

(1)

## Verify Some Points in Chapter 3, Lieb-Seiringer

1] Verify equation (3.1.22)

By (3.1.21),  $P = \sum_{j=1}^{\infty} \lambda_j T_{\psi_j}$  and then

$$P\psi = \sum_{j=1}^{\infty} \lambda_j T_{\psi_j}(\psi) = \sum_{j=1}^{\infty} \lambda_j \langle \psi, \psi_j \rangle \psi_j$$

$$\begin{aligned} (T\psi)(z) &= \sum_{j=1}^{\infty} \lambda_j \langle \psi, \psi_j \rangle \psi_j(z) = \sum_{j=1}^{\infty} \lambda_j \int \psi(z') \bar{\psi}_j(z') dz' \psi_j(z) \\ &= \sum_{j=1}^{\infty} \int \lambda_j \psi(z') \bar{\psi}_j(z') \psi_j(z) dz' \end{aligned} \quad (1)$$

We have to show that the infinite sum can be placed inside the integration. Put

$$T_n(z') = \sum_{j=1}^n \lambda_j \psi(z') \bar{\psi}_j(z') \psi_j(z)$$

we'll use By Dominated Convergence Theorem, we show that  $|T_n(z')|$  is bounded by an integrable function. Since  $\psi \in L^2$ , by Holder

$$|T_n(z')| \leq \sum_{j=1}^n \lambda_j |\psi(z')| |\bar{\psi}_j(z')| |\psi_j(z)| = G(z')$$

Inequality, we only have to show that  $|T_n(z')|$  is bounded

by a function in  $L^2$ , where

$$\tilde{T}_n(z') = \sum_{j=1}^n \lambda_j \bar{\psi}_j(z') \psi_j(z)$$

$$|\tilde{T}_n(\underline{z})| \leq \sum_{j=1}^{\infty} \lambda_j |\bar{\psi}_j(\underline{z}')| |\psi_j(\underline{z})| = G(\underline{z})$$

$$\|G\|_2 \leq \sum_{j=1}^{\infty} \lambda_j \|\bar{\psi}_j\|_2 |\psi_j(\underline{z})| = \sum_{j=1}^{\infty} \lambda_j |\psi_j(\underline{z})|$$

Moreover,

$$\left\| \sum_{j=1}^{\infty} \lambda_j |\psi_j| \right\|_2 \leq \sum_{j=1}^{\infty} \lambda_j \|\psi_j\|_2 = \sum_{j=1}^{\infty} \lambda_j < \infty$$

thus, the set  $\{\underline{z} \in \mathbb{R}^{3N} : \sum_{j=1}^{\infty} \lambda_j |\psi_j(\underline{z})| = \infty\}$  is of measure zero.

thus,  $\|G\|_2 < \infty$  for almost every  $\underline{z}$ . That means we can

put the infinite sum inside the integration in (1) for a.e  $\underline{z}$ .

Then 
$$(\Gamma\psi)(\underline{z}) = \int \Gamma(\underline{z}, \underline{z}') \psi(\underline{z}') d\underline{z}' \quad \text{for a.e } \underline{z}$$

and 
$$\Gamma(\underline{z}, \underline{z}') = \sum_{j=1}^{\infty} \lambda_j \psi_j(\underline{z}) \bar{\psi}_j(\underline{z}')$$

$$\Gamma(\underline{z}, \cdot) = \sum_{j=1}^{\infty} \lambda_j \psi_j(\underline{z}) \bar{\psi}_j(\cdot) \in L^2 \quad \text{for a.e } \underline{z}.$$

2 Verify equation 3.1.28

The  $N$ -particle density matrix's kernel is

$$\Gamma(\underline{z}, \underline{z}') = \psi(\underline{z}) \bar{\psi}(\underline{z}')$$

where  $\psi$  is the totally antisymmetric function given at (3.1.16)

$$\Psi(z_1, \dots, z_N) = \frac{1}{\sqrt{N!}} \det \{ u_i(z_j) \}_{i,j=1}^N = \frac{1}{\sqrt{N!}} \sum_{\sigma \in S_N} (-1)^\sigma u_{\sigma(1)}(z_1) \dots u_{\sigma(N)}(z_N)$$

The kernel of the  $k$ -particle reduced density matrix by definition is

$$\rho^{(k)}(z_1, \dots, z_k; z'_1, \dots, z'_k) = \frac{N!}{(N-k)!} \int \Psi(z_1, \dots, z_k, z_{k+1}, \dots, z_N; z'_1, \dots, z'_k, z_{k+1}, \dots, z_N) dz_{k+1} \dots dz_N$$

$$= \frac{N!}{(N-k)!} \int \Psi(z_1, \dots, z_k, z_{k+1}, \dots, z_N) \overline{\Psi(z'_1, \dots, z'_k, z_{k+1}, \dots, z_N)} dz_{k+1} \dots dz_N$$

$$= \frac{N!}{(N-k)!} \int \frac{1}{\sqrt{N!}} \sum_{\sigma \in S_N} (-1)^\sigma u_{\sigma(1)}(z_1) \dots u_{\sigma(k)}(z_k) u_{\sigma(k+1)}(z_{k+1}) \dots u_{\sigma(N)}(z_N) \times$$

$$\times \frac{1}{\sqrt{N!}} \sum_{\pi \in S_N} (-1)^\pi \overline{u_{\pi(1)}(z'_1) \dots u_{\pi(k)}(z'_k) u_{\pi(k+1)}(z_{k+1}) \dots u_{\pi(N)}(z_N)} dz_{k+1} \dots dz_N$$

$$= \frac{1}{(N-k)!} \sum_{\sigma, \pi \in S_N} (-1)^\sigma (-1)^\pi u_{\sigma(1)}(z_1) \dots u_{\sigma(k)}(z_k) \overline{u_{\pi(1)}(z'_1) \dots u_{\pi(k)}(z'_k)} \times$$

$$\times \int u_{\sigma(k+1)}(z_{k+1}) \overline{u_{\pi(k+1)}(z_{k+1})} dz_{k+1} \dots \int u_{\sigma(N)}(z_N) \overline{u_{\pi(N)}(z_N)} dz_N$$

$$= \frac{1}{(N-k)!} \sum_{\sigma, \pi \in S_N} (-1)^\sigma (-1)^\pi u_{\sigma(1)}(z_1) \dots u_{\sigma(k)}(z_k) \overline{u_{\pi(1)}(z'_1) \dots u_{\pi(k)}(z'_k)} \int_{\sigma(k+1), \pi(k+1)} \dots \int_{\sigma(N), \pi(N)} \quad (2)$$

Thus we only count  $\sigma, \pi \in S_N$  such that  $\sigma(i) = \pi(i) \forall i = k+1, \dots, N$ .

To form such a pair  $(\sigma, \pi)$ , we do the following steps:

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- 1) Choose a  $k$ -combination  $\tau$  from  $\{1, \dots, N\}$
- 2)  $(\sigma(1), \dots, \sigma(k))$  is a permutation of  $\tau$
- 3)  $(\pi(1), \dots, \pi(k))$  is a permutation of  $\tau$
- 4)  $(\sigma(k+1), \dots, \sigma(N)) = (\pi(k+1), \dots, \pi(N))$  is a permutation of the rest  $(N-k)$  elements.

There are  $\binom{N}{k} = \frac{N!}{(N-k)!k!}$  ways to do the first step,  $k!$  ways to do the second,  $k!$  ways to do the third, and  $(N-k)!$  ways to do the last step. Thus there are

$$\frac{N!}{(N-k)!k!} k! k! (N-k)! = N! k!$$

ways to construct a pair  $(\sigma, \pi)$ . Then

$$(2) = \frac{1}{(N-k)!} \sum_{\tau} \sum_{\substack{\sigma \in S_N \\ \{\sigma(1), \dots, \sigma(k)\} = \tau}} \sum_{\substack{\pi \in S_N \\ \{\pi(1), \dots, \pi(k)\} = \tau \\ \pi(i) = \sigma(i) \quad \forall i > k}} (-1)^{\sigma} u_{\sigma(1)}(z_1) \dots u_{\sigma(k)}(z_k) \overline{u_{\pi(1)}(z_1)} \dots \overline{u_{\pi(k)}(z_k)} \quad (3)$$

Each such  $\sigma$  corresponds to a permutation of  $\tau$ , called  $\sigma'$ , such that

$$\sigma'(i) = \sigma(i) \quad \forall i = 1, \dots, k$$

Similarly,  $\pi$  corresponds to  $\pi' \in S_{\tau}$  such that

$$\pi'(i) = \pi(i) \quad \forall i = 1, \dots, k$$

Moreover,

$$(-1)^{\sigma} = (-1)^{\sigma'} \varepsilon_{\tau, (\sigma(k+1), \dots, \sigma(N))},$$

where  $\varepsilon = \pm 1$  and depends only on  $\tau$  and  $(\sigma(k+1), \dots, \sigma(N))$ .

$$(-1)^{\pi} = (-1)^{\pi'} \varepsilon_{\tau, (\pi(k+1), \dots, \pi(N))}.$$

Because  $\pi(i) = \sigma(i) \quad \forall i = k+1, \dots, N$ , we have  $(-1)^{\sigma} (-1)^{\pi} = (-1)^{\sigma'} (-1)^{\pi'}$ . Thus

$$\begin{aligned} (3) &= \frac{1}{(N-k)!} \sum_{\tau} \sum_{\sigma \in S_{\tau}} \sum_{\pi \in S_{\tau}} (-1)^{\sigma'} (-1)^{\pi'} u_{\sigma(k)}(z_1) \dots u_{\sigma(k)}(z_k) \overline{u_{\pi(k)}(z_1)} \dots \overline{u_{\pi(k)}(z_k)} (N-k)! \\ &= \sum_{\tau} \left( \sum_{\sigma \in S_{\tau}} (-1)^{\sigma'} u_{\sigma(k)}(z_1) \dots u_{\sigma(k)}(z_k) \right) \left( \sum_{\pi \in S_{\tau}} (-1)^{\pi'} \overline{u_{\pi(k)}(z_1)} \dots \overline{u_{\pi(k)}(z_k)} \right) \\ &= \sum_{\tau} \det \{ u_{\sigma_i}(z_j) \}_{i,j=1}^k \overline{\det \{ u_{\tau_i}(z_j) \}_{i,j=1}^k} \end{aligned}$$

where  $(z_1, \dots, z_k)$  is a list (in an arbitrary order) of the elements of  $\tau$ .

