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**On the \ast -Weak Law of Large Numbers
in the Incomplete Tensor Product of W^\ast -algebras**

Abstract. The sequence of operators \tilde{A}_n of the form $\tilde{A}_n = \frac{1}{n} \sum_{i=1}^n 1 \otimes \dots \otimes 1 \otimes A_i \otimes 1 \otimes \dots$ is \ast -weak convergent if and only if the sequence of values $\phi(\tilde{A}_n)$ converges for some normal normed state ϕ .

Let \mathcal{A}_i , for each positive integer i , be a W^\ast -algebra with the normal normed state α_i . Denote by \mathcal{A} the incomplete tensor product $\bigotimes_{i=1}^\infty (\mathcal{A}_i, \alpha_i)$ [1]. Assume that, for $i \in \mathbb{N}$, A_i is a self-adjoint element of \mathcal{A}_i and consider the sequence of elements of \mathcal{A} of the form

$$(1) \quad \bar{A}_i = 1_1 \otimes 1_2 \otimes \dots \otimes A_i \otimes 1_{i+1} \otimes \dots$$

(where 1_j denotes the identity in \mathcal{A}_j) and the sequence of the corresponding mean-values

$$(2) \quad \tilde{A}_n = \frac{1}{n} \sum_{i=1}^n \bar{A}_i.$$

Assume that the sequence of norms of A_i is bounded, i.e. there exists M such that $\|A_i\| < M$ for any positive integer i . We say that, for the sequence A_i (or \bar{A}_i), the \ast -weak law of large numbers holds if the sequence $\psi(\tilde{A}_n)$ converges for any normal normed state ψ on \mathcal{A} .

The aim of the paper is to show that, for the sequence A_i , the \ast -weak law of large numbers holds if and only if the sequence $\phi(\tilde{A}_n)$ converges for some normal normed state on \mathcal{A} . This fact can easily be deduced from the following

Theorem . *Let ϕ, ψ be two normal normed states on \mathcal{A} . Then*

$$(3) \quad \lim_{n \rightarrow \infty} |\phi(\tilde{A}_n) - \psi(\tilde{A}_n)| = 0.$$

Proof. Consider first the case when ϕ and ψ are product states in \mathcal{A} , i.e. there exists a sequence of states ϕ_i and ψ_i on \mathcal{A}_i , respectively, such that $\phi = \bigotimes_{i=1}^\infty \phi_i$, $\psi =$

$\bigotimes_{i=1}^{\infty} \psi_i$. It is well known that every \mathcal{A}_i can be represented as the operator algebra acting in some Hilbert space H_i in such a way that there exist in each H_i unit vectors x_i and y_i such that ϕ_i and ψ_i can be represented as the pure states given by x_i and y_i , respectively. The fact that there exist products of ϕ_i and ψ_i on the same incomplete tensor product of \mathcal{A}_i means that $\sum_{i=1}^{\infty} |1 - (x_i, y_i)| < \infty$, [1], and, by [2], we have that

$$(4) \quad \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n |1 - (x_i, y_i)| = 0.$$

On the other hand, for any unit vectors ξ, η in some Hilbert space \mathcal{K} and for $x \in \mathcal{B}(\mathcal{K})$, we have

$$(5) \quad 2|1 - (\xi, \eta)| \geq 2 - 2\operatorname{Re}(\xi, \eta) = \|\xi - \eta\|^2,$$

and hence,

$$(6) \quad \begin{aligned} |(\xi, x_\xi) - (\eta, x_\eta)| &= |(\xi, x_\xi) - (\eta, x_\xi) + (\eta, x_\xi) - (\eta, x_\eta)| \\ &= |(\xi - \eta, x_\xi) + (\eta, x(\xi - \eta))| \leq 2\|x\| \|\xi - \eta\| \\ &\leq 2\sqrt{2}\|x\| |1 - (\xi, \eta)|^{1/2}. \end{aligned}$$

Using the inequality and putting $x = \bigotimes_{i=1}^{\infty} x_i$, $y = \bigotimes_{i=1}^{\infty} y_i$, we have

$$(7) \quad \begin{aligned} |\phi(\tilde{A}_n) - \psi(\tilde{A}_n)| &= |(x, \tilde{A}_n x) - (y, \tilde{A}_n y)| \\ &\leq \frac{1}{n} \sum_{i=1}^n |(x_i, A_i x_i) - (y_i, A_i y_i)| \\ &\leq 2\sqrt{2}M \frac{1}{n} \sum_{i=1}^n |1 - (x_i, y_i)|^{1/2}. \end{aligned}$$

So, in the case considered, we have proved that

$$|\phi(\tilde{A}_n) - \psi(\tilde{A}_n)|$$

tends to zero.

