

**Supplementary Material for: The non-negativity condition of the target density in
Frozen-Density Embedding Theory based simulations**

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S1. PROOF THAT $M[\rho_B - \rho_{AB}^o] \leq P[\rho_A^o + \rho_B - \rho_{AB}^o]$

We start with the obvious equality,

$$\int \rho_A^o + \rho_B - \rho_{AB}^o = 0, \quad (\text{S1})$$

from which it follows that:

$$\int_{\rho_{AB}^o < \rho_A^o + \rho_B} \rho_A^o + \rho_B - \rho_{AB}^o = \int_{\rho_{AB}^o > \rho_A^o + \rho_B} \rho_{AB}^o - \rho_A^o - \rho_B. \quad (\text{S2})$$

The above relation used in the definition of P leads to:

$$\begin{aligned} P[\rho_A^o + \rho_B - \rho_{AB}^o] &= \frac{1}{2} \cdot \int |\rho_A^o + \rho_B - \rho_{AB}^o| \\ &= \frac{1}{2} \cdot \int_{\rho_{AB}^o < \rho_A^o + \rho_B} \rho_A^o + \rho_B - \rho_{AB}^o + \\ &\quad \frac{1}{2} \cdot \int_{\rho_{AB}^o > \rho_A^o + \rho_B} \rho_{AB}^o - \rho_A^o - \rho_B \\ &= \int_{\rho_{AB}^o < \rho_A^o + \rho_B} \rho_A^o + \rho_B - \rho_{AB}^o. \end{aligned} \quad (\text{S3})$$

Splitting the domain of integration of the final integral above leads to:

$$P[\rho_A^o + \rho_B - \rho_{AB}^o] = \int_{\rho_{AB}^o < \rho_B} \rho_A^o + \rho_B - \rho_{AB}^o + \quad (\text{S4})$$

$$\begin{aligned} &\int_{\rho_B \leq \rho_{AB}^o < \rho_B + \rho_A^o} \rho_A^o + \rho_B - \rho_{AB}^o \\ &= \int_{\rho_{AB}^o < \rho_B} \rho_B - \rho_{AB}^o + \quad (\text{S5}) \\ &+ \int_{\rho_{AB}^o < \rho_B} \rho_A^o + \int_{\rho_B \leq \rho_{AB}^o < \rho_B + \rho_A^o} \rho_A^o + \rho_B - \rho_{AB}^o \end{aligned}$$

The first integral in the right-hand-side of the equation above is equal to $M[\rho_{AB}^o - \rho_B]$ whereas the second and third are non-negative. As a result:

$$P[\rho_A^o + \rho_B - \rho_{AB}^o] \geq M[\rho_{AB}^o - \rho_B], \quad (\text{S6})$$

which ends the proof.