Quantum Gambling
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(Received 3 August 1998; revised manuscript received 29 December 1998)

We present a two-party protocol for “quantum gambling,” a new task closely related to coin tossing. The protocol allows two remote parties to play a gambling game such that in a certain limit it becomes a fair game. No unconditionally secure classical method is known to accomplish this task.

PACS numbers: 03.67.–a, 03.65.Bz, 89.70.+c

Quantum cryptography is a field which combines quantum theory with information theory. The goal of this field is to use the laws of physics to provide secure information exchange, in contrast to classical methods based on (unproven) complexity assumptions. In particular, quantum key distribution protocols [1] became especially important due to technological advances which allow their implementation in the laboratory. However, the last important theoretical result in the field was of a negative character: Mayers [2] and Lo and Chau [3] showed that quantum bit commitment is not secure. Their work also raised serious doubts on the possibility of obtaining any secure two-party protocol, such as oblivious transfer and coin tossing [4]. In this Letter we present a secure two-party quantum cryptographic task—“quantum gambling,” which has no classical counterpart.

Coin tossing is defined as a method of generating a random bit over a communication channel between two distant parties. The parties, traditionally named Alice and Bob, do not trust each other, or a third party. They create the random bit by exchanging quantum and classical information. At the end of the protocol the generated bit is known to both of them. If a party cheats, i.e., changes the occurrence probability of an outcome, the other party should be able to detect the cheating. We would consider a coin tossing protocol to be secure if it defines a parameter such that when it goes to infinity the probability to detect any finite change of probabilities goes to 1. Using a secure protocol the parties can make certain decisions depending on the value of the random bit, without being afraid that the opponent may have some advantage. For instance, Alice and Bob can play a game in which Alice wins if the outcome is “0” and Bob wins if it is “1.” Note that if bit commitment were secure, it could be used to implement coin tossing trivially: Alice commits bit a to Bob; Bob tells Alice the value of bit b; the random bit is the parity bit of a and b.

It is not known today if a secure quantum coin tossing protocol can be found [5]. It is only known that ideal coin tossing, i.e., in which no party can change the expected distribution of the outcomes, is impossible [6]. Based on our efforts in this direction, we are skeptical about the possibility to have secure (nonideal) coin tossing. Nevertheless, we were able to construct a protocol which gives a solution to a closely related task. Quantum gambling is very similar to placing bets at a casino located in a remote site. As in a real casino, for instance, when playing roulette, the player’s possible choices give him some probability to win twice the amount of his bet or a smaller probability to win a bigger sum. However, in our protocol the player has only partial control over these choices. In spite of its limitations our protocol provides a quantum solution to a useful task, which cannot be performed securely today in the classical framework. Assuming ideal apparatus and communication channels, the protocol is unconditionally secure, depending solely on the laws of physics.

Let us start by defining exactly the gambling task considered here. The casino (Alice) and the player (Bob) are physically separated, communicating via quantum and classical channels. The bet of Bob in a single game is taken for simplicity to be one coin. At the end of a game the player wins one or R coins, or loses one coin (his bet), depending on the result of the game. We have found a protocol which implements this game while respecting two requirements: First, the player can ensure that, irrespective of what the casino does, his expected gain is not less than δ coins, where δ is a negative function of R which goes to zero when R goes to infinity. The exact form of δ(R) will be specified below. Second, the casino can ensure that, irrespective of what the player does, its expected gain is not less than zero coins.

We will now present the protocol, defined by the rules of the game and the strategies the players should follow.

The rules of the game.—Alice has two boxes, A and B, which can store a particle. The quantum states of the particle in the boxes are denoted by |a⟩ and |b⟩, respectively. Alice prepares the particle in some state and sends box B to Bob.

Bob wins in one of the two cases:
(1) If he finds the particle in box B, then Alice pays him one coin (after checking that box A is empty).
(2) If he asks Alice to send him box A for verification and he finds that she initially prepared a state different from

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\[ |\psi_0\rangle = \frac{1}{\sqrt{2}} (|a\rangle + |b\rangle), \tag{1} \]

then Alice pays him \( R \) coins.

