

# Estimating the spectrum of a density matrix with LOCC

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**Abstract.** The problem of estimating the spectrum of a density matrix is considered. An LOCC measurement strategy is shown which is asymptotically optimal. This means that, for a very large number of copies, it becomes unnecessary to perform collective measurements which should be more difficult to implement in practice.

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## 1. Introduction

Estimating a mixed state density matrix optimally, when one has  $N$  copies of it available, is a difficult problem. The problem has been solved for qubits by [Vidal et al., 1999], [Bagan et al., 2004] and by [Hayashi and Matsumoto, 2004] and it is known that optimal collective measurements perform strictly better than any LOCC $\ddagger$  measurement. For mixed qudits, i.e., mixed states on a Hilbert space of dimension  $d$ , not much work on finding optimal collective measurements has been done. In the present work a simpler case is studied, the estimation of the spectrum of a qudit density matrix. This problem has already been studied from the large deviation point of view by [Keyl and Werner, 2001] and for the qubit case by [Bagan et al., 2005].

In addition to being interesting in itself, spectrum estimation is useful because other problems can be reduced to it:

- Estimation of bipartite pure state entanglement. This problem has been studied for  $d = 2$  by [Acín et al., 2000].
- Estimation of generalized Pauli channel. This problem has been studied by [Fujiwara and Imai, 2003] and the depolarizing channel (special case of Pauli channel) by [Sasaki et al., 2002].

An LOCC strategy will be described which is asymptotically optimal, i.e., it performs asymptotically as well as any other measurement strategy.

$\ddagger$  Local operations and classical communication.

## 2. Preliminaries

The density matrix will be parametrized in the following way:

$$\rho(p) = \sum_{k=1}^{d-1} p_k |k\rangle\langle k| + (1 - \sum_{l=1}^{d-1} p_l) |d\rangle\langle d|,$$

where  $p = \{p_1, \dots, p_{d-1}\}$ ,  $0 \leq p_k \leq 1$  for  $0 \leq k \leq d-1$ ,  $\sum_{k=1}^{d-1} p_k \leq 1$  and  $\{|1\rangle, \dots, |d\rangle\}$  is a common basis of eigenvectors.

Let  $\hat{p} = \{\hat{p}_1, \dots, \hat{p}_{d-1}\}$  be an estimator of  $p$ , the performance of a measurement  $M$  and an estimator  $\hat{p}$  will be quantified by the mean square error matrix (MSE)

$$\text{MSE}(\hat{p}, p, M)_{kl} = \mathbb{E}[(\hat{p}_k - p_k)(\hat{p}_l - p_l)] = \sum_{\xi \in \Omega} \text{tr}[\rho(p) M_\xi] (\hat{p}_{\xi k} - p_k)(\hat{p}_{\xi l} - p_l),$$

where  $\Omega$  is the set of possible outcomes. The Quantum Cramér-Rao bound (QCRB) states that any unbiased§ measurement-estimator pair  $(\hat{p}, M)$  of  $p$  satisfies

$$\text{MSE}(\hat{p}, p, M) \geq H(p)^{-1},$$

where  $H$  is the quantum Fisher information (QFI) defined as the matrix with elements

$$H(p)_{kl} = \text{Re tr}[\rho(p) \lambda_k(p) \lambda_l(p)],$$

and  $\{\lambda_1(p), \dots, \lambda_{d-1}(p)\}$  are the symmetric logarithmic derivatives (SLD). The SLD are defined as selfadjoint solutions to the equation

$$\partial_k \rho(p) = \frac{\rho(p) \lambda_k(p) + \lambda_k(p) \rho(p)}{2},$$

where  $\partial_k$  means partial derivative with respect to  $p_k$ .

