

The right kind of uncertainty principle. Fisher information and Quantum Cramér-Rao bounds

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Quantum Cramér-Rao Bound (QCRB)

Single-parameter estimation: Bound on the mean-square error in estimating a classical parameter that is coupled to a quantum system in terms of the inverse of the quantum Fisher information.

Multi-parameter estimation: Bound on the covariance matrix in estimating a set of classical parameters that are coupled to a quantum system in terms of the inverse of a quantum Fisher-information matrix.

We are only going to consider the single-parameter case. An important distinction is that the single-parameter QCRB is saturable—there is a measurement that achieves the bound—whereas the multi-parameter QCRB is generally not.

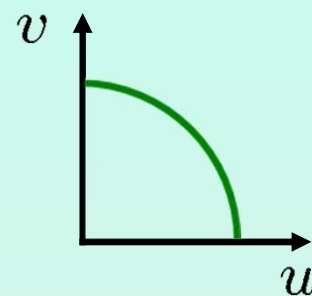
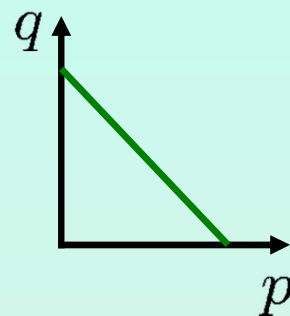
Fisher information

Estimating a probability p from N trials (random walk, polling)

$$f = \frac{n}{N}$$

$$\bar{f} = \frac{\bar{n}}{N} = p$$

$$(\Delta f)^2 = \frac{pq}{N} \quad q = 1 - p$$



Measuring the “distance” between neighboring probability distributions in units of their distinguishability

$$\frac{(\delta p)^2}{(\Delta f)^2} = N \frac{(\delta p)^2}{pq} = N \left(\frac{(\delta p)^2}{p} + \frac{(\delta q)^2}{q} \right) = N((\delta u)^2 + (\delta v)^2)$$

Fisher information $u = \sqrt{p}, \quad v = \sqrt{q}$

Not $|\delta p| + |\delta q|$ or $(\delta p)^2 + (\delta q)^2$ or $(\delta p/p)^2 + (\delta q/q)^2$

(Classical) Cramér-Rao bound

For any parameter ϕ that affects a probability distribution $p_j(\phi)$,

$$\Delta\phi_{\text{est}} \geq \frac{1}{\sqrt{N}} \frac{1}{\sqrt{F}}$$

$$\begin{aligned} F(\phi) &= \left(\begin{array}{c} \text{Fisher} \\ \text{information} \end{array} \right) \\ &= \sum_j \frac{1}{p_j(\phi)} \left(\frac{dp_j(\phi)}{d\phi} \right)^2 \\ &= \sum_j p_j(\phi) \left(\frac{d \ln p_j(\phi)}{d\phi} \right)^2 \end{aligned}$$

Proof of QCRB. Setting

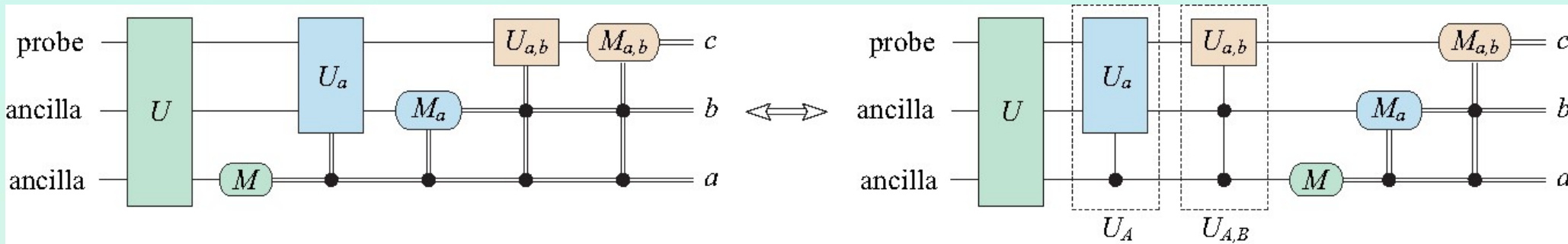
$$H_\gamma(t) = \hbar\gamma h + \tilde{H}(t)$$

Parameter γ

Generator of parameter displacements, h

Everything else, \tilde{H} , including feedback

For a more traditional proof of the QCRB, including nonunitary parameter displacements, see S. L. Braunstein and C. M. Caves, PRL 72, 3439 (1994).



