## Haar measure applications

### Myeongjin Shin

QISCA Summer School 2025 Quantum Learning and Complexity Theory – Lecture 5

Aug 9, 2025

#### Introduction

Lecture 4 explores diverse examples and applications where the **Haar measure** plays a fundamental role in quantum information. We derive well-known formulas that reduce to computing moments over the Haar measure, including the **twirling of quantum channels** and the **average gate fidelity**. These formulas lay the foundation for various applications, such as Randomized Benchmarking.

#### Introduction

Furthermore, we provide detailed insights into two notable examples showcasing the applications of the theory of unitary design. We examine **Barren Plateaus** in Variational Quantum Algorithms, shedding light on the optimization landscapes encountered in such algorithms. Additionally, we delve into **Classical Shadow tomography**, where the theory of unitary design aids in designing efficient measurement strategies for reconstructing properties of unknown quantum states.

## Recap: Haar measure

#### Definition 1 (Haar measure)

The Haar measure on the unitary group U(d) is the unique probability measure  $\mu_H$  that is both left and right invariant over the group U(d), i.e., for all integrable functions f and for all  $V \in U(d)$ , we have:

$$\int_{U(d)} f(U) d\mu_{H}(U) = \int_{U(d)} f(UV) d\mu_{H}(U) = \int_{U(d)} f(VU) d\mu_{H}(U).$$
 (1)

The Haar measure is a probability measure, satisfying:

- $\int_{S} 1 d\mu_H(U) \geq 0$
- $\int_{\mathrm{U}(d)} 1 \, d\mu_H(U) = 1$
- $\underset{U\sim\mu_{H}}{\mathbb{E}}[f(U)]:=\int_{\mathrm{U}(d)}f(U)d\mu_{H}(U)$

## Recap: Computing moments

#### Theorem 2 (Computing moments)

Let  $O \in \mathcal{L}\left((\mathbb{C}^d)^{\otimes k}\right)$ . The moment operator can then be expressed as a linear combination of permutation operators:

$$\mathbb{E}_{U \sim \mu_H} \left[ U^{\otimes k} O U^{\dagger \otimes k} \right] = \sum_{\pi \in S_k} c_{\pi}(O) V_d(\pi),$$

where the coefficients  $c_{\pi}(O)$  can be determined by solving the following linear system of k! equations:

$$\operatorname{Tr}\left(V_d^{\dagger}(\sigma)O\right) = \sum_{\pi \in S_k} c_{\pi}(O)\operatorname{Tr}\left(V_d^{\dagger}(\sigma)V_d(\pi)\right) \quad \text{for all } \sigma \in S_k. \tag{3}$$

This system always has at least one solution.

## Recap: Computing moments examples

#### Example 3 (First and second moment)

Given  $O \in \mathcal{L}(\mathbb{C}^d)$ , we have:

Given  $O \in \mathcal{L}((\mathbb{C}^d)^{\otimes 2})$ , we have:

$$\mathbb{E} \quad \left[ U^{\otimes 2} O U^{\dagger \otimes 2} 
ight] = c_{\mathbb{F},O} \mathbb{I} + c_{\mathbb{F},O} \mathbb{F}$$

where:

$$c_{\mathbb{I},O} = \frac{\mathsf{Tr}(O) - d^{-1}\mathsf{Tr}(\mathbb{F}O)}{d^2 - 1} \quad \text{and} \quad c_{\mathbb{F},O} = \frac{\mathsf{Tr}(\mathbb{F}O) - d^{-1}\mathsf{Tr}(O)}{d^2 - 1}. \tag{6}$$

## Recap: Unitary designs



For instance, consider a distribution  $\nu$  where the set of unitaries S is discrete and each unitary has an equal probability of being chosen. In this case, we have:

$$\mathbb{E}_{V \odot} \left[ V^{\otimes k} O V^{\dagger \otimes k} \right] = \frac{1}{|S|} \sum_{V \in S} V^{\otimes k} O V^{\dagger \otimes k}. \tag{7}$$

#### Observation 4

A probability distribution  $\nu$  is a unitary k-design if and only if:

$$\mathbb{E}_{V \sim \mathcal{O}} \left[ V^{\otimes k} \otimes V^{* \otimes k} \right] = \mathbb{E}_{U \sim \mu_{H}} \left[ U^{\otimes k} \otimes U^{* \otimes k} \right]. \tag{8}$$

