

Proof of the strong subadditivity of quantum-mechanical entropy

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1. INTRODUCTION

In this paper we prove several theorems about quantum mechanical entropy, in particular, that it is strongly subadditive (SSA). These theorems were announced in an earlier note,¹ to which we refer the reader for a discussion of the physical significance of SSA and for a review of the historical background. We repeat here a bibliography of relevant papers.²⁻⁹

The setting for these theorems is as follows:

(a) Given a separable Hilbert space H and a positive, trace-class operator, ρ , on H [i.e., $\rho \geq 0$ means $(\psi, \rho\psi) \geq 0$ for all ψ in H], the entropy of ρ is defined to be

$$S(\rho) \equiv -\text{Tr} \rho \ln \rho = -\sum_{i=1}^{\infty} \lambda_i \ln \lambda_i, \quad (1.1)$$

where Tr means trace, the λ_i are the eigenvalues of ρ , $0 \ln 0 \equiv 0$, and we permit the possibility $S(\rho) = \infty$. In physical applications one also requires that $\text{Tr} \rho = 1$, in which case ρ is called a density matrix.

(b) If $H_{12} = H_1 \otimes H_2$ is the tensor product of two Hilbert spaces and ρ_{12} is a positive, trace-class operator on H_{12} , we can define a positive, trace-class operator, ρ_1 , on H_1 by the partial trace, i.e.,

$$\rho_1 \equiv \text{Tr}_2 \rho_{12} \quad (1.2)$$

by which we mean

$$(\varphi, \rho_1 \psi) = \sum_{i=1}^{\infty} (\varphi \otimes e_i, \rho_{12} [\psi \otimes e_i]) \quad (1.3)$$

for all φ, ψ in H_1 and $\{e_i\}_{i=1}^{\infty}$ any orthonormal basis in H_2 . We shall denote $S(\rho_1)$ by S_1 , etc. In like manner one can have $H_{123} = H_1 \otimes H_2 \otimes H_3$, and ρ_{123} a positive, trace-class operator on H_{123} , and define ρ_{12} on $H_{12} \equiv H_1 \otimes H_2$, ρ_1 on H_1 , etc. by partial traces. When no confusion arises, we shall frequently use the symbol ρ_1 to denote the operator $\rho_1 \otimes 1_2$ on H_{12} .

Our main results are the following two theorems.

Theorem 1: Let $H_{12} = H_1 \otimes H_2$. Then the function

$$\rho_{12} \mapsto S_1 - S_{12} \quad (1.4)$$

is convex on the set of positive, trace-class operators on H_{12} .

Theorem 2 (Strong Subadditivity): Let H_{123} and ρ_{123} be defined as in (b) above. Then

$$(i) \quad S_{123} + S_2 - S_{12} - S_{23} \leq 0 \quad (1.5)$$

and

$$(ii) \quad S_1 + S_3 - S_{12} - S_{23} \leq 0. \quad (1.6)$$

In the next section we prove these theorems in the

finite-dimensional case. In Sec. 3 we elucidate the connection between these two theorems and give some related results. Sec. 4 contains the proofs for the infinite-dimensional case and is based on the appendix kindly contributed by B. Simon, to whom we are most grateful.

2. PROOFS OF THEOREMS 1 AND 2 IN THE FINITE-DIMENSIONAL CASE

Proof of Theorem 1: The theorem states that

$$(S_1 - S_{12})(\rho_{12}) \leq \alpha(S_1 - S_{12})(\rho'_{12}) + (1 - \alpha)(S_1 - S_{12})(\rho''_{12}) \quad (2.1)$$

where $\rho_{12} = \alpha\rho'_{12} + (1 - \alpha)\rho''_{12}$, $0 \leq \alpha \leq 1$, and ρ'_{12} and ρ''_{12} are any positive, trace-class operators on H_{12} . We shall assume that both ρ'_{12} and ρ''_{12} are strictly positive and appeal to continuity of $\rho \mapsto S(\rho)$ in the semidefinite case. Letting