3] Verify equation (3.1.29)

By Eq. (3.1.28), we have

$$r^{(2)}(z_1, z_2; z_1, z_2) = \sum_{1 \leq i < j \leq N} \det \begin{pmatrix} u_i(z_1) & u_i(z_2) \\ y_j(z_1) & y_j(z_2) \end{pmatrix} \det \begin{pmatrix} \overline{u_i(z_1)} & \overline{u_i(z_2)} \\ \overline{y_j(z_1)} & \overline{y_j(z_2)} \end{pmatrix}$$

Thus,

$$\begin{aligned} r^{(2)}(z_1, z_2; z_1, z_2) &= \sum_{i,j} \det \begin{pmatrix} u_i(z_1) & u_i(z_2) \\ y_j(z_1) & y_j(z_2) \end{pmatrix} \det \begin{pmatrix} \overline{u_i(z_1)} & \overline{u_i(z_2)} \\ \overline{y_j(z_1)} & \overline{y_j(z_2)} \end{pmatrix} \\ &= \sum_{i,j} (u_i(z_1) y_j(z_2) - y_j(z_1) u_i(z_2)) (\overline{u_i(z_1)} \overline{y_j(z_2)} - \overline{y_j(z_1)} \overline{u_i(z_2)}) \end{aligned}$$

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$$\begin{aligned}
&= \sum_{1 \leq i < j \leq N} u_i(z_1) \overline{u_i(z_2)} u_j(z_2) \overline{u_j(z_1)} + \sum_{1 \leq i < j \leq N} u_j(z_1) \overline{u_j(z_2)} u_i(z_2) \overline{u_i(z_1)} \\
&\quad - \sum_{1 \leq i < j \leq N} u_i(z_1) \overline{u_i(z_2)} \overline{u_j(z_1)} u_j(z_2) - \sum_{1 \leq i < j \leq N} \overline{u_i(z_1)} u_i(z_2) u_j(z_1) \overline{u_j(z_2)} \\
&= \sum_{i,j} u_i(z_1) \overline{u_i(z_1)} u_j(z_2) \overline{u_j(z_2)} - \sum_{i,j} u_i(z_1) \overline{u_i(z_2)} \overline{u_j(z_1)} u_j(z_2) \\
&= \left( \sum_{i=1}^N u_i(z_1) \overline{u_i(z_1)} \right) \left( \sum_{j=1}^N u_j(z_2) \overline{u_j(z_2)} \right) - \left( \sum_i u_i(z_1) \overline{u_i(z_2)} \right) \left( \sum_j \overline{u_j(z_1)} u_j(z_2) \right) \\
&= \gamma^{(1)}(z_1, z_1) \gamma^{(1)}(z_2, z_2) - \gamma^{(1)}(z_1, z_2) \gamma^{(1)}(z_2, z_1) \\
&= \gamma^{(1)}(z_1, z_1) \gamma^{(1)}(z_2, z_2) - |\gamma^{(1)}(z_1, z_2)|^2.
\end{aligned}$$

4 Verify that  $\gamma^{(k)}$  is positive semidefinite and self-adjoint (Eq. (3.1.30))

By Point 6, Number 2, report on "Compact operator on Hilbert space", it is sufficient to show that for any  $\phi \in L^2(\mathbb{R}^{3k}; \mathbb{C}^q)$ ,

$$(\phi, \gamma^{(k)} \phi) \geq 0$$

We have

$$\begin{aligned}
(\phi, \gamma^{(k)} \phi) &= \int \gamma^{(k)} \phi(z_1, \dots, z_k) \overline{\phi(z_1, \dots, z_k)} dz_1 \dots dz_k \\
&= \iint \gamma^{(k)}(z_1, \dots, z_k; z'_1, \dots, z'_k) \phi(z'_1, \dots, z'_k) \overline{\phi(z_1, \dots, z_k)} dz'_1 \dots dz'_k dz_1 \dots dz_k \\
&= \iint \gamma^{(k)}(\underline{z}^{(k)}; \underline{z}^{(k)'}) \overline{\phi(\underline{z}^{(k)})} \phi(\underline{z}^{(k)'}) d\underline{z}^{(k)} d\underline{z}^{(k)'}
\end{aligned}$$

$$= C \iiint \Gamma(\underline{z}^{(k)}, \underline{z}^{(N-k)}; \underline{z}^{(k)'}, \underline{z}^{(N-k)'}) \bar{\phi}(\underline{z}^{(k)}) \phi(\underline{z}^{(k)'}) d\underline{z}^{(N-k)} d\underline{z}^{(k)} d\underline{z}^{(k)'} \quad (4)$$

where  $C = \frac{N!}{(N-k)!}$ .

By Eq. (3.1.23),

$$(4) = C \iiint \sum_{j=1}^{\infty} \lambda_j \underbrace{\Psi_j(\underline{z}^{(k)}, \underline{z}^{(N-k)}) \bar{\Psi}_j(\underline{z}^{(k)'}, \underline{z}^{(N-k)'}) \bar{\phi}(\underline{z}^{(k)}) \phi(\underline{z}^{(k)'})}_{f_j(\underline{z}^{(k)}, \underline{z}^{(k)'}, \underline{z}^{(N-k)})} d\underline{z}^{(N-k)} d\underline{z}^{(k)} d\underline{z}^{(k)'} \quad (5)$$

We wish to take the infinite sum out of the integration. To do so,

we need to show that

$$\sum_{j=1}^{\infty} \lambda_j \iiint |f_j(\underline{z}^{(k)}, \underline{z}^{(k)'}, \underline{z}^{(N-k)})| d\underline{z}^{(N-k)} d\underline{z}^{(k)} d\underline{z}^{(k)'} < \infty \quad (6)$$

We have

$$\begin{aligned} & \iiint |f_j(\underline{z}^{(k)}, \underline{z}^{(k)'}, \underline{z}^{(N-k)})| d\underline{z}^{(N-k)} d\underline{z}^{(k)} d\underline{z}^{(k)'} \\ &= \int \left| \left( \int \Psi_j(\underline{z}^{(k)}, \underline{z}^{(N-k)}) \bar{\phi}(\underline{z}^{(k)}) d\underline{z}^{(k)} \right) \left( \int \bar{\Psi}_j(\underline{z}^{(k)'}, \underline{z}^{(N-k)'}) \phi(\underline{z}^{(k)'}) d\underline{z}^{(k)'} \right) \right| d\underline{z}^{(N-k)} \\ &= \int \left| \int \Psi_j(\underline{z}^{(k)}, \underline{z}^{(N-k)}) \bar{\phi}(\underline{z}^{(k)}) d\underline{z}^{(k)} \right|^2 d\underline{z}^{(N-k)} \end{aligned}$$

$$\begin{aligned} & \stackrel{\text{Schwarz}}{\leq} \int \int |\Psi_j(\underline{z}^{(k)}, \underline{z}^{(N-k)})|^2 d\underline{z}^{(k)} \int |\bar{\phi}(\underline{z}^{(k)})|^2 d\underline{z}^{(k)} d\underline{z}^{(N-k)} \\ &= \|\phi\|^2 \int \int |\Psi_j(\underline{z}^{(k)}, \underline{z}^{(N-k)})|^2 d\underline{z}^{(k)} d\underline{z}^{(N-k)} \end{aligned}$$

$$= \|\phi\|^2 \int |\psi(\underline{z})|^2 d\underline{z} = \|\phi\|^2 \|\psi\|^2 = \|\phi\|^2$$

Then

$$\text{LHS}(6) \leq \sum_{j=1}^{\infty} \lambda_j \|\phi\|^2 = \|\phi\|^2 \sum_{j=1}^{\infty} \lambda_j = \|\phi\|^2 \text{Tr}(\Gamma) < \infty$$

Hence we can take out the infinite sum at (5):

$$\begin{aligned} (5) &= C \sum_{j=1}^{\infty} \lambda_j \iiint f_j(\underline{z}^{(k)}, \underline{z}^{(k)'}, \underline{z}^{(N-k)}) d\underline{z}^{(k)} d\underline{z}^{(k)'} d\underline{z}^{(N-k)} \\ &= C \sum_{j=1}^{\infty} \lambda_j \int \left| \int \psi_j(\underline{z}^{(k)}, \underline{z}^{(N-k)}) \bar{\phi}(\underline{z}^{(k)}) d\underline{z}^{(k)} \right|^2 d\underline{z}^{(N-k)} \geq 0 \quad (7) \end{aligned}$$

And of course  $(5) \leq \text{LHS}(6) < \infty$ .

5 Verify that  $\text{Tr} \gamma^{(k)} = N! / (N-k)!$

Since  $\gamma^{(k)}$  is a semi-positive semidefinite compact operator, we only need to find an orthonormal basis  $\{\phi_i\}_{i \in \mathbb{N}}$  of  $L^2(\mathbb{R}^{3N}; \mathbb{C}^q)$  such that

$$\sum_{i=1}^{\infty} (\phi_i, \gamma^{(k)} \phi_i) = \frac{N!}{(N-k)!} = C$$

By Point 2, Part IV, report on "Hilbert Schmidt operator and ...", we

have

$$L^2(\mathbb{R}^{3N}; \mathbb{C}^q) = L^2(\mathbb{R}^{3k}; \mathbb{C}^q) \hat{\otimes} L^2(\mathbb{R}^{3(N-k)}; \mathbb{C}^{q^{N-k}})$$

Let  $\{\phi_i^{(k)}\}_{i \in \mathbb{N}}$  be an orthonormal basis of  $L^2(\mathbb{R}^{3k}; \mathbb{C}^q)$ ,

$\{\phi_i^{(N-k)}\}_{i \in \mathbb{N}}$  be an orthonormal basis of  $L^2(\mathbb{R}^{3(N-k)}; \mathbb{C}^{q^{N-k}})$ .



