

1. The critical points are found for $f'(x) = 0$ where

$$f(x) = -x \log_2 x - (1-x) \log_2(1-x), \quad x \in [0, 1].$$

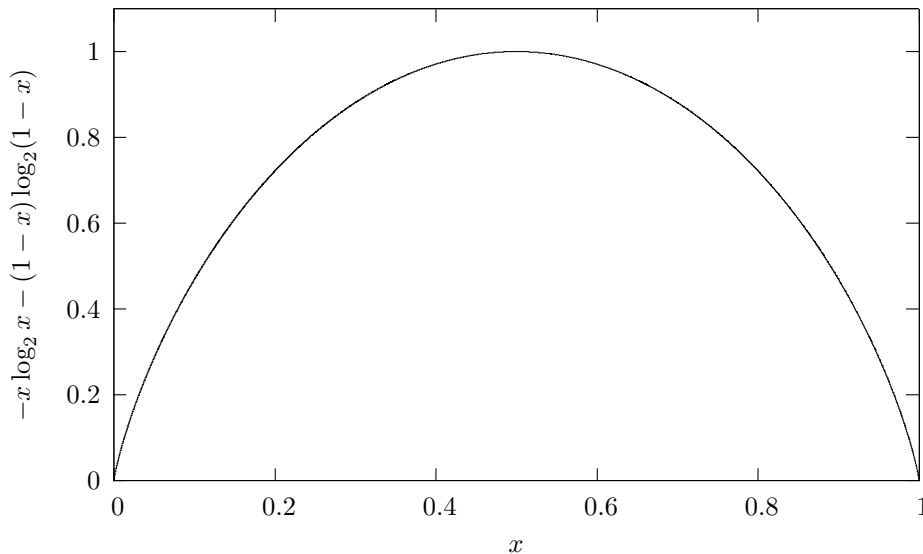
We find the equation

$$\frac{df}{dx} = -\log_2 x - \frac{1}{\ln 2} + \log_2(1-x) + \frac{1}{\ln 2} = \log_2 \frac{1-x}{x} = 0 \quad \Rightarrow \quad \frac{1-x}{x} = 1.$$

Thus $x = \frac{1}{2}$. Since

$$\frac{d^2f}{dx^2} = -\frac{1}{x \ln 2} - \frac{1}{(1-x) \ln 2} < 0 \quad \forall x \in [0, 1]$$

we found a (global) maximum of $f(\frac{1}{2}) = 1$. The boundaries give global minima at $x = 0$ and $x = 1$ of $f(0) = f(1) = 0$. A graph of the function is given below.



2. Amongst others, two examples are

$$\mathbf{x} = -\frac{1}{\sqrt{2}} \begin{pmatrix} 0 \\ 0 \\ 0 \\ 1 \end{pmatrix} \quad \text{and} \quad \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 0 \\ 0 \\ -1 \end{pmatrix}.$$

The first is separable, while the second is not. Now we solve the problem in general. Let $\mathbf{x} = (x_1, x_2, x_3, x_4)^T$. Thus we determine whether

$$\begin{pmatrix} \frac{1}{\sqrt{2}} + x_1 \\ x_2 \\ x_3 \\ \frac{1}{\sqrt{2}} + x_4 \end{pmatrix}$$

is entangled. The vector is separable if and only if

$$\left(\frac{1}{\sqrt{2}} + x_1\right) \left(\frac{1}{\sqrt{2}} + x_4\right) = x_2 x_3 \quad \Rightarrow \quad \frac{1}{2} + \frac{1}{\sqrt{2}}(x_1 + x_4) = (x_2 x_3 - x_1 x_4).$$

We consider two cases:

1. $x_1 = -\frac{1}{\sqrt{2}}$: then $x_2 = 0$ or $x_3 = 0$ and we find the solutions

$$\left\{ \left(\begin{array}{c} -\frac{1}{\sqrt{2}} \\ t \\ 0 \\ s \end{array} \right), \left(\begin{array}{c} -\frac{1}{\sqrt{2}} \\ 0 \\ t \\ s \end{array} \right), \quad t, s \in \mathbf{C} \right\}.$$

These solutions are separable if and only if $s = 0$.

2. $x_1 \neq -\frac{1}{\sqrt{2}}$: then

$$x_4 = \frac{x_2 x_3}{x_1 + \frac{1}{\sqrt{2}}} - \frac{1}{\sqrt{2}}$$

and we find the solutions

$$\left(\begin{array}{c} t \\ u \\ v \\ \frac{uv}{t + \frac{1}{\sqrt{2}}} - \frac{1}{\sqrt{2}} \end{array} \right), \quad t, u, v \in \mathbf{C}$$

These solutions are separable if and only if

$$uv = \frac{tuv}{t + \frac{1}{\sqrt{2}}} - \frac{t}{\sqrt{2}} \quad \Rightarrow \quad uv = -t \left(t + \frac{1}{\sqrt{2}} \right).$$

Setting $t = u = v = 0$ yields the separable example chosen above, and setting $t = \frac{1}{\sqrt{2}}$ and $u = v = 0$ yields the entangled example chosen above.

