Markov condition: $\tau_E \ll \tau_S$

The influence that the open system has on the environment does not affect the open system back again.

Memory effects in open-system dynamics can be neglected, as for classical Markov stochastic processes

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- There are many physical systems where this condition is not satisfied: energy transfer in photosynthetic complexes, photonic band gaps, quantum dots,...
- One has to look for a more general description of the dynamics

The very notion of non-Markovianity for quantum dynamics has still to be cleared up and is a subject of intense debate

- Introduction
- **Classical non-Markov processes**
- Non-Markovianity in quantum dynamics

Classical Markov processes

Discrete Markov process with values in $\{x_k\}_{k \in \mathbb{N}}$

$$p_{1|n}(x_n, t_n | x_{n-1}, t_{n-1}; \dots; x_0, t_0) = p_{1|1}(x_n, t_n | x_{n-1}, t_{n-1})$$

Chapman-Kolmogorov equation

$$p_{1|1}(x, t | y, s) = \sum_z p_{1|1}(x, t | z, \tau) p_{1|1}(z, \tau | y, s) \quad t \geq \tau \geq s$$

- ◇ The definition involves the entire hierarchy of probability distributions
- ◇ It is of interest to find signatures of non-Markovianity in the dynamics of one-point probability distributions [B.Vacchini, A.Smirne, E.-M.Laine, J.Piilo, H.-P.Breuer (2011)]

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- ◇ The definition involves the entire hierarchy of probability distributions
- ◇ It is of interest to find signatures of non-Markovianity in the dynamics of one-point probability distributions [B.Vacchini, A.Smirne, E.-M.Laine, J.Piilo, H.-P.Breuer (2011)]

- Finite dimensional system $\mathbf{p}(t) = \Lambda(t, 0) \mathbf{p}(0)$

$\mathbf{p}(t)$ probability vector, $\Lambda(t, 0)$ stochastic matrix:

$$(\Lambda)_{jk} \geq 0 \quad \sum_j (\Lambda)_{jk} = 1$$

P-divisibility and Chapman-Kolmogorov equation

P-divisibility of $\{\Lambda(t, 0)\}_{t \geq 0}$

$$\Lambda(t, 0) = \Lambda(t, s)\Lambda(s, 0) \quad \forall t \geq s \geq 0 \quad \Lambda(t, s) \text{ stochastic}$$

- If $\Lambda(t, s) = \Lambda(t - s, 0) \Rightarrow$ semigroup composition law

In general, $\Lambda(t, s) = \Lambda(t, 0)\Lambda^{-1}(s, 0)$, so that

$$\mathbf{p}(t) = \Lambda(t, s)\mathbf{p}(s) \quad \text{transition maps,}$$

but is $\Lambda(t, s)$ a stochastic matrix?

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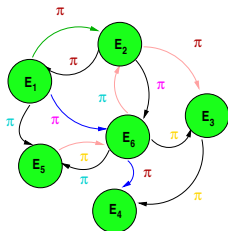
but is $\Lambda(t, s)$ a stochastic matrix?

IF the process is Markovian $\Rightarrow (\Lambda(t, s))_{jk} = p_{1|1}(j, t|k, s) \Rightarrow$ P-div

In non-Markov processes

- 1 $(\Lambda(t, s))_{jk} \neq p_{1|1}(j, t|k, s)$
- 2 P-divisibility does not correspond to C-K equation
- 3 non-P-divisibility \Rightarrow non-Markovianity, but *not* viceversa

Semi-Markov processes



- Markov chain: π_{jk}
- Renewal processes: $f(t)$

- Uniquely determined by $k \rightarrow j$ transition probabilities and w.t.d. $f_k(t)$
- Survival probabilities $g_k(t) = 1 - \int_0^t d\tau f_k(\tau)$

Integrodifferential equation for the one-point probability vector

$$\frac{d}{dt} p_k(t) = \int_0^t d\tau \sum_j (W_{kj}(\tau) p_j(t-\tau) - W_{jk}(\tau) p_k(t-\tau))$$

$$W_{jk}(t) = \pi_{jk} b_k(t) \quad f_k(t) = \int_0^t d\tau b_k(\tau) g_k(t-\tau)$$

