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## **Proof of the Strong Subadditivity of Quantum-Mechanical Entropy**

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PROOF OF THE STRONG SUBADDITIVITY OF QUANTUM-MECHANICAL ENTROPY.

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ABSTRACT - We prove several theorems about quantum-mechanical entropy ;  
in particular, that it is strongly subadditive.

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# I. - INTRODUCTION.

In this paper we prove several theorems about quantum mechanical entropy, in particular, that it is strongly subadditive (SSA). These theorems were announced in an earlier note<sup>1</sup>, to which we refer the reader for a discussion of the physical significance of SSA and for a review of the historical background. We repeat here a bibliography of relevant papers<sup>2-9</sup>.

The setting for these theorems is this :

- a) Given a separable Hilbert space  $H$  and a positive, trace-class operator,  $\rho$ , on  $H$  (i.e.  $\rho \geq 0$  means  $(\Psi, \rho \Psi) \geq 0$  for all  $\Psi$  in  $H$ ), the entropy of  $\rho$  is defined to be

$$S(\rho) \equiv -\text{Tr } \rho \ln \rho = - \sum_{i=1}^{\infty} \lambda_i \ln \lambda_i, \quad (1.1)$$

where  $\text{Tr}$  means trace, the  $\lambda_i$  are the eigenvalues of  $\rho$ ,  $0 \ln 0 \equiv 0$ , and we permit the possibility  $S(\rho) = \infty$ . In physical applications one also requires that  $\text{Tr } \rho = 1$ , in which case  $\rho$  is called a density matrix.

- b) If  $H_{12} = H_1 \otimes H_2$  is the tensor product of two Hilbert spaces and  $\rho_{12}$  is a positive, trace-class operator on  $H_{12}$ , we can define a positive, trace-class operator,  $\rho_1$ , on  $H_1$  by the partial trace, i.e.

$$\rho_1 \equiv \text{Tr}_2 \rho_{12} \quad (1.2)$$

by which we mean

$$(\varphi, \rho_1 \Psi) = \sum_{i=1}^{\infty} (\varphi \otimes e_i, \rho_{12} [\Psi \otimes e_i]) \quad (1.3)$$

for all  $\varphi, \Psi$  in  $H_1$  and  $\{e_i\}_{i=1}^{\infty}$  any orthonormal basis in  $H_2$ . We shall denote  $S(\rho_1)$  by  $S_1$  etc... In like manner one can have  $H_{123} = H_1 \otimes H_2 \otimes H_3$ , and  $\rho_{123}$  a positive, trace-class operator on  $H_{123}$ , and define  $\rho_{12}$  on  $H_{12} \equiv H_1 \otimes H_2$ ,  $\rho_1$  on  $H_1$ , etc... by partial traces. When no confusion arises, we shall frequently use the symbol  $\rho_1$  to denote the operator  $\rho_1 \otimes \mathbb{1}_2$  on  $H_{12}$ .

Our main results are the following two theorems.

Theorem 1 : Let  $H_{12} = H_1 \otimes H_2$ . Then the function

$$\rho_{12} \longmapsto S_1 - S_{12} \quad (1.4)$$

is convex on the set of positive, trace-class operators on  $H_{12}$ .

Theorem 2 - (Strong Subadditivity) : Let  $H_{123}$  and  $\rho_{123}$  be defined as in (b) above. Then

$$(i) \quad S_{123} + S_2 - S_{12} - S_{23} \leq 0 \quad (1.5)$$

and

$$(ii) \quad S_1 + S_3 - S_{12} - S_{23} \leq 0 \quad (1.6)$$

In the next section we prove these theorems in the finite-dimensional case. In section III we elucidate the connection between these two theorems and give some related results. Section IV contains the proofs for the infinite-dimensional case and is based on the appendix kindly contributed by B. Simon, to whom we are most grateful.

II.- PROOFS OF THEOREMS 1 AND 2 IN THE FINITE-DIMENSIONAL CASE.

