

Relative entropy optimization in quantum information

Omar Fawzi



ICMP 2018, Montréal

Quantum relative entropies

For **classical states** (i.e., prob. distributions) P and Q on \mathcal{X}

$$D(P\|Q) := \sum_{x \in \mathcal{X}} P(x) \log \frac{P(x)}{Q(x)}$$

Quantum relative entropies

For **classical states** (i.e., prob. distributions) P and Q on \mathcal{X}

$$D(P\|Q) := \sum_{x \in \mathcal{X}} P(x) \log \frac{P(x)}{Q(x)}$$

For **quantum states** ρ and σ on \mathbb{C}^d , **multiple choices**:

- 1 Matrix logarithm [Umegaki, 1962]

$$D(\rho\|\sigma) := \text{tr}[\rho \log \rho] - \text{tr}[\rho \log \sigma]$$

- 2 Matrix logarithm in a different way [Belavkin, Stasewski, 1982]

$$D^{BS}(\rho\|\sigma) := \text{tr} \left[\rho \log \left(\rho^{1/2} \sigma^{-1} \rho^{1/2} \right) \right]$$

- 3 Optimize over all measurements [Donald, 1986]

$$D_{\mathbb{M}}(\rho\|\sigma) := \sup_{\{M_x\}_{x \in \mathcal{X}} \text{ PSD}, \sum_x M_x = \text{id}} \sum_{x \in \mathcal{X}} \text{tr}[M_x \rho] \log \frac{\text{tr}[M_x \rho]}{\text{tr}[M_x \sigma]}$$

Most common is Umegaki's: hypothesis testing interpretation [Hiai, Petz, 1991, The Proper Formula for Relative Entropy and its Asymptotics in Quantum Probability]

Quantum relative entropies

For **classical states** (i.e., prob. distributions) P and Q on \mathcal{X}

$$D(P\|Q) := \sum_{x \in \mathcal{X}} P(x) \log \frac{P(x)}{Q(x)}$$

For **quantum states** ρ and σ on \mathbb{C}^d , **multiple choices**:

- 1 Matrix logarithm [Umegaki, 1962]

$$D(\rho\|\sigma) := \text{tr}[\rho \log \rho] - \text{tr}[\rho \log \sigma]$$

- 2 Matrix logarithm in a different way [Belavkin, Stasewski, 1982]

$$D^{BS}(\rho\|\sigma) := \text{tr} \left[\rho \log \left(\rho^{1/2} \sigma^{-1} \rho^{1/2} \right) \right]$$

- 3 Optimize over all measurements [Donald, 1986]

$$D_{\mathbb{M}}(\rho\|\sigma) := \sup_{\{M_x\}_{x \in \mathcal{X}} \text{ PSD}, \sum_x M_x = \text{id}} \sum_{x \in \mathcal{X}} \text{tr}[M_x \rho] \log \frac{\text{tr}[M_x \rho]}{\text{tr}[M_x \sigma]}$$

Most common is Umegaki's: hypothesis testing interpretation [Hiai, Petz, 1991, The Proper Formula for Relative Entropy and its Asymptotics in Quantum Probability]

... but others can also be useful too.

Quantum relative entropies

$$D_{\mathbb{M}}(\rho\|\sigma) \leq D(\rho\|\sigma) \leq D^{BS}(\rho\|\sigma)$$

Most important property: **Joint convexity**

$$\mathbb{D}((1-t)\rho_0 + t\rho_1\|(1-t)\sigma_0 + t\sigma_1) \leq (1-t)\mathbb{D}(\rho_0\|\sigma_0) + t\mathbb{D}(\rho_1\|\sigma_1)$$

- Classical relative entropy $D(P\|Q)$: simple application of convexity of $x \mapsto x \log x$
- **Quantum** relative entropies:
 - D : consequence of Lieb's concavity theorem [Lieb, 1973]
 - D^{BS} : consequence of concavity of matrix geometric mean [Fujii, Kamei, 1989]
 - $D_{\mathbb{M}}$: follows easily from the classical case as sup of convex functions

