

The Haagerup Problem on Subadditive Weights on W^* -Algebras

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Abstract—In 1975 U. Haagerup stated the following question: *Is every normal subadditive weight on a W^* -algebra sigma-weakly lower semicontinuous?* Here we positively answer this question in a particular case of abelian W^* -algebras and present a general form of normal subadditive weights on these algebras.

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INTRODUCTION

As is noted in the abstract, in this paper we solve the U. Haagerup problem [1] for the case of abelian W^* -algebras. We also obtain an application to decompositions of sublinear expectations [2] on measurable functions. The main results (without proofs) are announced in [3].

1. SUBADDITIVE WEIGHTS ON A C^* -ALGEBRA

Let \mathcal{A} be a C^* -algebra and let \mathcal{A}^+ be the cone of nonnegative elements of \mathcal{A} . In [1] (see also [4], remark 1.6) the following definition is given.

Definition 1.1. A *subadditive weight* on a C^* -algebra \mathcal{A} is a mapping $\varphi : \mathcal{A}^+ \rightarrow [0, +\infty]$ such that

- (i) $x \leq y \implies \varphi(x) \leq \varphi(y)$ for all $x, y \in \mathcal{A}^+$,
- (ii) $\varphi(x + y) \leq \varphi(x) + \varphi(y)$ for all $x, y \in \mathcal{A}^+$,
- (iii) $\varphi(\lambda x) = \lambda\varphi(x)$ for all $x \in \mathcal{A}^+$, $\lambda \geq 0$ (here $0 \cdot (+\infty) \equiv 0$).

Theorem 1.1. Let X and Y be partially ordered Banach spaces with positive cones X^+ and Y^+ and monotone norms $\|\cdot\|_X$ and $\|\cdot\|_Y$, respectively. Let a mapping $T : X^+ \rightarrow Y^+$ be such that

- 1) $0 \leq_X x \leq_X y \implies T(x) \leq_Y T(y)$ ($x, y \in X$);
- 2) $T(\lambda x) = \lambda T(x)$ ($\lambda \geq 0, x \in X^+$).

Then there exists $C > 0$ such that $\|T(x)\|_Y \leq C\|x\|_X$ for all $x \in X^+$.

Proof. Assume the contrary. Then for each $n \in \mathbb{N}$ there exists an element $x_n \in X^+$ such that $\|x_n\|_X = 2^{-n}$ and $\|T(x_n)\|_Y \geq n$. Therefore

$$x = \sum_{n=1}^{\infty} x_n \geq_X x_n$$

for all $n \in \mathbb{N}$ and $\|T(x)\|_Y \geq \|T(x_n)\|_Y \geq n$, which is a contradiction.

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