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1. INTRODUCTION

In this paper we prove several theorems about quantum mechanical entropy, in particular, that it is strongly subadditive (SSA). These theorems were announced in an earlier note,[1] to which we refer the reader for a discussion of the physical significance of SSA and for a review of the historical background. We repeat here a bibliography of relevant papers.[2-9]

The setting for these theorems is as follows:

(a) Given a separable Hilbert space H and a positive, trace-class operator, ρ, on H [i.e., $\rho \geq 0$ means $(\psi, \rho\psi) \geq 0$ for all ψ in H], the entropy of ρ is defined to be

$$S(\rho) \equiv -\operatorname{Tr}\rho \ln\rho = -\sum_{i=1}^{\infty} \lambda_i \ln\lambda_i, \tag{1.1}$$

where Tr means trace, the λ_i are the eigenvalues of ρ, $0 \ln 0 \equiv 0$, and we permit the possibility $S(\rho) = \infty$. In physical applications one also requires that $\operatorname{Tr}\rho = 1$, in which case ρ is called a density matrix.

(b) If $H_{12} = H_1 \otimes H_2$ is the tensor product of two Hilbert spaces and ρ_{12} is a positive, trace-class operator on H_{12}, we can define a positive, trace-class operator, ρ_1, on H_1 by the partial trace, i.e.,

$$\rho_1 \equiv \operatorname{Tr}_2 \rho_{12} \tag{1.2}$$

by which we mean

$$(\varphi, \rho_1 \psi) = \sum_{i=1}^{\infty} (\varphi \otimes e_i, \rho_{12}[\psi \otimes e_i]) \tag{1.3}$$

for all φ, ψ in H_1 and $\{e_i\}_{i=1}^{\infty}$ any orthonormal basis in H_2. We shall denote $S(\rho_1)$ by S_1, etc. In like manner one can have $H_{123} = H_1 \otimes H_2 \otimes H_3$, and ρ_{123} a positive, trace-class operator on H_{123}, and define ρ_{12} on $H_{12} \equiv H_1 \otimes H_2$, ρ_1 on H_1, etc. by partial traces. When no confusion arises, we shall frequently use the symbol ρ_1 to denote the operator $\rho_1 \otimes 1_2$ on H_{12}.

Our main results are the following two theorems.

Theorem 1: Let $H_{12} = H_1 \otimes H_2$. Then the function

$$\rho_{12} \mapsto S_1 - S_{12} \tag{1.4}$$

is convex on the set of positive, trace-class operators on H_{12}.

Theorem 2 (Strong Subadditivity): Let H_{123} and ρ_{123} be defined as in (b) above. Then

(i) $$S_{123} + S_2 - S_{12} - S_{23} \leq 0 \tag{1.5}$$

and

(ii) $$S_1 + S_3 - S_{12} - S_{23} \leq 0. \tag{1.6}$$

In the next section we prove these theorems in the finite-dimensional case. In Sec. 3 we elucidate the connection between these two theorems and give some related results. Sec. 4 contains the proofs for the infinite-dimensional case and is based on the appendix kindly contributed by B. Simon, to whom we are most grateful.

2. PROOFS OF THEOREMS 1 AND 2 IN THE FINITE-DIMENSIONAL CASE

Proof of Theorem 1: The theorem states that

$$(S_1 - S_{12})(\rho_{12}) \leq \alpha (S_1 - S_{12})(\rho'_{12}) + (1-\alpha)(S_1 - S_{12})(\rho''_{12}) \tag{2.1}$$

where $\rho_{12} = \alpha\rho'_{12} + (1-\alpha)\rho''_{12}$, $0 \leq \alpha \leq 1$, and ρ'_{12} and ρ''_{12} are any positive, trace-class operators on H_{12}. We shall assume that both ρ'_{12} and ρ''_{12} are strictly positive and appeal to continuity of $\rho \mapsto S(\rho)$ in the semidefinite case. Letting

$$\Delta = \alpha \operatorname{Tr}_{12} \rho'_{12} (-\ln\rho'_{12} + \ln\rho'_1 + \ln\rho_{12} - \ln\rho_1)$$

and

$$\Gamma = (1-\alpha) \operatorname{Tr}_{12} \rho''_{12} (-\ln\rho''_{12} + \ln\rho''_1 + \ln\rho_{12} - \ln\rho_1),$$

one sees that (2.1) is equivalent to $\Delta + \Gamma \leq 0$. We now use Klein's inequality[7,10]:

$$\operatorname{Tr}(-A \ln A + A \ln B) \leq \operatorname{Tr}(B - A). \tag{2.2}$$

