Asymptotically optimal data analysis for rejecting local realism

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Reliable experimental demonstrations of violations of local realism are highly desirable for fundamental tests of quantum mechanics. One can quantify the violation witnessed by an experiment in terms of a statistical p value, which can be defined as the maximum probability according to local realism of a violation at least as high as that witnessed. Thus, high violation corresponds to small p value. We propose a prediction-based-ratio (PBR) analysis protocol whose p values are valid even if the prepared quantum state varies arbitrarily and local realistic models can depend on previous measurement settings and outcomes. It is therefore not subject to the memory loophole [J. Barrett *et al.*, Phys. Rev. A **66**, 042111 (2002)]. If the prepared state does not vary in time, the p values are asymptotically optimal. For comparison, we consider protocols derived from the number of standard deviations of violation of a Bell inequality and from martingale theory [R. Gill, e-print arXiv:quant-ph/0110137]. We find that the p values of the former can be too small and are therefore not statistically valid, while those derived from the latter are suboptimal. PBR p values do not require a predetermined Bell inequality and can be used to compare results from different tests of local realism independent of experimental details.

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I. INTRODUCTION

Quantum mechanics violates local realism (LR) [1]. To show such violation, experimenters usually test a Bell inequality that is satisfied by all local realistic models (LR models) such as the Clauser-Horne-Shimony-Holt (CHSH) inequality [2]

$$\bar{I}_{\mathrm{CHSH}} \equiv E(A_1B_1) + E(A_1B_2) + E(A_2B_1) - E(A_2B_2) \leqslant 2, \tag{1}$$

where $E(A_iB_j)$ with $i,j \in \{1,2\}$ is the correlation between measurements A_i and B_j with outcomes ± 1. To test this inequality, each of two parties—Alice and Bob—receives one particle from a common source. Each performs one of two possible measurements chosen randomly and independently on their own particle and records the outcome. We call this procedure a trial. After a large number of trials, Alice and Bob estimate the CHSH expression $\bar{I}_{\mathrm{CHSH}}$, which is the left-hand side of the CHSH inequality, from their joint measurement outcomes. Following this approach, the departure from LR is typically given in terms of the number of experimental standard deviations (SDs) separating the estimate of $\bar{I}_{\mathrm{CHSH}}$ from its LR upper bound of 2. For example, Weihs *et al.* [3] report an experimental estimate $\tilde{I}_{\mathrm{CHSH}} = 2.73 \pm 0.02$ and claim a violation of the CHSH inequality by 30 SDs.

There are several problems with this analysis protocol. First, although the SD partially characterizes the measurement uncertainty due to a finite number of trials, it does not consider the probability that a local realistic system could also violate the inequality after a finite number of trials. Because such a system's (non)violation can have a larger SD, the experimental SD may suggest a stronger violation of LR than justified. Second, one would expect that the probability distribution of the estimate of $\bar{I}_{\mathrm{CHSH}}$ under LR is Gaussian, since this appears to be justified by the central limit theorem [4] as the number of trials approaches infinity. It therefore seems reasonable to statistically quantify the violation by the probability that a Gaussian random variable can exceed the mean by the number of SDs of violation experimentally observed. However, for a finite number of trials and high violation, the Gaussianity assumption fails. Third, it is desirable to compare experimental results from different tests of LR, but the effects of the problem with experimental SDs and of the failure of Gaussianity depend on the Bell inequality, the quantum state, measurement settings, detection efficiency, and other experimental parameters. Consequently, the number of SDs of violation cannot be used to directly compare the amount of evidence for rejecting local realism obtained from different experimental tests.

In this paper, we show how to analyze data from experimental tests of LR to compute a measure of the strength of the evidence against LR. By computing this measure, LR violation by different experiments can be rigorously assessed and compared. Specifically, the proposed analysis protocol quantifies LR violation in terms of p values, where small p values imply strong violation. We call this the prediction-based-ratio (PBR) protocol. Protocols such as this compute a p value from a "test statistic," that is, a value $T(\mathbf{x})$ computed from the data $\mathbf{x}$. There are many such statistics to choose from; an example is the average Bell-inequality violation and is used by the SD-based protocol. The p value returned by the protocol is computed from a putative upper bound $b(t)$ on the tail probabilities $\mathrm{Prob}[T(\mathbf{x}) \geqslant t]$ for $\mathbf{x}$ distributed according to LR models. The p value of the protocol given the observed data $\mathbf{x}$ is defined by $p^{(\mathrm{prot})} = b(T(\mathbf{x}))$. In order to be able to interpret the protocol's p value as a measure of LR violation, it must satisfy statistical validity: The protocol and its p values are valid if the bound $b(t) \geqslant \mathrm{Prob}[T(\mathbf{x}) \geqslant t]$ is true whenever $\mathbf{x}$ is distributed according to an LR model. See Appendix 1 for a discussion of the relevant statistical concepts and justification for the use of p values.

We prove that the PBR protocol is valid and compare it to SD- and martingale-based [5,6] protocols. For n independent and identically distributed trials, these protocols have the

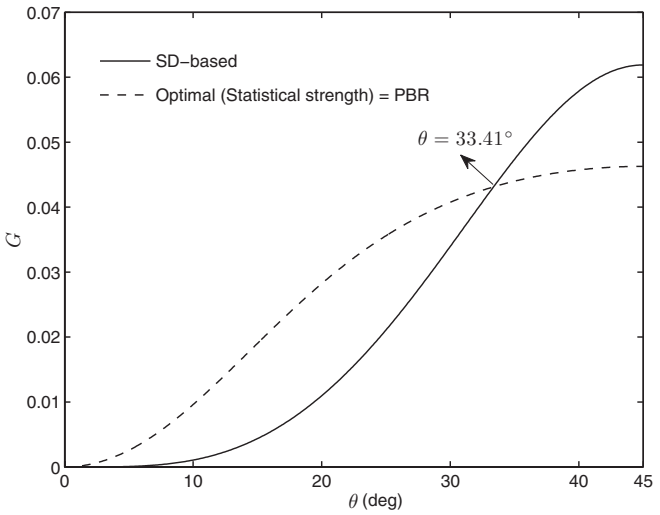

FIG. 1. Confidence-gain rates G for the SD-based protocol. G is shown for a CHSH test of LR with an unbalanced Bell state with no loss and perfect detectors. It depends on the parameter θ in the unbalanced Bell state $\cos(\theta)|00\rangle + \sin(\theta)|11\rangle$. The measurement settings are chosen to maximize the violation of the CHSH inequality (1). G is compared with the optimal gain rate given by the statistical strength (Sec. III C) for this test. The crossover occurs at $\theta = 33.41°$. SD-based confidence-gain rates were computed with respect to the conventional method for estimating violation, see Sec. III A.

