# A Semidefinite Programming Approach to Optimal Unambiguous Discrimination of Quantum States 

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#### Abstract

In this paper we consider the problem of unambiguous discrimination between a set of linearly independent pure quantum states. We show that the design of the optimal measurement that minimizes the probability of an inconclusive result can be formulated as a semidefinite programming problem. Based on this formulation, we develop a set of necessary and sufficient conditions for an optimal quantum measurement. We show that the optimal measurement can be computed very efficiently in polynomial time by exploiting the many well-known algorithms for solving semidefinite programs, which are guaranteed to converge to the global optimum.

Using the general conditions for optimality, we derive necessary and sufficient conditions so that the measurement that results in an equal probability of an inconclusive result for each one of the quantum states is optimal. We refer to this measurement as the equal-probability measurement $(E P M)$. We then show that for any state set, the prior probabilities of the states can be chosen such that the EPM is optimal.

Finally, we consider state sets with strong symmetry properties and equal prior probabilities for which the EPM is optimal. We first consider geometrically uniform state sets that are defined over a group of unitary matrices and are generated by a single generating vector. We then consider compound geometrically uniform state sets which are generated by a group of unitary matrices using multiple generating vectors, where the generating vectors satisfy a certain (weighted) norm constraint.


Index Terms-Quantum detection, unambiguous discrimination, equal-probability measurement (EPM), semidefinite programming, geometrically uniform quantum states, compound geometrically uniform quantum states.

[^0]
## 1 Introduction

In recent years, research into the foundations of quantum physics has led to the emerging field of quantum information theory [1]. Quantum information theory refers to the distinctive information processing properties of quantum systems, which arise when information is stored in or retrieved from quantum states. To convey information using quantum states, we may prepare a quantum system in a pure quantum state, drawn from a collection of known states $\left\{\left|\phi_{i}\right\rangle, 1 \leq i \leq m\right\}$. To detect the information, the system is subjected to a quantum measurement. If the given states $\left|\phi_{i}\right\rangle$ are not orthogonal, then no measurement can distinguish perfectly between them [2]. A fundamental problem therefore is to design measurements optimized to distinguish between pure nonorthogonal quantum states.

We may formulate this problem within the framework of quantum detection, and seek the measurement that minimizes the probability of a detection error, or more generally, the Bayes cost [3, [4, 5, [6]. More recently, a different approach to the problem has emerged, which in some cases may be more useful. This approach, referred to as unambiguous discrimination of quantum states, combines error free discrimination with a certain fraction of inconclusive results. The basic idea, pioneered by Ivanovic [7], is to design a measurement that with a certain probability returns an inconclusive result, but such that if the measurement returns an answer, then the answer is correct with probability 1. Given an ensemble consisting of $m$ states, the measurement therefore consists of $m+1$ measurement operators corresponding to $m+1$ outcomes, where $m$ outcomes correspond to detection of each of the states and the additional outcome corresponds to an inconclusive result.

Ivanovic [7] developed a measurement which discriminates unambiguously between a pair of nonorthogonal pure states. The measurement gives the smallest possible probability of obtaining an inconclusive result for unambiguous discrimination, when distinguishing between two linearly independent nonorthogonal states with equal prior probabilities. This measurement was then further investigated by Dieks [8] and Peres [9], and was later extended by Jaeger and Shimony [10] to
the case in which the two states have unequal prior probabilities.
Although the two-state problem is well developed, the problem of unambiguous discrimination between multiple quantum states has received considerably less attention. In [11] Peres and Terno consider unambiguous discrimination between 3 quantum states. Chefles [12] showed that a necessary and sufficient condition for the existence of unambiguous measurements for distinguishing between $m$ quantum states is that the states are linearly independent. He also proposed a simple suboptimal measurement for unambiguous discrimination for which the probability of an inconclusive result is the same regardless of the state of the system. Equivalently, the measurement yields an equal probability of correctly detecting each one of the ensemble states. We refer to such a measurement as an equal-probability measurement (EPM). Chefles and Barnett [13] developed the optimal measurement for the special case in which the state vectors form a cyclic set, i.e., the vectors are generated by a cyclic group of unitary matrices using a single generating vector, and showed that it coincides with the EPM. In their paper, they raise the question of whether or not this is the only case for which the EPM is optimal.

In this paper we develop a general framework for unambiguous state discrimination which can be applied to any number of states with arbitrary prior probabilities. For our measurement we consider general positive operator-valued measures [3, 14], consisting of $m+1$ measurement operators. We derive a set of necessary and sufficient conditions for an optimal measurement that minimizes the probability of an inconclusive result, by exploiting principles of duality theory in vector space optimization. In analogy to the quantum detection problem, deriving a closedform analytical expression for the optimal measurement directly from these conditions is a difficult problem. However, our formulation has several advantages. First, it readily lends itself to efficient computational methods. Specifically, we show that the optimal measurement can be found by solving a standard semidefinite program (SDP) [15], which is a convex optimization problem. By exploiting the many well-known algorithms for solving SDPs [16, 17], the optimal measurement can
be computed very efficiently in polynomial time. Since an SDP is convex, it does not suffer from local optimums, so that SDP-based algorithms are guaranteed to converge to the global optimum. Second, although the necessary and sufficient conditions are hard to solve directly, they can be used to verify a solution. Finally, the necessary and sufficient conditions lead to further insight into the optimal measurement. In particular, using these conditions we derive necessary and sufficient conditions on the state vectors, so that the EPM minimizes the probability of an inconclusive result. In contrast with the general optimality conditions, these conditions can be easily verified given the state ensemble and the prior probabilities. Using these conditions we show that for any set of state vectors the prior probabilities can be chosen such that the EPM is optimal.

Based on the necessary and sufficient conditions we develop the optimal measurement for state sets with broad symmetry properties. In particular, we consider geometrically uniform (GU) state sets [18, 19, 20] defined over a group of unitary matrices. For such state sets we show that the optimal measurement is the EPM, and we obtain a convenient characterization of the EPM that exploits the state symmetries. We then consider compound $G U(C G U)$ state sets [21, 20] in which the state vectors are generated by a group of unitary matrices using multiple generating vectors. We obtain a convenient characterization of the EPM in this case, and show that when the generating vectors satisfy a certain constraint, the EPM is optimal.

The paper is organized as follows. After a statement of the problem in Section 2, in Section 3 we derive the necessary and sufficient conditions for the optimal measurement that minimizes the probability of an inconclusive result, by formulating the problem as an SDP. In Section $\square$ we consider the EPM and derive necessary and sufficient conditions on the state set and the prior probabilities so that the EPM is optimal. Efficient iterative algorithms for minimizing the probability of an inconclusive result which are guaranteed to converge to the global optimum are considered in Section 5. In Sections ${ }^{6}$ and 7 we derive the optimal measurement for state sets with certain symmetry properties, and show that the optimal measurement coincides with the EPM.

## 2 Unambiguous Discrimination of Quantum States

Assume that a quantum system is prepared in a pure quantum state drawn from a collection of given states $\left\{\left|\phi_{i}\right\rangle, 1 \leq i \leq m\right\}$ in an $r$-dimensional complex Hilbert space $\mathcal{H}$, with $r \geq m$. The states span a subspace $\mathcal{U}$ of $\mathcal{H}$. To detect the state of the system a measurement is constructed comprising $m+1$ measurement operators $\left\{\Pi_{i}, 0 \leq i \leq m\right\}$ that satisfy

$$
\begin{equation*}
\sum_{i=0}^{m} \Pi_{i}=I_{r} . \tag{1}
\end{equation*}
$$

The measurement operators are constructed so that either the state is correctly detected, or the measurement returns an inconclusive result. Thus, each of the operators $\Pi_{i}, 1 \leq i \leq m$ correspond to detection of the corresponding states $\left|\phi_{i}\right\rangle, 1 \leq i \leq m$, and $\Pi_{0}$ corresponds to an inconclusive result.

Given that the state of the system is $\left|\phi_{i}\right\rangle$, the probability of obtaining outcome $k$ is $\left\langle\phi_{i}\right| \Pi_{k}\left|\phi_{i}\right\rangle$. Therefore, to ensure that each state is either correctly detected or an inconclusive result is obtained, we must have

$$
\begin{equation*}
\left\langle\phi_{i}\right| \Pi_{k}\left|\phi_{i}\right\rangle=p_{i} \delta_{i k}, \quad 1 \leq i, k \leq m \tag{2}
\end{equation*}
$$

for some $0 \leq p_{i} \leq 1$. Since from (11), $\Pi_{0}=I_{r}-\sum_{i=1}^{m} \Pi_{i}$, (2) implies that $\left\langle\phi_{i}\right| \Pi_{0}\left|\phi_{i}\right\rangle=1-p_{i}$, so that given that the state of the system is $\left|\phi_{i}\right\rangle$, the state is correctly detected with probability $p_{i}$, and an inconclusive result is returned with probability $1-p_{i}$.

