

Exercise 9.1 Some properties of von Neumann entropy

The von Neumann entropy of a density operator $\rho \in \mathcal{S}(\mathcal{H})$ is defined as

$$H(\rho) = -\text{Tr}(\rho \log \rho) = -\sum_i \lambda_i \log \lambda_i, \quad (1)$$

where $\{\lambda_i\}_i$ are the eigenvalues of ρ .

Given a composite system $\rho_{ABC} \in \mathcal{S}(\mathcal{H}_A \otimes \mathcal{H}_B \otimes \mathcal{H}_C)$ and $\rho_{AB} = \text{Tr}_C(\rho_{ABC})$ etc., we often write $H(AB)$ instead of $H(\rho_{AB})$ to denote the entropy of a subsystem.

The conditional von Neumann entropy may be defined in a composed system $\mathcal{H}_A \otimes \mathcal{H}_B$ as

$$H(A|B) = H(AB) - H(B). \quad (2)$$

The strong sub-additivity property of the von Neumann entropy proves very useful:

$$H(ABC) + H(B) \leq H(AB) + H(BC). \quad (3)$$

a) Prove the following general properties of the von Neumann entropy:

1. If ρ_{AB} is pure, then $H(A) = H(B)$.

This becomes clear when you apply the Schmidt decomposition to the pure state ρ_{AB} — the reduced states of the two subsystems A and B have the same eigenvalues and therefore the same von Neumann entropy.

2. If two subsystems are independent, $\rho_{AB} = \rho_A \otimes \rho_B$, then $H(AB) = H(A) + H(B)$.

We denote by $\{\lambda_i\}_i$ and $\{\gamma_j\}_j$ the eigenvalues of ρ_A and ρ_B respectively. Hence $\{\lambda_i \gamma_j\}_{i,j}$ are the eigenvalues of ρ_{AB} and we can write:

$$\begin{aligned} H(AB) &= -\sum_{i,j} \lambda_i \gamma_j \log(\lambda_i \gamma_j) \\ &= -\underbrace{\left(\sum_i \lambda_i\right)}_{=1} \cdot \left(\sum_j \gamma_j \log \gamma_j\right) - \underbrace{\left(\sum_j \gamma_j\right)}_{=1} \cdot \left(\sum_i \lambda_i \log \lambda_i\right) \\ &= H(A) + H(B). \end{aligned}$$

b) Consider a bipartite system that is classical on a subsystem Z , namely $\rho_{ZA} = \sum_z p_z |z\rangle\langle z|_Z \otimes \rho_A^z$ for some basis $\{|z\rangle_Z\}_z$ of \mathcal{H}_Z . Show that:

1. The entropy of the global state is given by

$$H(AZ) = H(Z) + \sum_z p_z H(A|Z = z), \quad (4)$$

where $H(A|Z = z) = H(\rho_A^z)$.

First, note that the eigenvalues of $\sum_z p_z |z\rangle\langle z| \otimes \rho_A^z$ are given by $\{p_z \lambda_k^z\}_{z,k}$, where $\{\lambda_k^z\}_k$ are the eigenvalues of $\rho_A^z \equiv \rho_{A|Z=z}$. We may now write:

$$\begin{aligned} H(AZ) &= - \sum_{z,k} p_z \lambda_k^z \log(p_z \lambda_k^z) \\ &= - \sum_z p_z \underbrace{\left(\sum_k \lambda_k^z \right)}_{=1} \log p_z - \sum_z p_z \left(\sum_k \lambda_k^z \log \lambda_k^z \right) \\ &= H(Z) + \sum_z p_z H(A|Z=z). \end{aligned}$$

2. *Systems A and Z do not share entanglement, i.e.,*

$$\sum_z p_z H(A|Z=z) \leq H(A). \quad (5)$$

First note that from strong sub-additivity follows sub-additivity, $H(AC) \leq H(A) + H(C)$, if \mathcal{H}_B is empty. Applying this to a system classical in \mathcal{H}_Z , we get

$$H(AZ) = H(Z) + \sum_z p_z H(A|Z=z) \leq H(A) + H(Z) \quad (6)$$

from which the inequality follows immediately.

3. *Even if one has access to subsystem A the classical variable is not fully known,*

$$H(Z|A) \geq 0. \quad (7)$$

Let us introduce a copy of the classical subsystem Z, Y, as follows:

$$\rho_{AZY} = \sum_z p_z |z\rangle\langle z|_Z \otimes |z\rangle\langle z|_Y \otimes \rho_A^z.$$

Note that, for this state, $H(AZ) = H(AZ) = H(AZY)$.

