

# ENTROPY PRODUCTION OF QUANTUM MARKOV SEMIGROUPS

Franco Fagnola

joint work with Rolando Rebolledo

<http://www.mate.polimi.it/qp>  
[franco.fagnola@polimi.it](mailto:franco.fagnola@polimi.it)

**QP 31**

**Bengaluru, August 13-18, 2010**

## Outline

1. classical symmetry & detailed balance  
(reversibility)
2. classical entropy production
3. symmetry & Markov semigroups (quantum)
4. quantum detailed balance (reversibility)
5. structure of QDB generators
6. entropy production of QMS
7. explicit formula
8. examples: generic QMS, cycles

## classical symmetry

$$\mathcal{A} = L^\infty(E, \mathcal{E}, \mu),$$

$T := (T_t)_{t \geq 0}$  Markov semigroup on  $\mathcal{A}$

$\pi$  invariant density (faithful)

symmetry / reversibility

$$\int_E d\mu \pi g T_t f = \int_E d\mu \pi T_t g f$$

in an equivalent way

$$\langle g, T_t f \rangle_{L^2(E, \mathcal{E}, \mu)} = \langle T_t g, f \rangle_{L^2(E, \mathcal{E}, \mu)}$$

Entropy production measures deviation from symmetry

## classical entropy production

Forward and backward states on  $\mathcal{A} \otimes \mathcal{A}$

$$\begin{aligned}\vec{\pi}_t(g \otimes f) &= \int_E d\mu \pi g T_t f, \\ \overleftarrow{\pi}_t(g \otimes f) &= \int_E d\mu \pi T_t g f.\end{aligned}$$

$(X_t)_{t \geq 0}$  Markov process with initial law  $\pi$  and transition semigroup  $T$

$$\begin{aligned}\vec{\pi}_t(g \otimes f) &= \mathbb{E}_\pi [g(X_0) f(X_t)] \\ \overleftarrow{\pi}_t(g \otimes f) &= \mathbb{E}_\pi [g(X_t) f(X_0)]\end{aligned}$$

Relative entropy

$$S(\vec{\pi}_t | \overleftarrow{\pi}_t)$$

Entropy production

$$\lim_{t \rightarrow 0^+} \frac{S(\vec{\pi}_t | \overleftarrow{\pi}_t)}{t}$$

densities of  $\vec{\Pi}_t, \overleftarrow{\Pi}_t$

$$(T_t f)(x) = \int_E \mu(dy) p_t(x, y) f(y)$$

then

$$\begin{aligned} & \vec{\Pi}_t(g \otimes f) \\ &= \int_{E \times E} \mu(dx) \mu(dy) \pi(x) p_t(x, y) g(x) f(y) \end{aligned}$$

$$\begin{aligned} & \overleftarrow{\Pi}_t(g \otimes f) \\ &= \int_{E \times E} \mu(dx) \mu(dy) \pi(y) p_t(y, x) g(x) f(y) \end{aligned}$$

densities w.r.t.  $\mu \otimes \mu$

$$\begin{array}{ll} \vec{\Pi}_t & (x, y) \rightarrow \pi(x) p_t(x, y) \\ \overleftarrow{\Pi}_t & (x, y) \rightarrow \pi(y) p_t(y, x) \end{array}$$

typically *strictly positive*  $\mu \otimes \mu$  a.e.

## classical explicit formula

Then  $S(\vec{\Pi}_t | \overleftarrow{\Pi}_t)$  is

$$\int \mu(dx)\mu(dy)\pi(x)p_t(x,y) \log \left( \frac{\pi(x)p_t(x,y)}{\pi(y)p_t(y,x)} \right)$$

Suppose

$$p_t(x,y) = \delta(x,y) + tq(x,y) + o(t)$$

then  $S(\vec{\Pi}_t | \overleftarrow{\Pi}_t)$ , for  $t \rightarrow 0$  is

$$\approx t \int \mu(dx)\mu(dy)\pi(x)q(x,y) \log \left( \frac{\pi(x)q(x,y)}{\pi(y)q(y,x)} \right)$$

