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Inequalities in von Neumann algebras*

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Abstract Generalization of inequalities involving trace of matrices to von Neumann algebras not having traces in general is discussed.

§1. Introduction

There are some well-known useful inequalities involving the trace of matrices: Let $A^* = A$, $B^* = B$, $\rho \geq 0$, $\sigma \geq 0$ and x be finite matrices.

(i) Golden-Thompson inequality ([15], [22]):

$$\operatorname{tr}(e^A e^B) \geq \operatorname{tr} e^{A+B}. \quad (1.1)$$

(ii) Peierls-Bogolubov inequality ([11], [18])

$$\operatorname{tr} e^{A+B} \geq (\operatorname{tr} e^A) \exp\{\operatorname{tr}(e^A B) / \operatorname{tr} e^A\}. \quad (1.2)$$

(iii) Powers-Størmer inequality ([19]):

$$\| \rho - \sigma \|_{\operatorname{tr}} \geq \| \rho^{1/2} - \sigma^{1/2} \|_{\text{H.S.}}^2. \quad (1.3)$$

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Here $\|x\|_{tr} \equiv \text{tr}\{(x^*x)^{1/2}\}$, $\|x\|_{H.S.} \equiv \{\text{tr}(x^*x)\}^{1/2}$.

(iv) Convexity of $\log \text{tr} e^A$ in A ([16]).

(v) Lieb concavity ([16]): $\text{tr} \exp(A + \log \rho)$ is convex in ρ .

(vi) Wigner-Yanase-Dyson-Lieb concavity ([16], [24]): Let $0 \leq s$, $0 \leq r$, $r+s \leq 1$. Then $\text{tr}(x^* \sigma^s x \rho^r)$ is jointly concave in ρ and σ .

(vii) Properties of relative entropy ([17], [23]): The relative entropy

$$S(\sigma/\rho) = \text{tr}(\rho \log \rho) - \text{tr}(\rho \log \sigma) \quad (1.4)$$

satisfies the following properties (in addition to being lower semicontinuous in ρ and σ):

(α) Positivity: $S(\sigma/\rho) \geq 0$ ($S(\sigma/\rho)=0$ only if $\sigma=\rho$)
if $\text{tr} \sigma = \text{tr} \rho$.

(β) Convexity: $S(\sigma/\rho)$ is jointly convex in ρ and σ .

(γ) Monotonicity: Let E_N denote the conditional expectation of matrices to a *-subalgebra N relative to the trace. Then

$$S(E_N \sigma / E_N \rho) \leq S(\sigma/\rho) \quad (1.5)$$

In this review, we describe how to rewrite these inequalities without using "trace" so that the resulting expressions are meaningful for a general von Neumann algebra and inequalities remains true. We also sketch proofs for rewritten inequalities (ii), (v), (vi) and (vii). The proofs of (i), (ii) and (iv) are given for a general von Neumann algebra in [3] and (iii) in [4]. Also see [20]. The proof of (vi) and (viii) for a general von Neumann

algebra will appear in a forth coming paper ([7]). The proof of (vi), (vii) (α) and (β) has already been given in [9].

Just to give an indication of what are our general idea, consider (i), (ii), (iv) and (v). Let M be a $*$ algebra of matrices to which A, B and ρ belong. Any linear functional φ on M , which is positive in the sense that $\varphi(x^*x) \geq 0$ for all $x \in M$ can be expressed in terms of a density matrix $\rho_\varphi \in M$ as

$$\varphi(x) = \text{tr}(\rho_\varphi x), \quad x \in M. \quad (1.6)$$

If we consider the case where $\rho_\varphi = e^A$, then

$$\text{tr } e^A e^B = \varphi(e^B), \quad (1.7)$$

$$\text{tr } e^A = \varphi(1), \quad (1.8)$$

$$\text{tr } e^{AB} = \varphi(B). \quad (1.9)$$

Hence, if we somehow manage to define a positive linear functional φ^B on M from given φ with $\rho_\varphi = e^A$ and from $B=B^* \in M$, so that

$$\varphi^B(x) = \text{tr } (e^{A+B} x), \quad (1.10)$$

then (i) and (ii) can be rewritten as

$$\varphi(e^B) \geq \varphi^B(1) \geq \varphi(1) \exp\{\varphi(B)/\varphi(1)\}. \quad (1.11)$$

(iv) is the convexity of $\log \varphi^B(1)$ in B and (v) is the concavity of $\varphi^{\log \rho}(1)$ in ρ .

For general van Neumann algebra M , φ is taken to be normal

faithful positive linear functional. Here "normal" refers to a continuity of $\varphi(x)$ in $x \in M$ relative to the σ -weak (or σ -strong) topology in M . Faithfulness refers to the property that $\varphi(x*x) = 0$ occurs only if $x=0$. This property is equivalent to $\rho_\varphi > 0$ for the case of (1.6) and is automatically satisfied for $\rho_\varphi = e^A$. The only part which requires more sophisticated tool is the definition of φ^B — a perturbed functional. The theory of modular operators [21] is used in an essential manner for this purpose.

