COMMUNICATION SCIENCES
AND
ENGINEERING

## XI. OPTICAL PROPAGATION AND COMMUNICATION

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## A. OPTICAL COMMUNICATION IN THE ATMOSPHERE AT MIDDLE ULTRAVIOLET WAVELENGTHS

Joint Services Electronics Program (Contract DAAB07-75-C-1346)
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An experimental and theoretical investigation of atmospheric optical communication at wavelengths in the $0.22-0.29 \mu \mathrm{~m}$ region was initiated last fall. It is motivated by the absence of background noise in this region and by the availability of low-noise detectors at these wavelengths.

These factors are very important in the realization of improved all-weather performance for they allow the realization of quantum-limited operation, even in the presence of severe scattering. Thus the performance is limited primarily by the total energy in the receiver field of view and by the coherence bandwidth (or time dispersion) of this energy. To the extent that these are not severely affected by the presence of multiple scattering, a communication system operating at these wavelengths will not be severely affected by low visibility (scattering) conditions.

The initial effort has been to set up a propagation experiment that can monitor the received energy levels. The system terminals are now complete and have just been put into operation. The transmitter is a low-pressure mercury vapor discharge generating approximately 1 W CW at $0.2537 \mu \mathrm{~m}$ in an uncollimated pattern. For ease of detection, it is square-wave modulated at 60 Hz . The receiver employs an RCA 4522 PMT operated with a gain of $10^{7}$. It is preceded by chemical and dielectric filters and followed by an up-down photoelectron counter. The collecting area of the receiver is $10^{-2} \mathrm{~m}^{2}$ and its field of view can be as large as $2 \pi \mathrm{sr}$ (full hemisphere). During the period of initial adjustment, the system has been operated over a 600 m path. That distance may be increased subsequently to magnify the effects of multiple scattering.

To complement the experimental program, a theoretical study of propagation in scattering atmospheres has also been initiated. Since the fields are expected to be


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quite incoherent, a photon scattering formulation of the transport equation is being employed. The quantities to be determined are the received energy level and coherence bandwidth as functions of the receiver field of view for various atmospheric conditions and operating ranges.

## B. EXACT SOLUTION OF ULTRASHORT PULSE PROPAGATION IN A TWO-PHOTON MEDIUM

National Aeronautics and Space Administration (Grant NGL 22-009-013)
Horace P. Yuen, Flora Y. F. Chu

A novel pulse-shortening behavior in traveling-wave two-photon amplification has been exhibited recently for long pulses. ${ }^{1}$ In this report we show that for this same simple model of a resonant two-photon medium in either the amplifier or the attenuator configuration, unlimited pulse sharpening occurs for ultrashort pulse propagation, in direct contrast with the one-photon case. ${ }^{2,3}$ The results are derived from the exact global solution of the propagation equations for an arbitrary initial pulse shape. This exact solution describes the complete behavior of the pulse propagation in a simple analytic manner, also in contrast with the one-photon case where only asymptotic results are generally available. ${ }^{2-6}$

Consider a homogeneously broadened two-photon medium of identical two-level atoms with energy separation $2 \hbar \omega$ so that each atomic transition gives rise to the absorption or emission of two photons at the same frequency $\omega .^{7}$ The equations governing the propagation of plane-wave ultrashort pulses in the usual slowly varying envelope approximation are

$$
\begin{align*}
& \frac{\partial \mathscr{E}}{\partial z}=-\frac{\gamma}{2 \mathrm{c}} \mathscr{E}-\mathrm{i} \frac{2 \mu}{\mathrm{c}} \mathscr{E}^{*} \mathscr{M}  \tag{1}\\
& \frac{\partial \mathscr{M}}{\partial T}=\mathrm{i} \mu \mathscr{E}^{2} \mathrm{D}  \tag{2}\\
& \frac{\partial \mathrm{D}}{\partial \tau}=\mathrm{i} 2 \mu\left(\mathscr{M} \mathscr{E}^{* 2}-\mathscr{M}^{*} \mathscr{E}^{2}\right) \tag{3}
\end{align*}
$$

