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The Markov Process of Total Spins

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We consider the quantum stochastic process of independent addition of spins. Meyer observed [3], that the total spins form a commuting system of operators and may be interpreted as a classical stochastic process. The law of this process has been calculated by Biane [1] in two special cases. We want to calculate it in general. One obtains a Markov chain homogenous in time.

Our notation is that of [4] and differs a bit from [1]. The spin matrices are

$$\sigma_1 = \frac{1}{2} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad \sigma_2 = \frac{1}{2} \begin{pmatrix} 0 & i \\ -i & 0 \end{pmatrix}, \quad \sigma_3 = \frac{1}{2} \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}.$$

A state ω on the algebra M_2 of complex 2×2 - matrices is given by a density matrix ρ which without loss of generality we assume to be given in the form

$$\rho = \begin{pmatrix} \rho_1 & 0 \\ 0 & \rho_2 \end{pmatrix} = \begin{pmatrix} 1/2 + z & 0 \\ 0 & 1/2 - z \end{pmatrix}, \quad 0 \leq z \leq 1/2.$$

If $A \in M_2$, then

$$\omega(A) = \text{Tr } \rho A.$$

Consider $(\mathbb{C}^2)^{\otimes N}$ and $(M_2)^{\otimes N}$ and on this algebra the state $\omega^{\otimes N}$ given by the density matrix $\rho^{\otimes N}$. We define for $1 \leq n \leq N$

$$\sigma_{i,n} = 1 \otimes \dots \otimes 1 \otimes \sigma_i \otimes \dots \otimes 1,$$

where the σ_i stands on the n -th place. Define

$$\sigma_i^{(n)} = \sigma_{i,1} + \dots + \sigma_{i,n}$$

and

$$\sigma^{(n)2} = (\sigma_1^{(n)})^2 + (\sigma_2^{(n)})^2 + (\sigma_3^{(n)})^2.$$

By a remark of Meyer [3] the $\sigma^{(n)2}$ commute for $1 \leq n \leq N$. Hence together with $\omega^{\otimes N}$ one can define a corresponding classical stochastic process. This process was calculated by Biane [1] for $z = 0$, or $\rho_1 = \rho_2$ (symmetric case) and for $z = 1/2$ or $\rho_1 = 1, \rho_2 = 0$ (empty state). In the symmetric case Biane obtained the random walk on dual hypergroup of $SU(2)$ considered previously by Eymard and Roynette [2]. This is no accidental coincidence, because the random walk on the dual hypergroup of a compact group is a special case of a non-commutative random walk on the group. These topics shall be discussed in a forthcoming paper.

We observe that the $\sigma_i^{(n)}$ have the same commutation relations as the σ_i :

$$[\sigma_i, \sigma_j] = i\sigma_3$$

(and cyclic permutations), so they form a representation of the Lie algebra $su(2)$ and of the group $SU(2)$ of unitary 2×2 - matrices with determinant 1.

Let V be a finite dimensional unitary vector space and let S_1, S_2, S_3 be hermitian operators on V with the same commutation relations as the σ_i . If V is irreducible, then it induces an irreducible representation \mathcal{D}^f of $su(2)$ or $SU(2)$, where

$$l \in \Lambda = \{0, 1/2, 1, 3/2, 2, \dots\}.$$

The dimension of V is $2l + 1$. There exists a basis ψ_m , $m = l - l + 1, \dots, l$ such that

$$S_3 \psi_m = m \psi_m.$$

The operator $S^2 = S_1^2 + S_2^2 + S_3^2$ has the property

$$S^2 \psi = l(l + 1) \psi,$$

for all $\psi \in V$.

If V is not irreducible it can be split into the orthogonal sum of irreducible vector spaces with representations \mathcal{D}^k and \mathcal{D}^l . Then $V_1 \otimes V_2$ splits into the orthogonal sum

$$V_1 \otimes V_2 = \bigoplus_l W_l,$$

where $l = |l_1 - l_2|, |l_1 - l_2| + 1, \dots, l_1 + l_2$. The spaces W_l induce the representation \mathcal{D}^f and are determined by V_1 and V_2 and l in a unique way.

The vector space C^2 with $\sigma_1, \sigma_2, \sigma_3$ induces the irreducible representation $\mathcal{D}^{1/2}$. We want to split $(C^2)^{\otimes N}$ into irreducible subspaces. An *admissible path* of length n is a sequence

$$\Gamma = (l_0, \dots, l_n),$$

with $l_i \in \Lambda = \{0, 1/2, 1, \dots\}$, with $l_0 = 0$ and $l_n - l_{n-1} = \pm 1/2$ for $k = 1, \dots, n$. In Fig. 1 the admissible paths are drawn and in the points of the diagram the numbers of admissible paths leading to this point are indicated.

