Block-modified random matrices, operator-valued free probability, and applications to entanglement theory

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• Quantum states with *n* degrees of freedom are described by density matrices

$$ho \in \mathbb{M}^{1,+}_n = \mathrm{End}^{1,+}(\mathbb{C}^n); \qquad \mathrm{Tr}
ho = 1 ext{ and }
ho \geq 0$$

- Two quantum systems: $ho_{12}\in \mathrm{End}^{1,+}(\mathbb{C}^m\otimes\mathbb{C}^n)=\mathbb{M}^{1,+}_{mn}$
- A state ρ₁₂ is called separable if it can be written as a convex combination of product states

$$\rho_{12} \in \mathcal{SEP} \iff \rho_{12} = \sum_i t_i \rho_1(i) \otimes \rho_2(i),$$

where $t_i \geq 0$, $\sum_i t_i = 1$, $\rho_1(i) \in \mathbb{M}_m^{1,+}$, $\rho_2(i) \in \mathbb{M}_n^{1,+}$

- Equivalently, $\mathcal{SEP} = \operatorname{conv}\left[\mathbb{M}_m^{1,+}\otimes\mathbb{M}_n^{1,+}\right]$
- Non-separable states are called entangled

- Separable rank one (pure) states $\rho_{12} = P_{e \otimes f} = P_e \otimes P_f$.
- Bell state or maximally entangled state $ho_{12}=
 ho_{
 m Bell}$, where

$$\mathbb{C}^2 \otimes \mathbb{C}^2 \ni \mathrm{Bell} = \frac{1}{\sqrt{2}} (e_1 \otimes f_1 + e_2 \otimes f_2) \neq x \otimes y.$$

• For rank one quantum states, entanglement can be detected and quantified by the entropy of entanglement

$$E_{\text{ent}}(P_x) = H(s(x)) = -\sum_{i=1}^{\min(m,n)} s_i(x) \log s_i(x),$$

where $x \in \mathbb{C}^m \otimes \mathbb{C}^n \cong \mathbb{M}_{m \times n}(\mathbb{C})$ is seen as a $m \times n$ matrix and $s_i(x)$ are its singular values.

• A pure state
$$x \in \mathbb{C}^m \otimes \mathbb{C}^n$$
 is separable $\iff E_{ent}(P_x) = 0$.

Separability criteria

- Let \mathcal{A} be a \mathcal{C}^* algebra. A map $f:\mathbb{M}_n o \mathcal{A}$ is called
 - positive if $A \ge 0 \implies f(A) \ge 0$;
 - completely positive (CP) if $id_k \otimes f$ is positive for all $k \ge 1$ (k = n is enough).
- Let $f : \mathbb{M}_n \to \mathcal{A}$ be a completely positive map. Then, for every state $\rho_{12} \in \mathbb{M}_{mn}^{1,+}$, one has $[\mathrm{id}_m \otimes f](\rho_{12}) \ge 0$.
- Let $f : \mathbb{M}_n \to \mathcal{A}$ be a positive map. Then, for every separable state $\rho_{12} \in \mathbb{M}_{mn}^{1,+}$, one has $[\mathrm{id}_m \otimes f](\rho_{12}) \ge 0$.
 - ρ_{12} separable $\implies \rho_{12} = \sum_i t_i \rho_1(i) \otimes \rho_2(i)$.
 - $[\mathrm{id}_m \otimes f](\rho_{12}) = \sum_i t_i \rho_1(i) \otimes f(\rho_2(i)).$
 - For all i, $([\rho_2(i)) \ge 0$, so $[\mathrm{id}_m \otimes f](\rho_{12}) \ge 0$.
- Hence, positive, but not CP maps f provide sufficient entanglement criteria: if $[id_m \otimes f](\rho_{12}) \not\geq 0$, then ρ_{12} is entangled.
- Moreover, if $[\operatorname{id}_m \otimes f](\rho_{12}) \ge 0$ for all positive, but not CP maps $f : \mathbb{M}_n \to \mathbb{M}_m$, then ρ_{12} is separable.
- Actually, for the exact converse to hold, uncountably many positive maps are needed [Skowronek], and for a very rough approximation of SEP, exponentially many positive maps are needed [Aubrun, Szarek].

