## Quantum Computing and Information - Problem Set 3 Solutions

Exercise 1. Prove that $\operatorname{tr} \rho^{2} \leq 1$ with equality iff $\rho$ is pure (i.e. of the form $|\psi\rangle\langle\psi|$. Let the eigenvalues of $\rho$ be $\lambda_{1}, \ldots, \lambda_{d}$. Then $\operatorname{tr} \rho^{2}=\sum_{i=1}^{d} \lambda_{i}^{2} \leq \sum_{i=1}^{d} \lambda_{i}=1$. The inequality $\lambda_{i}^{2} \leq \lambda_{i}$ is tight iff $\lambda_{i} \in\{0,1\}$. The case when all eigenvalues are 0 or 1 is equivalent to $\rho$ being a pure state.

Exercise 2. Prove that the extreme points of $\mathcal{D}\left(\mathbb{C}^{d}\right)$ are the pure states. If $\rho$ is not pure, then it can be written as $\sum_{i=1}^{d} \lambda_{i}\left|\psi_{i}\right\rangle\left\langle\psi_{i}\right|$ with at least two $\lambda_{i}>0$. In particular, suppose that $0<\lambda_{1}<1$. Then we can decompose $\rho$ as a convex combination of two other density matrices as

$$
\rho=\lambda_{1}\left|\psi_{1}\right\rangle\left\langle\psi_{1}\right|+\sum_{i=2}^{d} \frac{\lambda_{i}}{1-\lambda_{1}}\left|\psi_{i}\right\rangle\left\langle\psi_{i}\right| .
$$

Conversely, suppose a pure state $\psi=|\psi\rangle\langle\psi|$ can be written as $\psi=p \sigma+(1-p) \omega$ for $0<p<1$ and $\sigma, \omega \in \mathcal{D}\left(\mathbb{C}^{d}\right)$. Since $\omega \geq 0$, we have $\psi \geq p \sigma$. Thus for any $|\varphi\rangle$ orthogonal to $|\psi\rangle$, we have $\operatorname{tr} \sigma \varphi=0$. This implies that $\sigma=\psi$. A similar argument shows that $\omega=\psi$. Thus, $\psi$ is not an extreme point.

Exercise 3. Alice and Bob share the state

$$
|\psi\rangle^{A B}=\sum_{i=1}^{d_{A}} \sum_{j=1}^{d_{B}} A_{i, j}|i\rangle^{A} \otimes|j\rangle^{B}
$$

Calculate Bob's reduced density matrix. Like the expression derived in class for Alice's reduced density matrix, your expression should not have any subscripts or summation signs in it.

$$
\begin{aligned}
\operatorname{tr}_{A}|\psi\rangle\langle\psi| & =\operatorname{tr}_{A} \sum_{i, i^{\prime}, j, j^{\prime}} A_{i, j} \bar{A}_{i^{\prime}, j^{\prime}}|i\rangle\left\langle\left. i^{\prime}\right|^{A} \otimes \mid j\right\rangle\left\langle\left. j^{\prime}\right|^{B}\right. \\
& =\sum_{i, j, j^{\prime}} A_{i, j} \bar{A}_{i, j^{\prime}}|j\rangle\left\langle j^{\prime}\right| \\
& =\sum_{i, j, j j^{\prime}} A_{i, j} A_{j^{\prime}, i}^{\dagger}|j\rangle\left\langle j^{\prime}\right| \\
& =\left(A^{\dagger} A\right)^{T}=A^{T} \bar{A}
\end{aligned}
$$

Exercise 4. Bit commitment Alice and Bob have been playing a grueling game of chess and by the end of the first day, it's Alice's move and they've only reached the midgame. Alice has only two choices of move (0 or 1), but if she tells Bob then he'll be able to spend all night planning his response. On the other hand, if Alice doesn't tell him her move until morning then she could get an unfair advantage by thinking about her move all night.

Bob suggests that Alice could write her move on a piece of paper and give it to him in a sealed envelope. But Alice knows that Bob could easily steam the envelope open, read the paper and reseal the envelope. Instead she proposes to use quantum mechanics.