We may now apply the strong sub-additivity,

$$\begin{aligned} H(AZY) + H(A) &\leq H(AZ) + \underbrace{H(AZ)}_{=H(AZY)} \\ \Leftrightarrow 0 &\leq H(AZ) - H(A) \\ \Leftrightarrow 0 &\leq H(Z|A) \end{aligned}$$

Remark: Eq (7) holds in general only for classical Z. Consider, e.g., the Bell-States as an immediate counterexample in the fully quantum case.

Exercise 9.2 Upper bound on von Neumann entropy

Given a state $\rho \in \mathcal{S}(\mathcal{H})$, show that

$$H(\rho) \leq \log |\mathcal{H}|. \quad (8)$$

Consider the state $\bar{\rho} = \int U \rho U^\dagger dU$, where the integral is over all unitaries $U \in \mathcal{U}(\mathcal{H})$ and dU is the Haar measure. Find $\bar{\rho}$ and use concavity (5) to show (8).

Hint: The Haar measure satisfies $d(UV) = d(VU) = dU$, where $V \in \mathcal{U}(\mathcal{H})$ is any unitary.

We use the properties of the Haar measure to verify that $\bar{\rho}$ commutes with all unitaries V on \mathcal{H} :

$$V\bar{\rho}V^\dagger = \int (VU)\rho(VU)^\dagger dU = \int \tilde{U}\rho\tilde{U}^\dagger d(V^\dagger\tilde{U}) = \int \tilde{U}\rho\tilde{U}^\dagger d\tilde{U} = \bar{\rho}.$$

The only density operator on \mathcal{H} that has this property is the completely mixed state, so $\bar{\rho} = \mathbb{1}/|\mathcal{H}|$. The concavity property of the von Neumann entropy (Eq. 5) naturally extends to integrals and we get

$$\log |\mathcal{H}| = H\left(\frac{\mathbb{1}}{|\mathcal{H}|}\right) = H(\bar{\rho}) \geq \int H(U\rho U^\dagger) dU = \int H(\rho) dU^{(*)} = H(\rho) \int dU = H(\rho),$$

where $(*)$ stands because the entropy is independent of the basis.

Exercise 9.3 Data Processing Inequality

Random variables X, Y, Z form a Markov chain $X \rightarrow Y \rightarrow Z$ if the conditional distribution of Z depends only on Y : $p(z|x, y) = p(z|y)$. The goal in this exercise is to prove the data processing inequality, $I(X : Y) \geq I(X : Z)$ for $X \rightarrow Y \rightarrow Z$.

1. First show the chain rule for mutual information: $I(X : YZ) = I(X : Z) + I(X : Y|Z)$, which holds for arbitrary X, Y, Z . The conditional mutual information is defined as

$$I(X : Y|Z) = \sum_z p(z)I(X : Y|Z = z) = \sum_z p(z) \sum_{x,y} p(x, y|z) \log \frac{p(x, y|z)}{p(x|z)p(y|z)}.$$

First observe that $\frac{p(x, y|z)}{p(y|z)} = \frac{p(x, y, z)}{p(y, z)} = p(x|y, z)$, which means $I(X:Y|Z) = H(X|Z) - H(X|YZ)$. Then

$$I(X:YZ) = H(X) - H(X|YZ) = H(X) + I(X:Y|Z) - H(X|Z) = I(X:Z) + I(X:Y|Z).$$

2. Next show that in a Markov chain $X \rightarrow Y \rightarrow Z$, X and Z are conditionally independent given Y ; that is, $p(x, z|y) = p(x|y)p(z|y)$.

$$p(x, z|y) = \frac{p(x, y, z)}{p(y)} = \frac{p(x, y)p(z|x, y)}{p(y)} = \frac{p(x|y)p(y)p(z|y)}{p(y)} = p(x|y)p(z|y).$$

3. By expanding the mutual information $I(X : YZ)$ in two different ways, prove the data processing inequality.

There are only two ways to expand this expression:

$$I(X:YZ) = I(X:Z) + I(X:Y|Z) = I(X:Y) + I(X:Z|Y).$$

Since X and Z are conditionally independent given Y , $I(X:Z|Y) = 0$. Meanwhile, $I(X:Y|Z) \geq 0$, since it is a mixture (over Z) of positive quantities $I(X:Y|Z = z)$. Therefore $I(X:Y) \geq I(X:Z)$.