It was shown in (12] that (2) can be satisfied if and only if the vectors $\left|\phi_{i}\right\rangle$ are linearly independent, or equivalently, $\operatorname{dim} \mathcal{U}=m$. We therefore make this assumption throughout the paper. In this case, we may choose

$$
\begin{equation*}
\Pi_{i}=p_{i}\left|\tilde{\phi}_{i}\right\rangle\left\langle\tilde{\phi}_{i}\right| \triangleq p_{i} Q_{i}, \quad 1 \leq i \leq m \tag{3}
\end{equation*}
$$

where

$$
\begin{equation*}
Q_{i}=\left|\tilde{\phi}_{i}\right\rangle\left\langle\tilde{\phi}_{i}\right|, \quad 1 \leq i \leq m, \tag{4}
\end{equation*}
$$

and the vectors $\left|\tilde{\phi}_{i}\right\rangle \in \mathcal{U}$ are the reciprocal states associated with the states $\left|\phi_{i}\right\rangle$ i.e., there are the unique vectors in $\mathcal{U}$ such that

$$
\begin{equation*}
\left\langle\tilde{\phi}_{i} \mid \phi_{k}\right\rangle=\delta_{i k}, \quad 1 \leq i, k \leq m . \tag{5}
\end{equation*}
$$

With $\Phi$ and $\widetilde{\Phi}$ denoting the matrices of columns $\left|\phi_{i}\right\rangle$ and $\left|\tilde{\phi}_{i}\right\rangle$ respectively,

$$
\begin{equation*}
\widetilde{\Phi}=\Phi\left(\Phi^{*} \Phi\right)^{-1} \tag{6}
\end{equation*}
$$

Since the vectors $\left|\phi_{i}\right\rangle$ are linearly independent, $\Phi^{*} \Phi$ is always invertible. Alternatively,

$$
\begin{equation*}
\widetilde{\Phi}=\left(\Phi \Phi^{*}\right)^{\dagger} \Phi, \tag{7}
\end{equation*}
$$

so that

$$
\begin{equation*}
\left|\tilde{\phi}_{i}\right\rangle=\left(\Phi \Phi^{*}\right)^{\dagger}\left|\phi_{i}\right\rangle \tag{8}
\end{equation*}
$$

where $(\cdot)^{\dagger}$ denotes the Moore-Penrose pseudo-inverse [22]; the inverse is taken on the subspace spanned by the columns of the matrix.

We can immediately verify that the measurement operators given by (3) satisfy (2). If $r=m$ so that the dimension of $\mathcal{H}$ is equal to the dimension of the space $\mathcal{U}$ spanned by the vectors $\left|\phi_{i}\right\rangle$, then these operators are the unique operators satisfying (2). If on the other hand $r>m$, then the measurement operators are not strictly unique. Indeed, any measurement operators of the form

$$
\begin{equation*}
\Pi_{i}=p_{i} Q_{i}+\left|\mu_{i}\right\rangle\left\langle\mu_{i}\right|, \quad 1 \leq i \leq m, \tag{9}
\end{equation*}
$$

where $\left|\mu_{i}\right\rangle \in \mathcal{U}^{\perp}$, also satisfy (2). Since $\left|\phi_{i}\right\rangle \in \mathcal{U},\left\langle\phi_{i} \mid \mu_{k}\right\rangle=0$ for every $i, k$ so that the measurement
operators given by (3) and (9) lead to the same detection probabilities $\left\langle\phi_{i}\right| \Pi_{k}\left|\phi_{i}\right\rangle=p_{i} \delta_{i k}$. We may therefore assume without loss of generality that the operators $\Pi_{i}$ are restricted to $\mathcal{U}$, so that they have the form given by (3).

If the state $\left|\phi_{i}\right\rangle$ is prepared with prior probability $\eta_{i}$, then the total probability of correctly detecting the state is

$$
\begin{equation*}
P_{D}=\sum_{i=1}^{m} \eta_{i}\left\langle\phi_{i}\right| \Pi_{i}\left|\phi_{i}\right\rangle=\sum_{i=1}^{m} \eta_{i} p_{i} . \tag{10}
\end{equation*}
$$

Our problem therefore is to choose the measurement operators $\Pi_{i}=p_{i} Q_{i}$, or equivalently the probabilities $p_{i} \geq 0$, to maximize $P_{D}$, subject to the constraint (11). We can express this constraint directly in terms of the probabilities $p_{i}$ as

$$
\begin{equation*}
\sum_{i=1}^{m} \Pi_{i}=\sum_{i=1}^{m} p_{i} Q_{i} \leq I_{r} . \tag{11}
\end{equation*}
$$

Note that (11) implies that $p_{i} \leq 1$.

## 3 Semidefinite Programming Formulation

We now show that our maximization problem (10) and (11) can be formulated as a standard semidefinite program (SDP) [15, [16], which is a convex optimization problem. There are several advantages to this formulation. First, the SDP formulation readily lends itself to efficient computational methods. Specifically, by exploiting the many well known algorithms for solving SDPs [15], e.g., interior point methods] [16, 17], the optimal measurement can be computed very efficiently in polynomial time. Furthermore, SDP-based algorithms are guaranteed to converge to the global optimum. Second, by exploiting principles of duality theory in vector space optimization, the SDP

[^1]formulation can be used to derive a set of necessary and sufficient conditions for the probabilities $p_{i}$ to maximize $P_{D}$ of (10) subject to the constraint (11).

We note that recently SDP based methods have been employed in a variety of different problems in quantum detection and quantum information [6, 23, 24, 25, 26, 27].

After a description of the general SDP problem in Section 3.1, in Section 3.2 we show that our maximization problem can be formulated as an SDP. Based on this formulation, we derive a set of necessary and sufficient conditions on the measurement operators, or equivalently, the probabilities $p_{i}$, to minimize the probability of an inconclusive result. Although in general obtaining a closed form analytical solution directly from these conditions is a difficult problem, the conditions can be used to verify whether or not a set of measurement operators is optimal. Furthermore, these conditions lead to further insight into the optimal measurement operators. In particular, in Section $\square$ we use these conditions to develop necessary and sufficient conditions on the state vectors and the prior probabilities so that the EPM is optimal.

### 3.1 Semidefinite Programming

A standard SDP is the problem of minimizing

$$
\begin{equation*}
P(x)=\langle c \mid x\rangle \tag{12}
\end{equation*}
$$

subject to

$$
\begin{equation*}
F(x) \geq 0 \tag{13}
\end{equation*}
$$

where

$$
\begin{equation*}
F(x)=F_{0}+\sum_{i=1}^{m} x_{i} F_{i} . \tag{14}
\end{equation*}
$$

Here $|x\rangle \in \mathcal{R}^{m}$ is the vector to be optimized, $x_{i}$ denotes the $i$ th component of $|x\rangle,|c\rangle$ is a given vector in $\mathcal{R}^{m}$, and $F_{i}$ are given matrices in the space $\mathcal{B}_{n}$ of $n \times n$ Hermitian matrices $\mathbb{R}^{2}$.

The problem of (12) and (13) is referred to as the primal problem. A vector $|x\rangle$ is said to be primal feasible if $F(x) \geq 0$, and is strictly primal feasible if $F(x)>0$. If there exists a strictly feasible point, then the primal problem is said to be strictly feasible. We denote the optimal value of $P(x)$ by $\widehat{P}$.

An SDP is a convex optimization problem and can be solved very efficiently. Furthermore, iterative algorithms for solving SDPs are guaranteed to converge to the global minimum. The SDP formulation can also be used to derive necessary and sufficient conditions for optimality by exploiting principles of duality theory. The essential idea is to formulate a dual problem of the form $\max _{Z} D(Z)$ for some linear functional $D$ whose maximal value $\widehat{D}$ serves as a certificate for $\widehat{P}$. That is, for all feasible values of $Z \in \mathcal{B}_{n}$, i.e., values of $Z \in \mathcal{B}_{n}$ that satisfy a certain set of constraints, and for all feasible values of $|x\rangle, D(Z) \leq P(x)$, so that the dual problem provides a lower bound on the optimal value of the original (primal) problem. If in addition we can establish that $\widehat{P}=\widehat{D}$, then this equality can be used to develop conditions of optimality on $|x\rangle$.

The dual problem associated with the SDP of (12) and (13) (15) is the problem of maximizing

$$
\begin{equation*}
D(Z)=-\operatorname{Tr}\left(F_{0} Z\right) \tag{15}
\end{equation*}
$$

subject to

$$
\begin{align*}
\operatorname{Tr}\left(F_{i} Z\right) & =c_{i}, \quad 1 \leq i \leq m  \tag{16}\\
Z & \geq 0 \tag{17}
\end{align*}
$$

[^2]where $Z \in \mathcal{B}_{n}$. A matrix $Z \in \mathcal{B}_{n}$ is said to be dual feasible if it satisfies (16) and (17) and is strictly dual feasible if it satisfies (16) and $Z>0$. If there exists a strictly feasible point, then the dual problem is said to be strictly feasible.

For any feasible $|x\rangle$ and $Z$ we have that

$$
\begin{equation*}
P(x)-D(Z)=\langle c \mid x\rangle+\operatorname{Tr}\left(F_{0} Z\right)=\sum_{i=1}^{m} x_{i} \operatorname{Tr}\left(F_{i} Z\right)+\operatorname{Tr}\left(F_{0} Z\right)=\operatorname{Tr}(F(x) Z) \geq 0 \tag{18}
\end{equation*}
$$

so that as required, $D(Z) \leq P(x)$. Furthermore, it can be shown [15] that if both the primal problem and the dual problem are strictly feasible, then $\widehat{P}=\widehat{D}$ and $|x\rangle$ is an optimal primal point if and only if $|x\rangle$ is primal feasible, and there exists a dual feasible $Z \in \mathcal{B}_{n}$ such that

$$
\begin{equation*}
Z F(x)=0 . \tag{19}
\end{equation*}
$$

Equation (19) together with (16), (17) and (13) constitute a set of necessary and sufficient conditions for $|x\rangle$ to be an optimal solution to the problem of (12) and (13), when both the primal and the dual are strictly feasible.

If $\widehat{Z}$ maximizes $D(Z)$ so that $D(\widehat{Z})=\widehat{D}$, then $|x\rangle$ is optimal if and only if $F(x) \geq 0$ and $\widehat{Z} F(x)=0$.