§2. Modular operators

Let Ψ and Φ be cyclic and separating vector of a von Neumann algebra M on a Hilbert space $\mathcal{H}$. (Ψ cyclic if $M\Psi$ is dense in $\mathcal{H}$; separating if $x \in M$ and $x\Psi=0$ imply $x=0$ or equivalently $M'\Psi$ is dense.) Let $S_{\Phi, \Psi}$ be an antilinear operator defined on $M\Psi$ by

$$S_{\Phi, \Psi} x\Psi, = x^*\Phi, \quad x \in M. \quad (2.1)$$

Then $S_{\Phi, \Psi}$ has a closure $\bar{S}_{\Phi, \Psi}$, whose absolute square defines the relative modular operator:

$$\Delta_{\Phi, \Psi} = (S_{\Phi, \Psi})^* \bar{S}_{\Phi, \Psi}. \quad (2.2)$$

The special case $\Delta_{\Psi, \Psi}$ is denoted by Δ_Ψ and called the modular operator. For given Ψ , $\Delta_{\Phi, \Psi}$ depends only on the normal faithful positive linear functional

$$\varphi(x) = (\Phi, x\Phi), \quad x \in M \quad (2.3)$$

and not on its representative vector ϕ .

One of the main ingredients of Tomita-Takesaki theory ([21], also see [12]) is that $x \in M$ implies

$$\sigma_t^{\mathcal{Y}}(x) \equiv (\Delta_{\phi, \psi})^{it} x (\Delta_{\phi, \psi})^{-it} \in M \quad (2.4)$$

for all real t . $\sigma_t^{\mathcal{Y}}$ is a continuous one-parameter group of automorphisms of M , called modular automorphisms. $\sigma_t^{\mathcal{Y}}$ depends only on $\mathcal{Y}$ and not on ψ nor on the choice of the representative vector ϕ of $\mathcal{Y}$.

The polar decomposition

$$S_{\psi, \psi} = J_{\psi} (\Delta_{\psi})^{1/2} \quad (2.5)$$

defines an antiunitary involution J_{ψ} . (Namely $(J_{\psi}f, J_{\psi}g) = (g, \psi)$, $(J_{\psi})^2 = 1$.) The other main ingredient of Tomita-Takesaki theory is that $x \in M$ implies

$$j_{\psi}(x) \equiv J_{\psi} x J_{\psi} \in M'. \quad (2.6)$$

The closure of the set of vectors $(\Delta_{\psi})^{1/4} x \psi$ where x runs over all positive elements of M is called natural positive cone and denoted by V_{ψ} ([4], [8], [13]). It is a pointed closed convex cone, which is selfdual (i.e. $(f, g) \geq 0$ for all $g \in V_{\psi}$ if and only if $f \in V_{\psi}$). For any $\phi \in V_{\psi}$ and $x \in M$, $x j_{\psi}(x) \phi \in V_{\psi}$ and the set of $x j_{\psi}(x) \psi$ for all $x \in M$ is dense in V_{ψ} . Any vector $\phi \in V_{\psi}$ is cyclic if and only if it is separating. For such ϕ in V_{ψ} , $J_{\phi} = J_{\psi}$ and $V_{\phi} = V_{\psi}$ (the universality). For a general cyclic and separating ϕ , there exists a unitary u' in

M' such that $V_\phi = u'V_\psi$, $J_\phi = u'J_\psi(u')^*$ and

$$S_{\phi,\psi} = u'J_\psi(\Delta_{\phi,\psi})^{1/2}. \quad (2.7)$$

In our discussion, we can use a fixed natural positive cone and hence we drop the suffix ψ from J_ψ , V_ψ and j_ψ in the following.

Any normal positive linear functional φ of M has a unique representative vector $\xi(\varphi)$ in V :

$$\varphi(x) = (\xi(\varphi), x\xi(\varphi)). \quad (2.8)$$

The mapping ξ is a concave monotone increasing (relative to the positive cones M^+ and V) homeomorphism, homogeneous of degree $1/2$, satisfying

$$\begin{aligned} \|\xi(\varphi_1) + \xi(\varphi_2)\| \|\xi(\varphi_1) - \xi(\varphi_2)\| \\ \geq \|\varphi_1 - \varphi_2\| \geq \|\xi(\varphi_1) - \xi(\varphi_2)\|^2. \end{aligned} \quad (2.9)$$

For faithful φ of (2.3), $\xi(\varphi)$ is given by

$$\xi(\varphi) = (\Delta_{\phi,\psi})^{1/2}\psi. \quad (2.10)$$

(For general φ with a support projection e , $\xi(\varphi)$ is obtained by the same formula in the subspace $ej(e)\mathcal{H}$ with ψ replaced by $ej(e)\psi$ and with Δ defined relative to eMe .)

To understand all formulas above, we go back to the simple case of M being a matrix algebra and see what newly defined quantities look like.

