

Information Geometry for Non-Maximal Rank

An information topology extends the Pythagorean and Projection Theorem of quantum information geometry to states of non-maximal rank. The norm topology does it wrongly.

- These theorems provide a geometric framework for the MaxEnt map, short for maximum-entropy inference map under linear constraints (Boltzmann 1877, Jaynes 1957)
- Constraints on marginals define many-party correlation quantities, known as irreducible correlation (Amari 2001, Linden et al. 2002, Zhou 2008, Ay et al. 2011)
- Failure of norm extendability means that the MaxEnt map can be discontinuous for finite-dimensional Hilbert spaces, in non-commutative C^* -algebras (W and Knauf 2012)

From Information Geometry to Phase Transitions

Extended theorems apply to states of non-maximal rank, for example to ground states.

- Variation and discontinuity of the MaxEnt map is a signature of quantum phase transitions (Arrachea et al. 1992, Chen et al. 2015)
- Detection of topological order in ground states with irreducible correlation (Kato et al. 2016, Liu et al. 2016)
- Non-analyticity of the ground state energy of a one-parameter Hamiltonian creates discontinuities of a MaxEnt map (Leake et al. 2014 and W 2016)

Definitions

C^* -algebra M_n of n -by- n matrices, ordering $b \geq a$ means that $b - a$ is positive semi-definite, Hilbert-Schmidt inner product $\langle a, b \rangle := \text{tr}(a^*b)$, $a, b \in M_n$. Hermitian matrices $M_n^h := \{a \in M_n \mid a^* = a\}$, **state space** $\mathcal{D}_n := \{\rho \in M_n \mid \rho \geq 0, \text{tr}(\rho) = 1\}$ of M_n . The **support projection** $s(a)$ of $a \in M_n^h$ is the projection onto the range of a . The **relative entropy**, an asymmetric distance, is defined by $D : \mathcal{D}_n \times \mathcal{D}_n \rightarrow [0, \infty]$,

$$D(\rho, \sigma) := \begin{cases} \langle \rho, \log(\rho) - \log(\sigma) \rangle, & \text{if } s(\sigma) \geq s(\rho) \\ +\infty, & \text{else} \end{cases} \quad \rho, \sigma \in \mathcal{D}_n.$$

The **entropy distance** of $\rho \in \mathcal{D}_n$ from $X \subset \mathcal{D}_n$ is $D(\rho, X) := \inf_{\sigma \in X} D(\rho, \sigma)$. The set of density matrices of full support is denoted $\mathcal{D}_n^+ := \{\rho \in \mathcal{D}_n \mid s(\rho) = \mathbb{1}\}$.

Elementary Information Geometry

Information geometry studies differential manifolds whose points are probability vectors (Amari 1987) or quantum states (Petz 1994, Nagaoka 1995).

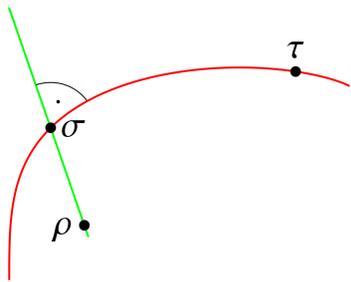
Pythagorean Theorem for Curves

Let $\rho, \sigma, \tau \in \mathcal{D}_n$, $\sigma, \tau \in \mathcal{D}_n^+$, and $\langle \rho - \sigma, \log(\tau) - \log(\sigma) \rangle = 0$. Then

$$D(\rho, \sigma) + D(\sigma, \tau) = D(\rho, \tau).$$

Figure:

(-1)-geodesic $\lambda \mapsto \sigma + \lambda(\rho - \sigma)$
 (+1)-geodesic $\mu \mapsto R[\log(\sigma) + \mu(\log(\tau) - \log(\sigma))]$
 with $R(a) = e^a / \text{tr}(e^a)$



