

4. Unitaries and isometries

TNB.4

Unitaries (unitary = invertible distance-preserving linear map)

A square matrix $U \in \text{mat}(D, D; \mathbb{C})$ is called 'unitary' if it satisfies:

$$U^\dagger U = \mathbb{1}_D \quad (1a) \Leftrightarrow U^\dagger = U^{-1} \Leftrightarrow U U^\dagger = \mathbb{1}_D \quad (1b)$$

Diagrammatic representation of (1a) and (1b):

(1a) $D \times D$ matrix $U^\dagger$ (represented by a box with horizontal lines) multiplied by a $D \times D$ matrix U (represented by a box with vertical lines) equals a $D \times D$ identity matrix $\mathbb{1}_D$ (represented by a box with a diagonal line).

(1b) $D \times D$ matrix U (represented by a box with horizontal lines) multiplied by a $D \times D$ matrix $U^\dagger$ (represented by a box with vertical lines) equals a $D \times D$ identity matrix $\mathbb{1}_D$ (represented by a box with a diagonal line).

Its column vectors, $U = (\vec{u}_1, \vec{u}_2, \dots, \vec{u}_D)$, form a basis for $\mathbb{C}^D$ (2)

Its D row vectors also form a basis for $\mathbb{C}^D$

U defines an invertible map: $\left(\begin{array}{c} \text{position } j \\ \text{column } j \end{array} \right) \left(\begin{array}{c} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{array} \right) = \left| \right| = \vec{u}_j \in \mathbb{C}^D, j=1, \dots, D$ (3a)

standard basis vector in $\mathbb{C}^D$

$$U: \mathbb{C}^D \rightarrow \mathbb{C}^D, \quad \vec{e}_j \mapsto U \vec{e}_j := \vec{e}_i U^i_j = \vec{u}_j \quad (i, j \in 1, \dots, D) \quad (3b)$$

standard basis vector in $\mathbb{C}^D$: $\vec{e}_i = \left(\begin{array}{c} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{array} \right)$ ← position i

Its inverse is given by

$$U^{-1} = U^\dagger: \mathbb{C}^D \rightarrow \mathbb{C}^D, \quad \vec{e}_i \mapsto U^\dagger(\vec{e}_i) = \vec{e}_k U^{\dagger k}_i \quad (4)$$

Indeed, then $U^\dagger \vec{u}_j \stackrel{(3b)}{=} U^\dagger \vec{e}_i U^i_j \stackrel{(4)}{=} \vec{e}_k U^{\dagger k}_i U^i_j = \vec{e}_j$ (5)

(1a) = δ_{kj} consistent with (3b)

Left isometry (isometry = distance-preserving linear map, not necessarily invertible)

A rectangular matrix $A \in \text{mat}(D, D'; \mathbb{C})$ with $D \geq D'$ is called a 'left isometry' if (6a) holds:

$$A^\dagger A = \mathbb{1}_{D'} \quad (6a) \quad \text{Note: if } D > D' \text{ then } A A^\dagger \neq \mathbb{1}_D \quad (6b)$$

Diagrammatic representation of (6a) and (6b):

(6a) $D' \times D$ matrix $A^\dagger$ (represented by a box with horizontal lines) multiplied by a $D \times D'$ matrix A (represented by a box with vertical lines) equals a $D' \times D'$ identity matrix $\mathbb{1}_{D'}$ (represented by a box with a diagonal line).

(6b) $D \times D'$ matrix A (represented by a box with horizontal lines) multiplied by a $D' \times D$ matrix $A^\dagger$ (represented by a box with vertical lines) equals a $D \times D$ matrix (represented by a box with a diagonal line).

Its D' column vectors, $A = (\vec{a}_1, \vec{a}_2, \dots, \vec{a}_{D'})$, are orthonormal, $\vec{a}_i^\dagger \cdot \vec{a}_j \stackrel{(6a)}{=} \delta_{ij}$ (7)

$\vec{a}_i^\dagger = \overline{\vec{a}_i}^T$

They form a basis for a D' -dimensional (sub)space of $\mathbb{C}^D$ space of D -dimensional column vectors

$$u - u_i$$

They form a basis for a D' -dimensional (sub)space of $\mathbb{C}^D$, space of D -dimensional column vectors

say $V_A = \text{span}\{\vec{a}_1, \vec{a}_2, \dots, \vec{a}_{D'}\} \begin{cases} \subsetneq \mathbb{C}^D & \text{true subspace if } D' < D \\ = \mathbb{C}^D & \text{if } D' = D \end{cases} \quad (9)$

[The D row vectors of A each are elements of $\mathbb{C}^{1 \times D'}$, not $\mathbb{C}^{D \times D}$]
 dual space of D' -dimensional row vectors

