# A note on monotonicity of $z \mapsto D_{\alpha,z}$ and $\alpha \mapsto D_{\alpha,z}(\psi || \varphi)$ for $1 < \alpha \le 2z$

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January 23, 2024

We will assume throughout that  $Q_{\alpha,z}(\psi||\varphi) < \infty$  for some  $1 < \alpha \le 2z$ , in which case there is some  $y \in L^{2z}(\mathcal{M})$  such that

$$h_{\psi}^{\frac{\alpha}{2z}} = y h_{\varphi}^{\frac{\alpha-1}{2z}}, \qquad Q_{\alpha,z}(\psi \| \varphi) = \|y\|_{2z}^{2z}.$$

In particular,  $e := s(\psi) \le s(\varphi)$ , so that we may assume that  $\varphi$  is faithful. Let  $\sigma \in \mathcal{M}_*^+$  be such that  $s(\sigma) = 1 - e$  and put  $\psi_0 := \psi + \sigma$ , so that  $\psi_0$  is faithful as well. We will use the notation  $L_L^p := L^p(\mathcal{M}; \varphi)_L$ ,  $1 \le p \le \infty$ .

Consider the function

$$f(w) = h_{\psi_0}^{\frac{\alpha}{2z}w} e h_{\varphi}^{1 - \frac{\alpha}{2z}w}, \qquad w \in S,$$

where  $S := \{ w \in \mathbb{C}, \ 0 \le \operatorname{Re} w \le 1 \}$ . Then f is a bounded continuous function  $S \to L^1(\mathcal{M})$ , analytic in the interior. Further,

$$f(it) = h_{\psi_0}^{\frac{\alpha}{2z}it} e h_{\varphi}^{-\frac{\alpha}{2z}it} h_{\varphi} \in L_L^{\infty}, \qquad t \in \mathbb{R},$$

and  $||f(it)||_{L_L^{\infty}} = 1$  for all t. We also have

$$f(1+it) = h_{\psi_0}^{\frac{\alpha}{2z}it} h_{\psi}^{\frac{\alpha}{2z}} h_{\varphi}^{1-\frac{\alpha}{2z}} h_{\varphi}^{-\frac{\alpha}{2z}it} = (h_{\psi_0}^{\frac{\alpha}{2z}it} y h_{\varphi}^{-\frac{\alpha}{2z}it}) h_{\varphi}^{\frac{2z-1}{2z}} \in L_L^{2z}, \qquad t \in \mathbb{R}.$$

By [2, Lemmas 10.1 and 10.2],

$$||f(1+it)||_{L_{I}^{2z}} = ||h_{\psi_0}^{\frac{\alpha}{2z}it}yh_{\varphi}^{-\frac{\alpha}{2z}it}||_{2z} = ||y||_{2z}$$

and the functions  $t \mapsto f(it)$  and  $t \mapsto f(1+it)$  are continuous in  $L_L^{2z}$ . It follows that  $f \in \mathcal{F}'(L_L^{\infty}, L_L^{2z})$ , that is, f is a function  $S \to L_L^{2z}$ , bounded and continuous on S and analytic in the interior of S, such that the boundary values define bounded functions to  $L_L^{\infty}$  resp.  $L_L^{2z}$ , see [2, Definition 1.4].

### 1 Monotonicity in z

Let z < z', we will prove that  $Q_{\alpha,z}(\psi \| \varphi) \ge Q_{\alpha,z'}(\psi \| \varphi)$ . By [2, Remark 3.4], the set of functions  $\mathcal{F}'(L_L^{\infty}, L_L^{2z})$  defines the interpolation spaces  $C_{\theta} = C_{\theta}(L_L^{\infty}, L_L^{2z})$ , so that for any  $\theta \in (0, 1)$ ,  $f(\theta) \in C_{\theta}$  and

$$||f(\theta)||_{C_{\theta}} \le (\max_{t} ||f(it)||_{L_{L}^{\infty}})^{1-\theta} (\max_{t} ||f(1+it)||_{L_{L}^{2z}})^{\theta} = ||y||_{2z}^{\theta}.$$

