

Vectorialization of the Code

Find an updated version in the following GitHub page: <https://github.com/Pierre-Botteron/Algebra-of-Boxes-code> [BC23].

Contents

I. \mathcal{NS} seen as $\subseteq \mathcal{M}_{4 \times 4}([0, 1])$	1
II. \mathcal{W} seen as $\subseteq [0, 1]^{32}$	2
III. Maximize Φ	3
IV. Vectorization of Φ	4
V. Tangent hyperplane	9

I. \mathcal{NS} seen as $\subseteq \mathcal{M}_{4 \times 4}([0, 1])$

We use the following correspondence (also used in [FWW09]):

$$\begin{aligned}
 P \in \mathcal{F}(\{0, 1\}^4, [0, 1]) &\longleftrightarrow M_P = \begin{bmatrix} P(0, 0|0, 0) & P(0, 1|0, 0) & P(1, 0|0, 0) & P(1, 1|0, 0) \\ P(0, 0|0, 1) & P(0, 1|0, 1) & P(1, 0|0, 1) & P(1, 1|0, 1) \\ P(0, 0|1, 0) & P(0, 1|1, 0) & P(1, 0|1, 0) & P(1, 1|1, 0) \\ P(0, 0|1, 1) & P(0, 1|1, 1) & P(1, 0|1, 1) & P(1, 1|1, 1) \end{bmatrix} \in \mathcal{M}_{4 \times 4}([0, 1]) \\
 P(a, b|x, y) &\longleftrightarrow M_P[i, j] \quad \text{with } i = 2x + y \text{ and } j = 2a + b.
 \end{aligned}$$

\rightsquigarrow The non-signalling condition in $\mathcal{F}(\{0, 1\}^4, [0, 1])$ is:

$$\begin{aligned}
 \forall a, x \in \{0, 1\}, \quad \sum_{b \in \{0, 1\}} P(a, b|x, 0) &= \sum_{b \in \{0, 1\}} P(a, b|x, 1) \\
 \forall b, y \in \{0, 1\}, \quad \sum_{a \in \{0, 1\}} P(a, b|0, y) &= \sum_{a \in \{0, 1\}} P(a, b|1, y),
 \end{aligned}$$

and it becomes in $\mathcal{M}_{4 \times 4}([0, 1])$ as follows:

$$\left\{ \begin{array}{lcl} M_P[0, 0] + M_P[0, 1] & = & M_P[1, 0] + M_P[1, 1] \\ M_P[2, 0] + M_P[2, 1] & = & M_P[3, 0] + M_P[3, 1] \\ M_P[0, 2] + M_P[0, 3] & = & M_P[1, 2] + M_P[1, 3] \\ M_P[2, 2] + M_P[2, 3] & = & M_P[3, 2] + M_P[3, 3] \end{array} \right\} \quad \left\{ \begin{array}{lcl} M_P[0, 0] + M_P[0, 2] & = & M_P[2, 0] + M_P[2, 2] \\ M_P[1, 0] + M_P[1, 2] & = & M_P[3, 0] + M_P[3, 2] \\ M_P[0, 1] + M_P[0, 3] & = & M_P[2, 1] + M_P[2, 3] \\ M_P[1, 1] + M_P[1, 3] & = & M_P[3, 1] + M_P[3, 3] \end{array} \right. \quad (1)$$

\rightsquigarrow The condition of being a probability distribution in $\mathcal{F}(\{0, 1\}^4, [0, 1])$ is:

$$\forall x, y \in \{0, 1\}, \quad \sum_{a, b} P(a, b|x, y) = 1,$$

and it becomes in $\mathcal{M}_{4 \times 4}([0, 1])$ that the sums of the lines make 1:

$$\forall i \in \{0, 3\}, \quad M_P[i, 0] + M_P[i, 1] + M_P[i, 2] + M_P[i, 3] = 1. \quad (2)$$

The set of non-signalling boxes \mathcal{NS} is seen as the convex subset of $\mathcal{M}_{4 \times 4}([0, 1])$ that satisfies the equations (1) and (2). \square

II. \mathcal{W} seen as $\subseteq [0, 1]^{32}$

A wiring between two boxes is the data of six functions $W = (f_1, g_1, f_2, g_2, f_3, g_3)$, see the drawing below. The functions f_i and g_j each have input bits, and the output set is either $\{0, 1\}$ (when the wiring is *deterministic*), or the interval $[0, 1]$ (when the wiring is *mixed*). For a wiring to be valid, we require that $f_1(x, a_2)$ and $f_2(x, a_1)$ do *not* both depend on the second variable a same value of x , and similarly for g_1 and g_2 :

$$\begin{aligned} \forall x \in \{0, 1\}, \quad & \left[f_1(x, 0) = f_1(x, 1) \quad \text{or} \quad f_2(x, 0) = f_2(x, 1) \right], \\ \forall y \in \{0, 1\}, \quad & \left[g_1(y, 0) = g_1(y, 1) \quad \text{or} \quad g_2(y, 0) = g_2(y, 1) \right], \end{aligned}$$

