

# Full randomness from arbitrarily deterministic events

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Do completely unpredictable events exist in nature? Classical theory, being fully deterministic, completely excludes fundamental randomness. On the contrary, quantum theory allows for randomness within its axiomatic structure. Yet, the fact that a theory makes prediction only in probabilistic terms does not imply the existence of any form of randomness in nature. The question then remains whether one can certify randomness independent of the physical framework used. While standard Bell tests [1] approach this question from this perspective, they require prior perfect randomness, which renders the approach circular. Recently, it has been shown that it is possible to certify full randomness using almost perfect random bits [2]. Here, we prove that full randomness can indeed be certified using quantum non-locality under the minimal possible assumptions: the existence of a source of arbitrarily weak (but non-zero) randomness and the impossibility of instantaneous signalling. Thus we are left with a strict dichotomic choice: either our world is fully deterministic or there exist in nature events that are fully random. Apart from the foundational implications, our results represent a quantum protocol for full randomness amplification, an information task known to be impossible classically [3]. Finally, they open a new path for device-independent protocols under minimal assumptions.

Understanding whether nature is deterministically predetermined or there are intrinsically random processes is a fundamental question that has attracted the interest of multiple thinkers, ranging from philosophers and mathematicians to physicists or neuroscientists. Nowadays this question is also important from a practical perspective, as random bits constitute a valuable resource for applications such as cryptographic protocols, gambling, or the numerical simulation of physical and biological systems.

Classical physics is a deterministic theory. Perfect knowledge of the positions and velocities of a system of classical particles at a given time, as well as of their interactions, allows one to predict their future (and also past) behavior with total certainty [4]. Thus, any randomness observed in classical systems is not intrinsic to the theory but just a manifestation of our imperfect description of the system.

The advent of quantum physics put into question this deterministic viewpoint, as there exist experimental situations for which quantum theory gives predictions only in probabilistic terms, even if one has a perfect description of the preparation and interactions of the system. A possible solution to this classically counterintuitive fact was proposed in the early days of quantum physics: Quantum mechanics had to be incomplete [5], and there should be a complete theory capable of providing deterministic predictions for all conceivable experiments. There would thus be no room for intrinsic randomness, and any apparent randomness would again be a consequence of our lack of control over hypothetical “hidden variables” not contemplated by the quantum formalism.

Bell’s no-go theorem [1], however, implies that hidden-variable theories are inconsistent with quantum mechanics. Therefore, none of these could ever render a deterministic completion to the quantum formalism. More precisely, all hidden-variable theories compatible with a local causal structure predict that any correlations among space-like separated events satisfy a series of inequalities, known as Bell inequalities. Bell inequalities, in turn, are violated by some correlations among quantum particles. This form

of correlations defines the phenomenon of quantum non-locality.

Now, it turns out that quantum non-locality does not necessarily imply the existence of fully unpredictable processes in nature. The reasons behind this are subtle. First of all, unpredictable processes could be certified only if the no-signalling principle holds. This states that no instantaneous communication is possible, which imposes in turn a local causal structure on events, as in Einstein’s special relativity. In fact, Bohm’s theory is both deterministic and able to reproduce all quantum predictions [6], but it is incompatible with no-signalling. Thus, we assume throughout the validity of the no-signalling principle. Yet, even within the no-signalling framework, it is still not possible to infer the existence of fully random processes only from the mere observation of non-local correlations. This is due to the fact that Bell tests require measurement settings chosen at random, but the actual randomness in such choices can never be certified. The extremal example is given when the settings are determined in advance. Then, any Bell violation can easily be explained in terms of deterministic models. As a matter of fact, super-deterministic models, which postulate that all phenomena in the universe, including our own mental processes, are fully pre-programmed, are by definition impossible to rule out.

These considerations imply that the strongest result on the existence of randomness one can hope for using quantum non-locality is stated by the following possibility: Given a source that produces an arbitrarily small but non-zero amount of randomness, can one still certify the existence of completely random processes? The main result of this work is to provide an affirmative answer to this question. Our results, then, imply that the existence of correlations as those predicted by quantum physics forces us into a dichotomic choice: Either we postulate super-deterministic models in which all events in nature are fully pre-determined, or we accept the existence of fully unpredictable events.

Besides the philosophical and physics-foundational implications, our results provide a protocol for perfect ran-

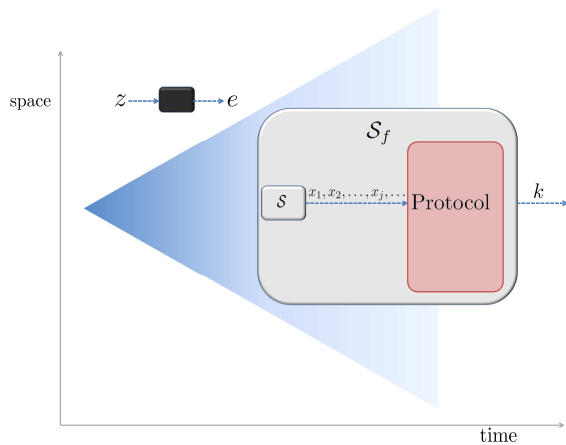


FIG. 1: **Local causal structure and randomness amplification.**

A source  $\mathcal{S}$  produces a sequence  $x_1, x_2, \dots, x_j, \dots$ . Change  $x_j$  in the figure to  $x_j, \dots$  of imperfect random bits. The goal of randomness amplification is to produce a new source  $\mathcal{S}_f$  of perfect random bits, that is, to process the initial bits to get a final bit  $k$  fully uncorrelated (free) from any potential cause of it. All space-time events outside the future light-cone of  $k$  may have been in its past light-cone before and therefore constitute a potential cause of it. Any such event can be modeled by a measurement  $z$ , with an outcome  $e$ , on some physical system. This system may be under the control of an adversary Eve, interested in predicting the value of  $k$ .

domness amplification using quantum non-locality. Randomness amplification is an information-theoretic task whose goal is to use an input source  $\mathcal{S}$  of imperfectly random bits to produce perfect random bits that are arbitrarily uncorrelated from all the events that may have been a potential cause of them, i.e. arbitrarily free. In general,  $\mathcal{S}$  produces a sequence of bits  $x_1, x_2, \dots, x_j, \dots$ , with  $x_j = 0$  or 1 for all  $j$ , see Fig. 1. Each bit  $j$  contains some randomness, in the sense that the probability  $P(x_j|e)$  that it takes a given value  $x_j$ , conditioned on any pre-existing variable  $e$ , is such that

$$\epsilon \leq P(x_j|e) \leq 1 - \epsilon \quad (1)$$

for all  $j$  and  $e$ , where  $0 < \epsilon \leq 1/2$ . The variable  $e$  can correspond to any event that could be a possible cause of bit  $x_j$ . Therefore,  $e$  represents events contained in the space-time region lying outside the future light-cone of  $x_j$ . Free random bits correspond to  $\epsilon = \frac{1}{2}$ ; while deterministic ones, i.e. those predictable with certainty by an observer with access to  $e$ , to  $\epsilon = 0$ . More precisely, when  $\epsilon = 0$  the bound (C1) is trivial and no randomness can be certified. We refer to  $\mathcal{S}$  as an  $\epsilon$ -source, and to any bit satisfying (C1) as an  $\epsilon$ -free bit. The aim is then to generate, from arbitrarily many uses of  $\mathcal{S}$ , a final source  $\mathcal{S}_f$  of  $\epsilon_f$  arbitrarily close to  $1/2$ . If this is possible, no cause  $e$  can be assigned to the bits produced by  $\mathcal{S}_f$ , which are then fully unpredictable. Note that efficiency issues, such as the rate of uses of  $\mathcal{S}$  required per final bit generated by  $\mathcal{S}_f$  do not play any role in randomness amplification. The relevant figure of merit

is just the quality, measured by  $\epsilon_f$ , of the final bits. Thus, without loss of generality, we restrict our analysis to the problem of generating a single final free random bit  $k$ .

Santha and Vazirani proved that randomness amplification is impossible using classical resources [3]. This is in a sense intuitive, in view of the absence of any intrinsic randomness in classical physics. In the quantum regime, randomness amplification has been recently studied by Colbeck and Renner [2]. There,  $\mathcal{S}$  is used to choose the measurement settings by two distant observers, Alice and Bob, in a Bell test [7] involving two entangled quantum particles. The measurement outcome obtained by one of the observers, say Alice, in one of the experimental runs (also chosen with  $\mathcal{S}$ ) defines the output random bit. Colbeck and Renner proved how input bits with very high randomness, of  $0.442 < \epsilon \leq 0.5$ , can be mapped into arbitrarily free random bits of  $\epsilon_f \rightarrow 1/2$ , and conjectured that randomness amplification should be possible for any initial randomness [2]. Our results also solve this conjecture, as we show that quantum non-locality can be exploited to attain *full randomness amplification*, i.e. that  $\epsilon_f$  can be made arbitrarily close to  $1/2$  for any  $0 < \epsilon \leq 1/2$ .

Before presenting the ingredients of our proof, it is worth commenting on previous works on randomness in connection with quantum non-locality. In [8] it was shown how to bound the intrinsic randomness generated in a Bell test. These bounds can be used for device-independent randomness expansion, following a proposal by Colbeck [9], and to achieve a quadratic expansion of the amount of random bits [8] (see [10–13] for further works on device-independent randomness expansion). Note however that, in randomness expansion, one assumes instead, from the very beginning, the existence of an input seed of free random bits, and the main goal is to expand this into a larger sequence. The figure of merit there is the ratio between the length of the final and initial strings of free random bits. Finally, other recent works have analyzed how a lack of randomness in the measurement choices affects a Bell test [14–16] and the randomness generated in it [17].

