

SUFFICIENCY OF CHANNELS OVER VON NEUMANN ALGEBRAS

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Let M be a von Neumann algebra and N a von Neumann subalgebra of M . A mapping $E: M \rightarrow N$ is called conditional expectation into N if it possesses the following properties.

- (i) $E(I) = I$ and $a \geq 0$ implies that $E(a) \geq 0$.
- (ii) $E(ab) = aE(b)$ for all $a \in N$ and $b \in M$.

When ϕ is a faithful normal state on M then the conditional expectation preserving ϕ is unique whenever exists. The Takesaki Theorem ([27]) claims that it exists if and only if N is stable under the modular group of ϕ . Accardi and Cecchini ([1]) sharpened this result introducing a mapping $E_\phi: M \rightarrow N$ in such a way that $E_\phi(ab) = aE_\phi(b)$ holds for every $b \in M$ and some $a \in N$ if and only if $\sigma_t^\phi(a) \in N$ for all $t \in \mathbb{R}$. In [21] we generalized their construction. Let N and M be von Neumann algebras and $\alpha: N \rightarrow M$ a positive mapping. For a faithful normal state ϕ on M we defined a ϕ -dual α_ϕ^* of α mapping M into N . In the present paper we carry out the generalization of the Takesaki–Accardi–Cecchini theorem by characterizing the fixed point algebra of $\alpha_\phi^* \circ \alpha$ (Theorem 2).

The question naturally arises: What is the necessary and sufficient condition for the identity $\alpha_\phi^* = \alpha_\omega^*$ if ω and ϕ are different states? The answer forms the main result of the paper. Theorem 3 formulates several conditions.

The context of a mapping $\alpha: N \rightarrow M$ and a family θ of states on M has information theoretic and statistical aspects. α may be regarded as a channel with a family θ of input states and for $\phi \in \theta$ the corresponding output state is $\phi \circ \alpha$. On the language of statistics (α, θ) is a statistical experiment ([13]). In mathematical physics α may be considered as a coarsegraining ([24] and references therein). So the same mathematical object arises in different fields. Here we deal with a statistical interpretation only because it fits very well into this framework. We call a channel (N, M, α) sufficient with respect to the family θ if there exists a positive mapping $\beta: M \rightarrow N$ such that $\phi \circ \beta \circ \alpha = \phi$ for all $\phi \in \theta$. We prove that α is sufficient for θ if and only if $\alpha_\phi^* = \alpha_\omega^*$ for every $\phi, \omega \in \theta$. In particular, sufficiency is equivalent to pairwise sufficiency.

Preliminaries

Let M be a von Neumann algebra. We intend to use a convention in the whole paper: By a state we always mean a faithful normal positive (not necessarily normalized) functional. Dealing with several states on M we shall consider M in its standard form ([10], [28]). If M has the standard form (M, H, J, P) then M acts on the Hilbert space H , P is a cone in H such that every state ω has a unique vector representative Ω in P which is cyclic and separating for M . Given another normal state ϕ the densely defined quadratic form

$$a\Omega \rightarrow \phi(aa^*) \quad (a \in M)$$

is closable and there exists an associated positive self-adjoint operator Δ . It is characterized by the following properties. $M\Omega$ is a core for $\Delta^{\frac{1}{2}}$ and $\|\Delta^{\frac{1}{2}}a\Omega\|^2 = \phi(aa^*)$ ([18], VI. § 2). Δ was called by Araki the relative modular operator of ϕ and ω and it is usually denoted by $\Delta(\phi, \omega)$ (see [3], [4]). Equivalently, $\Delta(\phi, \omega)$ is obtained from the polar decomposition of the closure $S_{\phi\omega}$ of the conjugate linear operator $a\Omega \rightarrow a^*\Phi$ (where Φ is the vector representative of ϕ from P). Namely, $S_{\phi\omega} = J\Delta(\phi, \omega)^{\frac{1}{2}}$. The operators J , $\Delta(\omega, \omega)$ and σ_t^ω are the standard ingredients of the Tomita–Takesaki theory with respect to $\Omega(\omega)$. (See, for example, [5], 2.5 or [27], Chapter 10). The modular group of ω is a one-parameter group of automorphisms of M and it looks like

$$\sigma_t^\omega(a) = \Delta(\omega, \omega)^{it} a \Delta(\omega, \omega)^{-it}.$$

