

Block-modified Wishart matrices and applications to entanglement theory

Ion Nechita

CNRS, Université de Toulouse

joint work with Teodor Banica (Cergy)

Joint EMS-RMSE Mathematical Weekend
Bilbao, October 7, 2011

Entanglement in Quantum Information Theory

- ▶ Quantum states with d degrees of freedom are described by **density matrices**

$$\rho \in \mathcal{M}^{1,+}(\mathbb{C}^d); \quad \text{Tr}\rho = 1 \text{ and } \rho \geq 0.$$

- ▶ Two quantum systems: $\rho_{12} \in \mathcal{M}^{1,+}(\mathbb{C}^{d_1} \otimes \mathbb{C}^{d_2})$.
- ▶ A state ρ_{12} 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 $t_i \geq 0$, $\sum_i t_i = 1$, $\rho_1(i) \in \mathcal{M}^{1,+}(\mathbb{C}^{d_1})$, $\rho_2(i) \in \mathcal{M}^{1,+}(\mathbb{C}^{d_2})$.

- ▶ Equivalently, $\mathcal{SEP} = \text{conv} [\mathcal{M}^{1,+}(\mathbb{C}^{d_1}) \otimes \mathcal{M}^{1,+}(\mathbb{C}^{d_2})]$.
- ▶ Non-separable states are called **entangled**.

More on entanglement

- ▶ Deciding if a given ρ_{12} is separable is NP-hard [Gurvitz].
- ▶ For rank one quantum states, entanglement can be detected and quantified by the von Neumann entropy

$$H(P_x) = S(\text{sv}(x)) = - \sum_i s_i(x) \log s_i(x), x \in \mathbb{C}^{d_1} \otimes \mathbb{C}^{d_2} \cong \mathcal{M}_{d_1 \times d_2}(\mathbb{C}).$$

- ▶ Detecting entanglement for general states $\mathbb{C}^2 \otimes \mathbb{C}^2$ and $\mathbb{C}^2 \otimes \mathbb{C}^3$ is trivial via the **PPT criterion** [Horodecki].

More on entanglement

- ▶ Deciding if a given ρ_{12} is separable is NP-hard [Gurvitz].
- ▶ For rank one quantum states, entanglement can be detected and quantified by the von Neumann entropy

$$H(P_x) = S(\text{sv}(x)) = - \sum_i s_i(x) \log s_i(x), x \in \mathbb{C}^{d_1} \otimes \mathbb{C}^{d_2} \cong \mathcal{M}_{d_1 \times d_2}(\mathbb{C}).$$

- ▶ Detecting entanglement for general states $\mathbb{C}^2 \otimes \mathbb{C}^2$ and $\mathbb{C}^2 \otimes \mathbb{C}^3$ is trivial via the **PPT criterion** [Horodecki].
- ▶ A map $f : \mathcal{M}(\mathbb{C}^d) \rightarrow \mathcal{M}(\mathbb{C}^d)$ is called
 - ▶ **positive** if $A \geq 0 \implies f(A) \geq 0$;
 - ▶ **completely positive** if $\text{id}_k \otimes f$ is positive for all $k \geq 1$.
- ▶ If $f : \mathcal{M}(\mathbb{C}^{d_2}) \rightarrow \mathcal{M}(\mathbb{C}^{d_2})$ is CP, then for **every** state ρ_{12} one has $[\text{id}_{d_1} \otimes f](\rho_{12}) \geq 0$.
- ▶ If $f : \mathcal{M}(\mathbb{C}^{d_2}) \rightarrow \mathcal{M}(\mathbb{C}^{d_2})$ is only positive, then for every **separable** state ρ_{12} , one has $[\text{id}_{d_1} \otimes f](\rho_{12}) \geq 0$.