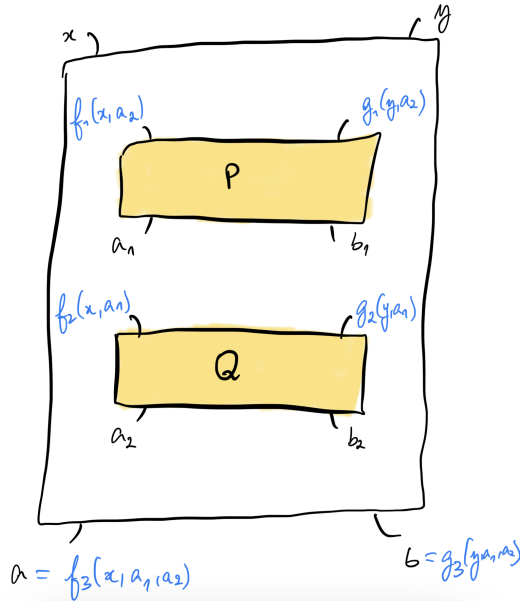
that is to say:

$$\forall x \in \{0, 1\}, \quad (f_1(x, 0) - f_1(x, 1))(f_2(x, 0) - f_2(x, 1)) = 0, \quad (3)$$

$$\forall y \in \{0, 1\}, \quad (g_1(y, 0) - g_1(y, 1))(g_2(y, 0) - g_2(y, 1)) = 0. \quad (4)$$

Those conditions may be seen as ‘‘causality’’ conditions for Alice and Bob. We then denote by \mathcal{W} the set of all mixed wirings.

$$\mathcal{W} := \{\text{mixed wirings}\},$$



Correspondence. We use the following correspondence:

$$W = (f_1, g_1, f_2, g_2, f_3, g_3) \in \mathcal{W} \iff (w_0, \dots, w_{31}) \in [0, 1]^{32},$$

such that:

- $f_1(x, a_2) = w_{2x+a_2}$,
- $g_1(y, b_2) = w_{2y+b_2+4}$,
- $f_2(x, a_1) = w_{2x+a_1+8}$,
- $g_2(y, b_1) = w_{2y+b_1+12}$,
- $f_3(x, a_1, a_2) = w_{4x+2a_1+a_2+16}$,
- $g_3(y, b_1, b_2) = w_{4y+2b_1+b_2+24}$.

Conditions (3) and (4) of valid wiring are translated as follows:

$$\begin{cases} (w_0 - w_1)(w_8 - w_9) = 0, \\ (w_2 - w_3)(w_{10} - w_{11}) = 0, \end{cases} \quad \begin{cases} (w_4 - w_5)(w_{12} - w_{13}) = 0, \\ (w_6 - w_7)(w_{14} - w_{15}) = 0. \end{cases} \quad (5)$$

\mathcal{W} is seen as the subset of $[0, 1]^{32}$ that satisfies equation (5). We will optimize on \mathcal{W}_2 . \square

III. Maximize Φ

Given two non-signalling boxes $P, Q \in \mathcal{NS}$, we want to solve the following problem:

$$\begin{cases} \text{Maximize} & \Phi(W) := \text{CHSH}(P \boxtimes_W Q), \\ \text{subject to} & W \in \mathcal{W}. \end{cases}$$

We do the Projected Gradient Descent algorithm: we project the wiring into the \mathcal{W} after each iteration in order to always satisfy the constraint:

$$W^{k+1} = \text{proj} \left(W^k + \alpha \nabla \Phi(W^k) \right).$$

Here are more details about the definition of Φ :

(1) Mixed bits in the box P . According to the definition, a box $P(a, b | x, y)$ is written with classical bits $a, b, x, y \in \{0, 1\}$. Here we need to generalize it to $P(a, b | \alpha, \beta)$ with $a, b \in \{0, 1\}$ and *mixed bits* $\alpha, \beta \in [0, 1]$. It is the unique affine function in α and β that satisfies the good conditions on the classical bits:

$$\begin{aligned} P(a, b | \alpha, \beta) &:= P(a, b | 0, 0) \times [1 - \alpha] \times [1 - \beta] + P(a, b | 0, 1) \times [1 - \alpha] \times \beta \\ &+ P(a, b | 1, 0) \times \alpha \times [1 - \beta] + P(a, b | 1, 1) \times \alpha \times \beta. \end{aligned}$$

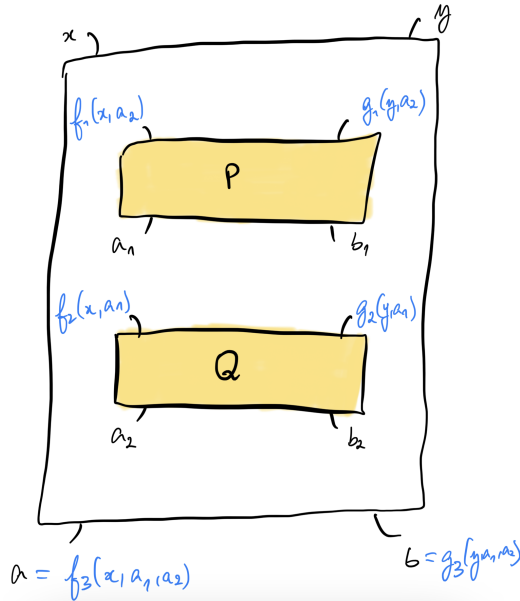
(2) Box product. Given two boxes $P, Q \in \mathcal{NS}$ and a mixed wiring $W = (f_1, g_1, f_2, g_2, f_3, g_3) \in \mathcal{W}$, the product is defined as:

$$\begin{aligned} P \boxtimes_W Q(a, b | x, y) &= \sum_{a_1, a_2, b_1, b_2 \in \{0, 1\}} P(a_1, b_1 | f_1(x, a_2), g_1(y, b_2)) Q(a_2, b_2 | f_2(x, a_1), g_2(y, b_1)) \\ &\quad \times \left[(1 - f_3(x, a_1, a_2)) \mathbb{1}_{a=0} + f_3(x, a_1, a_2) \mathbb{1}_{a=1} \right] \\ &\quad \times \left[(1 - g_3(y, b_1, b_2)) \mathbb{1}_{b=0} + g_3(y, b_1, b_2) \mathbb{1}_{b=1} \right], \end{aligned}$$

where in blue are represented the mixed bits (used point (1)). We get:

$$\begin{aligned}
= & \sum_{a_1, a_2, b_1, b_2 \in \{0,1\}} \left[P(a_1, b_1 | 0, 0)(1 - f_1)(1 - g_1) + P(a_1, b_1 | 0, 1)(1 - f_1)g_1 \right. \\
& \quad \left. + P(a_1, b_1 | 1, 0)f_1(1 - g_1) + P(a_1, b_1 | 1, 1)f_1g_1 \right] \\
& \times \left[Q(a_2, b_2 | 0, 0)(1 - f_2)(1 - g_2) + Q(a_2, b_2 | 0, 1)(1 - f_2)g_2 \right. \\
& \quad \left. + Q(a_2, b_2 | 1, 0)f_2(1 - g_2) + Q(a_2, b_2 | 1, 1)f_2g_2 \right] \\
& \times \left[(1 - f_3)\mathbb{1}_{a=0} + f_3\mathbb{1}_{a=1} \right] \times \left[(1 - g_3)\mathbb{1}_{b=0} + g_3\mathbb{1}_{b=1} \right],
\end{aligned}$$

Notice that the function $W \mapsto P \boxtimes_W Q$ is affine in each variable.



(3) CHSH-value function. Given a box $P \in \mathcal{NS}$, its CHSH is defined as:

$$\text{CHSH}(P) := \mathbb{P}(P \text{ gagne à CHSH}) = \sum_{x,y \in \{0,1\}} \frac{1}{4} \sum_{a,b \in \{0,1\}} P(a, b | x, y) \mathbb{1}_{a \oplus b = xy}. \quad (6)$$

This function CHSH is linear in P .

IV. Vectorization of Φ

We vectorize the function Φ in order to have many efficient gradient descents in parallel.

(1) Vectorization of CHSH(\cdot). Use Section I. to have the following expression:

$$\boxed{\text{CHSH}(P) = \text{sum_coeff}(P * M)},$$

where $\text{sum_coeff}(A)$ is the sum of the coefficients of the matrix A , where $*$ is the component-wise multiplication, and where M is the following matrix:

$$M := \begin{bmatrix} 1/4 & 0 & 0 & 1/4 \\ 1/4 & 0 & 0 & 1/4 \\ 1/4 & 0 & 0 & 1/4 \\ 0 & 1/4 & 1/4 & 0 \end{bmatrix}.$$

(It is a scalar product.)

(2) Vectorization of $P \boxtimes_W Q$. We write $P, Q \in [0, 1]^{16}$ and $W \in [0, 1]^{32}$ as in previous sections. We have:

$$\begin{aligned} P \boxtimes_W Q(a, b | x, y) = & \sum_{a_1, a_2, b_1, b_2 \in \{0, 1\}} \left[P(a_1, b_1 | 0, 0)(1 - f_1)(1 - g_1) + P(a_1, b_1 | 0, 1)(1 - f_1)g_1 \right. \\ & \left. + P(a_1, b_1 | 1, 0)f_1(1 - g_1) + P(a_1, b_1 | 1, 1)f_1g_1 \right] \\ & \times \left[Q(a_2, b_2 | 0, 0)(1 - f_2)(1 - g_2) + Q(a_2, b_2 | 0, 1)(1 - f_2)g_2 \right. \\ & \left. + Q(a_2, b_2 | 1, 0)f_2(1 - g_2) + Q(a_2, b_2 | 1, 1)f_2g_2 \right] \\ & \times \left[(1 - f_3)\mathbb{1}_{a=0} + f_3\mathbb{1}_{a=1} \right] \times \left[(1 - g_3)\mathbb{1}_{b=0} + g_3\mathbb{1}_{b=1} \right], \end{aligned}$$

where $f_1 = f_1(x, a_2)$, $f_2 = f_2(x, a_1)$, $f_3 = f_3(x, a_1, a_2)$ and $g_1 = g_1(y, b_2)$, $g_2 = g_2(y, b_1)$, $g_3 = g_3(y, b_1, b_2)$.

The elements in green and blue are the coefficients of the following respective 4×4 matrices:

$$M_{(f_1(x, \cdot), g_1(y, \cdot))} \cdot M_P \quad \left(M_{(f_2(x, \cdot), g_2(y, \cdot))} \cdot M_Q \right)^\top,$$

where \cdot is the usual matrix product, and M_P is the matrix of the box P :

$$M_P := \begin{bmatrix} P(0, 0 | 0, 0) & P(0, 1 | 0, 0) & P(1, 0 | 0, 0) & P(1, 1 | 0, 0) \\ P(0, 0 | 0, 1) & P(0, 1 | 0, 1) & P(1, 0 | 0, 1) & P(1, 1 | 0, 1) \\ P(0, 0 | 1, 0) & P(0, 1 | 1, 0) & P(1, 0 | 1, 0) & P(1, 1 | 1, 0) \\ P(0, 0 | 1, 1) & P(0, 1 | 1, 1) & P(1, 0 | 1, 1) & P(1, 1 | 1, 1) \end{bmatrix},$$