A defines an isometric map: $\begin{matrix} \text{position } j \\ \text{column } j \end{matrix} \begin{matrix} D' \\ D \end{matrix} \begin{matrix} \text{column } j \\ \text{position } j \end{matrix} = \vec{a}_j \in \mathbb{C}^D, \quad j = 1, \dots, D' \quad (9a)$

Formally:

$A: \mathbb{C}^{D'} \rightarrow \mathbb{C}^D$,
 short column vectors $\rightarrow$ long column vectors
 $\vec{f}_j \mapsto A \vec{f}_j = \vec{e}_i A_{ij} = \vec{a}_j \quad j \in 1, \dots, D' \quad (9b)$
 standard basis vector in $\mathbb{C}^{D'}$ $\rightarrow$ standard basis vector in $\mathbb{C}^D$ $i \in 1, \dots, D$

(9b): many (D) long columns are superposed to yield a smaller number (D') of orthonormal long columns.

These span $V_A \subsetneq \mathbb{C}^D$, the 'image space of A ' or 'image of A ', with dimension $\dim(A) = D'$,
 because A has fewer columns than rows

Invariance of scalar product

(hence the name: iso-metric = equal metric):

If $A: \mathbb{C}^{D'} \rightarrow \mathbb{C}^D$, $\vec{x} \mapsto \vec{y} = A \vec{x}$, then

$$\|\vec{y}\|_D^2 = \vec{y}^\dagger \cdot \vec{y} = \vec{x}^\dagger \underbrace{A^\dagger A}_{\mathbb{I}_{D'}} \vec{x} = \vec{x}^\dagger \cdot \vec{x} = \|\vec{x}\|_{D'}^2 \quad (10)$$

Left projector

$$\begin{matrix} D & D' & D \\ \text{---} & \text{---} & \text{---} \end{matrix} = P = A A^\dagger = \begin{matrix} D' \\ D \end{matrix} \cdot \begin{matrix} D \\ D' \end{matrix} = \begin{matrix} D \\ D \end{matrix} \quad (11)$$

is a projector, since $P^2 = \underbrace{(A A^\dagger)}_{\mathbb{I}_{D'}} (A A^\dagger) = A A^\dagger = P \quad (12)$
 $\begin{matrix} D & D' & D & D' \\ \text{---} & \text{---} & \text{---} & \text{---} \end{matrix} = \begin{matrix} D & D' \\ \text{---} & \text{---} \end{matrix}$

Its action leaves V_A invariant, because it leaves each of its basis vectors invariant: (13)

$$P \vec{a}_j \stackrel{(11, 9b)}{=} \underbrace{A A^\dagger A}_{(6a) = \mathbb{I}} \vec{f}_j = A \vec{f}_j \stackrel{(9b)}{=} \vec{a}_j$$

Right isometry

A rectangular matrix $B \in \text{mat}(D, D'; \mathbb{C})$ with $D \leq D'$ is called a 'right isometry' if (14a) holds:

$$B B^\dagger = \mathbb{1}_D \quad (14a) \quad \text{Note: if } D < D' \text{ then } B^\dagger B \neq \mathbb{1}_{D'} \quad (14b)$$

Its D row vectors, $B = \begin{pmatrix} \vec{b}^1 \\ \vec{b}^2 \\ \vdots \\ \vec{b}^D \end{pmatrix}$, are orthonormal, $\vec{b}^i \cdot \vec{b}^j = \delta^{ij}$. (15)

[row vectors (dual to column vectors) are labeled using upstairs index]

space of D' -dimensional row vectors

They form a basis for a D -dimensional (sub)space of $\mathbb{C}^{D'*}$

say $V_B^* = \text{span}\{\vec{b}^1, \vec{b}^2, \dots, \vec{b}^D\} \begin{cases} \subsetneq \mathbb{C}^{D'*} & \text{true subspace if } D < D' \\ = \mathbb{C}^{D'*} & \text{if } D = D' \end{cases} \quad (16)$

[The D column vectors of B each are elements of $\mathbb{C}^D$, not $\mathbb{C}^{D'}$.]

B defines an isometric map: $(0 \dots 1 \dots 0)^D = \text{row } i = \vec{b}^i \in \mathbb{C}^{D'*}, i = 1, \dots, D \quad (17a)$

standard basis vector in $\mathbb{C}^{D*}$

$B: \mathbb{C}^{D*} \rightarrow \mathbb{C}^{D'*}$, $\vec{f}^i \mapsto \vec{f}^i B := B^i_j \vec{e}^j = \vec{b}^i \quad \begin{matrix} i \in 1, \dots, D \\ j \in 1, \dots, D' \end{matrix} \quad (17b)$

short row vectors long row vectors

standard basis vector in $\mathbb{C}^{D*}$

(17b) says: many (D') long rows are superposed to yield a smaller number (D) of orthonormal long rows.