Proof: $D(\rho, \tau) - D(\rho, \sigma) - D(\sigma, \tau) = \langle \rho, \log(\sigma) - \log(\tau) \rangle - \langle \sigma, \log(\sigma) - \log(\tau) \rangle = 0$. \square

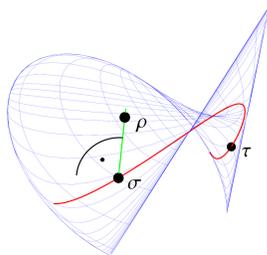
Define an **exponential family** $\mathcal{E} = \mathcal{E}(U) = \{R(u) \mid u \in U\}$, $U \subset M_n^h$ a linear subspace.

Pythagorean Theorem

Let $\rho, \sigma, \tau \in \mathcal{D}_n$, $\sigma, \tau \in \mathcal{E}(U)$, and $\langle \rho - \sigma, U \rangle = 0$. Then

$$D(\rho, \sigma) + D(\sigma, \tau) = D(\rho, \tau).$$

Figure: Two-dimensional exponential family $\mathcal{E}(U)$, (+1)-geodesics (blue, red), and a (-1)-geodesic



Proof: Use $\langle \rho - \sigma, \log(\tau) - \log(\sigma) \rangle = 0$ and the Pythagorean Theorem for Curves. \square

Projection Theorem

Let $\rho \in (\mathcal{E}(U) + U^\perp) \cap \mathcal{D}_n$.

- There exists a unique state $\pi_{\mathcal{E}}(\rho) \in \mathcal{E}$ such that $\rho - \pi_{\mathcal{E}}(\rho) \perp U$.
- We have $D(\rho, \mathcal{E}) = \min_{\sigma \in \mathcal{E}} D(\rho, \sigma) = D(\rho, \pi_{\mathcal{E}}(\rho))$.

Proof: Use the Pythagorean Theorem. \square

Why Topology, and Which Topology?

The Projection Theorem shows that $\mathcal{E}(U)$ is parametrized by its projection $\pi_U(\mathcal{E}(U))$ where $\pi_U : M_n^h \rightarrow U$ denotes orthogonal projection onto U . Wichmann's Theorem suggests to extend the Pythagorean and Projection Theorems to the norm closure of $\mathcal{E}(U)$.

E. H. Wichmann's Theorem (JMP 4, 884, 1963)

The norm closure $\overline{\pi_U(\mathcal{E}(U))}$ is the projection $\pi_U(\mathcal{D}_n)$ of the state space \mathcal{D}_n of M_n .

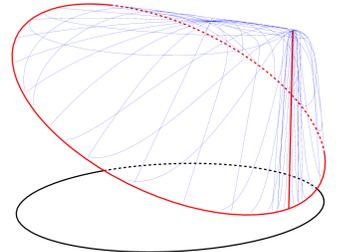
The convex set $\pi_U(\mathcal{D}_n)$ is isomorphic to the **state space** of the operator system $U + iU + C\mathbb{1}$ (W 2017) and to a **joint algebraic numerical range** (Müller 2010).

Failure of the Norm Closure

Figure: Two-dimensional exponential family $\mathcal{E}(U)$

- (+1)-geodesics in $\mathcal{E}(U)$
- components of $\overline{\mathcal{E}(U)}$ outside of $\mathcal{E}(U)$
- boundary of $\pi_U(\mathcal{D}_n)$

The **vertical segment** projects to a single point in $\pi_U(\mathcal{D}_n)$, only its top end is a maximum-entropy state (W and Knauf, JMP 53, 102206, 2012).



An information closure resolves the problem (W, Journal of Convex Analysis 21, 339, 2014).

The rI-Closure

The **rI-closure** of $X \subset \mathcal{D}_n$ is $\text{cl}^{\text{rI}}(X) := \{\rho \in \mathcal{D}_n \mid D(\rho, X) = 0\}$.

