

Fix complex Euclidean spaces \mathcal{X} and \mathcal{Y} . Suppose we want to find a channel $\Phi \in C(\mathcal{X}, \mathcal{Y})$ which maximizes the sum of some functions $F_1, \dots, F_n : C(\mathcal{X}, \mathcal{Y}) \rightarrow \mathbb{R}$. Suppose further that, for fixed $\Phi \in C(\mathcal{X}, \mathcal{Y})$, each $F_k(\Phi)$ can be expressed as the optimal solution to an SDP whose primal and dual both have Slater points. Suppose further that for these SDPs, only the B component (that is, the right-hand side of the constraint) depends on Φ . In other words, for each k , there exist spaces $\mathcal{W}_k, \mathcal{Z}_k$, an objective function given by $C_k \in \mathcal{W}_k$, a constraint function $\Psi_k \in \mathcal{L}(\mathcal{W}_k, \mathcal{Z}_k)$, and an affine mapping $B_k : C(\mathcal{X}, \mathcal{Y}) \rightarrow L(\mathcal{Z}_k)$ producing the following SDP for Φ :

$$(P_k(\Phi)) \quad \begin{aligned} & \max \quad \langle C_k, X_k \rangle \\ & \text{subject to} \quad \Psi_k(X_k) = B_k(\Phi) \\ & \quad \quad \quad X_k \in \text{Pos}(\mathcal{W}_k) \end{aligned}$$

We note that the dual of this SDP is:

$$(D_k(\Phi)) \quad \begin{aligned} & \min \quad \langle B_k(\Phi), Y_k \rangle \\ & \text{subject to} \quad \Psi_k^*(Y_k) \succeq C_k \\ & \quad \quad \quad Y_k \in \text{Herm}(\mathcal{Z}_k) \end{aligned}$$

Express each $B_k(\Phi)$ as $A_k(\Phi) + D$, for $A_k \in L(C(\mathcal{X}, \mathcal{Y}), L(\mathcal{Z}_k))$ and $D \in L(\mathcal{Z}_k)$. The complementary slackness condition for $(P_k(\Phi))$ and $(D_k(\Phi))$ is:

$$(CS_k) \quad X_k \cdot (\Psi_k^*(Y_k) - C_k) = 0$$

Suppose we have an easy way of finding an optimal solution to $(D_k(\Phi))$. That is, we have an easily computed $f : C(\mathcal{X}, \mathcal{Y}) \rightarrow \text{Herm}(\mathcal{Z}_k)$ such that $f(\Phi)$ is always an optimal solution for $(D_k(\Phi))$.

By replacing Φ with its Choi representation $M = J(\Phi)$, we can express the original problem as an SDP:

$$(P_\Sigma) \quad \begin{aligned} & \max \quad \sum_{k=1}^n \langle C_k, X_k \rangle \\ & \text{subject to} \quad \Psi_k(X_k) - A_k(M) = D \quad \forall k \\ & \quad \quad \quad \text{Tr}_{\mathcal{Y}}(M) = \mathbb{1}_{\mathcal{X}} \\ & \quad \quad \quad X_k \succeq 0 \quad \forall k \\ & \quad \quad \quad M \succeq 0 \end{aligned}$$

The dual of this SDP is:

$$(D_\Sigma) \quad \begin{aligned} & \min \quad \text{Tr}(Z) + \sum_{k=1}^n \langle D_k, Y_k \rangle \\ & \text{subject to} \quad \Psi_k^*(Y_k) \succeq C_k \quad \forall k \\ & \quad \quad \quad \mathbb{1}_{\mathcal{Y}} \otimes Z \succeq \sum_{k=1}^n A_k^*(Y_k) \\ & \quad \quad \quad Y_k \in \text{Herm}(\mathcal{Z}_k) \quad \forall k \\ & \quad \quad \quad Z \in \text{Herm}(\mathcal{X}) \end{aligned}$$