Optimal Encoding of Classical Information in a Quantum Medium

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Abstract—We investigate optimal encoding and retrieval of digital data, when the storage/communication medium is described by quantum mechanics. We assume an $m$-ary alphabet with arbitrary prior distribution, and an $n$-dimensional quantum system. Under these constraints, we seek an encoding-retrieval setup, comprised of code-states and a quantum measurement, which maximizes the probability of correct detection. In our development, we consider two cases. In the first, the measurement is predefined and we seek the optimal code-states. In the second, optimization is performed on both the code-states and the measurement.

We show that one cannot outperform ‘pseudo-classical transmission’, in which we transmit $n$ symbols with orthogonal code-states, and discard the remaining symbols. However, such pseudo-classical transmission is not the only optimum. We fully characterize the collection of optimal setups, and briefly discuss the links between our findings and applications such as quantum key distribution and quantum computing. We conclude with a number of results concerning the design under an alternative optimality criterion, the worst-case posterior probability, which serves as a measure of the retrieval reliability.

Index Terms—transmitter design, quantum detection, quantum key distribution, semidefinite programming, bilinear matrix inequality.

I. INTRODUCTION

UNDERLYING any scheme for the storage or transmission of information is a physical medium. The encoding and the retrieval of information must therefore involve considerations as to the nature of the medium, with regard to possible corruption of the retrieved data, due to interaction with the environment or to physical limitations of the medium itself. Examples of media and information encoding range from letters printed in ink on paper, through electric charge stored in a capacitor, to photons travelling through an optical fiber. This work is concerned with the encoding of digital information in media, whose physics is described by the laws of quantum mechanics [1].

We concentrate on digital information with a finite alphabet, i.e. the data is one of $m$ possible messages, each one associated with a prior probability $p_i$. Retrieval of the data is done by performing a measurement, thereby detecting the state of the system.

There are several common criteria for the assessment of information retrieval, which can, for the most part, be divided into two categories. The first is comprised of criteria whose motivation stems from information theory (e.g. mutual information [2]). The second type of criterion aims to measure the reliability of the “per symbol” retrieval, without taking into account any pre- or post-processing (channel coding). The criteria we address in this work are of the second kind.

The laws of quantum mechanics state that the outcome of a measurement, in our case an attempt to retrieve the encoded symbol, is random. Thus, a quantum encoding-retrieval setup is characterized by the transition probabilities

$$\Pr\{i|j\} = \Pr\{\text{out} = \text{symbol } i | \text{in} = \text{symbol } j\}.$$  

This is reminiscent of the more common classical setups, but whereas the randomness there is induced by noise from the environment, in the quantum case, the randomness is inherent in the system itself.

The state of a quantum system is mathematically represented by a unit trace positive semidefinite operator $\rho$ on an $n$-dimensional Hilbert space $\mathcal{H}$. Encoding digital information in a quantum system is done by preparing the system in one of $m$ predefined states $\{\rho_i\}_{i=1}^m$, each associated with one of the possible messages. Retrieval is achieved by performing a measurement, and determining in which of these predefined states the system has been prepared.

However, if a quantum system is in one of several states whose range spaces are not orthogonal, i.e. $\rho_i \rho_j \neq 0$, then no measurement permitted in quantum mechanics can determine without fail which of the states is present; there is a non-zero probability of detection error, i.e. $\Pr\{i|j\} > 0$ for $i \neq j$.

The question is then, what valid quantum measurement would yield favorable detection performance.

A popular measure of performance, and the one which is the main interest of this work, is the probability of correct detection

$$P_d = \sum_{i=1}^{m} p_i \Pr\{i|i\}.$$  

One of the contributions of this work is a complete characterization of the encoding-retrieval setups which maximize $P_d$ under the constraints imposed by the postulates of quantum mechanics. We also present several new results concerning a different performance measure, the worst-case posterior probability, which is defined in Section VI.

The focus of this paper is the design of a complete digital communications channel (or memory unit), in which the designer can choose both the code-states $\rho_i$ and the detection measurement. We assume that the nature of the data, which is designated by the number of possible symbols $m$ and their prior probabilities $p_i$, is known. We also assume that the dimension $n$ of the quantum system is given. The dimension of the quantum system determines the ability of the medium to
transmit (or store) data reliably, much like the signal to noise ratio in classical systems.

Thus, we seek the optimal setup, comprised of code-states and a measurement, that maximize \( P_d \) under a constraint of the dimension \( n \) of the system. We find the maximum attainable value of \( P_d \) for data with an arbitrary prior distribution, and completely characterize the optimal setups, which achieve this value of \( P_d \).

When the number of symbols \( m \) is no larger than the dimension of the Hilbert space \( n \), one can simply choose \( \rho_i \) as orthogonal pure states and attain perfect detection. When \( m > n \) this is no longer possible, and quantum encoding becomes non-trivial.

Motivation for using many symbols in a quantum system of low dimension may stem from benefits, which a protocol provides, for which one is willing to sacrifice the probability of detection or the information rate. For instance, in protocols of quantum key distribution [3] the use of many states enables the detection of eavesdropping on the communication. In Section V-C we elaborate on this point. Another possible scenario is a quantum computation, which has a finite number of possible outputs \( m \), and where for reasons of implementation complexity one cannot create a system large enough (with enough qubits such that \( m \leq n \)).

The problem of distinguishing among a collection of specified quantum states, i.e. when the code-states \( \rho_i \) are a given, is regularly referred to as quantum detection or quantum state discrimination, and has been studied in detail. Necessary and sufficient conditions for an optimal measurement, which maximizes the probability of correct detection \( P_d \), have been derived [4], [5], [6]. Explicit solutions to the problem are known in some particular cases [7], [8], [9], [10], [11], including ensembles obeying a large class of symmetries [12]. The optimal measurement can also be calculated numerically, to within arbitrary accuracy, and in polynomial complexity [6].

Several alternative approaches have also been investigated. These include optimization with regard to other performance criteria, such as mutual information [4] or the worst-case posterior probability [13]. Another approach is unambiguous detection [14], [15], [16] in which one allows for an inconclusive result but does not allow for error. More recently, interest has grown in detection in a noisy environment [17], [18], [19], and in situations where the states are only partially known [20] or the prior probabilities not specified [21].

In Section II the problem is presented in more detail. Then, in Section III we show that the optimal code-states for a predetermined measurement are states which lie in the eigenspaces of the measurement operators associated with the maximal eigenvalues. This result is of interest both in its own right, and as part of the design of complete optimal encoding-retrieval setups.

