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Bounding polynomial entanglement measures for mixed states

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(Received 25 July 2013; revised manuscript received 15 January 2014; published 30 July 2014)

We generalize the notion of the best separable approximation (BSA) and best $W$-class approximation (BWA) to arbitrary pure-state entanglement measures, defining the best zero-$E$ approximation (BEA). We show that for any polynomial entanglement measure $E$, any mixed state $\rho$ admits at least one “$S$ decomposition,” i.e., a decomposition in terms of a mixed state on which $E$ is equal to zero, and a single additional pure state with (possibly) nonzero $E$. We show that the BEA is not, in general, the optimal $S$ decomposition from the point of view of bounding the entanglement of $\rho$ and describe an algorithm to construct the entanglement-minimizing $S$ decomposition for $\rho$ and place an upper bound on $E(\rho)$. When applied to the three-tangle, the cost of the algorithm is linear in the rank $d$ of the density matrix and has an accuracy comparable to a steepest-descent algorithm whose cost scales as $d^6 \log d$. We compare the upper bound to a lower-bound algorithm given by C. Eltschka and J. Siewert [Phys. Rev. Lett. 108, 020502 (2012)] for the three-tangle and find that on random rank-2 three-qubit density matrices, the difference between the upper and lower bounds is $0.14$ on average. We also find that the three-tangle of random full-rank three-qubit density matrices is less than $0.023$ on average.

DOI: 10.1103/PhysRevA.90.012340 PACS numbers: 03.67.Mn, 03.65.Ud, 03.67.Bg

1. INTRODUCTION

Nonclassical correlations in quantum states such as entanglement distinguish quantum from classical information theory. The ability to calculate entanglement of mixed quantum states is relevant for the analysis of tomography data for theory. The ability to calculate entanglement of mixed quantum states, Lewenstein and Sanpera showed that a state obtained by flipping all three bits of a state $\rho$ has a unique convex decomposition of the form $\rho = \lambda \rho_s + (1 - \lambda) \omega$, where $\rho_s$ is a separable state and the parameter $\lambda \in [0,1]$. The corresponding separable state $\pi_e$ for finding the BSA of a mixed state $\rho$ determines whether $\rho$ is separable and provides an upper bound on the entanglement of $\rho$ because $E(\rho) \leq p_e E(\psi_e)$ for all convex roof entanglement monotones $E$.

More generally, it has been shown that every bipartite state $\rho$ with a unique convex decomposition of the form $\rho = \lambda \rho_s + (1 - \lambda) \omega$, where $\rho_s$ is a separable state and the parameter $\lambda \in [0,1]$.

We refer to any decomposition of a state into a pure state $\psi_e$ and a state $\pi_e$ such that $E(\pi_e) = 0$, for given polynomial invariant $E$, as an $S$ decomposition. For the concurrence on two-qubit states, Lewenstein and Sanpera showed that $S$ is nonempty and then considered the $S$ decompositions obtained by finding the element $\psi_e \in S$ that minimizes the corresponding probability $p_e$ [16]. The corresponding separable state $\pi_e$ is the “best separable approximation” (BSA) of $\rho$. Their algorithm for finding the BSA of a mixed state $\rho$ determines whether $\rho$ is separable and provides an upper bound on the entanglement of $\rho$ because $E(\rho) \leq p_e E(\psi_e)$ for all convex roof entanglement monotones $E$.

We consider the rank $d$ of the density matrix $d$, rather than the dimension of the Hilbert space on which it acts, because $d$ is the parameter that determines the computational difficulty of the convex roof minimization. A number of special cases of computation of the convex roof have been solved for cases of restricted rank [11–13].
that is of homogeneous degree in the expansion coefficients of pure states written relative to the computational basis and that is invariant under determinant-1 local operations. \(D(\rho, \pi) = \|\rho - \pi\|\) is the trace distance, \(supp(\rho)\) is the support of \(\rho\), and \(R(\rho)\) is its range. For any pure state \(|\psi\rangle \in \mathcal{H}\), we denote the projector \(|\psi\rangle\langle\psi|\) simply as \(\psi\).

II. RESULTS

We generalize the BSA and BWA, beginning with the following:

**Theorem 1.** For any mixed state \(\rho\) and polynomial-invariant \(E\) there exists a pure-state ensemble containing at most one state with nonzero \(E\).