Her idea is to prepare one of two distinguishable states $\left|\psi_{0}\right\rangle^{A B}$ or $\left|\psi_{1}\right\rangle^{A B}$ and give system $B$ to Bob at night, keeping $A$ for herself. Thus she commits to her bit $a \in\{0,1\}$. Then she reveals $a$ in the morning by sending system $A$ to Bob and he performs a measurement to determine whether the state of $A B$ is $\left|\psi_{0}\right\rangle$ or $\left|\psi_{1}\right\rangle$.

Ideally the protocol would be concealing if Bob could not learn any information about a after Alice commits her bit and before she reveals it (i.e. from system $B$ alone). On the other hand, it should also be binding, meaning that after committing her bit, Alice is unable to change its value.

Show that both properties cannot simultaneously hold: no commitment protocol can be both concealing and binding. If the protocol is concealing then $\operatorname{tr}_{A}\left|\psi_{0}\right\rangle\left\langle\psi_{0}\right|=\operatorname{tr}_{A}\left|\psi_{1}\right\rangle\left\langle\psi_{1}\right|$. (Otherwise Bob could learn something
about $a$ from $\operatorname{tr}_{A}\left|\psi_{a}\right\rangle\left\langle\psi_{a}\right|$.) Thus, both purifications $\left|\psi_{0}\right\rangle$ and $\left|\psi_{1}\right\rangle$ are related by a unitary transformations on Alice's side and she can cheat with no chance of being caught, e.g. by committing to $\left|\psi_{0}\right\rangle$ and then locally transforming the state to $\left|\psi_{1}\right\rangle$ before the reveal phase.

## Exercise 5. Separable states

a) Let $S$ be a set in $\mathbb{R}^{d}$. Prove that any $x \in \operatorname{conv}(S)$ can be written as a convex combination of $d+1$ points in $S$. That is, there exist $p_{1}, \ldots, p_{d+1} \geq 0, y_{1}, \ldots, y_{d+1} \in S$ such that $\sum_{i=1}^{d+1} p_{i}=1$ and

$$
x=\sum_{i=1}^{d+1} p_{i} y_{i}
$$

b) Let $\operatorname{SEP}\left(d_{A}, d_{B}\right) \subset \mathcal{D}\left(\mathbb{C}^{d_{A}} \otimes \mathbb{C}^{d_{B}}\right)$ denote the set of separable states, defined to be the set of states $\rho^{A B}$ that can be written in the form