Sections IV and V are the heart of this work. In Section IV we show that when encoding digital information in a quantum system of dimension \( n \), the maximum attainable probability of correct detection may be achieved by simply discarding \( m - n \) of the symbols and using an orthonormal set to encode the remaining \( n \) symbols with perfect reconstruction. We dub this method pseudo-classical transmission. This is, however, not the only possible encoding-retrieval setup which achieves the maximal value of \( P_d \). In Section V we show that all setups that attain the maximum are composed of pure code-states and of rank-1 measurement operators, and fully characterize the collection of optimal setups. The importance of finding all the optimal setups is discussed in Subsection V-C where we outline possible use of our results in the analysis of quantum communication and computation protocols.

In Section VI we explore performance in relation to a measure of the reliability of the outcome. We introduce the worst-case posterior probability, denoted \( P_p \). Again, when \( m > n \) and perfect communication is impossible, the output can never be fully reliable. We provide a simple method for finding an upper bound on \( P_p \) for arbitrary states \( \rho_i \) and prior probabilities \( p_i \).

Regrettably, for a large family of encoding-retrieval setups, \( P_p \) is ill-defined. For this reason, we also define a variation on \( P_p \) that we name the effective worst-case posterior probability. We investigate how one should choose the code-states, which represent discarded symbols in pseudo-classical transmission, in order to increase the reliability of the output, while still attaining maximal \( P_d \). We develop an upper bound on \( P_p^{\text{eff}} \), and present a choice which attains it.

II. PROBLEM FORMULATION

A. Notation

According to the postulates of quantum mechanics [1], a physical system is mathematically represented by an \( n \)-dimensional complex Hilbert space \( \mathcal{H} \). The state of the system \( \rho \) is represented by a positive semidefinite (PSD) Hermitian operator on \( \mathcal{H} \), such that \( \text{Tr}(\rho) = 1 \). Throughout, we shall use the notation \( \mathcal{A} \geq 0 \) to indicate that an operator \( \mathcal{A} \) is PSD, and the notation \( \mathcal{A} \geq \mathcal{B} \) to imply that \( \mathcal{A} - \mathcal{B} \) is PSD. If \( \text{rank}(\rho) = 1 \), then it is known as a pure state.

As is customary in work relating to quantum theory, we shall use Dirac’s notation of linear algebra, wherein a vector is denoted by \( |u\rangle \), its Hermitian conjugate by \( \langle u| \), and inner and outer products are signified by \( \langle u|v\rangle \) and \( |u\rangle\langle v| \) respectively. We do not assume that \( |u\rangle \) is normalized. We denote by \( \mathcal{R}(\mathcal{A}) \) the range space of a Hermitian operator \( \mathcal{A} \), and by \( \mathcal{M}(\mathcal{A}) \) the eigenspace of its maximal eigenvalue.

B. Encoding Data in Quantum Media

We wish to encode digital information in a quantum medium. The information is represented by an \( m \)-ary alphabet, where each symbol has a prior probability \( p_i \). Without loss of generality, we assume that the prior distribution obeys \( p_1 \geq p_2 \geq \cdots \geq p_m > 0 \). The encoding is achieved by associating with each symbol a predefined quantum state \( \rho_i \), and preparing the system in the appropriate state. We shall refer to the states \( \rho_i \) as code-states. To a set of code-states \( \{\rho_i\}_{i=1}^m \) we refer as an ensemble. Whenever an ensemble is arbitrary, we assume that it spans \( \mathcal{H} \) unless otherwise noted.

\[^{1}\text{If it does not span \( \mathcal{H} \), the problem can always be projected onto the subspace which it spans.}\]
Retrieval of the information is accomplished by using a positive operator valued measurement (POVM), which is a set of $m$ operators $\Pi = \{\Pi_i\}_{i=1}^{m}$, which satisfy

$$\Pi_i \geq 0, \quad 1 \leq i \leq m$$

$$\sum_{i=1}^{m} \Pi_i = I.$$  

This is the most general type of measurement allowed by the laws of quantum physics.

The measurement results in one of $m$ possible outcomes, where, given that the state of the system is $\rho$, the probability of the $i$-th outcome is

$$\Pr\{i\} = \text{Tr}(\Pi_i \rho).$$

Thus, the probability of correctly detecting the encoded message is

$$P_d = P_d(\Pi_i, \rho_i) = \sum_{i=1}^{m} p_i \text{Tr}(\Pi_i \rho_i).$$

In this work we use $P_d$ as the main criterion for measuring the quality of an encoding-retrieval setup.

In the next section we find the optimal code-states, in the sense of maximal $P_d$, for a given measurement. We then characterize, in Sections VI and VII all optimal encoding-retrieval setups, when the design specifications are the nature of the data (the prior probabilities $p_i$), and the dimension $n$ of the quantum system.

In Section VI we develop several results concerning an alternative measure of performance, the worst-case posterior probability. This criterion is an indicator of the reliability of the output, and is defined at the beginning of Section VII.

III. DESIGNING CODE-STATES FOR AN ARBITRARY MEASUREMENT

In this section we answer the following question. If the detector, i.e., the measurement $\Pi$, and the prior probabilities of the data $p_i$ are predetermined, what would be a good choice of code-states $\hat{\rho}_i$ to encode the data in a quantum medium of dimension $n$, in terms of $P_d$? This question is of interest, due to possible implementation restrictions on the detector. As indicated in the introduction, the reverse situation, that of designing a measurement to discriminate among arbitrary states, has been thoroughly studied.

Our result is stated formally in Theorem I.

**Theorem I:** Let $\{p_i\}_{i=1}^{m}$ be a probability distribution, and let $\{\Pi_i\}_{i=1}^{m}$ be the measurement operators of a detector. An ensemble of quantum states $\{\rho_i\}_{i=1}^{m}$ maximizes $P_d$ if and only if

$$\mathcal{R}(\rho_i) \subseteq \mathcal{M}(\Pi_i).$$

Denoting the maximal eigenvalue of $\Pi_i$ as $\sigma_i^{\text{max}}$, the maximal probability of correct detection is given by

$$P_d^{\text{opt}} = \sum_{i=1}^{m} p_i \sigma_i^{\text{max}}.$$  

Note that for all $i$ such that $\Pi_i = 0$, one has that $\mathcal{M}(\Pi) = \mathcal{H}$, and any choice of $\rho_i$ is optimal.

