ON THE GENERAL FORM OF QUANTUM STOCHASTIC EVOLUTION EQUATION.

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Abstract. A characterisation of the quantum stochastic bounded generators of irreversible quantum state evolutions is given. This suggests the general form of quantum stochastic evolution equation with respect to the Poisson (jumps), Wiener (diffusion) or general Quantum Noise. The corresponding irreversible Heisenberg evolution in terms of stochastic completely positive (CP) cocycles is also characterized and the general form of the stochastic completely dissipative (CD) operator equation is discovered.

1. Quantum Stochastic Filtering Equations

The quantum filtering theory, which was outlined in [1, 2] and developed then since [3], provides the derivations for new types of irreversible stochastic equations for quantum states, giving the dynamical solution for the well-known quantum measurement problem. Some particular types of such equations have been considered recently in the phenomenological theories of quantum permanent reduction [4, 5], continuous measurement collapse [6, 7], spontaneous jumps [8, 9], diffusions and localizations [10, 11]. The main feature of such dynamics is that the reduced irreversible evolution can be described in terms of a linear dissipative stochastic wave equation, the solution to which is normalized only in the mean square sense.

The simplest dynamics of this kind is described by the continuous filtering wave propagators $V_t(\omega)$, defined on the space $\Omega$ of all Brownian trajectories as an adapted operator-valued stochastic process in the system Hilbert space $\mathcal{H}$, satisfying the stochastic diffusion equation

\[ \mathrm{d}V_t + KV_t \mathrm{d}t = LV_t \mathrm{d}Q, \quad V_0 = I \]

in the Itô sense, which was derived from a unitary evolution in [13]. Here $Q(t, \omega)$ is the standard Wiener process, which is described by the independent increments $\mathrm{d}Q(t) = Q(t + \mathrm{d}t) - Q(t)$, having the zero mean values $\langle \mathrm{d}Q \rangle = 0$ and the multiplication property $(\mathrm{d}Q)^2 = \mathrm{d}t$, $K$ is an accretive operator, $K + K^\dagger \geq L^\dagger L$, and $L$ is a linear operator $\mathcal{D} \to \mathcal{H}$. Using the Itô formula

\[ \mathrm{d} \left( V_t^\dagger V_t \right) = V_t^\dagger \mathrm{d}V_t + V_t^\dagger \mathrm{d}V_t + V_t^\dagger \mathrm{d}V_t, \]

Date: July 20, 1995.

1991 Mathematics Subject Classification. Quantum Stochastics.

Key words and phrases. Quantum Jumps, State Diffusion, Spontaneous Localization, Quantum Filtering, Stochastic Equations.

and averaging \( \langle \cdot \rangle \) over the trajectories of \( Q \), one obtains \( \text{d} (V_t^\dagger V_t) \leq 0 \) as a consequence of \( L^\dagger L \leq K + K^\dagger \). Note that the process \( V_t \) is necessarily unitary if the filtering condition \( K^\dagger + K = L^\dagger L \) holds, and if \( L^\dagger = -L \) in the bounded case.

Another type of the filtering wave propagator \( V_t (\omega) : \psi_0 \in \mathcal{H} \mapsto \psi_t (\omega) \) in \( \mathcal{H} \) is given by the stochastic jump equation

\[
(1.3) \quad \text{d}V_t + K V_t \text{d}t = L V_t \text{d}P, \quad V_0 = I,
\]

derived in [12] by the conditioning with respect to the spontaneous stationary reductions at the random time instants \( \omega = \{t_1, t_2, \ldots \} \). Here \( L = J - I \) is the jump operator, corresponding to the stationary discontinuous evolutions \( J : \psi_t \mapsto \psi_{t+} \) at \( t \in \omega \), and \( P (t, \omega) \) is the standard Poisson process, counting the number \( |\omega \cap [0, t)| \) compensated by its mean value \( t \). It is described as the process with independent increments \( \text{d} P(t) = P(t + \text{d}t) - P(t) \), having the values \( \{0, 1\} \) at \( \text{d}t \to 0 \), with zero mean \( \langle \text{d} P \rangle = 0 \), and the multiplication property \( (\text{d} P)^2 = \text{d} P + \text{d} t \). Using the Itô formula (1.2) with \( \text{d} V_t = V_t^\dagger L V_t \text{d}P + \text{d}t \), one can obtain

\[
\text{d} \left( V_t^\dagger V_t \right) = V_t^\dagger \left( (L^\dagger L - K - K^\dagger) \right) V_t \text{d}t + V_t^\dagger \left( L^\dagger L + L + L^\dagger L \right) V_t \text{d}P.
\]

Averaging \( \langle \cdot \rangle \) over the trajectories of \( P \), one can easily find that \( \text{d} \langle V_t^\dagger V_t \rangle \leq 0 \) under the sub-filtering condition \( L^\dagger L \leq K + K^\dagger \). Such evolution is unitary if \( L^\dagger L = K + K^\dagger \) and if the jumps are isometric, \( J^\dagger J = I \).

This proves in both cases that the stochastic wave function \( \psi_t (\omega) = V_t (\omega) \psi_0 \) is not normalized for each \( \omega \), but it is normalized in the mean square sense to the probability \( \langle |\psi_t (\omega)|^2 \rangle \leq |\psi_0|^2 = 1 \) for the quantum system not to be demolished during its observation up to the time \( t \). If \( \langle |\psi_t (\omega)|^2 \rangle = 1 \), then the positive stochastic function \( |\psi_t (\omega)|^2 \) is the probability density of a diffusive \( \hat{Q} \) or counting \( \hat{P} \) output process up to the given \( t \) with respect to the standard Wiener \( Q \) or Poisson \( P \) input processes.