$$\rho_\gamma(t) = U_\gamma(t)\rho_0 U_\gamma^\dagger(t) \quad i\hbar \frac{\partial U_\gamma(s)}{\partial s} = H_\gamma(s)U_\gamma(s)$$

$$p(\gamma_{\text{est}}|\gamma) = \text{tr}(E_{\gamma_{\text{est}}}\rho_\gamma(t)) \quad \int d\gamma_{\text{est}} E_{\gamma_{\text{est}}} = I$$

Initial state ρ_0

Intermediate times s , final time t

Evolution operator $U_\gamma(s)$

Estimator POVM $E_{\gamma_{\text{est}}}$

Proof of QCRB. Classical CRB

$$\Delta\gamma_{\text{est}} \equiv \gamma_{\text{est}} - \langle \gamma_{\text{est}} \rangle$$

$$\delta\gamma \equiv \frac{\gamma_{\text{est}}}{|d\langle \gamma_{\text{est}} \rangle / d\gamma|} - \gamma = \frac{\Delta\gamma_{\text{est}}}{|d\langle \gamma_{\text{est}} \rangle / d\gamma|} + \langle \delta\gamma \rangle$$

Unbiased estimator:

$$\langle \gamma_{\text{est}} \rangle = \gamma \text{ and } d\langle \gamma_{\text{est}} \rangle / d\gamma = 1 \text{ and thus } \langle \delta\gamma \rangle = 0$$

$$1 = \int d\gamma_{\text{est}} p(\gamma_{\text{est}}|\gamma) \quad \text{and} \quad \langle \gamma_{\text{est}} \rangle = \int d\gamma_{\text{est}} \gamma_{\text{est}} p(\gamma_{\text{est}}|\gamma)$$

Differentiate with respect to γ

$$\begin{aligned} \frac{d\langle \gamma_{\text{est}} \rangle}{d\gamma} &= \int d\gamma_{\text{est}} (\gamma_{\text{est}} - \langle \gamma_{\text{est}} \rangle) \frac{\partial p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} \\ &= \int d\gamma_{\text{est}} \Delta\gamma_{\text{est}} \frac{\partial p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} \\ &= \int d\gamma_{\text{est}} p(\gamma_{\text{est}}|\gamma) \Delta\gamma_{\text{est}} \frac{\partial \ln p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} \\ &= \left\langle \Delta\gamma_{\text{est}} \frac{\partial \ln p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} \right\rangle \end{aligned}$$

Proof of QCRB. Classical CRB

$$\begin{aligned}\frac{d\langle\gamma_{\text{est}}\rangle}{d\gamma} &= \int d\gamma_{\text{est}} \Delta\gamma_{\text{est}} \frac{\partial p(\gamma_{\text{est}}|\gamma)}{\partial\gamma} \\ &= \int d\gamma_{\text{est}} p(\gamma_{\text{est}}|\gamma) \Delta\gamma_{\text{est}} \frac{\partial \ln p(\gamma_{\text{est}}|\gamma)}{\partial\gamma} \\ &= \left\langle \Delta\gamma_{\text{est}} \frac{\partial \ln p(\gamma_{\text{est}}|\gamma)}{\partial\gamma} \right\rangle\end{aligned}$$

$$\left(\frac{d\langle\gamma_{\text{est}}\rangle}{d\gamma}\right)^2 \leq \langle(\Delta\gamma_{\text{est}})^2\rangle \left\langle \left(\frac{\partial \ln p(\gamma_{\text{est}}|\gamma)}{\partial\gamma}\right)^2 \right\rangle = \langle(\Delta\gamma_{\text{est}})^2\rangle F(\gamma)$$

Schwarz inequality

Classical Fisher information $F(\gamma)$

$$\langle(\delta\gamma)^2\rangle = \frac{\langle(\Delta\gamma_{\text{est}})^2\rangle}{|d\langle\gamma_{\text{est}}\rangle/d\gamma|^2} + \langle\delta\gamma\rangle^2 \geq \frac{1}{F(\gamma)} + \langle\delta\gamma\rangle^2 \geq \frac{1}{F(\gamma)}$$

$$\delta\gamma \equiv \frac{\gamma_{\text{est}}}{|d\langle\gamma_{\text{est}}\rangle/d\gamma|} - \gamma = \frac{\Delta\gamma_{\text{est}}}{|d\langle\gamma_{\text{est}}\rangle/d\gamma|} + \langle\delta\gamma\rangle$$

For an unbiased estimator, which has $\langle\gamma_{\text{est}}\rangle = \gamma$, $\langle\delta\gamma\rangle = 0$.