Then ~~Accordingly~~ an orthonormal basis of  $L^2(\mathbb{R}^{3N}; \mathbb{C}^{1^N})$  is  $\{\phi_i\}_{i \in \mathbb{N}}$  where

$$\phi_i(\underline{z}) = \phi_i(\underline{z}^{(k)}, \underline{z}^{(N-k)}) = \phi_i^{(k)}(\underline{z}^{(k)}) \phi_i^{(N-k)}(\underline{z}^{(N-k)})$$

By (7) we have (now  $\psi$  is replaced by  $\phi_i$ )

$$\begin{aligned}
(\phi_i^{(k)}, \gamma^{(k)} \phi_i^{(k)}) &= C \sum_{j=1}^{\infty} \lambda_j \int \left| \int \phi_j^{(k)}(\underline{z}^{(k)}, \underline{z}^{(N-k)}) \overline{\phi_i^{(k)}(\underline{z}^{(k)})} d\underline{z}^{(k)} \right|^2 d\underline{z}^{(N-k)} \\
&= C \sum_{j=1}^{\infty} \lambda_j \int \left| \int \phi_j^{(k)}(\underline{z}^{(k)}) \phi_j^{(N-k)}(\underline{z}^{(N-k)}) \overline{\phi_i^{(k)}(\underline{z}^{(k)})} d\underline{z}^{(k)} \right|^2 d\underline{z}^{(N-k)} \\
&= C \sum_{j=1}^{\infty} \lambda_j \int \left| \int \phi_j^{(k)}(\underline{z}^{(k)}) \overline{\phi_i^{(k)}(\underline{z}^{(k)})} d\underline{z}^{(k)} \right|^2 \left| \phi_j^{(N-k)}(\underline{z}^{(N-k)}) \right|^2 d\underline{z}^{(N-k)} \\
&= C \sum_{j=1}^{\infty} \lambda_j (\phi_i^{(k)}, \phi_j^{(k)})_{L^2(\mathbb{R}^{3k}; \mathbb{C}^{1^k})} \int \left| \phi_j^{(N-k)}(\underline{z}^{(N-k)}) \right|^2 d\underline{z}^{(N-k)} \\
&= C \sum_{j=1}^{\infty} \lambda_j \delta_{ij} \|\phi_j^{(N-k)}\|_{L^2(\mathbb{R}^{3(N-k)}; \mathbb{C}^{1^{N-k}})}^2 \\
&= C \sum_{j=1}^{\infty} \lambda_j \delta_{ij} \\
&= C \lambda_i
\end{aligned}$$

Thus,  $\sum_{i=1}^{\infty} (\phi_i^{(k)}, \gamma^{(k)} \phi_i^{(k)}) = C \sum_{i=1}^{\infty} \lambda_i = C \text{Tr} P = C$ .

6 Verify that the one-particle density  $\rho_{\psi}(x)$  is the diagonal part of  $\gamma^{(1)}$

Let  $\psi$  be the  $N$ -particle wavefunction. Put  $P = P_{\psi}$ . We need

To show that  $\rho_{\Psi}(\underline{z}^{(1)}) = \gamma^{(1)}(\underline{z}^{(1)}, \underline{z}^{(1)})$ . We have

$$\Gamma(\underline{z}, \underline{z}') = \Psi(\underline{z}) \bar{\Psi}(\underline{z}')$$

and

$$\begin{aligned} \gamma^{(1)}(\underline{z}^{(1)}, \underline{z}^{(1)}) &= \frac{N!}{(N-1)!} \int \Gamma(\underline{z}^{(1)}, \underline{z}^{(N-1)}; \underline{z}^{(1)}, \underline{z}^{(N-1)}) d\underline{z}^{(N-1)} \\ &= N \int \Psi(\underline{z}^{(1)}, \underline{z}^{(N-1)}) \bar{\Psi}(\underline{z}^{(1)}, \underline{z}^{(N-1)}) d\underline{z}^{(N-1)} \\ &= N \int |\Psi(\underline{z}^{(1)}, \underline{z}^{(N-1)})|^2 d\underline{z}^{(N-1)} \\ &= N \rho_{\Psi}^1(\underline{z}^{(1)}) \end{aligned}$$

Because  $\Psi$  is totally antisymmetric, we have

$$\begin{aligned} \rho_{\Psi}^i(\underline{z}^1, \underline{z}^2, \dots, \underline{z}^N) \rho_{\Psi}^i(\underline{z}) &= \int |\Psi(z_1, \dots, z_i, \dots, z_N)|^2 dz_1 \dots dz_i \dots dz_N \\ &= \int |\Psi(z_1, z_2, \dots, z_N)|^2 dz_2 \dots dz_N \\ &= \rho_{\Psi}^i(\underline{z}) \quad \forall z \end{aligned}$$

Thus  $\rho_{\Psi}(\underline{z}) = \sum_{i=1}^N \rho_{\Psi}^i(\underline{z}) = N \rho_{\Psi}^1(\underline{z})$  and hence

$$\gamma^{(1)}(\underline{z}^{(1)}, \underline{z}^{(1)}) = \rho_{\Psi}(\underline{z}^{(1)}).$$

That means  $\gamma^{(1)}(\underline{z}^{(1)}, \underline{z}^{(1)})$  is the (average) number of particles at  $\underline{z}^{(1)}$ .

Analogously,  $\gamma^{(k)}(\underline{z}^{(k)}, \underline{z}^{(k)})$  is the (average) number of <sup>combinations</sup>  $k$ -tuples of particles

at  $\underline{z}^{(k)} = (z_1, z_2, \dots, z_k)$ .

7 Verify inequality (3.1.33)

First, we show that  $\gamma^{(1)}$  is positively semidefinite. For each  $\phi \in L^2(\mathbb{R}^3)$ , we have

$$\begin{aligned}
(\phi, \gamma^{(1)} \phi) &= \int \gamma^{(1)} \phi(x) \bar{\phi}(x) dx = \iint \gamma^{(1)}(x, x') \phi(x') \bar{\phi}(x) dx' dx \\
&= \sum_{\sigma=1}^q \iint \gamma^{(1)}(x, \sigma; x', \sigma) \phi(x') \bar{\phi}(x) dx' dx \\
&\stackrel{(3.1.51)}{=} \sum_{\sigma=1}^q \iint \sum_{j=1}^{\infty} \lambda_j^{(1)} f_j(x, \sigma) \bar{f}_j(x', \sigma) \phi(x') \bar{\phi}(x) dx' dx \quad (8)
\end{aligned}$$

where  $\{f_j\}_{j \in \mathbb{N}}$  is an orthonormal basis of  $L^2(\mathbb{R}^3; \mathbb{C}^q)$  consisting of eigenfunctions of  $\gamma^{(1)}$ . To take the infinite sum out of the integral, we have to show that

$$\sum_{j=1}^{\infty} \lambda_j^{(1)} \iint |f_j(x, \sigma) \bar{f}_j(x', \sigma) \phi(x') \bar{\phi}(x)| dx' dx < \infty \quad (9)$$

$$\begin{aligned}
\text{LHS}(9) &= \sum_{j=1}^{\infty} \lambda_j^{(1)} \iint |f_j(x, \sigma)| |\phi(x)| |f_j(x', \sigma)| |\phi(x')| dx' dx \\
&= \sum_{j=1}^{\infty} \lambda_j^{(1)} \left( \int |f_j(x, \sigma)| |\phi(x)| dx \right)^2
\end{aligned}$$

$$\stackrel{\text{Schwarz}}{\leq} \sum_{j=1}^{\infty} \lambda_j^{(1)} \int |f_j(x, \sigma)|^2 dx \int |\phi(x)|^2 dx$$

$$= \|\phi\|^2 \sum_{j=1}^{\infty} \lambda_j^{(1)} \int |f_j(x, \sigma)|^2 dx$$

$$\leq \|\phi\|^2 \sum_{j=1}^{\infty} \lambda_j^{(1)} \int \sum_{\sigma=1}^q |f_j(x, \sigma)|^2 dx$$

(12)

$$= \|\phi\|^2 \sum_{j=1}^{\infty} \lambda_j^{(1)} \underbrace{\int |f_j(x^{(1)})|^2 dx^{(1)}}_{\|f_j\|^2 = 1} = \|\phi\|^2 \sum_{j=1}^{\infty} \lambda_j^{(1)} = N \|\phi\|^2 < \infty$$

Thus (9) is verified. We have

$$\begin{aligned} (8) &= \sum_{j=1}^{\infty} \lambda_j^{(1)} \sum_{\sigma=1}^q \iint f_j(x, \sigma) \bar{f}_j(x', \sigma) \phi(x') \bar{\phi}(x) dx dx' \\ &= \sum_{j=1}^{\infty} \lambda_j^{(1)} \sum_{\sigma=1}^q \int f_j(x, \sigma) \bar{\phi}(x) dx \int \bar{f}_j(x', \sigma) \phi(x') dx' \\ &= \sum_{j=1}^{\infty} \lambda_j^{(1)} \sum_{\sigma=1}^q \left| \int f_j(x, \sigma) \bar{\phi}(x) dx \right|^2 \geq 0 \end{aligned}$$

Hence  $\gamma^{(1)}$  is positive semidefinite and therefore has nonnegative eigenvalues. Next, we show that

$$(\psi, \gamma^{(1)} \psi) \leq \|\gamma^{(1)}\|_{\infty} \quad (10)$$

for every normalized function  $\psi \in L^2(\mathbb{R}^3; \mathbb{C}^q)$ . Since  $\{f_j\}$  is an orthonormal basis of  $L^2(\mathbb{R}^3; \mathbb{C}^q)$ , there exist a sequence  $(\alpha_k) \in \ell^2$  such that

$$\psi = \sum_{k=1}^{\infty} \alpha_k f_k$$

As  $f_k$  is the  $k$ 'th eigenfunction of  $\gamma^{(1)}$ , we have  $\gamma^{(1)} f_k = \lambda_k^{(1)} f_k$ . Then

$$\begin{aligned} (\psi, \gamma^{(1)} \psi) &= \left( \sum_k \alpha_k f_k, \sum_j \alpha_j \gamma^{(1)} f_j \right) = \left( \sum_k \alpha_k f_k, \sum_j \lambda_j^{(1)} \alpha_j f_j \right) \\ &= \sum_k \alpha_k \overline{\lambda_k^{(1)} \alpha_k} = \sum_{k=1}^{\infty} \lambda_k^{(1)} |\alpha_k|^2 \\ &< \|\gamma^{(1)}\|_{\infty} \sum_{k=1}^{\infty} |\alpha_k|^2 = \|\gamma^{(1)}\|_{\infty} \|\psi\|^2 = \|\gamma^{(1)}\|_{\infty} \end{aligned}$$

Thus, (10) is verified. We know that

$$L^2(\mathbb{R}^3; \mathbb{C}^q) = L^2(\mathbb{R}^3) \hat{\otimes} L^2(\{1, \dots, q\})$$