(when we launch the gradient descent, we compute this matrix only once since it does not depend on the wiring W) (or maybe, use this notation in Annexe A instead of a vector of $[0, 1]^{16}$), and $M_{(f, g)}$ is the following matrix:

$$\begin{aligned} M_{(f, g)} &= \begin{bmatrix} (1 - f(0))(1 - g(0)) & (1 - f(0))g(0) & f(0)(1 - g(0)) & f(0)g(0) \\ (1 - f(0))(1 - g(1)) & (1 - f(0))g(1) & f(0)(1 - g(1)) & f(0)g(1) \\ (1 - f(1))(1 - g(0)) & (1 - f(1))g(0) & f(1)(1 - g(0)) & f(1)g(0) \\ (1 - f(1))(1 - g(1)) & (1 - f(1))g(1) & f(1)(1 - g(1)) & f(1)g(1) \end{bmatrix} \\ &= \begin{bmatrix} (1 - f(0)) & (1 - f(0)) & f(0) & f(0) \\ (1 - f(0)) & (1 - f(0)) & f(0) & f(0) \\ (1 - f(1)) & (1 - f(1)) & f(1) & f(1) \\ (1 - f(1)) & (1 - f(1)) & f(1) & f(1) \end{bmatrix} * \begin{bmatrix} (1 - g(0)) & g(0) & (1 - g(0)) & g(0) \\ (1 - g(1)) & g(1) & (1 - g(1)) & g(1) \\ (1 - g(0)) & g(0) & (1 - g(0)) & g(0) \\ (1 - g(1)) & g(1) & (1 - g(1)) & g(1) \end{bmatrix} \\ &= \text{vector_to_matrix} \left(\left(F \cdot \begin{bmatrix} f(0) \\ f(1) \\ 1 \\ 1 \end{bmatrix} \right) * \left(G \cdot \begin{bmatrix} g(0) \\ g(1) \\ 1 \\ 1 \end{bmatrix} \right) \right), \end{aligned}$$

where F and G are constant matrices, see below, and where the map `vector_to_matrix` turns a 16-entry vector into a 4×4 matrix, column by column. We also define:

$$\begin{aligned}
M_{f_3,x,a} &= (1-a) \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} - (-1)^a \left[\begin{array}{cc|cc} f_3(x,0,0) & f_3(x,0,0) & f_3(x,1,0) & f_3(x,1,0) \\ f_3(x,0,0) & f_3(x,0,0) & f_3(x,1,0) & f_3(x,1,0) \\ f_3(x,0,1) & f_3(x,0,1) & f_3(x,1,1) & f_3(x,1,1) \\ f_3(x,0,1) & f_3(x,0,1) & f_3(x,1,1) & f_3(x,1,1) \end{array} \right] \\
&= (1-a) \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} - (-1)^a \text{vector_to_matrix} \left(\tilde{F} \cdot \begin{bmatrix} f_3(x,0,0) \\ f_3(x,0,1) \\ f_3(x,1,0) \\ f_3(x,1,1) \end{bmatrix} \right), \\
M_{g_3,y,b} &= (1-b) \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} - (-1)^b \left[\begin{array}{cc|cc} g_3(y,0,0) & g_3(y,1,0) & g_3(y,0,0) & g_3(y,1,0) \\ g_3(y,0,1) & g_3(y,1,1) & g_3(y,0,1) & g_3(y,1,1) \\ g_3(y,0,0) & g_3(y,1,0) & g_3(y,0,0) & g_3(y,1,0) \\ g_3(y,0,1) & g_3(y,1,1) & g_3(y,0,1) & g_3(y,1,1) \end{array} \right] \\
&= (1-b) \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} - (-1)^b \text{vector_to_matrix} \left(\tilde{G} \cdot \begin{bmatrix} g_3(y,0,0) \\ g_3(y,0,1) \\ g_3(y,1,0) \\ g_3(y,1,1) \end{bmatrix} \right).
\end{aligned}$$

The constant matrices used above are:

$$F = \begin{bmatrix} -1 & 0 & 1 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & -1 & 0 & 1 \\ -1 & 0 & 1 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & -1 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \quad G = \begin{bmatrix} -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \quad \tilde{F} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad \tilde{G} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

These notations yield:

$$\mathbb{P} \boxtimes_W \mathbb{Q}(a, b | x, y) = \text{sum_coeff} \left(\left(M_{(f_1(x, \cdot), g_1(y, \cdot))} \cdot M_{\mathbb{P}} \right) * \left(M_{(f_2(x, \cdot), g_2(y, \cdot))} \cdot M_{\mathbb{Q}} \right)^{\top} * M_{f_3, x, a} * M_{g_3, y, b} \right),$$

with the entry-wise matrix multiplication $*$, and where the function `sum_coeff(A)` sums all the coefficients of the matrix A (*i.e.* we multiply by $\begin{bmatrix} 1 & \dots & 1 \end{bmatrix}$ on the right and by $\begin{bmatrix} 1 \\ \vdots \\ 1 \end{bmatrix}$ on the left).

Notations in the Python package, in "evaluate.py"

Here W is no longer a 32-vector, it is a $32 \times 10\,000$ -matrix (so that we do multiple gradient descents at the same time).

