Discussion

Event-based and LHV simulation of an EPR-B experiment: *epr-simple* and *epr-clocked*

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This version (v5): 28 December 2019. New abstract giving status, history, and main results.

**Abstract:** In this note, I analyse the code and the data generated by M. Fodje’s simulation programs (written in Python, published in 2013 on Github) “*epr-simple*” and “*epr-clocked*” using appropriate modified Bell-CHSH type inequalities: the Larsson detection-loophole adjusted CHSH, and the Larsson-Gill coincidence-loophole adjusted CHSH. The experimental efficiencies turn out to be approximately $\eta = 81\%$ and $\gamma = 55\%$ respectively, and the observed value of CHSH is (of course) well within the adjusted bounds. Fodje’s detection loophole model turns out to be very, very close to Pearle’s famous 1970 model, so the efficiency is very close to optimal, but the model shares the same defect as Pearle’s – the joint detection rates exhibit signalling. His coincidence-loophole model is actually a clever modification of his detection-loophole model, and the trick he uses is actually rather simple. But it does not lead to the optimal efficiency. Note: this is version 5 of a paper originally written in 2014. I recently submitted version 4 to the journal *Entropy* where it got rejected, rightly so. It has the status of “lab notes”, a documentation of one or two experiments whose results are interesting but not worth publishing on their own. I will extract the few jewels in this work later and use them in a more ambitious paper about the results of the bigger research project of which these experiments were a small part.

**Keywords:** Bell’s theorem; detection loophole; computer simulation; event-based simulation

1. Introduction


One can recognise from studying the code that the two programs respectively use the detection loophole (Pearle, 1970) and the coincidence loophole (Pascazio, 1986; Larsson and Gill, 2004) to reproduce (to a good approximation) the singlet state correlation function and thereby to violate the CHSH inequality. See the appendix for further information on the models. It seems likely to me that the author was inspired by event-based simulations, based on these loopholes, which at that time had recently been published by Hans de Raedt and his collaborators, and were being discussed in various internet fora. However, according to private communication with Michel Fodje, he had come up with the ideas behind these models, as well as the particular implementation of the general ideas, completely by himself. He never studied the literature on these loopholes, or even considered them as “loopholes”. He just tried, independently, to create local realistic event-based simulation models which reproduced features of past experiments.

In this note I study the experimental efficiency of the two models in the CHSH setting. For the detection loophole, the efficiency $\eta$ is defined to be the minimum over all setting pairs and over all permutations of the two parties Alice and Bob, of the probability that Party 1 detects a particle given that Party 2 has detected a particle. For the coincidence loophole it is defined in a similar way: the efficiency $\gamma$ is defined to be the minimum over all setting pairs and over all permutations of the two
parties Alice and Bob, of the probability that Party 1 has a detection which is paired to Party 2’s
detection, given that Party 2 has detected a particle.

If either loophole is present in the experiment, then the CHSH inequality is not applicable, or to
be more precise, the statement that local hidden variables cannot violate CHSH is not true. I refer the
to make further (untestable) assumptions such as the “fair sampling” hypothesis in order to deduce
impossibility of local hidden variables from violation of CHSH. However, it is not difficult to modify
CHSH to take account of the possibly differential “post-selection” of particle pairs which is allowed by
these two loopholes. The result is two bounds, replacing the usual bound “2”: \(4/\eta - 2\) for the
detection loophole, and \(6/\gamma - 4\) for the coincidence loophole; see Larsson (2014) formula (38) and formulas (50),
(51), (52). Note that when \(\eta = 1\) the detection loophole bound equals the usual CHSH bound 2, but as
\(\eta\) decreases from 1, the bound increases above 2, at some point passing the best quantum mechanical
prediction \(2\sqrt{2}\) (the Tsirelson bound) and later even achieving the absolute bound 4. The bound is
sharp: one can come up with local hidden variable models which exactly achieve the bound at the given
efficiency. In particular, with \(\eta = 2/3\) the detection loophole bound is 4, saying that it is possible for
three of the four CHSH correlations to achieve their natural upper limit +1 and one of them its lower
natural limit -1.

The coincidence loophole bound is also attainable, and for the same value of the efficiency,
worse. In particular, already with \(\gamma = 3/4\) one can attain three perfect correlations and one perfect
anti-correlation.