where $\tau=t-z / c$ so that $(z, \tau)$ are the coordinates moving with velocity $c$. The variables $\mathscr{E}$ and $\mathscr{M}$ are the complex envelopes for the electric field and atomic polarization, $D$ is the population difference between the upper and the lower levels, $\mu$ is a real positive two-photon coupling coefficient with $\mu^{2}$ proportional to the two-photon absorption coefficient $\sigma_{A}$, and $l / \gamma$ is the photon lifetime in the medium. Equations $1-3$ follow from the model of Yuen, ${ }^{1}$ which gives more precise definitions of the variables. (The
units of the variables in the present traveling-wave case are on a per unit volume basis, with $\sigma_{A}$ in units of $\mathrm{cm}^{4}-\mathrm{s}$ and $\mu$ in units of $\mathrm{cm}^{3} / \mathrm{s}$.)

We restrict ourselves, for simplicity, to the "constant phase" case and let $\mathscr{E}=\mathrm{E}$ and $\mathscr{M}=-\frac{i}{2} M$ be real so that Eqs. $1-3$ with $P \equiv E^{2}$ become

$$
\begin{align*}
& \frac{\partial \mathrm{P}}{\partial z}=-\frac{\gamma}{\mathrm{C}} \mathrm{P}-\frac{2 \mu}{\mathrm{c}} \mathrm{PM}  \tag{4}\\
& \frac{\partial \mathrm{M}}{\partial \tau}=-2 \mu \mathrm{PD}  \tag{5}\\
& \frac{\partial \mathrm{D}}{\partial \tau}=2 \mu \mathrm{PM} \tag{6}
\end{align*}
$$

Equations 5 and 6 imply the conservation law

$$
\begin{equation*}
\mathrm{D}^{2}+\mathrm{M}^{2}=\text { constant. } \tag{7}
\end{equation*}
$$

The medium at $z \geqslant 0$ is excited by a pulse $P_{o}(t)$ starting from $t=t_{0}$,

$$
\begin{equation*}
\mathrm{D}\left(\mathrm{z}, \mathrm{t}_{\mathrm{o}}\right)=\mathrm{D}_{\mathrm{o}}, \quad \mathrm{M}\left(\mathrm{z}, \mathrm{t}_{\mathrm{o}}\right)=0, \quad \mathrm{P}(0, \tau)=\mathrm{P}_{\mathrm{o}}(\tau) \tag{8}
\end{equation*}
$$

From (7) and (8),

$$
\begin{equation*}
D(z, \tau)=D_{O} \cos \psi, \quad M(z, \tau)=-D_{O} \sin \psi \tag{9}
\end{equation*}
$$

We define

$$
\begin{equation*}
P(z, \tau)=\frac{1}{2 \mu} \frac{\partial \psi}{\partial \tau}, \quad \psi \equiv 2 \mu \int_{t_{o}}^{\tau} P(z, t) d t \tag{10}
\end{equation*}
$$

and Eq. 4 gives

$$
\begin{equation*}
\frac{\partial^{2} \psi}{\partial z \partial \tau}=\left(-\frac{\gamma}{c}+g \sin \psi\right) \frac{\partial \psi}{\partial \tau} \tag{11}
\end{equation*}
$$

The sign of the gain parameter $g \equiv 2 \mu \mathrm{D}_{\mathrm{O}} / \mathrm{c}$ depends on $\mathrm{D}_{\mathrm{O}}$,

$$
\begin{align*}
& \mathrm{g}<0 \text { for } \mathrm{D}_{\mathrm{O}}<0 \text { (attenuator) } \\
& \mathrm{g}>0 \text { for } \mathrm{D}_{\mathrm{O}}>0 \text { (amplifier) } \tag{12}
\end{align*}
$$

Equation 11, after integration with respect to $\tau$, yields
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$$
\begin{equation*}
\frac{\partial \psi}{\partial z}=-\frac{\gamma}{c} \psi+g(l-\cos \psi), \tag{13}
\end{equation*}
$$

from which an "area theorem" follows immediately:

$$
\begin{equation*}
\frac{d \theta}{d z}=-\frac{\gamma}{c} \theta+g(1-\cos \theta), \quad \theta(z) \equiv \psi(z, \infty) . \tag{14}
\end{equation*}
$$