$$\Delta = \alpha \text{Tr}_{12} \rho'_{12} (-\ln \rho'_{12} + \ln \rho'_1 + \ln \rho_{12} - \ln \rho_1)$$

and

$$\Gamma = (1 - \alpha) \text{Tr}_{12} \rho''_{12} (-\ln \rho''_{12} + \ln \rho''_1 + \ln \rho_{12} - \ln \rho_1),$$

one sees that (2.1) is equivalent to $\Delta + \Gamma \leq 0$. We now use Klein's inequality^{7,10}:

$$\text{Tr}(-A \ln A + A \ln B) \leq \text{Tr}(B - A). \quad (2.2)$$

(Alternatively, one could use the Peierls-Bogoliubov inequality in a similar way.²) We first apply (2.2) to Δ with $A = \rho'_{12}$ and $B = \exp(\ln \rho'_1 + \ln \rho_{12} - \ln \rho_1)$ and then similarly to Γ . Then

$$\begin{aligned} \Delta + \Gamma &\leq \alpha \text{Tr}_{12} [\exp(\ln \rho'_1 + \ln \rho_{12} - \ln \rho_1) - \rho'_{12}] \\ &\quad + (1 - \alpha) \text{Tr}_{12} [\exp(\ln \rho''_1 + \ln \rho_{12} - \ln \rho_1) - \rho''_{12}] \\ &\leq \text{Tr}_{12} [\exp(\ln \rho_1 + \ln \rho_{12} - \ln \rho_1) - \rho_{12}] = 0, \end{aligned} \quad (2.3)$$

The second inequality in (2.3) follows from the concavity¹¹ of $C \mapsto \text{Tr}[\exp(K + \ln C)]$ for positive C applied to $\rho_1 = \alpha\rho'_1 + (1 - \alpha)\rho''_1$ with $K = \ln \rho_{12} - \ln \rho_1$. Q.E.D.

Proof of Theorem 2: It has already been pointed out² that (1.5) and (1.6) are equivalent; however, we shall prove each statement separately.

(i) *Proof of (1.5):* We use Klein's inequality, (2.2), with $A = \rho_{123}$ and $B = \exp(-\ln \rho_2 + \ln \rho_{12} + \ln \rho_{23})$. One finds

$$\begin{aligned} F(\rho_{123}) &\equiv S_{123} + S_2 - S_{12} - S_{23} \\ &\leq \text{Tr}_{123} [\exp(\ln \rho_{12} - \ln \rho_2 + \ln \rho_{23}) - \rho_{123}]. \end{aligned}$$

We now apply a generalization¹¹ of the Golden-Thompson inequality, i.e.,

$$\begin{aligned} \text{Tr}[\exp(\ln B - \ln C + \ln D)] \\ \leq \text{Tr} \int_0^\infty B(C + x1)^{-1} D(C + x1)^{-1} dx. \end{aligned} \quad (2.4)$$

Thus

$$\begin{aligned} F(\rho_{123}) &\leq \text{Tr}_{123} \left(\int_0^\infty \rho_{12}(\rho_2 + x1)^{-1} \right. \\ &\quad \times \left. \rho_{23}(\rho_2 + x1)^{-1} dx - \rho_{123} \right) \\ &= \text{Tr}_2 \int_0^\infty \rho_2(\rho_2 + x1)^{-1} \rho_2(\rho_2 + x1)^{-1} dx - \text{Tr}_{123} \rho_{123} \\ &= \text{Tr}_2 \rho_2 - \text{Tr}_{123} \rho_{123} = 0. \end{aligned} \quad \text{Q. E. D.}$$

