

## A new proof of claim2

We just give a new proof of claim2 in the appendix of the paper “Practical decoy state for quantum key distribution, Phys.Rev.A72,012326(2005)”.

**Claim2:** The function  $F(\nu_2)$  is an increasing function, where  $F(\nu_2)$  is:

$$F(\nu_2) = \frac{1}{\mu - \nu_1 - \nu_2} [G(\mu) - \frac{\mu}{\mu - \nu_1 - \nu_2} [G(\nu_1) - G(\nu_2)]], \quad (1)$$

**Proof.** First, we define two functions and show some useful properties of them. Then, we use these properties to prove claim2 in that paper.

Define functions  $H(x)$  and  $T(x)$  as

$$H(x) = \begin{cases} \frac{G(x) - G(\nu_2)}{x - \nu_2} & x > \nu_2 \\ G'(\nu_2) & x = \nu_2 \end{cases} \quad (2)$$

$$T(x) = \frac{G(\frac{\mu}{2} + x) - G(\frac{\mu}{2} - x)}{2x} \quad x \geq 0 \quad (3)$$

With Taylor Series, it is easy to show that  $T(x)$  is an increasing function, since

$$T(x) = \sum_n \frac{1}{(2n-1)!} G^{(2n-1)}(\frac{\mu}{2}) x^{2n-2} \quad (4)$$

So, we have

$$\frac{G(\mu)}{\mu} \geq \frac{G(\mu) - G(0)}{\mu} \geq \frac{G(\mu - \nu_2) - G(\nu_2)}{\mu - \nu_2 - \nu_2} = H(\mu - \nu_2) \quad (5)$$

Take derivative of  $H(x)$ :

$$H'(x) = \frac{G'(x) - H(x)}{x - \nu_2} \quad (6)$$

According to the mean value theorem,  $G'(x) \geq H(x)$ , so we can have:

$$H'(x) \geq 0 \quad (7)$$

Take the second derivative of  $H(x)$ :

$$H''(x) = \frac{2}{(x - \nu_2)^2} [H(x) - G'(x) + \frac{1}{2} G''(x)(x - \nu_2)] \quad (8)$$

With Taylor Series, since  $\nu_2 \leq x$ , we can show that:

$$G(\nu_2) \leq G(x) + G'(x)(\nu_2 - x) + \frac{1}{2} G''(x)(\nu_2 - x)^2 \quad (9)$$

Then, we have

$$H(x) = \frac{G(x) - G(\nu_2)}{x - \nu_2} \geq G'(x) - \frac{1}{2} G''(x)(x - \nu_2) \quad (10)$$

So

$$H''(x) \geq 0 \quad (11)$$

To determine if  $F(\nu_2)$  is increasing or decreasing we will need the derivative:

$$F'(\nu_2) = \frac{\mu}{\mu - \nu_1 - \nu_2} \left( \frac{\frac{G(\mu)}{\mu} - H(\nu_1)}{\mu - \nu_1 - \nu_2} - \frac{H(\nu_1) - H(\nu_2)}{\nu_1 - \nu_2} \right) \quad (12)$$

$$\geq \frac{\mu}{\mu - \nu_1 - \nu_2} \left( \frac{H(\mu - \nu_2) - H(\nu_1)}{\mu - \nu_1 - \nu_2} - \frac{H(\nu_1) - H(\nu_2)}{\nu_1 - \nu_2} \right) \quad (13)$$

$$\geq \frac{\mu}{\mu - \nu_1 - \nu_2} (H'(\nu_1) - H'(\nu_1)) = 0 \quad (14)$$

Here, to prove the first inequality, we have made use of Eq.(5); to prove the second inequality, we have made use of Eq.(11).

In summary, we have proved the claim2.