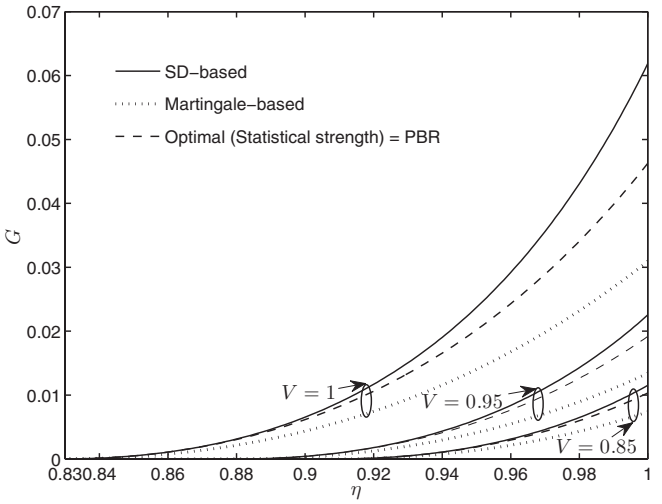

FIG. 2. Confidence gain rates G of CHSH tests of LR with Bell states and varying detection efficiency η and visibility V. The measurement settings are chosen to maximize the violation of the CHSH inequality (1). Measurement outcomes where no photon is detected are assigned the value -1.

property that the p value p is exponentially close to 0. That is, $p \simeq 2^{-Gn}$ for large n. We call G the asymptotic confidence-gain rate. It is desirable to have a high confidence-gain rate as this implies that fewer trials are needed to achieve the same strength of violation of LR. The optimal confidence-gain rate that can be achieved by any protocol is given by the statistical strength S in units of bits per trial as defined in Ref. [7]. We prove that the PBR protocol is asymptotically optimal. That is, its p values achieve the optimal confidence-gain rate. The confidence-gain rates for different protocols are shown in Figs. 1 and 2 for a number of experimental configurations that are explained in the next section. The figures show that SD-based p values are not valid in some regions. Because the relationship of the SD-based confidence-gain rates compared to the asymptotically optimal ones varies substantially, results of experiments with different configurations cannot be directly compared by the common "number of SDs of violation" measure. The martingale-based protocol is valid and computationally simple but has suboptimal confidence-gain rates.

The PBR protocol remains valid if the prepared quantum state varies arbitrarily and the LR models to be rejected depend on previous measurement settings and outcomes, that is, in the presence of the memory effect [8]. This is desirable not only for tests of LR but also for practical applications of quantum information, such as device-independent quantum key distribution [9,10], randomness expansion [11], state estimation [12], and certification of entangled measurements [13].

Compared with the other two protocols, an advantage of the PBR protocol is that it can be applied to a wide variety of configurations (the combinations of quantum state, measurement settings and other relevant parameters) without having to specify a Bell inequality. Since such Bell inequalities characterize the family of setting and outcome distributions achievable by LR models, they provide a useful guide to designing an experiment and determining good goal configurations to be achieved. But since Bell-inequality violation is not directly related to statistical strength, it is not obvious how to choose the best inequality before the experiment. Moreover, the predetermined Bell inequality restricts a successful experiment to configurations close to the goal, closer than may be achievable in a given experiment. The PBR protocol automatically adapts to deviations from the goal, achieving optimal confidence-gain rates for the actual configuration. One can exploit this adaptability by applying the PBR protocol to experiments in progress. This makes it possible to monitor the current (non)violation of LR for the purpose of optimizing experimental parameters and settings. The online supplemental material [14] contains code and documentation for an implementation of the PBR protocol (the local realism analysis engine) that can be used for monitoring experiments in progress and for analyzing existing data sets. Our results show that the PBR protocol is sufficiently efficient for practical use with typical experimental configurations.

The paper is structured as follows: In Sec. II, we summarize the mentioned methods for calculating p values and show how their confidence-gain rates compare for tests of LR based on Bell inequalities. The methods are applied to and compared on simulated and actual experiments. The theory for the methods is in Sec. III. We assume that the readers are familiar with the basics of LR and tests of LR based on Bell inequalities. For reviews of the field, see Refs. [15–18].

II. COMPARISON OF PROTOCOLS

We consider three protocols that determine p values for LR rejection from experimental data: SD-based, martingale-based, and PBR protocols. The first two depend on a Bell inequality, whereas the PBR protocol requires only the sequence of measurement settings and outcomes.

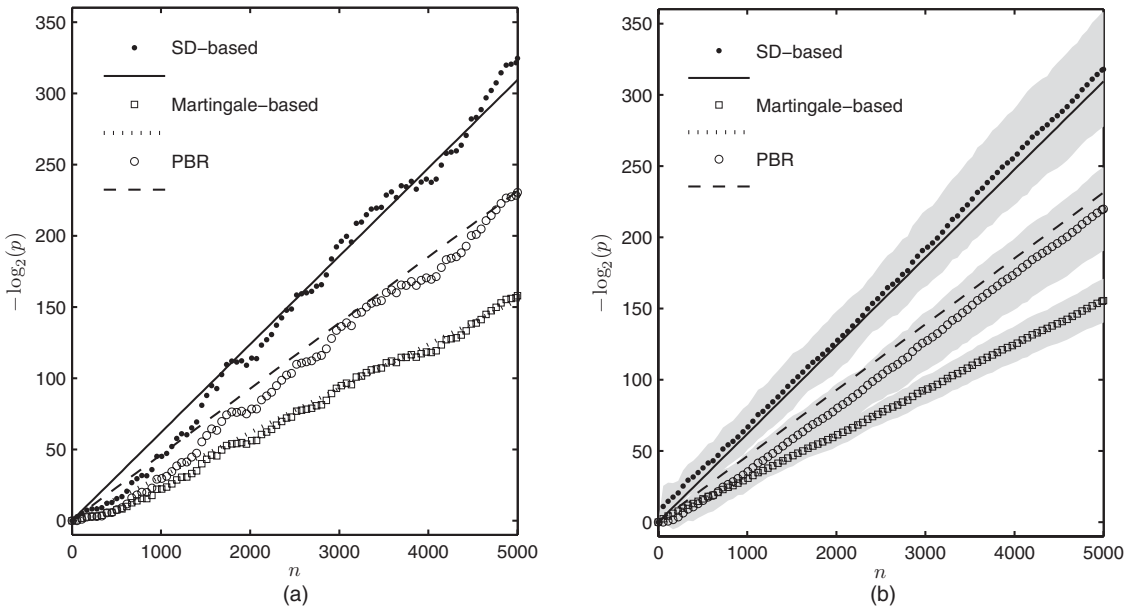

FIG. 3. Running $\log(p)$ value(s) as a function of number of trials n in CHSH test of LR with Bell state without noise or inefficiency. The $\log(p)$ value(s) are computed according to the three protocols discussed. The slopes of the straight lines are the asymptotic confidence-gain rate for each protocol. Panel (a) is for one simulation of 5000 successive trials. Panel (b) is an average of 30 simulations. The square roots of the unbiased estimates of the one-run variances are shown as gray regions around the averages and indicate the expected fluctuation for one sequence of n trials for each n plotted. Note that for one sequence, the fluctuations are not independent as the sequence progresses.