The entropy production  $EP$  is given by

$$EP = \int \mu(dx)\mu(dy)\pi(x)q(x,y) \log \left( \frac{\pi(x)q(x,y)}{\pi(y)q(y,x)} \right)$$

**Rem.**  $EP < \infty \Rightarrow \{ q(x,y) > 0 \text{ iff } q(y,x) > 0 \}$

$EP = 0$  iff  $\pi(x)q(x,y) = \pi(y)q(y,x)$

## Dual semigroup (quantum)

$\mathfrak{h}$  complex separable Hilbert space

$\mathcal{T} = (\mathcal{T}_t)_{t \geq 0}$  semigroup of completely positive, identity preserving maps on  $\mathcal{B}(\mathfrak{h})$ ,  
 $\mathcal{T}_* = (\mathcal{T}_{*t})_{t \geq 0}$  predual semigroup.

$\rho$  faithful normal invariant state

$$\mathrm{tr}(\rho \mathcal{T}_t(x)) = \mathrm{tr}(\rho x) \quad \forall t \quad \text{i.e.} \quad \mathcal{T}_{*t}(\rho) = \rho$$

Dual semigroup(s)  $\tilde{\mathcal{T}}$  with respect to  $\rho$

$$\begin{aligned} \mathrm{tr}(\rho \tilde{\mathcal{T}}_t(x)y) &= \mathrm{tr}(\rho x \mathcal{T}_t(y)) \quad \text{or} \\ \mathrm{tr}(\rho^s \tilde{\mathcal{T}}_t(x) \rho^{1-s} y) &= \mathrm{tr}(\rho^s x \rho^{1-s} \mathcal{T}_t(y)) \quad s \in [0, 1] \end{aligned}$$

$$\tilde{\mathcal{T}}_t(x) = \rho^{-(1-s)} \mathcal{T}_{*t}(\rho^{1-s} x \rho^s) \rho^{-s}$$

Contrary to the commutative case  $\tilde{\mathcal{T}}$  may not be  $*$ -map, i.e.  $\tilde{\mathcal{T}}_t(a)^* \neq \tilde{\mathcal{T}}_t(a^*)$  for some  $a$  if  $s \neq 1/2$ .

## Quantum detailed balance (QDB)

QMS  $\mathcal{T}$  with dual  $\tilde{\mathcal{T}}$  which is still a QMS and

$$\mathcal{L}(a) - \tilde{\mathcal{L}}(a) = 2i [K, a], \quad K = K^*.$$

Time reversal: antiunitary  $\theta$  s.t.  $\theta^2 = \mathbb{1}$ .

$a = a^*$  is even (odd) if  $\theta a \theta^{-1} = a$  ( $\theta a \theta^{-1} = -a$ )

**Ex.** Conjugation  $\theta u = \bar{u}$ .

**Def.** *Quantum detailed balance condition(s)* with respect to  $\rho$  and  $\theta$  (QDB-s- $\theta$ ),  $[\theta, \rho] = 0$ ,

$$\text{tr}(\rho^s \theta x^* \theta^{-1} \rho^{1-s} \mathcal{T}_t(y)) = \text{tr}(\rho^s \theta \mathcal{T}_t(x)^* \theta^{-1} \rho^{1-s} y)$$

**Ex.** Conjugation  $\theta u = \bar{u}$ ,  $s = 1/2$

$$\text{tr}(\rho^{1/2} x^\top \rho^{1/2} \mathcal{T}_t(y)) = \text{tr}(\rho^{1/2} \mathcal{T}_t(x)^\top \rho^{1/2} y)$$

$x^\top := \text{transpose}$



$\vec{\Omega}_t$  and  $\overleftarrow{\Omega}_t$  on  $\mathcal{B}(\mathfrak{h}) \otimes \mathcal{B}(\mathfrak{h})$

$$\vec{\Omega}_t(a \otimes b) = \text{tr}(\rho^{1/2} a^\top \rho^{1/2} \mathcal{T}_t(b))$$

$$\overleftarrow{\Omega}_t(a \otimes b) = \text{tr}(\rho^{1/2} \mathcal{T}_t(a)^\top \rho^{1/2} b)$$