Operational consequence: Data processing inequality, for \mathcal{N} completely positive trace preserving map

$$\mathbb{D}(\mathcal{N}(\rho)\|\mathcal{N}(\sigma)) \leq \mathbb{D}(\rho\|\sigma)$$

Another appealing consequence: For \mathcal{S} convex, $\min_{(\rho,\sigma) \in \mathcal{S}} \mathbb{D}(\rho\|\sigma)$ is a convex problem

Quantities based on relative entropy optimization

- 1 Relative entropy of entanglement

$$E_R(\rho_{AB}) = \min_{\sigma_{AB} \in \text{Sep}_{AB}} D(\rho_{AB} \| \sigma_{AB})$$

More generally, relative entropy of resource $E(\rho) = \min_{\sigma \in \mathcal{F}} D(\rho \| \sigma)$ in a resource theory where \mathcal{F} are the free states

Quantifies amount of resource in state ρ

- 2 Quantum channel capacities, e.g., entanglement assisted capacity $\mathcal{N}(\rho) = \text{tr}_E(U\rho U^*)$ with U isometry $A \rightarrow B \otimes E$

$$\begin{aligned} C_{ea}(\mathcal{N}) &= \max -D(\sigma_{BE} \| \sigma_B \otimes \text{id}_E) - D(\sigma_B \| \text{id}_B) \\ \text{s.t. } &\sigma_{BE} = \mathcal{N}(\rho_A), \rho_A \in \mathcal{D}(A) \end{aligned}$$

- 3 \mathbb{D} of recovery of ρ_{ABC} : quantifies how well C can be locally recovered

$$\min_{\mathcal{R}: \mathcal{L}(B) \rightarrow \mathcal{L}(BC)} \text{CPTP} \mathbb{D}(\rho_{ABC} \| (\mathcal{I}_A \otimes \mathcal{R})(\rho_{AB}))$$

Running example: **recoverability**

Recoverability

$$I(A : C|B)_\rho = D(\rho_{AB} \| \text{id}_A \otimes \rho_B) - D(\rho_{ABC} \| \text{id}_A \otimes \rho_{BC})$$

Motivation:

Operational properties of states ρ_{ABC} with $I(A : C|B)_\rho \leq \epsilon$

near-saturation of data processing inequality for D
“approximate quantum Markov chains”

Surprisingly, there is a state ρ_{ABC} with $I(A : C|B)_\rho \leq \frac{1}{d}$ and ρ_{ABC} is $\frac{1}{4}$ -far from exact Markov states [Ibison, Linden, Winter, 2006] and [Christandl, Schuch, Winter, 2012]

Recoverability

$$I(A : C|B)_\rho = D(\rho_{AB} \| \text{id}_A \otimes \rho_B) - D(\rho_{ABC} \| \text{id}_A \otimes \rho_{BC})$$

Motivation:

Operational properties of states ρ_{ABC} with $I(A : C|B)_\rho \leq \epsilon$

near-saturation of data processing inequality for D
“approximate quantum Markov chains”

Surprisingly, there is a state ρ_{ABC} with $I(A : C|B)_\rho \leq \frac{1}{d}$ and ρ_{ABC} is $\frac{1}{4}$ -far from exact Markov states [Ibison, Linden, Winter, 2006] and [Christandl, Schuch, Winter, 2012]

But, the state ρ_{ABC} is **approximately recoverable** [Fawzi, Renner, 2014] building on [Li, Winter, 2012], ..., [Berta, Seshadreesan, Wilde, 2014]:

$$\min_{\mathcal{R}:L(B)\rightarrow L(BC)} \mathbb{D}(\rho_{ABC} \| (\mathcal{I}_A \otimes \mathcal{R})(\rho_{AB})) \leq \epsilon$$

for $\mathbb{D} = -2 \log F$ (aka sandwiched Rényi divergence of order $\frac{1}{2}$)

Recoverability

Let $\mathbb{D}^{\text{rec}}(\rho_{ABC}) = \min_{\mathcal{R}:L(B)\rightarrow L(BC)} \text{CPTP } \mathbb{D}(\rho_{ABC} \| (\mathcal{I}_A \otimes \mathcal{R})(\rho_{AB}))$

We saw that

$$\mathbb{D}^{\text{rec}}(\rho_{ABC}) \leq I(A : C|B)_\rho \quad \text{for } \mathbb{D} = -2 \log F \quad [\text{Fawzi, Renner, 2014}]$$

Note that $-2 \log F \leq D_{\text{M}} \leq D \leq D^{\text{BS}}$

The inequality is true with $\mathbb{D} = D$ classically

Can it be improved in quantum case with $\mathbb{D} = D_{\text{M}}, D, D^{\text{BS}}$?