More on entanglement

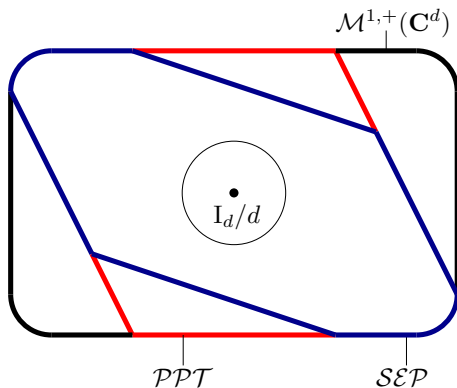
- ▶ Deciding if a given ρ_{12} is separable is NP-hard [Gurvitz].
- ▶ For rank one quantum states, entanglement can be detected and quantified by the von Neumann entropy

$$H(P_x) = S(\text{sv}(x)) = - \sum_i s_i(x) \log s_i(x), x \in \mathbb{C}^{d_1} \otimes \mathbb{C}^{d_2} \cong \mathcal{M}_{d_1 \times d_2}(\mathbb{C}).$$

- ▶ Detecting entanglement for general states $\mathbb{C}^2 \otimes \mathbb{C}^2$ and $\mathbb{C}^2 \otimes \mathbb{C}^3$ is trivial via the **PPT criterion** [Horodecki].
- ▶ A map $f : \mathcal{M}(\mathbb{C}^d) \rightarrow \mathcal{M}(\mathbb{C}^d)$ is called
 - ▶ **positive** if $A \geq 0 \implies f(A) \geq 0$;
 - ▶ **completely positive** if $\text{id}_k \otimes f$ is positive for all $k \geq 1$.
- ▶ If $f : \mathcal{M}(\mathbb{C}^{d_2}) \rightarrow \mathcal{M}(\mathbb{C}^{d_2})$ is CP, then for **every** state ρ_{12} one has $[\text{id}_{d_1} \otimes f](\rho_{12}) \geq 0$.
- ▶ If $f : \mathcal{M}(\mathbb{C}^{d_2}) \rightarrow \mathcal{M}(\mathbb{C}^{d_2})$ is only positive, then for every **separable** state ρ_{12} , one has $[\text{id}_{d_1} \otimes f](\rho_{12}) \geq 0$.
- ▶ The transposition map t is positive, but not CP. Put

$$\text{PPT} = \{\rho_{12} \in \mathcal{M}^{1,+}(\mathbb{C}^{d_1} \otimes \mathbb{C}^{d_2}) \mid [\text{id}_{d_1} \otimes t_{d_2}](\rho_{12}) \geq 0\}.$$

Three convex sets



- ▶ For $(d_1, d_2) \in \{(2, 2), (2, 3)\}$ we have $\mathcal{SEP} = \mathcal{PPT}$. In other dimensions, the inclusion $\mathcal{SEP} \subset \mathcal{PPT}$ is strict.
- ▶ States in $\mathcal{PPT} \setminus \mathcal{SEP}$ are called **bound entangled**: no “maximal” entangled can be distilled from them.
- ▶ All these sets contain an open ball around the identity.

The problem we consider

$$\mathcal{M}^{1,+}(\mathbb{C}^{d_1 d_2}) = \{\rho \mid \text{Tr} \rho = 1 \text{ and } \rho \geq 0\}$$

$$\mathcal{SEP} = \left\{ \sum_i t_i \rho_1(i) \otimes \rho_2(i) \right\} = \text{conv} \left[\mathcal{M}^{1,+}(\mathbb{C}^{d_1}) \otimes \mathcal{M}^{1,+}(\mathbb{C}^{d_2}) \right]$$

$$\mathcal{PPT} = \{\rho_{12} \in \mathcal{M}^{1,+}(\mathbb{C}^{d_1} \otimes \mathbb{C}^{d_2}) \mid [\text{id}_{d_1} \otimes t_{d_2}](\rho_{12}) \geq 0\}.$$

Problem

Compare the convex sets

$$\mathcal{SEP} \subset \mathcal{PPT} \subset \mathcal{M}^{1,+}(\mathbb{C}^{d_1 d_2}).$$

