

Measure on the Inductive Limit of Projection Lattices

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Received April 30, 1993

A probability measure on a nondecreasing net of lattices of orthogonal projections in von Neumann algebras is extended to a probability on the inductive limit of the lattices.

Let $\{\mathfrak{A}_x\}$ be a nondecreasing net of von Neumann algebras acting in a Hilbert space \mathcal{H} and \mathfrak{A} be the von Neumann algebra generated by the family \mathfrak{A}_x , i.e., $\mathfrak{A} = (\bigcup_x \mathfrak{A}_x)''$. The algebra \mathfrak{A} is called the inductive limit of the set $\{\mathfrak{A}_x\}$. By analogy, the lattice \mathfrak{A}^Π of all orthogonal projections from \mathfrak{A} is called the inductive limit of the lattices $\{\mathfrak{A}_x^\Pi\}$ of all orthogonal projections from $\{\mathfrak{A}_x\}$. We call a function $\mu: \bigcup_x \mathfrak{A}_x^\Pi \rightarrow \mathbb{R}^+$ a probability measure provided $\mu(\mathbb{I}) = 1$ and $\mu(p) = \sum_\beta \mu(p_\beta)$, wherein $p = \sum_\beta p_\beta$ and $p, p_\beta \in \bigcup_x \mathfrak{A}_x^\Pi$. The latter condition is essential even in the classical case.

Note that in the proof of the following theorem we will not use Gleason's theorem or its analogs.

Theorem. Let a von Neumann algebra \mathfrak{A} of countable type not containing any type I_2 direct summand be the inductive limit of von Neumann algebras $\{\mathfrak{A}_x\}$. Then any probability measure $\mu: \bigcup_x \mathfrak{A}_x^\Pi \rightarrow [0, 1]$ can be extended to a probability on \mathfrak{A}^Π .

The proof will consist of several steps.

(i) Let us establish the existence of reduced subalgebras to which we will extend μ by a strong continuity. Let $\mathcal{S}(a) \equiv \{q \in \bigcup_x \mathfrak{A}_x^\Pi : \mu(q) > a\varphi(q)\}$. Here and in what follows φ is a faithful normal state on \mathfrak{A} . Take an arbitrary projection $(0 \neq) p \in \bigcup_x \mathfrak{A}_x^\Pi$ and choose a number $t > 0$ such that $t\varphi(p) > \mu(p)$. Then for every projection $q \in \mathcal{S}(t)$ with $q \leq p$ we have

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$t\varphi(q) < \mu(q)$. We fix an arbitrary $\varepsilon \in (0, 1)$. Choose a projection p_1 ($\equiv p'_1$) $\in \mathcal{S}(t)$, $p_1 \leq p$, with

$$\sup\{\mu(q); q \in \mathcal{S}(t), q \leq p\} - \mu(p_1) < \varepsilon$$

By the definition of p_1 the conditions $q \in \mathcal{S}(t)$, $q \perp p_1$, and $q \leq p$ imply $0 \leq t\varphi(q) < \mu(q) < \varepsilon$. Next, choose a projection p_2 ($\equiv p'_2$) $\in \mathcal{S}(t)$, $p_2 \perp p_1$ such that $p_2 \leq p$ and

$$\sup\{\mu(q); q \in \mathcal{S}(t), q \leq p - p_1\} - \mu(p_2) < \varepsilon^2$$

Let us continue the process by induction. If p_1, \dots, p_n are already defined, then take a projection p_{n+1} ($\equiv p'_{n+1}$) in $\mathcal{S}(t)$ (if one exists) with $p_{n+1} \leq p - \sum_{i=1}^n p_i$ and

$$\sup\left\{\mu(q); q \in \mathcal{S}(t), q \leq p - \sum_{i=1}^n p_i\right\} - \mu(p_{n+1}) < \varepsilon^{n+1}$$

By the construction, we have

$$0 \leq t\varphi(p_{n+1}) < \mu(p_{n+1}) < \varepsilon^n \tag{1}$$

If the process stops at step n , then we put $p_m = 0$ for all $m > n$.

