

EXPECTATIONS IN AN OPERATOR ALGEBRA

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Introduction. Let A be a C^* -algebra having the identity. A mapping $\theta(x) = x^\varepsilon$ will be called an *expectation* of A if it satisfies

$$(0.1) \quad (\alpha x + \beta y)^\varepsilon = \alpha x^\varepsilon + \beta y^\varepsilon,$$

$$(0.2) \quad x^{*\varepsilon} = (x^\varepsilon)^*,$$

$$(0.3) \quad x \geq 0 \text{ implies } x^\varepsilon \geq 0,$$

$$(0.4) \quad (x^\varepsilon y)^\varepsilon = x^\varepsilon y^\varepsilon = (xy)^\varepsilon, \varepsilon$$

$$(0.5) \quad 1^\varepsilon = 1;$$

and will be called *abelian* if it satisfies moreover

$$(0.6) \quad (xy)^\varepsilon = (yx)^\varepsilon.$$

Many known operations on C^* -algebras can be considered as expectations:

EXAMPLE 1. If σ is a *state* (in the sense of I. E. Segal), i. e., a linear functional on A which is positive and normalized, then σ can be considered as an expectation of A which maps A into the field of scalar multiples of the identity: For, (0.1)–(0.3) and (0.5) are obvious and (0.4) follows from $\sigma(x\sigma(y)) = \sigma(x)\sigma(y)$. The trace of A is a *scalar* valued expectation which is abelian on A .

EXAMPLE 2. J. Dixmier's *centering* \natural can be generalized in a C^* -algebra as an expectation of A into the center Z , which is abelian and

$$(0.7) \quad x \in Z \text{ implies } x^\natural = x.$$

A (bounded) trace τ on a finite W^* -algebra can be considered the expectation of A which is the combination of a state and the centering, since

$$(0.8) \quad \tau(x) = \tau(x^\natural)$$

for any x . (Cf. also [5]).

For spaces of functions, the following examples exist:

EXAMPLE 3. Let A be the space of all continuous functions defined on $S \times T$ where S and T are compact spaces. Put

$$(0.9) \quad x^\varepsilon(s, t) = \int x(s', t) ds'.$$

Then it is not hard to show that x^ε is an expectation of A , since

$$x^\varepsilon y^\varepsilon = \int y(s, t) \int x(s', t) ds' ds = \int x(s', t) ds' \int y(s, t) ds.$$

EXAMPLE 4. Let A be the space of bounded random variables on a