**Proof:** The optimal states $\hat{\rho}_i$ are a solution to

$$\max_{\rho_i} \sum_{i=1}^{m} p_i \text{Tr}(\Pi_i \rho_i) \quad (1)$$

subject to

$$\rho_i \geq 0, \quad \text{Tr}(\rho_i) = 1.$$  

The objective function in (1) is additive in the variables $\rho_i$, and the constraints on each of the $\rho_i$ are independent. Hence, (1) is separable in $i$, i.e. the states $\hat{\rho}_i$ are optimal if and only if they are also the solutions to $m$ problems of the form (one for each $i$)

$$\max_{\rho} \text{Tr}(\Pi \rho) \quad (2)$$

subject to

$$\rho \geq 0, \quad \text{Tr}(\rho) = 1.$$  

Any quantum state $\rho$, such that $\rho \geq 0$ and $\text{Tr}(\rho) = 1$, has an eigendecomposition of the form

$$\rho = \sum_{j=1}^{n} g_j |u_j\rangle \langle u_j|,$$

where $g_j \geq 0$, $\sum_{j=1}^{n} g_j = 1$, and $\langle u_j|u_j\rangle = 1$. Since $\Pi \geq 0$, we have that

$$\text{Tr}(\Pi \rho) = \sum_{j=1}^{n} g_j \langle u_j|\Pi|u_j\rangle$$

$$\leq \langle \hat{\mu}|\Pi|\hat{\mu}\rangle \sum_{j=1}^{n} g_j = \langle \hat{\mu}|\Pi|\hat{\mu}\rangle \leq \sigma_{\Pi}^{\text{max}},$$

where $\langle \hat{\mu}|\Pi|\hat{\mu}\rangle = \max_{j=1}^{n} \langle u_j|\Pi|u_j\rangle$, and $\sigma_{\Pi}^{\text{max}}$ is the largest eigenvalue of $\Pi$. If $\Pi = 0$ then the upper bound is zero and any $\rho \geq 0$ is optimal. When $\Pi \neq 0$, equality is achieved if $\text{Tr}(\Pi \rho) = \sigma_{\Pi}^{\text{max}}$, i.e. only when $\rho$ lies in the eigenspace corresponding to $\sigma_{\Pi}^{\text{max}}$.

Note that the optimal code-states $\hat{\rho}_i$ are independent of each other and of the prior probabilities $p_i$. Also note that the optima (the solutions of the problem (1)) form a convex set.

**Corollary 1.1:** If for all $i$, $\dim \mathcal{M}(\Pi_i) = 1$, then the ensemble which maximizes $P_d$ is unique.

**Proof:** When $\dim \mathcal{M}(\Pi_i) = 1$ then $\rho_i$ must be the pure state which spans $\mathcal{M}(\Pi_i)$, and which is unique (due to the requirement of normalization). If this is true for all $i$, then the entire set of code-states is unique.

In applications, one may have the freedom to choose which symbol will be detected by which of the detection operators. Recalling that we assumed the prior probabilities $p_i$ to be sorted in descending order, maximal $P_d$ can be attained when the detection operators are sorted such that $\sigma_{\Pi_1}^{\text{max}} \geq \sigma_{\Pi_2}^{\text{max}} \geq \cdots \geq \sigma_{\Pi_m}^{\text{max}}$. Doing this, and selecting the optimal code-states as above, would lead to the maximal value of $P_d = \sum_{i=1}^{m} p_i \sigma_{\Pi_i}^{\text{max}}$. 
IV. OPTIMAL QUANTUM ENCODING

We now find the maximal attainable value of $P_d$ when encoding data in a quantum medium. We assume that the nature of the data itself, which is manifested in the prior probabilities $p_i$, is predetermined, and so is the quantum system itself (i.e., the dimension $n$). We aim to find an encoding-retrieval setup that maximizes $P_d$.

Thus, our goal is to find the solutions to

$$
\max_{\Pi_i, \rho_i} \sum_{i=1}^{m} p_i \text{Tr}(\Pi_i \rho_i)
$$

s.t.

$$
\rho_i \geq 0, \quad \text{Tr}(\rho_i) = 1,
\Pi_i \geq 0, \quad \sum_{i=1}^{m} \Pi_i = I.
$$

This optimization problem is of a class known as Bilinear Matrix Inequality (BMI) optimization problems [22]. BMIs are non-convex, and in general, finding a global optimum is an NP-hard problem [23]. Nonetheless, for this particular BMI (3), we are able to formulate a closed form solution, and to completely specify the optimal set.

When the dimension $n$ of the quantum system is equal to the number of possible messages $m$, then perfect retrieval ($P_d = 1$) is achievable by choosing the code-states $\rho_i$ to be mutually orthogonal pure states, and the measurement such that $\Pi_i = \rho_i$. When $n < m$ this is no longer possible. The most straightforward approach to quantum encoding when $n < m$ is to simply disregard $m - n$ of the messages and aim to perfectly retrieve the remaining $n$ messages. It is clear that the smallest probability of error would occur if the disregarded messages were the ones with smallest prior probabilities. Thus, this approach is embodied in the ensemble-detector setup

$$
\Pi_i = \begin{cases} 
|u_i\rangle\langle u_i| & 1 \leq i \leq n \\
0 & n < i \leq m 
\end{cases} 
\rho_i = \begin{cases} 
|u_i\rangle\langle u_i| & 1 \leq i \leq n \\
\text{Don’t care} & n < i \leq m 
\end{cases}
$$

where $\{|u_i\rangle\}_{i=1}^{n}$ is some orthonormal system. When using this setup $P_d = \sum_{i=1}^{n} p_i$.

The distinction between classical and quantum systems is very strongly linked to the fact that non-orthogonality between two quantum states affects the ability to distinguish between them. There is no classical analogue of this property. When the states that a quantum system may be in are mutually orthogonal, it is said to be in “the classical limit”. The fact that the setup (4) is comprised only of pure mutually orthogonal states implies that it is classical in nature and that the losses encountered are not due to the fact that the system is governed by quantum mechanics, but to a lossy preprocessing (disregarding some of the messages). In the sequel we refer to (4) as pseudo-classical transmission.

It would, at first glance, seem that one may somehow be able to utilize the “quantumness” of the system, i.e. non-orthogonal code-states and measurements, in order to improve on the probability of correct detection $P_d$. We now formulate and prove a theorem which shows this to be impossible.