The QFI for this model is easy to calculate, the result is:

$$H(p)_{kl} = \frac{\delta_{kl}}{p_k} - \frac{1}{p_d}, \quad k, l \in \{1, \dots, d-1\}$$

where  $p_d = 1 - \sum_{l=1}^{d-1} p_l$ , the inverse of  $H$  is

$$H(p)_{kl}^{-1} = p_k \delta_{kl} - p_k p_l, \quad k, l \in \{1, \dots, d-1\}.$$

The QCRB for the model  $\rho(p)^{\otimes N}$  is

$$\text{MSE}(\hat{p}, p, M)^{(N)} \geq \frac{H(p)^{-1}}{N},$$

and this bound is valid for *any* measurement  $M$ , as long as  $(\hat{p}, M)$  is unbiased.

The class of unbiased estimators, however, is too restrictive since in most practical situations one deals with biased ones. [Gill and Levit, 1995] used a multivariate extension of an inequality due to [van Trees, 1968] to prove a more general bound. From their result and an inequality due to [Braunstein and Caves, 1994], it can be shown that, under some regularity conditions, if  $\sqrt{N}(\hat{p} - p) \xrightarrow{D} Z(p)$  then

$$\text{Var } Z(p) \geq H(p)^{-1}, \quad (1)$$

where “ $\xrightarrow{D}$ ” means convergence in distribution. This means that the variance of the limiting distribution of any “regular” estimator satisfies the QCRB.

§ Unbiased means that

$$\mathbb{E} \hat{p}_k = \sum_{\xi \in \Omega} \text{tr}[\rho(p) M_\xi] \hat{p}_{\xi k} = p_k.$$

### 3. Estimation strategy

Suppose now that one knows the common basis of eigenvalues, and let us consider the measurement with elements  $M_k = |k\rangle\langle k|$ . For this measurement the probabilities are

$$\text{tr } \rho(p)M_k = p_k.$$

Now suppose this measurement is performed on  $N$  copies of  $\rho$ , let  $N_k$  be the number of times that outcome  $k$  was observed, then  $\{N_1, \dots, N_{d-1}\}$  have a multinomial distribution, i.e.,

$$\Pr(N_1 = n_1, \dots, N_{d-1} = n_{d-1}) = \frac{N!}{\prod_{k=1}^d n_k!} \prod_{k=1}^d p_k^{n_k},$$

where  $n_d = N - \sum_{k=1}^{d-1} n_k$ . The estimator

$$\hat{p}_k = \frac{N_k}{N}$$

is unbiased and has a variance matrix equal to the inverse of the QFI divided by  $N$  which means that it is optimal.

This would be the whole story, except for the fact that we have assumed that the eigenbasis of  $\rho$  is known. If the eigenbasis is not known one can try to use a two-step adaptive strategy such as the one considered by [Gill and Massar, 2000]. The idea is to make an initial rough estimate on a asymptotically vanishing fraction of the copies, e.g.,  $N^\mu$  with  $0 < \mu < 1$ . Let  $\sigma$  be that initial estimate of  $\rho$  and  $|\psi_k\rangle$  be its (not necessarily unique) eigenbasis. On the rest of the copies ( $N - N^\mu$ ) of  $\rho$ , the measurement with elements  $M_k = |\psi_k\rangle\langle\psi_k|$  is performed.

In what follows, it will be shown that this method asymptotically achieves the QCRB, i.e.,

$$\lim_{N \rightarrow \infty} N \text{MSE}(\hat{p}, p, M)^{(N)} = H(p)^{-1}, \quad (2)$$

with the condition  $\mu > 1/2$ .