The space  $L^2(\{1, \dots, q\})$  contains all square integrable functions from  $\{1, \dots, q\}$  to  $\mathbb{C}$ . Hence all functions from  $\{1, \dots, q\}$  to  $\mathbb{C}$  belong to  $L^2(\{1, \dots, q\})$ . That is why this space is usually denoted as  $\mathbb{C}^{\{1, \dots, q\}}$  or simply  $\mathbb{C}^q$ . The inner product on  $L^2(\{1, \dots, q\})$  is as usual

$$(f, g) = \sum_{k=1}^q \overline{f(k)} g(k)$$

An orthonormal basis of its is  $\{\chi_k\}_{k=1}^q$ , where

$$\chi_k(\sigma) = \begin{cases} 1 & \text{if } \sigma = k \\ 0 & \text{otherwise} \end{cases}$$

Let  $\{g_i\}_{i \in \mathbb{N}}$  be an orthonormal basis of  $L^2(\mathbb{R}^3)$  consisting of eigenfunctions of  $\delta^{(1)}$ , i.e.

$$\delta^{(1)} g_i = \lambda_i^{(1)} g_i$$

Then by Point 2, Part IV, report on "HS operator and...",  $\{\phi_{ik}\}_{i \in \mathbb{N}, k=1, \dots, q}$

is an orthonormal basis of  $L^2(\mathbb{R}^3; \mathbb{C}^q)$  where

$$\phi_{ik}(x, \sigma) = g_i(x) \chi_k(\sigma).$$

Apply (16) for  $\Psi = \phi_{ik}$ , we have

$$\|\delta^{(1)}\|_\infty \geq (\phi_{ik}, \delta^{(1)} \phi_{ik}) = \sum_{\sigma=1}^q \int \delta^{(1)} \phi_{ik}(x, \sigma) \overline{\phi_{ik}(x, \sigma)} dx$$

$$\begin{aligned}
&= \sum_{\sigma=1}^q \sum_{\sigma'=1}^q \iint \gamma^{(1)}(x, \sigma; x', \sigma') \phi_{ik}(x', \sigma') \bar{\phi}_{ik}(x, \sigma) dx' dx \\
&= \sum_{\sigma, \sigma'=1}^q \iint \gamma^{(1)}(x, \sigma; x', \sigma') \phi_{ik}(x', \sigma') \bar{\phi}_{ik}(x, \sigma) dx dx' \\
&= \sum_{\sigma, \sigma'=1}^q \iint \gamma^{(1)}(x, \sigma; x', \sigma') g_i(x') \chi_k(\sigma') \bar{g}_i(x) \chi_k(\sigma) dx dx' \\
&= \sum_{k=1}^q \iint \gamma^{(1)}(x, k; x', k) g_i(x') \bar{g}_i(x) dx dx' \\
&= \iint \gamma^{(1)}(x, x') g_i(x') \bar{g}_i(x) dx dx' \\
&= \int \gamma^{(1)} g_i(x) \bar{g}_i(x) dx = (g_i, \gamma^{(1)} g_i) = \lambda_i^{(1)}
\end{aligned}$$

Thus

$$\sum_{k=1}^q \|\gamma^{(1)}\|_{\infty} \geq \sum_{k=1}^q \iint \gamma^{(1)}(x, k; x', k) g_i(x') \bar{g}_i(x) dx dx'$$

$$= \iint \gamma^{(1)}(x, x') g_i(x') \bar{g}_i(x) dx dx'$$

$$= \int \gamma^{(1)} g_i(x) \bar{g}_i(x) dx = (g_i, \gamma^{(1)} g_i) = \lambda_i^{(1)}$$

Thus,  $q \|\gamma^{(1)}\|_{\infty} \geq \lambda_i^{(1)} \quad \forall i \in \mathcal{N}$

Thus,  $q \|\gamma^{(1)}\|_{\infty} \geq \max_{i \in \mathcal{N}} \lambda_i^{(1)} = \|\gamma^{(1)}\|_{\infty}$ . Therefore,

$$\|\gamma^{(1)}\|_{\infty} \leq q \|\gamma^{(1)}\|_{\infty}.$$

(15)

8] Verify the first two equalities at (3.1.26) for bounded  $H$

Because  $H$  is bounded and  $\Gamma$  is a trace class operator on  $H^1(\mathbb{R}^{3N}; \mathbb{C}^q)$ , we know by Number 8, Point 8, the report on "Compact operators on Hilbert space" that  $\text{tr}(\Gamma H) = \text{tr}(H\Gamma)$ . Next, we show that

$$\text{Tr}(H\Gamma) = \sum_{j=1}^{\infty} \lambda_j \mathcal{E}(\psi_j)$$

We have

$$H\Gamma = H \sum_j \lambda_j \Gamma_{\psi_j} = \sum_j \lambda_j H\Gamma_{\psi_j}$$

Since  $\text{Tr}$  is continuous with respect to the trace class norm, we have

$$\text{Tr}(H\Gamma) = \sum_j \lambda_j \text{Tr}(H\Gamma_{\psi_j})$$

By definition,

$$\begin{aligned} \text{Tr}(H\Gamma_{\psi_j}) &= \sum_{k=1}^{\infty} (\psi_k, H\Gamma_{\psi_j} \psi_k) = \sum_{k=1}^{\infty} (\psi_k, H(\psi_j, \psi_k) \psi_j) \\ &= (\psi_j, H\psi_j) = \mathcal{E}(\psi_j) \end{aligned}$$

thus, 
$$\text{Tr}(H\Gamma) = \sum_j \lambda_j \mathcal{E}(\psi_j).$$

9] Verify the equation right below Eq. (3.1.34)

By definition,

$$j^{(N)}(z_1, z_1) = N \int \Gamma(z_1, \underline{z}^{(N-1)}; z_1', \underline{z}^{(N-1)}) d\underline{z}^{(N-1)}$$

$$\gamma^{(2)}(z_1, z_2; z'_1, z'_2) = N(N-1) \int \Gamma(z_1, z_2, \underline{z}^{(N-2)}; z'_1, z'_2, \underline{z}^{(N-2)}) d\underline{z}^{(N-2)}$$

Then

$$\gamma^{(2)}(z_1, z_2; z'_1, z'_2) = N(N-1) \int \Gamma(z_1, z_2, \underline{z}^{(N-2)}; z'_1, z'_2, \underline{z}^{(N-2)}) d\underline{z}^{(N-2)}$$

and thus

$$\begin{aligned} \int \gamma^{(2)}(z_1, z_2; z'_1, z'_2) d\underline{z} &= N(N-1) \iint \Gamma(z_1, z_2, \underline{z}^{(N-2)}; z'_1, z'_2, \underline{z}^{(N-2)}) d\underline{z}_2 d\underline{z}^{(N-2)} \\ &= N(N-1) \int \Gamma(z_1, \underline{z}^{(N-1)}; z'_1, \underline{z}^{(N-1)}) d\underline{z}^{(N-1)} \\ &= (N-1) \gamma^{(1)}(z_1, z'_1) \end{aligned}$$

Thus, 
$$\gamma^{(1)}(z_1, z'_1) = \frac{1}{N-1} \int \gamma^{(2)}(z_1, z_2; z'_1, z'_2) d\underline{z} = \frac{1}{N-1} \text{Tr}^{(1)} \gamma^{(2)}$$

### 10 Proof of Theorem 3.1

Because  $\gamma$  is self-adjoint, positive semidefinite on  $L^2(\mathbb{R}^3; \mathbb{C}^9)$ , and  $\text{Tr} \gamma = N$ , there exists  $\lambda_1, \lambda_2, \dots \geq 0$  with sum  $N$ , and corresponding eigenvectors  $f_1, f_2, \dots$ , i.e.

$$\gamma \phi = \sum_{j=1}^{\infty} \lambda_j (f_j, \phi) f_j \quad \forall \phi \in L^2(\mathbb{R}^3; \mathbb{C}^9)$$

where 
$$\sum_{j=1}^{\infty} \lambda_j = N$$

We will find a totally symmetric wavefunction  $\Psi \in L^2(\mathbb{R}^{3N}; \mathbb{C}^9^N)$  such that



$$\gamma = N \text{Tr}^{(N-1)} P \text{ where } P = P_\psi.$$

For each  $k \in \mathbb{N}$ , we put

$$\Psi_k(z_1, \dots, z_N) = f_k(z_1) \dots f_k(z_N)$$

Then  $(\Psi_k)_{k \in \mathbb{N}}$  is an orthonormal set in  $L^2(\mathbb{R}^{3N}; e^{-\beta V})$  and each  $\Psi_k$  is totally symmetric. We will find  $\Psi$  as the form

$$\Psi = \sum_{k=1}^{\infty} \alpha_k \Psi_k$$

where  $\sum_{k=1}^{\infty} |\alpha_k|^2 = 1.$

The kernel of the  $N$ -particle density matrix  $P$  is

$$P(\underline{z}, \underline{z}') = \Psi(\underline{z}) \bar{\Psi}(\underline{z}')$$

Then the reduced one-particle density matrix of  $P$  is

$$\begin{aligned} \gamma^{(1)}(z_1, z_1') &= N \int P(z_1, z_2, \dots, z_N; z_1', z_2, \dots, z_N) dz_2 \dots dz_N \\ &= N \int \Psi(z_1, z_2, \dots, z_N) \bar{\Psi}(z_1', z_2, \dots, z_N) dz_2 \dots dz_N \\ &= N \int \sum_k \alpha_k \Psi_k(z_1, \dots, z_N) \sum_l \bar{\alpha}_l \bar{\Psi}_l(z_1', z_2, \dots, z_N) dz_2 \dots dz_N \end{aligned}$$

For  $k \neq l$

$$\begin{aligned} &\int \Psi_k(z_1, \dots, z_N) \bar{\Psi}_l(z_1', z_2, \dots, z_N) dz_2 \dots dz_N \\ &= \int f_k(z_1) \bar{f}_l(z_1') f_k(z_2) \bar{f}_l(z_2) \dots f_k(z_N) \bar{f}_l(z_N) dz_2 \dots dz_N \\ &= f_k(z_1) \bar{f}_l(z_1') \underbrace{\int f_k(z_2) \bar{f}_l(z_2) dz_2 \dots \int f_k(z_N) \bar{f}_l(z_N) dz_N}_{0} = 0 \end{aligned}$$