Proof of QCRB.

Classical Fisher information

$$\langle (\delta\gamma)^2 \rangle = \frac{(\Delta\gamma_{\text{est}})^2}{|d\langle\gamma_{\text{est}}\rangle/d\gamma|^2} + \langle\delta\gamma\rangle^2 \geq \frac{1}{F(\gamma)} + \langle\delta\gamma\rangle^2 \geq \frac{1}{F(\gamma)}$$

$$\begin{aligned} F(\gamma) &\equiv \left\langle \left(\frac{\partial \ln p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} \right)^2 \right\rangle \\ &= \int d\gamma_{\text{est}} p(\gamma_{\text{est}}|\gamma) \left(\frac{\partial \ln p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} \right)^2 \\ &= \int d\gamma_{\text{est}} \frac{1}{p(\gamma_{\text{est}}|\gamma)} \left(\frac{\partial p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} \right)^2 \end{aligned}$$

The Fisher bound $\langle (\delta\gamma)^2 \rangle \geq 1/F(\gamma)$ can be attained asymptotically in many trials by using maximum-likelihood estimation.

Proof of QCRB. Quantum mechanics

$$H_\gamma(t) = \hbar\gamma h + \tilde{H}(t)$$

$$\rho_\gamma(t) = U_\gamma(t)\rho_0U_\gamma^\dagger(t)$$

$$i\hbar\frac{\partial U_\gamma(s)}{\partial s} = H_\gamma(s)U_\gamma(s)$$

$$p(\gamma_{\text{est}}|\gamma) = \text{tr}(E_{\gamma_{\text{est}}}\rho_\gamma(t))$$

$$\begin{aligned} \frac{\partial p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} &= \text{tr}\left(E_{\gamma_{\text{est}}}\frac{\partial \rho_\gamma(t)}{\partial \gamma}\right) & F(\gamma) &= \int d\gamma_{\text{est}} \frac{1}{p(\gamma_{\text{est}}|\gamma)} \left(\frac{\partial p(\gamma_{\text{est}}|\gamma)}{\partial \gamma}\right)^2 \\ &= \frac{1}{2}[\text{tr}(E_{\gamma_{\text{est}}}\mathcal{L}_\gamma\rho_\gamma) + \text{tr}(E_{\gamma_{\text{est}}}\mathcal{L}_\gamma\rho_\gamma)^*] \\ &= \text{Re}[\text{tr}(E_{\gamma_{\text{est}}}\mathcal{L}_\gamma\rho_\gamma(t))] & \text{tr}(E_{\gamma_{\text{est}}}\mathcal{L}_\gamma\rho_\gamma)^* &= \text{tr}(\rho_\gamma\mathcal{L}_\gamma E_{\gamma_{\text{est}}}) \\ & & &= \text{tr}(E_{\gamma_{\text{est}}}\rho_\gamma\mathcal{L}_\gamma) \end{aligned}$$

$$\frac{\partial \rho_\gamma(t)}{\partial \gamma} = \frac{1}{2}[\mathcal{L}_\gamma\rho_\gamma(t) + \rho_\gamma(t)\mathcal{L}_\gamma] = -iU_\gamma(t)[K_\gamma(t), \rho_0]U_\gamma^\dagger(t)$$

Symmetric logarithmic derivative \mathcal{L}_γ (Hermitian)

γ -generator K_γ , referred to initial time

$$K_\gamma(t) = iU_\gamma^\dagger(t)\frac{\partial U_\gamma(t)}{\partial \gamma} = \int_0^t ds U_\gamma^\dagger(s)hU_\gamma(s) \equiv t\bar{h}$$

If $\tilde{H} = 0$, $U_\gamma(t) = e^{-i\gamma ht}$, $K_\gamma = th$, and $\bar{h} = h$.

Proof of QCRB. Quantum mechanics

The symmetric logarithmic derivative \mathcal{L}_γ is natural for the QCRB. For pure states it is directly related to the γ -generator K_γ , which turn out to be optimal.

There is a trick here. One might think that the natural way to define the γ -generator is

$$\mathcal{J}_\gamma(t) = i \frac{\partial U_\gamma(t)}{\partial \gamma} U_\gamma^\dagger(t),$$

but we use instead

$$\mathcal{K}_\gamma(t) = i U_\gamma^\dagger(t) \frac{\partial U_\gamma(t)}{\partial \gamma} = U_\gamma^\dagger(t) \mathcal{J}_\gamma(t) U_\gamma(t),$$

which refers the seemingly natural generator $\mathcal{J}_\gamma(t)$ to the initial time.

