# The Pauli Problem for Gaussian Quantum States: Geometric Interpretation 

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#### Abstract

We solve the Pauli tomography problem for Gaussian signals using the notion of Schur complement. We relate our results and method to a notion from convex geometry, polar duality. In our context polar duality can be seen as a sort of geometric Fourier transform and allows a geometric interpretation of the uncertainty principle and allows to apprehend the Pauli problem in a rather simple way.


Keywords: covriance matrix; polar duality; uncertainty principle; reconstruction problem

## 1. The Pauli Problem and Quantum Tomography

The problem goes back to Pauli's question [1]:
The mathematical problem as to whether, for given probability densities $W(p)$ and $W(x)$, wave function $\psi(\ldots)$ is always uniquely determined, has still not been investigated in its generality.
The answer to Pauli's question is negative [2]; there is a general nonuniqueness of the solution (for a detailed discussion of the Pauli problem and its applications, see [3]). The problem can actually be formulated as from statistical quantum mechanics as follows: can we estimate the density matrix of the said state using repeated measurements on identical quantum systems? After having obtained measurements on these identical systems, can we make a statistical inference about their probability distributions (e.g., [4])? Such a procedure is an instance of quantum state tomography, and is practically implemented using a set of measurements of a so-called quorum of observables. It can be performed using various mathematical techniques, for instance the Radon-Wigner transform that we discussed in [5]; the latter has important applications in medical imaging [6]. For details and explicit constructions, see [7-14], and [15] by Man'ko and Man'ko.

Remark 1. Everything in this paper extends mutatis mutandis to time-frequency analysis, replacing the notion of wave function by that of a signal. In this case, one takes $\hbar=1 / 2 \pi$ and replaces phase-space variables $(x, p)$ with time-frequency variables $(x, \omega)$.

## 2. A Simple Example

Let us discuss the Pauli problem on the simplest possible example, that of a Gaussian wave function in one spatial dimension. Assuming for simplicity, it is centered at the origin and is given by formula

$$
\begin{equation*}
\psi(x)=\left(\frac{1}{2 \pi \sigma_{x x}}\right)^{1 / 4} e^{-\frac{x^{2}}{4 \sigma_{x x}}} e^{\frac{i \sigma_{x p}}{2 \hbar \sigma_{x x}} x^{2}} \tag{1}
\end{equation*}
$$

where $\sigma_{x x}$ is the variance in the position variable, and $\sigma_{x p}$ the covariance in the position and momentum variables. Fourier transform

$$
\widehat{\psi}(p)=\frac{1}{\sqrt{2 \pi \hbar}} \int_{-\infty}^{\infty} e^{-\frac{i}{\hbar} p x} \psi(x) d x
$$

of the $\psi$ is explicitly given by

$$
\begin{equation*}
\widehat{\psi}(p)=\left(\frac{1}{2 \pi \sigma_{p p}}\right)^{1 / 4} e^{-\frac{p^{2}}{4 \sigma_{p p}}} e^{-\frac{i \sigma_{x p}}{2 \hbar \sigma_{p p}} p^{2}} \tag{2}
\end{equation*}
$$

hence, the knowledge of $\sigma_{x x}$ and of $\sigma_{p p}$, that is, of moduli $|\psi(x)|^{2}$ and $|\widehat{\psi}(p)|^{2}$, determines covariance $\sigma_{x p}$ up to a sign because state $\psi$ saturates the Robertson-Schrödinger inequality; so, we have

$$
\begin{equation*}
\sigma_{x x} \sigma_{p p}-\sigma_{x p}^{2}=\frac{1}{4} \hbar^{2} \tag{3}
\end{equation*}
$$