## Examples of moment calculations

#### Example 5 (Twirling of a quantum channel is a depolarizing channel)

Let  $\nu$  a unitary 2-design distribution. Consider a quantum channel  $\bullet$ :  $\mathcal{L}(\mathbb{C}^d) \to \mathcal{L}(\mathbb{C}^d)$  and a quantum state  $\rho \in \mathcal{S}(\mathbb{C}^d)$ . Then:

$$\mathbb{E}_{U \sim \nu} \left[ \underline{U}^{\dagger} \Phi \left( U \rho U^{\dagger} \right) \underline{U} \right] = \rho \Phi \rho + (1 - p_{\Phi}) \operatorname{Tr}(\rho) \frac{I}{d}, \quad \checkmark$$
 (9)

where the left-hand side represents the so-called twirling of  $\Phi$ , and we define:

$$p_{\Phi} := \frac{d^2 F_{\rm e} \left( \Phi \right) - 1}{d^2 - 1}. \tag{10}$$

Here, 
$$F_e(\Phi)$$
 denotes the entanglement fidelity given by 
$$F_e(\Phi) := \frac{1}{d^2} \langle \Omega | \Phi \otimes \mathcal{I}(|\Omega\rangle \langle \Omega|) | \Omega \rangle.$$

Considering a Kraus decomposition for with operators 
$$\{K_i\}_{i=1}^{d^2}$$
, we have:
$$\mathbb{E}_{U \sim \mu_H} \left[ U^{\dagger} \Phi \left( U \rho U^{\dagger} \right) U \right] = \sum_{i=1}^{d^2} \mathbb{E}_{U \sim \mu_H} \left[ U^{\dagger} K_i U \rho U^{\dagger} K_i^{\dagger} U \right]$$

$$= \sum_{i=1}^{d^2} \mathbb{E}_{U \sim \mu_H} \mathbf{Tr}_2 \left[ (I \otimes \rho) U^{\dagger \otimes 2} (K_i \otimes K_i^{\dagger}) U^{\otimes 2} \mathbb{F} \right]$$

$$= \sum_{i=1}^{d^2} \mathbf{Tr}_2 \left[ (I \otimes \rho) \mathbb{E}_{U \sim \mu_H} \left( U^{\otimes 2} (K_i \otimes K_i^{\dagger}) U^{\dagger \otimes 2} \right) \mathbb{F} \right],$$

$$= \sum_{i=1}^{d^2} \mathbf{Tr}_2 \left[ (I \otimes \rho) \mathbb{E}_{U \sim \mu_H} \left( U^{\otimes 2} (K_i \otimes K_i^{\dagger}) U^{\dagger \otimes 2} \right) \mathbb{F} \right],$$

$$= \sum_{i=1}^{d^2} \mathbf{Tr}_2 \left[ (I \otimes \rho) \mathbb{E}_{U \sim \mu_H} \left( U^{\otimes 2} (K_i \otimes K_i^{\dagger}) U^{\dagger \otimes 2} \right) \mathbb{F} \right],$$

$$= \sum_{i=1}^{d^2} \mathbf{Tr}_2 \left[ (I \otimes \rho) \mathbb{E}_{U \sim \mu_H} \left( U^{\otimes 2} (K_i \otimes K_i^{\dagger}) U^{\dagger \otimes 2} \right) \mathbb{F} \right],$$

$$= \sum_{i=1}^{d^2} \mathbf{Tr}_2 \left[ (I \otimes \rho) \mathbb{E}_{U \sim \mu_H} \left( U^{\otimes 2} (K_i \otimes K_i^{\dagger}) U^{\dagger \otimes 2} \right) \mathbb{F} \right],$$

$$= \sum_{i=1}^{d^2} \mathbf{Tr}_2 \left[ (I \otimes \rho) \mathbb{E}_{U \sim \mu_H} \left( U^{\otimes 2} (K_i \otimes K_i^{\dagger}) U^{\dagger \otimes 2} \right) \mathbb{F} \right],$$

$$= \sum_{i=1}^{d^2} \mathbf{Tr}_2 \left[ (I \otimes \rho) \mathbb{E}_{U \sim \mu_H} \left( U^{\otimes 2} (K_i \otimes K_i^{\dagger}) U^{\dagger \otimes 2} \right) \mathbb{F} \right],$$

$$= \sum_{i=1}^{d^2} \mathbf{Tr}_2 \left[ (I \otimes \rho) \mathbb{E}_{U \sim \mu_H} \left( U^{\otimes 2} (K_i \otimes K_i^{\dagger}) U^{\dagger \otimes 2} \right) \mathbb{F} \right],$$

where in the second equality we used that  $AB = \operatorname{Tr}_2(A \otimes B \mathbb{F})$ , and in the third equality that  $\underset{U \sim \mu_H}{\mathbb{E}}[f(U)] = \underset{U \sim \mu_H}{\mathbb{E}}[f(U^{\dagger})]$  for all integrable functions f.

