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Chapter 1

Spatial L^p Spaces

In this chapter, we describe the Connes/Hilsum construction of spatial L^p spaces.

Let M be a von Neumann algebra acting on a Hilbert space H and let ψ_0 be a normal faithful semifinite weight on the commutant M' of M.

The notation is as in Chapter II and III.

Definition 1. For each positive self-adjoint (-1)-homogeneous operator a we define the integral with respect to ψ_0 by

$$\int a \mathrm{d}\psi_0 = \varphi(1),\tag{1}$$

where φ is the (unique) normal semifinite weight on M such that $a = \frac{d\varphi}{d\psi_0}$.

Notation. For each $p \in [1, \infty]$, we denote by

$$\overline{M}_{-1/p}$$

the set of closed densely defined (-1/p)-homogeneous operators on H.

Definition 2. Let $p \in [1, \infty[$. We put

$$L^{p}(\psi_{0}) = L^{p}(M, H, \psi_{0}) = \{ a \in \overline{M}_{-1/p} | \int |a|^{p} d\psi_{0} < \infty \}$$
 (2)

and

$$||a||_p = \left(\int |a|^p d\psi_0\right)^{\frac{1}{p}}, a \in L^p(\psi_0).$$
 (3)

For $p = \infty$, we put

$$L^{\infty}(\psi_0) = M \tag{4}$$

and write $\|\cdot\|_{\infty}$ for the usual operator norm on M.

Note that when a is (-1/p)-homogeneous, the operator $|a|^p$ is (-1)-homogeneous so that the integral occurring at the right hand side of (2) is defined.

The spaces $L^p(\psi_0)$ are called spatial L^p spaces (as opposed to the abstract L^p spaces of Haagerup).

We now follow the first part of [10] to describe the relationship between the $L^p(\psi_0)$ and Haagerup's $L^p(M)$.

Let φ_0 be a normal faithful semifinite weight on M. Put

$$d_0 = \frac{\mathrm{d}\varphi_0}{\mathrm{d}\psi_0}.\tag{5}$$

Then

$$\forall t \in \mathbb{R} \forall x \in M : \sigma_t^{\varphi_0}(x) = d_0^{it} x d_0^{-it}. \tag{6}$$

We define a unitary operator u_0 on the Hilbert space $L^2(\mathbb{R}, H)$ by

$$(u_0\xi)(t) = d_0^{it}\xi(t), \xi \in L^2(\mathbb{R}, H), t \in \mathbb{R}.$$
 (7)

Recall that the crossed product $N = R(M, \sigma^{\varphi_0})$ is generated by the elements $\pi(x), x \in M$, and $\lambda(s), s \in \mathbb{R}$, as described in the beginning of Chapter II. We shall describe the action of $u_0(\cdot)u_0^*$ on these generating elements.

By $\ell(s), s \in \mathbb{R}$, we denote the operator of translation by s in $L^2(\mathbb{R})$:

$$(\ell(s)f)(t) = f(t-s), f \in L^2(\mathbb{R}), t \in \mathbb{R}.$$

We identify $L^2(\mathbb{R}, H)$ with $H \otimes L^2(\mathbb{R})$ (so that $v \otimes f, v \in H, f \in L^2(\mathbb{R})$, is identified with $\xi \in L^2(\mathbb{R}, H)$ given by $\xi(t) = f(t)v, t \in \mathbb{R}$).

Proposition 3. 1) For all $x \in M$, we have

$$u_0\pi(x)u_0^*=x\otimes 1.$$

2) For all $s \in \mathbb{R}$, we have

$$u_0\lambda(s)u_0^*=d_0^{is}\otimes\ell(s).$$

Proof. Let $\xi \in L^2(\mathbb{R}, H)$. Then

$$(u_0\pi(x)u_0^*\xi)(t) = d_0^{it}\sigma_{-t}^{\varphi_0}(x)d_0^{-it}\xi(t)$$

$$= d_0^{it}d_0^{-it}xd_0^{it}d_0^{-it}\xi(t)$$

$$= x\xi(t), t \in \mathbb{R},$$

and

$$(u_0\lambda(s)u_0^*\xi)(t) = d_0^{it}(u_0^*\xi)(t-s)$$

= $d_0^{it}d^{-i(t-s)}\xi(t-s)$
= $d_0^{is}\xi(t-s), t \in \mathbb{R}$.