The proof is given in the Appendix. Theorem 1 leads naturally to an approximation of \(\rho\) in terms of a mixed state for which \(E\) is equal to zero. By analogy with the BSA and BWA, we define the BEA of \(\rho\) as the state \(\rho_* := \rho^*/Tr\rho^*\), where \(\rho^*\) is a positive semidefinite operator with \(E(\rho^*) = 0\) such that \(\rho_* - \rho^* \geq 0\) and \(Tr\rho^* \leq 1\) is maximal. Since \(E(\rho^*)\) is a homogeneous polynomial in the expansion coefficients of the pure states in the minimal ensemble, it is well defined even if \(\rho^*\) has nonunit trace.] Moreover, we refer to the parameter \(\mu := Tr\rho^* \in [0, 1]\) as the zero-E equivallency of \(\rho\). Any state \(\rho\) has a convex decomposition of the form

\[
\rho = \mu \rho_* + (1 - \mu) \omega, 
\]

where \(\omega\) is a pure state with nonzero \(E\). We refer to (4) as the optimal zero-\(E\) decomposition of \(\rho\), and \(\rho_*\) is the BEA. We now prove the following:

**Theorem 2.** All mixed states \(\rho\) have nonzero zero-\(E\) equivallency and have a unique optimal zero-\(E\) decomposition with \(\omega\) being a pure state.

Theorem 2 relies on Lemmas 1, 2, and 3, whose proofs, together with the proofs of Theorems 1 and 2, are given in the Appendix.

**Lemma 1.** Consider \(\rho, \pi \in \mathcal{D}(\mathcal{H})\) and let \(E : \mathcal{D}(\mathcal{H}) \rightarrow \mathbb{R}\) be a non-negative convex function bounded above by \(E_{\text{max}}\). Suppose that there exists some \(k > 0\) such that

\[
\sigma_\rho = \rho + \frac{k}{D(\rho, \pi)}(\rho - \pi)
\]

is a state. Then,

\[
E(\rho) - E(\pi) \leq \frac{D(\rho, \pi)}{D(\sigma_\rho, \pi)} [E(\sigma_\rho) - E(\pi)].
\]

The question of the existence of states of the form given by Eq. (5) is addressed by Lemma 2.

**Lemma 2.** For all \(\rho, \pi \in \mathcal{D}(\mathcal{H})\) satisfying \(supp(\pi) \subseteq supp(\rho)\), there exists a positive constant \(k > 0\) such that the operator \(\sigma_\rho\), defined as

\[
\sigma_\rho := \rho + \frac{k}{D(\rho, \pi)}(\rho - \pi),
\]

is a state and such that rank \(\sigma_\rho < \text{rank} \rho\).

Equation (6), combined with Lemma 2, provides a nonuniform continuity bound on any non-negative convex function \(E : \mathcal{D}(\mathcal{H}) \rightarrow \mathbb{R}\). The continuity bound is nontrivial between two density matrices \(\rho\) and \(\pi\) as long as \(\rho\) and \(\pi\) have equal supports.
We have now generalized the BSA and BWA to arbitrary homogeneous polynomial invariants. However, the BEA for ρ does not, in general, provide the best estimate of E(ρ) over the set of S decompositions. The entanglement of the S decomposition for ρ (note that this is an upper bound on the entanglement of ρ itself) with pure state ψ occurring with probability p is simply pE(ψ). Hence, we define ψ1 to be the state in S such that p1E(ψ1) is minimal and note

\[ E(ρ) ≤ p1E(ψ1) ≤ p2E(ψ2), \]

(8)

where ψ2 is the pure state associated with the BEA for ρ. Because the BEA is unique, the second inequality is only an equality if the BEA minimizes p,E(ψp) as well as p2, i.e., if p2 = p1 and ψ2 = ψ1.

We now describe an algorithm that may be used to determine ψ1 for any state ρ. We use the fact (from Lemma 3) that every mixed state ρ has in its range at least one pure state on which E is equal to zero.

Lemma 3. For any mixed state ρ, there is a pure state |ψ⟩ ∈ R(ρ) such that E(ψ) = 0.

Given a mixed state ρ ∈ D(H) of rank d, we first use a steepest-descent algorithm [20] to identify pure states ψ1 ∈ R(ρ) which have zero E [21]. For d > 2 there is a continuous set of such states, and the steepest-descent algorithm chooses one such state randomly. We repeat this procedure several times to identify a number [22] of such pure states {ψ1}.