(Alternatively, one could use the Peierls–Bogoliubov inequality in a similar way.[2]) We first apply (2.2) to Δ with $A = \rho'_{12}$ and $B = \exp(\ln\rho'_1 + \ln\rho_{12} - \ln\rho_1)$ and then similarly to Γ. Then

$$\begin{aligned}\Delta + \Gamma &\leq \alpha \operatorname{Tr}_{12}[\exp(\ln\rho'_1 + \ln\rho_{12} - \ln\rho_1) - \rho'_{12}] \\ &\quad + (1-\alpha) \operatorname{Tr}_{12}[\exp(\ln\rho''_1 + \ln\rho_{12} - \ln\rho_1) - \rho''_{12}] \\ &\leq \operatorname{Tr}_{12}[\exp(\ln\rho_1 + \ln\rho_{12} - \ln\rho_1) - \rho_{12}] = 0\,.\end{aligned} \tag{2.3}$$

The second inequality in (2.3) follows from the concavity[11] of $C \mapsto \operatorname{Tr}[\exp(K + \ln C)]$ for positive C applied to $\rho_1 = \alpha\rho'_1 + (1-\alpha)\rho''_1$ with $K = \ln\rho_{12} - \ln\rho_1$. Q.E.D.

Proof of Theorem 2: It has already been pointed out[2] that (1.5) and (1.6) are equivalent; however, we shall prove each statement separately.

(i) Proof of (1.5): We use Klein's inequality, (2.2), with $A = \rho_{123}$ and $B = \exp(-\ln\rho_2 + \ln\rho_{12} + \ln\rho_{23})$. One finds

$$\begin{aligned}F(\rho_{123}) &\equiv S_{123} + S_2 - S_{12} - S_{23} \\ &\leq \operatorname{Tr}_{123}[\exp(\ln\rho_{12} - \ln\rho_2 + \ln\rho_{23}) - \rho_{123}].\end{aligned}$$

We now apply a generalization[11] of the Golden–Thompson inequality, i.e.,

$$\mathrm{Tr}[\exp(\ln B - \ln C + \ln D)] \le \mathrm{Tr} \int_0^\infty B(C + x1)^{-1} D(C + x1)^{-1} dx. \quad (2.4)$$

Thus

$$F(\rho_{123}) \le \mathrm{Tr}_{123}\Big(\int_0^\infty \rho_{12}(\rho_2 + x1)^{-1} \times \rho_{23}(\rho_2 + x1)^{-1}dx - \rho_{123}\Big)$$
$$= \mathrm{Tr}_2 \int_0^\infty \rho_2(\rho_2 + x1)^{-1}\rho_2(\rho_2 + x1)^{-1}dx - \mathrm{Tr}_{123}\rho_{123}$$
$$= \mathrm{Tr}_2\rho_2 - \mathrm{Tr}_{123}\rho_{123} = 0. \qquad \text{Q.E.D.}$$

(ii) Proof of (1.6): Call the left side of (1.6) $G(\rho_{123})$. Note that $S_1 - S_{12}$ is convex in ρ_{12} by Theorem 1; since ρ_{12} is linear in ρ_{123}, $S_1 - S_{12}$ is convex in ρ_{123}. Thus, $G(\rho_{123})$ is convex in ρ_{123}. In the convex cone of positive matrices, the extremal rays consist of matrices of the form $\rho = \alpha P$ where $\alpha \ge 0$ and P is a one-dimensional projection. If ρ_{123} is extremal, then (see Ref. 2, Lemma 3) $S_1 = S_{23}$ and $S_3 = S_{12}$, so that $G(\rho_{123}) = 0$. Every positive matrix ρ_{123} can be written as a convex combination of extremal matrices; it then follows from the convexity of G that $G(\rho_{123}) \le 0$. Q.E.D.

3. REMARKS AND RELATED RESULTS

We have already noted in the proof of (1.6) that Theorem 1 implies Theorem 2. We now note that the converse is also true and give several alternative proofs of Theorems 1 and 2. We then show that $F(\rho_{123})$ is not convex and give a corollary to Theorem 1.