$$
\rho^{A B}=\sum_{i} p_{i} \sigma_{i}^{A} \otimes \omega_{i}^{B}
$$

where $\sum_{i} p_{i}=1$, each $p_{i} \geq 0, \sigma_{i} \in \mathcal{D}\left(\mathbb{C}^{d_{A}}\right)$ and $\omega_{i} \in \mathcal{D}\left(\mathbb{C}^{d_{B}}\right)$. We call states of the form $\sigma \otimes \omega$ product states and can equivalently say that separable states are the convex hull of product states. States that are not separable are said to be entangled.
Prove that any $\rho^{A B} \in \operatorname{SEP}\left(d_{A}, d_{B}\right)$ can be written as a convex combination of $d_{A}^{2} d_{B}^{2}$ product pure states.
a) By the definition of convex hull and convex combination, $x$ can be written as $x=\sum_{i=1}^{m} p_{i} y_{i}$ for some probability distribution $p_{1}, \ldots, p_{m}$ and some $y_{1}, \ldots, y_{m} \in S$. The only issue is that we may have $m>d+1$. If $m \leq d+1$ then we are done. Otherwise we will show that we can reduce $m$ by one or more. Using induction (and the fact that $m$ is, by definition, initially finite) this will prove our claim. Now, suppose that $m>d+1$. Define the $d+1$-dimensional vectors $\tilde{y}_{i}=1 \oplus y_{i}$. That is, they have a 1 in the first position, and $y_{i}$ in the remaining $d$ positions. Since there are $m$ of them in a $d+1$-dimensional space, they must be linearly dependent. Thus, there exists $q \in \mathbb{R}^{m}$ s.t. $\sum_{i=1}^{m} q_{i} \tilde{y}_{i}=0$. From the first position, we have $\sum_{i=1}^{m} q_{i}=0$. From the remaining $d$ positions, we have $\sum_{i=1}^{m} q_{i} y_{i}=0$. Thus, for all real $t$, if we define $p^{\prime}=p-t q$, then $\sum_{i=1}^{m} p_{i}^{\prime} y_{i}=x$ and $\sum_{i=1}^{m} p_{i}^{\prime}=1$. Thus, $p^{\prime}$ is still a probability distribution as long as we have $p_{i}^{\prime} \geq 0$ for each $i$.
Let $t$ be the largest number satisfying $p_{i} \geq t q_{i}$ for each $i$ (equivalently $p_{i}^{\prime} \geq 0$ ). Since each $p_{i}>0$, our choice of $t$ is strictly positive. Since $t$ cannot be increased, there must be at least one $i$ such that $p_{i}=t q_{i}$ and thus $p_{i}^{\prime}=0$. Thus, $p^{\prime}$ is a probability distribution, supported on $<m$ elements, with $x=\sum_{i=1}^{m} p_{i}^{\prime} y_{i}$. This satisfies the induction hypothesis and proves the claim.
b) Starting with the decomposition $\rho^{A B}=\sum_{i} p_{i} \sigma_{i}^{A} \otimes \omega_{i}^{B}$, we can further decompose each $\sigma_{i}$ and $\omega_{i}$ into pure states. Thus, we can write $\rho^{A B}$ as a convex combination of pure product states. This is contained in the space of Hermitian $d_{A} d_{B} \times d_{A} d_{B}$ matrices, which is a $d_{A}^{2} d_{B}^{2}$-dimensional real vector space, so by part (a), we can decompose $\rho^{A B}$ into a convex combination of $d_{A}^{2} d_{B}^{2}+1$ pure states.
To remove the +1 , we need to project $\rho^{A B}$, as well as all pure product states, onto the subspace of traceless matrices. Thus, we replace $\rho^{A B}$ with $\rho^{A B}-I_{d_{A} d_{B}} / d_{A} d_{B}$ and write it as a convex combination of states of the form $|\alpha\rangle\langle\alpha| \otimes|\beta\rangle\langle\beta|-I_{d_{A} d_{B}} / d_{A} d_{B}$. These states live in a space of dimension $d_{A}^{2} d_{B}^{2}-1$, so by part (a) of this problem, we can write

$$
\rho^{A B}-I_{d_{A} d_{B}} / d_{A} d_{B}=\sum_{i=1}^{d_{A}^{2} d_{B}^{2}} p_{i}\left(\left|\alpha_{i}\right\rangle\left\langle\alpha_{i}\right| \otimes\left|\beta_{i}\right\rangle\left\langle\beta_{i}\right|-I_{d_{A} d_{B}} / d_{A} d_{B}\right)
$$

Adding $I_{d_{A} d_{B}} / d_{A} d_{B}$ to both sides we obtain the desired decomposition.

Exercise 6. Trace distance Suppose that you are given one of two possible d-dimensional states $\sigma_{1}$ or $\sigma_{2}$, with probabilities $p_{1}$ and $p_{2}=1-p_{1}$ respectively. Your task is to perform a two-outcome measurement and then try to guess which state you had been given, minimising the probability of error.
If the measurement elements are nonnegative Hermitian matrices $M_{1}$ and $M_{2}=I-M_{1}$ then the probability of guessing wrong is

$$
P_{e r r}=p_{1} \operatorname{tr}\left(\sigma_{1} M_{2}\right)+p_{2} \operatorname{tr}\left(\sigma_{2} M_{1}\right)
$$

