

Nonlocal games and the Grothendieck-Tsirelson inequality

Introduction to quantum information theory

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Outline

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- Nonlocal games
- A special case of nonlocal games
- A specific example

2 Local and quantum correlation matrices

- Local correlation matrices
- Quantum correlation matrices
- The relations between quantum correlation and local correlation matrices

3 Grothendieck Inequality

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- We should be familiar with the *Dirac notation*
 - ▶ $|\psi\rangle$ is a vector in \mathbb{C}^n and $\langle\psi|$ is its conjugate transpose

Quantum systems

- A quantum system is a portion of the whole universe. For example a set of electrons.
- A quantum system X is associated with a copy of \mathbb{C}^k
- It may consist of subsystems X_1, \dots, X_N each of which is associated with a copy of \mathbb{C}^{n_i} . In this case $k = n_1 \dots n_N$

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- This can be achieved:

Definition

Measurement

- We define a measurement by a set of psd matrices $\{F^a\}_{a \in \mathcal{A}} \subseteq \mathbb{C}^{n \times n}$ that sum up to the identity matrix, i.e. $\sum_{a \in \mathcal{A}} F^a = I$
- The outcome of a measurement is a random variable χ with probability distribution: $\mathbb{P}[\chi = a] = \text{Tr}(\rho F^a)$
- A projective measurement is defined by psd matrices that satisfy $F^a F^b = \delta_{ab} F^a \forall a, b \in \mathcal{A}$

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- if we consider projective measurements we have

$$(F^+ - F^-)^2 = \underbrace{F^{+2}}_{=F^+} - \underbrace{F^+ F^-}_{\delta_{+-}=0} + \underbrace{F^{-2}}_{F^-} = F^+ + F^- = I$$

- i.e. a $\{-1, 1\}$ -valued observable is both unitary and Hermitian

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The joint probability distribution of the N measurement outcomes χ_1, \dots, χ_N is

$$\mathbb{P}[\chi_1 = a_1, \chi_2 = a_2, \dots, \chi_N = a_N] = \text{Tr}(\rho F_1^{a_1} \otimes \dots \otimes F_N^{a_N})$$

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- What is the probability of Alice getting measurement outcome $\chi_A = a$ and Bob getting $\chi_B = b$?

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Calculation

$$\begin{aligned}\text{Tr}(|\psi\rangle\langle\psi|F^a \otimes G^b) &= \langle\psi|F^a \otimes G^b|\psi\rangle \\ &= (\langle\psi_A| \otimes \langle\psi_B|)(F^a \otimes G^b)(|\psi_A\rangle \otimes |\psi_B\rangle) \\ &= ((\langle\psi_A|F^a) \otimes (\langle\psi_B|G^b))(|\psi_A\rangle \otimes |\psi_B\rangle) \\ &= \langle\psi_A|F^a|\psi_A\rangle \otimes \langle\psi_B|G^b|\psi_B\rangle \\ &= \langle\psi_A|F^a|\psi_A\rangle\langle\psi_B|G^b|\psi_B\rangle\end{aligned}$$

This is equal to the product of the probabilities of Alice measuring a and Bob measuring b , i.e. the outcome do not correlate.

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- Alice sends answer a and Bob sends answer b back to the referee, who then decides whether both win or both lose

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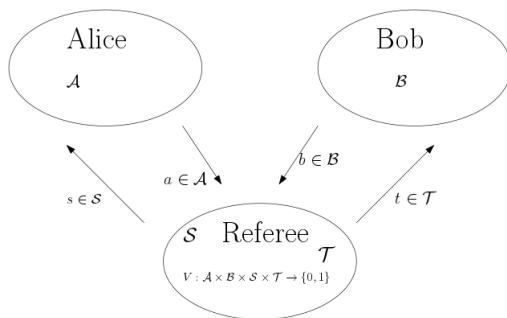
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- They win if $V(s, t, a, b) = 1$ and lose otherwise



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- The winning probability then is:

$$\mathbb{E}_{(s,t) \sim \pi} [V(a(s), b(t), s, t)]$$

Quantum case

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- Answering according to measurement outcomes could increase winning probability