Using the Itô formula for \( \phi_t (B) = V_t^\dagger B V_t \), one can obtain the stochastic equations

\[
(1.4) \quad \text{d} \phi_t (B) + \phi_t \left( K^\dagger B + BK - L^\dagger BL \right) \text{d}t = \phi_t \left( L^\dagger B + BL \right) \text{d}Q,
\]

\[
(1.5) \quad \text{d} \phi_t (B) + \phi_t \left( K^\dagger B + BK - L^\dagger BL \right) \text{d}t = \phi_t \left( J^\dagger B J - B \right) \text{d}P,
\]

describing the stochastic evolution \( Y_t = \phi_t (B) \) of a bounded system operator \( B \in \mathcal{L} (\mathcal{H}) \) as \( Y_t (\omega) = V_t (\omega)^\dagger B V_t (\omega) \). The maps \( \phi_t : B \mapsto Y_t \) are Hermitian in the sense that \( Y_t^\dagger = Y_t \) if \( B^\dagger = B \), but in contrast to the usual Hamiltonian dynamics, are not multiplicative in general, \( \phi_t (B^\dagger C) \neq \phi_t (B)^\dagger \phi_t (C) \), even if they are not averaged with respect to \( \omega \). Moreover, they are usually not normalized, \( M_t (\omega) := \phi_t (\omega, I) \neq I \), although the stochastic positive operators \( M_t = V_t^\dagger V_t \) under the filtering condition are usually normalized in the mean, \( \langle M_t \rangle = I \), and satisfy the martingale property \( \epsilon_t [M_s] = M_t \) for all \( s > t \), where \( \epsilon_t \) is the conditional expectation with respect to the history of the processes \( P \) or \( Q \) up to time \( t \).

Although the filtering equations (1.3), (1.1) look very different, they can be unified in the form of quantum stochastic equation

\[
(1.6) \quad \text{d}V_t + K V_t \text{d}t + K^\dagger V_t \text{d}A_- = (J - I) V_t \text{d}A + L_+ V_t \text{d}A^+.
\]
where $\lambda^+ (t)$ is the creation process, corresponding to the annihilation $\lambda_- (t)$ on the interval $[0, t]$, and $\lambda (t)$ is the number of quanta on this interval. These canonical quantum stochastic processes, representing the quantum noise with respect to the vacuum state $|0\rangle$ of the Fock space $\mathcal{F}$ over the single-quantum Hilbert space $L^2 (\mathbb{R}_+)$ of square-integrable functions of $t \in [0, \infty)$, are formally given in [14] by the integrals

$$
\lambda_- (t) = \int_0^t \lambda_-^r \, dr, \quad \lambda^+ (t) = \int_0^t \lambda^+_r \, dr, \quad \lambda (t) = \int_0^t \lambda^+_r \lambda_-^r \, dr,
$$

where $\lambda_-^r, \lambda^+_r$ are the generalized quantum one-dimensional fields in $\mathcal{F}$, satisfying the canonical commutation relations

$$
[\lambda_-^r, \lambda^+_s] = \delta (s - r) I, \quad [\lambda_-^r, \lambda_-^s] = 0 = [\lambda^+_r, \lambda_-^s],
$$

They can be defined by the independent increments with

$$
\langle 0 | d\lambda_- | 0 \rangle = 0, \quad \langle 0 | d\lambda^+ | 0 \rangle = 0, \quad \langle 0 | d\lambda | 0 \rangle = 0
$$

and the noncommutative multiplication table

$$
d\lambda d\lambda = d\lambda, \quad d\lambda_- d\lambda = d\lambda_- d\lambda, \quad d\lambda d\lambda^+ = d\lambda^+, \quad d\lambda_- d\lambda^+ = dt I
$$

with all other products being zero: $d\lambda d\lambda_- = d\lambda^+ d\lambda = d\lambda^+ d\lambda_- = 0$. The standard Poisson process $P$ as well as the Wiener process $Q$ can be represented in $\mathfrak{F}$ by the linear combinations [16]

$$
P (t) = \lambda (t) + \iota (\lambda^+ (t) - \lambda_- (t)), \quad Q (t) = \lambda^+ (t) + \lambda_- (t),
$$

so the equation (1.6) corresponds to the stochastic diffusion equation (1.1) if $J = I$, $L_+ = L = -K^-$, and it corresponds to the stochastic jump equation (1.3) if $J = I + L$, $L_+ = iL = K^-$. The quantum stochastic equation for $\phi_t (B) = V_t^* B V_t$ has the following general form

$$
d\phi_t (B) + \phi_t \left( K^+ B + BK - L^- B L_+ \right) dt = \phi_t \left( J^* B J - B \right) d\Lambda
$$

(1.10)

$$
+ \phi_t \left( J^* B L_+ - K_+ B \right) + \phi_t \left( L^- B J - BK^- \right) d\lambda_-,
$$

where $L^- = L_+^*, K_+^* = K^-$, coinciding with either (1.4) or with (1.5) in the particular cases. The equation (1.10) is obtained from (1.6) by using the Itô formula (1.2) with the multiplication table (1.8). The sub-filtering condition $K + K^+ \leq L^- L_+$ for the equation (1.6) defines in both cases the positive operator-valued process $R_t = \phi_t (I)$ as a sub-martingale with $R_0 = I$, or a martingale in the case $K + K^+ = L^- L_+$. In the particular case

$$
J = S, \quad K^- = L^- S, \quad L_+ = SK_+, \quad S^* S = I,
$$

corresponding to the Hudson–Evans flow if $S^* = S^{-1}$, the evolution is isometric, and identity preserving, $\phi_t (I) = I$ in the case of bounded $K$ and $L$.

In the next sections we define a multidimensional analog of the quantum stochastic equation (1.10) and will show that the suggested general structure of its generator indeed follows just from the property of complete positivity of the map $\phi_t$ for all $t > 0$ and the normalization condition $\phi_t (I) = M_t$ to a form-valued sub-martingale with respect to the natural filtration of the quantum noise in the Fock space $\mathfrak{F}$.
2. The Generators of Quantum Filtering Cocycles.

The quantum filtering dynamics over an operator algebra \( B \subseteq \mathcal{B}(\mathcal{H}) \) is described by a one parameter cocycles: \( \phi = (\phi_t)_{t \geq 0} \) of linear completely positive stochastic maps \( \phi_t(\omega) : B \rightarrow B \). The cocycle condition

\[
\phi_s(\omega) \circ \phi_r(\omega^s) = \phi_{r+s}(\omega), \quad \forall r, s > 0
\]

means the stationarity, with respect to the shift \( \omega^s = \{ \omega(t+s) \} \) of a given stochastic process \( \omega = \{ \omega(t) \} \). Such maps are in general unbounded, but normalized, \( \phi_t(I) = M_t \) to an operator-valued martingale \( M_t = \epsilon_t [M_s] \geq 0 \) with \( M_0 = 1 \), or a positive submartingale: \( M_t \geq \epsilon_t [M_s] \), for all \( s > t \).

