Attainment of the multiple quantum Chernoff bound for certain ensembles of mixed states

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We consider the problem of detecting the true quantum state among \( r \) possible ones, based on measurements performed on \( n \) copies of a finite dimensional quantum system. It is known that the exponent for the rate of decrease of the averaged error probability cannot exceed the multiple quantum Chernoff distance between any possible pair of the \( r \) states. This error exponent is attainable for \( r \) pure states, but for the general case of mixed states only attainability up to a factor \( 1/3 \) is known. Here we show that the MQCB is attainable for mixed states if there is a pair which is closer in quantum Chernoff distance than \( 1/6 \) times the distance between all other pairs.

I. INTRODUCTION AND MAIN RESULT

Consider the problem of discrimination between several quantum hypotheses \( H_i : \rho = \rho_i \), \( i = 1, \ldots, r \), \( r \geq 2 \), where \( \Sigma = \{ \rho_1, \ldots, \rho_r \} \) is a set of \( d \times d \) density matrices identified with a quantum state on \( \mathbb{C}^d \). A quantum decision rule with \( r \) possible outcomes is given by a POVM (positive operator valued measure), that is a set of complex self-adjoint positive matrices \( d \times d \) matrices \( E = \{ E_1, \ldots, E_r \} \) satisfying \( \sum_{i=1}^{r} E_i = 1 \). We will refer to the \( r \)-tuple \( E \) as a quantum multiple test or a quantum detector. In the special case where all \( E_i \) are projections, the \( r \)-tuple \( E \) is called a PVM (projection valued measure) or von Neumann measurement. The individual success probability, i.e. the probability to accept hypothesis \( H_i \) when \( \rho_i \) is the true state, is given by \( [\rho_i, E_i] \), with corresponding error probability \( tr [\rho_i (1 - E_i)] \). The total (averaged) success and error probabilities are then:

\[
\text{Succ}(E) := \frac{1}{r} \sum_{i=1}^{r} tr [\rho_i E_i],
\]

\[
\text{Err}(E) := 1 - \text{Succ}(E) = \frac{1}{r} \sum_{i=1}^{r} tr [\rho_i (1 - E_i)].
\]

For the case of two hypotheses \( r = 2 \), the optimal (Bayes) test for each \( n \in \mathbb{N} \) is known to be the Holevo-Helstrom hypothesis test. It is given by the PVM \( E^\dagger = \{ E_1^\dagger, E_2^\dagger \} \) where

\[
E_2^\dagger = \text{supp} (\rho_1^{\otimes n} - \rho_2^{\otimes n})_+, \quad E_1^\dagger = 1 - E_2^\dagger,
\]

\( \text{supp} a \) being the projection onto the space spanned by the columns of \( a \), and \( a_+ \) denotes the positive part of a self-adjoint operator \( a \). The Bayes detector \( E^\dagger \) for the general case \( r \geq 2 \) has been described in [4], [12]; explicit expressions for its \( r \) components are not known in general if \( r > 2 \).

The above describes the basic setup where the finite dimension \( d \) is arbitrary and the hypotheses are equiprobable. We consider the quantum analog of having \( n \) independent identically distributed observations. For this, the \( r \) hypotheses are assumed to be given by the set \( \Sigma^{\otimes n} := \{ \rho_1^{\otimes n}, \ldots, \rho_r^{\otimes n} \} \), where \( \rho^{\otimes n} \) is the \( n \)-fold tensor product of \( \rho \) with itself. The detectors \( E = \{ E_1, \ldots, E_r \} \) now operate on the states \( \rho_i^{\otimes n} \), but \( E_i \) need not have tensor product structure. The corresponding total error probability of a detector \( E \) is now

\[
\text{Err}_n(E) = 1 - \frac{1}{r} \sum_{i=1}^{r} tr [\rho_i^{\otimes n} E_i].
\]