Equation 13 can be solved exactly for $\gamma=0$ :

$$
\begin{align*}
\psi(z, \tau) & =2 \cot ^{-1}\left[\cot \frac{\psi_{0}(\tau)}{2}-g z\right]  \tag{15}\\
P(z, \tau) & =P_{o}(\tau) A(z, \tau)  \tag{16}\\
A(z, \tau) & =A\left(z, \psi_{0}\right) \\
& \equiv\left[1-2 g z \sin \frac{\psi_{0}}{2} \cdot \cos \frac{\psi_{0}}{2}+g^{2} z^{2} \sin ^{2} \frac{\psi_{0}}{2}\right]^{-1} \tag{17}
\end{align*}
$$

with $\psi_{0}(\tau) \equiv \psi(0, \tau)$ and $P_{o}(\tau)=\frac{1}{2 \mu} \frac{\partial \psi_{0}}{\partial \tau}$. We shall restrict ourselves to this lossless case for which the complete pulse propagation behavior can be determined ${ }^{8}$ from the modulating function $A(z, \tau)$.

The function $A(z, \tau)$ is plotted in Fig. XI-l as a function of $\psi_{0}$ for a fixed $z$. It is periodic in $\psi_{0}$ with period $2 \pi$ and contains a single maximum, as well as a single minimum, in each period. In the first period for $\mathrm{g}<0$ the minimum occurs at

$$
\begin{equation*}
\psi_{m}^{-}=\frac{\pi}{2}+\tan ^{-1} \frac{|g z|}{2}, \quad g<0 \tag{18}
\end{equation*}
$$

with corresponding minimum value $A_{m}$ for $A\left(z, \psi_{o}\right)$

$$
\begin{equation*}
A_{m}=\left[1+\frac{g^{2} z^{2}}{2}\left\{1+\sqrt{1+\frac{4}{g^{2} z^{2}}}\right\}\right]^{-1} \tag{19}
\end{equation*}
$$

The maximum occurs at

$$
\begin{equation*}
\psi_{\mathrm{M}}^{-}=2 \pi-\tan ^{-1} \frac{2}{|\mathrm{gz}|}, \quad \mathrm{g}<0 \tag{20}
\end{equation*}
$$

with maximum value

$$
\begin{equation*}
A_{M}=\left[1+\frac{g^{2} z^{2}}{2}\left\{1-\sqrt{1+\frac{4}{g^{2} z^{2}}}\right\}\right]^{-1} . \tag{21}
\end{equation*}
$$

For $g>0$, the maximum is at

$$
\begin{equation*}
\psi_{\mathrm{M}}^{+}=\tan ^{-1} \frac{2}{g z}, \quad g>0 \tag{22}
\end{equation*}
$$

with value $\mathrm{A}_{\mathrm{M}}$ and the minimum at

$$
\begin{equation*}
\psi_{\mathrm{m}}^{+}=\pi+\tan ^{-1} \frac{2}{g z}, \quad g>0 \tag{23}
\end{equation*}
$$

with value $A_{m}$. The function $A\left(z, \psi_{0}\right)$ for the amplifier case (Fig. XI-lb) is indeed just a displacement of the attenuator case (Fig. XI-la) by $2 \psi_{\mathrm{m}}^{-}$.

For small $z$, the difference between the values $A_{M}$ and $A_{m}$ is small. But as $z$ increases $A_{M}$ also increases monotonically while $A_{m}$ decreases monotonically. For large $z, A_{m}$ eventually becomes vanishingly small, whereas $A_{M}$ becomes arbitrarily

(a)

(b)

Fig. XI-1. (a) Behavior of the periodic $A\left(z, \psi_{0}\right)$ in a two-photon absorbing medium. Maximum and minimum parameters $\psi_{M_{M}}^{-}, \psi_{m}^{-}, A_{M}$ and $A_{m}$ are given by Eqs. 18-21. (b) Behavior of $A\left(z, \psi_{O}\right)$ for a twophoton amplifier with $\psi_{\mathrm{M}}{ }^{+} \psi_{\mathrm{m}}^{+}$given by Eqs. 22 and 23 .