- The process is Markovian iff $f_k(t) = \lambda_k e^{-\lambda_k t}$

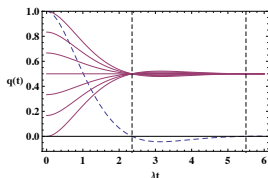
Explicit examples

Two-states system, state-independent w.t.d. and bistochastic matrix

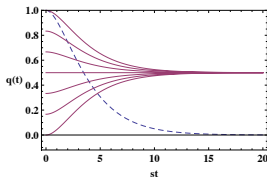
$$q(t) = \sum_{n=0}^{\infty} p(2n, t) - \sum_{n=0}^{\infty} p(2n+1, t)$$

P-divisibility is broken iff $|q(t)|$ increases

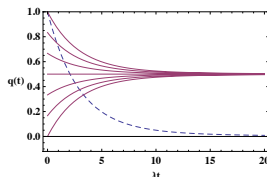
• $f = f * f$



• $f = f_1 * f_2$



• $f = \mu f_1 + (1 - \mu) f_2$



In all these situations the process is non-Markovian, but P-divisibility still holds in some cases, depending on $f(t)$.

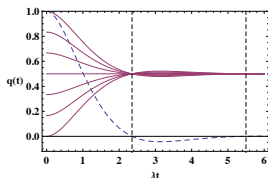
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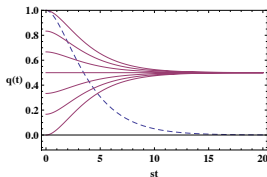
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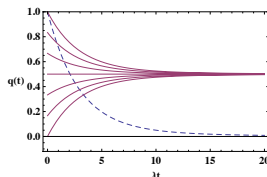
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Kolmogorov distance

It measures the distinguishability of classical probability distributions

$$D_K(\mathbf{p}^1(t), \mathbf{p}^2(t)) = \frac{1}{2} \sum_k |p_k^1(t) - p_k^2(t)|$$

If $\Lambda(t, s)$ is a stochastic matrix ($(\Lambda)_{jk} \geq 0$ $\sum_j (\Lambda)_{jk} = 1$)

$$\begin{aligned} D_K(\mathbf{p}^1(t), \mathbf{p}^2(t)) &= \frac{1}{2} \sum_j \left| \sum_k \Lambda(t, s)_{jk} (\mathbf{p}^1(s) - \mathbf{p}^2(s))_k \right| \\ &\leq \frac{1}{2} \sum_j \sum_k \Lambda(t, s)_{jk} |(\mathbf{p}^1(s) - \mathbf{p}^2(s))_k| \\ &= \frac{1}{2} \sum_k |(\mathbf{p}^1(s) - \mathbf{p}^2(s))_k| = D_K(\mathbf{p}^1(s), \mathbf{p}^2(s)) \end{aligned}$$

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- Two signatures of non-Markovianity in the dynamics of $\mathbf{p}(t)$ have been introduced
- They are equivalent for the examples, but *not* in general
- They are sufficient but *not* necessary conditions to detect a non-Markov process

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The trace distance

The trace distance between two states ρ_1 and ρ_2

$$D(\rho_1, \rho_2) = \frac{1}{2} \|\rho_1 - \rho_2\|_1 = \frac{1}{2} \text{Tr} |\rho_1 - \rho_2| \quad |A| = \sqrt{A^\dagger A}$$

- $D(\rho_1, \rho_2) = \sum_i |x_i|/2$, with x_i eigenvalues of $\rho_1 - \rho_2$
- $0 \leq D(\rho_1, \rho_2) \leq 1$

- all positive and trace preserving maps Λ are contractions for the trace distance

$$D(\Lambda\rho_1, \Lambda\rho_2) \leq D(\rho_1, \rho_2)$$

- The trace distance $D(\rho_1, \rho_2)$ quantifies the **distinguishability** between the two states ρ_1 and ρ_2
- The change in distinguishability of states of an open system S can be interpreted as an information flow between S and E