Probability measures on $\mathcal{M}_d^{1,+}(\mathbb{C})$

- ▶ Let $X \in \mathcal{M}_{d \times s}(\mathbb{C})$ a rectangular $d \times s$ matrix with i.i.d. complex standard Gaussian entries. Define the random variables

$$W_{d,s} = XX^* \text{ and } \mathcal{M}_d^{1,+}(\mathbb{C}^d) \ni \rho_{d,s} = \frac{XX^*}{\text{Tr}(XX^*)} = \frac{W_{d,s}}{\text{Tr} W_{d,s}}.$$

Probability measures on $\mathcal{M}_d^{1,+}(\mathbb{C})$

- ▶ Let $X \in \mathcal{M}_{d \times s}(\mathbb{C})$ a rectangular $d \times s$ matrix with i.i.d. complex standard Gaussian entries. Define the random variables

$$W_{d,s} = XX^* \text{ and } \mathcal{M}_d^{1,+}(\mathbb{C}^d) \ni \rho_{d,s} = \frac{XX^*}{\text{Tr}(XX^*)} = \frac{W_{d,s}}{\text{Tr} W_{d,s}}.$$

- ▶ The random matrix $W_{d,s}$ is called a **Wishart** matrix and the distribution of $\rho_{d,s}$ is called the **induced measure** of parameters (d, s) and is noted $\mu_{d,s}$.

Probability measures on $\mathcal{M}_d^{1,+}(\mathbb{C})$

- ▶ Let $X \in \mathcal{M}_{d \times s}(\mathbb{C})$ a rectangular $d \times s$ matrix with i.i.d. complex standard Gaussian entries. Define the random variables

$$W_{d,s} = XX^* \text{ and } \mathcal{M}_d^{1,+}(\mathbb{C}^d) \ni \rho_{d,s} = \frac{XX^*}{\text{Tr}(XX^*)} = \frac{W_{d,s}}{\text{Tr} W_{d,s}}.$$

- ▶ The random matrix $W_{d,s}$ is called a **Wishart** matrix and the distribution of $\rho_{d,s}$ is called the **induced measure** of parameters (d, s) and is noted $\mu_{d,s}$.
- ▶ Almost surely, $\rho_{d,s}$ has full rank iff $s \geq d$.

Probability measures on $\mathcal{M}_d^{1,+}(\mathbb{C})$

- ▶ Let $X \in \mathcal{M}_{d \times s}(\mathbb{C})$ a rectangular $d \times s$ matrix with i.i.d. complex standard Gaussian entries. Define the random variables

$$W_{d,s} = XX^* \text{ and } \mathcal{M}_d^{1,+}(\mathbb{C}^d) \ni \rho_{d,s} = \frac{XX^*}{\text{Tr}(XX^*)} = \frac{W_{d,s}}{\text{Tr} W_{d,s}}.$$

- ▶ The random matrix $W_{d,s}$ is called a **Wishart** matrix and the distribution of $\rho_{d,s}$ is called the **induced measure** of parameters (d, s) and is noted $\mu_{d,s}$.
- ▶ Almost surely, $\rho_{d,s}$ has full rank iff $s \geq d$.
- ▶ The measure $\mu_{d,s}$ is unitarily invariant: there exist a probability measure $\nu_{d,s}$ on the probability simplex $\Delta_d = \{\lambda \in \mathbb{R}^d \mid \lambda_i \geq 0, \sum \lambda_i = 1\}$ such that if $\lambda \sim \nu_{d,s}$ and U is a Haar unitary matrix independent of λ ,

$$U \text{diag}(\lambda) U^* \sim \mu_{d,s}.$$

Eigenvalues for induced measures

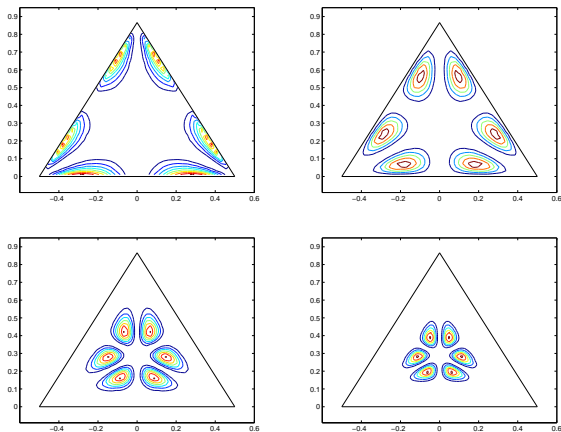


Figure: Induced measure eigenvalue distribution for $(d = 3, s = 3)$, $(d = 3, s = 5)$, $(d = 3, s = 7)$ and $(d = 3, s = 10)$.