(A) To show Theorem 2 implies Theorem 1 it suffices to note that [apart from the trivial interchange of the subscripts 1 and 2 in (2.1)] (1.5) is identical to (2.1) for a special choice of ρ_{123}, i.e., $\rho_{123} = \alpha\rho'_{12} \otimes E_3 + (1-\alpha)\rho''_{12} \otimes F_3$ where H_3 is chosen to be two-dimensional and E_3 and F_3 are orthogonal, one-dimensional projections on H_3.

(B) Uhlmann[9] has shown that (1.5) follows from the concavity of $C \mapsto \mathrm{Tr} \exp(K + \ln C)$. This has been shown to be true by Lieb,[11] and an alternate proof was later found by Epstein.[12] Therefore, Uhlmann's remark gives an alternate proof of (1.5).

(C) The proof of (1.6) shows that Theorem 1 implies Theorem 2. However, (1.6) is not equivalent to (1.5) in other contexts.[13] [In fact, (1.6) is false in the classical continuous case.[6]] Therefore, it is instructive to note that one can show that Theorem 1 implies (1.5) directly without using (1.6). Baumann and Jost[3,5] have shown that a special choice of ρ'_{12} and ρ''_{12} in (2.1) implies that $\mathrm{Tr} \int_0^\infty A^*(C + x1)^{-1}A(C + x1)^{-1}dx$ is jointly convex in (A, C) where A and C are matrices with $C > 0$. Lieb has then shown[11] that this implies $C \mapsto \mathrm{Tr} \exp(K + \ln C)$ is concave in C. The last statement was used to prove[11] (2.4) which, as we have already seen, implies (1.5). Alternatively, we have already noted in (B) above that concavity of $C \mapsto \mathrm{Tr}\exp[K + \ln C]$ implies (1.5).

(D) We have already shown that the left side of (1.6), $G(\rho_{123})$, is convex. One might wonder, therefore, if the left side of (1.5), $F(\rho_{123})$, is also convex. In fact, it is not. If it were, one could choose H_2 to be one-dimensional so that

$$F(\rho_{123}) = S_{13} - S_1 - S_3 \equiv E(\rho_{13})$$

would have to be a convex function of ρ_{13}. Take H_1 and H_3 to be two-dimensional and choose ρ'_{13} and ρ''_{13} to be the following orthogonal, one-dimensional projections:

$$\rho'_{13}(i_1, i_3; j_1, j_3) = \tfrac{1}{2}\delta(i_1, i_3)\delta(j_1, j_3)$$

and

$$\rho''_{13}(i_1, i_3; j_1, j_3) = \tfrac{1}{2}[1 - \delta(i_1, i_3)][1 - \delta(j_1, j_3)],$$

where δ is the Krönecker delta. Then $\rho'_1 = \rho''_1 = \frac{1}{2}1_1$, $\rho'_3 = \rho''_3 = \frac{1}{2}1_3$, and $E(\rho'_{13}) + E(\rho''_{13}) - 2E(\frac{1}{2}\rho'_{13} + \frac{1}{2}\rho''_{13}) = -2\ln 2 < 0$, which is a contradiction.

(E) It was pointed out in Ref. 11 that if $f(A)$ is a convex function from the set of positive matrices into $\mathbb{R}$, and if it is also homogeneous [i.e., $f(\lambda A) = \lambda f(A)$ for all $\lambda > 0$], then

$$\frac{d}{dx} f(A + xB)\Big|_{x=0} \equiv \lim_{x \downarrow 0} x^{-1}[f(A + xB) - f(A)] \le f(B), \quad (3.1)$$

whenever A, B are positive matrices and the above limit exists. The function $(S_1 - S_{12})(\rho_{12})$ has these properties. To apply (3.1) we compute

$$\frac{d}{dx} S(\rho + x\gamma) = -\frac{d}{dx}\mathrm{Tr}[(\rho + x\gamma)\ln(\rho + x\gamma)]$$
$$= -\mathrm{Tr}\gamma \ln(\rho + x\gamma) - \mathrm{Tr}\gamma.$$

Using this in (3.1) we conclude

Corollary: Let γ_{12} and ρ_{12} be positive, trace-class matrices on H_{12}. Then

$$\mathrm{Tr}_{12}\gamma_{12} \ln\rho_{12} - \mathrm{Tr}_1\gamma_1 \ln\rho_1 \le \mathrm{Tr}_{12}\gamma_{12} \ln\gamma_{12} - \mathrm{Tr}_1\gamma_1 \ln\gamma_1, \quad (3.2)$$

i.e., for each fixed γ_{12}, the left side of (3.2) achieves its maximum when $\rho_{12} = \gamma_{12}$.

