

CHARACTERIZATION OF SUBDIAGONAL ALGEBRAS ON
NONCOMMUTATIVE LORENTZ SPACES

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Abstract. Let (\mathcal{M}, τ) be a finite von Neumann algebra, \mathcal{A} be a tracial subalgebra of \mathcal{M} . We prove that \mathcal{A} has $L^{p,q}$ -factorization if and only if \mathcal{A} is a subdiagonal algebra. We also obtain some characterizations of subdiagonal algebras.

1 Introduction

First, we recall the definition of the classical Lorentz spaces. Given a measure space (X, Σ, ν) , $0 < p, q \leq \infty$ and a measurable function f on (X, Σ, ν) , define

$$\|f\|_{L^{p,q}(X)} = \begin{cases} \left(\int_0^\infty (t^{\frac{1}{p}} f^*(t))^q \frac{dt}{t} \right)^{\frac{1}{q}}, & q < \infty, \\ \sup_{t>0} t^{\frac{1}{p}} f^*(t), & q = \infty, \end{cases}$$

where $f^*(t)$ is the non-increasing rearrangement of f . The classical Lorentz space $L^{p,q}(X)$ is the set all measurable functions f on (X, Σ, ν) with $\|f\|_{L^{p,q}(X)} < \infty$. We refer to [5, 8, 9, 10] for more information about $L^{p,q}(X)$.

In [3, 4], among other things, Blecher and Labuschagne proved that a tracial subalgebra \mathcal{A} has L^∞ -factorization if and only if \mathcal{A} is a subdiagonal algebra and Bekjan [2] obtained that if a tracial subalgebra has L^p -factorization ($0 < p < \infty$), then it is a subdiagonal algebra.

In this paper we will consider the $L^{p,q}$ -factorization property of a tracial subalgebra. The organization of this paper is as follows. Section 2 contains some preliminaries and notation on tracial subalgebra and noncommutative Lorentz spaces. In Section 3, we prove that a tracial subalgebra \mathcal{A} has $L^{p,q}$ -factorization if and only if \mathcal{A} is a subdiagonal algebra.

2 Preliminaries

We use standard notation and notions from theory of noncommutative L_p spaces. Our main references are [7, 12, 13] (see [13] for more historical references). Let \mathcal{M} be a finite von Neumann algebra on a Hilbert space \mathcal{H} with a normal finite faithful trace τ

and denote the lattice of (orthogonal) projections in \mathcal{M} by $P(\mathcal{M})$. A closed densely defined linear operator x in \mathcal{H} with domain $D(x)$ is said to be affiliated with \mathcal{M} if and only if $u^*xu = x$ for all unitary operators u which belong to the commutant \mathcal{M}' of \mathcal{M} . If x is affiliated with \mathcal{M} , then x is said to be τ -measurable if for every $\varepsilon > 0$ there exists a projection $e \in P(\mathcal{M})$ such that $e(H) \subseteq D(x)$ and $\tau(e^\perp) < \varepsilon$ (where for any projection e we let $e^\perp = 1 - e$). The set of all τ -measurable operators will be denoted by $L_0(\mathcal{M}; \tau)$ or just by $L_0(\mathcal{M})$. The set $L_0(\mathcal{M})$ is a $*$ -algebra with the sum and product to be the respective closure of the algebraic sum and product.

The measure topology t_τ in $L_0(\mathcal{M})$ is given by the system

$$V(\varepsilon, \delta) = \{x \in L_0(\mathcal{M}) : \|xe\|_\infty \leq \delta \text{ for some } e \in P(\mathcal{M}) \text{ with } \tau(e^\perp) \leq \varepsilon\},$$

$\varepsilon > 0, \delta > 0$, of neighborhoods of zero. Note that if one replaces the condition $\|xe\|_\infty \leq \delta$ above by the generally weaker condition $\|exe\|_\infty \leq \delta$, then the corresponding family of neighborhoods of zero generates the same topology t_τ (see [6]).

The trace τ can be extended to the positive cone $L_0^+(\mathcal{M})$ of $L_0(\mathcal{M})$:

$$\tau(x) = \int_0^\infty \lambda d\tau(e_\lambda(x)),$$

where $x = \int_0^\infty \lambda de_\lambda(x)$ is the spectral decomposition of x .