(ii) *Proof of (1.6):* Call the left side of (1.6) $G(\rho_{123})$. Note that $S_1 - S_{12}$ is convex in ρ_{12} by Theorem 1; since ρ_{12} is linear in ρ_{123} , $S_1 - S_{12}$ is convex in ρ_{123} . Thus, $G(\rho_{123})$ is convex in ρ_{123} . In the convex cone of positive matrices, the extremal rays consist of matrices of the form $\rho = \alpha P$ where $\alpha \geq 0$ and P is a one-dimensional projection. If ρ_{123} is extremal, then (see Ref. 2, Lemma 3) $S_1 = S_{23}$ and $S_3 = S_{12}$, so that $G(\rho_{123}) = 0$. Every positive matrix ρ_{123} can be written as a convex combination of extremal matrices; it then follows from the convexity of G that $G(\rho_{123}) \leq 0$. Q.E.D.

3. REMARKS AND RELATED RESULTS

We have already noted in the proof of (1.6) that Theorem 1 implies Theorem 2. We now note that the converse is also true and give several alternative proofs of Theorems 1 and 2. We then show that $F(\rho_{123})$ is not convex and give a corollary to Theorem 1.

(A) To show Theorem 2 implies Theorem 1 it suffices to note that [apart from the trivial interchange of the subscripts 1 and 2 in (2.1)] (1.5) is identical to (2.1) for a special choice of ρ_{123} , i.e., $\rho_{123} = \alpha \rho'_{12} \otimes E_3 + (1 - \alpha) \rho''_{12} \otimes F_3$ where H_3 is chosen to be two-dimensional and E_3 and F_3 are orthogonal, one-dimensional projections on H_3 .

(B) Uhlmann⁹ has shown that (1.5) follows from the concavity of $C \mapsto \text{Tr} \exp(K + \ln C)$. This has been shown to be true by Lieb,¹¹ and an alternate proof was later found by Epstein.¹² Therefore, Uhlmann's remark gives an alternate proof of (1.5).

(C) The proof of (1.6) shows that Theorem 1 implies Theorem 2. However, (1.6) is not equivalent to (1.5) in other contexts.¹³ [In fact, (1.6) is false in the classical continuous case.⁶] Therefore, it is instructive to note that one can show that Theorem 1 implies (1.5) directly without using (1.6). Baumann and Jost^{3,5} have shown that a special choice of ρ'_{12} and ρ''_{12} in (2.1) implies that $\text{Tr} \int_0^\infty A^*(C + x1)^{-1} A(C + x1)^{-1} dx$ is jointly convex in (A, C) where A and C are matrices with $C > 0$. Lieb has then shown¹¹ that this implies $C \mapsto \text{Tr} \exp(K + \ln C)$ is concave in C . The last statement was used to prove¹¹ (2.4) which, as we have already seen, implies (1.5). Alternatively, we have already noted in (B) above that concavity of $C \mapsto \text{Tr} \exp[K + \ln C]$ implies (1.5).

(D) We have already shown that the left side of (1.6), $G(\rho_{123})$, is convex. One might wonder, therefore, if the left side of (1.5), $F(\rho_{123})$, is also convex. In fact, it is not. If it were, one could choose H_2 to be one-dimensional so that

$$F(\rho_{123}) = S_{13} - S_1 - S_3 \equiv E(\rho_{13})$$

would have to be a convex function of ρ_{13} . Take H_1 and H_3 to be two-dimensional and choose ρ_{13} and ρ''_{13} to be the following orthogonal, one-dimensional projections:

$$\begin{aligned} \rho'_{13}(i_1, i_3; j_1, j_3) &= \frac{1}{2} \delta(i_1, i_3) \delta(j_1, j_3) \\ \text{and} \\ \rho''_{13}(i_1, i_3; j_1, j_3) &= \frac{1}{2} [1 - \delta(i_1, i_3)] [1 - \delta(j_1, j_3)], \end{aligned}$$

where δ is the Kronecker delta. Then $\rho'_1 = \rho''_1 = \frac{1}{2} 1_1$, $\rho'_3 = \rho''_3 = \frac{1}{2} 1_3$, and $E(\rho'_{13}) + E(\rho''_{13}) - 2E(\frac{1}{2}\rho'_{13} + \frac{1}{2}\rho''_{13}) = -2 \ln 2 < 0$, which is a contradiction.