Now we give a noncommutative generalization of the quantum stochastic CP cocycles, which was suggested in [15] even for the nonlinear case. The stochastically differentiable family \( \phi \) with respect to a quantum stationary process, with independent increments \( \Lambda^s(t) = \Lambda(t+s) - \Lambda(s) \) generated by a finite dimensional Itô algebra is described by the quantum stochastic equation

\[
d\phi_t(Y) = \phi_t \circ \Lambda^\mu_t(Y) d\lambda^\nu_t := \sum_{\mu, \nu} \phi_t(\lambda^\mu_t(Y)) d\lambda^\nu_t, \quad Y \in B
\]

with the initial condition \( \phi_0(Y) = Y \), for all \( Y \in B \). Here \( \Lambda^\mu_t(t) \) with \( \mu \in \{-1, \ldots, d\} \), \( \nu \in \{+1, \ldots, d\} \) are the standard time \( \Lambda^\mu_- (t) = tI \), annihilation \( \Lambda^\mu_+ (t) \), creation \( \Lambda^\mu_a (t) \) and exchange-number \( \Lambda^\mu_m (t) = N^\mu_m (t) \) operator integrators with \( m, \mu \in \{1, \ldots, d\} \). The infinitesimal increments \( d\Lambda^\mu_t(t) = \Lambda^\mu_t^+ (dt) \) are formally defined by the Hudson-Parthasarathy multiplication table [16] and the \( b^- \) -property [3],

\[
d\Lambda^\mu_\gamma d\Lambda^\gamma_\nu = \delta^\mu_\gamma d\Lambda^\nu_\nu, \quad \Lambda^b = \Lambda,
\]

where \( \delta^\mu_\gamma \) is the usual Kronecker delta restricted to the indices \( \beta \in \{-1, \ldots, d\} \), \( \gamma \in \{+1, \ldots, d\} \) and \( \Lambda^\mu_\nu = \Lambda^\nu_\mu \) with respect to the reflection \( (-) = +, (-+) = - \) of the indices \( (-,+), (+) \) only. The linear maps \( \lambda^\mu_t : B \rightarrow B \) for the * -cocycles \( \phi^*_t = \phi_t \), where \( \phi^*_t(Y) = \phi_t(Y)^\dagger \), should obviously satisfy the \( b^- \) -property \( \Lambda^b = \Lambda \), where \( \lambda^{\mu -}_\mu = \lambda^{\mu +}_\mu \), \( \lambda^{\mu +}_\mu (Y) = \lambda^\mu_a(Y)^\dagger \). If the coefficients \( b^\mu_\nu = \lambda^\mu_a(Y) \) are independent of \( t \), \( \phi_t \) satisfies the cocycle property \( \phi_s \circ \phi_t = \phi_{s+t}, \) where \( \phi_t \) is the solution to (2.2) with \( \Lambda^\mu_t(t) \) replaced by \( \Lambda^\mu_0(t) \). Define the \( (d + 2) \times (d + 2) \) matrix \( a = [a^\mu_\nu] \) also for \( \mu = + \) and \( \nu = - \), by

\[
\lambda^\mu_+(Y) = 0 = \lambda^\mu_-(Y), \quad \forall Y \in B,
\]

and then one can extend the summation in (2.2) so it is also over \( \mu = + \), and \( \nu = - \).

By such an extension the multiplication table for \( d\Lambda(a) = a^\mu_\nu d\lambda^\nu_\mu \) can be written as

\[
d\Lambda(a)^\dagger d\Lambda(a) = d\Lambda \left( a^b a^\dagger \right)
\]

in terms of the usual matrix product \( (ba)^\mu_\nu = b^\mu_\rho a^\rho_\nu \) and the involution \( a \mapsto a^\dagger = b, b^\dagger = a \) can be obtained by the pseudo-Hermitian conjugation \( g^\mu_\nu = g_{\beta \mu} a^\mu_\nu g_{\gamma \nu}^{\dagger} \), respectively to the indefinite Minkowski metric tensor \( g = [g_{\mu \nu}] \) and its inverse \( g^{-1} = [g^{\mu \nu}] \), given by \( g^{\mu \nu} = \delta^\mu_\nu I = g_{\mu \nu} \).
Let us prove that the "spatial" part $\gamma = (\gamma^\mu)^{\nu \neq \mu}$ of $\gamma = \lambda + \delta$, called the quantum stochastic germ for the representation $\delta: B \mapsto (B\delta^\nu)^{\nu \neq \mu}$, must be completely stochastically dissipative for a CP cocycle $\phi$ in the following sense.

**Theorem 1.** Suppose that the quantum stochastic equation (2.2) with $\phi_0(B) = B$ has a CP solution $\phi_t, t > 0$. Then the germ-map $\gamma = (\lambda^\mu + \delta^\mu)^{\nu = \mu}$ is conditionally completely positive

$$
\sum_k \iota(B_k) \eta_k = 0 \Rightarrow \sum_{k,l}(\eta_k|\gamma(B_k^*B_l)\eta_l) \geq 0
$$

Here $\eta \in \mathcal{H} \otimes \mathcal{H}^*$, $\mathcal{H}^* = \mathcal{H} \otimes \mathbb{C}$, and $\iota = (\iota^\nu)^{\nu \neq \mu}$ is the degenerate representation $\psi^\nu(B) = B\delta^\nu\delta^\nu$, written both with $\gamma$ in the matrix form as

$$(2.5) \quad \gamma = \left( \begin{array}{c} \gamma^t \\ \gamma^s \end{array} \right), \quad \iota(B) = \left( \begin{array}{cc} B & 0 \\ 0 & 0 \end{array} \right),$$

where $\gamma = \lambda^t$, $\gamma^m = \lambda^s$, $\gamma_n = \lambda^n$, $\gamma^m = \delta^m + \lambda^m$ with $\delta^m(B) = B\delta^m$ such that

$$(2.6) \quad \gamma(B^t) = \gamma(B)^t, \quad \gamma^m(B^t) = \gamma_n(B)^t, \quad \gamma^m(B^t) = \gamma^m_n(B)^t$$