Using the property of the second moment, we have:

$$\mathbb{E}_{U \sim \mu_H} \left[ U^{\otimes 2} \left( \sum_{i=1}^{d^2} K_i \otimes K_i^{\dagger} \right) U^{\dagger \otimes 2} \right] = \underline{c_{\mathbb{I}} \mathbb{I} + c_{\mathbb{F}} \mathbb{F}}, \tag{14}$$

where the coefficients  $c_{\mathbb{I}}$  and  $c_{\mathbb{F}}$  are given by:

$$c_{\mathbb{F}} = \frac{\sum_{i=1}^{d^2} \mathsf{Tr}\left(K_i \otimes K_i^{\dagger}\right) - d^{-1}\mathsf{Tr}\left(\sum_{i=1}^{d^2} K_i \otimes K_i^{\dagger}\mathbb{F}\right)}{d^2 - 1} = \frac{\sum_{i=1}^{d^2} |\mathsf{Tr}(K_i)|^2 - 1}{d^2 - 1}$$

$$c_{\mathbb{F}} = \frac{\mathsf{Tr}\left(\mathbb{F}\sum_{i=1}^{d^2} K_i \otimes K_i^{\dagger}\right) - d^{-1}\mathsf{Tr}\left(\sum_{i=1}^{d^2} K_i \otimes K_i^{\dagger}\right)}{d^2 - 1} = \frac{d - d^{-1}\sum_{i=1}^{d^2} |\mathsf{Tr}(K_i)|^2}{d^2 - 1},$$

$$(15)$$

$$c_{\mathbb{F}} = \frac{\operatorname{Tr}\left(\mathbb{F}\sum_{i=1}^{d^2} K_i \otimes K_i^{\dagger}\right) - d^{-1}\operatorname{Tr}\left(\sum_{i=1}^{d^2} K_i \otimes K_i^{\dagger}\right)}{d^2 - 1} = \frac{d - d^{-1}\sum_{i=1}^{d^2} |\operatorname{Tr}(K_i)|^2}{d^2 - 1}, \quad (16)$$

where we used the *swap-trick* and the fact that  $\sum_{i=1}^{d^2} K_i^{\dagger} K_i = I$ .

Therefore:

$$\mathbb{E}_{U \sim \mu_{H}} \left[ U^{\dagger} \Phi \left( U \rho U^{\dagger} \right) U \right] = \mathbf{Tr}_{2} \left[ (I \otimes \rho) \left( c_{\mathbb{I}} \mathbb{I} + c_{\mathbb{F}} \mathbb{F} \right) \mathbb{F} \right]$$

$$= c_{\mathbb{I}} \mathbf{Tr}_{2} \left( (I \otimes \rho) \mathbb{F} \right) + \frac{1}{d} (1 - c_{\mathbb{I}}) \mathbf{Tr}_{2} ((I \otimes \rho))$$

$$= c_{\mathbb{I}} \rho + (1 - c_{\mathbb{I}}) \mathbf{Tr} (\rho) \frac{I}{d}.$$

$$(17)$$

To conclude the proof, we observe that  $c_{\mathbb{I}} = p_{\Phi}$ , as defined in Eq.(10). This follows from the relationship  $\sum_{i=1}^{d^2} |\mathbf{Tr}(K_i)|^2 = d^2 F_e(\Phi)$ , as it can be easily seen:

$$F_{e}\left(\Phi\right) := \frac{1}{d^{2}} \left\langle \Omega \right| \Phi \otimes \mathcal{I}(\left|\Omega\right\rangle \left\langle \Omega\right|) \left|\Omega\right\rangle \tag{20}$$

$$=\sum_{i=1}^{d^2}\frac{1}{d^2}\left\langle\Omega\right|K_i\otimes I\left|\Omega\right\rangle\left\langle\Omega\right|K_i^{\dagger}\otimes I\left|\Omega\right\rangle \tag{21}$$

$$= \frac{1}{d^2} \sum_{i=1}^{d^2} |\mathbf{Tr}(K_i)|^2.$$
 (22)