This identity can be solved in $\sigma_{x p}$ yielding $\sigma_{x p}= \pm\left(\sigma_{x x} \sigma_{p p}-\frac{1}{4} \hbar^{2}\right)^{1 / 2}$. The state and its Fourier transform are given by formulas

$$
\begin{equation*}
\psi_{ \pm}(x)=\left(\frac{1}{2 \pi \sigma_{x x}}\right)^{1 / 4} e^{-\frac{x^{2}}{4 \sigma_{x x}}} e^{ \pm \frac{i \sigma_{x p}}{2 \hbar \sigma_{x x}} x^{2}} \tag{4}
\end{equation*}
$$

and

$$
\begin{equation*}
\widehat{\psi}_{ \pm}(p)=\left(\frac{1}{2 \pi \sigma_{p p}}\right)^{1 / 4} e^{-\frac{p^{2}}{4 \sigma p p}} e^{\mp \frac{i \sigma_{x p}}{2 \hbar \sigma p p} p^{2}} . \tag{5}
\end{equation*}
$$

Both functions $\psi_{+}$and $\psi_{-}=\psi_{+}^{*}$ and their Fourier transforms $\widehat{\psi}_{+}$and $\widehat{\psi}_{-}$satisfy conditions $\left|\psi_{+}(x)\right|^{2}=\left|\psi_{-}(x)\right|^{2}$ and $\left|\widehat{\psi}_{+}(p)\right|^{2}=\left|\widehat{\psi}_{-}(p)\right|^{2}$ showing that the Pauli problem does not have a unique solution. In Corbett's [16] terminology $\psi_{+}$and $\psi_{-}$are "Pauli partners". Let us now have a look at these things from the perspective of the Wigner transform

$$
W \psi(x, p)=\frac{1}{2 \pi \hbar} \int_{-\infty}^{\infty} e^{-\frac{i}{\hbar} p y} \psi\left(x+\frac{1}{2} y\right) \psi^{*}\left(x-\frac{1}{2} y\right) d y
$$

of Gaussian $\psi$. A straightforward calculation involving Gaussian integrals [17] yields, setting $z=(x, p)$, normal distribution

$$
\begin{equation*}
W \psi_{ \pm}(z)=\frac{1}{2 \pi \sqrt{\operatorname{det} \Sigma_{ \pm}}} e^{-\frac{1}{2} \Sigma_{ \pm}^{-1} z \cdot z} \tag{6}
\end{equation*}
$$

where covariance matrix

$$
\Sigma_{ \pm}=\left(\begin{array}{cc}
\sigma_{x x} & \pm \sigma_{x p} \\
\pm \sigma_{p x} & \sigma_{p p}
\end{array}\right)
$$

has determinant $\operatorname{det} \Sigma_{ \pm}=\frac{1}{4} \hbar^{2}$ in view of equality (3); hence,

$$
\begin{equation*}
W \psi_{ \pm}(z)=\frac{1}{\pi \hbar} e^{-\frac{1}{2} \Sigma_{ \pm}^{-1} z \cdot z} . \tag{7}
\end{equation*}
$$

Associated covariance matrices are thus

$$
\Omega_{ \pm}=\left\{z: \frac{1}{2} \Sigma_{ \pm}^{-1} z \cdot z \leq 1 .\right\}
$$

## 3. Multivariate Case: Asking the Right Questions

We generalize the discussion to the multivariate case where the real variables $x$ and $p$ are replaced with real vectors $x=\left(x_{1}, \ldots, x_{n}\right), p=\left(p_{1}, \ldots, p_{n}\right)$.

The Wigner function cannot be directly measured, but its marginal distributions can (they are classical probability densities). In analogy with Formula (6) we determine a (centered) Gaussian, $\psi$ such that

$$
\begin{equation*}
W \psi(z)=\left(\frac{1}{2 \pi}\right)^{n} \frac{1}{\sqrt{\operatorname{det} \Sigma}} e^{-\frac{1}{2} \Sigma^{-1} z \cdot z} \tag{8}
\end{equation*}
$$

where $z=(x, p)$, and the covariance matrix is

$$
\Sigma=\left(\begin{array}{ll}
\Sigma_{X X} & \Sigma_{X P}  \tag{9}\\
\Sigma_{P X} & \Sigma_{P P}
\end{array}\right), \quad \Sigma_{P X}=\Sigma_{X P}^{T} .
$$