In any other case Alice wins, and Bob pays her one coin.

The players’ strategies which ensure (independently) an expectation value of Alice’s gain \( G_A \geq 0 \) (irrespective of Bob’s actions) and an expectation value of Bob’s gain \( G_B \geq \delta \) (irrespective of Alice’s actions) are as follows:

Alice’s strategy.—Alice prepares the equally distributed state \( |\psi_0\rangle \) [given in Eq. (1)].

Bob’s strategy.—After receiving box \( B \), Bob splits the particle into two parts; specifically, he performs the following unitary operation:

\[ |b\rangle \rightarrow \sqrt{1 - \eta} |b\rangle + \sqrt{\eta} |b'\rangle, \tag{2} \]

where \( \langle b'|b\rangle = 0 \). The particular splitting parameter \( \eta \) he uses is \( \eta = \tilde{\eta}(R) \) (to be specified below). After the splitting Bob measures the projection operator on the state \( |b\rangle \), and then:

(I) If the measurement yields a positive result, i.e., he finds the particle, he announces to Alice that he won.

(II) If the measurement yields a negative result, he asks Alice for box \( A \) and verifies the preparation.

This completes the formal definition of our protocol.

In order to prove the security of the scheme, we will analyze the average gain of each party as a result of her/his specific strategy [7]. It is straightforward to see that Alice’s strategy ensures \( G_A \geq 0 \). Alice’s preparation of the state \( |\psi_0\rangle \) gives Bob no meaningful way of increasing his odds beyond 50%: if he decides to open box \( B \) he has a probability of 0.5 to win one coin and a probability of 0.5 to lose one coin. He cannot cheat by claiming that he found the particle when he did not, since Alice learns the result by opening box \( A \). If, instead, he decides to verify the preparation he will find the expected state, so he will lose one coin. Therefore \( G_B \leq 0 \), and since this is a zero-sum game, Alice’s gain is \( G_A \geq 0 \), whatever Bob does.

Now we will prove that Bob, using the splitting parameter \( \eta = \tilde{\eta} \), can ensure \( G_B \geq \delta \). The values of \( \tilde{\eta} \) and \( \delta \) are determined by the calculation of Bob’s expected gain, \( G_B \). We will try to maximize \( G_B \) under the assumption that Alice uses the worse strategy for him, namely, the one which minimizes \( G_B \) for Bob’s particular strategy. Therefore, we will first minimize the function \( G_B \) for any \( \eta \), and then we will find the maximum of the obtained function, with that computing \( \delta \). We will also compute the value of \( \eta \) at the peak, \( \tilde{\eta} \), which will be the chosen splitting parameter of Bob.

Let us first write down the expression for \( G_B \). Bob gets one coin if he detects the state \( |b\rangle \); denote the probability for this event to occur by \( P_b \). He gets \( R \) coins if he detects a different preparation other than \( |\psi_0\rangle \) (after failing to find the state \( |b\rangle \), an event with a related probability of \( 1 - P_b \)); denote the probability to detect a different preparation by \( P_D \). He loses one coin if he does not detect a different preparation other than \( |\psi_0\rangle \) (after failing to find \( |b\rangle \)); the probability for this event is \( (1 - P_b) \). Thus, the expectation value of Bob’s gain is

\[ G_B = P_b + (1 - P_b)[P_D R - (1 - P_D)]. \tag{3} \]

For the calculations of \( P_b \) and \( P_D \) we will consider the most general state Alice can prepare. In this case the particle may be located not only in boxes \( A \) and \( B \), but also in other boxes \( C_l \). The states \( |a\rangle, |b\rangle, \) and \( |c_l\rangle \) are mutually orthogonal. She can also correlate the particle to an ancilla \( |\Phi\rangle \), such that the most general preparation is

\[ |\Psi_0\rangle = \alpha |a\rangle |\Phi_a\rangle + \beta |b\rangle |\Phi_b\rangle + \sum_l \gamma_l |c_l\rangle |\Phi_c\rangle, \tag{4} \]

where \( |\Phi_a\rangle, |\Phi_b\rangle, \) and \( |\Phi_c\rangle \) are the states of the ancilla and \( |a|^2 + |b|^2 + \sum_l |\gamma_l|^2 = 1 \). After Bob splits \( |b\rangle \), as described by Eq. (2), the state changes to

\[ |\Psi_1\rangle = \alpha |a\rangle |\Phi_a\rangle + \beta (\sqrt{1 - \eta} |b\rangle + \sqrt{\eta} |b'\rangle) |\Phi_b\rangle + \sum_l \gamma_l |c_l\rangle |\Phi_c\rangle. \tag{5} \]

