

Seminar on Brown Measure: 16 April 2021

- (M, τ) finite von Neumann algebra, τ faithful normal trace, $\tau(1) = 1$
- $a \in M$, $|a| = \sqrt{a^*a}$, $M_{|a|}$ = spectral measure of $|a|$: $\tau(f(|a|)) = \int f(t) d\mu_{|a|}(t)$
- $L(a) = \int \log(t) d\mu_{|a|}(t) = \tau(\log |a|) \in [-\infty, \infty)$
- $L(a^*a) = \frac{1}{2} L(a)$
- $0 \leq a \leq b \Rightarrow L(a) \leq L(b)$
- $L_\varepsilon(a) = \frac{1}{2} L(a^*a + \varepsilon)$, $L(a) = \inf_{\varepsilon > 0} L_\varepsilon(a)$
- L is upper semi-continuous (usc)
- $L(z1) = \log|z| \quad \left\{ \begin{array}{l} \cdot a \in M^- \\ \Rightarrow L(a) > -\infty \end{array} \right.$
- $L(0) = -\infty \quad \left\{ \begin{array}{l} \Rightarrow L(a) > -\infty \\ L(u) = 0 \text{ if } u^*u = uu^* = 1 \end{array} \right.$
- if $d\mu_{|a|}(t) = f(t) dt \in \mathcal{F} \subseteq L^p(\mathbb{R})_{1 < p \leq \infty}$
then $L(a) > -\infty$

Goal for today: $L(ab) = L(a) + L(b)$ (2)

Def: $I \subseteq \mathbb{R}$ open interval $a: I \rightarrow M$
an C^1 if $\exists b: I \rightarrow M$ [norm] [cont]

st $\forall t_0$ $a(t) - a(t_0) = b(t)(t - t_0)$

$a'(t) = b(t)$ lemma If f is C^1 on \mathbb{R} , $f: \mathbb{R} \rightarrow \mathbb{C}$
and $a: I \rightarrow M$ is C^1 then

$$t \mapsto \mathcal{T}(f(a(t))) \in C^1 \text{ on } I$$

$$\frac{d}{dt} \mathcal{T}(f(a(t))) = \mathcal{T}(f'(a(t)) a'(t))$$

Proof: Suppose $f(t) = t^n$

$$a(t+h)^n = [a(t) + h b(t) + O(h^2)]^n$$
$$= a(t)^n + h \sum_{k=0}^n a(t)^{n-k} b(t) a(t)^{n-k-1} + O(h^2)$$

$$\frac{a(t+h)^n - a(t)^n}{h} = \sum_{k=0}^n a(t)^k b(t) a(t)^{n-k-1} + O(h)$$

$$\mathcal{T}\left(\frac{a(t+h)^n - a(t)^n}{h}\right) = \sum_{k=0}^n \mathcal{T}(a(t)^k b(t) a(t)^{n-k}) + O(h)$$

$$= n \mathcal{T}(a(t)^{n-1} b(t)) + O(h)$$

$$\frac{d}{dt} \mathcal{T}(f(a(t))) = \mathcal{T}(n a(t)^{n-1} b(t))$$

$\underbrace{e^a = \sum_{n=0}^{\infty} \frac{a^n}{n!} \in M}_{\mathcal{L}} = \mathcal{T}(f'(a(t)) a'(t))$

Theorem (Fuglede & Kadison, 1951)

$$\Delta(a) = e^{h(a)} \quad \Delta(ab) = \Delta(a) \Delta(b)$$

$$(i) \quad x \in M^{-1}, \quad a \in M$$

$$L(xe^a) = L(x) + Re(\mathcal{T}(a))$$

$$(ii) \quad \forall a, b \in M \quad L(ab) = L(a) + L(b)$$

Proof (i) $\frac{d}{dt} e^{ta} = ae^{ta} = e^{ta} a$

$$\text{Let } b(t) = \tau(\log(xe^{ta} e^{ta^*} x^*)) \quad ④$$

Claim: $\exists 0 < \alpha < \beta$ s.t.

$$\tau(xe^{ta} e^{ta^*} x^*) \subseteq [\alpha, \beta] \text{ for } t \in [0, 1]$$

Thus b is a C^1 function on $[0, 1]$.