Another Radon–Nikodym derivative like object for comparison of two states is the Radon–Nikodym cocycle discovered by Connes ([7], see also [4]). If ϕ is a faithful normal semi-finite weight then $[D\phi, D\omega]_t = u_t$ is a σ^ω -cocycle and

$$\sigma_t^\phi = u_t \sigma_t^\omega u_t^*.$$

The formula

$$[D\phi, D\omega]_t = \Delta(\phi, \omega)^{it} \Delta(\omega, \omega)^{-it}$$

forms a bridge between the two objects (see [4]).

Quasi-entropy was introduced in [23] (but implicitly used also in [19]). If $f: (0, \infty) \rightarrow \mathbb{R}$ is a continuous function and $\int \lambda dE_\lambda$ is the spectral resolution of $\Delta(\phi, \omega)$ then

$$S_f(\phi, \omega) = \int f(\lambda) d\langle E_\lambda \Omega, \Omega \rangle.$$

Monotonicity of quasi-entropies is the following assertion: If f is operator monotone on \mathbb{R}^+ and $\alpha: N \rightarrow M$ is a 2-positive unital mapping then

$$S_f(\phi \circ \alpha, \omega \circ \alpha) \geq S_f(\phi, \omega).$$

A special quasi-entropy is the transition probability

$$P_A(\phi, \omega) = \langle \Delta(\phi, \omega)^{\frac{1}{2}} \Omega, \Omega \rangle = \langle \Phi, \Omega \rangle$$

introduced by Raggio in [23]. (The subscript A in P_A may stand for Araki, but on the other hand in the measure case sometimes $P_A(\phi, \omega)$ is called the affinity of the measures ϕ and ω .)

Channels

Let N and M be von Neumann algebras. The triple (N, M, α) will be called a channel if $\alpha: N \rightarrow M$ is a linear mapping with the following properties.

- (i) $\alpha(I) = I$.
- (ii) α is w -continuous.
- (iii) α is 2-positive.
- (iv) if $a \in N_+$ and $\alpha(a) = 0$ then $a = 0$.

We note that (i) and (ii) imply that $\|\alpha\| = 1$ ([5], 3.2.6). When M acts on some Hilbert space H then (iii) is equivalent to the following.

- (iii)' $\sum_{i,j} \langle \alpha(a_i^* a_j) \xi_i, \xi_j \rangle \geq 0$ for every $a_i \in N$ and $\xi_i \in H$ ($i = 1, 2$).

States on M will be called input states of the channel (N, M, α) . If ϕ is an input state then $\phi \circ \alpha$ is the corresponding output state.

Now we fix a notation what we intend to use freely in the whole section. Whenever (N, M, α) is a channel with input states ϕ and ω , (M, H, J, P) ((N, H_0, J_0, P_0)) stands for the standard form of M (N), and Φ, Ω (Φ_0, Ω_0) are the vector representatives of ϕ and ω ($\phi \circ \alpha, \omega \circ \alpha$), respectively.

THEOREM 1. *Let (N, M, α) be a channel and ϕ an input state. There exists a channel (M, N, α_ϕ^*) characterized by the condition*

$$\langle \alpha(a)\Phi, Jb\Phi \rangle = \langle a\Phi_0, J_0\alpha_\phi^*(b)\Phi_0 \rangle$$

for all $a \in N$ and $b \in M$.

Proof. Let $b \in M_+$ be fixed for a while. The correspondence

$$\gamma_b: a \rightarrow \langle \alpha(a)\Phi, Jb\Phi \rangle$$

defines a positive normal functional on N . Clearly, $\gamma_b(a) \leq \|b\| \phi(\alpha(a))$ for every $a \in N_+$. According to the commutant Radon-Nikodym Theorem ([27], 5.19) there is an $x' \in (N')_+$ such that

$$\gamma_b(a) = \langle a\Phi_0, x'\Phi_0 \rangle = \langle a\Phi_0, J_0(J_0x'J_0)\Phi_0 \rangle.$$

By Tomita's theorem $J_0 x' J_0 \in N$ and we define $\alpha_\phi^*(b)$ as $J_0 x' J_0$. α_ϕ^* admits a linear extension to the whole M .