For the purposes of discussion, we fix a Bell inequality

$$\langle I(x)\rangle \leqslant B, \tag{2}$$

where $I(x)$ is a real-valued function of the measurement setting and outcome combination x of a single trial, and $\bar{I} = \langle I(x)\rangle$ is its expectation. Here, the measurement setting distribution is built into the inequality. An example is the CHSH inequality in Eq. (1). In this case, if the settings of x are i, j and its outcomes are a, b, then

$$I(x) = (1 - 2\delta_{i,2}\delta_{j,2})ab/p_{i,j} \quad \text{and} \quad B = 2, \tag{3}$$

where $p_{i,j}$ is the probability of choosing the setting combination i, j in each trial. The functional form $I(x)$ in Eq. (3) ensures that its expectation is equal to the left-hand side of the CHSH inequality (1). In particular, this requires dividing by the known probabilities of the measurement settings. There is no loss of generality by fixing the setting probabilities in advance. Violation of LR requires that measurement settings be chosen independently of any hidden variables. In particular, the locality and memory loopholes cannot be closed unless, in each trial, measurement settings are chosen randomly and independently by each party with no possibility of a causal connection and according to a known probability distribution. We allow for arbitrary setting distributions in Eq. (3). For the results in Figs. 1, 2, 3, and 4, $p_{i,j} = 1/4$.

Given an experimentally obtained sequence of settings and outcomes $x_1, \ldots, x_n$ from n trials, we get an estimate $\hat{I} = \frac{1}{n}\sum_{k=1}^{n} I(x_k)$ of $\bar{I}$. Note that this approach differs from the one where each expectation in Eq. (1) is separately estimated by conditioning on the respective measurement settings, as is commonly done in experiments to produce an estimate $\tilde{I}$ of $\bar{I}$. The difference is discussed in Sec. III A and does not significantly affect the comparisons made here. In this section we outline and compare the protocols. Technical details are in Sec. III.

A. SD-based protocol

The results from the trials are used to obtain $\tilde{I}$ and estimate the SD σ of $\tilde{I}$. Given that $\tilde{I} > B$, it is conventional to give $(\tilde{I} - B)/\sigma$, the number of SDs of violation, as a measure of the amount of violation. If we pretend that the probability distribution of the estimate of $\bar{I}$ given LR is Gaussian with

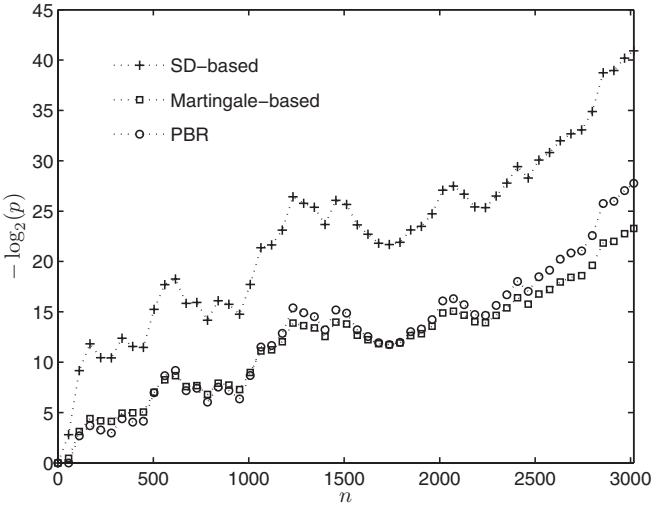

FIG. 4. Running $\log(p)$ values as a function of number of trials n in experiment of Ref. [11]. The dotted lines are provided only to guide the eye.

mean bounded by B and variance σ^2, we can compute a p value

$$p^{(\mathrm{SD})} = Q\left(\frac{\tilde{I} - B}{\sigma}\right), \tag{4}$$

where $Q(z)$ is the Q-function, which is the probability that a standard normal random variable N satisfies $N \geqslant z$. As a function of the number of trials n, $\sigma\sqrt{n}$ approaches σ_1, where σ_1 is an effective one-trial SD. For large n, the quantity $Q((\tilde{I} - B)/\sigma)$ approaches $e^{-n(\bar{I}-B)^2/(2\sigma_1^2)}$. Thus the asymptotic confidence-gain rate for the SD-based protocol is

$$G_{\mathrm{SD}} = \log_2(e)\frac{(\bar{I} - B)^2}{2\sigma_1^2}. \tag{5}$$

SD-based p values are not valid because the experimental SD is different from the worst-case SD assuming LR, and because deviations from Gaussianity in the extreme tail of the distribution for $\tilde{I}$ cannot be asymptotically neglected. To explain this issue, define the random variable $F = \sqrt{n}(\tilde{I} - B)/\sigma_1$. For any LR model, $\langle F\rangle \leqslant 0$. We expect that, according to the central limit theorem, $F - \langle F\rangle$ converges in distribution to a standard normal distribution. Assuming LR models have the same or a smaller SD, we are interested in the probability of the event that $F \geqslant \sqrt{n}V_n/\sigma_1$, where V_n is the violation of the Bell inequality found after n trials. But convergence in distribution cannot be used to compute probabilities of events that depend on n.

A comparison of the confidence-gain rate for the SD-based protocol to the asymptotically optimal one is shown in Fig. 1. It implies that SD-based p values can be lower than justified and are therefore not valid. The worst case is when the state used is a Bell state (i.e., a maximally entangled state of two qubits), which is an aim of most experiments to date. The family of unbalanced Bell states considered in Fig. 1 is of interest because they are more tolerant of low detection efficiency [19]. Experimental techniques to prepare arbitrary unbalanced Bell states without postselection have been demonstrated and applied to tests of LR [20,21].

The number of SDs of violation is not normally explicitly converted to a p value as done here. Instead, it is primarily intended as a way of claiming successful violation with a good signal-to-noise ratio. Naturally, one would like to use the measure to compare the strength of the violation for different experiments. Such a relative comparison works only if the experiments use the same test of LR with the same state, experimental settings, losses, visibilities, and other relevant parameters. From Fig. 1, we can infer that, if we use the number of SDs to compare the violation of the CHSH inequality in experiments involving different unbalanced Bell states, we tend to unfairly favor the experiment with the more balanced state.

B. Martingale-based protocol

Another problem with the SD-based protocol is that it assumes that the trials are independent and identically distributed; that is, it does not consider the memory effect [8]. We cannot expect the prepared states and experimental settings to be stable over the course of a long sequence of trials. In addition, it is desirable to take into account the possibility that the experimental system is subject to a model of LR where the entire history of the experiment can affect the events to come, except that the measurement-setting choices are still under independent experimental control. To account for these effects, R. Gill suggested a method for calculating p values based on the martingale structure of the time sequence of observations in a test of LR [5,6].

