Distribution of Bipartite Entanglement of a Random Pure State

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• Reduced density matrix \longrightarrow random matrix theory

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• Distribution of the Renyi entropy

Results Coulomb gas technique for large systems Phase transitions

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Results

Coulomb gas technique for large systems

Phase transitions

• Summary and Conclusions

Coupled Bipartite System



Bipartite quantum system $A \times B$: Hilbert space $H_A \otimes H_B$ subsystem A: dimension N (the system to study) subsystem B: dimension $M \ge N$ ("environment")

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Bipartite quantum system $A \times B$: Hilbert space $H_A \otimes H_B$ subsystem A: dimension N (the system to study) subsystem B: dimension $M \ge N$ ("environment")

Large system: limit $N \gg 1$ and $M \gg 1$ with $M \approx N$.

Pure State and Reduced Density Matrix



Pure State and Reduced Density Matrix



Any pure state of the full system: $|\psi\rangle = \sum_{i,\alpha} x_{i,\alpha} |i_A \rangle \otimes |\alpha_B \rangle$

 $X = [x_{i,\alpha}] \rightarrow (N \times M)$ rectangular Coupling matrix

•

$$|\psi> = \sum_{i,\alpha} x_{i,\alpha} |i_A > \otimes |\alpha_B >$$

$$|\psi>=\sum_{i,lpha} x_{i,lpha} |i_A>\otimes |lpha_B>$$

• If $x_{i,\alpha} = a_i b_{\alpha}$ then

$$|\psi>=\sum_{i}a_{i}|i_{A}>\otimes\sum_{lpha}b_{lpha}|lpha_{B}>=|\Phi_{A}>\otimes|\Phi_{B}>$$

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• Density matrix of the composite system

$$\hat{
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 with ${
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ho}] = 1$

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 with ${
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• Pure state: $\hat{
ho}
eq \sum_k p_k |\psi_k> <\psi_k|
ightarrow$ not a Mixed state





• Reduced Density Matrix: $|\hat{\rho}_A = \operatorname{Tr}_B[\hat{\rho}] = \operatorname{Tr}_B[|\psi\rangle\langle\psi|]$ with $\operatorname{Tr}[\hat{\rho}_A] = 1$



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• In the diagonal representation

$$\hat{\rho}_{A} = \sum_{i,j=1}^{N} W_{i,j} |i_{A}\rangle \langle j_{A}| \rightarrow \sum_{i=1}^{N} \lambda_{i} |\lambda_{i}^{A}\rangle \langle \lambda_{i}^{A}|$$

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$$\operatorname{Tr}[\hat{\rho}_{\mathcal{A}}] = 1 \rightarrow \boxed{\sum_{i=1}^{N} \lambda_i = 1} \Rightarrow 0 \leq \lambda_i \leq 1$$

• In the diagonal representation

$$\begin{aligned} \hat{\rho}_{A} &= \sum_{i,j=1}^{N} W_{i,j} | i_{A} > < j_{A} | \to \sum_{i=1}^{N} \lambda_{i} | \lambda_{i}^{A} > < \lambda_{i}^{A} | \\ & \{\lambda_{1}, \lambda_{2}, \dots, \lambda_{N}\} \to \text{non-negative eigenvalues of } W = XX^{\dagger} \\ & \text{Tr}[\hat{\rho}_{A}] = 1 \to \boxed{\sum_{i=1}^{N} \lambda_{i} = 1} \Rightarrow 0 \le \lambda_{i} \le 1 \end{aligned}$$
• Similarly $\hat{\rho}_{B} = \text{Tr}_{A}[\hat{\rho}] = \sum_{\alpha,\beta=1}^{M} W'_{\alpha,\beta} | \alpha_{B} > < \beta_{B} |$

• In the diagonal representation

$$\hat{\rho}_A = \sum_{i,j=1}^N W_{i,j} |i_A \rangle \langle j_A| \to \sum_{i=1}^N \lambda_i |\lambda_i^A \rangle \langle \lambda_i^A|$$

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 $W' = X^{\dagger}X \rightarrow (M \times M)$ matrix with M eigenvalues (recall $N \leq M$)

• In the diagonal representation

$$\hat{\rho}_A = \sum_{i,j=1}^N W_{i,j} |i_A \rangle \langle j_A| \to \sum_{i=1}^N \lambda_i |\lambda_i^A \rangle \langle \lambda_i^A|$$