(E) It was pointed out in Ref. 11 that if $f(A)$ is a convex function from the set of positive matrices into \mathbb{R} , and if it is also homogeneous [i.e., $f(\lambda A) = \lambda f(A)$ for all $\lambda > 0$], then

$$\frac{d}{dx} f(A + xB) \Big|_{x=0} \equiv \lim_{x \rightarrow 0} x^{-1} [f(A + xB) - f(A)] \leq f(B), \quad (3.1)$$

whenever A, B are positive matrices and the above limit exists. The function $(S_1 - S_{12})(\rho_{12})$ has these properties. To apply (3.1) we compute

$$\begin{aligned} \frac{d}{dx} S(\rho + x\gamma) &= - \frac{d}{dx} \text{Tr}[(\rho + x\gamma) \ln(\rho + x\gamma)] \\ &= - \text{Tr} \gamma \ln(\rho + x\gamma) - \text{Tr} \gamma. \end{aligned}$$

Using this in (3.1) we conclude

Corollary: Let γ_{12} and ρ_{12} be positive, trace-class matrices on H_{12} . Then

$$\begin{aligned} \text{Tr}_{12} \gamma_{12} \ln \rho_{12} - \text{Tr}_{1\gamma_1} \ln \rho_1 \\ \leq \text{Tr}_{12} \gamma_{12} \ln \gamma_{12} - \text{Tr}_{1\gamma_1} \ln \gamma_1, \end{aligned} \quad (3.2)$$

i.e., for each fixed γ_{12} , the left side of (3.2) achieves its maximum when $\rho_{12} = \gamma_{12}$.

4. EXTENSION TO INFINITE-DIMENSIONS

We can use Theorem A2 to extend Theorems 1 and 2 to infinite dimensions. For simplicity, we confine our discussion to Theorem 1 where $H_{12} = H_1 \otimes H_2$. The extension of Theorem 2 is similar and we point out the necessary changes at the end of this section.

Let $E_n^i (i = 1, 2 \text{ and } n = 1, 2, \dots)$ be sequences of increasing, finite-dimensional projections on H_i , converging strongly to the identity, and define

$$\begin{aligned} E^n &= E_1^n \otimes E_2^n, \\ \rho_{12}^n &= E^n \rho_{12} E^n, \\ \text{and} \\ \rho_1^n &= \text{Tr}_2 \rho_{12}^n = E_1^n (\text{Tr}_2 E_2^n \rho_{12} E_2^n) E_1^n \end{aligned} \quad (4.1)$$

Since the spaces $E_n^i H_i$ are finite dimensional, Theorem 1 is satisfied by ρ_{12}^n on $E_1^n H_1 \otimes E_2^n H_2$ for each n . Thus, it suffices to show that the sequences of matrices $\{\rho_{12}^n\}_{n=1}^\infty$ and $\{\rho_1^n\}_{n=1}^\infty$ satisfy the hypotheses of Theorem A2 so that, e.g., $\lim_{n \rightarrow \infty} S(\rho_{12}^n) = S(\rho_{12}) = S_{12}$.

