

## Mixed States and Density Matrices

- A system is in a mixed state if there is a (classical) probability  $p_i$  that the system is in state  $|x_i\rangle$  for  $i = 1, \dots, N$ .
- If there is only one possible state, i.e.,  $p_1 = 1$ , then the system is in pure state.
- The expectation value (mean) of the measurement of the system corresponding to the observable described by the Hermitian matrix  $A$  is

$$\langle A \rangle = \sum_{j=1}^N p_j \langle x_j | A | x_j \rangle = \text{tr}(A\rho),$$

where

$$\rho = \sum_{j=1}^N p_j |x_j\rangle\langle x_j|$$

is a density operator (matrix).

**Example**  $\frac{1}{2}(|e_1\rangle\langle e_1| + |e_2\rangle\langle e_2|) = \frac{1}{2}I_2$  is a maximally mixed state.

It is the mixed state of  $\frac{1}{2}(|e_1\rangle\langle e_1| + |e_2\rangle\langle e_2|)$  with

$$|e_1\rangle = (\cos\theta, \sin\theta)^t \quad \text{and} \quad |e_2\rangle = (\sin\theta, -\cos\theta)^t, \quad \theta \in [0, 2\pi).$$

Handwritten derivations for the density matrix  $\rho$ :

$$\rho = \frac{1}{2} \left( \frac{1}{\sqrt{2}} \begin{pmatrix} \cos\theta \\ \sin\theta \end{pmatrix} \begin{pmatrix} \cos\theta & \sin\theta \end{pmatrix} + \frac{1}{\sqrt{2}} \begin{pmatrix} \sin\theta \\ -\cos\theta \end{pmatrix} \begin{pmatrix} \sin\theta & -\cos\theta \end{pmatrix} \right)$$

$$= \frac{1}{2} \begin{pmatrix} \cos^2\theta & \cos\theta\sin\theta \\ \sin\theta\cos\theta & \sin^2\theta \end{pmatrix} + \frac{1}{2} \begin{pmatrix} \sin^2\theta & -\sin\theta\cos\theta \\ -\sin\theta\cos\theta & \cos^2\theta \end{pmatrix}$$

$$= \frac{1}{2} \begin{pmatrix} \cos^2\theta + \sin^2\theta & \cos\theta\sin\theta - \sin\theta\cos\theta \\ \sin\theta\cos\theta - \sin\theta\cos\theta & \sin^2\theta + \cos^2\theta \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \frac{1}{2} I_2$$

$$\frac{1}{\sqrt{2}} \begin{pmatrix} a_1 \\ b_1 \end{pmatrix} + \frac{1}{\sqrt{2}} \begin{pmatrix} a_2 \\ b_2 \end{pmatrix} = \frac{1}{\sqrt{2}} \begin{pmatrix} a_1 + a_2 \\ b_1 + b_2 \end{pmatrix} = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

**Definition A** (Hermitian) matrix  $A \in M_n$  is positive semidefinite if

$$\langle x|A|x \rangle \geq 0 \text{ for all } |x \rangle \in \mathbb{C}^n.$$

**Proposition** Let  $A \in M_n$ .

(a) The matrix  $A \in M_n$  is positive semidefinite if and only if it has nonnegative eigenvalues.

(b) The matrix  $A$  is a density matrix if and only if it is positive semi-definite with trace 1.

*Proof.* (a) Let  $A = UDU^\dagger$ . If  $A$  has a negative eigenvalue with unit eigenvector  $|\lambda \rangle$  then  $\langle \lambda|A|\lambda \rangle = \lambda < 0$ .

If  $A$  has nonnegative eigenvalues, then for any  $|x \rangle \in \mathbb{C}^n$  we can let  $|y \rangle = U^\dagger|x \rangle$  so that  $\langle x|A|x \rangle = \langle y|D|y \rangle = \sum_{j=1}^n \lambda_j |y_j|^2 \geq 0$ .

(b) If  $A = \sum_{j=1}^r p_j |v_j \rangle \langle v_j|$  is a density matrix, then

$$\langle x|A|x \rangle = \sum_{j=1}^r p_j |\langle x|v_j \rangle|^2 \geq 0,$$

and  $\text{tr}(A) = \sum_{j=1}^r p_j \text{tr}(|v_j \rangle \langle v_j|) = \sum_{j=1}^r p_j = 1$ .