α_ϕ^* is unital and positive by construction. α_ϕ^* is continuous with respect to the weak operator topology and hence it is w -continuous. If $\alpha_\phi^*(b) = 0$ then $\phi(b) = 0$ and b must be 0 whenever b is positive.

α_ϕ^* is 2-positive if and only if

$$\sum_{i,j} \langle \alpha_\phi^*(b_i^* b_j) J_0 a_i \Phi_0, J_0 a_j \Phi_0 \rangle \geq 0$$

for every $b_i \in M$ and $a_i \in N$ ($i = 1, 2$). However,

$$\begin{aligned} \sum_{i,j} \langle \alpha_\phi^*(b_i^* b_j) J_0 a_i \Phi_0, J_0 a_j \Phi_0 \rangle \\ &= \sum_{i,j} \langle \alpha_\phi^*(b_i^* b_j) \Phi_0, J_0 a_i^* a_j \Phi_0 \rangle \\ &= \sum_{i,j} \langle \alpha(a_i^* a_j) \Phi_0, J_0 b_i^* b_j \Phi_0 \rangle \\ &= \sum_{i,j} \langle \alpha(a_i^* a_j) J_0 b_i \Phi_0, J_0 b_j \Phi_0 \rangle \end{aligned}$$

and the last expression is positive due to the 2-positivity of α .

There are natural (that is, positive) embeddings $i_\phi: M \rightarrow M_\star$ and $i_{\phi \circ \alpha}: N \rightarrow N_\star$. α_ϕ^* is exactly the mapping which makes the diagram

$$\begin{array}{ccc} N & \xleftarrow{\alpha_\phi^*} & M \\ i_{\phi \circ \alpha} \downarrow & & \downarrow i_\phi \\ N_\star & \xleftarrow{\alpha_\star} & M_\star \end{array}$$

commutative (α_\star is the preadjoint of α). This point was emphasized in [21] where the dual was defined for slightly more general mappings. We ought to mention also the paper [9] where a dual (i.e., adjoint) is treated for not necessarily positive selfmappings of an algebra.

THEOREM 2. *Let (N, M, α) be a channel with an input state ϕ . Then for $a \in N$ the following conditions are equivalent.*

- (i) $\alpha(a^* a) = \alpha(a)^* \alpha(a)$ and $\alpha(\sigma_t^{\phi \circ \alpha}(a)) = \sigma_t^\phi(\alpha(a))$ for every $t \in \mathbb{R}$.
- (ii) $\alpha_\phi^* \circ \alpha(a) = a$.

Furthermore, α restricted to $N_1 = \{x \in N: \alpha_\phi^* \circ \alpha(x) = x\}$ is an isomorphism onto $M_1 = \{y \in M: \alpha \circ \alpha_\phi^*(y) = y\}$.

Proof. First we treat the implication (i) \rightarrow (ii) and use the fixed notation. Recall that the operators

$$\begin{aligned} x \Phi_0 &\rightarrow x^* \Phi_0 & (x \in N) \\ y^\Phi &\rightarrow y^* \Phi & (y \in M) \end{aligned}$$

are closable and their closures S_0 and S have polar decomposition $S_0 = J_0 \Delta_0^\frac{1}{2}$ and $S = J \Delta^\frac{1}{2}$ ([5], 2.5.11). Being α a Schwarz mapping

$$x\Phi_0 \rightarrow \alpha(x)\Phi \quad (x \in N)$$

admits an extension to a contraction V_α^ϕ . Since $\sigma_t^{\phi*\alpha}(x) = \Delta_0^u x \Delta_0^{-u}$ and $\sigma_t^\phi(x) = \Delta^u x \Delta^{-u}$ ($x \in N$, $y \in M$) we have

$$V_\alpha^\phi S_0 \Delta_0^u a \Phi_0 = \alpha(\sigma_t^{\phi*\alpha}(a)^*)\Phi = (\alpha(\sigma_t^{\phi*\alpha}(a)))^*\Phi = S \Delta^u V_\alpha^\phi a \Phi_0.$$

