

109. A Non-Commutative Integration Theory for a Semi-Finite AW^* -algebra and a Problem of Feldman

By Kazuyuki SAITÔ

Department of Mathematics, Tôhoku University

(Comm. by Kinjirô KUNUGI, M. J. A., May 12, 1970)

We shall extend Feldman's result on "Embedding of AW^* -algebras" to semi-finite AW^* -algebras, that is, we shall show that a semi-finite AW^* -algebra with a separating set of states which are completely additive on projections (c.a. states) has a faithful representation as a semi-finite von Neumann algebra. Full proofs will appear elsewhere.

Let M be a semi-finite AW^* -algebra with a separating set \mathfrak{S} of c.a. states. By a c.a. state ϕ on M we mean a state on M such that for any orthogonal family of projections $\{e_i\}$ in M with $e = \sum_i e_i$ $\phi(e) = \sum_i \phi(e_i)$. Let \mathcal{C} be the algebra of "measurable operators" affiliated with M [6]. Denote the set of all positive elements, projections, partial isometries and unitary elements in M by M^+ , M_p , M_{pi} and M_u , respectively.

Let $\tilde{\mathfrak{S}}$ be the set of finite linear combinations of elements in $\{a^*\omega a, \omega \in \mathfrak{S}, a \in M\}$, where $(a^*\omega a)(x) = \omega(axa^*)$ for all $x \in M$. For any positive number ε and any positive integer n , put $V_{\varepsilon, n}(\omega_1, \omega_2, \dots, \omega_n)(0) = \{a; |\omega_i(a)| < \varepsilon, i=1, 2, \dots, n, \omega_1, \omega_2, \dots, \omega_n \in \tilde{\mathfrak{S}}\}$ and we define the $\sigma(\tilde{\mathfrak{S}})$ -topology of M by assigning sets of the form $V_{\varepsilon, n}(\omega_1, \omega_2, \dots, \omega_n)(0)$ to be its neighborhood system of 0. Since $\tilde{\mathfrak{S}}$ is a separating set of continuous linear functionals on M , this topology is the separated locally convex topology defined by the family of semi-norms $q_\omega(x) = |\omega(x)|$, $\omega \in \tilde{\mathfrak{S}}$. Then we have, by [3, Lemma 3],

Lemma 1. *Let $\{e_\alpha\} \alpha \in A$ be an orthogonal set of projections in M such that $e = \text{Sup} [\sum\{e_\alpha, \alpha \in I\}, A \supset I \in F(A)$ where $F(A)$ is the family of all finite subsets of A], then $\sum\{e_\alpha, \alpha \in I\} \rightarrow e (I \in F(A))$ in the $\sigma(\tilde{\mathfrak{S}})$ -topology.*

Lemma 2. *Any abelian AW^* -subalgebra, especially, the center Z of M is a W^* -algebra ([7]) and the $\sigma(\tilde{\mathfrak{S}})$ -topology restricted to this subalgebra is equivalent to the σ -topology on bounded spheres.*

Let Z be the set of all $[0, +\infty]$ -valued continuous functions on the spectrum of Z [1], then we have

Theorem 1. *There is an operation Φ from M^+ to Z having the following properties:*

- (i) $\Phi(h_1 + h_2) = \Phi(h_1) + \Phi(h_2)$ $h_1, h_2 \in M^+$;
- (ii) $\Phi(\lambda h) = \lambda \Phi(h)$ if λ is a positive number and $h \in M^+$;

- (iii) $\Phi(st) = t \cdot \Phi(s)$ $s \in M^+, t \in Z^+$;
- (iv) $\Phi(uau^{-1}) = \Phi(a)$ if $a \in M^+$ and $u \in M_u$;
- (v) for any $a \in M^+$ with $\Phi(a) = 0, a = 0$;
- (vi) for every directed increasing net $\{a_\alpha\}$ in M^+ such that $a_\alpha \rightarrow a$ in the $\sigma(\mathfrak{S})$ -topology for some a in M , $\Phi(a_\alpha) \uparrow \Phi(a)$ in Z ;
- (vii) for every non-zero a in M^+ , there exists a nonzero $b \in M^+$ majorized by a such that $\Phi(b) \in Z^+$.