We then construct the uniform mixture π1 of the pure states identified by the steepest-descent algorithm. Clearly, supp(π1) ⊆ supp(ρ) and E(π1) = 0. Then, by Lemma 2, there exists a k > 0 such that the operator

\[ ρ1 = ρ + \frac{k}{D(ρ,π1)}(ρ - π1) \]

(9)

is a state and such that rank ρ1 < rank ρ. We then apply Lemma 1 with ω = ρ1 and π = π1 to obtain

\[ E(ρ) - E(π1) ≤ \frac{D(ρ,π1)}{D(ρ,π1)}[E(ρ1) - E(π1)]. \]

(10)

Hence, because E(π1) = 0,

\[ E(ρ) ≤ \frac{D(ρ,π1)}{D(ρ,π1)}E(ρ1). \]

(11)

From Eq. (9), ρ may be written as a convex combination of ρ1 and π1.

If ρ1 is a pure state, then ρ may be written as a convex combination of the states ψ (comprising π1), which have zero E, and the state ρ1, which may have nonzero E. We have thus identified a pure-state ensemble for ρ containing at most one pure state with nonzero E, and the algorithm terminates since E(ρ1) can be calculated directly.

If ρ1 is not pure, the same procedure is applied to ρ1. We find a density matrix π2 such that E(π2) = 0 and supp(π2) ⊆ supp(ρ1) and construct ρ2 from it. The state ρ can then be written as a convex combination of the pure states comprising π1 and π2, and the (possibly mixed) state ρ2. Then,

\[ E(ρ1) ≤ \frac{D(ρ1,π2)}{D(ρ2,π2)}E(ρ2). \]

(12)

We can now combine Eq. (12) with Eq. (11) to obtain

\[ E(ρ) ≤ \frac{D(ρ,π1)}{D(ρ,π1)} \frac{D(ρ1,π2)}{D(ρ2,π2)}E(ρ2). \]

(13)

The procedure is then repeated for ρ2. The algorithm terminates when one arrives at a state ρi which is pure, in which case E(ρi) may be calculated directly. Because rank ρi < rank ρi−1 for all i, the algorithm is guaranteed to terminate, and we have

\[ E(ρ) ≤ \frac{D(ρ,π1)}{D(ρ,π1)} \cdots \frac{D(ρi-1,π2)}{D(ρi,π2)}E(ρi), \]

(14)

where ρi = ψi is pure. Note that at the ith step, we only need to find one pure state with E = 0 in the range of ρi for the algorithm to proceed.

The algorithm described above constructs an ensemble with the property that apart from ψd, every pure state in the ensemble has E = 0. Thus, ψd ∈ S. To find ψd, we then use the facts that S is a connected set and that the number of local minima in S is bounded above by the polynomial degree of E. The connectedness of S follows from the connectedness of the set of mixed states with zero E. For many entanglement monotones of interest, the degree of E is only 2 or 4 [5], so it follows that if we perform steepest descent to minimize the function pE(ψ) over the set of pure states ψ ∈ S, where p is the probability of ψ in the S decomposition, starting from the state ρd = ψd, we will converge to the global minimum ψd with high probability.

The real dimension of S scales linearly in the rank of the density matrix, so the steepest descent is tractable. To perform this steepest descent in practice, for every state ψi ∈ S, we denote by k_i (0,1) the smallest value such that for some mixed state π_i with E(π_i) = 0, ρ = k_i ψ_i + (1 - k_i) π_i. One can calculate k_i using the algorithm of Lewenstein and Sanpera, suitably adapted to use pure states with zero E, rather than separable states [16]. In no such value of k_i exists, we set k_i = ∞. One may then calculate ψ_i by minimizing k_i E(ψ_i) by steepest descent over \mathcal{H}.

However, we have found that in many cases one may use Eq. (14) on its own to obtain a tight and computationally tractable numerical upper bound on E(ρ). In this approach, one runs the algorithm up to Eq. (14) many times, getting a different result each time, and then takes the smallest of these results as an upper bound on E(ρ).

To investigate the efficacy of this method we performed calculations of the three-tangle for three-qubit mixed states. The three-tangle is the simplest multipartite entanglement measure, and in this case the BEA is the BWA. The combination of the upper bound obtained in this way from Eq. (14) with the lower bound of [23] provides nontrivial upper and lower bounds on the three-tangle that one may compute rapidly on arbitrary states of three qubits. We evaluate both bounds for mixtures of GHZ-class and W-class states [4] where the three-tangle is known analytically [12,13] and for random rank-d density matrices. We compare the upper bound to analytical values of the three-tangle where available. We also compare the upper bound to the steepest-descent algorithm given in [15] and to the lower-bound algorithm of Eltschka and Siewert [23] for the square root of the three-tangle, whose square gives a lower bound on the three-tangle. Both algorithms are stochastic, so we repeat each one many times on a given state and use the
For the calculations described below our upper bound is the minimum value obtained by running our algorithm 200 times on a given density matrix. The lower bound is the maximum value obtained after running the Eltschka and Siewert algorithm [23] 1000 times.