This proves the result since for $\xi = v \otimes f, v \in H, f \in L^2(\mathbb{R})$, we have

$$((x\otimes 1)(v\otimes f))(t) = (xv\otimes f)(t) = f(t)xv = xf(t)v = x\xi(t), t\in \mathbb{R},$$

and

$$\begin{split} ((d_0^{is}\otimes\ell(s))(v\otimes f))(t) = & (d_0^{is}v\otimes\ell(s)f)(t) \\ = & (\ell(s)f)(t)d_0^{is}v \\ = & f(t-s)d_0^{is}v \\ = & d_0^{is}\xi(t-s), t\in\mathbb{R}. \end{split}$$

We denote by T the unique positive self-adjoint operator in $L^2(\mathbb{R})$ characterized by

$$\forall s \in \mathbb{R} : T^{is} = \ell(s). \tag{8}$$

For the definition and properties of tensor products of closed operators we refer to [17, Section 9.33].

Proposition 4. For all normal semifinite weights φ on M we have

$$u_0 h_{\varphi} u_0^* = \frac{\mathrm{d}\varphi}{\mathrm{d}\psi_0} \otimes T. \tag{9}$$

Proof. First suppose that φ is faithful . Then

$$h_{\varphi}^{it}h_{\varphi_0}^{-it} = (D\tilde{\varphi}:D\tau)_t(D\tau:D\tilde{\varphi}_0)_t = (D\tilde{\varphi}:D\tilde{\varphi}_0)_t = \pi((D\varphi:D\varphi_0)_t)$$

and

$$(D\varphi:D\varphi_0)_t = \left(\frac{\mathrm{d}\varphi}{\mathrm{d}\psi_0}\right)^{it} \left(\frac{\mathrm{d}\varphi_0}{\mathrm{d}\psi_0}\right)^{-it}$$

for all $t \in \mathbb{R}$, so that by Proposition 3 and the fact that $h_{\varphi_0}^{it} = \lambda(t)$ for all $t \in \mathbb{R}$, we get

$$u_0 h_{\varphi}^{it} u_0^* = (u_0 h_{\varphi}^{it} h_{\varphi_0}^{-it} u_0^*) (u_0 h_{\varphi_0}^{-it} u_0^*)$$

$$= \left(\left(\frac{\mathrm{d} \varphi}{\mathrm{d} \psi_0} \right)^{it} \left(\frac{\mathrm{d} \varphi_0}{\mathrm{d} \psi_0} \right)^{-it} \right) \otimes 1 \right) \left(\left(\frac{\mathrm{d} \varphi_0}{\mathrm{d} \psi_0} \right)^{it} \otimes \ell(t) \right)$$

$$= \left(\frac{\mathrm{d} \varphi}{\mathrm{d} \psi_0} \right)^{it} \otimes T^{it}$$

for all $t \in \mathbb{R}$, and (9) follows.

In the general case, choose a normal semifinite weight χ with supp $\chi = 1 - p$ where $p = \text{supp } \varphi$. Then $\varphi^+ \chi$ is a normal faithful semifinite weight and hence, by the first part of the proof,

$$u_0 h_{\varphi + \chi} u_0^* = \frac{\mathrm{d}(\varphi + \chi)}{\mathrm{d}\psi_0} \otimes T.$$

Since $p = \operatorname{supp} \frac{d\varphi}{d\psi}$ and $\pi(p) = \operatorname{supp} h\varphi$, this implies that

$$u_0 h_{\varphi} u_0^* = u_0(\pi(p) \cdot h_{\varphi + \chi} \cdot \pi(p)) u_0^*$$

$$= u_0 \pi(p) u_0^* \cdot u_0 h_{\varphi + \chi} u_0^* \cdot u_0 \pi(p) u_0^*$$

$$= (p \otimes 1) \cdot \left(\frac{\mathrm{d}(\varphi + \chi)}{\mathrm{d}\psi_0} \otimes T \right) \cdot (p \otimes 1)$$

$$= \left(p \cdot \frac{\mathrm{d}(\varphi + \chi)}{\mathrm{d}\psi_0} \cdot p \right) \otimes T = \frac{\mathrm{d}\varphi}{\mathrm{d}\psi_0} \otimes T.$$