Given $0 < p < \infty$, we define

$$\|x\|_p = \tau(|x|^p)^{1/p}, \quad x \in \mathcal{M},$$

where $|x| = (x^*x)^{\frac{1}{2}}$. Then $(\mathcal{M}, \|\cdot\|_p)$ is a normed (or quasi-normed for $p < 1$) space, whose completion is the noncommutative L^p -space associated with (\mathcal{M}, τ) , satisfying all the expected properties such as duality (see [13]), denoted by $L^p(\mathcal{M}, \tau)$ or just by $L^p(\mathcal{M})$. As usual, we set $L^\infty(\mathcal{M}, \tau) = \mathcal{M}$ and denote by $\|\cdot\|_\infty (= \|\cdot\|)$ the usual operator norm.

Let x be a τ -measurable operator and $t > 0$. The “ t -th singular number (or generalized s -number)” of x $\mu_t(x)$ is defined by

$$\mu_t(x) = \inf\{\|xe\| : e \in P(\mathcal{M}), \tau(e^\perp) \leq t\}.$$

It is clear that, if x is a τ -measurable operator, then $\mu_t(x) < \infty$ for every $t > 0$. See [7] for more information about generalized s -numbers.

Definition 1. Let x be a τ -measurable operator affiliated with a finite von Neumann algebra \mathcal{M} , and $0 < p, q \leq \infty$. Define

$$\|x\|_{L^{p,q}(\mathcal{M})} = \begin{cases} \left(\int_0^\infty (t^{\frac{1}{p}} \mu_t(x))^q \frac{dt}{t} \right)^{\frac{1}{q}}, & q < \infty, \\ \sup_{t>0} t^{\frac{1}{p}} \mu_t(x), & q = \infty. \end{cases}$$

The set of all $x \in L_0(\mathcal{M})$ with $\|x\|_{L^{p,q}(\mathcal{M})} < \infty$ is denoted by $L^{p,q}(\mathcal{M})$ and is called the noncommutative Lorentz space with indices p and q .

It is easy to check that $(L^{p,q}(\mathcal{M}), \|\cdot\|_{L^{p,q}(\mathcal{M})})$ is a quasi-Banach space. Moreover, if $p > 1$, $q \geq 1$, and equipped with the equivalent norm

$$\|x\|_{L^{p,q}(\mathcal{M})}^* = \begin{cases} \left(\int_0^\infty \left[t^{-1+\frac{1}{p}} \int_0^t \mu_s(x) ds \right]^q \frac{dt}{t} \right)^{\frac{1}{q}}, & q < \infty, \\ \sup_{t>0} t^{-1+\frac{1}{p}} \int_0^t \mu_s(x) ds, & q = \infty, \end{cases}$$

then $(L^{p,q}(\mathcal{M}), \|\cdot\|_{L^{p,q}(\mathcal{M})}^*)$ is a Banach space (see [14]).

Remark 1. (i) If $p = q$, then $L^{p,p}(\mathcal{M}) = L^p(\mathcal{M})$.

(ii) If $1 < p < \infty$, $1 \leq q < \infty$ and $\frac{1}{p} + \frac{1}{p'} = 1$, $\frac{1}{q} + \frac{1}{q'} = 1$. Then by Lemma 4.1 of [15], we obtain the following result

$$(L^{p,q}(\mathcal{M}))^* = L^{p',q'}(\mathcal{M}).$$

For a subset K of $L^{p,q}(\mathcal{M})$, put $J(K) = \{x^* : x \in K\}$, $K^{-1} = \{x : x, x^{-1} \in K\}$, $K^+ = \{x : x \geq 0, x \in K\}$, and $[K]_{p,q}$ the closed linear span of K in $L^{p,q}(\mathcal{M})$. (Here $[K]_\infty$ is the weak* closure of K).

Given a von Neumann subalgebra \mathcal{N} of \mathcal{M} , an expectation $\mathcal{E} : \mathcal{M} \rightarrow \mathcal{N}$ is defined to be a positive linear map which preserves the identity and satisfies $\mathcal{E}(xy) = x\mathcal{E}(y)$ for all $x \in \mathcal{N}$ and $y \in \mathcal{M}$. Since \mathcal{E} is positive it is hermitian, i.e. $\mathcal{E}(x)^* = \mathcal{E}(x^*)$ for all $x \in \mathcal{M}$. Hence $\mathcal{E}(yx) = \mathcal{E}(y)x$ for all $x \in \mathcal{N}$ and $y \in \mathcal{M}$. In order to get a more profound study of \mathcal{E} we reference the readers to [1, 11].

