

## POSITIVE CONES ASSOCIATED WITH A VON NEUMANN ALGEBRA

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**Abstract.**

Let  $\mathcal{M}$  be a von Neumann algebra on a Hilbert space  $\mathfrak{H}$  with a cyclic and separating vector  $\xi_0$ . For  $\alpha \in [0, \frac{1}{2}]$ , a cone  $P^\alpha$  in  $\mathfrak{H}$  is given by  $P^\alpha = (\Delta^\alpha \mathcal{M} \xi_0)^-$ , where  $\Delta$  is the associated modular operator. We characterize the cone in terms of Haagerup's  $L^p(\mathcal{M})$ -space and prove the followings:

- (i) For  $\alpha \in [0, \frac{1}{4}]$  ( $\alpha \in [0, \frac{1}{2}]$  when  $\mathcal{M}$  is finite), the map:  $\xi \in P^\alpha \mapsto \omega_\xi \in \mathcal{M}_*^+$  is bijective,
- (ii) Any fixed point under  $J\Delta^{1-2\alpha}$  can be written as a difference of two elements of  $P^\alpha$ .

**Introduction.**

Following the development of the Tomita–Takesaki theory, Araki [2] introduced a one parameter family of pointed cones  $P^\alpha$ ,  $\alpha \in [0, \frac{1}{2}]$ , associated with a von Neumann algebra admitting a cyclic and separating vector. (In [2] the cone was denoted by  $V^\alpha$ .) Among them, there are three distinguished cones  $P^0$ ,  $P^{\frac{1}{2}}$ , and  $P^{\frac{1}{4}}$ , which are also denoted by  $P^*$ ,  $P^h$ , and  $P^b$  in the literature. It was shown by Araki [2] and Connes [3] that  $P^h$  is neutral in many aspects. It seems however that the cones  $P^\alpha$ ,  $\alpha \in [0, \frac{1}{2}]$ , deserve further investigation.

In the present paper, by using Haagerup's  $L^p(\mathcal{M})$ -spaces, [7], we study the above mentioned one parameter family of cones. Especially we obtain a Radon–Nikodym theorem for the cones.

We shall freely use the standard results as well as notations in the Tomita–Takesaki theory, which are found in [12].

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**1. Notations and main results.**

Let  $\mathcal{M}$  be a von Neumann algebra on a Hilbert space  $\mathfrak{H}$  with a cyclic separating vector  $\xi_0$ . Throughout the paper, we shall leave the vector  $\xi_0$  fixed. For the convenience we normalize  $\xi_0$  so that the corresponding functional  $\omega_0 = \omega_{\xi_0}$  is a state. Associated with  $\{\mathcal{M}, \mathfrak{H}, \xi_0\}$  we have the modular operator  $\Delta$  and the modular conjugation  $J$ . Since  $\xi_0$  is fixed, we shall denote the associated modular automorphism group simply by  $\{\sigma_t\}$ .

For each  $\alpha \in [0, \frac{1}{2}]$ , we have  $\mathcal{M}_+ \xi_0 \subseteq \mathfrak{D}(\Delta^\alpha) \subseteq \mathfrak{D}(\Delta^\alpha)$  so that the following definition makes sense:

**DEFINITION 1.1.** ([2]). The cone  $P^\alpha$ ,  $\alpha \in [0, \frac{1}{2}]$ , is the closure of the convex cone  $\Delta^\alpha \mathcal{M}_+ \xi_0$  in  $\mathfrak{H}$ .

We then have  $P^0 = P^*$ ,  $P^{\frac{1}{2}} = P^h$  and  $P^{\frac{1}{2}} = P^b$ . Araki, [2], showed that

$$P^{\frac{1}{2}-\alpha} = \{ \eta \in \mathfrak{H} : \langle \eta | \xi \rangle \geq 0 \text{ for all } \xi \in P^\alpha \} = JP^\alpha,$$

$$P^\alpha \subseteq \mathfrak{D}(\Delta^{1-2\alpha}) \quad \text{and} \quad \Delta^{1-2\alpha} \xi = J\xi, \quad \xi \in P^\alpha.$$

With this set up, we state the main result.

**THEOREM 1.2** (Radon–Nikodym theorem). *For each  $\alpha \in [0, \frac{1}{4}]$ , the map:  $\xi \in P^\alpha \mapsto \omega_\xi \in \mathcal{M}_*^+$  is bijective. If  $\mathcal{M}$  is finite, then the correspondence is bijective for each  $\alpha \in [0, \frac{1}{2}]$ . Here  $\omega_\xi$  means the functional on  $\mathcal{M}$  given by  $\omega_\xi(x) = \langle x\xi | \xi \rangle$ ,  $x \in \mathcal{M}$ .*

In the course of proving this, we shall characterize the cone  $P^\alpha$ ,  $\alpha \in [0, \frac{1}{2}]$ , in terms of Haagerup’s  $L^2(\mathcal{M})$ -space (Proposition 2.2) and derive certain properties (Propositions 2.3 and 2.4).

Before proceeding further, we make a few comments. For  $\alpha=0$  the bijectivity of the map was shown by Takesaki, [12]. For  $\alpha=\frac{1}{4}$ , Araki [2] and Connes [3] proved the result. For this special value of  $\alpha$ , they exhibited further interesting properties, such as bicontinuity, concavity and so on. For the detail we refer their original papers. Skau [11] showed that the bijectivity of the map:  $\xi \in P^{\frac{1}{2}} \mapsto \omega_\xi \in \mathcal{M}_*^+$  is equivalent to the finiteness of  $\mathcal{M}$ .