If  $A$  is positive semidefinite with trace 1, then

$$A = \sum_{j=1}^n \lambda_j |\lambda_j \rangle \langle \lambda_j| \text{ with } \sum_{j=1}^n \lambda_j = 1.$$

$A \quad \lambda_i \geq 0$

$$\sum_{i=1}^n \lambda_i |\lambda_i \rangle \langle \lambda_i|$$

$$\sum_{i=1}^n \lambda_i |\langle x|\lambda_i \rangle|^2$$

□

**Postulates of a quantum system in mixed states.**

A1' A physical state is specified by a density matrix  $\rho : \mathcal{H} \rightarrow \mathcal{H}$ , which is positive semidefinite with trace equal to one.

A2' The mean value of an observable associate with the Hermitian matrix  $A$  is  $\langle A \rangle = \text{tr}(\rho A)$ .

After a measurement, the mixed state  $\rho$  will collapse to one of the eigenstate  $\rho_j$  with a probability of  $p_j = \text{tr}(\rho \rho_j)$ . Note that  $\sum_j p_j = 1$ .

A3' The temporal evolution of the density matrix is given by the Liouville-von Neumann equation

$$i\hbar \frac{d}{dt} \rho = [H, \rho] = H\rho - \rho H$$

where  $H$  is the system Hamiltonian.

$$A = \begin{pmatrix} & \\ & \end{pmatrix}$$

$$\langle A \rangle = \sum p_i |x_i\rangle \langle x_i|$$

$$\sum p_j |y_j\rangle \langle y_j|$$

$$\sum p_j \langle y_j | A | y_j \rangle$$

$L$   
 $e$

$$x' = kx$$

$$U_t \rho U_t^\dagger$$

$$\sim e^{iHt}$$

**Theorem** A state  $\rho \in D_n$  is pure if and only if any one of the following condition holds.

(a)  $\rho^2 = \rho$ . (b)  $\text{tr} \rho^2 = 1$ .

*Proof.* Suppose  $\rho = |\psi\rangle\langle\psi|$  is a pure state.

Then  $\rho^2 = (|\psi\rangle\langle\psi|)(|\psi\rangle\langle\psi|) = |\psi\rangle\langle\psi| = \rho$ .

Thus, the condition (a) holds.

If (a) holds, then  $\text{tr} \rho^2 = \text{tr} \rho = 1$ . Thus, the condition (b) holds.

If (b) holds, and  $\rho = \sum_{j=1}^n \lambda_j |\lambda_j\rangle\langle\lambda_j|$ ,

where  $\lambda_1 \geq \dots \geq \lambda_n \geq 0$  and  $\sum_{j=1}^n \lambda_j = 1$ .

Then  $\rho^2 = \sum_{j=1}^n \lambda_j^2 |\lambda_j\rangle\langle\lambda_j|$  has eigenvalues  $\lambda_1^2, \dots, \lambda_n^2$ .

So, if  $\text{tr} \rho^2 = 1 = \text{tr} \rho$ , then

$$0 = \sum_{j=1}^n (\lambda_j - \lambda_j^2) = \sum_{j=1}^n \lambda_j (1 - \lambda_j)$$

so that all the nonnegative numbers  $\lambda_j (1 - \lambda_j)$  is zero.

Thus,  $\lambda_j \in \{0, 1\}$ . Since  $\sum_{j=1}^n \lambda_j = 1$ , we see that

$\lambda_1 = 1$  and  $\lambda_j = 0$  for  $j > 1$ .

Thus,  $\rho = |\lambda_1\rangle\langle\lambda_1|$  is a pure state. □

Handwritten blue notes and diagrams. The word "Tomography" is written in a large, stylized font. Above it, "psd(n) M\_n" is written. To the right, there are several small diagrams of matrices, some with arrows pointing to them. One diagram shows a matrix with a diagonal element and a square root symbol. Another diagram shows a matrix with a diagonal element and a square root symbol. There are also some scribbles and other mathematical symbols.

**Definition 2.1** Suppose  $\mathcal{H} = \mathcal{H}_1 \otimes \mathcal{H}_2$ . A state  $\rho$  is **uncorrelated** if  $\rho = \rho_1 \otimes \rho_2$ ; it is **separable** if it is a **convex** combination of uncorrelated states, i.e.,

$$\rho = \sum_{j=1}^r p_j \rho_{1,j} \otimes \rho_{2,j}$$

Otherwise, it is **inseparable** (or **entangled**).