Using the Einstein notation (exponents mean there is a sum in this variable, so it means there is a hidden multiplication of tensors):

$$\begin{aligned}
R_{abxy\alpha}(W, P, Q) &:= \mathbb{P} \boxtimes_W \mathbb{Q}(a, b | x, y) \\
&= \mathbf{1}^i \left[\left(\left(A_{xy\alpha i}{}^k(W) P_k^j \right) \left(B_{xy\alpha}{}^{j\ell}(W) Q_{\ell i} \right) \right)_{ab} C_{abxy\alpha i}{}^j(W) D_{abxy\alpha i}{}^j(W) \right] \mathbf{1}_j \\
i.e. \quad R(W, P, Q) &= \left[\mathbf{1}_{2 \times 2} \otimes \left(\left(A(W) \cdot P \right) * \left(B(W) \cdot Q \right)^{\top(0,1,2,4,3)} \right) * C(W) * D(W) \right] \cdot \mathbf{1}_4 \cdot \mathbf{1}_4,
\end{aligned}$$

where $a, b, x, y \in \{0, 1\}$, and $i, j, k, \ell \in \{0, 1, 2, 3\}$, and $m, n \in \{0, \dots, 31\}$, and $\alpha \in \{0, 9999\}$, and where:

- $\boxed{*}$ is the component-wise multiplication ;
- By convention $\boxed{T \cdot U}$ is the tensor multiplication of T and U through the last entry of T and the first one of U ;
- $\boxed{T^{\top\sigma(0,1,\dots,n-1)}}$ (for some permutation $\sigma \in \mathfrak{S}(\{0, \dots, n-1\})$) is the tensor whose i -th entry is the σ_i -th entry of T (if $|\text{supp } \sigma| = 2$, then $\top\sigma$ is simply the transpose) ;
- $\boxed{\otimes}$ is the Kronecker product. When we do $\mathbf{1} \otimes T$, we duplicate the tensor T so that we obtain a new tensor with more entries ;
- $A_{xy\alpha ik}(\mathbf{W}) = \left(A_{xik}^{(1)m} \mathbf{W}_{m\alpha} + A_{xik\alpha}^{(2)} \right)_y \left(A_{yik}^{(3)n} \mathbf{W}_{n\alpha} + A_{yik\alpha}^{(4)} \right)_x$,
i.e. $\boxed{A(\mathbf{W}) = \left(\left[\mathbf{1}_2 \otimes \left(A^{(1)} \cdot \mathbf{W} + A^{(2)} \right) \right]^{\top(1,0,2,3,4)} * \left[\mathbf{1}_2 \otimes \left(A^{(3)} \cdot \mathbf{W} + A^{(4)} \right) \right]^{\top(0,1,4,2,3)} \right)}$;
- $B_{xy\alpha j\ell}(\mathbf{W}) = \left(B_{xj\ell}^{(1)m} \mathbf{W}_{m\alpha} + B_{xj\ell\alpha}^{(2)} \right)_y \left(B_{y j\ell}^{(3)n} \mathbf{W}_{n\alpha} + B_{y j\ell\alpha}^{(4)} \right)_x$,
i.e. $\boxed{B(\mathbf{W}) = \left(\left[\mathbf{1}_2 \otimes \left(B^{(1)} \cdot \mathbf{W} + B^{(2)} \right) \right]^{\top(1,0,2,3,4)} * \left[\mathbf{1}_2 \otimes \left(B^{(3)} \cdot \mathbf{W} + B^{(4)} \right) \right]^{\top(0,1,4,2,3)} \right)}$;
- $C_{abxy\alpha ij}(\mathbf{W}) = \left(C_{axij}^{(1)m} \mathbf{W}_{m\alpha} + C_{axij\alpha}^{(2)} \right)_{by}$,
i.e. $\boxed{C(\mathbf{W}) = \left(\mathbf{1}_{2 \times 2} \otimes \left(C^{(1)} \cdot \mathbf{W} + C^{(2)} \right) \right)^{\top(2,0,3,1,6,4,5)}}$;
- $D_{abxy\alpha ij}(\mathbf{W}) = \left(D_{byij}^{(1)m} \mathbf{W}_{m\alpha} + D_{byij\alpha}^{(2)} \right)_{ax}$,
i.e. $\boxed{D(\mathbf{W}) = \left(\mathbf{1}_{2 \times 2} \otimes \left(D^{(1)} \cdot \mathbf{W} + D^{(2)} \right) \right)^{\top(0,2,1,3,6,4,5)}}$.

Computation of $A^{(1)}$ and $A^{(2)}$. We have :

$$\begin{bmatrix} (1 - f_1(x, 0)) & (1 - f_1(x, 0)) & f_1(x, 0) & f_1(x, 0) \\ (1 - f_1(x, 0)) & (1 - f_1(x, 0)) & f_1(x, 0) & f_1(x, 0) \\ (1 - f_1(x, 1)) & (1 - f_1(x, 1)) & f_1(x, 1) & f_1(x, 1) \\ (1 - f_1(x, 1)) & (1 - f_1(x, 1)) & f_1(x, 1) & f_1(x, 1) \end{bmatrix}_{ik} = \left(A_{xik}^{(1)m} \mathbf{W}_{m\alpha} + A_{xik\alpha}^{(2)} \right)_{ik}$$

for $x \in \{0, 1\}$, and $i, k \in \{0, \dots, 3\}$, and $m \in \{0, \dots, 31\}$, and $\alpha \in \{0, 9999\}$.