If for a sequence of detectors \( E(n) \) the limit \( \lim_{n \to \infty} -\frac{1}{n} \log \text{Err}_n (E(n)) \) exists, we refer to it as the (asymptotic) error exponent. For two density matrices \( \rho_1 \) and \( \rho_2 \) the quantum Chernoff bound is defined by

\[
\xi_{QCB}(\rho_1, \rho_2) := -\log \inf_{\delta \leq \delta \leq 1} tr [\rho_1^{-\delta} \rho_2^\delta].
\]

The basic properties of \( \xi_{QCB}(\rho_1, \rho_2) \) have been discussed in [2]. For the binary discrimination problem, it is known that the Holevo-Helstrom (Bayes) detector \( E_{(n)}^\dagger \) satisfies

\[
\lim_{n \to \infty} -\frac{1}{n} \log \text{Err}_n (E_{(n)}^\dagger) = \xi_{QCB}(\rho_1, \rho_2),
\]

thus specifying \( \xi_{QCB}(\rho_1, \rho_2) \) as the optimal error exponent (cf. [1], [2], [6]), and providing the quantum analog of the classical Chernoff bound.

For a set \( \Sigma = \{ \rho_1, \ldots, \rho_r \} \) of density operators on \( \mathbb{C}^d \), where \( r \geq 2 \), the multiple quantum Chernoff bound (MQCB) \( \xi_{QCB}(\Sigma) \) was introduced in [7]:

\[
\xi_{QCB}(\Sigma) := \min \{ \xi_{QCB}(\rho_i, \rho_i) : 1 \leq i < j \leq r \}.
\]

If all the states are jointly diagonalizable (commuting), then (4) reduces to the classical multiple Chernoff bound, as it was defined in [10], [11] for hypotheses represented by probability distributions. The following statement summarizes the known facts about \( \xi_{QCB}(\Sigma) \) as an upper bound on the rate exponent, and its attainability in the general case of mixed states [7], [9].
\textbf{Proposition 1} Let $\Sigma = \{\rho_1, \ldots, \rho_r\}$ be a finite set of hypothetic states on $\mathbb{C}^d$.

a) For any sequence $\{E_{(n)}\}$ of quantum detectors relative to $\Sigma^{\otimes n} \subset \mathbf{D}$ one has

$$\limsup_{n \to \infty} -\frac{1}{n} \log \text{Err}_n (E_{(n)}) \leq \xi_{\text{QCB}}(\Sigma). \quad (5)$$

b) There exists a sequence $\{E^\dagger_{(n)}\}$ of quantum detectors such that

$$\lim_{n \to \infty} -\frac{1}{n} \log \text{Err}_n (E^\dagger_{(n)}) \geq \frac{1}{3} \xi_{\text{QCB}}(\Sigma). \quad (6)$$

Note that (6) implies the same relation for the Bayes detector $E^\dagger_{(n)}$. In special cases the factor $1/3$ in (6) can be removed, e.g. if $\Sigma$ is a set of (distinct) pure states [7] or more generally if $\rho_i$ are pairwise linearly independent states [9]. For pure states in the context of quantum optics, in a local operations and classical communication (LOCC) framework cf. [5].

The condition of pairwise linear independence [3], [9] does not allow for full rank density matrices $\rho_i$ (faithful states). The purpose of this note is to show attainability of $\xi_{\text{QCB}}(\Sigma)$ under another special condition, which allows for faithful states. To state it, for any pair $i < j$, define $\xi_{ij} := \xi_{\text{QCB}}(\rho_i, \rho_j)$ and the expression

$$\tilde{\xi}_{ij}(\Sigma) := \min\{\xi_{kl} : 1 \leq k < l \leq r, (k, l) \neq (i, j)\}. \quad (7)$$

\textbf{Theorem.} Assume there is a pair of states $\{\rho_i, \rho_j\} \subset \Sigma$, $i < j$, such that

$$\xi_{ij} \leq \frac{1}{6} \tilde{\xi}_{ij}(\Sigma). \quad (8)$$

Then there exists a sequence $\{E_{(n)}\}$ of quantum detectors relative to $\Sigma^{\otimes n}$ such that

$$\lim_{n \to \infty} -\frac{1}{n} \log \text{Err}_n (E_{(n)}) \geq \xi_{\text{QCB}}(\Sigma). \quad (9)$$

Note that under the condition of the Theorem, one has $\xi_{\text{QCB}}(\Sigma) = \xi_{ij}$, thus $\{\rho_i, \rho_j\}$ is a unique “least favorable pair”, that is, the closest pair in Chernoff distance. The condition says that there is a pair with distance smaller than $1/6$ the distance between all other pairs.