The probability to find the state \( |b\rangle \) (in step I of Bob’s strategy) is

\[ P_b = ||\langle b | \Psi_1 \rangle||^2 = |\beta|^2 (1 - \eta). \tag{6} \]

If Bob does not find \( |b\rangle \), then the state reduces to

\[ |\Psi_2\rangle = \mathcal{N} \left( \alpha |a\rangle |\Phi_a\rangle + \beta \sqrt{\eta} |b\rangle |\Phi_b\rangle + \sum_l \gamma_l |c_l\rangle |\Phi_c\rangle \right) \tag{7} \]

where \( \mathcal{N} \) is the normalization factor given by \( \mathcal{N} = [1 - (1 - \eta) |\beta|^2]^{-1/2} \). On the other hand, if Alice prepares the state \( |\psi_0\rangle \) instead of \( |\Psi_0\rangle \), then at this stage the particle is in the state

\[ |\psi_2\rangle = \frac{1}{\sqrt{1 + \eta}} |a\rangle + \frac{\eta}{\sqrt{1 + \eta}} |b\rangle. \tag{8} \]

Thus, the best verification measurement of Bob is to make a projection measurement on this state. If the outcome is negative, Bob knows with certainty that Alice did not prepare the state \( |\psi_0\rangle \). The probability of detecting such a different preparation is given by

\[ P_D = 1 - ||\langle \psi_2 | \Psi_2 \rangle||^2 \]

\[ = 1 - \mathcal{N}^2 \left( \frac{\alpha}{\sqrt{1 + \eta}} |\Phi_a\rangle + \frac{\beta \eta}{\sqrt{1 + \eta}} |\Phi_b\rangle \right)^2. \tag{9} \]

Since Alice wants to minimize \( G_B \), she tries to minimize both \( P_b \) and \( P_D \). From Eq. (9) we see that in order to minimize \( P_D \), the states of the ancilla \( |\Phi_a\rangle \) and \( |\Phi_b\rangle \) have to be identical (up to some arbitrary phase), i.e., \( \langle \Phi_a | \Phi_b \rangle = 1 \). That is, Alice gets no advantage using an ancilla, so it can be eliminated. Then, in order to maximize \( \mathcal{N} |\alpha + \beta \eta| \), Alice should set all \( \gamma_l \) to zero, as it is clear from the normalization constraint \( |\alpha|^2 + |\beta|^2 = 1 - \sum_l |\gamma_l|^2 \). This operation has no conflict with the
Substituting Eqs. (12) and (14) into Eq. (3), we find
\[ P_B = \frac{1}{2} - \epsilon \left( 1 - \eta \right). \] (11)

and so the probability to find \( |b\rangle \) becomes
\[ P_B = \frac{1}{2} - \epsilon \left( 1 - \eta \right). \] (12)

When Bob does not find the state \( |b\rangle \), \( |\psi_1\rangle \) reduces to
\[ |\psi_2\rangle = \frac{\sqrt{1 + 2 \epsilon} |a\rangle + \sqrt{\eta (1 - 2 \epsilon)} |b\rangle}{\sqrt{1 + 2 \epsilon + \eta (1 - 2 \epsilon)}}, \] (13)

which in turn leads to
\[ P_D = 1 - \frac{2 \eta (1 - \sqrt{1 - 4 \epsilon^2})}{(1 + \eta)^2 + 2 \epsilon (1 - \eta^2)}. \] (14)