Let the Hilbert space $\mathcal{H}$ be M itself with inner product

$$\langle \eta(x), \eta(y) \rangle = \text{tr } x^*y \quad (2.11)$$

where we have used the notation $\eta(x)$ for an element in $\mathcal{H}$ to distinguish it from the operator $x \in M$, which is faithfully represented by the left multiplication:

$$\pi(x)\eta(y) \equiv \eta(xy). \quad (2.12)$$

The left multiplication

$$\pi'(x)\eta(y) \equiv \eta(yx) \quad (2.13)$$

defines operators $\pi'(x)$ which generates $\pi(M)'$. $\pi(M)$ which is isomorphic to M will take place of M in our general discussion.

Let ρ_ψ and ρ_φ be density matrices defined in (1.6). Let Ψ be $\eta(\rho_\psi^{1/2})$. Then for $x \in M$

$$\Delta_{\Phi, \Psi}\eta(x) = \eta(\rho_\varphi x \rho_\psi^{-1}), \quad (2.14)$$

$$J\eta(x) = \eta(x^*), \quad (2.15)$$

$$V = \eta(M^+), \quad (2.16)$$

$$\xi(\varphi) = \eta(\rho_\varphi^{1/2}), \quad (2.17)$$

$$\sigma_t^\varphi(\pi(x)) = \pi(\rho_\varphi x \rho_\varphi^{-1}). \quad (2.18)$$

It is now possible to rewrite inequalities (iii), (vi) and (vii) as follows. First note that

$$\|\xi(\varphi_1) - \xi(\varphi_2)\|^2 = \|\rho_{\varphi_1}^{1/2} - \rho_{\varphi_2}^{1/2}\|_{H.S.}^2,$$

$$\begin{aligned} \|\varphi_1 - \varphi_2\| &= \sup_{\|x\| \leq 1} |\varphi_1(x) - \varphi_2(x)| \\ &= \sup_{\|x\| \leq 1} |\text{tr}(\rho_{\varphi_1} - \rho_{\varphi_2})x| = \|\rho_{\varphi_1} - \rho_{\varphi_2}\|_{tr}. \end{aligned}$$

Hence the second inequality of (2.9) is the generalization of the Powers-størmer inequality (iii).

Next note that

$$(\Delta_{\Phi, \Psi})^{s/2} x \Psi = \eta(\rho_{\varphi}^{s/2} x \rho_{\psi}^{(1-s)/2})$$

which implies

$$\|(\Delta_{\Phi, \Psi})^{s/2} x \Psi\|^2 = \text{tr}(x^* \rho_{\varphi}^s x \rho_{\psi}^{1-s}). \quad (2.19)$$

Hence the concavity of (2.19) generalizes the concavity in (vi) for $r + s = 1$. (The case $r + s \leq 1$ in (vi) follows from the case $r + s = 1$ and the operator concavity of $\rho \rightarrow \rho^p$ for $0 \leq p \leq 1$.)

Finally

$$S(\varphi/\psi) = -(\Psi, (\log \Delta_{\Phi, \Psi}) \Psi) \quad (2.20)$$

coincides with (1.4) with $\sigma = \rho_{\varphi}$ and $\rho = \rho_{\psi}$. Hence the positivity for $\varphi(1) = \psi(1)$, convexity and monotonicity of (2.20) generalize (vii), where the conditional expectation E_N in (1.5) is to be replaced by the restriction of a functional to von Neumann sub-

algebra N of M , because of the following circumstances: $E_N(\rho)$ is defined as the unique element in N satisfying

$$\text{tr } \rho x = \text{tr } E_N(\rho) x$$

for all $x \in N$. For $\rho = \rho_\varphi$, it coincides with the definition of the density matrix for the functional

$$\varphi^N(x) = \text{tr } \rho x = \varphi(x), \quad x \in N,$$

which is the restriction of φ to N .

We note that the concavity and monotonicity of ξ correspond to the operator concavity and monotonicity of $\rho \rightarrow \rho^{1/2}$.

§3. Perturbation of functionals.

To generalize the perturbed functional φ^B given by (1.10) to a general von Neumann algebra M , we define a vector $\phi(h) \in V$ for given $\phi \in V$ and $h = h^* \in M$ so that

$$\varphi^h(x) = (\phi(h), x\phi(h)), \quad x \in M \tag{3.1}$$

is the desired perturbed functional. The formula (2.14) and (1.10) suggest

$$\log \Delta_{\phi(h), \phi} - \log \Delta_\phi = h \tag{3.2}$$

which implies, due to (2.10),

$$\Phi(h) = \exp \{(\log \Delta_\Phi + h)/2\} \Phi. \quad (3.3)$$

An alternative expression can be found by using the expansion

$$e^{(A+B)t} e^{-tA} = \sum_{n=0}^{\infty} \int_0^t dt_1 \dots \int_0^{t_{n-1}} dt_n \sigma_{-it_n}^\varphi(B) \dots \sigma_{-it_1}^\varphi(B),$$

$$\sigma_t^\varphi(B) = e^{itA} B e^{-itA},$$

to the representative vector $(e^{(A+B)/2} e^{-A/2}) e^{A/2}$, where $\varphi(x) = \text{tr}(e^A x)$. The resulting expression, written in terms of the modular operator Δ_Φ of $\Phi = e^{A/2}$ is

$$\Phi(h) = \sum_{N=0}^{\infty} \int_0^{1/2} dt_1 \dots \int_0^{t_{n-1}} dt_n \Delta_\Phi^{t_n} h \Delta_\Phi^{t_{n-1}-t_n} h \dots \Delta_\Phi^{t_1-t_2} h \Phi. \quad (3.4)$$

