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# Concentration estimates for random subspaces of a tensor product, and application to Quantum Information Theory 

Benoît Collins, Félix Parraud


#### Abstract

Given a random subspace $H_{n}$ chosen uniformly in a tensor product of Hilbert spaces $V_{n} \otimes W$, we consider the collection $K_{n}$ of all singular values of all norm one elements of $H_{n}$ with respect to the tensor structure. A law of large numbers has been obtained for this random set in the context of $W$ fixed and the dimension of $H_{n}, V_{n}$ tending to infinity at the same speed in [3].

In this paper, we provide measure concentration estimates in this context. The probabilistic study of $K_{n}$ was motivated by important questions in Quantum Information Theory, and allowed to provide the smallest known dimension (184) for the dimension an an ancilla space allowing Minimum Output Entropy (MOE) violation. With our estimates, we are able, as an application, to provide actual bounds for the dimension of spaces where violation of MOE occurs.


## 1 Introduction

One of the most important questions in Quantum Information Theory (QIT) was to figure out whether one can find two quantum channels $\Phi_{1}$ and $\Phi_{2}$ such that

$$
H_{\min }\left(\Phi_{1} \otimes \Phi_{2}\right)<H_{\min }\left(\Phi_{1}\right)+H_{\min }\left(\Phi_{2}\right)
$$

where $H_{\min }$ is the Minimum Output Entropy (MOE), defined in section 4. This problem was solved by [14], with important preliminary work by [13] (see also references therein). This was especially important in QIT, since there was hope it would be true and in this case, it would give a systematic way to compute the classical capacity of a quantum channel. For more explanation we refer to [7].

All proofs available so far are not constructive in the sense that constructions rely on the probabilistic method. After the initial construction of [14], the probabilistic tools involved in the proof have been found to have deep relation with random matrix theory in many respects, including large deviation principle [2], Free probability [4], convex geometry [1] and Operator Algebra [9]. The last two probably give the most conceptual proofs, and in particular convex geometry gives explicit numbers. Free probability gives the best numbers for the output dimension [4] but was unable to give estimates for the input dimension so far. More generally, the optimal violation obtained in [4] relates to a LLN obtained in [3] whose speed of convergence was not explicit, and in turn, did not give any estimate on the smallest dimension of the input space. In order to obtain explicit parameters, measure concentration estimates, ideally large deviation estimates, are required. And from a theoretical point of view, this is the goal of this paper. The main result is as follows:

Theorem 1.1 (For the precise statement, see Theorem 2.2). Given the output space $K_{n, k, t}$ of our quantum model and its limit $K_{k, t}$ (see Equation (2) for a definition), for $n \geq 3^{4} \times 2^{29} \times \ln ^{2}(k n) \times k^{3} \varepsilon^{-4}$,

$$
\mathbb{P}\left(K_{n, k, t} \not \subset K_{k, t}+\varepsilon\right) \leq e^{k^{2}\left(\ln \left(3 k^{2} \varepsilon^{-1}\right)\right)-\frac{n}{k} \times \frac{\varepsilon^{2}}{576}} .
$$

They are based on the far reaching approach of [15] - see as well [6]. As a corollary, we obtain the following important application in Quantum Information Theory:

Theorem 1.2 (For the precise statement, see Theorem 4.3). There exists a quantum channel from $\mathbb{M}_{184 \times 10^{51}}(\mathbb{C})$ to $\mathbb{M}_{184}(\mathbb{C})$ that yields violation of MOE.

The paper is organized as follows. After this introduction, section 2 is devoted to introducing necessary notations and state the main theorem. Section 3 contains the proof of the main theorem, and section 4 contains application to Quantum Information Theory.

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## 2 Notation and main theorem

We denote by $H$ a Hilbert space, which we assume to be finite dimensional. $B(H)$ is the set of bounded linear operators on $H$, and $D(H) \subset B(H)$ is the collection of trace 1, positive operators known as density matrices. In the case of matrices, we denote it by $\mathcal{D}_{k} \subset \mathbb{M}_{k}(\mathbb{C})$.

Let $d, k, n \in \mathbb{N}$, let $U$ be distributed according to the Haar measure on the unitary group of $\mathbb{M}_{k n}(\mathbb{C})$, let $P_{n}$ be the canonical projection from $\mathbb{C}^{d}$ to $\mathbb{C}^{k n}$, that is the matrix with $k n$ lines and $d$ columns with 1 on the diagonal and 0 elsewhere. With $\operatorname{Tr}_{n}$ the trace on $\mathbb{M}_{n}(\mathbb{C})$, we define the following random linear map,

$$
\begin{equation*}
\Phi_{n}: X \in \mathbb{M}_{d}(\mathbb{C}) \mapsto i d_{k} \otimes \operatorname{Tr}_{n}\left(U P_{n} X P_{n}^{*} U^{*}\right) \in \mathbb{M}_{k}(\mathbb{C}) \tag{1}
\end{equation*}
$$

This map is trace preserving, linear and completely positive and as such, it is known as a quantum channel. Let $t \in[0,1]$. We fix $d$ be an integer sequence (depending on $n$ ) such that $d \sim t k n$, and define

$$
\begin{equation*}
K_{n, k, t}=\Phi_{n}\left(\mathcal{D}_{d}\right) . \tag{2}
\end{equation*}
$$

There is a much more geometric definition of $K_{n, k, t}$ thanks to the following proposition.
Proposition 2.1. We have,

$$
\begin{equation*}
K_{n, k, t}=\left\{X \in \mathcal{D}_{k} \mid \forall A \in \mathcal{D}_{k}, \operatorname{Tr}_{k}(X A) \leq\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|\right\} \tag{3}
\end{equation*}
$$

Besides for any $A \in \mathcal{D}_{k}$, $\left\{X \in K_{n, k, t} \mid \operatorname{Tr}_{k}(X A)=\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|\right\}$ is non-empty.
Proof. Let $Y \in \mathcal{D}_{d}, A \in \mathcal{D}_{k}$, then

$$
\begin{aligned}
\operatorname{Tr}_{k}\left(\Phi_{n}(Y) A\right) & =\operatorname{Tr}_{k n}\left(U P_{n} Y P_{n}^{*} U^{*} \cdot A \otimes I_{n}\right) \\
& =\operatorname{Tr}_{d}\left(\sqrt{Y} P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n} \sqrt{Y}\right) \\
& \leq \operatorname{Tr}_{d}(Y)\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\| \\
& =\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|
\end{aligned}
$$

Let us write $E$ for the right member of the equation (3), we just showed that $K_{n, k, t}=\Phi_{n}\left(\mathcal{D}_{d}\right) \subset E$. Besides if $P_{x}$ is the orthogonal projection on the vector $x$, we have that

$$
\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|=\max _{x \in \mathbb{C}^{d}} \operatorname{Tr}_{d}\left(P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n} P_{x}\right)=\max _{x \in \mathbb{C}^{d}} \operatorname{Tr}_{k}\left(A \Phi_{n}\left(P_{x}\right)\right)
$$

Thus, for every $\varepsilon>0$ and $A \in \mathcal{D}_{k}$, we can find an element of $K_{n, k, t}$ in $\left\{X \in \mathcal{D}_{k} \mid \operatorname{Tr}_{k}(X A) \geq\right.$ $\left.\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|-\varepsilon\right\}$. By compacity of $K_{k, n, t}$, we can even find an element of $K_{n, k, t}$ in $\{X \in$ $\left.\mathcal{D}_{k} \mid \operatorname{Tr}_{k}(X A)=\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|\right\}$.