As an immediate consequence of the theorem, we get the following uniqueness of Araki’s one parameter family of Radon–Nikodym theorems [1]:

**COROLLARY 1.3** *If  $\varphi \leq l\omega_0$ ,  $\varphi \in \mathcal{M}_*^+$ , with some positive number  $l$ . then, for each  $\alpha \in [0, \frac{1}{4}]$ , there corresponds a unique  $a_\alpha \in \mathcal{M}$  such that*

$$a_\alpha \xi_0 \in P^\alpha \quad \text{and} \quad \varphi(x) = \omega_0(a_\alpha^* x a_\alpha), \quad x \in \mathcal{M}.$$

PROOF. The existence was proved by Araki [1]. The uniqueness follows from Theorem 1.2.

**2. Positive cones in Haagerup's  $L^2(\mathcal{M})$ -space and the injectivity.**

To show the injectivity of Theorem 1.2, we need an apparatus invented by Haagerup [8]. Making use of the crossed product of  $\mathcal{M}$  by a modular automorphism group, he constructed  $L^p(\mathcal{M})$ -spaces,  $1 \leq p \leq \infty$ .

Let  $\mathcal{M}_0$  denote the crossed product  $\mathcal{M} \times_{\sigma} \mathbb{R}$  of  $\mathcal{M}$  by  $\mathbb{R}$  relative to the action  $\{\sigma_t\}, \{\theta_s : s \in \mathbb{R}\}$  and  $\tau$  be the dual action of  $\hat{\mathbb{R}} = \mathbb{R}$  on  $\mathcal{M}_0$  and the faithful semi-finite normal trace on  $\mathcal{M}_0$  satisfying:

$$\tau \circ \theta_s = e^{-s\tau}, \quad s \in \mathbb{R} \quad (\text{see [13]}).$$

For each normal semi-finite weight  $\varphi$  on  $\mathcal{M}$ , let  $\hat{\varphi}$  be the dual weight on  $\mathcal{M}_0$ , [4], [6], and  $h_{\varphi} = d\hat{\varphi}/d\tau$  be the Radon–Nikodym derivative of  $\hat{\varphi}$  with respect to  $\tau$  in the sense of Pedersen–Takesaki, [8]. Since the dual weights are precisely the  $\theta_s$ -invariant weights on  $\mathcal{M}_0$ , normal semi-finite weights  $\varphi$  on  $\mathcal{M}$  are in the bijective correspondence with positive self-adjoint operators  $h$  affiliated with  $\mathcal{M}_0$  such that

$$\theta_s(h) = e^{-s}h, \quad s \in \mathbb{R}.$$

An interesting fact about this correspondence is that  $\varphi$  is finite, that is,  $\varphi$  belongs to  $\mathcal{M}_*^+$ , if and only if  $h_{\varphi}$  is  $\tau$ -measurable in the sense of Segal, [10]. The space  $L^p(\mathcal{M})$ ,  $p \in [1, \infty[$  is defined as the set of all  $\tau$ -measurable operators  $k$  such that

$$\theta_s(k) = e^{-s/p}k, \quad s \in \mathbb{R}.$$

The algebraic structure in  $L^p(\mathcal{M})$  is considered on the regular ring of  $\tau$ -measurable operators.

Imbedding  $\mathcal{M}$  into  $\mathcal{M}_0$  as the fixed point algebra  $\mathcal{M}_0^{\theta}$  we have the representation (respectively anti-representation) of  $\mathcal{M}$  on the Hilbert space  $L^2(\mathcal{M})$  defined by

$$\pi_l(x)k = xk \quad (\text{respectively } \pi_r(x)k = kx), \quad x \in \mathcal{M}, k \in L^2(\mathcal{M}).$$

The involution  $J: k \in L^2(\mathcal{M}) \mapsto k^* \in L^2(\mathcal{M})$  and  $L^2(\mathcal{M})_+$  together with  $\pi_l(\mathcal{M})$  form a standard form  $\{\pi_l(\mathcal{M}), L^2(\mathcal{M}), J, L^2(\mathcal{M})_+\}$  in the sense of Haagerup, [5]. By the uniqueness of a standard form,  $P^{\natural} = P^{\natural}$  is identified with  $L^2(\mathcal{M})_+$ . Through this identification, we denote the operator in  $L^1(\mathcal{M})_+$  corresponding to  $\omega_0$  by  $h_0$ , that is,  $h_0 = d\hat{\omega}_0/d\tau$ . Thus we identify  $\{\mathcal{M}, \mathfrak{F}, \xi_0\}$  with  $\{\pi_l(\mathcal{M}), L^2(\mathcal{M}), h_0^{\natural}\}$ , which will be kept throughout the paper, except for section 4.

LEMMA 2.1. *Let  $k$  be a  $\tau$ -measurable and  $h$  be a non-singular  $\tau$ -measurable self-adjoint operator. If we have either  $kh=0$  or  $hk=0$ , then  $k=0$ .*

PROOF. By taking the adjoint, we may assume that  $kh=0$ . Then  $k$  vanishes on the intersection of the domain of  $k$  and the range of  $h$ , which is strongly dense in the sense of Segal, so that  $k$  vanishes everywhere, [10, Cor. 5.1].

