

Title: Bell inequalities from random variables

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Abstract: We derive a set of Bell inequalities using correlated random variables. Our inequalities are necessary conditions for the existence of a local realistic description of projective measurements on qubits. We analyze our inequalities for the case of two qubits and find that they are equivalent to the well known CHSH inequalities. We also discuss the sufficiency of our inequalities as well as their applicability to more than two qubits.

Bell inequalities from random variables

by Matthew B. Elliott
University of New Mexico



Presented at the Perimeter Institute
for Theoretical Physics
27 November 2007

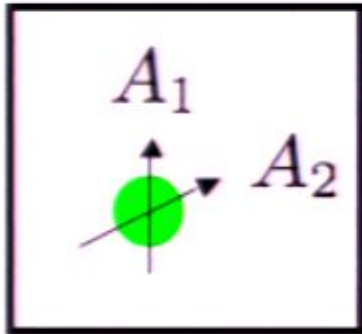
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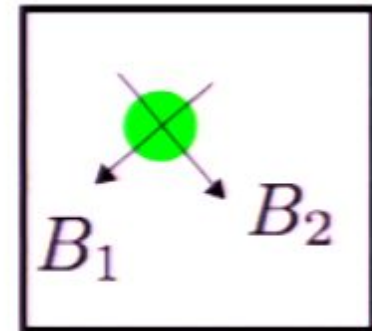
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Local Realism



Alice

A	1	-1	...
B	1	1	...
AB	1	-1	...



Bob

Repeat ...

$$\langle A_1 B_1 \rangle + \langle A_1 B_2 \rangle + \langle A_2 B_1 \rangle - \langle A_2 B_2 \rangle$$

Bell Inequalities

Realism



A_1	-1
A_2	1
\vdots	\vdots



B_1	1
B_2	-1
\vdots	\vdots

\vdots

A_1	-1
A_2	-1
\vdots	\vdots



B_1	-1
B_2	1
\vdots	\vdots

Locality \Rightarrow Tables do not change unless particles interact

How to create the tables: standard picture

Probability distribution:

$$p(a_1, a_2, \dots, b_1, b_2, \dots)$$

A_1	-1
A_2	1
\vdots	\vdots



$$p(-1, 1, \dots, 1, -1, \dots)$$



B_1	1
B_2	-1
\vdots	\vdots

\vdots

\vdots

A_1	-1
A_2	-1
\vdots	\vdots



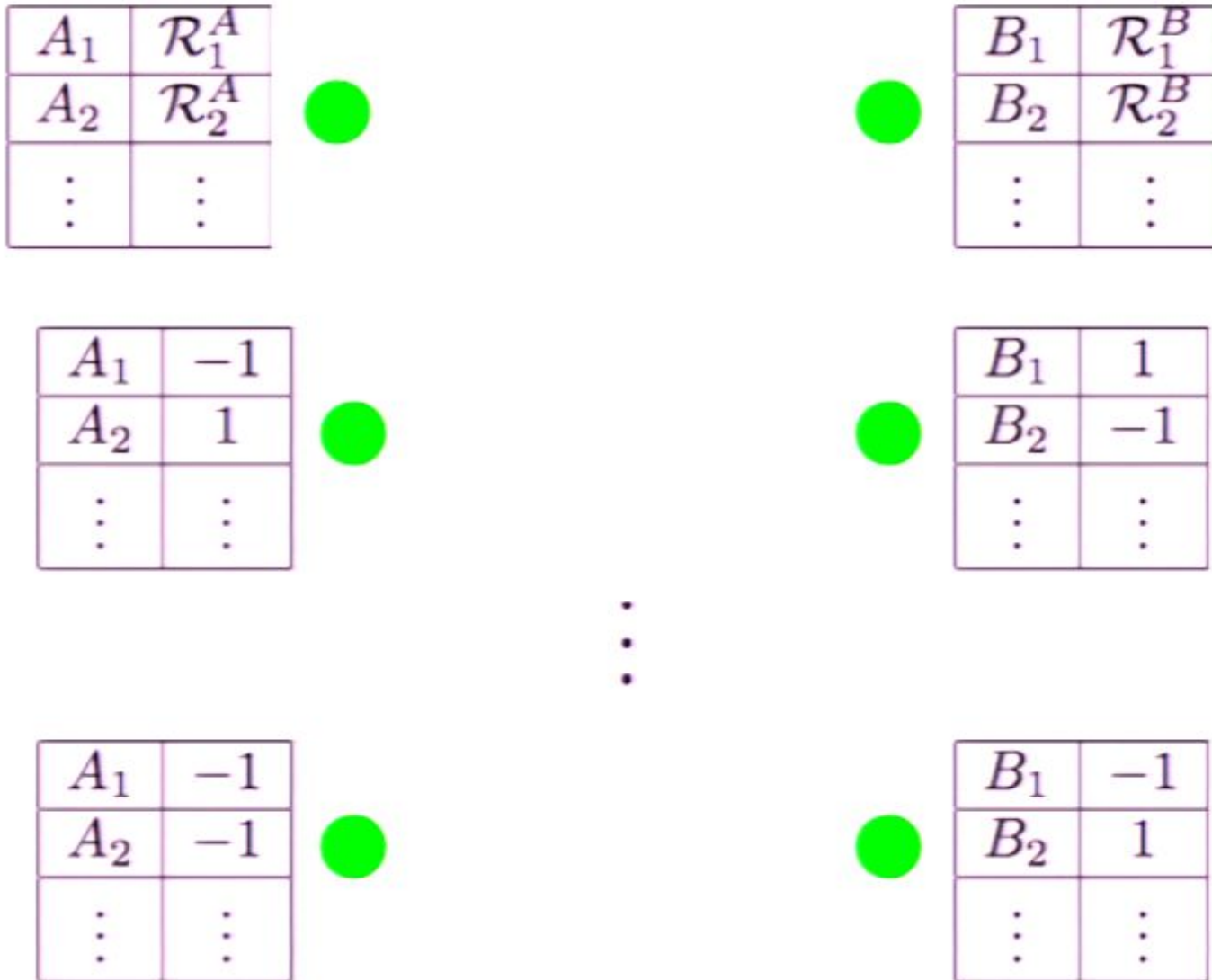
$$p(-1, -1, \dots, -1, 1, \dots)$$



B_1	-1
B_2	1
\vdots	\vdots

$$Pr(A_1 B_1 \rightarrow +1) = \sum_{j \neq 1, k \neq 1} \sum_{a_j, b_k=0}^1 (p(1, a_2, \dots, 1, b_2, \dots) + p(-1, a_2, \dots, -1, b_2, \dots))$$

How to create the tables: random variables



$$\mathcal{R}_1^A \mathcal{R}_1^B = \mathcal{R}_{11}^{AB} \leftrightarrow A_1 B_1$$

How to create the tables: standard picture

Probability distribution:

$$p(a_1, a_2, \dots, b_1, b_2, \dots)$$

A_1	-1
A_2	1
\vdots	\vdots



$$p(-1, 1, \dots, 1, -1, \dots)$$



B_1	1
B_2	-1
\vdots	\vdots

\vdots

\vdots

A_1	-1
A_2	-1
\vdots	\vdots



$$p(-1, -1, \dots, -1, 1, \dots)$$



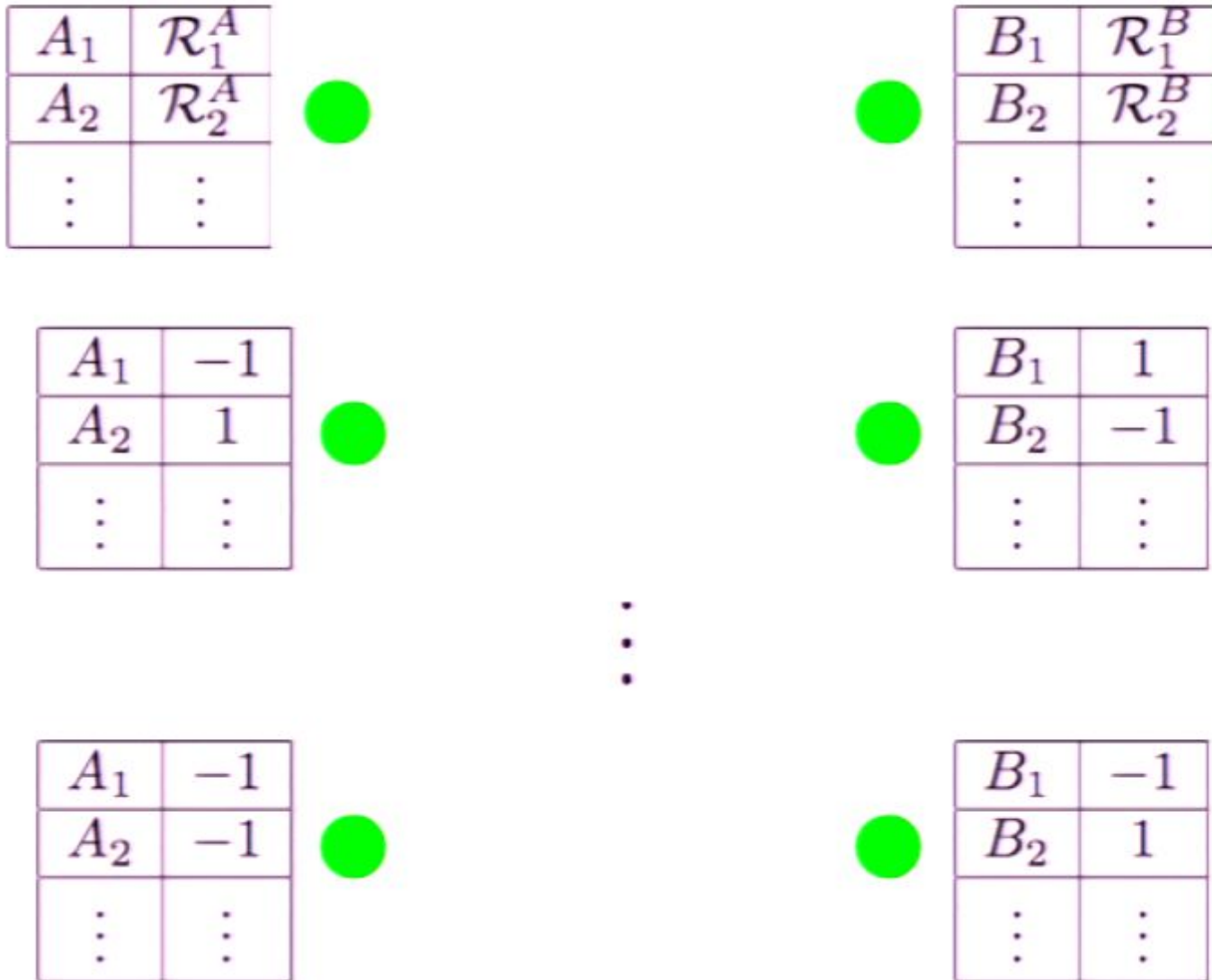
B_1	-1
B_2	1
\vdots	\vdots

$$Pr(A_1 B_1 \rightarrow +1) = \sum_{j \neq 1, k \neq 1} \sum_{a_j, b_k=0}^1 (p(1, a_2, \dots, 1, b_2, \dots) + p(-1, a_2, \dots, -1, b_2, \dots))$$