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large. In the first period the corresponding $\psi_{\mathrm{M}}^{-}$moves to $2 \pi$ and $\psi_{\mathrm{M}}^{+}$moves to 0 . Thus a large pulse occupying several periods will break up into small pulses at large z. This is particularly easy to see from Fig. XI-1 for a square pulse where $\psi_{0} \propto \tau$. The physical mechanism of the sharpening is also clear. From Fig. XI-la we see that energy is continuously extracted from the pulse front and fed back to the end of a $2 \pi$ pulse.

The area under the $A\left(z, \psi_{O}\right)$ curve in each period is equal to an input energy $\psi(0)=$ $2 \pi$ and, from (14), is a constant independent of $z$.

$$
\begin{equation*}
\int_{t_{0}}^{\infty} P(z, \tau) d \tau=\int_{t_{0}}^{\infty} P_{o}(\tau) d \tau=\int_{0}^{2 \pi} A\left(z, \psi_{0}\right) d \psi_{o}=2 \pi \tag{24}
\end{equation*}
$$

From (24) and (17) it can be shown that as $z \rightarrow \infty$, the function $A(z, \tau)$ converges asymptotically to a sequence of $\delta$-functions at $\tau_{\mathrm{n}}$ determined by

$$
\begin{equation*}
\psi_{o}\left(\tau_{n}\right)=2 n \pi ; \quad n=1,2, \ldots, g<0 \tag{25}
\end{equation*}
$$

from (17) or (20). An additional $\delta$-function occurs at the pulse front $\psi_{0}\left(\tau_{0}\right)=0$ for the amplifier case $g>0$. Note that $\psi_{\mathrm{O}}$ is a positive monotone function of $\tau$ so that for any given $\theta(0)=\psi_{0}(\infty)$, there is at most one $\tau_{n}$ satisfying (25) for any $n$.

For an input pulse with a bounded support (i.e., a pulse that is only nonvanishing over a finitie interval) these results imply the following general behavior of $P(z, \tau)$. For an arbitrary input area $\theta(0)$, the area theorem (14) for $\gamma=0$ shows that at large $z \theta(0)$ will be reduced to the nearest $2 p \pi$ in an absorbing medium and amplified to the nearest $2(p+1) \pi$ in an inverted medium for an integer $p$. In the limit, the pulse goes over to a $\delta$-function pulse train given by

$$
\begin{array}{ll}
2 \mu \mathrm{P}(\infty, \tau)=2 \pi \sum_{n=1}^{p} \delta\left(\tau-\tau_{n}\right), & g<0 \\
2 \mu \mathrm{P}(\infty, \tau)=2 \pi \sum_{n=0}^{p} \delta\left(\tau-\tau_{n}\right), & g>0 \tag{26b}
\end{array}
$$

where $\tau_{n}$ are determined by (25). From the area theorem (14) the equilibrium values $\theta(0)=2 \mathrm{p} \pi$ are unstable against a loss of $2 \pi$ for $g<0$ and unstable against a gain of $2 \pi$ for $\mathrm{g}>0$, as illustrated in Fig. XI-2.

The pulse propagation behavior of a $4 \pi$ sech input pulse of bounded support centered at $\tau=0$ is plotted in Fig. XI-3 for a two-photon absorption medium. The breakup and sharpening of the pulse arise as expected from these results.

We shall not discuss the propagation of pulses with unbounded support. These pulses are unphysical as has been discussed for the one-photon case. ${ }^{9}$ It might be mentioned, however, that even when these pulses are included the only solitary wave in two-photon absorption media is a $2 \pi$ Lorentzian pulse that is unstable against loss, as shown in Fig. XI-2.


The present two-photon problem can be compared with the one-photon case as follows. Mathematically, only asymptotic solutions of the propagation equations that are sufficient for a long medium are generally available for one-photon ultrashort propagation. ${ }^{2-6}$ A series of solitons ${ }^{3-6}$ of finite width is obtained in the self-induced transparency problem. ${ }^{2}$ On the other hand, our two-photon results apply to all lengths of the medium and exhibit the analytic behavior of the pulse breakup and continuous pulse sharpening. Ultrashort pulse propagation in one-photon amplifiers is unstable mathematically, which is also expected on physical grounds from the onset of stimulated emission or self-oscillation, while the pulse-sharpening characteristic in a two-photon amplifier is not altered by perturbation, as can be shown by the exact solution (16). This behavior may prevail in an actual physical situation because the two-photon medium is stable against spontaneous oscillation, and one-photon emission between the two levels is forbidden by parity. Obviously, the slowly varying envelope approximation and even the optical medium model with or without loss break down when the pulse becomes too short.