## Examples of moment calculations

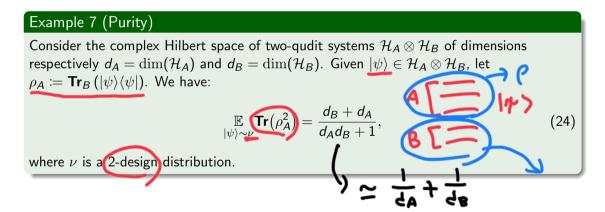
#### Example 6 (Average gate fidelity)

Let  $\nu$  be a state 2-design distribution. Consider a quantum channel  $\Phi: \mathcal{L}(\mathbb{C}^d) \to \mathcal{L}(\mathbb{C}^d)$  and a unitary channel  $\mathcal{U}(\cdot) = \mathcal{U}(\cdot) \mathcal{U}^{\dagger}$ . Then, the average gate fidelity is given by:

$$\mathbb{E}_{|\psi\rangle\sim\nu}\left[\psi|\mathcal{U}^{\dagger}\circ\Phi\left(|\psi\rangle\langle\psi|\right)\psi\rangle\right] = \frac{dF_{e}\left(\mathcal{U}^{\dagger}\circ\Phi\right)+1}{d+1},\tag{23}$$

where  $\mathcal{U}^{\dagger}\left(\cdot\right) = \mathcal{U}^{\dagger}\left(\cdot\right)\mathcal{U}$  represents the adjoint channel of  $\mathcal{U}$ , and  $F_{e}\left(\Phi\right) := \frac{1}{d^{2}}\left\langle\Omega\right|\Phi\otimes\mathcal{I}(\left|\Omega\right\rangle\left\langle\Omega\right|)\left|\Omega\right\rangle$  corresponds to the *entanglement-fidelity*.

## Examples of moment calculations



We can express the expected value as follows:

press the expected value as follows:
$$\mathbb{E}_{|\psi\rangle\sim\nu} \operatorname{Tr}(\rho_A^2) = \mathbb{E}_{|\psi\rangle\sim\mu_H} \operatorname{Tr}(\rho_A^{\otimes 2} \mathbb{F}_A) = \mathbb{E}_{|\psi\rangle\sim\nu} \operatorname{Tr}(|\psi\rangle\langle\psi|^{\otimes 2}(\mathbb{F}_A \otimes \mathbb{I}_B)), \qquad (25)$$

Since  $\nu$  is a 2-design, we have:

$$\mathbb{E}_{|\psi\rangle\sim\nu}\operatorname{Tr}(\rho_{A}^{2}) = \operatorname{Tr}\left(\mathbb{E}_{|\psi\rangle\sim\mu_{H}}\left[|\psi\rangle\langle\psi|^{\otimes2}\right]\left(\mathbb{F}_{A}\otimes\mathbb{I}_{B}\right)\right) = \operatorname{Tr}\left(\left[\frac{\mathbb{I}_{A}\otimes\mathbb{I}_{B} + \mathbb{F}_{A}\otimes\mathbb{F}_{B}}{d_{A}d_{B}(d_{A}d_{B}+1)}\right]\left(\mathbb{F}_{A}\otimes\mathbb{I}_{B}\right)\right)$$

$$= \frac{1}{d_{A}d_{B}(d_{A}d_{B}+1)}\left(d_{A}d_{B}^{2} + d_{A}^{2}d_{B}\right) = \frac{d_{B} + d_{A}}{d_{A}d_{B}+1}$$

$$\mathbb{E}_{|\mathsf{T}|\sim\mathsf{T}}\left(\mathbf{F}\right)$$

$$= \frac{1}{d_{A}d_{B}(d_{A}d_{B}+1)}\left(d_{A}d_{B}^{2} + d_{A}^{2}d_{B}\right) = \frac{d_{B} + d_{A}}{d_{A}d_{B}+1}$$

$$\mathbb{E}_{|\mathsf{T}|\sim\mathsf{T}}\left(\mathbf{F}\right)$$

Swap trick

## Concentration inequalities

Markov's inequality states that for a non-negative random variable X and any  $\varepsilon > 0$ , the probability that X exceeds  $\varepsilon$  is bounded by the ratio of the expected value of X to  $\varepsilon$ :

$$\operatorname{Prob}(X \ge \varepsilon) \le \frac{\mathbb{E}[X]}{\varepsilon}.$$
 (28)