4. EXTENSION TO INFINITE-DIMENSIONS

We can use Theorem A2 to extend Theorems 1 and 2 to infinite dimensions. For simplicity, we confine our discussion to Theorem 1 where $H_{12} = H_1 \otimes H_2$. The extension of Theorem 2 is similar and we point out the necessary changes at the end of this section.

Let E_i^n ($i = 1, 2$ and $n = 1, 2, \cdots$) be sequences of increasing, finite-dimensional projections on H_i, converging strongly to the identity, and define

$$E^n = E_1^n \otimes E_2^n,$$
$$\rho_{12}^n = E^n\rho_{12}E^n,$$

and

$$\rho_1^n = \mathrm{Tr}_2\rho_{12}^n = E_1^n(\mathrm{Tr}_2 E_2^n\rho_{12}E_2^n)E_1^n \quad (4.1)$$

Since the spaces $E_i^n H_i$ are finite dimensional, Theorem 1 is satisfied by ρ_{12}^n on $E_1^n H_1 \otimes E_2^n H_2$ for each n. Thus, it suffices to show that the sequences of matrices $\{\rho_{12}^n\}_{n=1}^\infty$ and $\{\rho_1^n\}_{n=1}^\infty$ satisfy the hypotheses of Theorem A2 so that, e.g., $\lim_{n\to\infty} S(\rho_{12}^n) = S(\rho_{12}) = S_{12}$.

To show that $\{\rho_{12}^n\}_{n=1}^\infty$ satisfies Theorem A2, we first note that $E^n \xrightarrow{s} 1_{12}$. If[14] the sequences $A_n \xrightarrow{s} A$ and $B_n \xrightarrow{s} B$, then $A_nB_n \xrightarrow{s} AB$. Consequently, ρ_{12}^n converges to ρ_{12} strongly, and therefore weakly. It follows from the Ritz principle (see Proposition A1) that $\rho_{12}^n = E^n\rho_{12}E^n \nless E^{n+1}\rho_{12}E^{n+1} \nless \rho_{12}$, with $\nless$ as defined in the Appendix. Therefore, the hypotheses of Theorem A2 are satisfied and

$$\lim_{n\to\infty} S(\rho_{12}^n) = S_{12}. \tag{4.2}$$

To show that $\{\rho_1^n\}_{n=1}^{\infty}$ also satisfies Theorem A.2, define $\tilde{\rho}_1^n = \mathrm{Tr}_2 E_2^n \rho_{12} E_2^n$. Then $\rho_1^n = E_1^n \tilde{\rho}_1^n E_1^n$. To show that ρ_1^n converges to ρ_1 weakly, it suffices to show that $\tilde{\rho}_1^n$ converges to ρ_1^n strongly. (In fact, it converges uniformly.) To do this we can assume, without loss of generality, that E_2^n projects on the space spanned by $e_i \cdots e_n$ where $\{e_i : i = 1, 2, \cdots\}$ is an orthonormal basis in H_2. Then

$$(\psi, \tilde{\rho}_1^n \psi) = \sum_{i=1}^{n} (\psi \otimes e_i, \rho_{12} \psi \otimes e_i)$$

for all ψ in H_1, and it follows that

$$\tilde{\rho}_1^n \le \tilde{\rho}_1^{n+1}, \tag{4.3}$$

and

$$\lim_{n\to\infty} (\psi, (\rho_1 - \tilde{\rho}_1^n)\psi) = \lim_{n\to\infty} \sum_{n+1}^{\infty} (\psi \otimes e_i, \rho_{12}\psi \otimes e_i) = 0 \tag{4.4}$$

Since $\tilde{\rho}_1^n$ is a monotone sequence of positive operators, (4.4) implies that $\tilde{\rho}_1^n \xrightarrow{s} \rho_1$ and therefore $\rho_1^n \xrightarrow{s} \rho_1$. Further, it follows from (4.3), i.e., the monotonicity of $\tilde{\rho}_1^n$, that

$$\begin{aligned} \rho_1^n &\lessdot E_1^{n+1} \tilde{\rho}_1^n E_1^{n+1} \\ &\le E_1^{n+1} \tilde{\rho}_1^{n+1} E_1^{n+1} = \rho_1^{n+1} \lessdot \rho_1. \end{aligned}$$