We adopt (3.4) as the definition of $\Phi(h)$ and (3.1) as the definition of φ^h for a general von Neumann algebra M . The absolute convergence of (3.4), uniform over $h \in (M)_k$ (the ball of radius k in M), follows from the following Lemma ([2], Theorem 3.1):

Lemma 1 (1) A cyclic and separating vector Φ is in the domain of the operator

$$Q(z) \equiv \Delta_\Phi^{z_1} Q_1 \Delta_\Phi^{z_2} Q_2 \dots \Delta_\Phi^{z_n} Q_n \quad (3.5)$$

for any integer n , any $Q_j \in M$ ($j=1, \dots, n$) and any complex number z_j ($j=1, \dots, n$) in the tube domain

$$\bar{I}_n^{1/2} \equiv \{z=(z_1, \dots, z_n); \operatorname{Re} z_1 \geq 0, \dots, \operatorname{Re} z_n \geq 0, \\ 1/2 \geq \operatorname{Re}(z_1 + \dots + z_n)\}. \quad (3.6)$$

(2) The vector-valued function $Q(z)\phi$ of $z = (z_1, \dots, z_n)$ is strongly continuous on $\bar{I}_n^{1/2}$, holomorphic in the interior $I_n^{1/2}$ of $\bar{I}_n^{1/2}$ and uniformly bounded by $\|\phi\| \|Q_1\| \dots \|Q_n\|$.

(3) Let $(M)_k^{*st}$ be the ball of radius k in M , equipped with $*$ -strong operator topology. The vector $Q(z)\phi$ is strongly continuous as a function of

$$(Q_1 \dots Q_n) \in (M)_k^{*st} \times \dots \times (M)_k^{*st},$$

the continuity being uniform in $z_1 \dots z_n$ over any compact subset of the tube $\bar{I}_n^{1/2}$. ($k > 0$ is arbitrary.)

(For the proof of (3), see Remark at the end of the section.)

The perturbed vector $\phi(h)$ is automatically a cyclic and separating vector in the same natural cone as ϕ and satisfies (3.2), (3.3) and the following properties ([2]):

$$\phi(h_1) = \phi(h_2) \quad \text{if and only if} \quad h_1 = h_2. \quad (3.7)$$

$$[\phi(h_1)](h_2) = \phi(h_1 + h_2). \quad (3.8)$$

$$[\phi(h)](-h) = \phi. \quad (3.9)$$

$$[\phi(\lambda \mathbf{1})] = e^{\lambda/2} \phi. \quad (3.10)$$

$$\log \Delta_{\phi(h)} = \log \Delta_{\phi} + h - j(h). \quad (3.11)$$

$$\sigma_t^{\varphi^h}(x) = u_t \sigma_t^{\varphi}(x) u_t^*, \quad (3.12)$$

$$\begin{aligned}
 u_t &\equiv (\Delta_{\Phi(h), \Phi})^{it} \Delta_{\Phi}^{-it} \\
 &= \sum_{n=0}^{\infty} \int_0^t dt_1 \dots \int_0^{t_{n-1}} dt_n \sigma_{t_n}^{\varphi}(h) \dots \sigma_{t_1}^{\varphi}(h).
 \end{aligned} \tag{3.13}$$

$$(d/dt)\{\sigma_t^{\varphi^h}(x) - \sigma_t^{\varphi}(x)\}_{t=0} = i[h, x]. \tag{3.14}$$

$$(d/dt)u_t = u_t \sigma_t^{\varphi}(h). \tag{3.15}$$

From Lemma 1(3) and the uniform bound of Lemma 1(2), it follows that $\Phi(h)$ is strongly continuous as a function of $h \in (M)_k$.

For our application, it is important to find an analytic continuation in h . For example, the vector $\Phi(h)$ can be defined for arbitrary $h \in M$ by (3.4). It is then seen from the uniform bound of Lemma 1(2) that $\Phi(h(z))$ is holomorphic in z if $h(z)$ is holomorphic in z . The following Lemma ([2], Theorem 3.2) yields such result for $\varphi^h(1)$:

Lemma 2 (1) For any $Q_j \in M$ ($j=1, \dots, n+1$), the following formula defines a single-valued function $f(z)$ for $z \in \bar{I}_n^1$ (defined by (3.6) in which $1/2$ is replaced by 1):

$$\begin{aligned}
 f_{n+1}(z) &= (\Delta_{\Phi}^{\bar{z}^{j2} Q_{j+1}^*} \Delta_{\Phi}^{\bar{z}^{j+1}} \dots \Delta_{\Phi}^{\bar{z}^n Q_{n+1}^*} \Phi, \\
 &\quad \Delta_{\Phi}^{z^{j1} Q_j} \Delta_{\Phi}^{z^{j-1}} \dots \Delta_{\Phi}^{z^1 Q_1} \Phi),
 \end{aligned} \tag{3.16}$$

where

$$z = (z_1, \dots, z_n) \in \bar{I}_n^1, \quad z_j = z_{j1} + z_{j2},$$

$$\operatorname{Re}(z_1 + \dots + z_{j-1} + z_{j1}) \leq 1/2,$$

$$\operatorname{Re}(z_{j2} + z_{j+1} + \dots + z_n) \leq 1/2.$$

(2) The function $f_{n+1}(z)$ so defined is continuous on $\bar{I}_n^1$, holomorphic in the interior I_n^1 of $\bar{I}_n^1$, and uniformly bounded on $\bar{I}_n^1$ by $\|\phi\| \|Q_1\| \dots \|Q_{n+1}\|$.

(3) The values of $f_{n+1}(z)$ at distinguished boundaries of $\bar{I}_n^1$ are given by

$$f_{n+1}(it_1 - it_2, \dots, it_n - it_{n+1}) = \varphi(\sigma_{t_{n+1}}^{\mathcal{P}}(Q_{n+1}) \dots \sigma_{t_1}^{\mathcal{P}}(Q_1)), \quad (3.17)$$

$$\begin{aligned} f_{n+1}(it_1 - it_2, \dots, it_j - it_{j+1} + 1, \dots, it_n - it_{n+1}) \\ = \varphi(\sigma_{t_j}^{\mathcal{P}}(Q_j) \dots \sigma_{t_1}^{\mathcal{P}}(Q_1) \sigma_{t_{n+1}}^{\mathcal{P}}(Q_{n+1}) \dots \sigma_{t_{j+1}}^{\mathcal{P}}(Q_{j+1})), \end{aligned} \quad (3.18)$$

where $t_1, \dots, t_{n+1}$ are real and $j=1, \dots, n$.

(4) $f_{n+1}(z)$ is a continuous function of

$$(Q_1, \dots, Q_{n+1}) \in (M)_k^{st} \times \dots \times (M)_k^{st},$$

the continuity being uniform in z over any compact subset of $\bar{I}_n^1$. ($k>0$ is arbitrary.) Here $(M)_k$ is equipped with strong operator topology. (For Bergman-Weil formula, see [1], Corollary 3.4 and Remark 3.5.)

Remark (1) Lemma 2(4) can be proved as follows: To make dependence on $Q = (Q_1, \dots, Q_{n+1})$ explicit, we write

$$F(z;Q) = e^{(z_1^2 + \dots + z_n^2)} f_{n+1}(z) \quad (3.19)$$

where the Gaussian factor is introduced to make F uniformly vanishing for infinite z in $\bar{I}_{n+1}^1$. It is enough to show that for any $\varepsilon > 0$,

$$|F(z;Q') - F(z;Q)| < \varepsilon$$

for Q' in a suitable strong neighbourhood of Q within $(M)_k^{st} \times \dots \times (M)_k^{st}$, the neighbourhood being independent of z as long as z is in any given compact subset of $\bar{I}_{n+1}^1$. Due to the analyticity in z and vanishing at infinite z , $|F(z;Q') - F(z;Q)|$ is bounded by the supremum of its values on distinguished boundaries, which consists of the following $n+1$ planes:

$$B_0 = \{z ; \operatorname{Re} z = 0\} , \quad (3.20)$$

$$B_j = \{z ; \operatorname{Re} z_j = 1 \text{ and } \operatorname{Re} z_\ell = 0 \text{ for } \ell \neq j\} , \quad (3.21)$$

where $j=1, \dots, n$. Since $F(z;h)$ tends to 0 as $z \rightarrow \infty$ from within $\bar{I}_{n+1}^1$, uniformly in $h \in (M)_k^{st} \times \dots \times (M)_k^{st}$, it is enough to see that the supremum of $|F(z;Q') - F(z;Q)|$ over z in some compact subset of a distinguished boundary is bounded by a given ε . For this it is enough to see that $F(z;Q)$ is a continuous function of $(z, Q) \in B_j \times (M)_k \times \dots \times (M)_k$ for $j=0, \dots, n$. The function $f(z;Q)$ is given by Lemma 2(3), which can be rewritten as the expectation value in Φ of a product of some of operators $Q_1, \dots, Q_{n+1, \Delta_\Phi}^{i(t_{n+1}-t_1)}$, $\dots$, $\Delta_\Phi^{i(t_n-t_{n+1})}, \Delta_\Phi^{i(t_{n+1}-t_1)}$ in a certain order. Since a product of

operators is simultaneously strongly continuous as long as operators are in a uniformly bounded set, and since Δ_{ϕ}^{is} is strongly continuous in real variable s (with norm 1), we have the desired continuity of $f(z;Q)$ in (z,Q) with z on distinguished boundaries.