The martingale-based p value is computed according to

$$p^{(\mathrm{mart})} = \exp\left(-\frac{n(\hat{I} - B)^2}{32}\right). \tag{6}$$

Here, we assume without loss of generality that $I(x)$ and B have been shifted and normalized so that, for every argument x, the value $I(x)$ is bounded between -4 and 4. If the function $I(x)$ in a Bell inequality $\langle I(x)\rangle \leqslant B$ does not satisfy this condition, then determine $b_l = \min_x I(x), b_u = \max_x I(x)$ and replace $I(x)$ and B by $I'(x) = 8[I(x) - b_l]/(b_u - b_l) - 4$ and $B' = 8(B - b_l)/(b_u - b_l) - 4$. The martingale-based protocol is valid, but is based on conservative tail estimates and therefore is not asymptotically optimal. For large n, $\hat{I}$ approaches $\bar{I}$, thus the asymptotic confidence-gain rate is

$$G_{\mathrm{mart}} = \log_2(e)\frac{(\bar{I} - B)^2}{32}. \tag{7}$$

A comparison of SD-based, martingale-based, and asymptotically optimal confidence-gain rates is shown in Fig. 2 for a CHSH test with noisy and lossy Bell states.

C. PBR protocol

In contrast to a fixed Bell inequality used in the SD-based or martingale-based protocol, after k trials but before the $(k+1)$st trial the PBR protocol returns a special Bell inequality of the form

$$\langle R_k(x)\rangle \leqslant 1 \tag{8}$$

with $R_k(x)$ nonnegative. The PBR p values are determined by the values of R_k at the setting and outcome combination x_{k+1} of the $(k+1)$st trial. In particular, as shown in Sec. III C, any such sequence of inequalities yields a valid p value computed according to

$$p^{(\mathrm{PBR})} = \min\left\{\left[\prod_{k=1}^{n} R_{k-1}(x_k)\right]^{-1}, 1\right\}. \tag{9}$$

The PBR protocol aims to optimize the expected p value by computing the PBRs $R_k(x) = q_x^{(k)}/p_{\mathrm{LR},x}^{(k)}$, where $q_x^{(k)}$ is an estimate of the distribution of future setting and outcome combinations x, which can be based on $x_1, \ldots, x_k$ and can take into account other experimental information obtained before starting the $(k+1)$st trial. The quantity in the denominator, $p_{\mathrm{LR},x}^{(k)}$, is the probability of x given by an optimal LR model with respect to the estimates $q_x^{(k)}$. The notion of optimality is defined in Sec. III C and guarantees the desired inequality (8). We define the (negative) $\log(p)$ value increment for the kth trial as $\log_2(R_{k-1}(x_k))$. For independent and identically distributed trials, $q_x^{(k)}$ converges to the true probabilities q_x,

and the asymptotic confidence-gain rate is

$$G_{\mathrm{PBR}} = S_q, \tag{10}$$

where S_q is the statistical strength defined in Sec. III C. This is the optimal valid confidence-gain rate for a given test configuration and is plotted in Figs. 1 and 2.

D. Application to experiments

The above protocols can compute p values for recorded trials as an experiment progresses, and such "running" p values may be used to optimize experimental settings. Because we are interested in extremely small p values with exponential asymptotic behavior, we generally consider and display the (negative) $\log(p)$ value.

SD-based and martingale-based protocols are restricted to a fixed Bell inequality. The PBR protocol does not have this restriction, which enables wider searches for strong LR violation. Running $\log(p)$ values are shown for a simulation in Fig. 3 and for data from Ref. [11] in Fig. 4. The PBR p values were computed with our implementation of the local realism analysis engine (see documentation and code [14]). Relevant aspects of the implementation such as data blocking and learning transients are discussed in Appendix 2. Note that, whereas running $\log(p)$ values can be useful for monitoring and tweaking an experiment, they must not be used as a stopping criterion once an experiment has been configured.

For Fig. 3 we simulated a CHSH test of LR with a Bell state and measurement settings maximizing violation of the CHSH inequality (1). We assumed an ideal experiment (no loss of photons or visibility) and simulated 5000 successive trials. The $\log(p)$ values were updated for successive blocks of 56 trials (see Appendix 2). In particular, the function $R_k(x)$ used by the PBR protocol was recomputed based on the trials seen so far every 56 trials. The figure shows typical and average runs and compares the running $\log(p)$ values to the asymptotic lines with slopes given by the respective gain rates. The slopes of the running $\log(p)$ values approach the gain rates, but PBR $\log(p)$ values have a systematic offset that can be attributed to an initial transient where the setting and outcome distribution is being learned. The transient can be removed if, before the experiment is started, we have a good estimate of the distribution. Such an estimate could be based on theory (quantum or otherwise) or previous measurements, and can be used to "prime" the ratios $R_k(x)$.

For Fig. 4, we compute $\log(p)$ values for the data from the experiment described in Ref. [11]. In this experiment, two $^{171}\mathrm{Yb}^{+}$ ions separated by about one meter were entangled through a probabilistic process. In this process, each ion is entangled with one emitted photon. By projecting the two emitted photons into a Bell state the two remote ions are entangled with each other. On the entangled two-ion system, a CHSH test of LR was performed. The results from 3016 trials were recorded. The resulting estimate of the CHSH expression is $\tilde{I}_{\mathrm{CHSH}} = 2.414 \pm 0.058$. For the figure, we processed the data in blocks of 56 trials as before. We did not prime the ratios $R_k(x)$ for computing PBR $\log(p)$ values. In this case, there is insufficient data for PBR $\log(p)$ values to clearly exceed martingale-based values.

III. THEORY

For SD-based and martingale-based protocols we fix a Bell inequality $\bar{I} \leqslant B$, as explained at the beginning of Sec. II. While the theory applies to multipartite Bell inequalities, we discuss it explicitly for the case of bipartite inequalities to simplify the formulas. (Our implementation of the local realism analysis engine is presently restricted to the bipartite case.) The setting and outcome combination of the kth trial is denoted by $x_k = (i_k, j_k, a_k, b_k)$, where i_k, j_k are the kth settings and a_k, b_k are the kth outcomes of Alice and Bob, respectively. Let $i(x)$ and $j(x)$ be Alice's and Bob's settings, respectively, for the combination x. The distribution of measurement settings is fixed. The probability of settings i, j is given by $p_{i,j}$.