If we see $E$ as a convex set of $\mathbb{M}_{k}(\mathbb{C})_{s a}$, let $X \in E$ be an exposed point of $E$, that is there exists $A \in \mathbb{M}_{k}(\mathbb{C})_{s a}$ and $C$ such that the intersection of $E$ and $\left\{Y \in \mathbb{M}_{k}(\mathbb{C})_{s a} \mid \operatorname{Tr}_{k}(A Y)=C\right\}$ is reduced to $\{X\}$ and that $E$ is included in $\left\{Y \in \mathbb{M}_{k}(\mathbb{C})_{s a} \mid \operatorname{Tr}_{k}(A Y) \leq C\right\}$. We have the following equality for $\lambda$ large enough since if $Y \in \mathcal{D}_{k}, \operatorname{Tr}_{k}(Y)=1$,

$$
\left\{Y \in \mathcal{D}_{k} \mid \operatorname{Tr}_{k}(A Y)=C\right\}=\left\{Y \in \mathcal{D}_{k} \left\lvert\, \operatorname{Tr}_{k}\left(\frac{A+\lambda I_{k}}{\operatorname{Tr}_{k}\left(A+\lambda I_{k}\right)} Y\right)=\frac{C+\lambda}{\operatorname{Tr}_{k}\left(A+\lambda I_{k}\right)}\right.\right\}
$$

Thus, we can find $B \in \mathcal{D}_{k}$ and $c$ such that such that the intersection of $E$ and $\left\{Y \in \mathcal{D}_{k} \mid \operatorname{Tr}_{k}(B Y)=c\right\}$ is reduced to $\{X\}$ and that $E$ is included in $\left\{Y \in \mathcal{D}_{k} \mid \operatorname{Tr}_{k}(B Y) \leq c\right\}$. To summarize:

- The intersection of $K_{n, k, t}$ and $\left\{Y \in \mathcal{D}_{k} \mid \operatorname{Tr}_{k}(B Y)=\left\|P_{n}^{*} U^{*} \cdot B \otimes I_{n} \cdot U P_{n}\right\|\right\}$ is non-empty.
- $K_{n, k, t} \subset E$, so the intersection of $E$ and $\left\{Y \in \mathcal{D}_{k} \mid \operatorname{Tr}_{k}(B Y)=\left\|P_{n}^{*} U^{*} \cdot B \otimes I_{n} \cdot U P_{n}\right\|\right\}$ is nonempty.
- The intersection of $E$ and $\left\{Y \in \mathcal{D}_{k} \mid \operatorname{Tr}_{k}(B Y)=c\right\}$ is a exactly $\{X\}$.
- $E$ is included in both $\left\{Y \in \mathcal{D}_{k} \mid \operatorname{Tr}_{k}(B Y) \leq c\right\}$ and $\left\{Y \in \mathcal{D}_{k} \mid \operatorname{Tr}_{k}(B Y) \leq\left\|P_{n}^{*} U^{*} \cdot B \otimes I_{n} \cdot U P_{n}\right\|\right\}$.

Hence it implies that $c=\left\|P_{n}^{*} U^{*} B \otimes I_{n} U P_{n}\right\|$ and that $X \in K_{n, k, t}$. Thus we showed that the exposed point of $E$ belongs to $K_{n, k, t}$. By a result of Straszewicz ([8],theorem 18.6) the set of exposed points is dense in the set of extremal points, so the set of extremal points of $E$ is included in $K_{n, k, t}$. Since $K_{n, k, t}$ is convex, $E$ is included in $K_{n, k, t}$.

Thanks to Theorem 1.4 of [10], we know that $\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|$ converges almost surely towards a limit $\|A\|_{(t)}$, which we now describe in terms of free probability (for the interested reader we refer to [17], but a non expert reader can take $\lim _{n}\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|$ as the definition of $\|A\|_{(t)}$ without loss of generality). We view $B\left(L^{2}([0,1])\right)$ as the $\mathcal{C}^{*}$-algebra endowed with the state $\tau(u)=\left\langle u\left(\mathbf{1}_{[0,1]}\right), \mathbf{1}_{[0,1]}\right\rangle_{L^{2}([0,1]}$. The endomorphism $p_{t}: f \mapsto \mathbf{1}_{[0, t]} f$ is a self-adjoint projection of rank $t$, that is $\tau\left(p_{t}\right)=t$. We consider $\mathcal{A}$ the $\mathcal{C}^{*}$-algebra generated by $p_{t}$, restricted to $\mathcal{A}, \tau$ is a faithful tracial state. Hence thanks to Teorem 7.9 from [18], we can consider the free product of $\mathcal{A}$ and $\mathbb{M}_{k}(\mathbb{C})$. For $A \in \mathbb{M}_{k}(\mathbb{C})$, we introduce the following quantity, called the $(t)$-norm:

$$
\begin{equation*}
\|A\|_{(t)}:=\left\|p_{t} A p_{t}\right\| \tag{4}
\end{equation*}
$$

where on the right side we took the operator norm in the free product of $\mathcal{A}$ and $\mathbb{M}_{k}(\mathbb{C})$. We naturally define the asymptotic limit of $K_{n, k, t}$ by

$$
\begin{equation*}
K_{k, t}=\left\{X \in \mathcal{D}_{k} \mid \forall A \in \mathcal{D}_{k}, \operatorname{Tr}_{k}(X A) \leq\|A\|_{(t)}\right\} \tag{5}
\end{equation*}
$$

The main result of this paper is a measure concentration estimate and can be stated as follows:
Theorem 2.2. If we endow $\mathbb{M}_{k}(\mathbb{C})$ with the norm $M \mapsto \sqrt{\operatorname{Tr}_{k}\left(M^{*} M\right)}$, and that we assume $d \leq t k n$, then for $n \geq 3^{4} \times 2^{29} \times \ln ^{2}(k n) \times k^{3} \varepsilon^{-4}$,

$$
\mathbb{P}\left(K_{n, k, t} \not \subset K_{k, t}+\varepsilon\right) \leq e^{k^{2}\left(\ln \left(3 k^{2} \varepsilon^{-1}\right)\right)-\frac{n}{k} \times \frac{\varepsilon^{2}}{576}} .
$$

The convergence of $K_{n, k, t}$ towards $K_{k, t}$ for the Hausdorff distance has already been proved in [3], Theorem 5.2. More precisely the authors proved that given a random subspace of size $d, F_{n, k, t}$ the collection of singular values of unit vectors in this subspace converges for the Hausdorff distance towards a deterministic set $F_{k, t}$. It turns out that $K_{n, k, t}$ (respectively $K_{k, t}$ ) is the convex hull of the self-adjoint matrices whose eigenvalues are in $F_{n, k, t}$ (respectively $F_{k, t}$ ). However our paper is self-contained and we do not use this theorem.

## 3 Proof of main theorem

We will combine this geometrical description with the following lemma to get an estimate.
Proposition 3.1. If we endow $\mathbb{M}_{k}(\mathbb{C})_{\text {sa }}$ with the norm $\|\cdot\|_{2}$ which comes from the scalar product $(U, V) \mapsto \operatorname{Tr}_{k}(U V)$, then the following implication is true,

$$
\forall A \in \mathcal{D}_{k},\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\| \leq\|A\|_{(t)}+\frac{\varepsilon}{k} \quad \Longrightarrow \quad K_{n, k, t} \subset K_{k, t}+\varepsilon
$$

Before proving it, we need a small lemma on the structure of $K_{k, t}$.
Lemma 3.2. Let $A \in \mathcal{D}_{k}$, then $\left\{X \in K_{k, t} \mid \operatorname{Tr}_{k}(X A)=\|A\|_{(t)}\right\}$ is non-empty.
Proof. Thanks to Proposition 2.1 we know that for any $n,\left\{X \in K_{n, k, t} \mid \operatorname{Tr}_{k}(X A)=\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|\right\}$ is non-empty. Hence there exists $X_{n}$ such that:

- $\left.\operatorname{Tr}_{k}\left(X_{n} A\right)=\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|\right\}$,
- $\left.\forall B \in \mathcal{D}_{k}, \operatorname{Tr}_{k}\left(X_{n} B\right) \leq\left\|P_{n}^{*} U^{*} B \otimes I_{n} U P_{n}\right\|\right\}$.

By compacity of $\mathcal{D}_{k}$, we can assume that $X_{n}$ converges towards a limit $X$. But then as we said in the previous section, thanks to Theorem 1.4 from [10], $\left\|P_{n}^{*} U^{*} B \otimes I_{n} U P_{n}\right\|$ converges towards $\|B\|_{(t)}$. Thus $X$ is such that:

- $\left.\operatorname{Tr}_{k}(X A)=\|A\|_{(t)}\right\}$,
- $\left.\forall B \in \mathcal{D}_{k}, \operatorname{Tr}_{k}(X B) \leq\|B\|_{(t)}\right\}$.