(Aside on)

Random Variables

How to create the tables: random variables



$$\mathcal{R}_1^A \mathcal{R}_1^B = \mathcal{R}_{11}^{AB} \leftrightarrow A_1 B_1$$

$$p)^2 = \begin{matrix} A \\ R_1 \end{matrix} = +1 \quad p_r = \sum_{a,b} p(1, a, \dots, b.)$$

(1) (1)

(Aside on)

Random Variables

(Aside on)

Random Variables

Definition:

$$-1 \leq a \leq 1, \mathcal{R}(a) = \begin{cases} +1 & \text{with probability } \frac{1}{2}(1+a) \\ -1 & \text{with probability } \frac{1}{2}(1-a) \end{cases}$$

Average:

$$\overline{\mathcal{R}(a)} = (+1)\frac{1}{2}(1+a) + (-1)\frac{1}{2}(1-a) = a$$

Examples:

$\mathcal{R}(-1)$	$\mathcal{R}(-\frac{1}{2})$	$\mathcal{R}(0)$	$\mathcal{R}(\frac{1}{2})$	$\mathcal{R}(1)$
-1	-1	1	-1	1
-1	1	-1	1	1
-1	-1	-1	1	1
-1	-1	1	1	1
\vdots	\vdots	\vdots	\vdots	\vdots

Product of two random variables:

$$\mathcal{R}(a)\mathcal{R}(b) = \mathcal{R}(p) \quad \left(p = \overline{\mathcal{R}(a)\mathcal{R}(b)} \right)$$

Uncorrelated

$$\begin{aligned} p &= (+1) \left(\frac{1}{4}(1+a)(1+b) + \frac{1}{4}(1-a)(1-b) \right) \\ &\quad + (-1) \left(\frac{1}{4}(1+a)(1-b) + \frac{1}{4}(1-a)(1+b) \right) \\ &= (+1) \frac{1}{2}(1+ab) + (-1) \frac{1}{2}(1-ab) = ab \end{aligned}$$

Product of two random variables:

$$\mathcal{R}(a)\mathcal{R}(b) = \mathcal{R}(p) \quad \left(p = \overline{\mathcal{R}(a)\mathcal{R}(b)} \right)$$

Uncorrelated

$$\begin{aligned} p &= (+1) \left(\frac{1}{4}(1+a)(1+b) + \frac{1}{4}(1-a)(1-b) \right) \\ &\quad + (-1) \left(\frac{1}{4}(1+a)(1-b) + \frac{1}{4}(1-a)(1+b) \right) \\ &= (+1) \frac{1}{2}(1+ab) + (-1) \frac{1}{2}(1-ab) = ab \end{aligned}$$

$$\Rightarrow \mathcal{R}(a)\mathcal{R}(b) = \mathcal{R}(ab)$$

Product of two random variables:

$$\mathcal{R}(a)\mathcal{R}(b) = \mathcal{R}(p)$$

Correlated

$\mathcal{R}(a)$



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+a)$$

Correlated



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+b)$$

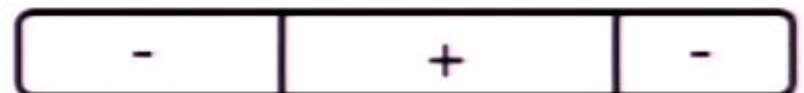
$\mathcal{R}(b)$



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1+b)$$

Anticorrelated



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1-a)$$

Product of two random variables:

$$\mathcal{R}(a)\mathcal{R}(b) = \mathcal{R}(p)$$

Correlated

$\mathcal{R}(a)$



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+a)$$

Correlated



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+b)$$

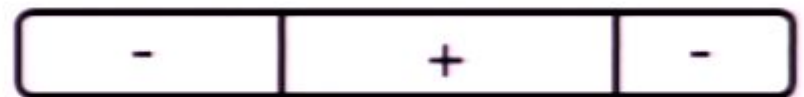
$\mathcal{R}(b)$



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1+b)$$

Anticorrelated



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1-a)$$

Product of two random variables:

$$\mathcal{R}(a)\mathcal{R}(b) = \mathcal{R}(p)$$

Correlated

$\mathcal{R}(a)$



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+a)$$

Correlated



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+b)$$

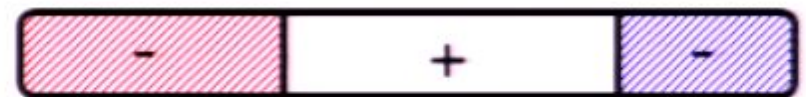
$\mathcal{R}(b)$



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1+b)$$

Anticorrelated



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1-a)$$

Product of two random variables:

$$\mathcal{R}(a)\mathcal{R}(b) = \mathcal{R}(p)$$

Correlated

$\mathcal{R}(a)$



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+a)$$

Correlated



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+b)$$

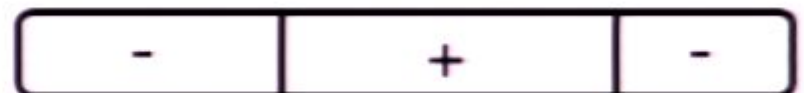
$\mathcal{R}(b)$



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1+b)$$

Anticorrelated



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1-a)$$

$$|a+b| - 1 \leq p \leq 1 - |a-b|$$

Product of many random variables:

Theorem:

Let $|a_1| \geq |a_2| \geq \cdots \geq |a_n|$, with $a_1, a_2, \dots, a_n \in [-1, 1]$.

Then $R(a_1) \cdots R(a_n) = R(p)$ is possible if and only if

$$p \in [-1, 1] \text{ and}$$

$$\begin{aligned} (|a_1| + \cdots + |a_n|) - (n - 1) &\leq s_1 \cdots s_n p \\ &\leq (n - 1) - (|a_1| + \cdots + |a_{n-1}| - |a_n|), \end{aligned}$$

where $s_j = a_j/|a_j|$ is the sign of $a_j \neq 0$.

$$\text{Recall: } |a + b| - 1 \leq p \leq 1 - |a - b|$$

(Back to)

Bell Inequalities



A_1	$\mathcal{R}(\langle A_1 \rangle)$
A_2	$\mathcal{R}(\langle A_2 \rangle)$
\vdots	\vdots



B_1	$\mathcal{R}(\langle B_1 \rangle)$
B_2	$\mathcal{R}(\langle B_2 \rangle)$
\vdots	\vdots



$$\mathcal{R}(\langle A_1 \rangle)\mathcal{R}(\langle B_1 \rangle) = \mathcal{R}(\langle A_1 B_1 \rangle)$$

$$\mathcal{R}(\langle A_1 \rangle)\mathcal{R}(\langle B_2 \rangle) = \mathcal{R}(\langle A_1 B_2 \rangle)$$

$$\mathcal{R}(\langle A_2 \rangle)\mathcal{R}(\langle B_1 \rangle) = \mathcal{R}(\langle A_2 B_1 \rangle)$$

$$\mathcal{R}(\langle A_2 \rangle)\mathcal{R}(\langle B_2 \rangle) = \mathcal{R}(\langle A_2 B_2 \rangle)$$



Local realistic
description exists

Nec. & Suff.