Let us now sketch the realization of our final source  $\mathcal{S}_f$ . We use the input  $\epsilon$ -source  $\mathcal{S}$  to choose the measurement settings in a multipartite Bell test involving a number of observers that depends both on the input  $\epsilon$  and the target  $\epsilon_f$ . After verifying that the expected Bell violation is obtained, the measurement outcomes are combined to define the final bit  $k$ . For pedagogical reasons, we adopt a cryptographic perspective and assume the worst-case scenario where all the devices we use may have been prepared by an adversary Eve equipped with arbitrary non-signalling resources, possibly even supra-quantum ones. In the preparation, Eve may have also had access to  $\mathcal{S}$  and correlated the bits it produces with some physical system at her disposal, represented by a black box in Fig. 1. Without loss of generality, we can assume that Eve can reveal the value of  $e$  at any stage of the protocol by measuring this system. Full randomness amplification is then equivalent to proving that Eve's correlations with  $k$  can be made arbitrarily small.

Bell tests for which quantum correlations achieve

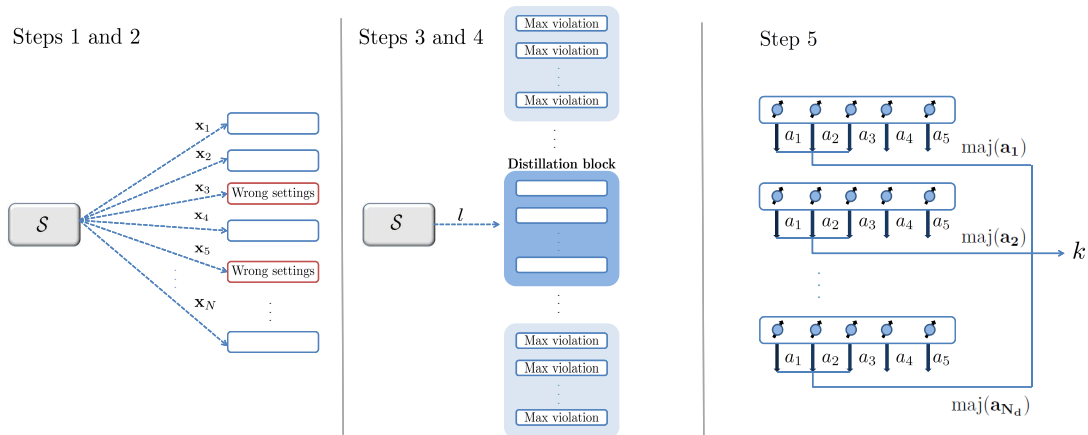


FIG. 2: **Protocol for full randomness amplification based on quantum non-locality.** In the first two steps, all  $N$  quintuplets measure their devices, where the choice of measurement is done using the  $\epsilon$ -source  $\mathcal{S}$ ; the quintuplets whose settings happen not to take place in the five-party Mermin inequality are discarded (in red). In steps 3 and 4, the remaining quintuplets are grouped into blocks. One of the blocks is chosen as the distillation block, using again  $\mathcal{S}$ , while the others are used to check the Bell violation. In the fifth step, the random bit  $k$  is extracted from the distillation block.

the maximal non-signalling violation, also known as Greenberger-Horne-Zeilinger (GHZ) paradoxes [18], are necessary for randomness amplification. This is due to the fact that unless the maximal non-signalling violation is attained, for sufficiently small  $\epsilon$ , Eve may fake the observed correlations with classical deterministic resources. This attack ceases to be possible when the maximal non-signalling violation is observed, as Eve is forced to prepare only those non-local correlations attaining the maximal violation. GHZ paradoxes are however not sufficient. Consider for instance the GHZ paradox given by the tripartite Mermin Bell inequality [19]. One can see that Eve can predict with certainty any function of the measurement outcomes and still deliver the maximal violation, for all  $0 \leq \epsilon \leq 1/2$  (see Appendix B).

For more parties though, the latter happens not to hold any longer. In fact, consider any correlations attaining the maximal violation of the five-party Mermin inequality. Take the bit corresponding to the majority-vote function of the outcomes of any subset of three out of the five observers, say the first three. This function is equal to zero if at least two of the three bits are equal to zero, and equal to one otherwise. We show in Appendix B that Eve's predictability on this bit is at most  $3/4$ . This is our first result:

**Result 1.** Given an  $\epsilon$ -source with any  $0 < \epsilon \leq 1/2$ , and quantum five-party non-local resources, an intermediate  $\epsilon_i$ -source of  $\epsilon_i = 1/4$  can be obtained.

The partial unpredictability in the five-party Mermin Bell test is the building block of our protocol. To complete it, we must equip it with two essential components: (i) an *estimation procedure* that verifies that the untrusted devices do yield the required Bell violation; and (ii) a *distillation procedure* that, from sufficiently many  $\epsilon_i$ -bits generated in the 5-party Bell experiment, distills a single final  $\epsilon_f$ -source of  $\epsilon_f \rightarrow 1/2$ . To these ends, we consider a more complex Bell test involving  $N$  groups of five observers (quintuplets) each, as depicted in Fig. 2. The steps in the protocol are described in Box 1.

In the appendices we prove using techniques from [20] that, if the protocol is not aborted, the final bit produced by the protocol is indistinguishable from an ideal random bit uncorrelated to the eavesdropper. Thus, the output free random bits satisfy universally-composable security [5], the highest standard of cryptographic security, and could be used as seed for randomness expansion or any other protocol.

Finally, we must show that quantum resources can indeed successfully implement our protocol. It is immediate

**Box 1: Protocol for Randomness Amplification**

1. Every observer measures his device in one of two settings chosen at random by the input  $\epsilon$ -source  $\mathcal{S}$ .
2. Every quintuplet whose settings combination does not appear in the five-party Mermin Bell test is discarded. If the quintuplets left are fewer than  $N/3$ , abort.
3. Group the quintuples left into  $N_b$  blocks of equal size  $N_d$ . Choose a *distillation block* at random with  $\mathcal{S}$ .
4. If the outcomes of any quintuplet not in the distillation block are inconsistent with the maximal violation of the five-party Mermin Bell test, abort.
5. Distill the final bit from the distillation block. This is done in the following way. The majority vote  $\text{maj}(\mathbf{a})$  among for instance the outcomes  $a_1$ ,  $a_2$  and  $a_3$  of the first three users is computed for each quintuplet. Then, a function  $f$  maps the resulting  $N_d$  bits into the final bit  $k$ .

to see that the qubit measurements  $X$  or  $Y$  on the quantum state  $|\Psi\rangle = \frac{1}{\sqrt{2}}(|00000\rangle + |11111\rangle)$ , with  $|0\rangle$  and  $|1\rangle$  the eigenstates of the  $Z$  qubit basis, yield correlations that maximally violate the five-partite Mermin inequality in question. This completes our main result.

**Result 2 (Main Result).** Given an  $\epsilon$ -source with any  $0 < \epsilon \leq 1/2$ , a perfect free random bit  $k$  can be obtained using quantum non-local correlations.

In summary, we have presented a protocol that, using quantum non-local resources, attains *full randomness amplification*. This task is impossible classically and was not

known to be possible in the quantum regime. As our goal was to prove full randomness amplification, our analysis focuses on the noise-free case. In fact, the noisy case only makes sense if one does not aim at perfect random bits and bounds the amount of randomness in the final bit. Then, it should be possible to adapt our protocol in order to get a bound on the noise it tolerates. Other open questions that naturally follow from our results consist of studying randomness amplification against quantum eavesdroppers, or the search of protocols in the bipartite scenario.

From a more fundamental perspective, our results imply that there exist experiments whose outcomes are fully unpredictable. The only two assumptions for this conclusion are the existence of events with an arbitrarily small but non-zero amount of randomness and the validity of the no-signalling principle. Dropping the former implies accepting a super-deterministic view where no randomness exist, so that we experience a fully pre-determined reality. This possibility is uninteresting from a scientific perspective, and even uncomfortable from a philosophical one. Dropping the latter, in turn, implies abandoning a local causal structure for events in space-time. However, this is one of the most fundamental notions of special relativity, and without which even the very meaning of randomness or predictability would be unclear, as these concepts implicitly rely on the cause-effect principle.

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### Appendix A: Mermin inequalities

The 5-party Mermin inequality [3] plays a central role in our construction. In each run of this Bell test, measurements (inputs)  $\mathbf{x} = (x_1, \dots, x_5)$  on five distant black boxes generate 5 outcomes (outputs)  $\mathbf{a} = (a_1, \dots, a_5)$ , distributed according to a non-signaling conditional probability distribution  $P(\mathbf{a}|\mathbf{x})$ . Both inputs and outputs are bits, as they can take two possible values,  $x_i, a_i \in \{0, 1\}$  with  $i = 1, \dots, 5$ . The inequality can be written as

$$\sum_{\mathbf{a}, \mathbf{x}} I(\mathbf{a}, \mathbf{x}) P(\mathbf{a}|\mathbf{x}) \geq 6, \quad (\text{A1})$$

with coefficients

$$I(\mathbf{a}, \mathbf{x}) = (a_1 \oplus a_2 \oplus a_3 \oplus a_4 \oplus a_5) \delta_{\mathbf{x} \in \mathcal{X}_0} + (a_1 \oplus a_2 \oplus a_3 \oplus a_4 \oplus a_5 \oplus 1) \delta_{\mathbf{x} \in \mathcal{X}_1}, \quad (\text{A2})$$

where

$$\delta_{\mathbf{x} \in \mathcal{X}_0} = \begin{cases} 1 & \text{if } \mathbf{x} \in \mathcal{X}_0 \\ 0 & \text{if } \mathbf{x} \notin \mathcal{X}_0 \end{cases},$$

and

$$\begin{aligned} \mathcal{X}_0 &= \{(10000), (01000), (00100), (00010), (00001), (11111)\}, \\ \mathcal{X}_1 &= \{(00111), (01011), (01101), (01110), (10011), (10101), (10110), (11001), (11010), (11100)\}. \end{aligned}$$

That is, only half of all possible combinations of inputs, namely those in  $\mathcal{X} = \mathcal{X}_0 \cup \mathcal{X}_1$ , appear in the Bell inequality.