Hence

$$V_\alpha^\phi J_0 \Delta_0^{i+\frac{1}{2}} a \Phi_0 = J \Delta^{i+\frac{1}{2}} V_\alpha^\phi a \Phi_0$$

for all $t \in \mathbb{R}$. By analytical continuation at $t = i/2$ we obtain

$$V_\alpha^\phi J_0 a \Phi_0 = J V_\alpha^\phi a \Phi_0. \quad (1)$$

(ii) is equivalent to the condition

$$\langle \alpha(a)\Phi, J\alpha(x)\Phi \rangle = \langle a\Phi_0, J_0 x \Phi_0 \rangle$$

for all $x \in N$. Since

$$\langle \alpha(a)\Phi, J\alpha(x)\Phi \rangle = \langle J_0(V_\alpha^\phi)^* J V_\alpha^\phi a \Phi_0, J_0 x \Phi_0 \rangle$$

we have to check that

$$J_0 a \Phi_0 = (V_\alpha^\phi)^* J V_\alpha^\phi a \Phi_0. \quad (2)$$

Straightforward computation gives

$$\begin{aligned} \|V_\alpha^\phi J_0 a \Phi_0\|^2 &= \langle J V_\alpha^\phi a \Phi_0, J V_\alpha^\phi a \Phi_0 \rangle = \phi(\alpha(a)^* \alpha(a)) \\ &= \phi(\alpha(a^* a)) = \|J_0 a \Phi_0\|^2. \end{aligned}$$

Therefore

$$(V_\alpha^\phi)^* J V_\alpha^\phi J_0 a \Phi_0 = J_0 a \Phi_0 \quad (3)$$

must hold. From (1) and (3) the condition (2) follows.

To prove (ii) \rightarrow (i) first note that N_1 and M_1 are von Neumann subalgebras (cf. [20]). We have seen that that $a \in N_1$ is equivalent to (2). So if $a \in N_1$ then

$$\|a\Phi_0\| = \|(V_\alpha^\phi)^* J V_\alpha^\phi a \Phi_0\| \leq \|V_\alpha^\phi a \Phi_0\| \leq \|a\Phi_0\|$$

and $\|V_\alpha^\phi a \Phi_0\| = \|a\Phi_0\|$. In other words, $\phi(\alpha(a)^* \alpha(a)) = \phi(\alpha(a^* a))$. Since $\alpha(a)^* \alpha(a) \leq \alpha(a^* a)$ and ϕ is faithful, we infer $\alpha(a)^* \alpha(a) = \alpha(a^* a)$. According to [6] (see also [28], 9.2) we have

$$\alpha(xa) = \alpha(x)\alpha(a) \quad \text{and} \quad \alpha(a^* x) = \alpha(a)^* \alpha(x)$$

for every $x \in N$. In particular, $\alpha|_{N_1}$ is an isomorphism, and evidently $\alpha(N_1) = M_1$.

With the notation $\phi' = \phi \mid M_1$ and $\psi' = \phi \circ \alpha \mid N_1$, an invocation to the KMS condition gives

$$\alpha(\sigma_t^{\psi'}(x)) = \sigma_t^{\phi'}(\alpha(x)) \quad (t \in \mathbb{R}, x \in N_1).$$

By the mean ergodic theorem ([20]) there exists a conditional expectation of M onto M_1 (of N onto N_1) preserving ϕ ($\phi \circ \alpha$) and due to Takesaki Theorem ([29], see also [28], 10.1)

$$\sigma_t^{\psi'} = \sigma_t^{\phi \circ \alpha} \mid N_1 \quad \text{and} \quad \sigma_t^{\phi'} = \sigma_t^{\phi} \mid M_1.$$

The proof is complete.

THEOREM 3. *Let (N, M, α) be a channel. If ϕ and ω are states on M then the following conditions are equivalent.*

- (i) $\alpha \circ \alpha_\omega^*([D\phi, D\omega]_t) = [D\phi, D\omega]_t$ for every $t \in \mathbb{R}$.
- (ii) $P_A(\phi \circ \alpha, \omega \circ \alpha) = P_A(\phi, \omega)$.
- (iii) $\alpha([D(\phi \circ \alpha), D(\omega \circ \alpha)]_t) = [D\phi, D\omega]_t$ for every $t \in \mathbb{R}$.
- (iv) $\alpha_\omega^* = \alpha_\phi^*$.
- (v) $\phi \circ \alpha_\omega^* = \phi$.
- (vi) $\omega \circ \alpha_\phi^* = \omega$.