To show that $\{\rho_{12}^n\}_{n=1}^\infty$ satisfies Theorem A2, we first note that $E^n \xrightarrow{s} 1_{12}$. If¹⁴ the sequences $A_n \xrightarrow{s} A$ and $B_n \xrightarrow{s} B$, then $A_n B_n \xrightarrow{s} AB$. Consequently, ρ_{12}^n converges to ρ_{12} strongly, and therefore weakly. It follows from the Ritz principle (see Proposition A1) that $\rho_{12}^n = E^n \rho_{12} E^n \triangleleft E^{n+1} \rho_{12} E^{n+1} \triangleleft \rho_{12}$, with \triangleleft as defined

in the Appendix. Therefore, the hypotheses of Theorem A2 are satisfied and

$$\lim_{n \rightarrow \infty} S(\rho_1^{\tilde{q}}) = S_{12}. \tag{4.2}$$

To show that $\{\rho_1^{\tilde{q}}\}_{n=1}^{\infty}$ also satisfies Theorem A.2, define $\tilde{\rho}_1^{\tilde{q}} = \text{Tr}_2 E_2^{\tilde{q}} \rho_{12} E_2^{\tilde{q}}$. Then $\rho_1^{\tilde{q}} = E_1^{\tilde{q}} \tilde{\rho}_1^{\tilde{q}} E_1^{\tilde{q}}$. To show that $\rho_1^{\tilde{q}}$ converges to ρ_1 weakly, it suffices to show that $\tilde{\rho}_1^{\tilde{q}}$ converges to ρ_1 strongly. (In fact, it converges uniformly.) To do this we can assume, without loss of generality, that $E_2^{\tilde{q}}$ projects on the space spanned by $e_1 \cdots e_n$ where $\{e_i; i = 1, 2, \dots\}$ is an orthonormal basis in H_2 . Then

$$(\psi, \tilde{\rho}_1^{\tilde{q}} \psi) = \sum_{i=1}^n (\psi \otimes e_i, \rho_{12} \psi \otimes e_i)$$

for all ψ in H_1 , and it follows that

$$\tilde{\rho}_1^{\tilde{q}} \leq \tilde{\rho}_1^{\tilde{q}+1}, \tag{4.3}$$

and

$$\lim_{n \rightarrow \infty} (\psi, (\rho_1 - \tilde{\rho}_1^{\tilde{q}}) \psi) = \lim_{n \rightarrow \infty} \sum_{i=1}^{\infty} (\psi \otimes e_i, \rho_{12} \psi \otimes e_i) = 0 \tag{4.4}$$

Since $\tilde{\rho}_1^{\tilde{q}}$ is a monotone sequence of positive operators, (4.4) implies that $\tilde{\rho}_1^{\tilde{q}} \xrightarrow{s} \rho_1$ and therefore $\rho_1^{\tilde{q}} \xrightarrow{s} \rho_1$. Further, it follows from (4.3), i.e., the monotonicity of $\tilde{\rho}_1^{\tilde{q}}$, that

$$\begin{aligned} \rho_1^{\tilde{q}} &\triangleleft E_1^{\tilde{q}+1} \tilde{\rho}_1^{\tilde{q}} E_1^{\tilde{q}+1} \\ &\leq E_1^{\tilde{q}+1} \tilde{\rho}_1^{\tilde{q}+1} E_1^{\tilde{q}+1} = \rho_1^{\tilde{q}+1} \triangleleft \rho_1. \end{aligned}$$

Thus, Theorem A2 implies

$$\lim_{n \rightarrow \infty} S(\rho_1^{\tilde{q}}) = S(\rho_1) = S_1.$$

The analysis for Theorem 2 is similar. One defines

$$\begin{aligned} E^n &= E_1^{\tilde{q}} \otimes E_2^{\tilde{q}} \otimes E_3^{\tilde{q}}, \\ \rho_{123}^{\tilde{q}} &= E^n \rho_{123} E^n, \end{aligned}$$

and

$$\rho_{12}^{\tilde{q}} = \text{Tr}_3 \rho_{123}^{\tilde{q}}, \text{ etc.}$$

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APPENDIX: CONVERGENCE THEOREMS FOR ENTROPY By B. Simon §

We discuss a variety of convergence theorems which are useful in extending entropy inequalities from finite dimensional matrices to infinite dimensional operators on a Hilbert space.