**Theorem 2:** Let $\{p_i\}_{i=1}^{m}$ be a probability distribution with $p_1 \geq p_2 \geq \cdots \geq p_m > 0$. Denoting by $\hat{P}_d$ the maximal probability of correct detection for a quantum system of dimension $n \leq m$, we have that

$$
\hat{P}_d = \sum_{i=1}^{n} p_i.
$$

**Proof:** Let $\hat{P}_d = \sum_{i=1}^{m} p_i$. Since the pseudo-classical setup (4) achieves $P_d(\Pi_i, \rho_i) = \hat{P}_d$, we have that $\hat{P}_d \geq \hat{P}_d$. We prove the theorem by showing that $\hat{P}_d \leq \hat{P}_d$.

The maximal value of $\hat{P}_d$ is the solution of (4). From Theorem 1 after maximizing with respect to $\rho_i$, (4) reduces to

$$
\max_{\Pi_i} \sum_{i=1}^{m} p_i \sigma_{\Pi_i}^{\text{max}}
$$

s.t.

$$
\Pi_i \geq 0, \quad \sum_{i=1}^{m} \Pi_i = I.
$$

The constraint (5a) implies that

$$
\sigma_{\Pi_i}^{\text{max}} \geq 0, \quad 1 \leq i \leq m,
$$

and from (5b)

$$
\sigma_{\Pi_i}^{\text{max}} \leq 1, \quad 1 \leq i \leq m,
$$

$$
\sum_{i=1}^{m} \sigma_{\Pi_i}^{\text{max}} \leq n.
$$

(The bottom expression in (5) is obtained by taking the trace of (5a)). We now replace (5) by a scalar program,

$$
\max_{\sigma_i} \sum_{i=1}^{m} p_i \sigma_i
$$

s.t.

$$
0 \leq \sigma_i \leq 1,
\sum_{i=1}^{m} \sigma_i \leq n.
$$

Problem (6) was created by relaxing the constraints of problem (5) - we keep only the constraints on the eigenvalues and disregard the original matrix-inequality constraints. Therefore, the solution of (6) is always larger or equal to the solution of (5), and thus, serves as an upper bound.

The optimization problem (6) is a linear programme. Its Lagrange dual program [24] is given by

$$
\min_{\eta_i, \nu_i, \mu} g(\eta_i, \mu)
$$

s.t.

$$
\eta_i, \nu_i, \mu \geq 0,
\eta_i - \nu_i + \nu_i - \mu = 0,
$$

where $1 \leq i \leq m$ and

$$
g(\eta_i, \mu) = \sum_{i=1}^{m} \eta_i + n \mu
$$
Using the constraint (9b), the variables $\nu_i$ can be eliminated, yielding
\[
\min_{\eta_i, \mu} g(\eta_i, \mu) \quad \text{s.t.} \quad \eta_i, \mu \geq 0, \eta_i + \mu \geq p_i.
\]

From Lagrange duality theory, for any point in the feasibility set of (10), the objective $g(\eta_i, \mu)$ is greater or equal to the solution of the primal problem (8). In other words, for any dual feasible point $(\eta_i, \mu)$, $g(\eta_i, \mu)$ is an upper bound on the solution of (5). Consider
\[
\eta_i = \begin{cases} 
p_i - p_{n+1} & 1 \leq i \leq n \\
0 & n < i \leq m
\end{cases}
\]
\[
\hat{\mu} = p_{n+1}.
\]

Because $p_1 \geq \cdots \geq p_m$, it is dual feasible. For this choice
\[
g(\eta_i, \hat{\mu}) = \sum_{i=1}^{m} \eta_i + n\hat{\mu} = \sum_{i=1}^{n} (\eta_i + \hat{\mu}) = \sum_{i=1}^{n} p_i.
\]

In conclusion, we have shown that
\[
\max_{\text{5}} = \max_{\text{5}} \leq \max_{\text{5}} \leq \min_{\text{5}} \leq \sum_{i=1}^{m} p_i,
\]

which implies that for any valid ensemble and detector $P_d = \sum_{i=1}^{m} p_i Tr(\Pi_i \rho_i) \leq \hat{P}_d$.

The implication of Theorem 2 is that one can achieve the optimal probability of correct detection by using orthogonal pure states and von Neumann measurements, which are easy to implement. Nevertheless, there may be setups $\{\rho_i, \Pi_i\}_{i=1}^{m}$ other then (4) which attain $P_d(\Pi_i, \rho_i) = \hat{P}_d$. In the next section we identify all the ensemble-detector setups which achieve maximum probability of correct detection. The importance of characterizing the set of optima is that we may be able to select an optimum that has preferable performance with regard to other quality of service measures. Also, there may be communication protocols which require using a “non-classical” ensemble. These aspects are discussed in greater detail in Section V-C.

V. CHARACTERIZATION OF OPTIMAL SETUPS

In this section we introduce the notion of tight frame encoding setups, and show that all optima are of this form (Theorem 3). We then fully characterize the set of optima for a given prior probability distribution (Theorem 4 and corollaries).

A. Tight Frame Encoding Setups

A tight frame [25] is a set of $m$ vectors $\{|u_i\rangle\}_{i=1}^{m}$ which satisfy
\[
\sum_{i=1}^{m} |u_i\rangle \langle u_i| = I.
\]

We define a “Tight Frame Encoding Setup” (TFES) to be an ensemble-detector setup of the form
\[
\Pi_i = |u_i\rangle \langle u_i|, \\
\rho_i = \begin{cases} 
\frac{1}{n} |u_i\rangle \langle u_i| & \langle u_i|u_i\rangle > 0 \\
\text{Don’t care} & \langle u_i|u_i\rangle = 0
\end{cases}
\]

where the vectors $|u_i\rangle$ obey (12). The pseudo-classical setup (4) is an example of a TFES. The probability of correct detection when using a TFES is $P_d = \sum_{i=1}^{m} p_i \langle u_i|u_i\rangle$.

The constraint (12) on the vectors ensures that $\Pi_i$ is a valid POVM. It also implies several properties of the vectors $|u_i\rangle$, which are summarized in the following lemma.

Lemma 1: Let $\{|u_i\rangle\}_{i=1}^{m}$ be a set of vectors which satisfy (12). Then,
\[
\langle u_i|u_i\rangle \leq 1,
\]
\[
\text{if } \langle u_i|u_j\rangle = 1 \text{ then } \delta_{i,j},
\]
\[
\sum_{i=1}^{m} \langle u_i|u_i\rangle = n.
\]

Proof: See Appendix A

Tight frames are of interest in many fields and applications where one seeks a set of vectors whose mutual “interference” is minimal. Specifically, in classical communication, they play an important role in Synchronous CDMA systems [26], [27]. Also, the simplex constellation, which is known to be optimal under certain energy constraints [28], [29], is a tight frame.