Proof. Suppose (i) and let M_0 be the subalgebra generated by $\{[D\phi, D\omega]_t; t \in \mathbb{R}\}$. Then M_0 is stable under the modular group of ω and there is a conditional expectation $E: M \rightarrow M_0$ preserving ω . The converse of Connes' Theorem ([7] and [28], 5.1) guarantees a weight ϕ' on N_0 such that

$$[D\phi, D\omega]_t = [D\phi', D(\omega \mid M_0)]_t.$$

On the other hand

$$[D(\phi' \circ E), D\omega]_t = [D\phi', D(\omega \mid N_0)]_t$$

(see [28], 10.5) and $\phi' \circ E$ must be ϕ . Consequently, E preserves also ϕ . Applying the monotonicity theorem we have

$$\begin{aligned} P_A(\phi, \omega) &\leq P_A(\phi \mid M_1, \omega \mid M_1) \leq P_A(\phi \mid M_0, \omega \mid M_0) \leq P_A(\phi, \omega) \\ &\leq P_A(\phi \circ \alpha, \omega \circ \alpha) \leq P_A(\phi \circ \alpha \mid N_1, \omega \circ \alpha \mid N_1) \end{aligned}$$

and since

$$P_A(\phi \circ \alpha \mid N_1, \omega \circ \alpha \mid N_1) = P_A(\phi \mid M_1, \omega \mid M_1)$$

(iii) can be concluded. (Recall that M_1 and N_1 were defined in Theorem 2.)

We shorten our notation to Δ (Δ_0) for the relative modular operator of ϕ and ω ($\phi \circ \alpha$ and $\omega \circ \alpha$). V_α^ϕ and V_α^ω are contractions of H_0 into H such that

$$V_\alpha^\phi(a\Phi_0) = \alpha(a)\Phi \quad \text{and} \quad V_\alpha^\omega(a\Omega_0) = \alpha(a)\Omega \quad (a \in N).$$

Turning to (ii) \rightarrow (iii) we use the formula

$$x^{\frac{1}{2}} = \frac{2}{\pi} \int_0^{\infty} x(1+t^2x)^{-1} dt$$

and write

$$\begin{aligned} P_A(\phi, \omega) &= \langle \Delta^{\frac{1}{2}} \Omega, \Omega \rangle = \frac{2}{\pi} \int_0^{\infty} \langle \Delta(1+t^2\Delta)^{-1} \Omega, \Omega \rangle dt \\ &= \pi^{-1} \int_0^{\infty} t^{-2} - t^{-4} \langle (t^{-2} + \Delta)^{-1} \Omega, \Omega \rangle dt \end{aligned}$$

Similarly

$$P_A(\phi \circ \alpha, \omega \circ \alpha) = \frac{2}{\pi} \int_0^{\infty} t^{-2} - t^{-4} \langle (t^{-2} + \Delta_0)^{-1} \Omega_0, \Omega_0 \rangle dt.$$

We prove that

$$(t + \Delta_0)^{-1} \leq (V_{\alpha}^{\omega})^*(t + \Delta)^{-1} V_{\alpha}^{\omega} \quad (4)$$

for $t > 0$.

Δ is the associated positive selfadjoint operator to the densely defined closable quadratic form

$$q: a\Omega \rightarrow \phi(aa^*) \quad (a \in M).$$

Let $\int_0^{\infty} \lambda dE(\lambda)$ be the spectral decomposition of Δ and define $H_n = \int_0^n \lambda dE(\lambda)$. Then $(t + H_n)^{-1} \rightarrow (t + \Delta)^{-1}$ strongly for all $t > 0$.