Here, the the $n$-dimensional Wigner transform $W \psi$ is defined by

$$
W \psi(x, p)=\left(\frac{1}{2 \pi \hbar}\right)^{n} \int e^{-\frac{i}{\hbar} p \cdot y} \psi\left(x+\frac{1}{2} y\right) \psi^{*}\left(x-\frac{1}{2} y\right) d^{n} y .
$$

The most straightforward way to determine this state is to use the properties of the Wigner transform itself. Let us start with the marginal properties [17]:

$$
\begin{align*}
& \int W \psi(x, p) d^{n} p=|\psi(x)|^{2}  \tag{10}\\
& \int W \psi(x, p) d^{n} x=|\widehat{\psi}(p)|^{2} \tag{11}
\end{align*}
$$

where the $n$-dimensional Fourier transform $\hat{\psi}$ is given by

$$
\widehat{\psi}(p)=\left(\frac{1}{2 \pi \hbar}\right)^{n / 2} \int e^{-\frac{i}{\hbar} p x} \psi(x) d^{n} x .
$$

These formulas hold as soon as both $\psi$ and $\widehat{\psi}$ are in $L^{1}\left(\mathbb{R}^{n}\right) \cap L^{2}\left(\mathbb{R}^{n}\right)$ [17]. These quantities allow for determining matrices

$$
\Sigma_{X X}=\left(\sigma_{x_{j} x_{k}}\right)_{1 \leq j, k \leq n} \text { and } \Sigma_{P P}=\left(\sigma_{p_{j} p_{k}}\right)_{1 \leq j, k \leq n}
$$

by usual formulas

$$
\sigma_{x_{j} x_{k}}=\int x_{j} x_{k}|\psi(x)|^{2} d^{n} x, \sigma_{p_{j} p_{k}}=\int p_{j} p_{k}|\widehat{\psi}(p)|^{2} d^{n} p
$$

and an elementary calculation of Gaussian integrals yields the values

$$
\begin{align*}
& |\psi(x)|=\left(\frac{1}{2 \pi}\right)^{n / 4}\left(\operatorname{det} \Sigma_{X X}\right)^{-1 / 4} e^{-\frac{1}{4} \Sigma_{X X}^{-1} x \cdot x}  \tag{12}\\
& |\widehat{\psi}(p)|=\left(\frac{1}{2 \pi}\right)^{n / 4}\left(\operatorname{det} \Sigma_{P P}\right)^{-1 / 4} e^{-\frac{1}{4} \Sigma_{P P}^{-1} p \cdot p} . \tag{13}
\end{align*}
$$

Here, we are exactly in the situation discussed by Pauli: $|\psi(x)|$ and $|\widehat{\psi}(p)|$ are what we can measure, so we can determine covariance blocks $\Sigma_{X X}$ and $\Sigma_{P P}$, but not covariance $\Sigma_{X P}$ knowledge of the latter (and hence of $\Sigma_{P X}=\Sigma_{X P}^{T}$ ) is necessary to entirely determine state $\psi$. In the previous section, the problem was solved: in case $n=1$, blocks $\Sigma_{X X}, \Sigma_{P P}$, and $\Sigma_{X P}$ were scalars $\sigma_{x x}, \sigma_{p p}$, and $\sigma_{x p}$, and these are related by the uncertainty principle in the form of $\sigma_{x x} \sigma_{p p}-\sigma_{x p}^{2}=\frac{1}{4} \hbar^{2}$ yielding two possible values $\sigma_{x p}= \pm\left(\sigma_{x x} \sigma_{p p}-\frac{1}{4} \hbar^{2}\right)^{1 / 2}$, and hence the two states (5). In the multidimensional, case we also have a simple (but not immediately obvious) formula connecting the blocks of the covariance matrix. The way out of this problem consists in using a general formula [17-19], which was initially proved by Bastiaans [20] in connection with first-order optics. Let $X$ and $Y$ be real $n \times n$ matrices, such that $X=X^{T}>0$ and $Y=Y^{T}$, and set

$$
\begin{equation*}
\psi_{X, Y}(x)=\left(\frac{1}{\pi \hbar}\right)^{n / 4}(\operatorname{det} X)^{1 / 4} e^{-\frac{1}{2 \hbar}(X+i Y) x \cdot x} \tag{14}
\end{equation*}
$$