II. PROOF OF THE THEOREM

In what follows we assume a general set $\Sigma$ of $r \geq 3$ density operators, not necessarily fulfilling (8). We assume w.l.o.g. that the pair $\rho_1, \rho_2$ is a least favorable, so that $\xi_{\text{QCB}}(\Sigma) = \xi_{12} = \min_{i < j} \xi_{ij}$. Note that in general the least favorable pair need not be unique. To ease notation, we will work with sums (rather than averages) of success and error probabilities $\text{Err}_n(E) := r\text{Err}(E)$ and $\text{Succ}_n(E) := r\text{Succ}(E)$.

\textbf{Proposition 2} There exists a sequence $\{E_{(n)}\}$ of quantum detectors relative to $\Sigma^{\otimes n}$ such that

$$-\frac{1}{n} \log \text{Err}_n(E_{(n)}) \geq \min \left( \frac{1}{6} \xi_{12}, \frac{1}{6} \xi_{12}(\Sigma) \right). \quad (10)$$

Consequently (9) holds if (8) is fulfilled.

For the proof, we initially assume formally $n = 1$ and construct a POVM relative to $\Sigma$ which uses the Holevo-Helstrom POVM for the pair $\rho_1, \rho_2$ as an ingredient. To this end, let $E_i, i = 3, \ldots, r$ be an arbitrary collection of positive operators on $\mathbb{C}^d$ satisfying $\sum_{i=3}^r E_i \leq 1$, $\sum_{i=3}^r E_i \neq 1$. In the POVM to be constructed, the $E_i$, $i \geq 3$ will be understood as the elements corresponding to a decision in favor of $\rho_i$. We will complement this to a full POVM for discriminating between all $\rho_i$, $1 \leq i \leq r$ in the following way.

Let $E^1 = \{E^1_1, E^1_2\}$ be the Holevo-Helstrom POVM given by (1) for discriminating between $\rho_1$ and $\rho_2$. Note the easily verifiable relations

$$\rho_1 E^1_1 + \rho_2 E^1_2 = E^1_1 \rho_1 + E^1_2 \rho_2 =: \rho_1 \wedge \rho_2 \quad (11)$$

defining a self adjoint, but not necessarily positive matrix $\rho_1 \wedge \rho_2$ with the property $\text{tr} [\rho_1 \wedge \rho_2] = \text{Err}_1(E^1) \geq 0$.

Let $E_3 = \sum_{i=3}^r E_i$, let $Q = 1 - E_3$ and define the full POVM $E = \{E_1, E_2, E_i = 3, \ldots, r\}$ now by setting

$$E_i := Q^{1/2} E_i^1 Q^{1/2}, \quad i = 1, 2, \ldots$$

Indeed this is a POVM: $E_i, i = 1, 2$ are positive and

$$E_1 + E_2 = Q^{1/2} \left( E^1_1 + E^1_2 \right) Q^{1/2} = Q = 1 - E_3 = 1 - \sum_{i=3}^r E_i.$$
Hence

\[ \text{Succ}_{\text{sm}}(E) = \sum_{i=1,2} \text{tr} \left[ \rho_i E_i \right] + \sum_{i=3}^r \text{tr} \left[ \rho_i E_i \right] \]

\[ = 2 - \text{tr} \left[ (\rho_1 + \rho_2) \tilde{E}_3 \right] \]

\[ - \sum_{i=1,2} \text{tr} \left[ \rho_i Q^{1/2} F_i Q^{1/2} \right] + \sum_{i=3}^r \text{tr} \left[ \rho_i E_i \right] \]

\[ = r - \text{tr} \left[ (\rho_1 + \rho_2) \tilde{E}_3 \right] \]

\[ - \sum_{i=1,2} \text{tr} \left[ \rho_i Q^{1/2} F_i Q^{1/2} \right] - \sum_{i=3}^r \text{tr} \left[ \rho_i (1 - E_i) \right]. \]