Definition 2. Let \mathcal{A} be a weak* closed unital subalgebra of \mathcal{M} . If there is a linear projection \mathcal{E} from \mathcal{A} onto $\mathcal{D} = \mathcal{A} \cap J(\mathcal{A})$ such that

- (i) \mathcal{E} is multiplicative on \mathcal{A} , i.e. $\mathcal{E}(ab) = \mathcal{E}(a)\mathcal{E}(b)$ for all $a, b \in \mathcal{A}$;
- (ii) $\tau \circ \mathcal{E} = \tau$,

then \mathcal{A} is called a tracial subalgebra of \mathcal{M} .

Definition 3. Let \mathcal{A} be a weak* closed unital subalgebra of \mathcal{M} and let \mathcal{E} be a normal faithful conditional expectation from \mathcal{M} onto a von Neumann subalgebra \mathcal{D} of \mathcal{M} . \mathcal{A} is called a subdiagonal algebra of \mathcal{M} with respect to \mathcal{E} if the following conditions are satisfied

- (i) $\mathcal{A} + J(\mathcal{A})$ is weak* dense in \mathcal{M} ;
- (ii) $\mathcal{E}(ab) = \mathcal{E}(a)\mathcal{E}(b)$ for all $a, b \in \mathcal{A}$;
- (iii) $\mathcal{D} = \mathcal{A} \cap J(\mathcal{A})$.

Let $\mathcal{A}_0 = \mathcal{A} \cap \ker(\mathcal{E})$. We call \mathcal{A} τ -maximal, if

$$\mathcal{A} = \{x \in \mathcal{M} : \tau(xy) = 0, \forall y \in \mathcal{A}_0\}.$$

3 $L^{p,q}$ -factorization property of tracial subalgebra

We know that \mathcal{E} can be extended to a contract projection from $L^p(\mathcal{A})$ onto $L^p(\mathcal{D})$ for every $1 \leq p \leq \infty$ (see [11]). Here we give the general results of contractivity of \mathcal{E} from $L^{p,q}(\mathcal{M})$ onto $L^{p,q}(\mathcal{D})$ for $1 \leq p < \infty$ and $1 \leq q < \infty$.

Lemma 3.1. *Let $1 \leq p < \infty$ and $1 \leq q < \infty$. Then*

$$\|\mathcal{E}(x)\|_{L^{p,q}(\mathcal{M})} \leq \|x\|_{L^{p,q}(\mathcal{M})}, \quad \forall x \in L^{p,q}(\mathcal{M}).$$

Proof. From Proposition 3.9 of [11], we know that $\mathcal{E}(x)$ is submajorized by x , for all $x \in L^1(\mathcal{M})$. Then

$$\int_0^s \mu_t(\mathcal{E}(x)) dt \leq \int_0^s \mu_t(x) dt \quad \forall s \in (0, \tau(1)).$$

Hence

$$\|\mathcal{E}(x)\|_{L^{p,q}(\mathcal{M})} \leq \|x\|_{L^{p,q}(\mathcal{M})}, \quad \forall x \in L^{p,q}(\mathcal{M}).$$

□

Let \mathcal{A} be a tracial subalgebra of \mathcal{M} . We write $\mathcal{A}_{p,q}$ for $[\mathcal{A}]_{p,q} \cap \mathcal{M}$.

Lemma 3.2. *Let $1 < p < \infty$ and $1 \leq q < \infty$. If \mathcal{A} is a tracial subalgebra of \mathcal{M} , then $\mathcal{A}_{p,q}$ is a tracial subalgebra of \mathcal{M} .*

Proof. First, we prove that $\mathcal{A}_{p,q}$ is weak* closed in \mathcal{M} . Indeed, suppose that there is $x \in \mathcal{M}$ in the weak* closure of $[\mathcal{A}]_{p,q}$ but not in $[\mathcal{A}]_{p,q}$. Then by (ii) of Remark 1, we could find $z \in L^{p',q'}(\mathcal{M}) \subset L^1(\mathcal{M})$ such that $\tau(zx) \neq 0$ and $\tau(zy) = 0$ for every $y \in [\mathcal{A}]_{p,q}$, where $\frac{1}{p} + \frac{1}{p'} = 1$, $\frac{1}{q} + \frac{1}{q'} = 1$. Since x is in the weak* closure of $[\mathcal{A}]_{p,q}$, $\tau(zx) = 0$. This contradiction shows that $x \in \mathcal{A}_{p,q}$.