We evaluated the upper bound on mixtures of GHZ and W states,
\[
\pi(p) = p|\text{GHZ}\rangle\langle\text{GHZ}| + (1-p)|W\rangle\langle W|, \tag{15}
\]
for which the analytical form is known [13]. Our algorithm was able to provide a tight upper bound for the three-tangle for this mixture (Fig. 1). In addition, whereas the steepest-descent algorithm always yields a nonzero value for the three-tangle, the algorithm presented above can and does identify the three-tangle as exactly zero to numerical precision. The inset shows the upper bounds (red dots) on the three-tangle of the density matrices in Eq. (15) for 11 values of \( p \) between 0.6 and 0.7, compared to the analytical value (line). These are results from 400 repetitions of the upper-bound algorithm.

The upper bound obtained from Eq. (14) was compared to the one obtained by the steepest-descent algorithm described in [15] for random density matrices. For ranks 2 through 5, both algorithms calculated upper bounds on the three-tangle of 240 different randomly generated density matrices. For the algorithm presented above, density matrices of ranks 6, 7, and 8 were also tested. The steepest-descent algorithm yielded a lower (better) value on average, but the difference decreased with increasing rank. The steepest descent was considerably slower than our algorithm for evaluating an upper bound, making calculations infeasible for ranks greater than 5. The timings and average differences are shown in Table I.

We computed upper and lower bounds on random three-qubit states with ranks 2 through 8, for which the analytical form is not known. We sampled 30 000 states for rank 2 and 10 000 states for ranks 3 through 8. We generated random rank-\( d \) states by sampling a probability distribution uniformly on the \((d-1)\)-dimensional probability simplex and sampling pure states uniformly over the Hilbert space. The upper bound tightly constrains the three-tangle in this ensemble of states, as shown in Fig. 2. The median values of the three-tangle for ranks 2, 4, 6, and 8 are 0.11, 0.02, 0.013, and 0.003, respectively. The lower bound was mostly zero on these states: only 2561 of 30 000 states (8.5\%) were nonzero for rank 2, 126 of 10 000 for rank 3, 12 of 10 000 for rank 4, 1 of 10 000 for ranks 5 and 6, and none for ranks 7 and 8. Hence, for random states of rank \( > 2 \) the strategy of bounding the entanglement above and below is ineffective as we do not obtain a nontrivial lower bound from the method of [23] in these cases.

For random rank-2 states the mean upper and lower bounds over 30 000 states are 0.157 and 0.016, respectively, and the upper and lower bounds constrain the three-tangle to lie within a region with an average width of 0.14. If we restrict ourselves to those states on which the lower bound is nonzero so that we are considering states where we have a certificate that there is some entanglement, the mean upper and lower bounds are 0.356 and 0.188, respectively. Hence, states for which the lower bound is nonzero also have significantly larger values of the upper bound, and upper and lower bounds constrain the three-tangle to lie within a region with an average width of 0.167 for these states.

The algorithm will always terminate when applied to a polynomial entanglement monotone. On other convex roof entanglement monotones \( E \), for which it may not be possible to construct ensembles containing at most one state on which \( E \) is nonzero, the algorithm should choose \( \pi_i \) to be the pure state in the support of \( \rho_{i-1} \) on which \( E \) is minimal. Then,
We have that $\omega_{pk}$ by NSF Award No. PHY-0955518, and by Quantum Information for Quantum Chemistry (QIQC), Award No. CHE-1037992, by NSF Award No. PHY-0955518, and by AFOSR Award No. FA9550-12-1-0046. S.R. acknowledges support from the Hertz and Beckmann Foundations.

**ACKNOWLEDGMENTS**

S.R. would like to thank D. Turban and J. Sabloff, and P.J.L. would like to thank J. Siewert and D. Meyer for useful discussions. N.D. is grateful to A. Sanpera for helpful discussions. P.J.L. acknowledges support from NSF CCI Center, Quantum Information for Quantum Chemistry (QIQC), Award No. CHE-1037992, by NSF Award No. PHY-0955518, and by AFOSR Award No. FA9550-12-1-0046. S.R. acknowledges support from the Hertz and Beckmann Foundations.