### 4. The MSE in the adaptive scheme

Let  $N_i = N^\mu$  and  $N_f = N - N^\mu$ . In the second stage, the probabilities are

$$q_k = \text{tr } M_k \rho(p) = \langle \psi_k | \rho(p) | \psi_k \rangle.$$

Just as before, let  $N_k$  be the number of times that outcome  $k$  is observed and let us estimate  $p_k$  as

$$\hat{p}_k = \frac{N_k}{N_f}.$$

The conditional expectation of this estimator is

$$\mathbb{E}\hat{p}_k = q_k,$$

so that in general it is a biased estimator. The MSE conditioned on the first rough estimate of  $\rho$  is

$$\mathbb{E}[(\hat{p}_k - p_k)(\hat{p}_l - p_l) | \sigma] = \frac{q_k \delta_{kl} - q_k q_l}{N_f} + (p_k - q_k)(p_l - q_l),$$

the second term is the square of the bias, the MSE itself is

$$\text{MSE}(\hat{p}, p, M)^{(N)} = \mathbb{E}[\mathbb{E}[(\hat{p}_k - p_k)(\hat{p}_k - p_l)|\sigma]].$$

Since  $N/N_f \rightarrow 1$  as  $N \rightarrow \infty$ , basically we need that

$$\lim_{N \rightarrow \infty} \mathbb{E}[N(q_k - p_k)(q_l - p_l)] = 0. \quad (3)$$

Indeed, if this is true, then it also holds that  $\mathbb{E}[q_k] \rightarrow p_k$  and  $\mathbb{E}[q_k q_l] \rightarrow p_k p_l$ . In the following section a heuristic argument supporting (3) will be given and in the one after that, a rigorous one.

## 5. Heuristic argument

Suppose for simplicity, that all eigenvalues of  $\rho$  are different, then one expects that after the first estimate, the eigenbasis of  $\rho$  and the eigenbasis of  $\sigma$  are related by a unitary matrix which is very close to the identity, i.e.,

$$|\psi_k\rangle = U|k\rangle,$$

with

$$U = \exp\left(i \sum_{\alpha=1}^{d^2-1} \eta_\alpha T_\alpha\right) = e^{i\eta \cdot T},$$

where  $\{T_1, \dots, T_{d^2-1}\}$  is a basis of  $\mathfrak{su}(d)$  satisfying  $\text{tr} T_\alpha T_\beta = \delta_{\alpha\beta}$ ,  $\eta \in \mathbb{R}^{d^2-1}$  and  $\|\eta\|$  is small. One can then expand  $U$  in Taylor series about  $\eta = 0$ ,

$$U = \mathbb{1} + i\eta \cdot T - \frac{1}{2}(\eta \cdot T)^2 + o(\|\eta\|^2).$$

For any decent initial estimation strategy,  $\eta$  is expected to go to 0 as  $N \rightarrow \infty$  at a rate of  $N_i^{-1/2} = N^{-\mu/2}$ .

The expression for  $q_k$  is

$$q_k = \sum_l p_l |\langle l|U|k\rangle|^2,$$

and

$$|\langle l|U|k\rangle|^2 = \delta_{kl} + \langle l|\eta \cdot T|k\rangle \langle k|\eta \cdot T|l\rangle - \delta_{kl} \langle k|(\eta \cdot T)^2|k\rangle + o(\|\eta\|^2),$$

therefore

$$q_k - p_k = \langle k|(\eta \cdot T)\rho(\eta \cdot T)|k\rangle - p_k \langle k|(\eta \cdot T)^2|k\rangle + o(\|\eta\|^2).$$

From the previous expression one can see that since  $q_k - p_k$  depends quadratically on  $\eta$  and  $\eta$  goes to zero at the rate  $N^{-\mu/2}$ , for  $\mu > 1/2$  it should hold that

$$\lim_{N \rightarrow \infty} \sqrt{N}(q_k - p_k) = 0. \quad (4)$$

The desired result follows from (4). It also seems that the condition  $\mu > 1/2$  is also a necessary condition if one wants that (4) is satisfied.

## 6. Rigorous argument

If  $\rho = \mathbb{1}/d$ , then any basis chosen for the second stage will give  $(q_k - p_k) = 0$ , so in what follows it is assumed that  $\rho \neq \mathbb{1}/d$ , i.e.,  $\rho$  has at least two different eigenvalues.

The following intermediate result will be needed.