### 3.2 SDP Formulation of Unambiguous Discrimination

We now show that the unambiguous discrimination problem of (10) and (11) can be formulated as an SDP. Denote by $|p\rangle$ the vector of components $p_{i}$ and by $|c\rangle$ the vector of components $-\eta_{i}$. Then our problem is to minimize

$$
\begin{equation*}
P(p)=\langle c \mid p\rangle \tag{20}
\end{equation*}
$$

subject to

$$
\begin{align*}
\sum_{i=1}^{m} p_{i} Q_{i} & \leq I_{r} \\
p_{i} & \geq 0, \quad 1 \leq i \leq m \tag{21}
\end{align*}
$$

To formulate this problem as an SDP, let $F_{i}, 0 \leq i \leq m$ be the block diagonal matrices defined by

Then

$$
F(p)=F_{0}+\sum_{i=1}^{m} p_{i} F_{i}=\left[\begin{array}{llll}
I_{r}-\sum_{i=1}^{m} p_{i} Q_{i} & & &  \tag{23}\\
& p_{1} & & \\
& & \ddots & \\
& & & p_{m}
\end{array}\right],
$$

so that the constraint $F(p) \geq 0$ is equivalent to $\sum_{i=1}^{m} p_{i} Q_{i} \leq I_{r}$ and $p_{i} \geq 0,1 \leq i \leq m$. Thus the problem of (10) and (11) reduces to the SDP

$$
\begin{equation*}
\min _{p \in \mathcal{R}^{m}}\langle c \mid p\rangle \text { subject to } F(p) \geq 0 \tag{24}
\end{equation*}
$$

where $|c\rangle$ is the vector of components $-\eta_{i}$ with $\eta_{i}$ being the prior probability of $\left|\phi_{i}\right\rangle$, and $F(p)$ is given by (23).

To derive a set of necessary and sufficient conditions for optimality on $|p\rangle$, we use the dual problem formulation of a general SDP (15)-(17) to formulate the dual problem associated with (24), which reduces to

$$
\begin{equation*}
\max _{X \in \mathcal{B}_{r}}-\operatorname{Tr}(X) \tag{25}
\end{equation*}
$$

subject to

$$
\begin{align*}
\operatorname{Tr}\left(Q_{i} X\right)-z_{i} & =\eta_{i}, \quad 1 \leq i \leq m  \tag{26}\\
X & \geq 0  \tag{27}\\
z_{i} & \geq 0, \quad 1 \leq i \leq m \tag{28}
\end{align*}
$$

We can immediately verify that both the primal and the dual problem are strictly feasible. Therefore it follows that $|p\rangle$ is optimal if and only if the components $p_{i}$ of $|p\rangle$ satisfy (21), there exists a matrix $X$ and scalars $z_{i}, 1 \leq i \leq m$ that satisfy (26) $-(28)$, and

$$
\begin{align*}
X\left(I_{r}-\sum_{i=1}^{m} p_{i} Q_{i}\right) & =0  \tag{29}\\
z_{i} p_{i} & =0, \quad 1 \leq i \leq m \tag{30}
\end{align*}
$$

Note that (29) implies that for the optimal choice of $p_{i}$, the largest eigenvalue of $\sum_{i=1}^{m} p_{i} Q_{i}$ must be equal to 1 . This condition has already been derived in (12).

If $\hat{X}$ and $\hat{z}_{i}$ maximize (25) subject to (26) $-(28)$, then the optimal values of $p_{i}$ can be found by solving (29) and (30) with $X=\widehat{X}, z_{i}=\hat{z}_{i}$.

We summarize our results in the following theorem:

Theorem 1. Let $\left\{\left|\phi_{i}\right\rangle, 1 \leq i \leq m\right\}$ denote a set of state vectors with prior probabilities $\left\{\eta_{i}, 1 \leq\right.$ $i \leq m\}$ in an $r$-dimensional Hilbert space $\mathcal{H}$ that span an m-dimensional subspace $\mathcal{U}$ of $\mathcal{H}$, let $\left\{\left|\tilde{\phi}_{i}\right\rangle, 1 \leq i \leq m\right\}$ denote the reciprocal states in $\mathcal{U}$ defined by $\left\langle\tilde{\phi}_{i} \mid \phi_{k}\right\rangle=\delta_{i k}$, and let $Q_{i}=\left|\tilde{\phi}_{i}\right\rangle\left\langle\tilde{\phi}_{i}\right|$. Let $\Lambda$ denote the set of all ordered sets of constants $\left\{p_{i}, 1 \leq i \leq m\right\}$ that satisfy $p_{i} \geq 0$ and $\sum_{i=1}^{m} p_{i} Q_{i} \leq I_{r}$, and let $\Gamma$ denote the set of $r \times r$ Hermitian matrices $X$ satisfying $X \geq 0$ and scalars $z_{i} \geq 0,1 \leq i \leq m$ such that $\operatorname{Tr}\left(Q_{i} X\right)-z_{i}=\eta_{i}$. Consider the problem $\min _{p_{i} \in \Lambda} P(p)$ where $P(p)=-\sum_{i=1}^{m} \eta_{i} p_{i}$ and the dual problem $\max _{X, z_{i} \in \Gamma} D(X)$ where $D(X)=-\operatorname{Tr}(X)$. Then

1. For any $p_{i} \in \Lambda$ and $X, z_{i} \in \Gamma, P(p) \geq D(X)$;
2. There is an optimal $|p\rangle$, denoted $|\hat{p}\rangle$, such that $\widehat{P}=P(\hat{p}) \leq P(p)$ for any $|p\rangle \in \Lambda$;
3. There is an optimal $X$ and optimal $z_{i}$, denoted $\widehat{X}$ and $\hat{z}_{i}$, such that $\widehat{D}=D(\widehat{X}) \geq D(X)$ for any $X, z_{i} \in \Gamma$;
4. $\widehat{P}=\widehat{D}$;
5. A set of necessary and sufficient conditions on $|p\rangle$ to minimize $P(p)$ is that $p_{i} \in \Lambda$ and there exists $X, z_{i} \in \Gamma$ such that $X\left(I_{r}-\sum_{i=1}^{m} p_{i} Q_{i}\right)=0$ and $z_{i} p_{i}=0,1 \leq i \leq m$.
6. Given $\widehat{X}$ and $\hat{z}_{i}$ a set of necessary and sufficient conditions on $|p\rangle$ to minimize $P(p)$ is that $p_{i} \in \Lambda, \widehat{X}\left(I_{r}-\sum_{i=1}^{m} p_{i} Q_{i}\right)=0$ and $\hat{z}_{i} p_{i}=0,1 \leq i \leq m$.

As we indicated at the outset, the necessary and sufficient conditions given by Theorem 1 are in general hard to solve directly, although they can be used to verify a solution. In addition, these conditions can be used to gain insight into the optimal measurement operators. In the next section we will use Theorem [1] to develop necessary and sufficient conditions on a set of state vectors so that the EPM is optimal. Contrary to the conditions given by Theorem [ these conditions can be easily verified.

## 4 Equal-Probability Measurement

### 4.1 Equal-Probability Measurement

A simple measurement that has been employed for unambiguous state discrimination is the measurement in which $p_{i}=p, 1 \leq i \leq m$. This measurement results in equal probability of correctly detecting each of the states. We therefore refer to this measurement as the Equal-Probability Measurement (EPM).

To determine the value of $p$, let $\Phi$ have a singular value decomposition (SVD) [22, 19] of the form $\Phi=U \Sigma V^{*}$ where $U$ is an $r \times r$ unitary matrix, $\Sigma$ is a diagonal $r \times m$ matrix with diagonal elements $\sigma_{i}>0$ arranged in descending order so that $\sigma_{1} \geq \sigma_{2} \geq \ldots \geq \sigma_{m}$, and $V$ is an $m \times m$ unitary matrix. Then from (6) it follows that

$$
\begin{equation*}
\widetilde{\Phi}=U\left(\Sigma^{\dagger}\right)^{*} V^{*} \tag{31}
\end{equation*}
$$

where $\Sigma^{\dagger}$ is a diagonal $m \times r$ matrix with diagonal elements $1 / \sigma_{i}$. Thus,

$$
\begin{equation*}
\sum_{i=1}^{m} Q_{i}=\sum_{i=1}^{m}\left|\tilde{\phi}_{i}\right\rangle\left\langle\tilde{\phi}_{i}\right|=\widetilde{\Phi} \widetilde{\Phi}^{*}=U\left(\Sigma^{\dagger}\right)^{*} \Sigma^{\dagger} U^{*}, \tag{32}
\end{equation*}
$$

and the largest eigenvalue of $\sum_{i=1}^{m} Q_{i}$ is equal to $1 / \sigma_{m}^{2}$. To satisfy the condition (29) the largest eigenvalue of $p \sum_{i} Q_{i}$ must be equal to 1 , so that

$$
\begin{equation*}
p=\sigma_{m}^{2} \tag{33}
\end{equation*}
$$

Therefore, our problem reduces to finding necessary and sufficient conditions on the vectors $\left|\phi_{i}\right\rangle$ such that $\Pi_{i}=\sigma_{m}^{2} Q_{i}$ minimizes the probability of an inconclusive result.

In the next section we develop conditions under which the EPM is optimal for unambiguous discrimination. In our development, we consider separately the case in which $\sigma_{m}$ has multiplicity 1
and the case in which $\sigma_{m}$ has multiplicity greater than 1 . We derive a set of necessary and sufficient conditions for optimality of the EPM in the first case, and sufficient conditions for optimality in the second case. Two broad classes of state sets that satisfy these conditions are discussed in Sections 6 and 7 .