Let  $h$  be a non-singular  $\tau$ -measurable self-adjoint operator and  $k_1, k_2$  be  $\tau$ -measurable operators. If  $k_1h=k_2$  (respectively  $hk_1=k_2$ ), then by the above lemma  $k_1$  is uniquely determined by  $h$  and  $k_2$  so that the notation  $k_1=k_2h^{-1}$  (respectively  $k_1=h^{-1}k_2$ ) makes sense. Keeping this fact in mind, we note in our realization of the Hilbert space that

$$\begin{aligned} \mathfrak{D}(\Delta^\alpha) &= \{k \in L^2(\mathcal{M}) : h_0^\alpha kh_0^{-\alpha} \in L^2(\mathcal{M})\}, \\ \Delta^\alpha k &= h_0^\alpha kh_0^{-\alpha}, \quad k \in \mathfrak{D}(\Delta^\alpha). \end{aligned}$$

Now the cone is characterized by the following:

PROPOSITION 2.2. *For each  $\alpha \in [0, \frac{1}{4}]$ , we have*

$$P^\alpha = \{k \in L^2(\mathcal{M}) : h_0^{\frac{1}{2}-2\alpha}k \geq 0\}.$$

For each  $\alpha \in [\frac{1}{4}, \frac{1}{2}]$ , we have

$$P^\alpha = \{k \in L^2(\mathcal{M}) : kh_0^{2\alpha-\frac{1}{2}} \geq 0\}.$$

PROOF. The second assertion follows from the first since  $JP^\alpha = P^{\frac{1}{2}-\alpha}$ . Thus we may assume  $\alpha \in [0, \frac{1}{4}]$ . Suppose  $k \in P^\alpha$  and choose a sequence  $\{x_n\}$  in  $\mathcal{M}_+$  such that

$$k = \lim \Delta^\alpha x_n h_0^{\frac{1}{2}} \quad (\text{in norm}).$$

For each  $h \in L^{1/2\alpha}(\mathcal{M})_+$ ,  $hh_0^{\frac{1}{2}-2\alpha}$  belongs to  $L^2(\mathcal{M})$  and

$$\begin{aligned} \tau(hh_0^{\frac{1}{2}-2\alpha}k) &= \lim \tau(hh_0^{\frac{1}{2}-2\alpha}\Delta^\alpha x_n h_0^{\frac{1}{2}}) \\ &= \lim \tau(hh_0^{\frac{1}{2}-2\alpha}h_0^\alpha x_n h_0^{\frac{1}{2}-\alpha}) \\ &= \lim \tau(hh_0^{\frac{1}{2}-\alpha}x_n h_0^{\frac{1}{2}-\alpha}) \geq 0, \end{aligned}$$

since  $h_0^{\frac{1}{2}-\alpha}x_n h_0^{\frac{1}{2}-\alpha}$  belongs to  $L^{1/1-2\alpha}(\mathcal{M})_+$ . Thus  $h_0^{\frac{1}{2}-2\alpha}k$  belongs to the dual cone  $L^{1/1-2\alpha}(\mathcal{M})_+$  of  $L^{1/2\alpha}(\mathcal{M})_+$ .

Conversely, if  $k \in L^2(\mathcal{M})$  and  $h_0^{\frac{1}{2}-2\alpha}k \geq 0$ , then we have, for each  $x \in \mathcal{M}_+$ ,

$$\begin{aligned} \langle k | \Delta^{\frac{1}{2}-\alpha} x h_0^{\frac{1}{2}} \rangle &= \langle k | h_0^{\frac{1}{2}-\alpha} x h_0^\alpha \rangle \\ &= \tau(h_0^\alpha x h_0^{\frac{1}{2}-\alpha} k) \\ &= \tau(h_0^\alpha x h_0^\alpha h_0^{\frac{1}{2}-2\alpha} k) \geq 0, \end{aligned}$$

because  $h_0^\alpha x h_0^\alpha$  belongs to  $L^{1/2\alpha}(\mathcal{M})_+$ . Therefore,  $k$  belongs to the dual cone  $P^\alpha$  of  $P^{\frac{1}{2}-\alpha}$ .

PROOF OF THE INJECTIVITY (of the map:  $\xi \in P^\alpha \mapsto \omega_\xi \in \mathcal{M}_*^+$ ,  $\alpha \in [0, \frac{1}{4}]$ ).  
 Suppose that

$$\langle \pi_1(x)k_1 | k_1 \rangle = \langle \pi_1(x)k_2 | k_2 \rangle; \quad x \in \mathcal{M}; \quad k_1, k_2 \in P^\alpha .$$

Then there exists a partial isometry  $u$  in  $\mathcal{M}$  such that  $k_1 = \pi_r(u)k_2 = k_2u$ . Thus, we have

$$h_0^{\frac{1}{2}-2\alpha}k_1 = h_0^{\frac{1}{2}-2\alpha}k_2u .$$

By Proposition 3.2, both of  $h_0^{\frac{1}{2}-2\alpha}k_1$  and  $h_0^{\frac{1}{2}-2\alpha}k_2$  are positive self-adjoint. Here the self-adjointness follows from the  $\tau$ -measurability of respective operators, [1, Theorem 5]. The uniqueness of the polar decomposition implies

$$h_0^{\frac{1}{2}-2\alpha}k_1 = h_0^{\frac{1}{2}-2\alpha}k_2 .$$

Thus, we have  $k_1 = k_2$  by Lemma 2.1.