The set $\{a\Omega_0: a \in N\}$ is a core for $\Delta_0^{\frac{1}{2}}$. Evidently,

$$\begin{aligned} \|\Delta_0^{\frac{1}{2}} a\Omega\|^2 &= \phi \circ \alpha(aa^*) \geq \phi(\alpha(a)\alpha(a)^*) \\ &= \|\Delta^{\frac{1}{2}} \alpha(a)\Omega\|^2 \geq \|H_n^{\frac{1}{2}} V_{\alpha}^{\omega}(a\Omega_0)\|^2 \end{aligned}$$

and we establish

$$(V_{\alpha}^{\omega})^* H_n V_{\alpha}^{\omega} \leq \Delta_0.$$

Then

$$(t + \Delta_0)^{-1} \leq (t + (V_{\alpha}^{\omega})^* H_n V_{\alpha}^{\omega})^{-1}.$$

Since

$$(t + (V_{\alpha}^{\omega})^* H_n V_{\alpha}^{\omega})^{-1} \leq (V_{\alpha}^{\omega})^* (t + H_n)^{-1} V_{\alpha}^{\omega}$$

(see [8], or [12]) we arrive at

$$(t + \Delta_0)^{-1} \leq (V_\alpha^\omega)^*(t + H_n)^{-1} V_\alpha^\omega$$

and letting $n \rightarrow \infty$ we complete the proof of (4).

Due to (4) we have

$$\langle (t + \Delta_0)^{-1} \Omega_0, \Omega_0 \rangle \leq \langle (t + \Delta)^{-1} \Omega, \Omega \rangle$$

and $P_A(\phi \circ \alpha, \omega \circ \alpha) = P_A(\phi, \omega)$ must imply that

$$\langle (t + \Delta_0)^{-1} \Omega_0, \Omega_0 \rangle = \langle (t + \Delta)^{-1} \Omega, \Omega \rangle \quad (5)$$

for almost all $t \in \mathbb{R}^+$ and by continuity for all $t \in \mathbb{R}^+$.

We can estimate

$$\begin{aligned} & \| (V_\alpha^\omega)^*(t + \Delta)^{-1} \Omega - (t + \Delta_0)^{-1} \Omega_0 \|^2 \\ &= \| ((V_\alpha^\omega)^*(t + \Delta)^{-1} V_\alpha^\omega - (t + \Delta_0)^{-1}) \Omega_0 \|^2 \\ &\leq \| ((V_\alpha^\omega)^*(t + \Delta)^{-1} V_\alpha^\omega - (t + \Delta_0)^{-1})^\frac{1}{2} \|^2 \\ &\quad \times \langle (V_\alpha^\omega)^*(t + \Delta)^{-1} V_\alpha^\omega - (t + \Delta_0)^{-1} \Omega_0, \Omega_0 \rangle \end{aligned}$$

whenever $t > 0$. Referring to (5) we have

$$(V_\alpha^\omega)^*(t + \Delta)^{-1} \Omega = (t + \Delta_0)^{-1} \Omega_0$$

for all $t > 0$ and through analytic continuation for all $t \in \mathbb{C} - \mathbb{R}^-$.
Derivating with respect to t we obtain

$$(V_\alpha^\omega)^*(t + \Delta)^{-2} \Omega = (t + \Delta_0)^{-2} \Omega_0.$$

Hence

$$\begin{aligned} \| (V_\alpha^\omega)^*(t + \Delta)^{-1} \Omega \|^2 &= \langle (t + \Delta_0)^{-2} \Omega_0, \Omega_0 \rangle \\ &= \langle (V_\alpha^\omega)^*(t + \Delta)^{-2} \Omega, \Omega \rangle = \| (t + \Delta)^{-1} \Omega \|^2. \end{aligned}$$

Consequently,

$$V_\alpha^\omega (V_\alpha^\omega)^*(t + \Delta)^{-1} \Omega = (t + \Delta)^{-1} \Omega \quad (t \in \mathbb{C} - \mathbb{R}^-).$$

We infer that

$$V_\alpha^\omega (t + \Delta_0)^{-1} \Omega_0 = V_\alpha^\omega (V_\alpha^\omega)^*(t + \Delta)^{-1} \Omega = (t + \Delta)^{-1} \Omega$$

and standard application of the Stone–Weierstrass theorem yields

$$V_\alpha^\omega \Delta_0'' \Omega_0 = \Delta'' \Omega. \quad (6)$$

Since

$$\alpha([D(\phi \circ \alpha), D(\omega \circ \alpha)]_t) \Omega = V_\alpha^\omega \Delta_0'' \Delta(\omega \circ \alpha, \omega \circ \alpha)^{-it} \Omega_0 = V_\alpha^\omega \Delta_0'' \Omega_0$$

and

$$\Delta'' \Omega = \Delta'' \Delta(\omega, \omega)^{-it} \Omega = [D\phi, D\omega]_t \Omega$$

cyclicity of Ω and (6) give

$$[D\phi, D\omega]_t = [D(\phi \circ \alpha), D(\omega \circ \alpha)]_t$$

and we conclude (ii).