Proof of Theorem 1 : The theorem states that

$$(S_1 - S_{12}) (\rho_{12}) \leq \alpha (S_1 - S_{12}) (\rho'_{12}) + (1-\alpha) (S_1 - S_{12}) (\rho''_{12}) \quad (2.1)$$

where  $\rho_{12} = \alpha \rho'_{12} + (1-\alpha) \rho''_{12}$ ,  $0 \leq \alpha \leq 1$ , and  $\rho'_{12}$  and  $\rho''_{12}$  are any positive, trace-class operators on  $H_{12}$ . We shall assume that both  $\rho'_{12}$  and  $\rho''_{12}$  are strictly positive and appeal to continuity of  $\rho \mapsto S(\rho)$  in the semi-definite case. Letting

$$\Delta = \alpha \operatorname{Tr}_{12} \rho'_{12} (-\ln \rho'_{12} + \ln \rho'_1 + \ln \rho_{12} - \ln \rho_1) ,$$

and

$$\Gamma = (1-\alpha) \operatorname{Tr}_{12} \rho''_{12} (-\ln \rho''_{12} + \ln \rho''_1 + \ln \rho_{12} - \ln \rho_1) ,$$

one sees that (2.1) is equivalent to  $\Delta + \Gamma \leq 0$ . We now use Klein's inequality<sup>7,10</sup>:

$$\operatorname{Tr} (-A \ln A + A \ln B) \leq \operatorname{Tr} (B - A) . \quad (2.2)$$

(Alternatively, one could use the Peierls - Bogoliubov inequality in a similar way<sup>2</sup>). We first apply (2.2) to  $\Delta$  with  $A = \rho'_{12}$  and  $B = \exp [\ln \rho'_1 + \ln \rho_{12} - \ln \rho_1]$  and then similarly to  $\Gamma$ . Then

$$\begin{aligned} \Delta + \Gamma &\leq \alpha \operatorname{Tr}_{12} [\exp(\ln \rho'_1 + \ln \rho_{12} - \ln \rho_1) - \rho'_{12}] \\ &\quad + (1-\alpha) \operatorname{Tr}_{12} [\exp(\ln \rho''_1 + \ln \rho_{12} - \ln \rho_1) - \rho''_{12}] \quad (2.3) \\ &\leq \operatorname{Tr}_{12} [\exp(\ln \rho_1 + \ln \rho_{12} - \ln \rho_1) - \rho_{12}] = 0 . \end{aligned}$$

The second inequality in (2.3) follows from the concavity<sup>11</sup> of  $C \mapsto \text{Tr}[\exp(K + \ln C)]$  for positive  $C$  applied to  $\rho_1^* = \alpha \rho_1' + (1-\alpha) \rho_1''$  with  $K = \ln \rho_{12} - \ln \rho_1$ . Q.E.D.

Proof of Theorem 2 : It has already been pointed out<sup>2</sup> that (1.5) and (1.6) are equivalent ; however, we shall prove each statement separately.

(i) Proof of (1.5) : We use Klein's inequality, (2.2), with  $A = \rho_{123}$  and  $B = \exp[-\ln \rho_2 + \ln \rho_{12} + \ln \rho_{23}]$ . One finds

$$F(\rho_{123}) \equiv S_{123} + S_2 - S_{12} - S_{23} \leq \text{Tr}_{123} [\exp(\ln \rho_{12} - \ln \rho_2 + \ln \rho_{23}) - \rho_{123}].$$

We now apply a generalization<sup>11</sup> of the Golden-Thompson inequality, i.e.

$$\text{Tr}[\exp(\ln B - \ln C + \ln D)] \leq \text{Tr} \int_0^\infty B (C+x\mathbb{1})^{-1} D (C+x\mathbb{1})^{-1} dx. \quad (2.4)$$

Thus

$$\begin{aligned} F(\rho_{123}) &\leq \text{Tr}_{123} \left[ \int_0^\infty \rho_{12}(\rho_2 + x\mathbb{1})^{-1} \rho_{23}(\rho_2 + x\mathbb{1})^{-1} dx - \rho_{123} \right] \\ &= \text{Tr}_2 \int_0^\infty \rho_2 (\rho_2 + x\mathbb{1})^{-1} \rho_2 (\rho_2 + x\mathbb{1})^{-1} dx - \text{Tr}_{123} \rho_{123} \\ &= \text{Tr}_2 \rho_2 - \text{Tr}_{123} \rho_{123} = 0. \quad \text{Q.E.D.} \end{aligned}$$

(ii) Proof of (1.6) : Call the left side of (1.6)  $G(\rho_{123})$  .