### 4.2 Conditions For Optimality

### 4.2.1 Necessary and Sufficient Conditions

Let $s$ denote the multiplicity of $\sigma_{m}$ so that $\sigma_{m}=\sigma_{m-1}=\cdots=\sigma_{m+s-1}$. We first consider the case in which $s=1$. In this case to satisfy (29) and (27) we must have that

$$
\begin{equation*}
X=b\left|u_{m}\right\rangle\left\langle u_{m}\right|, \tag{34}
\end{equation*}
$$

where $\left|u_{k}\right\rangle$ are the columns of $U$ and $b \geq 0$. In addition, since $p_{i}=p>0$, it follows from (30) that $z_{i}=0,1 \leq i \leq m$ so that from (26),

$$
\begin{equation*}
\operatorname{Tr}\left(Q_{i} X\right)=b\left|\left\langle\tilde{\phi}_{i} \mid u_{m}\right\rangle\right|^{2}=\eta_{i}, \quad 1 \leq i \leq m \tag{35}
\end{equation*}
$$

Now, from (31) we have that

$$
\begin{equation*}
\left|\tilde{\phi}_{i}\right\rangle=U\left(\Sigma^{\dagger}\right)^{*}\left|v_{i}\right\rangle, \tag{36}
\end{equation*}
$$

where $\left|v_{i}\right\rangle$ denotes the $i$ th column of $V^{*}$. Substituting into (35),

$$
\begin{equation*}
\frac{b}{\sigma_{m}^{2}}\left|v_{i}(m)\right|^{2}=\eta_{i}, \quad 1 \leq i \leq m \tag{37}
\end{equation*}
$$

where $v_{i}(k)$ denotes the $k$ th component of $\left|v_{i}\right\rangle$. Since

$$
\begin{equation*}
\sum_{i=1}^{m}\left|v_{i}(m)\right|^{2}=\sum_{i=1}^{m} \eta_{i}=1, \tag{38}
\end{equation*}
$$

$b$ must be equal to $\sigma_{m}^{2}$.
We conclude that when the multiplicity of $\sigma_{m}$ is equal to 1 , the EPM is optimal if and only if $\left|v_{i}(m)\right|^{2}=\eta_{i}, 1 \leq i \leq m$, i.e., if and only if each of the elements in the last row of $V^{*}$ is equal to the prior probability of the corresponding state.

### 4.2.2 Sufficient Conditions

We now consider the case in which $s>1$. To derive a set of sufficient conditions for the EPM to be optimal we construct a matrix $X$ that satisfies the conditions of Theorem [1.

To satisfy (29) and (27) we let

$$
\begin{equation*}
X=\sum_{k=1}^{s} b_{k}\left|u_{m-k+1}\right\rangle\left\langle u_{m-k+1}\right|, \tag{39}
\end{equation*}
$$

with $b_{k} \geq 0$. Since $p_{i}=p>0$, it follows from (30) that $z_{i}=0,1 \leq i \leq m$ so that from (26), $X$ must satisfy

$$
\begin{equation*}
\operatorname{Tr}\left(Q_{i} X\right)=\sum_{k=1}^{s} b_{k}\left|\left\langle\tilde{\phi}_{i} \mid u_{m-k+1}\right\rangle\right|^{2}=\eta_{i}, \quad 1 \leq i \leq m . \tag{40}
\end{equation*}
$$

Substituting $\left|\tilde{\phi}_{i}\right\rangle=U\left(\Sigma^{\dagger}\right)^{*}\left|v_{i}\right\rangle$ into (40), we have that the constants $b_{k}$ must satisfy

$$
\begin{equation*}
\frac{1}{\sigma_{m}^{2}} \sum_{k=1}^{s} b_{k}\left|v_{i}(m-k+1)\right|^{2}=\eta_{i}, \quad 1 \leq i \leq m, \tag{41}
\end{equation*}
$$

where $v_{i}(k)$ denotes the $k$ th component of $\left|v_{i}\right\rangle$.

We conclude that the EPM is optimal if there exists constants $b_{i} \geq 0,1 \leq i \leq s$ such that

$$
\left[\begin{array}{cccc}
\left|v_{1}(m)\right|^{2} & \left|v_{1}(m-1)\right|^{2} & \cdots & \left|v_{1}(m-s+1)\right|^{2}  \tag{42}\\
\left|v_{2}(m)\right|^{2} & \left|v_{2}(m-1)\right|^{2} & \cdots & \left|v_{2}(m-s+1)\right|^{2} \\
\vdots & \vdots & & \vdots \\
\left|v_{m}(m)\right|^{2} & \left|v_{m}(m-1)\right|^{2} & \cdots & \left|v_{m}(m-s+1)\right|^{2}
\end{array}\right]\left[\begin{array}{c}
b_{1} \\
\vdots \\
b_{s}
\end{array}\right]=\left[\begin{array}{c}
\eta_{1} \\
\eta_{2} \\
\vdots \\
\eta_{m}
\end{array}\right] .
$$

The problem of determining whether there exists a $|b\rangle$ with components $b_{i} \geq 0$ such that (42) is satisfied is equivalent to verifying whether a standard linear program is feasible. Specifically, in a linear program the objective is to minimize a linear functional of the vector $|b\rangle$ of the form $\langle d \mid b\rangle$ for some vector $|d\rangle$, subject to the constraints $A|b\rangle=|y\rangle$ and $|\beta| b\rangle \geq 0$ for some given matrix $A$ and vector $|y\rangle$. A linear program is feasible if there exists a vector $|b\rangle$ that satisfies the constraints [31]. Thus we can use standard linear programming techniques to determine whether a $|b\rangle$ exists that satisfies (42), or equivalently, whether given a set of state vectors with given prior probabilities, the EPM is optimal.

Note, that given a set of state vectors, we can always choose the prior probabilities $\eta_{i}$ so that the EPM is optimal. This follows from the fact that the matrix in (42) depends only on the state vectors. Thus, any set of coefficients $b_{i} \geq 0$ will give a set of $\eta_{i} \geq 0$ that satisfy (42). The coefficients $\eta_{i}$ will correspond to probabilities if $\sum_{i} \eta_{i}=1$. Since $\sum_{i=1}^{m}\left|v_{i}(k)\right|^{2}=1$ for all $k, \sum_{i=1}^{m} \eta_{i}=\sum_{i=1}^{s} b_{i}$, and any set of coefficients $b_{i} \geq 0$ such that $\sum_{i} b_{i}=1$ will result in a set of probabilities $\eta_{i}$ for which the EPM is optimal.

In [13] the authors raise the question of whether or not cyclic state sets with equal prior probabilities are the only state sets for which the EPM is optimal. Here we have shown that the EPM can be optimal for any state set, as long as we choose the prior probabilities correctly. In Sections 6 and ${ }^{7}$ we consider state sets with equal prior probabilities for which the EPM is optimal,

[^3]generalizing the result in [13].
We summarize our results regarding the EPM in the following theorem:

Theorem 2. Let $\left\{\left|\phi_{i}\right\rangle, 1 \leq i \leq m\right\}$ denote a set of state vectors with prior probabilities $\left\{\eta_{i}, 1 \leq\right.$ $i \leq m\}$ in a Hilbert space $\mathcal{H}$ that span an m-dimensional subspace $\mathcal{U}$ of $\mathcal{H}$, let $\left\{\left|\tilde{\phi}_{i}\right\rangle, 1 \leq i \leq m\right\}$ denote the reciprocal vectors in $\mathcal{U}$ defined by $\left\langle\tilde{\phi}_{i} \mid \phi_{k}\right\rangle=\delta_{i k}$, and let $Q_{i}=\left|\tilde{\phi}_{i}\right\rangle\left\langle\tilde{\phi}_{i}\right|$. Let $\Phi=U \Sigma V^{*}$ denote the matrix of columns $\left|\phi_{i}\right\rangle$, let $\left|v_{i}\right\rangle$ denote the columns of $V^{*}$ and $v_{i}(k)$ the $k$ th component of $\left|v_{i}\right\rangle$, let $\sigma_{1} \geq \ldots \geq \sigma_{m}$ denote the singular values of $\Phi$, and let $s$ be the multiplicity of $\sigma_{m}$. Let $\Pi_{i}=\sigma_{m}^{2} Q_{i}$ denote the equal-probability measurement (EPM) operators. Then,

1. If $s=1$ then the EPM minimizes the probability of an inconclusive result if and only if $\left|v_{i}(m)\right|^{2}=\eta_{i}$ for $1 \leq i \leq m ;$
2. If $s>1$ then the EPM minimizes the probability of an inconclusive result if there exists constants $b_{i} \geq 0,1 \leq i \leq s$ such that (42) is satisfied;
3. Given a set of state vectors, we can always choose the prior probabilities $\eta_{i}$ so that the EPM is optimal. Specifically, $\eta_{i}$ is given by (49) where $b_{i}$ are arbitrary coefficients satisfying $b_{i} \geq 0$, and $\sum_{i=1}^{m} b_{i}=1$.

Theorem 2 provides necessary and sufficient conditions in the case $s=1$ and sufficient conditions in the case $s>1$ for the EPM to be optimal, which depend on the SVD of $\Phi$ and the prior probabilities $\eta_{i}$. It may also be useful to have a criterion which depends explicitly on the given states $\left|\phi_{i}\right\rangle$ and the prior probabilities. Theorem 3 below provides a set of sufficient conditions on the states $\left|\phi_{i}\right\rangle$ and the prior probabilities $\eta_{i}$ so that the EPM is optimal. The proof of the Theorem is given in the Appendix. In Sections 6 and 7 we discuss some general classes of state sets that satisfy these conditions.

Theorem 3. Let $\left\{\left|\phi_{i}\right\rangle, 1 \leq i \leq m\right\}$ denote a set of state vectors with prior probabilities $\left\{\eta_{i}, 1 \leq i \leq\right.$ $m\}$ in a Hilbert space $\mathcal{H}$ that span an m-dimensional subspace $\mathcal{U}$ of $\mathcal{H}$. Let $\Phi$ denote the matrix of columns $\left|\phi_{i}\right\rangle$, and let $q$ denote the number of distinct singular values of $\Phi$. Then the equal-probability measurement minimizes the probability of an inconclusive result if $\left\langle\phi_{i}\right|\left(\Phi \Phi^{*}\right)^{t / 2-1}\left|\phi_{i}\right\rangle=\eta_{i} a_{t}$ for $1 \leq i \leq m$ and $1 \leq t \leq q$, for some constants $a_{t}$.