This implies

\[ \text{Err}_{\text{sm}}(E) = r - \text{Succ}_{\text{sm}}(E) \]

\[ = \text{tr} \left[ (\rho_1 + \rho_2) \tilde{E}_3 \right] + \sum_{i=1,2} \text{tr} \left[ \rho_i Q^{1/2} F_i Q^{1/2} \right] \]

\[ + \sum_{i=3}^r \text{tr} \left[ \rho_i (1 - E_i) \right]. \]

Let \( R := 1 - Q^{1/2} \); since \( 0 \leq Q \leq 1 \), we also have \( 0 \leq R \leq 1 \). Hence

\[ \sum_{i=1,2} \text{tr} \left[ \rho_i Q^{1/2} F_i Q^{1/2} \right] \]

\[ = \text{tr} \left[ \rho_1 F_1 \right] + \text{tr} \left[ \rho_2 F_2 \right] \]

\[ = \text{tr} \left[ \rho_1 R F_1 \right] - 2 \text{tr} \left[ \rho_1 RF_2 \right] \]

\[ + \text{tr} \left[ \rho_2 RF_1 \right] + \text{tr} \left[ \rho_2 RF_2 \right]. \]

Using the Cauchy-Schwarz inequality. Using the inequality \( 2ab \leq a^2 + b^2 \) we deduce

\[ 2 \text{tr} \left[ (\rho_1 + \rho_2) R \right] \]

\[ \leq \sum_{i=1,2} \left( \text{tr} \left[ F_i \rho_i F_i \right] + \text{tr} \left[ R \rho_i R \right] \right) \]

\[ = \sum_{i=1,2} \left( \text{tr} \left[ F_i \rho_i F_i \right] + \text{tr} \left[ \rho_i R^2 \right] \right) \]

\[ = \text{tr} \left[ \rho_1 \rho_2 + \text{tr} \left[ (\rho_1 + \rho_2) R^2 \right] \right]. \]

using the fact that \( F_i \) are projections. Note that for any \( x \in [0,1] \) we have \((1 - (1-x)^{1/2})^2 \leq x \); hence

\[ R^2 = \left( (1 - (1-\tilde{E}_3)^{1/2})^2 \right) \leq \tilde{E}_3. \]  \( (15) \)

Hence the term (13) is bounded in absolute value by

\[ 2 |\text{tr} \left[ (\rho_1 \wedge \rho_2) R \right]| \leq \text{tr} \left[ (\rho_1 + \rho_2) \tilde{E}_3 \right]. \]

For the term (14) we obtain

\[ \sum_{i=1,2} \text{tr} \left[ \rho_i R F_i R \right] \]

\[ \leq \sum_{i=1,2} \text{tr} \left[ \rho_i^{1/2} R F_i R \rho_i^{1/2} \right] \]

\[ \leq \sum_{i=1,2} \text{tr} \left[ \rho_i^{1/2} R^2 \rho_i^{1/2} \right] \]

\[ \leq \text{tr} \left[ (\rho_1 + \rho_2) \tilde{E}_3 \right]. \]

where in the last inequality (15) has been used again. Summarizing the upper bounds for (12)-(14) we obtain the lemma.

In view of the decomposition of the error probability given by the Lemma, the strategy is now to choose a good POVM \( \{ Q, E_i, i = 3, \ldots, r \} \) for decision between \((\rho_1 + \rho_2)/2 \) and \( \rho_i, i = 3, \ldots, r \). We will proceed to the tensor product case where \( \rho_i \) is replaced by \( \rho_i^{\otimes n} \). Furthermore, set \( n = n_1 + n_2 \) where \( n_i \) will be determined later. Then \( \rho_i^{\otimes n} = \rho_i^{\otimes n_1} \otimes \rho_i^{\otimes n_2} \).