That is, $X$ belongs to $\left\{X \in K_{k, t} \mid \operatorname{Tr}_{k}(X A)=\|A\|_{(t)}\right\}$.
We can now prove Proposition 3.1.
Proof of Proposition 3.1. We assume that $K_{n, k, t} \not \subset K_{k, t}+\varepsilon$, then thanks to the compacity of $K_{n, k, t}$ and $K_{k, t}$, we can find $X \in K_{k, t}$ and $Y \in K_{n, k, t}$ such that $\|X-Y\|_{2} \geq \varepsilon$, and $K_{k, t} \cap B\left(Y,\|X-Y\|_{2}\right)$ is empty. We set $U=\frac{Y-X}{\|Y-X\|_{2}}, A=\frac{1}{k}\left(U+I_{k}\right)$, then $A \in \mathcal{D}_{k}$. We are going to show that $\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|>$ $\|A\|_{(t)}+\frac{\varepsilon}{k}$. To do so we define

$$
P_{C}=\left\{B \in K_{k, t} \left\lvert\, \operatorname{Tr}_{k}(A B)=\frac{C+1}{k}\right.\right\}=\left\{B \in K_{k, t} \mid \operatorname{Tr}_{k}(U B)=C\right\}
$$

Let us assume that for $C>\operatorname{Tr}_{k}(U X), P_{C}$ is not empty, then let $S \in P_{C}$. We can write $C=\operatorname{Tr}_{k}(U(X+$ $t U)$ ) for some $t>0$, thus $\operatorname{Tr}_{k}(U S)=\operatorname{Tr}_{k}(U(X+t U))$, that is $\operatorname{Tr}_{k}((Y-X)(X-S))=-t\|Y-X\|_{2}$. Hence the following estimate:

$$
\begin{aligned}
\|Y-(\alpha X+(1-\alpha) S)\|_{2}^{2} & =\operatorname{Tr}_{k}\left((Y-X+(1-\alpha)(X-S))^{2}\right) \\
& =\|Y-X\|_{2}^{2}-2 t(1-\alpha)\|Y-X\|_{2}+\bigcirc\left((1-\alpha)^{2}\right)
\end{aligned}
$$

Consequently since $K_{k, t}$ is convex, for any $\alpha, \alpha X+(1-\alpha) S \in K_{k, t}$, thus for $1-\alpha$ small enough we could find an element of $K_{k, t}$ in $B\left(Y,\|X-Y\|_{2}\right)$. Hence the contradiction. Thus for $C>\operatorname{Tr}_{k}(U X), P_{C}$ is empty. By Lemma 3.2, we get that $\frac{\operatorname{Tr}_{k}(U X)+1}{k} \geq\|A\|_{(t)}$. Next we define

$$
Q_{C}=\left\{B \in K_{n, k, t} \left\lvert\, \operatorname{Tr}_{k}(A B)=\frac{C+1}{k}\right.\right\}=\left\{B \in K_{n, k, t} \mid \operatorname{Tr}_{k}(U B)=C\right\}
$$

Then clearly for $C=\operatorname{Tr}_{k}(U Y), Q_{C}$ is non-empty since $Y \in Q_{\operatorname{Tr}_{k}(U Y)}$. Hence thanks to the geometric definition (3) of $K_{n, k, t}$, we have that $\frac{\operatorname{Tr}_{k}(U Y)+1}{k} \leq\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|$. Thus we have,

$$
\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\| \geq \frac{\operatorname{Tr}_{k}(U(Y-X))}{k}+\|A\|_{(t)}=\frac{\|Y-X\|_{2}}{k}+\|a\|_{(t)} \geq \frac{\varepsilon}{k}+\|A\|_{(t)}
$$

Actually with a very similar proof, we could even show that almost surely there exist $A \in \mathcal{D}_{k}$ such that

$$
d_{H}\left(K_{n, k, t}, K_{k, t}\right)=k \times\left|\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|-\|A\|_{(t)}\right|
$$

where $d_{H}$ is the Hausdorff distance associated to the norm $\|\cdot\|_{2}$ which comes from the scalar product $(U, V) \mapsto \operatorname{Tr}_{k}(U V)$. However this result will not be useful in this paper since the absolute value would be detrimental for the computation of our estimate. The following lemma is a rather direct consequence of the previous proposition.

Lemma 3.3. Let $u>0$, let $\mathcal{S}_{u}=\left\{u M \mid M \in \mathbb{M}_{k}(\mathbb{C})_{s a}, \forall i \geq j, \Re\left(m_{i, j}\right) \in\left\{\mathbb{N}+\frac{1}{2}\right\} \cap\left[0,\left\lceil u^{-1}\right\rceil\right]\right.$, $\forall i>$ $\left.j, \Im\left(m_{i, j}\right) \in\left\{\mathbb{N}+\frac{1}{2}\right\} \cap\left[0,\left\lceil u^{-1}\right\rceil\right]\right\}$, let $P_{\mathcal{D}_{k}}$ be the convex projection on $\mathcal{D}_{k}$. Then with $u=\frac{\sqrt{2} \varepsilon}{3 k^{2}}$,

$$
\mathbb{P}\left(K_{n, k, t} \not \subset K_{k, t}+\varepsilon\right) \leq \sum_{M \in \mathcal{S}_{u}} \mathbb{P}\left(\left\|P_{n}^{*} U^{*}\left(P_{\mathcal{D}_{k}} M \otimes I_{n}\right) U P_{n}\right\|>\left\|P_{\mathcal{D}_{k}} M\right\|_{(t)}+\frac{\varepsilon}{3 k}\right)
$$

Proof. We immediately get from proposition 3.1 that

$$
\mathbb{P}\left(K_{n, k, t} \not \subset K_{k, t}+\varepsilon\right) \leq \mathbb{P}\left(\exists A \in \mathcal{D}_{k},\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|>\|A\|_{(t)}+\frac{\varepsilon}{k}\right) .
$$

Now, let $A \in \mathcal{D}_{k}$, by construction of $\mathcal{S}_{u}$, there exists $M \in \mathcal{S}_{u}$ such that the real part and the imaginary part of the coefficients of $M$ are $u / 2$-close from those of $A$. Thus we have $\|A-M\|_{2} \leq \frac{k u}{\sqrt{2}}$. Hence if we fix $u=\frac{\sqrt{2} \varepsilon}{3 k^{2}}$, then we can always find $M \in \mathcal{S}_{u}$ such that $\|A-M\|_{2} \leq \frac{\varepsilon}{3 k}$. Besides we have,

$$
\begin{gathered}
\left|\|A\|_{(t)}-\left\|P_{\mathcal{D}_{k}} M\right\|_{(t)}\right| \leq\left\|A-P_{\mathcal{D}_{k}} M\right\| \leq\left\|A-P_{\mathcal{D}_{k}} M\right\|_{2} \\
\left|\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|-\left\|P_{n}^{*} U^{*}\left(P_{\mathcal{D}_{k}} M \otimes I_{n}\right) U P_{n}\right\|\right| \leq\left\|A-P_{\mathcal{D}_{k}} M\right\| \leq\left\|A-P_{\mathcal{D}_{k}} M\right\|_{2} .
\end{gathered}
$$

Hence since $P_{\mathcal{D}_{k}} A=A$ and that $P_{\mathcal{D}_{k}}$ is 1-lipschitz, we have $\left\|A-P_{\mathcal{D}_{k}} M\right\|_{2} \leq\|A-M\|_{2} \leq \frac{\varepsilon}{3 k}$. Consequently,

$$
\left\{\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|>\|A\|_{(t)}+\frac{\varepsilon}{k}\right\} \subset\left\{\left\|P_{n}^{*} U^{*}\left(P_{\mathcal{D}_{k}} M \otimes I_{n}\right) U P_{n}\right\|>\left\|P_{\mathcal{D}_{k}} M\right\|_{(t)}+\frac{\varepsilon}{3 k}\right\} .
$$

Hence,
$\left\{\exists A \in \mathcal{D}_{k},\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|>\|A\|_{(t)}+\frac{\varepsilon}{k}\right\} \subset \bigcup_{M \in \mathcal{S}_{u}}\left\{\left\|P_{n}^{*} U^{*}\left(P_{\mathcal{D}_{k}} M \otimes I_{n}\right) U P_{n}\right\|>\left\|P_{\mathcal{D}_{k}} M\right\|_{(t)}+\frac{\varepsilon}{3 k}\right\}$.
The conclusion follows.

