



FUNCTIONAL DECOMPOSITION OF STATE INDUCED C^* -MATRIX SPACES

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ABSTRACT. A theorem of Dixmier states that each bounded linear functional f on the algebra of bounded linear operators on a separable Hilbert space is a direct sum of a trace functional g and a singular functional h , vanishing on the compact operators, such that $\|f\| = \|g\| + \|h\|$. We use elementary methods to construct, via the state space of a C^* -algebra, a Banach space of C^* matrices that contains a closed subspace on which a version of Dixmier's theorem is proved. When the C^* -algebra is taken to be the complex numbers our approach gives elementary and transparent proofs of Dixmier's theorem and the trace formula $\text{tr}(AB) = \text{tr}(BA)$, without using the operator theoretical machineries used in the known proofs.

1. INTRODUCTION AND NOTATION

Let f be a bounded linear functional on $\mathcal{B}(\ell^2)$ (the space of bounded linear operators on the Hilbert sequence space ℓ^2). Then f defines a bounded linear functional on $\mathcal{K}(\ell^2)$, the ideal of compact operators on ℓ^2 . Thus there is a trace class operator (or matrix) A_f such that $f(B) = \text{tr}(A_f B)$, where tr denotes the trace function, for all $B \in \mathcal{K}(\ell^2)$ [5, p. 46, Theorem 1]. Since the trace class operators form an ideal in $\mathcal{B}(\ell^2)$ [5, p. 42, Theorem 5], the function $g(B) = \text{tr}(A_f B)$ for $B \in \mathcal{B}(\ell^2)$ defines a bounded linear functional on $\mathcal{B}(\ell^2)$. The functional $h = f - g$ vanishes on $\mathcal{K}(\ell^2)$ is also known as a *singular linear functional*. Dixmier's theorem

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([2], [5, p. 50, Theorem 1]), which has also been attributed to Schatten, states that this decomposition is unique and satisfies the norm equality $\|f\| = \|g\| + \|h\|$.

As defined in the 1976 paper [1] of Alfsen and Effros, a closed subspace J of a Banach space X is an M -ideal if the annihilator J^\perp is complemented as an ℓ^1 summand in the dual space $X^\#$ of X , i.e., $X^\# = J^\perp \oplus_1 E$ for some closed subspace E of $X^\#$. This theorem of Dixmier can now be restated as the compact operators form an M -ideal in $\mathcal{B}(\ell^2)$ (later it is also known as the only nontrivial one [6, 7]). See also [3]. Most spaces with known M -ideal structures are Banach algebras, mainly bounded operators on certain Banach spaces.

Since a C^* -algebra resemble the complex field in many ways, here we will use a fixed C^* -algebra \mathcal{A} with identity 1 and state space $s(\mathcal{A})$, together with the pair $\mathcal{K}(\ell^2)$ and $\mathcal{B}(\ell^2)$, to build a Banach space of matrices over \mathcal{A} with an M -ideal that corresponds to $\mathcal{K}(\ell^2)$. The resulting space is not a Banach algebra. When the C^* -algebra is taken to be \mathbb{C} , the space is exactly $\mathcal{B}(\ell^2)$. Since there is no parallel machinery available for our setting, this approach also gives elementary alternate proofs of Dixmier's theorem and the trace formula $\text{tr}(AB) = \text{tr}(BA)$, without using the theory of trace class operators and other machineries.

Let \mathcal{A} be a C^* -algebra with identity 1 and state space $s(\mathcal{A})$ (consisting of all states, i.e., bounded positive linear functionals of norm 1, on \mathcal{A}) with the weak* topology (as a subspace of the dual space $\mathcal{A}^\#$ of \mathcal{A}). For each matrix $B = [b_{jk}]$ with entries $b_{jk} \in \mathcal{A}$, and each $\psi \in s(\mathcal{A})$, denote by $\tilde{\psi}(B)$ the complex matrix $[\psi(b_{jk})]$. Let \mathcal{M} be the space of all matrices $A = [a_{jk}]$ over \mathcal{A} such that (the scalar matrix)

$$\begin{aligned} \tilde{\varphi}(A) &:= [\varphi(a_{jk})] \in \mathcal{B}(\ell^2) \quad \text{for all } \varphi \in s(\mathcal{A}) \quad \text{and} \\ \text{the map } \varphi &\mapsto \tilde{\varphi}(A) = [\varphi(a_{jk})] \quad \text{is continuous from} \\ s(\mathcal{A}) &\text{ with the weak* topology to } \mathcal{B}(\ell^2) \text{ with the norm topology.} \end{aligned}$$