**Proof.** Let us denote by $\mathcal{D}$ the $\mathcal{H}$-span $\left\{ \sum_j \xi^j \otimes f^j \big| \xi^j \in \mathcal{H}, f^j \in \mathcal{C} \otimes L^2(\mathbb{R}_+) \right\}$ of coherent (exponential) functions $f^\otimes(\tau) = \bigotimes_{j \in \tau} f^j(t)$, given for each finite subset $\tau = \{t_1, ..., t_n\} \subseteq \mathbb{R}_+$ by tensor products $f^{n_1, ..., n_N}(\tau) = f^{n_1}(t_1) ... f^{n_N}(t_N)$, where $f^\mu, n = 1, ..., d$ are square-integrable complex functions on $\mathbb{R}_+$ and $\xi^j = 0$ for almost all $f^\mu = f^n$. The co-isometric shift $T_s$ intertwining $A^\phi(t)$ with $A(t) = T_sA^\phi(t)T_s^*$ is defined on $\mathcal{D}$ by $T_s(\eta \otimes f^\otimes)(\tau) = \eta \otimes f^\otimes(\tau + s)$. The complete positivity of the quantum stochastic adapted map $\phi_t$ into the $\mathcal{D}$-forms $\langle \chi| \phi_t(B)\psi \rangle$, for $\chi, \psi \in \mathcal{D}$ can be obviously written as

$$(2.7) \quad \sum_{k,l} (\xi_k^t | \phi_t(f^\mu, X^t, Z, h^\mu) \xi_l^s) \geq 0,$$

where

$$\langle \eta| \phi_t(f^\mu, B, h^\mu)\eta \rangle = \langle \eta \otimes f^\otimes| \phi_t(B)\eta \otimes h^\otimes \rangle e^{-\int_{-s}^{t}\int_{s}^{t} f^\mu(s)^*h^\mu(s)ds},$$

$\xi_B^f \neq 0$ for a finite sequence of $B_k \in \mathcal{B}$, and for a finite sequence of $f^f_l = (f^f_1, ..., f^f_d)$. If the $\mathcal{D}$-form $\phi_t(B)$ satisfies the stochastic equation (2.2), the $\mathcal{H}$-form $\phi_t(f^\mu, B, h^\mu)$ satisfies the differential equation

$$(2.8) \quad \frac{d}{dt} \phi_t(f^\mu, B, h^\mu) = f^\mu(t)^*h^\mu(t) \phi_t(f^\mu, B, h^\mu) + \phi_t(f^\mu, \lambda^\mu(B), h^\mu)$$

$$+ \sum_{m=1}^d f^m(t)^* \phi_t(f^\mu, \lambda^m(B), h^\mu) + \sum_{n=1}^d h^n(t) \phi_t(f^\mu, \lambda^n(B), h^\mu)$$

$$+ \sum_{m,n=1}^d f^m(t)^*h^n(t) \phi_t(f^\mu, \lambda^m(B), h^\mu),$$
where $f^\bullet(t) h^\bullet(t) = \sum_{n=1}^{d} f^n(t)^* h^n(t)$. The positive definiteness, (2.7), ensures the conditional positivity of the form (2.9),

$$\sum_{f} \sum_{B} B \xi_{f} = 0 \Rightarrow \sum_{X, Z} \sum_{f, t} \langle \xi_{f} | \gamma(f^\bullet, X^\dagger Z, h^\bullet) \xi_{f} \rangle \geq 0$$

of the form $\gamma_{t}(f^\bullet, B, h^\bullet) = \frac{1}{\gamma_{t}} (\phi_{t}(f^\bullet, B, h^\bullet) - B)$ for each $t > 0$ and of the limit $\gamma_{0}$ at $t \downarrow 0$, coinciding with the quadratic form

$$\frac{d}{dt} \phi_{t}(f^\bullet, B, h^\bullet) = \sum_{m, n} \tilde{a}^{m} \gamma_{m}^{n}(B) c^{n} + \sum_{m} \tilde{a}^{m} \gamma_{m}^{n}(B) + \sum_{n} \gamma_{n}^{m}(B) c^{n} + \gamma^{B},$$

where $a^\bullet = f^\bullet(0)$, $c^\bullet = h^\bullet(0)$, and the $\gamma$’s are defined in (2.5). Hence the form

$$\sum_{X, Z} \sum_{f, t} \langle \eta_{X} | \gamma_{t}^{m}(X^\dagger Z) \eta_{Z} \rangle := \sum_{X, Z} \sum_{f, t} \langle \eta_{X} | \gamma_{m}^{n}(X^\dagger Z) \eta_{Z} \rangle + \langle \eta_{X} | \gamma(X^\dagger Z) \eta_{Z} \rangle$$

with $\eta = \sum_{f} \xi_{f}$, $\eta^\bullet = \sum_{f} \xi_{f} ^\bullet \otimes a_{f}$, where $a_{f}^\bullet = f^\bullet(0)$, is positive if $\sum_{B} B \eta_{B} = 0$. The components $\eta$ and $\eta^\bullet$ of these vectors are independent because for any $\eta \in \mathcal{H}$ and $\eta^\bullet = (\eta^{1}, \ldots, \eta^{d}) \in \mathcal{H} \otimes \mathbb{C}^d$ there exists such a function $a^\bullet \mapsto \xi^{a}$ on $\mathbb{C}^d$ with a finite support, that $\sum_{a} \xi^{a} = \eta$. $\sum_{a} \xi^{a} \otimes a^\bullet = 0$, namely, $\xi^{a} = 0$ for all $a^\bullet \in \mathbb{C}^d$ except $a^\bullet = 0$, for which $\xi^{0} = \eta - \sum_{a=1}^{d} \eta^{a}$ and $a^\bullet = c_{n}$ the $n$-th basis element in $\mathbb{C}^d$, for which $\xi^{0} = \eta^{n}$. This proves the complete positivity of the matrix form $\gamma$, with respect to the matrix representation $\iota$ defined in (2.5) on the ket-vectors $\eta = (\eta^{\mu})$.

3. A Dilation Theorem for the Form-Generator.

The conditional positivity of the structural map $\gamma$ with respect to the degenerate representation $\iota$ written in the matrix form (2.6) obviously implies the positivity of the dissipation form

$$\sum_{X, Z} \langle \eta_{X} | \Delta(X, Z) \eta_{Z} \rangle := \sum_{k, l} \sum_{\mu, \nu} \langle \eta_{k}^{\mu} | \Delta_{k}^{\nu}(B_{k}, B_{l}) \eta_{l}^{\nu} \rangle,$$

where $\eta^{-} = \eta = \eta^{+}$ and $\eta_{k} = \eta_{B_{k}}$ for any (finite) sequence $B_{k} \in \mathcal{B}$, $k = 1, 2, \ldots$, corresponding to non-zero $\eta_{B} = \eta_{B} \in \mathcal{H}, \eta_{B} \in \mathcal{H}^\bullet$. Here $\Delta = (\Delta_{k}^{\nu})_{\nu, k}^{\mu, +}$ is the dissipator matrix,