**Lemma 1.** *Let*

$$\rho = \sum_{a=1}^n p_a \Pi_a,$$

$$\sigma = \sum_{k=1}^d s_k |\psi_k\rangle\langle\psi_k|,$$

where  $p_a \neq p_b$  for  $a \neq b$ ,  $2 \leq n \leq d$  is the number of different eigenvalues and  $\Pi_a$  is a projector onto the eigenspace corresponding to eigenvalue  $p_a$ , and let  $d_a = \text{tr} \Pi_a$  be the degeneracy of  $p_a$ , also let

$$\Delta = \min_a \min_{b \neq a} |p_a - p_b| > 0.$$

If

$$d_{HS}(\rho, \sigma) = \sqrt{\text{tr}(\rho - \sigma)^2} \leq \delta < \frac{\Delta}{1 + \sqrt{d}},$$

then

(i)  $\forall a, k$

$$|p_a - s_k| \sqrt{\langle \psi_k | \Pi_a | \psi_k \rangle} \leq \delta,$$

i.e., either  $p_a$  is close to  $s_k$  or  $|\psi_k\rangle$  is almost orthogonal to the eigenspace corresponding to  $p_a$ .

(ii)  $\forall a \exists k$  such that  $|p_a - s_k| \leq \delta$  and  $\forall k \exists a$  such that  $|p_a - s_k| \leq \delta$ , i.e., every eigenvalue of  $\sigma$  is close to an eigenvalue of  $\rho$  and vice versa. Let  $M_a = \{k : |p_a - s_k| \leq \delta\}$  and  $m_a = |M_a| > 0$ . Note that  $M_a \cap M_b = \emptyset$  for  $a \neq b$ .

(iii) Let  $a \neq b$ , then if  $k \in M_b$ , then  $|p_a - s_k| \geq \Delta - \delta$  and

$$\sqrt{\langle \psi_k | \Pi_a | \psi_k \rangle} \leq \frac{\delta}{\Delta - \delta},$$

i.e., if  $s_k$  is within a distance  $\delta$  of  $p_b \neq p_a$ , then  $|\psi_k\rangle$  is almost orthogonal to the eigenspace corresponding to  $p_a$ .

(iv)  $m_a = d_a$ , i.e., for  $\delta$  small enough, the number of eigenvalues of  $\sigma$  within a distance  $\delta$  from  $p_a$  is equal to the degeneracy of  $p_a$ .

(v)  $\forall k \in M_a$ ,

$$|p_a - \langle \psi_k | \rho | \psi_k \rangle| \leq c(\rho) \delta^2,$$

where

$$c(\rho) = \frac{4(d-1)}{\Delta}.$$

**Proof:**

(i) The square of the distance between  $\rho$  and  $\sigma$  can be written as

$$\begin{aligned} d_{HS}(\rho, \sigma)^2 &= \sum_{k=1}^d \sum_{a=1}^n \langle \psi_k | (\rho - \sigma) \Pi_a | (\rho - \sigma) | \psi_k \rangle \\ &= \sum_{k=1}^d \sum_{a=1}^n (p_a - s_k)^2 \langle \psi_k | \Pi_a | \psi_k \rangle \leq \delta^2. \end{aligned}$$

Since all terms are nonnegative, this implies that all of them are less than or equal to  $\delta$  and this implies point (i).

(ii) For point (ii), only the first statement will be proven, the proof of the second is almost identical. Suppose that the opposite is true, i.e., that  $\exists a$  such that  $\forall k$   $|p_a - s_k| > \delta$  then

$$\begin{aligned} d_{HS}(\rho, \sigma)^2 &= \sum_{k=1}^d \sum_{b=1}^n (p_b - s_k)^2 \langle \psi_k | \Pi_b | \psi_k \rangle \\ &\geq \sum_{k=1}^d (p_a - s_k)^2 \langle \psi_k | \Pi_a | \psi_k \rangle \\ &> \delta^2 \text{tr} \Pi_a \geq \delta^2, \end{aligned}$$

i.e.,  $d_{HS}(\rho, \sigma) > \delta$  which is a contradiction.