PROPOSITION 2.3. *If  $\xi$  in  $\mathfrak{D}(\Delta^{\frac{1}{2}-2\alpha})$  satisfies  $J\Delta^{\frac{1}{2}-2\alpha}\xi = \xi$ , then there exist two vectors  $\xi_1$  and  $\xi_2$  in  $P^\alpha$  such that  $\xi = \xi_1 - \xi_2$ .*

*Hence, any element in  $\mathfrak{D}(\Delta^{\frac{1}{2}-2\alpha})$  can be written as a linear combination of four elements in  $P^\alpha$ .*

PROOF. By considering  $J\xi$ , if necessary, we may assume  $\alpha \in [0, \frac{1}{4}]$ . The assumption on  $\xi = k$  means that  $h_0^{\frac{1}{2}-2\alpha}k$  is a self-adjoint element in  $L^{1/1-2\alpha}(\mathcal{M})$ . Let  $uh = h_0^{\frac{1}{2}-2\alpha}k$  be the polar decomposition. Due to the self-adjointness, we have

$$uh = hu^* = u^*(uhu^*) .$$

Thus, by the uniqueness of the polar decomposition, we have

$$u = u^* ,$$

$$h = uhu^* = uhu .$$

Since  $u^2 = uu^* = u^*u$  is a projection in  $\mathcal{M}$ , the spectrum of  $u$  is included in the finite set  $\{-1, 0, 1\}$  so that we can choose projections  $p_1, p_2$  in  $\mathcal{M}$  such that

$$u = p_1 - p_2 ,$$

$$p_1p_2 = 0 .$$

Hence we have

$$h = (p_1 - p_2)h(p_1 - p_2) .$$

On the other hand, we have

$$h = (p_1 + p_2)h(p_1 + p_2),$$

because the range projection of  $h$  is given by  $u^*u = p_1 + p_2$ . Thus we have

$$h = p_1hp_1 + p_2hp_2,$$

$$h_0^{\frac{1}{2}-2\alpha}k = (p_1 - p_2)h = p_1hp_1 - p_2hp_2.$$

Set  $\xi_1 = kp_1$  and  $\xi_2 = -kp_2$ . Clearly  $\xi = \xi_1 - \xi_2$  and we compute

$$h_0^{\frac{1}{2}-2\alpha}kp_1 = (p_1hp_1 - p_2hp_2)p_1 = p_1hp_1 \geq 0,$$

$$-h_0^{\frac{1}{2}-2\alpha}kp_2 = -(p_1hp_1 - p_2hp_2)p_2 = p_2hp_2 \geq 0.$$

Thus,  $\xi_1$  and  $\xi_2$  belong to  $P^\alpha$  by Proposition 2.2.

Finally, the second assertion follows simply from the identity

$$\eta = (\eta + J\Delta^{\frac{1}{2}-2\alpha}\eta)/2 + i(\eta - J\Delta^{\frac{1}{2}-2\alpha}\eta)/2i, \quad \eta \in \mathfrak{D}(\Delta^{\frac{1}{2}-2\alpha}).$$

**PROPOSITION 2.4.** *The real subspace  $\mathfrak{R}_\alpha = P^\alpha - P^\alpha$  in  $\mathfrak{H}$  is closed and the mapping*

$$S_\alpha: \xi + i\eta \in \mathfrak{R}_\alpha + i\mathfrak{R}_\alpha \mapsto \xi - i\eta \in \mathfrak{R}_\alpha + i\mathfrak{R}_\alpha$$

*is a (conjugate linear) closed operator. Furthermore, the polar decomposition of  $S_\alpha$  is given by*

$$S_\alpha = J\Delta^{\frac{1}{2}-2\alpha}.$$

**PROOF.** The previous proposition means that  $\mathfrak{R}_\alpha$  is nothing but the set of all fixed points under  $J\Delta^{\frac{1}{2}-2\alpha}$ , which is the involutive isometry of the Hilbert space  $\mathfrak{D}(\Delta^{\frac{1}{2}-2\alpha})$  equipped with the graph norm. Thus  $\mathfrak{R}_\alpha$  is closed in  $\mathfrak{D}(\Delta^{\frac{1}{2}-2\alpha})$ . For  $\eta \in \mathfrak{R}_\alpha$ , we compute

$$\begin{aligned} 2\|\eta\|^2 &= \|\eta\|^2 + \|\eta\|^2 = \|\eta\|^2 + \|J\Delta^{\frac{1}{2}-2\alpha}\eta\|^2 \\ &= \|\eta\|^2 + \|\Delta^{\frac{1}{2}-2\alpha}\eta\|^2, \end{aligned}$$

so that, on  $\mathfrak{R}_\alpha$ , the topology of  $\mathfrak{H}$  coincides with the one of  $\mathfrak{D}(\Delta^{\frac{1}{2}-2\alpha})$ . Therefore,  $\mathfrak{R}_\alpha$  is closed in  $\mathfrak{H}$ . The other assertions of the proposition are trivial.

Propositions 2.3 and 2.4, which are known for special values  $\alpha = 0, \frac{1}{2}, [9]$ , mean that we can completely recover  $\Delta$  and  $J$  from the cone  $P^\alpha$ ,  $\alpha \neq \frac{1}{4}$ .

### 3. The surjectivity.

In this section, we keep the identification established in the previous section and prove the surjectivity of the map:  $\xi \in P^\alpha \mapsto \omega_\xi \in \mathcal{M}_*^+$ ,  $\alpha \in [0, \frac{1}{4}]$ .

Let  $\mathcal{A}$  be the set of all  $x \in \mathcal{M}$  such that the Fourier transform, as a distribution, of the  $\mathcal{M}$ -valued function:  $t \in \mathbb{R} \mapsto \sigma_t(x) = h_0^t x h_0^{-it} \in \mathcal{M}$  has a compact support. It follows that

- i)  $\mathcal{A}$  is a  $\sigma$ -weakly dense \*-subalgebra of  $\mathcal{M}$ .
- ii) For each  $x \in \mathcal{A}$ , the function  $t \in \mathbb{R} \mapsto \sigma_t(x) \in \mathcal{M}$  is extended to an entire function, whose value at  $z \in \mathbb{C}$  will be denoted by  $\sigma_z(x)$ .