The maximal, non-signalling and algebraic, violation of the inequality corresponds to the situation in which the left-hand side of (A1) is zero. The key property of inequality (A1) is that its maximal violation can be attained by quantum correlations. In fact, Mermin inequalities are defined for an arbitrary number of parties and quantum correlations attain the maximal non-signalling violation for any odd number of parties [4]. This violation is always attained by performing local measurements on a GHZ quantum state.

### Appendix B: Partial unpredictability in the five-party Mermin inequality

Our interest in Mermin inequalities comes from the fact that, for an odd number of parties, they can be maximally violated by quantum correlations. These correlations, then, define a GHZ paradox, which, as explained in the main text, is necessary for full randomness amplification. As also mentioned in the main text, GHZ paradoxes are however not sufficient. In fact, it is always possible to find non-signalling correlations that (i) maximally violate the 3-party Mermin inequality but (ii) assign a deterministic value to any function of the measurement outcomes. This observation can be checked for all unbiased functions mapping  $\{0, 1\}^3$  to  $\{0, 1\}$  (there are  $\binom{8}{4}$  of those) through a linear program analogous to the one used to prove the next Theorem. For a larger number of parties, however, some functions cannot be deterministically fixed to an specific value while maximally violating a Mermin inequality, as implied by the following Theorem.

**Theorem 1.** Let a five-party non-signaling conditional probability distribution  $P(\mathbf{a}|\mathbf{x})$  in which inputs  $\mathbf{x} = (x_1, \dots, x_5)$  and outputs  $\mathbf{a} = (a_1, \dots, a_5)$  are bits. Consider the bit  $\text{maj}(\mathbf{a}) \in \{0, 1\}$  defined by the majority-vote function of any subset consisting of three of the five measurement outcomes, say the first three,  $a_1, a_2$  and  $a_3$ . Then, all non-signalling correlations attaining the maximal violation of the 5-party Mermin inequality are such that the probability that  $\text{maj}(\mathbf{a})$  takes a given value, say 0, is bounded by

$$1/4 \leq P(\text{maj}(\mathbf{a}) = 0) \leq 3/4. \quad (\text{B1})$$

*Proof.* This result was obtained by solving a linear program. Therefore, the proof is numeric, but exact. Formally, let  $P(\mathbf{a}|\mathbf{x})$  be a 5-partite no-signaling probability distribution. For  $\mathbf{x} = \mathbf{x}_0 \in \mathcal{X}$ , we performed the maximization,

$$\begin{aligned} P_{max} &= \max_P P(\text{maj}(\mathbf{a}) = 0 | \mathbf{x}_0) \\ &\text{subject to} \\ &I(\mathbf{a}, \mathbf{x}) \cdot P(\mathbf{a}|\mathbf{x}) = 0 \end{aligned} \quad (\text{B2})$$

which yields the value  $P_{max} = 3/4$ . Since the same result holds for  $P(\text{maj}(\mathbf{a}) = 1 | \mathbf{x}_0)$ , we get the bound  $1/4 \leq P(\text{maj}(\mathbf{a}) = 0) \leq 3/4$ .

As a further remark, note that a lower bound to  $P_{max}$  can easily be obtained by noticing that one can construct conditional probability distributions  $P(\mathbf{a}|\mathbf{x})$  that maximally violate 5-partite Mermin inequality (A1) for which at most one of the output bits (say  $a_1$ ) is deterministically fixed to either 0 or 1. If the other two output bits ( $a_2, a_3$ ) were to be completely random, the majority-vote of the three of them  $\text{maj}(a_1, a_2, a_3)$  could be guessed with a probability of 3/4. Our numerical results say that this turns out to be an optimal strategy.  $\square$

Theorem 1 implies Result 1 in the main text. Moreover it constitutes the simplest GHZ paradox in which some randomness can be certified. This paradox is the building block of our randomness amplification protocol, presented in the next section.

### Appendix C: Protocol for full randomness amplification

In this section, we describe with more details the protocol summarized in Box 1 of the main text. The protocol uses as resources the  $\epsilon$ -source  $\mathcal{S}$  and  $5N$  quantum systems. Recall that the bits produced by the source  $\mathcal{S}$  are such that the probability  $P(x_j|e)$  that bit  $j$  takes a given value  $x_j$ , conditioned on any pre-existing variable  $e$ , is bounded by

$$\epsilon \leq P(x_j|e) \leq 1 - \epsilon, \quad (\text{C1})$$

for all  $j$  and  $e$ , where  $0 < \epsilon \leq 1/2$ . The bound, when applied to  $n$ -bit strings produced by the  $\epsilon$ -source, implies that

$$\epsilon^n \leq P(x_1, \dots, x_n|e) \leq (1 - \epsilon)^n. \quad (\text{C2})$$

Each of the quantum systems is abstractly modeled by a black box with binary input  $x$  and output  $a$ . The protocol processes classically the bits generated by  $\mathcal{S}$  and by the quantum boxes. The result of the protocol is a classical symbol  $k$ , associated to an abort/no-abort decision. If the protocol is not aborted,  $k$  encodes the final output bit, with possible values 0 or 1. Whereas when the protocol is aborted, no numerical value is assigned to  $k$  but the symbol  $\emptyset$  instead, representing the fact that the bit is empty. The formal steps of the protocol are:

1.  $\mathcal{S}$  is used to generate  $N$  quintuple-bits  $\mathbf{x}_1, \dots, \mathbf{x}_N$ , which constitute the inputs for the  $5N$  boxes. The boxes then provide  $N$  output quintuple-bits  $\mathbf{a}_1, \dots, \mathbf{a}_N$ .
2. The quintuplets such that  $\mathbf{x} \notin \mathcal{X}$  are discarded. The protocol is aborted if the number of remaining quintuplets is less than  $N/3$ .
3. The quintuplets left after step 2 are organized in  $N_b$  blocks each one having  $N_d$  quintuplets. The number  $N_b$  of blocks is chosen to be a power of 2. For the sake of simplicity, we relabel the index running over the remaining quintuplets, namely  $\mathbf{x}_1, \dots, \mathbf{x}_{N_b N_d}$  and outputs  $\mathbf{a}_1, \dots, \mathbf{a}_{N_b N_d}$ . The input and output of the  $j$ -th block are defined as  $y_j = (\mathbf{x}_{(j-1)N_d+1}, \dots, \mathbf{x}_{(j-1)N_d+N_d})$  and  $b_j = (\mathbf{a}_{(j-1)N_d+1}, \dots, \mathbf{a}_{(j-1)N_d+N_d})$  respectively, with  $j \in \{1, \dots, N_b\}$ . The random variable  $l \in \{1, \dots, N_b\}$  is generated by using  $\log_2 N_b$  further bits from  $\mathcal{S}$ . The value of  $l$  specifies which block  $(b_l, y_l)$  is chosen to generate  $k$ , i.e. the distilling block. We define  $(\tilde{b}, \tilde{y}) = (b_l, y_l)$ . The other  $N_b - 1$  blocks are used to check the Bell violation.
4. The function

$$r[b, y] = \begin{cases} 1 & \text{if } I(\mathbf{a}_1, \mathbf{x}_1) = \dots = I(\mathbf{a}_{N_d}, \mathbf{x}_{N_d}) = 0 \\ 0 & \text{otherwise} \end{cases} \quad (\text{C3})$$

tells whether block  $(b, y)$  features the right correlations ( $r = 1$ ) or the wrong ones ( $r = 0$ ), in the sense of being compatible with the maximal violation of inequality (A1). This function is computed for all blocks but the distilling one. The protocols is aborted unless all of them give the right correlations,

$$g = \prod_{j=1, j \neq l}^{N_b} r[b_j, y_j] = \begin{cases} 1 & \text{not abort} \\ 0 & \text{abort} \end{cases}. \quad (\text{C4})$$

Note that the abort/no-abort decision is independent of whether the distilling block  $l$  is right or wrong.

5. If the protocol is not aborted then  $k$  is assigned a bit generated from  $b_l = (\mathbf{a}_1, \dots, \mathbf{a}_{N_d})$  as

$$k = f(\text{maj}(\mathbf{a}_1), \dots, \text{maj}(\mathbf{a}_{N_d})). \quad (\text{C5})$$

Here  $f: \{0, 1\}^{N_d} \rightarrow \{0, 1\}$  is a function characterized in Lemma 4 below, while  $\text{maj}(\mathbf{a}_i) \in \{0, 1\}$  is the majority-vote among the three first bits of the quintuple string  $\mathbf{a}_i$ . If the protocol is aborted it sets  $k = \emptyset$ .

At the end of the protocol,  $k$  is potentially correlated with the settings of the distilling block  $\tilde{y} = y_l$ , the bit  $g$  in (C4), and the bits

$$t = [l, (b_1, y_1), \dots, (b_{l-1}, y_{l-1}), (b_{l+1}, y_{l+1}), \dots, (b_{N_b}, y_{N_b})].$$

Additionally, an eavesdropper Eve might have a physical system correlated with  $k$ , which she may measure at any instance of the protocol. This system is not necessarily classical or quantum, the only assumption about it is that measuring it does not produce instantaneous signaling anywhere else. We label all possible measurements Eve can perform with the classical variable  $z$ , and with  $e$  the corresponding outcome. In summary, after the performance of the protocol all the relevant information is  $k, \tilde{y}, t, g, e, z$ , with statistics described by an unknown conditional probability distribution  $P(k, \tilde{y}, t, g, e|z)$ .