It is clear that $\mathcal{A}_{p,q}$ is unital. To see that $\mathcal{A}_{p,q}$ is a subalgebra, we first check that if $x \in \mathcal{A}$, $y \in \mathcal{A}_{p,q}$, then $xy \in \mathcal{A}_{p,q}$. Indeed, if $(y_n) \subset \mathcal{A}$ with $y_n \rightarrow y$ in $L^{p,q}(\mathcal{M})$, then $xy_n \in \mathcal{A}$ and $xy_n \rightarrow xy$ in $L^{p,q}(\mathcal{M})$. If $x \in \mathcal{A}_{p,q}$, $y \in \mathcal{A}_{p,q}$, then there is $(x_n) \subset \mathcal{A}$ such that $x_n \rightarrow x$ in $L^{p,q}(\mathcal{M})$. Hence $x_n y \rightarrow xy$ in $L^{p,q}(\mathcal{M})$, so $xy \in \mathcal{A}_{p,q}$, since $x_n y \in \mathcal{A}_{p,q}$.

Next we prove that

$$\mathcal{E}(xy) = \mathcal{E}(x)\mathcal{E}(y), \quad \forall x, y \in \mathcal{A}_{p,q}.$$

Let $y \in \mathcal{A}_{p,q}$, then there is a sequence $(y_n) \subset \mathcal{A}$ such that $y_n \rightarrow y$ in $L^{p,q}(\mathcal{M})$. So for all $x \in \mathcal{A}$ we have $xy_n \in \mathcal{A}$, and $xy_n \rightarrow xy$ in $L^{p,q}(\mathcal{M})$. Thus, by Lemma 3.1,

$$\mathcal{E}(xy) = \lim_{n \rightarrow \infty} \mathcal{E}(xy_n) = \lim_{n \rightarrow \infty} \mathcal{E}(x)\mathcal{E}(y_n) = \mathcal{E}(x)\mathcal{E}(y).$$

Hence, by what we just proved,

$$\mathcal{E}(yx) = \lim_{n \rightarrow \infty} \mathcal{E}(y_n x) = \lim_{n \rightarrow \infty} \mathcal{E}(y_n)\mathcal{E}(x) = \mathcal{E}(y)\mathcal{E}(x), \quad \forall x \in \mathcal{A}_{p,q}.$$

□

Definition 4. Let $0 < p < \infty$, $0 < q < \infty$. Let \mathcal{A} be a tracial subalgebra of \mathcal{M} . We say that \mathcal{A} has $L^{p,q}$ -factorization, if for $x \in L^{p,q}(\mathcal{M})^{-1}$, there is a unitary $u \in \mathcal{M}$ and $a \in [\mathcal{A}]_{p,q}^{-1}$ such that $x = ua$.

Proposition 3.1. *Let \mathcal{A} be a tracial subalgebra of \mathcal{M} . Let $1 < p_1 \leq p < \infty$, $1 \leq q, s < \infty$. If \mathcal{A} has $L^{p,q}$ -factorization, then \mathcal{A} has $L^{p_1,s}$ -factorization.*

Proof. Let $x \in \mathcal{M}^{-1} \subset (L^{p,q}(\mathcal{M}))^{-1}$. Then there exist a unitary $u \in \mathcal{M}$ and $a \in [\mathcal{A}]_{p,q}^{-1}$ such that $x = ua$, since \mathcal{A} has $L^{p,q}$ -factorization. So $a \in \mathcal{A}_{p,q}^{-1}$, and therefore $\mathcal{A}_{p,q}$ has L^∞ -factorization. By Theorem 1.1 of [4], $\mathcal{A}_{p,q}$ is a subdiagonal algebra of \mathcal{M} . Let $x \in L^{p_1,q}(\mathcal{M})^{-1}$. By Theorem 3.3 of [14], there exist a unitary $u \in \mathcal{M}$ and $a \in [\mathcal{A}_{p,q}]_{p_1,q}^{-1}$ such that $x = ua$. On the other hand, by Lemma 2.4 of [14], we have $L^{p,q}(\mathcal{M}) \subset L^{p_1,s}(\mathcal{M})$. Hence

$$[\mathcal{A}]_{p_1,s} \subset [\mathcal{A}_{p,q}]_{p_1,s} \subset [[\mathcal{A}]_{p,q}]_{p_1,s} = [\mathcal{A}]_{p_1,s}.$$

Thus $a \in [\mathcal{A}]_{p_1,s}^{-1}$, and so \mathcal{A} has $L^{p_1,s}$ -factorization. \square

Theorem 3.1. *Let \mathcal{A} be a tracial subalgebra of \mathcal{M} . Then the following conditions are equivalent.*

- (i) \mathcal{A} is a subdiagonal subalgebra of \mathcal{M} .
- (ii) For all $0 < p < \infty$, $0 < q < \infty$, \mathcal{A} has $L^{p,q}$ -factorization.
- (iii) For some $1 < p < \infty$, $1 \leq q < \infty$, \mathcal{A} has $L^{p,q}$ -factorization.