In a more general form, if g is a strictly increasing non-negative function, the inequality can be expressed as:

$$\operatorname{Prob}(X \ge \varepsilon) \le \frac{\mathbb{E}\left[\mathfrak{F}(X)\right]}{\mathfrak{E}(\varepsilon)}.$$
 (29)

## Levy's lemma

#### Lemma 8 (Levy's lemma)

Consider the set  $\mathbb{S}^{2d-1} := \{v \in \mathbb{C}^d : \|v\|_2 = 1\}$ . Let  $f : \mathbb{S}^{2d-1} \to \mathbb{R}$  be a function satisfying the Lipschitz condition  $|f(v) - f(w)| \le L\|v - w\|_2$ . For all  $\varepsilon \ge 0$ , we have the probability bound:

$$\Pr_{|\phi\rangle \sim \mu_H} \left[ f(\phi) - \mathbb{E}_{\psi\rangle \sim \mu_H} [f(\psi)] \right] \ge \varepsilon \right] \le 2 \exp\left(-\frac{2d\varepsilon^2}{9\pi^3 L^2}\right).$$
 (30)



## Examples of concentration inequalities

# 1E <+101+> = 1E Tr(1+)/+10)

#### Example 9

Let  $O \in \mathrm{Herm}\left(\mathbb{C}^d\right)$  be a Hermitian operator. For all  $\varepsilon \geq 0$ , we have:

$$\operatorname{Prob}_{|\psi\rangle\sim\mu_{H}}\left(\left|\langle\psi|\,O\,|\psi\rangle-\frac{\mathsf{Tr}(O)}{d}\right|\geq\mathfrak{E}\right)\leq2\exp\left(-\frac{d\varepsilon^{2}}{18\pi^{3}\left\|O\right\|_{\infty}^{2}}\right).$$
(31)

In particular, if O is a Pauli string  $P \in \{I, X, Y, Z\}^{\otimes n} \setminus \{I^{\otimes n}\}$ , we have:

Tr(p) = 9
$$\underset{|\psi\rangle \sim \mu_H}{\text{Prob}} (|\underline{\langle \psi | P | \psi \rangle}| \ge \underline{\varepsilon}) \le 2 \exp\left(-\frac{2^n \varepsilon^2}{18\pi^3}\right). \tag{32}$$

To apply Levy's lemma, we consider the function  $f(\psi) = \langle \psi | O | \psi \rangle$  and compute its expected value and Lipschitz constant. First, we observe that

$$\mathbb{E}_{|\psi\rangle\sim\mu_{H}}[f(\psi)] = \mathbb{E}_{|\psi\rangle\sim\mu_{H}}[\langle\psi|O|\psi\rangle] = \text{Tr}[O_{|\psi\rangle\sim\mu_{H}}\mathbb{E}_{|\psi\rangle\langle\psi|}] = \frac{\text{Tr}(O)}{d}.$$
 (33)

Next, we determine the Lipschitz constant. We have

$$|f(v) - f(\mathbf{v})| = |\operatorname{Tr}\left[\left(|u\rangle\langle u| - |v\rangle\langle v|\right)O\right]| \le ||O||_{\infty} ||u\rangle\langle u| - |v\rangle\langle v||_{1}$$
(34)

where we used the matrix Hölder inequality.

We then observe that:

$$\||u\rangle\langle u| - |v\rangle\langle v|\|_1 \le 2\|u - v\|_2. \tag{35}$$

Hence, we have  $|f(v) - f(w)| \le 2||O||_{\infty} ||u - v||_2$ . By applying Levy's lemma with the Lipschitz constant of f being  $2||O||_{\infty}$ , we can conclude.