(2) Lemma 1 (3) can be proved as follows: Let

$$\phi(z;Q) = e^{z_1^2 + \dots + z_n^2} Q(z)\phi. \quad (3.22)$$

We have to show that

$$\|\phi(z;Q') - \phi(z;Q)\| = \sup_{\|\psi\|=1} |(\psi, \phi(z;Q') - \phi(z;Q))| < \varepsilon$$

for $Q' = (Q'_1 \dots Q'_n)$ in a suitable strong neighbourhood of $Q = (Q_1 \dots Q_n)$ within $(M)_k^{*st} \times \dots \times (M)_k^{*st}$, the neighbourhood being independent of z as long as z is in a given compact subset of $\bar{I}_{n+1}^1$. As above, the problem is reduced to the strong continuity of $\phi(z;Q)$ in (z,Q) for z in the distinguished boundaries of $\bar{I}_n^{1/2}$ and Q in $(M)_k^{*st} \times \dots \times (M)_k^{*st}$. This follows again from the strong continuity of product of operators in a uniformly bounded set applied to the following expressions for real $s = (s_1 \dots s_n)$:

$$\phi(is_1 \dots is_n; Q) = \Delta_{\phi}^{is_n} Q_n \dots \Delta_{\phi}^{is_1} Q_1 \phi,$$

$$\phi(is_1 \dots is_{j+1/2} \dots is_n; Q) = \Delta_{\phi}^{is_n} Q_n \dots \Delta_{\phi}^{is_{j+1}} Q_{j+1} \Delta_{\phi}^{i(s_1 + \dots + s_j)}$$

$$Q_1^* \Delta_{\phi}^{-is_1} Q_2^* \Delta_{\phi}^{-is_2} \dots \Delta_{\phi}^{-is_{j-1}} Q_j^* \phi.$$

(3) In the proof of Theorem 3.2 of [2], a factor $e^{-(z_1^2 + \dots + z_n^2)}$ is missing from the definition of $F^\beta(z)$ on page 173. With this factor, it is enough to prove the simultaneous continuity of $F^\beta(x - i\lambda^{(j)})$ in Q 's and x 's for each j , which follows again from the strong continuity of product on bounded set.

§4. Proof of Lieb convexity

We use the method of Epstein ([14]), for which we need an analytic continuation of $\varphi^h(1)$ in h , given by the following formula:

$$f(Q, \varphi) \equiv \varphi(1) + \varphi(Q) + \sum_{n=2}^{\infty} \int_0^1 dt_1 \dots \int_0^{t_{n-1}} dt_n f_n(t_1 - t_2, \dots, t_{n-1} - t_n). \quad (4.1)$$

By Lemma 2(2), the expression (4.1) is convergent and defines a holomorphic function of Q in the sense that $f(Q(z), \varphi)$ is holomorphic in z whenever $Q(z)$ is holomorphic in z . It is also strongly continuous as long as Q is in a bounded set. If $Q = h = h^*$, then

$$f(h, \varphi) = \varphi^h(1), \quad (4.2)$$

which can be proved as follows.

It is enough to prove (4.2) for a dense set of h and hence we assume that $\sigma_t^\varphi(h)$ is an entire function of t . In this case the following formula holds for real z and $H = \log \Delta_\phi$:

$$e^{iz(H+h)} e^{-izH} = \sum_{n=0}^{\infty} (iz)^n \int_0^1 dt_1 \dots \int_0^{t_{n-1}} dt_n \sigma_{zt_n}^{\mathcal{P}}(h) \dots \sigma_{zt_1}^{\mathcal{P}}(h). \quad (4.3)$$

See, for example, [6] Theorem 14.) Due to $H\phi = 0$, we have

$$e^{iz(H+h)} \phi = \sum_{n=0}^{\infty} (iz)^n \int_0^1 dt_1 \dots \int_0^{t_{n-1}} dt_n \sigma_{zt_n}^{\mathcal{P}}(h) \dots \sigma_{zt_1}^{\mathcal{P}}(h) \phi, \quad (4.4)$$

at first for real z . Since

$$(e^{-i\bar{z}(H+h)} \psi, \phi)$$

for any entire vector ψ of $H+h$ (which is selfadjoint) and the inner product of ψ with the right hand side of (4.4) are both an entire function of z and coincides for real z , they are equal. It follows that ϕ is in the domain of $e^{iz(H+h)}$ and (4.4) holds for all z . For $z = -i/2$, (4.4) gives $\phi(h)$ (the right handside gives (3.4) and the left hand side gives (3.3)). Hence

$$\begin{aligned} \mathcal{P}^h(1) &= (\phi, e^{H+h} \phi) \\ &= \mathcal{P}(1) + \mathcal{P}(h) + \sum_{n=2}^{\infty} \int_0^1 dt_1 \dots \int_0^{t_{n-1}} dt_n (\phi, \sigma_{-it_n}^{\mathcal{P}}(h) \dots \sigma_{-it_1}^{\mathcal{P}}(h) \phi). \end{aligned} \quad (4.5)$$

The desired result (4.1) follows (4.5) due to the formula

$$(\phi, \sigma_{t_n}^{\mathcal{P}}(h) \dots \sigma_{t_1}^{\mathcal{P}}(h) \phi) = f_n(it_1 - it_2, \dots, it_n - it_{n-1}), \quad (4.6)$$

which obviously holds for real t and hence by analytic continuation for all t where f_n is defined. This concludes the proof of (4.2).