Measure of non-Markovianity based on trace distance

Reduced dynamics can be characterized by investigating the trace distance $D(\rho_S^1(t), \rho_S^2(t))$ between a pair of open-system states $\rho_S^1(t)$ and $\rho_S^2(t)$, which evolve from different initial conditions

- Markovian dynamics: the trace distance is monotonically non-increasing. Unidirectional information flow from S to E

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Trace-distance rate of change $\sigma(t, \rho_S^{1,2}(0)) = \frac{d}{dt} D(\rho_1(t), \rho_2(t))$
 $\sigma > 0$ back-flow of information from E to S

Non-Markovianity measure [H.-P. Breuer, E.-M. Laine, J. Piilo (2009)]

$$\mathcal{N}(\Lambda) = \max_{\rho_S^{1,2}(0)} \int_{\sigma > 0} dt \sigma(t, \rho_{1,2}^S(0))$$

\mathcal{N} provides a clear criterion to experimentally detect non-Markovianity. Transition between Markovian and non-Markovian dynamics in an all-optical setting [B.-H. Liu, L. Li, Y.-F. Huang, C.-F. Li, G.-C. Guo, E.-M. Laine, H.-P. Breuer, and J. Piilo (2011)]

Measure of non-Markovianity based on CP-divisibility

- Different definition: Markovianity is identified with CP-divisibility [A. Rivas, S.F. Huelga, M.B. Plenio (2010)]

CP-divisibility of $\{\Lambda(t, 0)\}_{t \geq 0}$

$$\Lambda(t, 0) = \Lambda(t, s)\Lambda(s, 0) \quad \forall t \geq s \geq 0 \quad \Lambda(t, s) \text{ CP}$$

Time-local generator of a CP-divisible family of dynamical maps

$$L(t)\rho = -i[H(t), \rho] + \sum_{\alpha=1}^{N^2-1} \gamma_{\alpha}(t) \left(\sigma_{\alpha}(t)\rho\sigma_{\alpha}^{\dagger}(t) - \frac{1}{2} \{ \sigma_{\alpha}^{\dagger}(t)\sigma_{\alpha}(t), \rho \} \right)$$

- $\gamma_{\alpha}(t) \geq 0$, $H(t) = H^{\dagger}(t)$; $d\rho(t)/dt = L(t)\rho(t)$

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- $\gamma_{\alpha}(t) \geq 0$, $H(t) = H^{\dagger}(t)$; $d\rho(t)/dt = L(t)\rho(t)$

$$\mathcal{I}(\Lambda) = \int_{\mathbb{R}_+} dt \lim_{\epsilon \rightarrow 0} \frac{\frac{1}{2} \|\Lambda_{\text{Choi}}(t, t + \epsilon)\|_1 - 1}{\epsilon}$$

- Choi matrix $\Lambda_{\text{Choi}} = N\Lambda \otimes \mathbb{1}_N(|\phi\rangle_{ME}\langle\phi|)$

Quantum semi-Markovian dynamics

$$\frac{d}{dt}\rho(t) = \int_0^t d\tau \mathcal{K}(\tau)\rho(t-\tau) \quad [\text{H. P. Breuer and B. Vacchini (2008)}]$$

$$\mathcal{K}(\tau)\rho = -i[H(\tau), \rho] + \sum_{\alpha} k_{\alpha}(\tau) \left(\sigma_{\alpha}(\tau)\rho\sigma_{\alpha}^{\dagger}(\tau) - \frac{1}{2} \{ \sigma_{\alpha}^{\dagger}(\tau)\sigma_{\alpha}(\tau), \rho \} \right)$$

- ◇ If $p_k(t) \equiv \langle k|\rho(t)|k\rangle$ obey a closed system of equations, this reads

$$\frac{d}{dt}p_k(t) = \int_0^t d\tau \sum_j (W_{kj}(\tau)p_j(t-\tau) - W_{jk}(\tau)p_k(t-\tau))$$