Thus each $A \in \mathcal{M}$ defines a continuous map, $\varphi \mapsto \tilde{\varphi}(A)$, from $s(\mathcal{A})$ to $\mathcal{B}(\ell^2)$. Since $s(\mathcal{A})$ with the weak* topology is a compact Hausdorff space [4, p. 257], it is well known that $C(s(\mathcal{A}), \mathcal{B}(\ell^2))$ is a Banach space with the norm

$$\|A\| = \sup_{\varphi \in s(\mathcal{A})} \|\tilde{\varphi}(A)\|_{\mathcal{B}(\ell^2)}.$$

Each $A \in \mathcal{M}$ induces an element \tilde{A} in $C(s(\mathcal{A}), \mathcal{B}(\ell^2))$:

$$\tilde{A}(\varphi) = \tilde{\varphi}(A), \quad \varphi \in s(\mathcal{A}).$$

So \mathcal{M} can be considered as a subspace of the Banach space $C(s(\mathcal{A}), \mathcal{B}(\ell^2))$. The map $A \mapsto \tilde{A}$ does not map \mathcal{M} onto $C(s(\mathcal{A}), \mathcal{B}(\ell^2))$, even when ℓ^2 is replaced by the one dimensional \mathbb{C} and in the very simple case of $\mathcal{A} = C([0, 1])$ (the algebra of continuous complex-valued functions on the interval $[0, 1]$).

Example 1.1. *With $\mathcal{A} = C[0, 1]$ there is a continuous map $\Psi : s(\mathcal{A}) \rightarrow \mathbb{C}$ such that there does not exist $a \in \mathcal{A}$ that satisfies $\Psi(\varphi) = \varphi(a)$ for all $\varphi \in s(\mathcal{A})$.*

Proof. Each $t \in [0, 1]$ induces a state φ_t on \mathcal{A} : the evaluation functional $\varphi_t(a) = a(t)$ for all $a \in \mathcal{A}$. Let $a_1 \in \mathcal{A}$ be given by $a_1(t) = t$ for all $t \in [0, 1]$. Let

$$\mathcal{V} = \left\{ \varphi \in s(\mathcal{A}) : \left| \varphi(a_1) - \varphi_{1/2}(a_1) \right| < \frac{1}{4} \right\},$$

a weak* neighborhood of $\varphi_{1/2}$. Since $s(\mathcal{A})$, with the relative weak* topology, being compact and Hausdorff [4, p. 257], is normal, there is a continuous map $\Psi : s(\mathcal{A}) \rightarrow \mathbb{C}$ such that $\Psi(\varphi_{1/2}) = 1$ and $\Psi(\varphi) = 0$ for all $\varphi \in s(\mathcal{A}) \setminus \mathcal{V}$. In particular $\Psi(\varphi_0) = 0$. Suppose there is an $a \in \mathcal{A}$ such that

$$\Psi(\varphi) = \varphi(a) \quad \text{for all } \varphi \in s(\mathcal{A}).$$

Then $1 = \Psi(\varphi_{1/2}) = a(1/2)$ and $0 = \Psi(\varphi_0) = a(0)$. Let $\hat{\varphi} := \frac{1}{5}\varphi_{1/2} + \frac{4}{5}\varphi_0$. Then $\hat{\varphi} \in s(\mathcal{A})$ and

$$\left| \hat{\varphi}(a_1) - \varphi_{1/2}(a_1) \right| = \left| \frac{1}{5}\varphi_{1/2}(a_1) + \frac{4}{5}\varphi_0(a_1) - \varphi_{1/2}(a_1) \right| = \frac{2}{5} > \frac{1}{4}.$$

Thus $\hat{\varphi} \in s(\mathcal{A}) \setminus \mathcal{V}$, and hence,

$$0 = \Psi(\hat{\varphi}) = \hat{\varphi}(a) = \frac{1}{5}a(1/2) + \frac{4}{5}a(0) = \frac{1}{5},$$

which is a contradiction. \square

It will be shown in Proposition 2.1 that the image of \mathcal{M} under the map $A \mapsto \tilde{A}$ is a closed subspace of $C(s(\mathcal{A}), \mathcal{B}(\ell^2))$, and \mathcal{M} is a Banach space with the norm

$$\|A\| = \sup_{\varphi \in s(\mathcal{A})} \|\tilde{\varphi}(A)\|_{\mathcal{B}(\ell^2)}.$$