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- They send their measurement outcome as their answer to the referee
- Their winning probability is:

$$\mathbb{E}_{(s,t) \sim \pi} \left[\sum_{a \in \mathcal{A}} \sum_{b \in \mathcal{B}} \text{Tr}(\rho F_s^a \otimes G_t^b) V(a, b, s, t) \right]$$

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- A truth table for $a \oplus b$ looks like this

\oplus	0	1
0	0	1
1	1	0

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- The violation ratio is defined as $\frac{\beta^*(G)}{\beta(G)}$

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Signs and observables

- It is convenient to use the $\{-1, 1\}$ -basis instead of the $\{0, 1\}$ -basis for boolean valued objects
- Let $a : \mathcal{S} \rightarrow \{0, 1\}$ and $b : \mathcal{T} \rightarrow \{0, 1\}$ be classical strategies and π the probability distribution the referee uses to pick s, t
- The bias is given by the probability under π that $a(s) \oplus b(t) = f(s, t)$ minus the probability under π that $a(s) \oplus b(t) \neq f(s, t)$

This means the bias can be written as:

$$\begin{aligned} & \mathbb{E}_{(s,t) \sim \pi} \left[(-1)^{[a(s) \oplus b(t) = f(s,t)]} \right] = \\ &= \mathbb{E}_{(s,t) \sim \pi} \left[(-1)^{a(s) \oplus b(t) + f(s,t)} \right] = \\ &= \mathbb{E}_{(s,t) \sim \pi} \left[(-1)^{a(s)} (-1)^{b(t)} (-1)^{f(s,t)} \right] \end{aligned}$$

And we can define the sign matrix $\Sigma_{s,t} = (-1)^{f(s,t)}$ and functions $\chi(s) = (-1)^{a(s)}$ and $\psi(t) = (-1)^{b(t)}$. So the bias is

$$\mathbb{E}_{(s,t) \sim \pi} [\chi(s) \psi(t) \Sigma_{st}]$$

- The outcomes in an XOR game are $\{0, 1\}$
- Alice and Bob have measurements $\{F_s^0, F_s^1\}$ and $\{G_t^0, G_t^1\}$ and share an entangled state
- The probability of Alice and Bob answering with a, b upon receiving s, t respectively is $\langle \psi | F_s^a \otimes G_t^b | \psi \rangle$
- Lets calculate the expected value of $(-1)^{a \oplus b}$

$$\begin{aligned}
 & (1) \cdot \mathbb{P}[a = b] + (-1) \cdot \mathbb{P}[a \neq b] = \\
 & = \langle \psi | F_s^0 \otimes G_t^0 | \psi \rangle + \langle \psi | F_s^1 \otimes G_t^1 | \psi \rangle \\
 & \quad - \langle \psi | F_s^1 \otimes G_t^0 | \psi \rangle - \langle \psi | F_s^0 \otimes G_t^1 | \psi \rangle \\
 & = \langle \psi | (F_s^0 - F_s^1) \otimes (G_t^0 - G_t^1) | \psi \rangle
 \end{aligned}$$

- Define $\{-1, 1\}$ -observables $F_s = F_s^0 - F_s^1$ and $G_t = G_t^0 - G_t^1$ with the property that its difference squared is the identity matrix
- Using this strategy the bias becomes

$$\mathbb{E}_{(s,t) \sim \pi} [\langle \psi | F_s \otimes G_t | \psi \rangle \Sigma_{s,t}]$$

More generally speaking

- For any XOR game the bias is defined as the difference of the probabilities of winning and losing
- Which is, if considering the $\{-1, 1\}$ basis, the expected value
- We are looking to maximize this quantity

Classical strategies

When using classical strategies this is

$$\max\{\mathbb{E}_{(s,t)\sim\pi} [\sum_{st}\chi(s)\psi(t)] : \chi : \mathcal{S} \rightarrow \{-1,1\}, \\ \psi : \mathcal{T} \rightarrow \{-1,1\}\}$$

Entangled strategies

When using entangled strategies the winning probability might increase indefinitely with the dimensions, so we use the $\sup_{n \in \mathbb{N}}$

$$\sup_{n \in \mathbb{N}} \{ \mathbb{E}_{(s,t) \sim \pi} [\sum_{st} \langle \psi | F_s \otimes G_t | \psi \rangle] : |\psi\rangle \in \mathbb{C}^n \otimes \mathbb{C}^n, \\ F_s, G_t \in O(\mathbb{C}^n) \}$$