(iii)  $|p_a - s_k| = |(p_a - p_b) + (p_b - s_k)| \geq |p_a - p_b| - |p_b - s_k| \geq \Delta - \delta$ , the second statement follows from the previous inequality and point (i).

(iv)

$$\begin{aligned} m_a &= \sum_{k \in M_a} \langle \psi_k | \psi_k \rangle \geq \sum_{k \in M_a} \langle \psi_k | \Pi_a | \psi_k \rangle \\ &= \text{tr} \Pi_a - \sum_{k \in M_b: b \neq a} \langle \psi_k | \Pi_a | \psi_k \rangle \\ &\geq \text{tr} \Pi_a - \sum_{k \in M_b: b \neq a} \left( \frac{\delta}{\Delta - \delta} \right)^2 \\ &\geq \text{tr} \Pi_a - d \left( \frac{\delta}{\Delta - \delta} \right)^2, \end{aligned}$$

and since  $d_a = \text{tr} \Pi_a$ , we get

$$m_a \geq d_a - d \left( \frac{\delta}{\Delta - \delta} \right)^2.$$

Since  $\delta < \Delta/(1 + \sqrt{d})$ ,

$$d \left( \frac{\delta}{\Delta - \delta} \right)^2 < 1,$$

and since  $m_a$  is an integer, we have that  $m_a \geq d_a$ . Using the fact that  $\sum_a m_a = \sum_a d_a = d$ , we get that  $m_a = d_a$ .

(v) Let  $a \neq b$ , and  $k \in M_a$

$$\begin{aligned}
 |p_a - p_b| \sqrt{\langle \psi_k | \Pi_b | \psi_k \rangle} &= |(p_a - s_k) + (s_k - p_b)| \sqrt{\langle \psi_k | \Pi_b | \psi_k \rangle} \\
 &\leq [ |p_a - s_k| + |s_k - p_b| ] \sqrt{\langle \psi_k | \Pi_b | \psi_k \rangle} \\
 &\leq \left[ \delta \sqrt{\langle \psi_k | \Pi_b | \psi_k \rangle} + |s_k - p_b| \sqrt{\langle \psi_k | \Pi_b | \psi_k \rangle} \right] \\
 &\leq \left[ \delta \sqrt{\langle \psi_k | \Pi_b | \psi_k \rangle} + \delta \right] \leq 2\delta.
 \end{aligned}$$

Thus, we have that

$$\langle \psi_k | \Pi_b | \psi_k \rangle \leq \frac{4\delta^2}{(p_a - p_b)^2}.$$

Now I turn to the quantity of interest,

$$\begin{aligned}
 |p_a - \langle \psi_k | \rho | \psi_k \rangle| &= \left| p_a - \sum_b p_b \langle \psi_k | \Pi_b | \psi_k \rangle \right| \\
 &= \left| \sum_b (p_a - p_b) \langle \psi_k | \Pi_b | \psi_k \rangle \right| \\
 &\leq \sum_b |p_a - p_b| \langle \psi_k | \Pi_b | \psi_k \rangle \\
 &= \sum_{b \neq a} |p_a - p_b| \langle \psi_k | \Pi_b | \psi_k \rangle \\
 &\leq 4 \sum_{b \neq a} \frac{1}{|p_a - p_b|} \delta^2 \\
 &\leq \frac{4(d-1)}{\Delta} \delta^2 = c(\rho) \delta^2. \quad \square
 \end{aligned}$$

Now the way in which the first rough estimation is done will be specified. For this part it is convenient to represent  $\rho$  and  $\sigma$  in the following way

$$\begin{aligned}
 \rho &= \frac{\mathbb{1}}{d} + \theta \cdot T \\
 \sigma &= \frac{\mathbb{1}}{d} + \hat{\theta} \cdot T.
 \end{aligned}$$