The transposition map t : A → A^t is positive, but not CP. Define the convex set

$$\mathcal{PPT} = \{ \rho_{12} \in \mathbb{M}_{mn}^{1,+} \mid [\mathrm{id}_m \otimes \mathrm{t}_n](\rho_{12}) \ge 0 \}.$$

- For (m, n) ∈ {(2,2), (2,3)} we have SEP = PPT. In other dimensions, the inclusion SEP ⊂ PPT is strict.
- Low dimensions are special because every positive map $f : \mathbb{M}_2 \to \mathbb{M}_{2/3}$ is decomposable:

$$f=g_1+g_2\circ t,$$

with $g_{1,2}$ completely positive. Among all decomposable maps, the transposition criterion is the strongest.

The PPT criterion at work

• Recall the Bell state $\rho_{12}=\textit{P}_{\rm Bell}$, where

$$\mathbb{C}^2\otimes\mathbb{C}^2
i \mathrm{Bell}=rac{1}{\sqrt{2}}(e_1\otimes f_1+e_2\otimes f_2).$$

 \bullet Written as a matrix in $\mathbb{M}^{1,+}_{2\cdot 2}$

$$\rho_{12} = \frac{1}{2} \begin{pmatrix} 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ \hline 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 1 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} B_{11} & B_{12} \\ B_{21} & B_{22} \end{pmatrix}.$$

• Partial transposition: transpose each block *B_{ij}*:

$$\rho_{12}^{\Gamma} = [\mathrm{id}_2 \otimes \mathrm{t}_2](\rho_{12}) = \frac{1}{2} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}.$$

• This matrix is no longer positive \implies the state is entangled.

6 / 24

The Choi matrix of a map

• For any *n*, recall that the maximally entangled state is the orthogonal projection onto

$$\mathbb{C}^n \otimes \mathbb{C}^n \ni \operatorname{Bell} = \frac{1}{\sqrt{n}} \sum_{i=1}^n e_i \otimes e_i.$$

• To any map $f: \mathbb{M}_n \to \mathcal{A}$, associate its Choi matrix

$$C_f = [\mathrm{id}_n \otimes f](P_{\mathrm{Bell}}) \in \mathbb{M}_n \otimes \mathcal{A}.$$

• Equivalently, if E_{ij} are the matrix units in \mathbb{M}_n , then

$$C_f = \sum_{i,j=1}^n E_{ij} \otimes f(E_{ij}).$$

Theorem (Choi '72)

A map $f : \mathbb{M}_n \to \mathcal{A}$ is CP iff its Choi matrix C_f is positive.

7 / 24

• Recall (from now on $\mathcal{A} = \mathbb{M}_d$)

$$C_f = [\mathrm{id}_n \otimes f](P_{\mathrm{Bell}}) = \sum_{i,j=1}^n E_{ij} \otimes f(E_{ij}) \in \mathbb{M}_n \otimes \mathbb{M}_d.$$

- The map $f \mapsto C_f$ is called the Choi-Jamiołkowski isomorphism.
- It sends:
 - All linear maps to all operators;
 - Hermicity preserving maps to hermitian operators;
 - Entanglement breaking maps to separable quantum states;
 - **(** Unital maps to operators with unit left partial trace $([Tr \otimes id]C_f = I_d);$
 - Solution Trace preserving maps to operators with unit left partial trace ([id ⊗ Tr]C_f = I_n).

How powerful are the entanglement criteria?

- Let $f : \mathbb{M}_m \to \mathbb{M}_n$ be a given linear map (f positive, but not CP).
- If $[f \otimes id](\rho) \not\geq 0$, then $\rho \in \mathbb{M}_m \otimes \mathbb{M}_d$ is entangled.
- If $[f \otimes id](\rho) \ge 0$, then ... we do not know.
- Define

 $\mathcal{K}_f := \{ \rho : [f \otimes \mathrm{id}](\rho) \geq 0 \} \supseteq \mathcal{SEP}.$

- We would like to compare (e.g. using the volume) the sets \mathcal{K}_f and \mathcal{SEP} .
- Several probability measures on the set M^{1,+}_{md}: for any parameter s ≥ md, let W be a Wishart matrix of parameters (md, s):

 $W = XX^*$, with $X \in \mathbb{M}_{md \times s}$ a Ginibre random matrix.