Note that  $S_1 - S_{12}$  is convex in  $\rho_{12}$  by Theorem 1 ; since  $\rho_{12}$  is linear in  $\rho_{123}$  ,  $S_1 - S_{12}$  is convex in  $\rho_{123}$  . Thus,  $G(\rho_{123})$  is convex in  $\rho_{123}$  . In the convex cone of positive matrices, the extremal rays consist of matrices of the form  $\rho = \alpha P$  where  $\alpha \geq 0$  and  $P$  is a one-dimensional projection. If  $\rho_{123}$  is extremal, then (see Ref.2, lemma 3)  $S_1 = S_{23}$  and  $S_3 = S_{12}$  , so that  $G(\rho_{123}) = 0$  . Every positive matrix  $\rho_{123}$  can be written as a convex combination of extremal matrices ; it then follows from the convexity of  $G$  that  $G(\rho_{123}) \leq 0$  . Q.E.D.



### III.- REMARKS AND RELATED RESULTS.

We have already noted in the proof of (1.6) that Theorem 1 implies Theorem 2. We now note that the converse is also true and give several alternate proofs of Theorems 1 and 2. We then show that  $F(\rho_{123})$  is not convex and give a corollary to Theorem 1.

A) To show Theorem 2 implies Theorem 1 it suffices to note that (apart from the trivial interchange of the subscripts 1 and 2 in (2.1)) (1.5) is identical to (2.1) for a special choice of  $\rho_{123}$ , i.e.  
 $\rho_{123} = \alpha \rho'_{12} \otimes E_3 + (1 - \alpha) \rho''_{12} \otimes F_3$  where  $H_3$  is chosen to be two-dimensional and  $E_3$  and  $F_3$  are orthogonal, one-dimensional projections on  $H_3$ .

B) Uhlmann<sup>9</sup> has shown that (1.5) follows from the concavity of  $C \mapsto \text{Tr} \exp(K + \ln C)$ . This has been shown to be true by Lieb<sup>11</sup>, and an alternate proof was later found by Epstein<sup>12</sup>. Therefore, Uhlmann's remark gives an alternate proof of (1.5).

C) The proof of (1.6) shows that Theorem 1 implies Theorem 2. However, (1.6) is not equivalent to (1.5) in other contexts<sup>13</sup>. (In fact, (1.6) is false in the classical continuous case<sup>6</sup>). Therefore, it is instructive to note that one can show that Theorem 1 implies (1.5) directly without using (1.6). Baumann and Jost<sup>3,5</sup> have shown that a special choice of  $\rho'_{12}$  and  $\rho''_{12}$  in (2.1) implies that  $\text{Tr} \int_0^\infty A^*(C+x\mathbb{1})^{-1} A(C+x\mathbb{1})^{-1} dx$  is jointly convex in  $(A, C)$  where  $A$  and  $C$  are matrices with  $C > 0$ . Lieb has then shown<sup>11</sup> that this implies  $C \mapsto \text{Tr} \exp(K + \ln C)$  is concave in  $C$ . The last statement was used to prove<sup>11</sup> (2.4) which, as we have already seen, implies (1.5). Alternatively, we have already noted in (B) above that concavity of  $C \mapsto \text{Tr} \exp[K + \ln C]$  implies (1.5).

D) We have already shown that the left side of (1.6),  $G(\rho_{123})$ , is convex. One might wonder, therefore, if the left side of (1.5),  $F(\rho_{123})$ , is also convex. In fact, it is not. If it were, one could choose  $H_2$  to be one-dimensional so that

$$F(\rho_{123}) = S_{13} - S_1 - S_3 \equiv E(\rho_{13}) ,$$

would have to be a convex function of  $\rho_{13}$ . Take  $H_1$  and  $H_3$  to be two-dimensional and choose  $\rho'_{13}$  and  $\rho''_{13}$  to be the following orthogonal, one-dimensional projections :

$$\rho'_{13}(i_1, i_3 ; j_1, j_3) = \frac{1}{2} \delta(i_1, i_3) \delta(j_1, j_3)$$

and

$$\rho''_{13}(i_1, i_3 ; j_1, j_3) = \frac{1}{2} [1 - \delta(i_1, i_3)][1 - \delta(j_1, j_3)] ,$$

where  $\delta$  is the Kronecker delta. Then  $\rho'_1 = \rho''_1 = \frac{1}{2} \mathbb{1}_1$ ,  $\rho'_3 = \rho''_3 = \frac{1}{2} \mathbb{1}_3$ , and  $E(\rho'_{13}) + E(\rho''_{13}) - 2 E(\frac{1}{2} \rho'_{13} + \frac{1}{2} \rho''_{13}) = -2 \ln 2 < 0$ , which is a contradiction.