- ◇ $W_{kj}(t) \rightarrow b_k(t) = \sum_j W_{jk}(t) \rightarrow f_k(t) : \hat{f}_k(u) = \hat{b}_k(u)/(u + \hat{b}_k(u))$

If $f_k(t)$ is a proper w.t.d. \Rightarrow quantum semi-Markovian dynamics

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- Special case [A. Budini (2004)]

$$\frac{d}{dt}\rho(t) = \int_0^t d\tau b(t-\tau)[\mathcal{E} - \mathbb{1}]\rho(\tau) \quad \mathcal{E} \text{ CPT map}$$

If $f(t)$ is a w.t.d. $\rho(t) = \sum_{n=0}^{\infty} p(n, t)\mathcal{E}^n\rho(0)$ and CP is guaranteed

Dissipative dynamics

For a CPT map $\mathcal{E}\rho = \sigma_- \rho \sigma_+ + \sigma_+ \rho \sigma_-$

$$\rho(t) = \begin{pmatrix} p_e(t)\rho_{11} + p_o(t)\rho_{00} & g(t)\rho_{10} \\ g(t)\rho_{01} & p_o(t)\rho_{11} + p_e(t)\rho_{00} \end{pmatrix}$$

$$\Lambda(t, 0) = \text{diag}(1, g(t), g(t), q(t))$$

$$\frac{d}{dt}\rho = \gamma(t) \left(\sigma_+ \rho \sigma_- - \frac{1}{2} \{ \sigma_- \sigma_+, \rho \} + \sigma_- \rho \sigma_+ - \frac{1}{2} \{ \sigma_+ \sigma_-, \rho \} \right) + \delta(t) (\sigma_z \rho \sigma_z - \rho)$$

- From time-local master equation CP-divisibility can be directly inferred

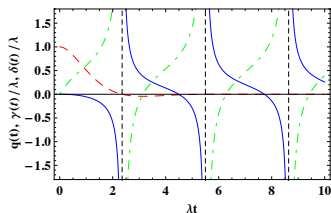
$$\gamma(t) = -\frac{1}{2} \frac{\dot{q}(t)}{q(t)}$$

$$\delta(t) = \frac{1}{2} \left(\frac{f(t)}{g(t)} - \gamma(t) \right)$$

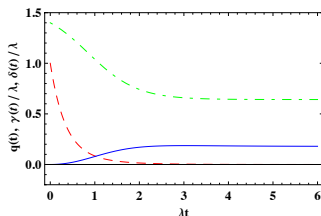
- CP-divisibility and decrease of trace distance are not equivalent: $\delta(t)$ affects CP-divisibility, not trace distance monotonicity

Explicit examples for different w.t.d.

- $f = f * f$



- $f = \mu f_1 + (1 - \mu)f_2$



$$\mathcal{N}(\Lambda) = \int_{\Omega_+} dt \frac{d}{dt} |q(t)| = \frac{1}{e^\pi - 1} \quad [\text{Vacchini, Smirne, Laine, Piilo, Breuer (2011)}]$$

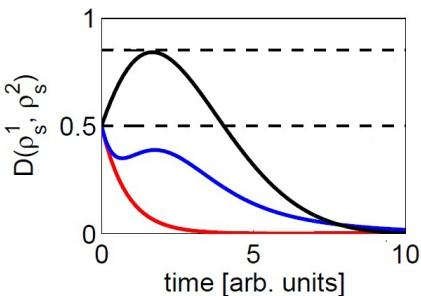
$$\mathcal{I}(\Lambda) = \int_{\Omega_+} dt \frac{d}{dt} \log |q(t)| = \infty$$

- For the convolution of a higher number of $f(t)$, $\mathcal{N}(\Lambda)$ detects an increasing non-Markovianity, while $\mathcal{I}(\Lambda)$ is always ∞
- For a proper f , $\mathcal{N}(\Lambda) = 0$, but $\mathcal{I}(\Lambda) > 0$