To assess the security of our protocol for full randomness amplification, we have to show that the distribution describing the protocol when not aborted is indistinguishable from the distribution  $P_{\text{ideal}}(k, \tilde{y}, t, g, e|zg = 1) = \frac{1}{2}P(\tilde{y}, t, e|zg = 1)$  describing an ideal free random bit. For later purposes, it is convenient to cover the case when the protocol is aborted with an equivalent notation: if the protocol is aborted, we define  $P(k, \tilde{y}, t, e|zg = 0) = \delta_k^\emptyset P(\tilde{y}, t, e|zg = 0)$  and  $P_{\text{ideal}}(k, \tilde{y}, t, e|zg = 0) = \delta_k^\emptyset P(\tilde{y}, t, e|zg = 0)$ , where  $\delta_k^k$  is a Kronecker's delta. In this case, it is immediate that  $P = P_{\text{ideal}}$ , as the locally generated symbol  $\emptyset$  is always uncorrelated to the environment. To quantify the indistinguishability between  $P$  and  $P_{\text{ideal}}$ , we consider the scenario in which an observer, having access to all the information  $k, \tilde{y}, t, g, e, z$ , has to correctly distinguish between these two distributions. We denote by  $P(\text{guess})$  the optimal probability of correctly guessing between the two distributions. This probability reads

$$P(\text{guess}) = \frac{1}{2} + \frac{1}{4} \sum_{k, \tilde{y}, t, g} \max_z \sum_e \left| P(k, \tilde{y}, t, g, e|z) - P_{\text{ideal}}(k, \tilde{y}, t, g, e|z) \right|, \quad (\text{C6})$$

where the second term can be understood as (one fourth of) the variational distance between  $P$  and  $P_{\text{ideal}}$  generalized to the case when the distributions are conditioned on an input  $z$  [6]. If the protocol is such that this guessing probability can be made arbitrarily close to  $1/2$ , it generates a distribution  $P$  that is basically undistinguishable from the ideal one. This is known as “universally-composable security”, and accounts for the strongest notion of cryptographic security (see [5] and [6]). It implies that the protocol produces a random bit that is secure (free) in any context. In particular, it remains secure even if the adversary Eve has access to  $\tilde{y}$ ,  $t$  and  $g$ .

Our main result, namely the security of our protocol for full randomness amplification, follows from the following Theorem.

**Theorem 2 (Main Theorem).** Consider the previous protocol for randomness amplification and the conditional probability distribution  $P(k, \tilde{y}, t, g, e|z)$  describing the statistics of the bits  $k, \tilde{y}, t, g$  generated during its execution and any possible system with input  $z$  and output  $e$  correlated to them. The probability  $P(\text{guess})$  of correctly guessing between this distribution and the ideal distribution  $P_{\text{ideal}}(k, \tilde{y}, t, g, e|z)$  is such that

$$P(\text{guess}) \leq \frac{1}{2} + \frac{3\sqrt{N_d}}{2} \left[ \alpha^{N_d} + 2 N_b^{\log_2(1-\epsilon)} (32\beta\epsilon^{-5})^{N_d} \right]. \quad (\text{C7})$$

where  $\alpha$  and  $\beta$  are real numbers such that  $0 < \alpha < 1 < \beta$ .

The right-hand side of (C7) can be made arbitrary close to  $1/2$ , for instance by setting  $N_b = (32\beta\epsilon^{-5})^{2N_d/|\log_2(1-\epsilon)|}$  and increasing  $N_d$  subject to the fulfillment of the condition  $N_d N_b \geq N/3$ . [Note that  $\log_2(1-\epsilon) < 0$ .] In the limit  $P(\text{guess}) \rightarrow 1/2$ , the bit  $k$  generated by the protocol is indistinguishable from an ideal free random bit.

The proof of Theorem 2 is provided in the next section. Before moving to it, we would like to comment on the main intuitions behind our protocol. As mentioned, the protocol builds on the 5-party Mermin inequality because it is the simplest GHZ paradox allowing some randomness certification. The estimation part, given by step 4, is rather standard and inspired by estimation techniques introduced in [7], which were also used in [2] in the context of randomness amplification. The most subtle part is the distillation of the final bit in step 5. Naively, and leaving aside estimation issues, one could argue that it is nothing but a classical processing by means of the function  $f$  of the imperfect random bits obtained via the  $N_d$  quintuplets. But this seems in contradiction with the result by Santha and Vazirani proving that it is impossible to extract by classical means a perfect free random bit from imperfect ones [1]. This intuition is however wrong. The reason is because in our protocol the randomness of the imperfect bits is certified by a Bell violation, which is impossible classically. Indeed, the Bell certification allows applying techniques similar to those obtained in Ref. [6] in the context of privacy amplification against non-signalling eavesdroppers. There, it was shown how to amplify the privacy, that is the unpredictability, of one of the measurement outcomes of bipartite correlations violating a Bell inequality. The key point is that the amplification, or distillation, was attained in a *deterministic* manner. That is, contrary to standard approaches, the privacy amplification process described in [6] does not consume any randomness. Clearly, these deterministic techniques are extremely convenient for our randomness amplification scenario. In fact, the distillation part in our protocol can be seen as the translation of the privacy amplification techniques of Ref. [6] to our more complex scenario, involving now 5-party non-local correlations and a function of three of the measurement outcomes.

## Appendix D: Proof of Theorem 2

Before entering the details of the proof of Theorem 2, let us introduce a convenient notation. In what follows, we sometimes treat conditional probability distributions as vectors. To avoid ambiguities, we explicitly label the vectors describing probability distributions with the arguments of the distributions in upper case. Thus, for example, we denote by  $P(\mathbf{A}|\mathbf{X})$  the  $(2^5 \times 2^5)$ -dimensional vector with components  $P(\mathbf{a}|\mathbf{x})$  for all  $\mathbf{a}, \mathbf{x} \in \{0, 1\}^5$ . We also denote by  $I$  the vector with components  $I(\mathbf{a}, \mathbf{x})$  given in (A2). With this notation, inequality (A1) can be written as the scalar product

$$I \cdot P(\mathbf{A}|\mathbf{X}) = \sum_{\mathbf{a}, \mathbf{x}} I(\mathbf{a}, \mathbf{x}) P(\mathbf{a}|\mathbf{x}) \geq 6.$$

Any probability distribution  $P(\mathbf{a}|\mathbf{x})$  satisfies  $C \cdot P(\mathbf{A}|\mathbf{X}) = 1$ , where  $C$  is the vector with components  $C(\mathbf{a}, \mathbf{x}) = 2^{-5}$ . We also use this scalar-product notation for full blocks, as in

$$I^{\otimes N_d} \cdot P(B|Y) = \sum_{\mathbf{a}_1, \dots, \mathbf{a}_{N_d}} \sum_{\mathbf{x}_1, \dots, \mathbf{x}_{N_d}} \left[ \prod_{i=1}^{N_d} I(\mathbf{a}_i, \mathbf{x}_i) \right] P(\mathbf{a}_1, \dots, \mathbf{a}_{N_d} | \mathbf{x}_1, \dots, \mathbf{x}_{N_d}).$$

Following our upper/lower-case convention, the vector  $P(B|Y, e, z)$  has components  $P(b|y, e, z)$  for all  $b, y$  but fixed  $e, z$ .

The proof of Theorem 2 relies on two crucial lemmas, which are stated and proven in Sections D 1 and D 2, respectively. The first lemma bounds the distinguishability between the distribution distilled from a block of  $N_d$  quintuplets and the ideal free random bit as function of the Bell violation (A1) in each quintuplet. In particular, it guarantees that, if the correlations of all quintuplets in a given block violate inequality (A1) sufficiently much, the bit distilled from the block will be indistinguishable from an ideal free random bit. The second lemma is required to guarantee that, if the statistics observed in all blocks but the distilling one are consistent with a maximal violation of inequality (A1), the violation of the distilling block will be arbitrarily large.

**Proof of Theorem 2.** We begin with the identity

$$P(\text{guess}) = P(g=0)P(\text{guess}|g=0) + P(g=1)P(\text{guess}|g=1). \quad (\text{D1})$$

As discussed, when the protocol is aborted ( $g = 0$ ) the distribution generated by the protocol and the ideal one are indistinguishable. In other words,

$$P(\text{guess}|g = 0) = \frac{1}{2}. \quad (\text{D2})$$

If  $P(g = 0) = 1$  then the protocol is secure, though in a trivial fashion. Next we address the non-trivial case where  $P(g = 1) > 0$ .