a) Show that

$$
P_{e r r}=p_{1}-\sum_{i=1}^{d} \lambda_{i}\langle i| M_{1}|i\rangle,
$$

where $|i\rangle$ denotes the orthonormal basis of eigenstates of the Hermitian operator $p_{2} \sigma_{2}-p_{1} \sigma_{1}$ and the $\lambda_{i}$ are the corresponding eigenvalues.
b) Find the nonnegative operator $M_{1}$ that minimizes $P_{\text {err }}$. Show that the resulting error probability is $P_{\text {err }, \text { opt }}=p_{1}-\sum_{i: \lambda_{i}<0}\left|\lambda_{i}\right|$. Hint: Express $M_{1}$ in the $|i\rangle$ basis.
c) For a Hermitian matrix $A$, define $|A|$, the absolute value of $A$, as follows: write $A=U D U^{\dagger}$ for

$$
D=\left(\begin{array}{ccccc}
\lambda_{1} & 0 & 0 & \cdots 0 & \\
0 & \lambda_{2} & 0 & \cdots & 0 \\
0 & 0 & \ddots & 0 & 0 \\
0 & \cdots & & & \lambda_{d}
\end{array}\right)
$$

and $U$ unitary, and then

$$
|A|=U\left(\begin{array}{ccccc}
\left|\lambda_{1}\right| & 0 & 0 & \cdots 0 & \\
0 & \left|\lambda_{2}\right| & 0 & \cdots & 0 \\
0 & 0 & \ddots & 0 & 0 \\
0 & \cdots & & & \left|\lambda_{d}\right|
\end{array}\right) U^{\dagger}
$$

Express the trace norm $\left\|p_{2} \sigma_{2}-p_{1} \sigma_{1}\right\|_{1}:=\operatorname{tr}\left|p_{2} \sigma_{2}-p_{1} \sigma_{1}\right|$ in terms of the eigenvalues $\lambda_{i}$. Use this, together with the fact that $\operatorname{tr}\left(p_{2} \sigma_{2}-p_{1} \sigma_{1}\right)=\sum_{i} \lambda_{i}=p_{2}-p_{1}$, to express $P_{\text {err,opt }}$ as a function of $\left\|p_{2} \sigma_{2}-p_{1} \sigma_{1}\right\|_{1}$.
d) Evaluate $P_{\text {err,opt }}$ in the following cases:
i) $p_{1}=1, p_{2}=0$ and $\sigma_{1}, \sigma_{2}$ are arbitrary.
ii) $p_{1}=p_{2}=1 / 2, \sigma_{1}=\left|\psi_{1}\right\rangle\left\langle\psi_{1}\right|, \sigma_{2}=\left|\psi_{2}\right\rangle\left\langle\psi_{2}\right|$, with $\left|\psi_{1}\right\rangle=\cos (\theta)|0\rangle+\sin (\theta)|1\rangle$ and $\left|\psi_{2}\right\rangle=$ $\sin (\theta)|0\rangle+\cos (\theta)|1\rangle$. Check that your answer makes sense when $\theta$ is 0 or $\pi / 4$.
a) $\quad P_{\mathrm{err}}=p_{1} \operatorname{tr}\left(\sigma_{1}\left(I-E_{1}\right)\right)+p_{2} \operatorname{tr}\left(\sigma_{2} E_{1}\right)=p_{1} \operatorname{tr} \sigma_{1}+\operatorname{tr}\left(E_{1}\left(p_{2} \sigma_{2}-p_{1} \sigma_{1}\right)\right)=p_{1}+\operatorname{tr}\left(E_{1}\left(p_{2} \sigma_{2}-p_{1} \sigma_{1}\right)\right)=$ $p_{1}+\operatorname{tr}\left(E_{1} \sum_{i} \lambda_{i}|i\rangle\langle i|\right)=p_{1}+\sum_{i} \lambda_{i}\langle i| E_{1}|i\rangle$.
b) Write $E_{1}$ in the $|i\rangle$ basis as $E_{1}=\sum_{i, j} e_{i j}|i\rangle\langle j|$. The second term in $P_{\text {err }}$ is $\sum_{i} \lambda_{i} e_{i i}$. Since $0 \preceq E_{1} \preceq I$, we have $0 \leq e_{i i} \leq 1$ for each $i$. Using this we bound $\sum_{i} \lambda_{i} e_{i i}=\sum_{i: \lambda_{i}>0} \lambda_{i} e_{i i}-\sum_{i: \lambda_{i}<0}\left|\lambda_{i}\right| e_{i i} \geq$ $-\sum_{i: \lambda_{i}<0}\left|\lambda_{i}\right|$, yielding the desired result.
c)