- Both measures can be zero also for non-exponential $f(t)$

The trace distance as a witness for initial correlations

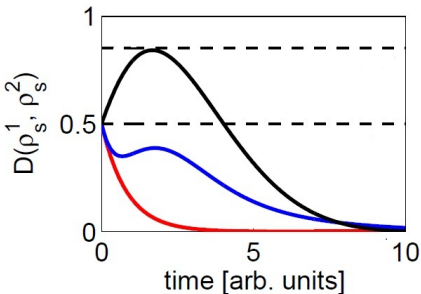
- ◇ The assumption of a product total initial state is questionable in many physical systems, especially outside the weak coupling regime
- ◇ $\rho_S^1(t)$ evolved from $\rho_{SE}^1(0)$ and $\rho_S^2(t)$ evolved from $\rho_{SE}^2(0)$



- — Markovian dynamics
- — Non-Markovian dynamics with initial product state
- — Non-Markovian dynamics with initial correlations

The trace distance as a witness for initial correlations

- ◇ The assumption of a product total initial state is questionable in many physical systems, especially outside the weak coupling regime
- ◇ $\rho_S^1(t)$ evolved from $\rho_{SE}^1(0)$ and $\rho_S^2(t)$ evolved from $\rho_{SE}^2(0)$

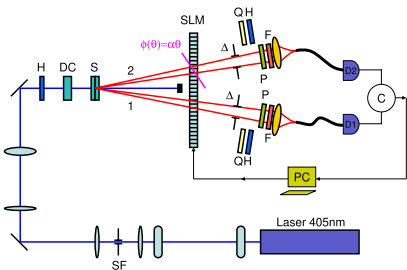


- — Markovian dynamics
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- — Non-Markovian dynamics with initial correlations

Fixed the environmental state, $D(\rho_S^1(t), \rho_S^2(t)) > D(\rho_S^1(0), \rho_S^2(0))$ means that at least one of the initial total states was correlated

Experimental realization

A. Smirne, D. Brivio, S. Cialdi, B. Vacchini, and M.G.A. Paris (2011)



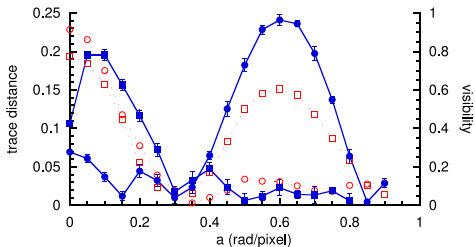
$$|\psi_{SE}(\alpha)\rangle = \frac{1}{\sqrt{2}} \int d\theta_s d\theta_i g(\theta_s) g(\theta_i) \\ \times \left(|H\theta_s \omega_s\rangle |H\theta_i \omega_i\rangle + e^{i(\alpha\theta_s + f(\theta_s))} |V\theta_s \omega_s\rangle |V\theta_i \omega_i\rangle \right)$$

• $f(\theta_s) = \sin(\lambda\theta)$

■ $f(\theta_s) = \tau\theta_s$

$\lambda = -0.6 \text{ rad/pixel}$

$\tau = 0.1 \text{ rad/pixel}$



Conclusions and outlook

- Differences between non-Markovian behavior in the state dynamics of a physical system and the notion of non-Markov process: *P-divisibility versus Chapman-Kolmogorov*
- Trace distance allows a *clear characterization of non-Markovianity in quantum systems*. No need for any information about the environment, nor for the knowledge of dynamical maps

Conclusions and outlook

- Differences between non-Markovian behavior in the state dynamics of a physical system and the notion of non-Markov process: *P-divisibility versus Chapman-Kolmogorov*
- Trace distance allows a *clear characterization of non-Markovianity in quantum systems*. No need for any information about the environment, nor for the knowledge of dynamical maps
- ◇ *Connection between non-Markovianity and correlations* due to system-environment interaction
- ◇ Dynamics of multi-time correlation functions: *beyond the quantum regression theorem*



- Heinz-Peter Breuer, Theoretical Condensed Matter Physics and Quantum Statistics at Universität Freiburg
- Jyrki Piilo, Non-Markovian Processes and Complex Systems Group at University of Turku

*B. Vacchini, A. Smirne, E.-M. Laine, J. Piilo, and H.-P. Breuer, New J. Phys. **13**, 093004 (2011)*

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