Corollary 5. The mapping

$$a \mapsto u_0^*(a \otimes T)u_0$$

is a bijection of the set of positive self-adjoint (-1)-homogeneous operators a on H onto the set of positive self-adjoint operators h affiliated with $R(M, \sigma^{\varphi_0})$ satisfying

$$\forall s \in \mathbb{R} : \theta_s h = e^{-s} h. \tag{10}$$

Furthermore,

$$\int a \mathrm{d}\psi_0 = \mathrm{tr}(u_0^*(a \otimes T)u_0) \tag{11}$$

for all such a.

Proof. Since the mapping in question is nothing but $\frac{d\varphi}{d\psi_0} \mapsto h_{\varphi}$, it is a bijection by Proposition ?? in Chapter II. By definition, we have $\int \frac{d\varphi}{d\psi_0} d\psi_0 = \varphi(1) = \operatorname{tr}(h_{\varphi})$.

Corollary 6. Let $p \in [1, \infty[$. Let a be a closed densely defined operator on H. Then

1) $a \in \overline{M}_{-1/p}$ if and only if

$$u_0^*(a \otimes T^{1/p})u_0\eta R(M,\sigma^{\varphi_0}),$$

2) $a \in L^p(\psi_0)$ if and only if

$$u_0^*(a \otimes T^{1/p})u_0 \in L^p(M).$$

For all $a \in L^p(\psi_0)$, we have

$$||a||_p = ||u_0^*(a \otimes T^{1/p})u_0||_p.$$

Corollary 7. Let $p \in [1, \infty[$. Then the mapping

$$a \mapsto u_0^*(a \otimes T^{1/p})u_0 \tag{12}$$

is a bijection of $\overline{M}_{-1/p}$ onto the set of closed densely defined operators h affiliated with $R(M, \sigma^{\varphi_0})$ satisfying

$$\forall s \in \mathbb{R} : \theta_s h = e^{-s/p} h. \tag{13}$$

Proof of Corollary 6 and 7. Let a be a closed densely defined operator on H with polar decomposition a = u|a|. Then

$$h = u_0^*(u \otimes 1)u_0(u_0^*(|a| \otimes T)u_0)^{1/p}$$

is the polar decomposition of $h = u_0^*(a \otimes T^{1/p})u_0$. Corollary 6, 1), and Corollary 7 now follow from Corollary 5 and Proposition 3, 1) (and the fact that $a \mapsto a \otimes T^{1/p}$ is injective). The rest of Corollary 6 follows from the equation $\int |a|^p d\psi_0 = \operatorname{tr}(|u_0^*(|a| \otimes T^{1/p})u_0|^p)$.

Proposition 8. Let $p \in [1, \infty]$. Then for all $a \in L^p(\psi_0)$, we have $a^* \in L^p(\psi_0)$ and

$$||a^*||_p = ||a||_p.$$

Proof. Let $a \in L^p(\psi_0)$. Then $a \otimes T^{1/p} \in u_0 L^p(M) u_0^*$. Hence also $a^* \otimes T^{1/p} = (a \otimes T^{1/p})^* \in u_0 L^p(M) u_0^*$. Thus $a^* \in L^p(\psi_0)$ by Corollary 6 and $\|a^*\|_p = \|u_0^*(a^* \otimes T^{1/p}) u_0\|_p = \|u_0^*(a \otimes T^{1/p}) u_0\|_p = \|a\|_p$.