Assume now that ϕ is a pure state generated by a vector x which is a linear combination of pairwise orthogonal product vectors in \mathcal{A} , i.e. that ϕ is of the form

$$(8) \quad x = \sum_{j=1}^m a^j \xi^j$$

where all ξ^j are product vectors lying in \mathcal{A} .

Now,

$$(9) \quad \begin{aligned} \phi(\tilde{A}_n) - \psi(\tilde{A}_n) &= \sum_{j=1}^m |a^j|^2 [(x^j, \tilde{A}_n x^j) - (y, \tilde{A}_n y)] \\ &\quad + \sum_{r \neq j} \bar{a}^r a^j (x^r, \tilde{A}_n x^j). \end{aligned}$$

The first sum in (9) tends to zero by the first part of the proof. The convergence of the second sum to zero can be obtained by Lemma 2.2. in [3].

Now, we consider the case when ϕ is an arbitrary pure state on \mathcal{A} , i.e. there exists a unit vector x in \mathcal{K} such that $\phi(A) = (Ax, x)$. Evidently, x can be written as

$$(10) \quad x = \sum_{j=1}^{\infty} a_j \xi^j$$

where all ξ^j are as in (8), and

$$(11) \quad \sum_{j=1}^{\infty} |a_j|^2 = 1.$$

Decompose now x into two sums

$$(12) \quad x = \sum_{j=1}^k a_j \xi^j + \sum_{j=k+1}^{\infty} a_j \xi^j$$

and consider x as a linear combination of two vectors with norm one, say

$$(13) \quad \sum_{j=1}^k a_j \xi^j = b_k \beta_k$$

and

$$\sum_{j=k+1}^{\infty} a_j \xi^j = c_k \gamma_k,$$

where

$$(14) \quad b_k = \sqrt{\sum_{j=1}^k |a_j|^2}, \quad c_k = \sqrt{1 - b_k^2}.$$

Then we can calculate

$$(15) \quad \begin{aligned} |\phi(\tilde{A}_n) - \psi(\tilde{A}_n)| &= |(x, \tilde{A}_n x) - (y, \tilde{A}_n y)| \\ &\leq b_k^2 |(\beta_k, \tilde{A}_n \beta_k) - (y, \tilde{A}_n y)| + |(b_k \beta_k, \tilde{A}_n c_k \gamma_k)| \\ &\quad + |(c_k \gamma_k, \tilde{A}_n b_k \beta_k)| + |(c_k \gamma_k, \tilde{A}_n c_k \gamma_k)| \\ &\leq b_k^2 |(\beta_k, \tilde{A}_n \beta_k) - (y, \tilde{A}_n y)| + 4M c_k. \end{aligned}$$

Since, for a sufficiently large k , c_k is so small as we want, the proof in the case considered is finished.

Assume now that ϕ is quite arbitrary, i.e. ϕ is a convex combination of pure states, say,

$$(16) \quad \phi = \sum_{i=1}^{\infty} m_i \phi_i, \quad \sum_{i=1}^{\infty} m_i = 1.$$

We have

$$(17) \quad |\phi(\tilde{A}_n) - \psi(\tilde{A}_n)| = \left| \sum_{i=1}^{\infty} m_i (\phi_i(\tilde{A}_n) - \psi(\tilde{A}_n)) \right| \\ \leq \sum_{i=1}^{\infty} m_i |\phi_i(\tilde{A}_n) - \psi(\tilde{A}_n)| = \sum_{i=1}^l m_i |\phi_i(\tilde{A}_n) - \psi(\tilde{A}_n)| \\ + \sum_{i=l+1}^{\infty} m_i |\phi_i(\tilde{A}_n) - \psi(\tilde{A}_n)|.$$

The first sum can be arbitrarily small for large n , the second – for large l .

Repeating the same considerations for the state ψ , we obtain that $|\phi(\tilde{A}_n) - \psi(\tilde{A}_n)|$ tends to zero for any states ϕ, ψ . So, the sequence $\phi(\tilde{A}_n)$ is convergent if and only if any sequence $\psi(\tilde{A}_n)$ is convergent. This ends the proof.

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