2. epr-simple

The programme epr-simple uses the detection loophole (Pearle, 1970) so as to simulate violation
of the CHSH inequality in a local-realistic way. The simulated experiment can be characterised as a
pulsed experiment. At each of a long sequence of discrete time moments, two new particles are created
at the source, and dispatched to two detectors. At the detectors, time and time again, a new pair
of random settings is generated. The two particles are measured according to the settings and the
outcome is either +1, -1, or 0; the latter corresponding to “no detection”.

If either particle is not detected, the pair is rejected.

epr-simple only outputs some summary statistics for the accepted pairs. I added a few lines of code
to the program so that it also outputs the “missing data”. Not being an expert in Python programming,
my additional code is pretty simple.

First of all, I reduced the total number of iterations to 10 million. The original code has 50
million, and this leads to memory problems on the (virtual) Linux Mint system which I use for Python
work. Secondly, I added a code line “numpy.random.seed(1234)” in the block of code called “class
Simulation(object)”, so that identical results are obtained every time I run the code. This means that
others should be able to reproduce the numerical results which I analyse here, exactly.

Finally, in the part of the code which outputs the simulation results for a test of the CHSH
inequality, I added some lines to preserve the measurement outcomes in the case either measurement
results in “zero” and then to cross-tabulate the results.

By the way, for his test of CHSH, Michel Fodje (thinking of the polarization measurements in
quantum optics) took the angles 0 and 45 degrees for Alice’s settings, and 22.5 and 67.5 for Bob. I
have changed these to 0 and 90 for Alice, and 45 and 135 for Bob, as is appropriate for a spin-half
experiment.

```python
for k,(i,j) in enumerate(((a,b),(a,bp), (ap,b), (ap, bp))):
    sel0 = (adeg==i) & (bdeg==j)     # New variable
    sel = (adeg==i) & (bdeg==j) & (alice[:,1] != 0.0) & (bob[:,1] != 0.0)
    Ai = alice[sel, 1]
    Ai0 = alice[sel0, 1]              # New variable
```
Bj = bob[sel, 1]
Bj0 = bob[sel0, 1]  # New variable

print "%s: E(%5.1f,%5.1f), AB=%+0.2f, QM=%+0.2f" % (DESIG[k],i, j, (Ai*Bj).mean(),
-numpy.cos(numpy.radians(j-i)))

npp = ((Ai0 == 1) & (Bj0 == 1)).sum()  # New variable
np0 = ((Ai0 == 1) & (Bj0 == 0)).sum()  # New variable
npm = ((Ai0 == 1) & (Bj0 == -1)).sum()  # New variable
n0p = ((Ai0 == 0) & (Bj0 == 1)).sum()  # New variable
n00 = ((Ai0 == 0) & (Bj0 == 0)).sum()  # New variable
n0m = ((Ai0 == 0) & (Bj0 == -1)).sum()  # New variable
nmp = ((Ai0 == -1) & (Bj0 == 1)).sum()  # New variable
nm0 = ((Ai0 == -1) & (Bj0 == 0)).sum()  # New variable
nmm = ((Ai0 == -1) & (Bj0 == -1)).sum()  # New variable

print npp, np0, npm  # Print out extra data
print n0p, n00, n0m  # Print out extra data
print nmp, nm0, nmm  # Print out extra data
CHSH.append( (Ai*Bj).mean() )
QM.append( -numpy.cos(numpy.radians(j-i)) )

I ran epr-simple, redirecting the output to a text file called “data.txt”. In a text editor, I deleted all but 12 lines of that file; the lines containing the numbers which are read into R, and then printed out by the R code below.

data <- as.matrix(read.table("data.txt"))
colnames(data) <- NULL
data[1:3, ]
## [,1] [,2] [,3]
## [1,] 211 330 1284
## [2,] 351 66 325
## [3,] 1270 339 239
data[4:6, ]
## [,1] [,2] [,3]
## [1,] 1304 339 201
## [2,] 315 56 336
## [3,] 250 340 1158
data[7:9, ]
## [,1] [,2] [,3]
## [1,] 213 324 1313
## [2,] 319 49 348
## [3,] 1234 311 210
data[10:12, ]
## [,1] [,2] [,3]
## [1,] 205 305 1290
## [2,] 314 60 319
## [3,] 1163 341 240
dim(data) <- c(3, 2, 2, 3)