We have for all x and for $k = 0, 1$ (1st and 2nd columns of the above matrix) and then $k = 2, 3$ (3rd and 4th columns):

$$\begin{aligned} \left(A_{xi0}^{(1)m} \right)_{im} &= \begin{bmatrix} x-1 & 0 & -x & 0 \\ x-1 & 0 & -x & 0 \\ 0 & x-1 & 0 & -x \\ 0 & x-1 & 0 & -x \end{bmatrix}_{im} \mathbf{0}_{4 \times 28} = \left(A_{xi1}^{(1)m} \right)_{im}, \\ &= - \left(A_{xi2}^{(1)m} \right)_{im} = - \left(A_{xi3}^{(1)m} \right)_{im}. \end{aligned}$$

And for all x, α :

$$\left(A_{xik\alpha}^{(2)} \right)_{ik} = \begin{bmatrix} 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 \end{bmatrix}_{ik} = \begin{bmatrix} \mathbf{1}_{4 \times 2} & \mathbf{0}_{4 \times 2} \end{bmatrix}_{ik}.$$

Computation of $A^{(3)}$ and $A^{(4)}$. We have :

$$\begin{bmatrix} (1 - g_1(y, 0)) & g_1(y, 0) & (1 - g_1(y, 0)) & g_1(y, 0) \\ (1 - g_1(y, 1)) & g_1(y, 1) & (1 - g_1(y, 1)) & g_1(y, 1) \\ (1 - g_1(y, 0)) & g_1(y, 0) & (1 - g_1(y, 0)) & g_1(y, 0) \\ (1 - g_1(y, 1)) & g_1(y, 1) & (1 - g_1(y, 1)) & g_1(y, 1) \end{bmatrix}_{ik} = \left(A_{yik}^{(3)n} W_{n\alpha} + A_{yik\alpha}^{(4)} \right)_{ik}$$

for $y \in \{0, 1\}$, and $i, k \in \{0, \dots, 3\}$, and $n \in \{0, \dots, 31\}$, and $\alpha \in \{0, 9999\}$.

We have for all y and $k = 0, 2$ (1st and 3rd columns of the above matrix) and then for $k = 1, 3$ (2nd and 4th columns):

$$\begin{aligned} \left(A_{yio}^{(3)n} \right)_{i,n} &= \begin{bmatrix} \mathbf{0}_{4 \times 4} & \begin{matrix} y-1 & 0 & -y & 0 \\ 0 & y-1 & 0 & -y \\ y-1 & 0 & -y & 0 \\ 0 & y-1 & 0 & -y \end{matrix} & \mathbf{0}_{4 \times 24} \end{bmatrix}_{i,n} = \left(A_{yio}^{(3)n} \right)_{i,n}, \\ &= - \left(A_{yio}^{(3)n} \right)_{i,n} = - \left(A_{yio}^{(3)n} \right)_{i,n}. \end{aligned}$$

And for all y, α :

$$\left(A_{yik\alpha}^{(4)} \right)_{ik} = \begin{bmatrix} 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 \end{bmatrix}_{ik} = \begin{bmatrix} \mathbf{1}_{4 \times 1} & \mathbf{0}_{4 \times 1} & \mathbf{1}_{4 \times 1} & \mathbf{0}_{4 \times 1} \end{bmatrix}_{ik}.$$

Computation of $B^{(1)}$ to $B^{(4)}$. After doing as before, we obtain:

$$B_{yjl\alpha}^{(2)} = A_{yjl\alpha}^{(2)} \quad \text{and} \quad B_{yjl\alpha}^{(4)} = A_{yjl\alpha}^{(4)}.$$

As we just change f_1 into f_2 and g_1 into g_2 , we have for all x :

$$\begin{aligned} \left(B_{xj0}^{(1)m} \right)_{j,m} &= \begin{bmatrix} \mathbf{0}_{4 \times 8} & \begin{matrix} x-1 & 0 & -x & 0 \\ x-1 & 0 & -x & 0 \\ 0 & x-1 & 0 & -x \\ 0 & x-1 & 0 & -x \end{matrix} & \mathbf{0}_{4 \times 20} \end{bmatrix}_{j,m} \\ &= \left(B_{xj1}^{(1)m} \right)_{j,m} = - \left(B_{xj2}^{(1)m} \right)_{j,m} = - \left(B_{xj3}^{(1)m} \right)_{j,m}, \end{aligned}$$

and for all y :

$$\begin{aligned} \left(B_{yjo}^{(3)n} \right)_{j,n} &= \begin{bmatrix} \mathbf{0}_{4 \times 12} & \begin{matrix} y-1 & 0 & -y & 0 \\ 0 & y-1 & 0 & -y \\ y-1 & 0 & -y & 0 \\ 0 & y-1 & 0 & -y \end{matrix} & \mathbf{0}_{4 \times 16} \end{bmatrix}_{j,n} \\ &= - \left(B_{yjo}^{(3)n} \right)_{j,n} = \left(B_{yjo}^{(3)n} \right)_{j,n} = - \left(B_{yjo}^{(3)n} \right)_{j,n}. \end{aligned}$$

Computation of $C^{(1)}$ and $C^{(2)}$. We have:

$$-(-1)^a \left[\begin{array}{cc|cc} f_3(x, 0, 0) & f_3(x, 0, 0) & f_3(x, 1, 0) & f_3(x, 1, 0) \\ f_3(x, 0, 0) & f_3(x, 0, 0) & f_3(x, 1, 0) & f_3(x, 1, 0) \\ f_3(x, 0, 1) & f_3(x, 0, 1) & f_3(x, 1, 1) & f_3(x, 1, 1) \\ f_3(x, 0, 1) & f_3(x, 0, 1) & f_3(x, 1, 1) & f_3(x, 1, 1) \end{array} \right]_{ij} = \left(C_{axij}^{(1)m} W_{m\alpha} \right)_{ij}$$