Thus,

$$\begin{aligned}
 \gamma^{(1)}(z_1, z_1') &= N \int \sum_k |\alpha_k|^2 \Psi_k(z_1, z_2, \dots, z_N) \bar{\Psi}_k(z_1', z_2, \dots, z_N) dz_2 \dots dz_N \\
 &= N \sum_k |\alpha_k|^2 \int f_k(z_1) f_k(z_2) \dots f_k(z_N) \bar{f}_k(z_1) \bar{f}_k(z_2) \dots \bar{f}_k(z_N) dz_2 \dots dz_N \\
 &= N \sum_k |\alpha_k|^2 \int f_k(z_1) \bar{f}_k(z_1) dz_1 \underbrace{\left( \int |f_k(z)|^2 dz \right)^{N-1}}_1 \\
 &= N \sum_k |\alpha_k|^2 f_k(z_1) \bar{f}_k(z_1)
 \end{aligned}$$

Then

$$\begin{aligned}
 \gamma^{(1)}\phi(z_1) &= \int \gamma^{(1)}(z_1, z_1') \phi(z_1') dz_1' \\
 &= N \int \sum_k |\alpha_k|^2 f_k(z_1) \bar{f}_k(z_1) \phi(z_1') dz_1' \\
 &= N \sum_k |\alpha_k|^2 \int f_k(z_1) \bar{f}_k(z_1) \phi(z_1') dz_1' \\
 &= N \sum_k |\alpha_k|^2 (f_k, \phi) f_k(z_1)
 \end{aligned}$$

Thus

$$\gamma^{(1)}\phi = N \sum_{k=1}^{\infty} |\alpha_k|^2 (f_k, \phi) f_k$$

We know that

$$\gamma\phi = \sum_{j=1}^{\infty} \lambda_j (f_j, \phi) f_j$$

Thus, to make  $\gamma^{(1)} = \gamma$ , we choose

$$\alpha_k = \left( \frac{\lambda_j}{N} \right)^{1/2}$$

11 Proof of the backward part of Theorem 3.2

Let  $\Gamma$  be a fermionic  $N$ -particle density matrix, i.e.

$$\Gamma = \sum_{j=1}^{\infty} \lambda_j \Gamma_{\psi_j}$$

where each  $\lambda_j \geq 0$ ,  $\sum \lambda_j = 1$  and each  $\psi_j$  is fermionic. Put

$\gamma = \gamma^{(1)} = N \text{Tr}^{(N-1)} \Gamma$ . By Point 4 and Point 5,  $\gamma$  is self-adjoint semidefinite and  $\text{Tr} \gamma = N$ . We now have to show that  $\gamma \leq \mathbb{I}$ , i.e.

$$(\phi, \gamma \phi) \leq 1, \quad \forall \phi \in L^2(\mathbb{R}^3; \mathbb{C}^9), \|\phi\| = 1$$

Let  $(f_i)_{i \in \mathbb{N}}$  be an orthonormal basis of  $L^2(\mathbb{R}^3; \mathbb{C}^9)$  consisting of eigenfunctions of  $\gamma$ . Suppose that we have

$$(f_i, \gamma f_i) \leq 1 \quad \forall i \in \mathbb{N}$$

For each  $\phi \in L^2(\mathbb{R}^3; \mathbb{C}^9)$  with unit norm, there exists a sequence of complex numbers  $(\alpha_k)$  such that

$$\phi = \sum_k \alpha_k f_k \quad \text{and} \quad \sum |\alpha_k|^2 = 1$$

Then

$$\begin{aligned} (\phi, \gamma \phi) &= \left( \sum_k \alpha_k f_k, \sum_j \alpha_j \gamma f_j \right) = \sum_{k,j} \alpha_k \bar{\alpha}_j (f_k, \gamma f_j) \\ &= \sum_{k,j} \alpha_k \bar{\alpha}_j (f_k, \lambda_j^{(1)} f_j) \\ &= \sum_{k,j} \alpha_k \bar{\alpha}_j \lambda_j^{(1)} \delta_{kj} = \sum_k |\alpha_k|^2 \lambda_k^{(1)} \end{aligned}$$

Since  $\alpha_k^{(j)} = (f_k, \gamma f_k) \leq 1$ , we have

$$(\phi, \gamma \phi) \leq \sum_{k=1}^{\infty} |\alpha_k| \leq 1$$

Thus, it is sufficient to show that  $(\phi, \gamma \phi) \leq 1$  for every  $\phi$  of the form  $\phi = f_i$ . Put for each  $i_1 < i_2 < \dots < i_N$ , we put

$$\begin{aligned} k_{i_1, \dots, i_N}(z_1, \dots, z_N) &= \frac{1}{N!} \sum_{\sigma \in S_N} (-1)^\sigma f_{i_1}(z_{\sigma(1)}) \dots f_{i_N}(z_{\sigma(N)}) \\ &= \frac{1}{N!} \sum_{\sigma \in S_N} (-1)^\sigma f_{i_{\sigma(1)}}(z_1) \dots f_{i_{\sigma(N)}}(z_N) \end{aligned}$$

Then by ~~Number 9~~, Point 9, Part III, report on "Wedge Product", the space of all fermionic (totally anti-symmetric) wave functions is simply the sub Hilbert space of  $L^2(\mathbb{R}^{3N}; \mathbb{C}^N)$  which has an orthonormal basis  $\{k_{i_1, \dots, i_N} / i_1 < \dots < i_N\}$ . Hence, for each  $j \in \mathbb{N}$ , there exists a

sequence  $\{\alpha_{i_1, \dots, i_N}^{(j)}\}_{i_1 < \dots < i_N}$  such that

$$\Psi_j = \sum_{i_1 < \dots < i_N} \alpha_{i_1, \dots, i_N}^{(j)} k_{i_1, \dots, i_N} \quad \text{and} \quad \sum_{i_1 < \dots < i_N} |\alpha_{i_1, \dots, i_N}^{(j)}|^2 = 1$$

We have

$$\Gamma(z, z') = \sum_j \lambda_j \Psi_j(z) \overline{\Psi_j(z')}$$

and

$$\gamma \phi(z_1) = N \int \Gamma(z_1, z_2, \dots, z_N; z'_1, z'_2, \dots, z'_N) \phi(z'_1) dz'_1 dz'_2 \dots dz'_N$$

$$= N \sum_j \lambda_j \int \Psi_j(z_1, z_2, \dots, z_N) \bar{\Psi}_j(z'_1, z_2, \dots, z_N) \phi(z'_1) dz'_1 dz_2 \dots dz_N$$

Thus,

$$\begin{aligned} (\phi, \delta\phi) &= \int \bar{\Phi}(z_1) \delta\phi(z_1) dz_1 \\ &= N \sum_j \lambda_j \int \Psi_j(z_1, z_2, \dots, z_N) \bar{\Psi}_j(z'_1, z_2, \dots, z_N) \phi(z'_1) \bar{\Phi}(z_1) dz_1 dz'_1 dz_2 \dots dz_N \\ &= N \sum_j \lambda_j \int \left| \int \Psi_j(z_1, z_2, \dots, z_N) \bar{\Phi}(z_1) dz_1 \right|^2 dz_2 \dots dz_N \quad (11) \end{aligned}$$

We have

$$\begin{aligned} \int \Psi_j(z_1, z_2, \dots, z_N) \bar{\Phi}(z_1) dz_1 &= \sum_{i_1 < \dots < i_N} \alpha_{i_1 \dots i_N}^{(j)} \int k_{i_1 \dots i_N}(z_1, z_2, \dots, z_N) \bar{\Phi}(z_1) dz_1 \\ &= \frac{1}{N!} \sum_{i_1 < \dots < i_N} \alpha_{i_1 \dots i_N}^{(j)} \sum_{\sigma \in S_N} (-1)^\sigma f_{i_{\sigma(2)}}(z_2) \dots f_{i_{\sigma(N)}}(z_N) \int f_{i_{\sigma(1)}}(z_1) \bar{\Phi}(z_1) dz_1 \\ &= \frac{1}{N!} \sum_{i_1 < \dots < i_N} \alpha_{i_1 \dots i_N}^{(j)} \sum_{\sigma \in S_N} (-1)^\sigma (\phi, f_{i_{\sigma(1)}}) f_{i_{\sigma(2)}}(z_2) \dots f_{i_{\sigma(N)}}(z_N) \end{aligned}$$

Thus,

$$\begin{aligned} \left| \int \Psi_j(z_1, z_2, \dots, z_N) \bar{\Phi}(z_1) dz_1 \right|^2 &= \frac{1}{N!} \sum_{\substack{i_1 < \dots < i_N \\ s_1 < \dots < s_N}} \alpha_{i_1 \dots i_N}^{(j)} \bar{\alpha}_{s_1 \dots s_N}^{(j)} \sum_{\sigma, \sigma' \in S_N} (-1)^\sigma (-1)^{\sigma'} \\ &\quad \times (\phi, f_{i_{\sigma(1)}}) \overline{(\phi, f_{s_{\sigma'(1)}})} f_{i_{\sigma(2)}}(z_2) \bar{f}_{s_{\sigma'(2)}}(z_2) \dots \\ &\quad \times f_{i_{\sigma(N)}}(z_N) \bar{f}_{s_{\sigma'(N)}}(z_N) \end{aligned}$$

Then

$$\int \left| \int \psi_j(z_1, \dots, z_n) \bar{\phi}(z_n) dz_1 \dots dz_n \right|^2 dz_2 \dots dz_n$$

$$= \frac{1}{N!} \sum_{\substack{r_1 < \dots < r_n \\ s_1 < \dots < s_n}} \alpha_{r_1, \dots, r_n}^{(j)} \bar{\alpha}_{s_1, \dots, s_n}^{(j)} \sum_{\sigma, \sigma' \in S_N} (-1)^\sigma (-1)^{\sigma'} (\phi, f_{r_{\sigma(1)}}) \overline{(\phi, f_{s_{\sigma'(1)}})} f_{r_{\sigma(2)}, s_{\sigma'(2)}} \dots f_{r_{\sigma(n)}, s_{\sigma'(n)}} \tag{12}$$

We note again that  $\phi$  is equal to some  $f_i$ . Thus, the summand is nonzero if and only if

$$\begin{cases} r_{\sigma(1)} = s_{\sigma'(1)} \\ r_{\sigma(2)} = s_{\sigma'(2)} \\ \vdots \\ r_{\sigma(n)} = s_{\sigma'(n)} \end{cases}$$

Thus  $r_k = s_k \forall k$  and  $\sigma = \sigma'$ . Then

$$(12) = \frac{1}{N!} \sum_{r_1 < \dots < r_n} |\alpha_{r_1, \dots, r_n}^{(j)}|^2 \sum_{\sigma \in S_N} |(\phi, f_{r_{\sigma(1)}})|^2 \tag{12'}$$

Now we write  $\phi = f_i$ . If  $i \notin \{r_1, \dots, r_n\}$  then  $(\phi, f_{r_{\sigma(1)}}) = 0 \forall \sigma \in S_N$ .