The CHSH game

- The CHSH game (Clauser, Horner, Shimony, Holt) is a two player XOR game with $\mathcal{A} = \mathcal{B} = \mathcal{S} = \mathcal{T} = \{0, 1\}$ and π being the uniform distribution
- $f(s, t) = s \wedge t$, i.e. $f(1, 1) = 1$ and $f(0, 0) = f(0, 1) = f(1, 0) = 0$
- Alice and Bob can win $\frac{3}{4}$ of the games by using deterministic strategies $(0, 0)$, $(1, 0)$ or $(0, 1)$

Quantum strategy

- Let Alice and Bob share an EPR state
- Define

$$X = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, Y = \begin{bmatrix} 0 & -i \\ i & 0 \end{bmatrix}$$

- $XY + YX = 0$ and $X^2 = Y^2 = I$
- For Alice define the observable for question 0 by $F_0 = X$ and for question 1 by $F_1 = Y$
- Bobs observables are going to be $G_0 = (X - Y)/\sqrt{2}$ for question 0 and $G_1 = (X + Y)/\sqrt{2}$ for question 1

The following auxiliary calculations will be helpful later:

$$\begin{aligned}\langle \text{EPR} | X \otimes X | \text{EPR} \rangle &= \frac{1}{2} \begin{pmatrix} 1 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix} \\ &= \frac{1}{2} \begin{pmatrix} 1 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix} = \frac{2}{2} = 1\end{aligned}$$

$$\begin{aligned}
\langle \text{EPR} | Y \otimes Y | \text{EPR} \rangle &= \frac{1}{2} \begin{pmatrix} 1 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix} \\
&= \frac{1}{2} \begin{pmatrix} -1 & 0 & 0 & -1 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix} = -1
\end{aligned}$$

$$\begin{aligned}
 \langle \text{EPR} | X \otimes Y | \text{EPR} \rangle &= \frac{1}{2} \begin{pmatrix} 1 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 & -i \\ 0 & 0 & i & 0 \\ 0 & -i & 0 & 0 \\ i & 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix} \\
 &= \frac{1}{2} \begin{pmatrix} i & 0 & 0 & -i \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix} = 0
 \end{aligned}$$

$$\langle \text{EPR} | Y \otimes X | \text{EPR} \rangle = 0$$

Lets calculate the expected values of the sign $a \oplus b$:

$$\begin{aligned}\langle \text{EPR} | F_0 \otimes G_0 | \text{EPR} \rangle &= \langle \text{EPR} | X \otimes \frac{1}{\sqrt{2}}(X - Y) | \text{EPR} \rangle \\ &= \langle \text{EPR} | X \otimes \frac{1}{\sqrt{2}}X | \text{EPR} \rangle - \langle \text{EPR} | X \otimes \frac{1}{\sqrt{2}}Y | \text{EPR} \rangle \\ &= \frac{1}{\sqrt{2}} - 0 = \frac{1}{\sqrt{2}}\end{aligned}$$

$$\begin{aligned}
\langle \text{EPR} | F_1 \otimes G_1 | \text{EPR} \rangle &= \langle \text{EPR} | Y \otimes \frac{1}{\sqrt{2}}(X + Y) | \text{EPR} \rangle \\
&= \langle \text{EPR} | Y \otimes \frac{1}{\sqrt{2}}X | \text{EPR} \rangle + \langle \text{EPR} | Y \otimes \frac{1}{\sqrt{2}}Y | \text{EPR} \rangle \\
&= 0 - \frac{1}{\sqrt{2}} = -\frac{1}{\sqrt{2}}
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&= \frac{1}{\sqrt{2}} + 0 = \frac{1}{\sqrt{2}}
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\langle \text{EPR} | F_1 \otimes G_0 | \text{EPR} \rangle &= \langle \text{EPR} | Y \otimes \frac{1}{\sqrt{2}}(X - Y) | \text{EPR} \rangle \\
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&= 0 - \left(-\frac{1}{\sqrt{2}}\right) = \frac{1}{\sqrt{2}}
\end{aligned}$$