These span $V_B^* \subseteq \mathbb{C}^{D'*}$, the 'image space of B ' or 'image of B ', with dimension $\dim(B) = D$, $\subsetneq$ if B has fewer rows than columns

Invariance of scalar product

(hence the name: iso-metric = equal metric):

If $B: \mathbb{C}^{D*} \rightarrow \mathbb{C}^{D'*}$, $\vec{x} \mapsto \vec{y} = \vec{x} B$, then

$$\|\vec{y}\|_{D'}^2 = \vec{y} \cdot \vec{y}^\dagger = \vec{x} B B^\dagger \vec{x}^\dagger = \vec{x} \cdot \vec{x}^\dagger = \|\vec{x}\|_D^2 \quad (18)$$

Right projector

$$\overbrace{D-D}^{D'} \overbrace{D-D}^{D'} = P = B^T B = \begin{array}{c} D \\ | \\ D' \end{array} \cdot \begin{array}{c} D' \\ \hline \hline \hline \hline \end{array} = \begin{array}{c} D' \\ \text{[shaded box]} \end{array} \quad (19)$$

is a projector, since $P^2 = \underbrace{(B^T B)}_{(14a)} \underbrace{(B^T B)}_{I_D} = B^T B = P$ (20)

$$\overbrace{D-D}^{D'} \overbrace{D-D}^{D'} \overbrace{D-D}^{D'} \overbrace{D-D}^{D'} = \overbrace{D-D}^{D'} \overbrace{D-D}^{D'}$$

Its action leaves $\bigvee_B^*$ invariant, since it leaves its basis vectors invariant:

$$\vec{b}^i P \stackrel{(19, 17b)}{=} \vec{f}^i_B \underbrace{B^T B}_{(14a)=1} = \vec{f}^i_B \stackrel{(17b)}{=} \vec{b}^i \quad \checkmark \quad (21)$$

Truncation of unitaries yield isometries

Consider a unitary, $D \times D$ matrix, $U^\dagger U = 1_D$ (22)

and partition its columns into two groups, containing D' and $\bar{D}' = D - D'$ columns:

$$U = (\vec{u}_1, \vec{u}_2, \dots, \vec{u}_{D'}, \vec{u}_{D'+1}, \dots, \vec{u}_D) = (\vec{u}_1, \dots, \vec{u}_{D'}) \oplus (\vec{u}_{D'+1}, \dots, \vec{u}_D) =: A \oplus \bar{A} \quad (23)$$

$$\begin{array}{c} D \\ | \\ | \\ | \\ | \\ | \\ | \\ | \\ | \\ | \end{array} = \begin{array}{c} D' \\ | \\ | \\ | \\ | \end{array} \oplus \begin{array}{c} \bar{D}' \\ | \\ | \\ | \\ | \end{array} \quad \begin{array}{c} A \\ \bar{A} \end{array} \quad (24)$$

Unitarity of U implies:

$$\begin{pmatrix} 1_{D'} & \\ & 1_{\bar{D}'} \end{pmatrix} = 1_D = U^\dagger U = \begin{pmatrix} A^\dagger \\ \bar{A}^\dagger \end{pmatrix} (A, \bar{A}) = \begin{pmatrix} A^\dagger A & A^\dagger \bar{A} \\ \bar{A}^\dagger A & \bar{A}^\dagger \bar{A} \end{pmatrix} \quad (25)$$

$$\begin{array}{cc} \begin{array}{|c|c|} \hline \square & \circ \\ \hline \circ & \square \\ \hline \end{array} & = & \begin{array}{|c|} \hline \square \\ \hline \end{array} & = & \begin{array}{c} D' \\ \hline \hline \hline \hline \end{array} \cdot \begin{array}{c} D' \\ \hline \hline \hline \hline \end{array} \end{array} \quad (26)$$

Hence, A and $\bar{A}$ are both isometries:

$$\overbrace{D-D}^{D'} \overbrace{D-D}^{D'} = \overbrace{D-D}^{D'} \overbrace{D-D}^{D'}$$

$$\overbrace{D-D}^{D'} \overbrace{D-D}^{D'} = A^\dagger A \stackrel{(25)}{=} 1_{D'}, \quad \overbrace{D-D}^{\bar{D}'} \overbrace{D-D}^{\bar{D}'} = \bar{A}^\dagger \bar{A} \stackrel{(25)}{=} 1_{\bar{D}'} \quad (27)$$

$$\begin{array}{c} D \\ \hline \hline \hline \hline \end{array} \cdot \begin{array}{c} D' \\ | \\ | \\ | \end{array} = \begin{array}{c} D' \\ \square \end{array}, \quad \begin{array}{c} D \\ \hline \hline \hline \hline \end{array} \cdot \begin{array}{c} \bar{D}' \\ | \\ | \\ | \end{array} = \begin{array}{c} \bar{D}' \\ \square \end{array}$$

$$\begin{aligned} \bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} &= \bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} , \\ \bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} \cdot \begin{array}{|c|} \hline D \\ \hline \end{array} &= \bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} \end{aligned} \quad (28)$$