Thus, Theorem A2 implies

$$\lim_{n\to\infty} S(\rho_1^n) = S(\rho_1) = S_1.$$

The analysis for Theorem 2 is similar. One defines

$$E^n = E_1^n \otimes E_2^n \otimes E_3^n,$$

$$\rho_{123}^n = E^n \rho_{123} E^n,$$

and

$$\rho_{12}^n = \mathrm{Tr}_3 \rho_{123}^n, \text{etc.}$$

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APPENDIX: CONVERGENCE THEOREMS FOR ENTROPY By B. Simon §

We discuss a variety of convergence theorems which are useful in extending entropy inequalities from finite dimensional matrices to infinite dimensional operators on a Hilbert space.

Definition: Let A be a positive compact operator. $\mu_k(A)$ denotes the kth largest eigenvalue of A counting multiplicity.

Definition: Let $s(x)$ be the function on $[0, \infty)$ given by

$$s(x) = \begin{cases} -x \ln x & \text{if } x \ge 0 \\ 0 & \text{if } x = 0. \end{cases}$$

If A is positive and compact, we set

$$S(A) = \sum_{k=1}^{\infty} s(\mu_k(A)),$$

the value infinity being allowed.

Definition: Let A and B be positive, compact operators. We write $A \lessdot B$ if and only if $\mu_k(A) \le \mu_k(B)$ for all k.

Definition: Let $\{A_n\}_{n=1}^{\infty}$ and A be positive, compact operators. We write $A_n \xrightarrow{\mu} A$ if and only if $\mu_k(A_n) \longrightarrow \mu_k(A)$ for each fixed k.

Remarks: (1) The topology defined by μ-convergence is, of course, non-Hausdorff. (2) The order $\lessdot$ is useful because of the following consequence of the Ritz principle:

Proposition A1: Let A be a positive, compact operator and let P be a projection. Then $PAP \lessdot A$. In particular, if P and Q are projections and $P \le Q$, then $PAP \lessdot QAQ$.

The above is false if $\lessdot$ is replaced by $\le$.

Theorem A1 (Basic Convergence Theorem): Let B be a positive, compact operator with $S(B) < \infty$. Suppose $\{A_n\}$ and A are given positive, compact operators with

(1) $A_n \xrightarrow{\mu} A$,

(2) $A_n \lessdot B$ for each n.

Then, $\lim_{n\to\infty} S(A_n) = S(A)$.

Proof: The proof is based on the fact that s is monotone in $[o, e^{-1}]$. Since B is compact, $\mu_k(B) \longrightarrow 0$. Suppose $\mu_N(B) \le e^{-1}$. By (1) and the continuity of s, $s(\mu_k(A_n)) \longrightarrow s(\mu_k(A))$, each k, and by (2) and the monotonicity of s in $[0, e^{-1}]$, $s(\mu_k(A_n)) \le s(\mu_k(B))$ for $k \ge N$, each n. Thus by the dominated convergence theorem for sums, $\sum_{k\ge N} s(\mu_k(A_n)) \longrightarrow \sum_{k \ge N} s(\mu_k(A))$. Since $\sum_{k\le N-1} s(\mu_k(A_n))$ certainly converges, the theorem is proven. Q.E.D.

For applications of Theorem A1, it is convenient to have statements expressed in a more usual form than μ-convergence.

Theorem A2: Let $\{A_n\}$ and A be positive, compact operators. If

(1) $\text{w-}\lim_{n\to\infty} A_n = A$

and

(2) $A_n \lessdot A$ for all n,

then $\lim_{n\to\infty} S(A_n) = S(A)$.