- Let P_s be the probability measure obtained by pushing forward the Wishart measure by the map W → W/Tr(W).
- To compute P_s(K_f), one needs to decide whether the spectrum of the random matrix [f ⊗ id](W) is positive (here, d is large, m, n are fixed) → block modified matrices.

Many cases studied independently, using the method of moments; no unified approach, each case requires a separate analysis:

- [Aubrun '12]: the asymptotic spectrum of W^Γ := [id ⊗ t](W) is a shifted semicircular, for W ∈ M_d ⊗ M_d, d → ∞
- [Banica, N. '13]: the asymptotic spectrum of W^Γ := [id ⊗ t](W) is a free difference of free Poisson distributions, for W ∈ M_m ⊗ M_d, d → ∞, m fixed
- [Jivulescu, Lupa, N. '14,'15]: the asymptotic spectrum of $W^{red} := W [\operatorname{Tr} \otimes \operatorname{id}](W) \otimes I$ is a compound free Poisson distribution, for $W \in \mathbb{M}_m \otimes \mathbb{M}_d$, $d \to \infty$, *m* fixed (here, $f(X) = X \operatorname{Tr}(X) \cdot I$)

• etc...

 \sim we propose a general, unified framework for such problems

- Consider a sequence of unitarily invariant random matrices $X_d \in \mathbb{M}_n \otimes \mathbb{M}_d$, having limiting spectral distribution μ .
- Define the modified version of X_d :

$$X_d^f = [f \otimes \mathrm{id}_d](X_d).$$

- Our goal: compute μ^{f} , the limiting spectral distribution of \hat{X}_{d} , as a function of
 - The initial distribution μ
 - **2** The function f.
- Results: achieved this for all μ and a fairly large class of f.
- Tools: operator-valued free probability theory.

$$f\left(\begin{bmatrix}a_{11} & a_{12}\\a_{21} & a_{22}\end{bmatrix}\right) = \begin{bmatrix}11a_{11} + 15a_{22} - 25a_{12} - 25a_{21} & 36a_{21}\\36a_{12} & 11a_{11} - 4a_{22}\end{bmatrix}$$

Wigner distribution



Wishart distribution



Arcsine distribution



• We can write

$$X_d^f = [f \otimes \mathrm{id}](X_d) = \sum_{i,j,k,l=1}^n c_{ijkl}(E_{ij} \otimes I_d) X_d(E_{kl} \otimes I_d) \in \mathbb{M}_n \otimes \mathbb{M}_d,$$

for some coefficients $c_{ijkl} \in \mathbb{C}$, which are actually the entries of the Choi matrix of f.

• At the limit:

$$\mathbf{x}^{f} = \sum_{i,j,k,l=1}^{n} c_{ijkl} e_{i,j} \mathbf{x} e_{k,l},$$

for some random variable x having the same distribution as the limit of X_d and some (abstract) matrix units e_{ij} .

 \sim In the rectangular case $m \neq n$, one needs to use the techniques of Benaych-Georges; we will have freeness with amalgamation on $\langle p_m, p_m \rangle$.