Outcomes <- as.character(c(1, 0, -1))
Settings <- as.character(c(1, 2))
dims <- list(AliceOut = Outcomes, AliceIn = Settings, BobIn = Settings, BobOut = Outcomes)
dimnames(data) <- dims
data <- aperm(data, c(1, 4, 2, 3))
data

corrs <- matrix(0, 2, 2)
for(i in 1:2) {for (j in 1:2) corrs[i, j] <- rho(data[, , i, j])}
contrast <- c(-1, +1, -1, -1)
S <- sum(corrs * contrast)
corrs

## 

<table>
<thead>
<tr>
<th></th>
<th>[1,1]</th>
<th>[1,2]</th>
</tr>
</thead>
<tbody>
<tr>
<td>[1,]</td>
<td>-0.7003995</td>
<td>-0.7151515</td>
</tr>
<tr>
<td>[2,]</td>
<td>0.6903536</td>
<td>-0.6928916</td>
</tr>
</tbody>
</table>

S  ## observed value of CHSH

## 

|   | [1] 2.798796 |

2 * sqrt(2)  ## QM prediction (Tsirelson bound)

## 

|   | [1] 2.828427 |

We see a nice violation of CHSH. However, a large number of particle pairs have been rejected.

eta <- function(D) (D[1, 1] + D[1, 3] + D[3, 1] + D[3, 3])/sum(D[-2, ])

etap <- function(D) (D[1, 1] + D[1, 3] + D[3, 1] + D[3, 3])/sum(D[-2, ])

efficiency <- matrix(0, 2, 2)
for(i in 1:2) {for (j in 1:2) efficiency[i, j] <- eta(data[ , , i, j])}

efficiencyp <- matrix(0, 2, 2)
for(i in 1:2) {for (j in 1:2) efficiencyp[i, j] <- etap(data[ , , i, j])}

efficiency; efficiencyp

## 

<table>
<thead>
<tr>
<th></th>
<th>[1,1]</th>
<th>[1,2]</th>
<th>[2,1]</th>
<th>[2,2]</th>
</tr>
</thead>
<tbody>
<tr>
<td>[1,]</td>
<td>0.8163043</td>
<td>0.8166071</td>
<td>0.8173401</td>
<td>0.8207307</td>
</tr>
<tr>
<td>[2,]</td>
<td>0.8173401</td>
<td>0.8207307</td>
<td>0.8178601</td>
<td>0.8238558</td>
</tr>
</tbody>
</table>

etamin <- min(efficiency, efficiencyp)
etamin

## 

|   | [1] 0.8109688 |

We see that the minimum over all setting pairs, and over the two permutations of the set of two parties \{Alice, Bob\}, of the probability that Party 1 has an outcome given Party 2 has an outcome, is $\eta \approx 81\%$.

The “correct” bound to the post-selected CHSH quantity $S$ is not 2, but $4/\eta - 2$ (Larsson, 2014).

S  ## CHSH

## 

|   | [1] 2.798796 |

4 / etamin - 2  ## bound

## 

|   | [1] 2.932372 |

We see that at this experimental efficiency, the local realism bound to CHSH is about 2.9, just above the Tsirelson bound $2\sqrt{2} \approx 2.8$. The simulation generates results just below the bound: also at about 2.8. The observed value of $S$, the quantum mechanical prediction $2\sqrt{2}$ and the adjusted CHSH bound are all quite close together: the simulation model is pretty close to optimal.
3. epr-clocked

The program epr-clocked uses the coincidence loophole (Pascazio, 1986). Michel Fodje calls this a “clocked experiment” meaning that time is continuous, the times of detection of particles are random and unpredictable. (I would have preferred to reserve the word “clocked” as synonym for “pulsed”). Because Alice and Bob’s particles have different, random, delays (influenced by the detector settings which they meet), one cannot identify which particles were originally part of which particle pairs. Moreover, a small number of particles did not get detected at all, compounding this problem.

The experimenter scans through the data looking for detections which are within some short time interval of one another. This is called the detection window. Unpaired detections are discarded.

I ran the program, setting the spin to equal 0.5, and an experiment of duration 10 seconds. I let Alice and Bob use the settings for a CHSH experiment: Alice uses angles 0 and 90 degrees, Bob uses angles 45 and 135 degrees. (As in epr-simple, Michel Fodje took the angles corresponding to a polarization experiment instead of a spin experiment). I set the numpy random seed to the values “1234”, “2345”, and “3456” prior to running the source program, Alice’s station program, and Bob’s station programme respectively. This should make my results exactly reproducible ... but didn’t quite, because the 10 second duration of the experiment is ten seconds in “real time”. It therefore depends on queries by the program of the actual time in the real world outside the computer, and this process itself can take different lengths of time on each new run. However, the difference between the data obtained in different runs (with the same seed) should be negligeable: the total number of particle pairs will vary slightly, but their initial segments should coincide.