For \( i = 1, 2 \), let \( E^{(n,i)} := \{ E_i^{(n,i)}, E_j^{(n,i)} \}, j = 3, \ldots, r \) be an arbitrary POVM for decision between the \( r - 1 \) density operators \( \{ \rho_j^{\otimes n}, j = 3, \ldots, r \} \). The corresponding sum of error probabilities is, for \( i = 1, 2 \)

\[ \text{Err}_{\text{sm}}(E^{(n,i)}) = \text{tr} \left[ \rho_i^{\otimes n} \left( 1 - E_i^{(n,i)} \right) \right] \]

\[ + \sum_{j=3}^r \text{tr} \left[ \rho_j^{\otimes n} \left( 1 - E_j^{(n,i)} \right) \right]. \]

We now set

\[ E_j^{(n)} := E_j^{(n_1,1)} \otimes E_j^{(n_2,2)}, j = 3, \ldots, r; \]

this choice determines \( \tilde{E}_3 = \sum_{j=3}^r E_j^{(n)} \) and hence the full POVM. To estimate the error probability \( \text{tr} \left[ \frac{1}{2} (\rho_1^{\otimes n} + \rho_2^{\otimes n}) \tilde{E}_3 \right] \), consider the two terms sepa-
rately:
\[
\text{tr} \left[ \rho_j^n E_3 \right] = \sum_{j=3}^r \text{tr} \left[ \rho_j^n \left( E_j^{(n,1)} \otimes E_j^{(n,2)} \right) \right] \\
= \sum_{j=3}^r \text{tr} \left[ \rho_j^{n_1} E_j^{(n,1)} \otimes \rho_j^{n_2} E_j^{(n,2)} \right] \\
\leq \sum_{j=3}^r \text{tr} \left[ \rho_j^{n_1} E_j^{(n,1)} \right] \text{tr} \left[ \rho_j^{n_2} E_j^{(n,2)} \right] \\
\leq \text{Err}_{\text{sm}} (E^{(n,1)}) \leq \text{Err}_{\text{sm}} (E^{(n,2)})
\]

and analogously
\[
\text{tr} \left[ \rho_j^n E_3 \right] \leq \text{Err}_{\text{sm}} (E^{(n,2)})
\]

Now for \(3 \leq j \leq r\) consider the term \(\text{tr} \left[ \rho_j^n \left( 1 - E_j^{(n)} \right) \right]\) in the overall error probability given by the lemma. With our current definition of \(E_j^{(n)}\) (16), we have

\[
1 - E_j^{(n)} = \left( 1 - E_j^{(n,1)} + E_j^{(n,1)} \right) \otimes \left( 1 - E_j^{(n,2)} + E_j^{(n,2)} \right) - E_j^{(n)} \\
= \left( 1 - E_j^{(n,1)} \right) \otimes \left( 1 - E_j^{(n,2)} \right) + \left( 1 - E_j^{(n,1)} \right) \otimes E_j^{(n,2)} + E_j^{(n,1)} \otimes \left( 1 - E_j^{(n,2)} \right).
\]

Consequently
\[
\text{tr} \left[ \rho_j^n \left( 1 - E_j^{(n)} \right) \right] = \text{tr} \left[ \rho_j^{n_1} \left( 1 - E_j^{(n,1)} \right) \right] \text{tr} \left[ \rho_j^{n_2} \left( 1 - E_j^{(n,2)} \right) \right] \\
+ \text{tr} \left[ \rho_j^{n_1} \left( 1 - E_j^{(n,1)} \right) \right] \text{tr} \left[ \rho_j^{n_2} E_j^{(n,2)} \right] \\
+ \text{tr} \left[ \rho_j^{n_1} E_j^{(n,1)} \right] \text{tr} \left[ \rho_j^{n_2} \left( 1 - E_j^{(n,2)} \right) \right] \\
\leq \text{tr} \left[ \rho_j^{n_1} \left( 1 - E_j^{(n,1)} \right) \right] + \text{tr} \left[ \rho_j^{n_1} \left( 1 - E_j^{(n,1)} \right) \right] + \text{tr} \left[ \rho_j^{n_2} \left( 1 - E_j^{(n,2)} \right) \right].
\]