The following formulas can be checked by the uniqueness of analytic extension:

$$\begin{aligned} \sigma_{z+w}(x) &= \sigma_z(\sigma_w(x)), & \sigma_z(xy) &= \sigma_z(x)\sigma_z(y), \\ \sigma_z(x^*) &= \sigma_{\bar{z}}(x)^*; & x, y &\in \mathcal{A}; z, w \in \mathbb{C}. \end{aligned}$$

At first we prove two technical lemmas. The second one is due to Araki [1], however we give the proof for the sake of completeness.

**LEMMA 3.1.** *Let  $T$  be a positive self-adjoint operator on  $\mathfrak{H}$  such that  $h_0^{\frac{1}{2}}$  belongs to the domain of  $T$  and  $T$  is affiliated with  $\mathcal{M}$ , then for  $\alpha, \beta \in [0, \frac{1}{2}]$ ,  $\Delta^\alpha T \Delta^\beta$  is a densely defined closable operator and  $h_0^{\frac{1}{2}}$  belongs to its domain.*

**PROOF.** If  $x \in \mathcal{A}$ , then we have

$$\begin{aligned} \pi_r(x)h_0^{\frac{1}{2}} &= h_0^{\frac{1}{2}}x \in \mathfrak{D}(\Delta^\beta) \\ \Delta^\beta \pi_r(x)h_0^{\frac{1}{2}} &= h_0^\beta h_0^{\frac{1}{2}} x h_0^{-\beta} = h_0^{\frac{1}{2}} h_0^\beta x h_0^{-\beta} \\ &= h_0^{\frac{1}{2}} \sigma_{-i\beta}(x) = \pi_r(\sigma_{-i\beta}(x))h_0^{\frac{1}{2}}, \end{aligned}$$

so that we have

$$T \Delta^\beta \pi_r(x)h_0^{\frac{1}{2}} = \pi_r(\sigma_{-i\beta}(x))Th_0^{\frac{1}{2}},$$

because  $T$  is affiliated with  $\mathcal{M}$ . The spectral decomposition for  $T$  yields that

$$Th_0^{\frac{1}{2}} \subseteq P^0 \subseteq \mathfrak{D}(\Delta^{\frac{1}{2}}) \subseteq \mathfrak{D}(\Delta^\alpha),$$

so that we have

$$\pi_r(\sigma_{-i\beta}(x))Th_0^{\frac{1}{2}} \in \mathfrak{D}(\Delta^\alpha),$$

because  $\pi_r(\mathcal{A})$  leaves the domain of any power of  $\Delta$  invariant. We thus have

$$\begin{aligned} \Delta^\alpha T \Delta^\beta \pi_r(x)h_0^{\frac{1}{2}} &= \Delta^\alpha \pi_r(\sigma_{-i\beta}(x))Th_0^{\frac{1}{2}}, \\ &= \pi_r(\sigma_{-(\alpha+\beta)}(x))\Delta^\alpha Th_0^{\frac{1}{2}}. \end{aligned}$$

Hence  $\mathfrak{D}(\Delta^\alpha T \Delta^\beta)$  contains  $\pi_r(\mathcal{A})h_0^{\frac{1}{2}}$ , which is dense in  $\mathfrak{H}$ . Since we have

$$(\Delta^\alpha T \Delta^\beta)^* \supseteq \Delta^\beta T \Delta^\alpha,$$

and  $\mathfrak{D}(\Delta^\beta T \Delta^\alpha)$  is dense as seen above,  $\Delta^\alpha T \Delta^\beta$  is closable.

LEMMA 3.2. *Let  $T$  be a positive self-adjoint operator. If*

$$1) \quad \langle \pi_r(x)k | Th \rangle = \langle \pi_r(\sigma_{-ix}(x))Tk | h \rangle; \quad k, h \in \mathfrak{D}(T); \quad x \in \mathcal{A},$$

then we have

$$2) \quad \langle \pi_r(x)k | T^\sharp h \rangle = \langle \pi_r(\sigma_{-ix/2}(x))T^\sharp k | h \rangle; \quad k, h \in \mathfrak{D}(T^\sharp); \quad x \in \mathcal{A}.$$

PROOF. We have only to show 2) for  $k$  and  $h$  in a core of  $T^\sharp$ . Thus we may assume that both of  $k$  and  $h$  belong to a bounded spectral subspace of  $T$ . Set

$$f_1(z) = \langle \pi_r(x)k | T^\sharp h \rangle \quad \text{and} \quad f_2(z) = \langle \pi_r(\sigma_{-iz\alpha}(x))T^\sharp k | h \rangle.$$

Then both of  $f_1$  and  $f_2$  are entire functions of exponential type and

$$\limsup_{r \rightarrow \infty} \frac{1}{r} \log |f_j(re^{\varepsilon\pi i/2})| = 0; \quad j=1, 2; \quad \varepsilon = \pm 1.$$

Hence Carleson's theorem (for example, Boas: *Entire Functions*, Academic Press, New York, 1954, Chap. 9.2) yields  $f_1(z) = f_2(z)$ ,  $z \in \mathbb{C}$ , since  $f_1(n) = f_2(n)$ ,  $n=0, 1, 2, \dots$ , by repeated use of 1). In particular, we have  $f_1(\frac{1}{2}) = f_2(\frac{1}{2})$ .