In order to get a strictly reproducible simulation, I rewrote one section of the program “source.py”. Below is my replacement code. Instead of running for 10 seconds of real time, the code simply generates exactly 200 000 emissions.

```python
def run(self, duration=10.0):
    N = 200000
    n = 1
    print "Generating spin-%0.1f particle pairs" % (self.n/2.0)
    while n <= N:
        self.emit()
        n = n + 1
    self.save('SrcLeft.npy.gz', numpy.array(self.left))
    self.save('SrcRight.npy.gz', numpy.array(self.right))
    print "%d particles in 'SrcLeft.npy.gz'" % (len(self.left))
    print "%d particles in 'SrcRight.npy.gz'" % (len(self.right))
```

The standard output gave me the following information:

<table>
<thead>
<tr>
<th>No. of detected particles</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td># Alice</td>
<td>199994</td>
</tr>
<tr>
<td># Bob</td>
<td>199993</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th># Calculation of expectation values</th>
</tr>
</thead>
<tbody>
<tr>
<td># Settings</td>
</tr>
<tr>
<td>-----------</td>
</tr>
<tr>
<td>0, 45</td>
</tr>
<tr>
<td>0, 135</td>
</tr>
<tr>
<td>90, 45</td>
</tr>
<tr>
<td>90, 135</td>
</tr>
</tbody>
</table>
Notice the total number of detected particles on either side, and the total numbers of coincidences for each of the four setting pairs. The total number of coincidence pairs is a bit more than 100 thousand; the total number of detections on either side is almost 200 thousand. We have a rather poor experimental efficiency of about 55%.

\[
N_{\text{pairs}} <- 27416 + 27512 + 27345 + 27425 \\
N_{\text{singles}} <- 199994 \\
N_{\text{pairs}}; N_{\text{singles}}
\]

\[
## [1] 109698 \\
## [1] 199994
\]

\[
gamma <- N_{\text{pairs}} / N_{\text{singles}} \\
gamma
\]

\[
## [1] 0.5485065
\]

\[
6 / gamma - 4
\]

\[
## [1] 6.938796
\]

The “correct” bound to the coincidence-selected CHSH quantity \(S\) is not 2. In fact, we do not know it exactly, but it is conjectured to be \(6/\gamma - 4\) (Larsson, 2014). Here, \(\gamma\) is the effective efficiency of the experiment measured as the chance that a detected particle on one side of the experiment will be accepted as part of a coincidence pair. Notice that at \(\gamma = 1\) (full efficiency) the adjusted bound is equal to the usual bound 2, but that as it decreases from 100% the bound rapidly increases. At \(\gamma = 3/4\) it reaches its natural maximum of 4.

At the observed efficiency of about 55%, the corrected CHSH bound in this experiment is close to 7, far above the natural and absolute bound 4.

Because the efficiency is lower than in epr-simple, while the proper bound (adjusted CHSH) is higher, this experiment is a good deal worse in terms of efficiency. It wouldn’t be too difficult, at this level of experimental efficiency, to tune parameters of this model so as to get the observed value of CHSH up to its natural maximum of 4.

Incidentally, running epr-clocked many times, I experienced quite a few failures of the program “analyse.py” which is supposed to extract the coincidence pairs from the two data files. It seems that the Larsson algorithm for finding the pairs, which Fodje has adopted for this part of the data analysis, is failing in some circumstances. I could not find out what was the cause of this.

Fortunately it is now rather easy to import Numpy (“numerical python”) binary data files into R using the package “RcppCNPy”. It should also not be difficult to find a suitable alternative to Larsson’s matching algorithm in the computer science literature and probably freely available in C++ libraries. Algorithms written in C++ can often easily be made available in R via “Rcpp”. Hence one could replace Michel Fodje’s “analyse.py” by one’s own data analysis script; this would also allow a “proper” computation of the efficiency \(\gamma\), taking the minimum over the efficiencies for each setting pair and both permutations of the two parties Alice and Bob.
4. References

P.M. Pearle (1970), Hidden-Variable Example Based upon Data Rejection, Phys. Rev. D 2, 1418-1425.