We do this because

$$\mathcal{K}_\gamma(s) = i U_\gamma^\dagger(s) \frac{\partial U_\gamma(s)}{\partial \gamma}$$

satisfies the temporal differential equation

$$\begin{aligned} \frac{\partial \mathcal{K}_\gamma(s)}{\partial s} &= -\frac{1}{\hbar} U_\gamma^\dagger(s) H(s) \frac{\partial U_\gamma(s)}{\partial \gamma} + \frac{1}{\hbar} U_\gamma^\dagger(s) \underbrace{\frac{\partial}{\partial \gamma} [H(s) U_\gamma(s)]}_{= \hbar h U_\gamma(s) + H(s) \frac{\partial U_\gamma(s)}{\partial \gamma}} \\ &= U_\gamma^\dagger(s) h U_\gamma(s), \end{aligned}$$

which, since $\mathcal{K}_\gamma(0) = 0$, has the straightforward solution

$$\mathcal{K}_\gamma(t) = \int_0^t ds U_\gamma^\dagger(s) h U_\gamma(s) \equiv t \bar{h}.$$

Proof of QCRB. Quantum mechanics

$$F(\gamma) = \int d\gamma_{\text{est}} \frac{1}{p(\gamma_{\text{est}}|\gamma)} \left(\frac{\partial p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} \right)^2$$

$$\frac{\partial p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} = \text{tr} \left(E_{\gamma_{\text{est}}} \frac{\partial \rho_{\gamma}(t)}{\partial \gamma} \right) = \text{Re}[\text{tr}(E_{\gamma_{\text{est}}} \mathcal{L}_{\gamma} \rho_{\gamma}(t))]^2$$

$$\left(\frac{\partial p(\gamma_{\text{est}}|\gamma)}{\partial \gamma} \right)^2 = \left(\text{Re}[\text{tr}(E_{\gamma_{\text{est}}} \mathcal{L}_{\gamma} \rho_{\gamma}(t))] \right)^2$$

$$\leq |\text{tr}(E_{\gamma_{\text{est}}} \mathcal{L}_{\gamma} \rho_{\gamma})|^2$$

$$= \left| \text{tr} \left(\sqrt{\rho_{\gamma}} \sqrt{E_{\gamma_{\text{est}}}} \sqrt{E_{\gamma_{\text{est}}}} \mathcal{L}_{\gamma} \sqrt{\rho_{\gamma}} \right) \right|^2$$

Schwarz inequality $\leq \text{tr}(\sqrt{\rho_{\gamma}} E_{\gamma_{\text{est}}} \sqrt{\rho_{\gamma}}) \text{tr}(\sqrt{\rho_{\gamma}} \mathcal{L}_{\gamma} E_{\gamma_{\text{est}}} \mathcal{L}_{\gamma} \sqrt{\rho_{\gamma}})$

$$= \text{tr}(E_{\gamma_{\text{est}}} \rho_{\gamma}) \text{tr}(E_{\gamma_{\text{est}}} \mathcal{L}_{\gamma} \rho_{\gamma} \mathcal{L}_{\gamma})$$

$$= p(\gamma_{\text{est}}|\gamma) \text{tr}(E_{\gamma_{\text{est}}} \mathcal{L}_{\gamma} \rho_{\gamma} \mathcal{L}_{\gamma})$$

$$F(\gamma) \leq \int d\gamma_{\text{est}} \text{tr}(E_{\gamma_{\text{est}}} \mathcal{L}_{\gamma} \rho_{\gamma} \mathcal{L}_{\gamma}) = \text{tr}(\mathcal{L}_{\gamma}^2 \rho_{\gamma}(t)) \equiv Q(\gamma)$$

QCRB

Quantum Fisher information $Q(\gamma) = \langle (\Delta \mathcal{L}_{\gamma})^2 \rangle$

Proof of QCRB. Summary before optimization

$$\begin{aligned} \langle (\delta\gamma)^2 \rangle &= \geq \frac{1}{F(\gamma)} + \langle \delta\gamma \rangle^2 \geq \frac{1}{F(\gamma)} \\ &\geq \frac{1}{Q(\gamma)} = \frac{1}{\langle (\Delta\mathcal{L}_\gamma)^2 \rangle} \end{aligned}$$