Proposition 1. Let $\Gamma = (l_0, \dots, l_n)$ be an admissible path. Then there exists exactly one irreducible subspace V_Γ of $(C^2)^{\otimes N}$. The subspace V_Γ induces the representation \mathcal{D}^k . One has

$$(C^2)^{\otimes N} = \bigoplus_\Gamma V_\Gamma,$$

where V_Γ runs over all admissible paths of lengths n . The space V_Γ consists of the vectors ψ obeying the equation

$$\sigma^{(n)2} \psi = l_n(l_n + 1) \psi,$$

for $1 \leq k \leq n$.

Proof. The proposition is clear for $n = 1$. We prove it by induction from $n - 1$ to n . One has

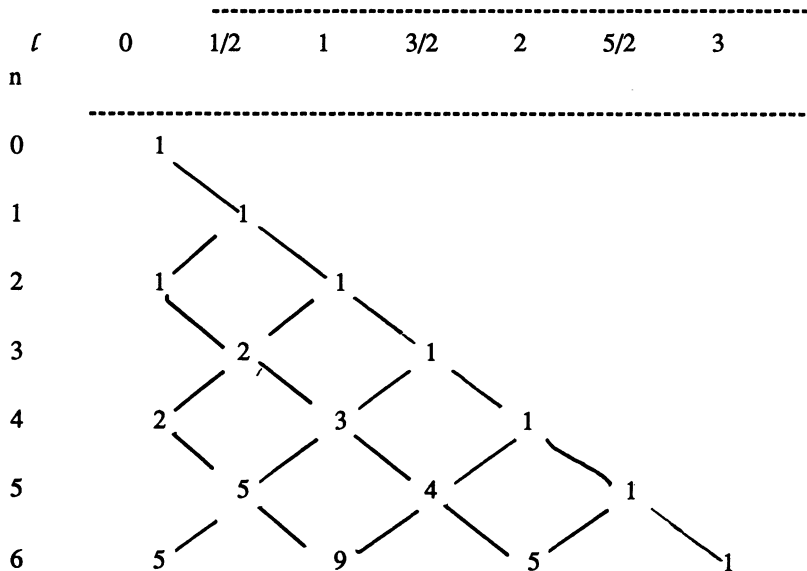
$$(C^2)^{\otimes (n-1)} = \bigoplus_{\Gamma'} V_{\Gamma'}$$

where the orthogonal sum runs over all admissible paths $\Gamma' = (l_0, \dots, l_{n-1})$ of length $n-1$. Then

$$(C^2)^{\otimes n} = \bigoplus_{\Gamma} (V_{\Gamma'} \otimes C^2).$$

If $\ell_{n-1} = 0$ then V_Γ belongs to \mathcal{D}^0 and $V_\Gamma \otimes \mathbb{C}^2$ is irreducible of type $\mathcal{D}^{1/2}$. If $\ell_{n-1} > 0$, then $V_\Gamma \otimes \mathbb{C}^2$ splits into two irreducible subspaces of types $\mathcal{D}^{\ell_{n-1} \pm 1/2}$. Denote them by V_Γ with $\Gamma = (\ell_0, \dots, \ell_{n-1}, \ell_{n-1} \pm 1/2)$.

Figure 1.



Proposition 2. Let $V \subset (\mathbb{C}^2)^{\otimes n}$ be an irreducible representation of type \mathcal{D}^ℓ and let \mathcal{P}_V be the orthogonal projection on V . Then

$$\omega^{\otimes n}(\mathcal{P}_V) = w_{n,\ell} = \begin{cases} (2\ell + 1)2^{-n} & \text{for } \rho_1 = \rho_2 = 1/2 \\ (\rho_1 \rho_2)^{n/2} \cdot \frac{\rho_1^{2\ell+1} - \rho_2^{2\ell+1}}{\rho_2 - \rho_1} & \text{for } \rho_1 \neq \rho_2 \end{cases}$$

Proof. We choose in V a basis ψ_m , $m = -\ell, \dots, +\ell$ such that

$$\sigma_3^{(n)} \psi_m = m \psi_m .$$

We choose in \mathbb{C}^2 the basis

$$\varphi(-\frac{1}{2}) = \begin{pmatrix} 1 \\ 0 \end{pmatrix} , \quad \varphi(+\frac{1}{2}) = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

and in $(\mathbb{C}^2)^{\otimes n}$ the basis

$$\varphi(\epsilon_1, \dots, \epsilon_n) = \varphi(\epsilon_1) \otimes \dots \otimes \varphi(\epsilon_n)$$

with $\epsilon_i = \pm \frac{1}{2}$. Then

$$\sigma_3^{(n)} \varphi(\epsilon_1, \dots, \epsilon_n) = (\epsilon_1 + \dots + \epsilon_n) \varphi(\epsilon_1, \dots, \epsilon_n) = m \varphi(\epsilon_1, \dots, \epsilon_n)$$

and

$$\rho^{\otimes n} \varphi(\varepsilon_1, \dots, \varepsilon_n) = \rho_1^{2^{\frac{n-m}{2}}} \rho_2^{2^{\frac{n+m}{2}}} \varphi(\varepsilon_1, \dots, \varepsilon_n).$$