We abbreviate $[D\phi, D\omega]_t([D(\phi \circ \alpha), D(\omega \circ \alpha)]_t)$ as $v_t(u_t)$. Assuming (iii) we have

$$\alpha(u_t^* u_t) = v_t^* v_t = \alpha(u_t)^* \alpha(u_t)$$

and

$$\sigma_t^{\omega}(\alpha(u_s)) = v_{t+s}^* v_t^* = \alpha(\sigma_t^{\omega \circ \alpha}(u_s))$$

is a consequence of the cocycle property. Because of Theorem 2 we establish (iii) \rightarrow (ii).

Continuing our proof of (iv) we benefit again from Theorem 2. Since $\alpha(au_t) = \alpha(a)v_t$ and $\alpha_\omega^*(bv_t) = \alpha_\omega^*(b)u_t$ for all $a \in N$, $b \in M$ and $t \in \mathbb{R}$ we have

$$\begin{aligned} \langle \alpha_\omega^*(b) \Delta_0^{\omega} \Omega_0, J_0 a \Delta_0^{\omega} \Omega_0 \rangle &= \langle \alpha_\omega^*(b) u_t \Omega_0, J_0 a u_t \Omega_0 \rangle \\ \langle \alpha_\omega^*(bv_t) \Omega_0, J_0 a u_t \Omega_0 \rangle &= \langle bv_t \Omega, J \alpha(au_t) \Omega \rangle \\ &= \langle b \Delta^{\omega} \Omega, J \alpha(a) \Delta^{\omega} \Omega \rangle. \end{aligned}$$

Taking into account that $\Delta_0^{\frac{1}{2}} \Omega_0 = \Phi_0$ and $\Delta^{\frac{1}{2}} \Omega = \Phi$ we consider the analytical extension of the functions

$$\begin{aligned} t &\rightarrow \langle \alpha_\omega^*(b) \Delta_0^{\omega} \Omega_0, J_0 a \Delta_0^{\omega} \Omega_0 \rangle \\ t &\rightarrow \langle b \Delta^{\omega} \Omega, J \alpha(a) \Delta^{\omega} \Omega \rangle \end{aligned}$$

to the strip $S = \{z \in \mathbb{C}: -\frac{1}{2} \leq \text{Im } z \leq 0\}$ (which is analytic on $S^\circ = \{z \in \mathbb{C}: -\frac{1}{2} < \text{Im } z < 0\}$, see [27], 9.15). Since they coincide on the real line we infer

$$\langle \alpha_\omega^*(b) \Phi_0, J_0 a \Phi_0 \rangle = \langle b \Phi, J \alpha(a) \Phi \rangle$$

evaluating at $t = -i/2$. This means that $\alpha_\omega^* = \alpha_\Phi^*$.

The implications (iv) \rightarrow (v) and (iv) \rightarrow (vi) are obvious and both (v) and (vi) imply (ii) by the monotonicity theorem.

If N is a subalgebra of M and α is the inclusion then α_ω^* reduces to the ω -conditional expectation of Accardi and Cecchini ([1]). In this special case we have the following.

COROLLARY. *Let N be a von Neumann subalgebra of M . Then the following conditions are equivalent.*

- (i) $[D\phi, D\omega]_t \in N$ for every $t \in \mathbb{R}$.
- (ii) $P_A(\phi | N, \omega | N) = P_A(\phi, \omega)$.
- (iii) $[D\phi, D\omega]_t = [D(\phi | N), D(\omega | N)]_t$ for every $t \in \mathbb{R}$.
- (iv) $E_\phi = E_\omega$.
- (v) $\phi \circ E_\omega = \phi$.
- (vi) $\omega \circ E_\phi = \omega$.