The next lemma shows that there exist a smooth function which verifies some assumptions on the infinite norm of its derivatives.
Lemma 3.4. There exists $g$ a $\mathcal{C}^{6}$ function which takes value 0 on $(-\infty, 0]$ and value 1 on $[1, \infty)$, and in $[0,1]$ otherwise. Besides for any $j \leq 6,\left\|g^{(j)}\right\|_{\infty}=2^{\frac{j(j+1)}{2}}$.
Proof. Firstly we define,

$$
\begin{aligned}
f: t \in[0,1] & \mapsto\left\{\begin{array}{ll}
2 t & \text { if } t \leq 1 / 2 \\
2(1-t) & \text { if } t \geq 1 / 2
\end{array},\right. \\
H: \quad \mathbb{C}^{0}([0,1]) & \rightarrow \\
f \quad & \mapsto t \mapsto\left\{\begin{array}{ll}
\mathbb{C}^{0}([0,1]) \\
-f(2 t) & \text { if } t \leq 1 / 2 \\
-f(2 t-1) & \text { if } t \geq 1 / 2
\end{array} .\right.
\end{aligned}
$$

Inspired by Taylor's Theorem, we define

$$
h: x \in[0,1] \mapsto \int_{0}^{x} \frac{(x-t)^{5}}{5!} H^{5} f(t) d t .
$$

It is easy to see that $h \in \mathcal{C}^{6}([0,1])$ with

$$
\forall j \leq 5, \quad h^{(j)}: x \in[0,1] \mapsto \int_{0}^{x} \frac{(x-t)^{5-j}}{(5-j)!} H^{5} f(t) d t, \quad h^{(6)}=H^{5} f .
$$

Thus one can easily extend $h$ by 0 on $\mathbb{R}^{-}$and $h$ remains $\mathcal{C}^{6}$ in 0 , as for what happens in 1 it is way less obvious. In order to build $g$ we want to show that

$$
\forall 1 \leq j \leq 6, \quad h^{(j)}(1)=0, \quad h(1)>0 .
$$

To do so let $w \in \mathcal{C}^{0}([0,1])$, then for any $k \geq 0$,

$$
\begin{aligned}
\int_{0}^{1}(1-t)^{k} H w(t) d t & =\int_{0}^{1 / 2}(1-t)^{k} w(2 t) d t-\int_{1 / 2}^{1}(1-t)^{k} w(2 t-1) d t \\
& =\frac{1}{2^{k+1}} \int_{0}^{1}\left((2-t)^{k}-(1-t)^{k}\right) w(t) d t \\
& =\frac{1}{2^{k+1}} \int_{0}^{1} \sum_{0 \leq i<k}\binom{k}{i}(1-t)^{i} w(t) d t .
\end{aligned}
$$

Thus recursively one can show that $\forall 1 \leq j \leq 6, h^{(j)}(1)=0$. We also get that

$$
h(1)=\int_{0}^{x} \frac{(1-t)^{5}}{5!} H^{5} f(t) d t=2^{-\sum_{2 \leq i \leq 6} i} \int_{0}^{x} f(t) d t=2^{-21}
$$

Hence we fix $g=2^{21} h$, further studies show that $\left\|g^{(j)}\right\|_{\infty}=2^{\frac{j(j+1)}{2}}$.
In the next lemma, we prove a first rough estimate on the deviation of the norm with respect to its limit. It is the only one where we use that $d \leq t k n$.

Lemma 3.5. For any $A \in \mathcal{D}_{k}, \varepsilon>0$,

$$
\begin{equation*}
\mathbb{P}\left(\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\| \geq\|A\|_{(t)}+\varepsilon\right) \leq 3 \times 2^{21} \times \frac{\ln ^{2}(k n)}{k n} \varepsilon^{-4} \tag{6}
\end{equation*}
$$

Proof. For a better understanding of the notations and tools used in this proof, such as free stochastic calculus, we refer to [15]. In particular $\tau_{k n}$ is the trace on the free product of $\mathbb{M}_{k n}(\mathbb{C})$ with a $\mathcal{C}^{*}$-algebra which contains two free unitary Brownian motions, see Definition 2.8 of [15]. As for $\delta, \mathcal{D}$ and $\boxtimes$, see Definition 2.8 and 2.10 , as well as Proposition 2.2 of the same paper. If you are not familiar with free probability, it is possible to simply admit equation (8) to avoid having to understand the previous notations.

Since $\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|=\left\|P_{n} P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n} P_{n}^{*}\right\|$, we will rather work with $P=P_{n} P_{n}^{*}$ since it is a square matrix. To simplify notation, instead of $A \otimes I_{n}$ we simply write $A$. Thus thanks to Lemma 4.1 and 4.4 from [15], given a function $f$ such that

$$
\begin{equation*}
\forall x \in \mathbb{R}, \quad f(x)=\int_{\mathbb{R}} e^{\mathbf{i} x y} d \mu(y) \tag{7}
\end{equation*}
$$

for some measure $\mu$. Then with $u_{t}=U a_{t}$ and $v_{t}=U b_{t}$ where $a_{t}$ and $b_{t}$ are free unitary Brownian motions started in 1 and free between each other, we have the following expression,

$$
\begin{aligned}
& \mathbb{E}\left[\frac{1}{k n} \operatorname{Tr}_{k n}\left(f\left(P U^{*} A U P\right)\right)\right]-\tau\left(f\left(P u_{T}^{*} A u_{T} P\right)\right) \\
& =\frac{1}{2(k n)^{2}} \iint_{0}^{T} t \tau_{k n}\left(\mathcal{D} \circ \delta^{1} \circ \mathcal{D}\left(e^{\mathbf{i} y P U^{*} A U P}\right)\left(u_{t}, u_{t}^{*}, A, P\right) \boxtimes \mathcal{D} \circ \delta^{2} \circ \mathcal{D}\left(e^{\mathbf{i} y P U^{*} A U P}\right)\left(v_{t}, v_{t}^{*}, A, P\right)\right)
\end{aligned}
$$



Then if we set $R_{1}^{t}=P u_{t}^{*} A u_{t} P$ and $R_{2}^{t}=P v_{t}^{*} A v_{t} P$, after a tedious computation,

$$
\begin{align*}
& \tau_{k n}\left(\mathcal{D} \circ \delta^{1} \circ \mathcal{D}\left(e^{\mathbf{i} y P U^{*} A U P}\right)\left(u_{t}, u_{t}^{*}, A, P\right) \boxtimes \mathcal{D} \circ \delta^{2} \circ \mathcal{D}\left(e^{\mathbf{i} y P U^{*} A U P}\right)\left(v_{t}, v_{t}^{*}, A, P\right)\right)  \tag{8}\\
& =2 \mathbf{i} y^{3} \int_{0}^{1} s \tau_{k n}\left(\left(e^{\mathbf{i} y R_{1}^{t} s} P u_{t}^{*} A u_{t}-u_{t}^{*} A u_{t} P e^{\mathbf{i} y R_{1}^{t} s}\right) \times\left(e^{\mathbf{i} y R_{2}^{t}(1-s)} P v_{t}^{*} A^{2} v_{t}-v_{t}^{*} A^{2} v_{t} P e^{\mathbf{i} y R_{2}^{t}(1-s)}\right.\right. \\
& +\mathbf{i} y(1-s) \int_{0}^{1} e^{\mathbf{i} y R_{2}^{t}(1-s)(1-r)} P v_{t}^{*} A^{2} v_{t} P e^{\mathbf{i} y R_{2}^{t}(1-s) r} v_{t}^{*} A v_{t} \\
& \\
& \left.\left.\quad-v_{t}^{*} A v_{t} e^{\mathbf{i} y R_{2}^{t}(1-s)(1-r)} P v_{t}^{*} A^{2} v_{t} P e^{\mathbf{i} y R_{2}^{t}(1-s) r} d r\right)\right) d s \\
& \begin{array}{r}
-2 y^{2} \int_{0}^{1} \tau_{k n}\left(\left(\mathbf{i} y s\left(R_{1}^{t} e^{\mathbf{i} y R_{1}^{t} s} u_{t}^{*} A u_{t}-u_{t}^{*} A u_{t} e^{\mathbf{i} y R_{1}^{t} s} R_{1}^{t}\right)-u_{t}^{*} A u_{t} P e^{\mathbf{i} y R_{1}^{t} s}+e^{\mathbf{i} y R_{1}^{t} s} P u_{t}^{*} A u_{t}\right)\right. \\
\\
\times\left(\mathbf{i} y(1-s)\left(R_{2}^{t} e^{\mathbf{i} y R_{2}^{t}(1-s)} v_{t}^{*} A v_{t}-v_{t}^{*} A v_{t} e^{\mathbf{i} y R_{2}^{t}(1-s)} R_{2}^{t}\right)\right. \\
\\
\\
\left.\left.-v_{t}^{*} A v_{t} P e^{\mathbf{i} y R_{2}^{t}(1-s)}+e^{\mathbf{i} y R_{2}^{t}(1-s)} P v_{t}^{*} A v_{t}\right)\right) d s
\end{array}
\end{align*}
$$