We denote by $G_t(p)$ the projection $p - \sum_{m=1}^\infty p_m$. By the definition of a number t we have $G_t(p) \neq 0$. In general, $G_t(p) \notin \bigcup_x \mathfrak{A}_x^\Pi$. The sequence of the projections $\{e_m(t)\}_{m=1}^\infty$ where $e_m(t) \equiv p - \sum_{n=1}^m p_n$ is called determining for $G_t(p)$. By the inequality (1),

$$\varphi(p) \geq \varphi(G_t(p)) = \varphi(p) - \sum_{m=1}^\infty \varphi(p_m) > \varphi(p) - \frac{1}{t(1-\varepsilon)} \tag{2}$$

By the definition of projections $e_m(t)$, for every projection $e_1 \leq e_m(t)$, $e_i \in \bigcup_x \mathfrak{A}_x^\Pi$ we obtain $\mu(e_i) \leq t\varphi(e_i) + \varepsilon^m$. Let $\{e_i\}_{i=1}^k \subset \bigcup_x \mathfrak{A}_x^\Pi$ be an orthogonal family, $e \equiv \sum_{i=1}^k e_i \leq e_m(t)$ and $\varepsilon_i \equiv \mu(e_i) - t\varphi(e_i)$. Then

$$\sum_i \varepsilon_i = \sum_i (\mu(e_i) - t\varphi(e_i)) = \mu(e) - t\varphi(e) < \varepsilon^m$$

If all numbers $\lambda_i > 0$, then

$$\sum_i \lambda_i \mu(e_i) = t \sum_i \lambda_i \varphi(e_i) + \sum_i \lambda_i \varepsilon_i \leq t \sum_i \lambda_i \varphi(e_i) + \varepsilon^m \max_i \lambda_i$$

Thus the following remark is valid.

Remark. Let $a = \int \lambda de_x^a$ be the spectral decomposition of the operator $a \in \bigcup_x \mathfrak{A}_x^\Pi$. If $a \leq \lambda e_m(t)$ for some $\lambda > 0$, then $\dot{\mu}(a) \equiv \int \lambda d\mu(e_x^a) \leq t\varphi(a) + \|a\| \varepsilon^m$.

Lemma 1. For every projection $\bar{p} \in \bigcup_{\alpha} \mathfrak{A}_{\alpha}^{\Pi}$ ($\bar{p} \neq 0$) there exists a family $G_{t_n}(p_n)$ ($p_n \leq \bar{p}$) of mutually orthogonal projections such that $\sum_n G_{t_n}(p_n) = \bar{p}$ and for every n_0 of its initial members there exist numbers $N(t_n, n_0)$ such that for $m > N(t_n, n_0)$ the projections $e_m(t_k)$ in the determining sequence for $G_{t_k}(p_k)$ are mutually orthogonal for distinct $k = 1, 2, \dots, n_0$.

Proof. Take any projection $G_t(\bar{p})$ ($p_1 \equiv \bar{p}, t_1 \equiv t$) as the first member. If $G_t(\bar{p}) < \bar{p}$, then choose a number m such that for the projection $p_2 \equiv \sum_{n=1}^m p_n^{\dagger}$ [$= \bar{p} - e_m(t_1)$] the inequality $2/3\varphi[\bar{p} - G_{t_1}(p_1)] < \varphi(p_2)$ is fulfilled. By virtue of inequality (2) a number t_2 can be found such that

$$\varphi(G_{t_2}(p_2)) \geq 1/2\varphi[\bar{p} - G_{t_1}(p_1)]$$

Obviously $G_{t_1}(p_1) \perp G_{t_2}(p_2)$. Let us continue the process by induction. Let the projections $G_{t_1}(p_1), \dots, G_{t_n}(p_n)$ be already defined and $\varphi(\bar{p} - \sum_{i=1}^n G_{t_i}(p_i)) > 0$. Also, let $\{e_m(t_i)\}_{m=1}^{\infty}$ be the determining sequence for $G_{t_i}(p_i)$ ($1 \leq i \leq n$). Choose numbers m_1, \dots, m_n such that

$$\varphi\left(\bar{p} - \sum_{j=1}^n p_{m_j}(t_j)\right) > 2/3\varphi\left(\bar{p} - \sum_{j=1}^n G_{t_j}(p_j)\right)$$

and denote by p_{n+1} the projection $\bar{p} - \sum_{j=1}^n e_{m_j}(t_j)$. Next, find a number t_{n+1} such that $\varphi(G_{t_{n+1}}(p_{n+1})) > 1/2\varphi(\bar{p} - \sum_{i=1}^n G_{t_i}(p_i))$. Thus

$$\varphi\left(\bar{p} - \sum_{i=1}^{n+1} G_{t_i}(p_i)\right) \leq \frac{1}{2} \varphi\left(\bar{p} - \sum_{i=1}^n G_{t_i}(p_i)\right) \leq \frac{1}{2^n} \varphi(\bar{p} - G_{t_1}(p_1)) \xrightarrow{n \rightarrow \infty} 0$$

By the definition, the sequence $\{G_{t_n}(p_n)\}$ satisfies the assertion of the lemma. The process will stop at the step k only if $\bar{p} = \sum_{i=1}^k G_{t_i}(p_i)$ and $e_{m_i}(t_i) = G_{t_i}(p_i)$ for some m_i for all $1 \leq i \leq k$. Thus the family $G_{t_i}(p_i)$ is suitable. The lemma follows.