From formula (C6), we have

$$\begin{aligned} & P(\text{guess}|g = 1) \\ &= \frac{1}{2} + \frac{1}{4} \sum_{k, \tilde{y}, t} \max_z \sum_e \left| P(k, \tilde{y}, t, e|z, g = 1) - \frac{1}{2} P(\tilde{y}, t, e|z, g = 1) \right| \\ &= \frac{1}{2} + \frac{1}{4} \sum_{\tilde{y}, t} P(\tilde{y}, t|g = 1) \sum_k \max_z \sum_e \left| P(k, e|z, \tilde{y}, t, g = 1) - \frac{1}{2} P(e|z, \tilde{y}, t, g = 1) \right| \\ &\leq \frac{1}{2} + \frac{1}{4} \sum_{\tilde{y}, t} P(\tilde{y}, t|g = 1) 6\sqrt{N_d} (\alpha C + \beta I)^{\otimes N_d} \cdot P(\tilde{B}|\tilde{Y}, t, g = 1) \\ &= \frac{1}{2} + \frac{3\sqrt{N_d}}{2} (\alpha C + \beta I)^{\otimes N_d} \cdot \sum_{\tilde{y}, t} P(\tilde{y}, t|g = 1) P(\tilde{B}|\tilde{Y}, t, g = 1) \\ &= \frac{1}{2} + \frac{3\sqrt{N_d}}{2} (\alpha C + \beta I)^{\otimes N_d} \cdot \sum_t P(t|g = 1) P(\tilde{B}|\tilde{Y}, t, g = 1) \\ &= \frac{1}{2} + \frac{3\sqrt{N_d}}{2} (\alpha C + \beta I)^{\otimes N_d} \cdot \sum_t P(\tilde{B}, t|\tilde{Y}, g = 1) \\ &= \frac{1}{2} + \frac{3\sqrt{N_d}}{2} (\alpha C + \beta I)^{\otimes N_d} \cdot P(\tilde{B}|\tilde{Y}, g = 1) \end{aligned} \quad (\text{D3})$$

where the inequality is due to Lemma 1 in Section D 1, we have used the no-signalling condition through  $P(\tilde{y}, t|z, g = 1) = P(\tilde{y}, t|g = 1)$ , in the second equality, and Bayes rule in the second and sixth equalities. From (D3) and Lemma 2 in Section D 2, we obtain

$$P(\text{guess}|g = 1) \leq \frac{1}{2} + \frac{3\sqrt{N_d}}{2} \left[ \alpha^{N_d} + \frac{2N_b^{\log_2(1-\epsilon)}}{P(g = 1)} (32\beta\epsilon^{-5})^{N_d} \right]. \quad (\text{D4})$$

Finally, substituting bound (D4) and equality (D2) into (D1), we obtain

$$P(\text{guess}) \leq \frac{1}{2} + \frac{3\sqrt{N_d}}{2} \left[ P(g = 1) \alpha^{N_d} + 2N_b^{\log_2(1-\epsilon)} (32\beta\epsilon^{-5})^{N_d} \right], \quad (\text{D5})$$

which, together with  $P(g = 1) \leq 1$ , implies (C7).  $\square$

## 1. Statement and proof of Lemma 1

As mentioned, Lemma 1 provides a bound on the distinguishability between the probability distribution obtained after distilling a block of  $N_d$  quintuplets and an ideal free random bit in terms of the Bell violation (A1) in each quintuplet. The proof of Lemma 1, in turn, requires two more lemmas, Lemma 3 and Lemma 4, stated and proven in Section D 3.

**Lemma 1.** For each integer  $N_d \geq 130$  there exists a function  $f : \{0, 1\}^{N_d} \rightarrow \{0, 1\}$  such that, for any given  $(5N_d + 1)$ -partite non-signaling distribution  $P(\mathbf{a}_1, \dots, \mathbf{a}_{N_d}, e|\mathbf{x}_1, \dots, \mathbf{x}_{N_d}, z) = P(b, e|y, z)$ , the random variable  $k = f(\text{maj}(\mathbf{a}_1), \dots, \text{maj}(\mathbf{a}_{N_d}))$  satisfies

$$\sum_k \max_z \sum_e \left| P(k, e|y, z) - \frac{1}{2} P(e|y, z) \right| \leq 6\sqrt{N_d} (\alpha C + \beta I)^{\otimes N_d} \cdot P(B|Y) \quad (\text{D6})$$

for all inputs  $y = (\mathbf{x}_1, \dots, \mathbf{x}_{N_d}) \in \mathcal{X}^{N_d}$ , and where  $\alpha$  and  $\beta$  are real numbers such that  $0 < \alpha < 1 < \beta$ .

**Proof of Lemma 1.** For any  $\mathbf{x}_0 \in \mathcal{X}$  let  $M_w^{\mathbf{x}_0}$  be the vector with components  $M_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) = \delta_{\text{maj}(\mathbf{a})}^w \delta_{\mathbf{x}}^{\mathbf{x}_0}$ . The probability of getting  $\text{maj}(\mathbf{a}) = w$  when using  $\mathbf{x}_0$  as input can be written as  $P(w|\mathbf{x}_0) = M_w^{\mathbf{x}_0} \cdot P(\mathbf{A}|\mathbf{X})$ . Note that this probability can also be written as  $P(w|\mathbf{x}_0) = \Gamma_w^{\mathbf{x}_0} \cdot P(\mathbf{A}|\mathbf{X})$ , where  $\Gamma_w^{\mathbf{x}_0} = M_w^{\mathbf{x}_0} + \Lambda_w^{\mathbf{x}_0}$  and  $\Lambda_w^{\mathbf{x}_0}$  is any vector orthogonal to the no-signaling subspace, that is, such that  $\Lambda_w^{\mathbf{x}_0} \cdot P(\mathbf{A}|\mathbf{X}) = 0$  for all no-signaling distribution  $P(\mathbf{A}|\mathbf{X})$ . We can then write the left-hand side of (D6) as

$$\begin{aligned} & \sum_k \max_z \sum_e \left| P(k, e|y, z) - \frac{1}{2} P(e|y, z) \right| \\ &= \sum_k \max_z \sum_e P(e|y, z) \left| \sum_{\mathbf{w}} \left( \delta_{f(\mathbf{w})}^k - \frac{1}{2} \right) P(\mathbf{w}|y, e, z) \right| \\ &= \sum_k \max_z \sum_e P(e|z) \left| \sum_{\mathbf{w}} \left( \delta_{f(\mathbf{w})}^k - \frac{1}{2} \right) \left( \bigotimes_{i=1}^{N_d} \Gamma_{w_i}^{\mathbf{x}_i} \right) \cdot P(B|Y, e, z) \right|, \end{aligned} \quad (\text{D7})$$



where in the last equality we have used no-signaling through  $P(e|y, z) = P(e|z)$  and the fact that the probability of obtaining the string of majorities  $\mathbf{w}$  when inputting  $y = (\mathbf{x}_1, \dots, \mathbf{x}_{N_d}) \in \mathcal{X}^{N_d}$  can be written as

$$P(\mathbf{w}|y) = \left( \bigotimes_{i=1}^{N_d} \Gamma_{w_i}^{\mathbf{x}_i} \right) \cdot P(B|Y). \quad (\text{D8})$$

In what follows, the absolute value of vectors is understood to be component-wise. Bound (D7) can be rewritten as

$$\begin{aligned} & \sum_k \max_z \sum_e \left| P(k, e|y, z) - \frac{1}{2} P(e|y, z) \right| \\ & \leq \sum_k \max_z \sum_e P(e|z) \left| \sum_{\mathbf{w}} \left( \delta_{f(\mathbf{w})}^k - \frac{1}{2} \right) \bigotimes_{i=1}^{N_d} \Gamma_{w_i}^{\mathbf{x}_i} \right| \cdot P(B|Y, e, z) \\ & = \sum_k \max_z \left| \sum_{\mathbf{w}} \left( \delta_{f(\mathbf{w})}^k - \frac{1}{2} \right) \bigotimes_{i=1}^{N_d} \Gamma_{w_i}^{\mathbf{x}_i} \right| \cdot \left( \sum_e P(e|z) P(B|Y, e, z) \right) \\ & = \sum_k \left| \sum_{\mathbf{w}} \left( \delta_{f(\mathbf{w})}^k - \frac{1}{2} \right) \bigotimes_{i=1}^{N_d} \Gamma_{w_i}^{\mathbf{x}_i} \right| \cdot P(B|Y), \end{aligned} \quad (\text{D9})$$

where the inequality follows from the fact that all the components of the vector  $P(B|Y, e, z)$  are positive and no-signalling has been used again through  $P(B|Y, z) = P(B|Y)$  in the last equality. The bound applies to any function  $f$  and holds for any choice of vectors  $\Lambda_w^{\mathbf{x}_i}$  in  $\Gamma_w^{\mathbf{x}_i}$ . In what follows, we compute this bound for a specific choice of these vectors and function  $f$ .

Take  $\Lambda_w^{\mathbf{x}_i}$  to be equal to the vectors  $\Lambda_w^{\mathbf{x}_0}$  in Lemma 3. These vectors then satisfy the bounds (D20) and (D29) in the same Lemma. Take  $f$  to be equal to the function whose existence is proven in Lemma 4. Note that the conditions needed for this Lemma to apply are satisfied because of bound (D20) in Lemma 3, and because the free parameter  $N_d \geq 130$  satisfies  $(3\sqrt{N_d})^{-1/N_d} \geq \gamma = 0.9732$ . With this choice of  $f$  and  $\Lambda_w^{\mathbf{x}_i}$ , bound (D9) becomes

$$\begin{aligned} & \sum_k \max_z \sum_e \left| P(k, e|y, z) - \frac{1}{2} P(e|y, z) \right| \\ & \leq \sum_k 3\sqrt{N_d} \left( \bigotimes_{i=1}^{N_d} \Omega^{\mathbf{x}_i} \right) \cdot P(B|Y) \\ & \leq 6\sqrt{N_d} (\alpha C + \beta I)^{\otimes N_d} \cdot P(B|Y), \end{aligned} \quad (\text{D10})$$

where we have used  $\Omega^{\mathbf{x}_i} = \sqrt{(\Gamma_0^{\mathbf{x}_i})^2 + (\Gamma_1^{\mathbf{x}_i})^2}$ ,  $\sum_k 3 = 6$ , bound (D20) in Lemma 3 and bound (D29) in Lemma 4.  $\square$

## 2. Statement and proof of Lemma 2

In this section we prove Lemma 2. This Lemma bounds the Bell violation in the distillation block in terms of the probability of not aborting the protocol in step 4 and the number and size of the blocks,  $N_b$  and  $N_d$ .