We take an arbitrary  $\varphi$  in  $\mathcal{M}_*^+$  and fix it throughout the section. By a result of Takesaki, [12], there exists a positive self-adjoint operator  $A$  affiliated with  $\mathcal{M}$  such that

$$k_\varphi = Ah_\delta^\sharp \in P^0, \quad \varphi = \omega_{k_\varphi}.$$

We will construct a representative vector  $k_\alpha \in P^\alpha$  for  $\varphi$  by making use of the operator  $A$ .

By Lemma 3.1,  $\Delta^\sharp A \Delta^{\sharp-2\alpha}$  is a densely defined closable operator on  $\mathfrak{H}$  and  $h_\delta^\sharp$  belongs to its domain if  $0 \leq \alpha \leq \frac{1}{2}$ . We denote the closure of  $\Delta^\sharp A \Delta^{\sharp-2\alpha}$  by  $T_\alpha$ . Since  $A$  is affiliated with  $\mathcal{M}$ , we expect a certain commutation relation between  $T_\alpha$  and  $\pi_r(x)$ ,  $x \in \mathcal{A}$ .

LEMMA 3.3. *Each  $\pi_r(x)$ ,  $x \in \mathcal{A}$ , leaves  $\mathfrak{D}(T_\alpha)$  invariant and*

$$1) \quad T_\alpha \pi_r(x)k = \pi_r(\sigma_{i(2\alpha-1)}(x))T_\alpha k, \quad k \in \mathfrak{D}(T_\alpha).$$

Furthermore,  $\pi_r(x)$  leaves  $\mathfrak{D}(T_\alpha^*)$  invariant and

$$2) \quad T_\alpha^* \pi_r(x)k = \pi_r(\sigma_{i(2\alpha-1)}(x))T_\alpha^* k, \quad k \in \mathfrak{D}(T_\alpha^*).$$

PROOF. It is straightforward to see that  $\pi_r(x)$ ,  $x \in \mathcal{A}$ , leaves  $\mathfrak{D}(\Delta^\pm A \Delta^{\pm-2\alpha})$  invariant and

$$\Delta^\pm A \Delta^{\pm-2\alpha} \pi_r(x) k = \pi_r(\sigma_{i(2\alpha-1)}(x)) \Delta^\pm A \Delta^{\pm-2\alpha} k, \quad k \in \mathfrak{D}(\Delta^\pm A \Delta^{\pm-2\alpha}).$$

For each  $k \in \mathfrak{D}(T_\alpha)$ , we can choose a sequence  $\{k_n\}$  in  $\mathfrak{D}(\Delta^\pm A \Delta^{\pm-2\alpha})$  such that

$$k = \lim k_n, \quad T_\alpha k = \lim T_\alpha k_n,$$

because  $\mathfrak{D}(\Delta^\pm A \Delta^{\pm-2\alpha})$  is a core of  $T_\alpha$ . We then get, for each  $x \in \mathcal{A}$ ,

$$\begin{aligned} \pi_r(x) k &= \lim \pi_r(x) k_n, \\ \lim T_\alpha \pi_r(x) k_n &= \lim \pi_r(\sigma_{i(2\alpha-1)}(x)) T_\alpha k_n \\ &= \pi_r(\sigma_{i(2\alpha-1)}(x)) T_\alpha k, \end{aligned}$$

so that  $\pi_r(x) k$  belongs to  $\mathfrak{D}(T_\alpha)$  and (1) is valid, or equivalently, we have

$$T_\alpha \pi_r(x) \cong \pi_r(\sigma_{i(2\alpha-1)}(x)) T_\alpha.$$

By taking the adjoint, we have

$$T_\alpha^* \pi_r(\sigma_{i(2\alpha-1)}(x)^*) = T_\alpha^* \pi_r(\sigma_{i(1-2\alpha)}(x^*)) \cong \pi_r(x^*) T_\alpha^*.$$

By replacing  $x$  by  $\sigma_{i(2\alpha-1)}(x)^*$ , we have

$$T_\alpha^* \pi_r(x) \cong \pi_r(\sigma_{i(2\alpha-1)}(x)) T_\alpha^*.$$

Thus we have the second assertion.

LEMMA 3.4. *If  $T_\alpha = u_\alpha H_\alpha$  is the polar decomposition, then we have, for any  $x \in \mathcal{A}$  and  $k, h \in \mathfrak{D}(H_\alpha)$ ,*

$$\langle \pi_r(x) k | H_\alpha h \rangle = \langle \pi_r(\sigma_{i(2\alpha-1)}(x)) H_\alpha k | h \rangle.$$

Furthermore, the phase  $u_\alpha$  belongs to  $\mathcal{M}$ .

PROOF. For any  $x \in \mathcal{A}$  and  $k, h \in \mathfrak{D}(T_\alpha^* T_\alpha)$ , we compute

$$\begin{aligned} \langle \pi_r(x) k | T_\alpha^* T_\alpha h \rangle &= \langle T_\alpha \pi_r(x) k | T_\alpha h \rangle, \\ &= \langle \pi_r(\sigma_{i(2\alpha-1)}(x)) T_\alpha k | T_\alpha h \rangle \quad \text{by Lemma 3.3 (1)} \\ &= \langle T_\alpha^* \pi_r(\sigma_{i(2\alpha-1)}(x)) T_\alpha k | h \rangle \\ &= \langle \pi_r(\sigma_{i(2\alpha-2)}(x)) T_\alpha^* T_\alpha k | h \rangle \quad \text{by Lemma 3.3} \end{aligned}$$

(2),

so that we have

$$\langle \pi_r(x)k | H_\alpha h \rangle = \langle \pi_r(\sigma_{i(2\alpha-1)}(x))H_\alpha k | h \rangle; \quad k, h \in \mathfrak{D}(H_\alpha); x \in \mathcal{A},$$

due to Lemma 3.2.