As ψ_m is a linear combination of $\varphi(\varepsilon_1, \dots, \varepsilon_n)$ with $\varepsilon_1 + \dots + \varepsilon_n = m$ one has

$$\rho^{\otimes n} \psi_m = \rho_1^{2^{\frac{n-m}{2}}} \rho_2^{2^{\frac{n+m}{2}}} \psi_m$$

and

$$w_{n,\ell} = \sum_{m=-\ell}^{\ell} \rho_1^{2^{\frac{n-m}{2}}} \rho_2^{2^{\frac{n+m}{2}}}.$$

Proposition 3. The number of admissible paths of length n ending in ℓ is

$$d_{n,\ell} = \binom{n}{n/2 - \ell} - \binom{n}{n/2 - \ell - 1}.$$

For the proof see [4], eq.(38).

We define on Λ^N , $\Lambda = \{0, 1/2, 1, \dots\}$ a probability measure by putting

$$P\{(\ell_0, \dots, \ell_N)\} = \begin{cases} w_{N,\ell_N} & \text{if } (\ell_0, \dots, \ell_N) \text{ is admissible} \\ 0 & \text{if } (\ell_0, \dots, \ell_N) \text{ is not admissible} \end{cases}.$$

Define a stochastic process L_0, L_1, \dots, L_N on Λ^N by

$$\begin{aligned} L_0 &= 0 \\ L_n(\ell_1, \dots, \ell_N) &= \ell_n. \end{aligned}$$

Proposition 4. One has

$$P\{L_n = \ell\} = d_{n,\ell} w_{n,\ell}$$

and

$$P\{L_1 = \ell_1, \dots, L_n = \ell_n\} = \begin{cases} w_{n,\ell_n} & \text{if } (\ell_0, \dots, \ell_n) \text{ is admissible} \\ 0 & \text{if } (\ell_0, \dots, \ell_n) \text{ is not admissible} \end{cases}.$$

Proof. If S is the set of admissible paths of length N starting with $\Gamma_0 = (\ell_0, \dots, \ell_n)$, then

$$P\{L_1 = \ell_1, \dots, L_n = \ell_n\} = \sum_{\Gamma \in S} P(\Gamma) = \sum_{\Gamma \in S} \omega^{\otimes N}(P_{V_\Gamma}) = \omega^{\otimes N}(P_{V_{\Gamma_0}} \otimes (C^2)^{N-n}) = \omega^{\otimes n}(P_{V_{\Gamma_0}}) = w_{n,\ell_n}.$$

This gives the second assertion of the proposition. The first one is immediate

Proposition 5. The process L_n , $n = 0, 1, 2, \dots$ is a homogeneous Markov chain with transition probability

$$P\{L_n = \ell \mid L_{n-1} = \ell'\} = \begin{cases} \frac{2\ell+1}{2(2\ell+1)} & \text{for } \rho_1 = \rho_2 \\ (\rho_1 \rho_2)^{\ell-\ell'} \frac{\rho_1^{2\ell+1} - \rho_2^{2\ell+1}}{\rho_1^{2\ell'+1} - \rho_2^{2\ell'+1}} & \text{for } \rho_1 \neq \rho_2 \text{ if } \ell - \ell' = \pm \frac{1}{2} \text{ and } 0 \text{ otherwise.} \end{cases}$$

Proof. We calculate

$$P\{L_n = \ell_n \mid L_{n-1} = \ell_{n-1}, \dots, L_1 = \ell_1\} = \frac{P\{L_n = \ell_n, \dots, L_1 = \ell_1\}}{P\{L_{n-1} = \ell_{n-1}, \dots, L_1 = \ell_1\}} = \frac{w_{n,\ell_n}}{w_{n,\ell_{n-1}}}.$$

On the other hand

$$P\{L_n = \ell_n, L_{n-1} = \ell_{n-1}\} = d_{n-1, \ell_{n-1}} w_{n, \ell_n},$$

as the number of admissible paths of length n ending with ℓ_{n-1}, ℓ_n is equal to the number of admissible paths of length $n-1$ ending in $\ell_{n-1} S_0$ by proposition 4

$$P\{L_n = \ell_n | L_{n-1} = \ell_{n-1}\} = \frac{w_{n, \ell_n}}{w_{n-1, \ell_{n-1}}}.$$

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