## Examples of concentration inequalities

#### Example 10

Consider a *n*-qubit state  $|\phi\rangle\in\mathbb{C}^d$  with  $d=2^n$ . If we randomly pick a state  $|\psi\rangle$  from the Haar measure, the probability that the overlap between  $|\psi\rangle$  and  $|\phi\rangle$  is larger than  $\varepsilon>0$  decays double exponentially with the number of qubits n:

$$\operatorname{Prob}_{\psi ) \sim \mu_H} \left[ |\psi | \phi|^2 \ge \underline{\varepsilon} \right] \le 2 \exp(-\frac{d}{2}\varepsilon). \tag{36}$$



#### Observation 11

Let  $\nu$  be a distribution defined over the set of unitaries  $\{U(\theta)\}_{\theta \in \mathbb{R}^L}$ . If  $\nu$  forms a 2-design distribution, then the following properties hold:

$$\mathbb{E}_{U \sim \nu}[C(\theta)] = 0, \quad \text{Var}_{U \sim \nu}[C(\theta)] \in O\left(\frac{\text{poly}(n)}{2^n}\right).$$

$$O(\theta) = 0 \quad \text{out} \quad O(\theta)$$

#### Proof of Observation 11

We have:

$$\mathbb{E}_{U \sim \nu} [C(\theta)] = \operatorname{Tr} \left[ \mathbb{E}_{U \sim \nu} \left( U(\theta) \rho_0 U^{\dagger}(\theta) \right) O \right] = 0, \tag{38}$$

where in the last step we used that  ${\it O}$  is traceless.

#### Proof of Observation 11

The second equality follows from  $\operatorname*{Var}_{U\sim 
u}[C(\theta)] = \operatorname*{\mathbb{E}}_{U\sim 
u}[C(\theta)^2] - \operatorname*{\mathbb{E}}_{U\sim 
u}[C(\theta)]^2$ 

$$\mathbb{E}_{U \sim \nu} \left[ \underline{C(\theta)^2} \right] = \mathsf{Tr} \left[ \mathbb{E}_{U \sim \nu} \left( U^{\otimes 2}(\theta) \rho_0^{\otimes 2} U^{\dagger \otimes 2}(\theta) \right) O^{\otimes 2} \right]$$
(39)

$$= c_{\mathbb{I},\rho_0^{\otimes 2}} \mathsf{Tr} \left[ \mathbb{I} O^{\otimes 2} \right] + c_{\mathbb{F},\rho_0^{\otimes 2}} \mathsf{Tr} \left[ \mathbb{F} O^{\otimes 2} \right] \tag{40}$$

where 
$$c_{\mathbb{F},\rho_0^{\otimes 2}} = \frac{\text{Tr}(\mathbb{F}\rho_0^{\otimes 2}) - d^{-1}\text{Tr}(\rho_0^{\otimes 2})}{d^2 - 1} = \frac{\text{Tr}(\rho_0^2) - 2^{-n}}{2^{2n}}$$
, and in the last step we used that  $O$  is traceless. The proof is concluded by noting that  $c_{\mathbb{F},\rho_0^{\otimes 2}} \leq \frac{1}{2^n(2^n+1)}$  and using that

 $\operatorname{Tr}\left[O^2\right] \in O\left(\operatorname{poly}(n)2^n\right).$ 

$$= O\left(\frac{3}{\log \log n}\right)$$

$$= O\left(\frac{3}{\log \log n}\right)$$

## Probability of finding a large point in cost function

We can then apply Chebyshev's inequality, which states that for all  $\varepsilon > 0$  we have:

$$\operatorname{Prob}_{U \sim \nu} \left( \left| C(\boldsymbol{\theta}) - \mathbb{E}_{U \sim \nu} \left[ C(\boldsymbol{\theta}) \right] \right| \ge \varepsilon \right) \le \frac{1}{\varepsilon^2} \operatorname{Var}_{U \sim \nu} \left[ C(\boldsymbol{\theta}) \right]. \tag{42}$$

This inequality provides an upper bound on the probability of encountering a point in the parameter space where the cost function deviates from its expected value by more than  $\varepsilon$ . In particular, the probability of finding a point with a cost function larger than  $\varepsilon$  decays exponentially with the number of qubits:  $\Pr_{U \sim \nu} (|C(\theta)| \ge \varepsilon) \in O\left(\varepsilon^{-2} \frac{\text{poly}(n)}{2^n}\right)$ .



Similarly, with slightly more involved calculations, we can show that the exponential decay also applies to the variance of the partial derivatives of the cost function. This phenomenon, where the variance of the partial derivatives of the cost function decays exponentially with the number of qubits n, is commonly referred to as **Barren Plateaus**.

