

# Quantum limits to the detection of weak signals?



Alfredo Luis

Optics Department, Complutense University, Madrid



INVESTMENTS IN EDUCATION DEVELOPMENT

# Quantum limits to the detection of weak signals?

*In collaboration with:*



Ángel Rivas  
Department of Theoretical Physics I  
University Complutense

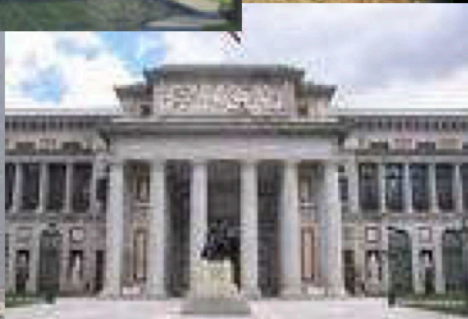
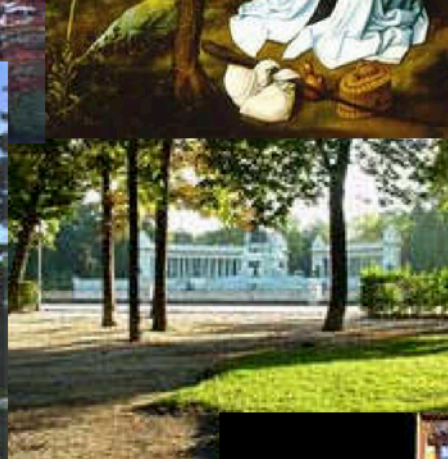
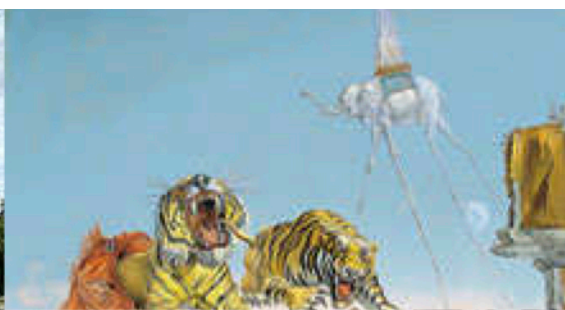
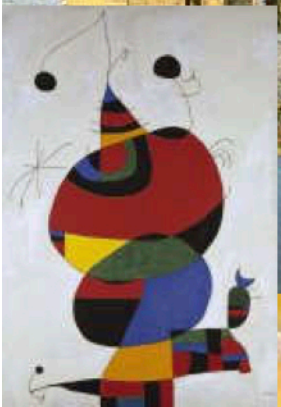
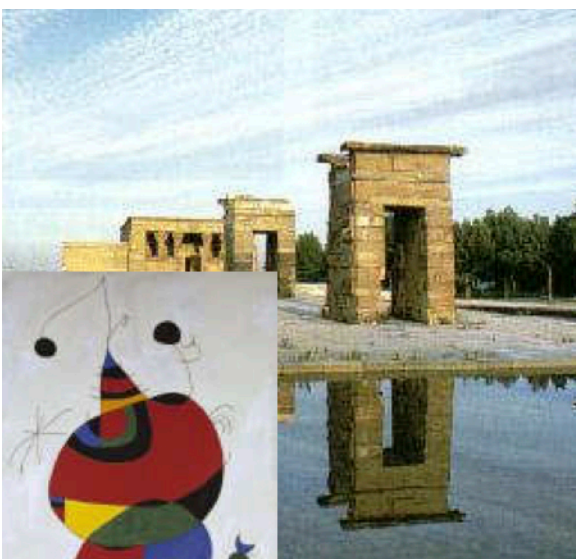


Alfonso Rodil  
Undergraduate Student

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# Quantum limits to the detection of weak signals?

## Motivation:

Deals with fundamental quantum concepts: quantum statistics, uncertainty relations, nonclassical light....

Has practical applications: accuracy or real experiments

Easy to be introduced: basic quantum physics/optics

Richer than it seems at first sight

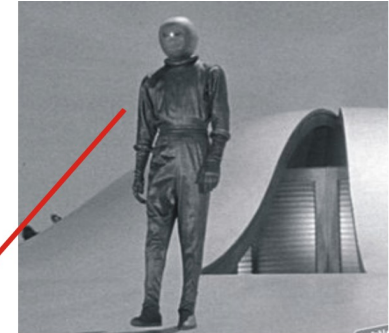
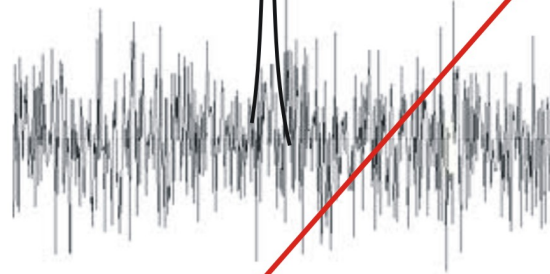


## Task: detecting a weak signal $\chi$ over background noise

Practical example: an alien send us a message.....

**Detection if signal  $>$  noise**

signal  $\chi$



quantum noise



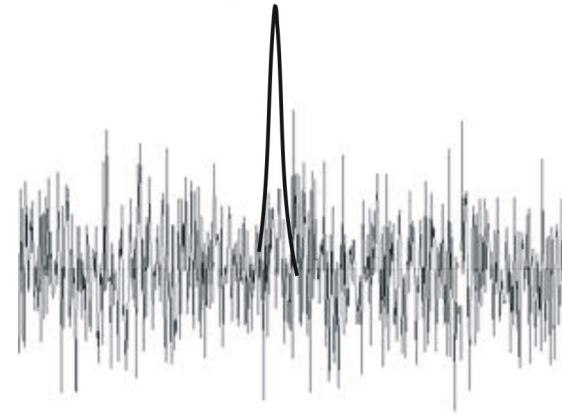
Even if all technical noise is suppressed.... quantum noise will remain

**Since quantum noise cannot be removed, seemingly quantum fluctuations will impose a threshold to the minimum signal that can be detected**

$$\chi \geq \chi_{\min}$$

**or equivalently a minimum uncertainty.**

$$\Delta\chi \geq \Delta\chi_{\min} = \chi_{\min}$$



**In this talk we address the following points:**

- ✓ Are there quantum limits to the detection of weak signals?
- ✓ How can they be reached?
- ✓ Might be eventually beaten?