Volume of convex sets under the induced measures

- ▶ Let $C \subset \mathcal{M}^{1,+}(\mathbb{C}^d)$ a convex body, with $I_d/d \in C^\circ$. Then

$$\lim_{s \rightarrow \infty} \mu_{d,s}(C) = 1.$$

Volume of convex sets under the induced measures

- ▶ Let $C \subset \mathcal{M}^{1,+}(\mathbb{C}^d)$ a convex body, with $I_d/d \in C^\circ$. Then

$$\lim_{s \rightarrow \infty} \mu_{d,s}(C) = 1.$$

Definition

A pair of functions $s_0(d), s_1(d)$ are called a **threshold** for a family of convex sets $\{C_d\}_{d \geq 2}$ if both conditions below hold

- ▶ If $s(d) \lesssim s_0(d)$, then

$$\lim_{d \rightarrow \infty} \mu_{d,s(d)}(C_d) = 0;$$

- ▶ If $s(d) \gtrsim s_1(d)$, then

$$\lim_{d \rightarrow \infty} \mu_{d,s(d)}(C_d) = 1.$$

Threshold for \mathcal{SEP}

Theorem (Aubrun, Szarek, Ye - 2011)

Guillaume's talk tomorrow

Partial transposition of a Wishart matrix

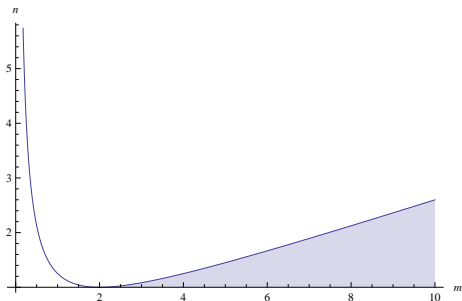
Theorem (Banica, N.)

Let W be a complex Wishart matrix of parameters (dn, dm) . Then, with $d \rightarrow \infty$, the empirical spectral distribution of mW^Γ converges in moments to a **free difference of free Poisson distributions** of respective parameters $m(n \pm 1)/2$.

Corollary

The limiting measure in the previous theorem has positive support iff

$$n \leq \frac{m}{4} + \frac{1}{m} \text{ and } m \geq 2.$$



What is a free difference of free Poisson measures ?

- ▶ **Free additive convolution** (or free sum) of two compactly supported probability distributions $\mu_{1,2}$: sample $X_{1,2} \in \mathbb{R}^n$ from $\mu_{1,2}$ and consider

$$A = U_1 \text{diag}(X_1) U_1^* + U_2 \text{diag}(X_2) U_2^*,$$

where $U_{1,2}$ are $n \times n$ independent Haar unitary rotations. Then, as $n \rightarrow \infty$, the spectrum of A has distribution $\mu_1 \boxplus \mu_2$.

What is a free difference of free Poisson measures ?

- ▶ **Free additive convolution** (or free sum) of two compactly supported probability distributions $\mu_{1,2}$: sample $X_{1,2} \in \mathbb{R}^n$ from $\mu_{1,2}$ and consider

$$A = U_1 \text{diag}(X_1) U_1^* + U_2 \text{diag}(X_2) U_2^*,$$

where $U_{1,2}$ are $n \times n$ independent Haar unitary rotations. Then, as $n \rightarrow \infty$, the spectrum of A has distribution $\mu_1 \boxplus \mu_2$.

- ▶ The **free Poisson distribution** of parameter $c > 0$:

$$\pi_c = \max(1 - c, 0) \delta_0 + \frac{\sqrt{4c - (x - 1 - c)^2}}{2\pi x} \mathbf{1}_{[(1-\sqrt{c})^2, (1+\sqrt{c})^2]}(x) dx.$$

What is a free difference of free Poisson measures ?