To analyze the partial derivatives of the cost function, we can express the parameterized unitary circuit  $U(\theta)$  as the product of two unitary operators:  $U(\theta) = U_A U_B$ , where  $U_A = \prod_{l=\mu+1}^L e^{-i\theta_l H_l}$  and  $U_B = \prod_{l=1}^\mu e^{-i\theta_l H_l}$ . Consequently, we can write the partial derivative of the cost function as follows:

$$\partial_{\mu}C(\boldsymbol{\theta}) = \operatorname{Tr}\left[\left(\partial_{\mu}U(\boldsymbol{\theta})\right)\rho_{0}U^{\dagger}(\boldsymbol{\theta})O\right] + \operatorname{Tr}\left[U(\boldsymbol{\theta})\rho_{0}\left(\partial_{\mu}U^{\dagger}(\boldsymbol{\theta})\right)O\right] \tag{43}$$

$$= -i \operatorname{Tr} \left[ U_A H_\mu U_B \rho_0 U_B^{\dagger} U_A^{\dagger} O \right] + i \operatorname{Tr} \left[ U_A U_B \rho_0 U_B^{\dagger} H_\mu U_A^{\dagger} O \right]$$
(44)

$$= i \operatorname{Tr} \left[ U_B \rho_0 U_B^{\dagger} \left[ H_{\mu}, U_A^{\dagger} O U_A \right] \right], \tag{45}$$

where we denoted by  $\partial_{\mu}$  the partial derivative with respect to  $\theta_{\mu}$ , we used that  $\partial_{\mu}U(\theta)=-iU_{A}H_{\mu}U_{B}$  and the cyclicity of the trace. Using this expression for the partial derivative of the cost function, we can prove the following:

#### Observation 12

Let  $\nu_A, \nu_B$  be probability distributions defined over the sets of unitaries  $\{U_A(\theta)\}_{\theta \in \mathbb{R}^{L-\mu}}$  and  $\{U_B(\theta)\}_{\theta \in \mathbb{R}^{\mu}}$ , respectively. Suppose that both  $\nu_A$  and  $\nu_B$  are 2-designs distributions. In this case, the following properties hold:

$$\mathbb{E}_{\substack{U_A \sim \nu_A \\ U_B \sim \nu_B}} [\partial_{\mu} C(\boldsymbol{\theta})] = 0, \quad \text{Var}_{\substack{D_A \sim \nu_A \\ U_B \sim \nu_B}} [\partial_{\mu} C(\boldsymbol{\theta})] \in O\left(\frac{\text{poly}(n)}{2^n - 1}\right). \tag{46}$$

$$\rho$$
 exponetial  $2^n = d$   $tr(0\rho)$ 

Let  $\rho \in \mathcal{S}\left(\mathbb{C}^d\right)$ , and let  $O_1, \ldots, O_M \in \mathrm{Herm}\left(\mathbb{C}^d\right)$ . The goal is to estimate  $\mathbf{Tr}(O_1\rho), \ldots, \mathbf{Tr}(O_M\rho)$  with a desired accuracy and probability of success.

We assume that the full classical description of the state  $\rho$  is unknown but it can be queried on a quantum device multiple times. When the state  $\rho$  is queried, a unitary U is sampled randomly from a probability distribution  $\rho$  and it is applied to  $\rho$ . The resulting state,  $U \rho U^{\dagger}$ , is measured in the computational basis  $\{|b\rangle\}_{b \in [d]}$ .

The state  $U^{\dagger}|b\rangle\langle b|U$  is referred to as a **classical snapshot**.

<りひゃぴ<sup>†</sup>しとりひ

Now, the expected value of the classical snapshot  $\mathbb{E}\left[U^{\dagger}|b\rangle\langle b|U\right]$  is considered, where U is distributed according to the probability distribution  $\mu$ , and b is distributed according to the Born's rule probability distribution  $\langle b|U\rho U^{\dagger}|b\rangle$ . We can define the measurement channel  $\mathcal{M}$  as:

$$\underline{\mathcal{M}(\rho)} := \sum_{b=1}^{d} \underbrace{\mathbb{E}}_{U \sim \mu} b|U\rho U^{\dagger}|b\rangle J^{\dagger}|b\rangle \langle b|U. \tag{47}$$