E) It was pointed out in Ref. 11 that if  $f(A)$  is a convex function from the set of positive matrices into  $\mathbb{R}$ , and if it is also homogenous (i.e.  $f(\lambda A) = \lambda f(A)$  for all  $\lambda > 0$ ), then

$$\left. \frac{d}{dx} f(A + x B) \right|_{x=0} \equiv \lim_{x \downarrow 0} x^{-1} [f(A + x B) - f(A)] \leq f(B) , \quad (3.1)$$

whenever  $A, B$  are positive matrices and the above limit exists. The function  $(S_1 - S_{12})(\rho_{12})$  has these properties. To apply (3.1) we compute :

$$\begin{aligned} \frac{d}{dx} S(\rho + x \gamma) &= - \frac{d}{dx} \text{Tr}[(\rho + x \gamma) \ln (\rho + x \gamma)] \\ &= - \text{Tr} \gamma \ln (\rho + x \gamma) - \text{Tr} \gamma . \end{aligned}$$

Using this in (3.1) we conclude :

Corollary : Let  $\gamma_{12}$  and  $\rho_{12}$  be positive, trace-class matrices on  $H_{12}$  . Then

$$\text{Tr}_{12} \gamma_{12} \ln \rho_{12} - \text{Tr}_1 \gamma_1 \ln \rho_1 \leq \text{Tr}_{12} \gamma_{12} \ln \gamma_{12} - \text{Tr}_1 \gamma_1 \ln \gamma_1 , \quad (3.2)$$

i.e. for each fixed  $\gamma_{12}$  , the left side of (3.2) achieves its maximum when  $\rho_{12} = \gamma_{12}$  .

IV.- EXTENSION TO INFINITE-DIMENSIONS.

We can use Theorem A.3 to extend Theorems 1 and 2 to infinite - dimensions. For simplicity, we confine our discussion to Theorem 1 where  $H_{12} = H_1 \otimes H_2$ . The extension of Theorem 2 is similar and we point out the necessary changes at the end of this section.

Let  $E_i^n$  ( $i = 1, 2$  and  $n = 1, 2, \dots$ ) be sequences of increasing, finite-dimensional projections on  $H_i$ , converging strongly to the identity, and define

$$E^n = E_1^n \otimes E_2^n,$$

$$\rho_{12}^n = E^n \rho_{12} E^n, \quad \text{and}$$

$$\rho_1^n = \text{Tr}_2 \rho_{12}^n = E_1^n (\text{Tr}_2 E_2^n \rho_{12} E_2^n) E_1^n. \quad (4.1)$$

Since the spaces  $E_i^n H_i$  are finite dimensional, Theorem 1 is satisfied by  $\rho_{12}^n$  on  $E_1^n H_1 \otimes E_2^n H_2$  for each  $n$ . Thus, it suffices to show that the sequences of matrices  $\{\rho_{12}^n\}_{n=1}^\infty$  and  $\{\rho_1^n\}_{n=1}^\infty$  satisfy the hypotheses of Theorem A.3 so that, e.g.  $\lim_{n \rightarrow \infty} S(\rho_{12}^n) = S(\rho_{12}) = S_{12}$ .