The significance of TFESs to quantum encoding is established by the following result:

Theorem 3: All ensemble-detector setups $\{\hat{\rho}_i, \hat{\Pi}_i\}_{i=1}^{m}$ which achieve $P_d(\hat{\Pi}_i, \hat{\rho}_i) = \hat{P}_d$ are TFESs.

The proof of Theorem 3 relies on the following lemma, whose proof is given in Appendix B

Lemma 2: For any ensemble-detector setup $\{\hat{\rho}_i, \hat{\Pi}_i\}$ which achieves $P_d(\hat{\Pi}_i, \hat{\rho}_i) = \hat{P}_d$, the largest eigenvalues of the detection operators satisfy
\[
\sum_{i=1}^{m} \sigma_{\Pi_i}^{\max} = n.
\]

Proof: (of Thm. 3) For any POVM, we have that
\[
\text{Tr}(\Pi_i) \geq \sigma_{\Pi_i}^{\max} \sum_{i=1}^{m} \text{Tr}(\Pi_i) = n
\]

where (17) comes from taking the trace of the requirement $\sum_{i=1}^{m} \Pi_i = I$.

Assume that an ensemble-detector setup $\{\hat{\rho}_i, \hat{\Pi}_i\}$ achieves $\hat{P}_d$. Using (17) with Lemma 2 we get that
\[
\sum_{i=1}^{m} \text{Tr}(\hat{\Pi}_i) = \sum_{i=1}^{m} \sigma_{\Pi_i}^{\max},
\]
which, in conjunction with (16), shows that for any such detector
\[ \text{Tr}(\hat{\Pi}_i) = \sum_{j=1}^{n} \langle u_j | u_i \rangle \delta_{i,j} \]
This in turn implies that
\[ \text{rank}(\hat{\Pi}_i) \leq 1, \quad 1 \leq i \leq m \]
i.e. the detection elements of any detector which is part of an optimal setup are of the form \( \hat{\Pi}_i = | u_i \rangle \langle u_i | \) (where \( | u_i \rangle \) may also be the null vector). In order for \( \hat{\Pi}_i \) to be a valid POVM, the set of vectors \( \{ | u_i \rangle \}_{i=1}^{m} \) must obey (12).

Since \( \{ \hat{\rho}_i, \hat{\Pi}_i \} \) is assumed to be an optimal setup, then \( \hat{\rho}_i \) must be an optimal ensemble for the detector \( \hat{\Pi}_i \). Thus, from Theorem 3 we have that for any \( i \), such that \( \langle u_i | u_i \rangle > 0 \),
\[ \hat{\rho}_i = \sum_{j=1}^{n} \frac{1}{\langle u_j | u_i \rangle} | u_j \rangle \langle u_i | \]
If \( \langle u_i | u_i \rangle = 0 \), then \( \hat{\rho}_i \) can be any quantum state.

An interesting aspect of the above result is that \( \hat{P}_d \) can only be attained by setups in which the detected code-states (those for which the corresponding measurement operator is not zero) are pure states. This is hardly surprising, since obviously, for mixed states the chances of “interference” between code-states are greater.

### B. Choice of TFES

From Theorem 3 we know that all optima are TFES. Not all choices of TFES are, however, necessarily optimal. We now show that the set of optimal TFESs is dependent on the prior probabilities \( \{ p_i \}_{i=1}^{m} \), and on the dimension of the quantum medium \( n \), and characterize this dependance. The following results (Theorem 4 and corollaries) fully characterize all optimal solutions for a given prior distribution and dimension \( n \).

In order to formulate our results we introduce a classification of the symbols into three distinct subsets, according to the prior probability distribution and the dimension \( n \). Recalling that we assume \( p_1 \geq p_2 \geq \cdots \geq p_m \), we define
- \( I_1 = \{ i | p_i > p_n \} \)
- \( I_2 = \{ i | p_i = p_n \} \)
- \( I_3 = \{ i | p_i < p_n \} \)
Note that \( I_3 \) and \( I_3 \) may be empty.

**Theorem 4:** Let \( \{ p_i \}_{i=1}^{m} \) be a non-increasing distribution of probabilities, and let \( \{ | u_i \rangle \}_{i=1}^{m} \) be the vectors of a TFES in a quantum system of dimension \( n \). This TFES is optimal in the sense of probability of correct detection if and only if (i) for all \( i \in I_1 \), \( \langle u_i | u_i \rangle = 1 \), and (ii) for all \( i \in I_3 \), \( \langle u_i | u_i \rangle = 0 \).

Before proving Theorem 4 we point out the following important corollaries:

**Corollary 4.1:** Let \( \{ p_i \}_{i=1}^{m} \) be a non-increasing distribution of probabilities, and let \( \{ \hat{\rho}_i, \hat{\Pi}_i \}_{i=1}^{m} \) be an optimal encoding setup in a quantum system of dimension \( n \). Then
1) \( \text{Pr}\{j|i\} = \delta_{i,j} \quad i \in I_1, \)
2) \( \text{Pr}\{\text{det} \ i\} = 0 \quad i \in I_3. \)

**Proof:** From Theorem 3 we know that the ensemble-detector setup is a TFES. From Theorem 4 for all \( i \in I_1 \), \( \hat{\Pi}_i = | u_i \rangle \langle u_i | \), such that \( \langle u_i | u_i \rangle = 1 \). Together with (13), it is easy to see that
\[ \text{Pr}\{j|i\} = \text{Tr}(\hat{\Pi}_j \hat{\rho}_i) = \frac{1}{\langle u_i | u_i \rangle} | \langle u_i | u_j \rangle |^2 = \delta_{i,j}. \]
Also from Theorem 4 for all \( i \in I_3 \), \( \hat{\Pi}_i = 0 \), indicating that the probability of detecting the \( i \)-th message is \( \text{Pr}\{\text{det} \ i\} = \sum_j p_j \text{Tr}(\hat{\Pi}_j \hat{\rho}_i) = 0. \)

**Corollary 4.2:** Let \( \{ p_i \}_{i=1}^{m} \) be a non-increasing distribution of probabilities. If \( p_n > p_{n+1} \) then any optimal setup \( \{ \hat{\rho}_i, \hat{\Pi}_i \}_{i=1}^{m} \) must be of the form (4) (pseudo-classical).

**Proof:** From Theorem 3 the optimal setup must be a TFES. When \( p_n > p_{n+1} \) we have \( I_3 = \{ n+1, \ldots, m \} \), which, using Theorem 4 indicates that
\[ \langle u_i | u_i \rangle = 0 \quad n+1 \leq i \leq m. \]
Together with (12) this implies
\[ \sum_{i=1}^{n} | u_i \rangle \langle u_i | = I. \]
A set of \( n \) vectors in \( n \)-dimensional space can satisfy (18) if and only if they form an orthonormal set. Thus, the only optimal setup when \( p_n > p_{n+1} \) is (4).