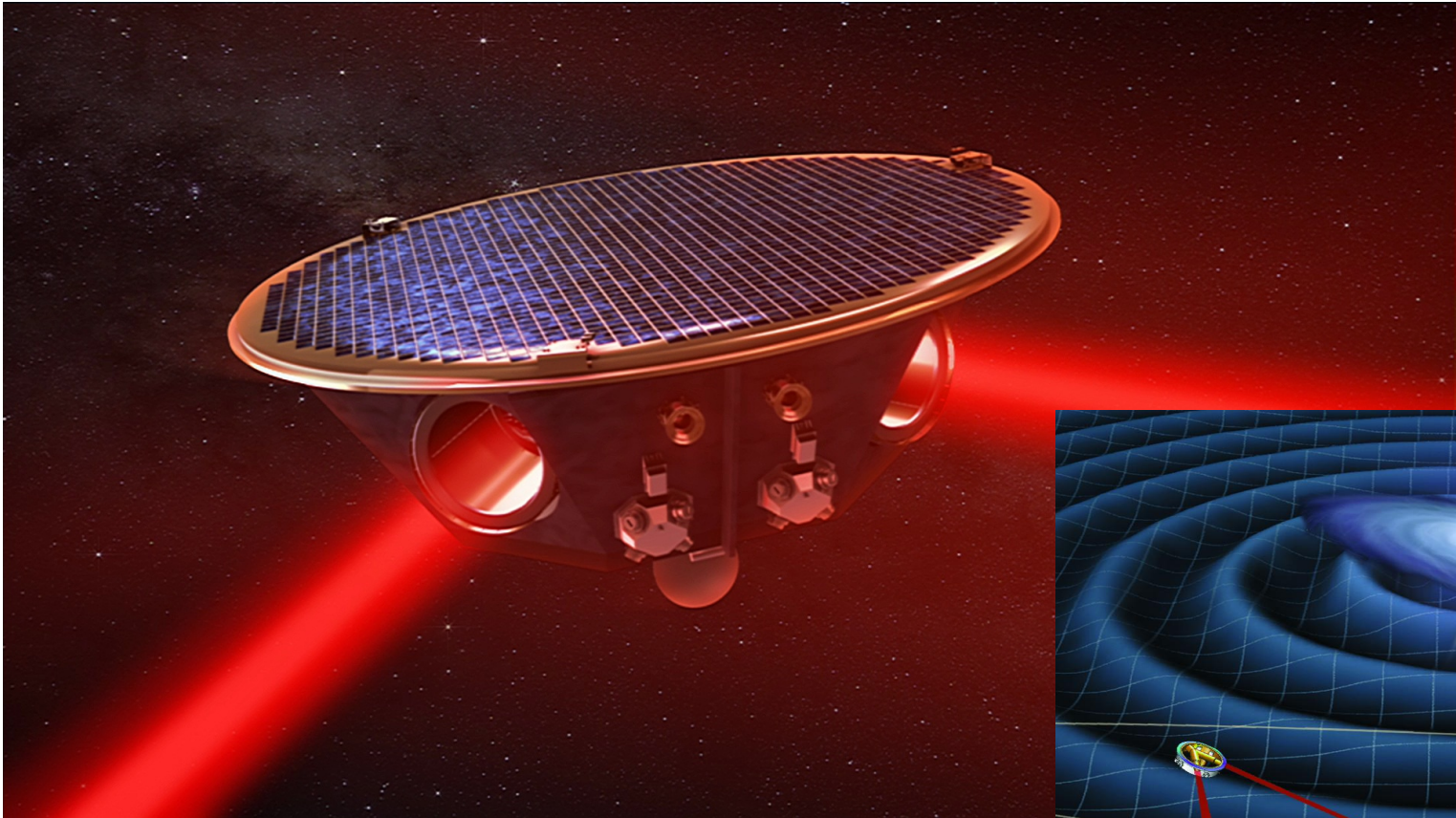
## LIGO = Laser Interferometer Gravitational-Wave Observatory



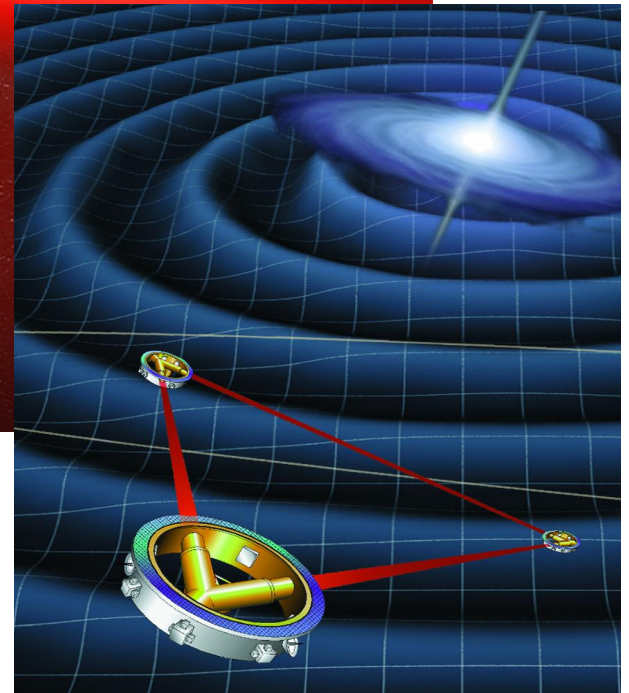
Interferometers with 4 km arms length to detect the pass of gravitational waves. The task is to detect length changes of one-thousandth of the proton diameter ( $10^{-18}$  m), so quantum noise is a practical matter.



# LISA = Laser Interferometer Space Antenna



Interferometer made of three satellites separated  
**5 million kilometers.**





## **Quantum Limits to Precision for Space Based Devices: Developing the Next Generation of Sensor, Detector and Gyroscope**

Our research and development focuses on exploring the limits of physical measurement in space based devices. The quantum gravitational gradiometer based on an atom interferometer could potentially be used to discover unseen features such as **caves below the surface of Mars**, or lava tubes on the moon in a totally non-invasive fashion, without the need for drilling or impactors. Quantum limited interferometers for gravity wave sensing can operate at the same precision as LIGO but at dramatically reduced laser power.

## Very simple illustration: one-photon wave packet

Measuring time/distances with a pulse of duration  $\Delta t$  made of frequencies in an spectral interval  $\Delta\omega$

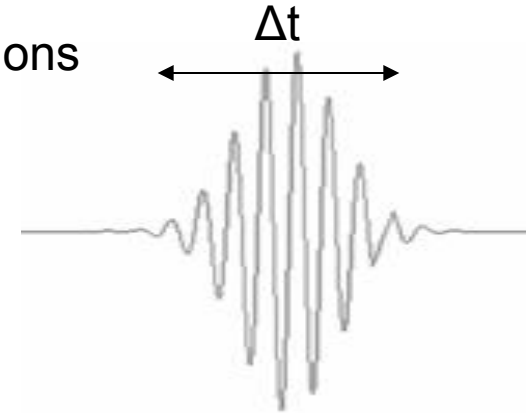
$$\Delta t \approx \frac{1}{\Delta\omega}$$

Quantum domain, pulse of a single photon and Einstein relations

$$E = \hbar\omega \quad \Delta E = \hbar\Delta\omega \quad \Delta t \approx \frac{\hbar}{\Delta E}$$

Time-energy uncertainty relation

If moreover  $\Delta\omega < \langle\omega\rangle \quad \Delta E < \langle E\rangle \quad \Delta t > \frac{\hbar}{\langle E\rangle}$