To show that  $\{\rho_{12}^n\}_{n=1}^\infty$  satisfies Theorem A.3, we first note that  $E^n \xrightarrow{s} \mathbb{1}_{12}$ . If<sup>14</sup> the sequences  $A_n \xrightarrow{s} A$  and  $B_n \xrightarrow{s} B$ , then  $A_n B_n \xrightarrow{s} AB$ . Consequently,  $\rho_{12}^n$  converges to  $\rho_{12}$  strongly, and therefore weakly. It follows from the Ritz principle (see Proposition A.1) that  $\rho_{12}^n = E^n \rho_{12} E^n \not\leq E^{n+1} \rho_{12} E^{n+1} \not\leq \rho_{12}$ , with  $\not\leq$  as defined in the Appendix. Therefore, the hypotheses of Theorem A.3 are satisfied and

$$\lim_{n \rightarrow \infty} S(\rho_{12}^n) = S_{12} \quad (4.2)$$

To show that  $\{\rho_1^n\}_{n=1}^\infty$  also satisfies Theorem A.3, define  $\tilde{\rho}_1^n = \text{Tr}_2 E_2^n \rho_{12} E_2^n$ . Then  $\rho_1^n = E_1^n \tilde{\rho}_1^n E_1^n$ . To show that  $\rho_1^n$  converges to  $\rho_1$  weakly, it suffices to show that  $\tilde{\rho}_1^n$  converges to  $\rho_1^n$  strongly. (In fact, it converges uniformly). To do this we can assume, without loss of generality, that  $E_2^n$  projects on the space spanned by  $e_1 \dots e_n$  where  $\{e_i : i = 1 \dots \infty\}$  is an orthonormal basis in  $H_2$ . Then

$$(\Psi, \tilde{\rho}_1^n \Psi) = \sum_{i=1}^n (\Psi \otimes e_i, \rho_{12} \Psi \otimes e_i)$$

for all  $\Psi$  in  $H_1$ , and it follows that

$$\tilde{\rho}_1^n \leq \tilde{\rho}_1^{n+1}, \quad \text{and} \quad (4.3)$$

$$\lim_{n \rightarrow \infty} (\Psi, (\rho_1 - \rho_1^n) \Psi) = \lim_{n \rightarrow \infty} \sum_{i=n+1}^{\infty} (\Psi \otimes e_i, \rho_{12} \Psi \otimes e_i) = 0. \quad (4.4)$$

Since  $\tilde{\rho}_1^n$  is a monotone sequence of positive operators, (4.4) implies that  $\tilde{\rho}_1^n \xrightarrow{s} \rho_1$  and therefore  $\rho_1^n \xrightarrow{s} \rho_1$ . Further, it follows from (4.3), i.e. the monotonicity of  $\tilde{\rho}_1^n$ , that

$$\begin{aligned} \rho_1^n &\leq E_1^{n+1} \tilde{\rho}_1^n E_1^{n+1} \\ &\leq E_1^{n+1} \tilde{\rho}_1^{n+1} E_1^{n+1} = \rho_1^{n+1} \leq \rho_1. \end{aligned}$$

Thus, Theorem A.3 implies  $\lim_{n \rightarrow \infty} S(\rho_1^n) = S(\rho_1) = S_1$ .

The analysis for Theorem 2 is similar. One defines

$$E^n = E_1^n \otimes E_2^n \otimes E_3^n ,$$

$$\rho_{123}^n = E^n \rho_{123} E^n , \text{ and}$$

$$\rho_{12}^n = \text{Tr}_3 \rho_{123}^n , \text{ etc...}$$

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APPENDIX : CONVERGENCE THEOREMS FOR ENTROPY.

by B. Simon<sup>\*</sup>, Princeton University.

We discuss a variety of convergence theorems which are useful in extending entropy inequalities from finite dimensional matrices to infinite dimensional operators on a Hilbert space.

Definition : Let  $A$  be a positive compact operator.  $\mu_k(A)$  denotes the  $k$ th largest eigenvalue of  $A$  counting multiplicity.

Definition : Let  $s(x)$  be the function on  $[0, \infty)$  given by

$$s(x) = \begin{cases} -x \ln x & \text{if } x > 0 \\ 0 & \text{if } x = 0 \end{cases} .$$

If  $A$  is positive and compact, we set

$$S(A) = \sum_{k=1}^{\infty} s(\mu_k(A)) ,$$

the value infinity being allowed.

Definition : Let  $A$  and  $B$  be positive, compact operators. We write

$A \triangleleft B$  if and only if  $\mu_k(A) \leq \mu_k(B)$  for all  $k$ .