Then by the above theorem and [3, Lemma 2], we have

Proposition 1. *In Theorem 1, let \mathcal{P} be the set $\{s \in M, s \geq 0, \Phi(s) \in Z^+\}$, then \mathcal{P} is the positive part of a two-sided ideal \mathfrak{N} and there exists a unique linear operation $\dot{\Phi}$ on \mathfrak{N} to Z which coincides with Φ on \mathcal{P} ; moreover this linear operation satisfies the following properties ;*

- (a) If $t \in \mathfrak{N}$ with $t \geq 0$ and $\dot{\Phi}(t) = 0$ only if $t = 0$;
- (b) $\dot{\Phi}(st) = \dot{\Phi}(ts)$ if $s \in M$ and $t \in \mathfrak{N}$;
- (c) $\dot{\Phi}(st) = s \cdot \dot{\Phi}(t)$ if $s \in Z$ and $t \in \mathfrak{N}$;
- (d) let $\{t_\mu\}$ be a directed increasing net of positive elements in \mathfrak{N} such that $t_\mu \rightarrow t$ in the $\sigma(\mathfrak{S})$ -topology for some positive element t in M and if $\{\dot{\Phi}(t_\mu)\}$ is uniformly bounded, then $t \in \mathfrak{N}$ and $\dot{\Phi}(t) = \text{Sup} \{\dot{\Phi}(t_\mu), \mu\}$;
- (e) every non-negative element in M is the supremum of a set of non-negative elements in \mathfrak{N} .

Now let p be a finite projection in M then there is an indexed family $\{e_\mu\}$ of mutually orthogonal central projections such that $\sum_\mu e_\mu = 1$ and that for each μ $pMe_\mu p$ is a σ -finite finite AW^* -algebra. Therefore by Proposition 1(e), there is a sequence $\{p_n^{(\mu)}\}_{n=1}^\infty$ of mutually orthogonal projections in \mathfrak{N} such that $pe_\mu = \sum_{n=1}^\infty p_n^{(\mu)}$. Write $D(p) = \sum_\mu \sum_{n=1}^\infty \dot{\Phi}(p_n^{(\mu)})$ in Z . If p is a properly infinite projection with central carrier $z(p)$, $D(p)(\omega)$ is defined as $\infty \cdot z(p)(\omega)$, thus we have

Theorem 2. *In M , we can define a dimension function $D(e)$ with values in Z for all projections $e \in M$, in such a way that*

- (i) $D(e)(\omega) < \infty$ except on a non-dense set if and only if e is finite ;
- (ii) if $p, q \in M_p$ and $pq = 0$, then $D(p + q) = D(p) + D(q)$;
- (iii) for any indexed chain of projections $\{e_\lambda ; \lambda \in A\}$ in M , $D(\bigvee_{\lambda \in A} e_\lambda) = \text{Sup} \{D(e_\lambda), \lambda \in A\}$;
- (iv) if u is in M_{pi} , then $D(u^*u) = D(uu^*)$;
- (v) for $e \in Z_p$ and $p \in M_p$, $D(e) \neq 0$ and $D(ep) = eD(p)$.

Now along the same lines with [8], we introduce the notion of the “convergence nearly everywhere” of sequences in \mathcal{C} .

Definition 1. We say that a sequence $\{x(n)\}_{n=1}^\infty$ of \mathcal{C} converges nearly everywhere (or converges n.e.) to an element x in \mathcal{C} if for any positive ϵ , there exist a positive integer $n_0(\epsilon)$ and an SDD (strongly

dense domain (see [6, Definition 3.1])) $\{e_n(\varepsilon)\}$ such that $(x(n) - x)[e_n(\varepsilon), 1] \in \bar{M}$ and $\|(x(n) - x)[e_n(\varepsilon), 1]\|_\infty < \varepsilon$ for all $n \geq n_0(\varepsilon)$, where we write $\|[x, 1]\|_\infty = \|x\|$ (see [6, Theorem 3.1, Lemma 5.2]).

Remark. (1) We must note that a limit nearly everywhere is unique. Making use of the dimension function (Theorem 2), by the same way as that of I. E. Segal, we have: (2) if $\{x(n)\}_{n=1}^\infty$ and $\{y(n)\}_{n=1}^\infty$ are sequences in \mathcal{C} converging n.e. to x and y in \mathcal{C} , respectively, then $\{x(n) + y(n)\}_{n=1}^\infty$ converges to $x + y$ n.e., (3) let $\{x(n)\}_{n=1}^\infty$ be a sequence in \mathcal{C} which converges n.e. to x in \mathcal{C} and suppose that there is a central projection e which is σ -finite with respect to the center such that $x(n)[1 - e, 1] = 0$ for all n , then there exists a strictly increasing subsequence $\{n_i\}$ of positive integers such that $\{x(n_i)^*\}_{n=1}^\infty$ converges n.e. to x^* and (4) in (3), for any y in \mathcal{C} , there are subsequences $\{k_i\}$ and $\{m_i\}$ of positive integers such that $x(k_i)y \rightarrow xy (i \rightarrow \infty)$ and $yx(m_i) \rightarrow yx (i \rightarrow \infty)$ nearly everywhere.