If there exists  $r_k = i$  then  $(\phi, f_{r_{\sigma(1)}}) = 1$  only for  $\sigma \in S_N$  such

that  $\sigma(k) = k$  (otherwise  $(\phi, f_{r_{\sigma(1)}}) = 0$ ). Thus,

$$\sum_{\sigma \in S_N} |(\phi, f_{r_{\sigma(1)}})|^2 \leq (N-1)!$$

and  $(12) \leq \frac{1}{N!} (N-1)! = \frac{1}{N}$ .

Then  $(11) \leq N \frac{1}{N} = 1$ .

$$(11) \leq N \sum_j \frac{1}{N} = \sum_j \lambda_j = 1$$

12 Verify the equation right below Eq. (3.1.38)

We correct the formula of the annihilation operator and creation operator

$$C_{N,\phi} \Psi(z_1, \dots, z_{N-1}) = (N)^{1/2} \int \Psi(z_1, \dots, z_{N-1}, z_N) \bar{\phi}(z_N) dz_N$$

$$\begin{aligned} C_{N,\phi}^\dagger \chi(z_1, \dots, z_N) &= [(N-1)!]^{-1} N^{1/2} \int \{ \chi(z_1, \dots, z_{N-1}) \phi(z_N) \} \\ &= [(N-1)!]^{-1} N^{1/2} \sum_{\sigma \in S_N} (-1)^\sigma \chi(z_{\sigma(1)}, \dots, z_{\sigma(N-1)}) \phi(z_{\sigma(N)}) \end{aligned}$$

Now we show that  $(\chi, C_{N,\phi} \Psi)_{H_{N-1}} = (C_{N,\phi}^\dagger \chi, \Psi)_{H_N}$  for every

$\chi \in H_{N-1}$  and  $\Psi \in H_N$ . We have

$$\begin{aligned} (\chi, C_{N,\phi} \Psi)_{H_{N-1}} &= \int \bar{\chi}(z_1, \dots, z_{N-1}) C_{N,\phi} \Psi(z_1, \dots, z_{N-1}) dz_1 \dots dz_{N-1} \\ &= (N)^{1/2} \int \Psi(z_1, \dots, z_{N-1}, z_N) \bar{\phi}(z_N) \bar{\chi}(z_1, \dots, z_{N-1}) dz_1 \dots dz_N \quad (13) \end{aligned}$$

And

$$\begin{aligned} (C_{N,\phi}^\dagger \chi, \Psi)_{H_N} &= \int \overline{C_{N,\phi}^\dagger \chi}(z_1, \dots, z_N) \Psi(z_1, \dots, z_N) dz_1 \dots dz_N \\ &= [(N-1)!]^{-1} N^{1/2} \sum_{\sigma \in S_N} (-1)^\sigma \int \bar{\chi}(z_{\sigma(1)}, \dots, z_{\sigma(N-1)}) \bar{\phi}(z_{\sigma(N)}) \Psi(z_1, \dots, z_N) dz_1 \dots dz_N \end{aligned}$$

Using the equality  $(-1)^{\sigma} \Psi(z_1, \dots, z_N) = \Psi(z_{\sigma(1)}, \dots, z_{\sigma(N)})$ , we get

$$(C_{n,\phi}^\dagger \chi, \Psi)_{H_N} = [(N-1)!]^{-1} N^{-1/2} \sum_{\sigma \in S_N} \int \bar{\chi}(z_{\sigma(1)}, \dots, z_{\sigma(N-1)}) \bar{\phi}(z_{\sigma(N)}) \Psi(z_{\sigma(1)}, \dots, z_{\sigma(N)}) dz_1 \dots dz_N$$

$$= [(N-1)!]^{-1} N^{-1/2} \sum_{\sigma \in S_N} \int \bar{\chi}(z_{\sigma(1)}, \dots, z_{\sigma(N-1)}) \bar{\phi}(z_{\sigma(N)}) \Psi(z_{\sigma(1)}, \dots, z_{\sigma(N)}) dz_{\sigma(1)} \dots dz_{\sigma(N)}$$

(rearrange the order of integration)

$$= [(N-1)!]^{-1} N^{-1/2} \sum_{\sigma \in S_N} \int \bar{\chi}(z_1, \dots, z_{N-1}) \bar{\phi}(z_N) \Psi(z_1, \dots, z_N) dz_1 \dots dz_N$$

$$\stackrel{(13)}{=} [(N-1)!]^{-1} N^{-1/2} \sum_{\sigma \in S_N} (N)^{-1/2} (C_{n,\phi}^\dagger \Psi, \chi)_{H_{N-1}} (\chi, C_{n,\phi} \Psi)_{H_{N-1}}$$

$$= (\chi, C_{n,\phi} \Psi)_{H_{N-1}}$$

13 Verify Equation (3.1.40)

For each  $\Psi \in H_N$ , we have

$$C_{N+1,\phi}^\dagger C_{N+1,\phi}^\dagger \Psi = (N+1)^{1/2} \int C_{N+1,\phi}^\dagger \Psi(z_1, \dots, z_N, z_{N+1}) \bar{\phi}(z_{N+1}) dz_{N+1}$$

$$= (N!)^{-1} \int A \{ \Psi(z_1, \dots, z_N) \phi(z_{N+1}) \} \bar{\phi}(z_{N+1}) dz_{N+1}$$

$$= (N!)^{-1} \sum_{\sigma \in S_{N+1}} (-1)^{\sigma} \int \Psi(z_{\sigma(1)}, \dots, z_{\sigma(N)}) \phi(z_{\sigma(N+1)}) \bar{\phi}(z_{N+1}) dz_{N+1} \quad (14)$$

$$\text{Put } S'_{N+1} = \{ \sigma \in S_{N+1} / \sigma(N+1) \neq N+1 \}$$

$$S''_{N+1} = \{ \sigma \in S_{N+1} / \sigma(N+1) = N+1 \}$$



Then

$$\begin{aligned}
& (N!)^{-1} \sum_{\sigma \in S'_{N+1}} (-1)^\sigma \int \Psi(z_{\sigma(1)}, \dots, z_{\sigma(N)}) \phi(z_{\sigma(N+1)}) \bar{\phi}(z_{N+1}) dz_{N+1} \\
&= (N!)^{-1} \sum_{\sigma \in S_N} (-1)^\sigma \int \Psi(z_{\sigma(1)}, \dots, z_{\sigma(N)}) \phi(z_{N+1}) \bar{\phi}(z_{N+1}) dz_{N+1} \\
&\doteq (N!)^{-1} \sum_{\sigma \in S_N} \int \Psi(z_1, \dots, z_N) |\phi(z_{N+1})|^2 dz_{N+1} \\
&= (N!)^{-1} N! \Psi(z_1, \dots, z_N) (\phi, \phi) \\
&= (\phi, \phi) \Psi(z_1, \dots, z_N)
\end{aligned}$$

Thus,

$$(14) = (\phi, \phi) \Psi + \underbrace{(N!)^{-1} \sum_{\sigma \in S'_{N+1}} (-1)^\sigma \int \Psi(z_{\sigma(1)}, \dots, z_{\sigma(N)}) \phi(z_{\sigma(N+1)}) \bar{\phi}(z_{N+1}) dz_{N+1}}_C \tag{15}$$

We will use the following notation

$$(a_1, a_2, \dots, a_n) \setminus (a_i) := (a_1, \dots, a_{i-1}, a_{i+1}, \dots, a_n)$$

We introduce an equivalence relation on  $S'_{N+1}$ :

$$\sigma \sim \sigma' \iff (\sigma(1), \dots, \sigma(N+1)) \setminus (N+1) = (\sigma'(1), \dots, \sigma'(N+1)) \setminus (N+1)$$

Then the number of elements of each equivalence class is  $N$ . We define

a map from  $S'_{N+1} / \sim$  to  $S_N$  such that each  $\tilde{\sigma} \in S'_{N+1} / \sim$  corresponds

to  $\pi \in S_N$  given by

$$(\pi(1), \dots, \pi(N)) = (\sigma(1), \dots, \sigma(N+1)) \setminus (N+1) \text{ for arbitrary } \sigma \in \tilde{\sigma}.$$

(26)

This map is well-defined and bijective. Then

$$C = \sum_{\sigma \in S'_{N+1}/\sim} \sum_{\sigma \in \tilde{\sigma}} (-1)^{\tilde{\sigma}} \int \Psi(z_{\sigma(1)}, \dots, z_{\sigma(N)}) \phi(z_{\sigma(N+1)}) \bar{\phi}(z_{N+1}) dz_{N+1} \quad (15)$$

Since  $\sigma(N+1) \neq N+1$ ,  $\sigma(N+1) = \pi(N)$ . The number of inversions of  $\tilde{\sigma}$  is equal to the number of inversions of  $\pi$  plus  $N+1-1$  provided that  $\sigma(i) \geq N+1$ . Thus,

$$\begin{aligned} (-1)^{\tilde{\sigma}} \Psi(z_{\sigma(1)}, \dots, z_{\sigma(N)}) &= (-1)^{\pi} (-1)^{N+1-i} \Psi(z_{\sigma(1)}, \dots, z_{\sigma(i)}, \dots, z_{\sigma(N)}) \\ &\quad \parallel \\ &\quad z_{N+1} \\ &= (-1)^{\pi} (-1)^{N+1-i} (-1)^{N-i} \Psi(z_{\sigma(1)} \dots z_{\sigma(i-1)}, z_{\sigma(i+1)} \dots z_{\sigma(N)}, z_{\sigma(i)}) \\ &= - (-1)^{\pi} \Psi(z_{\pi(1)}, \dots, z_{\pi(N-1)}, z_{N+1}) \end{aligned}$$