$$\Delta(X, Z) = \gamma(X^\dagger Z) - \iota(X)^{\dagger} \gamma(Z) - \gamma(X)^{\dagger} \iota(Z) + \iota(X)^{\dagger} \gamma(I) \iota(Z),$$

given by the elements

$$\Delta_{k}^{\mu}(X, Z) = \lambda_{k}^{\mu}(X^\dagger Z) + X^\dagger Z \delta_{k}^{\mu},$$

$$\Delta_{k}^{\nu}(X, Z) = \lambda_{k}^{\nu}(X^\dagger Z) - X^\dagger \lambda_{k}^{\nu}(Z) = \Delta_{k}^{\nu}(Z, X)^{\dagger},$$

$$\Delta_{k}^{\nu}(X, Z) = \lambda_{k}^{\nu}(X^\dagger Z) - X^\dagger \lambda_{k}^{\nu}(Z) - \lambda_{k}^{\nu}(X^\dagger Z) + X^\dagger DZ,$$

where $D = \lambda_{k}^{\nu}(I) \leq 0$ ($D = 0$ for the case of the martingale $M_{t}$). This means that the matrix-valued map $\gamma_{k}^{\bullet} = [\gamma_{k}^{m}]$, is completely positive, and as follows from
the next theorem, at least for the algebra \( \mathcal{B} = \mathcal{B}(\mathcal{H}) \) the maps \( \gamma, \gamma^m, \gamma_n \) have the following form

\[
\gamma^m (B) = \varphi^m (B) - K^\dagger_m B, \quad \gamma (B) = \varphi_n (B) - BK_n, \quad \gamma_n (B) = \varphi (B) - K^\dagger B - BK, \quad \varphi (I) \leq K + K^\dagger
\]

where \( \varphi = (\varphi^m)^{m^\dagger} \) is a completely positive bounded map from \( \mathcal{B} \) into the matrices of operators with the elements \( \varphi^m = \gamma^m, \varphi^m_T = \varphi^m, \varphi_n = \gamma_n, \varphi = \varphi : \mathcal{B} \to \mathcal{B} \).

In order to make the formulation of the dilation theorem as concise as possible, we need the notion of the \( \mathfrak{b} \)-representation of the algebra \( \mathcal{B} \) in the operator algebra \( \mathcal{A}(\mathcal{E}) \) of a pseudo-Hilbert space \( \mathcal{E} = \mathcal{H} \oplus \mathcal{H} \oplus \mathcal{H} \) with respect to the indefinite metric

\[
\langle \xi | \xi \rangle = 2\text{Re} (\xi^- | \xi^+) + \|\xi^-\|^2 + \|\xi^+\|^2_D
\]

for the triples \( \xi = (\xi^\mu)^{\mu=-n,+,} \in \mathcal{E} \), where \( \xi^-, \xi^+ \in \mathcal{H} \), \( \xi^0 = \mathcal{H} \), \( \mathcal{H}^\circ \) is a pre-Hilbert space, and \( \|\eta\|^2_D = (\eta \mid D \eta) \). The operators \( A \in \mathcal{A}(\mathcal{E}) \) are given by \( 3 \times 3 \)-block-matrices \( [A^\mu]_{\nu=-n,+,}^\pm \) having the Pseudo-Hermitian adjoints \( \langle \xi | A^\dagger \xi \rangle = (A^\dagger \xi \mid \xi) \), which are defined by the Hermitian adjoints \( A^\dagger_\mu = A_\mu^* \) as \( A^\dagger = G^{-1} A^\dagger G \) respectively to the indefinite metric tensor \( G = [G_{\mu\nu}] \) and its inverse \( G^{-1} = [G^{\mu\nu}] \), given by

\[
G = \begin{bmatrix}
0 & 0 & I \\
0 & I^*_{\mathcal{E}} & 0 \\
I & 0 & D
\end{bmatrix}, \quad G^{-1} = \begin{bmatrix}
-D & 0 & I \\
0 & I^*_{\mathcal{E}} & 0 \\
I & 0 & 0
\end{bmatrix}
\]

with an arbitrary \( D \), where \( I^*_{\mathcal{E}} \) is the identity operator in \( \mathcal{H}^\circ \), being equal \( I^*_{\mathcal{E}} = [I_{\mathcal{E}}^n]_{n=1,\ldots,d} \) in the case of \( \mathcal{H}^\circ = \mathcal{H} \otimes \mathbb{C}^d = \mathcal{H}^\bullet \).

**Theorem 2.** The following are equivalent:

(i) The dissipation form (3.1), defined by the \( \mathfrak{b} \)-map \( \lambda \) with \( \lambda^\dagger (I) = D \), is positive definite: \( \sum_{X,Z} (\eta_X \mid \Delta (X,Z) \eta_Z) \geq 0 \).

(ii) There exists a pre-Hilbert space \( \mathcal{H}^\circ \), a unital \( \dagger \)-representation \( j \) of \( \mathcal{B} \) in \( \mathcal{B}(\mathcal{H}^\circ) \),

\[
j (B^\dagger B) = j (B)^\dagger j (B), \quad j (I) = I,
\]

a \( (j, i) \)-derivation of \( \mathcal{B} \) with \( i (B) = B \),

\[
k (B^\dagger B) = j (B)^\dagger k (B) + k (B^\dagger) B,
\]

having values in the operators \( \mathcal{H} \to \mathcal{H}^\circ \), the adjoint map \( k^* (B) = k (B^\dagger) \), with the property

\[
k^* (B^\dagger B) = B^\dagger k^* (B) + k^* (B^\dagger) j (B)
\]

of \( (i, j) \)-derivation in the operators \( \mathcal{H}^\circ \to \mathcal{H} \), and a map \( l : \mathcal{B} \to \mathcal{B} \) having the coboundary property

\[
l (B^\dagger B) = B^\dagger l (B) + l (B^\dagger) B + k^* (B^\dagger) k (B),
\]

with the adjoint \( l^* (B) = l (B) + [D, B] \), such that \( \gamma_n (B) = l (B) + DB \),

\[
\gamma_n (B^\dagger) = k (B)^\dagger L_n^0 + B^\dagger L^0_n = \gamma_n (B)^\dagger,
\]

and \( \gamma^m_n (B) = L^0_n j (B) L^0_n \) for some operators \( L^0_n : \mathcal{H} \to \mathcal{H}^\circ \) having the adjoints \( L^0_{n+} \) on \( \mathcal{H}^\circ \) and \( L^-_n \in \mathcal{B} \).
(iii) There exists a pseudo-Hilbert space, $\mathcal{E}$, a unital $\gamma$-representation $j : B \to \mathcal{A}(\mathcal{E})$, and a linear operator $L : \mathcal{H} \oplus \mathcal{H}^\ast \to \mathcal{E}$ such that

$$L^\ast j(B) L = \gamma(B), \quad \forall B \in B.$$  

(iv) The structural map $\gamma = \lambda + \delta$ is conditionally completely positive with respect to the matrix representation $\nu$ in (2.5).