**APPENDIX**

In this appendix we give the proofs of the lemmas and theorems presented in the paper.

**Proof of Lemma 1.** Let

$$\omega_p := p\pi + (1 - p)\sigma_\rho,$$

with $p \in (0, 1)$. Since $\pi$ and $\sigma_\rho$ are states, so is $\omega_p$. Note that for the particular choice of $p$ given by

$$p \equiv p_k = \frac{k}{D(\rho, \pi) + k},$$

we have that $\omega_{pk} = \rho$. Using the expression for the trace distance between any two states $\rho_1$ and $\rho_2$,

$$D(\rho_1, \rho_2) = \max_{0 \leq p < 1} \text{Tr}[P(\rho_1 - \rho_2)],$$

it can be readily verified that the following identities hold:

$$D(\pi, \sigma_\rho) = D(\pi, \rho) + D(\rho, \sigma_\rho),$$

$$D(\rho, \sigma_\rho) = k.$$  (A4)

Let $\varepsilon := 1 - p_k$. Then, (A2), (A3), and (A4) imply that

$$p_k = \frac{D(\rho, \sigma_\rho)}{D(\pi, \sigma_\rho)}, \quad \varepsilon = \frac{D(\rho, \pi)}{D(\pi, \sigma_\rho)}.$$  (A5)

Then,

$$E(\rho) - E(\pi) = E(\omega_{pk}) - E(\omega_{pk+\varepsilon})$$

$$\leq \varepsilon [E(\sigma_\rho) - E(\pi)]$$

$$= \frac{D(\rho, \pi)}{D(\pi, \sigma_\rho)} [E(\sigma_\rho) - E(\pi)].$$  (A6)

The first equality holds since the choice of $p_k$ and $\varepsilon$ ensures that $\omega_{pk} = \rho$ and $\omega_{pk+\varepsilon} = \pi$. The inequality in the second line holds since $E$ is a convex function and can be obtained as follows: Since $\varepsilon = 1 - p_k$, we have $\omega_{pk} = p_k\pi + \varepsilon\sigma_{\rho}$. Then the convexity of $E$ implies that

$$E(\omega_{pk}) \leq p_k E(\pi) + \varepsilon E(\sigma_\rho),$$

and hence,

$$E(\omega_{pk}) - E(\pi) \leq \varepsilon [E(\sigma_\rho) - E(\pi)].$$

The last equality in (A6) follows from (A5).

**Proof of Lemma 2.** It is clear from (5) that $\text{Tr}\sigma_\rho = 1$ since $\rho, \pi \in D(H)$. To establish that $\sigma_\rho$ is a state we only need to show that $\sigma_{\rho} \geq 0$. In the following, for any $|\phi\rangle \in H$ and any $\omega_\rho \in D(H)$ let $|\phi\rangle := \langle \phi | \omega_\phi \rangle$. Any $|\phi\rangle \in H$ can be written as

$$|\phi\rangle = \Pi_\rho|\phi\rangle + (I - \Pi_\rho)|\phi\rangle,$$

where $\Pi_\rho$ denotes the projection onto the support of $\rho$. Obviously, $\rho(I - \Pi_\rho)|\phi\rangle = 0$ and $\pi(I - \Pi_\rho)|\phi\rangle = 0$ since $\text{supp}(\pi) \subseteq \text{supp}(\rho)$. These identities imply that $\sigma_\rho(I - \Pi_\rho)|\phi\rangle = 0$, and hence,

$$\sigma_\rho = \langle \phi | \Pi_\rho \sigma_\rho \Pi_\rho |\phi\rangle.$$  (A7)

Let us define

$$|\tilde{\phi}\rangle := \frac{\Pi_\rho|\phi\rangle}{\sqrt{\langle \phi | \Pi_\rho |\phi\rangle}}.$$  (A8)

Then to prove that $\sigma_\rho \geq 0$, it suffices to show that $\sigma_\rho \geq 0$. From (5), it equivalently suffices to prove that

$$\rho_{\tilde{\phi}} \geq k(\rho_{\tilde{\phi}} - \rho_{\tilde{\phi}}).$$

Note that $D(\rho, \pi) = D(\pi, \rho)$ by symmetry and that

$$D(\pi, \rho) = \max_{0 \leq p < 1} \text{Tr}[P(\pi - \rho)],$$

$$\geq \text{Tr}[|\tilde{\phi}\rangle \langle \tilde{\phi}|(\pi - \rho)]$$

$$= \pi - \rho_{\tilde{\phi}}.$$  (A9)