-Definition: Let A be a positive compact operator. $\mu_k(A)$ denotes the k th largest eigenvalue of A counting multiplicity.

Definition: Let $s(x)$ be the function on $[0, \infty)$ given by

$$s(x) = \begin{cases} -x \ln x & \text{if } x \geq 0 \\ 0 & \text{if } x = 0. \end{cases}$$

If A is positive and compact, we set

$$S(A) = \sum_{k=1}^{\infty} s(\mu_k(A)),$$

the value infinity being allowed.

Definition: Let A and B be positive, compact operators. We write $A \triangleleft B$ if and only if $\mu_k(A) \leq \mu_k(B)$ for all k .

Definition: Let $\{A_n\}_{n=1}^{\infty}$ and A be positive, compact operators. We write $A_n \xrightarrow{\mu} A$ if and only if $\mu_k(A_n) \rightarrow \mu_k(A)$ for each fixed k .

-Remarks: (1) The topology defined by μ -convergence is, of course, non-Hausdorff. (2) The order \triangleleft is useful because of the following consequence of the Ritz principle:

Proposition A1: Let A be a positive, compact operator and let P be a projection. Then $PAP \triangleleft A$. In particular, if P and Q are projections and $P \leq Q$, then $PAP \triangleleft QAQ$.

The above is false if \triangleleft is replaced by \leq .

Theorem A1 (Basic Convergence Theorem): Let B be a positive, compact operator with $S(B) < \infty$. Suppose $\{A_n\}$ and A are given positive, compact operators with

- (1) $A_n \xrightarrow{\mu} A$,
- (2) $A_n \triangleleft B$ for each n .

Then, $\lim_{n \rightarrow \infty} S(A_n) = S(A)$.

Proof: The proof is based on the fact that s is monotone in $[0, e^{-1}]$. Since B is compact, $\mu_k(B) \rightarrow 0$. Suppose $\mu_N(B) \leq e^{-1}$. By (1) and the continuity of s , $s(\mu_k(A_n)) \rightarrow s(\mu_k(A))$, each k , and by (2) and the monotonicity of s in $[0, e^{-1}]$, $s(\mu_k(A_n)) \leq s(\mu_k(B))$ for $k \geq N$, each n . Thus by the dominated convergence theorem for sums, $\sum_{k \geq N} s(\mu_k(A_n)) \rightarrow \sum_{k \geq N} s(\mu_k(A))$. Since $\sum_{k \leq N-1} s(\mu_k(A_n))$ certainly converges, the theorem is proven. Q.E.D.

For applications of Theorem A1, it is convenient to have statements expressed in a more usual form than μ -convergence.

Theorem A2: Let $\{A_n\}$ and A be positive, compact operators. If

- (1) $w\text{-}\lim_{n \rightarrow \infty} A_n = A$

and

- (2) $A_n \triangleleft A$ for all n ,

then $\lim_{n \rightarrow \infty} S(A_n) = S(A)$.

Proof: We first prove that $A_n \xrightarrow{\mu} A$. Fix k and ϵ . By weak convergence and the min-max principle, it is easy to find a k -dimensional space, V , and an N such that

$$(\psi, A_n \psi) \geq (\mu_k(A) - \epsilon) \|\psi\|^2$$

if $\psi \in V$ and $n \geq N$. But then $\mu_k(A_n) \geq \mu_k(A) - \epsilon$ if $n \geq N$. Since $\mu_k(A) \geq \mu_k(A_n)$ by (2), this means $|\mu_k(A) - \mu_k(A_n)| < \epsilon$ if $n \geq N$ and hence $A_n \xrightarrow{\mu} A$. If $S(A) < \infty$, the theorem then follows from Theorem A1. If $S(A) = \infty$, for any M we can find an L such that

$\sum_{k=1}^L s(\mu_k(A)) > M$. However, for L sufficiently large, $S(A_n) \geq \sum_{k=1}^L s(\mu_k(A_n))$ and, since $\mu_k(A_n) \rightarrow \mu_k(A)$, the latter sum can be made arbitrarily close to M . Thus $S(A_n) \rightarrow \infty$. Q.E.D.