Necessary condition:

$$\mathcal{R}(\langle A_1 \rangle) \mathcal{R}(\langle B_1 \rangle) = \mathcal{R}(\langle A_1 B_1 \rangle)$$

$$\mathcal{R}(\langle A_1 \rangle) \mathcal{R}(\langle B_2 \rangle) = \mathcal{R}(\langle A_1 B_2 \rangle)$$

$$\mathcal{R}(\langle A_2 \rangle) \mathcal{R}(\langle B_1 \rangle) = \mathcal{R}(\langle A_2 B_1 \rangle)$$

$$\mathcal{R}(\langle A_2 \rangle) \mathcal{R}(\langle B_2 \rangle) = \mathcal{R}(\langle A_2 B_2 \rangle)$$

$$1 = \mathcal{R}(\langle A_1 B_1 \rangle) \mathcal{R}(\langle A_1 B_2 \rangle) \mathcal{R}(\langle A_2 B_1 \rangle) \mathcal{R}(\langle A_2 B_2 \rangle)$$

Necessary condition:

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$$\mathcal{R}(\langle A_2 \rangle) \mathcal{R}(\langle B_2 \rangle) = \mathcal{R}(\langle A_2 B_2 \rangle)$$

$\mathcal{R}(1)$

\parallel

$$1 = \mathcal{R}(\langle A_1 B_1 \rangle) \mathcal{R}(\langle A_1 B_2 \rangle) \mathcal{R}(\langle A_2 B_1 \rangle) \mathcal{R}(\langle A_2 B_2 \rangle)$$

$$\mathcal{R}(p) = \mathcal{R}(a_1) \cdots \mathcal{R}(a_n) \Leftrightarrow$$

$$(|a_1| + \cdots + |a_n|) - (n - 1) \leq s_1 \cdots s_n p$$

$$\leq (n - 1) - (|a_1| + \cdots + |a_{n-1}| - |a_n|)$$

Necessary condition:

$$\mathcal{R}(\langle A_1 \rangle) \mathcal{R}(\langle B_1 \rangle) = \mathcal{R}(\langle A_1 B_1 \rangle)$$

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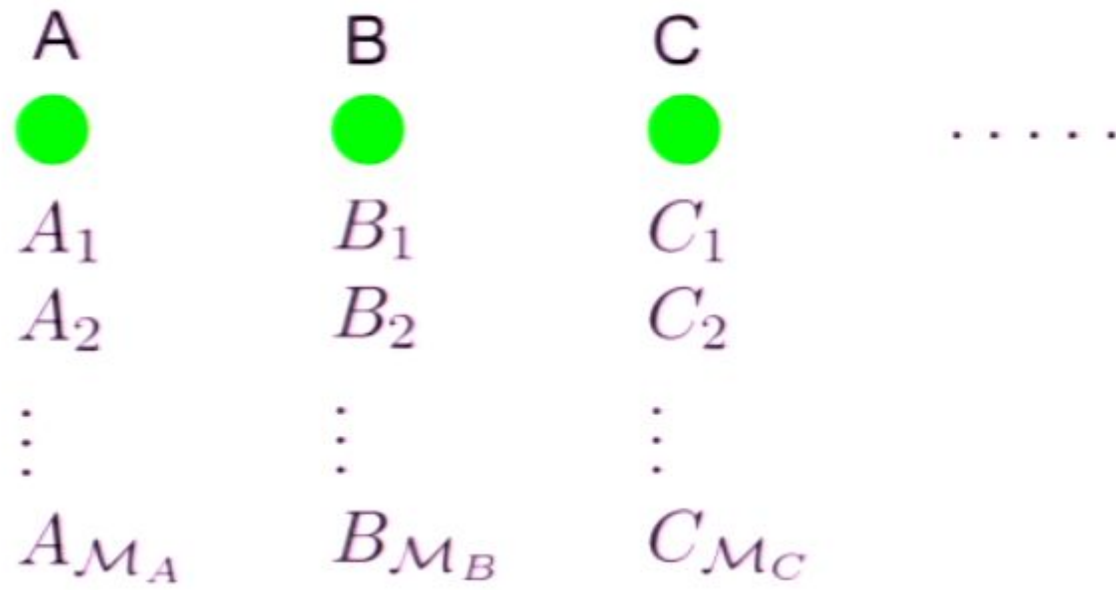
$\mathcal{R}(1)$

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$$1 = \mathcal{R}(\langle A_1 B_1 \rangle) \mathcal{R}(\langle A_1 B_2 \rangle) \mathcal{R}(\langle A_2 B_1 \rangle) \mathcal{R}(\langle A_2 B_2 \rangle)$$

$$|\langle A_1 B_1 \rangle| + |\langle A_1 B_2 \rangle| + |\langle A_2 B_1 \rangle| + |\langle A_2 B_2 \rangle| - 3 \leq s_{11} s_{12} s_{21} s_{22}$$

$$\leq 3 - |\langle A_1 B_1 \rangle| + |\langle A_1 B_2 \rangle| + |\langle A_2 B_1 \rangle| - |\langle A_2 B_2 \rangle|$$



Necessary condition:

$$\mathcal{R}(\langle A_1 \rangle) \mathcal{R}(\langle B_1 \rangle) = \mathcal{R}(\langle A_1 B_1 \rangle)$$

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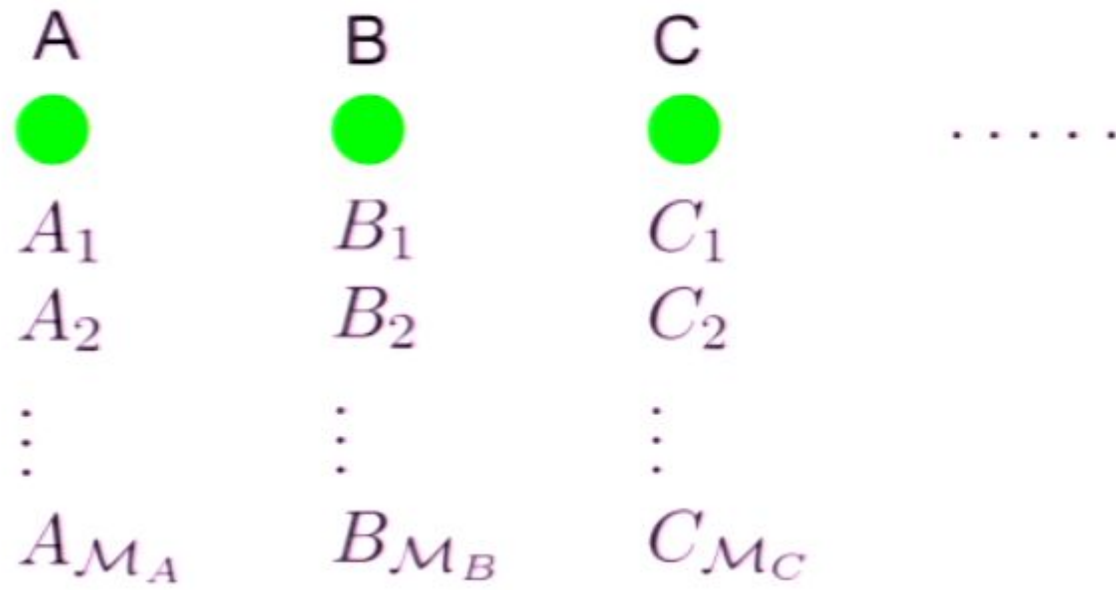
$\mathcal{R}(1)$

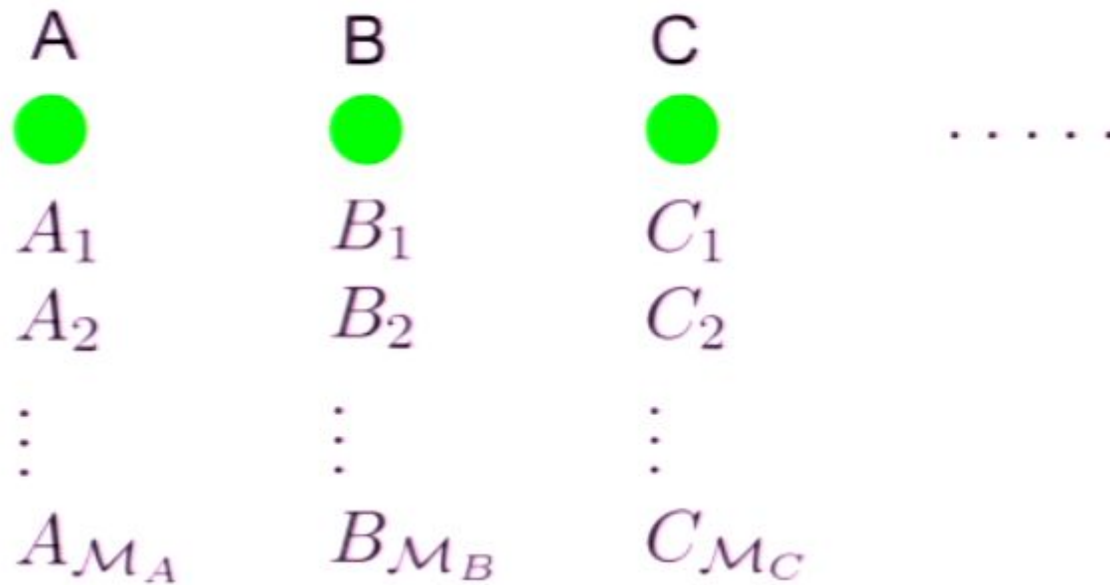
\parallel

$$1 = \mathcal{R}(\langle A_1 B_1 \rangle) \mathcal{R}(\langle A_1 B_2 \rangle) \mathcal{R}(\langle A_2 B_1 \rangle) \mathcal{R}(\langle A_2 B_2 \rangle)$$

$$|\langle A_1 B_1 \rangle| + |\langle A_1 B_2 \rangle| + |\langle A_2 B_1 \rangle| + |\langle A_2 B_2 \rangle| - 3 \leq s_{11} s_{12} s_{21} s_{22}$$