The initial measurement strategy (which will be called *plain tomography*) is to divide the initial number of copies  $N_i$  in  $d^2 - 1$  groups of size  $N_0 = N_i / (d^2 - 1)$ , and in group  $\alpha$  perform the measurement

$$M_{\pm}^{(\alpha)} = \frac{\mathbb{1} \pm T_{\alpha}}{2}.$$

The probabilities are

$$p_{\pm}^{(\alpha)} = \frac{1 \pm \theta_{\alpha}}{2}.$$

Let  $w_{\alpha+}$  be the number of times that outcome  $+$  was obtained, it is binomially distributed  $w_{\alpha+} \sim \text{Bin}(N_0, (1 + \theta_{\alpha})/2)$ . The estimator for  $\theta_{\alpha}$  is

$$\hat{\theta}_{\alpha} = 2 \frac{w_{\alpha+}}{N_0} - 1.$$

We are now ready to prove the following

**Lemma 2.** *If  $\mu > 1/2$  then*

$$\forall \epsilon > 0, \lim_{N \rightarrow \infty} \Pr(\sqrt{N}|q_k - p_k| \geq \epsilon) = 0,$$

*i.e. the random variable  $\sqrt{N}|q_k - p_k|$  converges in probability to zero, the notation is*

$$\sqrt{N}|q_k - p_k| \xrightarrow{P} 0.$$

**Proof:** Now we enumerate the eigenvalues of  $\rho$  from 1 to  $d$  again, with some of them possibly equal. Points (ii) and (iv) of lemma 1, take care that for every eigenvalue of  $\rho$ , the right number of eigenvalues of  $\sigma$  will satisfy point (v). From point (v) of lemma 1 we get that  $|q_k - p_k| \geq c(\rho)\delta^2$  implies  $d(\rho, \sigma)^2 \geq \delta^2$ , we have

$$\begin{aligned} \Pr[|q_k - p_k| \geq c(\rho)\delta^2] &\leq \Pr[d(\rho, \sigma)^2 \geq \delta^2] \\ &= \Pr\left[\sum_{\alpha=1}^{d^2-1} (\theta_\alpha - \hat{\theta}_\alpha)^2 \geq \delta^2\right]. \end{aligned}$$

Since

$$\sum_{\alpha=1}^{d^2-1} (\theta_\alpha - \hat{\theta}_\alpha)^2 \geq \delta^2$$

implies that for at least one  $\alpha$

$$(\theta_\alpha - \hat{\theta}_\alpha)^2 \geq \frac{\delta^2}{d^2-1},$$

it follows that

$$\begin{aligned} &\Pr\left[\sum_{\alpha=1}^{d^2-1} (\theta_\alpha - \hat{\theta}_\alpha)^2 \geq \delta^2\right] \\ &\leq 1 - \Pr\left[\forall \alpha, (\theta_\alpha - \hat{\theta}_\alpha)^2 < \frac{\delta^2}{d^2-1}\right] \\ &= 1 - \prod_{\alpha=1}^{d^2-1} \Pr\left[|\theta_\alpha - \hat{\theta}_\alpha| < \frac{\delta}{\sqrt{d^2-1}}\right] \\ &= 1 - \prod_{\alpha=1}^{d^2-1} \Pr\left[\left|w_{\alpha+} - \frac{1+\theta_\alpha}{2}N_0\right| < \frac{N_0}{2} \frac{\delta}{\sqrt{d^2-1}}\right] \\ &= 1 - \prod_{\alpha=1}^{d^2-1} \left(1 - \Pr\left[\left|w_{\alpha+} - \frac{1+\theta_\alpha}{2}N_0\right| \geq \frac{N_0}{2} \frac{\delta}{\sqrt{d^2-1}}\right]\right) \\ &\leq 1 - \left(1 - 2 \exp\left[-\frac{\delta^2}{2(d^2-1)}N_0\right]\right)^{d^2-1}. \end{aligned}$$