Moreover, A and $\bar{A}$ are orthogonal to each other, since they are built from orthogonal column vectors:

$$\bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} \begin{array}{|c|} \hline D \\ \hline \end{array} = \bar{A}^T A \stackrel{(25)}{=} 0, \quad \bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} \begin{array}{|c|} \hline D \\ \hline \end{array} = A^T \bar{A} \stackrel{(25)}{=} 0 \quad (29)$$

$$\begin{aligned} \bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} \cdot \begin{array}{|c|} \hline D \\ \hline \end{array} &= \bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} , \\ \bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} \cdot \begin{array}{|c|} \hline D \\ \hline \end{array} &= \bar{D}' \begin{array}{|c|} \hline D \\ \hline \end{array} \end{aligned} \quad (30)$$

Complementary projectors

The projectors, $P = A A^T = \begin{array}{|c|} \hline D \\ \hline \end{array} \begin{array}{|c|} \hline D \\ \hline \end{array} , \quad \bar{P} = \bar{A} \bar{A}^T = \begin{array}{|c|} \hline D \\ \hline \end{array} \begin{array}{|c|} \hline D \\ \hline \end{array} \quad (31)$

are both $D \times D$ matrices,

and satisfy orthonormality relations:

$$P \cdot P \stackrel{(27)}{=} P, \quad \bar{P} \cdot \bar{P} \stackrel{(27)}{=} \bar{P}, \quad P \cdot \bar{P} \stackrel{(29)}{=} 0, \quad \bar{P} \cdot P \stackrel{(29)}{=} 0 \quad (32)$$

E.g.: $P \cdot \bar{P} = A \underbrace{A^T \bar{A}}_{(29)=0} \bar{A}^T = \begin{array}{|c|} \hline D \\ \hline \end{array} \begin{array}{|c|} \hline D \\ \hline \end{array} = 0 \quad (34)$

They split $\mathbb{C}^D$ into two orthogonal and hence complementary subspaces:

$$P : \mathbb{C}^D \rightarrow V_A = \text{span}\{\vec{u}_1, \dots, \vec{u}_{D'}\} =: \text{span}\{\vec{a}_1, \dots, \vec{a}_{D'}\} \subsetneq \mathbb{C}^D \quad (35)$$

$$\bar{P} : \mathbb{C}^D \rightarrow V_{\bar{A}} = \text{span}\{\vec{u}_{D'+1}, \dots, \vec{u}_D\} =: \text{span}\{\vec{a}_1, \dots, \vec{a}_{D'}\} \subsetneq \mathbb{C}^D \quad (36)$$

with $\vec{x}^T \vec{y} = 0 \quad \forall \quad \vec{x} \in V_A, \quad \vec{y} \in V_{\bar{A}} \quad (37)$

In this sense, isometries (more precisely, their projectors) map large vector spaces into smaller ones.

Conversely: any left (or right) isometry can be extended to a unitary by adding orthonormal columns (or rows) orthogonal to those already present.

$$\begin{array}{|c|} \hline D \\ \hline \end{array} \rightarrow \begin{array}{|c|} \hline D \\ \hline \end{array} \quad (38)$$

$$\begin{array}{|c|} \hline D \\ \hline \end{array} \rightarrow \begin{array}{|c|} \hline D \\ \hline \end{array} \quad (39)$$

A discussion similar to the above holds for splitting a unitary matrix into two sets of rows, yielding two right isometries.

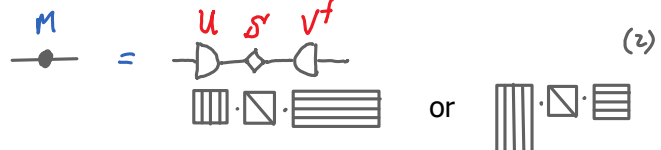
https://en.wikipedia.org/wiki/Singular_value_decomposition

Consider a $D \times D'$ matrix, $M \in \text{mat}(D, D'; \mathbb{C})$ and let $\tilde{D} = \min(D, D')$ (1)

Theorem: Any such M has a singular value decomposition (SVD) of the form

$$M = U \cdot S \cdot V^T \quad (2)$$

$\begin{matrix} D \times D' & D \times \tilde{D} & \tilde{D} \times \tilde{D} & \tilde{D} \times D' \end{matrix}$



where

$$U \in \text{mat}(D, \tilde{D}; \mathbb{C}) \text{ satisfies } U^T U = \mathbb{1}_{\tilde{D}} \quad (3)$$

$$V^T \in \text{mat}(\tilde{D}, D'; \mathbb{C}) \text{ satisfies } V^T V = \mathbb{1}_{\tilde{D}} \quad (4)$$

$$S \in \text{mat}(\tilde{D}, \tilde{D}; \mathbb{R}) \text{ is diagonal, with real, non-negative diagonal elements, called 'singular values'} \quad (5)$$