Proof: We first prove that $A_n \xrightarrow{\mu} A$. Fix k and ϵ. By weak convergence and the min–max principle, it is easy to find a k-dimensional space, V, and an N such that

$$(\psi, A_n \psi) \ge (\mu_k(A) - \epsilon)\|\psi\|^2$$

if $\psi \in V$ and $n \ge N$. But then $\mu_k(A_n) \ge \mu_k(A) - \epsilon$ if $n \ge N$. Since $\mu_k(A) \ge \mu_k(A_n)$ by (2), this means $|\mu_k(A) - \mu_k(A_n)| < \epsilon$ if $n \ge N$ and hence $A_n \xrightarrow{\mu} A$. If $S(A) < \infty$, the theorem then follows from Theorem A1. If $S(A) = \infty$, for any M we can find an L such that

$\sum_{k=1}^{L} s(\mu_k(A)) > M$. However, for L sufficiently large, $S(A_n) \geq \sum_{k=1}^{L} s(\mu_k(A_n))$ and, since $\mu_k(A_n) \longrightarrow \mu_k(A)$, the latter sum can be made arbitrarily close to M. Thus $S(A_n) \longrightarrow \infty$. Q.E.D.

Theorem A3: (Dominated Convergence Theorem for Entropy): Let $\{A_n\}, A$ and B be positive, compact operators and suppose that

(1) $S(B) < \infty$,

(2) $\underset{n\to\infty}{\text{w-lim}}\, A_n = A$,

(3) $A_n \leq B$ (operator inequality !).

Then,

$$\lim_{n\to\infty} S(A_n) = S(A).$$

Proof: Since B is compact, for any $\epsilon > 0$ we can find a finite-dimensional subspace $K \subset H$ such that $(u, Bu) = \|B^{1/2}u\| < \epsilon\|u\|$ for $u \in L$, where L is the orthogonal complement of K. Since $A_n \leq B$, $\|A_n^{1/2}u\| = (u, A_n u) \leq (u, Bu) \leq \epsilon\|u\|$ for all u in L. Since $A_n \xrightarrow{w} A$, $A \leq B$, and $\|A^{1/2}u\| \leq \epsilon\|u\|$ for all u in L also. We now show $A_n \longrightarrow A$ uniformly. Recall that $\|A_n - A\| = \text{supp}\,\{|(\varphi, (A_n - A)\psi)| : \varphi, \psi \in H, \|\varphi\| = \|\psi\| = 1\}$. Now write $\varphi = f + u$, $\psi = g + v$ where f, g are in K and u, v in L. Then

$$\begin{aligned}(\varphi, (A_n - A)\psi) &= ((f + u), (A_n - A)(g + v)) \\ &\leq (f, (A_n - A)g) + \|A_n^{1/2}f\|^{1/2}\|A_n^{1/2}v\|^{1/2} \\ &\quad + \|A^{1/2}f\|^{1/2}\|A^{1/2}v\|^{1/2} + \|A_n^{1/2}u\|^{1/2}\|A_n^{1/2}g\|^{1/2} \\ &\quad + \|A^{1/2}u\|^{1/2}\|A^{1/2}g\|^{1/2} + \|A_n^{1/2}u\|^{1/2}\|A_n^{1/2}v\|^{1/2} \\ &\quad + \|A^{1/2}u\|^{1/2}\|A^{1/2}v\|^{1/2},\end{aligned}$$

which can be arbitrarily small since $A_n \longrightarrow A$ uniformly on K, $A_n^{1/2}$ and $A^{1/2}$ are bounded on K, $\|A_n^{1/2}u\| < \epsilon$, $\|A^{1/2}u\| < \epsilon$, etc., and $\|f\| \leq \|\varphi\|$, etc. Thus $|(\varphi, (A_n - A)\psi)|$ can be made arbitrarily small independent of φ, ψ (for all φ, ψ with $\|\varphi\| = \|\psi\| = 1$) and thus $\|A_n - A\| \longrightarrow 0$. By the min-max principle, $|\mu_k(A_n) - \mu_k(A)| \leq \|A_n - A\|$. Thus $A_n \xrightarrow{\mu} A$, and (1) implies that Theorem A1 is applicable. Q.E.D.

Example: Let $\{A_n\}, A$ and B be the following operators on H, where $\{\varphi_n\}$ is an orthonormal basis for H:

$$A\varphi_k = 0, \quad \text{each } k,$$
$$A_n\varphi_k = \delta_{nk}e^{-1}\varphi_n,$$
$$B = A_1.$$

Then $A_n \nleq B$, $A_n \longrightarrow A$ strongly, but $S(A_n)$ does not converge to $S(A)$. This example shows that $\leq$ and not $\nleq$ is needed in Theorem A3.

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