**Corollary 4.3:** If \( p_i = \frac{1}{m} \) for all \( i \), then all TFESs achieve \( \hat{P}_d \).

**Proof:** The Corollary follows directly from Theorem 4 for \( I_1 = I_3 = \emptyset \).

We now prove Theorem 4

**Proof:** (of Thm. 3) Assume that \( \{ | u_i \rangle \}_{i=1}^{m} \) are the vectors of a TFES which is optimal in the sense of \( P_d \).
Assume that \( I_1 \neq \emptyset \) and denote by \( k \) the largest index in \( I_1 \) (i.e. \( I_1 = \{ 1, \ldots, k \} \)). This means that \( p_k > p_{k+1} = p_{k+2} = \cdots = p_n \) (from the definition of \( I_1 \), we have that \( k < n \)). For any TFES we can write
\[ P_d = \sum_{i=1}^{m} p_i | u_i \rangle \langle u_i | \]
\[ = \sum_{i=1}^{k} p_i | u_i \rangle \langle u_i | + \sum_{i=k+1}^{m} p_i | u_i \rangle \langle u_i | \]
\[ \leq \sum_{i=1}^{k} p_i | u_i \rangle \langle u_i | + p_{k+1} \sum_{i=k+1}^{m} | u_i \rangle \langle u_i | \]
\[ \leq \sum_{i=1}^{k} p_i | u_i \rangle \langle u_i | + p_{k+1} \left( n - \sum_{i=1}^{k} | u_i \rangle \langle u_i | \right) \]
where the transition from (19) to (20) relies on (15).
Therefore, in order to achieve

\[ P_d < \sum_{i=1}^{k} p_i \langle u_i | u_i \rangle + p_i (1 - \langle u_i | u_i \rangle) \]

\[ = \sum_{i=1}^{n} p_i + (n - k) p_{k+1} = \sum_{i=1}^{n} p_i = \hat{P}_d. \]

Here we have relied on the fact that \( p_{k+1} = p_{k+2} = \cdots = p_n \). Therefore, in order to achieve \( \hat{P}_d \), the vectors \( | u_i \rangle \) must satisfy

\[ \langle u_i | u_i \rangle = 1, \quad i \in I_1 \]

This concludes the proof of the first statement of the ‘only if’ direction.

We go on to prove the second statement. Assume that \( k' = \max I_2 < m \) (i.e. \( I_3 = \{k'+1, \ldots, m\} \neq \emptyset \)). By definition \( p_{k'} > p_{k'+1} \). We again have

\[ P_d = \sum_{i=1}^{m} p_i \langle u_i | u_i \rangle = \sum_{i=1}^{k'} p_i \langle u_i | u_i \rangle + \sum_{i=k'+1}^{m} p_i \langle u_i | u_i \rangle. \]

If for some \( i \in I_3 \), \( \langle u_i | u_i \rangle > 0 \), then

\[ P_d < \sum_{i=1}^{k'} p_i \langle u_i | u_i \rangle + p_{k'} \sum_{i=k'+1}^{m} \langle u_i | u_i \rangle \]

\[ = \sum_{i=1}^{n} p_i \langle u_i | u_i \rangle + n \sum_{i=n+1}^{m} \langle u_i | u_i \rangle \]

\[ = \sum_{i=1}^{n} p_i \langle u_i | u_i \rangle + p_n \left( n - \sum_{i=1}^{n} \langle u_i | u_i \rangle \right) \]

\[ = \sum_{i=1}^{n} p_i \langle u_i | u_i \rangle + p_n \sum_{i=1}^{n} (1 - \langle u_i | u_i \rangle) \]

\[ \leq \sum_{i=1}^{n} p_i \langle u_i | u_i \rangle + \sum_{i=1}^{n} p_i (1 - \langle u_i | u_i \rangle) \]

\[ = \sum_{i=1}^{n} p_i = \hat{P}_d, \]

where the transitions from (22) to (24) rely on the fact that \( k' \in I_2 \) and on (15). Thus, for any TFES which achieves maximal \( P_d \)

\[ \langle u_i | u_i \rangle = 0, \quad i \in I_3. \]

We continue by proving the ‘if’ direction. Assume that for all \( i \in I_1 \), \( \langle u_i | u_i \rangle = 1 \), and that for all \( i \in I_3 \), \( \langle u_i | u_i \rangle = 0 \). We must first note that under these conditions, using (15) yields

\[ \sum_{i=1}^{k'} \langle u_i | u_i \rangle = n. \]
probabilities \( i \in \mathcal{D}_3 \) are discarded - much like in pseudo-classical encoding. In choosing the remaining frame vectors, one has freedom and they can be chosen to be non-orthogonal. Important special cases are when \( p_{n+1} > p_n \), where one has no freedom and the only optimum is pseudo-classical encoding (Corollary 2.2), and the equiprobable case \( p_i = \frac{1}{2} \), where there is complete freedom in choosing the TFES frame vectors (Corollary 1.3).

C. Application to the Analysis of Communication Protocols

In many applications, additional constraints, other than the ones imposed by the physics, are placed on the encoding-retrieval setup. In quantum key distribution [3], for example, constraints arise due to the need for security against eavesdropping. Further constraints may occur due to technical (implementation) issues. The work at hand can then serve for two purposes. The first is to quantify the degradation in the set of optimal TFESs for a setup, which is close to the latter approach we are assured optimal performance with meeting the demands posed by the application. When taking (implementation) issues. The work at hand can then serve for two purposes. The first is to quantify the degradation in the set of optimal TFESs for a setup, which is close to the latter approach we are assured optimal performance with meeting the demands posed by the application. When taking (implementation) issues. The work at hand can then serve for two purposes. The first is to quantify the degradation in the set of optimal TFESs for a setup, which is close to

The probability of correct detection achieved by Bob prior to the exchange of the \( i \) index is \( P_d = 1/2 \). This is equal to the upper bound \( \hat{P}_d \) for this case, meaning that under the requirement of countering eavesdropping, Bob achieves the maximal possible performance. The fact that the upper bound \( \hat{P}_d \) is reached would hardly surprise most readers, in the context of a protocol as simple as BB84. It does, however, serve to illustrate the possible use of the unconstrained upper bound \( \hat{P}_d \) in quantifying the efficacy of more complex communication protocols.