This function is normalized to unity: $\left\|\psi_{X, Y}\right\|_{L^{2}}=1$, and its Wigner transform is given by

$$
\begin{equation*}
W \psi_{X, Y}(z)=\left(\frac{1}{\pi \hbar}\right)^{n} e^{-\frac{1}{\hbar} G z \cdot z} \tag{15}
\end{equation*}
$$

where $G$ is the symmetric matrix

$$
G=\left(\begin{array}{cc}
X+Y X^{-1} Y & Y X^{-1}  \tag{16}\\
X^{-1} Y & X^{-1}
\end{array}\right)
$$

A fundamental fact, which is related to the uncertainty principle, is that $G$ is a symplectic matrix, i.e., it belongs to symplectic group $\operatorname{Sp}(n)$. Equivalently, since $G=G^{T}$,

$$
G^{T} J G=G J G=J
$$

where

$$
J=\left(\begin{array}{cc}
0_{n \times n} & I_{n \times n} \\
-I_{n \times n} & 0_{n \times n}
\end{array}\right)
$$

the standard symplectic matrix. We have $G=S^{T} S$, where

$$
S=\left(\begin{array}{cc}
X^{1 / 2} & 0  \tag{17}\\
X^{-1 / 2} Y & X^{-1 / 2}
\end{array}\right)
$$

is clearly symplectic. Assuming that function $\psi$ for which we are looking is a Gaussian, comparing Formulas (8) and (15) leads to identification

$$
\Sigma=\frac{\hbar}{2} G^{-1} .
$$

Since $G J G=J$ the inverse $G^{-1}$ is $-J G J$, explicit formula

$$
G^{-1}=\left(\begin{array}{cc}
X^{-1} & -X^{-1} Y \\
-Y X^{-1} & X+Y X^{-1} Y
\end{array}\right)
$$

so that there remains to solve matrix equation

$$
\left(\begin{array}{cc}
\Sigma_{X X} & \Sigma_{X P}  \tag{18}\\
\Sigma_{P X} & \Sigma_{P P}
\end{array}\right)=\frac{\hbar}{2}\left(\begin{array}{cc}
X^{-1} & -X^{-1} Y \\
-Y X^{-1} & X+Y X^{-1} Y
\end{array}\right) .
$$

It immediately follows that we have $X=\frac{\hbar}{2} \Sigma_{X X}^{-1}$ and $Y=-\frac{2}{\hbar} \Sigma_{X P} \Sigma_{X X}^{-1}$, so the unknown Gaussian for which we were looking is

$$
\begin{equation*}
\psi(x)=\left(\frac{1}{2 \pi}\right)^{n / 4}\left(\operatorname{det} \Sigma_{X X}\right)^{-1 / 4} \exp \left[-\left(\frac{1}{4} \Sigma_{X X}^{-1}+\frac{i}{2 \hbar} \Sigma_{X P} \Sigma_{X X}^{-1}\right) x \cdot x\right] \tag{19}
\end{equation*}
$$

which is the $n$-dimensional variant of (1), replacing $\sigma_{x x}$ with $\Sigma_{X X}$ and $\sigma_{x p}$ with $\Sigma_{X P}$. This does not solve completely our problem, however, because we do not know matrix $\Sigma_{X P}$. The crucial step is to notice that, as a bonus, we obtained from (18) the matrix form of the saturated Robertson-Schrödinger equality, namely,

$$
\begin{equation*}
\Sigma_{P P} \Sigma_{X X}-\Sigma_{X P}^{2}=\frac{1}{4} \hbar^{2} I_{n \times n} . \tag{20}
\end{equation*}
$$