- the acronym **rI** stands for **reverse information** (Csiszár and Matúš 2003)
- the rI-closure is the closure of the **rI-topology** which is generated by the open disks $\{\sigma \in \mathcal{D}_n \mid D(\rho, \sigma) < \epsilon\}$, $\rho \in \mathcal{D}_n$, $\epsilon \in (0, +\infty]$; caution: this is wrong for normal states of the commutative algebra $\ell^\infty(\mathbb{Z})$, that is for probability measures on \mathbb{Z} (Csiszár 1964)
- $O \subset \mathcal{D}_n$ is open in the rI-topology if for all $\sigma \in O$ and all sequences $(\sigma_i)_{i \in \mathbb{N}} \subset \mathcal{D}_n$ such that $\lim_{i \rightarrow \infty} D(\sigma, \sigma_i) = 0$ there is $N \in \mathbb{N}$ such that for all $i \geq N$ we have $\sigma_i \in O$; analogous topologies are known in probability theory (Dudley 1998, Harremoës 2002)
- by Pinsker's inequality $\|\rho - \sigma\|_1^2 \leq 2D(\rho, \sigma)$, $\rho, \sigma \in \mathcal{D}_n$, the rI-topology is finer than the norm topology; equality holds only for commutative subalgebras of M_n

Theorems About rI-Closures

Transversality

If $\rho \in \mathcal{D}_n$ then there is a unique state $\pi_{\mathcal{E}}(\rho) \in \text{cl}^{\text{rI}}(\mathcal{E}(U))$ such that $\langle \rho - \pi_{\mathcal{E}}(\rho), U \rangle = 0$.

Pythagorean Theorem

If $\rho, \sigma \in \mathcal{D}_n$ and $\sigma \in \text{cl}^{\text{rI}}(\mathcal{E})$ then $D(\rho, \pi_{\mathcal{E}}(\rho)) + D(\pi_{\mathcal{E}}(\rho), \sigma) = D(\rho, \sigma)$.

Projection Theorem

If $\rho \in \mathcal{D}_n$ then $D(\rho, \mathcal{E}) = D(\rho, \text{cl}^{\text{rI}}(\mathcal{E})) = D(\rho, \pi_{\mathcal{E}}(\rho))$.

Convex geometry and ground spaces are used in the proofs (W, *ibidem*, 2014).

Exposed Faces and Ground Space Projections

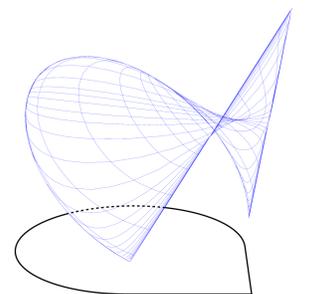
Figure: Two-dimensional exponential family $\mathcal{E}(U)$

- (+1)-geodesics in $\mathcal{E}(U)$
- boundary of $\pi_U(\mathcal{D}_n)$

An **exposed face** of $\pi_U(\mathcal{D}_n)$ is a subset of minimizers of a linear functional,

$$F(u) := \text{argmin}\{ \langle z, u \rangle \mid z \in \pi_U(\mathcal{D}_n) \}, \quad u \in U.$$

The **ground space projection** $p(u)$ of $u \in U$ is the projection onto the eigenspace of the smallest eigenvalue of u . There is a one-to-one correspondence $F(u) \cong p(u)$.



Poonems are Essential to Prove the Projection Theorem

Ansatz: Cover $\pi_U(\mathcal{D}_n)$ with projections of (+1)-geodesic in $\mathcal{E}(U)$ and their limit points. Non-exposed points of $\pi_U(\mathcal{D}_n)$ are not reached in one, but in a sequence of limits, labeled by **poonems** (Grünbaum 1966) or **access sequences** (Csiszár and Matúš 2005). By definition, $\pi_U(\mathcal{D}_n)$ is a poonem and every exposed faces of a poonem is a poonem.