**Proof.** The implication (i)$\Rightarrow$(ii) generalizes the Evans-Lewis Theorem [17], and its proof is similar to the proof of the dilation theorem in [18]. Let $\mathcal{H}^\circ$ be the pre-Hilbert space of Kolmogorov decomposition $\Delta(X,Z) = k(X)^\dagger k(Z)$. It is defined as the quotient space $\mathcal{H}^\circ = K/I$ of the $\mathcal{H}$-span $K = \{ (\eta_B)_{B \in B} \}$, where $\eta_B \in \mathcal{H} \oplus \mathcal{H}^\ast$ is not equal zero only for a finite number of $B \in B$, with respect to the kernel

$$I = \left\{ (\eta_B)_{B \in B} \in K | \sum_{X,Z} \langle \eta_X| \Delta(X,Z) \eta_Z \rangle = 0 \right\}$$

of the positive-definite form (3.1). The operators $k(B)^\dagger : \mathcal{H}^\circ \to \mathcal{H} \oplus \mathcal{H}^\ast$ are defined on the classes $\eta^\circ$ of $(\eta_X)_{X \in B} \in K$ as the adjoint

$$\langle k(B)^\dagger \eta^\circ | \eta \rangle = \sum_X \langle \eta_X| \Delta(X,B) \eta \rangle$$

to the bounded operators $k(B) : \mathcal{H} \oplus \mathcal{H}^\ast \to \mathcal{H}^\circ$, mapping the pairs $\eta = \eta \oplus \eta^\ast$ into the equivalence classes $\eta^\circ(B) = k(B) \eta + k^\ast(B) \eta^\ast$ of $\Delta(B)\eta)_{B \in B}$, where $\Delta(B) = 1$ if $B = Z$, otherwise $\Delta(B) = 0$. Let us define a linear operator $j(B)$ on $\mathcal{H}^\circ$ by

$$j(B) \sum_Z (k(Z) \eta+k^\ast(Z) \eta^\ast) = \sum_Z (k(BZ) \eta-k(B)Z\eta+k^\ast(BZ) \eta^\ast).$$

Obviously $j(XB) = j(X)j(B)$, $j(I) = I$ because $k(I) = 0$ and as follows from the definition of the dissipation form, $j(B)^\dagger = j(B^\dagger)$ for all $B \in B$. Thus $j$ is a unital $\dagger$-representation, $k$ is a $(j,I)$-cyclo, and $k^\ast(B) = j(B) L^\ast_0$, where $L^\ast_0 = k^\ast(I)$. Moreover, as

$$\gamma(B^\dagger B) + B^\dagger \gamma(I) B = B^\dagger \gamma(B) + \gamma(B^\dagger) B + k(B) k^\ast(B),$$
$$\gamma^\ast(B^\dagger B) = k^\ast(B)^\dagger k^\ast(B),$$
$$\gamma^\ast(B^\dagger B) - B^\dagger \gamma^\ast(B) = k^\ast(B)^\dagger k^\ast(B) = \gamma^\ast(B^\dagger B)^\dagger - \gamma^\ast(B)^\dagger B,$$

the property (3.8) is fulfilled, $L^\ast_0 j(B) L^\ast_0 = \gamma^\ast_0(B)$ with $L^\ast_0 = k^\ast_0(I) = L^\ast_0$; and

$$\gamma^\ast_0(B^\dagger) = k(B)^\dagger L^\ast_0 + B^\dagger L^\ast_0 = \gamma^\ast(B^\dagger),$$

where $L^\ast_0 = \gamma^\ast_0(I), L^\ast_0 = \gamma^\ast_0(I) = L^\ast_0$.

The proof of the implication (ii)$\Rightarrow$(iii) can be also obtained as in [18] by the explicit construction of $\mathcal{E}$ as $\mathcal{H} \oplus \mathcal{H}^\circ \oplus \mathcal{H}$ with the indefinite metric tensor $G = [G_{\mu\nu}]$ given above for $\mu, \nu = -, +$, and $D = \gamma(I)$. The unital $\gamma$-representation

$$j = [j^\mu_{\mu\nu}]_{\mu\nu = -, +} \oplus \phi$$

of $\mathcal{B}$ on $\mathcal{E} :$

$$j(X^\dagger Z) = j(X)^\dagger j(Z), \quad j(I) = I$$

with $j(B)^\dagger = G^{-1} j(B)^\dagger G = j(B^\dagger)$ is given by the components

$$j^\circ_0 = j, \quad j^\circ_+ = k, \quad j^-_0 = k^\ast, \quad j^-_+ = l, \quad j^- = j^\dagger_+$$
and all other \( \rho^d = 0 \). The linear operator \( \mathbf{L} : \mathcal{H} \otimes \mathcal{H}^* \to \mathcal{E} \), where \( \mathcal{H}^* = \mathcal{H} \otimes \mathbb{C}^d \), can be defined by the components \( (L^\mu, L^\nu) \),

\[
L^- = 0, \quad L^\circ = 0, \quad L^+ = I, \quad L^\circ = (L^\circ_n), \quad L^\circ = (L^\circ_n), \quad L^+ = 0,
\]

and \( \mathbf{L} = \begin{pmatrix} I & 0 & D \\ 0 & L^\circ & L^+ \\ 0 & L^\circ & 1 \end{pmatrix} = \mathbf{L}^0 \mathbf{G} \), where \( L^\circ = L^\circ_1, L^\circ = L^\circ_+ \). Then \( \mathbf{L}^0 \mathbf{G} = \gamma \)

In order to prove the implication (iii) \( \Rightarrow \) (iv), it is sufficient to show that the vectors \( \xi = \sum_B \mathbf{j}(B) \mathbf{L} \eta_B \) are positive, \( (\xi|\xi) \geq 0 \) if \( \sum_B \mathbf{j}(B) \eta_B = \sum_B \mathbf{B} \eta_B = 0 \). But this follows immediately from the observation \( \xi^+ = \sum_B \mathbf{j}(B) \mathbf{L}^+ \eta_B = \sum_B B \eta_B = 0 \) such that the indefinite metrics \( (3.4) \) is positive, \( (\xi|\xi) = \|\xi\|^2 \geq 0 \) in this case.