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• Schmidt decomposition:

$$\psi >= \sum_{i=1}^{N} \sqrt{\lambda_i} \ |\lambda_i^A > \otimes |\lambda_i^B >$$

Entanglement

• Schmidt decomposition: $|\psi> = \sum_{i=1}^{N} \sqrt{\lambda_i} |\lambda_i^A > \otimes |\lambda_i^B >$

• Reduced density matrix: $\hat{\rho}_A = \operatorname{Tr}_B\left[|\psi> < \psi|\right] = \sum_{i=1}^N \frac{\lambda_i}{|\lambda_i^A|} > < \lambda_i^A|$

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• $\{\lambda_1, \lambda_2, \dots, \lambda_N\} \rightarrow \text{eigenvalues of } W = XX^{\dagger} \text{ with}$ $0 \le \lambda_i \le 1$ and $\sum_{i=1}^N \lambda_i = 1$

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• $\{\lambda_1, \lambda_2, \dots, \lambda_N\} \rightarrow$ eigenvalues of $W = XX^{\dagger}$ with

$$0 \leq \lambda_i \leq 1$$
 and

(i) **Unentangled**
$$\lambda_{i_0} = 1, \ \lambda_i = 0 \ \forall j \neq i_0$$

 $|\psi
angle = |\lambda^{\mathcal{A}}_{i_0}
angle \otimes |\lambda^{\mathcal{B}}_{i_0}
angle$

is separable

$$\hat{\rho}_{\mathcal{A}} = |\lambda_{i_0}^{\mathcal{A}}\rangle\langle\lambda_{i_0}^{\mathcal{A}}|$$
 is pure

$$\lambda_{i} = 1$$
(ii) Maximally entangled

$$\lambda_{j} = 1/N \text{ for all } j$$
(all eigenvalues equal)

 $|\psi
angle$ is a superposition of all product states

$$\hat{\rho}_{A} = \frac{1}{N} \sum_{i=1}^{N} |\lambda_{i}^{A}\rangle \langle \lambda_{i}^{A}| = \frac{1}{N} \mathbf{1}_{A}$$
 is completely mixed

Entanglement entropy

Subsystem A described by $\hat{\rho}_A = \sum_{i=1}^N \lambda_i |\lambda_i^A\rangle \langle \lambda_i^A |$

• Von Neuman entropy: $S_{VN} = -\text{Tr} \left[\hat{\rho}_A \ln \hat{\rho}_A\right] = -\sum_{i=1}^N \lambda_i \ln \lambda_i$

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• Renyi entropy:
$$S_q = \frac{1}{1-q} \ln \left[\sum_{i=1}^N \lambda_i^q \right]$$
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• $S_{q \to 1} = S_{VN}$ and $S_{q \to \infty} = -\ln(\lambda_{max})$ • $\Sigma_2 = \exp[-S_{q=2}] \longrightarrow Purity$
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(i) Unentangled
 $\lambda_{i_0} = 1, \ \lambda_j = 0 \ \forall j \neq i_0$ (ii) Maximally entangled
 $\lambda_j = 1/N$ for all j $\hat{\rho}_A = |\lambda_{i_0}^A \rangle \langle \lambda_{i_0}^A|$ is pure $\hat{\rho}_A = \frac{1}{N} \sum_{i=1}^N |\lambda_i^A \rangle \langle \lambda_i^A|$ mixed $S_{\rm VN} = 0 = S_q$ is minimal $S_{\rm VN} = \ln N = S_q$ is maximal

A Simple Diagram for N=3



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$$|\psi> = \sum_{i,\alpha} x_{i,\alpha} |i_A > \otimes |\alpha_B > = \sum_{i=1}^N \sqrt{\lambda_i} |\lambda_i^A > \otimes |\lambda_i^B >$$

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• random pure state \longrightarrow where $X = [x_{i,\alpha}]$ are uniformly distributed among the sets of $\{x_{i,\alpha}\}$ satisfying $\sum_{i,\alpha} |x_{i,\alpha}|^2 = \text{Tr}\rho = 1$

 \longrightarrow Haar measure

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• Equivalently, for the N imes M matrix $P(X) \propto \delta \left({
m Tr}(XX^{\dagger}) - 1
ight)$

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- Equivalently, for the N imes M matrix $P(X) \propto \delta \left({
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 ight)$
- In the basis $|i^A\rangle$ of H_A : $\hat{\rho}_A = W = XX^{\dagger}$
- \longrightarrow Distribution of the eigenvalues λ_i of $\hat{\rho}_A$?
- \rightarrow Distribution of the entanglement entropies S_{VN} , S_q ?