Recoverability

Let $\mathbb{D}^{\text{rec}}(\rho_{ABC}) = \min_{\mathcal{R}:L(B)\rightarrow L(BC)} \text{CPTP } \mathbb{D}(\rho_{ABC} \| (\mathcal{I}_A \otimes \mathcal{R})(\rho_{AB}))$

We saw that

$$\mathbb{D}^{\text{rec}}(\rho_{ABC}) \leq I(A : C|B)_\rho \quad \text{for } \mathbb{D} = -2 \log F \quad [\text{Fawzi, Renner, 2014}]$$

Note that $-2 \log F \leq D_{\text{M}} \leq D \leq D^{\text{BS}}$

The inequality is true with $\mathbb{D} = D$ classically

Can it be improved in quantum case with $\mathbb{D} = D_{\text{M}}, D, D^{\text{BS}}$?

YES for D_{M} as shown in [Brandao, Harrow, Oppenheim, Strelchuck, 2014]

NO for D as shown in [Fawzi, Fawzi, 2017]

Recoverability

Let $\mathbb{D}^{\text{rec}}(\rho_{ABC}) = \min_{\mathcal{R}:L(B)\rightarrow L(BC)} \text{CPTP } \mathbb{D}(\rho_{ABC} \| (\mathcal{I}_A \otimes \mathcal{R})(\rho_{AB}))$

We saw that

$$\mathbb{D}^{\text{rec}}(\rho_{ABC}) \leq I(A : C|B)_\rho \quad \text{for } \mathbb{D} = -2 \log F \quad [\text{Fawzi, Renner, 2014}]$$

Note that $-2 \log F \leq D_{\mathbb{M}} \leq D \leq D^{BS}$

The inequality is true with $\mathbb{D} = D$ classically

Can it be improved in quantum case with $\mathbb{D} = D_{\mathbb{M}}, D, D^{BS}$?

YES for $D_{\mathbb{M}}$ as shown in [Brandao, Harrow, Oppenheim, Strelchuck, 2014]

NO for D as shown in [Fawzi, Fawzi, 2017]

Why does $D_{\mathbb{M}}$ behave better here? \rightarrow **additivity** property of $D_{\mathbb{M}}^{\text{rec}}$ under tensor product, not satisfied by D^{rec}

Additivity of optimized relative entropies I

- Consider

$$\mathbb{D}^{\text{opt}}(\rho) := \min_{\sigma \in \mathcal{C}} \mathbb{D}(\rho \| \sigma),$$

where \mathcal{C} convex set of states

Additivity of optimized relative entropies I

- Consider

$$\mathbb{D}^{\text{opt}}(\rho) := \min_{\sigma \in \mathcal{C}} \mathbb{D}(\rho \| \sigma),$$

where \mathcal{C} convex set of states

Additivity of optimized relative entropies I

- Consider

$$\mathbb{D}^{\text{opt}}(\rho) := \min_{\sigma \in \mathcal{C}} \mathbb{D}(\rho \| \sigma),$$

where \mathcal{C} convex set of states

- Both $\mathbb{D} = D$ and $\mathbb{D} = D_{\text{M}}$ are **super-additive** on tensor product states

$$\mathbb{D}(\rho_1 \otimes \rho_2 \| \sigma_1 \otimes \sigma_2) \geq \mathbb{D}(\rho_1 \| \sigma_1) + \mathbb{D}(\rho_2 \| \sigma_2)$$

- Does this property transfer to \mathbb{D}^{opt} ?