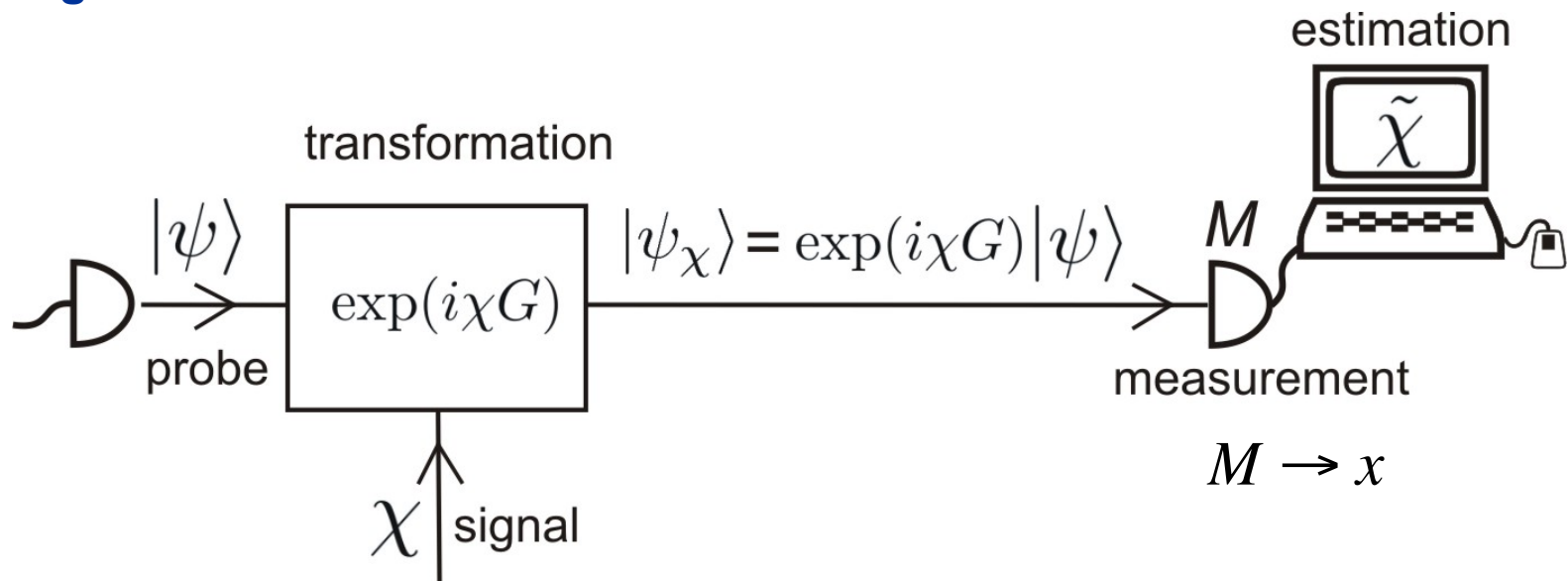


## Key ingredients to be repeated over and over again:

- In general signals are encoded as time or phase
- Quantum limits have to do with some uncertainty relation
- Minimum uncertainty is inversely proportional to energy uncertainty
- Maybe minimum uncertainty inversely proportional to mean energy.



## Universal signal detection scheme



A probe is prepared in a known state experiencing a signal-dependent transformation.

The state change is monitored measuring some observable  $M$  whose outputs  $x$  allow to estimate the value of the signal.

The signal  $X$  takes a deterministic nonrandom value (but unknown)

$G$  = generator of the transformation

Typically a time/phase change caused by free propagation

$G = n$  = number of photons = energy

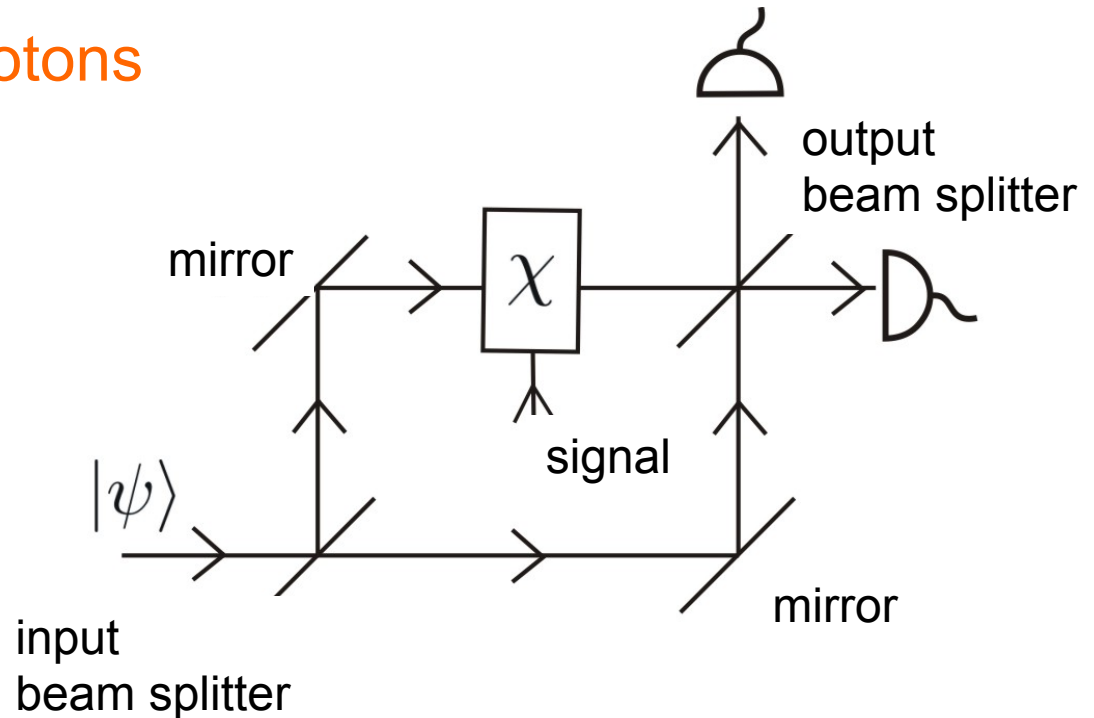
# Practical implementation: Mach-Zehnder interferometer

Probe = two-mode input state

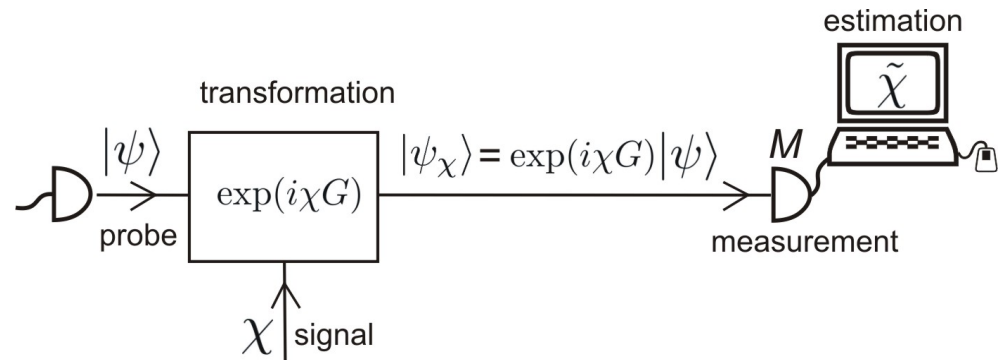
Signal = phase change  $X = \omega t$

$G \approx n$  = number of photons

$M$  = output intensities



Weak signal  $X \ll 1$



$$M(\chi) = \exp(-i\chi G) M \exp(i\chi G) \approx M + i\chi[M, G]$$

Signal = shift of the measured observable  $M$

The shift must be larger than the noise (uncertainty of  $M$ )

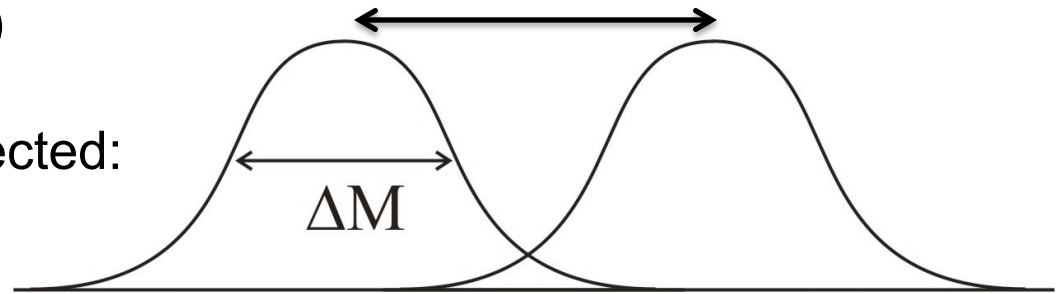
$$|\langle [G, M] \rangle| \chi_{\min} = |M(\chi_{\min}) - M(0)| > \Delta M$$