## 5 Computational Aspects

In the general case there is no closed-form analytical solution to the maximization problem (20) subject to (21). However, since this problem is a convex optimization problem, there are very efficient methods for solving (20). In particular, the optimal vector $|p\rangle$ can be computed on Matlab using the linear matrix inequality (LMI) Toolbox. Convenient interfaces for using the LMI toolbox are the Matlab packages IQC $\beta$ [32] and Self-Dual-Minimization (SeDuMi) [29, 30]. These algorithms are guaranteed to converge to the global optimum in polynomial time within any desired accuracy.

The number of operations required for each iteration of a general SDP where $|x\rangle \in \mathcal{R}^{m}$ and $F_{i} \in \mathcal{B}_{n}$ is $O\left(m^{2} n^{2}\right)$. However, the computational load can be reduced substantially by exploiting structure in the matrices $F_{i}$. In our problem, these matrices are block diagonal, so that each iteration requires on the order of $O\left(m^{4}\right)$ operations [15].

To illustrate the computational steps involved in computing the optimal measurement, we now consider a specific example.

Consider the case in which the ensemble consists of 3 state vectors with equal probability $1 / 3$, where

$$
\left|\phi_{1}\right\rangle=\frac{1}{\sqrt{3}}\left[\begin{array}{l}
1  \tag{43}\\
1 \\
1
\end{array}\right],\left|\phi_{2}\right\rangle=\frac{1}{\sqrt{2}}\left[\begin{array}{l}
1 \\
1 \\
0
\end{array}\right],\left|\phi_{3}\right\rangle=\frac{1}{\sqrt{2}}\left[\begin{array}{l}
0 \\
1 \\
1
\end{array}\right] .
$$

To find the optimal measurement operators, we first find the reciprocal states $\left|\tilde{\phi}_{i}\right\rangle$. With $\Phi$ denoting
the matrix of columns $\left|\phi_{i}\right\rangle$, we have

$$
\widetilde{\Phi}=\Phi\left(\Phi^{*} \Phi\right)^{-1}=\left[\begin{array}{rrr}
1.73 & 0 & -1.41  \tag{44}\\
-1.73 & 1.41 & 1.41 \\
1.73 & -1.41 & 0
\end{array}\right]
$$

and the vectors $\left|\tilde{\phi}_{i}\right\rangle$ are the columns of $\tilde{\Phi}$. Next, we form the matrices $Q_{i}=\left|\tilde{\phi}_{i}\right\rangle\left\langle\tilde{\phi}_{i}\right|$ which results in

$$
Q_{1}=3\left[\begin{array}{rrr}
1 & -1 & 1  \tag{45}\\
-1 & 1 & -1 \\
1 & -1 & 1
\end{array}\right], Q_{2}=\left[\begin{array}{rrr}
0 & 0 & 0 \\
0 & 2 & -2 \\
0 & -2 & 2
\end{array}\right], Q_{3}=\left[\begin{array}{rrr}
2 & -2 & 0 \\
-2 & 2 & 0 \\
0 & 0 & 0
\end{array}\right]
$$

We can now find the optimal vector $|p\rangle$ using the IQC $\beta$ package on Matlab. To this end we first define the matrices $F_{i}$ according to (22), and define

$$
|c\rangle=-\frac{1}{3}\left[\begin{array}{l}
1  \tag{46}\\
1 \\
1
\end{array}\right]
$$

We then generate the following code, assuming that the matrices $F_{i}$ and the vector $|c\rangle$ have already been defined in Matlab.

```
>> abst_init_lmi
    % Initializing the LMI toolbox
>> p = rectangular (3,1); % Defining a vector }|p\rangle\mathrm{ of length 3
>> F = FO;
    % Defining the matrix F(p); here Fi=Fi
>> for i=1:3,
>> eval(['W = F' num2str(i)]);
>> F=F+p(i)*W;
>> end
>> F > 0; % Imposing the constraint
>> lmi_mincx_tbx(c'*p); % Minimizing \langlec p\rangle subject to the constraint
>> P=value(p)
```

\% Minimizing $\langle c \mid p\rangle$ subject to the constraint \% Getting the optimal value of $p$

The optimal vector $|p\rangle$ is given by

$$
|p\rangle=\left[\begin{array}{c}
0  \tag{47}\\
0.17 \\
0.17
\end{array}\right]
$$

and the optimal measurement operators $\Pi_{i}=p_{i} Q_{i}$ are

$$
\Pi_{1}=\left[\begin{array}{lll}
0 & 0 & 0  \tag{48}\\
0 & 0 & 0 \\
0 & 0 & 0
\end{array}\right], \Pi_{2}=\left[\begin{array}{rrr}
0 & 0 & 0 \\
0 & 0.34 & -0.34 \\
0 & -0.34 & 0.34
\end{array}\right], \Pi_{3}=\left[\begin{array}{rrr}
0.34 & -0.34 & 0 \\
-0.34 & 0.34 & 0 \\
0 & 0 & 0
\end{array}\right] .
$$

We can now use the necessary and sufficient conditions derived in Section 3.2 and summarized in Theorem 1 to verify that $|p\rangle$ given by (47) is the optimal probability vector. To this end we first form the matrix $T=I_{r}-\sum_{i=1}^{3} \Pi_{i}$. Using the eigendecomposition of $T$ we conclude that the null space of $T$ has dimension 1 and is spanned by the vector

$$
|u\rangle=\left[\begin{array}{r}
-0.81  \tag{49}\\
0.41 \\
0.41
\end{array}\right] .
$$

Therefore to satisfy (29) and (27), $X$ must be equal to $X=a|u\rangle\langle u|$ for some $a \geq 0$. Since $p_{1}=0$ and $p_{2}, p_{3}>0$, (30) and (28) imply that $z_{2}=z_{3}=0$ and $z_{1} \geq 0$. Therefore, from (26) we must
have that

$$
\begin{equation*}
\operatorname{Tr}\left(Q_{2} X\right)=\operatorname{Tr}\left(Q_{3} X\right)=\frac{1}{3} \tag{50}
\end{equation*}
$$

and

$$
\begin{equation*}
\operatorname{Tr}\left(Q_{1} X\right) \geq \frac{1}{3} . \tag{51}
\end{equation*}
$$

To satisfy (50) we choose

$$
\begin{equation*}
a=\frac{1}{3\langle u| Q_{2}|u\rangle}=0.11 . \tag{52}
\end{equation*}
$$

With this choice of $a, \operatorname{Tr}\left(Q_{3} X\right)=1 / 3$ and $\operatorname{Tr}\left(Q_{1} X\right)=0.89>1 / 3$, so that the necessary and sufficient conditions are satisfied.

Now, suppose that instead of equal prior probabilities we assume that the prior probabilities are $\eta_{1}=0.6, \eta_{2}=0.2, \eta_{3}=0.2$. These priors where chosen to be equal the elements of the last row of $V^{*}$ where $\Phi=U \Sigma V^{*}$. Since the smallest square singular value of $\Phi, \sigma_{3}^{2}=0.07$, has multiplicity 1 , (42) is satisfied and the EPM consisting of the measurement operators $\Pi_{i}=p Q_{i}$ with $p=0.07$, minimizes the probability of an inconclusive result. As before, we can immediately verify that this is indeed the correct solution using the necessary and sufficient conditions of Theorem (1). For this choice of $\Pi_{i}, T=I_{r}-p \sum_{i=1}^{3} Q_{i}$, and the null space of $T$ is spanned by the vector

$$
|u\rangle=\left[\begin{array}{r}
0.68  \tag{53}\\
-0.52 \\
-0.52
\end{array}\right] .
$$

Therefore $X$ must be equal to $X=a|u\rangle\langle u|$ for some $a \geq 0$. Since $p_{i}=p>0$ for all $i, z_{i}=0,1 \leq$ $i \leq 3$ so that we must have

$$
\begin{equation*}
\operatorname{Tr}\left(Q_{1} X\right)=0.6, \quad \operatorname{Tr}\left(Q_{2} X\right)=0.2, \quad \operatorname{Tr}\left(Q_{3} X\right)=0.2 \tag{54}
\end{equation*}
$$

If we choose $a=0.6 /\langle u| Q_{1}|u\rangle=0.07$, then (54) is satisfied, and the EPM is optimal.
In the remainder of the paper we use the sufficient conditions of Theorem 3 to derive the optimal unambiguous measurement for state sets with certain symmetry properties. The symmetry properties we consider are quite general, and include many cases of practical interest. Specifically, in Section 6 we consider geometrically uniform state sets, and in Section 7 we consider compound geometrically uniform state sets. It is interesting to note that for these classes of state sets, the optimal measurement that minimizes the probability of a detection error is also known explicitly [19, 20].

## 6 Geometrically Uniform State Sets

In this section we consider the case in which the state vectors $\left|\phi_{i}\right\rangle$ are defined over a group of unitary matrices and are generated by a single generating vector. Such a state set is called geometrically uniform (GU) [18]. We first obtain a convenient characterization of the EPM in this case and then show that the EPM is optimal. This result generalizes a similar result of Chefles and Barnett [13]].

### 6.1 GU State Sets

Let $\mathcal{G}$ be a finite group of $m$ unitary matrices $U_{i}$ on $\mathcal{H}$. That is, $\mathcal{G}$ contains the identity matrix $I_{r}$; if $\mathcal{G}$ contains $U_{i}$, then it also contains its inverse $U_{i}^{-1}=U_{i}^{*}$; and the product $U_{i} U_{j}$ of any two elements of $\mathcal{G}$ is in $\mathcal{G}$ [33].