We denote by \mathfrak{R} the set of projections $q \in \mathfrak{A}^{\Pi}$ satisfying $q \leq \sum_{m=1}^n G_{t_m}(p_m)$ for some orthogonal family $\{G_{t_m}(p_m)\}$ as in the lemma 1.

(ii) Extending μ to the projections in \mathfrak{R} . Let the projections $e, f \in \mathfrak{A}^{\Pi}$ and $\Delta \equiv \varphi(ef^{\perp}e)$. By the construction used in Gunson (1972), there exist decompositions $e = e_0 + e_1, f = f_0 + f_1, e_0, e_1, f_0, f_1 \in \mathfrak{A}^{\Pi}$ such that $\varphi(e_1) \leq \Delta, \varphi(f_1) \leq \varphi^{1/2}((e - f)^2) + \Delta + \Delta^{1/2}$, and $\|e_0 - f_0\| \leq \Delta^{1/2}$.

Let projection $G_t(p)$ be arbitrary and let $\{e_m(t)\}$ be the determining sequence for $G_t(p)$. By an analog of the Theorem 2.11 of Gunson (1972), for all projections $e, f \in \bigcup_{\alpha} \mathfrak{A}_{\alpha}^{\Pi}$ with $e, f \leq e_m(t)$ we have

$$\begin{aligned} |\mu(e) - \mu(f)| &\leq |\mu(e_0) - \mu(f_0)| + \mu(e_1) + \mu(f_1) \\ &\leq 3.8^{1/2} \|e_0 - f_0\| + \mu(e_1) + \mu(f_1) \\ &\leq 3.8^{1/2} \Delta^{1/2} + t\varphi(e_1) + \varepsilon^m + t\varphi(f_1) + \varepsilon^m \end{aligned} \tag{3}$$

Let now $\{G_{t_n}(p_n)\}$ be an orthogonal family as in Lemma 1 and let $\{e_m(t_n)\}_{m=1}^\infty$ be the determining sequence for $G_{t_n}(p_n)$. Inequalities (3) show that for a projection $e \in \mathfrak{A}^\Pi$, $e \leq \sum_{i=1}^{n_0} G_{t_i}(p_i)$ and for every sequence of projections $\{g_m\} \subset \bigcup_\alpha \mathfrak{A}_\alpha^\Pi$, $g_m \leq \sum_{i=1}^{n_0} e_m(t_i)$ that is strongly convergent to e ($g_m \rightarrow^s e$) there exists $\lim_{m \rightarrow \infty} \mu(g_m) \equiv \tilde{\mu}(e)$ which is independent of $\{g_m\}$ (the sequence $\{g_m\}$ is called determining for e). Moreover, $\tilde{\mu}(e) \leq 2 \sum_{i=1}^{n_0} t_i \varphi(e_m(t_i) e e_m(t_i))$. This implies $\tilde{\mu}$ to be strongly continuous in \mathcal{O} on the projections of the reduced algebra \mathfrak{A}_G , where $G \equiv \sum_{i=1}^{n_0} G_{t_i}(p_i)$. If $e_1, e_2 \in \mathfrak{A}^\Pi$, $e_1 \perp e_2$, and $g_m \rightarrow^s e = e_1 + e_2$, then there exist sequences $\{g'_m\}$ and $\{g''_m\}$ from $\bigcup_\alpha \mathfrak{A}_\alpha^\Pi$ such that $g_m = g'_m + g''_m$ and $g'_m \rightarrow^s e_1$. Hence $\tilde{\mu}(e_1 + e_2) = \tilde{\mu}(e_1) + \tilde{\mu}(e_2)$. Thus $\tilde{\mu}$ is a countably additive measure on \mathfrak{A}_G^Π . Obviously $\tilde{\mu}(e)$ does not depend upon projection \bar{p} and a family of the projections $\{G_{t_n}(p_n)\}$ satisfying $e \leq \sum_{i=1}^k G_{t_i}(p_i)$, $\bar{p} = \sum_i G_{t_i}(p_i)$.

(iii) Extending μ to the lattice \mathfrak{A}^Π . Let $\{G_{t_n}(p_n)\}$ be a family of projections as in Lemma 1 for $\bar{p} = I$. If the family $\{G_{t_n}(p_n)\}$ is finite, then the function $\tilde{\mu}$ obviously is a suitable extension of the measure μ . Now suppose that the projection $G_m \equiv \sum_{k=1}^m G_{t_k}(p_k) \neq I$ for all m . Then the set of the projections $\mathfrak{M} \equiv \bigcup_{m=1}^\infty \mathfrak{A}_{G_m}^\Pi$ is an ideal of the projections, i.e:

1. $p \in \mathfrak{M}, g \in \mathfrak{A}^\Pi, g \leq p \Rightarrow g \in \mathfrak{M}$.
2. $p, g \in \mathfrak{M}, \|pg\| < 1 \Rightarrow p \vee g \in \mathfrak{M}$.
3. $\sup_{p \in \mathfrak{M}} p = 1$.