Hence, from (15),

$$\begin{aligned} C &= \sum_{\sigma \in S'_{N+1}/\sim} \sum_{\sigma \in \tilde{\sigma}} -(-1)^{\pi} \int \Psi(z_{\pi(1)}, \dots, z_{\pi(N-1)}, z_{N+1}) \phi(z_{\pi(N)}) \bar{\phi}(z_{N+1}) dz_{N+1} \\ &= - \sum_{\pi \in S_N} N (-1)^{\pi} \int \Psi(z_{\pi(1)}, \dots, z_{\pi(N-1)}, z_{N+1}) \phi(z_{\pi(N)}) \bar{\phi}(z_{N+1}) dz_{N+1} \end{aligned}$$

then

$$(15) = (\phi, \phi) \Psi - [(N-1)!]^{-1} \sum_{\pi \in S_N} (-1)^{\pi} \int \Psi(z_{\pi(1)}, \dots, z_{\pi(N-1)}, z_{N+1}) \phi(z_{\pi(N)}) \bar{\phi}(z_{N+1}) dz_{N+1} \quad (17)$$

We have

$$\begin{aligned}
C_{N,\phi}^\dagger C_{N,\phi} \Psi &= [(N-1)!]^{-1} N^{-1/2} A \{ C_{N,\phi} \Psi(z_1, \dots, z_{N-1}) \phi(z_N) \} \\
&= [(N-1)!]^{-1} N^{1/2} \sum_{\pi \in S_N} (-1)^\pi C_{N,\phi} \Psi(z_{\pi(1)}, \dots, z_{\pi(N-1)}) \phi(z_{\pi(N)}) \\
&= [(N-1)!]^{-1} N^{-1/2} \sum_{\pi \in S_N} (-1)^\pi N^{1/2} \int \Psi(z_{\pi(1)}, \dots, z_{\pi(N-1)}, z_{N+1}) \bar{\phi}(z_{N+1}) d z_{N+1} \\
&\quad \times \phi(z_{\pi(N)}) \\
&= [(N-1)!]^{-1} \sum_{\pi \in S_N} (-1)^\pi \int \Psi(z_{\pi(1)}, \dots, z_{\pi(N-1)}, z_{N+1}) \bar{\phi}(z_{N+1}) \phi(z_{\pi(N)}) d z_{N+1}
\end{aligned} \tag{18}$$

From (17) and (18),

$$C_{N+1,\phi}^\dagger C_{N+1,\phi} \Psi + C_{N,\phi}^\dagger C_{N,\phi} \Psi = (\phi, \phi) \Psi$$

Thus,

$$C_{N+1,\phi}^\dagger C_{N+1,\phi} + C_{N,\phi}^\dagger C_{N,\phi} = (\phi, \phi) \mathbb{I}_N$$

14 Proof of  $(\phi, \Gamma \phi) \leq (\phi, \phi)$  (Eq. (3.1.41)) if  $\Gamma$  is not pure

Because  $\Gamma$  is in general not pure, we only have the representation

$$\Gamma = \sum_{j=1}^{\infty} \lambda_j \Gamma_{\psi_j}$$

for  $\lambda_j \geq 0$ ,  $\sum \lambda_j = 1$ ,  $\psi_j \in H_N$ . The corresponding kernel is

$$P(z, z') = \sum \lambda_j \Gamma_{\psi_j}(z, z')$$

The one-body kernel is

$$\begin{aligned}
\delta(z_1, z_1') &= \int \Gamma(z_1, z_2, \dots, z_N; z_1', z_2', \dots, z_N') dz_2 \dots dz_N \\
&= \sum_j \lambda_j \int \Gamma_{\psi_j}(z_1, z_2, \dots, z_N; z_1', z_2', \dots, z_N') dz_2 \dots dz_N \\
&= \sum_j \lambda_j \int \psi_j(z_1, z_2, \dots, z_N) \bar{\psi}_j(z_1', z_2', \dots, z_N') dz_2 \dots dz_N
\end{aligned}$$

Thus,

$$\begin{aligned}
(\phi, r\phi) &= \int \delta(z_1, z_1') \phi(z_1') \bar{\phi}(z_1) dz_1 dz_1' \\
&= \sum_j \lambda_j \underbrace{\int \left| \int \psi_j(z_1, \dots, z_N) \bar{\phi}(z_1) dz_1 \right|^2}_{(C_{N,\phi} \psi_j, C_{N,\phi} \psi_j)} dz_2 \dots dz_N \\
&= \sum_j \lambda_j (\psi_j, C_{N,\phi}^\dagger C_{N,\phi} \psi_j) \\
&\stackrel{(3.1.40)}{=} \sum_j \lambda_j (\psi_j, (\phi, \phi) \psi_j - C_{N+1,\phi}^\dagger C_{N+1,\phi} \psi_j) \\
&= \sum_j \left[ (\phi, \phi) \lambda_j \underbrace{(\psi_j, \psi_j)}_1 - \lambda_j (\psi_j, C_{N+1,\phi}^\dagger C_{N+1,\phi} \psi_j) \right] \\
&= (\phi, \phi) \underbrace{\sum_j \lambda_j}_1 - \sum_j \lambda_j \underbrace{(C_{N+1,\phi}^\dagger \psi_j, C_{N+1,\phi}^\dagger \psi_j)}_{\geq 0} \\
&\leq (\phi, \phi).
\end{aligned}$$

[15] Verify that if  $\gamma$  has  $N-1$  eigenvalues equal to 1 and at least  $N+1$  positive eigenvalues then  $\Gamma$  cannot be pure

We will prove an even stronger statement: if  $\gamma$  has exactly  $N-1$  eigenvalues equal to 1 then  $\Gamma$  cannot be pure. Let  $f_1, \dots, f_{N-1}$  be orthonormal eigenvectors of  $\gamma$  corresponding to the eigenvalue 1. For each  $\phi = f_i$ ,  $i = 1, \dots, N-1$ , by (11) and (12') we have

$$(\phi, \gamma\phi) = N \int \left| \int \psi(z_1, z_2, \dots, z_N) \bar{\phi}(z_1) dz_1 \right|^2 dz_2 \dots dz_N \quad (15)$$

(provided the  $\Gamma$  is pure, i.e.  $\Gamma = \Gamma_\psi$ )

$$= \frac{1}{(N-1)!} \sum_{r_1 < \dots < r_N} |\alpha_{r_1, r_2, \dots, r_N}|^2 \sum_{i \in S_N} |(\phi, f_{i(1)})|^2 \quad (20)$$

where

$$\psi = \sum_{r_1 < \dots < r_N} \alpha_{r_1, \dots, r_N} k_{r_1, \dots, r_N}$$

and 
$$\sum_{r_1 < \dots < r_N} |\alpha_{r_1, \dots, r_N}|^2 = 1$$

As mentioned in the end of Point 11,  $(\phi, \gamma\phi) = 1$  only if  $i \in \{r_1, \dots, r_N\}$

thus,  ~~$\{1, \dots, N-1\} \subset \{r_1, \dots, r_N\}$~~  and 
$$\sum_{\substack{r_1 < \dots < r_N \\ i \in \{r_1, \dots, r_N\}}} |\alpha_{r_1, \dots, r_N}|^2 = 1$$

Thus  $\alpha_{r_1, \dots, r_N} = 0$  if  $i \in \{r_1, \dots, r_N\}$ .

(30)

Because  $i$  is arbitrarily chosen in  $\{1, 2, \dots, N-1\}$ , we must have

$\alpha_{r_1, \dots, r_N} = 0$  if  $\{1, 2, \dots, N-1\} \not\subseteq \{r_1, \dots, r_N\}$ . That means ~~the~~ a non-zero

coefficient has the form  $\alpha_{1, 2, \dots, N-1, n}$  where  $n \geq N$ . Thus,

$$\sum_{n=N}^{\infty} |\alpha_{1, \dots, N-1, n}|^2 = 1 \quad (20')$$

and hence

$$\begin{aligned} \psi &= \sum_{n=N}^{\infty} \alpha_{1, \dots, N-1, n} k_{1, \dots, N-1, n} \\ &= \sum_{n=N}^{\infty} \alpha_{1, \dots, N-1, n} \text{Alt}(f_1 \otimes \dots \otimes f_{N-1} \otimes f_n) \\ &= \text{Alt}\left(f_1 \otimes \dots \otimes f_{N-1} \otimes \underbrace{\left(\sum_{n=N}^{\infty} \alpha_{1, \dots, N-1, n} f_n\right)}_{g_N}\right) \end{aligned}$$

We rename  $f_i = g_i \quad \forall i = 1, \dots, N-1$ . Then

$$\psi = \text{Alt}(g_1 \otimes \dots \otimes g_N)$$

The condition (20') ensures that  $g_N$  is normalized. It is also obvious from the definition of  $g_N$  that  $(g_N, g_i) = 0 \quad \forall i < N$ . Thus the set  $\{g_1, \dots, g_N\}$  is orthonormal. To get a contradiction, we will show that  $g_N$  is also an eigenfunction of  $\gamma$  corresponding to eigenvalue 1, i.e.

$$\gamma g_N = g_N$$

Because  $\gamma \leq \mathbf{I}$ , all of the eigenvalues of  $\gamma$  is less or equal to 1.