These results suggest that short pulses of $\Delta_{T} \sim 10^{-14} \mathrm{~S}$ duration may be generated by passing a ps pulse through a two-photon absorption medium. A great many

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useful two-photon adsorption media have been reported in recent works on twophoton absorption. ${ }^{10}$ We expect to give a detailed discussion of material systems suitable for two-photon pulse shortening in a future report. The effects of loss, inhomogeneous broadening, and self-focusing in two-photon ultrashort propagation are being investigated at present, as well as the mathematical solution of the original coupled Maxwell and material equations by the inverse method ${ }^{4-6}$ and the existence of the two-photon equivalent of breathers. ${ }^{5}$

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## C. LOWER BOUND TO THE ERROR PROBABILITY FOR QUANTUM DETECTION OF M PURE STATES

National Aeronautics and Space Administration (Grant NGL 22-009-013)
Nam-Soo Myung
In RLE Progress Report No. 117 (pp. 267-271), we determined a lower bound to the average error probability for detecting $M$ quantum signals in which each signal state occurs with probability $p_{i}$ and has density operator $\rho_{i}$. The lower bound is given by

$$
\begin{equation*}
P_{e} \geqslant \frac{1}{2}\left[\sum_{i=1}^{M}\left(p_{i}+\left(l-p_{i}\right) \sum_{k: \xi_{k}(i)<0} \xi_{k}(i)\right)\right] \tag{1}
\end{equation*}
$$

where $\sum_{k: \xi_{k}}(i)<0$ 列 $\xi_{k}(i)$ represents the sum of the negative eigenvalues of the operator

$$
\begin{equation*}
\sum_{\substack{j=1 \\ j \neq l}}^{M} \frac{p_{j}}{1-p_{i}} \rho_{j}-\frac{p_{i}}{1-p_{i}} \rho_{i} \tag{2}
\end{equation*}
$$

In the first part of this report, we shall simplify this bound, and then (1) can be determined relatively easily for the pure state problem. In the second part, we shall present some physical interpretations of the lower bound by comparing it with the classical detection problem.

1. Linearly Independent Pure State Problem

When every signal state is a pure state

$$
\begin{equation*}
\rho_{i}=\left|s_{i}\right\rangle\left\langle s_{i}\right| \tag{3}
\end{equation*}
$$

and the eigenvalue problems associated with (1) are relatively simple. The problem reduces to that of finding the negative eigenvalues and eigenvectors for

$$
\begin{equation*}
\left[\sum_{\substack{j=1 \\ j \neq i}}^{M} \frac{p_{j}}{1-p_{i}}\left|s_{j}\right\rangle\left\langle s_{j}\right|-\frac{p_{i}}{1-p_{j}}\left|s_{i}\right\rangle\left\langle s_{i}\right|\right]|\xi(i)\rangle=\xi(i)|\xi(i)\rangle \quad \text { for } i=1, \ldots, M \tag{4}
\end{equation*}
$$

Our first step will show that for every i there is only one negative eigenvalue of (4); hence, we need only investigate $i=1$. In attacking this problem, we assume that the $\left|s_{i}\right\rangle$ are linearly independent, and base the problem on the M-dimensional Hilbert space that they span. For $i=1$, Eq. 4 is equivalent to
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$$
\begin{equation*}
\left(\sum_{j=2}^{\mathrm{M}} p_{j}\left|s_{j}\right\rangle\left\langle s_{j}\right|-p_{1}\left|s_{1}\right\rangle\left\langle s_{1}\right|\right)|\xi\rangle=\left(1-p_{1}\right) \xi|\xi\rangle . \tag{5}
\end{equation*}
$$