$$\begin{aligned} b'(t) &= \tau((xe^{ta} e^{ta^*} x^*)^{-1} \{ xe^{ta} a e^{ta^*} x^* \\ &\quad + xe^{ta} a^* e^{ta^*} x^{**} \}) \\ &= \tau(x^{*-1} e^{-ta^*} e^{-ta} x^{-1} \cdot xe^{ta} a e^{ta^*} x^*) \\ &\quad + \tau(x^{*-1} e^{-ta^*} e^{-ta} x^{-1} \cdot xe^{ta} a^* e^{ta^*} x^*) \\ &= 2 \operatorname{Re}(\tau(a)) \end{aligned}$$

$$b(1) - b(0) = \int_0^1 b'(t) dt = 2 \operatorname{Re}(\tau(a))$$

$$b(1) = b(0) + 2 \operatorname{Re}(\tau(a))$$

$$\frac{1}{2} \left[\tau(\log(xe^a (xe^a)^*)) \right] = \frac{1}{2} \left[\tau(\log(xx^*)) \right] + 2 \operatorname{Re}(\tau(a))$$

$$\tau(\log |xe^a|) = \tau(\log |x|) + \operatorname{Re}(\tau(a)) \quad (5)$$

$$L(xe^a) = L(x) + \operatorname{Re}(\tau(a))$$

$$L(e^a) = L(1) + \operatorname{Re}(\tau(a)) = \operatorname{Re}(\tau(a))$$

$$\begin{aligned} L(e^{a_1} \cdots e^{a_n}) &= \operatorname{Re}(\tau(a_1) + \cdots + \tau(a_n)) \\ &= L(e^{a_1}) + \cdots + L(e^{a_n}) \end{aligned}$$

Now assume $a, b \in M^1$. Write

$$a = u |a| \quad u \text{ unitary}$$

$$u = e^{ha} \quad \text{by Born functional calc.}$$

$$ha = \log(u)$$

$$|a| = e^{\log |a|} \quad a = e^{ha} e^{\log |a|}$$

$$b = e^{hb} e^{\log |b|}$$

$$L(ab) = L(e^{ha} e^{\log |a|} e^{hb} e^{\log |b|})$$

$$= L(e^{ha}) + L(e^{\log |a|}) + L(e^{hb}) + L(e^{\log |b|})$$

⑥

$$\equiv L(a) + L(b).$$

Suppose $a \in M$, $b \in M^*$.

$a = u|a|$ (u unitary). Let

$$a_\varepsilon = u\sqrt{a^*a+\varepsilon} \in M^* \text{ for } \varepsilon > 0$$

$$\varepsilon \mapsto \sqrt{a^*a+\varepsilon} \text{ norm cont.}$$

$$\varepsilon \mapsto u\sqrt{a^*a+\varepsilon} b \text{ norm. cont}$$

$$\varepsilon \mapsto L(u\sqrt{a^*a+\varepsilon} b) \text{ u.s.c.}$$

$$\lim_{\varepsilon \rightarrow 0^+} L(u\sqrt{a^*a+\varepsilon} b) \leq L(u\sqrt{a^*a} b) \\ = L(ab)$$

$$L(u\sqrt{a^*a+\varepsilon} b) = L(u) + L(\sqrt{a^*a+\varepsilon}) + L(b) \\ = 0 + \frac{1}{2} L(a^*a+\varepsilon) + L(b) \\ = L_\varepsilon(a) + L(b)$$

$$\therefore L(a) + L(b) = \lim_{\varepsilon \rightarrow 0} L(u\sqrt{a^*a+\varepsilon} b) \leq L(ab).$$

$$0 = L(1) = L(b b^{-1}) = L(b) + L(b^{-1}) \quad (7)$$

$$\Rightarrow L(b^{-1}) = -L(b)$$

$$L(a) = L(a b b^{-1}) \geq L(ab) + L(b^{-1})$$

$$= L(ab) - L(b)$$

$$\Rightarrow L(a) + L(b) \geq L(ab)$$

Thus for $a \in M$ $b \in M^{-1}$

$$L(ab) = L(a) + L(b).$$

Suppose a, b arbitrary.

$$a_\varepsilon = \overrightarrow{a^*a + \varepsilon} \in M^{-1}, \quad a_\varepsilon b \rightarrow ab$$

in norm & $L(a_\varepsilon b) = L(a_\varepsilon) + L(b)$

$$L(a) + L(b) = \inf_{\varepsilon > 0} \{ L_\varepsilon(a) + L(b) \}$$

$$= \inf_{\varepsilon > 0} L(a_\varepsilon b) \leq L(ab)$$

$$L(a) + L(b) \leq L(ab)$$

⑧

$$L(ab) = \frac{1}{2} L(ab\bar{b}^*\bar{a})$$

$$= \frac{1}{2} L(ba\bar{a}^*\bar{b}^*)$$

$$\leq \frac{1}{2} L(b(a^\ast a + \varepsilon)\bar{b}^*)$$

$$= L(|a_\varepsilon| b) = L(a_\varepsilon) + L(b)$$

$$L(ab) \leq \inf_{\varepsilon > 0} L(a_\varepsilon) + L(b) = L(a) + L(b).$$

$$\Delta(a) = e^{L(a)} = \det(|a|)$$