In the last inequality we have used a form of the Chernoff bound<sup>||</sup>. Thus, we finally have that

$$\Pr[|q_k - p_k| \geq c(\rho)\delta^2] \leq 1 - \left(1 - 2 \exp\left[-\frac{\delta^2}{2(d^2-1)}N_0\right]\right)^{d^2-1},$$

<sup>||</sup> If  $X \sim \text{Bin}(n, p)$  then  $\Pr[|X - np| \geq \lambda] \leq 2 \exp(-2\lambda^2/n)$ .



now let  $c(\rho)\delta^2 = \epsilon N^{-1/2}$  and substitute  $N_0$  by its value,  $N^\mu/(d^2 - 1)$ , the result is

$$\Pr \left[ \sqrt{N} |q_k - p_k| \geq \epsilon \right] \leq 1 - \left( 1 - 2 \exp \left[ -\frac{\epsilon N^{\mu-1/2}}{2c(\rho)(d^2 - 1)^2} \right] \right)^{d^2-1}, \quad (5)$$

taking  $\mu > 1/2$  and  $N \rightarrow \infty$ , we get the desired result.  $\square$

Now the main result will be proven.

**Theorem 3.** *If  $\mu > 1/2$  then (2) holds.*

**Proof:** Let  $X_k^{(N)} = \sqrt{N}(q_k - p_k)$ , clearly  $(X_k^{(N)})^2 \leq N$ . All that needs to be proven is that

$$\lim_{N \rightarrow \infty} \mathbb{E}[X_k^{(N)} X_l^{(N)}] = 0.$$

We have that

$$|\mathbb{E}[X_k^{(N)} X_l^{(N)}]| \leq \mathbb{E}[|X_k^{(N)} X_l^{(N)}|] \leq \sqrt{\mathbb{E}[(X_k^{(N)})^2] \mathbb{E}[(X_l^{(N)})^2]}, \quad (6)$$

where in the second inequality the Cauchy-Schwarz inequality has been used. Now choose any  $\epsilon > 0$ ,

$$\begin{aligned} \mathbb{E}[(X_k^{(N)})^2] &= \sum_{x \geq 0} x \Pr[(X_k^{(N)})^2 = x] \\ &= \sum_{0 \leq x < \epsilon^2} x \Pr[(X_k^{(N)})^2 = x] + \sum_{x > \epsilon^2} x \Pr[(X_k^{(N)})^2 = x] \\ &\leq \epsilon^2 \Pr[(X_k^{(N)})^2 < \epsilon^2] + N \Pr[(X_k^{(N)})^2 \geq \epsilon^2] \\ &\leq \epsilon^2 + N \Pr[|X_k^{(N)}| \geq \epsilon], \end{aligned}$$

using now (5) one gets that  $\forall \epsilon > 0$ ,

$$\lim_{N \rightarrow \infty} \mathbb{E}[(X_k^{(N)})^2] \leq \epsilon^2,$$

which implies that it must be zero; this fact and (6) imply the desired result.  $\square$

We have proven something about the limit of the MSE, but (1) is a bound to the variance of the limiting distribution. However, since the limit of the MSE cannot be smaller than the variance of the limiting distribution (which in this case can easily be proven to be Gaussian) it follows that our estimator achieves the bound (1).

## 7. Conclusions

The estimation of the spectrum of a finite dimensional density matrix has been analyzed. The following LOCC procedure has been studied:

- (i) Perform the so called plain tomography on  $N^\mu$  copies where  $\mu > 1/2$  and  $N$  is the total number of copies. From this one gets an initial estimate of the whole density matrix, call it  $\sigma$ . Let  $|\psi_1\rangle, \dots, |\psi_d\rangle$  be a set of eigenvalues of  $\sigma$ .
- (ii) Perform the measurement with elements  $M_k = |\psi_k\rangle\langle\psi_k|$  on the remaining  $N - N^\mu$  copies.

It has been shown that the above procedure performs asymptotically as well as any measurement (including collective ones). This means that asymptotically there is no need to perform the more complicated collective measurements.

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