**Remark** Every  $A \in \mathcal{H}$  is a linear combination of product states with linear coefficient summing up to 1. But some of the coefficients may be negative.

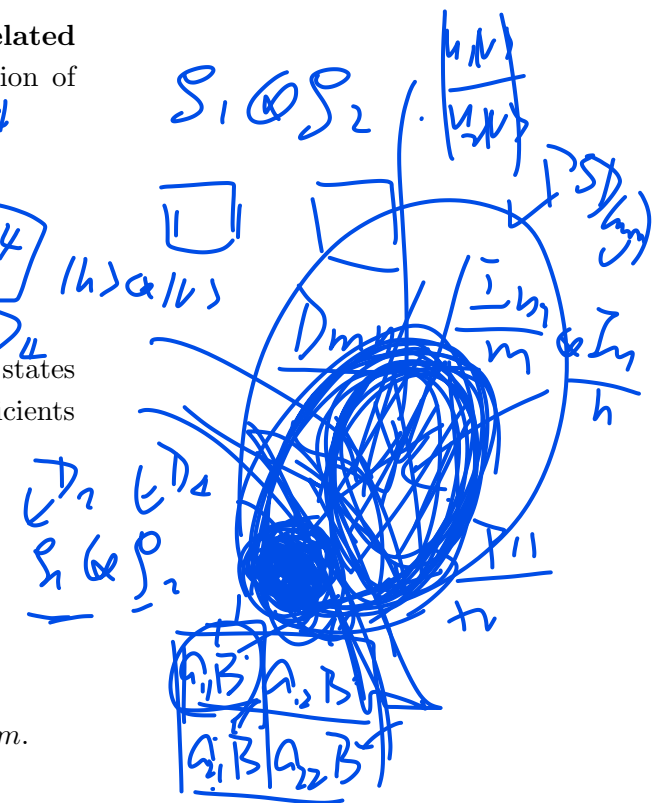
**Reason** Suppose the basis  $\mathcal{B}_1 \subseteq M_n$  contains the pure states:

$$|e_{1,j}\rangle\langle e_{1,j}|, 1 \leq j \leq m, \quad 1 \leq j \leq m,$$

and  $\{|x\rangle\langle x|$  with

$$|x\rangle = \frac{1}{\sqrt{2}}(|e_{1,j} + |e_{1,k}\rangle), \frac{1}{\sqrt{2}}(|e_{1,j} + i|e_{1,k}\rangle), \quad 1 \leq j < k \leq m.$$

Then  $\mathcal{B}_1$  is a basis for  $M_m$ . Similarly, there is a basis for  $M_n$  consisting of pure states. As a result,  $\mathcal{B} = \{\rho_1 \otimes \rho_2 : \rho_j \in \mathcal{B}_j, j = 1, 2\}$  is a basis for  $M_m \otimes M_n = M_{mn}$ .



**Remarks**

The set of tensor states and separable states are small.

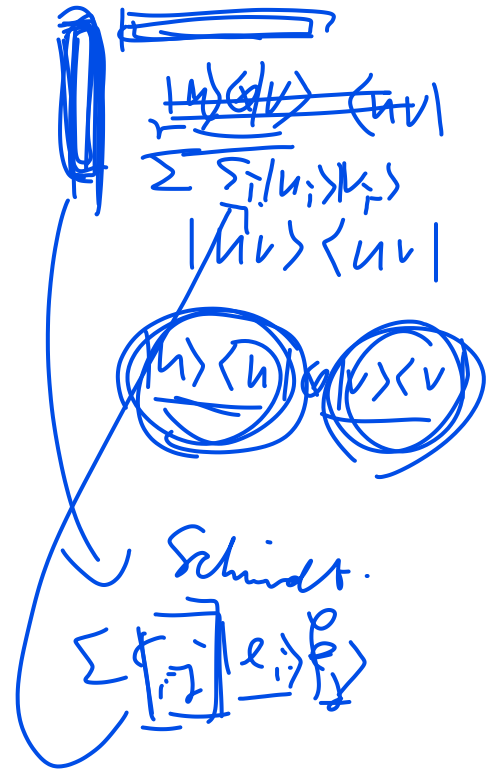
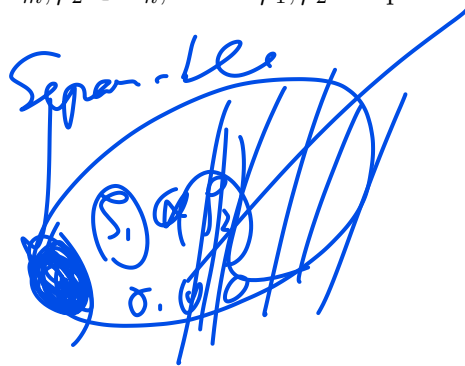
Separable states are closely related to product states.