By the reiteration theorem,  $C_{\theta} = L_L^{2z/\theta}$ . Putting  $\theta = z/z'$ , we get

$$f(z/z') = h_{\psi}^{\frac{\alpha}{2z'}} h_{\varphi}^{1-\frac{\alpha}{2z'}} = y' h_{\varphi}^{\frac{2z'-1}{2z'}}$$

for some  $y' \in L^{2z'}(\mathcal{M})$ , and  $\|y'\|_{2z'} \leq \|y\|_{2z}^{z/z'}$ . It follows that  $h_{\psi}^{\frac{\alpha}{2z'}} = y' h_{\varphi}^{\frac{\alpha-1}{2z'}}$ , so that

$$Q_{\alpha,z'}(\psi||\varphi) = ||y'||_{2z'}^{2z'} = ||f(z/z')||_{L_L^{2z'}}^{2z'},$$

this proves the result.

## 2 Monotonicity in $\alpha$

The above function allows us also to prove monotonicity in  $\alpha$ . Indeed, let  $1 < \alpha' < \alpha$ . For any  $t \in \mathbb{R}$ ,

$$f(\frac{1}{\alpha} + it) = h_{\psi_0}^{\frac{\alpha}{2z}it} h_{\psi}^{\frac{1}{2z}} h_{\varphi}^{-\frac{\alpha}{2z}it} h_{\varphi}^{\frac{2z-1}{2z}},$$

so that  $||f(\frac{1}{\alpha}+it)||_{L_L^{2z}} \leq \psi(1)^{\frac{1}{2z}}$ . Further, since  $\frac{\alpha'}{\alpha} < 1$ , we get  $f(\frac{\alpha'}{\alpha}) \in L_L^{2z}$ , so that there is some  $y' \in L^{2z}(\mathcal{M})$  such that

$$f(\frac{\alpha'}{\alpha}) = h_{\psi}^{\frac{\alpha'}{2z}} h_{\varphi}^{1 - \frac{\alpha'}{2z}} = y' h_{\varphi}^{\frac{2z - 1}{2z}}$$

so that  $h_{\psi}^{\frac{\alpha'}{2z}} = y' h_{\varphi}^{\frac{\alpha'-1}{2z}}$  and  $Q_{\alpha',z}(\psi \| \varphi) = \|y'\|_{2z}^{2z} = \|f(\frac{\alpha'}{\alpha})\|_{L_L^{2z}}^{2z}$ . Now let  $\lambda$  be such that  $(1-\lambda) + \lambda \alpha = \alpha'$ , so that  $\lambda = \frac{\alpha'-1}{\alpha-1}$ , then by the Hadamard three lines theorem, we get

$$Q_{\alpha',z}(\psi\|\varphi) = \|f(\frac{\alpha'}{\alpha})\|_{L_L^{2z}}^{2z} \le \left(\max_t \|f(\frac{1}{\alpha} + it)\|_{L_L^{2z}}^{1-\lambda} \max_t \|f(1+it)\|_{L_L^{2z}}^{\lambda}\right)^{2z} \le \psi(1)^{1-\lambda} Q_{\alpha,z}(\psi\|\varphi)^{\lambda},$$

this proves that  $D_{\alpha',z}(\psi \| \varphi) \leq D_{\alpha,z}(\psi \| \varphi)$ .

#### 3 The limit $\alpha \setminus 1$

We now try to prove the limit  $\lim_{\alpha \searrow 1} D_{\alpha,z}(\psi \| \varphi)$ , using the same ideas as in [1] but applying analyticity of the function f instead of the Connes cocycle.

The function f is analytic in a neighborhood of  $\frac{1}{\alpha}$ . Therefore, we have the expansion

$$f(w) = f(\frac{1}{\alpha}) + (w - \frac{1}{\alpha})h + o(w - \frac{1}{\alpha})$$

where  $h \in L_L^{2z}$  is the derivative of f at  $w = \frac{1}{\alpha}$  and  $\frac{\|o(\omega)\|_{L_L^{2z}}}{|\omega|} \to 0$  as  $|\omega| \to 0$ . It follows that for  $1 < \alpha' < \alpha$ ,

$$f(\frac{\alpha'}{\alpha}) = f(\frac{1}{\alpha}) + \frac{\alpha' - 1}{\alpha}h + o(\frac{\alpha' - 1}{\alpha})$$