5. Appendix

The appendices below contain mathematical formulas of the two simulation models. I have done my best to extract these faithfully from the original Python code and accompanying explanations by the author Michel Fodje. I have earlier published translations into the R language: http://rpubs.com/gill1109/epr-simple, http://rpubs.com/gill1109/epr-clocked-core, http://rpubs.com/gill1109/epr-clocked-full

6. Appendix: epr-simple

Here is a little simulation experiment with (my interpretation in R of) epr-simple. I plot the simulated correlation function and also the acceptance rate. With an effective sample size of $N \approx 0.8 \times 10^6$, the statistical error in simulated estimated correlation coefficients is roughly of size 0.001, well below the resolution of the graphs plotted below. Thus the small visible deviations from the theoretical negative cosine curve are for real. I simplify the model by taking spin = 1/2. Formulas are further simplified by a sign flip of all measurement outcomes, which by the symmetries of the model, does not change the observed data statistics.

```r
set.seed(9875)
## For reproducibility. Replace integer seed by your own, or delete this line
## and let your computer dream up one for you (system time + process ID).

## Measurement angles for setting 'a': directions in the equatorial plane
angles <- seq(from = 0, to = 360, by = 1) * 2 * pi/360
K <- length(angles)
corrs <- numeric(K)  ## Container for correlations
Ns <- numeric(K)  ## Container for number of states
beta <- 0 * 2 * pi/360  ## Measurement direction 'b' fixed, in equatorial plane
b <- c(cos(beta), sin(beta))  ## Measurement vector 'b'
M <- 10^6  ## Size of "pre-ensemble"

## Use the same, single sample of 'M' realizations of hidden
## states for all measurement directions. This saves a lot of time,
## and reduces variance when we look at *differences*.
e <- runif(M, 0, 2*pi)
ep <- e + pi
```
U <- runif(M)
p <- (sin(U * pi / 2)^2)/2

## Loop through measurement vectors 'a' (except last = 360 degrees = first)
for (i in 1:(K - 1)) {
  alpha <- angles[i]
  ca <- cos(alpha - e)
  cb <- cos(beta - ep)
  A <- ifelse(abs(ca) > p, sign(ca), 0)
  B <- ifelse(abs(cb) > p, sign(cb), 0)
  AB <- A*B
  good <- AB != 0
  corrs[i] <- mean(AB[good])
  Ns[i] <- sum(good)
}

corrs[K] <- corrs[1]
Ns[K] <- Ns[1]

plot(angles * 180/pi, corrs, type = "l", col = "blue", main = "epr-simple",
     xlab = "Angle (degrees)", ylab = "Correlation")
lines(angles * 180/pi, -cos(angles), col = "black")
legend(x = 0, y = 1.0, legend = c("epr-simple", "neg cosine"),
       text.col = c("blue", "black"), lty = 1, col = c("blue", "black"))

plot(angles * 180/pi, Ns / M, type = "l", col = "blue", xlab = "Angle (degrees)",
     main = "Rate of detected particle pairs")
The detection loophole model used here is very simple. There is a hidden variable $E$ uniformly distributed in $[0, 2\pi]$. Independently thereof, there is a second hidden variable $P$ taking values in $[0, 1/2]$. Its distribution is determined by the relation $P = \sin^2((\pi/2)U)/2$ where $U$ is uniform on $[0, 1]$. Alice and Bob’s measurement outcomes are $\text{sign} \cos(E - \alpha)$ and $\text{sign} \cos(E - \beta + \pi)$ respectively, if each of their particles is detected. Alice’s particle is detected if and only if $\text{abs}(\cos(E - \alpha)) > P$ and Bob’s if and only if $\text{abs}(\cos(E - \beta)) > P$.

Pearle (1970) characterized mathematically the set of all probability distributions of $P$ which would give us the singlet correlations exactly (and for measurement directions in space, not just in the plane). He also picks out one particularly simple model in the class. His special choice has $P = (2/\sqrt{V}) - 1 \in [0, 1]$ where $V$ is uniform on $[1, 4]$, first expressed in this way by myself in 2014, see http://rpubs.com/gill1109/pearle and Gill (2015.)