• the joint pdf $P(\lambda_1, \lambda_2, ..., \lambda_N)$ where $\{\lambda_1, \lambda_2, ..., \lambda_N\} \rightarrow$ eigenvalues of the Wishart matrix

 $W = XX^{\dagger} (X \rightarrow N \times M$ Gaussian random matrix)

with an additional constraint

$$\sum_{i=1}^N \lambda_i = 1$$

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• Joint distribution of Wishart eigenvalues (James '64):

$$\left| P(\{\lambda_i\}) \propto \exp\left[-\frac{\beta}{2} \sum_{i=1}^{N} \lambda_i\right] \prod_i \lambda_i^{\frac{\beta}{2}(1+M-N)-1} \prod_{j < k} |\lambda_j - \lambda_k|^{\beta} \right|$$

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(Llyod & Pagels '88, Zyczkowski & Sommers '2001)

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(Llyod & Pagels '88, Zyczkowski & Sommers '2001)

• Given this pdf, what is the distribution of the Renyi entropy:

$$S_q = \frac{1}{1-q} \ln \left[\sum_{i=1}^N \lambda_i^q \right]$$

Random Pure State: Well Studied

• Average von Neumann entropy: $\langle S_{\rm VN} \rangle \rightarrow \ln N - \frac{N}{2M}$ for $M \sim N \gg 1$ \longrightarrow Near Maximal

[Lubkin ('78), Page ('93), Foong and Kanno ('94), Sánchez-Ruiz ('95), Sen ('96)]

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• statistics of observables such as average density of eigenvalues, concurrence, purity, minimum eigenvalue λ_{\min} etc.

[Lubkin ('78), Zyczkowski & Sommers (2001, 2004), Cappellini, Sommers and Zyczkowski (2006), Giraud (2007), Znidaric (2007), S.M., Bohigas and Lakshminarayan (2008), Kubotini, Adachi and Toda (2008), Chen, Liu and Zhou (2010), Vivo (2010), ...]

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• Laplace transform of the purity (q = 2) distribution for large N [Facchi et. al. (2008, 2010)]

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Renyi entropy:

$$S_q = rac{1}{1-q} \ln \left[\Sigma_q
ight]$$
 with $\Sigma_q = \sum_{i=1}^N \lambda_i^q$, $q>1$

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$$\Sigma_q = N^{1-q} \, s$$
 for large $N \longrightarrow S_q = \ln N - rac{\ln s}{q-1}$

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 for large $N \longrightarrow S_q = \ln N - \frac{\ln s}{q-1}$

(i) **Unentangled** $S_q = 0$ is minimal $\Sigma_q = 1$ (or $s \to \infty$) (ii) Maximally entangled $S_q = \ln N$ is maximal $\Sigma_q = N^{1-q}$ (or s = 1)

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• Average entropy for large N:

$$\langle \Sigma_q
angle pprox N^{1-q} \, \overline{\mathfrak{s}}(q) o \langle S_q
angle pprox \ln N - rac{\ln \overline{\mathfrak{s}}(q)}{q-1} ext{ where } \overline{\mathfrak{s}}(q) = rac{\Gamma(q+1/2)}{\sqrt{\pi}\Gamma(q+2)} \, 4^q$$

• Scaling for large N:
$$\lambda_{ ext{typ}} \sim rac{1}{N}$$
 as $\sum_{i=1}^N \lambda_i = 1$

Renyi entropy:

$$\mathcal{S}_q = rac{1}{1-q} \, \ln \left[\Sigma_q
ight]$$
 with $\Sigma_q = \sum_{i=1}^{\mathcal{N}} \lambda_i^q \, \, , \, \, q > 1$

$$\Sigma_q = N^{1-q} s$$
 for large $N \longrightarrow S_q = \ln N - \frac{\ln s}{q-1}$

- (i) Unentangled(ii) Maximally entangled $S_q = 0$ is minimal $S_q = \ln N$ is maximal $\Sigma_q = 1$ (or $s \to \infty$) $\Sigma_q = N^{1-q}$ (or s = 1)
- Average entropy for large N:

 $\langle \Sigma_q \rangle \approx N^{1-q} \, \overline{\mathfrak{s}}(q) \to \langle S_q \rangle \approx \ln N - rac{\ln \overline{\mathfrak{s}}(q)}{q-1} \text{ where } \overline{\mathfrak{s}}(q) = rac{\Gamma(q+1/2)}{\sqrt{\pi}\Gamma(q+2)} \, 4^q$