Hence, to prove (A8), it suffices to prove that there exists a positive constant $k$ such that

$$\rho_{\tilde{\phi}} \geq k.$$  (A10)

Let the eigenvalue decomposition of $\rho$ be given by

$$\rho = \sum_{i=1}^{d} \lambda_i |e_i\rangle \langle e_i|.$$  (A11)

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and let us choose \( k = \lambda_{\min}(\rho) \), where \( \lambda_{\min}(\rho) := \min_{1 \leq i \leq d} \{ \lambda_i : \lambda_i > 0 \} \). Obviously, \( \langle \tilde{\varphi} | \tilde{\varphi} \rangle \in \text{supp} \rho \), and hence, 
\[
\langle \tilde{\varphi} | \sum_{i: \lambda_i > 0} \lambda_i | e_i \rangle \langle e_i | \tilde{\varphi} \rangle \geq \lambda_{\min}(\rho) \sum_{i: \lambda_i > 0} | \langle \tilde{\varphi} | e_i \rangle |^2 = \lambda_{\min}(\rho).
\]
Hence,
\[
\rho \tilde{\varphi} = \langle \tilde{\varphi} | \sum_{i: \lambda_i > 0} \lambda_i | e_i \rangle | e_i \rangle \geq \lambda_{\min}(\rho) \sum_{i: \lambda_i > 0} | \langle \tilde{\varphi} | e_i \rangle |^2 = \lambda_{\min}(\rho).
\]

It follows that the operator \( \sigma_\rho \), defined in Eq. (5) with \( k = \lambda_{\min}(\rho) \), is a state. However, if \( \rho \neq \pi \), then \( \rho - \pi \) has at least one negative eigenvalue. It follows that for \( k > 0 \), the operator defined in Eq. (5) is not positive semidefinite and hence is not a state. By continuity, then, there exists a \( p > 0 \) such that the operator \( \sigma_\rho \), defined in Eq. (5) with \( k = p \), is a state but such that the operator \( \sigma_\rho \), defined in Eq. (5) is not a state when \( k = p + \epsilon \) for any positive \( \epsilon \). Define \( \bar{\sigma}_\rho \) to be the operator \( \sigma_\rho \), defined in Eq. (5) with \( k = p \).

If the support of \( \pi \) were contained within the support of \( \bar{\sigma}_\rho \), then there would exist some \( q > 0 \) such that
\[
\bar{\sigma}_\rho + \frac{q}{D(\bar{\sigma}_\rho, \pi)} (\bar{\sigma}_\rho - \pi) \geq 0.
\]
If such a \( q \) existed, however, then one could use the fact that from the definitions of \( \sigma_\rho \) and the trace distance,
\[
D(\bar{\sigma}_\rho, \sigma_\rho) = D(\pi, \sigma_\rho)
\]
and
\[
D(\pi, \rho) + D(\rho, \sigma_\rho) = D(\pi, \sigma_\rho)
\]
in order to show that
\[
\rho + \frac{p + q}{D(\sigma_\rho, \pi)} (\rho - \pi) \geq 0,
\]
which is a contradiction by the definition of \( p \). Thus, the support of \( \pi \) is not contained within the support of \( \bar{\sigma}_\rho \), so the supports of \( \sigma_\rho \) and \( \rho \) are not equal. However, \( \rho \) can be written as a convex combination of \( \sigma_\rho \) and \( \pi \), so the support of \( \sigma_\rho \) must be contained within the support of \( \rho \). It follows that the support of \( \sigma_\rho \) is strictly smaller than the support of \( \rho \), so the rank of \( \sigma_\rho \) must be smaller than the rank of \( \rho \).

**Proof of Lemma 3.** Since the range of any mixed state \( \rho \) is the set of superpositions of the eigenvectors of \( \rho \), it suffices to show that for any two pure states \( | \psi_1 \rangle \) and \( | \psi_2 \rangle \), there exists some \( \theta, \phi \), such that the state
\[
| \theta, \phi \rangle = \cos(\theta) | \psi_1 \rangle + e^{i \phi} \sin(\theta) | \psi_2 \rangle
\]
has \( E \).