One have that given $f$ a continuous function, $X$ and $Y$ such that $X P=X$ and $P Y=Y$, then

$$
\begin{aligned}
& \tau_{k n}\left(\left(f\left(R_{1}^{t}\right) P u_{t}^{*} A u_{t}-u_{t}^{*} A u_{t} P f\left(R_{1}^{t}\right)\right) X\right)=\tau_{k n}\left(X f\left(R_{1}^{t}\right) P u_{t}^{*} A u_{t}(1-P)\right), \\
& \tau_{k n}\left(\left(f\left(R_{1}^{t}\right) P u_{t}^{*} A u_{t}-u_{t}^{*} A u_{t} P f\left(R_{1}^{t}\right)\right) Y\right)=\tau_{k n}\left((P-1) u_{t}^{*} A u_{t} P f\left(R_{1}^{t}\right) Y\right) .
\end{aligned}
$$

Since the norm of $A, P, 1-P$ and $u_{t}$ are smaller than 1 , we finally get that for any $t$,

$$
\begin{aligned}
& \left|\tau_{k n}\left(\mathcal{D} \circ \delta^{1} \circ \mathcal{D}\left(e^{\mathbf{i} y P U^{*} A U P}\right)\left(u_{t}, u_{t}^{*}, A, P\right) \boxtimes \mathcal{D} \circ \delta^{2} \circ \mathcal{D}\left(e^{\mathbf{i} y P U^{*} A U P}\right)\left(v_{t}, v_{t}^{*}, A, P\right)\right)\right| \\
& \leq 4 y^{2} \int_{0}^{1} s|y|(1+|y|(1-s))+(1+|y| s)(|y|(1-s)+1) d s \\
& =4 y^{2}+6|y|^{3}+\frac{4}{3} y^{4} .
\end{aligned}
$$

Thanks to Proposition 3.3 from [15], we get that

$$
\begin{aligned}
& \left|\tau\left(e^{\mathbf{i} y P u_{T}^{*} A u_{T} P}\right)-\tau\left(e^{\mathbf{i} y P u^{*} A u P}\right)\right| \\
& =\left|y \int_{0}^{1} \tau\left(e^{\mathbf{i} s y P u_{T}^{*} A u_{T} P} P\left(u_{T}^{*} A u_{T}-\widetilde{u}_{T}^{*} A \widetilde{u}_{T}\right) P e^{\mathbf{i}(1-s) y P \widetilde{u}_{T}^{*} A \widetilde{u}_{T} P}\right) d s\right| \\
& \leq 8 e^{2} \pi e^{-T / 2}|y|
\end{aligned}
$$

Consequently, if the support of $f$ and the spectrum of $P u^{*} A u P$ are disjoint, then $\tau\left(f\left(P u^{*} A \otimes I_{n} u P\right)\right)=$ 0 , and

$$
\begin{align*}
& \left|\mathbb{E}\left[\frac{1}{k n} \operatorname{Tr}_{k n}\left(f\left(P U^{*} A \otimes I_{n} U P\right)\right)\right]\right|  \tag{9}\\
& \leq 8 e^{2} \pi e^{-T / 2} \int|y| d|\mu|(y)+\left(\frac{T}{k n}\right)^{2} \int y^{2}+\frac{3}{2}|y|^{3}+\frac{1}{3} y^{4} d|\mu|(y) .
\end{align*}
$$

Let $g$ be a $\mathcal{C}^{6}$ function which takes value 0 on $(-\infty, 0]$ and value 1 on $[1, \infty)$, and in $[0,1]$ otherwise. We set $f_{\varepsilon}: t \mapsto g\left(2 \varepsilon^{-1}(t-\alpha)-1\right) g\left(2 \varepsilon^{-1}(1-t)+1\right)$ with $\alpha=\|A\|_{(t)}$. Then the support of $f$ is included in $\left[\|A\|_{(t)}, \infty\right)$, whereas the spectrum of $P u^{*} A u P$ is bounded by $\left\|P u^{*} A u P\right\|=\|A\|_{d(k n)^{-1}} \leq\|A\|_{(t)}$ since $d \leq t k n$. Hence $f_{\varepsilon}$ satisfies (9). Setting $h: t \mapsto g\left(t-2 \varepsilon^{-1} \alpha-1\right) g\left(2 \varepsilon^{-1}+1-t\right)$, we have with convention $\widehat{f}(x)=(2 \pi)^{-1} \int_{\mathbb{R}} f(y) e^{-\mathbf{i} x y} d y$, for $0 \leq k \leq 4$ and any $\beta>0$,

$$
\begin{aligned}
\int|y|^{k}\left|\hat{f}_{\varepsilon}(y)\right| d y & =\frac{1}{2 \pi} \int|y|^{k}\left|\int g\left(2 \varepsilon^{-1}(t-\alpha)-1\right) g\left(2 \varepsilon^{-1}(1-t)+1\right) e^{-\mathbf{i} y t} d t\right| d y \\
& =\frac{1}{2 \pi} \int|y|^{k}\left|\int h(\beta t) e^{-\mathbf{i} y \varepsilon \beta t / 2} \frac{\varepsilon \beta}{2} d t\right| d y \\
& =\frac{1}{2 \pi} 2^{k} \varepsilon^{-k} \beta^{-k} \int|y|^{k}\left|\int h(\beta t) e^{-\mathbf{i} y t} d t\right| d y \\
& \leq \frac{1}{2 \pi} 2^{k} \varepsilon^{-k} \int \frac{1}{1+y^{2}} d y \int\left(\left|h^{(k)}(\beta t)\right|+\beta^{2}\left|h^{(k+2)}(\beta t)\right|\right) d t \\
& \leq 2^{k-1} \varepsilon^{-k}\left(\beta^{-1}\left\|g^{(k)}\right\|_{\infty}+\beta\left\|g^{(k+2)}\right\|_{\infty}\right)
\end{aligned}
$$

In the last line we used the fact that we can always assume that $\alpha+\varepsilon \leq 1$ (otherwise $\mathbb{P}\left(\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|\right.$ $\left.\geq\|A\|_{(t)}+\varepsilon\right)=0$ and there is no need to do any computation) and thus that the support of $t \mapsto g(t-$ $\left.2 \varepsilon^{-1} \alpha-1\right)$ and the derivative of $t \mapsto g\left(2 \varepsilon^{-1}+1-t\right)$ are disjoint. Thus by fixing $\beta=\sqrt{\left\|g^{(k)}\right\|_{\infty}\left\|g^{(k+2)}\right\|_{\infty}^{-1}}$ we get

$$
\int|y|^{k}\left|\hat{f}_{\varepsilon}(y)\right| d y \leq 2^{k} \varepsilon^{-k} \sqrt{\left\|g^{(k)}\right\|_{\infty}\left\|g^{(k+2)}\right\|_{\infty}}
$$