For q = 2, $\langle \Sigma_2 \rangle \approx \frac{2}{N}$ (purity); For $q \to 1$, $\langle S_{VN} \rangle \approx \ln N - \frac{1}{2}$

Results: pdf of $\Sigma_q = \sum_i \lambda_i^q$



Computation of the pdf of Σ_q : Coulomb gas method

• PDF of
$$\Sigma_q = \sum_i \lambda_i^q$$

$$P(\Sigma_q, N) = \int P(\lambda_1, ..., \lambda_N) \, \delta\left(\sum_i \lambda_i^q - \Sigma_q\right) \left(\prod_i d\lambda_i\right) \, d\lambda_i$$

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• The joint pdf of the eigenvalues can be interpreted as a **Boltzmann** weight at inverse temperature β :

$$P(\lambda_1, ..., \lambda_N) \propto \delta\left(\sum_i \lambda_i - 1\right) \prod_{i=1}^N \lambda_i^{\frac{\beta}{2}(M-N+1)-1} \prod_{i < j} |\lambda_i - \lambda_j|^{\beta} \\ \propto \exp\left\{-\beta E\left[\{\lambda_i\}\right]\right\}$$

where

$$E[\{\lambda_i\}] = -\gamma \sum_{i=1}^{N} \ln \lambda_i - \sum_{i < j} \ln |\lambda_i - \lambda_j| \quad (\text{with } \sum_i \lambda_i = 1)$$

\$\low\$ effective energy of a 2D Coulomb gas of charges

Charge Density and Effective Energy

$$E\{\lambda_i\} = -\gamma \sum_{i=1}^N \ln \lambda_i - \sum_{i < j} \ln |\lambda_i - \lambda_j| \text{ with } \sum_i \lambda_i = 1$$

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Continuous charge density in the large N limit (regimes I, II):

$$\{\lambda_i\} \longrightarrow \rho(x) = \frac{1}{N} \sum_i \delta(x - \lambda_i N)$$
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with effective energy

$$E_{s}[\rho] = -\frac{1}{2} \int_{0}^{\infty} \int_{0}^{\infty} dx \, dx' \, \rho(x)\rho(x') \ln |x - x'| \\ +\mu_{0} \left(\int_{0}^{\infty} dx \, \rho(x) - 1 \right) \\ +\mu_{1} \left(\int_{0}^{\infty} dx \, x \, \rho(x) - 1 \right) + \mu_{2} \left(\int_{0}^{\infty} dx \, x^{q} \, \rho(x) - s \right)$$

where μ_0 , μ_1 and μ_2 are Lagrange multipliers

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• Saddle point method for large N:

$$P\left(\Sigma_{q}=N^{1-q}\,s,N\right)\propto\int\mathcal{D}\left[\rho\right]\exp\left\{-\beta N^{2}\,E_{s}\left[\rho\right]\right\}\propto\exp\left\{-\beta N^{2}E_{s}\left[\rho_{c}\right]\right\}$$

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$$\int_{0}^{\infty} dx' \,\rho_{c}(x') \ln |x - x'| = \mu_{0} + \mu_{1}x + \mu_{2}x^{q} \equiv V(x)$$

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• Taking derivative with respect to x gives

$$\mathcal{P}\int_0^\infty dx' \, \frac{\rho_c(x')}{x-x'} = \mu_1 + q \, \mu_2 x^{q-1} = V'(x)$$

Steps for Computing the PDF of Σ_q

(i) find the solution $\rho_c(x)$ of the integral equation

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Tricomi's solution: density $\rho_c(x)$ with finite support $[L_1, L_2]$:

$$\rho_{c}(x) = \frac{1}{\pi\sqrt{x-L_{1}}\sqrt{L_{2}-x}} \left[C - \mathcal{P} \int_{L_{1}}^{L_{2}} \frac{dy}{\pi} \frac{\sqrt{y-L_{1}}\sqrt{L_{2}-y}}{x-y} V'(y) \right] ,$$

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(ii) for a given s, the unknown Lagrange multipliers μ₀, μ₁ and μ₂ are fixed by the three conditions:

$$\int_0^\infty \rho_c(x) \, dx = 1 \,, \quad \int_0^\infty x \, \rho_c(x) \, dx = 1 \text{ and } \int_0^\infty x^q \, \rho_c(x) \, dx = s$$