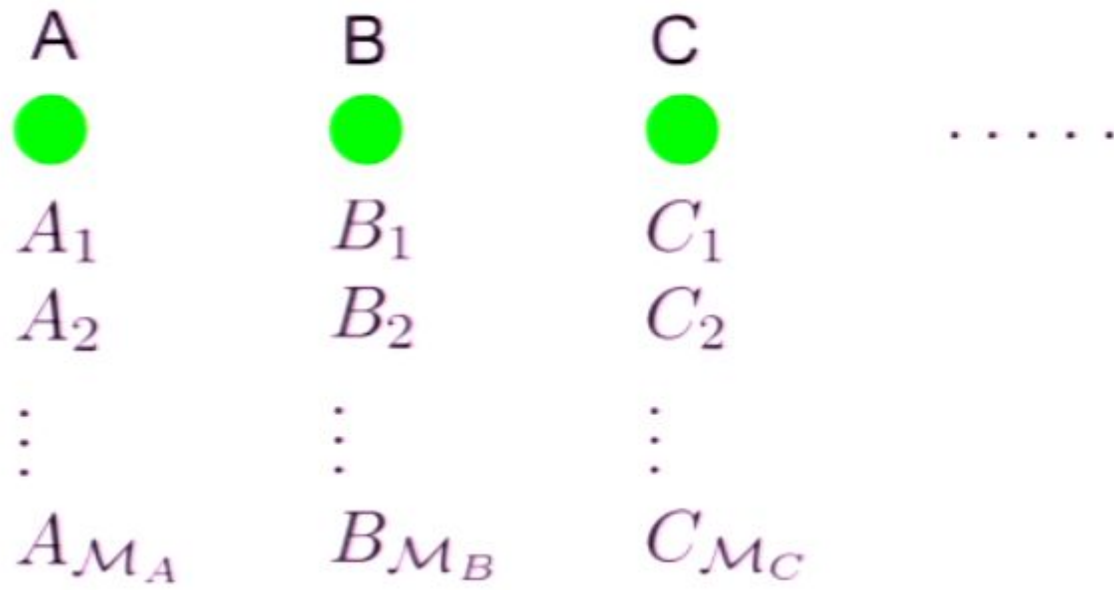
$$\leq 3 - |\langle A_1 B_1 \rangle| + |\langle A_1 B_2 \rangle| + |\langle A_2 B_1 \rangle| - |\langle A_2 B_2 \rangle|$$





$$\mathcal{R}(\langle A_j \rangle) \mathcal{R}(\langle B_k \rangle) \cdots = \mathcal{R}(\langle M_l \rangle) \Rightarrow \mathcal{R}(1) = \prod_{j=1}^n \mathcal{R}(M_j)$$

Sufficient?



Necessary condition:

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$\mathcal{R}(1)$

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$$\mathcal{R}(p) = \mathcal{R}(a_1) \cdots \mathcal{R}(a_n) \Leftrightarrow$$

$$(|a_1| + \cdots + |a_n|) - (n - 1) \leq s_1 \cdots s_n p$$

$$\leq (n - 1) - (|a_1| + \cdots + |a_{n-1}| - |a_n|)$$



A_1	$\mathcal{R}(\langle A_1 \rangle)$
A_2	$\mathcal{R}(\langle A_2 \rangle)$
\vdots	\vdots



B_1	$\mathcal{R}(\langle B_1 \rangle)$
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\vdots	\vdots



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$\mathcal{R}(1)$

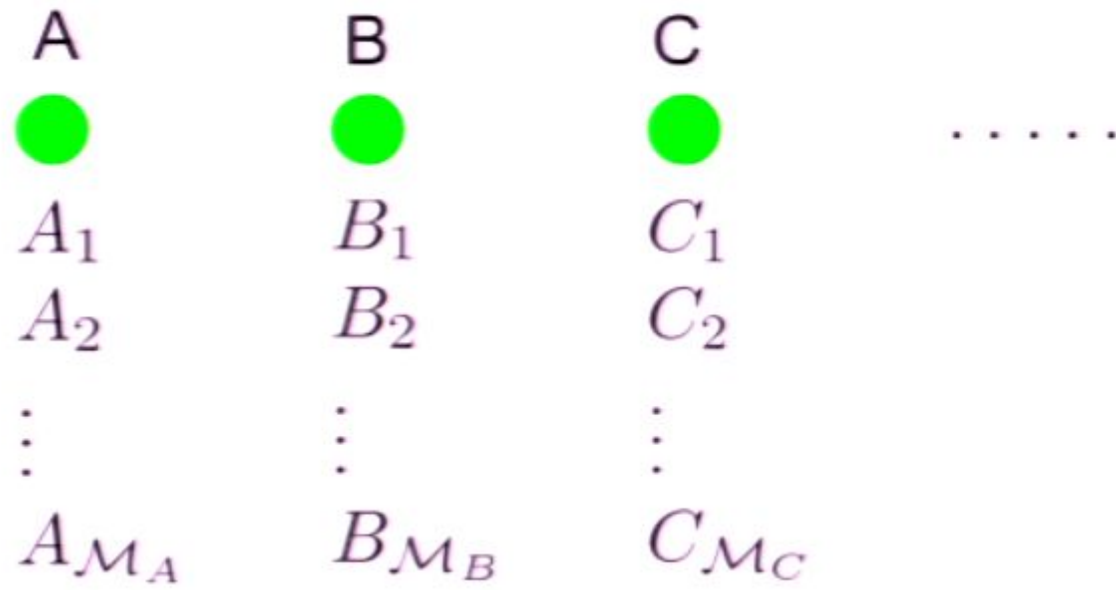
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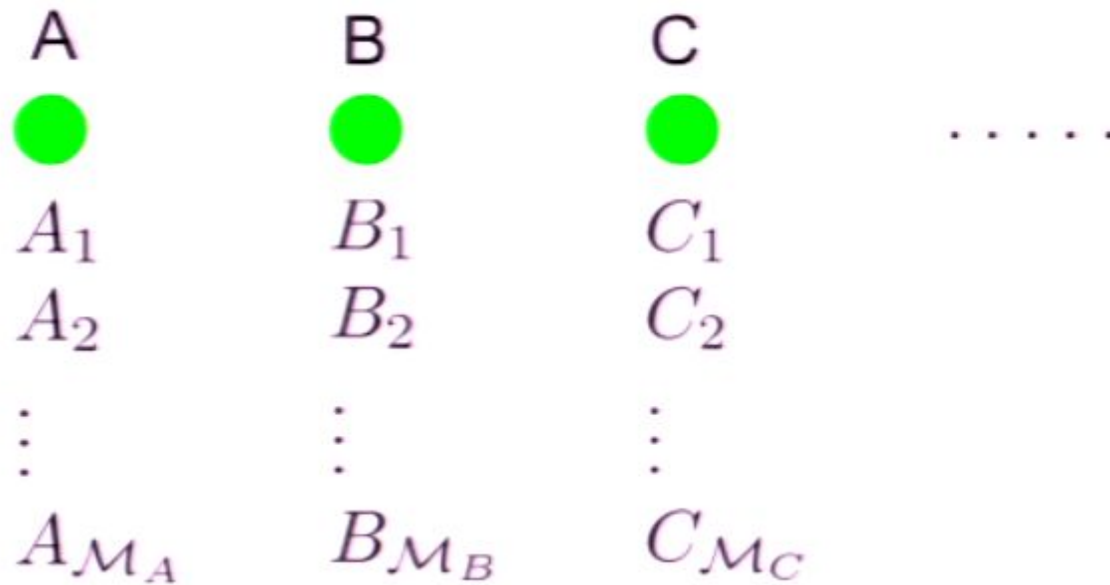
$$1 = \mathcal{R}(\langle A_1 B_1 \rangle) \mathcal{R}(\langle A_1 B_2 \rangle) \mathcal{R}(\langle A_2 B_1 \rangle) \mathcal{R}(\langle A_2 B_2 \rangle)$$

$$\mathcal{R}(p) = \mathcal{R}(a_1) \cdots \mathcal{R}(a_n) \Leftrightarrow$$

$$(|a_1| + \cdots + |a_n|) - (n - 1) \leq s_1 \cdots s_n p$$

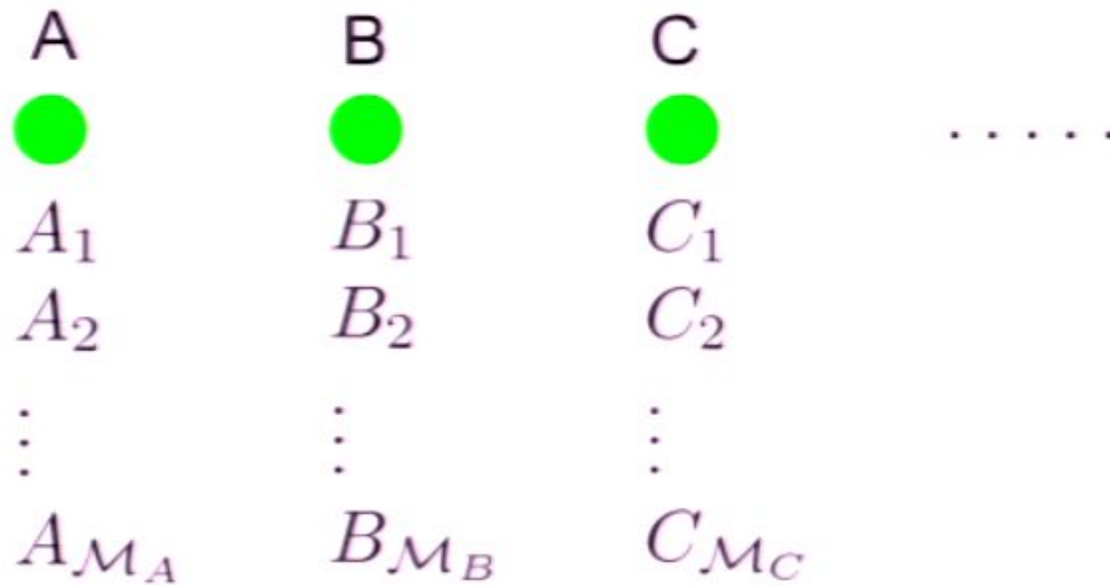
$$\leq (n - 1) - (|a_1| + \cdots + |a_{n-1}| - |a_n|)$$