Consequently, since $f_{\varepsilon}$ satisfies (7) with $d \mu(y)=\widehat{f}_{\varepsilon}(y) d y$, by using (9) we get

$$
\begin{aligned}
& \left|\mathbb{E}\left[\frac{1}{k n} \operatorname{Tr}_{k n}\left(f_{\varepsilon}\left(P U^{*} A \otimes I_{n} U P\right)\right)\right]\right| \\
& \leq \\
& 16 e^{2} \pi e^{-T / 2} \sqrt{\left\|g^{(1)}\right\|_{\infty}\left\|g^{(3)}\right\|_{\infty}} \varepsilon^{-1}+\left(\frac{T}{k n}\right)^{2} 4 \varepsilon^{-2} \sqrt{\left\|g^{(2)}\right\|_{\infty}\left\|g^{(4)}\right\|_{\infty}} \\
& \\
& +\left(\frac{T}{k n}\right)^{2} 12 \varepsilon^{-3} \sqrt{\left\|g^{(3)}\right\|_{\infty}\left\|g^{(5)}\right\|_{\infty}}+\left(\frac{T}{k n}\right)^{2} \frac{16}{3} \varepsilon^{-4} \sqrt{\left\|g^{(4)}\right\|_{\infty}\left\|g^{(6)}\right\|_{\infty}}
\end{aligned}
$$

Combined with Lemma 3.4 and fixing $T=4 \ln (k n)$, we get

$$
\begin{aligned}
& \left|\mathbb{E}\left[\frac{1}{k n} \operatorname{Tr}_{k n}\left(f_{\varepsilon}\left(P U^{*} A \otimes I_{n} U P\right)\right)\right]\right| \\
\leq & 2^{\frac{15}{2}} e^{2} \pi \frac{\varepsilon^{-1}}{(k n)^{2}}+2^{25 / 2}\left(\frac{\ln (k n)}{k n}\right)^{2} \varepsilon^{-2}+3 \times 2^{33 / 2}\left(\frac{\ln (k n)}{k n}\right)^{2} \varepsilon^{-3}+\frac{2^{47 / 2}}{3}\left(\frac{\ln (k n)}{k n}\right)^{2} \varepsilon^{-4} .
\end{aligned}
$$

Since for any $n$, almost surely $\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\| \leq 1$, we have

$$
\begin{aligned}
\mathbb{P}\left(\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\| \geq\|A\|_{(t)}+\varepsilon\right) & =\mathbb{P}\left(\exists \lambda \in \sigma\left(P U^{*} A \otimes I_{n} U P\right), f_{\varepsilon}(\lambda)=1\right) \\
& \leq \mathbb{P}\left(\operatorname{Tr}_{k n}\left(f_{\varepsilon}\left(P^{*} U^{*} A \otimes I_{n} U P\right)\right) \geq 1\right) \\
& \leq \mathbb{E}\left[\operatorname{Tr}_{k n}\left(f_{\varepsilon}\left(P U^{*} A \otimes I_{n} U P\right)\right)\right] \\
& \leq 2^{\frac{15}{2}} e^{2} \pi \frac{\varepsilon^{-1}}{k n}+\frac{\ln ^{2}(k n)}{k n}\left(2^{25 / 2} \varepsilon^{-2}+3 \times 2^{33 / 2} \varepsilon^{-3}+\frac{2^{47 / 2}}{3} \varepsilon^{-4}\right)
\end{aligned}
$$

One can always assume that $\ln ^{2}(k n) \geq 1$ since for small value of $k$ and $n,(6)$ is easily verified since the right member of the inequality is larger than 1 . One can also assume that $\varepsilon<1$ since almost surely $\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\| \leq 1$. We get the conclusion by a numerical computation.

We can now refine this inequality by relying on corollary 4.4.28 of [16], we state the part that we will be using in the next proposition.

Proposition 3.6. We set $S \mathbb{U}_{N}=\left\{X \in \mathbb{U}_{N} \mid \operatorname{det}(X)=1\right\}$, let $f$ be a continuous, real-valued function on $\mathbb{U}_{N}$. We assume that there exists a constant $C$ such that for every $X, Y \in \mathbb{U}_{N}$,

$$
\begin{equation*}
|f(X)-f(Y)| \leq C\|X-Y\|_{2} \tag{10}
\end{equation*}
$$

Then if we set $\nu_{G}$ the law of the Haar measure on $G$, for all $\delta>0$ :

$$
\begin{equation*}
\nu_{U_{N}}\left(\left|f(.)-\int f(Y .) d \nu_{S \mathbb{U}_{N}}(Y)\right| \geq \delta\right) \leq 2 e^{-\frac{N \delta^{2}}{4 C^{2}}} \tag{11}
\end{equation*}
$$

Lemma 3.7. For any $A \in \mathcal{D}_{k}, \varepsilon>0$, if $k n \geq 2^{29} \times \ln ^{2}(k n) \times \varepsilon^{-4}$, we have

$$
\mathbb{P}\left(\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\| \geq\|A\|_{(t)}+\varepsilon\right) \leq 2 e^{-k n \times \frac{\varepsilon^{2}}{64}}
$$

Proof. We set,

$$
\begin{gathered}
f: U \mapsto\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|, \\
h: X \in \mathbb{U}_{n} \mapsto \int f(Y X) d \nu_{S \mathbb{U}_{k n}}(Y) .
\end{gathered}
$$

If $U^{1}$ is a random matrix of law $\nu_{S \mathbb{U}_{k n}}$, and $\alpha$ a scalar of law $\nu_{\mathbb{U}_{1}}$ independent of $U^{1}$. Then the law of $\alpha U^{1}$ is $\nu_{\mathbb{U}_{k n}}$ since its law is invariant by multiplication by a unitary matrix. Consequently for any $X \in \mathbb{U}_{k n}$,

$$
h(X)=\mathbb{E}\left[f\left(U^{1} X\right)\right]=\mathbb{E}\left[f\left(\alpha U^{1} X\right)\right]=\mathbb{E}\left[f\left(\alpha U^{1}\right)\right]=\int f(Y) d \nu_{U_{k n}}(Y)
$$

The third inequality is true since for any scalar $\alpha$ and $X \in \mathbb{U}_{k n}, f(X)=f(\alpha X)$. Besides we also have that for any $U, V \in \mathbb{U}_{k n}$,

$$
|f(U)-f(V)| \leq 2\|U-V\| \leq 2\|U-V\|_{2}
$$

Thus by using Proposition 3.6, we get

$$
\mathbb{P}\left(\left|\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|-\mathbb{E}\left[\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|\right]\right| \geq \delta\right) \leq 2 e^{-\frac{k n \delta^{2}}{1 \sigma}}
$$

Besides if for $x \in \mathbb{R}$, we denote $x_{+}=\max (0, x)$, then

$$
\begin{aligned}
& \mathbb{P}\left(\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\| \geq\|A\|_{(t)}+\varepsilon\right) \\
& \leq \mathbb{P}\left(\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|-\mathbb{E}\left[\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|\right] \geq \varepsilon-\mathbb{E}\left[\left(\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|-\|A\|_{(t)}\right)_{+}\right]\right) \\
& \leq \mathbb{P}\left(\left|\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|-\mathbb{E}\left[\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|\right]\right| \geq \varepsilon-\mathbb{E}\left[\left(\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|-\|A\|_{(t)}\right)_{+}\right]\right) \\
& \leq 2 e^{-k n\left(\varepsilon-\mathbb{E}\left[\left(\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\|-\|A\|_{(t)}\right)_{+}\right]\right)^{2} / 16} .
\end{aligned}
$$

Besides thanks to our first estimate, i.e. Lemma 3.5, we get that for any $r>0$,

$$
\begin{aligned}
\mathbb{E}\left[\left(\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|-\|A\|_{(t)}\right)_{+}\right] & \leq r+2^{21} \times \frac{\ln ^{2}(k n)}{k n} \int_{r}^{1} 3 \times \alpha^{-4} d \alpha \\
& \leq r+2^{21} \times \frac{\ln ^{2}(k n)}{k n} r^{-3}
\end{aligned}
$$

And after fixing $r=\left(2^{21} \times \frac{\ln ^{2}(k n)}{k n}\right)^{1 / 4}$, we get that

$$
\mathbb{E}\left[\left(\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\|-\|A\|_{(t)}\right)_{+}\right] \leq\left(2^{25} \times \frac{\ln ^{2}(k n)}{k n}\right)^{1 / 4}
$$