A. SD-based protocol

The obvious method for estimating $\bar{I}$ is to compute the average of the sequential values $I(x_k)$ given by $\hat{I} = \frac{1}{n}\sum_{k=1}^{n} I(x_k)$. However, this is not the minimum-variance estimate of $\bar{I}$, since the setting distribution is fixed and known. In fact, the conventional way of writing a Bell inequality is as a sum of expectations as in Eq. (1), which makes it independent of the probability distribution of the settings. The correspondence between the two ways of writing a Bell inequality is given by

$$\langle I(x)\rangle = \sum_{i,j} p_{i,j}\langle I(x)|i(x) = i, j(x) = j\rangle, \tag{11}$$

where the expectation in the sum is conditioned on the settings of x, as indicated. If we assume that the state in each trial is identical and do not worry about the memory and locality loopholes, we can estimate each expectation $\langle I(x)|i(x) = i, j(x) = j\rangle$ separately, experimentally fixing the settings for each estimate, if desired. The right-hand side of Eq. (11) can then be computed formally. If we define $n(i, j, a, b)$ to be the number of trials with settings i, j and outcomes a, b, the estimate for $\bar{I}$ thus computed is

$$\tilde{I} = \sum_{i,j} p_{i,j} \frac{\sum_{a,b} n(i,j,a,b) I(i,j,a,b)}{\sum_{a,b} n(i,j,a,b)}, \tag{12}$$

which is a nonlinear function of $n(i, j, a, b)$. Its SD can be approximated by linear propagation of errors from SDs for the counts $n(i, j, a, b)$, assuming each of these counts follows a Poisson distribution. The SD thus obtained is generally smaller than that of $\hat{I}$. Hence, the conventional way of estimating $\bar{I}$ and the experimental SD worsens the validity problem for SD-based p values. However, using the estimate $\hat{I}$ and the associated larger SD in the figures of Sec. II does not significantly alter the plots or their interpretation.

To convert the number of SDs to a p value, we make the unwarranted assumption that, for any LR model, the distribution of the estimate $\tilde{I}_{\mathrm{LR}}$ of $\bar{I}$ is sufficiently close to Gaussian with the SD σ calculated according to the previous paragraph but with a mean bounded by B. With this assumption, according to any LR model, the probability of the event $\tilde{I}_{\mathrm{LR}} \geqslant \tilde{I}$ is then bounded above by $Q((\tilde{I} - B)/\sigma)$, which allows us to assign the p value given in Eq. (4), with the caveat that our assumption is false. The comparisons between SD-based and asymptotically optimal confidence-gain rates

show that this strategy for obtaining p values is invalid. While it may be possible to obtain a valid p value by checking the relevant averages and variances for all LR models, this is a challenging task, and one would still have to consider deviations from Gaussianity in the extreme tails.

B. Martingale-based protocol

For fundamental tests of quantum mechanics, a serious deficiency of SD-based assessments of experimental tests of LR is that they do not account for memory effects [8], including the possibility that the state and settings drift in the course of the experiment. To take such effects into account, R. Gill [5,6] considered the time-sequence $M_k = \sum_{l=1}^{k}[I(x_l) - B]$ as a super-martingale and applied large-deviation bounds. Here, the measurement settings are assumed to be chosen randomly and independently by Alice and Bob according to the fixed probability distribution $p_{i,j}$ built into the inequality of Eq. (2). Let W_k be all the information available before the kth trial. According to any LR model, the conditional expectation of M_k given W_k satisfies

$$\begin{aligned}\langle M_k|W_k\rangle &= \langle I(x_k) - B + M_{k-1}|W_k\rangle \\ &= \langle I(x_k)|W_k\rangle - B + \langle M_{k-1}|W_k\rangle \\ &= \langle I(x_k)|W_k\rangle - B + M_{k-1} \leqslant M_{k-1}. \end{aligned} \quad (13)$$

The last inequality follows from the fact that the Bell inequality (2) is satisfied for any LR model, regardless of prior information. The inequality in Eq. (13) is the defining property for a super-martingale $\{M_k : k = 1,2,\ldots\}$. This inequality is still satisfied if $I(x)$ and B have been normalized and shifted by some constants so that $-4 \leqslant I(x) \leqslant 4$. With this normalization and shift, each "increment" $M_k - M_{k-1}$ of the super-martingale is bounded between $b_l = -4 - B$ and $b_u = 4 - B$. By applying the Azuma-Hoeffding inequality [22–24], we find that, after n trials, the probability that an LR model yields an estimate $\hat{I}_{\mathrm{LR}}$ greater than or equal to the observed $\hat{I}$ is bounded above by

$$\begin{aligned}\mathrm{Prob}_{\mathrm{LR}}[\hat{I}_{\mathrm{LR}} \geqslant \hat{I}] &= \mathrm{Prob}_{\mathrm{LR}}[M_n \geqslant n(\hat{I} - B)] \\ &\leqslant \exp\left(-\frac{2n(\hat{I} - B)^2}{(b_u - b_l)^2}\right). \end{aligned} \quad (14)$$

This implies a valid p value of

$$p^{(\mathrm{mart})} = \exp\left(-\frac{2n(\hat{I} - B)^2}{(b_u - b_l)^2}\right). \quad (15)$$

Substituting $b_u - b_l = 8$ gives Eq. (6). Note that, for the CHSH inequality, the expression for martingale-based p values obtained above improve the expression in Ref. [6] and the expression applied to experimental data in Ref. [11] by taking advantage of the bounds on $I(x)$ in the formulation of the Azuma-Hoeffding inequality used here.

We cannot expect the bound on the tail probability in Eq. (14) to be asymptotically optimal, since the only constraints considered are the bounds of $I(x)$. The PBR protocol takes advantage of all available constraints on the setting and outcome distributions, implicitly including all relevant Bell inequalities.

C. PBR protocol

Let $R_k(x), k = 0,1,\ldots$ be a sequence of PBRs as introduced in Sec. II C. They are designed so that $0 \leqslant R_k(x)$ and $\langle R_k(x)\rangle \leqslant 1$ for any LR model, provided that the setting distribution is $p_{i,j}$. Here, R_k may depend on $x_1,\ldots,x_k$ and other aspects of the experiment before starting the $(k+1)$st trial. We now show that any sequence of R_k with these properties satisfies that the p value computed according to Eq. (9) is valid.

As in the previous section, we let W_k denote all the information available before the kth trial. Let $P_k = \prod_{l=1}^{k} R_{l-1}(x_l)$. According to any LR model with arbitrary memory, the expectation of P_k conditioned on W_k satisfies

$$\begin{aligned}\langle P_k|W_k\rangle &= \left\langle \prod_{l=1}^{k} R_{l-1}(x_l)|W_k \right\rangle \\ &= \left\langle \prod_{l=1}^{k-1} R_{l-1}(x_l)R_{k-1}(x_k)|W_k \right\rangle \\ &= \prod_{l=1}^{k-1} R_{l-1}(x_l)\langle R_{k-1}(x_k)|W_k\rangle \leqslant P_{k-1}, \end{aligned} \quad (16)$$

where we used the facts that W_k includes R_{l-1} and x_{l-1} for $l \leqslant k$, and that the LR bound on $\langle R_{k-1}(x)\rangle$ is 1 given W_k, as the LR model in the bound is arbitrary. We can compute the expectations of both sides of Eq. (16) to show that, according to any LR model, $\langle P_k\rangle \leqslant \langle P_{k-1}\rangle$, and therefore, by induction, $\langle P_k\rangle \leqslant 1$.