From this formula we can deduce $\Sigma_{X P}^{2}$, and one finds two Pauli partners

$$
\begin{equation*}
\psi_{ \pm}(x)=\left(\frac{1}{2 \pi}\right)^{n / 4}\left(\operatorname{det} \Sigma_{X X}\right)^{-1 / 4} \exp \left[-\left(\frac{1}{4} \Sigma_{X X}^{-1} \pm \frac{i}{2 \hbar} \Sigma_{X P} \Sigma_{X X}^{-1}\right) x \cdot x\right] \tag{21}
\end{equation*}
$$

once a value of $\Sigma_{X P}$ is determined (even if $\Sigma_{X P}^{2}=0$, we can have $\Sigma_{X P} \neq 0$ ). Here, we solved a so-called "phase retrieval problem" (see Klibanov et al. [21] for a good review of the topic): in view of Formula (12), we know that

$$
\begin{equation*}
\psi(x)=e^{i \Phi(x)}\left(\frac{1}{2 \pi}\right)^{n / 4}\left(\operatorname{det} \Sigma_{X X}\right)^{-1 / 4} e^{-\frac{1}{4} \Sigma_{X X}^{-1} x \cdot x} \tag{22}
\end{equation*}
$$

where $\Phi$ is an unknown real function of the position variable. We identified this phase here as being function

$$
\Phi(x)=-\left(\frac{1}{2 \hbar} \Sigma_{X P} \Sigma_{X X}^{-1}\right) x \cdot x
$$

## 4. Geometric Interlude

We introduce the notion of $\hbar$-polarity and duality; we see in the next section that this notion from convex geometry is quite unexpectedly related to the Pauli problem, of which it gives a limpid geometric interpretation. For a very detailed study of polarity, see Charalambos and Aliprantis [22]. In both sources, alternative competing definitions are also described; the one we use here is the most common and the best fitted to our needs.

Let $X$ be a nonempty subset of $n$-dimensional configuration space $\mathbb{R}_{x}^{n}$; this may be, for instance, a set of position measurements performed on some physical system with $n$ degrees of freedom. One defines the polar set of $X$ as the set $X^{o}$ of all points $p=\left(p_{1}, \ldots, p_{n}\right)$ in the momentum space $\mathbb{R}_{p}^{n}$, such that

$$
p x=p_{1} x_{1}+\cdots+p_{n} x_{n} \leq 1
$$

for all points $x=\left(x_{1}, \ldots, x_{n}\right)$ in $X$. Similarly, if $P$ is a subset of $\mathbb{R}_{p}^{n}$, one defines its polar $P^{o}$ as the set of all $x$ in $\mathbb{R}_{x}^{n}$, such that $p x \leq 1$ for all $p$ in $P$. We use a rescaled variant of the notion of polarity here, which we call $\hbar$ polarity. By definition, the $\hbar$-polar $X^{\hbar}$ of $X$ is the set of all $p$, such that

$$
p x=p_{1} x_{1}+\cdots+p_{n} x_{n} \leq \hbar
$$

for all points $x$ in $X$. We have $X^{\hbar}=\hbar X^{o}$ and $P^{\hbar}=\hbar P^{o}$ likewise.
From now on, we assume for simplicity that $X$ and $P$ are convex bodies, i.e., they are convex, compact, and with a nonempty interior; we also assume that they are symmetric (i.e., $X=-X$ ), which implies, by convexity, that they contain 0 in their interior. Simple examples of such sets are balls and ellipsoids centered at the origin. Polar duals have the following remarkable properties:

- Biduality: $\left(X^{\hbar}\right)^{\hbar}=X$
- Antimonotonicity: $X \subset Y \Longrightarrow Y^{\hbar} \subset X^{\hbar}$
- Scaling property: $L \in G L(n, \mathbb{R}) \Longrightarrow(L X)^{\hbar}=\left(L^{T}\right)^{-1} X^{\hbar}$.

Let $\mathcal{B}_{X}^{n}(R)\left(\right.$ resp. $\left.\mathcal{B}_{P}^{n}(R)\right)$ be the ball $\{x:|x| \leq R\}$ in $\mathbb{R}_{x}^{n}$ (resp. $\{p:|p| \leq R\}$ in $\mathbb{R}_{p}^{n}$ ). We have

$$
\begin{equation*}
\mathcal{B}_{X}^{n}(\sqrt{\hbar})^{\hbar}=\mathcal{B}_{P}^{n}(\sqrt{\hbar}) \tag{23}
\end{equation*}
$$