For each  $k \in \mathfrak{D}(T_\alpha^*)$ ,  $h \in \mathfrak{D}(T_\alpha) = \mathfrak{D}(H_\alpha)$ , we compute

$$\begin{aligned} \langle \pi_r(x)k | u_\alpha H_\alpha h \rangle &= \langle \pi_r(x)k | T_\alpha h \rangle \\ &= \langle T_\alpha^* \pi_r(x)k | h \rangle \\ &= \langle \pi_r(\sigma_{i(2\alpha-1)}(x))T_\alpha^* k | h \rangle, \quad \text{by Lemma 3.3 (2),} \\ &= \langle \pi_r(\sigma_{i(2\alpha-1)}(x))H_\alpha u_\alpha^* k | h \rangle, \\ &= \langle \pi_r(x)u_\alpha^* k | H_\alpha h \rangle, \end{aligned}$$

by the first half of the proof. Hence we have  $\pi_r(x^*)u_\alpha H_\alpha h = u_\alpha \pi_r(x^*)H_\alpha h$ . Set  $p = 1 - u_\alpha^* u_\alpha$ , the projection onto the null space of  $H_\alpha$ . For any  $k \in \mathfrak{H}$  and  $h \in \mathfrak{D}(H_\alpha)$ , we have

$$\langle \pi_r(x)pk | H_\alpha h \rangle = \langle \pi_r(\sigma_{i(2\alpha-1)}(x))H_\alpha pk | h \rangle = 0,$$

so that  $(1-p)\pi_r(x)p=0$  for any  $x \in \mathcal{A}$ . Thus we have  $p \in \pi_r(\mathcal{A})' = \pi_r(\mathcal{M}) = \mathcal{M}$ , that is,  $u_\alpha^* u_\alpha$  belongs to  $\mathcal{M}$ . Since  $\pi_r(x)u_\alpha(1-p) = u_\alpha \pi_r(x)(1-p)$ ,  $x \in \mathcal{A}$ , as seen above, we conclude that  $u_\alpha$  belongs to  $\mathcal{M}$ .

LEMMA 3.5. *Setting  $k_\alpha = JH_\alpha h_\delta^\dagger$ , we have*

- i)  $\varphi = \omega_{k_\alpha}$ , and.
- ii) the vector  $k_\alpha$  belongs to  $P^\alpha$ .

PROOF. (i) We simply compute, for  $x = \pi_i(x) \in \mathcal{M}$ ,

$$\begin{aligned} \omega_{k_\alpha}(x) &= \langle xk_\alpha | k_\alpha \rangle = \langle xJH_\alpha h_\delta^\dagger | JH_\alpha h_\delta^\dagger \rangle \\ &= \langle H_\alpha h_\delta^\dagger | JxJH_\alpha h_\delta^\dagger \rangle \\ &= \langle u_\alpha^* u_\alpha H_\alpha h_\delta^\dagger | JxJH_\alpha h_\delta^\dagger \rangle \\ &= \langle u_\alpha H_\alpha h_\delta^\dagger | JxJu_\alpha H_\alpha h_\delta^\dagger \rangle \quad \text{by Lemma 3.4,} \\ &= \langle \Delta^\dagger A \Delta^{\dagger-2\alpha} h_\delta^\dagger | JxJ \Delta^\dagger A \Delta^{\dagger-2\alpha} h_\delta^\dagger \rangle \\ &= \langle \Delta^\dagger A h_\delta^\dagger | JxJ \Delta^\dagger A h_\delta^\dagger \rangle \\ &= \langle xJ \Delta^\dagger A h_\delta^\dagger | J \Delta^\dagger A h_\delta^\dagger \rangle \\ &= \langle xJ \Delta^\dagger k_\varphi | J \Delta^\dagger k_\varphi \rangle \\ &= \langle xk_\varphi | k_\varphi \rangle \quad \text{since } k_\varphi \in P^0 \text{ is invariant under } J \Delta^\dagger \\ &= \varphi(x). \end{aligned}$$

ii) Since  $JP^{\frac{1}{2}-\alpha} = P^\alpha$ , it suffices to show that  $H_\alpha h_0^{\frac{1}{2}} \in P^{\frac{1}{2}-\alpha}$ . For each  $x \in \mathcal{A}$ , we have

$$\begin{aligned} & \langle \pi_r(x)\pi_r(\sigma_{i(1-2\alpha)}(x^*))h_0^{\frac{1}{2}} \mid H_\alpha h_0^{\frac{1}{2}} \rangle \\ &= \langle \pi_r(\sigma_{i(2\alpha-1)}(x))H_\alpha\pi_r(\sigma_{i(1-2\alpha)}(x^*))h_0^{\frac{1}{2}} \mid h_0^{\frac{1}{2}} \rangle \\ &= \langle H_\alpha\pi_r(\sigma_{i(1-2\alpha)}(x^*))h_0^{\frac{1}{2}} \mid \pi_r(\sigma_{i(1-2\alpha)}(x^*))h_0^{\frac{1}{2}} \rangle \geq 0 \end{aligned}$$

by the positivity of  $H_\alpha$ .