Theorem A3: (Dominated Convergence Theorem for Entropy): Let $\{A_n\}, A$ and B be positive, compact operators and suppose that

- (1) $S(B) < \infty$,
- (2) $w\text{-}\lim_{n \rightarrow \infty} A_n = A$,
- (3) $A_n \leq B$ (operator inequality!).

Then,

$$\lim_{n \rightarrow \infty} S(A_n) = S(A).$$

Proof: Since B is compact, for any $\epsilon > 0$ we can find a finite-dimensional subspace $K \subset H$ such that $(u, Bu) = \|B^{1/2}u\|^2 < \epsilon \|u\|^2$ for $u \in L$, where L is the orthogonal complement of K . Since $A_n \leq B$, $\|A_n^{1/2}u\| = (u, A_n u) \leq (u, Bu) \leq \epsilon \|u\|^2$ for all u in L . Since $A_n \xrightarrow{w} A$, $A \leq B$, and $\|A^{1/2}u\| \leq \epsilon \|u\|^2$ for all u in L also. We now show $A_n \rightarrow A$ uniformly. Recall that $\|A_n - A\| = \sup\{ |(\varphi, (A_n - A)\psi)| : \varphi, \psi \in H, \|\varphi\| = \|\psi\| = 1 \}$. Now write $\varphi = f + u$, $\psi = g + v$ where f, g are in K and u, v in L . Then

$$\begin{aligned} (\varphi, (A_n - A)\psi) &= ((f + u), (A_n - A)(g + v)) \\ &\leq (f, (A_n - A)g) + \|A_n^{1/2}f\|^{1/2} \|A_n^{1/2}v\|^{1/2} \\ &\quad + \|A^{1/2}f\|^{1/2} \|A^{1/2}v\|^{1/2} + \|A_n^{1/2}u\|^{1/2} \|A_n^{1/2}g\|^{1/2} \\ &\quad + \|A^{1/2}u\|^{1/2} \|A^{1/2}g\|^{1/2} + \|A_n^{1/2}u\|^{1/2} \|A_n^{1/2}v\|^{1/2} \\ &\quad + \|A^{1/2}u\|^{1/2} \|A^{1/2}v\|^{1/2}, \end{aligned}$$

which can be arbitrarily small since $A_n \rightarrow A$ uniformly on K , $A_n^{1/2}$ and $A^{1/2}$ are bounded on K , $\|A_n^{1/2}u\| < \epsilon$, $\|A^{1/2}u\| < \epsilon$, etc., and $\|f\| \leq \|\varphi\|$, etc. Thus $|(\varphi, (A_n - A)\psi)|$ can be made arbitrarily small independent of φ, ψ (for all φ, ψ with $\|\varphi\| = \|\psi\| = 1$) and thus $\|A_n - A\| \rightarrow 0$. By the min-max principle, $|\mu_k(A_n) - \mu_k(A)| \leq \|A_n - A\|$. Thus $A_n \xrightarrow{\mu} A$, and (1) implies that Theorem A1 is applicable. Q.E.D.

Example: Let $\{A_n\}, A$ and B be the following operators on H , where $\{\varphi_n\}$ is an orthonormal basis for H :

$$\begin{aligned} A\varphi_k &= 0, \quad \text{each } k, \\ A_n\varphi_k &= \delta_{nk} e^{-1}\varphi_n, \\ B &= A_1. \end{aligned}$$

Then $A_n \prec B$, $A_n \rightarrow A$ strongly, but $S(A_n)$ does not converge to $S(A)$. This example shows that \leq and not \prec is needed in Theorem A3.

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