Thus  $|\gamma \psi| \leq 1 \quad \forall \psi$  with unit norm. Then it is sufficient that we show

$(g_N, \delta g_N) = 1$ . We have

$$\psi(z_1, \dots, z_N) = \frac{1}{N!} \sum_{\sigma \in S_N} (-1)^\sigma g_{\sigma(1)}(z_1) \dots g_{\sigma(N)}(z_N)$$

and

$$\begin{aligned} \int \psi(z_1, \dots, z_N) \bar{\phi}(z_1) dz_1 &= \frac{1}{N!} \sum_{\sigma \in S_N} (-1)^\sigma \int g_{\sigma(1)}(z_1) \dots g_{\sigma(N)}(z_N) \bar{\phi}(z_1) dz_1 \\ &= \frac{1}{N!} \sum_{\sigma \in S_N} (-1)^\sigma g_{\sigma(2)}(z_2) \dots g_{\sigma(N)}(z_N) \underbrace{(\int g_{\sigma(1)}(z_1) \bar{\phi}(z_1) dz_1)}_{(\phi, g_{\sigma(1)})} \end{aligned}$$

Thus

$$\begin{aligned} \left| \int \psi(z_1, \dots, z_N) \bar{\phi}(z_1) dz_1 \right|^2 &= \frac{1}{N!} \sum_{\sigma, \sigma' \in S_N} (-1)^\sigma (-1)^{\sigma'} (\phi, g_{\sigma(1)}) \overline{(\phi, g_{\sigma'(1)})} \\ &\quad \times g_{\sigma(2)}(z_2) \overline{g_{\sigma'(2)}(z_2)} \dots g_{\sigma(N)}(z_N) \overline{g_{\sigma'(N)}(z_N)} \end{aligned}$$

Hence

$$\begin{aligned} \int \left| \int \psi(z_1, \dots, z_N) \bar{\phi}(z_1) dz_1 \right|^2 dz_2 \dots dz_N &= \frac{1}{N!} \sum_{\sigma, \sigma' \in S_N} (-1)^\sigma (-1)^{\sigma'} (\phi, g_{\sigma(1)}) \overline{(\phi, g_{\sigma'(1)})} \\ &\quad \times \int_{\sigma(2), \sigma'(2)} \dots \int_{\sigma(N), \sigma'(N)} \end{aligned}$$

For  $\phi = g_N$ , we have

$$\int \left| \int \psi(z_1, \dots, z_N) \bar{\phi}(z_1) dz_1 \right|^2 dz_2 \dots dz_N = \frac{1}{N!} \sum_{\substack{\sigma \in S_N \\ \sigma(1) = N}} \underbrace{|(\phi, g_{\sigma(1)})|}_{1}^2 = \frac{(N-1)!}{N!} = \frac{1}{N}$$

Thus, by (13),  $(g_N, \delta g_N) = N \int \left| \int \psi(z_1, \dots, z_N) \bar{\phi}(z_1) dz_1 \right|^2 dz_2 \dots dz_N = 1$ .

[16] Two important formula

$$C_{N, g_1}(\text{Alt}(g_1 \otimes \dots \otimes g_N)) = \text{Alt}(g_2 \otimes \dots \otimes g_N)$$

$$C_{N, g_1}^\dagger(\text{Alt}(g_2 \otimes \dots \otimes g_N)) = \text{Alt}(g_1 \otimes \dots \otimes g_N)$$

where

$$\text{Alt}(f_1 \otimes \dots \otimes f_N) = \frac{1}{N!} \sum_{\sigma \in S_N} f_{\sigma(1)}(z_1) \dots f_{\sigma(N)}(z_N)$$

[17] Proof of Theorem 3.2, the forward part

Let  $\gamma$  be a self-adjoint ~~semi-defi~~ positive semidefinite operator on  $L^2(\mathbb{R}^3; \mathbb{C}^q)$  and  $\text{Tr} \gamma = N$ , and  $\gamma \leq \mathbb{I}$ . We will show that there exists an  $N$ -particle density matrix  $\Gamma$  on  $L^2(\mathbb{R}^{3N}; \mathbb{C}^{q^N})$  such that  $\gamma = N \text{Tr}^{(N-1)} \Gamma$ . Let  $\lambda_1^{(1)} \geq \lambda_2^{(1)} \geq \lambda_3^{(1)} \geq \dots \geq 0$  be the sequence of eigenvalues of  $\gamma$ . Then

$$\sum_{j=1}^{\infty} \lambda_j^{(1)} = N$$

Because  $\gamma \leq \mathbb{I}$ , each  $\lambda_j^{(1)}$  is less or equal 1. Let  $f_j$  be an eigenfunction of  $\gamma$  corresponding to eigenvalue  $\lambda_j^{(1)}$  such that  $\{f_j\}_{j \in \mathbb{N}}$  is an orthonormal basis of  $L^2(\mathbb{R}^3; \mathbb{C}^q)$ . The kernel of  $\Gamma$  must satisfy

$$\gamma \phi(z_1) = N \int \Gamma(z_1, z_2, \dots, z_N; z'_1, z_2, \dots, z_N) \phi(z'_1) dz'_1 dz_2 \dots dz_N$$

$$\forall \phi \in L^2(\mathbb{R}^3; \mathbb{C}^q)$$



It is equivalent that  $\Gamma$  satisfies

$$\int f_j(z_n) = N \int \Gamma(z_1, z_2, \dots, z_n; z'_1, z'_2, \dots, z'_n) f_j(z'_1) dz'_1 dz'_2 \dots dz'_n$$

or

$$\int_j^{(1)} f_j(z_n) = N \int \Gamma(z_1, z_2, \dots, z_n; z'_1, z'_2, \dots, z'_n) f_j(z'_1) dz'_1 dz'_2 \dots dz'_n \quad (21)$$

$$\text{Put } k_{i_1 \dots i_n} = \text{Alt}(f_{i_1} \otimes \dots \otimes f_{i_n})$$

$$= \frac{1}{n!} \sum_{\sigma \in S_n} (-1)^\sigma f_{i_{\sigma(1)}}(z_1) \dots f_{i_{\sigma(n)}}(z_n)$$

for each  $i_1 < i_2 < \dots < i_n$ . We will find  $\Gamma$  of the form

$$\Gamma = \sum_{i_1 < \dots < i_n} \lambda_{i_1 \dots i_n} \Gamma_{k_{i_1 \dots i_n}}$$

where each  $\lambda_{i_1 \dots i_n} \geq 0$  and  $\sum_{i_1 < \dots < i_n} \lambda_{i_1 \dots i_n} = 1$ . Then the kernel

of  $P$  is

$$\Gamma(z, z') = \sum_{i_1 < \dots < i_n} \lambda_{i_1 \dots i_n} k_{i_1 \dots i_n}(z_1, z_2, \dots, z_n) \overline{k_{i_1 \dots i_n}(z'_1, z'_2, \dots, z'_n)}$$

Then

$$(21) = N \sum_{i_1 < \dots < i_n} \lambda_{i_1 \dots i_n} \int k_{i_1 \dots i_n}(z_1, z_2, \dots, z_n) \overline{k_{i_1 \dots i_n}(z'_1, z'_2, \dots, z'_n)} f_j(z'_1) dz'_1 dz'_2 \dots dz'_n$$

$$= N \sum_{i_1 < \dots < i_n} \lambda_{i_1 \dots i_n} \int \frac{1}{n!} \sum_{\sigma \in S_n} (-1)^\sigma f_{i_{\sigma(1)}}(z_1) \dots f_{i_{\sigma(n)}}(z_n) \frac{1}{n!} \sum_{\tau \in S_n} (-1)^\tau \overline{f_{i_{\tau(1)}}(z'_1)} \overline{f_{i_{\tau(2)}}(z'_2)} \dots \overline{f_{i_{\tau(n)}}(z'_n)} \\ \times f_j(z'_1) dz'_1 dz'_2 \dots dz'_n$$

$$= \frac{1}{n!} \sum_{i_1 < \dots < i_n} \lambda_{i_1 \dots i_n} \sum_{\sigma, \tau \in S_n} (-1)^\sigma (-1)^{\tau'} \int f_j(z'_1) \overline{f_{i_{\sigma(1)}}(z'_1)} f_{i_{\sigma(2)}}(z_2) \overline{f_{i_{\tau(2)}}(z_2)} \dots f_{i_{\sigma(n)}}(z_n) \overline{f_{i_{\tau(n)}}(z_n)} \\ f_{i_{\sigma(1)}}(z_1) dz'_1 dz'_2 \dots dz'_n$$

$$= \frac{1}{(N-1)!} \sum_{i_1 < \dots < i_N} \lambda_{i_1 \dots i_N} \sum_{\sigma \in S_N} (-1)^\sigma (-1)^{\sigma'} (f_{i_{\sigma(1)}}', f_j) (f_{i_{\sigma(2)}}', f_{i_{\sigma(3)}}) \dots (f_{i_{\sigma(N)}}', f_{i_{\sigma(N)}}) f_{i_{\sigma(N)}}(x_1)$$

Note that if  $\sigma'(i) = \sigma(i) \forall i=2, \dots, N$  then  $\sigma'(i) = \sigma(i) \forall i=1, \dots, N$ ; i.e.  $\sigma' = \sigma$ .

Thus

$$\lambda_j^{(1)} f_j(x_1) = \frac{1}{(N-1)!} \sum_{i_1 < \dots < i_N} \lambda_{i_1 \dots i_N} \sum_{\sigma \in S_N} (f_{i_{\sigma(N)}}', f_j) f_{i_{\sigma(N)}}(x_1) \quad (22)$$

(22) is equivalent to

$$\lambda_j^{(1)}(f_j, f_r) = \frac{1}{(N-1)!} \sum_{i_1 < \dots < i_N} \lambda_{i_1 \dots i_N} \sum_{\sigma \in S_N} (f_{i_{\sigma(N)}}', f_j) (f_{i_{\sigma(N)}}', f_r), \quad \forall r \in N. \quad (23)$$

If  $r \neq j$  then the right hand side of (23) automatically vanishes and is the equal to the left hand side. If  $r = j$ , (23) becomes

$$\begin{aligned} \lambda_j^{(1)} &= \frac{1}{(N-1)!} \sum_{i_1 < \dots < i_N} \lambda_{i_1 \dots i_N} \sum_{\sigma \in S_N} (f_{i_{\sigma(N)}}', f_j)^2 \\ &= \frac{1}{(N-1)!} \sum_{\substack{i_1 < \dots < i_N \\ j \in \{i_1, \dots, i_N\}}} \lambda_{i_1 \dots i_N} \sum_{\substack{\sigma \in S_N \\ \sigma(N) = j \\ \text{where } i = j}} 1 \\ &= \sum_{\substack{i_1 < \dots < i_N \\ j \in \{i_1, \dots, i_N\}}} \lambda_{i_1 \dots i_N} \end{aligned}$$

Let  $\chi_A$  be the characteristic function of a set  $A$ , i.e.

$$\chi_A(x) = \begin{cases} 1 & \text{if } x \in A \\ 0 & \text{if } x \notin A \end{cases}$$

Then

$$\sum_{0 \leq i_1 < \dots < i_n} \lambda_{\{i_1, \dots, i_n\}} \chi_{\{i_1, \dots, i_n\}}(j) = f_j^{(n)}$$

or

$$\sum_{\substack{A \subset \mathbb{N} \\ |A|=n}} \lambda_A \chi_A(j) = f_j^{(n)}$$

Therefore, all what we need to show is that the sequence  $(f_j^{(n)})$  is a convex combination of characteristic functions of  $n$  elements in  $\mathbb{N}$ . This is justified by the first statement of Remark 3.2.