Hence the sum of error terms is
\[
\sum_{j=3}^r \text{tr} \left[ \rho_j^n \left( 1 - E_j^{(n)} \right) \right] \\
\leq 2 \sum_{i=1,2} \sum_{j=3}^r \text{tr} \left[ \rho_j^{n_i} \left( 1 - E_j^{(n,i)} \right) \right] \\
\leq 2 \text{Err}_{\text{sm}} (E^{(n,1)}) + 2 \text{Err}_{\text{sm}} (E^{(n,2)}).
\]

Finally we obtain for our overall POVM \(E^{(n)}\), according to the Lemma,
\[
\text{Err}_{\text{sm}} (E^{(n)}) \leq 2 \text{tr} \left[ \rho_1^n \wedge \rho_2^n \right] + 4 \sum_{i=1,2} \text{Err}_{\text{sm}} (E^{(n,i)}).
\]

To evaluate this bound, we now have the choice of \(n_1\) and the two POVM \(E^{(n,1)}, E^{(n,2)}\). We set
\[
n_1 = \lfloor nw_1 \rfloor, n_2 = n - n_1 \text{ where } w_1 + w_2 = 1.
\]

Let us make a crude choice \(w_1 = w_2 = 1/2\). For the POVM \(E^{(n,i)}\), which decides between \(\rho_1^n, \rho_2^n, \ldots, \rho_{n/2}^n\), we choose the method that attains 1/3 of the Chernoff bound for this set of states, that is we choose the detector \(E_i^{(n,i)}\) from (6), for \(i = 1, 2\). Defining sets of index pairs
\[
J_i = \left\{ (k,l) \in \{1,3, \ldots, n/2 \} \times \{1,2\} \mid k < l \right\}, i = 1, 2
\]
we obtain for \(i = 1, 2\)
\[
\frac{1}{n} \log \text{Err}_{\text{sm}} (E^{(n,i)}) \\
\geq \frac{1}{3} \min \left\{ \xi_{kl} : (k,l) \in J_i \right\}.
\]

Now note that with \(\xi_{12}(\Sigma)\) from (7) we have
\[
\min \left\{ \xi_{kl} : (k,l) \in J_1 \cup J_2 \right\} = \xi_{12}(\Sigma).
\]

Thus, taking into account \(n_i = n/2 (1 + o(1))\), \(i = 1, 2\), we obtain
\[
- \frac{1}{n} \log \left( \text{Err}_{\text{sm}} (E^{(n,1)}) + \text{Err}_{\text{sm}} (E^{(n,2)}) \right) \\
\geq \frac{1}{6} \xi_{12}(\Sigma).
\]

Thus from (17) and the binary quantum Chernoff bound (3)
\[
- \frac{1}{n} \log \left[ \rho_1^n \wedge \rho_2^n \right] \geq \xi_{12},
\]
we obtain the claim (10).
III. CONCLUSIONS

Refined results of this type can be obtained if we optimize the sample size weights \( w_1, w_2 \) and/or choose the detectors \( E^{(n,i)} \), \( i = 1,2 \) from the blocking algorithm ("test between pairs" method) applied in [8]. Indeed it has been shown in [8] that for every \( \varepsilon > 0 \), there are ensembles \( \Sigma \) of mixed states and detectors \( E_{(n)} \) such that

\[
\lim_{n \to \infty} \frac{1}{n} \log \text{Err}_n(E_{(n)}) \geq (1 - \varepsilon)\xi_{\text{QCB}}(\Sigma),
\]

improving the general bound (6). Furthermore, the method applied here, based on the risk decomposition given in the Lemma, may be applied recursively. This shows that there is a multitude of special configurations of the set \( \Sigma \) of general (possibly mixed) states where the MQCB is attained, lending further support to the conjecture that it is attainable in general.