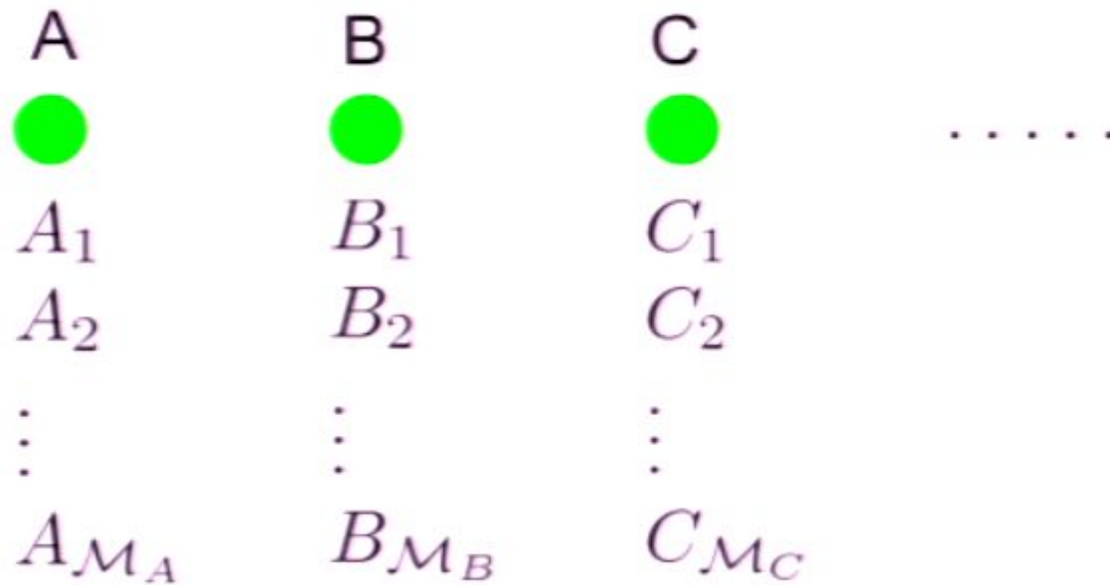
$$\mathcal{R}(\langle A_j \rangle) \mathcal{R}(\langle B_k \rangle) \cdots = \mathcal{R}(\langle M_l \rangle) \Rightarrow \mathcal{R}(1) = \prod_{j=1}^n \mathcal{R}(M_j)$$

Sufficient?



$$\sum_{j=1}^n |\langle M_j \rangle| - (n - 1) \leq \prod_{j=1}^n s_j$$

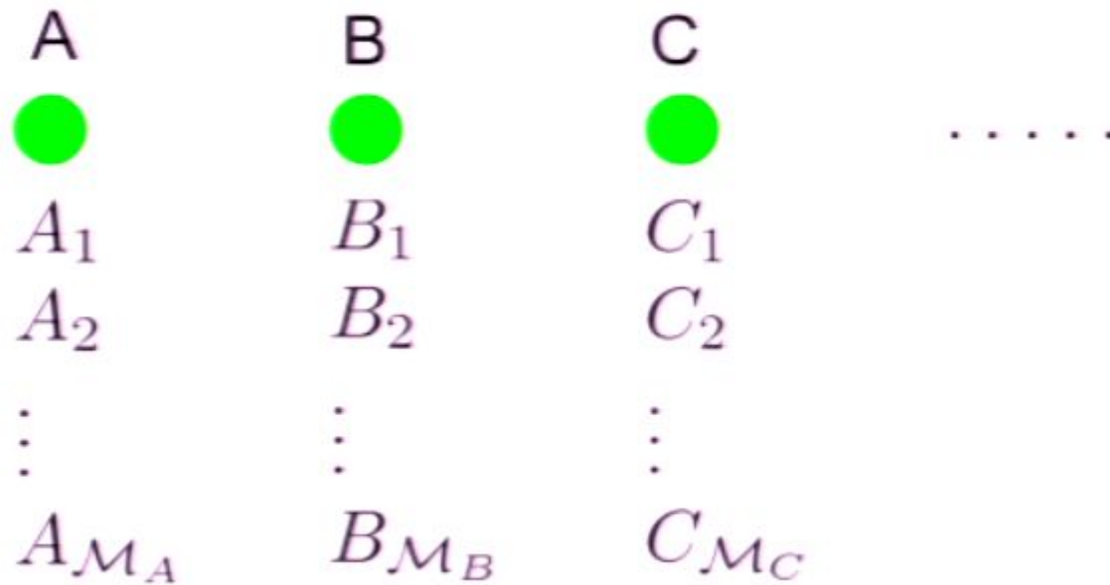
$$\leq (n - 1) - \sum_{j=1}^{n-1} |\langle M_j \rangle| + |\langle M_n \rangle|$$



$$\mathcal{R}(\langle A_j \rangle) \mathcal{R}(\langle B_k \rangle) \cdots = \mathcal{R}(\langle M_l \rangle) \Rightarrow \mathcal{R}(1) = \prod_{j=1}^n \mathcal{R}(M_j)$$

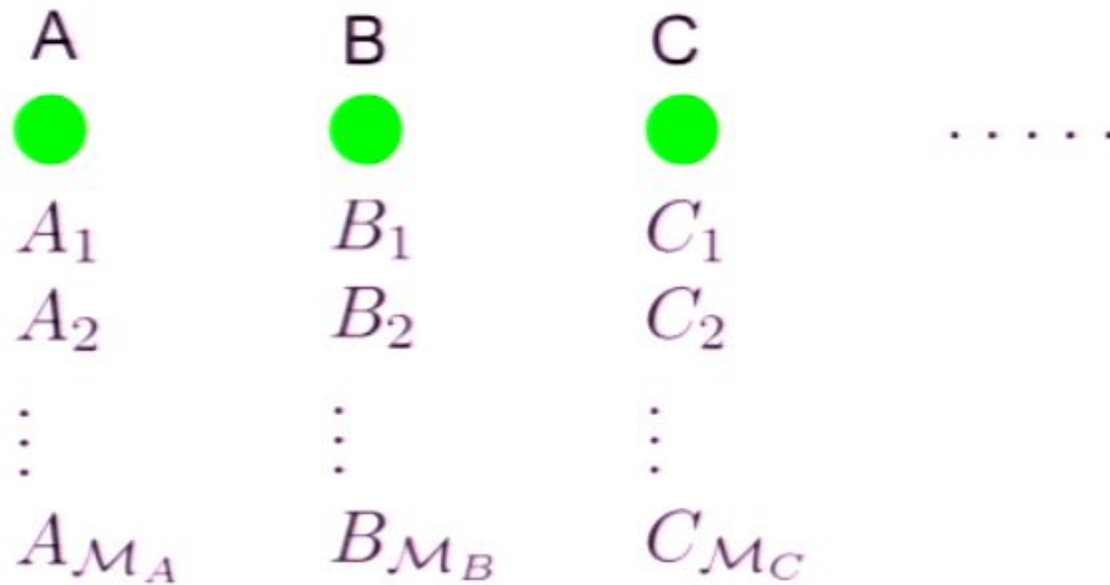
\vdots

Sufficient?



$$\sum_{j=1}^n |\langle M_j \rangle| - (n - 1) \leq \prod_{j=1}^n s_j$$

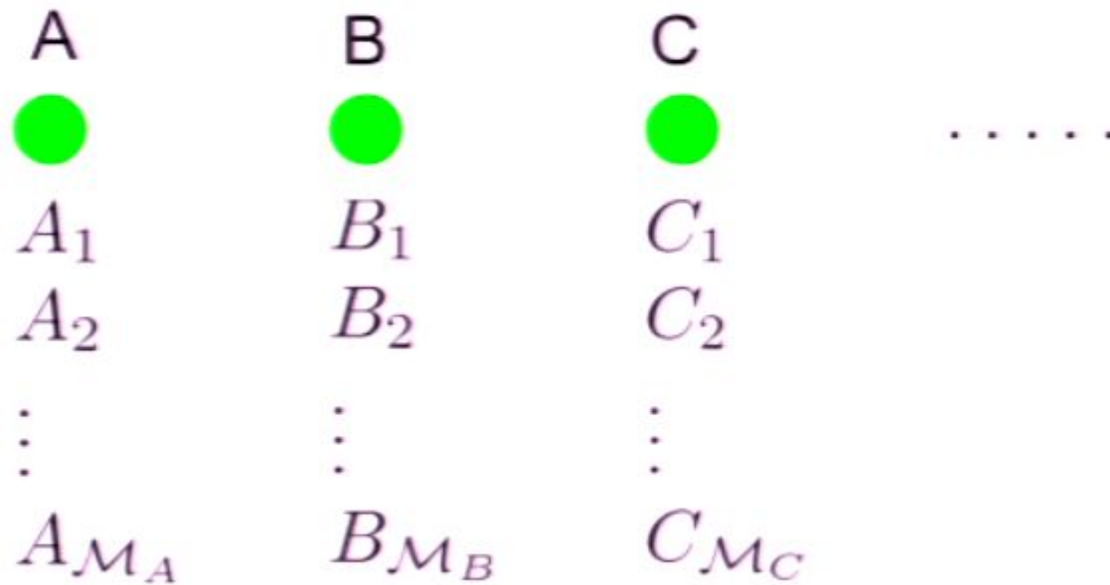
$$\leq (n - 1) - \sum_{j=1}^{n-1} |\langle M_j \rangle| + |\langle M_n \rangle|$$



$$\sum_{j=1}^n |\langle M_j \rangle| - (n - 1) \leq \prod_{j=1}^n s_j$$

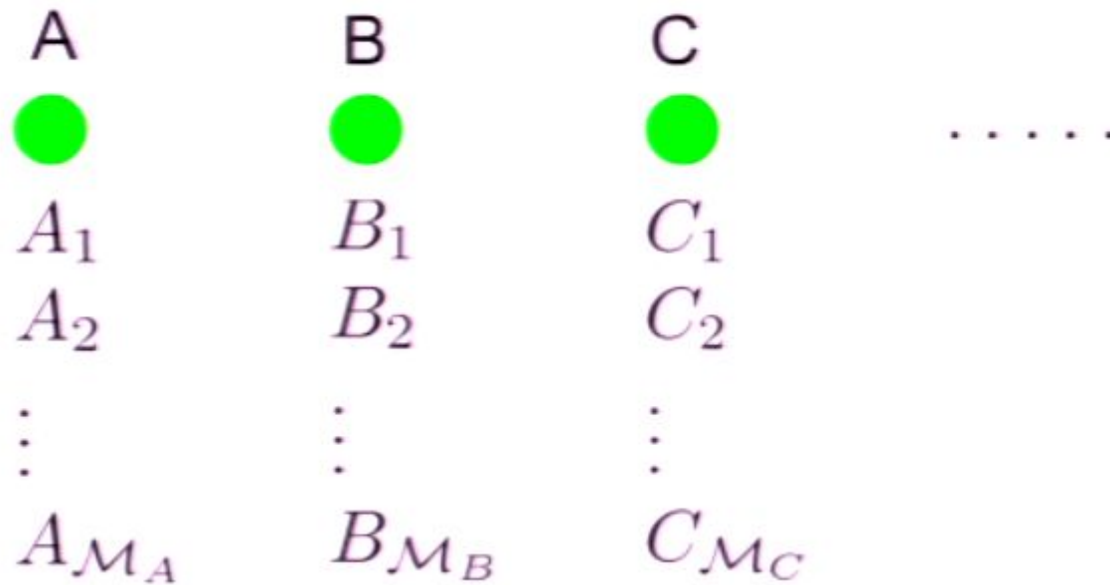
$$\leq (n - 1) - \sum_{j=1}^{n-1} |\langle M_j \rangle| + |\langle M_n \rangle|$$

$$\sum_{j=1}^{n-1} |\langle M_j \rangle| - \left(\prod_{j=1}^n s_j \right) |\langle M_n \rangle| \leq n - 2$$