For all a, x and for $j \in \{0, 1\}$ (1st and 2nd columns):

$$\left(C_{axio}^{(1)m} \right)_{i,m} = -(-1)^a \begin{bmatrix} \mathbf{0}_{4 \times 16} & \begin{matrix} 1-x & 0 & 0 & 0 & x & 0 & 0 & 0 \\ 1-x & 0 & 0 & 0 & x & 0 & 0 & 0 \\ 0 & 1-x & 0 & 0 & 0 & x & 0 & 0 \\ 0 & 1-x & 0 & 0 & 0 & x & 0 & 0 \end{matrix} & \mathbf{0}_{4 \times 8} \end{bmatrix}_{i,m} = \left(C_{axi1}^{(1)m} \right)_{i,m},$$

and for $j \in \{2, 3\}$ (3rd and 4th columns):

$$\left(C_{axi2}^{(1)m}\right)_{i,m} = -(-1)^a \left[\begin{array}{cccccccc|cccc} \mathbf{0}_{4 \times 16} & 0 & 0 & 1-x & 0 & 0 & 0 & x & 0 \\ 0 & 0 & 1-x & 0 & 0 & 0 & x & 0 & \\ 0 & 0 & 0 & 1-x & 0 & 0 & 0 & x & \\ 0 & 0 & 0 & 1-x & 0 & 0 & 0 & x & \end{array} \right]_{i,m} = \left(C_{axi3}^{(1)m}\right)_{i,m}.$$

And we have $C_{axij\alpha}^{(2)} = (1-a) \mathbf{1}_{xij\alpha}$.

Computation of $D^{(1)}$ and $D^{(2)}$. We have:

$$-(-1)^b \left[\begin{array}{cc|cc} g_3(y, 0, 0) & g_3(y, 1, 0) & g_3(y, 0, 0) & g_3(y, 1, 0) \\ g_3(y, 0, 1) & g_3(y, 1, 1) & g_3(y, 0, 1) & g_3(y, 1, 1) \\ \hline g_3(y, 0, 0) & g_3(y, 1, 0) & g_3(y, 0, 0) & g_3(y, 1, 0) \\ g_3(y, 0, 1) & g_3(y, 1, 1) & g_3(y, 0, 1) & g_3(y, 1, 1) \end{array} \right]_{ij} = \left(D_{byij}^{(1)m} W_{m\alpha}\right)_{ij}.$$

For all y and $j \in \{0, 2\}$ (1st and 3rd columns):

$$\left(D_{byi0}^{(1)m}\right)_{i,m} = -(-1)^b \left[\begin{array}{cccccc|cccc} \mathbf{0}_{4 \times 24} & 1-y & 0 & 0 & 0 & y & 0 & 0 & 0 \\ 0 & 0 & 1-y & 0 & 0 & 0 & y & 0 & 0 \\ 1-y & 0 & 0 & 0 & 0 & y & 0 & 0 & 0 \\ 0 & 1-y & 0 & 0 & 0 & y & 0 & 0 & 0 \end{array} \right]_{i,m} = \left(D_{byi2}^{(1)m}\right)_{i,m},$$

and for $j \in \{1, 3\}$ (2nd and 3rd columns):

$$\left(D_{byi1}^{(1)m}\right)_{i,m} = -(-1)^b \left[\begin{array}{cccccc|cccc} \mathbf{0}_{4 \times 24} & 0 & 0 & 1-y & 0 & 0 & 0 & y & 0 \\ 0 & 0 & 0 & 1-y & 0 & 0 & 0 & 0 & y \\ 0 & 0 & 1-y & 0 & 0 & 0 & y & 0 & \\ 0 & 0 & 0 & 1-y & 0 & 0 & 0 & y & \end{array} \right]_{i,m} = \left(D_{byi3}^{(1)m}\right)_{i,m}.$$

And $D_{byij\alpha}^{(2)} = (1-b) \mathbf{1}_{yij\alpha}$.

V. Tangent hyperplane

Define:

$$F : \begin{cases} \mathbb{R}^{32} & \rightarrow \\ (w_0, \dots, w_{31}) & \mapsto \end{cases} \begin{pmatrix} \mathbb{R}^4 \\ (w_0 - w_1)(w_8 - w_9) \\ (w_2 - w_3)(w_{10} - w_{11}) \\ (w_4 - w_5)(w_{12} - w_{13}) \\ (w_6 - w_7)(w_{14} - w_{15}) \end{pmatrix}.$$