Substituting Eqs. (12) and (14) into Eq. (3), we find \( G_B \) in terms of the splitting parameter \( \eta \), the preparation parameter \( \epsilon \) and \( R \):
\[ G_B = -\frac{1}{1 + \eta} \left[ 2 \epsilon (1 - \eta^2) + \eta (\eta + \sqrt{1 - 4 \epsilon^2}) \right] - \eta (1 - \sqrt{1 - 4 \epsilon^2}) R. \] (15)

In order to calculate the minimal gain of Bob, \( \delta \), irrespective of the particular strategy of Alice, we will first minimize \( G_B \) for \( \epsilon \) and then maximize the result for \( \eta \):
\[ \delta(R) = \max_{\eta} \{ \min_{\epsilon} G_B(R, \eta, \epsilon) \}. \] (16)

The calculations yield
\[ \delta = -\frac{1}{1 + \sqrt{R + 2 - \sqrt{(R + 2)^2 - 1}}} \times \left[ 2 + \frac{R - \sqrt{(R + 2)^2 - 1}}{1 - \sqrt{R + 2 - \sqrt{(R + 2)^2 - 1}}} \right], \] (17)

obtained for Bob’s splitting parameter,
\[ \tilde{\eta} = \sqrt{R + 2 - \sqrt{(R + 2)^2 - 1}}. \] (18)

In the range of \( R \gg 1 \), these results can be simplified to
\[ \delta = -\frac{2}{\sqrt{R}}, \] (19)
\[ \tilde{\eta} = \frac{1}{\sqrt{2 R}}. \] (20)

We have shown that if Bob follows his strategy with \( \eta = \tilde{\eta} \), then his average gain is not less than \( \delta \); this bound converges to 0, i.e., to the limit of a fair game, for \( R \rightarrow \infty \). This is true for any possible strategy of Alice, therefore, the security of the protocol is established.

To compare our scheme to a real gambling situation, let us consider the well-known roulette game. A bet of one coin on the red or black numbers, i.e., half of the 36 numbers on the table, rewards the gambler with one coin once in 18/38 turns (on average, for a spinning wheel with 38 slots); this gives an expected gain of about \(-0.053\) coins. To assure the same gain in our scheme, \( R = 700 \) is required. Note that extremely large values of \( R \) are practically meaningless, one reason being the limited total amount of money in use. Nevertheless, the bound on \( \delta \) is not too restrictive when looking at the first prizes of some lottery games: a typical value of \( R = 10^6 \) gives a reasonably small \( \delta \) of about \(-0.0014\).

It is also interesting to consider the case of \( R = 1 \). This case corresponds to coin tossing, since it has only two outcomes: Bob’s gain is either \(-1\) coin (stands for bit “0”) or 1 coin (stands for bit “1”). The minimal average gain of Bob is about \(-0.657\), which translates to an occurrence probability of bit 1 of at least 0.172 (instead of 0.5 ideally), whatever Alice does. This is certainly not a good coin tossing scheme, however, no classical or quantum method is known to assure (unconditionally) any bound for the occurrence probability of both outcomes.

Our analysis so far was restricted to a single instance of the game, but the protocol may be repeated several times. After \( N \) games Bob’s expected gain is \( G_B \approx N \delta \) and Alice’s expected gain is \( G_A \approx 0 \). Of course, Alice may now choose a complex strategy using ancillas and correlations between particles/ancillas from different runs. In this way she may change the probability distribution of her winnings, but she cannot reduce the minimal expected gain of Bob. Indeed, our proof considers the most general actions of Alice, so the average gain of Bob in each game is not less than \( \delta \), and consequently, it is not less than \( N \delta \) after \( N \) games. A similar argument is valid for Bob’s actions, so the average gain of Alice remains non-negative even after \( N \) games. In gambling games, in addition to the average gain, it is important to analyze the standard deviation of the gain, \( \Delta G \). Bob will normally accept to play a game with a negative gain only if \( \Delta G_B \gg |G_B| \) (unless he has some specific target in mind). In a single application of our protocol, \( \Delta G_B \approx 1 \), so the condition is attained for big enough values of \( R \) [see Eq. (19)]. However, increasing the number of games makes the gambling less attractive to Bob: if Alice follows
the proposed strategy, $|G_B|$ grows as $N$ while $\Delta G_B$ grows only as $\sqrt{N}$. Therefore, Bob should accept to play $N$ times only if $N \ll 1/\delta^2 \sim R$.