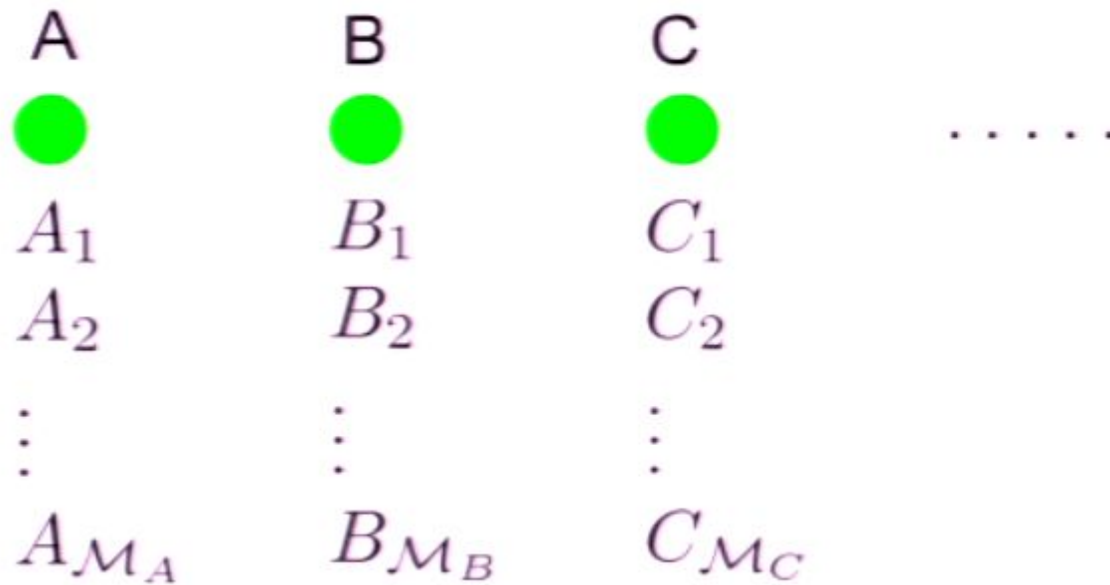
$$\mathcal{R}(\langle A_j \rangle) \mathcal{R}(\langle B_k \rangle) \cdots = \mathcal{R}(\langle M_l \rangle) \Rightarrow \mathcal{R}(1) = \prod_{j=1}^n \mathcal{R}(M_j)$$

Sufficient?



$$\sum_{j=1}^n |\langle M_j \rangle| - (n - 1) \leq \prod_{j=1}^n s_j$$

$$\leq (n - 1) - \sum_{j=1}^{n-1} |\langle M_j \rangle| + |\langle M_n \rangle|$$



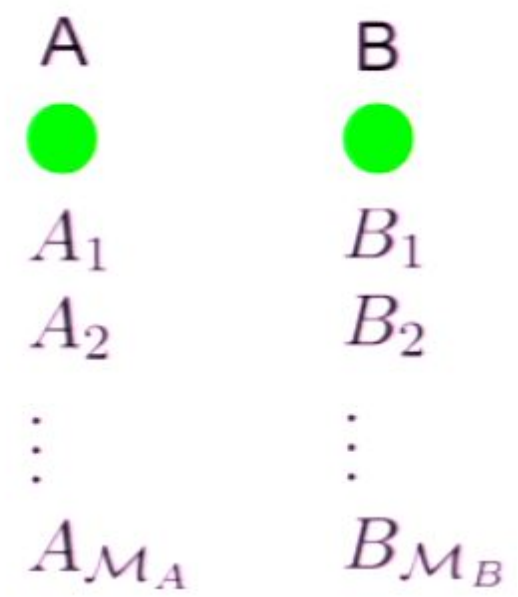
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Example 1: Two qubits.

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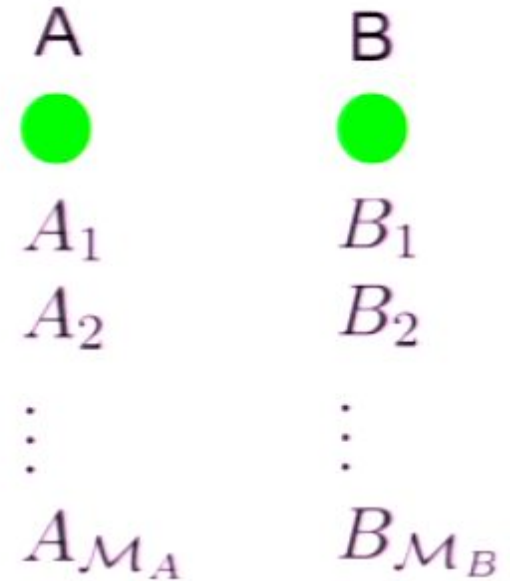


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n=3:

$$|\langle A_j \rangle| + |\langle B_k \rangle| - s_{A_j} s_{B_k} s_{A_j B_k} |\langle A_j B_k \rangle| \leq 1 \quad \checkmark$$



Example 1: Two qubits.

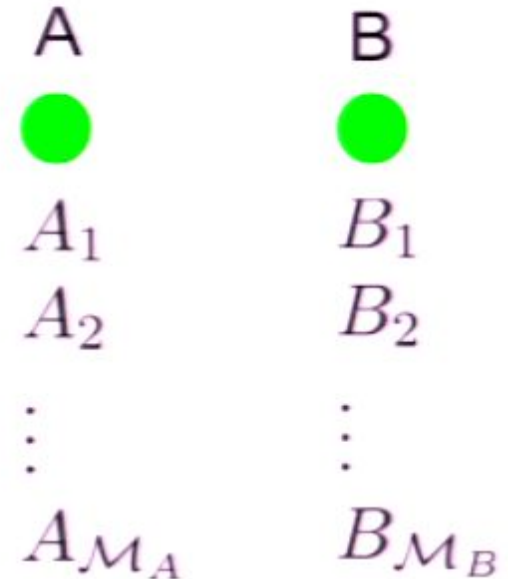
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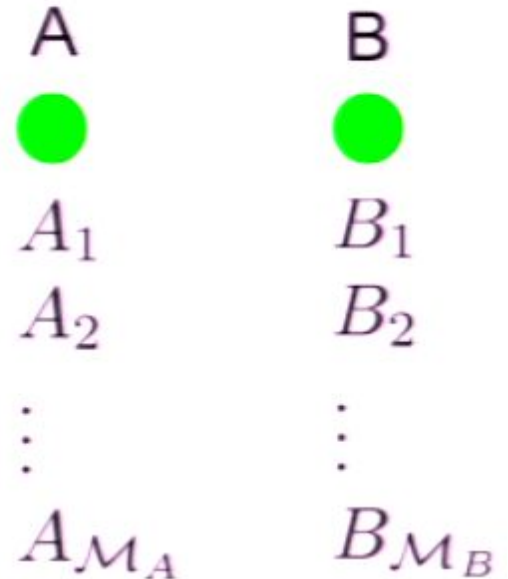
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n=4:

$$|\langle A_i B_k \rangle| + |\langle A_i B_l \rangle| + |\langle A_j B_k \rangle| - s_{ik} s_{il} s_{jk} s_{jl} |\langle A_j B_l \rangle| \leq 2 \quad \text{CHSH}$$



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Easy: $\sum_{j=1}^{n-1} |\langle M_j \rangle| - \left(\prod_{j=1}^n s_j \right) |\langle M_n \rangle| \leq n - 2 \Rightarrow \begin{matrix} |\langle A_i B_k \rangle| + |\langle A_i B_l \rangle| + |\langle A_j B_k \rangle| \\ - s_{ik} s_{il} s_{jk} s_{jl} |\langle A_j B_l \rangle| \leq 2 \end{matrix}$

Hard: $\begin{matrix} |\langle A_i B_k \rangle| + |\langle A_i B_l \rangle| + |\langle A_j B_k \rangle| \\ - s_{ik} s_{il} s_{jk} s_{jl} |\langle A_j B_l \rangle| \leq 2 \end{matrix} \Rightarrow \sum_{j=1}^{n-1} |\langle M_j \rangle| - \left(\prod_{j=1}^n s_j \right) |\langle M_n \rangle| \leq n - 2$

Example 1: Two qubits.