- ▶ **Free additive convolution** (or free sum) of two compactly supported probability distributions $\mu_{1,2}$: sample $X_{1,2} \in \mathbb{R}^n$ from $\mu_{1,2}$ and consider

$$A = U_1 \text{diag}(X_1) U_1^* + U_2 \text{diag}(X_2) U_2^*,$$

where $U_{1,2}$ are $n \times n$ independent Haar unitary rotations. Then, as $n \rightarrow \infty$, the spectrum of A has distribution $\mu_1 \boxplus \mu_2$.

- ▶ The **free Poisson distribution** of parameter $c > 0$:

$$\pi_c = \max(1 - c, 0) \delta_0 + \frac{\sqrt{4c - (x - 1 - c)^2}}{2\pi x} \mathbf{1}_{[(1-\sqrt{c})^2, (1+\sqrt{c})^2]}(x) dx.$$

- ▶ One has a **free Poisson Central Limit Theorem**:

$$\lim_{n \rightarrow \infty} \left[\left(1 - \frac{c}{n}\right) \delta_0 + \frac{c}{n} \delta_1 \right]^{\boxplus n} = \pi_c.$$

What is a free difference of free Poisson measures ?

- ▶ **Free additive convolution** (or free sum) of two compactly supported probability distributions $\mu_{1,2}$: sample $X_{1,2} \in \mathbb{R}^n$ from $\mu_{1,2}$ and consider

$$A = U_1 \text{diag}(X_1) U_1^* + U_2 \text{diag}(X_2) U_2^*,$$

where $U_{1,2}$ are $n \times n$ independent Haar unitary rotations. Then, as $n \rightarrow \infty$, the spectrum of A has distribution $\mu_1 \boxplus \mu_2$.

- ▶ The **free Poisson distribution** of parameter $c > 0$:

$$\pi_c = \max(1 - c, 0) \delta_0 + \frac{\sqrt{4c - (x - 1 - c)^2}}{2\pi x} \mathbf{1}_{[(1-\sqrt{c})^2, (1+\sqrt{c})^2]}(x) dx.$$

- ▶ One has a **free Poisson Central Limit Theorem**:

$$\lim_{n \rightarrow \infty} \left[\left(1 - \frac{c}{n}\right) \delta_0 + \frac{c}{n} \delta_1 \right]^{\boxplus n} = \pi_c.$$

- ▶ Moreover, π_c is the limit eigenvalue distribution of a rescaled density matrix from the induced ensemble $\rho_{d,cd}$ (d large).

Threshold for \mathcal{PPT} , unbalanced & balanced case

Theorem (unbalanced case, Banica, N.)

In the unbalanced case $d_1 = d \rightarrow \infty$, $d_2 = n$ fixed, the lower bound of a threshold for \mathcal{PPT} is given by $s_0 = \left[2 + 2\sqrt{1 - n^{-2}}\right] d$.

Threshold for \mathcal{PPT} , unbalanced & balanced case

Theorem (unbalanced case, Banica, N.)

In the unbalanced case $d_1 = d \rightarrow \infty$, $d_2 = n$ fixed, the lower bound of a threshold for \mathcal{PPT} is given by $s_0 = \left[2 + 2\sqrt{1 - n^{-2}}\right] d$.

- ▶ Most likely, in this case, $s_1 = s_0$. Results about the convergence of the norm of random matrices are needed to conclude. Recent results in [Haagerup-Thorbjørnsen, Male, Collins-Male] seem to apply here directly.

Threshold for \mathcal{PPT} , unbalanced & balanced case

Theorem (unbalanced case, Banica, N.)

In the unbalanced case $d_1 = d \rightarrow \infty$, $d_2 = n$ fixed, the lower bound of a threshold for \mathcal{PPT} is given by $s_0 = \left[2 + 2\sqrt{1 - n^{-2}}\right] d$.

- ▶ Most likely, in this case, $s_1 = s_0$. Results about the convergence of the norm of random matrices are needed to conclude. Recent results in [Haagerup-Thorbjørnsen, Male, Collins-Male] seem to apply here directly.