Definition : Let  $\{A_n\}_{n=1}^{\infty}$  and  $A$  be positive, compact operators. We write

$A_n \xrightarrow{\mu} A$  if and only if  $\mu_k(A_n) \rightarrow \mu_k(A)$  for each fixed  $k$ .

Remarks : 1) The topology defined by  $\mu$ -convergence is, of course, non-Hausdorff.

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- 2) The order  $\triangleleft$  is useful because of the following consequence of the Ritz principle:

Proposition A.1 : Let  $A$  be a positive, compact operator and let  $P$  be a projection. Then  $PAP \triangleleft A$ . In particular, if  $P$  and  $Q$  are projections and  $P \leq Q$ , then  $PAP \triangleleft QAQ$ .

The above is false if  $\triangleleft$  is replaced by  $\leq$ .

Theorem A.2 : (Basic Convergence Theorem). Let  $B$  be a positive, compact operator with  $S(B) < \infty$ . Suppose  $\{A_n\}$  and  $A$  are given positive, compact operators with

$$(1) \quad A_n \xrightarrow{\mu} A$$

$$(2) \quad A_n \triangleleft B \quad \text{for each } n.$$

Then  $\lim_{n \rightarrow \infty} S(A_n) = S(A)$ .

Proof : The proof is based on the fact that  $s$  is monotone in  $[0, e^{-1}]$ . Since  $B$  is compact,  $\mu_k(B) \rightarrow 0$ . Suppose  $\mu_N(B) \leq e^{-1}$ . By (1) and the continuity of  $s$ ,  $s(\mu_k(A_n)) \rightarrow s(\mu_k(A))$ , each  $k$ , and by (2) and the monotonicity of  $s$  in  $[0, e^{-1}]$ ,  $s(\mu_k(A_n)) \leq s(\mu_k(B))$  for  $k \geq N$ , each  $n$ . Thus by the dominated convergence theorem for sums,

$\sum_{k \geq N} s(\mu_k(A_n)) \rightarrow \sum_{k \geq N} s(\mu_k(A))$ . Since  $\sum_{k \leq N-1} s(\mu_k(A_n))$  certainly converges, the theorem is proven. Q.E.D.

For applications of theorem A.2, it is convenient to have statements expressed in a more usual form than  $\mu$ -convergence.



Theorem A.3 : Let  $\{A_n\}$  and  $A$  be positive, compact operators. If

$$(1) \quad w\text{-}\lim_{n \rightarrow \infty} A_n = A \quad \text{and}$$

$$(2) \quad A_n \not\leq A \quad \text{for all } n,$$

then  $\lim_{n \rightarrow \infty} S(A_n) = S(A)$ .

Proof : We first prove that  $A_n \xrightarrow{\mu} A$ . Fix  $k$  and  $\epsilon$ . By weak convergence and the min-max principle, it is easy to find a  $k$ -dimensional space,  $V$ , and an  $N$  such that

$$(\Psi, A_n \Psi) \geq (\mu_k(A) - \epsilon) \|\Psi\|^2$$

if  $\Psi \in V$  and  $n \geq N$ . But then  $\mu_k(A_n) \geq \mu_k(A) - \epsilon$  if  $n \geq N$ .

Since  $\mu_k(A) \geq \mu_k(A_n)$  by (2), this means  $|\mu_k(A) - \mu_k(A_n)| < \epsilon$

if  $n \geq N$  and hence  $A_n \xrightarrow{\mu} A$ . If  $S(A) < \infty$ , the theorem then follows

from Theorem A.2. If  $S(A) = \infty$ , for any  $M$  we can find an  $L$  such that

$$\sum_{k=1}^L s(\mu_k(A)) > M. \quad \text{However, for } L \text{ sufficiently large, } S(A_n)$$

$$\geq \sum_{k=1}^L s(\mu_k(A_n)) \quad \text{and, since } \mu_k(A_n) \rightarrow \mu_k(A), \text{ the latter sum}$$

can be made arbitrarily close to  $M$ . Thus  $S(A_n) \rightarrow \infty$ . Q.E.D.

Theorem A.4 : (Dominated Convergence Theorem for Entropy) : Let  $\{A_n\}$  ,  $A$  and  $B$  be positive, compact operators and suppose that :

$$(1) \quad S(B) < \infty$$

$$(2) \quad \text{w-lim}_{n \rightarrow \infty} A_n = A$$

$$(3) \quad A_n \leq B \quad (\text{operator inequality!}).$$

Then,  $\lim_{n \rightarrow \infty} S(A_n) = S(A)$  .