Another important point to consider is the possible "cheating" of the parties. Alice has no meaningful way to cheat, since she is allowed to prepare any quantum state and she sends no classical information to Bob. Any operation other than preparing $|\psi_0\rangle$, as adding ancillas or putting more/less than one particle in the boxes, just decreases her minimal gain. Bob, however, may try to cheat. He may claim that he detected a different preparation other than $|\psi_0\rangle$, even when his verification measurement does not show that. If Alice prepares the initial state $|\psi_0\rangle$ (with $\epsilon > 0$), she is vulnerable to this cheating attempt: she has no way to know if Bob is lying or not. For this reason Alice’s strategy is to prepare $|\psi_0\rangle$ every time, such that any cheating of Bob could be invariably detected. When both parties follow the proposed strategies, i.e., $\epsilon = 0$ and $\eta = \tilde{\eta}$, the game is more fair for Bob than assumed in the proof:

$$G_{B_{prot}} = -G_{A_{prot}} = -\sqrt{R + 2 - (R + 2)^2} - 1.$$  \hspace{1cm} (21)

For $R \gg 1$ we get $G_{B_{prot}} \approx -1/\sqrt{2R}$, which is approximately half of the value of $\delta$ calculated in Eq. (19).

The discussion up to this point assumed an ideal experimental setup. In practice errors are unavoidable, of course, and our protocol is very sensitive to the errors caused by the devices used in its implementation (communication channels, detectors, etc.). In the presence of errors, if the parties disagree about the result of a particular run it should be canceled. If such conflicts occur more than expected based on the experimental error rate, it means that (at least) one party is cheating, and the game should be stopped. The most sensitive part to errors is the verification measurement of Bob, i.e., the detection probability of the initial state from $|\psi_0\rangle$. In the ideal case, using $\tilde{\eta}$ and the corresponding $\epsilon$ (the worst for honest Bob), the detection probability is very small: $P_D \approx \sqrt{2}/R^2$, for $R \gg 1$. Clearly, for a successful realization of the protocol, the error rate has to be lower than this number. Thus, in practice, the experimental error rate will constrain the maximal possible value of $R$ [8].

In conclusion, we have built a simple yet effective protocol for quantum gambling. We have proved that no party can increase her/his winnings beyond some limit, which converges to 0 when $R$ goes to infinity, if the opponent follows the proposed strategy. An important aspect of our protocol is that it shows that secure two-party quantum cryptography is possible, in spite of the failure of quantum bit commitment. The possibility of having other encryption applications remains an open question.

We thank H. K. Lo and D. Mayers for enlightening discussions on bit commitment and coin tossing. This research was supported in part by Grants No. 614/95 and No. 471/98 of the Israel Science Foundation. Part of this work was done during the 1996 and 1997 Elsag-Bailey Foundation research meetings on quantum computation.

[5] Note that if we limit ourselves to spatially extended secure sites located one near the other, then secure coin tossing can be realized classically, by simultaneous exchange of information at the opposite sides of the sites. The security of this method relies on relativistic causality.
[7] Note that, in contrast to other cryptographic protocols, a party who does not follow the specified strategy is not considered to be a cheater; in this case, however, her/his minimal gain, $G_A$ or $G_B$, is not ensured. A cheater is a party who does not obey the rules of the game.
[8] In the presence of errors an alternative strategy of Bob, without splitting state $|b\rangle$, is more efficient: Bob requests box $A$ for verification randomly (at a rate optimized for the value of $R$) and measures the projection on $|\psi_0\rangle$ (not on $|\psi_0\rangle$). Although for a given $R$ this strategy offers him a lower gain ($\delta = -2/\sqrt{R}$, for $R \gg 1$), it allows using a higher $R$ for a given fidelity of the setup, since now $P_D \approx 1/R$. 

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