$$
\operatorname{tr}\left|p_{2} \sigma_{2}-p_{1} \sigma_{1}\right|=\operatorname{tr}\left(\sum_{i}\left|\lambda_{i}\right||i\rangle\langle i|\right)=\sum_{i}\left|\lambda_{i}\right|=\sum_{i: \lambda_{i}>0} \lambda_{i}-\sum_{i: \lambda_{i}<0} \lambda_{i}
$$

On the other hand,

$$
p_{2}-p_{1}=\operatorname{tr}\left(p_{2} \sigma_{2}-p_{1} \sigma_{1}\right)=\sum_{i: \lambda_{i}>0} \lambda_{i}+\sum_{i: \lambda_{i}<0} \lambda_{i}
$$

Taking the difference of these two equations yields that

$$
p_{2}-p_{1}-\operatorname{tr}\left|p_{2} \sigma_{2}-p_{1} \sigma_{1}\right|=2 \sum_{i: \lambda_{i}<0} \lambda_{i}=2\left(P_{\mathrm{err}, \mathrm{opt}}-p_{1}\right)
$$

Rearranging and using $p_{1}+p_{2}=1$ we find that

$$
P_{\mathrm{e} r r, o p t}=\frac{1-\left\|p_{2} \sigma_{2}-p_{1} \sigma_{1}\right\|_{1}}{2}
$$

d) i) $\quad P_{\text {err }, o p t}=0$.
ii)

$$
p_{2} \sigma_{2}-p_{1} \sigma_{1}=\frac{1}{2}\left(\begin{array}{cc}
\cos 2 \theta & 0 \\
0 & -\cos 2 \theta
\end{array}\right)
$$

so $P_{\text {err,opt }}=\frac{1}{2}(1-\cos 2 \theta)=\sin ^{2}(\theta)$. If $\theta=0$, the states are orthogonal and can be perfectly distinguished, while if $\theta=\pi / 4$ then $\left|\psi_{1}\right\rangle=\left|\psi_{2}\right\rangle$ and the best guessing probability is $1 / 2$.

Exercise 7. Purifications Let $\rho^{A}$ be a density matrix and $|\psi\rangle^{A B}$ an arbitrary purification of $\rho$.
a) Consider a decomposition $\rho=\sum_{i} p_{i}\left|\varphi_{i}\right\rangle\left\langle\varphi_{i}\right|$, where $\left|\varphi_{i}\right\rangle$ are not necessarily orthogonal to each other, and $\left\{p_{i}\right\}$ is a probability distribution. Find a measurement on $B$ such that when applied to half of $|\psi\rangle$ outcome $i$ occurs with probability $p_{i}$ and Alice's residual state is $\left|\varphi_{i}\right\rangle$.
b) What if we decompose $\rho$ into $\rho=\sum_{i} p_{i} \sigma_{i}$ for general density matrices $\sigma_{i}$ ? Is it still possible to find a measurement on $B$ such that outcome $i$ occurs with probability $p_{i}$ and the residual state for Alice is $\sigma_{i}$ ?
c) Let $\mathcal{N}$ be a quantum operation. The entanglement fidelity measures how well it approximates the identity on ensembles with density matrix $\rho$, and is defined

$$
F_{e}(\mathcal{N}, \rho):=\sqrt{\langle\psi|(\mathcal{N} \otimes \mathrm{id})(\psi)|\psi\rangle}
$$