A state set generated by $\mathcal{G}$ using a single generating vector $|\phi\rangle$ is a set $\mathcal{S}=\left\{\left|\phi_{i}\right\rangle=U_{i}|\phi\rangle, U_{i} \in \mathcal{G}\right\}$. The group $\mathcal{G}$ will be called the generating group of $\mathcal{S}$. For concreteness we assume that $U_{1}=I_{r}$ so that $\left|\phi_{1}\right\rangle=|\phi\rangle$. Such a state set has strong symmetry properties and is called GU. For consistency with the symmetry of $\mathcal{S}$, we will assume equiprobable prior probabilities on $\mathcal{S}$.

Alternatively, a state set is GU if given any two states $\left|\phi_{i}\right\rangle$ and $\left|\phi_{j}\right\rangle$ in the set, there is an isometry (a norm-preserving linear transformation) that transforms $\left|\phi_{i}\right\rangle$ into $\left|\phi_{j}\right\rangle$ while leaving the
set invariant [18]. Intuitively, a state set is GU if it "looks the same" geometrically from any of the states in the set. Some examples of GU state sets are considered in [18, 19].

We note that in 19 a GU state set was defined over an abelian group of unitary matrices. Here we are not requiring the group $\mathcal{G}$ to be abelian.

A cyclic state set is a special case of a GU state set in which the generating group $\mathcal{G}$ has elements $U_{i}=Z^{i-1}, 1 \leq i \leq m$, where $Z$ is a unitary matrix with $Z^{m}=I_{r}$. A cyclic group generates a cyclic state set $\mathcal{S}=\left\{\left|\phi_{i}\right\rangle=Z^{i-1}|\phi\rangle, 1 \leq i \leq m\right\}$, where $|\phi\rangle$ is arbitrary.

Any binary state set $\mathcal{S}=\left\{\left|\phi_{1}\right\rangle,\left|\phi_{2}\right\rangle\right\}$ is a GU cyclic state set, because it can be generated by the binary group $\mathcal{G}=\left\{I_{r}, R\right\}$, where $R$ is the reflection about the hyperplane halfway between the two states. Since $R$ represents a reflection, $R$ is unitary and $R^{2}=I_{r}$.

### 6.2 The EPM for GU States

To derive the EPM for a GU state set with generating group $\mathcal{G}$, we need to determine the reciprocal states $\left|\tilde{\phi}_{i}\right\rangle$. It was shown in [21, 20] that for a GU state set with generating group $\mathcal{G}, \Phi \Phi^{*}$ commutes with each of the matrices $U_{i} \in \mathcal{G}$. For completeness we repeat the argument here. Expressing $\Phi \Phi^{*}$ as

$$
\begin{equation*}
\Phi \Phi^{*}=\sum_{i=1}^{m}\left|\phi_{i}\right\rangle\left\langle\phi_{i}\right|=\sum_{i=1}^{m} U_{i}|\phi\rangle\langle\phi| U_{i}^{*} \tag{55}
\end{equation*}
$$

we have that for all $j$,

$$
\begin{align*}
\Phi \Phi^{*} U_{j} & =\sum_{i=1}^{m} U_{i}|\phi\rangle\langle\phi| U_{i}^{*} U_{j} \\
& =U_{j} \sum_{i=1}^{m} U_{j}^{*} U_{i}|\phi\rangle\langle\phi| U_{i}^{*} U_{j} \\
& =U_{j} \sum_{i=1}^{m} U_{i}|\phi\rangle\langle\phi| U_{i} \\
& =U_{j} \Phi \Phi^{*} \tag{56}
\end{align*}
$$

since $\left\{U_{j}^{*} U_{i}, 1 \leq i \leq m\right\}$ is just a permutation of $\mathcal{G}$.
If $\Phi \Phi^{*}$ commutes with $U_{j}$, then $T=\left(\Phi \Phi^{*}\right)^{\dagger}$ also commutes with $U_{j}$ for all $j$. Thus, from (8) the reciprocal states are

$$
\begin{equation*}
\left|\tilde{\phi}_{i}\right\rangle=T\left|\phi_{i}\right\rangle=T U_{i}|\phi\rangle=U_{i} T|\phi\rangle=U_{i}|\tilde{\phi}\rangle, \tag{57}
\end{equation*}
$$

where

$$
\begin{equation*}
|\tilde{\phi}\rangle=T|\phi\rangle=\left(\Phi \Phi^{*}\right)^{\dagger}|\phi\rangle . \tag{58}
\end{equation*}
$$

It follows that the reciprocal states are also GU with generating group $\mathcal{G}$ and generating vector $|\tilde{\phi}\rangle$ given by (58). Therefore, to compute the reciprocal states for a GU state set all we need is to compute the generating vector $|\tilde{\phi}\rangle$. The remaining vectors are then obtained by applying the group $\mathcal{G}$ to $|\tilde{\phi}\rangle$. The EPM is then given by the measurement operators

$$
\begin{equation*}
Q_{i}=p U_{i}|\tilde{\phi}\rangle\langle\tilde{\phi}| U_{i} \tag{59}
\end{equation*}
$$

where $p$ is equal to the smallest eigenvalue of $\Phi \Phi^{*}$.

### 6.3 Optimality of the EPM

We now show that the EPM is optimal for GU state sets with equal prior probabilities $\eta_{i}=1 / \mathrm{m}$. Since $\Phi \Phi^{*}$ commutes with $U_{j}$ for all $j,\left(\Phi \Phi^{*}\right)^{a}$ also commutes with $U_{j}$ for any $a$. Therefore for all $t$,

$$
\begin{equation*}
\left\langle\phi_{i}\right|\left(\Phi \Phi^{*}\right)^{t / 2-1}\left|\phi_{i}\right\rangle=\langle\phi| U_{i}^{*}\left(\Phi \Phi^{*}\right)^{t / 2-1} U_{i}|\phi\rangle=\langle\phi|\left(\Phi \Phi^{*}\right)^{t / 2-1} U_{i}^{*} U_{i}|\phi\rangle=\langle\phi|\left(\Phi \Phi^{*}\right)^{t / 2-1}|\phi\rangle . \tag{60}
\end{equation*}
$$

Since $\left\langle\phi_{i}\right|\left(\Phi \Phi^{*}\right)^{t / 2-1}\left|\phi_{i}\right\rangle$ does not depend on $i$, from Theorem 3 we conclude that the EPM is optimal.

We summarize our results regarding GU state sets in the following theorem:

Theorem 4 (GU state sets). Let $\mathcal{S}=\left\{\left|\phi_{i}\right\rangle=U_{i}|\phi\rangle, U_{i} \in \mathcal{G}\right\}$ be a geometrically uniform (GU) state set generated by a finite group $\mathcal{G}$ of unitary matrices, where $|\phi\rangle$ is an arbitrary state, and let $\Phi$ be the matrix of columns $\left|\phi_{i}\right\rangle$. Then the measurement that minimizes the probability of an inconclusive result is equal to the equal-probability measurement, and consists of the measurement operators

$$
\Pi_{i}=p\left|\tilde{\phi}_{i}\right\rangle\left\langle\tilde{\phi}_{i}\right|
$$

where $\left\{\left|\tilde{\phi}_{i}\right\rangle=U_{i}|\tilde{\phi}\rangle, U_{i} \in \mathcal{G}\right\}$,

$$
|\tilde{\phi}\rangle=\left(\Phi \Phi^{*}\right)^{\dagger}|\phi\rangle,
$$

and $p$ is the smallest eigenvalue of $\Phi \Phi^{*}$.

### 6.4 Example Of A GU State Set

We now consider an example of a GU state set.
Consider the group $\mathcal{G}$ of $m=4$ unitary matrices $U_{i}$, where

$$
U_{1}=I_{4}, \quad U_{2}=\left[\begin{array}{rrrr}
1 & 0 & 0 & 0  \tag{61}\\
0 & -1 & 0 & 0 \\
0 & 0 & 1 & 0 \\
0 & 0 & 0 & -1
\end{array}\right], U_{3}=\left[\begin{array}{cccc}
1 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 \\
0 & 0 & -1 & 0 \\
0 & 0 & 0 & -1
\end{array}\right], U_{4}=U_{2} U_{3}
$$

Let the state set be $\mathcal{S}=\left\{\left|\phi_{i}\right\rangle=U_{i}|\phi\rangle, 1 \leq i \leq 4\right\}$, where $\left.|\phi\rangle=1 /(3 \sqrt{2})\left[\begin{array}{lll}2 & 2 & 1\end{array}\right]\right]^{*}$, so that

$$
\Phi=\frac{1}{3 \sqrt{2}}\left[\begin{array}{rrrr}
2 & 2 & 2 & 2  \tag{62}\\
2 & -2 & 2 & -2 \\
1 & 1 & -1 & -1 \\
3 & -3 & -3 & 3
\end{array}\right] .
$$

From Theorem $\pi^{4}$ the measurement that minimizes the probability of an inconclusive result is the EPM. Furthermore, the reciprocal states $\left|\tilde{\phi}_{i}\right\rangle$ are also GU with generating group $\mathcal{G}$ and generator

$$
|\tilde{\phi}\rangle=\left(\Phi \Phi^{*}\right)^{\dagger}|\phi\rangle=\frac{1}{4 \sqrt{2}}\left[\begin{array}{l}
3  \tag{63}\\
3 \\
6 \\
2
\end{array}\right]
$$

so that $\left\{\left|\tilde{\phi}_{i}\right\rangle=U_{i}|\tilde{\phi}\rangle, 1 \leq i \leq 4\right\}$. Since

$$
\Phi \Phi^{*}=\frac{2}{9}\left[\begin{array}{cccc}
4 & 0 & 0 & 0  \tag{64}\\
0 & 4 & 0 & 0 \\
0 & 0 & 1 & 0 \\
0 & 0 & 0 & 9
\end{array}\right]
$$