We now apply Lemma 3 of [14] to the function $\rho \rightarrow f(\log \rho, \varphi)$ defined on

$$D = \bigcup \{A; \operatorname{Re} e^{-i\theta} A \geq \varepsilon\} \quad (4.7)$$

where the union is over real $\varepsilon > 0$ and $\theta \in [-\pi/2, \pi/2]$, and $\operatorname{Re} C$ denotes $(C+C^*)/2$. The convexity of $\phi(\log \rho) = f(\log \rho,)$ in $\rho \in M^+$ follows from the following conditions to be satisfied by f :

(i) f is holomorphic in $\rho \in D$.

(ii) If $\operatorname{Im} \rho > 0$ and $\rho \in D$, then $\operatorname{Im} f(\log \rho, \varphi) \geq 0$. If $\operatorname{Im} \rho < 0$ and $\rho \in D$, then $f(\log \rho, \varphi) \leq 0$. Here $\operatorname{Im} \rho$ denotes $(\rho - \rho^*)/(2i)$.

(iii) For every real r and $\rho \in D$,

$$f(\log(r\rho), \varphi) = r^s f(\log \rho, \varphi) \quad (4.8)$$

where $0 < s \leq 1$.

Since $\rho \rightarrow \log \rho$ is holomorphic in the domain (4.7) ([14]), (i) is satisfied. Since $\varphi^{h+c1}(1) = e^c \varphi^h(1)$, the corresponding equation holds for its analytic continuation and hence (4.8) holds with $s = 1$.

To prove (ii), we introduce

$$h_\beta \equiv \int \sigma_t^\varphi(\log \rho) e^{-t^2/\beta} dt / (2\pi\beta)^{1/2}. \quad (4.9)$$

We can verify (ii) if we show that $\operatorname{Im} f(h_\beta, \varphi) \geq 0$ if $\operatorname{Im} \rho > 0$, $\rho \in D$ and $f(h_\beta, \varphi) \leq 0$ if $\operatorname{Im} \rho < 0$, $\rho \in D$, because $\lim_{\beta \rightarrow +0} h_\beta = \log \rho$ and $f(Q, \varphi)$ is continuous in Q .

Let E_λ for $\lambda \in [0, 1]$ be the spectral projection of Δ_ϕ for the spectral set $[\lambda, 1/\lambda]$. Then $E_\lambda H$ is bounded and $\lim_{\lambda \rightarrow 0} E_\lambda = 1$. By Remark 4 of [14], $0 < \operatorname{Im} \log \rho < \pi$ if $\operatorname{Im} \rho > 0$. This implies $0 < \operatorname{Im} h_\beta < \pi$ if $\operatorname{Im} \rho > 0$. By Remark 2 of [14], $0 < \operatorname{Im} \operatorname{Sp} h_\beta < \pi$ where Sp denotes the spectrum. Hence $\operatorname{Im} \operatorname{Sp}(e^{HE_\lambda + h_\beta}) \geq 0$ and

$$\operatorname{Im} (\phi, e^{HE_\lambda + h_\beta} \phi) \geq 0$$

whenever $\operatorname{Im} \rho > 0$. We now prove

$$\lim_{\lambda \rightarrow 0} (\phi, e^{HE_\lambda + h_\beta} \phi) = f(\log \rho, \varphi), \quad (4.10)$$

which will complete the proof of Lieb convexity for a general von Neumann algebra.

By the formula (4.3) with H replaced by HE_λ and iz by 1 , we obtain by using $e^{-HE_\lambda} \phi = \phi$

$$(\phi, e^{HE_\lambda + h_\beta} \phi) = \sum_{n=0}^{\infty} \int_0^1 dt_1 \dots \int_0^{t_{n-1}} dt_n g(t_1 \dots t_n), \quad (4.11)$$

$$g(t_1 \dots t_n) = (\phi, h_\beta e^{(t_{n-1} - t_n) HE_\lambda} \dots e^{(t_1 - t_2) HE_\lambda} h_\beta \phi). \quad (4.12)$$