Additivity of optimized relative entropies I

- Consider

$$\mathbb{D}^{\text{opt}}(\rho) := \min_{\sigma \in \mathcal{C}} \mathbb{D}(\rho \| \sigma),$$

where \mathcal{C} convex set of states

- Both $\mathbb{D} = D$ and $\mathbb{D} = D_{\text{M}}$ are **super-additive** on tensor product states

$$\mathbb{D}(\rho_1 \otimes \rho_2 \| \sigma_1 \otimes \sigma_2) \geq \mathbb{D}(\rho_1 \| \sigma_1) + \mathbb{D}(\rho_2 \| \sigma_2)$$

- Does this property transfer to \mathbb{D}^{opt} ?
- Super-additivity of \mathbb{D}^{opt} on tensor product states:

$$\begin{aligned} \min_{\sigma_{12} \in \mathcal{C}_{12}} \mathbb{D}(\rho_1 \otimes \rho_2 \| \sigma_{12}) &= \mathbb{D}^{\text{opt}}(\rho_1 \otimes \rho_2) \\ &\stackrel{?}{\geq} \mathbb{D}^{\text{opt}}(\rho_1) + \mathbb{D}^{\text{opt}}(\rho_2) \\ &= \min_{\sigma_1 \in \mathcal{C}_1} \mathbb{D}(\rho_1 \| \sigma_1) + \min_{\sigma_2 \in \mathcal{C}_2} \mathbb{D}(\rho_2 \| \sigma_2) \end{aligned}$$

Using variational formulas

- Idea: Use variational formulas for \mathbb{D}

$$D(\rho||\sigma) = \sup_{\omega>0} \text{tr}[\rho \log \omega] + 1 - \text{tr} \exp(\log \sigma + \log \omega) \quad [\text{Petz, 1988}]$$

$$D_{\mathbb{M}}(\rho||\sigma) = \sup_{\omega>0} \text{tr}[\rho \log \omega] + 1 - \text{tr}[\sigma \omega] \quad [\text{Hiai, Petz '93, Berta, Fawzi, Tomamichel '15}]$$

- Remarks:

- Golden-Thompson inequality $\rightarrow D_{\mathbb{M}} \leq D$
- The formula for $D_{\mathbb{M}}$ \rightarrow efficient computation for $D_{\mathbb{M}}$

Using variational formulas

- Idea: Use variational formulas for \mathbb{D}

$$D(\rho||\sigma) = \sup_{\omega>0} \text{tr}[\rho \log \omega] + 1 - \text{tr} \exp(\log \sigma + \log \omega) \quad [\text{Petz, 1988}]$$

$$D_{\mathbb{M}}(\rho||\sigma) = \sup_{\omega>0} \text{tr}[\rho \log \omega] + 1 - \text{tr}[\sigma \omega] \quad [\text{Hiai, Petz '93, Berta, Fawzi, Tomamichel '15}]$$

- Remarks:

- Golden-Thompson inequality $\rightarrow D_{\mathbb{M}} \leq D$
- The formula for $D_{\mathbb{M}}$ \rightarrow efficient computation for $D_{\mathbb{M}}$

- Back to showing additivity $\mathbb{D}(\rho||\sigma) = \sup_{\omega>0} f(\rho, \sigma, \omega)$

Using Sion's minimax theorem:

$$\mathbb{D}^{\text{opt}}(\rho) = \min_{\sigma \in \mathcal{C}} \sup_{\omega>0} f(\rho, \sigma, \omega) = \sup_{\omega>0} \min_{\sigma \in \mathcal{C}} f(\rho, \sigma, \omega)$$

Using variational formulas

- Idea: Use variational formulas for \mathbb{D}

$$D(\rho||\sigma) = \sup_{\omega>0} \text{tr}[\rho \log \omega] + 1 - \text{tr} \exp(\log \sigma + \log \omega) \quad [\text{Petz, 1988}]$$

$$D_{\mathbb{M}}(\rho||\sigma) = \sup_{\omega>0} \text{tr}[\rho \log \omega] + 1 - \text{tr}[\sigma \omega] \quad [\text{Hiai, Petz '93, Berta, Fawzi, Tomamichel '15}]$$

- Remarks:

- Golden-Thompson inequality $\rightarrow D_{\mathbb{M}} \leq D$
- The formula for $D_{\mathbb{M}}$ \rightarrow efficient computation for $D_{\mathbb{M}}$