Proof of QCRB. Optimizing the measurement

$$F(\gamma) \leq \text{tr}(\mathcal{L}_\gamma^2 \rho_\gamma(t)) \equiv Q(\gamma) \quad \boxed{\text{QCRB}}$$

Saturating the QCRB requires using a measurement that saturates the two inequalities that separate $F(\gamma)$ from $Q(\gamma)$:

$$\begin{aligned} \text{tr}(E_{\gamma_{\text{est}}} \mathcal{L}_\gamma \rho_\gamma(t)) &\text{ real,} \\ \sqrt{E_{\gamma_{\text{est}}}} \mathcal{L}_\gamma \sqrt{\rho_\gamma} &\propto \sqrt{E_{\gamma_{\text{est}}}} \sqrt{\rho_\gamma}. \end{aligned}$$

Although this looks like a disaster, it is easy to see that measuring the symmetric logarithmic derivative, i.e., measuring in the eigenbasis of \mathcal{L}_γ ,

$$\mathcal{L}_\gamma = \sum_j \lambda_j |j\rangle\langle j|,$$

with

$$E_j = |j\rangle\langle j|,$$

does the job, because

$$\text{tr}(E_j \mathcal{L}_\gamma \rho_\gamma(t)) = \lambda_j \langle j | \rho_\gamma(t) | j \rangle \text{ is real}$$

and

$$\sqrt{E_j} \mathcal{L}_\gamma = \lambda_j |j\rangle\langle j| = \lambda_j \sqrt{E_j}.$$

It is up to you to figure out how to turn the measurement outcome j into an estimate of γ . Moreover, even though this is an optimal measurement, it might not be the only optimal measurement.

Proof of QCRB. Optimizing the state

$$F(\gamma) \leq \text{tr}(\mathcal{L}_\gamma^2 \rho_\gamma(t)) \equiv Q(\gamma)$$
$$\frac{\partial \rho_\gamma(t)}{\partial \gamma} = \frac{1}{2}[\mathcal{L}_\gamma \rho_\gamma(t) + \rho_\gamma(t) \mathcal{L}_\gamma] = -iU_\gamma(t)[K_\gamma, \rho_0]U_\gamma^\dagger(t)$$
$$K_\gamma = iU_\gamma^\dagger(t) \frac{\partial U_\gamma(t)}{\partial \gamma} = \int_0^t ds U_\gamma^\dagger(s) h U_\gamma(s) \equiv t\bar{h}$$

Specialize to pure-state input: differentiating $\rho_\gamma = \rho_\gamma^2$ gives

$$\mathcal{L}_\gamma = 2 \frac{\partial \rho_\gamma(t)}{\partial \gamma} = -2iU_\gamma(t)[K_\gamma, \rho_0]U_\gamma^\dagger(t).$$

$$\begin{aligned} Q(\gamma) &= -4\text{tr}([K_\gamma, \rho_0]^2 U_\gamma^\dagger(t) \rho_\gamma(t) U_\gamma(t)) \\ &= -4\text{tr}([K_\gamma, \rho_0]^2 \rho_0) \\ &= 4[\text{tr}(K_\gamma^2 \rho_0) - \text{tr}(K_\gamma \rho_0)^2] \\ &= 4\langle (\Delta K_\gamma)^2 \rangle \\ &= 4t^2 \langle (\Delta \bar{h})^2 \rangle \end{aligned}$$

If $\tilde{H} = 0$, $U_\gamma(t) = e^{-i\gamma ht}$, $K_\gamma = th$, $\bar{h} = h$, and $\mathcal{L}_\gamma = -2it[h, \rho_\gamma(t)]$.

Proof of QCRB. Optimizing the state

$$\langle (\delta\gamma)^2 \rangle \geq \frac{1}{F(\gamma)} \geq \frac{1}{Q(\gamma)}$$

$$Q(\gamma) = 4t^2 \langle (\Delta \bar{h})^2 \rangle$$

$$\bar{h} = \frac{1}{t} \int_0^t ds U_\gamma^\dagger(s) h U_\gamma(s)$$

$$\frac{1}{\langle (\delta\gamma)^2 \rangle^{1/2}} \leq \sqrt{F(\gamma)} \leq \sqrt{Q(\gamma)} = 2t \langle (\Delta \bar{h})^2 \rangle^{1/2} \leq t \|\bar{h}\| \leq t \|h\|$$

$\|h\|$ is the seminorm of h , i.e., the difference between largest and smallest eigenvalues of h .