Given a sequence of experimental results $x_1,\ldots,x_n$ from n trials, the random variable P_n takes a specific value $\hat{P}$. Suppose that P_n is constrained by LR, possibly with memory. By construction, $P_n \geqslant 0$ and the expectation of P_n according to this model is bounded above by 1. According to Markov's inequality, we conclude that

$$\mathrm{Prob}_{\mathrm{LR}}[P_n \geqslant \hat{P}] \leqslant \min(1/\hat{P}, 1), \quad (17)$$

which shows that we can assign a valid p value for rejecting LR by setting $p^{(\mathrm{PBR})} = \min(1/\hat{P}, 1)$ as in Eq. (9). Note that Eq. (16) shows that the sequence P_k, $k = 1,2,\ldots$ is a super-martingale under any LR model. However, this super-martingale's "increment" is not bounded, so we cannot directly apply the method of Sec. III B to bound the tail probability.

For the extremely low p values of interest in tests of LR, we are looking for large $\log(p)$ value increments $\log_2(R_n(x_{n+1}))$ at the $(n+1)$st trial. Therefore, before the $(n+1)$st trial, our goal is to choose $R_n(x)$ so as to maximize the experimentally expected increment $\langle\log_2(R_n(x_{n+1}))\rangle$. For this purpose, we can take advantage of anything we know about the probability distribution of the result x_{n+1} to be obtained at the next trial. Consider a probability distribution q for x_{n+1}, which may be either the true distribution or an estimate thereof. Let p be the distribution according to an LR model. Note that, because the setting distribution is under experimental control, the probability distributions q and p must be consistent with the chosen setting distribution. Our ability to distinguish the probability distributions q and p given a collection of independent samples from q can be characterized by the asymptotically optimal confidence-gain rate for rejecting p

in favor of q. As shown in Ref. [25], this optimal rate is given by the Kullback-Leibler (KL) divergence from q to p,

$$D_{\mathrm{KL}}(q|p) = \sum_x q_x \log_2(q_x/p_x). \tag{18}$$

The KL divergence is nonnegative, and it is zero iff $p = q$. This motivates seeking an LR model whose probability distribution p_{LR} minimizes the KL divergence from q [7]. This is the optimal LR model mentioned in Sec. II C. We define $S_q = D_{\mathrm{KL}}(q|p_{\mathrm{LR}})$ and refer to S_q as the statistical strength for rejecting LR by means of a test with the distribution q.

We claim that if we define $R_n(x) = q_x/p_{\mathrm{LR,x}}$, then $0 \leqslant R_n(x)$, and for any LR model, the expectation satisfies $\langle R_n(x)\rangle \leqslant 1$. Consequently, the p value computed according to Eq. (9) is valid. To prove the claim, consider $\phi(\beta) = D_{\mathrm{KL}}(q|p_{\mathrm{LR}} + \beta(p - p_{\mathrm{LR}}))$, where $0 \leqslant \beta \leqslant 1$. For any p in the convex set of LR distributions, by optimality of p_{LR}, $\phi(\beta) \geqslant \phi(0)$. It follows that $\frac{\partial\phi}{\partial\beta}|_{\beta=0+} \geqslant 0$. Consequently,

$$\sum_x (p_{\mathrm{LR},x} - p_x)\frac{q_x}{p_{\mathrm{LR},x}} \geqslant 0, \tag{19}$$

which can be rearranged to show that

$$\langle R_n(x)\rangle_p = \sum_x p_x \frac{q_x}{p_{\mathrm{LR,x}}} \leqslant 1. \tag{20}$$

The above claim follows. Bell inequalities of the form shown in Eq. (20), which are based on minimizing the KL divergence, were introduced in Ref. [26].

Consider the choice $R_n(x) = q_x/p_{\mathrm{LR,x}}$ made before the $(n+1)$st trial. If q is the true distribution of x_{n+1}, then the experimental expectation $\bar{l} = \langle \log_2(R_n(x_{n+1}))\rangle$ is the statistical strength S_q. Since $\bar{l}$ is the expected $\log(p)$ value increment, which cannot exceed S_q [25], this choice of R_n maximizes the confidence-gain rate. However, we do not know the true distribution q. Instead, we obtain good estimates q' of q before the $(n+1)$st trial, and determine the corresponding optimal LR model's probability distribution p'_{LR}. We then set $R_n(x) = q'_x/p'_{\mathrm{LR,x}}$ to compute and update the PBR p value. If the experiment is sufficiently stable, good estimates can be obtained from the frequencies of events observed in trials so far. The estimates can be improved by taking into account that the setting distribution is known and the distributions of marginal outcomes for given settings of Alice or Bob must agree due to the no-signaling constraints. We discuss how to do this in Appendix 2. In Appendix 3, we show that if the trials are independent and identically distributed, then PBR p values computed with any converging method for estimating the true setting and outcome distribution q have the property that the confidence-gain rate approaches the statistical strength S_q, thus proving asymptotic optimality of PBR p values.

To determine the optimal LR model one can use numerical algorithms for optimizing convex functions on a convex domain. In this case one can use the expectation-maximization (EM) algorithm [27] as discussed in Ref. [28]. A problem is that, due to stopping criteria and numerical precision, one cannot expect to find the exact optimum. We show in Appendix 3 that one can compensate for this problem to maintain validity of the computed p value.

IV. CONCLUSION

The degree of violation of LR in a Bell-type test is usually expressed in terms of the number of SDs of violation. This quantity cannot, however, be used to obtain valid p values for rejecting LR by conventional means. It also fails to quantitatively compare the success of different experimental tests of LR and does not account for stability issues or memory effects in experiments. We solve these problems by providing a method—the PBR protocol—for determining valid p values directly from the settings and outcomes in a sequence of trials. The PBR protocol does not rely on a predetermined Bell inequality, adapts to the actual experimental configuration, and is asymptotically optimal for independent and identically distributed trials. It therefore provides a standardized measure of success for experimental tests of LR. While the protocol remains valid if the experiment drifts over the sequence of trials, how well it performs depends on the nature of the drifts and how the protocol takes them into account. Another valid protocol that accounts for memory effects can be based on martingale bounds [5,6]. This protocol requires a Bell inequality that is fixed for the experiment. Given the Bell inequality, the martingale-based protocol has the advantage that it is computationally efficient with respect to number of settings, outcomes, and parties. The disadvantage is that it is suboptimal and does not provide a clear quantitative comparison of different experimental tests. Our simulations show that it is practical to apply the PBR protocol to data from typical experimental configurations, and that the running p values can be used for tweaking an experiment in progress to find the experimentally accessible configuration that provides the highest violation of LR.

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APPENDIX

1. *Statistical concepts*

A main purpose of the PBR and related protocols is to evaluate the strength of the evidence against LR by computing valid p values given the data. Some care must be taken in interpreting such p values in terms of probabilities. For example, the p value *cannot* be interpreted as a probability that LR is true. Although they are computed for the data, their validity is defined in terms of what is known before the experiment, not after. Strictly speaking, we can only state for sure that *before* performing the trials, the following holds: For any fixed $0 \leqslant \alpha \leqslant 1$, if LR holds, then the probability that the returned p value satisfies $p \leqslant \alpha$ is at most α. Although we have no intention of making an actual decision on the failure of LR, this statement can be viewed in terms of traditional hypothesis testing: The protocol tests LR simultaneously at all significance levels α, and "rejects" LR at a given α if $p \leqslant \alpha$. The validity property is equivalent to the statement that, if LR holds, the maximum probability of (falsely) rejecting at level

α is bounded above by α. This justifies the use of p values to quantify LR violation. The definitions of significance levels and p values are based on Ref. [4], 2nd edition, pages 126 and 127.