- Back to showing additivity $\mathbb{D}(\rho||\sigma) = \sup_{\omega>0} f(\rho, \sigma, \omega)$

Using Sion's minimax theorem:

$$\mathbb{D}^{\text{opt}}(\rho) = \min_{\sigma \in \mathcal{C}} \sup_{\omega>0} f(\rho, \sigma, \omega) = \sup_{\omega>0} \min_{\sigma \in \mathcal{C}} f(\rho, \sigma, \omega)$$

- For $\mathbb{D} = D_{\mathbb{M}}$,

$$\min_{\sigma \in \mathcal{C}} f(\rho, \sigma, \omega) = \min_{\sigma \in \mathcal{C}} \text{tr}[\rho \log \omega] + 1 - \text{tr}[\sigma \omega]$$

Semidefinite program (if \mathcal{C} is nice) \rightarrow use strong duality

$$\min_{\sigma \in \mathcal{C}} f(\rho, \sigma, \omega) = \max_{\bar{\sigma} \in \bar{\mathcal{C}}_{\omega}} \bar{f}(\rho, \bar{\sigma}, \omega)$$

Using variational formulas

- Idea: Use variational formulas for \mathbb{D}

$$D(\rho||\sigma) = \sup_{\omega>0} \text{tr}[\rho \log \omega] + 1 - \text{tr} \exp(\log \sigma + \log \omega) \quad [\text{Petz, 1988}]$$

$$D_{\mathbb{M}}(\rho||\sigma) = \sup_{\omega>0} \text{tr}[\rho \log \omega] + 1 - \text{tr}[\sigma \omega] \quad [\text{Hiai, Petz '93, Berta, Fawzi, Tomamichel '15}]$$

- Remarks:

- Golden-Thompson inequality $\rightarrow D_{\mathbb{M}} \leq D$
- The formula for $D_{\mathbb{M}}$ \rightarrow efficient computation for $D_{\mathbb{M}}$

- Back to showing additivity $\mathbb{D}(\rho||\sigma) = \sup_{\omega>0} f(\rho, \sigma, \omega)$

Using Sion's minimax theorem:

$$\mathbb{D}^{\text{opt}}(\rho) = \min_{\sigma \in \mathcal{C}} \sup_{\omega>0} f(\rho, \sigma, \omega) = \sup_{\omega>0} \min_{\sigma \in \mathcal{C}} f(\rho, \sigma, \omega)$$

- For $\mathbb{D} = D_{\mathbb{M}}$,

$$\min_{\sigma \in \mathcal{C}} f(\rho, \sigma, \omega) = \min_{\sigma \in \mathcal{C}} \text{tr}[\rho \log \omega] + 1 - \text{tr}[\sigma \omega]$$

Semidefinite program (if \mathcal{C} is nice) \rightarrow use strong duality

$$\min_{\sigma \in \mathcal{C}} f(\rho, \sigma, \omega) = \max_{\bar{\sigma} \in \bar{\mathcal{C}}_{\omega}} \bar{f}(\rho, \bar{\sigma}, \omega)$$

- For $\mathbb{D} = D$, not a semidefinite program: $\sigma \mapsto \text{tr} \exp(\log \sigma + \log \omega)$ is concave but no simple expression for its dual

Additivity using variational formulas

- We wrote the optimized measured relative entropy as

$$D_{\mathbb{M}}^{\text{opt}}(\rho) = \sup_{\omega > 0} \max_{\bar{\sigma} \in \bar{\mathcal{C}}_{\omega}} \bar{f}(\rho, \bar{\sigma}, \omega)$$