Theorem 3. *There exists a $[0, +\infty]$ -valued function τ (a faithful semi-finite trace) on M^+ having the following properties:*

- (i) *If $a, b \in M^+$, then $\tau(a + b) = \tau(a) + \tau(b)$;*
- (ii) *if $a \in M^+$ and λ is a positive number, $\tau(\lambda a) = \lambda\tau(a)$ (we recall here $0 \cdot +\infty = 0$ by our conventions);*
- (iii) *if $a \in M^+$ and $u \in M_u$, $\tau(u^*au) = \tau(a)$;*
- (iv) *$\tau(a) = 0$ ($a \in M^+$) implies $a = 0$;*
- (v) *for any non-zero a in M^+ , there is a non-zero b in M^+ majorized by a such that $\tau(b) < \infty$;*
- (vi) *let $\{a_\alpha\}$ be a directed increasing net of positive elements in M such that $a_\alpha \rightarrow a$ in the $\sigma(\mathfrak{S})$ -topology for some $a \in M$, then $\tau(a_\alpha) \uparrow \tau(a)$.*

Then, there are a two-sided ideal \mathcal{E} , whose positive part is $\{a; a \in M^+, \tau(a) < \infty\}$ and a linear non-negative functional $\dot{\tau}$ on \mathcal{E} coincides with τ on $\{a; a \in M^+, \tau(a) < \infty\}$ with the following properties:

- (a) $\dot{\tau}(xy) = \dot{\tau}(yx)$ if x or $y \in \mathcal{E}$, x and $y \in M$,
- (b) $\dot{\tau}(u^*xu) = \dot{\tau}(x)$ if $x \in \mathcal{E}$ and $u \in M_u$.

Let \mathcal{F} be the set $\{a; a \in M, \tau(\text{LP}(a)) < \infty\}$ (where $\text{LP}(a)$ is the left projection of a in M), then \mathcal{F} is a two-sided ideal contained in \mathcal{E} such that $\mathcal{E}_p = \mathcal{F}_p$.

Definition 2. An element x in \mathcal{C} is integrable if there exists a sequence $\{x(n)\}_{n=1}^\infty$ in \mathcal{F} such that $[x(n), 1] \rightarrow x$ (n.e.) and $\dot{\tau}(|x(n) - x(m)|) \rightarrow 0$ as n and $m \rightarrow \infty$. The integral of x , in symbol $\bar{\tau}(x)$, is defined by $\bar{\tau}(x) = \lim_{n \rightarrow \infty} \dot{\tau}(x(n))$. The set of all integrable elements in \mathcal{C} is denoted by $L^1(M, \tau)$.

Remark. Note first that the value $\bar{\tau}(x)$ of the integral of x in fact exists and is finite and that it is uniquely determined by any particular such sequences. Moreover by remark (2) following Defini-

tion 1, $\bar{\tau}$ is linear on $L^1(M, \tau)$. Secondly we note that if $x \in \mathcal{E}$, then $[x, 1]$ is integrable and its integral is equal to $\dot{\tau}(x)$.

By the remark following Definition 1, we have

Proposition 2. (1) For any $s \in M$ and $t \in L^1(M, \tau)$, $[s, 1]t, t[s, 1]$ and $t^* \in L^1(M, \tau)$. Moreover, $\bar{\tau}([s, 1]t) = \bar{\tau}(t[s, 1])$ and $\bar{\tau}(t^*) = \overline{\bar{\tau}(t)}$ (where $\bar{\alpha}$ is the complex conjugate of a complex number α).

(2) If $p \in \mathcal{E}_p$ is integrable, then $p \in \mathcal{E}_p$ and $\bar{\tau}([p, 1]) = \dot{\tau}(p)$.

(3) For any $t \in L^1(M, \tau)$, we define $\|t\|_1 = \text{Sup} \{ |\bar{\tau}([s, 1]t)|, s \in M, \|s\| \leq 1 \}$. Then the function $t \rightarrow \|t\|_1 (t \in L^1(M, \tau))$ satisfies actually the properties of a norm:

(a) $0 \leq \|t\|_1 < \infty$ for $t \in L^1(M, \tau)$ and $\|t\|_1 = 0$ if and only if $t = 0$,

(b) $\|s + t\|_1 \leq \|s\|_1 + \|t\|_1$ if $s, t \in L^1(M, \tau)$,

(c) $\|\lambda t\|_1 = |\lambda| \cdot \|t\|_1$ if $t \in L^1(M, \tau)$ and λ is a complex number,

(d) $\|t\|_1 = \|t^*\|_1$,

(e) if $s \in M$, then $\|[s, 1]t\|_1 \leq \|s\| \|t\|_1$ and $\|t[s, 1]\|_1 \leq \|s\| \|t\|_1$.

(4) The integral of a non-negative integrable element of \mathcal{C} is non-negative.