The p values returned by the protocols considered here are defined in terms of bounds on the one-sided tail probabilities of a test statistic T. For given T, it is conventional to define *the* p value of T given data $\mathbf{x}$ as the supremum of the tail-probabilities $\mathrm{Prob}[T \geqslant T(\mathbf{x})]$ over all hypotheses to be rejected (the null hypotheses). While such tight p values are desirable, they are impractical to compute in general. Hence our definition of valid p values requires only an upper bound. Note that, for our situation, the computation of tight p values is further complicated by the fact that the set of null hypotheses includes all possible sequences of LR models depending on previous trials. Furthermore, while the statistic is well-defined for any realization of the PBR protocol, it is not unique.

We use the the term "protocol" rather than "test" for two reasons. The first is that the term "test" in "test of LR" typically refers to the experimental setup and subsequent analysis—not a conventional hypothesis test. The second is that hypothesis tests, as the term is used in mathematical statistics, are valid by definition. Thus, although we do not encourage it, one can think of a valid analysis protocol as a family of hypothesis tests. For such a family to be useful, the tests should also have high power. For our situation, one can express the power in terms of the probabilities of rejection at given significance levels and non-LR models. Alternatively, one can consider the expected p values, and look for tests for which they are as small as possible. We do not expect that the PBR protocol has particularly low p values for a given finite number of trials. In fact, because of the conservative nature of the Markov bounds, better tests exist. However, asymptotic optimality of the PBR protocol assures us that it performs well when the evidence for rejection is very strong. It is also worth noting that many issues that arise in applications of hypothesis testing, such as selection biases, are less of a concern when one is considering the extremely low p values that are desirable when falsifying a physical theory. Corrections for such effects reduce $\log(p)$ values by relatively small terms in our setting. Also, one application of the PBR protocol is to quantify the success of an experiment independent of the details of the configuration, so that different experiments can be compared. For this application, the statistical interpretation of the p value serves only as motivation.

Probability ratios such as the ones we use to compute the values of $R_k(x)$ in Eq. (8) are often referred to as likelihood ratios. Likelihood ratios play an important role in many statistical tests as explained in statistics textbooks such as Ref. [4]. In the PBR protocol, the statistic can be computed from any sequence of nonnegative functions $R_k(x)$ satisfying the inequality in Eq. (8). Thus, the probability ratios are simply an intermediate step to obtaining such functions. We do not ascribe any other meaning to the ratios.

2. *Estimating setting and outcome distribution*

Consider n trials with settings and outcomes given by $x_1, \ldots x_n$. Our goal is to obtain an estimate q' of the true probability distribution q of the $(n+1)$st trial's settings and outcomes. Assuming no other knowledge, the estimate can be based on the empirical frequencies $f_x = \frac{1}{n}\sum_{k=1}^{n} \delta_{x_k,x}$. Due to statistical fluctuations, the empirical frequencies are not likely to satisfy the following known constraints satisfied by q:

(i) Setting distribution: The setting distribution $p_{i,j}$ is fixed, and q satisfies $\sum_{a,b} q_{(i,j,a,b)} = p_{i,j}$.

(ii) No-signaling: Given that Alice uses setting i, the distribution of Alice's measurement outcomes does not depend on Bob's settings, and vice versa.

There are two other issues for calculating PBR p values. The first is that some empirical frequencies f_x may be zero. If our estimate is $q' = f$, zero frequencies can be disastrous. In the case where the corresponding settings and outcomes occur in the next trial, the ratio contributing to the PBR p value in Eq. (9) can be zero, and then the p value goes to 1 with no possibility of later recovery. The second and related issue is that in the absence of prior knowledge, initially we have insufficient information to make useful estimates of probability distributions of future settings and outcomes. Even if the problem of zero frequencies has been taken care of, this can still result in initial "learning" transients that result in a negative offset in the accumulated $\log(p)$ values.

Our approach for estimating the next trial's setting and outcome distribution uses maximum likelihood to obtain an estimate that respects the above constraints and then adjusts the estimate by mixing in a distribution that is uniform conditional on the settings. To reduce the impact of learning transients, we process the trials in blocks.

To apply maximum likelihood for computing a first estimate q_0 of q, we assume independent and identically distributed trials. The probability of observing empirical frequencies f after n trials given that the true distribution is q is proportional to

$$L(f|q) = \prod_x q_x^{nf_x}. \tag{A1}$$

We therefore set q_0 according to

$$q_0 = \mathrm{argmax}_{q' \in V} L(f|q'), \tag{A2}$$

where V is the set of probability distributions satisfying the setting distribution and no-signaling constraints. These constraints are linear and $\log(L(f|q))$ is concave, so there is no difficulty in applying available nonlinear optimization tools. Note that, for the purpose of calculating PBR p values, it is not critical that Eq. (A2) is exactly satisfied, so it is not necessary to use extremely tight stopping criteria to ensure identity with the best numerical precision possible. Also, whereas the assumptions underlying Eq. (20) require that the setting distribution constraint is satisfied, the no-signaling constraint is not critical. Applying it helps improve our estimates, but the effect on the $\log(p)$ value increments becomes negligible for large n.

There are different ways to solve the problem with empirical frequencies that are zero; some are explained in Refs. [29,30]. They generally involve mixing in a distribution that has no zero probabilities with a weight that decreases to zero as n grows. For the plots in Figs. 3 and 4, we modified q_0 by setting $q_1 = \frac{n}{n+1} q_0 + \frac{1}{n+1} u$, where conditionally on the settings, u is uniform, and the setting distribution of u is $p_{i,j}$.

There are different approaches to mitigating the effect of the initial learning transient. The first is to "prime" the estimates with knowledge about the experiment available before the trials are started. Such knowledge could be based on theory or on experiments designed to characterize the quantum state and measurement setup. The prior information must be assigned a weight. In our implementation of the local realism analysis engine, the weight is determined by the number of trials that would have been required to obtain an equally good estimate directly from the frequencies. Proper use of priming requires that the initial estimates and parameters such as the weight are determined "blindly" before any knowledge of the actual data to be analyzed is available.

A second approach is to set $R_n(x) = 1$ unless the statistical strength S for q_1's violation of LR seems sufficiently significant given that the estimated distribution q_1 is based on n trials. While one might expect that the violation is sufficiently significant if $nS \geqslant c$ for some constant c, simulations show that the best choice of c depends on the distribution of settings and outcomes in the experiment.