The function is F polynomial in each component so differentiable, with:

$$DF(W) = \left[\begin{array}{cccccccc|cccccccc|cccc} w_8-w_9 & w_9-w_8 & 0 & 0 & 0 & 0 & 0 & 0 & w_0-w_1 & w_1-w_0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & w_{10}-w_{11} & w_{11}-w_{10} & 0 & 0 & 0 & 0 & 0 & 0 & w_2-w_3 & w_3-w_2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & w_{12}-w_{13} & w_{13}-w_{12} & 0 & 0 & 0 & 0 & 0 & 0 & w_4-w_5 & w_5-w_4 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & w_{14}-w_{15} & w_{15}-w_{14} & 0 & 0 & 0 & 0 & 0 & 0 & w_6-w_7 & w_7-w_6 \end{array} \right] 0,$$

where the 0 on the right is a 4×16 zero block. The tangent hyperplane to $V = \{F = 0\} \subseteq \mathbb{R}^{32}$ at W is:

$$T_W V = \ker \{DF(W)\} = \{H \in \mathbb{R}^{32} : DF(W)H = 0\}.$$

Up to re-arranging the lines and columns, this matrix is in the Reduced Row Echelon Form. Looking at the free variables and using $F(W) = 0$, it yields a following basis for $\ker(DF(W))$:

$$\begin{aligned} \mathcal{B} := & \left\{ \begin{array}{cc} \frac{e_0+e_1}{\sqrt{2}} & \text{if } w_8 \neq w_9 \\ e_0, e_1 & \text{if } w_8 = w_9 \end{array} \right\} \cup \left\{ \begin{array}{cc} \frac{e_8+e_9}{\sqrt{2}} & \text{if } w_0 \neq w_1 \\ e_8, e_9 & \text{if } w_0 = w_1 \end{array} \right\} \\ & \cup \left\{ \begin{array}{cc} \frac{e_2+e_3}{\sqrt{2}} & \text{if } w_{10} \neq w_{11} \\ e_2, e_3 & \text{if } w_{10} = w_{11} \end{array} \right\} \cup \left\{ \begin{array}{cc} \frac{e_{10}+e_{11}}{\sqrt{2}} & \text{if } w_2 \neq w_3 \\ e_{10}, e_{11} & \text{if } w_2 = w_3 \end{array} \right\} \\ & \cup \left\{ \begin{array}{cc} \frac{e_4+e_5}{\sqrt{2}} & \text{if } w_{12} \neq w_{13} \\ e_4, e_5 & \text{if } w_{12} = w_{13} \end{array} \right\} \cup \left\{ \begin{array}{cc} \frac{e_{12}+e_{13}}{\sqrt{2}} & \text{if } w_4 \neq w_5 \\ e_{12}, e_{13} & \text{if } w_4 = w_5 \end{array} \right\} \\ & \cup \left\{ \begin{array}{cc} \frac{e_6+e_7}{\sqrt{2}} & \text{if } w_{14} \neq w_{15} \\ e_6, e_7 & \text{if } w_{14} = w_{15} \end{array} \right\} \cup \left\{ \begin{array}{cc} \frac{e_{14}+e_{15}}{\sqrt{2}} & \text{if } w_6 \neq w_7 \\ e_{14}, e_{15} & \text{if } w_6 = w_7 \end{array} \right\} \\ & \cup \{e_{16}, \dots, e_{31}\}, \end{aligned}$$

where (e_0, \dots, e_{31}) denotes the canonical basis of \mathbb{R}^{32} . Note that $12 \leq \dim(\ker DF(W)) \leq 16$. Note as well that this is an ONB. Hence, the projection of W' onto $T_W V$ amounts to simply compute the scalar product of these vectors with W' :

$$\text{proj}_{T_W V}(W') = \sum_{b \in \mathcal{B}} \langle W', b \rangle b.$$

\Rightarrow Conclusion: after coding it in Python, this method doesn't seem efficient: it takes a lot of time and does not give an interesting answer...

$M_{(f,g)}$ can be vectorialized as well:

$$\begin{aligned} M_{(f,g)} &= \begin{bmatrix} (1-f(0)) & (1-f(0)) & f(0) & f(0) \\ (1-f(0)) & (1-f(0)) & f(0) & f(0) \\ (1-f(1)) & (1-f(1)) & f(1) & f(1) \\ (1-f(1)) & (1-f(1)) & f(1) & f(1) \end{bmatrix} * \begin{bmatrix} (1-g(0)) & g(0) & (1-g(0)) & g(0) \\ (1-g(1)) & g(1) & (1-g(1)) & g(1) \\ (1-g(0)) & g(0) & (1-g(0)) & g(0) \\ (1-g(1)) & g(1) & (1-g(1)) & g(1) \end{bmatrix} \\ &= \text{vector_to_matrix} \left(\left(F \cdot \begin{bmatrix} f(0) \\ f(1) \\ 1 \\ 1 \end{bmatrix} \right) * \left(G \cdot \begin{bmatrix} g(0) \\ g(1) \\ 1 \\ 1 \end{bmatrix} \right) \right) \end{aligned}$$

where F and G are the following constant matrices:

$$F = \begin{bmatrix} -1 & 0 & 1 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & -1 & 0 & 1 \\ -1 & 0 & 1 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & -1 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \quad G = \begin{bmatrix} -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix}.$$

$M_{f_3,x,a}$ and $M_{g_3,y,b}$ can be vectorialized as well:

$$\begin{aligned} M_{f_3,x,a} &= (1-a) \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} - (-1)^a \text{vector_to_matrix} \left(\tilde{F} \cdot \begin{bmatrix} f_3(x,0,0) \\ f_3(x,0,1) \\ f_3(x,1,0) \\ f_3(x,1,1) \end{bmatrix} \right) \\ M_{g_3,y,b} &= (1-b) \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \end{bmatrix} - (-1)^b \text{vector_to_matrix} \left(\tilde{G} \cdot \begin{bmatrix} g_3(y,0,0) \\ g_3(y,0,1) \\ g_3(y,1,0) \\ g_3(y,1,1) \end{bmatrix} \right), \end{aligned}$$

where \tilde{F} is the following matrix:

$$\tilde{F} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad \tilde{G} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

References

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