Let $A \in \mathcal{M}$. For each $n \in \mathbb{N}$, A_{n_j} denotes the n -th compression matrix of A ; that is, the (j, k) -th entry of A_{n_j} is exactly the same as that of A for $1 \leq j, k \leq n$, and is zero otherwise. Denote by $A_{\underline{n}}$ [respectively, $A_{\overline{n}}$] the matrix whose first n rows [respectively, columns] coincide with that of A and all other rows [respectively, columns] are zero. Dually, $A_{\underline{n}}$ [respectively, $A_{\overline{n}}$] is the matrix whose first n rows [respectively, columns] are zero and all other rows [respectively, columns] coincide with that of A . Denote by \mathcal{K} the space of all $A \in \mathcal{M}$ with the property that

$$\|A - A_{\underline{n}}\| = \|A_{\overline{n}}\| \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Note that this is equivalent to the compactness of A (i.e., $A \in \mathcal{K}(\ell^2)$) when \mathcal{A} is the complex field \mathbb{C} .

We will show that the annihilator \mathcal{K}^\perp of \mathcal{K} behaves in the dual space $\mathcal{M}^\#$ of \mathcal{M} just like $[\mathcal{K}(\ell^2)]^\perp$ in $[\mathcal{B}(\ell^2)]^\#$, as in Dixmier's theorem. That is \mathcal{K} is an M -ideal in \mathcal{M} .

2. PRELIMINARY RESULTS

We begin the section by showing that \mathcal{M} is a Banach space.

Proposition 2.1. *\mathcal{M} is a Banach space with the norm*

$$\|A\| = \sup_{\varphi \in s(\mathcal{A})} \|\tilde{\varphi}(A)\|_{\mathcal{B}(\ell^2)}.$$

The *state norm* $\|\cdot\|_s$ on \mathcal{A} is defined by

$$\|a\|_s = \sup_{\varphi \in s(\mathcal{A})} |\varphi(a)|, \quad a \in \mathcal{A}.$$

The state norm is a norm and [8, Proposition 2.3]

$$\|a\|_s \leq \|a\| \leq 2\|a\|_s \quad \text{for all } a \in \mathcal{A}.$$

The state norm and the C^* -norm on \mathcal{A} are equivalent.

Proof. It suffices to show that the image of \mathcal{M} under the map $A \mapsto \tilde{A}$ is closed in $C(s(\mathcal{A}), \mathcal{B}(\ell^2))$. Let $\{A_n\}$ be a sequence in \mathcal{M} such that $\tilde{A}_n \rightarrow \Psi$ for some $\Psi \in C(s(\mathcal{A}), \mathcal{B}(\ell^2))$. Let $A_n = [a_{jk}^{(n)}]$. For each $j, k \in \mathbb{N}$,

$$\begin{aligned} \left\| a_{jk}^{(n)} - a_{jk}^{(m)} \right\|_s &= \sup_{\varphi \in s(\mathcal{A})} \left| \varphi(a_{jk}^{(n)}) - \varphi(a_{jk}^{(m)}) \right| \\ &\leq \sup_{\varphi \in s(\mathcal{A})} \|\tilde{\varphi}(A_n) - \tilde{\varphi}(A_m)\|_{\mathcal{B}(\ell^2)} \rightarrow 0 \end{aligned}$$

as $n, m \rightarrow \infty$. By the equivalence of the state norm and the norm on \mathcal{A} , the sequence $\{a_{jk}^{(n)}\}_{n \in \mathbb{N}}$ is a Cauchy sequence in \mathcal{A} . Thus there is an $a_{jk} \in \mathcal{A}$ such that $\|a_{jk}^{(n)} - a_{jk}\| \rightarrow 0$. We also have

$$\left\| \tilde{A}_n(\varphi) - \Psi(\varphi) \right\|_{\mathcal{B}(\ell^2)} \rightarrow 0 \quad \text{for all } \varphi \in s(\mathcal{A}).$$

For each $\varphi \in s(\mathcal{A})$, let $\Psi(\varphi) = [\psi_{jk}(\varphi)]$. It follows that

$$\varphi(a_{jk}^{(n)}) \rightarrow \psi_{jk}(\varphi) \quad \text{for all } \varphi \in s(\mathcal{A}).$$