and one can show that $\mathcal{B}_{X}^{n}(\sqrt{\hbar})$ is the only self $\hbar$-dual set in $\mathbb{R}_{x}^{n}$. Let us extend this to the case of ellipsoids. An ellipsoid in $\mathbb{R}_{x}^{n}$ centered at the origin (which is just an ordinary plane ellipse when $n=1$ ) can always be viewed as the image of ball $\mathcal{B}_{X}^{n}(\sqrt{\hbar})$ by some invertible linear transformation $L$, in which case, it is given by inequality

$$
L^{-1} x \cdot L^{-1} x=\left(L L^{T}\right)^{-1} x \cdot x \leq \hbar
$$

Conversely, if $A$ is a positive definite symmetric matrix, inequality $A x \cdot x \leq \hbar$ always defines an ellipsoid, since it is equivalent to the above inequality, taking for $L$ inverse square root $A^{-1 / 2}$ of $A$. It immediately follows from the scaling property that the $\hbar$-polar of the ellipsoid is obtained by inverting the matrix of the ellipsoid:

$$
\begin{equation*}
X: A x^{2} \leq \hbar \Longleftrightarrow X^{\hbar}: A^{-1} p \cdot p \leq \hbar \tag{24}
\end{equation*}
$$

(that we have an equivalence follows from biduality property $\left.\left(X^{\hbar}\right)^{\hbar}=X\right)$.

## 5. The Pauli Problem and Polar Duality

Let us return to the Wigner transform of Gaussian states; using Formula (15), we can explicitly calculate $W \psi_{ \pm}$, and one finds

$$
W \psi_{ \pm}(z)=(\pi \hbar)^{-n} e^{-\frac{1}{2} \Sigma_{ \pm}^{-1} z \cdot z}
$$

where covariance matrices $\Sigma_{ \pm}$are given by

$$
\Sigma_{ \pm}=\left(\begin{array}{cc}
\Sigma_{X X} & \pm \Sigma_{X P} \\
\pm \Sigma_{P X} & \Sigma_{P P}
\end{array}\right)
$$

with $\Sigma_{P X}=\Sigma_{X P}^{T}$. Two ellipsoids $\Omega_{ \pm}$centered at the origin correspond to $\Sigma_{ \pm}$. Let us determine orthogonal projections $\Omega_{X, \pm}$ and $\Omega_{P \pm}$ of $\Omega_{ \pm}$on the position and momentum spaces $\mathbb{R}_{x}^{n}$ and $\mathbb{R}_{p}^{n}$.

### 5.1. Case $n=1$

We begin with case $n=1$, and projections are line segments. Here, $\Sigma_{X X}=\sigma_{x x}$, $\Sigma_{P P}=\sigma_{p p}$, and $\Sigma_{X P}=\Sigma_{P X}=\sigma_{x p}$ and covariance ellipses $\Omega_{ \pm}$are defined by

$$
\begin{equation*}
\frac{\sigma_{p p}}{2 D} x^{2} \mp \frac{\sigma_{x p}}{D} p x+\frac{\sigma_{x x}}{2 D} p^{2} \leq 1 \tag{25}
\end{equation*}
$$

where $D=\sigma_{x x} \sigma_{p p}-\sigma_{x p}^{2}=\frac{1}{4} \hbar^{2}$ (cf. Formula (3)). Orthogonal projections $\Omega_{X, \pm}$ and $\Omega_{P \pm}$ of $\Omega_{ \pm}$on the $x$ and $p$ axes are the same:

$$
\begin{equation*}
\Omega_{X}=\left[-\sqrt{2 \sigma_{x x}}, \sqrt{2 \sigma_{x x}}\right], \Omega_{P}=\left[-\sqrt{2 \sigma_{p p}}, \sqrt{2 \sigma_{p p}}\right] . \tag{26}
\end{equation*}
$$

Let $\Omega_{X}^{\hbar}$ be the polar dual of $\Omega_{X}$ : it is the set of all numbers $p$, such that $p x \leq \hbar$ for $-\sqrt{2 \sigma_{x x}} \leq x \leq \sqrt{2 \sigma_{x x}}$ and is thus the interval

$$
\Omega_{X}^{\hbar}=\left[-\hbar / \sqrt{2 \sigma_{x x}}, \hbar / \sqrt{2 \sigma_{x x}}\right] .
$$