Hence if $k n \geq 2^{29} \times \ln ^{2}(k n) \times \varepsilon^{-4}$, we have

$$
\mathbb{P}\left(\left\|P_{n}^{*} U^{*} \cdot A \otimes I_{n} \cdot U P_{n}\right\| \geq\|A\|_{(t)}+\varepsilon\right) \leq 2 e^{-k n \times \frac{\varepsilon^{2}}{64}}
$$

We can finally prove Theorem 2.2 by using the former lemma in combination with Lemma 3.3.
Proof of Theorem 2.2. If we set $u=\frac{\sqrt{2} \varepsilon}{3 k^{2}}$, then with $\mathcal{S}_{u}=\left\{u M \mid M \in \mathbb{M}_{k}(\mathbb{C})_{s a}, \forall i \geq j, \Re\left(m_{i, j}\right) \in\right.$ $\left.\left\{\mathbb{N}+\frac{1}{2}\right\} \cap\left[0,\left\lceil u^{-1}\right\rceil\right], \forall i>j, \Im\left(m_{i, j}\right) \in\left\{\mathbb{N}+\frac{1}{2}\right\} \cap\left[0,\left\lceil u^{-1}\right\rceil\right]\right\}$, Lemma 3.3 tells us that

$$
\mathbb{P}\left(K_{n, k, t} \not \subset K_{k, t}+\varepsilon\right) \leq \sum_{M \in \mathcal{S}_{u}} \mathbb{P}\left(\left\|P_{n}^{*} U^{*}\left(P_{\mathcal{D}_{k}} M \otimes I_{n}\right) U P_{n}\right\|>\left\|P_{\mathcal{D}_{k}} M\right\|_{(t)}+\frac{\varepsilon}{3 k}\right)
$$

But thanks to Lemma 3.7, we know that for any $A \in \mathcal{D}_{k}$, if $n \geq 3^{4} \times 2^{29} \times \ln ^{2}(k n) \times k^{3} \varepsilon^{-4}$, then

$$
\mathbb{P}\left(\left\|P_{n}^{*} U^{*} A \otimes I_{n} U P_{n}\right\| \geq\|A\|_{(t)}+\frac{\varepsilon}{3 k}\right) \leq 2 e^{-\frac{n}{k} \times \frac{\varepsilon^{2}}{576}}
$$

Thus since the cardinal of $\mathcal{S}_{u}$ can be bounded by $\left(u^{-1}+1\right)^{k^{2}}$, we get that for $n \geq 3^{4} \times 2^{29} \times \ln ^{2}(k n) \times$ $k^{3} \varepsilon^{-4}$,

$$
\mathbb{P}\left(K_{n, k, t} \not \subset K_{k, t}+\varepsilon\right) \leq 2\left(u^{-1}+1\right)^{k^{2}} e^{-\frac{n}{k} \times \frac{\varepsilon^{2}}{576}} \leq e^{k^{2}\left(\ln \left(3 k^{2} \varepsilon^{-1}\right)\right)-\frac{n}{k} \times \frac{\varepsilon^{2}}{576}}
$$

## 4 Application to Quantum Information Theory

### 4.1 Preliminaries on entropy

For $X \in D(H)$, its von Neumann entropy is defined by functional calculus by $H(X)=-\operatorname{Tr}(X \ln X)$, where $0 \ln 0$ is assumed by continuity to be zero. In other words, $H(X)=\sum_{\lambda \in \operatorname{spec}(X)}-\lambda \ln \lambda$ where the sum is counted with multiplicity. A quantum channel $\Phi: B\left(H_{1}\right) \rightarrow B\left(H_{2}\right)$ is a completely positive trace preserving linear map. The Minimum Output Entropy (MOE) of $\Phi$ is

$$
\begin{equation*}
H_{\min }(\Phi)=\min _{X \in D\left(H_{1}\right)} H(\Phi(X)) \tag{12}
\end{equation*}
$$

During the last decade, a crucial problem in Quantum Information Theory was to determine whether one can find two quantum channels

$$
\Phi_{i}: B\left(H_{j_{i}}\right) \rightarrow B\left(H_{k_{i}}\right), i=\{1,2\}
$$

such that

$$
H_{\min }\left(\Phi_{1} \otimes \Phi_{2}\right)<H_{\min }\left(\Phi_{1}\right)+H_{\min }\left(\Phi_{2}\right)
$$

Let $e_{1}=(1,0, \ldots, 0) \in \mathbb{R}^{k}$ and let

$$
\begin{equation*}
x_{t}^{*}=(\left\|e_{1}\right\|_{t}, \underbrace{\frac{1-\left\|e_{1}\right\|_{t}}{k-1}, \ldots, \frac{1-\left\|e_{1}\right\|_{t}}{k-1}}_{k-1 \text { times }}) \tag{13}
\end{equation*}
$$

If we view $x_{t}^{*}$ as a diagonal matrix, then it can be easily checked that $x_{t}^{*} \in K_{k, t}$, and the following is the main result of [4]:

Theorem 4.1. For any $p>1$, the maximum of the $l^{p}$ norm on $K_{k, t}$ is reached at the point $x_{t}^{*}$.
By letting $p \rightarrow 1$ it implies that the minimum of the entropy on $K_{k, t}$ is reached at the point $x_{t}^{*}$ and this is what we will be using. For the sake of making actual computation, it will be useful to recall the value of $\left\|e_{1}\right\|_{t}$. For this, we use the following notation:

$$
\begin{equation*}
\left(1^{j} 0^{k-j}\right)=(\underbrace{1,1, \ldots, 1}_{j \text { times }}, \underbrace{0,0, \ldots, 0}_{k-j \text { times }}) \in \mathbb{R}^{k} \tag{14}
\end{equation*}
$$

and $1^{k}=\left(1^{k} 0^{0}\right)$. It was proved in the early days of free probability theory (see [17]) that for $j=$ $1,2, \ldots, k$, one has

$$
\left\|\left(1^{j} 0^{k-j}\right)\right\|_{(t)}=\phi(u, t)= \begin{cases}t+u-2 t u+2 \sqrt{t u(1-t)(1-u)} & \text { if } t+u<1 \\ 1 & \text { if } t+u \geq 1\end{cases}
$$

where $u=j / k$.

### 4.2 Corollary of the main result

The following is a direct consequence of the main theorem in terms of possible entropies of the output set.

Theorem 4.2. With $S_{n, k, t}=\min _{A \in K_{n, k, t}} H(A)=H_{\min }\left(\Phi_{n}\right)$ and $S_{k, t}=\min _{A \in K_{k, t}} H(A)$, if we assume $d \leq t k n$, then for $n \geq 3^{4} \times 2^{29} \times \ln ^{2}(k n) \times k^{3} \varepsilon^{-4}$ where $0<\varepsilon \leq e^{-1}$,

$$
\mathbb{P}\left(S_{n, k, t} \leq S_{k, t}-3 k \varepsilon|\ln (\varepsilon)|\right) \leq e^{k^{2}\left(\ln \left(3 k^{2} \varepsilon^{-1}\right)\right)-\frac{n}{k} \times \frac{\varepsilon^{2}}{576}}
$$

Proof. Let $A, B \in \mathcal{D}_{k}$ such that $\|A-B\|_{2} \leq \varepsilon$ with $\|M\|_{2}=\sqrt{\operatorname{Tr}_{k}\left(M^{*} M\right)}$, with eigenvalues $\left(\lambda_{i}\right)_{i}$ and $\left(\mu_{i}\right)_{i}$. Then with $\widetilde{x}=\max \{\varepsilon, x\}$,

$$
\begin{aligned}
\left|\left|\operatorname{Tr}_{k}(A \ln (A))\right|-\left|\operatorname{Tr}_{k}(B \ln (B))\right|\right| & =\left|\sum_{i} \lambda_{i} \ln \left(\lambda_{i}\right)-\sum_{i} \mu_{i} \ln \left(\mu_{i}\right)\right| \\
& \leq 2 k \sup _{x \in[0, \varepsilon]}|x \ln (x)|+\left|\sum_{i} \widetilde{\lambda_{i}} \ln \left(\widetilde{\lambda_{i}}\right)-\sum_{i} \widetilde{\mu_{i}} \ln \left(\widetilde{\mu_{i}}\right)\right| \\
& \leq 2 k \varepsilon|\ln (\varepsilon)|+\sum_{i}\left|\lambda_{i}-\mu_{i}\right||\ln (\varepsilon)| \\
& \leq 2 k \varepsilon|\ln (\varepsilon)|+k\|A-B\||\ln (\varepsilon)| \\
& \leq 3 k \varepsilon|\ln (\varepsilon)|
\end{aligned}
$$

Thus if we endow $\mathbb{M}_{k}(\mathbb{C})$ with the norm $M \mapsto \sqrt{\operatorname{Tr}_{k}\left(M^{*} M\right)}$, then if $K_{n, k, t} \subset K_{k, t}+\varepsilon$, then $S_{n, k, t} \geq$ $\min _{A \in K_{k, t}+\varepsilon}\left|\operatorname{Tr}_{k}(A \ln (A))\right| \geq S_{k, t}-3 k \varepsilon|\ln (\varepsilon)|$. Hence

$$
\mathbb{P}\left(S_{n, k, t} \leq S_{k, t}-3 k \varepsilon|\ln (\varepsilon)|\right) \leq \mathbb{P}\left(K_{n, k, t} \not \subset K_{k, t}+\varepsilon\right)
$$

Theorem 2.2 then allows us to conclude.