Definition 3. Let $L^2(M, \tau)$ be the set $\{t; t \in \mathcal{C}, t^*t = |t|^2 \in L^1(M, \tau)\}$ and we define $\|t\|_2 = \bar{\tau}(|t|^2)^{1/2}$ for $t \in L^2(M, \tau)$.

Proposition 3. (1) If $s, t \in L^2(M, \tau)$, then $s^*t \in L^1(M, \tau)$ and $|\bar{\tau}(s^*t)|^2 \leq \|s\|_2^2 \|t\|_2^2$.

(2) $\|t\|_2 = \sup \{ \|ts\|_1, \|s\|_2 \leq 1, ts \in L^1(M, \tau) \}$ (for $t \in L^2(M, \tau)$) and $L^2(M, \tau)$ is a pre-Hilbert space with respect to the norm $\| \cdot \|_2$. Moreover this norm satisfies:

(a) $\|t^*\|_2 = \|t\|_2 = \| |t| \|_2$ for $t \in L^2(M, \tau)$,

(b) for any $s \in M$ and $t \in L^2(M, \tau)$, $[s, 1]t$ and $t[s, 1]$ are in $L^2(M, \tau)$.

Moreover $\|[s, 1]t\|_2 \leq \|s\| \|t\|_2$ and $\|t[s, 1]\|_2 \leq \|s\| \|t\|_2$.

Theorem 4. $\bar{\mathcal{F}} (= \{[x, 1], x \in \mathcal{F}\})$ is norm-dense in $L^2(M, \tau)$ and $L^1(M, \tau)$, respectively. Moreover $L^1(M, \tau)$ (resp. $L^2(M, \tau)$) is a Banach space with respect to the norm $\| \cdot \|_1$ (resp. $\| \cdot \|_2$). In particular, $L^2(M, \tau)$ is a Hilbert space.

Now let us consider the left regular representation of M , which is defined by $\pi_l(x)a = [x, 1]a, a \in L^2(M, \tau), x \in M$. Then by Proposition 3, $\pi_l(x)$ is a bounded linear operator on $L^2(M, \tau)$ for each $x \in M$. On the other hand $\pi_l(x) = 0$, then $[x, 1]a = 0$ for all $a \in L^2(M, \tau)$. Since τ is semi-finite, there is an orthogonal set $\{e(\alpha)\}$ of projections in \mathcal{F} such that $\sum e(\alpha) = 1$. Therefore $\bar{\mathcal{F}} \subset L^2(M, \tau)$ implies that $xe(\alpha) = 0$ for all α . Hence by [4, Lemma 2.2], $x = 0$. Therefore $\pi_l(\cdot)$ is a $*$ -isomorphism of M into $B(L^2(M, \tau))$ (where $B(L^2(M, \tau))$ is the algebra of all bounded linear operators on $L^2(M, \tau)$).

Let $\{g_i\}_{i \in I}$ be a set of mutually orthogonal projections of M with $e = \sum_{i \in I} g_i$, then for each $a \in \mathcal{F}$

$$\begin{aligned} & \|\pi_i(e)[a, 1] - \sum_{i \in J} \pi_i(g_i)[a, 1]\|_2^2 \\ &= \dot{\tau}(a^*(e - \sum_{i \in J} g_i)a) \end{aligned}$$

for any finite subset J of I . Therefore by Theorem 3 (v) and Theorem 4, $\sum_{i \in J} \pi_i(g_i) \rightarrow \pi_i(e)$ strongly. Thus $\pi_i(M)$ is an AW^* -subalgebra of $B(L^2(M, \tau))$ in the sense of [5.3, Definition].

Let M be the weak closure of $\pi_i(M)$, then M is a von Neumann algebra on $L^2(M, \tau)$.

Theorem 5. $\pi_i(M) = M$, that is, M is a semi-finite W^* -algebra.

References

- [1] J. Dixmier: Sur certains espaces considérés par M. H. Stone, *Summa Brasil. Math.*, **2**, 151–182 (1951).
- [2] —: Les algèbres d'opérateurs dans l'espace hilbertien. Gauthier-Villars, Paris (1957).
- [3] J. Feldman: Embedding of AW^* -algebras. *Duke Math. J.*, **23**, 303–307 (1956).
- [4] I. Kaplansky: Projections in Banach algebras. *Ann. of Math.*, **53**, 235–249 (1951).
- [5] —: Algebras of type. I. *Ann. of Math.*, **56**, 460–472 (1952).
- [6] K. Saitô: On the algebra of measurable operators for a general AW^* -algebra. *Tôhoku Math. J.*, **21**, 249–270 (1969).
- [7] S. Sakai: The theory of W^* -algebras. Mimeographed Note, Yale Univ. (1962).
- [8] I. E. Segal: A non-commutative extension of abstract integration. *Ann. of Math.*, **57**, 401–457 (1953).