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(iii) evaluate the saddle point energy $E_s[\rho_c]$

Phase Transitions



S.N. Majumdar

Distribution of Bipartite Entanglement of a Random Pure State

q = 2: Purity

• Regime I: 1 < s < 5/4 $\rho_c(x) = \frac{\sqrt{L_2 - x}\sqrt{x - L_1}}{2\pi (s - 1)}$,

$$P\left(\Sigma_2 = \frac{s}{N}, N\right) \propto e^{-\beta N^2 \Phi_I(s)}, \quad \Phi_I(s) = -\frac{1}{4} \ln \left(s - 1\right) - \frac{1}{8}$$

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• Regime II: $5/4 < s < 2 + \frac{2^{4/3}}{N^{1/3}}$

$$\rho_{c}(x) = \frac{1}{\pi} \sqrt{\frac{L-x}{x}} (A + Bx) \text{ with } L = 2\left(3 - \sqrt{9 - 4s}\right)$$
$$P\left(\Sigma_{2} = \frac{s}{N}, N\right) \propto e^{-\beta N^{2} \Phi_{II}(s)}, \quad \Phi_{II}(s) = -\frac{1}{2} \ln\left(\frac{L}{4}\right) + \frac{6}{L^{2}} - \frac{5}{L} + \frac{7}{8}$$
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• **Regime III**: $s > 2 + \frac{2^{4/3}}{N^{1/3}}$ Continuous density with support $[0, \zeta]$ with $\zeta \approx \frac{4}{N}$ and separated $\lambda_{\max} \gg \zeta$: $\lambda_{\max} = t \approx \frac{\sqrt{s-2}}{\sqrt{N}}$

$$P\left(\Sigma_2=rac{s}{N},N
ight)pprox e^{-eta N^{rac{3}{2}}\Psi_{III}(s)} \ , \ \Psi_{III}(s)=rac{\sqrt{s-2}}{2}$$

Numerical simulations

Monte Carlo Simulations (non-standard Metropolis algorithm): pdf of Σ_2 (purity) for N = 1000 (second phase transition)



Distribution of Bipartite Entanglement of a Random Pure State

Numerical Simulations (2)

Jump of the maximal eigenvalue (rightmost charge) at $s = s_2$ for q = 2 and different values of N



Distribution of Bipartite Entanglement of a Random Pure State

The limit $q \rightarrow 1$ — von Neumann Entropy

 $S_{VN} = S_{q \rightarrow 1} = -\sum_{i=1}^{N} \lambda_i \ln(\lambda_i) = \ln(N) - z$

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$$P(S_{VN} = \ln(N) - z) \approx \begin{cases} \exp\{-\beta N^2 \phi_I(z)\} & \text{for } 0 \le z < z_1 = \frac{2}{3} - \ln\left(\frac{3}{2}\right) = 0.26 \\ \exp\{-\beta N^2 \phi_{II}(z)\} & \text{for } 0.26.. < z < z_2 = 1/2 \\ \exp\{-\beta \frac{N^2}{\ln(N)} \phi_{III}(z)\} & \text{for } z > z_2 = 1/2 \end{cases}$$



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• Around its mean, $\langle \lambda_{\max} \rangle = 4/N$, the typical fluctuations ($\sim O(N^{-5/3})$) are described by the Tracy-Widom distribution $\lambda_{\max} = \frac{4}{N} + 2^{4/3} N^{-5/3} Y_{\beta}$ $Y_{\beta} \rightarrow$ random variable distributed via Tracy-Widom law

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• For finite N and M, see P. Vivo (2011)

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Work in progress (C. Nadal, S.M with C. Pineda and T. Seligman) Distribution of entropy for N finite but $M \gg N$ (large environment)? On the large N distribution of the Renyi entropy:

• C. Nadal, S.M. and M. Vergassola, Phys. Rev. Lett. 104, 110501 (2010)

• long version: J. Stat. Phys. 142, 403 (2011)

On the distribution of the minumum Schmidt number λ_{\min} :

• S.M., O. Bohigas and A. Lakshminarayan, J. Stat. Phys. 131, 33 (2008)

• see also S.M. in "Handbook of Random Matrix Theory" (ed. by G. Akemann, J. Baik and P. Di Francesco and forwarded by F.J. Dyson) (Oxford Univ. Press, 2011) (arXiv:1005.4515)