Using the fact that the  $L_L^p$  spaces are uniformly Fréchet differentiable, we can prove similarly as in [1] that

$$\lim_{\alpha' \to 1} \frac{\|f(\frac{\alpha'}{\alpha})\|_{L_L^{2z}} - \|f(\frac{1}{\alpha})\|_{L_L^{2z}}}{\frac{\alpha' - 1}{\alpha}} = \langle a_0, h \rangle$$

where  $\langle \cdot, \cdot \rangle$  is the duality between  $L_L^{2z}$  and  $L_L^{\frac{2z}{2z-1}}$  and  $a_0$  is the element in  $L_L^{\frac{2z}{2z-1}}$  with unit norm such that  $\operatorname{Tr} a_0 f(\frac{1}{\alpha}) = \|f(\frac{1}{\alpha})\|_{L_L^{2z}}$ , that is,

$$a_0 = \left(\frac{h_{\psi}}{\psi(1)}\right)^{\frac{2z-1}{2z}} h_{\varphi}^{\frac{1}{2z}}.$$

Since f is uniformly differentiable and h is the derivative of f at  $\frac{1}{\alpha}$ , we have

$$\begin{split} \langle a_0, h \rangle &= \lim_{t \to 0} (it)^{-1} \langle a_0, f(\frac{1}{\alpha} + it) - f(\frac{1}{\alpha}) \rangle = \lim_{t \to 0} (it)^{-1} \langle a_0, \left( h_{\psi}^{\frac{1}{2z}} h_{\psi_0}^{\frac{\alpha}{2z}it} h_{\varphi}^{-\frac{\alpha}{2z}it} - h_{\psi}^{\frac{1}{2z}} \right) h_{\varphi}^{\frac{2z-1}{2z}} \rangle \\ &= \psi(1)^{-\frac{2z-1}{2z}} \frac{\alpha}{2z} \lim_{t \to 0} (it)^{-1} \langle h_{\psi}^{\frac{2z-1}{2z}} h_{\varphi}^{\frac{1}{2z}}, \left( h_{\psi}^{\frac{1}{z}} h_{\psi_0}^{it} h_{\varphi}^{-it} - h_{\psi}^{\frac{1}{2z}} \right) h_{\varphi}^{\frac{2z-1}{2z}} \rangle \\ &= \psi(1)^{-\frac{2z-1}{2z}} \frac{\alpha}{2z} \lim_{t \to 0} (it)^{-1} \operatorname{Tr} h_{\psi} \left( h_{\psi_0}^{it} h_{\varphi}^{-it} - 1 \right) = \psi(1)^{-\frac{2z-1}{2z}} \frac{\alpha}{2z} D(\psi \| \varphi), \end{split}$$

where we use [3, Thm.5.7] in the last equality. We therefore have

$$\lim_{\alpha' \searrow 1} D_{\alpha',z}(\psi \| \varphi) = \lim_{\alpha' \searrow 1} \frac{\log Q_{\alpha',z}(\psi \| \varphi) - \log \psi(1)}{\alpha' - 1} = \lim_{\alpha' \searrow 1} \frac{2z \log \|f(\frac{\alpha'}{\alpha})\|_{L_L^{2z}} - 2z \log \|f(\frac{1}{\alpha})\|_{L_L^{2z}}}{\alpha' - 1}$$

$$= \lim_{\alpha' \to 1} \left( \frac{\log \|f(\frac{\alpha'}{\alpha})\|_{L_L^{2z}} - \log \|f(\frac{1}{\alpha})\|_{L_L^{2z}}}{\|f(\frac{\alpha'}{\alpha})\|_{L_L^{2z}} - \|f(\frac{1}{\alpha})\|_{L_L^{2z}}} \right) \frac{2z}{\alpha} \left( \frac{\|f(\frac{\alpha'}{\alpha})\|_{L_L^{2z}} - \|f(\frac{1}{\alpha})\|_{L_L^{2z}}}{\frac{\alpha' - 1}{\alpha}} \right)$$

$$= \psi(1)^{-1} D(\psi \| \varphi).$$

#### References

- [1] F. Hiai,  $\lim_{\alpha \searrow 1}$  when 1/2 < z < 1, (12/27/2023) notes.
- [2] H. Kosaki. Applications of the complex interpolation method to a von Neumann algebra: Non-commutative  $L_p$ -spaces. J. Funct. Anal., 56:26–78, 1984. doi:https://doi.org/10.1016/0022-1236(84)90025-9.
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