Inseparable states are the resource for quantum computing.

**Proposition** Let  $\rho \in D_{mn}$ .

(a) Suppose  $\rho$  has rank one. Then  $\rho$  is separable if and only if  $\rho = \rho_1 \otimes \rho_2$  for rank one matrices  $\rho_1 \in D_m, \rho_2 \in D_n$ .

(b) If  $\rho \in D_{mn}$  is separable, then  $\rho$  is a convex combination of quantum states of the form  $\rho_1 \in D_m, \rho_2 \in D_n$ , where  $\rho_1, \rho_2$  are pure states.



**Partial transpose - a tool to determine inseparable states**

The **partial transpose** with respect to  $\mathcal{H}_2$  is defined by

$$\rho = (\rho_1 \otimes \rho_2)$$

$$\rho^{\text{pt}} = \rho_1 \otimes \rho_2^t$$

Extend the map by linearity so that  $\rho^{\text{pt}} = \sum_{j=1}^k c_j \rho_{1,j} \otimes \rho_{2,j}^t$  if

$$\rho = \sum_{j=1}^k c_j \rho_{1,j} \otimes \rho_{2,j}$$

$$\rho = |a_{:j}\rangle \langle a_{:j}| \otimes B$$

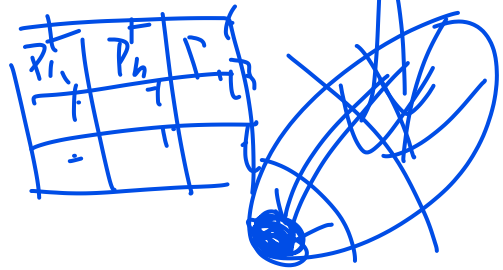
$$\rho^{\text{pt}} = |a_{:j}\rangle \langle a_{:j}| \otimes B^t$$

In matrix form, if  $\rho = (P_{ij}) \in M_m(M_n)$ , then  $\rho^{\text{pt}} = (P_{ij}^t)$ .

**Remark** If  $\rho$  is separable, then so is  $\rho^{\text{pt}}$ .

if  $\rho^{\text{pt}}$  has negative eigenvalues, then  $\rho$  is not separable.

$$\boxed{\quad} = \sum p_i (\rho_i \otimes \sigma_i)$$



if  $\rho$  is separable  
 then  $\rho^{\text{pt}} = \sum p_i (\rho_i \otimes \sigma_i^t)$

Define the **negativity** of  $\rho \in \mathcal{H}_1 \otimes \mathcal{H}_2$  by

$$N(\rho) = \left( \sum_j |\lambda_j(\rho^{pt})| - 1 \right) / 2 \geq 0,$$

$$P = \frac{2}{3}$$

Then  $\rho^{pt}$  has nonnegative eigenvalues if and only if  $N(\rho) = 0$ .

**Theorem** If  $\rho \in \mathcal{H}_1 \otimes \mathcal{H}_2$  is separable, then  $N(\rho) = 0$ . The converse holds if  $\dim \mathcal{H}_1 + \dim \mathcal{H}_2 \leq 5$ .

**Open problem** Find a simple proof!

**Example** Let

$$\begin{pmatrix} \frac{1-p}{4} & 0 & 0 & 0 \\ 0 & \frac{1+p}{4} & \frac{-p}{2} & 0 \\ 0 & \frac{-p}{2} & \frac{1+p}{4} & 0 \\ 0 & 0 & 0 & \frac{1-p}{4} \end{pmatrix} = \rho.$$

$$\begin{pmatrix} \frac{1+p}{4} & & & \\ & \frac{1-p}{4} & & \\ & & \frac{1-p}{4} & \\ & & & \frac{1+p}{4} \end{pmatrix} \leq 0$$

Handwritten notes and calculations:

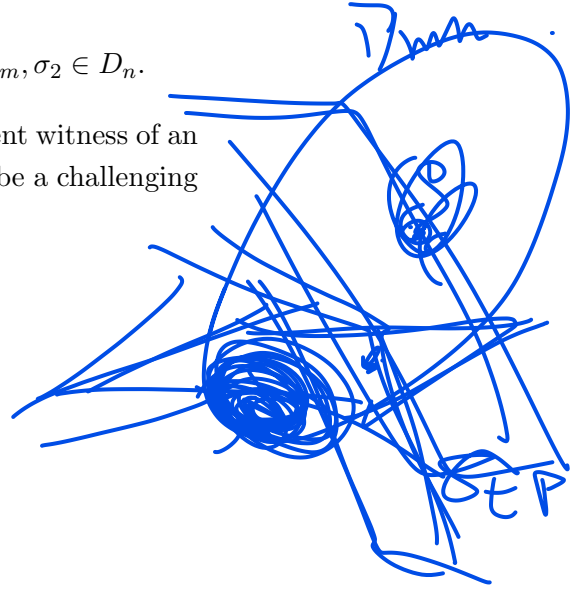
- Diagonal elements:  $\frac{1-p}{4}, \frac{1+p}{4}, \frac{1-p}{4}, \frac{1+p}{4}$
- Off-diagonal elements:  $\frac{-p}{2}$
- Matrix structure:  $\begin{pmatrix} \frac{1-p}{4} & & & \\ & \frac{1+p}{4} & & \\ & & \frac{1-p}{4} & \\ & & & \frac{1+p}{4} \end{pmatrix}$
- Other notes:  $\frac{1-p}{4} > \frac{1+p}{4}$ ,  $\frac{1-p}{4} > \frac{-p}{2}$ ,  $\frac{1+p}{4} > \frac{-p}{2}$



**Theorem** Let  $\rho \in M_m \otimes M_n$ . Then  $\rho$  is inseparable if and only if there is an entanglement witness  $F$  such that

$$\text{tr}(F\rho) > 0 \geq \text{tr}(F(\sigma_1 \otimes \sigma_2)) \quad \text{for all } \sigma_1 \in D_m, \sigma_2 \in D_n.$$

It should be remarked that finding an entanglement witness of an inseparable state or showing the nonexistence could be a challenging problem.



## Partial traces and Purification

### Partial trace

Let  $C = A \otimes B = (A_{ij}B) \in M_m \otimes M_n$ .

- (1) One can take the partial trace of the first system to get the matrix  $B$  in the second system by simply summing the diagonal blocks of  $C$  resulting in  $A_{11}B + \dots + A_{mm}B = (\text{tr } A)B = B$ .
- (2) One can take the partial trace of the second system to get the matrix  $A$  in the first system by simply taking the trace of all the blocks of  $C$  resulting in  $(A_{ij}\text{tr}(B)) = (A_{ij}) = A$ .

For a general state  $\rho = (T_{rs})_{1 \leq r, s \leq m}$  with  $T_{rs} \in M_n$  for all  $r, s$ , the first partial trace and second partial traces are

$$\text{tr}_1(\rho) = T_{11} + \dots + T_{mm} \in M_n \quad \text{and} \quad \text{tr}_2(\rho) = (\text{tr } T_{ij}) \in M_m.$$

Let  $A \in \mathcal{H}_1 \otimes \mathcal{H}_2$ . The partial trace of  $A$  over  $\mathcal{H}_2$  is an operator acting on  $\mathcal{H}_1$  defined by

$$A_1 = \text{tr}_2 A = \sum_{k=1}^n (I_m \otimes \langle e_{2,k} |) A (I_m \otimes | e_{2,k} \rangle),$$

where  $m, n$  are the dimension of  $\mathcal{H}_1$  and  $\mathcal{H}_2$ .

In matrix form, if  $\rho = (P_{ij}) \in M_m(M_n)$ , then  $\text{tr}_2(\rho) = (\text{tr } P_{ij}) \in M_m$ . One can define  $\text{tr}_1(\rho_{ij}) = \rho_{11} + \dots + \rho_{mm}$ , which corresponds to

$$A_2 = \text{tr}_1 A = \sum_{k=1}^m (\langle e_{1,k} | \otimes I_n) A (| e_{1,k} \rangle \otimes I_n).$$