where $|\psi\rangle$ is an arbitrary purification of $\rho$ and $\psi:=|\psi\rangle\langle\psi|$. Prove that $F_{e}$ does not depend on the purification chosen, and therefore that $F_{e}$ is well defined.
d) Prove that $\sum_{i} p_{i}\left\langle\varphi_{i}\right| \mathcal{N}\left(\varphi_{i}\right)\left|\varphi_{i}\right\rangle \geq F_{e}$ for any ensemble satisfying $\rho=\sum_{i} p_{i} \varphi_{i}$.
a) Use the definition of measurements in which the outcomes are $M_{1}, \ldots, M_{k}$ and the matrices $M_{i}$ are positive semidefinite and sum to the identity. For any psd matrix $M$, we define $\sqrt{M}$ to be the psd square root.
Let $d=\operatorname{rank} \rho$. Assume WLOG that $\rho \in \mathcal{D}\left(\mathbb{C}^{d}\right)$. Any purification of $\rho$ can be written in the form $\sqrt{d}(A \otimes I)\left|\Phi_{d}\right\rangle$, where $\left|\Phi_{d}\right\rangle=\sum_{i=1}^{d}|i\rangle \otimes|i\rangle$ and $A A^{\dagger}=\rho$.
If we now perform the measurement $\left\{M_{1}, \ldots, M_{k}\right\}$ on system $B$ and obtain outcome $i$, then the unnormalized residual state for Alice is

$$
\begin{aligned}
d \operatorname{tr}_{B}\left(A \otimes M_{i}\right) \Phi_{d}\left(A^{\dagger} \otimes I\right) & =d \operatorname{tr}_{B}\left(A \otimes \sqrt{M_{i}}\right) \Phi_{d}\left(A^{\dagger} \otimes \sqrt{M_{i}}\right) \\
& =d \operatorname{tr}_{B}\left(A{\sqrt{M_{i}}}^{T} \otimes I\right) \Phi_{d}\left({\sqrt{M_{i}}}^{T} A^{\dagger} \otimes I\right) \\
& =A{\sqrt{M i}^{T}{\sqrt{M_{i}}}^{T} A^{\dagger}}=A M_{i}^{T} A^{\dagger}
\end{aligned}
$$

This can be thought of as $p_{i} \rho_{i}$ where $p_{i} \geq 0$ is the probability of outcome $i$ and $\rho_{i}$ is Alice's residual density matrix. We would like $p_{i}$ to be the $p_{i}$ given in the problem statement and would like $\rho_{i}$ to be $\varphi_{i}$. Thus, we have $A M_{i}^{T} A^{\dagger}=p_{i} \varphi_{i}$. Since we have assumed that $\rho$ is full rank, $A, A^{\dagger}$ are as well, and we have

$$
M_{i}=\left(\left(A^{\dagger}\right)^{-1} p_{i} \varphi_{i} A^{-1}\right)^{T}=\left(A^{T}\right)^{-1} p_{i} \varphi_{i}^{T} \bar{A}^{-1}
$$

To verify positivity, note that $p_{i} \varphi_{i}^{T} \geq 0$ and for any psd matrix $B$ and any matrix $A, A^{\dagger} B A \geq 0$. To verify normalization, calculate $\sum_{i} M_{i}=\left(A^{T}\right)^{-1} \sum_{i} p_{i} \varphi_{i}^{T} \bar{A}^{-1}=\left(A^{T}\right)^{-1} \rho^{T} \bar{A}^{-1}=\left(A^{T}\right)^{-1}\left(A^{\dagger} A\right)^{T} \bar{A}^{-1}=I$. An alternate, and arguably simpler, proof is obtained by performing a local change of basis so that $\rho=\sum_{i=1}^{d} \lambda_{i}|i\rangle\langle i|$ and the purification is $|\psi\rangle=\sum_{i=1}^{d} \sqrt{\lambda_{i}}|i\rangle \otimes|i\rangle$. In this case, we have the simpler situation that $A$ is psd and thus $A=\sqrt{\rho}$, implying that $M_{i}^{T}=\rho^{-1 / 2} p_{i} \varphi_{i} \rho^{-1 / 2}$.
b) Essentially the same argument shows that $M_{i}=\left(A^{T}\right)^{-1} p_{i} \sigma_{i}^{T} \bar{A}^{-1}$ does the job. Again, if we choose the purification with $A=\sqrt{\rho}$ then we have $M_{i}^{T}=\rho^{-1 / 2} p_{i} \sigma_{i} \rho^{-1 / 2}$.
c)