Density of  $\vec{\Omega}_0 = \overleftarrow{\Omega}_0$  w.r.t.  $\text{Tr}$  on  $\mathcal{B}(\mathfrak{h}) \otimes \mathcal{B}(\mathfrak{h})$

$$\vec{\Omega}_0(a \otimes b) = \langle r, (a \otimes b)r \rangle = \text{Tr}(|r\rangle\langle r|(a \otimes b))$$

where

$$r = \sum_k \rho_k^{1/2} e_k \otimes e_k \quad \rho = \sum_k \rho_k |e_k\rangle\langle e_k|$$

Densities of  $\vec{\Omega}_t$  and  $\overleftarrow{\Omega}_t$

$$\begin{aligned} \vec{\Omega}_t & \quad \vec{D}_t := (I \otimes \mathcal{T}_{*t})(|r\rangle\langle r|) \\ \overleftarrow{\Omega}_t & \quad \overleftarrow{D}_t := (\mathcal{T}_{*t} \otimes I)(|r\rangle\langle r|) \end{aligned}$$

**Rem.** Other functionals on  $\mathcal{B}(\mathfrak{h}) \otimes \mathcal{B}(\mathfrak{h})$

$$a \otimes b \rightarrow \text{tr}(\rho ab) \quad \text{not positive!}$$

$$a \otimes b \rightarrow \text{tr}(\rho a^* b) \quad \text{not linear!}$$

## entropy production for QMS

$$S(\vec{\Omega}_t | \overleftarrow{\Omega}_t) := \text{Tr}(\vec{D}_t (\log(\vec{D}_t) - \log(\overleftarrow{D}_t)))$$

$$EP := \lim_{t \rightarrow 0^+} \frac{S(\vec{\Omega}_t | \overleftarrow{\Omega}_t)}{t}$$

**Properties:** (1)  $EP \geq 0$

(2)  $EP = 0$  if and only if  $\vec{\Omega}_t = \overleftarrow{\Omega}_t \forall t$

(3)  $EP = 0$  if and only if

$$(I \otimes \mathcal{L}_*)(D) = (\mathcal{L}_* \otimes I)(D)$$

**Example: 3-cycle**

$$h = \mathbb{C}^3 \quad (e_1, e_2, e_3) \text{ basis,}$$

$$S e_j = e_{j+1} \quad (\text{mod } 3) \quad \text{shift}$$

### example: (quantum) 3-cycle

$$\mathcal{L}(a) = \alpha S^* a S + (1 - \alpha) S a S^* - a, \quad \alpha \in ]0, 1[$$

invariant state:  $\rho = \frac{\mathbb{1}}{3}$  (normalized trace)  
adjoint w.r.t. any  $s$  ( $[\rho, a] = 0 \forall a \in \mathcal{B}(\mathfrak{h})$ )

$$\tilde{\mathcal{L}}(a) = \alpha S a S^* + (1 - \alpha) S^* a S - a$$

$\mathcal{T}, \tilde{\mathcal{T}}$  are QMSs, QDB does not hold if  
 $\alpha \neq 1/2$

$$\mathcal{L}(a) - \tilde{\mathcal{L}}(a) = (2\alpha - 1) (S^* a S - S a S^*)$$

Explicit computation of  $\vec{D}_t$  and  $\overleftarrow{D}_t$  yields

$$EP = (2\alpha - 1) \log \left( \frac{\alpha}{1 - \alpha} \right)$$

Coincides with the classical EP of the Markov semigroup acting on diagonal matrices.