**Lemma 2.** Let  $P(b_1, \dots, b_{N_b} | y_1, \dots, y_{N_b})$  be a  $(5N_d N_b)$ -partite no-signaling distribution,  $y_1, \dots, y_{N_b}$  and  $l$  the variables generated in steps 2 and 3 of the protocol, respectively, and  $\alpha$  and  $\beta$  real numbers such that  $0 < \alpha < 1 < \beta$ ; then

$$(\alpha C + \beta I)^{\otimes N_d} \cdot P(\tilde{B}|\tilde{Y}, g = 1) \leq \alpha^{N_d} + \frac{2N_b^{\log_2(1-\epsilon)}}{P(g = 1)} (32\beta\epsilon^{-5})^{N_d}. \quad (\text{D11})$$

**Proof of Lemma 2.** According to definition (C3) we have  $I(\mathbf{a}_i, \mathbf{x}_i) \leq \delta_{r[b, y]}^0$  for all values of  $b = (\mathbf{a}_1, \dots, \mathbf{a}_{N_d})$  and  $y = (\mathbf{x}_1, \dots, \mathbf{x}_{N_d})$ . This also implies  $I(\mathbf{a}_i, \mathbf{x}_i)I(\mathbf{a}_j, \mathbf{x}_j) \leq \delta_{r[b, y]}^0$  and so on. Due to the property  $0 < \alpha < 1 < \beta$ , one has that

$(\alpha 2^{-5})^{N_d-i} \beta^i \leq \beta^{N_d}$  for any  $i = 1, \dots, N_d$ . All this in turn implies

$$\begin{aligned}
& \prod_{i=1}^{N_d} [\alpha 2^{-5} + \beta I_i] \\
&= (\alpha 2^{-5})^{N_d} + (\alpha 2^{-5})^{N_d-1} \beta \sum_i I_i + (\alpha 2^{-5})^{N_d-2} \beta^2 \sum_{i \neq j} I_i I_j + \dots \\
&\leq (\alpha 2^{-5})^{N_d} + \beta^{N_d} \left( \sum_i I_i + \sum_{i \neq j} I_i I_j + \dots \right) \\
&\leq (\alpha 2^{-5})^{N_d} + \beta^{N_d} \left( \sum_i \delta_{r[b,y]}^0 + \sum_{i \neq j} \delta_{r[b,y]}^0 + \dots \right) \\
&\leq (\alpha 2^{-5})^{N_d} + \beta^{N_d} (2^{N_d} - 1) \delta_{r[b,y]}^0 \leq (\alpha 2^{-5})^{N_d} + (\beta 2)^{N_d} \delta_{r[b,y]}^0,
\end{aligned} \tag{D12}$$

where  $I_i = I(\mathbf{a}_i, \mathbf{x}_i)$ . This implies that

$$\begin{aligned}
& (\alpha C + \beta I)^{\otimes N_d} \cdot P(B|Y, g = 1) \\
&= \sum_{\mathbf{a}_1, \dots, \mathbf{a}_{N_d}} \sum_{\mathbf{x}_1, \dots, \mathbf{x}_{N_d}} \prod_{i=1}^{N_d} [\alpha 2^{-5} + \beta I(\mathbf{a}_i, \mathbf{x}_i)] P(\mathbf{a}_1, \dots, \mathbf{a}_{N_d} | \mathbf{x}_1, \dots, \mathbf{x}_{N_d}, g = 1) \\
&\leq \sum_{b,y} [(\alpha 2^{-5})^{N_d} + (2\beta)^{N_d} \delta_{r[b,y]}^0] P(b|y, g = 1) \\
&= \alpha^{N_d} \sum_y 2^{-5N_d} + (2\beta)^{N_d} \sum_y P(r = 0|y, g = 1) \\
&= \alpha^{N_d} + (2\beta)^{N_d} \sum_y P(r = 0|y, g = 1) \\
&= \alpha^{N_d} + (2\beta)^{N_d} \sum_y \frac{P(r = 0, y|g = 1)}{P(y|g = 1)}.
\end{aligned} \tag{D13}$$

We can now bound  $P(y|g = 1)$  taking into account that  $y$  denotes a  $5N_d$ -bit string generated by the  $\epsilon$ -source  $\mathcal{S}$  that remains after step 2 in the protocol. Note that only half of the 32 possible 5-bit inputs  $\mathbf{x}$  generated by the source belong to  $\mathcal{X}$  and remain after step 2. Thus,  $P((\mathbf{x}_1, \dots, \mathbf{x}_{N_d}) \in \mathcal{X}^{N_d} | g = 1) \leq 16^{N_d} (1 - \epsilon)^{5N_d}$ , where we used (C2). This, together with  $P((\mathbf{x}_1, \dots, \mathbf{x}_{N_d}) | g = 1) \geq \epsilon^{5N_d}$  implies that

$$P(y|g = 1) \geq \left( \frac{\epsilon^5}{16(1 - \epsilon)^5} \right)^{N_d}. \tag{D14}$$

Substituting this bound in (D13), and summing over  $y$ , gives

$$(\alpha C + \beta I)^{\otimes N_d} \cdot P(B|Y, g = 1) \leq \alpha^{N_d} + (2\beta)^{N_d} \left( \frac{16(1 - \epsilon)^5}{\epsilon^5} \right)^{N_d} P(r = 0|g = 1). \tag{D15}$$

In what follows we use the notation

$$P(1_1, 0_2, 1_3, 1_4, \dots) = P(r[b_1, y_1] = 1, r[b_2, y_2] = 0, r[b_3, y_3] = 1, r[b_4, y_4] = 1, \dots).$$

According to (C4), the protocol aborts ( $g = 0$ ) if there is at least a “not right” block ( $r[b_j, y_j] = 0$  for some  $j \neq l$ ). While abortion also happens if there are more than one “not right” block, in what follows we lower-bound  $P(g = 0)$  by the probability that there is only one “not right” block:

$$\begin{aligned}
1 &\geq P(g = 0) \\
&\geq \sum_{l=1}^{N_b} P(l) \sum_{l' \neq l}^{N_b} P(1_1, \dots, 1_{l-1}, 1_{l+1}, \dots, 1_{l'-1}, 0_{l'}, 1_{l'+1}, \dots, 1_{N_b}) \\
&\geq \sum_l P(l) \sum_{l' \neq l} P(1_1, \dots, 1_{l-1}, 1_l, 1_{l+1}, \dots, 1_{l'-1}, 0_{l'}, 1_{l'+1}, \dots, 1_{N_b}) \\
&= \sum_{l'} \left[ \sum_{l \neq l'} P(l) \right] P(1_1, \dots, 1_{l-1}, 1_l, 1_{l+1}, \dots, 1_{l'-1}, 0_{l'}, 1_{l'+1}, \dots, 1_{N_b}) \\
&= \sum_{l'} [1 - P(l')] P(1_1, \dots, 1_{l'-1}, 0_{l'}, 1_{l'+1}, \dots, 1_{N_b}),
\end{aligned} \tag{D16}$$

where, when performing the sum over  $l$ , we have used that  $P(1_1, \dots, 1_{l-1}, 1_l, 1_{l+1}, \dots, 1_{l'-1}, 0_{l'}, 1_{l'+1}, \dots, 1_{N_b}) \equiv P(1_1, \dots, 1_{l'-1}, 0_{l'}, 1_{l'+1}, \dots, 1_{N_b})$  does not depend on  $l$ . Bound (C2) implies

$$\frac{1 - P(l)}{P(l)} \geq \frac{1 - (1 - \epsilon)^{\log_2 N_b}}{(1 - \epsilon)^{\log_2 N_b}} = N_b^{\log_2 \frac{1}{1-\epsilon}} - 1 \geq \frac{N_b^{\log_2 \frac{1}{1-\epsilon}}}{2}, \quad (\text{D17})$$

where the last inequality holds for sufficiently large  $N_b$ . Using this and (D16), we obtain

$$\begin{aligned} 1 &\geq \frac{1}{2} \sum_{l'} N_b^{\log_2 \frac{1}{1-\epsilon}} P(l') P(1_1, \dots, 1_{l'-1}, 0_{l'}, 1_{l'+1}, \dots, 1_{N_b}) \\ &\geq \frac{1}{2} N_b^{\log_2 \frac{1}{1-\epsilon}} P(\tilde{r} = 0, g = 1), \end{aligned} \quad (\text{D18})$$

where  $\tilde{r} = r[b_l, y_l]$ . This together with (D15) implies

$$\begin{aligned} (\alpha C + \beta I)^{\otimes N_d} \cdot P(\tilde{B}|\tilde{Y}, g = 1) &\leq \alpha^{N_d} + (2\beta)^{N_d} \left( \frac{16(1-\epsilon)^5}{\epsilon^5} \right)^{N_d} P(\tilde{r} = 0|g = 1) \\ &\leq \alpha^{N_d} + \frac{2}{P(g = 1)} \left( \frac{32\beta(1-\epsilon)^5}{\epsilon^5} \right)^{N_d} N_b^{\log_2(1-\epsilon)}, \end{aligned} \quad (\text{D19})$$

where, in the second inequality, Bayes rule was again invoked. Inequality (D19), in turn, implies (D11).  $\square$

### 3. Statement and proof of the additional Lemmas

**Lemma 3.** For each  $\mathbf{x}_0 \in \mathcal{X}$  there are three vectors  $\Lambda_0^{\mathbf{x}_0}, \Lambda_1^{\mathbf{x}_0}, \Lambda_2^{\mathbf{x}_0}$  orthogonal to the non-signaling subspace such that for all  $w \in \{0, 1\}$  and  $\mathbf{a}, \mathbf{x} \in \{0, 1\}^5$  they satisfy

$$\sqrt{[M_0^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_0^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})]^2 + [M_1^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_1^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})]^2} \leq \alpha C(\mathbf{a}, \mathbf{x}) + \beta I(\mathbf{a}, \mathbf{x}) + \Lambda_2^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) \quad (\text{D20})$$

and

$$|M_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})| \leq \gamma \sqrt{[M_0^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_0^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})]^2 + [M_1^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_1^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})]^2} \quad (\text{D21})$$

where  $\alpha = 0.8842$ ,  $\beta = 1.260$  and  $\gamma = 0.9732$ .