Let the coefficients of \( | \psi_1 \rangle \) in the computational basis be written \( b_1, b_2, \ldots, b_N \), and let the coefficients of \( | \psi_2 \rangle \) in the computational basis be written \( c_1, c_2, \ldots, c_N \). Then, for all \( k \), the coefficients of \( | \theta, \phi \rangle \), written in the computational basis, are given by
\[
a_k = \cos(\theta) b_k + e^{i \phi} \sin(\theta) c_k.
\]
Since \( E \) is a polynomial of homogeneous degree \( D \) equal to at most 4 in the coefficients of \( | \theta, \phi \rangle \) written in the computational basis, we may write it as
\[
E(| \theta, \phi \rangle) = \sum_{i=1}^{T} C_i a_1^{N_i} \cdots a_N^{N_i},
\]
where \( T \) is the number of terms in the expression for \( E \), \( N \) is the dimension of the Hilbert space, \( C_i \) is the coefficient on the \( i \)th term, and \( \sum_{k=1}^{N} s_k i = D \) for all \( i \). Substituting the expression for \( a_k \), we have
\[
E(| \theta, \phi \rangle) = \sum_{i=1}^{T} C_i \prod_{k=1}^{N} [\cos(\theta) b_k + e^{i \phi} \sin(\theta) c_k]^{s_k}.
\]
Factoring out \( \cos(\theta) \) from every term in the sum, we have
\[
E(| \theta, \phi \rangle) = \cos(\theta)^D \sum_{i=1}^{T} C_i \prod_{k=1}^{N} [b_k + e^{i \phi} \tan(\theta) c_k]^{s_k}.
\]
We now perform a change of variables, defining \( z(\theta, \phi) = e^{i \phi} \tan(\theta) \). We have
\[
E(| \theta, \phi \rangle) = \cos(\theta)^D \sum_{i=1}^{T} C_i \prod_{k=1}^{N} [b_k + z(\theta, \phi) c_k]^{s_k}.
\]
We now note that the range of \( \theta \) may be restricted to the interval \( [0, \pi/2] \), while the range of \( \phi \) is \( [0, 2 \pi] \). If we assume that \( E(| \psi_1 \rangle) \neq 0 \), then for the purpose of finding the roots of \( E \), the range of \( \theta \) may be restricted further to \( [0, \pi/2] \). On this range, \( \cos(\theta) \) is nonzero, so the roots of \( E(| \theta, \phi \rangle) = 0 \) are equivalent to the roots of the polynomial
\[
\tilde{E} = \sum_{i=1}^{T} C_i \prod_{k=1}^{N} [b_k + z(\theta, \phi) c_k]^{s_k}.
\]
The fundamental theorem of algebra guarantees that \( \tilde{E} \) will have \( D \) complex roots, including multiplicities. These roots lie within the range of \( z(\theta, \phi) \), which is the entire complex plane. Thus, there exists at least one unique pure state \( | \theta, \phi \rangle \) such that \( E(| \theta, \phi \rangle) = 0 \), completing the proof.

**Proof of Theorem 2.** Every pure state \( | \psi \rangle \in R(\omega) \) [where \( \omega \) is the state appearing in the optimal zero-\( E \) decomposition (4)] must have positive \( E \). This is because, if there is a pure state \( | \psi \rangle \in R(\omega) \) with \( E(\psi) = 0 \), then we could subtract \( \gamma | \psi \rangle \) from \( \omega \) (for some \( 0 < \gamma < 1 \) and add \( (1 - \mu) \gamma \langle \psi | \mu \rho_L \) to obtain a decompostition of the form
\[
\rho = \tilde{\mu} \tilde{\rho}_L + (1 - \tilde{\mu}) \tilde{\omega},
\]
such that \( E(\tilde{\rho}_L) = 0 \) and \( \tilde{\mu} = \mu + (1 - \mu) \lambda \). However, this increases the zero-\( E \) equivalency \( \mu \) and hence leads to a contradiction since \( \mu \) is maximal by definition. Hence, \( E(\psi) > 0 \ \forall \psi \in R(\omega) \). By Lemma 3, it then follows that \( \omega \) must be pure. This also implies that if \( \rho \) is a mixed state, then \( \mu > 0 \).