Definition

(1) Let \mathcal{A} be a unital *-algebra and let $\mathbb{C} \subseteq \mathcal{B} \subseteq \mathcal{A}$ be a *-subalgebra. A \mathcal{B} -probability space is a pair $(\mathcal{A}, \mathbb{E})$, where $\mathbb{E} : \mathcal{A} \to \mathcal{B}$ is a conditional expectation, that is, a linear map satisfying:

$$\mathbb{E}(bab') = b\mathbb{E}(a)b', \quad \forall b, b' \in \mathcal{B}, a \in \mathcal{A}$$

 $\mathbb{E}(1) = 1.$

(2) Let $(\mathcal{A}, \mathbb{E})$ be a \mathcal{B} -probability space and let $\overline{a} := a - \mathbb{E}(a)1_{\mathcal{A}}$ for any $a \in \mathcal{A}$. The *-subalgebras $\mathcal{B} \subseteq A_1, \ldots, A_k \subseteq \mathcal{A}$ are \mathcal{B} -free (or free over \mathcal{B} , or free with amalgamation over \mathcal{B}) (with respect to \mathbb{E}) iff

$$\mathbb{E}(\bar{a_1}\bar{a_2}\cdots\bar{a_r})=0,$$

for all $r \ge 1$ and all tuples $a_1, \ldots, a_r \in \mathcal{A}$ such that $a_i \in A_{j(i)}$ with $j(1) \ne j(2) \ne \cdots \ne j(r)$. (3) Subsets $S_1, \ldots, S_k \subset \mathcal{A}$ are \mathcal{B} -free if so are the *-subalgebras $\langle S_1, \mathcal{B} \rangle, \ldots, \langle S_k, \mathcal{B} \rangle$.

Similar to independence, freeness allows to compute mixed moments free random variables in terms of their individual moments.

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Let \mathcal{A} be a unital C^* -algebra and let $\tau : \mathcal{A} \to \mathbb{C}$ be a state. Consider the algebra $\mathbb{M}_n(\mathcal{A}) \cong \mathbb{M}_n \otimes \mathcal{A}$ of $n \times n$ matrices with entries in \mathcal{A} . The maps

$$\mathbb{E}_3:(a_{ij})_{ij}\mapsto (au(a_{ij}))_{ij}\in \mathbb{M}_n,\ \mathbb{E}_2:(a_{ij})_{ij}\mapsto (\delta_{ij} au(a_{ij}))_{ij}\in \mathbb{D}_n,$$

and

$$\mathbb{E}_1:(a_{ij})_{ij}\mapsto \sum_{i=1}^n \frac{1}{n}\tau(a_{ii})I_n\in\mathbb{C}\cdot I_n$$

are respectively, conditional expectations onto the algebras $\mathbb{M}_n \supset \mathbb{D}_n \supset \mathbb{C} \cdot I_n$ of constant matrices, diagonal matrices and multiples of the identity.

Proposition

If A_1, \ldots, A_k are free in (\mathcal{A}, τ) , then the algebras $M_n(A_1), \ldots, M_n(A_k)$ of matrices with entries in A_1, \ldots, A_k respectively are in general not free over \mathbb{C} (with respect to \mathbb{E}_1). They are, however, \mathbb{M}_n -free (with respect to \mathbb{E}_3).

Proposition (Nica, Shlyakhtenko, Speicher)

Let $1 \in \mathcal{D} \subset \mathcal{B} \subset \mathcal{A}$ be algebras such that $(\mathcal{A}, \mathbb{F})$ and $(\mathcal{B}, \mathbb{E})$ are respectively \mathcal{B} -valued and \mathcal{D} -valued probability spaces and let $a_1, \ldots, a_k \in \mathcal{A}$. Assume that the \mathcal{B} -cumulants of $a_1, \ldots, a_k \in \mathcal{A}$ satisfy

$$R_{i_1,\ldots,i_n}^{\mathcal{B};a_1,\ldots,a_k}\left(d_1,\ldots,d_{n-1}\right)\in\mathcal{D},$$

for all $n \in \mathbb{N}$, $1 \leq i_1, \ldots, i_n \leq k$, $d_1, \ldots, d_{n-1} \in \mathcal{D}$. Then the \mathcal{D} -cumulants of a_1, \ldots, a_k are exactly the restrictions of the \mathcal{B} -cumulants of a_1, \ldots, a_k , namely for all $n \in \mathbb{N}$, $1 \leq i_1, \ldots, i_n \leq k$, $d_1, \ldots, d_{n-1} \in \mathcal{D}$: $R_{h,\ldots,a_k}^{\mathcal{B};a_1,\ldots,a_k}(d_1,\ldots,d_{n-1}) = R_{h,\ldots,a_k}^{\mathcal{D};a_1,\ldots,a_k}(d_1,\ldots,d_{n-1})$,