$$
\begin{aligned}
\langle\psi|(\mathcal{N} \otimes \mathrm{id})(\psi)|\psi\rangle & =\sum_{i}\langle\psi|\left(E_{i} \otimes I\right) \psi\left(E_{i}^{\dagger} \otimes I\right)|\psi\rangle \\
& =d^{2} \sum_{i}\left\langle\Phi_{d}\right|\left(A^{\dagger} E_{i} A \otimes I\right) \Phi_{d}\left(A^{\dagger} E_{i}^{\dagger} A \otimes I\right)\left|\Phi_{d}\right\rangle \\
& \left.=d^{2} \sum_{i}\left|\left\langle\Phi_{d}\right|\left(A^{\dagger} E_{i} A \otimes I\right)\right| \Phi_{d}\right\rangle\left.\right|^{2} \\
& =d^{2} \sum_{i}\left|\operatorname{tr}\left(A^{\dagger} E_{i} A \otimes I\right) \Phi_{d}\right|^{2} \\
& =\sum_{i}\left|\operatorname{tr} A^{\dagger} E_{i} A\right|^{2} \\
& =\sum_{i}\left|\operatorname{tr} A A^{\dagger} E_{i}\right|^{2} \\
& =\sum_{i}\left|\operatorname{tr} \rho E_{i}\right|^{2}
\end{aligned}
$$

which depends only on $\rho$ and not on the choice of purification.
d) By part (a), there exists a measurement in which outcome $i$ occurs with probability $i$ and leaves the residual state $\varphi_{i}$. Consider this measurement to be a quantum operation called $\mathcal{M}$ which, upon outcome $i$, leaves the state $|i\rangle\langle i|$. This can be achieved by taking $E_{i, j}=|i\rangle\langle j| E_{i}$, for $i$ running over all measurement outcomes and $j \in[d]$. Applying $\mathcal{M}$ to the B register of $|\psi\rangle$ leaves the state $\sum_{i} p_{i} \varphi_{i} \otimes|i\rangle\langle i|$. By the monotonocity of fidelity,

$$
\begin{aligned}
F_{e} & =F(\psi,(\mathcal{N} \otimes \mathrm{id}) \psi) \\
& \leq F((\mathrm{id} \otimes \mathcal{M})(\psi),(\mathcal{N} \otimes \mathcal{M})(\psi)) \\
& =F\left(\sum_{i} p_{i} \varphi_{i} \otimes|i\rangle\langle i|, \sum_{i} p_{i} \mathcal{N}\left(\varphi_{i}\right) \otimes|i\rangle\langle i|\right) \\
& =\operatorname{tr} \sqrt{\left(\sum_{i} \sqrt{p_{i}} \varphi_{i} \otimes|i\rangle\langle i|\right)\left(\sum_{i} p_{i} \mathcal{N}\left(\varphi_{i}\right) \otimes|i\rangle\langle i|\right)\left(\sum_{i} \sqrt{p_{i}} \varphi_{i} \otimes|i\rangle\langle i|\right)} \\
& =\operatorname{tr} \sqrt{\sum_{i} p_{i}^{2} \varphi_{i} \mathcal{N}\left(\varphi_{i}\right) \varphi_{i} \otimes|i\rangle\langle i|} \\
& =\sum_{i} p_{i} \operatorname{tr} \sqrt{\varphi_{i} \mathcal{N}\left(\varphi_{i}\right) \varphi_{i}} \\
& =\sum_{i} p_{i} F\left(\varphi_{i}, \mathcal{N}\left(\varphi_{i}\right)\right)
\end{aligned}
$$