Minimum signal that can be detected:

$$\Delta M \approx |\langle [M, G] \rangle| \chi_{\min}$$

$$\chi_{\min} \approx \frac{\Delta M}{|\langle [M, G] \rangle|}$$

$$\Delta M \Delta G \geq \frac{1}{2} |\langle [M, G] \rangle|$$



$$\chi_{\min} = \Delta \chi_{\min} = \frac{1}{2\Delta G}$$



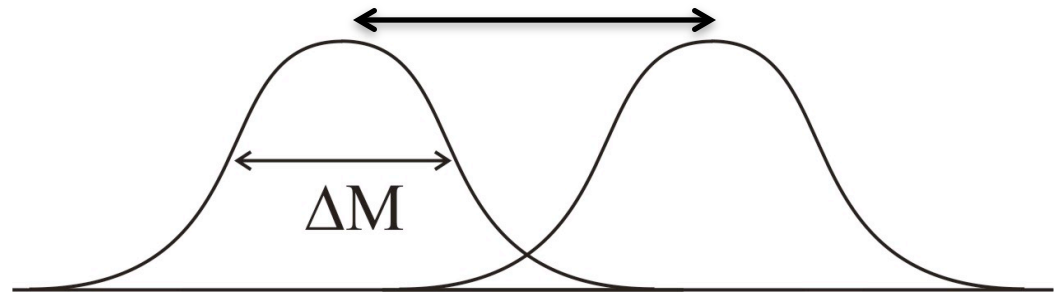
## Quantum limit as consequence of uncertainty relations

$$M(\chi) \approx M(0) + i\chi[M(0), G] \quad \text{Necessary condition } [G, M] \neq 0$$

Thus  $[M(X), M(0)] \neq 0$ , unless  $[G, M] \propto I$

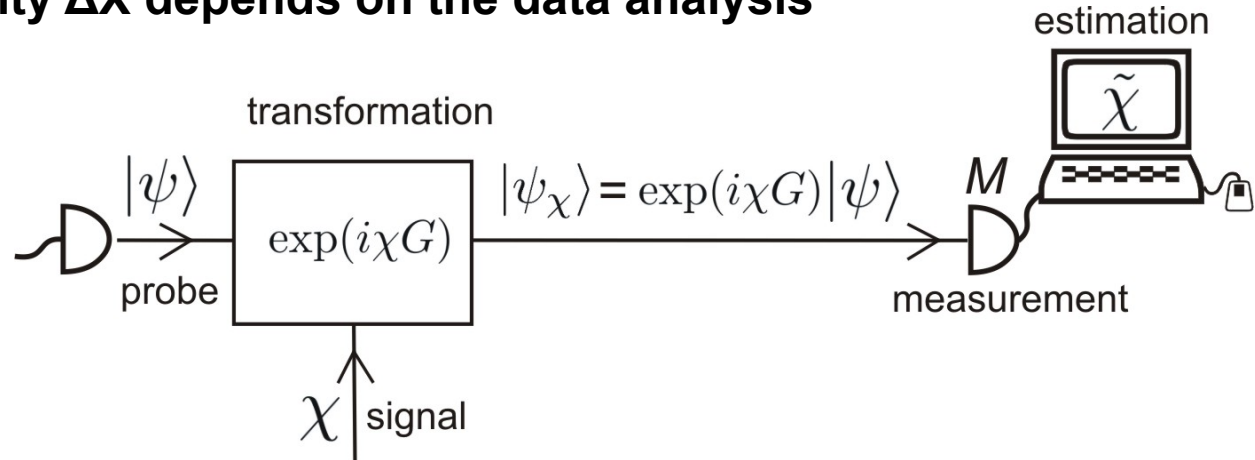
$$\Delta M(X) \Delta M(0) > 0 \text{ and } X_{\min} = \Delta X_{\min} \neq 0$$

$$|\langle [G, M] \rangle| \chi_{\min} = |M(\chi_{\min}) - M(0)| > \Delta M$$



**A more rigorous approach:**

**The final uncertainty  $\Delta X$  depends on the data analysis**



The measurement is repeated  $m$  times  $\vec{x}_m = (x_1, \dots, x_m)$

The total mean number of photons used  $N = m\langle n \rangle$   
 $\langle n \rangle$  = mean number of photons of the probe

**Inference: estimating the signal and its uncertainty after the results obtained**

$$\tilde{\chi}(\vec{x}_m) \quad \Delta\tilde{\chi}$$

For example estimating the signal via **maximum likelihood**:

$\tilde{\chi}$  = the signal that maximizes the probability of the outcomes actually obtained

Typical estimation of uncertainty = **mean squared error**

$$\Delta_{\chi}^2 \tilde{\chi} = \sum_{\vec{x}_m} [\tilde{\chi}(\vec{x}_m) - \chi]^2 P(\vec{x}_m | \chi) \quad P(\vec{x}_m | \chi) \text{ probability of outcomes } \vec{x}_m \text{ when the signal is } \chi$$

Bounded from below by the **Cramér-Rao lower bound**

For unbiased estimators  $\langle \tilde{\chi} \rangle = \chi$

$$\Delta_{\chi}^2 \tilde{\chi} \geq \frac{1}{mF(\chi)} \geq \frac{1}{mF_Q(\chi)} = \frac{1}{4m\Delta^2 G} \quad \leftarrow \text{for probes in pure states}$$

F = Fisher information     $F_Q$  = quantum Fisher information

$$F(\chi) = \sum_m \frac{1}{P(\vec{x}_m | \chi)} \left[ \frac{\partial P(\vec{x}_m | \chi)}{\partial \chi} \right]^2 \leq F_Q(\chi) = 4m\Delta^2 G$$

$$\Delta_{\chi} \tilde{\chi} \geq \frac{1}{2\sqrt{m}\Delta G}$$

**The same result we obtained before**

Typical case:  $G = n$ ,  $\Delta\chi \geq \frac{1}{2\sqrt{m}\Delta n}$

Classical light: **standard quantum limit**

Coherent state = Poissonian statistics

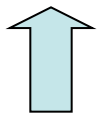
$$\Delta n = \sqrt{\langle n \rangle} \quad \Delta\chi \geq \frac{1}{2\sqrt{m\langle n \rangle}}$$

Nonclassical light: **Heisenberg limit**

Coherent superposition vacuum  $n=0$  and number  $n=2\langle n \rangle$   $|\psi\rangle \propto |n=0\rangle + |n=2\langle n \rangle\rangle$

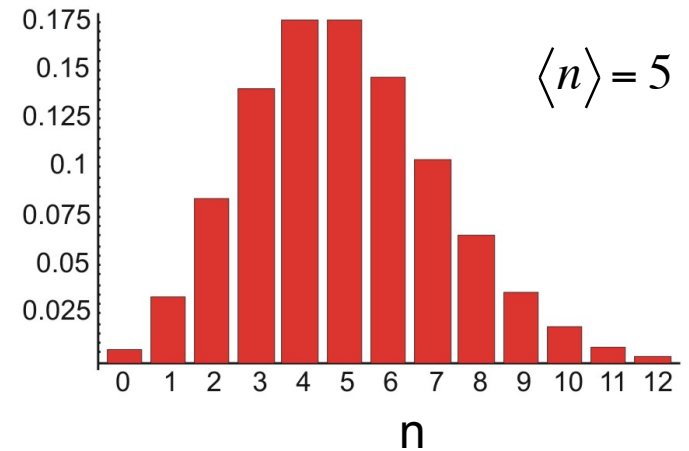
$$\Delta n = \langle n \rangle \gg \sqrt{\langle n \rangle} \gg 1$$

$$\Delta\chi \geq \frac{1}{2\sqrt{m\langle n \rangle}} \ll \frac{1}{2\sqrt{m\langle n \rangle}}$$

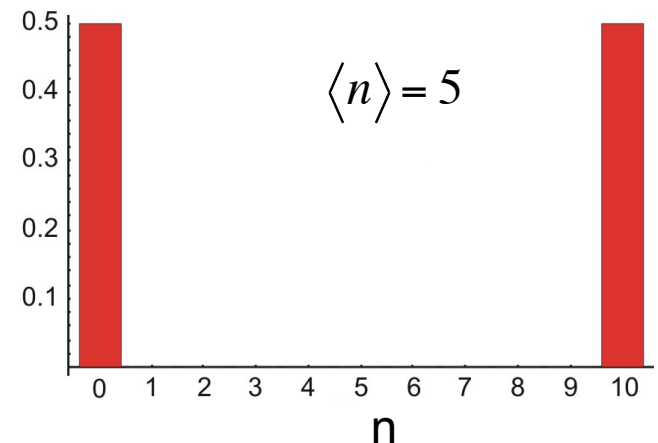


**Heisenberg limit (weak form)**

probability



probability



# Heisenberg limit (strong form)

## Ultimate quantum limit?

Minimum uncertainty given by the inverse of the total number of photons (or total energy) used in the detection process

$$\Delta\chi_{\min} \approx \frac{1}{2m\langle n \rangle}$$

Universally adopted as quantum limit, the best that can be done in any case

Necessary conditions in typical approaches: after  $\Delta\chi \geq \frac{1}{2\sqrt{m\Delta n}}$