Proof : Since  $B$  is compact, for any  $\epsilon > 0$  we can find a finite-dimensional subspace  $K \subset H$  such that  $(u, B u) = \|B^{\frac{1}{2}} u\|^2 < \epsilon \|u\|^2$  for  $u \in L$  , where  $L$  is the orthogonal complement of  $K$  . Since  $A_n \leq B$  ,  $\|A_n^{\frac{1}{2}} u\|^2 = (u, A_n u) \leq (u, B u) \leq \epsilon \|u\|^2$  for all  $u$  in  $L$  . Since  $A_n \xrightarrow{w} A$  ,  $A \leq B$  and  $\|A^{\frac{1}{2}} u\|^2 \leq \epsilon \|u\|^2$  for all  $u$  in  $L$  also. We now show  $A_n \rightarrow A$  uniformly. Recall that  $\|A_n - A\| = \sup \{ |( \varphi, (A_n - A) \Psi )| : \varphi, \Psi \in H, \|\varphi\| = \|\Psi\| = 1 \}$  . Now write  $\varphi = f + u$  ,  $\Psi = g + v$  where  $f, g$  are in  $K$  and  $u, v$  in  $L$  . Then

$$\begin{aligned} ( \varphi, (A_n - A) \Psi ) &= ( (f + u), (A_n - A) (g + v) ) \\ &\leq (f, (A_n - A)g) + \|A_n^{\frac{1}{2}} f\|^{\frac{1}{2}} \|A_n^{\frac{1}{2}} v\|^{\frac{1}{2}} \\ &\quad + \|A_n^{\frac{1}{2}} f\|^{\frac{1}{2}} \|A_n^{\frac{1}{2}} v\|^{\frac{1}{2}} + \|A_n^{\frac{1}{2}} u\|^{\frac{1}{2}} \|A_n^{\frac{1}{2}} g\|^{\frac{1}{2}} \\ &\quad + \|A_n^{\frac{1}{2}} u\|^{\frac{1}{2}} \|A_n^{\frac{1}{2}} g\|^{\frac{1}{2}} + \|A_n^{\frac{1}{2}} u\|^{\frac{1}{2}} \|A_n^{\frac{1}{2}} v\|^{\frac{1}{2}} \\ &\quad + \|A_n^{\frac{1}{2}} u\|^{\frac{1}{2}} \|A_n^{\frac{1}{2}} v\|^{\frac{1}{2}} , \end{aligned}$$

which can be arbitrarily small since  $A_n \rightarrow A$  uniformly on  $K$ ,  $A_n^{\frac{1}{2}}$  and  $A^{\frac{1}{2}}$  are bounded on  $K$ ,  $\|A_n^{\frac{1}{2}} u\| < \epsilon$ ,  $\|A^{\frac{1}{2}} u\| < \epsilon$ , etc..., and  $\|f\| \leq \|\varphi\|$  etc... Thus:  $|(\varphi, (A_n - A) \psi)|$  can be made arbitrarily small independent of  $\varphi, \psi$  (for all  $\varphi, \psi$  with  $\|\varphi\| = \|\psi\| = 1$ ) and thus  $\|A_n - A\| \rightarrow 0$ . By the min-max principle,  $|\mu_k(A_n) - \mu_k(A)| \leq \|A_n - A\|$ . Thus  $A_n \xrightarrow{\mu} A$ , and (1) implies that Theorem A.2 is applicable. Q.E.D.

Example : Let  $\{A_n\}$ ,  $A$  and  $B$  be the following operators on  $H$ , where  $\{\varphi_n\}$  is an orthonormal basis for  $H$  :

$$A \varphi_k = 0, \text{ each } k$$

$$A_n \varphi_k = \delta_{nk} e^{-1} \varphi_n$$

$$B = A_1.$$

Then  $A_n \not\leq B$ ,  $A_n \rightarrow A$  strongly, but  $S(A_n)$  does not converge to  $S(A)$ . This example shows that  $\leq$  and not  $\not\leq$  is needed in Theorem A.4.

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