VI. Optimal Worst-Case Posterior Probability

An alternative quality of service measure for systems of digital communication/storage is the worst-case posterior probability [31, 13]. The posterior probability, defined as

\[
P_p(i) = \frac{\Pr\{\text{message } i \text{ detected correctly}\}}{\Pr\{\text{message } i \text{ detected}\}} = \frac{p_i \text{Tr}(\Pi_i \rho_i)}{\sum_j p_j \text{Tr}(\Pi_j \rho_j)},
\]

is the answer to the question: “Given that the detected message is \( i \), what is the probability that it is the right answer?”. The worst-case posterior probability is then

\[
P_p = \min_{i=1,\ldots,m} P_p(i).
\]

The higher the value of \( P_p \), the more reliable the output of the measurement.

Denote \( \Pr\{\det i\} = \sum_j p_j \text{Tr}(\Pi_j \rho_j) \) the probability of detecting the \( i \)-th outcome. By definition

\[
P_p \cdot \Pr\{\det i\} \leq p_i \Pr\{i|i\}, \quad 1 \leq i \leq m
\]

(31)

Summing the inequalities (31) over \( i \), one gets

\[
P_p = P_p \cdot \sum_{i=1}^m \Pr\{\det i\} \leq P_d.
\]

Thus, in any digital encoding system (not necessarily quantum mechanical) the value of \( P_p \) is bounded above by the value of \( P_d \). In particular, for quantum systems, this means that a universal upper bound on \( P_p \) is \( P_d \). Theorem 6 below provides a simple method for finding an upper bound on \( P_p \) for a given set of code-states \( \rho_i \) and prior probabilities \( p_i \). We present an example in which our bound is tighter than the universal bound \( \hat{P}_d \).

Obtaining the optimal measurement in the sense of \( P_p \) involves a bisection procedure, where each step is computationally expensive (solving an SDP) [13]. The bound obtained using our method can serve to shorten the initial bisection interval, thereby reducing the computational cost of finding the optimal detector. We also hope that our method can serve to find tighter universal upper bounds on \( P_p \).

Note that for the pseudo-classical TFES 4.1, and in fact for any setup in which one of the POMV elements is zero, the posterior probability is ill-defined, since the denominator in 30 is zero. We therefore introduce a surrogate measure of the reliability of the outcome, designed to replace \( P_p \) in this case.

Since we seek a measure of reliability of the output, there is no point in taking into account outputs which never occur. Hence we choose to measure the most unreliable outcome, of the set of possible outcomes. The effective worst-case posterior probability is defined as

\[
P_p^{\text{eff}} = \min_{i : \Pr\{\det i\} > 0} P_p(i).
\]
Note that whenever $P_p$ is well defined $P_p^{\text{eff}} = P_p$. In addition, the upper bound $P_d$ also holds for $P_p^{\text{eff}}$.

According to Theorem 5 in many cases, ensemble-detector setups which attain optimal $P_d$ are a TFES, whose detector has zero elements. For all $i$, such that $\Pi_i = 0$, we can choose the code states freely, without degrading the performance in $P_d$. This raises the question, how should one choose the ‘don’t care’ states, so that the output of the system would be reliable? We show that for the pseudo-classical TFES 4, there is a choice of ‘don’t care’ states which attains the maximum value of $P_p^{\text{eff}}$.

### A. An Upper Bound on $P_p$ for a Given Ensemble

**Theorem 6:** Let $\{\rho_i\}_{i=1}^m$ be $m$ arbitrary quantum states of dimension $n$, with prior probabilities $p_i$. Define the operators

$$A_i(\delta) = (1 - \delta) \sum_{k=1}^m p_k \rho_k - p_i \rho_i,$$

where $\delta \in \mathcal{R}$. If for some $1 \leq i \leq m$, $A_i(\delta) \geq 0$, then $P_p \leq 1 - \delta$.

**Proof:** Assume that $\{\rho_i\}_{i=1}^m$ is an arbitrary ensemble of quantum states with prior probabilities $p_i$. Denote by $\Pi$ and $\hat{s}$ the solution to

$$\min_{\Pi, s} \left\{ \begin{array}{l} \Pi_i \geq 0, \\ \sum_{i=1}^m \Pi_i = I \\ \text{Tr}[\Pi A_i(\delta)] \leq s, \quad 1 \leq i \leq m \end{array} \right. \quad (32)$$

In [13] it was shown that if the value of (32) is non-negative (i.e. $\hat{s} \geq 0$) for a specific choice of $\delta$, then $P_p(\Pi) \leq 1 - \delta$. This statement contains a slight inaccuracy, because for $P_p(\Pi)$ to be well-defined, one must also include in (32) the constraint $\Pi_i \neq 0$ (the authors do mention ‘taking a short cut’).

The dual program of (32) is

$$\max_{Y, \lambda_i} \text{Tr}(Y) \quad \left\{ \begin{array}{l} \lambda_i \geq 0, \\ \sum_{i=1}^m \lambda_i = 1, \\ \lambda_i A_i(\delta) - Y \geq 0 \end{array} \right. \quad (33)$$

This means that if, for a specific value of $\delta$, one can find real scalars $\lambda_i$ and an operator $Y$, such that

$$\lambda_i \geq 0,$$

$$\sum_{i=1}^m \lambda_i = 1,$$

$$\lambda_i A_i(\delta) - Y \geq 0,$$

then $\text{Tr}(Y) \leq \hat{s}$. Therefore, if in addition to the requirements (33), $Y$ also satisfies $\text{Tr}(Y) \geq 0$, then we are assured that $\hat{s} \geq 0$, and that $1 - \delta$ is an upper bound on the optimal posterior probability $P_p$.

Define the index subset

$$Q(\delta) = \{ i | A_i(\delta) \geq 0 \},$$

and denote its cardinality by $|Q(\delta)|$. If $Q(\delta)$ is non-empty, then we can choose

$$Y = 0, \quad \lambda_i = \begin{cases} 0, & i \notin Q(\delta) \\ \frac{1}{|Q(\delta)|}, & i \in Q(\delta) \end{cases}$$

which satisfy all the above requirements (33). Thus, whenever $Q(\delta)$ is non-empty, $1 - \delta$ is an upper bound on $P_p$.