Remarks:

(i) SVD ingredients can be found by diagonalization of the hermitian matrices MM^T and $M^T M$.

$$D \times D: MM^T \stackrel{(2)}{=} (U S V^T)(V S U^T) \stackrel{(4)}{=} U S^2 U^T \stackrel{(3)}{\Rightarrow} D \times \tilde{D}: MM^T U = U S^2 \quad (6)$$

$$D' \times D': M^T M \stackrel{(2)}{=} (V S U^T)(U S V^T) \stackrel{(3)}{=} V S^2 V^T \stackrel{(4)}{\Rightarrow} D' \times \tilde{D}: M^T M V = V S^2 \quad (7)$$

So, eigenvectors of MM^T yield columns of U , eigenvectors of $M^T M$ yield columns of V . They have the same set of eigenvalues, yielding the squares of the singular values.

(ii) Properties of S

- diagonal matrix, of dimension $\tilde{D} \times \tilde{D}$, with $\tilde{D} = \min(D, D')$ (8)

- diagonal elements can be chosen non-negative, are called 'singular values' $s_\alpha := S_{\alpha\alpha} = \tilde{D}$ 

- 'Schmidt rank' r : number of non-zero singular values

- arrange in descending order: $s_1 \geq s_2 \geq \dots \geq s_r > 0$ (9)

$$\Rightarrow S = \text{diag}(s_1, s_2, \dots, s_r, \underbrace{0, \dots, 0}_{\tilde{D}-r} \text{ zeros}) \quad (10)$$

(iii) Properties of U and V^T : $\tilde{D} = \min(D, D')$

- $\dim(U) = D \times \tilde{D}$, $U^T U = \mathbb{1}_{\tilde{D}}$, columns of U are orthonormal. (11)

- $\dim(U) = D \times \tilde{D}$, $U^T U = \mathbb{1}_{\tilde{D}}$, columns of U are orthonormal. (11)

- If $D = \tilde{D}$, then U is unitary. If $D > \tilde{D}$, then U is a left isometry. (12)

- $\dim(V^T) = \tilde{D} \times D'$, $V^T V = \mathbb{1}_{\tilde{D}}$, rows V^T of are orthonormal. (13)

- If $\tilde{D} = D'$, then V^T is unitary. If $\tilde{D} < D'$, then V^T is a right isometry. (14)

(iv) Visualization

If $\tilde{D} = D \leq D'$:

$$M = D \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{D'} = D \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} \cdot \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} \cdot \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{D'} = U \cdot S \cdot V^T \quad (15)$$

U is unitary:

$$U^T U = \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^D \cdot D \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} = \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} = \mathbb{1}_{\tilde{D}} \quad (16)$$

product is arranged such that the outer indices have the smallest dimension, $\tilde{D}$

V^T is right isometry:

$$V^T V = \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{D'} \cdot D' \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} = \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} = \mathbb{1}_{\tilde{D}} \quad (17)$$

If $D \geq D' = \tilde{D}$:

$$M = D \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{D'} = D \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} \cdot \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} \cdot \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{D'} = U \cdot S \cdot V^T \quad (18)$$

U is left isometry:

$$U^T U = \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^D \cdot D \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} = \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} = \mathbb{1}_{\tilde{D}} \quad (19)$$

product is arranged such that the outer indices have the smallest dimension, $\tilde{D}$

V^T is unitary:

$$V^T V = \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{D'} \cdot D' \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} = \tilde{D} \begin{array}{|c|} \hline \text{[Matrix]} \\ \hline \end{array}^{\tilde{D}} = \mathbb{1}_{\tilde{D}} \quad (20)$$

(vi) Truncation via SVD

Def: Frobenius norm: $\|M\|_F^2 := \sum_{\alpha\beta} |M_{\alpha\beta}|^2 = \sum_{\alpha\beta} \overline{M_{\alpha\beta}} M_{\alpha\beta} = \sum_{\alpha\beta} M_{\beta\alpha}^\dagger M_{\alpha\beta} = \text{Tr } M^\dagger M \quad (21)$

evaluated via SVD:

$$= \text{Tr}(V \underbrace{S U^T U S^T}_{=1} V^T) = \text{Tr}(V \underbrace{V^T V}_{=1} S^2) = \text{Tr}(S^2) \quad (22)$$

trace is cyclic

singular values determine norm

Truncation

SVD can be used to approximate a rank τ matrix M by a rank $\tau' (< \tau)$ matrix M' :