Below, the simulation is modified accordingly: just one line of code is altered. Now the experimental and theoretical curves are indistinguishable.

```r
# p <- (sin(U * pi / 2)^2)/2  ## epr-simple
p <- 2/sqrt(1 + 3 * U) - 1  ## Pearle (1970) model
## Loop through measurement vectors 'a' (except last = 360 degrees = first)
for (i in 1:(K - 1)) {
  alpha <- angles[i]
  ca <- cos(alpha - e)
  cb <- cos(beta - ep)
  A <- ifelse(abs(ca) > p, sign(ca), 0)
  B <- ifelse(abs(cb) > p, sign(cb), 0)
  AB <- A*B
  good <- AB != 0
  corrs[i] <- mean(AB[good])
  Ns[i] <- sum(good)
}
corrs[K] <- corrs[1]
Ns[K] <- Ns[1]

plot(angles * 180/pi, corrs, type = "l", col = "blue", main = "Pearle",
xlab = "Angle (degrees)", ylab = "Correlation")
lines(angles * 180/pi, -cos(angles), col = "black")
legend(x = 0, y = 1.0, legend = c("Pearle", "neg cosine"),
text.col = c("blue", "black"), lty = 1, col = c("blue", "black"))

plot(angles * 180/pi, Ns / M, type = "l", col = "blue", xlab = "Angle (degrees)",
main = "Rate of detected particle pairs", ylim = c(0, 1))
7. Appendix: epr-clocked

Here is the core part of (my interpretation in R of) epr-clocked: the emission of a pair of particles, supposing that both are detected and identified as belonging to a pair. However, if the detection times of the two particles are too far apart (larger than the so-called coincidence window), the pair is rejected. This would correspond to running the full epr-clocked model with very low emission rate.

I have simplified the model by fixing spin = 1/2. To save computer time and memory, I re-use the hidden variables \( E \) ("e") and \( U \) from epr-simple.

Again, I plot the simulated correlation function and also the acceptance rate.

```r
coincWindow <- 0.0004
ts <- pi * 0.03 ## timescale
asym <- 0.98 ## asymmetry parameter

p <- 0.5 * sin(U * pi / 6)^2
ml <- runif(M, asym, 1) ## small random jitter, left
mr <- runif(M, asym, 1) ## small random jitter, right

## Loop through measurement vectors 'a' (except last = 360 degrees = first)
for (i in 1:(K - 1)) {
  alpha <- angles[i]
  Cl <- (0.5/pi) * cos(e - alpha) ## cos(e-a), left
  Cr <- (0.5/pi) * cos(ep - beta) ## cos(e-a), right
  tdl <- ts * pmax(ml * p - abs(Cl), 0) ## time delays, left
  tdr <- ts * pmax(mr * p - abs(Cr), 0) ## time delays, right
  A <- sign(Cl) ## measurement outcomes, left
  B <- sign(Cr) ## measurement outcomes, right
  AB <- A * B ## product of outcomes
```
good <- abs(tdl-trd) < coincWindow
corrs[i] <- mean(AB[good])
N[i] <- sum(good)

}
corrs[K] <- corrs[1]

plot(angles * 180/pi, corrs, type = "l", col = "blue", main = "epr-clocked",
     xlab = "Angle (degrees)", ylab = "Correlation")
lines(angles * 180/pi, -cos(angles), col = "black")
legend(x = 0, y = 1.0, legend = c("epr-clocked", "neg cosine"),
       text.col = c("blue", "black"), lty = 1, col = c("blue", "black"))
I now remove the “small random jitter”, effectively setting the “asymmetry parameter” to 1.
I rescale time so that the model is finally described in terms of a couple of standard probability distributions and two arbitrary constants.

```r
coincWindow <- 0.034
p <- 8 * p ## Now p lies in the interval [0, 1]

## Loop through measurement vectors 'a' (except last = 360 degrees = first)
for (i in 1:(K - 1)) {
  alpha <- angles[i]
  Cl <- cos(e - alpha) ## cos(e-a), left
  Cr <- -cos(e - beta) ## -cos(e-b), right
  tdl <- pmax(p - 1.28 * abs(Cl), 0) ## time delays, left
  tdr <- pmax(p - 1.28 * abs(Cr), 0) ## time delays, right
  A <- sign(Cl) ## measurement outcomes, left
  B <- sign(Cr) ## measurement outcomes, right
  AB <- A * B ## product of outcomes
  good <- abs(tdl-tdr) < coincWindow
  corrs[i] <- mean(AB[good])
  Ns[i] <- sum(good)
}
corrs[K] <- corrs[1]
Ns[K] <- Ns[1]

