U_q is expressed by

$$U_q = \frac{1}{\nu_q Z_q} \text{Tr} \left\{ [1 - (1 - q)\alpha H]_+^{q/(1-q)} H \right\}, \tag{19}$$

with

$$\nu_q = [1 + (1 - q)\beta U_q], \tag{20}$$

where we adopt the relation: $c_q = (X_q)^{1-q} = \nu_q(Z_q)^{1-q}$.

B. Original MEM with the normal average

In the original MEM with the normal average [1], we impose the constraints given by (tildes are attached to quantities relevant to the normal average)

$$1 = \operatorname{Tr} \tilde{\rho}_q, \tag{21}$$

$$\tilde{U}_q = \langle H \rangle_q = \text{Tr} \{ \tilde{p}_q H \},$$
 (22)

where the bracket $\langle \cdot \rangle_q$ expresses the normal average and \tilde{U}_q the normal-averaged energy. The original MEM [1, 24] yields the density matrix give by

$$\tilde{p}_q = \frac{1}{\tilde{X}_a} \left[1 - (q - 1)\tilde{\gamma} \left(H - \tilde{U}_q \right) \right]_+^{1/(q - 1)},$$
(23)

with

$$\tilde{X}_q = \operatorname{Tr} \left[1 - (q-1)\tilde{\gamma} \left(H - \tilde{U}_q \right) \right]_+^{1/(q-1)}, \tag{24}$$

where $\tilde{\gamma}$ denotes a Lagrange multiplier. The Tsallis entropy is expressed by

$$S_q = \frac{\tilde{c}_q - 1}{1 - q},\tag{25}$$

with

$$\tilde{c}_q = \operatorname{Tr}(\tilde{\rho}_q)^q.$$
 (26)

We assume that the physical temperature T is given by [38] (for a detailed discussion, see Appendix A)

$$\frac{1}{T} = \frac{1}{\tilde{c}_q} \frac{\partial S_q}{\partial \tilde{U}_q} = q \, k_B \, \tilde{\gamma},\tag{27}$$