Sufficiency

Sufficiency is an important notion mathematical statistics ([13], [26]) and it has appeared in an operator algebra setup in the papers [30], [17], [14], [22]. A von Neumann algebra with a family of states corresponds to a statistical experiment (cf. [13]) and a channel as we defined is essentially the same as the randomization of an experiment ([13], [26]). Since many statistical notions do not have algebraic counterparts (yet), sufficiently of a channel can be defined by statistical isomorphism. Formally, a channel (N, M, α) is sufficient with respect to the family θ of input states if there exists a 2-positive mapping $\beta: M \rightarrow N$ such that $\phi \circ \alpha \circ \beta = \phi$ for all $\phi \in \theta$.

THEOREM 5. *Let (N, M, α) be a channel and ϕ, ω faithful normal states on M . Then the following conditions are equivalent.*

- (i) α is sufficient with respect to $\{\phi, \omega\}$.
- (ii) $\alpha \circ \alpha_\omega^*([D\phi, D\omega]_t) = [D\phi, D\omega]_t$ for every $t \in \mathbb{R}$.
- (iii) $P_A(\phi \circ \alpha, \omega \circ \alpha) = P_A(\phi, \omega)$.
- (iv) $\alpha([D(\phi \circ \alpha), D(\omega \circ \alpha)]_t) = [D\phi, D\omega]_t$ for every $t \in \mathbb{R}$.
- (v) $\alpha_\omega^* = \alpha_\phi^*$.
- (vi) $\phi \circ \alpha_\omega^* = \phi$.
- (vii) $\omega \circ \alpha_\phi^* = \omega$.

Proof. (i) \rightarrow (iii) through the monotonicity theorem concerning P_A . The implication (v) \rightarrow (i) is trivial and the equivalence of (ii)–(vii) is stated in Theorem 3.

COROLLARY 6. *Let (N, M, α) be a channel with a family θ of faithful normal input states. Then the following conditions are equivalent.*

- (i) α is sufficient with respect to θ .
- (iii) α is sufficient with respect to every $\{\phi, \omega\} \subset \theta$.

Assume that $N \subset M$ and θ is a family of faithful normal states on M . We say that N is a sufficient subalgebra of M if the channel (N, M, id) is sufficient with respect to θ . ($id: N \rightarrow M$ is the inclusion mapping.) In other words, N is sufficient if there exists a 2-positive mapping $\beta: M \rightarrow N$ such that it leaves invariant all $\phi \in \theta$. (Note that this terminology differs from other ones, used for example in [14], [15], [24].)

The equivalence of the sufficiency and pairwise sufficiency is surprising at the first glance. It is not so if we recognise that a family of faithful normal states corresponds to a dominated experiment in the measure case (cf. [14], § 8). There exists a smallest sufficient subalgebra and in the light of Corollary 4 and Theorem 5 it is the von Neumann subalgebra generated by the set

$$\{[D\phi, D\omega]_t; t \in \mathbb{R} \text{ and } \phi, \omega \in \theta\}.$$

THEOREM 7. *Let (N, M, α) be a channel with a family θ of faithful normal input states. Then α is sufficient with respect to θ if and only if the subalgebra $\{a \in M: \alpha \circ \alpha_\omega^*(a) = a\} = M_1$ is sufficient with respect to θ .*

Proof. M_1 is sufficient if and only if $[D\phi, D\omega]_t \in M_1$ for every $t \in \mathbb{R}$ and $\phi, \omega \in \theta$. So Theorem 5 can be applied.

The inner perturbation of a state was studied by Araki ([2]). If $h = h^* \in M$, then for every faithful normal state ω there is a state ω^h determined by

$$[D\omega^h, D\omega]_t = e^{it(H+h)}e^{-itH}$$

where H stands for $\log \Delta(\omega, \omega)$. The main properties of the perturbed state are summarized in [3].

THEOREM 8. *Let (N, M, α) be a channel with a faithful normal input state ω . For $h = h^* \in M$ stand ω^h for the inner perturbation of ω by h . Then α is sufficient with respect to $\{\omega, \omega^h\}$ if and only if $h \in M_1 = \{a \in M: \alpha \circ \alpha_\omega^*(a) = a\}$.*

Proof. Since $\alpha \circ \alpha_\omega^*$ preserves ω , by [20] the subalgebra M_1 admits a conditional expectation $E: M \rightarrow M_0$ preserving ω . Hence reference to Theorem 5 above and to Theorem 6 in [24] makes the proof complete.

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