If we identify $L^2(\mathbb{R})$ with $L^2(\mathbb{R})$ via Fourier transformation, T is simply the multiplication operator in $L^2(\mathbb{R})$ given by multiplication by $t \mapsto e^t$, and similarly, for each $p \in [1, \infty[$, $T^{1/p}$ is simply multiplication by $t \mapsto e^{t/p}$. This observation will permit us to obtain information about operators a on H from information about the tensor products $a \otimes T^{1/p}$. First we have:

Lemma 9. Let a be a closed densely defined operator on H and f a Borel function on \mathbb{R} , and denote by m_f the corresponding multiplication operator on $L^2(\mathbb{R})$. Write

$$D = \{ \xi \in L^2(\mathbb{R}, H) | \xi(t) \in D(a) \text{ for a.a.} t \in \mathbb{R}$$

$$and \int \|f(t)a\xi(t)\|^2 dt < \infty \}.$$

Then $D(a \otimes m_f) = D$ and

$$((a \otimes m_f)\xi)(t) = f(t)a\xi(t), \xi \in D, t \in \mathbb{R}.$$

Proof. Denote by m(a, f) the operator in $L^2(\mathbb{R}, H)$ given by

$$D(m(a, f)) = D$$

and

$$(m(a, f)\xi)(t) = f(t)a\xi(t), \xi \in D, t \in \mathbb{R}.$$

Then m(a, f) is a closed operator and

$$m(a^*, \bar{f}) \subset m(a, f)^*$$

(in fact, equality holds). Now evidently

$$a \odot m_f \subset m(a, f),$$

where $a \odot m_f$ denotes the algebraic tensor product of a and m_f , and hence

$$a \otimes m_f = [a \odot m_f] \subset m(a, f).$$

Applying this to a^* and \bar{f} , we get

$$a^* \otimes m_{\bar{f}} \subset m(a^*, \bar{f}).$$

Combining this, and using that $(A \otimes B)^* = A^* \otimes B^*$, we find that

$$m(a,f) \subset m(a^*,\bar{f})^* \subset (a^* \otimes m_{\bar{f}})^* = a \otimes m_f.$$

In all, we have shown that $a \otimes m_f = m(a, f)$.

Lemma 10. Let $p \in [1, \infty]$ and $a, b \in L^p(\psi_0)$. Then a + b is densely defined and preclosed, and

$$[a+b] \in L^p(\psi_0).$$

Proof. 1) Denote by e the projection onto $\overline{D(a) \cap D(b)}$. Then

$$(e \otimes 1)L^{2}(\mathbb{R}, H)$$
= $\{\xi \in L^{2}(\mathbb{R}, H) | \xi(t) = e\xi(t) \text{ for a.a. } t \in \mathbb{R}\}$

$$\supset \{\xi \in L^{2}(\mathbb{R}, H) | \xi(t) \in D(a) \cap D(b) \text{ for a.a. } t \in \mathbb{R}\}$$

By Lemma 9, this set contains

$$D(a \otimes T^{1/p}) \cap D(b \otimes T^{1/p}).$$

Now since $a \otimes T^{1/p}$, $b \otimes T^{1/p} \in u_0 L^p(\psi) u_0^*$, their sum is densely defined. Hence $D(a \otimes T^{1/p}) \cap D(b \otimes T^{1/p})$ is dense in $L^2(\mathbb{R}, H)$. It follows that e = 1. Hence $D(a + b) = D(a) \cap D(b)$ is dense in H.

- 2) Now let us show that a+b is preclosed. By Proposition 8, a^* and b^* are in $L^p(\psi_0)$ and hence by the first part of proof, a^*+b^* is densely defined. Since $a+b \subset (a^*+b^*)^*$, a+b is preclosed.
 - 3) Finally, let us show that

$$[a+b] \otimes T^{1/p} = [(a \otimes T^{1/p}) + (b \otimes T^{1/p})].$$
 (14)

First, by the characterization of $a \otimes T^{1/p}$ given in Lemma 9 we obviously have

$$(a \otimes T^{1/p}) + (b \otimes T^{1/p}) \subset [a+b] \otimes T^{1/p},$$

whence

$$[(a \otimes T^{1/p}) + (b \otimes T^{1/p})] \subset [a+b] \otimes T^{1/p}.$$

On the other hand, again by that characterization,

$$[a+b] \otimes T^{1/p} \subset ((a^* \otimes T^{1/p}) + (b^* \otimes T^{1/p}))^*,$$

and finally

$$((a^* \otimes T^{1/p}) + (b^* \otimes T^{1/p}))^* = [(a \otimes T^{1/p}) + (b \otimes T^{1/p})]$$

since * is an involution in $L^p(M)$ (and hence respects the strong sum). In all, we have proved (14). Now the right hand side of (14) is in $u_0L^p(M)u_0^*$. Hence by Corollary 6, $[a+b] \in L^p(\psi_0)$. \square