- i) All photons must be used in a single realization of the measurement  $m=1$
- ii) The probe must be in a nonclassical state with  $\Delta n \sim \langle n \rangle$

**Surprisingly without universally valid demonstration !!!???**

**On what follows: Discussion of four alternatives to the Heisenberg limit**



## ALTERNATIVE TO HEISENBERG LIMIT NUMBER 1

Typically uncertainty  $\Delta$  is assessed via variance. But this is not the only possibility nor the better behaved one, specially for non Gaussian statistics (all the previous examples)

### Other estimators of uncertainty

TSALLIS ENTROPIES

$$S_q = \frac{1 - \sum_j p_j^q}{q - 1}$$

EXPONENTIAL OF RENYI ENTROPIES

$$R_q = \left( \sum_j p_j^q \right)^{1/(1-q)}$$

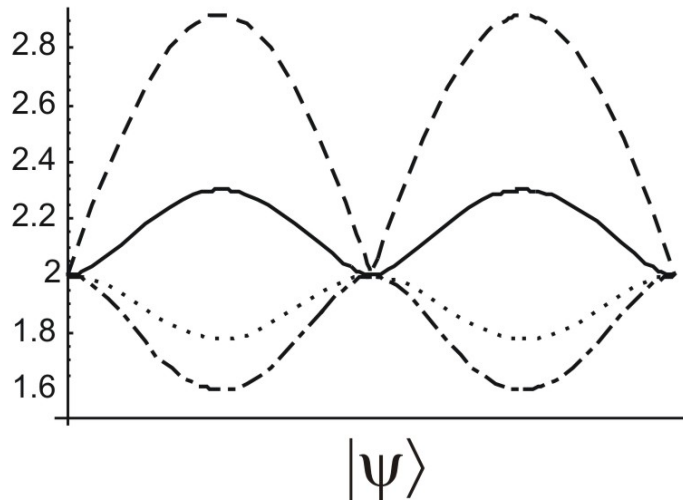
$p_j$  = probability distribution     $q$  = parameter (arbitrary)     $q \rightarrow 1$     Shannon entropy

*Generalized entropy as a measure of quantum uncertainty*

M Portesi, A Plastino, Physica A **225**, 412 (1996)

## AMBIGUITY!

$R_q(\sigma_x)R_q(\sigma_y)$  Joint uncertainty for two complementary observables for a qubit



The same state can be of maximum or minimum uncertainty depending on the  $q$  value.

In the figure  $q=0.5,1,2,3$

*Effect of fluctuation measures on the uncertainty relations between two observables:  
Different measures lead to opposite conclusions*

A. Luis, Phys. Rev. A **84**, 034101 (2011)

*On the connection between complementarity and uncertainty principles in the Mach-Zehnder interferometric setting*

G. M. Bosyk, M. Portesi, F. Holik, and A. Plastino Phys. Scr. **87**, 065002 (2013)

*Contradictory entropic joint uncertainty relations for complementary observables in two-level systems*, Alfredo Luis arXiv:1306.5211

## NO UNCERTAINTY RELATIONS ??!!!

For  $q=2$  there is no position-momentum uncertainty relation

$$R_2(x)R_2(p) \rightarrow 0$$

*Quantum limits arise from uncertainty relations?*

## Some extensions of the uncertainty principle

Steeve Zozor<sup>a,\*</sup>, Mariela Portesi<sup>b</sup>, Christophe Vignat<sup>c</sup>

<sup>a</sup> GIPSA-Lab, Département Images et Signal, 961 Rue de la Houille Blanche, B.P. 46, 38420 Saint Martin d'Hères Cedex, France

<sup>b</sup> Instituto de Física La Plata (IFLP, CCT-La Plata, CONICET), and Departamento de Física, Facultad de Ciencias Exactas, Universidad Nacional de La Plata, C.C. 67, 1900 La Plata, Argentina

<sup>c</sup> Laboratoire d'Informatique de l'Institut Gaspard Monge, Equipe SYSCOM, Université de Marne-la-Vallée, 77 454 Marne-la-Vallée Cedex 2, France

Physica A **387**, 4800 (2008)

## *An attempt of application of Renyi measures in metrology*

Comparing the observed statistics before and after the signal.  
Establishing a threshold we obtain a minimum detectable signal.

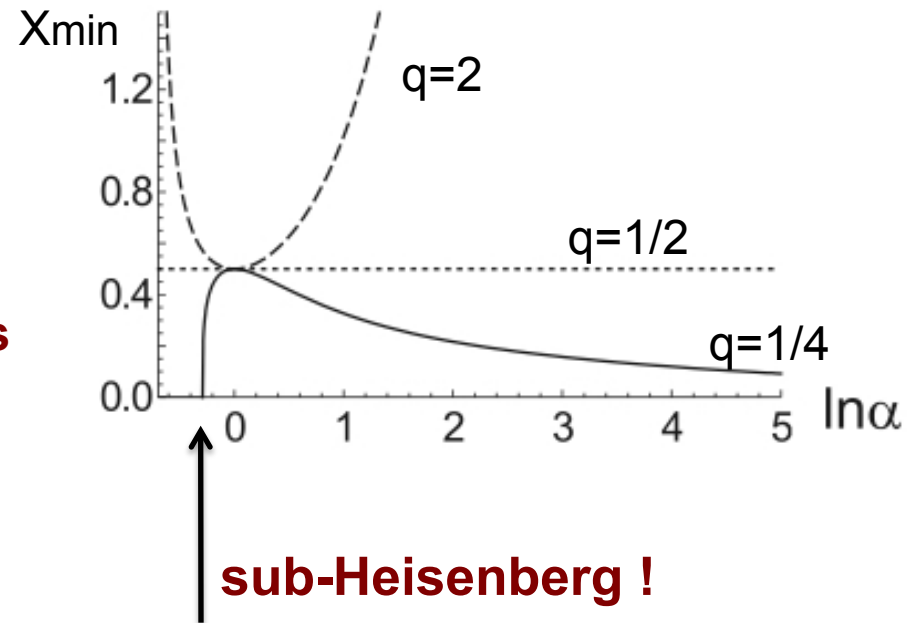
$$\int_{-\infty}^{\infty} dx \left( [P(x - \chi)]^q - [P(x)]^q \right)^{1/q} > \text{threshold} \Leftrightarrow \chi > \chi_{\min} \quad P(x) = \frac{\alpha 2^{1/\alpha}}{2\gamma \Gamma(1/\alpha)} \exp\left(-2|x/\gamma|^\alpha\right)$$

$P(x)$ , statistics  
 $\alpha, \gamma$  = parameters

Same mean energy in all cases

**Contradictions between different  $q$  values**

**No minimum signal for  $q < 1/2$  and  $\alpha \approx 1 - q$**



*Alternative measures of uncertainty in quantum metrology: Contradictions and limits*

Alfredo Luis and Alfonso Rodil, Phys. Rev. A **87**, 034101 (2013)

## ALTERNATIVE TO HEISENBERG LIMIT NUMBER 2

### NONLINEAR OPTICS

$$G \propto n^2 \rightarrow \Delta G \propto 2\langle n \rangle \Delta n \quad \Delta \chi \propto \frac{1}{2\sqrt{m}\Delta G} \propto \frac{1}{4\langle n \rangle \sqrt{m}\Delta n}$$