- Want to show $D_{\mathbb{M}}^{\text{opt}}(\rho_1 \otimes \rho_2) \geq D_{\mathbb{M}}^{\text{opt}}(\rho_1) + D_{\mathbb{M}}^{\text{opt}}(\rho_2)$
- Proof: Take $\omega_1, \omega_2 > 0$ and $\bar{\sigma}_1 \in \bar{\mathcal{C}}_1$, $\bar{\sigma}_2 \in \bar{\mathcal{C}}_2$ achieving maximum. Then consider $\omega_1 \otimes \omega_2$ and $\bar{\sigma}_1 \otimes \bar{\sigma}_2 \in \bar{\mathcal{C}}_{12}$ and get

$$\begin{aligned} D_{\mathbb{M}}^{\text{opt}}(\rho_1 \otimes \rho_2) &\geq \bar{f}(\rho_1 \otimes \rho_2, \bar{\sigma}_1 \otimes \bar{\sigma}_2, \omega_1 \otimes \omega_2) \geq \bar{f}(\rho_1, \bar{\sigma}_1, \omega_1) + \bar{f}(\rho_2, \bar{\sigma}_2, \omega_2) \\ &= D_{\mathbb{M}}^{\text{opt}}(\rho_1) + D_{\mathbb{M}}^{\text{opt}}(\rho_2) \end{aligned}$$

This works provided

- \bar{f} is super-additive

$$\bar{f}(\rho_1 \otimes \rho_2, \bar{\sigma}_1 \otimes \bar{\sigma}_2, \omega_1 \otimes \omega_2) \geq \bar{f}(\rho_1, \bar{\sigma}_1, \omega_1) + \bar{f}(\rho_2, \bar{\sigma}_2, \omega_2)$$

- the sets $\bar{\mathcal{C}}$ are closed under tensor products

$$\bar{\sigma}_1 \in \bar{\mathcal{C}}_1 \text{ and } \bar{\sigma}_2 \in \bar{\mathcal{C}}_2 \text{ imply that } \bar{\sigma}_1 \otimes \bar{\sigma}_2 \in \bar{\mathcal{C}}_{12}$$

- For **recoverability example**:

- $\mathcal{C} = \{(\mathcal{I}_A \otimes \mathcal{R}_{B \rightarrow BC})(\rho_{AB})\}$ and $f = \text{tr}(\rho_{ABC} \log \omega_{ABC}) + 1 - \text{tr}(\sigma_{ABC} \omega_{ABC})$

- $\bar{\mathcal{C}}_{\omega} = \{\bar{\sigma} : \text{id}_{BC} \otimes \bar{\sigma}_{AR} \geq \omega_{ABC} \otimes \text{id}_R, \text{tr}(\bar{\sigma}_{AR} \rho_{AR}) = 1\}$ and $\bar{f} = \text{tr}(\rho_{ABC} \log \omega_{ABC})$

$\Rightarrow D_{\mathbb{M}}^{\text{rec}}$ is super-additive

Relative entropy optimization: algorithms

Based on [Fawzi, Saunderson, 2015]

Example: computing $D_{\mathbb{M}}(\rho\|\sigma) = \sup_{\omega>0} \text{tr}[\rho \log \omega] + 1 - \text{tr}[\sigma\omega]$ for fixed ρ, σ
(computing $\min_{(\rho,\sigma)\in\mathcal{S}} \mathbb{D}(\rho\|\sigma)$ slightly more complicated but uses similar ideas)

- $\log \omega \approx \frac{\omega^{2^{-k}} - 1}{2^{-k}}$ for $k \rightarrow \infty$
- $k = 1$: $\omega \succeq T^2$ iff $\begin{bmatrix} \omega & T \\ T & I \end{bmatrix} \succeq 0$
- $k = 1$:

$$D_{\mathbb{M}}(\rho\|\sigma) \approx \max \left\{ \text{tr} \left[\rho \left(\frac{T-1}{1/2} \right) \right] + 1 - \text{tr}[\sigma\omega] : \begin{bmatrix} \omega & T \\ T & I \end{bmatrix} \succeq 0 \right\} \leftarrow \text{SDP}$$

- Recursion for $k \geq 2$

For more efficient approximation [Fawzi, Saunderson, Parrilo, 2017]

[Fawzi, Fawzi, 2017] used it to show that D^{rec} is not additive

Concluding remarks

- Multiple quantum relative entropies \mathbb{D} that are jointly convex
- Use variational expressions and duality to establish additivity properties of optimized relative entropies
- Can efficiently approximate $\min_{(\rho, \sigma) \in \mathcal{S}} \mathbb{D}(\rho \| \sigma)$ using semidefinite programs

<https://github.com/hfawzi/cvxquad/>