plot(angles * 180/pi, corrs, type = "l", col = "blue", main = "epr-clocked",
     xlab = "Angle (degrees)", ylab = "Correlation")
lines(angles * 180/pi, -cos(angles), col = "black")
```
The results are almost identical. This allows us now to write down the core model in mathematics. The model is rather simple. There are just two hidden variables: a uniformly distributed angle $E$...
in $[0, 2\pi]$ and independently thereof, a random number $P = 4 \sin^2(\Theta)$ in $[0, 1]$ where $\Theta$ is uniformly distributed in $[0, \pi/6]$.

At Alice’s measurement device, where the setting is $\alpha$, the measurement outcome is $\text{sign} \cos(E - \alpha)$. At Bob’s measurement device, where the setting is $\beta$, the measurement outcome is $\text{sign} \cos(E - \beta + \pi)$.

During measurement, the particles experience time delays. Alice’s particle’s time delay is $\max(P - 1.28|\cos(E - \alpha)|, 0)$ and Bob’s is $\max(P - 1.28|\cos(E - \beta)|, 0)$. Notice that if $\alpha = \beta$ or if $\alpha = \beta + \pi$, the time delays of the two particles are identically equal to one another.

Finally, the two detections are accepted as belonging to one particle pair if the difference between their two delay times is less than 0.034; i.e., if they are detected within the same time interval of length maximally 0.034.

The full “epr-clocked” model adds on top of this simple core, some further (relatively small) sources of noise, which do serve to smooth out the anomalous spike when the two particles are measured in the same direction. Moreover, in his simulations, Michel Fodje does not measure at fixed directions, but samples measurement directions uniformly at random in the circle. When he computes correlations, he has to bin measurement directions, resulting in another source of noise, again further smoothing out anomalous features in the observed correlation curve.

8. Appendix: epr-clocked optimized

Inspection of the data-sets generated by the last model turned up something very interesting: the coincidence window is so small, that for most measurement settings, a pair of detections is only accepted as a pair if both particles experience the same, zero, time delay! But this means that the two detections are accepted as a pair if and only if $P < 1.28|\cos(E - \alpha)|$ and $P < 1.28|\cos(E - \beta)|$, because only in this case are both time delays identically equal to zero.

Now we are free to divide throughout in these inequalities by the constant 1.28 and absorb it into the random variable $P$, and we are free to pick a different distribution for $P$. So let us take $P$ the same as in the Pearle model! Let us also reduce the size of the coincidence window to make it almost impossible for particles which experience non-zero time delays to become paired with their partners.

```r
coincWindow <- 0.000001
p <- 2/sqrt(1 + 3 * U) - 1  ## Pearle's choice

## Loop through measurement vectors 'a' (except last = 360 degrees = first)
for (i in 1:(K - 1)) {
  alpha <- angles[i]
  Cl <- cos(e - alpha)  ## cos(e-a), left
  Cr <- -cos(e - beta)  ## cos(e-b), right
  tdl <- pmax(p - abs(Cl), 0)  ## time delays, left
  tdr <- pmax(p - abs(Cr), 0)  ## time delays, right
  A <- sign(Cl)  ## measurement outcomes, left
  B <- sign(Cr)  ## measurement outcomes, right
  AB <- A * B  ## product of outcomes
  good <- abs(tdl - tdr) < coincWindow
  corrs[i] <- mean(AB[good])
  Ns[i] <- sum(good)
}

corrs[K] <- corrs[1]
Ns[K] <- Ns[1]
```
```R
plot(angles * 180/pi, corrs, type = "l", col = "blue",
     main = "epr-clocked optimized",
     xlab = "Angle (degrees)", ylab = "Correlation")
lines(angles * 180/pi, -cos(angles), col = "black")
legend(x = 0, y = 1.0, legend = c("epr-clock-opt", "neg cosine"),
       text.col = c("blue", "black"), lty = 1, col = c("blue", "black"))
```

```R
plot(angles * 180/pi, Ns / M, type = "l", col = "blue",
     main = "Rate of accepted particle pairs",
     xlab = "Angle (degrees)", ylab = "Correlation")
```
Conclusion: epr-clocked is actually an inferior version of the detection loophole model epr-simple, thinly disguised as a coincidence loophole model, but it is easy to vastly improve it.