To prove that the optimal zero-\( E \) decomposition is unique, we proceed as in [17] and assume that there exist at least two optimal zero-\( E \) decompositions \( \rho = \lambda \rho_L + (1 - \lambda) | \psi \rangle \langle \psi | \) and \( \rho = \lambda \rho_L' + (1 - \lambda) | \tilde{\psi} \rangle \langle \tilde{\psi} | \) with the same maximal \( \lambda \). Any convex combination of these two decompositions is also an optimal zero-\( E \) decomposition, i.e., \( \forall \epsilon \in [0,1] \),
\[
\rho = \epsilon \lambda \rho_L + (1 - \lambda) | \psi \rangle \langle \psi | + (1 - \epsilon) \lambda \rho_L' + (1 - \lambda) | \tilde{\psi} \rangle \langle \tilde{\psi} | = \lambda \tilde{\rho}_L + (1 - \lambda) \tilde{\omega},
\]
where \( \hat{\omega} := \epsilon \psi + (1 - \epsilon)\psi' \) and \( \hat{\rho}_L := \epsilon \rho_L + (1 - \epsilon)\rho_L' \), with \( E(\hat{\rho}_L) = 0 \) [since the convex roof extension \( E \) is convex and \( E(\rho_L) = 0 = E(\rho_L') = 0 \)]. Since \( \hat{\omega} \) is a mixed state, by Lemma 3 there must exist a pure state \( |\varphi> \) in its range such that (as above) we could subtract \( c\varphi \) from \( \hat{\omega} \) [for some \( c \in (0,1) \)] and add it to \( \lambda \hat{\rho}_L \) to obtain another optimal zero-E decomposition. However, this would increase the zero-E equivalency and thus would result in a contradiction. □

Proof of Theorem 1. We prove Theorem 1 by construction, using Lemmas 1, 2, and 3. Since \( \rho \) is a mixed state, by Lemma 3 there exists a pure state \( |\psi> \in R(\rho) \) such that \( E(\psi) = 0 \). By Lemma 2 we infer that there exists a positive constant \( k \) and a state \( \rho_1 \) such that

\[
\rho = \lambda \psi + (1 - \lambda)\rho_1,
\]

(A22)

with rank \( \rho_1 < \text{rank} \rho \). Here \( \lambda \equiv \lambda(k, D(\rho, \psi)) = k/[D(\rho, \psi) + k] \).

If \( \rho_1 \) is a pure state, then the claim of Theorem 1 follows since we have constructed an ensemble of two pure states \( \psi \) and \( \rho_1 \) for \( \rho \), with \( E(\psi) = 0 \) and \( E(\rho_1) \geq 0 \). If \( \rho_1 \) is a mixed state, then we know by Lemma 2 that there exists a pure state \( |\psi_1> \in R(\rho_1) \) such that \( E(\psi_1) = 0 \). Then we repeat the above steps (for \( \rho_1 \)) to arrive at a state \( \rho_2 \) such that

\[
\rho = \lambda_1 \psi_1 + (1 - \lambda_1)\rho_2
\]

and \( \lambda_1 \in (0,1) \). If \( \rho_2 \) is pure, the proof is completed since \( \rho \) can be expressed in terms of an ensemble of three pure states, \( \psi, \psi_1, \) and \( \rho_2 \), with only \( \rho_2 \) having possibly nonzero \( E \). If \( \rho_2 \) is mixed, we iterate again. We stop after the \( i \)th iteration if \( \rho_i \) is pure. Since, by Lemma 2, the rank of the state \( \rho_i \) obtained after the \( i \)th iteration is strictly smaller than the rank of \( \rho_{i+1} \), we definitely arrive at a pure state, and hence, the iteration stops, yielding an ensemble of pure states for \( \rho \) with at most one (namely, the one obtained in the last step of the iteration) having nonzero \( E \). □

[20] This algorithm, which performs steepest descent to minimize \( E \) over \( \mathcal{H} \) with a cost independent of \( d \), should not be confused with the steepest-descent convex-roof algorithm, which minimizes the three-tangle over \( \Upsilon_\rho \) and which has a cost scaling like \( d^3 \log d \).
[21] These pure states could also be found using a root-finding algorithm on the polynomial defined in the proof of Theorem 1.
[22] Carathéodory’s theorem implies that pure-state ensembles of size \( d^2 \) are required in general in order to minimize the convex roof. For this reason, \( \pi_i \) is constructed as a uniform mixture of \( 3/2d - i \) distinct pure states selected from the range of \( \rho_i \), each with zero \( E \). Because \( \sum_{i=1}^{\rho_i} (3/2d - i) = d^2 - 1 \), this ensures that \( d^2 \) pure states are selected in total, including the final pure state.