For simplicity, we have used $\xi$ in (5) instead of $\xi(1)$. Multiplying both sides of (5) by $\left\langle s_{k}\right|$ yields

$$
\begin{equation*}
\sum_{j=2}^{\mathrm{M}} \mathrm{p}_{j}\left\langle\mathrm{~s}_{\mathrm{k}} \mid \mathrm{s}_{\mathrm{j}}\right\rangle\left\langle\mathrm{s}_{j} \mid \xi\right\rangle-\mathrm{p}_{1}\left\langle\mathrm{~s}_{\mathrm{k}} \mid \mathrm{s}_{1}\right\rangle\left\langle\mathrm{s}_{1} \mid \xi\right\rangle=\left(1-\mathrm{p}_{1}\right) \xi\left\langle\mathrm{s}_{\mathrm{k}} \mid \xi\right\rangle, \quad \text { for } \mathrm{k}=1, \ldots \mathrm{M} \tag{6}
\end{equation*}
$$

or in matrix form

$$
\left[\begin{array}{c}
\left\langle s_{1} \mid s_{1}\right\rangle, \ldots,\left\langle s_{1} \mid s_{M}\right\rangle  \tag{7}\\
\vdots \\
\left\langle s_{M} \mid s_{1}\right\rangle, \ldots,\left\langle s_{M} \mid s_{M}\right\rangle
\end{array}\right]\left[\begin{array}{ccc}
-p_{1} & & \\
& \mathrm{p}_{2} & \\
& & \ddots . \\
& & \\
& p_{M}
\end{array}\right]\left[\begin{array}{c}
\left\langle s_{1} \mid \xi\right\rangle \\
\vdots \\
\left\langle s_{M} \mid \xi\right\rangle
\end{array}\right]=\left(1-p_{1}\right) \xi\left[\begin{array}{c}
\left\langle s_{1} \mid \xi\right\rangle \\
\vdots \\
\left\langle s_{M} \mid \xi\right\rangle
\end{array}\right]
$$

Let $U$ be the $M \times M$ matrix whose elements are $\left\langle s_{i} \mid s_{j}\right\rangle$. The matrix $U$ is a Hermitian matrix that always has real eigenvalues. Thus the determinant of U , which is the product of eigenvalues, is also real. Every diagonal element of $U$ is equal to because every $\left|s_{i}\right\rangle$ is a unit vector. The matrices formed by the inner products of a set of vectors, like U, are called Gram matrices. If the set of vectors is linearly independent, the Gram matrix has a positive determinant. This implies that $U$ is positive-definite, since any Gram matrix of a subset of a set of linearly independent vectors also has a positive determinant. Furthermore, the determinant of a Gram matrix of a smaller subset of vectors has a determinant greater than or equal to that of a larger subset of vectors. Let $U_{1}$ be a (M-1) $\times(M-1)$ matrix whose elements are $\left\langle s_{i} \mid s_{j}\right\rangle$ for $i, j=2, \ldots, M$. Then

$$
\begin{equation*}
0<(\operatorname{det} \mathrm{U}) /\left(\operatorname{det} \mathrm{U}_{1}\right) \leqslant 1 \tag{8}
\end{equation*}
$$

is true. Since $U$ is positive-definite, $U^{-1}$ always exists and is also positive-definite. If we denote $U_{i, j}^{-1}$ by i, $j$ elements of $U^{-1}$, then (for further details see Gantmacher ${ }^{1}$ )

$$
\begin{equation*}
\mathrm{U}_{1,1}^{-1}=\left(\operatorname{det} \mathrm{U}_{1}\right) /(\operatorname{det} \mathrm{U}) \tag{9}
\end{equation*}
$$

Now let us turn to the problem of finding the number of negative eigenvalues. For simplicity, let

$$
P_{1}=\left[\begin{array}{cccccc}
-p_{1} & & \cdot & \cdot & \cdot & 0  \tag{10}\\
& p_{2} & & & 0 & \cdot \\
\cdot & & p_{3} & & & \cdot \\
\cdot & 0 & & & \cdot & \\
0 & \cdot & \cdot & \cdot & & \\
p_{\mathrm{M}}
\end{array}\right]
$$

Equation 7 can be written

$$
\begin{equation*}
P_{1} \underline{d}=\lambda U^{-1} \underline{d}, \tag{11}
\end{equation*}
$$

where $\underline{d}$ is a column vector whose elements are $\left\langle\mathrm{s}_{\mathrm{i}} \mid \xi\right\rangle$, and $\lambda=\left(1-\mathrm{p}_{1}\right) \xi$. This is called the generalized eigenvalue equation. ${ }^{2}$ Since $U^{-1}$ is a positive-definite matrix, there always exist ${ }^{2} \mathrm{M}$ real positive eigenvalues $\lambda_{1}, \ldots, \lambda_{\mathrm{M}}$. Without loss of generality, let

$$
\begin{equation*}
\lambda_{1} \leqslant \lambda_{2} \leqslant \ldots \leqslant \lambda_{M} . \tag{12}
\end{equation*}
$$