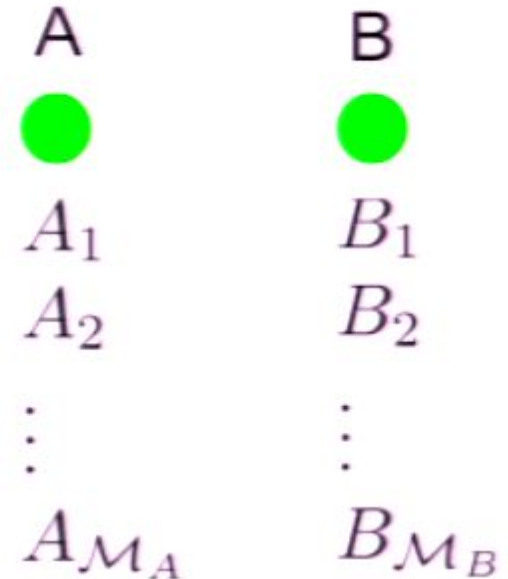
$$\sum_{j=1}^{n-1} |\langle M_j \rangle| - \left(\prod_{j=1}^n s_j \right) |\langle M_n \rangle| \leq n - 2$$

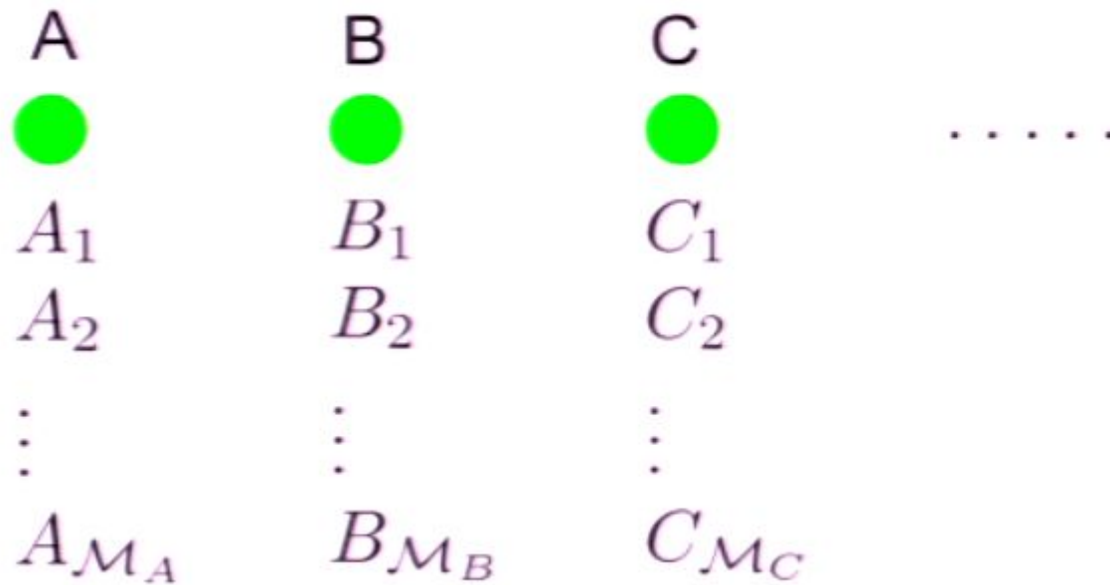
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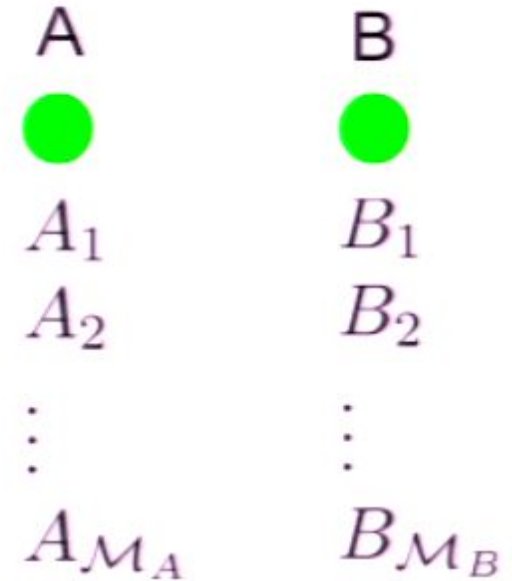
$$\sum_{j=1}^n |\langle M_j \rangle| - (n - 1) \leq \prod_{j=1}^n s_j$$

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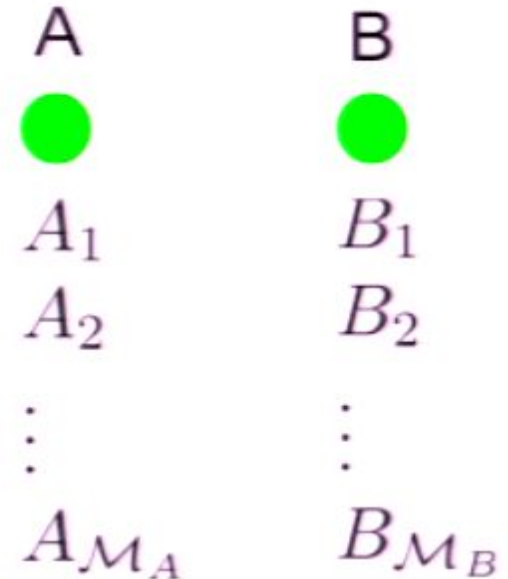
$$\sum_{j=1}^{n-1} |\langle M_j \rangle| - \left(\prod_{j=1}^n s_j \right) |\langle M_n \rangle| \leq n - 2$$

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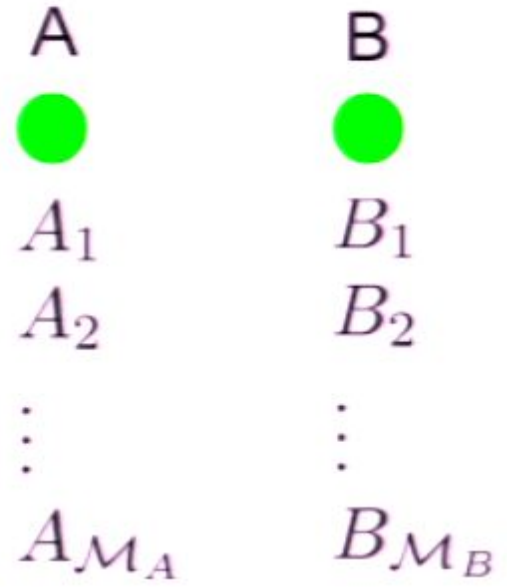
$$|\langle A_j \rangle| + |\langle B_k \rangle| - s_{A_j} s_{B_k} s_{A_j B_k} |\langle A_j B_k \rangle| \leq 1 \quad \checkmark$$

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$$\sum_{j=1}^{n-1} |\langle M_j \rangle| - \left(\prod_{j=1}^n s_j \right) |\langle M_n \rangle| \leq n - 2$$

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Easy: $\sum_{j=1}^{n-1} |\langle M_j \rangle| - \left(\prod_{j=1}^n s_j \right) |\langle M_n \rangle| \leq n - 2 \Rightarrow \begin{matrix} |\langle A_i B_k \rangle| + |\langle A_i B_l \rangle| + |\langle A_j B_k \rangle| \\ - s_{ik} s_{il} s_{jk} s_{jl} |\langle A_j B_l \rangle| \leq 2 \end{matrix}$

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Example 2: Insufficient for arbitrary correlations.

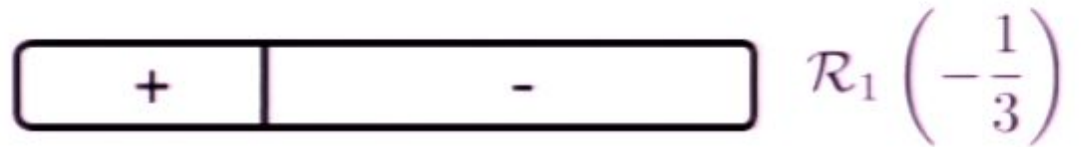
$$\mathcal{R}_1\left(-\frac{1}{3}\right) \mathcal{R}_2\left(-\frac{1}{3}\right) = \mathcal{R}_4\left(-\frac{1}{3}\right)$$

$$\mathcal{R}_1\left(-\frac{1}{3}\right) \mathcal{R}_3\left(-\frac{1}{3}\right) = \mathcal{R}_5\left(-\frac{1}{3}\right) \quad \Rightarrow \quad \mathcal{R}_1\left(-\frac{1}{3}\right) \mathcal{R}_2\left(-\frac{1}{3}\right) \mathcal{R}_3\left(-\frac{1}{3}\right) = \mathcal{R}(p)$$

$$\mathcal{R}_2\left(-\frac{1}{3}\right) \mathcal{R}_3\left(-\frac{1}{3}\right) = \mathcal{R}_6\left(-\frac{1}{3}\right)$$

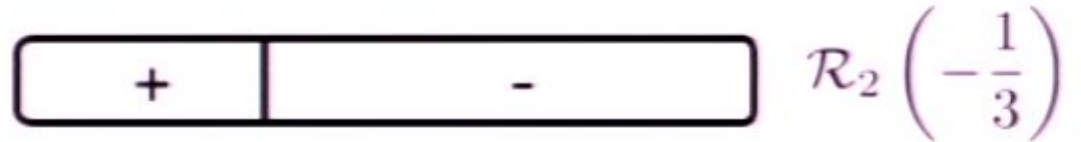
$$\frac{1}{3} + \frac{1}{3} + \frac{1}{3} - 2 \leq -p \leq 2 - \frac{1}{3} - \frac{1}{3} + \frac{1}{3}$$

Example 2: Insufficient for arbitrary correlations.