Thus, we have

$$\langle \text{EPR} | F_s \otimes G_t | \text{EPR} \rangle = \begin{cases} \frac{1}{\sqrt{2}}, & (0, 0), (1, 0), (0, 1) \\ -\frac{1}{\sqrt{2}}, & (1, 1) \end{cases}$$

which is equivalent to

$$\langle \text{EPR} | F_s \otimes G_t | \text{EPR} \rangle = \frac{(-1)^{s \wedge t}}{\sqrt{2}}, s, t \in \{0, 1\}$$

The bias of the entangled strategy equals

$$\begin{aligned}\mathbb{E}_{(s,t) \sim \pi} [\Sigma_{s,t} \langle \psi | F_s \otimes G_t | \psi \rangle] &= \\ &= \frac{1}{4} \sum_{s,t=0}^1 (-1)^{s \wedge t} \langle \text{EPR} | F_s \otimes G_t | \text{EPR} \rangle \\ &= \frac{1}{4} \cdot \frac{4}{\sqrt{2}} = \frac{1}{\sqrt{2}}\end{aligned}$$

The bias is $\frac{1}{\sqrt{2}}$ from which follows that the winning probability is by definition:

$$\frac{1}{2} + \frac{1}{2} \cdot \frac{1}{\sqrt{2}} = \cos(\pi/8) \approx 0.85 \dots$$

Outline

1 Introduction

- Basics
- Nonlocal games
- A special case of nonlocal games
- A specific example

2 Local and quantum correlation matrices

- Local correlation matrices
- Quantum correlation matrices
- The relations between quantum correlation and local correlation matrices

3 Grothendieck Inequality

Local correlation matrices

- Deterministic strategies of Alice and Bob correspond to vectors $\xi \in \{-1, 1\}^{\mathcal{S}}$, respectively $\eta \in \{-1, 1\}^{\mathcal{T}}$

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- This information can be encoded in an $\mathcal{S} \times \mathcal{T}$ matrix

◀ Motivation Quantum

Definition

Let $(X_i)_{1 \leq i \leq m}$ and $(Y_j)_{1 \leq j \leq n}$ be families of random variables on a common probability space such that $|X_i|, |Y_j| \leq 1$ almost surely. Then $A = (a_{ij})$ is the corresponding *classical (or local) correlation matrix* if

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- No matter which probabilistic strategy there is a deterministic one which is at least as good as the one one chooses

$$LC_{m,n} \supset \text{conv}\{\xi\eta^T \mid \xi \in \{-1, 1\}^m, \eta \in \{-1, 1\}^n\}.$$

- $\xi\eta^T \in LC_{m,n}$ for all $\xi \in \{-1, 1\}^m, \eta \in \{-1, 1\}^n$ (Choose $X_i \equiv \xi_i, Y_j \equiv \eta_j$)



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- Then

$$\begin{aligned}\mathbb{E}[X_i Y_j] &= \mathbb{E}[X_i^{(\alpha)} Y_j^{(\alpha)} \mathbb{1}_{\{\alpha=0\}}] + \mathbb{E}[X_i^{(\alpha)} Y_j^{(\alpha)} \mathbb{1}_{\{\alpha=1\}}] \\ &= \beta \mathbb{E}[X_i^{(0)} Y_j^{(0)}] + (1 - \beta) \mathbb{E}[X_i^{(1)} Y_j^{(1)}]\end{aligned}$$



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- Define random variables $\lambda_\xi^{(X)} : \Omega^m \rightarrow [0, 1]$ such that

$$X(\omega) = \sum_{\xi \in \{-1, 1\}^m} \lambda_\xi^{(X)}(\omega) \xi$$

almost surely and $\sum_{\xi \in \{-1, 1\}^m} \lambda_\xi^{(X)}(\omega) = 1$

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- Due to $\sum_{\xi \in \{-1, 1\}^m, \eta \in \{-1, 1\}^n} \mathbb{E}[\lambda_\xi^{(X)}] \mathbb{E}[\lambda_\eta^{(Y)}] = 1$ the matrix (a_{ij}) is a convex combination of $\xi\eta^T$, $\xi \in \{-1, 1\}^m, \eta \in \{-1, 1\}^n$