Corollary

Let $\mathcal{B} \subseteq A_1, A_2 \subseteq \mathcal{A}$ be \mathcal{B} -free and let $\mathcal{D} \subseteq M_N(\mathbb{C}) \otimes \mathcal{B}$. Assume that, individually, the $\mathbb{M}_N \otimes \mathcal{B}$ -valued moments (or, equivalently, the $\mathbb{M}_N \otimes \mathcal{B}$ -cumulants) of both $x \in \mathbb{M}_N \otimes A_1$ and $y \in \mathbb{M}_N \otimes A_2$, when restricted to arguments in \mathcal{D} , remain in \mathcal{D} . Then x, y are \mathcal{D} -free.

Proposition

The block-modified random variable x^{f} has the following expression in terms of the eigenvalues and of the eigenvectors of the Choi matrix C:

 $x^f = v^* (x \otimes C) v,$

where

$$v = \sum_{s=1}^{n^2} b_s^* \otimes a_s \in \mathcal{A} \otimes \mathbb{M}_{n^2},$$

 a_s are the eigenvectors of C, and the random variables $b_s \in A$ are defined by $b_s = \sum_{i,j=1}^n \langle E_i \otimes E_j, a_s \rangle e_{i,j}$.

Theorem

Consider a linear map $f : \mathbb{M}_n \to \mathbb{M}_n$ having a Choi matrix $C \in \mathbb{M}_{n^2} \subset \mathcal{A} \otimes \mathbb{M}_{n^2}$ which has tracially well behaved eigenspaces. Then, the random variables $x \otimes C$ and vv^* are free with amalgamation over the (commutative) unital algebra $\mathcal{B} = \langle C \rangle$ generated by the matrix C.

Definition

We say that f is well behaved if the eigenspaces of its Choi matrix are *tracially* well behaved if

$$\tau(b_{j_1}b_{j_2}^*Q_{i_1}\ldots Q_{i_k})=\delta_{j_1j_2}\tau(b_{j_1}b_{j_1}^*Q_{i_1}\ldots Q_{i_k}),$$

for every $i_1, \ldots, i_k \leq n^2$ and $j_1, j_2 \leq n^2$. We define

$$Q_i = b_i^* b_i.$$

 \rightarrow a stronger condition:

Definition

The Choi matrix C is said to satisfy the unitarity condition if, for all t, there is some real constant d_t such that $[id \otimes Tr](P_t) = d_t I_n$, where P_t are the eigenprojectors of C.

Theorem

If the Choi matrix C satisfies the unitarity condition, then the distribution of x^{f} has the following R-transform:

$$R_{x^{f}}(z) = \sum_{i=1}^{s} d_{i} \rho_{i} R_{x} \left[\frac{\rho_{i}}{n} z \right],$$

where ρ_i are the distinct eigenvalues of *C* and nd_i are ranks of the corresponding eigenprojectors. In other words, if μ , resp. μ^f , are the respective distributions of x and x^f , then

$$\mu^f = \boxplus_{i=1}^s (D_{\rho_i/n}\mu)^{\boxplus nd_i}$$

Range of applications

The following functions are well behaved

- Unitary conjugations $f(X) = UXU^*$
- **2** The trace and its dual f(X) = Tr(X), $f(x) = xI_n$
- The transposition $f(X) = X^{\top}$
- The reduction map $f(X) = I_n \cdot \operatorname{Tr}(X) X$
- Solution Linear combinations of the above $f(X) = \alpha X + \beta \operatorname{Tr}(X)I_n + \gamma X^{\top}$
- Mixtures of orthogonal automorphisms

$$f(X) = \sum_{i=1}^{n^2} \alpha_i U_i X U_i^*,$$

for orthogonal unitary operators U_i

$$\operatorname{Tr}(U_i U_j^*) = n \delta_{ij}.$$

The End

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