Theorem (balanced case, Aubrun - 2010)

In the balanced case $d_1 = d_2 = d \rightarrow \infty$, a threshold pair for \mathcal{PPT} is given by $s_0 = s_1 = 4d$.

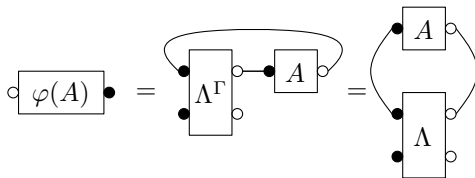
Generalizing partial transposition

- ▶ Replace the transposition map t with an arbitrary, **hermiticity preserving** linear map $\varphi : \mathcal{M}(\mathbb{C}^d) \rightarrow \mathcal{M}(\mathbb{C}^d)$.

Generalizing partial transposition

- ▶ Replace the transposition map t with an arbitrary, **hermiticity preserving** linear map $\varphi : \mathcal{M}(\mathbb{C}^d) \rightarrow \mathcal{M}(\mathbb{C}^d)$.
- ▶ Define the **Choi matrix** Λ of φ

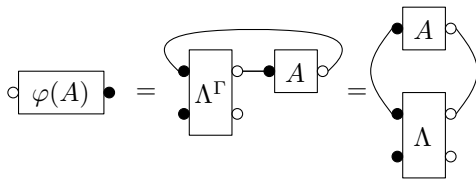
$$\varphi(A) = (\text{Tr} \otimes id)[(t \otimes id)\Lambda \cdot (A \otimes 1)]$$



Generalizing partial transposition

- ▶ Replace the transposition map t with an arbitrary, **hermiticity preserving** linear map $\varphi : \mathcal{M}(\mathbb{C}^d) \rightarrow \mathcal{M}(\mathbb{C}^d)$.
- ▶ Define the **Choi matrix** Λ of φ

$$\varphi(A) = (\text{Tr} \otimes \text{id})[(t \otimes \text{id})\Lambda \cdot (A \otimes 1)]$$



Problem

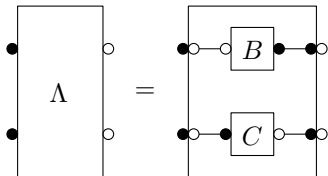
Compute the asymptotic spectrum of

$$\tilde{W} = (\text{id} \otimes \varphi)W,$$

where W is a Wishart random matrix, $d \rightarrow \infty$ and n is fixed.

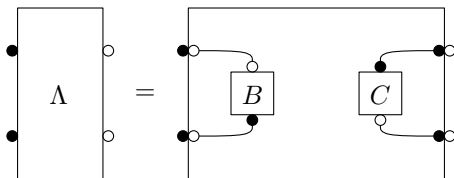
Some examples

- ▶ $\varphi(A) = \text{Tr}(BA)C$, in the case $C = c1$.
- ▶ $\Lambda = B^\top \otimes C$.



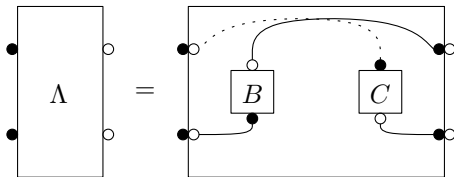
Some examples

- ▶ $\varphi(A) = BAC$, for any B, C .
- ▶ $\Lambda = |B\rangle\langle C|$,



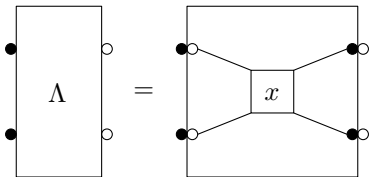
Some examples

- ▶ $\varphi(A) = BA^tC$, in the case $BC = c1$.
- ▶ $\Lambda = \text{SWAP}_{BC}$,



Some examples

- ▶ $\varphi(A) = xA^\delta$, in the case $x = c1$.
- ▶ $\Lambda = \text{Center}_x$,



Our result

Theorem (Banica, N. - work in progress)