**Proof of Lemma 3.** The proof of this lemma is numeric but rigorous. It is based on two linear-programming minimization problems, which are carried for each value of  $\mathbf{x}_0 \in \mathcal{X}$ . We have repeated this process for different values of  $\gamma$ , finding that  $\gamma = 0.9732$  is roughly the smallest value for which the linear-programs described below are feasible.

The fact that the vectors  $\Lambda_0^{\mathbf{x}_0}, \Lambda_1^{\mathbf{x}_0}, \Lambda_2^{\mathbf{x}_0}$  are orthogonal to the non-signaling subspace can be written as linear equalities

$$D \cdot \Lambda_w^{\mathbf{x}_0} = \mathbf{0} \quad (\text{D22})$$

for  $w \in \{0, 1, 2\}$ , where  $\mathbf{0}$  is the zero vector and  $D$  is a matrix whose rows constitute a basis of non-signaling probability distributions. A geometrical interpretation of constraint (D20) is that the point in the plane with coordinates  $[M_0^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_0^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}), M_1^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_1^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})] \in \mathbb{R}^2$  is inside a circle of radius  $\alpha C(\mathbf{a}, \mathbf{x}) + \beta I(\mathbf{a}, \mathbf{x}) + \Lambda_2^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})$  centered at the origin. All points inside an octagon inscribed in this circle also satisfy constraint (D20). The points of such an inscribed octagon are the ones satisfying the following set of linear constraints:

$$\begin{aligned} &[M_0^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_0^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})] \eta \cos \theta + [M_1^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_1^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})] \eta \sin \theta \\ &\leq \alpha C(\mathbf{a}, \mathbf{x}) + \beta I(\mathbf{a}, \mathbf{x}) + \Lambda_2^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}), \end{aligned} \quad (\text{D23})$$

for all  $\theta \in \{\frac{\pi}{8}, \frac{3\pi}{8}, \frac{5\pi}{8}, \frac{7\pi}{8}, \frac{9\pi}{8}, \frac{11\pi}{8}, \frac{13\pi}{8}, \frac{15\pi}{8}\}$ , where  $\eta = (\cos \frac{\pi}{8})^{-1} \approx 1.082$ . In other words, the eight conditions (D23) imply constraint (D20). From now on, we only consider these eight linear constraints (D23). With a bit of algebra, one can see that inequality (D21) is equivalent to the two almost linear inequalities there was an error in the following equation, as the pre-factor in terms of  $\gamma$  was wrong. Please check what was computed and how it affects to  $\gamma$  and, then, to the value of  $N_d$

$$\pm [M_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})] \leq \sqrt{\frac{\gamma^2}{1-\gamma^2}} |M_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})|, \quad (\text{D24})$$

for all  $w \in \{0, 1\}$ , where  $\bar{w} = 1 - w$ . Clearly, the problem is not linear because of the absolute values. The computation described in what follows constitutes a trick to make a good guess for the signs of the terms in the absolute value of (D24), so that the problem can be made linear by adding extra constraints.

The first computational step consists of a linear-programming minimization of  $\alpha$  subject to the constraints (D22), (D23), where the minimization is performed over the variables  $\alpha, \beta, \Lambda_0^{\mathbf{x}_0}, \Lambda_1^{\mathbf{x}_0}, \Lambda_2^{\mathbf{x}_0}$ . This step serves to guess the signs

$$\sigma_w(\mathbf{a}, \mathbf{x}) = \text{sign}[M_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})], \quad (\text{D25})$$

for all  $w, \mathbf{a}, \mathbf{x}$ , where the value of  $\Lambda_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})$  corresponds to the solution of the above minimization. Once we have identified all these signs, we can write the inequalities (D24) in a linear fashion:

$$\sigma_w(\mathbf{a}, \mathbf{x}) [M_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})] \geq 0, \quad (\text{D26})$$

$$\sigma_w(\mathbf{a}, \mathbf{x}) [M_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_w^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})] \leq \sqrt{\frac{\gamma^2}{1 - \gamma^2}} \sigma_{\bar{w}}(\mathbf{a}, \mathbf{x}) [M_{\bar{w}}^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x}) + \Lambda_{\bar{w}}^{\mathbf{x}_0}(\mathbf{a}, \mathbf{x})], \quad (\text{D27})$$

for all  $w \in \{0, 1\}$ .

The second computational step consists of a linear-programming minimization of  $\alpha$  subjected to the constraints (D22), (D23), (D26), (D27), over the variables  $\alpha, \beta, \Lambda_0^{\mathbf{x}_0}, \Lambda_1^{\mathbf{x}_0}, \Lambda_2^{\mathbf{x}_0}$ . Clearly, any solution to this problem is also a solution to the original formulation of the Lemma. The minimization was performed for any  $\mathbf{x}_0 \in \mathcal{X}$  and the values of  $\alpha, \beta$  turned out to be independent of  $\mathbf{x}_0 \in \mathcal{X}$ . These obtained numerical values are the ones appearing in the formulation of the Lemma.  $\square$

Note that Lemma 3 allows one to bound the predictability of  $\text{maj}(\mathbf{a})$  by a linear function of the 5-party Mermin violation. This can be seen by computing  $\Gamma_w^{\mathbf{x}_0} \cdot P(\mathbf{A}|\mathbf{X})$  and applying the bounds in the Lemma. In principle, one expects this bound to exist, as the predictability is smaller than one at the point of maximal violation, as proven in Theorem 1, and equal to one at the point of no violation. However, we were unable to find it. This is why we had to resort to the linear optimization technique given above, which moreover provides the bounds (D20) and (D21) necessary for the security proof.

**Lemma 4.** Let  $N_d$  be a positive integer and let  $\Gamma_w^i(\mathbf{a}, \mathbf{x})$  be a given set of real coefficients such that for all  $i \in \{1, \dots, N_d\}$ ,  $w \in \{0, 1\}$  and  $\mathbf{a}, \mathbf{x} \in \{0, 1\}^5$  they satisfy

$$\left| \Gamma_w^i(\mathbf{a}, \mathbf{x}) \right| \leq \left( 3\sqrt{N_d} \right)^{-1/N_d} \Omega_i(\mathbf{a}, \mathbf{x}), \quad (\text{D28})$$

where  $\Omega_i(\mathbf{a}, \mathbf{x}) = \sqrt{\Gamma_0^i(\mathbf{a}, \mathbf{x})^2 + \Gamma_1^i(\mathbf{a}, \mathbf{x})^2}$ . There exists a function  $f : \{0, 1\}^{N_d} \rightarrow \{0, 1\}$  such that for each sequence  $(\mathbf{a}_1, \mathbf{x}_1), \dots, (\mathbf{a}_{N_d}, \mathbf{x}_{N_d})$  we have

$$\left| \sum_{\mathbf{w}} \left( \delta_{f(\mathbf{w})}^k - \frac{1}{2} \right) \prod_{i=1}^{N_d} \Gamma_{w_i}^i(\mathbf{a}_i, \mathbf{x}_i) \right| \leq 3\sqrt{N_d} \prod_{i=1}^{N_d} \Omega_i(\mathbf{a}_i, \mathbf{x}_i), \quad (\text{D29})$$

where the sum runs over all  $\mathbf{w} = (w_1, \dots, w_{N_d}) \in \{0, 1\}^{N_d}$ .

**Proof of Lemma (4).** First, note that for a sequence  $(\mathbf{a}_1, \mathbf{x}_1), \dots, (\mathbf{a}_{N_d}, \mathbf{x}_{N_d})$  for which there is at least one value of  $i \in \{1, \dots, N_d\}$  satisfying  $\Gamma_0^i(\mathbf{a}_i, \mathbf{x}_i) = \Gamma_1^i(\mathbf{a}_i, \mathbf{x}_i) = 0$ , both the left-hand side and the right-hand side of (D29) are equal to zero, hence, inequality (D29) is satisfied independently of the function  $f$ . Therefore, in what follows, we only consider sequences  $(\mathbf{a}_1, \mathbf{x}_1), \dots, (\mathbf{a}_{N_d}, \mathbf{x}_{N_d})$  for which either  $\Gamma_0^i(\mathbf{a}_i, \mathbf{x}_i) \neq 0$  or  $\Gamma_1^i(\mathbf{a}_i, \mathbf{x}_i) \neq 0$ , for all  $i = 1, \dots, N_d$ . Or, equivalently, we consider sequences such that

$$\prod_{i=1}^{N_d} \Omega_i(\mathbf{a}_i, \mathbf{x}_i) > 0. \quad (\text{D30})$$

The existence of the function  $f$  satisfying (D29) for all such sequences is shown with a probabilistic argument. We consider the situation where  $f$  is picked from the set of all functions mapping  $\{0, 1\}^{N_d}$  to  $\{0, 1\}$  with uniform probability, and upper-bound the probability that the chosen function does not satisfy the constraint (D29) for all  $k$  and all sequences  $(\mathbf{a}_1, \mathbf{x}_1), \dots, (\mathbf{a}_{N_d}, \mathbf{x}_{N_d})$  satisfying (D30). This upper bound is shown to be smaller than one. Therefore there must exist at least one function satisfying (D29).