Since $\sigma_{x x} \sigma_{p p} \geq \frac{1}{2} \hbar$, we have inclusion

$$
\begin{equation*}
\Omega_{X}^{\hbar} \subset \Omega_{P} \tag{27}
\end{equation*}
$$

and this inclusion reduces to equality $\Omega_{X}^{\hbar}=\Omega_{P}$ if and only if the Heisenberg inequality is saturated, i.e., $\sigma_{x x} \sigma_{p p}=\frac{1}{4} \hbar^{2}$, which is equivalent to $\sigma_{x p}=0$.

### 5.2. General Case

We have similar properties in arbitrary dimension $n$. To study this case, we first must find the orthogonal projections of covariance ellipsoid $\Omega$ on the position and momentum spaces. Ellipsoid $\Omega$ is given by equation $M z \cdot z \leq \hbar$ where $M=\frac{\hbar}{2} \Sigma^{-1}$ is symmetric and positive definite ( $M>0$ ). Writing $M$ in block form

$$
M=\left(\begin{array}{ll}
M_{X X} & M_{X P} \\
M_{P X} & M_{P P}
\end{array}\right)
$$

where $M_{X X}=M_{X X}^{T}, M_{P P}=M_{P P}^{T}$, and $M_{X P}=M_{X P}^{T}$ are $n \times n$ matrices; since $M>0$, we also have $M_{X X}>0$ and $M_{P P}>0$. Then, the projections of $\Omega$ on $\mathbb{R}_{x}^{n}$ and $\mathbb{R}_{p}^{n}$ are ellipsoids given by, respectively [23],

$$
\begin{equation*}
\left.\Omega_{X}:\left(M / M_{P P}\right) x \cdot x \leq \hbar\right\}, \Omega_{P}=\left(M / M_{X X}\right) p \cdot p \leq \hbar \tag{28}
\end{equation*}
$$

where symmetric matrices

$$
\begin{align*}
& M / M_{P P}=M_{X X}-M_{X P} M_{P P}^{-1} M_{P X}  \tag{29}\\
& M / M_{X X}=M_{P P}-M_{P X} M_{X X}^{-1} M_{X P} \tag{30}
\end{align*}
$$

are Schur complements in $M$ of $M_{P P}$ and $M_{X X}$; we have $M / M_{P P}>0$ and $M / M_{X X}>0$ so that $\Omega_{X}$ and $\Omega_{P}$ are nondegenerate (see Zhang's treatise [24] for a detailed study of the Schur complement). To prove that inclusion $\Omega_{X}^{\hbar} \subset \Omega_{P}$ holds, we must show that cf. implication (24)) that

$$
\begin{equation*}
\left(M / M_{P P}\right)\left(M / M_{X X}\right) \leq I_{n \times n}, \tag{31}
\end{equation*}
$$

that is, that the eigenvalues of $\left(M / M_{P P}\right)\left(M / M_{X X}\right)$ must be smaller than 1. To prove this, we use the following essential remark: we showed above that matrix $M=\frac{\hbar}{2} \Sigma^{-1}$ is symplectic; therefore, its entries obey some constraints. Considering that $M$ is also symmetric, these constraints are

$$
\begin{gather*}
M_{X X} M_{P P}-M_{X P}^{2}=I_{n \times n}  \tag{32}\\
M_{X X} M_{P X}=M_{X P} M_{X X}  \tag{33}\\
M_{P X} M_{P P}=M_{P P} M_{X P} \tag{34}
\end{gather*}
$$

Using Identities (33) and (34), it follows that Schur complements (29) and (30) can be rewritten as

$$
\begin{aligned}
M / M_{P P} & =M_{X X}-M_{P P}^{-1} M_{P X}^{2} \\
& =M_{P P}^{-1}\left(M_{P P} M_{X X}-M_{P X}^{2}\right) \\
& =M_{P P}^{-1}
\end{aligned}
$$

the last equality by using the transpose of Identity (32). Similarly,

$$
M / M_{X X}=M_{P P}-M_{X X}^{-1} M_{X P}^{2}=M_{X X}^{-1}
$$

So, summarizing, Schur complements are given by

$$
\begin{equation*}
M / M_{P P}=M_{P P}^{-1}, M / M_{X X}=M_{X X}^{-1} . \tag{35}
\end{equation*}
$$

