

and

$$\begin{aligned}
 \text{Tr}(W_{k^M_s}) &= \text{Tr}[(\sum_m w_n |c_m^n|^2 |\psi_m^k\rangle \langle \psi_m^k|) (\sum_j a_j^s |\psi_j^k\rangle \langle \psi_j^k|)] \\
 &= \text{Tr}(\sum_{m,h,j} a_j^s w_n |c_m^n|^2 |\psi_m^k\rangle \langle \psi_m^k| |\psi_j^k\rangle \langle \psi_j^k|) \\
 &= \text{Tr}(\sum_{m,n} a_m^s w_n |c_m^n|^2 |\psi_m^k\rangle \langle \psi_m^k|) \\
 &= \sum_{m,h,t} a_m^s w_n |c_m^n|^2 \langle \psi_t^k | \psi_m^k \rangle \langle \psi_m^k | \psi_t^k \rangle \\
 &= \sum_{n,t} a_t^s w_n |c_t^n|^2 .
 \end{aligned}$$

Thus, $\text{Tr}(W_{qm^M_s}) = \text{Tr}(W_{k^M_s})$, and the theorem is proved.