Quantum correlation matrices

- Alice and Bob share a common state ρ and get inputs $i \in \mathcal{S}, j \in \mathcal{T}$

Motivation Locality

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- Again we can encode this information in a matrix

Motivation Locality

Definition

Let $(X_i)_{1 \leq i \leq m}$ and $(Y_j)_{1 \leq j \leq n}$ be self-adjoint operators on \mathbb{C}^{d_1} , respectively \mathbb{C}^{d_2} for some positive integers d_1, d_2 , satisfying $\|X_i\|_\infty, \|Y_j\|_\infty \leq 1$. $A = (a_{ij})$ is called *quantum correlation matrix* if there exists a state on $\mathbb{C}^{d_1} \otimes \mathbb{C}^{d_2}$ such that

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Lemma

$$\text{QC}_{m,n} = \{(\langle x_i, y_j \rangle)_{1 \leq i \leq m, 1 \leq j \leq n} \mid x_i, y_j \in \mathbb{R}^{\min\{m,n\}}, |x_i| \leq 1, |y_j| \leq 1\},$$

$$\text{QC}_{m,n} \subset \{(\langle x_i, y_j \rangle)_{1 \leq i \leq m, 1 \leq j \leq n} \mid x_i, y_j \in \mathbb{R}^{\min\{m,n\}}, |x_i| \leq 1, |y_j| \leq 1\}$$

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- Define a positive semidefinite symmetric bilinear form on the space of Hermitian operators on \mathcal{H} by $\beta : \mathcal{H} \times \mathcal{H} \rightarrow \mathbb{R}$ where $\beta(S, T) = \text{Re}(\text{Tr } \rho ST)$.

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- Obtain an inner product space $U := B^{sa}(\mathcal{H}) / \ker \beta$ equipped with the inner product

$$\tilde{\beta}([S], [T]) = \beta(S, T).$$

$$\text{QC}_{m,n} \subset \{(\langle x_i, y_j \rangle)_{1 \leq i \leq m, 1 \leq j \leq n} \mid x_i, y_j \in \mathbb{R}^{\min\{m,n\}}, |x_i| \leq 1, |y_j| \leq 1\}$$

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- Define a positive semidefinite symmetric bilinear form on the space of Hermitian operators on \mathcal{H} by $\beta : \mathcal{H} \times \mathcal{H} \rightarrow \mathbb{R}$ where $\beta(S, T) = \text{Re}(\text{Tr } \rho ST)$.
- Obtain an inner product space $U := B^{\text{sa}}(\mathcal{H}) / \ker \beta$ equipped with the inner product

$$\tilde{\beta}([S], [T]) = \beta(S, T).$$

- Identify $X_i \otimes I, I \otimes Y_j$ with vectors x_i, y_j in U , then

$$\tilde{\beta}(x_i, y_j) = \beta(X_i, Y_j) = \text{ReTr}(\rho X_i \otimes Y_j) = a_{ij}$$

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- The vectors have still not the right dimension but again, we can project them onto vectors in \mathbb{R}^m



- In order to show

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Proposition

For all $n \geq 1$ there is a subspace of the $2^n \times 2^n$ Hermitian matrices where every vector is the multiple of a unitary matrix.

- The proof is based on n -fold tensor products of the Pauli matrices which are the three matrices

$$X = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, Y = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}, Z = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

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Proof.

- Define

$$U_i = I^{\otimes(i-1)} \otimes X \otimes Y^{\otimes(n-i)},$$

$$U_{n+i} = I^{\otimes(i-1)} \otimes Z \otimes Y^{\otimes(n-i)}, \quad i = 1, \dots, n$$

- U_i 's are anti-commuting traceless Hermitian unitaries, i.e. $U_i U_j = -U_j U_i$ for $i \neq j$ and $U_i^2 = I$
- For $X = \sum_{i=1}^{2n} \xi_i U_i$, $Y = \sum_{i=1}^{2n} \eta_i U_i$ we can calculate

$$\begin{aligned} XY &= \sum_{i=1}^{2n} \xi_i \eta_i I + \sum_{1 \leq i, j \leq 2n} \xi_i \eta_j U_i U_j \\ &= \sum_{i=1}^{2n} \xi_i \eta_i I + \sum_{1 \leq i < j \leq 2n} \xi_i \eta_j U_i U_j - \sum_{1 \leq i < j \leq 2n} U_i U_j = \sum_{i=1}^{2n} \xi_i \eta_i I \\ &= \langle \xi, \eta \rangle I. \end{aligned}$$