For example, if classical probe  $\Delta n = \sqrt{\langle n \rangle}$

$$\Delta \chi \propto \frac{1}{4\langle n \rangle \sqrt{m\langle n \rangle}} \ll \frac{1}{2m\langle n \rangle} \quad \text{if } \langle n \rangle \gg m$$

Classical light can do much better than the Heisenberg limit

*Nonlinear transformations and the Heisenberg limit*

A. Luis, Phys. Lett. A **329**, 8 (2004)

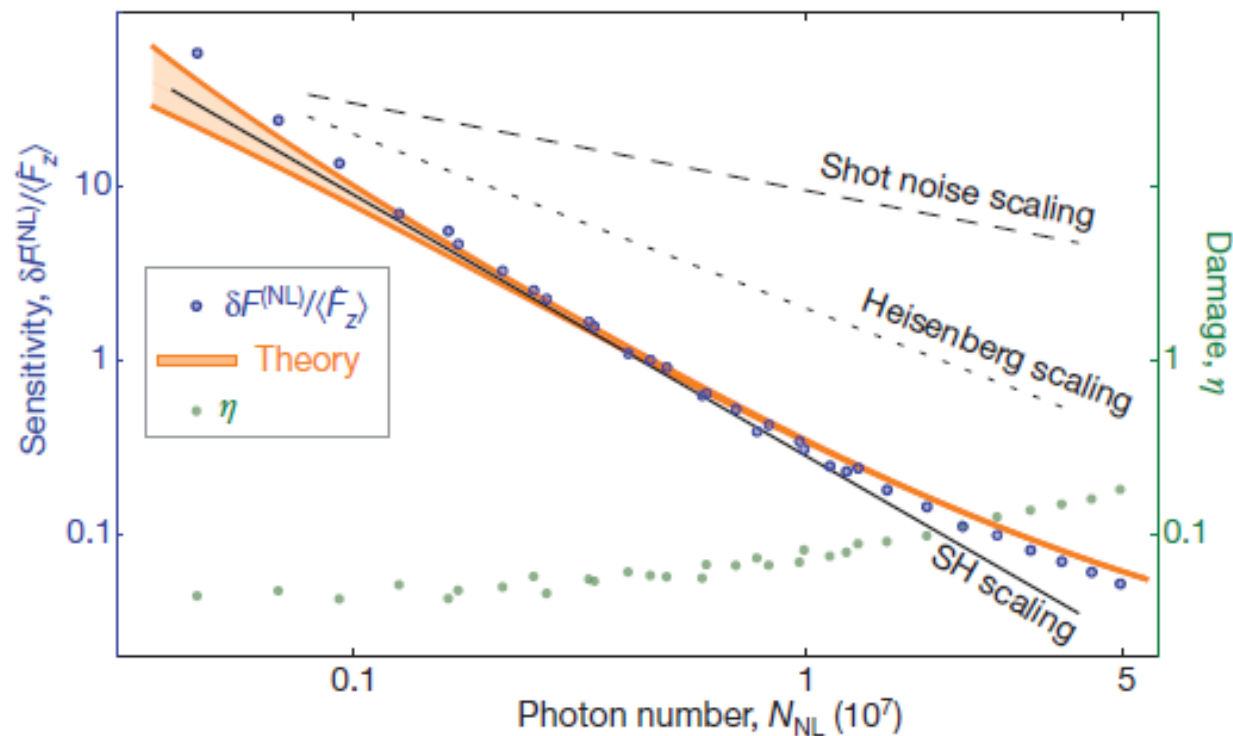


Experimental confirmation ICFO:

# Interaction-based quantum metrology showing scaling beyond the Heisenberg limit

M. Napolitano<sup>1</sup>, M. Koschorreck<sup>1</sup>, B. Dubost<sup>1,2</sup>, N. Behbood<sup>1</sup>, R. J. Sewell<sup>1</sup> & M. W. Mitchell<sup>1</sup>

486 | NATURE | VOL 471 | 24 MARCH 2011



**Trick?** We still have  $\Delta\chi \geq \frac{1}{2\sqrt{m}\Delta G}$  for different G. **But what matters**  $\Delta\chi \ll \frac{1}{2m\langle n \rangle}$

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# Batido el límite de precisión de medida que impone la mecánica cuántica

Un experimento realizado en Barcelona muestra cómo soslayar el principio de incertidumbre de Heisenberg pero no lo niega

EL PAÍS - Madrid - 25/03/2011



**Press release:**

**Heisenberg uncertainty principle** is avoided....  
..... without being denied

[http://sociedad.elpais.com/sociedad/2011/03/25/actualidad/1301007607\\_850215.html](http://sociedad.elpais.com/sociedad/2011/03/25/actualidad/1301007607_850215.html)

## More striking features of nonlinear detection schemes:

Mixed classical probes can do much better than classical pure probes with the same  $\langle n \rangle$

*Mixed states have larger uncertainty than pure states?*

*Precision Quantum Metrology and Nonclassicality in Linear and Nonlinear Detection Schemes*

Angel Rivas and Alfredo, Luis Phys. Rev. Lett. **105**, 010403 (2010)

## ALTERNATIVE TO HEISENBERG LIMIT NUMBER 3

### Generator different from energy beyond nonlinear optics

Signal not encoded as phase shift, but momentum shift of a free particle

$$p \rightarrow p + \chi$$

Generator = position operator

$$G = x \neq \text{energy} \propto p^2, \quad M = p$$

$$\text{if } \langle p \rangle = 0, \quad \Delta\chi \approx \Delta p \approx \sqrt{\langle \text{energy} \rangle}$$

**The lesser the energy the lesser the uncertainty**  
**Exactly the opposite of the Heisenberg limit**

Note that  $[M(X), M(0)] = 0$  since  $[G, M(0)] \sim I$  **Quantum Non-demolition detection**

*Signal detection without finite-energy limits to quantum resolution*

A. Luis, Ann. Phys. 331, 1-8 (2013)

## ALTERNATIVE TO HEISENBERG LIMIT NUMBER 4

Back to the usual case of signal= phase and  $G = n$

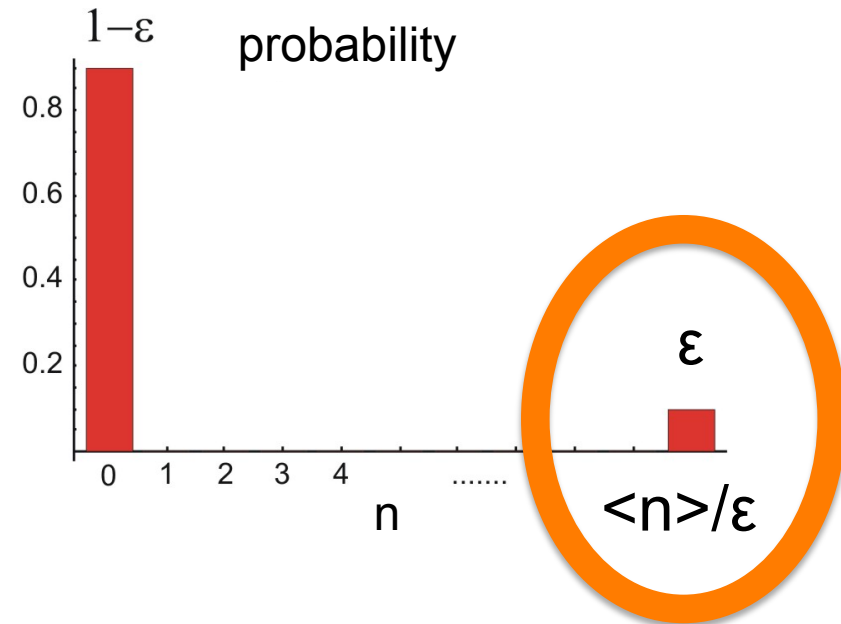
Uncertainty depends on  $\Delta n$ , not on  $\langle n \rangle$        $\Delta\chi \geq \frac{1}{2\sqrt{m\Delta n}}$       While Heisenberg limit goes as  $1/\langle n \rangle$