Let $\tilde{W} = (id \otimes \varphi)W$, where W is a complex Wishart matrix of parameters (dn, dm) , and where $\varphi : M_n(\mathbb{C}) \rightarrow M_n(\mathbb{C})$ is a self-adjoint linear map, coming from a matrix $\Lambda \in M_n(\mathbb{C}) \otimes M_n(\mathbb{C})$. Then, under suitable “planar” assumptions on φ , we have $\delta m \tilde{W} \sim \pi_{mn\rho} \boxtimes \nu$, with $\rho = \text{law}(\Lambda)$, $\nu = \text{law}(D)$, $\delta = \text{tr}(D)$, where $D = \varphi(1)$

Our result

Theorem (Banica, N. - work in progress)

Let $\tilde{W} = (id \otimes \varphi)W$, where W is a complex Wishart matrix of parameters (dn, dm) , and where $\varphi : M_n(\mathbb{C}) \rightarrow M_n(\mathbb{C})$ is a self-adjoint linear map, coming from a matrix $\Lambda \in M_n(\mathbb{C}) \otimes M_n(\mathbb{C})$. Then, under suitable “planar” assumptions on φ , we have $\delta m \tilde{W} \sim \pi_{mn\rho} \boxtimes \nu$, with $\rho = \text{law}(\Lambda)$, $\nu = \text{law}(D)$, $\delta = \text{tr}(D)$, where $D = \varphi(1)$

- ▶ Idea of the proof

$$\lim_{d \rightarrow \infty} (\mathbb{E} \circ \text{tr})((m\tilde{W})^p) = \sum_{\pi \in NC(p)} (mn)^{\#\pi} \text{tr}_{(\pi, \gamma)}(\Lambda).$$

Our result

Theorem (Banica, N. - work in progress)

Let $\tilde{W} = (id \otimes \varphi)W$, where W is a complex Wishart matrix of parameters (dn, dm) , and where $\varphi : M_n(\mathbb{C}) \rightarrow M_n(\mathbb{C})$ is a self-adjoint linear map, coming from a matrix $\Lambda \in M_n(\mathbb{C}) \otimes M_n(\mathbb{C})$. Then, under suitable “planar” assumptions on φ , we have $\delta m \tilde{W} \sim \pi_{mn\rho} \boxtimes \nu$, with $\rho = \text{law}(\Lambda)$, $\nu = \text{law}(D)$, $\delta = \text{tr}(D)$, where $D = \varphi(1)$

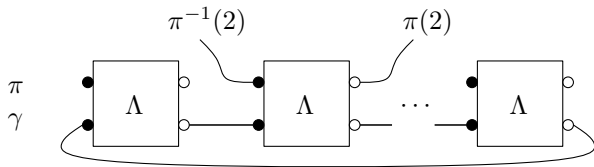
- ▶ Idea of the proof

$$\lim_{d \rightarrow \infty} (\mathbb{E} \circ \text{tr})((m\tilde{W})^p) = \sum_{\pi \in NC(p)} (mn)^{\#\pi} \text{tr}_{(\pi, \gamma)}(\Lambda).$$

- ▶ Identify the free cumulants, if the general term in the sum above is **multiplicative**.

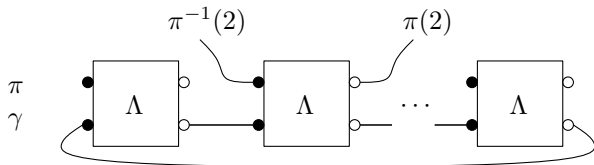
Why does this fail for general φ ?

- ▶ We have

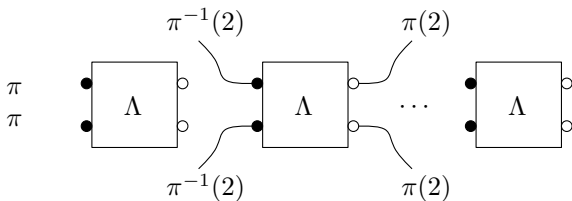


Why does this fail for general φ ?

- ▶ We have



- ▶ We want



Thank you !

<http://arxiv.org/abs/1105.2556>

+

work in progress