- The result follows by setting $X = Y$.

$$\text{QC}_{m,n} \supset \{(\langle x_i, y_j \rangle)_{1 \leq i \leq m, 1 \leq j \leq n} \mid x_i, y_j \in \mathbb{R}^{\min\{m,n\}}, |x_i| \leq 1, |y_j| \leq 1\}$$

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- Let $|\phi\rangle = \frac{1}{\sqrt{d}} \sum_{i=1}^d |ii\rangle$ and $\rho = |\phi\rangle \langle \phi|$. Note that we can write ρ as

$$\rho = |\phi\rangle \langle \phi| = \frac{1}{d} \sum_{1 \leq k, l \leq d} |kk\rangle \langle ll| = \frac{1}{d} \sum_{1 \leq k, l \leq d} |k\rangle \langle l| \otimes |k\rangle \langle l|$$

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- Then

$$\begin{aligned} \text{Tr}(\rho X_i \otimes Y_j) &= \frac{1}{d} \sum_{1 \leq k, l \leq d} \text{Tr}(|k\rangle \langle l| X_i \otimes |k\rangle \langle l| Y_j) \\ &= \frac{1}{d} \sum_{1 \leq k, l \leq d} \text{Tr}(|k\rangle \langle l| X_i) \text{Tr}(|k\rangle \langle l| Y_j) \\ &= \frac{1}{d} \text{Tr} X_i Y_j^T = \langle x_i, y_j \rangle. \end{aligned}$$



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- Right dimension is obtained by projecting $(\tilde{x}_i)_{1 \leq i \leq m}$, $(\tilde{y}_j)_{1 \leq j \leq n}$ on $\text{span}\{x_1, \dots, x_m\}$ or $\text{span}\{y_1, \dots, y_n\}$, as in the proof before.

The relations between quantum correlation and local correlation matrices

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- Inclusion is strict in general

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- It holds

$$\text{LC}_{2,2} = \text{conv}\left\{\pm \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}, \pm \begin{pmatrix} -1 & -1 \\ 1 & 1 \end{pmatrix}, \pm \begin{pmatrix} -1 & 1 \\ -1 & 1 \end{pmatrix}, \pm \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix}\right\}.$$

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- We can also write it as in intersections of halfspaces:

$$\text{LC}_{2,2} = \{A \in \mathbb{R}^{2 \times 2} \mid -1 \leq \text{Tr} AM \leq 1 \text{ for all } M \in \mathcal{K}\}, \quad (1)$$

$$\text{where } \mathcal{K} = \left\{\frac{1}{2}\sigma\left(\begin{pmatrix} -1 & 1 \\ 1 & 1 \end{pmatrix}\right), \sigma\left(\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}\right) \mid \sigma \in \{\text{id}, (1\ 2), (1\ 3), (1\ 4)\}\right\}.$$

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- $\text{Tr}(AM) \leq |x_1 + x_2| + |x_1 - x_2| \leq 2\sqrt{|x_1|^2 + |x_2|^2} \leq 2\sqrt{2}.$

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- $(|x_1 + x_2| + |x_1 - x_2|)^2 \leq 4(|x_1|^2 + |x_2|^2)$
- $\text{Tr}(AM) \leq |x_1 + x_2| + |x_1 - x_2| \leq 2\sqrt{|x_1|^2 + |x_2|^2} \leq 2\sqrt{2}.$
- Bound is achieved by $A = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix}$, induced by the vectors $x_1 = x_2 = \frac{1}{\sqrt{2}}(1, 1)$ and $y_1 = y_2 = (1, 0)$

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- i, $\mathbb{P}[\text{sign}(\langle x, r \rangle) \neq \text{sign}(\langle y, r \rangle)] = \frac{\arccos(\langle x, y \rangle)}{\pi}$
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 - ▶ the normalized vector $n := s/\|s\|$ is uniformly distributed on the intersection of the unit sphere and $\text{span}\{x, y\}$ by the $O(d)$ -invariance of the probability distribution

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