### 4.3 Application to violation of the Minimum Output Entropy of Quantum Channels

In order to obtain violations for the additivity relation of the minimum output entropy, one needs to obtain upper bounds for the quantity $H_{\min }(\Phi \otimes \Psi)$ for some quantum channels $\Phi$ and $\Psi$. The idea of using conjugate channels $(\Psi=\bar{\Phi})$ and bounding the minimum output entropy by the value of the entropy at the Bell state dates back to Werner, Winter and others (we refer to [13] for references). To date, it has been proven to be the most successful method of tackling the additivity problem. The following inequality is elementary and lies at the heart of the method

$$
\begin{equation*}
H_{\min }(\Phi \otimes \bar{\Phi}) \leq H\left([\Phi \otimes \bar{\Phi}]\left(E_{d}\right)\right), \tag{15}
\end{equation*}
$$

where $E_{d}$ is the maximally entangled state over the input space $\left(\mathbb{C}^{d}\right)^{\otimes 2}$. More precisely, $E_{d}$ is the projection on the Bell vector

$$
\begin{equation*}
\operatorname{Bell}_{d}=\frac{1}{\sqrt{d}} \sum_{i=1}^{d} e_{i} \otimes e_{i} \tag{16}
\end{equation*}
$$

where $\left\{e_{i}\right\}_{i=1}^{d}$ is a fixed basis of $\mathbb{C}^{d}$.
For random quantum channels $\Phi=\Phi_{n}$, the random output matrix $\left[\Phi_{n} \otimes \bar{\Phi}_{n}\right]\left(E_{d}\right)$ was thoroughly studied in [5] in the regime $d \sim t k n$; we recall here one of the main results of that paper. There, it was proved that almost surely, as $n$ tends to infinity, the random matrix $\left[\Phi_{n} \otimes \bar{\Phi}_{n}\right]\left(E_{t k n}\right) \in M_{k^{2}}(\mathbb{C})$ has eigenvalues

$$
\begin{equation*}
\gamma_{t}^{*}=(t+\frac{1-t}{k^{2}}, \underbrace{\frac{1-t}{k^{2}}, \ldots, \frac{1-t}{k^{2}}}_{k^{2}-1 \text { times }}) . \tag{17}
\end{equation*}
$$

This result improves on a bound [13] via linear algebra techniques, which states that the largest eigenvalue of the random matrix $\left[\Phi_{n} \otimes \bar{\Phi}_{n}\right]\left(E_{d}\right)$ is at least $d /(k n) \sim t$. Although it might be possible to work directly with the bound provided by (17) with additional probabilistic consideration, for the sake of concreteness we will work with the bound of [13]. Thus if the largest eigenvalue of $\left[\Phi_{n} \otimes \bar{\Phi}_{n}\right]\left(E_{d}\right)$ is $d /(k n)$, since $\operatorname{Tr}_{k} \otimes \operatorname{Tr}_{k}\left(\left[\Phi_{n} \otimes \bar{\Phi}_{n}\right]\left(E_{d}\right)\right)=1$, the entropy is maximized if we take the remaining $k^{2}-1$ eigenvalues equal to $\frac{1-d /(k n)}{k^{2}-1}$, thus it follows that

$$
H_{\min }(\Phi \otimes \bar{\Phi}) \leq H\left([\Phi \otimes \bar{\Phi}]\left(E_{d}\right)\right) \leq H(\frac{d}{k n}, \underbrace{\frac{1-\frac{d}{k n}}{k^{2}-1}, \ldots, \frac{1-\frac{d}{k n}}{k^{2}-1}}_{k^{2}-1 \text { times }})
$$

Therefore, it is enough to find $n, k, d, t$ such that

$$
\begin{equation*}
-\frac{d}{k n} \log \left(\frac{d}{k n}\right)-\left(1-\frac{d}{k n}\right) \log \left[\left(1-\frac{d}{k n}\right) /\left(k^{2}-1\right)\right]<2 H\left(x_{t}^{*}\right) \tag{18}
\end{equation*}
$$

In [4] it was proved with the assistance of a computer that this can be done for any $k \geq 184$, as long as we take $t$ around $1 / 10$, see figure 1 from [4]. However for $k$ large enough, the difference between the right and left term of (18) is maximal for $t=1 / 2$. As soon as we take $\varepsilon$ such that $3 k \varepsilon|\ln (\varepsilon)|$ is less than the difference, we are done. For example, we obtain the following theorem

Theorem 4.3. For the following values $(k, t, n)=\left(184,1 / 10,10^{52}\right),\left(185,1 / 10,2 \times 10^{51}\right),\left(200,1 / 10,10^{47}\right)$, $\left(500,1 / 10,4 \times 10^{45}\right),\left(500,1 / 2,6 \times 10^{44}\right)$ violation of additivity is achieved with probability at least $1-$ $\exp \left(-10^{20}\right)$.

Proof. We make sure to work with $n$ a multiple of 10 so that we can set $d=t k n$, then since $H_{\min }\left(\Phi_{n}\right)=$ $H_{\text {min }}\left(\bar{\Phi}_{n}\right)$,

$$
\begin{aligned}
& \mathbb{P}\left(H_{\min }\left(\Phi_{n} \otimes \bar{\Phi}_{n}\right)<H_{\min }\left(\Phi_{n}\right)+H_{\min }\left(\bar{\Phi}_{n}\right)\right) \\
& =\mathbb{P}\left(H_{\min }\left(\Phi_{n} \otimes \bar{\Phi}_{n}\right)<2 H_{\min }\left(\Phi_{n}\right)\right) \\
& \leq \mathbb{P}\left(-t \log (t)-(1-t) \log \left[(1-t) /\left(k^{2}-1\right)\right]<2 H_{\min }\left(\Phi_{n}\right)\right) \\
& =1-\mathbb{P}\left(H_{\min }\left(\Phi_{n}\right) \leq-\frac{t}{2} \log (t)-\frac{1-t}{2} \log \left(\frac{1-t}{k^{2}-1}\right)\right) \\
& =1-\mathbb{P}\left(S_{n, k, t} \leq S_{k, t}-\delta_{k, t}\right),
\end{aligned}
$$

with

$$
\delta_{k, t}=\frac{t}{2} \log (t)+\frac{1-t}{2} \log \left(\frac{1-t}{k^{2}-1}\right)-\left\|e_{1}\right\|_{(t)} \log \left(\left\|e_{1}\right\|_{(t)}\right)-\left(1-\left\|e_{1}\right\|_{(t)}\right) \log \left(\frac{1-\left\|e_{1}\right\|_{(t)}}{k-1}\right)
$$

Then we conclude with Theorem 4.2 to compute explicit parameters.

To conclude, since our bound is explicit, we solve the problem of supplying actual input dimensions for any valid output dimension, for which the violation of MOE will occur. From a point of view of theoretical probability, this is a step towards a large deviation principle. And although our bound is far from optimal, our results presumably give the right speed of deviation. However conjecturing a complete large deviation principle and a rate function seems to be beyond the scope of our techniques.

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