$p=2 / 9$ and the EPM measurement operators are $\Pi_{i}=(2 / 9) Q_{i}=(2 / 9) U_{i}|\tilde{\phi}\rangle\langle\tilde{\phi}| U_{i}^{*}$.
We can now use the necessary and sufficient conditions of Theorem 1 to verify that $\Pi_{i}=$ $(2 / 9)\left|\tilde{\phi}_{i}\right\rangle\left\langle\tilde{\phi}_{i}\right|$ are indeed the optimal measurement operators. To this end we first form the matrix $T=I_{r}-\sum_{i=1}^{4} \Pi_{i}$. Using the eigendecomposition of $T$ we conclude that the null space of $T$ has
dimension 1 and is spanned by the vector

$$
|u\rangle=\left[\begin{array}{l}
0  \tag{65}\\
0 \\
1 \\
0
\end{array}\right]
$$

Therefore to satisfy (29) and (27), $X$ must be equal to $X=a|u\rangle\langle u|$ for some $a \geq 0$. Since $p_{i}=2 / 9>0,1 \leq i \leq 4$, (30) and (28) imply that $z_{i}=0,1 \leq i \leq 4$. Therefore, from (26) we must have that

$$
\begin{equation*}
\operatorname{Tr}\left(Q_{1} X\right)=\operatorname{Tr}\left(Q_{2} X\right)=\operatorname{Tr}\left(Q_{3} X\right)=\operatorname{Tr}\left(Q_{4} X\right)=\frac{1}{4} \tag{66}
\end{equation*}
$$

To satisfy (66) we choose

$$
\begin{equation*}
a=\frac{1}{4\langle u| Q_{1}|u\rangle}=\frac{2}{9} . \tag{67}
\end{equation*}
$$

With this choice of $a, \operatorname{Tr}\left(Q_{2} X\right)=\operatorname{Tr}\left(Q_{3} X\right)=\operatorname{Tr}\left(Q_{4} X\right)=1 / 4$, so that as we expect the necessary and sufficient conditions are satisfied.

## 7 Compound Geometrically Uniform State Sets

In Section 6 we showed that the optimal measurement for a GU state set is the EPM associated with this set. We also showed that the reciprocal states are themselves GU and can therefore be computed using a single generator. In this section, we consider state sets which consist of subsets that are GU, and are therefore referred to as compound geometrically uniform ( $C G U$ ) 21]. As we show, the reciprocal states are also CGU so that they can be computed using a set of generators. Under a certain condition on the generating vectors, we also show that the EPM associated with a CGU state set is optimal.

A CGU state set is defined as a set of vectors $\mathcal{S}=\left\{\left|\phi_{i k}\right\rangle, 1 \leq i \leq l, 1 \leq k \leq r\right\}$ such that
$\left|\phi_{i k}\right\rangle=U_{i}\left|\phi_{k}\right\rangle$, where the matrices $\left\{U_{i}, 1 \leq i \leq l\right\}$ are unitary and form a group $\mathcal{G}$, and the vectors $\left\{\left|\phi_{k}\right\rangle, 1 \leq k \leq r\right\}$ are the generating vectors. For consistency with the symmetry of $\mathcal{S}$, we will assume equiprobable prior probabilities on $\mathcal{S}$.

A CGU state set is in general not GU. However, for every $k$, the vectors $\left\{\left|\phi_{i k}\right\rangle, 1 \leq i \leq l\right\}$ are a GU state set with generating group $\mathcal{G}$. Examples of CGU state sets are considered in [21, 20].

### 7.1 The EPM for CGU State Sets

We now derive the EPM for a CGU state set with equal prior probabilities. Let $\Phi$ denote the matrix of columns $\left|\phi_{i k}\right\rangle$, where the first $l$ columns correspond to $k=1$, and so forth. Then for a CGU state set with generating group $\mathcal{G}$, it was shown in [21, 20] that $\Phi \Phi^{*}$ commutes with each of the matrices $U_{i} \in \mathcal{G}$. If $\Phi \Phi^{*}$ commutes with $U_{i}$, then $T=\left(\Phi \Phi^{*}\right)^{\dagger}$ also commutes with $U_{i}$ for all $i$. Thus, the reciprocal states are

$$
\begin{equation*}
\left|\tilde{\phi}_{i k}\right\rangle=T\left|\phi_{i k}\right\rangle=T U_{i}\left|\phi_{k}\right\rangle=U_{i} T\left|\phi_{k}\right\rangle=U_{i}\left|\tilde{\phi}_{k}\right\rangle, \tag{68}
\end{equation*}
$$

where

$$
\begin{equation*}
\left|\tilde{\phi}_{k}\right\rangle=T\left|\phi_{k}\right\rangle=\left(\Phi \Phi^{*}\right)^{\dagger}\left|\phi_{k}\right\rangle . \tag{69}
\end{equation*}
$$

Therefore the reciprocal states are also CGU with generating group $\mathcal{G}$ and generating vectors $\left|\tilde{\phi}_{k}\right\rangle$ given by (69). To compute these vectors all we need is to compute the generating vectors $\left|\tilde{\phi}_{k}\right\rangle$. The remaining vectors are then obtained by applying the group $\mathcal{G}$ to each of the generating vectors.

### 7.2 CGU State Sets With GU Generators

A special class of CGU state sets is $C G U$ state sets with $G U$ generators [21] in which the generating vectors $\left\{\left|\phi_{k}\right\rangle, 1 \leq k \leq r\right\}$ are themselves GU. Specifically, $\left\{\left|\phi_{k}\right\rangle=V_{k}|\phi\rangle\right\}$ for some generator $|\phi\rangle$, where the matrices $\left\{V_{k}, 1 \leq k \leq r\right\}$ are unitary, and form a group $\mathcal{Q}$. Examples of CGU state sets
with GU generators are considered in [20].
Suppose that $U_{i}$ and $V_{k}$ commute up to a phase factor for all $i$ and $k$ so that $U_{i} V_{k}=V_{k} U_{i} e^{j \theta(i, k)}$ where $\theta(i, k)$ is an arbitrary phase function that may depend on the indices $i$ and $k$. In this case we say that $\mathcal{G}$ and $\mathcal{Q}$ commute up to a phase factor (in the special case in which $\theta=0$ so that $U_{i} V_{k}=V_{k} U_{i}$ for all $i, k$, the resulting state set is GU [21]). Then for all $i, k, \Phi \Phi^{*}$ commutes with $U_{i} V_{k}$ [21, 20]. The reciprocal states $\left|\tilde{\phi}_{i k}\right\rangle$ of the vectors $\left|\phi_{i k}\right\rangle$ are therefore given by

$$
\begin{equation*}
\left|\tilde{\phi}_{i k}\right\rangle=T\left|\phi_{i k}\right\rangle=T U_{i} V_{k}|\phi\rangle=U_{i} V_{k} T|\phi\rangle=U_{i} V_{k}|\bar{\phi}\rangle, \tag{70}
\end{equation*}
$$

where $|\bar{\phi}\rangle=T|\phi\rangle$. Thus even though the state set is not in general GU , the reciprocal states can be computed using a single generating vector.

Alternatively, we can express $\left|\tilde{\phi}_{i k}\right\rangle$ as $\left|\tilde{\phi}_{i k}\right\rangle=U_{i}\left|\tilde{\phi}_{k}\right\rangle$ where the generators $\left|\tilde{\phi}_{k}\right\rangle$ are given by

$$
\begin{equation*}
\left|\tilde{\phi}_{k}\right\rangle=V_{k}|\bar{\phi}\rangle \tag{71}
\end{equation*}
$$

From (71) it follows that the generators $\left|\tilde{\phi}_{k}\right\rangle$ are GU with generating group $\mathcal{Q}=\left\{V_{k}, 1 \leq k \leq r\right\}$ and generator $|\bar{\phi}\rangle$.

We conclude that for a CGU state set with commuting GU generators and generating group $\mathcal{Q}$, the reciprocal states are also CGU with commuting GU generators and generating group $\mathcal{Q}$.

### 7.3 The Optimal Measurement for CGU State Sets Satisfying a Weighted Norm Constraint

We now show that if the generating vectors $\left|\phi_{k}\right\rangle$ satisfy

$$
\begin{equation*}
\left\langle\phi_{k}\right|\left(\Phi^{*} \Phi\right)^{t / 2-1}\left|\phi_{k}\right\rangle=a_{t}, \quad 1 \leq k \leq r, 1 \leq t \leq q, \tag{72}
\end{equation*}
$$

where $q$ is the number of distinct singular values of $\Phi$, then the EPM is optimal.
From Theorem 3 it follows that it is sufficient to show that (72) implies

$$
\begin{equation*}
\left\langle\phi_{i k}\right|\left(\Phi^{*} \Phi\right)^{t / 2-1}\left|\phi_{i k}\right\rangle=a_{t}, \quad 1 \leq i \leq l, 1 \leq k \leq r, 1 \leq t \leq q . \tag{73}
\end{equation*}
$$

