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# Quantum-Based Construction of a Probability Measure 

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#### Abstract

From Gleason's theorem [1] we know that in principle every probability measure can be expressed by Hermitian operators in a separable Hilbert space and the Born rule as part of a quantum mechanical system. However, that theorem is not constructive. For a given discrete and additive probability measure based on a $\sigma$ algebra we construct a quantum system with projectors expressing that probability measure.


Let us start with the definition of a discrete probability measure following the well-known Kolmogorow axioms.
Let be given a finite set $\Omega=\left\{\omega_{1}, \ldots, \omega_{m}\right\}$ of outcomes of a random process. A $\sigma$-algebra $\Sigma \subseteq 2^{\Omega}$ provides a set of events closed under union and negation (realized as set complement). A mapping $P: \Sigma \rightarrow[0,1] \subseteq \mathcal{R}$ is called an additive, discrete probability measure if

1. $P(\Omega)=1$ and
2. for every countable sequence of mutual disjoint sets $\sigma_{1}, \ldots, \sigma_{n}$ from $\Sigma$

$$
P\left(\bigcup_{i=1}^{n} \sigma_{i}\right)=\sum_{i=1}^{n} P\left(\sigma_{i}\right)
$$

hold.
Assume, a discrete and additive probability measure $P$ on $\Sigma$ is given. Next we will show how to construct a quantum system with projectors realizing the probability measure $P$. Here we use the Dirac notation.
A quantum system state is defined by a density matrix $D$. We construct our density matrix by performing following steps:

1. Take a Hilbert space $\mathcal{H}^{m}$ over a orthormal basis $B=\{|1\rangle, \ldots,|m\rangle\}$ where $|i\rangle$ refers bijectively to $\omega_{i} \in \Omega$.
2. We construct a ket $|s\rangle \in \mathcal{H}^{m}$ as

$$
|s\rangle=\sum_{\omega_{i} \in \Omega} \sqrt{P\left(\left\{\omega_{i}\right\}\right)}|i\rangle
$$

It is obvious from the Kolmogorow axioms that the ket $|s\rangle$ has length one $(\langle s \mid s\rangle=1)$.
3. Now, we obtain the density matrix $D$ by $D=|s\rangle\langle s|$. It can be easily shown that $D$ is a Hermitian operator with trace one $(\operatorname{tr}(D)=1)$.

Next we define a projector $P r_{\sigma}$ (a Hermitian operator with $P r_{\sigma} \cdot P r_{\sigma}=P r_{\sigma}$ ) for every $\sigma \in \Sigma$ by

$$
\operatorname{Pr}_{\sigma}=\sum_{\omega_{i} \in \sigma}|i\rangle\langle i| .
$$

Using Borns rule we obtain

$$
P(\sigma)=\operatorname{tr}\left(\operatorname{Pr}_{\sigma} D\right)
$$

That equivalence can be derived from

$$
\begin{aligned}
\operatorname{tr}\left(\operatorname{Pr}_{\sigma} D\right) & =\operatorname{tr}\left(\left(\sum_{\omega_{i} \in \sigma}|i\rangle\langle i|\right) \cdot|s\rangle\langle s|\right) \\
& =\sum_{\omega_{i} \in \sigma} \operatorname{tr}(|i\rangle\langle i| \cdot|s\rangle\langle s|) \\
& =\sum_{\omega_{i} \in \sigma} \operatorname{tr}(\langle i \mid s\rangle\langle s \mid i\rangle) \\
& =\sum_{\omega_{i} \in \sigma}\langle i \mid s\rangle\langle s \mid i\rangle \\
& =\sum_{\omega_{i} \in \sigma} \sqrt{P\left(\left\{\omega_{i}\right\}\right)} \sqrt{P\left(\left\{\omega_{i}\right\}\right)} \\
& =\sum_{\omega_{i} \in \sigma} P\left(\left\{\omega_{i}\right\}\right) \\
& =P\left(\bigcup_{\omega_{i} \in \sigma}\left\{\omega_{i}\right\}\right) \\
& =P(\sigma) .
\end{aligned}
$$

In that way, we mapped concepts of probability theory to concepts of geometry. Further relations exist:

- The probability of the conjunction of two events $\sigma_{1}, \sigma_{2} \in \Sigma$ corresponds to the intersection of the vector subspace of their corresponding projectors. That intersection reduces to the intersection of the underlying sets of basis kets:

$$
P\left(\sigma_{1} \wedge \sigma_{2}\right)=\operatorname{tr}\left(P_{\sigma_{1} \wedge \sigma_{2}} D\right)
$$

with

$$
P_{\sigma_{1} \wedge \sigma_{2}}=\sum_{\omega_{i} \in \sigma_{1} \cap \sigma_{2}}|i\rangle\langle i| .
$$

Analogously, the disjunction refers to the union and the negation to the set complement. Therefore, they obey the rules of Boolean algebra.

- For two probability measures $P_{1}$ on $\Sigma_{1}$ and $P_{2}$ on $\Sigma_{2}$ a product probability measure $P_{\sigma_{1} \wedge \sigma_{2}}$ refers to the tensor product of their quantum mappings. Every pair of events $\left(\sigma_{1} \in \Sigma_{1}, \sigma_{2} \in \Sigma_{2}\right)$ of a product probability measure over $\left(P_{1}, \Sigma_{1}\right)$ and $\left(P_{2}, \Sigma_{2}\right)$ are independent. The property $P_{\sigma_{1} \wedge \sigma_{2}}\left(\sigma_{1} \wedge \sigma_{2}\right)=P_{1}\left(\sigma_{1}\right) \cdot P_{2}\left(\sigma_{2}\right)$ is the consequence from the tensor product and the inner product: $\left\langle i_{1} i_{2} \mid j_{1} j_{2}\right\rangle=\left\langle i_{1} \mid j_{1}\right\rangle\left\langle i_{2} \mid j_{2}\right\rangle$.


## References

[1] Gleason, A.: Measures on the Closed Subspaces of a Hilbert Space. Indiana Univ. Math. J., 6:885-893, 1957.