Assuming that 
$$\mathcal{M}$$
 is invertible  $\rho = \mathcal{M}^{-1}\left(U^{\dagger}|b\rangle\langle b|U\right)$  serves as an unbiased estimator for a mapping  $\mathbb{F}\left[\hat{a}\right] = 0$ . The way  $\hat{a}$  is commonly known as the classical shadow of the

Assuming that  $\mathcal{M}$  is invertible  $\rho = \mathcal{M}^{-1}\left(U^{\dagger}|b\rangle\langle b|\overline{U}\right)$  serves as an unbiased estimator for  $\rho$ , meaning  $\mathbb{E}\left[\hat{\rho}\right] = \rho$ . The matrix  $\hat{\rho}$  is commonly known as the *classical shadow* of the state  $\rho$ . Consequently,  $\hat{o}_i := \text{Tr}(O_i\hat{\rho})$  is an unbiased estimator for  $\text{Tr}(O_i\rho)$ :

$$\hat{o}_i := \operatorname{Tr}(O_i \mathcal{M}^{-1} \left( U^{\dagger} | b \rangle \langle b | U \right)) \quad \text{implies} \quad \mathbb{E}\left[ \hat{o}_i \right] = \operatorname{Tr}(O_i \rho) \text{ for all } i \in [M]. \tag{48}$$

For appropriately chosen probability distributions  $\mu$ , the estimator  $\hat{o}_i$  can be efficiently computed classically.

Error < f
Sample number N??

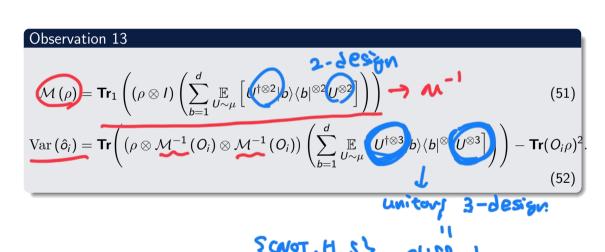
To estimate the number N of copies of  $\rho$  (sample complexity) to achieve an additive accuracy  $\varepsilon > 0$  in the estimation of  $\text{Tr}(O_i \rho)$  for all  $i \in [M]$ , with a failure probability of at most  $\delta > 0$ , it is important to bound the variance of the estimator:

$$\underline{\operatorname{Var}\left(\hat{o}_{i}\right)} \coloneqq \mathbb{E}\left[\hat{o}_{i}^{2}\right] - \mathbb{E}\left[\hat{o}_{i}\right]^{2}. \tag{49}$$

If the median of means is used as the estimator to post-process the data  $\hat{o}_i$  for each  $i \in [M]$ , then a number of copies

$$N = O\left(\frac{\log(2M/\delta)}{\varepsilon^2} \max_{i \in [m]} \operatorname{Var}(\hat{o}_i)\right)$$
 (50)

is enough to estimate, for each  $i \in [m]$ ,  $\operatorname{Tr}(O_i \rho)$  up to precision  $\varepsilon$  with success probability at least  $1 - \delta$ .



Since the uniform distribution over the Clifford group is an exact 3-design, its first three moments coincide with those of the Haar measure.

Thus, we need to insert the formula for the second moment over the Haar measure to find the expression of the measurement channel  $\mathcal{M}(\rho)$  and then invert it.

#### Observation 14

The measurement channel is:

$$\mathcal{M}(\rho) = \frac{1}{d+1} \left( \mathsf{Tr}(\rho) \, I + \rho \right). \tag{53}$$

Thus, its inverse is:

$$\mathcal{M}^{-1}(\rho) = (d+1)\rho - \mathsf{Tr}(\rho) I. \tag{54}$$

To bound the variance we need to compute a third moment over the Haar measure of the unitary group, due to the 3-design property of the Clifford group.

#### Observation 15

The variance is bounded by  $Var(\hat{o}_i) \leq 3Tr(O_i^2)$ .

Using the previous bound on the variance, we have that a number of copies

$$N = O\left(\varepsilon^{-2}\log(2M\delta)\max_{i\in[m]}\left[\mathsf{Tr}(O_i^2)\right]\right)$$
 (55)

suffices to estimate, for each  $i \in [m]$ ,  $\text{Tr}(O_i \rho)$  up to precision  $\varepsilon$  and with success probability at least  $1 - \delta$ .

$$O_1 = 2020 \cdots 0_2$$

$$Tr(O_1^2) = 2^n$$



## Thanks a lot!