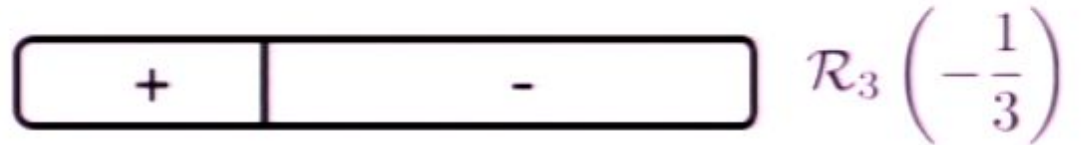


$$\mathcal{R}_1 \left(-\frac{1}{3} \right) \mathcal{R}_2 \left(-\frac{1}{3} \right) = \mathcal{R}_4 \left(-\frac{1}{3} \right)$$

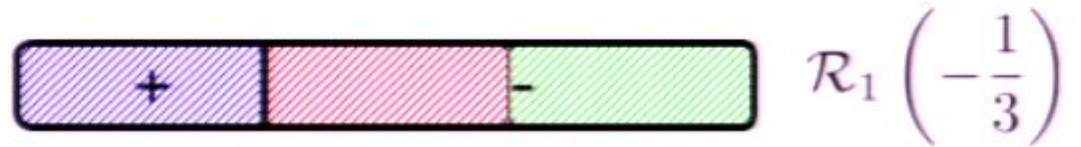
$$\mathcal{R}_1 \left(-\frac{1}{3} \right) \mathcal{R}_3 \left(-\frac{1}{3} \right) = \mathcal{R}_5 \left(-\frac{1}{3} \right)$$



$$\mathcal{R}_2 \left(-\frac{1}{3} \right) \mathcal{R}_3 \left(-\frac{1}{3} \right) = \mathcal{R}_6 \left(-\frac{1}{3} \right)$$

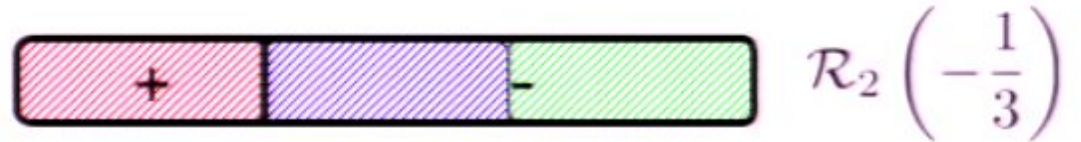


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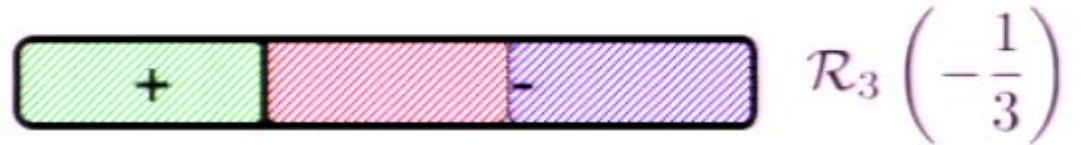


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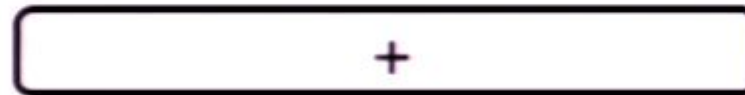
$$\mathcal{R}_1 \left(-\frac{1}{3} \right) \mathcal{R}_3 \left(-\frac{1}{3} \right) = \mathcal{R}_5 \left(-\frac{1}{3} \right)$$



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$$\mathcal{R}_1 \left(-\frac{1}{3} \right) \mathcal{R}_2 \left(-\frac{1}{3} \right) \mathcal{R}_3 \left(-\frac{1}{3} \right)$$



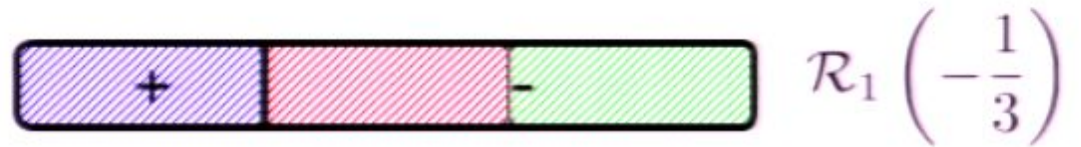
Comments:

- Arbitrary number of qubits
- Arbitrary number of measurements
- Two qubits: CHSH.

The big question:

- Sufficient for quantum correlations?

Example 2: Insufficient for arbitrary correlations.

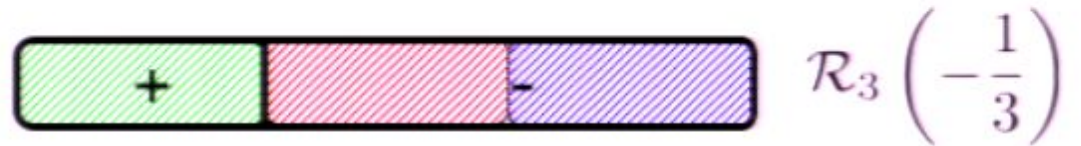


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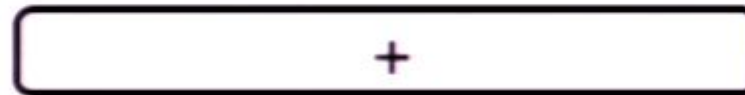


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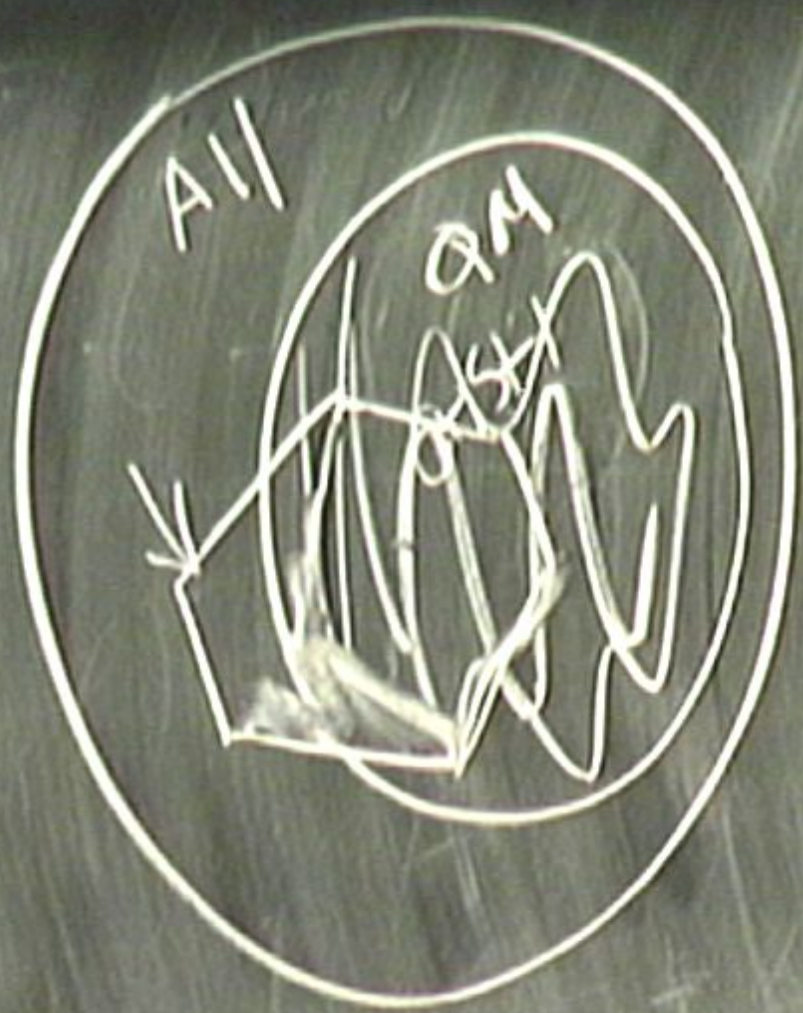
$$\mathcal{R}_1 \left(-\frac{1}{3} \right) \mathcal{R}_2 \left(-\frac{1}{3} \right) \mathcal{R}_3 \left(-\frac{1}{3} \right)$$







3110030



Product of two random variables:

$$\mathcal{R}(a)\mathcal{R}(b) = \mathcal{R}(p)$$

Correlated

$\mathcal{R}(a)$



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+a)$$

Correlated



$$\frac{1}{2}(1-a)$$

$$\frac{1}{2}(1+b)$$

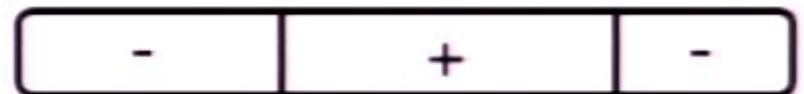
$\mathcal{R}(b)$



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1+b)$$

Anticorrelated



$$\frac{1}{2}(1-b)$$

$$\frac{1}{2}(1-a)$$

$$|a+b| - 1 \leq p \leq 1 - |a-b|$$

$$|a+b| \leq a^2 + b^2$$

$$|a+b| \geq \sqrt{a^2 + b^2}$$

$$|a+b| \leq |a| + |b|$$

Product of many random variables:

Theorem:

Let $|a_1| \geq |a_2| \geq \cdots \geq |a_n|$, with $a_1, a_2, \dots, a_n \in [-1, 1]$.

Then $R(a_1) \cdots R(a_n) = R(p)$ is possible if and only if

$$p \in [-1, 1] \text{ and}$$

$$\begin{aligned} (|a_1| + \cdots + |a_n|) - (n - 1) &\leq s_1 \cdots s_n p \\ &\leq (n - 1) - (|a_1| + \cdots + |a_{n-1}| - |a_n|), \end{aligned}$$

where $s_j = a_j/|a_j|$ is the sign of $a_j \neq 0$.

$$\text{Recall: } |a + b| - 1 \leq p \leq 1 - |a - b|$$

$$|a+b| - 1 \leq ab \leq 1 - |a-b|$$



$(1, a, b)$

$$|a+b| - 1 \leq |ab| \leq |a-b|$$



Q

$$|a+b| - 1 \leq |ab| \leq 1 - |a-b|$$

$$|\bar{a} + \bar{b}|$$

$\neq m_j$



$(1, a)$