Suppose $M = U S V^T$ (23)

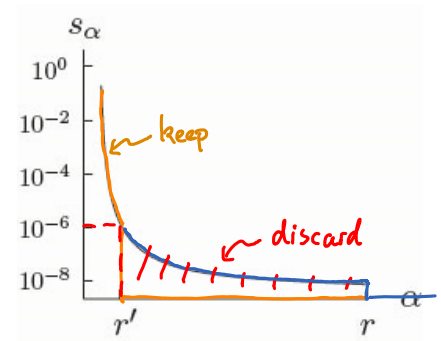
with $S = \text{diag}(s_1, s_2, \dots, s_r, 0, \dots, 0)$ (24)

$\tilde{D} - r$ zeros

Truncate: $M' := U S' V^T$ (25)

with $S' := \text{diag}(s_1, s_2, \dots, s_{r'}, 0, \dots, 0)$ (26)

$\tilde{D} - r'$ zeros



Retain only τ' largest singular values! Visualization, with $\tau = \tilde{D}$:

$$\tilde{D} = D \leq D': \quad D \begin{matrix} D' \\ M \end{matrix} = D \begin{matrix} \tilde{D} \\ \begin{matrix} | & | & | \end{matrix} \end{matrix} \begin{matrix} \tilde{D} \\ \begin{matrix} \diagup \\ | & | & | \end{matrix} \end{matrix} \begin{matrix} D' \\ \begin{matrix} \hline \hline \hline \end{matrix} \end{matrix} \quad (27)$$

$$D \begin{matrix} D' \\ M' \end{matrix} = D \begin{matrix} r' \\ \begin{matrix} | & | & | \\ 0 & 0 & 0 \end{matrix} \end{matrix} \begin{matrix} r' \\ \begin{matrix} \diagup \\ | & | & | \\ 0 & 0 & 0 \end{matrix} \end{matrix} \begin{matrix} D' \\ \begin{matrix} \hline \hline \hline \\ 0 & 0 & 0 \end{matrix} \end{matrix} = D \begin{matrix} r' \\ \begin{matrix} | \\ u \end{matrix} \end{matrix} \begin{matrix} r' \\ \begin{matrix} \diagup \\ | \\ s \end{matrix} \end{matrix} \begin{matrix} D' \\ \begin{matrix} \hline \hline \hline \\ v^T \end{matrix} \end{matrix} \quad (28)$$

$$D \geq D' = \tilde{D} \quad D \begin{matrix} D' \\ M \end{matrix} = D \begin{matrix} \tilde{D} \\ \begin{matrix} | & | & | \end{matrix} \end{matrix} \begin{matrix} \tilde{D} \\ \begin{matrix} \diagup \\ | & | & | \end{matrix} \end{matrix} \begin{matrix} D' \\ \begin{matrix} \hline \hline \hline \end{matrix} \end{matrix} \quad (29)$$

$$D \begin{matrix} D' \\ M' \end{matrix} = D \begin{matrix} r' \\ \begin{matrix} | & | & | \\ 0 & 0 & 0 \end{matrix} \end{matrix} \begin{matrix} r' \\ \begin{matrix} \diagup \\ | & | & | \\ 0 & 0 & 0 \end{matrix} \end{matrix} \begin{matrix} D' \\ \begin{matrix} \hline \hline \hline \\ 0 & 0 & 0 \end{matrix} \end{matrix} = D \begin{matrix} r' \\ \begin{matrix} | \\ u \end{matrix} \end{matrix} \begin{matrix} r' \\ \begin{matrix} \diagup \\ | \\ s \end{matrix} \end{matrix} \begin{matrix} D' \\ \begin{matrix} \hline \hline \hline \\ v^T \end{matrix} \end{matrix} \quad (30)$$

SVD truncation yields 'optimal' approximation of a rank τ matrix M by a rank $\tau' (< \tau)$ matrix M' , in the sense that it can be shown to minimize the Frobenius norm of the difference, $M - M'$.

$$\|M - M'\|_F^2 = \text{Tr}(M - M')^T (M - M') = \text{Tr}(M^T M + M'^T M' - M'^T M - M^T M') \quad (31)$$

similar steps as for (8)

$$= \text{Tr} \left(\begin{matrix} S \cdot S & S \cdot S' \\ S' \cdot S & S' \cdot S' \end{matrix} - \begin{matrix} S' \cdot S & S \cdot S' \\ S' \cdot S & S' \cdot S' \end{matrix} \right) \quad (32)$$

$$\begin{matrix} \diagup \\ | & | & | \\ 0 & 0 & 0 \end{matrix} \begin{matrix} \diagup \\ | & | & | \end{matrix} = \begin{matrix} \diagup \\ | & | & | \\ 0 & 0 & 0 \end{matrix} \begin{matrix} \diagup \\ | & | & | \\ 0 & 0 & 0 \end{matrix}$$