For each  $\mathbf{w} \in \{0, 1\}^{N_d}$  consider the random variable  $F_{\mathbf{w}} = (\delta_{f(\mathbf{w})}^0 - \frac{1}{2}) \in \{\frac{1}{2}, -\frac{1}{2}\}$ , where  $f$  is picked from the set of all functions mapping  $\{0, 1\}^{N_d} \rightarrow \{0, 1\}$  with uniform distribution. This is equivalent to saying that the  $2^{N_d}$  random variables  $\{F_{\mathbf{w}}\}_{\mathbf{w}}$  are independent and identically distributed according to  $\Pr\{F_{\mathbf{w}} = \pm \frac{1}{2}\} = \frac{1}{2}$ . For ease of notation, let us fix a sequence  $(\mathbf{a}_1, \mathbf{x}_1), \dots, (\mathbf{a}_{N_d}, \mathbf{x}_{N_d})$  satisfying (D30) and use the short-hand notation  $\Gamma_{w_i}^i = \Gamma_{w_i}^i(\mathbf{a}_i, \mathbf{x}_i)$ .

We proceed using the same ideas as in the derivation of the exponential Chebyshev's Inequality. For any  $\mu, \nu \geq 0$ , we have

$$\begin{aligned}
& \Pr \left\{ \sum_{\mathbf{w}} F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \geq \mu \right\} \\
&= \Pr \left\{ \nu \left( -\mu + \sum_{\mathbf{w}} F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \right) \geq 0 \right\} \\
&= \Pr \left\{ \exp \left( -\nu\mu + \nu \sum_{\mathbf{w}} F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \right) \geq 1 \right\} \\
&\leq \mathbb{E} \left[ \exp \left( -\nu\mu + \nu \sum_{\mathbf{w}} F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \right) \right] \tag{D31}
\end{aligned}$$

$$\begin{aligned}
&= \mathbb{E} \left[ e^{-\nu\mu} \prod_{\mathbf{w}} \exp \left( \nu F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \right) \right] \\
&= e^{-\nu\mu} \prod_{\mathbf{w}} \mathbb{E} \left[ \exp \left( \nu F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \right) \right] \tag{D32}
\end{aligned}$$

$$\leq e^{-\nu\mu} \prod_{\mathbf{w}} \mathbb{E} \left[ 1 + \nu F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i + \left( \nu F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \right)^2 \right]. \tag{D33}$$

Here  $\mathbb{E}$  stands for the average over all  $F_{\mathbf{w}}$ . In (D31) we have used that any positive random variable  $X$  satisfies  $\Pr\{X \geq 1\} \leq \mathbb{E}[X]$ . In (D32) we have used that the  $\{F_{\mathbf{w}}\}_{\mathbf{w}}$  are independent. Finally, in (D33) we have used that  $e^\eta \leq 1 + \eta + \eta^2$ , which is only valid if  $\eta \leq 1$ . Therefore, we must show that

$$\left| \frac{\nu}{2} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \right| \leq 1, \tag{D34}$$

which is done below, when setting the value of  $\nu$ . In what follows we use the chain of inequalities (D33), the fact that  $\mathbb{E}[F_{\mathbf{w}}] = 0$  and  $\mathbb{E}[F_{\mathbf{w}}^2] = 1/4$ , bound  $1 + \eta \leq e^\eta$  for  $\eta \geq 0$ , and the definition  $\Omega_i^2 = (\Gamma_0^i)^2 + (\Gamma_1^i)^2$ :

$$\begin{aligned}
& \Pr \left\{ \sum_{\mathbf{w}} F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \geq \mu \right\} \\
&\leq e^{-\nu\mu} \prod_{\mathbf{w}} \left( 1 + \mathbb{E}[F_{\mathbf{w}}] \nu \prod_{i=1}^{N_d} \Gamma_{w_i}^i + \mathbb{E}[F_{\mathbf{w}}^2] \nu^2 \prod_{i=1}^{N_d} (\Gamma_{w_i}^i)^2 \right) \\
&= e^{-\nu\mu} \prod_{\mathbf{w}} \left( 1 + \frac{\nu^2}{4} \prod_{i=1}^{N_d} (\Gamma_{w_i}^i)^2 \right) \\
&\leq e^{-\nu\mu} \prod_{\mathbf{w}} \exp \left( \frac{\nu^2}{4} \prod_{i=1}^{N_d} (\Gamma_{w_i}^i)^2 \right) \\
&= \exp \left( -\nu\mu + \sum_{\mathbf{w}} \frac{\nu^2}{4} \prod_{i=1}^{N_d} (\Gamma_{w_i}^i)^2 \right) \\
&= \exp \left( -\nu\mu + \frac{\nu^2}{4} \prod_{i=1}^{N_d} \Omega_i^2 \right) \tag{D35}
\end{aligned}$$

In order to optimize this upper bound, we minimize the exponent over  $\nu$ . This is done by differentiating with respect to  $\nu$  and equating to zero, which gives

$$\nu = 2\mu \prod_{i=1}^{N_d} \Omega_i^{-2}. \tag{D36}$$

Note that constraint (D30) implies that the inverse of  $\Omega_i$  exists. Since we assume  $\mu \geq 0$ , the initial assumption  $\nu \geq 0$  is satisfied by the solution (D36). By substituting (D36) in (D35) and rescaling the free parameter  $\mu$  as

$$\tilde{\mu} = \frac{\mu}{\prod_{i=1}^{N_d} \Omega_i}, \tag{D37}$$

we obtain

$$\Pr \left\{ \sum_{\mathbf{w}} F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \geq \tilde{\mu} \prod_{i=1}^{N_d} \Omega_i \right\} \leq e^{-\tilde{\mu}^2}, \tag{D38}$$

for any  $\tilde{\mu} \geq 0$  consistent with condition (D34). We now choose  $\tilde{\mu} = 3\sqrt{N_d}$ , see Eq. (D29), getting

$$\Pr \left\{ \sum_{\mathbf{w}} F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \geq 3\sqrt{N_d} \prod_{i=1}^{N_d} \Omega_i \right\} \leq e^{-9N_d}. \quad (\text{D39})$$

With this assignment, and using (D36) and (D37), condition (D34), yet to be fulfilled, becomes

$$3\sqrt{N_d} \prod_{i=1}^{N_d} \frac{|\Gamma_{w_i}^i|}{\Omega_i} \leq 1, \quad (\text{D40})$$

which now holds because of the initial premise (D28).

Bound (D39) applies to each of the sequences  $(\mathbf{a}_1, \mathbf{x}_1), \dots, (\mathbf{a}_{N_d}, \mathbf{x}_{N_d})$  satisfying (D30), and there are at most  $4^{5N_d}$  of them. Hence, the probability that the random function  $f$  does not satisfy the bound

$$\sum_{\mathbf{w}} F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \geq 3\sqrt{N_d} \prod_{i=1}^{N_d} \Omega_i, \quad (\text{D41})$$

for at least one of such sequences, is at most  $4^{5N_d} e^{-9N_d}$ , which is smaller than  $1/2$  for any value of  $N_d$ . A similar argument proves that the probability that the random function  $f$  does not satisfy the bound

$$\sum_{\mathbf{w}} F_{\mathbf{w}} \prod_{i=1}^{N_d} \Gamma_{w_i}^i \leq -3\sqrt{N_d} \prod_{i=1}^{N_d} \Omega_i, \quad (\text{D42})$$

for at least one sequence satisfying (D30) is also smaller than  $1/2$ . The lemma now easily follows from these two results.  $\square$

### Appendix E: Final remarks

The main goal of our work was to prove full randomness amplification. In these appendices, we have shown how our protocol, based on quantum non-local correlations, achieves this task. Unfortunately, we are not able to provide an explicit description of the function  $f : \{0, 1\}^{N_d} \rightarrow \{0, 1\}$  which maps the outcomes of the black boxes to the final random bit  $k$ ; we merely show its existence. Such function may be obtained through an algorithm that searches over the set of all functions until it finds one satisfying (D29). The problem with this method is that the set of all functions has size  $2^{N_d}$ , which makes the search computationally costly. However, this problem can be fixed by noticing that the random choice of  $f$  in the proof of Lemma 4 can be restricted to a four-universal family of functions, with size polynomial in  $N_d$ . This observation will be developed in future work.

A more direct approach could consist of studying how the randomness in the measurement outcomes for correlations maximally violating the Mermin inequality increases with the number of parties. We solved linear optimization problems similar to those used in Theorem 1 which showed that for 7 parties Eve's predictability is  $2/3$  for a function of 5 bits defined by  $f(00000) = 0$ ,  $f(01111) = 0$ ,  $f(00111) = 0$  and  $f(\mathbf{x}) = 1$  otherwise. Note that this value is lower than the earlier  $3/4$  and also that the function is different from the majority-vote. We were however unable to generalize these results for an arbitrary number of parties, which forced us to adopt a less direct approach. Note in fact that our protocol can be interpreted as a huge multipartite Bell test from which a random bit is extracted by classical processing of some of the measurement outcomes.

We conclude by stressing again that the reason why randomness amplification becomes possible using non-locality is because the randomness certification is achieved by a Bell inequality violation. There already exist several protocols, both in classical and quantum information theory, in which imperfect randomness is processed to generate perfect (or arbitrarily close to perfect) randomness. However, all these protocols, e.g. two-universal hashing or randomness extractors, always require additional good-quality randomness to perform such distillation. On the contrary, if the initial imperfect randomness has been certified by a Bell inequality violation, the distillation procedure can be done with a deterministic hash function (see [6] or Lemma 1 above). This property makes Bell-certified randomness fundamentally different from any other form of randomness, and is the key for the success of our protocol.

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