## Generic QMSs

$\mathfrak{h} = \ell^2(\mathbb{N}; \mathbb{C})$ ,  $(e_j)_{j \geq 1}$  o.n. basis,

$$\mathcal{L}(x) = G^*x + \Phi(x) + xG$$

$$Ge_j = -\left(\frac{\mu_j}{2} + i\kappa_j\right)e_j, \quad He_j = i\kappa_j e_j$$

$$\Phi(x) = \sum_{j,k} \varphi_{jk} |e_j\rangle \langle e_k| x |e_k\rangle \langle e_j|$$

where  $\mu_j, \varphi_{jk} > 0$ ,  $\kappa_j \in \mathbb{R}$

$$\mu_j = \sum_k \varphi_{jk} \Rightarrow \mathcal{L}(\mathbf{1}) = 0$$

Invariant state

$$\rho = \sum_j \rho_j |e_j\rangle \langle e_j|$$

**Properties.** (1) Restriction to diagonal matrices defines a classical Markov semigroup.

(2) EP of the QMS and its classical restriction coincide.

## GKSL form

$\mathfrak{h}$  complex separable Hilbert,

$\mathcal{T} = (\mathcal{T}_t)_{t \geq 0}$  CP-semigroup on  $\mathcal{B}(\mathfrak{h})$ ,

norm continuous, unital ( $\mathcal{T}_t(\mathbf{1}) = \mathbf{1} \forall t \geq 0$ ),

$\mathcal{T}_t$  normal.

### Thm (GKSL)

$$\begin{aligned}\mathcal{L}(a) &= G^*a + \Phi(a) + aG, \\ \Phi(a) &:= \sum_j L_j^* a L_j\end{aligned}$$

where

1.  $G, L_j \in \mathcal{B}(\mathfrak{h})$ ,  $G^* + \sum_j L_j^* a L_j + G = 0$ ,
2.  $\sum_j L_j^* L_j$  strongly convergent.

## GKSL form & fixed normal state

We can write

$$G = -\frac{1}{2} \sum_j L_j^* L_j - iH, \quad H = H^*$$

We can choose  $L_j$  with  $\text{tr}(\rho L_j) = 0$  and

$\mathbb{1}, L_1, L_2, \dots$  linearly independent (min)

If  $L'_j$  also satisfy  $\text{tr}(\rho L'_j) = 0$ , (min) and

$$\mathcal{L}(a) = G^* a + \sum_j L_j^* a L_j + aG$$

$$\mathcal{L}(a) = G'^* a + \sum_j L'_j{}^* a L'_j + aG'$$

then  $\exists$  a unitary  $(u_{jk})$  s.t.

$$L'_j = \sum_k u_{jk} L_k, \quad H' = H + c\mathbb{1},$$

(special GKSL).

Decomposition

$$\mathcal{L}(a) = \mathcal{L}_0(a) + i[H, a].$$

## EP explicit formula

$$\mathcal{L}(x) = G^*x + \Phi(x) + xG, \quad \Phi(x) = \sum_{\ell} L_{\ell}^* x L_{\ell}$$

$$\rho = \sum_k \rho_k^{1/2} |e_k\rangle\langle e_k| \text{ invariant state}$$

$$r = \sum_k \rho_k^{1/2} |e_k \otimes e_k\rangle\langle e_k \otimes e_k|, \quad D = |r\rangle\langle r|$$

$$\vec{D}_t = (I \otimes \mathcal{T}_{*t})(D) \quad \overleftarrow{D}_t = (\mathcal{T}_{*t} \otimes I)(D),$$

$$\vec{D}'_t = \frac{d}{dt} (I \otimes \mathcal{T}_{*t})(D) \quad \overleftarrow{D}'_t = \frac{d}{dt} (\mathcal{T}_{*t} \otimes I)(D)$$

By conditional complete positivity

$$D^{\perp} \vec{D}'_0 D^{\perp} \geq 0, \quad D^{\perp} \overleftarrow{D}'_0 D^{\perp} \geq 0$$