Now,

$$
\begin{equation*}
\left(\Phi^{*} \Phi\right)^{t / 2-1}\left|\phi_{i k}\right\rangle=\left(\Phi^{*} \Phi\right)^{t / 2-1} U_{i}\left|\phi_{k}\right\rangle=U_{i}\left(\Phi^{*} \Phi\right)^{t / 2-1}\left|\phi_{k}\right\rangle, \tag{74}
\end{equation*}
$$

so that

$$
\begin{equation*}
\left\langle\phi_{i k}\right|\left(\Phi^{*} \Phi\right)^{t / 2-1}\left|\phi_{i k}\right\rangle=\left\langle\phi_{k}\right| U_{i}^{*} U_{i}\left(\Phi^{*} \Phi\right)^{t / 2-1}\left|\phi_{k}\right\rangle=\left\langle\phi_{k}\right|\left(\Phi^{*} \Phi\right)^{t / 2-1}\left|\phi_{k}\right\rangle=a_{t}, \tag{75}
\end{equation*}
$$

establishing (73).
For CGU state sets with GU generators $\left\{\left|\phi_{k}\right\rangle=V_{k}|\phi\rangle\right\}$ where $V_{k} \in \mathcal{Q}$ and $\mathcal{G}$ and $\mathcal{Q}$ commute up to a phase factor, the EPM is optimal. This follows from the fact that in this case (72) is always satisfied. To see this, we first note that $V_{k}$ commutes with $\Phi \Phi^{*}$ for each $k$ [21]. Therefore for all $k$,

$$
\begin{equation*}
\left\langle\phi_{k}\right|\left(\Phi^{*} \Phi\right)^{t / 2-1}\left|\phi_{k}\right\rangle=\langle\phi| V_{k}^{*}\left(\Phi^{*} \Phi\right)^{t / 2-1} V_{k}|\phi\rangle=\langle\phi| V_{k}^{*} V_{k}\left(\Phi^{*} \Phi\right)^{t / 2-1}|\phi\rangle=\langle\phi|\left(\Phi^{*} \Phi\right)^{t / 2-1}|\phi\rangle . \tag{76}
\end{equation*}
$$

We summarize our results regarding CGU state sets in the following theorem:

Theorem 5 (CGU state sets). Let $\mathcal{S}=\left\{\left|\phi_{i k}\right\rangle=U_{i}\left|\phi_{k}\right\rangle, 1 \leq i \leq l, 1 \leq k \leq r\right\}$, be a compound geometrically uniform (CGU) state set generated by a finite group $\mathcal{G}=\left\{U_{i}, 1 \leq i \leq l\right\}$ of unitary matrices and generating vectors $\left\{\left|\phi_{k}\right\rangle, 1 \leq k \leq r\right\}$, and let $\Phi$ be the matrix of columns $\left|\phi_{i k}\right\rangle$. Then the equal-probability measurement (EPM) consists of the measurement operators

$$
\Pi_{i}=p\left|\tilde{\phi}_{i k}\right\rangle\left\langle\tilde{\phi}_{i k}\right|,
$$

where $\left\{\left|\tilde{\phi}_{i k}\right\rangle=U_{i}\left|\tilde{\phi}_{k}\right\rangle, 1 \leq i \leq l, 1 \leq k \leq r\right\}$,

$$
\left|\tilde{\phi}_{k}\right\rangle=\left(\Phi \Phi^{*}\right)^{\dagger}\left|\phi_{k}\right\rangle,
$$

and $p$ is equal to the smallest eigenvalue of $\Phi \Phi^{*}$.
The EPM has the following properties:

1. If $\left\langle\phi_{k}\right|\left(\Phi \Phi^{*}\right)^{t / 2-1}\left|\phi_{k}\right\rangle=a_{t}$ for $1 \leq k \leq r, 1 \leq t \leq q$ where $q$ is the number of distinct eigenvalues of $\Phi \Phi^{*}$, then the EPM minimizes the probability of an inconclusive result.
2. If the generating vectors $\left\{\left|\phi_{k}\right\rangle=V_{k}|\phi\rangle, 1 \leq k \leq r\right\}$ are geometrically uniform with $U_{i} V_{k}=$ $V_{k} U_{i} e^{j \theta(i, k)}$ for all $i, k$, then
(a) $\left|\tilde{\phi}_{i k}\right\rangle=U_{i} V_{k}|\bar{\phi}\rangle$ where $|\bar{\phi}\rangle=\left(\Phi \Phi^{*}\right)^{\dagger}|\phi\rangle$ so that the reciprocal states are $C G U$ with geometrically uniform generators;
(b) The EPM is optimal;
(c) If in addition $\theta(i, k)=0$ for all $i, k$, then the vectors $\left\{\phi_{i k}, 1 \leq i \leq l, 1 \leq k \leq r\right\}$ form a geometrically uniform state set.

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## Appendix

## Proof of Theorem 3]

In this appendix we prove Theorem 3 .
Let $\lambda_{i}, 1 \leq i \leq q$ denote the singular values of $\Phi$ without multiplicity so that $\lambda_{1}=\sigma_{1}$ and $\lambda_{q}=\sigma_{m}$, and let $s_{i}$ denote the multiplicity of $\lambda_{i}$. Define

$$
A=\left[\begin{array}{cccc}
\lambda_{1} & \lambda_{2} & \cdots & \lambda_{q}  \tag{77}\\
\lambda_{1}^{2} & \lambda_{2}^{2} & \cdots & \lambda_{q}^{2} \\
\vdots & \vdots & & \vdots \\
\lambda_{1}^{q} & \lambda_{2}^{q} & \cdots & \lambda_{q}^{q}
\end{array}\right],
$$

and

$$
H=\left[\begin{array}{cccc}
\sum_{i=1}^{s_{1}}\left|v_{1}(i)\right|^{2} & \sum_{i=1}^{s_{1}}\left|v_{2}(i)\right|^{2} & \cdots & \sum_{i=1}^{s_{1}\left|v_{2}(i)\right|^{2}}  \tag{78}\\
\sum_{i=1}^{s_{2}}\left|v_{1}\left(s_{1}+i\right)\right|^{2} & \sum_{i=1}^{s_{2}}\left|v_{2}\left(s_{1}+i\right)\right|^{2} & \cdots & \sum_{i=1}^{s_{2}\left|v_{2}\left(s_{1}+i\right)\right|^{2}} \\
\vdots & \vdots & & \vdots \\
\sum_{i=1}^{s_{q}} \beta_{i}\left|v_{1}\left(m-s_{q}+i\right)\right|^{2} & \sum_{i=1}^{s_{q}} \beta_{i}\left|v_{2}\left(m-s_{q}+i\right)\right|^{2} & \cdots & \sum_{i=1}^{s_{q}} \beta_{i}\left|v_{2}\left(m-s_{q}+i\right)\right|^{2}
\end{array}\right],
$$

for some $\beta_{i} \geq 0$. Finally, let $N$ be the matrix with $i$ th column equal to $\eta_{i}|a\rangle$ where $|a\rangle$ is an arbitrary vector.

Now, suppose that $A H=N$. Then $A\left|h_{i}\right\rangle=\eta_{i}|a\rangle$ where $\left|h_{i}\right\rangle$ denotes the $i$ th column of $H$. Since
$A$ is invertible, this implies that

$$
\begin{equation*}
\frac{1}{\eta_{i}} h_{i}(k)=\frac{1}{\eta_{j}} h_{j}(k) \quad 1 \leq i, j \leq m, 1 \leq k \leq q . \tag{79}
\end{equation*}
$$

For $k=q$, (79) reduces to (42). We therefore conclude that a sufficient condition for the EPM to be optimal is that $A H=N$ for some $\beta_{i} \geq 0$. Taking $\beta_{i}=1$ for each $i$, we can express $A H$ as

$$
A H=\left[\begin{array}{cccc}
\sigma_{1} & \sigma_{2} & \cdots & \sigma_{m}  \tag{80}\\
\sigma_{1}^{2} & \sigma_{2}^{2} & \cdots & \sigma_{m}^{2} \\
\vdots & \vdots & & \vdots \\
\sigma_{1}^{q} & \sigma_{2}^{q} & \cdots & \sigma_{m}^{q}
\end{array}\right]\left[\begin{array}{cccc}
\left|v_{1}(1)\right|^{2} & \left|v_{2}(1)\right|^{2} & \cdots & \left|v_{2}(m)\right|^{2} \\
\left|v_{1}(2)\right|^{2} & \left|v_{2}(2)\right|^{2} & \cdots & \left|v_{2}(2)\right|^{2} \\
\vdots & \vdots & & \vdots \\
\left|v_{1}(m)\right|^{2} & \left|v_{2}(m)\right|^{2} & \cdots & \left|v_{2}(m)\right|^{2}
\end{array}\right] \triangleq Y .
$$

Then we have that

$$
\begin{equation*}
Y_{t l}=\sum_{i=1}^{m} \sigma_{i}^{t}\left|v_{l}(i)\right|^{2}=\left\langle\phi_{l}\right|\left(\Phi \Phi^{*}\right)^{t / 2-1}\left|\phi_{l}\right\rangle . \tag{81}
\end{equation*}
$$

Therefore $A H=N$ reduces to the condition that

$$
\begin{equation*}
\left\langle\phi_{l}\right|\left(\Phi \Phi^{*}\right)^{t / 2-1}\left|\phi_{l}\right\rangle=\eta_{l} a_{t}, \quad 1 \leq l \leq m, 1 \leq t \leq q, \tag{82}
\end{equation*}
$$

for some constants $a_{t}$.

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[^1]:    ${ }^{1}$ Interior point methods are iterative algorithms that terminate once a pre-specified accuracy has been reached. A worst-case analysis of interior point methods shows that the effort required to solve an SDP to a given accuracy grows no faster than a polynomial of the problem size. In practice, the algorithms behave much better than predicted by the worst case analysis, and in fact in many cases the number of iterations is almost constant in the size of the problem.

[^2]:    ${ }^{2}$ Although typically in the literature the matrices $F_{i}$ are restricted to be real and symmetric, the SDP formulation can be easily extended to include Hermitian matrices $F_{i}$; see e.g., 28]. In addition, many of the standard software packages for efficiently solving SDPs, for example the Self-Dual-Minimization (SeDuMi) package 29, 30], allow for Hermitian matrices.

[^3]:    ${ }^{3}$ The inequality is to be understood as a component-wise inequality.