The third and simplest approach is to block the data from the trials. Instead of updating the $\log(p)$ value after every trial, we process data h trials at a time. The first block is used only for estimating the setting and outcome distribution of future trials. That is, we set $R_k(x) = 1$ for $k = 0, \ldots, (h-1)$. Subsequently, we have $R_{mh+k} = R_{mh}$ for $k = 1, \ldots, (h-1)$ and all m. Note that neither the validity nor the asymptotic optimality of the calculated p values requires updating the PBRs after each trial. Choosing h large enough ensures that the first block's trials have sufficient information for obtaining reasonable estimates of the distribution. An additional advantage of blocking the trials is that we avoid unnecessarily invoking the computationally costly optimizations required for updating the PBRs. We standardized the choice of block size so that if the total number of trials to be analyzed is N, h is the maximum of $\lceil N/1000 \rceil$ and $\lceil \ln(2d)d \rceil$, where d is the number of possible setting and outcome combinations in a trial. The first expression ensures that we do not lose too much $\log(p)$ value by using the first block only for learning the setting and outcome distribution. The second one is chosen so that if q is uniform, the probability that every setting and outcome combination occurs is at least $1/2$.

We conclude this section with a note on implementing the PBR protocol. For monitoring an experiment and to adapt to changes in experimental configuration, the estimated setting and outcome distributions used in the PBRs should be based on recent trials only. This can be accomplished by windowing the trials with a window large enough to have statistically significant violation of LR (if there is violation), but small enough to avoid seeing significant changes in configuration. Our implementation of the local realism analysis engine uses a computationally simpler approach based on weighting the trials with exponentially decreasing weights in time determined by a configurable half-life. This feature was not used in the comparisons in Sec. II.

3. *Effects of suboptimal estimates and LR models*

Ideally the estimated distribution q' used in the numerator of R_n matches the true distribution q, and the LR distribution p'_{LR} in the denominator of R_n exactly minimizes the KL divergence from q'. As shown in Sec. III C, having q' different from q does not affect the validity of the PBR p values. But it can reduce the expected $\log(p)$ value increment $\bar{l}$. Let S_q be the statistical strength of q for LR violation. We show that

$$S_q \geqslant \bar{l} \geqslant S_q - D_{\mathrm{KL}}(q|q'). \tag{A3}$$

For reasonable methods of estimating q' such as the one described in Appendix 2 and independent and identically distributed trials, q' almost surely approaches q so that $D_{\mathrm{KL}}(q|q')$ goes to zero. This shows that the PBR protocol has asymptotic confidence-gain rate S_q.

To prove the first inequality in Eq. (A3), let p_{LR} be the LR distribution that minimizes the KL divergence from q, so that $S_q = D_{\mathrm{KL}}(q|p_{\mathrm{LR}})$. We bound $\bar{l}$ as follows:

$$\begin{aligned} S_q - \bar{l} &= \sum_x q_x \log_2(q_x/p_{\mathrm{LR},x}) - \sum_x q_x \log_2(q'_x/p'_{\mathrm{LR},x}) \\ &= \sum_x q_x \log_2(q_x/t_x), \end{aligned} \tag{A4}$$

where we define $t_x = p_{\mathrm{LR},x} q'_x/p'_{\mathrm{LR},x}$. Since $q'_x/p'_{\mathrm{LR},x}$ is the PBR, and p_{LR} is an LR distribution, we know that $c \equiv \sum_x t_x \leqslant 1$ [Eq. (20)]. Since $t' = t/c$ is a probability distribution, we can continue the calculation:

$$S_q - \bar{l} = \log_2(1/c) + \sum_x q_x \log_2(q_x/t'_x) \geqslant 0, \tag{A5}$$

because the second term is a KL divergence.

To obtain the second inequality of Eq. (A3) we bound

$$\begin{aligned} \bar{l} &= \sum_x q_x \log_2(q'_x/p'_{\mathrm{LR},x}) \\ &= \sum_x q_x \log_2(q_x/p'_{\mathrm{LR},x}) - \sum_x q_x \log_2(q_x/q'_x) \\ &= D_{\mathrm{KL}}(q|p'_{\mathrm{LR}}) - D_{\mathrm{KL}}(q|q') \\ &\geqslant D_{\mathrm{KL}}(q|p_{\mathrm{LR}}) - D_{\mathrm{KL}}(q|q') = S_q - D_{\mathrm{KL}}(q|q'). \end{aligned} \tag{A6}$$

The denominator p'_{LR} of the PBRs R_n must be computed numerically. Consequently, the distribution $p'_{e,\mathrm{LR}}$ actually obtained is typically not identical to p'_{LR} and may not minimize the relevant KL divergence. Hence, there may be an LR distribution p, for which $\langle R'_n(x)\rangle_p = \langle q'_x/p'_{e,\mathrm{LR},x}\rangle_p$ is greater than 1, and so the PBR p value is not valid if it is computed according to Eq. (9) with R'_n. To maintain validity, we determine the maximum value $1+\epsilon$ of $\langle R'_n(x)\rangle_p$ for all LR distributions p and then set $R_n = R'_n/(1+\epsilon)$. To determine the bound $1+\epsilon$, we recall that LR distributions are mixtures of distributions p_λ induced by "local hidden variables" λ. Each λ assigns deterministic outcomes independently for each setting of Alice and each setting of Bob. We write $\lambda_{A,i}$ and $\lambda_{B,j}$ for Alice's and Bob's measurement outcomes given settings i and j, according to λ. The probability for the setting and outcome combination $x = (i,j,a,b)$ is given by $p_{\lambda,(i,j,a,b)} = p_{i,j}\delta_{a,\lambda_{A,i}}\delta_{b,\lambda_{B,j}}$. With these definitions,

$$1+\epsilon = \max_{p \text{ is LR}} \langle q'_x/p'_{e,\mathrm{LR},x}\rangle_p = \max_\lambda \sum_x p_{\lambda,x} q'_x/p'_{e,\mathrm{LR},x}. \tag{A7}$$

Because the number of different λ is finite, the value $1+\epsilon$ can be calculated according to Eq. (A7). The EM algorithm that we apply to KL-divergence minimization iteratively updates the probability distribution over the set of hidden variable assignments λ. To perform the updates requires the set of values that are maximized in Eq. (A7), so the computation of $1+\epsilon$ can be integrated into the algorithm with little overhead. Furthermore, the quantity ϵ can be used as a stopping criterion for minimization. That is, the expected $\log(p)$ value increment $\bar{l}_e$, assuming that the result x is distributed according to q', satisfies

$$\begin{aligned}\bar{l}_e &= \sum_x q'_x \log_2\{q'_x/[p'_{e,\mathrm{LR},x}(1+\epsilon)]\}\\ &= D_{\mathrm{KL}}(q'|p'_{e,\mathrm{LR}}) - \log_2(1+\epsilon)\\ &\geqslant D_{\mathrm{KL}}(q'|p'_{\mathrm{LR}}) - \log_2(1+\epsilon). \end{aligned} \tag{A8}$$

Thus, for independent and identically distributed trials, the asymptotic confidence-gain rate is lowered by at most $\log_2(1+\epsilon)$.

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