Proof. (i) \Rightarrow (ii) follows by Theorem 3.3 of [14].

(ii) \Rightarrow (iii) is clear.

(iii) \Rightarrow (i). Since $L^p(\mathcal{M}) = L^{p,p}(\mathcal{M})$, by Proposition 3.1, we get that \mathcal{A} has L^p -factorization. Then by Theorem 2.4 of [2] \mathcal{A} is a subdiagonal algebra of \mathcal{M} . \square

Theorem 3.2. *Let \mathcal{A} be a τ -maximal tracial subalgebra of \mathcal{M} . Then the following conditions are equivalent.*

- (i) \mathcal{A} is a subdiagonal algebra of \mathcal{M} .
- (ii) For some $0 < p \leq 1$, $0 < q < \infty$, \mathcal{A} has $L^{p,q}$ -factorization and $\mathcal{A}_{p,q}$ is a tracial subalgebra of \mathcal{M} .

Proof. We only need to prove (ii) \Rightarrow (i). By the proof of Proposition 3.1, we know that $\mathcal{A}_{p,q}$ is a subdiagonal algebra of \mathcal{M} and $\mathcal{A} \subset \mathcal{A}_{p,q}$. If $y \in \mathcal{A}_{p,q}$, then $\tau(xy) = \tau(\mathcal{E}(xy)) = \tau(\mathcal{E}(x)\mathcal{E}(y)) = 0$ for each $x \in \mathcal{A}_0$. By the τ -maximality of \mathcal{A} we know that $y \in \mathcal{A}$. Thus $\mathcal{A} = \mathcal{A}_{p,q}$. \square

Definition 5. We say a tracial subalgebra \mathcal{A} of \mathcal{M} satisfies L^2 -density, if $\mathcal{A} + J(\mathcal{A})$ is dense in $L^2(\mathcal{M})$ in the usual Hilbert space norm on that space.

For more detailed information about L^2 -density, see [2, 4].

Theorem 3.3. *Let \mathcal{A} be a tracial subalgebra of \mathcal{M} satisfy L^2 -density. Then the following conditions are equivalent.*

- (i) \mathcal{A} is a subdiagonal algebra of \mathcal{M} .
- (ii) For some $0 < p \leq 1$, $0 < q < \infty$, \mathcal{A} has $L^{p,q}$ -factorization and $\mathcal{A}_{p,q}$ is a tracial subalgebra of \mathcal{M} .

Proof. (ii) \Rightarrow (i). It is clear that $\mathcal{A}_{p,q}$ is a subdiagonal algebra of \mathcal{M} . Then

$$L^2(\mathcal{M}) = [\mathcal{A}_{p,q}]_2 \oplus [J((\mathcal{A}_{p,q})_0)]_2.$$

By [13],

$$L^2(\mathcal{M}) = [\mathcal{A}]_2 \oplus [J(\mathcal{A}_0)]_2, [\mathcal{A}]_2 \subset [\mathcal{A}_{p,q}]_2, [J(\mathcal{A}_0)]_2 \subset [J((\mathcal{A}_{p,q})_0)]_2.$$

So we have $[\mathcal{A}]_2 = [\mathcal{A}_{p,q}]_2$, $[J(\mathcal{A}_0)]_2 = [J((\mathcal{A}_{p,q})_0)]_2$. Since $\mathcal{A}_{p,q}$ is a subdiagonal algebra of \mathcal{M} , for $x \in L^2(\mathcal{M})^{-1}$ there exist a unitary $u \in \mathcal{M}$ and $a \in [\mathcal{A}_{p,q}]_2^{-1} = [\mathcal{A}]_2^{-1}$ such that $x = ua$. This implies \mathcal{A} has L^2 -factorization. By Theorem 2.4 of [2] we know that \mathcal{A} is a subdiagonal algebra of \mathcal{M} . \square

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