We can have  $\Delta n \rightarrow \infty$  with finite  $\langle n \rangle$

$$|\psi\rangle = \sqrt{1-\varepsilon} |n=0\rangle + \sqrt{\varepsilon} |n=\langle n \rangle / \varepsilon\rangle$$

Same  $\langle n \rangle$  for all  $\varepsilon$

$$\Delta n = \langle n \rangle \sqrt{\frac{1-\varepsilon}{\varepsilon}} \rightarrow \infty \quad \text{si} \quad \varepsilon \rightarrow 0$$



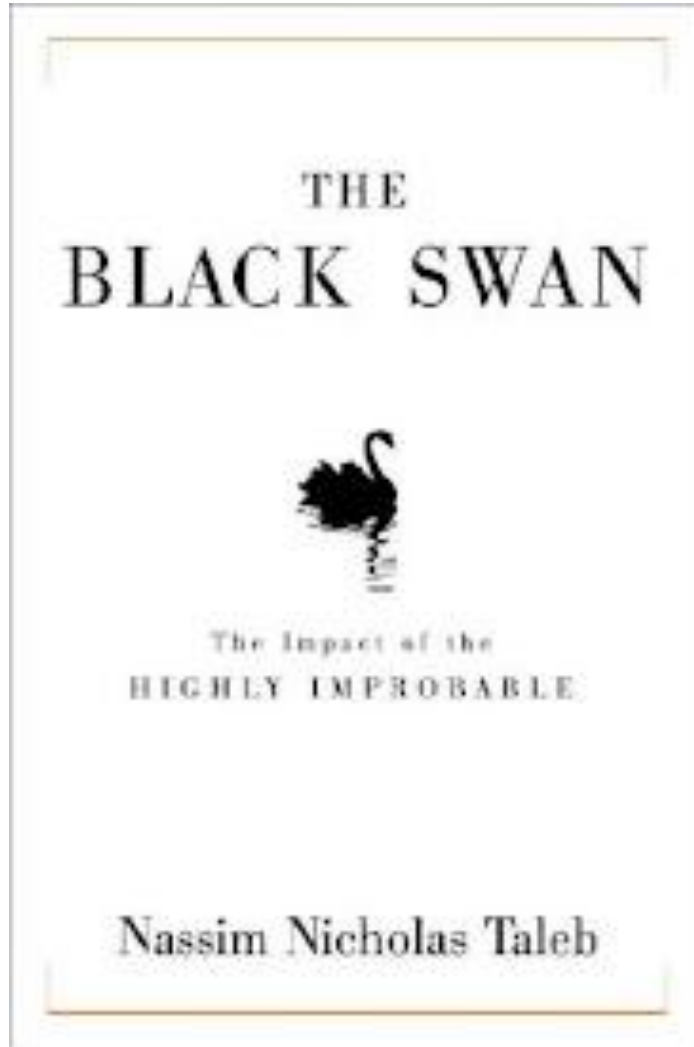
**Paradoxical?**

When  $\varepsilon \rightarrow 0$  the probe tends to be the vacuum insensitive to phase shifts

Nonlinearity of variance amplifies the small probability of large numbers

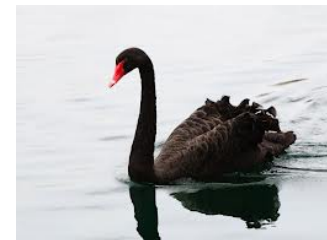


## Importance of unlikely events in social sciences



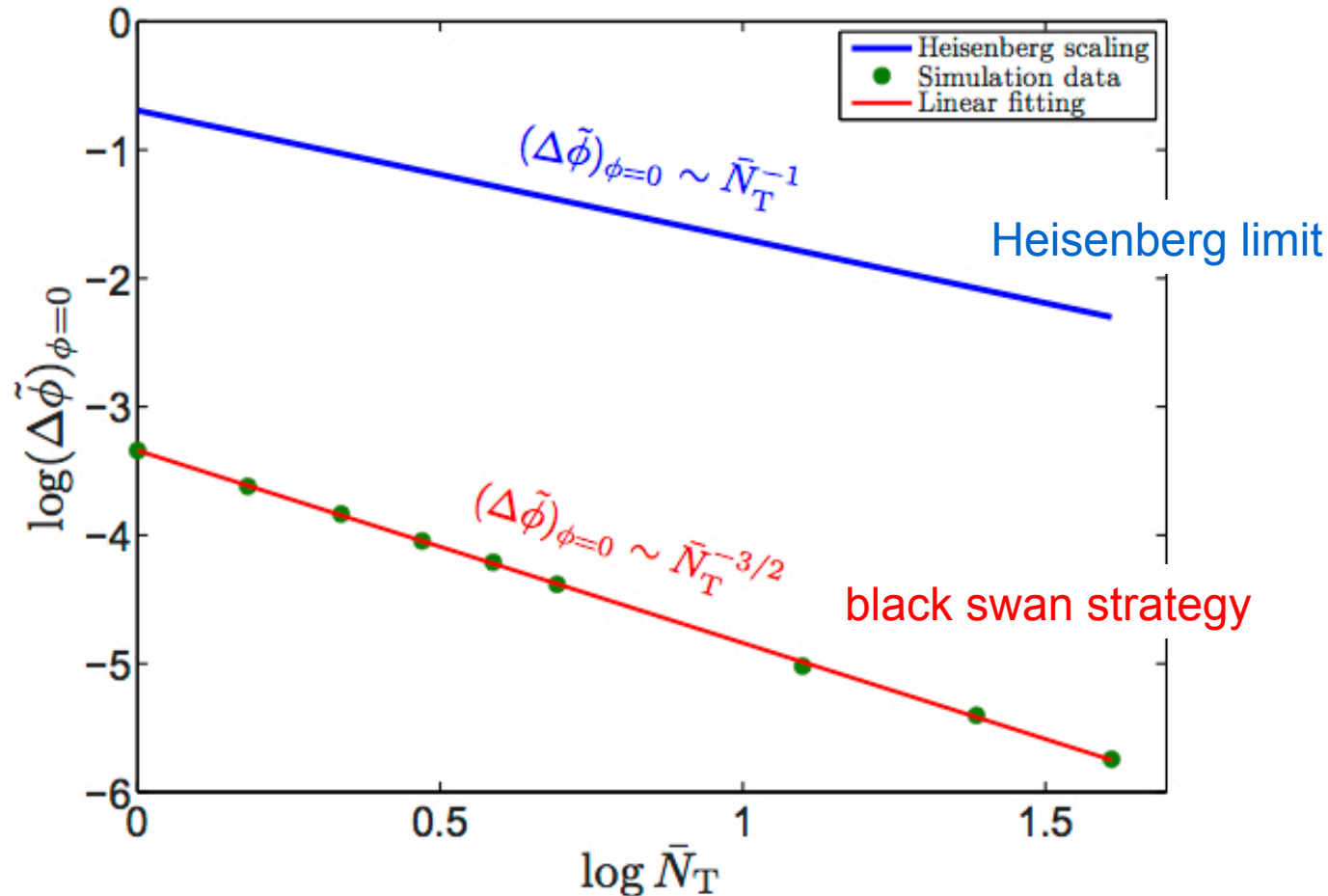
<http://www.fooledbyrandomness.com/>

The case  $\Delta n \rightarrow \infty$  with finite  $\langle n \rangle$   
might be called *black swan* strategy



*Many repetitions are necessary to find a black swan  
but this does not spoil subHeisenberg uncertainty*

**Numerical demonstration of the beating of the strong form of  
Heisenberg limit via *black swan* strategy for zero signal**



*Sub-Heisenberg estimation of non-random phase shifts*  
A. Rivas and A. Luis, New Journal of Physics 14, 093052 (2012)