On the other hand, we have

$$\begin{aligned} & \pi_r(x)\pi_r(\sigma_{i(1-2\alpha)}(x^*))h_0^{\frac{1}{2}} \\ &= \pi_r(x)\pi_r(h_0^{2\alpha-1}x^*h_0^{1-2\alpha})h_0^{\frac{1}{2}} \\ &= h_0^{\frac{1}{2}}h_0^{2\alpha-1}x^*h_0^{1-2\alpha}x = h_0^{2\alpha-\frac{1}{2}}x^*h_0^{1-2\alpha}x \in P^\alpha \end{aligned}$$

by Proposition 2.2. Furthermore, the above elements,  $x \in \mathcal{A}$ , form a dense subset of  $P^\alpha$  (For the detail, see [1, Lemma 5]). Thus we conclude that  $H_\alpha h_0^{\frac{1}{2}}$  belongs to the dual cone  $P^{\frac{1}{2}-\alpha}$  of  $P^\alpha$ .

Therefore, we have proved the surjectivity of the map:  $\xi \in P^\alpha \mapsto \omega_\xi \in \mathcal{M}_*^+, \alpha \in [0, \frac{1}{4}]$ .

#### 4. The bijectivity for a finite von Neumann algebra.

To complete the proof of Theorem 1.2, we prove in this section that the map:  $\xi \in P^\alpha \mapsto \omega_\xi \in \mathcal{M}_*^+$  is bijective for each  $\alpha \in [0, \frac{1}{2}]$  when  $\mathcal{M}$  is finite.

Throughout the section,  $\tau$  is a fixed tracial state on  $\mathcal{M}$ . We note at first that any densely defined closed operator affiliated with  $\mathcal{M}$  is  $\tau$ -measurable, [10, Cor. 4.1], due to finiteness. Thus the Hilbert space  $L^2(\mathcal{M}; \tau)$  associated with  $\tau$ , [10], consists of all densely defined closed operators  $k$  affiliated with  $\mathcal{M}$  such that  $\tau(|k|^2)$  is finite, and  $\mathcal{M}$  acts on  $L^2(\mathcal{M}; \tau)$  as the left multiplications, that is,

$$\pi_l(a)k = ak, \quad a \in \mathcal{M}, k \in L^2(\mathcal{M}; \tau).$$

As before,  $\{\pi_l(\mathcal{M}), L^2(\mathcal{M}; \tau), J, L^2(\mathcal{M}; \tau)_+\}$  is a standard form, where the involution  $J$  is given by  $Jk = k^*$ ,  $k \in L^2(\mathcal{M}; \tau)$ . Set  $h_0 = dw_0/d\tau$ , the Radon–Nikodym derivative of  $w_0$  with respect to  $\tau$ . As in section 2, we identify  $\{\mathcal{M}, \mathfrak{S}, \xi_0\}$  with  $\{\pi_l(\mathcal{M}), L^2(\mathcal{M}; \tau), h_0^{\frac{1}{2}}\}$  throughout the section so that the modular operator  $\Delta$  is given by

$$\begin{aligned} \mathfrak{D}(\Delta^\alpha) &= \{k \in L^2(\mathcal{M}; \tau) : h_0^\alpha k h_0^{-\alpha} \in L^2(\mathcal{M}; \tau)\}, \\ \Delta^\alpha k &= h_0^\alpha k h_0^{-\alpha}, \quad k \in \mathfrak{D}(\Delta^\alpha). \end{aligned}$$

Thus we have Proposition 2.2 again in this version. However, by the finiteness

of  $\mathcal{M}$ ,  $h_0^{\frac{1}{2}-2\alpha}$  makes sense as a  $\tau$ -measurable operator for  $\alpha \in [0, \frac{1}{2}]$  so that the proposition 2.2 can be reformulated in the following fashion:

$$P^\alpha = \{k \in L^2(\mathcal{M}; \tau) : h_0^{\frac{1}{2}-2\alpha}k \geq 0\} \quad \text{for each } \alpha \in [0, \frac{1}{2}].$$

Thus, by the argument given in section 2, we have the injectivity for each  $\alpha \in [0, \frac{1}{2}]$ .

Finally, we prove the surjectivity. Take  $\varphi \in \mathcal{M}_*^+$  and let  $h_\varphi$  be the Radon–Nikodym derivative  $d\varphi/d\tau$ . For each  $\alpha \in [0, \frac{1}{2}]$ , set

$$k_\alpha = h_0^{2\alpha-\frac{1}{2}}(h_0^{\frac{1}{2}-2\alpha}h_\varphi h_0^{\frac{1}{2}-2\alpha})^{\frac{1}{2}}.$$

We have

$$\begin{aligned} h_0^{\frac{1}{2}-2\alpha}k_\alpha &= (h_0^{\frac{1}{2}-2\alpha}h_\varphi h_0^{\frac{1}{2}-2\alpha})^{\frac{1}{2}} \geq 0, \\ k_\alpha k_\alpha^* &= h_0^{2\alpha-\frac{1}{2}}(h_0^{\frac{1}{2}-2\alpha}h_\varphi h_0^{\frac{1}{2}-2\alpha})h_0^{2\alpha-\frac{1}{2}} = h_\varphi, \end{aligned}$$

so that  $k_\alpha$  belongs to  $P^\alpha$ . For each  $x \in \mathcal{M}$ , we compute

$$\begin{aligned} \langle \pi_i(x)k_\alpha | k_\alpha \rangle &= \tau(k_\alpha^* x k_\alpha) \\ &= \tau(k_\alpha k_\alpha^* x) \\ &= \tau(h_\varphi x) \\ &= \varphi(x). \end{aligned}$$

Thus  $k_\alpha$  is a representative vector for  $\varphi$  in  $P^\alpha$ .

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