Lemma 11. Let $p, p_1, p_2 \in [1, \infty]$ such that $1/p = 1/p_1 + 1/p_2$. Let $a \in L^{p_1}(\psi_0)$ and $b \in L^{p_2}(\psi_0)$. Then ab is densely defined and preclosed and

$$[ab] \in L^p(\psi_0).$$

Proof. 1) Denote by e the projection onto D(ab). Then, using Lemma 9, we have

$$D((a \otimes T^{1/p})(b \otimes T^{1/p}))$$

$$\subset \{\xi \in D(b \otimes T^{1/p}) | b\xi(t) \in D(a) \text{ for a.a. } t \in \mathbb{R} \}$$

$$\subset \{\xi \in L^{2}(\mathbb{R}, H) | \xi(t) \in D(b) \text{ for a.a. } t \in \mathbb{R} \}$$
and $b\xi(t) \in D(a) \text{ for a.a. } t \in \mathbb{R} \}$

$$\subset \{\xi \in L^{2}(\mathbb{R}, H) | \xi(t) \in D(ab) \text{ for a.a. } t \in \mathbb{R} \}$$

$$\subset \{\xi \in L^{2}(\mathbb{R}, H) | \xi(t) = e\xi(t) \text{ for a.a. } t \in \mathbb{R} \}$$

$$= (e \otimes 1)L^{2}(\mathbb{R}, H).$$

Hence e = 1 and ab is densely defined.

- 2) By 1) applied to b^* and a^* , b^*a^* is densely defined. Since $ab \subset (b^*a^*)^*$, ab is preclosed.
 - 3) Finally let us show that

$$[ab] \otimes T^{1/p} = [(a \otimes T^{1/p})(b \otimes T^{1/p})].$$

First, by Lemma 9,

$$(a \otimes T^{1/p})(b \otimes T^{1/p}) \subset [ab] \otimes T^{1/p}$$

whence

$$[(a \otimes T^{1/p})(b \otimes T^{1/p})] \subset [ab] \otimes T^{1/p}.$$

On the other hand,

$$[ab] \otimes T^{1/p} \subset ((b^* \otimes T^{1/p})(a^* \otimes T^{1/p}))^* = [(a \otimes T^{1/p})(b \otimes T^{1/p})].$$

The result follows as in the proof of Lemma 10. \Box

Now we are ready to transform the results on the spaces $L^p(M)$ obtained in Chapter II into results on the $L^p(\psi_0)$ (for an alternative, see [10]).

From Corollary 7, Corollary 6, 2), and Lemma 10 we now get:

Theorem 12. Let $p \in [1, \infty]$. Then $(L^p(\psi_0), \|\cdot\|_p)$ is a Banach space with respect to strong sum.

The mapping $a \to u_0^*(a \otimes T^{1/p})u_0$ is an isometric isomorphism of $L^p(\psi_0)$ onto $L^p(M)$.

Notation. From now on, the strong product [ab] of operators a and b will be denoted $a \cdot b$.

Proposition 13. Let $p, q \in [1, \infty]$ with 1/p + 1/q = 1. Then for all $a \in L^p(\psi_0)$ and $b \in L^q(\psi_0)$ we have

$$\int a \cdot b d\psi_0 = \int b \cdot a d\psi_0.$$

Proof. We have $a \cdot b \in L^1(\psi_0)$ and $b \cdot a \in L^1(\psi_0)$, and

$$\int a \cdot b d\psi_0 = \operatorname{tr} \left(u_0^* ((a \otimes T^{1/p}) \cdot (b \otimes T^{1/p})) u_0 \right)$$

$$= \operatorname{tr} \left(u_0^* (a \otimes T^{1/p}) u_0 \cdot u_0^* (b \otimes T^{1/p}) u_0 \right)$$

$$= \operatorname{tr} \left(u_0^* (b \otimes T^{1/p}) u_0 \cdot u_0^* (a \otimes T^{1/p}) u_0 \right)$$

$$= \operatorname{tr} \left(u_0^* ((b \otimes T^{1/p}) \cdot (a \otimes T^{1/p})) u_0 \right)$$

$$= \int b \cdot a d\psi_0.$$

The following results are now immediate corollaries of the corresponding results in Chapter II.