Optimal state $\rho_0 = |\Psi_0\rangle\langle\Psi_0|$:

$$|\Psi_0\rangle = \frac{1}{\sqrt{2}}(|\Lambda\rangle + |\lambda\rangle)$$

$|\Lambda\rangle$ is the largest-eigenvalue eigenstate of \bar{h} or h , and $|\lambda\rangle$ is the smallest-eigenvalue eigenstate.

Triangle inequality:

$$\|h_1 + h_2\| \leq \|h_1\| + \|h_2\|$$

The bassackwardness of the QCRB. The final detail

$$\langle (\delta\gamma)^2 \rangle^{1/2} \geq \frac{1}{\sqrt{F(\gamma)}} \geq \frac{1}{\sqrt{Q(\gamma)}} = \frac{1}{2t\langle (\Delta\bar{h})^2 \rangle^{1/2}} \geq \frac{1}{t\|\bar{h}\|} \geq \frac{1}{t\|h\|}$$

Optimal state $\rho_0 = |\Psi_0\rangle\langle\Psi_0|$:

$$|\Psi_0\rangle = \frac{1}{\sqrt{2}}(|\Lambda\rangle + |\lambda\rangle)$$

$|\Lambda\rangle$ is the largest-eigenvalue eigenstate of \bar{h} or h , and $|\lambda\rangle$ is the smallest-eigenvalue eigenstate.

The bassackwardness of the QCRB is that to make the most sensitive measurement possible, you are instructed to make an observable, the generator \bar{h} or h , as noisy as possible.

What the QCRB only whispers to you—and most people don't even hear the whisper—is that for pure states, there is a very quiet (conjugate) observable, the symmetric logarithmic derivative \mathcal{L}_γ , and you are instructed to measure that.

When $\tilde{H}(t) = 0$, with the optimal input state $|\Psi_0\rangle$,

$$\mathcal{L}_\gamma = -2it[h, e^{-i\gamma ht}|\Psi_0\rangle\langle\Psi_0|e^{i\gamma ht}],$$

and this is the obvious observable to measure.

The bassackwardness of the QCRB. The final detail

When $\tilde{H}(t) = 0$, with the optimal input state $|\Psi_0\rangle = (|\Lambda\rangle + |\lambda\rangle)/\sqrt{2}$,

$$\mathcal{L}_\gamma = -2it[h, e^{-i\gamma ht}|\Psi_0\rangle\langle\Psi_0|e^{i\gamma ht}],$$

and this is the obvious observable to measure *because this becomes a qubit problem*.

$$\begin{aligned} h &= \Lambda|\Lambda\rangle\langle\Lambda| + \lambda|\lambda\rangle\langle\lambda| + (\text{irrelevant orthogonal stuff}) \\ &= \frac{1}{2}(\Lambda + \lambda)I + \frac{1}{2}(\Lambda - \lambda)Z + (\text{irrelevant orthogonal stuff}) \end{aligned}$$

$$e^{-i\gamma ht}|\Psi_0\rangle = \frac{1}{\sqrt{2}}(e^{-i\gamma\Lambda t}|\Lambda\rangle + e^{-i\gamma\lambda t}|\lambda\rangle) \quad +1 \text{ eigenstate of qubit Pauli } X_{\text{rot}}$$

$$e^{-i\gamma ht}|\Psi_0\rangle\langle\Psi_0|e^{i\gamma ht} = \frac{1}{2} \left(\underbrace{(|\Lambda\rangle\langle\Lambda| + |\lambda\rangle\langle\lambda|)}_{\text{Pauli } I} + \underbrace{e^{-i\gamma(\Lambda-\lambda)t}|\Lambda\rangle\langle\lambda| + e^{i\gamma(\Lambda-\lambda)t}|\lambda\rangle\langle\Lambda|}_{\text{Pauli } X_{\text{rot}}} \right)$$

$$\begin{aligned} \mathcal{L}_\gamma &= -2it[h, e^{-i\gamma ht}|\Psi_0\rangle\langle\Psi_0|e^{i\gamma ht}] \\ &= (\Lambda - \lambda)t \left[\underbrace{-i \left(e^{-i\gamma(\Lambda-\lambda)t}|\Lambda\rangle\langle\lambda| - e^{i\gamma(\Lambda-\lambda)t}|\lambda\rangle\langle\Lambda| \right)}_{= \text{Pauli } Y_{\text{rot}}} \right] \end{aligned}$$

The End