It follows that

$$
\left(M / M_{P P}\right)\left(M / M_{X X}\right)=M_{P P}^{-1} M_{X X}^{-1}=\left(M_{X X} M_{P P}\right)^{-1} .
$$

We show that $\left(M / M_{P P}\right)\left(M / M_{X X}\right) \leq I_{n \times n}$; equivalently, $M_{X X} M_{P P} \geq I_{n \times n}$. Now, since $M=\frac{\hbar}{2} \Sigma^{-1}$ is symplectic, so is matrix

$$
M^{-1}=\frac{2}{\hbar} \Sigma=\left(\begin{array}{cc}
\frac{2}{\hbar} \Sigma_{X X} & \frac{2}{\hbar} \Sigma_{X P} \\
\frac{2}{\hbar} \Sigma_{P X} & 2 \Sigma_{P P} \Sigma^{\prime}
\end{array}\right)
$$

hence, reinverting,

$$
M=\left(\begin{array}{cc}
\frac{2}{\hbar} \Sigma_{P P} & -\frac{2}{\hbar} \Sigma_{P X}  \tag{36}\\
-\frac{2}{\hbar} \Sigma_{X P} & \frac{2}{\hbar} \Sigma_{X X}
\end{array}\right)
$$

so that $M_{X X} M_{P P}=\frac{4}{\hbar^{2}} \Sigma_{P P} \Sigma_{X X}$. In view of the generalized RSUP (20), we have

$$
\begin{equation*}
\Sigma_{P P} \Sigma_{X X}-\Sigma_{X P}^{2}=\frac{1}{4} \hbar^{2} I_{n \times n} \tag{37}
\end{equation*}
$$

hence

$$
\begin{equation*}
M_{X X} M_{P P}=I_{n \times n}+\frac{4}{\hbar^{2}} \Sigma_{X P}^{2} \tag{38}
\end{equation*}
$$

and we are finished, provided that we can prove that $\Sigma_{X P}^{2} \geq 0$ (which is obvious if $n=1$ ), or, which amounts to the same $M_{X P}^{2} \geq 0$. For this, since $M_{X X} M_{P X}=M_{X P} M_{X X}$ (Formula (33)), we have

$$
\begin{equation*}
M_{X P}=M_{X X} M_{P X} M_{X X}^{-1} \tag{39}
\end{equation*}
$$

hence, $M_{X P}$ and $M_{P X}$ have the same eigenvalues; since $M_{P X}=M_{X P}^{T}$, these eigenvalues must be real, and those of $M_{X P}^{2}$ must be $\geq 0$.

For completeness, we still need to discuss what happens when $\Omega_{X}^{\hbar}=\Omega_{P}$. In view of Formulas (28) and Equivalence (24), this means that (31) reduces to equality

$$
\left(M / M_{P P}\right)\left(M / M_{X X}\right)=I_{n \times n}
$$

that is, by (35), $M_{X X} M_{P P}=I_{n \times n}$. Taking (38) into account, we must thus have $M_{X P}^{2}=0$, which does not imply that $M_{X P}=0$. We are in the presence of states (21) in this case, saturating the Heisenberg inequalities.

## 6. Discussion and Outlook

Our discussion of polar duality suggests that a quantum system localized in the position representation in a set $X$ cannot be localized in the momentum representation in a set smaller than that of its polar dual $X^{\hbar}$. The notion of polar duality thus appears informally as a generalization of the uncertainty principle of quantum mechanics, as expressed in terms of variances and covariances (see [23]). The idea of such generalizations is not new, and can already be found in the work of Uffink and Hilgevoord [25,26]; see Butterfield's discussion in [27]. It would certainly be interesting to explore the connection between convex geometry and quantum mechanics, but very little work has been conducted so far.

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