

Problem 1.1 Trace distance

The trace distance (or L_1 -distance) between two probability distributions P_X and Q_X over a discrete alphabet \mathcal{X} is defined as

$$\delta(P_X, Q_X) = \frac{1}{2} \sum_{x \in \mathcal{X}} |P_X(x) - Q_X(x)|. \quad (1)$$

The trace distance may also be written as

$$\delta(P_X, Q_X) = \max_{S \subseteq \mathcal{X}} |P_X[S] - Q_X[S]|, \quad (2)$$

where we maximize over all events $S \subseteq \mathcal{X}$ and the probability of an event is given by $P_X[S] = \sum_{x \in S} P_X(x)$.

- a) Show that $\delta(\cdot, \cdot)$ is a good measure of distance by proving that $0 \leq \delta(P_X, Q_X) \leq 1$ and the triangle inequality $\delta(P_X, R_X) \leq \delta(P_X, Q_X) + \delta(Q_X, R_X)$ for arbitrary probability distributions P_X, Q_X and R_X .
- b) Show that definitions (2) and (1) are equivalent and use (2) to give a physical interpretation of the trace distance.

Problem 1.2 Weak Law of Large Numbers

Let A be a positive random variable with expectation value $\langle A \rangle$ and let $P[A \geq \varepsilon]$ denote the probability of an event $\{A \geq \varepsilon\}$.

- a) Prove Markov's inequality

$$P[A \geq \varepsilon] \leq \frac{\langle A \rangle}{\varepsilon}. \quad (3)$$

- b) Use Markov's inequality to prove the weak law of large numbers for i.i.d. X_i :

$$\lim_{n \rightarrow \infty} P \left[\left(\frac{1}{n} \sum_i X_i - \mu \right)^2 \geq \varepsilon \right] = 0 \quad \text{for any } \varepsilon > 0, \mu = \langle X_i \rangle. \quad (4)$$

Problem 1.3 Min-Entropy

The classical min-entropy of a probability distribution P_X over \mathcal{X} is defined as

$$H_{\min}(X) = \min_{x \in \mathcal{X}} h_x, \quad (5)$$

where the information content of an event $\{X = x\}$ is given by $h_x = -\log P_X(x)$. The following lemma has been used in the lecture:

Lemma 1. *Let $\lambda \geq 0$ and $2^\lambda \in \mathbb{N}$. If $H_{\min}(X) \geq \lambda$ then there exists a probability distribution P_R such that $P_X(x) = \sum_r P_R(r) P_{X|R=r}(x)$, where $P_{X|R=r}(x)$ is flat and has support of size 2^λ .*

- a) Show that $H_{\min}(X) \leq \log |\mathcal{X}|$ for any distribution P_X over \mathcal{X} .
- *b) Prove Lemma 1.