The function $\tilde{\mu}$ is a measure on it. By a theorem of Matvejchuk (1983) $\tilde{\mu}$ can be uniquely extended to a measure $\bar{\mu}$ on \mathfrak{A}^Π . Let us show $\bar{\mu}$ to be a suitable extension. We first establish an analog to the inequality $|\mu(e) - \mu(f)| \leq 3.8^{1/2} \|e - f\|$, $\forall e, f \in \sum_\alpha \mathfrak{A}_\alpha^\Pi$, for the function $\tilde{\mu}$. Let the projections $e, f \in \mathfrak{N}$ and $\{e_m\}, (e_m \rightarrow^s e), \{f_m\}, (f_m \rightarrow^s f)$ be the determining sequences. By the constructions, for every $\varepsilon > 0$ projections e_m and f_m can be chosen such that $\|e_m - f_m\| \leq \|e - f\| + \varepsilon$ for all m . Then

$$\begin{aligned} |\tilde{\mu}(e) - \tilde{\mu}(f)| &= \lim_{m \rightarrow \infty} |\mu(e_m) - \mu(f_m)| \\ &\leq 3.8^{1/2} \overline{\lim}_{m \rightarrow \infty} \|e_m - f_m\| \\ &\leq 3.8^{1/2} (\|e - f\| + \varepsilon) \end{aligned} \tag{4}$$

Let now a sequence $\{e_m\} \subset \mathfrak{A}^\Pi$ be such that $e_m \rightarrow^s e \in \mathfrak{N}$, where $e_m \leq G_m$ for all m . Let $e = e_0 + e_1$ and $e_m = e_m^0 + e_m^1$ be expansions with $e_1 \rightarrow_{m \rightarrow \infty}^s 0$, $e_m^1 \rightarrow_{m \rightarrow \infty}^s 0$, and $\|e_0 - e_m^0\| \rightarrow_{m \rightarrow \infty} 0$. Since $\tilde{\mu}$ is a countably additive measure on \mathfrak{A}_e^Π , it follows that $\tilde{\mu}(e_1) \rightarrow_{m \rightarrow \infty} 0$. Similarly, $\bar{\mu}(e_m^1) = \tilde{\mu}(e_m^1) \rightarrow_{m \rightarrow \infty} 0$. By virtue of inequality (4), $\tilde{\mu}(e_m^0) - \tilde{\mu}(e_0) \rightarrow_{m \rightarrow \infty} 0$. Thus $\tilde{\mu}(e) = \lim \tilde{\mu}(e_0) = \lim \tilde{\mu}(e_m^0) = \lim \tilde{\mu}(e_m) = \lim \bar{\mu}(e_m) = \lim \bar{\mu}(e) = \bar{\mu}(e)$. Therefore, $\bar{\mu}$ is an extension of $\tilde{\mu}$ from \mathfrak{N} . Let $p \in \bigcup_\alpha \mathfrak{A}_\alpha^\Pi$.

Obviously $\mu(p) \geq \sup\{\tilde{\mu}(q): q \in \mathfrak{R}, q \leq p\}$. The process we used in the proof of Lemma 1 enables us to obtain a sequence $\{q_n\} \subset \bigcup_{\alpha} \mathfrak{R}_{\alpha}^{\Pi}$ of mutually orthogonal projections satisfying $\sum_n q_n = p$ and $|\mu(q_n) - \tilde{\mu}(G_{t_n}(q_n))| < \varepsilon^n$ for some $t_n > 0$. Since $\sum_n G_{t_n}(q_n) \leq \sum_n q_n = p$, it follows that

$$\mu(p) \geq \sum_n \tilde{\mu}(G_{t_n}(q_n)) \geq \sum_n (\mu(q_n) - \varepsilon^n) = \sum_n \mu(q_n) - \frac{\varepsilon}{1 - \varepsilon} = \mu(p) - \frac{\varepsilon}{1 - \varepsilon}$$

Since ε is arbitrary, we have

$$\mu(p) = \sup\{\tilde{\mu}(q): q \in \mathfrak{R}, q \leq p\} = \sup\{\bar{\mu}(q): q \in \mathfrak{R}, q \leq p\} = \bar{\mu}(p)$$

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