The final implication (iv) \( \Rightarrow \) (i) is obtained as the case \( \eta_B = -\sum_{B \neq 1} B \eta_B \) of \( \sum_B B \eta_B = 0 \).

\[ \square \]

4. The Structure of the Bounded Filtering Generators.

The structure (3.3) of the form-generator for CP cocycles over \( \mathcal{B} = \mathcal{B}(\mathcal{H}) \) is a consequence of the well known fact that the derivations \( k, k^* \) of the algebra \( \mathcal{B}(\mathcal{H}) \) of all bounded operators on a Hilbert space \( \mathcal{H} \) are spatial, \( k(B) = j(B) L - L B, \quad k^*(B) = L^\dagger j(B) - B L^\dagger \), and so

\[
0 = \frac{1}{2} \left( L^\dagger k(B) + k^*(B) L + [B, D] \right) + i [H, B],
\]

where \( H^\dagger = H \) is a Hermitian operator in \( \mathcal{H} \). The germ-map \( \gamma \) whose components are composed (as in (3.3)) into the sums of the components \( \varphi_{ij}^\mu \) of a CP matrix map \( \varphi : \mathcal{B} \to \mathcal{B} \otimes \mathcal{M}(\mathbb{C}^{d+1}) \) and left and right multiplications, are obviously conditionally completely positive with respect to the representation \( \mathbf{t} \) in (4). As follows from the dilation theorem in this case, there exists a family \( L_n = L = L^+_n, \quad L_n = L^\circ_n, \quad n = 1, \ldots, d \) of linear operators \( L_n : \mathcal{H} \to \mathcal{H}^\circ \), having adjoints \( L^\dagger_n : \mathcal{H}^\circ \to \mathcal{H} \) such that \( \varphi_{ij}^\mu(B) = L^\dagger_n j(B) L_n \).

The next theorem proves that these structural conditions which are sufficient for complete positivity of the cocycles, given by the equation (2.2), are also necessary if the germ-map \( \gamma \) is \( w^* \)-continuous on an operator algebra \( \mathcal{B} \). Thus the equation (2.2) for a completely positive quantum cocycle with bounded stochastic derivatives has the following general form

\[
d\phi_t(B) + \phi_t \left( K^\dagger B + BK - L^\dagger j(B) L \right) dt = \sum_{m,n=1}^d \phi_t \left( L^\dagger_m j(B) L_n - B \delta_{mn} \right) d\Lambda_m^n
\]

generalising the Lindblad form [17], for the norm-continuous semigroups of completely positive maps. The quantum stochastic submartingale \( M_t = \phi_t(I) \) is defined
by the integral
\[ M_t + \int_0^t \phi_s(D) \, ds = I + \int_0^t \sum_{m,n} \phi_s(L_n^* L_m - \delta_m^n) \, d\Lambda^m_n \]

(4.3) \[ + \int_0^t \sum_{m=1}^d \phi_s(L_n^* L - K^*_{mn}) \, d\Lambda^m_n + \int_0^t \sum_{n=1}^d \phi_s(L^* L_n - K_n) \, d\Lambda^n_n. \]

If the space $K$ can be embedded into the direct sum $\mathcal{H} \otimes \mathbb{C}^d = \mathcal{H} \oplus \ldots \oplus \mathcal{H}$ of $d$ copies of the initial Hilbert space $\mathcal{H}$ such that $j(B) = (B \delta_{mn})$, this equation can be resolved in the form $\phi_t(B) = F_t \mathcal{B}F_t^*$, where $F = (F_t)_{t \geq 0}$ is an (unbounded) cocycle in the tensor product $\mathcal{H} \otimes \mathcal{F}$ with Fock space $\mathcal{F}$ over the Hilbert space $\mathbb{C}^d \otimes L^2(\mathbb{R}_+)$ of the quantum noise of dimensionality $d$. The cocycle $F$ satisfies the quantum stochastic equation

(4.4) \[ dF_t + KF_t \, dt = \sum_{i,n=1}^d (L_i^* - I \delta_i^n) F_t \, d\Lambda_i^n + \sum_{i=1}^d L^i F_t \, d\Lambda_i^+ + \sum_{n=1}^d K_n F_t \, d\Lambda^n_n, \]

where $L_i^*$ and $L_i$ are the operators in $\mathcal{H}$, defining

(4.5) \[ \varphi^m (B) = \sum_{i=1}^d L_i^* B L_i^*, \quad \varphi (B) = \sum_{i=1}^d L_i^* B L^*_i \]
\[ \varphi^m (B) = \sum_{i=1}^d L_i^* B L^*_i, \quad \varphi_n (B) = \sum_{i=1}^d L_i^* B L^*_i \]

with $\sum_{i=1}^d L_i^* L_i = K + K^*$ if $M_t$ is a martingale ($\leq K + K^*$ if submartingale).

**Theorem 3.** Let the germ-maps $\gamma$ of the quantum stochastic cocycle $\phi$ over a von-Neumann algebra $\mathcal{B}$ be $w^*$-continuous and bounded:

(4.6) \[ \|\gamma\| < \infty, \quad \|\gamma\|_\bullet = \left( \sum_{n=1}^d \|\gamma_n\|^2 \right)^{\frac{1}{2}} = \|\gamma\| < \infty, \quad \|\gamma\|_\bullet = \|\gamma_n(I)\| < \infty, \]

where $\|\gamma\| = \sup \{||\gamma(B)|| : \|B\| < 1\}$, $\|\gamma_n(I)\| = \sup \{||\gamma_n(I)\eta_n|| : ||\eta_n|| < 1\}$ and $\phi^m_+$ be a CP cocycle, satisfying equation (2.2) with $\phi^m_+ (B) = B$ and normalized to a submartingale (martingale). Then they have the form (3.3) written as

(4.7) \[ \gamma (B) = \varphi (B) - \iota (B) \mathbf{K} - \mathbf{K}^\dagger \iota (B) \]

with $\varphi = \varphi^m_+$, $\varphi^m = \varphi^m_+$, $\varphi_n = \varphi_n^m$ and $\varphi_m = \gamma_m^+$, composing a bounded CP map.