'discarded weight'

$$\begin{aligned}
 & \begin{array}{|c|c|} \hline \diagup & \\ \hline 0 & \diagdown \\ \hline \end{array} = \begin{array}{|c|c|} \hline \diagup & \diagdown \\ \hline 0 & 0 \\ \hline \end{array} \\
 & = \text{Tr} (S^2 - S'^2) = \sum_{\alpha=1}^r s_{\alpha}^2 - \sum_{\alpha=1}^{r'} s_{\alpha}^2 = \sum_{\alpha=r'+1}^r s_{\alpha}^2 \quad (33)
 \end{aligned}$$

'discarded weight'

Note:

$$u u^{\dagger} M v v^{\dagger} = u u^{\dagger} U S V^{\dagger} v v^{\dagger} = u S v^{\dagger} = M'$$

(vi) Polar decomposition of square matrix

Any square matrix can be factored into a Hermitian, ^{no negative eigenvalues} positive matrix and a unitary matrix:

$$M = U S V^{\dagger} = \begin{cases} (U S U^{\dagger})(U V^{\dagger}) = P W & \text{'left polar decomposition'} \\ (U V^{\dagger})(V S V^{\dagger}) = \tilde{W} \tilde{P} & \text{'right polar decomposition'} \end{cases} \quad (34)$$

This generalizes the polar decomposition for complex numbers, $z = |z| e^{i\phi}$

QR-decomposition

If singular values are not needed,

a $D \times D'$ matrix M

has the 'full QR decomposition'

$$M = Q R \quad (35)$$

with Q a $D \times D$ unitary matrix,

$$Q Q^{\dagger} = Q^{\dagger} Q = 1 \quad (36)$$

and R a $D \times D'$ upper triangular matrix,

$$R_{\alpha\beta} = 0 \text{ if } \alpha > \beta \quad (37)$$

If $D \geq D'$, then M has the 'thin QR decomposition'

$$M = (Q_1, Q_2) \cdot \begin{pmatrix} R_1 \\ 0 \end{pmatrix} = Q_1 \cdot R_1 \quad (38)$$

with $\dim(Q_1) = D \times D'$, $\dim(R_1) = D' \times D'$,
and R_1 upper triangular.

$$Q_1^{\dagger} Q_1 = 1 \text{ but } Q_1 Q_1^{\dagger} \neq 1 \quad (39)$$

QR-decomposition is numerically cheaper than SVD, but has less information (not 'rank-revealing').

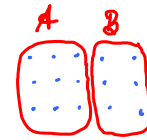
6. Schmidt decomposition [most efficient way of representing entanglement]

TNB.6

[most efficient way of representing entanglement]

Consider a quantum system composed of two subsystems, A and B ,

with orthonormal bases $\{|\alpha\rangle_A\}$ and $\{|\beta\rangle_B\}$.



Pure state on $A \cup B$: $|\psi\rangle = |\alpha\rangle_A |\beta\rangle_B \psi^{\alpha\beta}$ (1)

Reduced density matrices of subsystem A :

$$\hat{\rho}_A = \text{Tr}_B |\psi\rangle\langle\psi| = \text{Tr}_B \psi^{\alpha\beta} |\alpha\rangle_A |\beta\rangle_B \langle\beta'|_B \langle\alpha'|_A \overline{\psi^{\alpha'\beta'}} = |\alpha\rangle_A \psi^{\alpha\beta} \psi_{\beta\alpha'}^{\dagger} \langle\alpha'|_A \quad (2)$$

$$= |\alpha\rangle_A (\rho_A)^{\alpha}_{\alpha'} \langle\alpha'|_A, \quad \text{with} \quad (\rho_A)^{\alpha}_{\alpha'} = (\psi \psi^{\dagger})^{\alpha}_{\alpha'} \quad (3)$$

Singular value decomposition

Use SVD to find bases for A and B which diagonalize density matrices:

$$\psi = U S V^{\dagger} \quad (4)$$

With indices:

$$\psi^{\alpha\beta} = U^{\alpha}_{\lambda} S^{\lambda\lambda'} V^{\dagger\beta}_{\lambda'} \quad (5)$$

$\uparrow$
 $\text{diag}(s_1, s_2, \dots)$

Hence $|\psi\rangle = |\lambda'\rangle_A |\lambda\rangle_B S^{\lambda\lambda'} = \sum_{\lambda} |\lambda\rangle_A |\lambda\rangle_B s_{\lambda}$ (6)

where $|\lambda\rangle_A = |\alpha\rangle_A U^{\alpha}_{\lambda}$, ; $|\lambda\rangle_B = |\beta\rangle_B V^{\dagger\beta}_{\lambda}$, (7)

are orthonormal sets of states for A and B , and can be extended to yield orthonormal bases for A and B if needed.