**Prop.** If both are  $> 0$  and

$$D^{\perp} \vec{D}'_0 D = D^{\perp} \overleftarrow{D}'_0 D, \quad D \vec{D}'_0 D^{\perp} = D \overleftarrow{D}'_0 D^{\perp}$$

then  $EP =$

$$\text{Tr} \left( D^{\perp} \vec{D}'_0 D^{\perp} \left( \log(D^{\perp} \vec{D}'_0 D^{\perp}) - \log(D^{\perp} \overleftarrow{D}'_0 D^{\perp}) \right) \right)$$

## EP formula - 2

$$\langle r, (I \otimes \Phi_*)(D)r \rangle = \sum_{\ell} |\text{tr}(\rho L_{\ell})|^2$$

shifting  $L_{\ell}$  to  $L_{\ell} - \text{tr}(\rho L_{\ell})\mathbf{1}$  we find

$$D(I \otimes \Phi_*)(D)D = 0.$$

Then, with the new  $L_{\ell}$ 's,

$$\begin{aligned} \overrightarrow{D}'_0 - \overleftarrow{D}'_0 &= D^{\perp}(\mathbf{1} \otimes G)D - D^{\perp}(G \otimes \mathbf{1})D \\ &+ D(\mathbf{1} \otimes G^*)D^{\perp} - D(G^* \otimes \mathbf{1})D^{\perp} \\ &+ D^{\perp}((I \otimes \Phi_*)(D) - (\Phi_* \otimes I)(D))D^{\perp} \end{aligned}$$

and the following are equivalent

$$(1) \quad D^{\perp}(\mathbf{1} \otimes G)D = D^{\perp}(G \otimes \mathbf{1})D$$

$$(2) \quad \rho^{1/2}G^{\top} = G\rho^{1/2}$$

$$\text{Tr} \left( D^{\perp} \overrightarrow{D}'_0 D^{\perp} \left( \log(D^{\perp} \overrightarrow{D}'_0 D^{\perp}) - \log(D^{\perp} \overleftarrow{D}'_0 D^{\perp}) \right) \right)$$



## SQDB generators, $s = 1/2$ , $\theta$ conjugation

$$\operatorname{tr}(\rho^{1/2} a^\top \rho^{1/2} \mathcal{L}(b)) = \operatorname{tr}(\rho^{1/2} \mathcal{L}(a)^\top \rho^{1/2} b)$$

represent  $\mathcal{L}$  is GKSL form with  $\operatorname{tr}(\rho L_\ell) = 0$

**Thm** (FF-VU) This SQDB condition holds if and only if

(1)  $\rho^{1/2} G^\top = G \rho^{1/2}$ ,

(2)  $\operatorname{Lin}\{L_\ell \rho^{1/2} \mid \ell \geq 1\} = \operatorname{Lin}\{\rho^{1/2} L_\ell^\top \mid \ell \geq 1\}$   
(in Hilbert-Schmidt ops on  $\mathfrak{h}$ )

(3) (trace class) operators

$$C_{jk} := \operatorname{tr}(\rho L_k^* L_j), \quad R_{jk} := \operatorname{tr}(\rho^{1/2} L_j^* \rho^{1/2} L_k^\top)$$

commute and  $C^{-1}R$  is unitary self-adjoint.

**SQDB**  $s = 1/2$ ,  $\theta$  &  $EP = 0$

$$(1) \Leftrightarrow D^\perp(\mathbf{1} \otimes G)D = D^\perp(G \otimes \mathbf{1})D,$$

$$(2) \Leftrightarrow D^\perp(I \otimes \Phi_*(D))D^\perp \text{ and } D^\perp(\Phi_*(D) \otimes I)D^\perp \\ \text{have the same support}$$

$$(3) \Leftrightarrow \exists \text{ a unitary self-adjoint } (u_{\ell j}) \text{ s.t.}$$

$$\rho^{1/2} L_\ell^\top = \sum_j u_{\ell j} L_j \rho^{1/2}$$

Open problem:  $EP$  formula when

$$D^\perp(\mathbf{1} \otimes G)D \neq D^\perp(G \otimes \mathbf{1})D$$

Thank you

**CAMPIONI D'EUROPA 2009/2010**