(4.8) \[ \varphi = \begin{pmatrix} \varphi & \varphi^m \end{pmatrix}, \quad \text{and} \quad \mathbf{K} = \begin{pmatrix} K & K^* \\ K^* & K \end{pmatrix} \]

with arbitrary $K^*$, $K_*$, and $K + K^* \geq \varphi(I)$. The equation (4.2) has the unique CP solution, satisfying the condition $\phi_s(I) \leq \epsilon_s [\phi_t(I)]$ for all $s < t$ ($\phi_s(I) = \epsilon_s [\phi_t(I)]$ if $K + K^* = \varphi(I)$).
Proof. The structure (4.7) for the CP component $\gamma^\ast_\bullet$ was obtained as a part of the dilation theorem in the Stinespring form $\gamma^\ast_\bullet(B) = L^\dagger_\ast j(B) L_\ast = \varphi^\ast_\bullet(B)$, where $L_\ast = L^\ast_\ast$. In order to obtain the structure (4.7) for the bounded germ-maps $\gamma_\bullet^\ast$ and $\gamma^\ast$, we can take into account the spatial structure $k(B) = j(B) L - LB$ of a bounded $(j, i)$-derivation for a von-Neumann algebra $B$ with respect to a normal representation $j$ of $B$ and $i(B) = B$. Then

$$
\gamma_\bullet^\ast(B) = k^\ast(B) L^\ast_\ast - BL^\ast_\ast = L^\dagger_\ast j(B) L_\ast - B (L^\dagger_\ast L^\ast_\ast - L^\ast_\ast) = L^\dagger_\ast j(B) L_\ast - BK_\ast.
$$

where $L_\ast = L, K_\ast = L^\dagger_\ast L^\ast_\ast - L^\ast_\ast$. Hence $\gamma_\bullet^\ast(B) = \varphi_\bullet^\ast(B) - BK_\ast, \gamma^\ast(B) = \varphi^\ast(B) - K^\ast B = \gamma^\ast_\bullet(B)$, where $K^\ast = K^\dagger_\ast, \varphi^\ast(B) = L^\dagger_\ast j(B) L = \varphi^\ast_\bullet(B)$, such that the matrix-map $\varphi_B^\ast = ( L^\mu j(B) L_\nu )_{\mu=\nu=\ast}$ with $L^\ast = L^\dagger, L^\ast = L^\dagger_\ast$ is CP. Taking into account the form (4.1) of the coboundary $l^\dagger(B) = \gamma(B) - DB$ which is due to the spatial form $[iH + \frac{1}{2}D, B]$ of the bounded derivation $l(B) = \frac{1}{2} (L^\dagger k(B) + k^\ast(B) L)$ on $B$, one can obtain the representation

$$
\gamma(B) = \frac{1}{2} ( L^\dagger k(B) + k^\ast(B) L + DB + BD ) + i[H, B] = \varphi(B) - BK - K^\dagger B,
$$

where $\varphi(B) = L^\dagger j(B) L, K = iH + \frac{1}{2} (L^\dagger L - D)$.

The existence and uniqueness of the solutions $\phi_t(B)$ to the quantum stochastic equations (2.2) with the bounded generators $\lambda_\mu^\nu_\ast(B) = \gamma_\mu^\nu_\ast(B) - B\delta_\mu^\nu_\ast$ and the initial conditions $\phi_0(B) = B$ in an operator algebra $B$ was proved in [20]. The positivity of the solutions in the case of the equation (4.2), corresponding to the conditionally positive germ-function (4.7), can be obtained by the iteration

$$
\phi^{(n+1)}_t(B) = V_t^\dagger B V_t + \int_0^t \phi^{(n)}_s \left( \beta^\mu_\nu \left( V_t^\dagger (s) B V_t (s) \right) \right) \, d\Lambda^\mu_\nu, \quad \phi^{(0)}_t(B) = B
$$

of the quantum stochastic integral equation

$$
\phi_t(B) = V_t^\dagger B V_t + \int_0^t \phi_s \left( \beta^\mu_\nu \left( V_t^\dagger (s) B V_t (s) \right) \right) \, d\Lambda^\mu_\nu,
$$

with $\beta^\mu_\nu(B) = \varphi^\mu_\nu(B) - B\delta_\mu^\nu$. Here $V_t = V_t(s) V_s$ with $V_t(s) = T_t^\dagger V_{t-s} T_s$ shifted by the co-isometry $T_s$ in $D$, is the vector cocycle, resolving the quantum stochastic differential equation

$$
\frac{dV_t}{dt} + KV_t dt + \sum_{m=1}^d K_m V_t d\Lambda^m = 0
$$

with the initial condition $V_0 = I$ in $\mathcal{H}$. The equivalence of (4.2) and (4.9), (4.10) is verified by direct differentiation of (4.9). In order to prove the complete positivity of this solution, one should write down the corresponding iteration

$$
\phi^{(n+1)}_t(f^\ast, B, h^\ast) = V_t^\dagger B V_t + \int_0^t f(s)^\dagger \phi^{(n)}_s \left( f^\ast, \varphi \left( V_t^\dagger (s) B V_t (s) \right), h^\ast \right) h(s) \, ds,
$$

of the ordinary integral equation for the operator-valued kernels of coherent vectors, defined in (2.7). Here $g(s) = 1 \oplus g^\ast(s)$ such that

$$
\sum_{X, Z} \sum_{f, h} \left\langle \xi_X^f | \phi_t \left( f^\ast, X^\dagger Z, h^\ast \right) \xi_Z^h \right\rangle = \sum_{X, Z} \left\langle X V_t \eta_X | Z V_t \eta_Z \right\rangle
$$

$$
\quad + \int_0^t \sum_{X, Z} \sum_{f, h} \left\langle \eta_X^f (s) | \phi_s \left( f^\ast, \varphi \left( X^\dagger Z \right), h^\ast \right) \eta_Z^h (s) \right\rangle,
$$

with the initial condition $\phi_0 = 1 \oplus g^\ast$.
where $\eta_B = \sum g \xi_B^g$, $\eta_B^g (s) = \sum g(s) \xi_B^g \otimes g(s)$. Then the CP property for $\phi^{(n)}_t$, immediately follows from the CP property of $\phi^{(n-1)}_s$, $s < t$ and of $\phi$. The direct iteration of this integral recursion with the initial CP condition $\phi^{(0)}_t (B) = B$ gives at the limit $n \to \infty$ the minimal CP solution in the form of sum of n-tupol CP integrals on the interval $[0, t]$.

References


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