As an example of the application of Theorem 6 we examine an ensemble comprised of the pure states $\rho_i^0 = |u_i\rangle \langle u_i|$ in a two dimensional Hilbert space,

$$u_1 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \quad u_2 = \frac{1}{2} \begin{pmatrix} \sqrt{3} \\ -1 \end{pmatrix}, \quad u_3 = \frac{1}{2} \begin{pmatrix} \sqrt{3} \\ 1 \end{pmatrix}$$

with prior probabilities

$$p_1 = 0.4, \quad p_2 = p_3 = 0.3.$$  

For this ensemble,

$$A_2(\delta) = \frac{1}{40} \begin{pmatrix} 9 - 18\delta & \sqrt{27} \\ \sqrt{27} & 19 - 22\delta \end{pmatrix}$$

whose eigenvalues are

$$\sigma_{A_2} = \frac{1}{20} (7 - 10\delta \pm \sqrt{13 - 5\delta + \delta^2}).$$

This implies that $A_2(\delta)$ is PSD for any $\delta \leq 0.36$, and thus the upper bound provided by Theorem 6 is $P_p \leq 0.64$. This is an improvement over the universal bound $P_d = 0.7$.

### B. Choosing the ‘Don’t Care’ States of Optimal TFESs

In many situations, setups which attain maximum $P_d$, have $\Pi_i = 0$ for some $i$. When this is the case, there are undecided degrees of freedom to the TFES - the ‘don’t care’ states. We would like to be able to choose these states so that the outcome of the measurement is reliable. We measure the reliability using $P_p^{\text{eff}}$ defined above.

We present a choice of ‘don’t care’ states for the pseudo-classical setup for which $P_p^{\text{eff}} = P_d$, i.e. when the pseudo-classical setup is used with this choice of ‘don’t care’ states, its performance is optimal both in terms of $P_d$ and in terms of $P_p^{\text{eff}}$.

**Theorem 7:** When using the pseudo-classical TFES 4, with the choice

$$\rho_j = \frac{1}{\sum_{i=1}^n p_i} \sum_{i=1}^n p_i |u_i\rangle \langle u_i|, \quad j = n + 1, \ldots, m$$

for the ‘don’t care’ states, $P_p^{\text{eff}}$ attains the upper bound $P_d$.  

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2Actually, the authors of [13] are concerned with an error function which is equal to $1 - P_p$.  

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Proof: For all $i \leq n$ we get

\[
P_p(i) = \frac{p_i}{p_i + \sum_{j=n+1}^{\infty} \sum_{k=1}^{m} p_k |\langle u_i | u_k \rangle|^2}.
\]

\[
= \frac{p_i}{p_i + \sum_{j=n+1}^{\infty} \frac{p_j}{p_i} \sum_{k=1}^{m} p_k |\langle u_i | u_k \rangle|^2}
\]

\[
= \frac{p_i}{\sum_{k=1}^{n} p_k + \sum_{j=n+1}^{m} p_j}
\]

\[
= \sum_{i=1}^{n} p_i.
\]

Thus $P_p^\text{eff} = \sum_{i=1}^{n} p_i = \hat{P}_d$.

VII. CONCLUSION

We have addressed the question of retrieval of digital data encoded in a quantum medium, using as our main performance criterion the probability of correct detection. We have found the optimal code-states for an arbitrary detector, and the optimal encoding-retrieval setups for an arbitrary prior distribution.

In terms of $P_d$ one cannot do better then pseudo-classical transmission (orthonormal code-states and measurement operators). We have also shown that of all the setups which attain maximal $P_d$, the pseudo-classical TFES can be made to have optimal effective worst-case posterior probability. We have, however, indicated that under certain circumstances, there are benefits for using fully quantum setups (non-orthogonal code-states).

The natural extension of this work is the design of optimal setups with added constraints. Such constraints may arise due to requirements other than reliable communication, such as the need for security discussed above. Constraints may also stem from implementation issues which are typical to specific quantum systems that regularly serve for transmission and storage of information.

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APPENDIX A

PROOF OF LEMMA 1

For all $1 \leq i \leq m$ we have that

\[
|\langle u_i | u_k \rangle|^2 \leq \sum_{k=1}^{m} |\langle u_i | u_k \rangle|^2 = \sum_{k=1}^{m} |\langle u_k | u_k \rangle|.
\]

Using (12), this implies that

\[
|\langle u_i | u_i \rangle|^2 \leq \langle u_i | I | u_i \rangle = \langle u_i | u_i \rangle.
\]

Thereupon $\langle u_i | u_i \rangle \leq 1$, proving the property (13).

If $\langle u_i | u_i \rangle = 1$ then

\[
\langle u_i | u_i \rangle = \sum_{k=1}^{m} |\langle u_k | u_i \rangle|^2 = \sum_{k=1}^{m} |\langle u_i | u_k \rangle|^2 = 1.
\]

making

\[
\sum_{k \neq i} |\langle u_i | u_k \rangle|^2 = 0.
\]

Since this is a sum of nonnegative numbers, then for all $k \neq i$ we have

\[
|\langle u_i | u_k \rangle|^2 = 0 \Rightarrow \langle u_i | u_k \rangle = 0
\]

proving (14). Property (15) follows from taking the trace of (12).

APPENDIX B

PROOF OF LEMMA 2

Assume that $(\bar{n}_i, \bar{\mu})$ is a feasible point of the programme (10), such that $\bar{\mu} = 0$. From the constraint (10b), $\bar{n}_i$ must satisfy $\bar{n}_i \geq p_i$ and then

\[
g(\bar{n}_i, \bar{\mu}) \geq \sum_{i=1}^{m} p_i > \sum_{i=1}^{m} p_i = g(\bar{n}_i, \bar{\mu}),
\]

where $(\bar{n}_i, \bar{\mu})$ are defined in (11). Thus $(\bar{n}_i, \bar{\mu})$ cannot be a dual optimal point. All dual optimal points must satisfy $\mu \neq 0$.

One of the KKT conditions for the solution to problem (8) is

\[
\mu \left( n - \sum_{i=1}^{m} \sigma_i \right) = 0.
\]

Since the dual optimal $\mu \neq 0$, then any optimal values of $\sigma_i$ must satisfy

\[
\sum_{i=1}^{m} \sigma_i = n.
\]

Let $\{\Pi_i\}$ be a POVM, which is part of an optimal ensemble-detector setup, i.e. $\sum_i p_i \sigma_{\Pi_i}^{\text{max}} = \hat{P}_d$. By choosing

\[
\tilde{\sigma}_i = \sigma_{\Pi_i}^{\text{max}}
\]

we get $\sum_i p_i \tilde{\sigma}_i = \hat{P}_d$, ensuring that $\tilde{\sigma}_i$ are an optimum of (8), and thus satisfy (B.1). In conjunction with (B.2), this proves the Lemma.

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