3. Straightforward calculation yields

$$\begin{aligned} F(\rho, |\psi\rangle) &= \sqrt{\langle \psi | \rho | \psi \rangle} \\ &= \sqrt{\langle \psi | \left(p_0 |\psi\rangle\langle\psi| + \sum_{j=1}^m p_j X_j |\psi\rangle\langle\psi| X_j^* \right) | \psi \rangle} \\ &= \sqrt{p_0 \langle \psi | \psi \rangle \langle \psi | \psi \rangle + \sum_{j=1}^m p_j \langle \psi | X_j |\psi\rangle \langle \psi | X_j^* |\psi \rangle} \\ &= \sqrt{p_0 + \sum_{j=1}^m p_j \langle \psi | X_j |\psi\rangle (\langle \psi | X_j |\psi\rangle)^*} \\ &= \sqrt{p_0 + \sum_{j=1}^m p_j |\langle \psi | X_j |\psi\rangle|^2} \end{aligned}$$

where we used $\langle \psi | \psi \rangle = 1$ and $(\langle \psi | X_j |\psi\rangle)^* = \langle \psi | X_j^* |\psi\rangle$.

For $m = 1$, $n = 2$, and $|\psi\rangle = |0\rangle$ and $X_1 = \sigma_x = U_{NOT}$ we have $p_1 = 1 - p_0$ and

$$F(\rho, |\psi\rangle) = \sqrt{p_0 + (1 - p_0) |\langle 0 | \sigma_x | 0 \rangle|^2} = \sqrt{p_0 + (1 - p_0) |\langle 0 | 1 \rangle|^2} = \sqrt{p_0}.$$

The minimum fidelity for $p_0 \in [0, 1]$ is obviously 0.

For $m = 1$, $n = 2$, $p_0 = p_1 = \frac{1}{2}$,

$$|\psi\rangle = \cos \theta |0\rangle + \sin \theta |1\rangle, \quad \theta \in [0, 2\pi]$$

and $X_1 = \sigma_x = U_{NOT}$ we have

$$\begin{aligned} F(\rho, |\psi\rangle) &= \sqrt{\frac{1}{2} + \frac{1}{2} |(\cos \theta \langle 0 | + \sin \theta \langle 1 |) \sigma_x (\cos \theta |0\rangle + \sin \theta |1\rangle)|^2} \\ &= \sqrt{\frac{1}{2} + \frac{1}{2} |(\cos \theta \langle 0 | + \sin \theta \langle 1 |) (\cos \theta |1\rangle + \sin \theta |0\rangle)|^2} \\ &= \sqrt{\frac{1}{2} + \frac{1}{2} \sin^2 2\theta}. \end{aligned}$$

The minimum $\frac{1}{\sqrt{2}}$ is obviously achieved when $\sin 2\theta = 0$, i.e. for

$$\theta \in \left\{ 0, \frac{\pi}{2}, \pi, \frac{3\pi}{2}, 2\pi \right\}.$$

For $m = 1$, $n = 8$, $p_0 = p_1 = \frac{1}{2}$,

$$|\psi\rangle = \cos\theta |0\rangle \otimes |0\rangle \otimes |0\rangle + \sin\theta |1\rangle \otimes |1\rangle \otimes |1\rangle, \quad \theta \in [0, 2\pi]$$

and $X_1 = I_2 \otimes I_2 \otimes \sigma_x$ we have

$$\begin{aligned} F(\rho, |\psi\rangle) &= \sqrt{\frac{1}{2} + \frac{1}{2} |(\cos\theta \langle 0| \otimes \langle 0| \otimes \langle 0| + \sin\theta \langle 1| \otimes \langle 1| \otimes \langle 1|) X_1 (\cos\theta |0\rangle \otimes |0\rangle \otimes |0\rangle + \sin\theta |1\rangle \otimes |1\rangle \otimes |1\rangle)|^2} \\ &= \sqrt{\frac{1}{2} + \frac{1}{2} |(\cos\theta \langle 0| \otimes \langle 0| \otimes \langle 0| + \sin\theta \langle 1| \otimes \langle 1| \otimes \langle 1|) (\cos\theta |0\rangle \otimes |0\rangle \otimes |1\rangle + \sin\theta |1\rangle \otimes |1\rangle \otimes |0\rangle)|^2} \\ &= \frac{1}{\sqrt{2}} \end{aligned}$$

independent of θ .