## *Simple extreme demonstration that the Heisenberg limit can be violated*

Vanishing signal  $\chi = 0$  and probe prepared in an eigenstate of  $M$

$$\Delta M = 0 \quad \text{and} \quad \Delta \chi = 0 \quad \text{for all } \langle n \rangle$$

**No Heisenberg limit at all**

**But only works for definite known values of the signal**

**Key point:**  $\Delta \tilde{\chi}$  depends on the signal value  $\chi$

**Mean square error depends on the unknown value of the signal  $X$**

$$\Delta_{\chi}^2 \tilde{\chi} = \sum_{\vec{x}_m} [\tilde{\chi}(\vec{x}_m) - \chi]^2 P(\vec{x}_m | \chi)$$

The most popular strategy averages the uncertainty over some prior range

$$\Delta^2 \tilde{\chi} = \int d\chi P(\chi) \Delta_{\chi}^2 \tilde{\chi}$$

$P(X)$  = some prior distribution for the signal value

**Generator = number  $n$**

**The average obeys a true strong-form Heisenberg limit**

$$\Delta \tilde{\chi} \geq \frac{1}{2m \langle n \rangle}$$

V. Giovannetti, L. Maccone, Phys. Rev. Lett. 108, 210404 (2012)

M. Tsang, Phys. Rev. Lett. 108, 230401 (2012)

V. Giovannetti, S. Lloyd, L. Maccone, Phys. Rev. Lett. 108, 260405 (2012)

M. Hall, D. W. Berry, M. Zwierz, H. M. Wiseman, Phys. Rev. A 85, 041802 (2012)

M. J. W. Hall, H. M. Wiseman, New J. Phys. 14, 033040 (2012)

R. Nair, arXiv:1204.3761 [quant-ph].

$$\Delta\tilde{\chi} \geq \frac{1}{2m\langle n \rangle}$$

*This average reveals that sub-Heisenberg for some  $X$  implies super-Heisenberg for other  $X$ .*

*Typically transition from sub to super holds for  $X$  = Heisenberg limit*

**Sub-Heisenberg would require sub-Heisenberg prior knowledge**

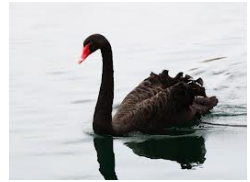


***black swan = ugly duck?***





***Nevertheless, black swan strategies might still be useful?***



They may provide better experimental bounds for quantities with strong theoretical support, such as the photon mass?

Currently  $m < 1.2 \times 10^{-54} \text{ kg}$

*New Experimental Limit on the Photon Rest Mass with a Rotating Torsion Balance*

J. Luo, L.-Ch. Tu, Z.-K. Hu, and E.-J. Luan, Phys. Rev. Lett. 90, 081801 (2003)

## ***Two forms of Heisenberg limits depending on $m$***

Weak form  $\Delta\tilde{\chi} \propto \frac{1}{\sqrt{m}\langle n \rangle}$       Repetitions are statistically independent

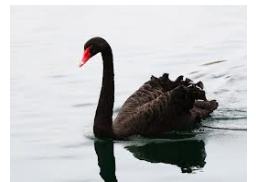
Strong form  $\Delta\tilde{\chi} \propto \frac{1}{m\langle n \rangle}$       Theoretical limit

Coincide only for  $m = 1$  (all photons used in a single realization of the experiment)

Heisenberg limit only reached for nonclassical states, small photon numbers  
say  $\langle n \rangle \approx 10$

Therefore practical detection requires high  $m$  and thus far from the strong limit.

***First results suggest that black swans might allow to reach the strong limit for large  $m$ !!!***



**Previous results assume unbiased estimators**  $\langle \tilde{\chi} \rangle = \chi$

## **Sub-Heisenberg = bias**

*On sub-Heisenberg phase uncertainties*

Luca Pezzé, Phys. Rev. A. 88, 060101 (2014)



## ***Biased estimators can do better than unbiased ones***

*Rethinking Biased Estimation*

Steven Kay and Yonina C. Eldar

[lecture NOTES] IEEE SIGNAL PROCESSING MAGAZINE [133] MAY 2008

*Rethinking Biased Estimation: Improving Maximum Likelihood and the Cramér–Rao Bound*

Yonina C. Eldar

Foundations and Trends in Signal Processing

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**Averaging over signal values that will never arise?**  
*we are assuming deterministic non-random signal*

$$\Delta^2 \tilde{\chi} = \int d\chi P(\chi) \Delta_{\chi}^2 \tilde{\chi} \geq \frac{1}{4m^2 \langle n \rangle^2}$$

$P(X)$  = prior distribution for the signal value

This suggest addressing a Bayesian picture

**Bayesian alternative. Probability = degree of belief**

**Bayes theorem:**  $P(\tilde{\chi} | \vec{x}_m) \propto P(\vec{x}_m | \tilde{\chi}) P(\tilde{\chi})$

$P(\tilde{\chi})$  = what we know about  $\tilde{\chi}$  before measurement

$P(\tilde{\chi} | \vec{x}_m)$  = probability a posteriori for  $\tilde{\chi}$  given the outcomes  $\vec{x}_m$

$P(\vec{x}_m | \tilde{\chi})$  = probability of outcomes  $\vec{x}_m$  when the signal is  $\tilde{\chi}$

Averaging over all possible outcomes gives a posterior distribution

$$P(\tilde{\chi} | \chi) \propto \sum_{\vec{x}_m} P(\tilde{\chi} | \vec{x}_m) P(\vec{x}_m | \chi)$$

Uncertainty = width of  $P(\tilde{\chi} | \chi) \neq$  mean square error

(there is no estimator  $\tilde{\chi}(\vec{x}_m)$  at work)

$$\Delta_{\chi}^2 \tilde{\chi} = \sum_{\vec{x}_m} [\tilde{\chi}(\vec{x}_m) - \chi]^2 P(\vec{x}_m | \chi)$$

*Quantum Phase in Interferometry*

Z. Hradil, R. Myška, J. Peřina, M. Zawisky, Y. Hasegawa, and H. Rauch  
Phys. Rev. Lett. **76**, 4295 (1996)

*Estimation of counted quantum phase*

Zdeněk Hradil  
Phys. Rev. A **51**, 1870 (1995)

*Entropy of phase measurement: Quantum phase via quadrature measurement*

Zdeněk Hradil, Robert Myška, Tomáš Opatrný, and Jiří Bajer  
Phys. Rev. A **53**, 3738 (1996)

## **Summarizing: Potential open questions regarding quantum limits**

*Uncertainty measures different from variance*

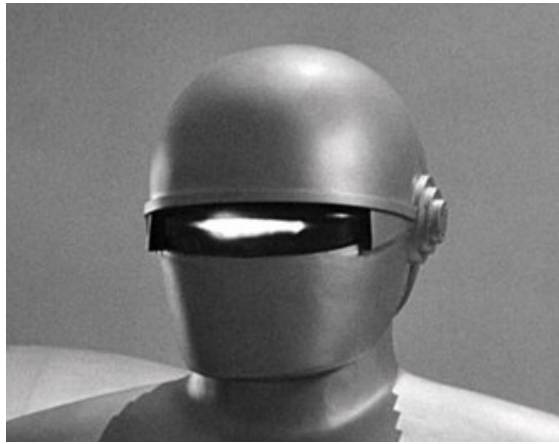
*Transformations different from phase/time shifts*

*Breaking weak Heisenberg for multiple repetitions*

*Biased estimators*

*Bayesian picture*

# THANKS



...for there are some who weary themselves out in learning and proving things that, after they are known and proved, are not worth a farthing to the understanding or memory...

**Miguel de Cervantes, *Don Quixote* Chapter XXII**

To give an accurate description of what has never occurred is not merely the proper occupation of the historian, but the inalienable privilege of any man of parts and culture.

**Oscar Wilde, *The Critic as Artist***



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