Proposition 14 (Hölder's inequality). Let $p, q \in [1, \infty]$ with 1/p + 1/q = 1. Then for all $a \in L^p(\psi_0)$ and $b \in L^q(\psi_0)$ we have

$$||a \cdot b||_1 \le ||a||_p ||b||_q.$$

Theorem 15. Let $p \in [1, \infty[$ and define q by 1/q = 1 - 1/p. 1) For each $b \in L^q(\psi_0)$, the mapping φ_b defined by

$$\varphi_b(a) = \int a \cdot b d\psi_0, a \in L^p(\psi_0),$$

is a bounded linear functional on $L^q(\psi_0)$.

2) For all $b \in L^q(\psi_0)$ we have

$$||b||_q = \sup\{\left|\int a \cdot b d\psi_0\right| |a \in L^p(\psi_0), ||a||_p \le 1\}.$$

3) The mapping

$$b\mapsto \varphi_b$$

is an isometric isomorphism of $L^q(\psi_0)$ onto the dual Banach space $L^p(\psi_0)$.

Proposition 16. $L^2(\psi_0)$ is a Hilbert space with the inner product

$$(a,b) \mapsto \int b^* \cdot a d\psi_0.$$

We define left and right actions of M on $L^2(\psi_0)$ by

$$\lambda(x)a = x \cdot a, a \in L^2(\psi_0),$$

$$\rho(x)a = a \cdot x, a \in L^2(\psi_0),$$

for all $x \in M$ (as usual, "·" means "strong product").

Proposition 17. The quadruple $(\lambda, L^2(\psi_0), *, L^2(\psi_0)_+)$ is a standard form of M in the sense of [4].

1.1 L^p spaces with respect to a trace

Suppose that τ is a normal faithful semifinite trace on M. Denote by τ' the trace on M' associated with τ via $\frac{d\tau}{d\tau'} = 1$. Now for each $p \in [1, \infty]$, the (-1/p)-homogeneous operators with respect to τ' are precisely the operators affiliated with M. Let a be a positive self-adjoint operator affiliated with M. Then

$$\tau(a) = \int a \mathrm{d}\tau',\tag{15}$$

since $\tau(a) = \tau(a \cdot)(1)$ and (by Chapter III, Corollary ??)

$$\frac{\mathrm{d}\tau(a\cdot)}{\mathrm{d}\tau'} = a. \tag{16}$$

It follows that for all $p \in [1, \infty]$, we have

$$L^{p}(\tau') = L^{p}(M, \tau), \tag{17}$$

where $L^p(\tau')$ is a spatial L^p space as discussed in this chapter and $L^p(M,\tau)$ is as defined at the end of Chapter I. Hence L^p spaces as defined in this chapter are generalizations of the wellknown L^p spaces with respect to a trace. On the other hand, all the results on L^p spaces that we have proved in particular apply to L^p spaces with respect to a trace, so that we have reproved the well-known properties of such spaces.

1.2 Change of weight

Let ψ_0 and ψ_1 be two normal faithful semifinite weights on M'. Then by Theorem 12, there exists an isometric isomorphism

$$\Phi: L^p(\psi_0) \to L^p(\psi_1) \tag{18}$$

characterized by

$$\forall a \in L^p(\psi_0) : u_1^*(\Phi(a) \otimes T^{1/p})u_1 = u_0^*(a \otimes T^{1/p})u_0, \tag{19}$$

where u_1 is the unitary on $L^2(\mathbb{R}, H)$ constructed from $d_1 = \frac{d\varphi_0}{d\psi_1}$ in analogy with (7).

For positive injective $a \in L^p(\psi_0)$, we have $\Phi(a) = b$, where b is the positive self-adjoint operator on H characterized by

$$\forall t \in \mathbb{R} : b^{p \ it} = d_1^{it} d_0^{-it} a^{p \ it}. \tag{20}$$