We replace each exponential in (4.12) by the formula

$$e^{s HE_\lambda} = \{\Delta_\phi^s E_\lambda + (1 - E_\lambda)\}$$

and obtain 2^{n-1} terms of the following type

$$(\Phi, h_\beta e_{n-1} \sigma_{-is_{n-1}}^{\mathcal{P}}(h_\beta) \dots e_1 \sigma_{-is_1}^{\mathcal{P}}(h_\beta) \Phi), \quad (4.13)$$

where

$$e_j = \varepsilon_j E_\lambda + (1-\varepsilon_j)(1-E_\lambda),$$

$$s_j = \sum_{\ell=j}^{n-1} \varepsilon_\ell (t_\ell - t_{\ell+1}),$$

and ε_j is either 0 or 1. By the continuity of the product of uniformly bounded operators, (4.13) is continuous in $(\lambda, s_1, \dots, s_{n-1})$ and hence tends to zero as $\lambda \rightarrow 0$, except that the term with all $\varepsilon_j = 1$ tends to

$$\begin{aligned} & (\Phi, h_\beta \sigma_{-i(t_{n-1}-t_n)}^{\mathcal{P}}(h_\beta) \dots \sigma_{-i(t_1-t_n)}^{\mathcal{P}}(h_\beta) \Phi) \\ &= (\Phi, \sigma_{-it_n}^{\mathcal{P}}(h_\beta) \dots \sigma_{-it_1}^{\mathcal{P}}(h_\beta) \Phi) \end{aligned}$$

where all convergence is uniform in $(t_1 \dots t_n)$ within the compact region of integration in (4.11). (4.13) is also bounded by

$$2^{n-1} \left\{ \sup_{0 \leq s \leq 1} \|\sigma_{-is}^{\mathcal{P}}(h_\beta)\|^n \right\} \|\Phi\|^2$$

independent of $(\lambda, t_1, \dots, t_n)$. Hence the series (4.11) is absolutely convergent uniformly in λ and we obtain (4.10) from the convergence of (4.13).

§5. Relative Entropy

Let E_λ be the spectral projection of $\Delta_{\Phi, \Psi}$. Then the definition (2.20) is

$$S(\varphi/\psi) = - \int_0^\infty \log \lambda \, d(\Psi, E_\lambda \Psi). \quad (5.1)$$

By a numerical inequality

$$\log \lambda \leq \lambda - 1, \quad (5.2)$$

we have

$$\begin{aligned} S(\varphi/\psi) &\geq \int_0^\infty (1-\lambda) d(\Psi, E_\lambda \Psi) \\ &= \|\Psi\|^2 - \|(\Delta_{\Phi, \Psi})^{1/2} \Psi\|^2 \\ &= \psi(1) - \varphi(1). \end{aligned} \quad (5.3)$$

Hence we have the positivity

$$S(\varphi/\psi) \geq 0 \quad (5.4)$$

if $\varphi(1) = \psi(1)$. Since the equality in (5.2) holds only if $\lambda = 1$, the equality in the inequality of (5.3) holds if the measure $d(\Psi, E_\lambda \Psi)$ is concentrated at $\lambda = 1$, i.e.

$$\Phi = (\Delta_{\Phi, \Psi})^{1/2} \Psi = \Psi.$$

Hence if $\varphi(1) = \psi(1)$, then

$$S(\varphi/\psi) = 0$$

holds if and only if $\varphi = \psi$. (Strict positivity.)

We now consider perturbed functional φ^{h-cl} where $h = h^* \in M$ and the number c is chosen to be

$$c = \log(\varphi^h(1)/\varphi(1)) \quad (5.5)$$

so that $\varphi^{h-cl}(1) = \varphi(1)$. By (3.2) and $\Delta_{\Phi}\Phi = \Phi$, we have

$$\begin{aligned} S(\varphi^{h-cl}/\varphi) &= -\varphi(h-cl) \\ &= \varphi(1)c - \varphi(h). \end{aligned} \quad (5.6)$$

The positivity and (5.5) imply

$$\varphi(h) \leq \varphi(1) \log(\varphi^h(1)/\varphi(1)), \quad (5.7)$$

which is the Peierls-Bogolubov inequality (the second inequality of (1.11)).

The WYDL concavity has been generalized ([7],[9]) to the joint concavity of $|(\Delta_{\Phi,\Psi})^{p/2} x \Psi|^2$ in faithful normal positive functionals φ and ψ for $0 \leq p \leq 1$. This implies the concavity of

$$\begin{aligned} S_p(\varphi/\psi) &\equiv \int_0^1 \lambda^p d(\Psi, E_\lambda \Psi) \\ &= |(\Delta_{\Phi,\Psi})^{p/2} \Psi|^2 \end{aligned} \quad (5.8)$$

and hence the convexity of

$$S(\varphi/\psi) = \lim_{p \rightarrow 0} p^{-1} \{ \psi(1) - s_p(\varphi/\psi) \} \quad (5.9)$$

jointly in φ and ψ .

This convexity can be used to prove the monotonicity

$$S(\varphi/\psi) \geq S(E_N \varphi / E_N \psi) \quad (5.10)$$

where E_N denotes the restriction of functionals to N and the proof has been found so far ([7]) for a general M and for a von Neumann subalgebra N of M belonging to one of the following cases:

(1) $M = N \otimes N_1$ for $N_1 = M \cap N'$.

(2) $N = A' \cap M$ for a finite dimensional abelian von Neumann subalgebra A of M .

(3) N is an approximate finite von Neumann algebra. This includes any finite dimensional N , which is the case needed in applications ([5], [10]).

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