Consider another generalized eigenvalue equation given by

$$
\begin{equation*}
\tilde{P}_{1} \tilde{\mathrm{~d}}_{\underline{\mathrm{d}}}=\tilde{\lambda}^{-1} \underline{\underline{\mathrm{~d}}}, \tag{13}
\end{equation*}
$$

where $\widetilde{P}_{1}$ is the $M \times M$ diagonal real matrix

$$
\tilde{P}_{1}=\left[\begin{array}{cccccc}
0 & \cdot & \cdot & \cdot & \cdot & .0 \\
0 & p_{2} & & & & \cdot \\
& & p_{3} & & & \cdot \\
\cdot & & & & . & \\
\dot{0} & \cdot & . & \cdot & \cdot & 0 \\
p_{M}
\end{array}\right] .
$$

The matrix equation (13) also has $M$ real eigenvalues that can be ordered so that

$$
\begin{equation*}
\tilde{\lambda}_{1} \leqslant \tilde{\lambda}_{2} \leqslant \ldots \leqslant \tilde{\lambda}_{\mathbb{M}} . \tag{14}
\end{equation*}
$$

The difference between $P_{1}$ and $\widetilde{P}_{1}$ is that the first diagonal element of $P_{1}$ is replaced by zero. Thus $\widetilde{P}_{1}-P_{1}$ is nonnegative-definite and has rank one. This implies that the eigenvalues $\lambda$ and $\tilde{\lambda}$ are interlaced as follows. ${ }^{2}$

$$
\begin{equation*}
\lambda_{1} \leqslant \tilde{\lambda}_{1} \leqslant \lambda_{2} \leqslant \tilde{\lambda}_{2} \leqslant \ldots \leqslant \lambda_{M} \leqslant \tilde{\lambda}_{M} \tag{15}
\end{equation*}
$$

The minimum eigenvalue, $\lambda_{1}$, of (13), can be determined from

$$
\begin{equation*}
\tilde{\lambda}_{1}=\min _{\underline{d} \neq 0} \frac{\underline{d}^{\dagger} \widetilde{\mathrm{P}}_{1} \underline{d}}{\underline{\mathrm{~d}}^{\dagger} \mathrm{U}^{-1} \underline{d}}=0 . \tag{16}
\end{equation*}
$$

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Consequently the minimum eigenvalue of $\tilde{\lambda}_{1}$ is nonpositive and other eigenvalues are nonnegative. Moreover,

$$
\begin{equation*}
\lambda_{1}=\min _{\underline{\mathrm{d} \neq 0}-\underline{\underline{\mathrm{a}}^{\dagger}} \underline{\mathrm{d}}^{\dagger} \mathrm{P}_{1} \underline{\mathrm{~d}}}^{\mathrm{U}^{-1} \underline{\mathrm{~d}}} . \tag{17}
\end{equation*}
$$

Therefore, for the pure state problem, the lower bound to the average error probability is given by

$$
\begin{equation*}
P_{e} \geqslant \frac{1}{2}\left[1+\sum_{i=1}^{M}\left(1-p_{i}\right) \xi_{i}\right], \tag{18}
\end{equation*}
$$

where $\xi_{i}$ is the only negative eigenvalue of

$$
\sum_{\substack{j=1 \\ j \neq i}}^{M} \frac{p_{j}}{1-p_{i}}\left|s_{j}\right\rangle\left\langle s_{j}\right|-\frac{p_{i}}{1-p_{i}}\left|s_{i}\right\rangle\left\langle s_{i}\right|,
$$

and is given by (17) with $\lambda_{i}=\left(1-p_{i}\right) \xi_{i}$.

## References

1. F. R. Gantmacher, Matrix Theory, Vol. 1 (Chelsea Publishing Co., Bronx, New York, 1960), pp. 242-293.
2. Ibid., pp. 310-326.