Orthonormality is guaranteed by $U^{\dagger}U = \mathbb{1}$ and $V^{\dagger}V = \mathbb{1}$! (8)

$$\langle\lambda'|\lambda\rangle_A = U^{\dagger\lambda'}_{\alpha} U^{\alpha}_{\lambda} = \mathbb{1}^{\lambda'}_{\lambda} = \begin{cases} 1 & \lambda = \lambda' \\ 0 & \text{otherwise} \end{cases} \quad (9)$$

$$\langle\lambda'|\lambda\rangle_B = V^{\dagger\beta}_{\lambda'} V^{\dagger\beta}_{\lambda} = \mathbb{1}^{\lambda'}_{\lambda} = \begin{cases} 1 & \lambda = \lambda' \\ 0 & \text{otherwise} \end{cases} \quad (10)$$

Restrict $\sum_{\lambda}$ to the r non-zero singular values:

$$|\psi\rangle = \sum_{\lambda=1}^r |\lambda\rangle_A |\lambda\rangle_B s_{\lambda} \quad \text{'Schmidt decomposition'} \quad (11)$$

If $r=1$, 'classical' state: $|\psi\rangle = |1\rangle_B |1\rangle_A$. If $r \geq 1$: 'entangled state'

In this representation, reduced density matrices are diagonal:

$$\hat{\rho}_A = \text{Tr}_B |\psi\rangle\langle\psi| = \sum_{\lambda} |\lambda\rangle_A (s_{\lambda})^2 \langle\lambda|_A \quad (12)$$

$$(\psi\psi^\dagger), (\psi^\dagger\psi) \text{ with } \psi^{\lambda\lambda'} = s_{\lambda} \delta^{\lambda\lambda'} \quad (13)$$

$$\hat{\rho}_B = \text{Tr}_A |\psi\rangle\langle\psi| = \sum_{\lambda} |\lambda\rangle_B (s_{\lambda})^2 \langle\lambda|_B \quad (14)$$

Entanglement entropy: $S_{A/B} = - \sum_{\lambda=1}^r (s_{\lambda})^2 \ln_2 (s_{\lambda})^2 \quad (15)$

Note: for given r , entanglement is maximal if all singular values are equal, $s_{\lambda} = r^{-1/2}$

Then, $S_{A/B} = \ln r$ (this proves (TNB1.13)) (16)

How can one approximate $|\psi\rangle = \sum_{\alpha\beta} |\alpha\rangle_A |\beta\rangle_B \psi^{\alpha\beta}$ by cheaper $|\tilde{\psi}\rangle$?

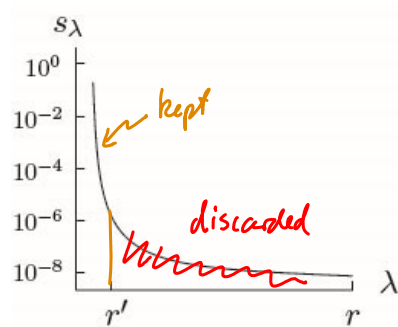
$$\| |\psi\rangle \|_2^2 \equiv \langle\psi|\psi\rangle^2 = \sum_{\alpha\beta} |\psi^{\alpha\beta}|^2 = \| \psi \|_F^2 \quad (17)$$

Define truncated state using r' ($< r$) singular values:

$$|\tilde{\psi}\rangle \equiv \sum_{\lambda=1}^{r'} |\lambda\rangle_A |\lambda\rangle_B s_{\lambda} \quad (18)$$

Truncation error:

$$\begin{aligned} \| |\psi\rangle - |\tilde{\psi}\rangle \|_2^2 &= \langle\psi|\psi\rangle + \langle\tilde{\psi}|\tilde{\psi}\rangle - 2 \text{Re} \langle\tilde{\psi}|\psi\rangle \\ &= \sum_{\lambda=1}^r (s_{\lambda})^2 + \sum_{\lambda=1}^{r'} (s_{\lambda})^2 - 2 \sum_{\lambda=1}^{r'} (s_{\lambda})^2 = \sum_{\lambda=r'+1}^r (s_{\lambda})^2 \quad (19) \\ &= \text{sum of squares of discarded singular values} \end{aligned}$$



Useful to obtain 'cheap' representation of $|\psi\rangle$ if singular values decay rapidly.

If $|\tilde{\psi}\rangle$ should be normalized, rescale, i.e. replace s_{λ} by $s_{\lambda} \left(\sum_{\lambda'=1}^{r'} (s_{\lambda'})^2 \right)^{-1/2}$ (20)

The truncation strategy (18) minimizes the truncation error.

It is used over and over again in tensor network numerics.