But we also have

$$\varphi(a_{jk}^{(n)}) \rightarrow \varphi(a_{jk}) \quad \text{for all } \varphi \in s(\mathcal{A}),$$

and hence

$$\varphi(a_{jk}) = \psi_{jk}(\varphi) \quad \text{for all } \varphi \in s(\mathcal{A}).$$

Let $A = [a_{jk}]$. Then

$$\Psi(\varphi) = [\psi_{jk}(\varphi)] = [\varphi(a_{jk})] = \tilde{\varphi}(A) = \tilde{A}(\varphi) \quad \text{for all } \varphi \in s(\mathcal{A}).$$

That is $\tilde{A} = \Psi \in C(s(\mathcal{A}), \mathcal{B}(\ell^2))$, and $A \in \mathcal{M}$. \square

Now we prove some properties of \mathcal{K} that are parallel to well-known properties of compact operators.

Proposition 2.2. *\mathcal{K} is a closed proper subspace of \mathcal{M} .*

Proof. Let $\{A_k\}_{k=1}^\infty$ be a sequence in \mathcal{K} such that $\|A_k - A\| \rightarrow 0$ for some $A \in \mathcal{M}$. Let $\epsilon > 0$. There exists an $N \in \mathbb{N}$ such that

$$\|A_k - A\| < \frac{\epsilon}{4} \quad \text{for all } k \geq N.$$

Since $A_N \in \mathcal{K}$, there is an $n_0 \in \mathbb{N}$ such that

$$\left\| (A_N)_{\underline{n}} - A_N \right\| < \frac{\epsilon}{4} \quad \text{for all } n \geq n_0.$$

Let $n \geq n_0$.

$$\begin{aligned} \|A_{\underline{n}} - A\| &\leq \|A_{\underline{n}} - (A_N)_{\underline{n}}\| + \|(A_N)_{\underline{n}} - A_N\| + \|A_N - A\| \\ &< \|(A - A_N)_{\underline{n}}\| + \frac{\epsilon}{4} + \frac{\epsilon}{4} \leq \|A_N - A\| + \frac{\epsilon}{2} < \epsilon \end{aligned}$$

That is $\|A - A_{\underline{n}}\| \rightarrow 0$ as $n \rightarrow \infty$, and hence $A \in \mathcal{K}$.

By definition, we have $\mathcal{K} \subseteq \mathcal{M}$. To see that the inclusion is proper, we note that the matrix A with 1 (the identity of \mathcal{A}) on the diagonal and 0 elsewhere (i.e., $A(j, k) = \delta_{jk}1$) is in \mathcal{M} but not in \mathcal{K} . Weak* to norm continuity of the map $\varphi \mapsto \tilde{\varphi}(A)$ follows immediately from the fact that $\tilde{\varphi}(A)$ is the identity matrix in $\mathcal{B}(\ell^2)$ for each $\varphi \in s(\mathcal{A})$. Thus $A \in \mathcal{M}$. But $\|\tilde{\varphi}(A - A_{\underline{n}})\| = 1$ for all $\varphi \in s(\mathcal{A})$ and all $n \in \mathbb{N}$, which implies that $A \notin \mathcal{K}$. \square

Proposition 2.3. *Let $A \in \mathcal{M}$ satisfy $A = A_N$ (respectively, $A = A_{\underline{N}}$) for some fixed $N \in \mathbb{N}$. Then $A \in \mathcal{K}$, and $\|A - A_{\nu}\| \rightarrow 0$ as $\nu \rightarrow \infty$.*

Proof. Suppose $A = A_N \in \mathcal{M}$. For $n \geq N$, we have $A_{\underline{n}} = A_N = A$. Thus $\|A - A_{\underline{n}}\| = 0$ for all $n \geq N$, and hence $A \in \mathcal{K}$.

If $A = A_{\underline{N}} \in \mathcal{M}$, then the transpose of A ,

$$B = A^T \quad \left(B_{jk} = (A^T)_{jk} = A_{kj} \quad \forall j, k \in \mathbb{N} \right),$$

satisfies

$$B = A^T = [A_N]^T = B_{\underline{N}},$$

and hence,

$$\|B - B_{\underline{n}}\| = 0 \quad \text{for all } n \geq N.$$

For each $n \geq N$ we have

$$\begin{aligned} \|A - A_{\underline{n}}\| &= \sup_{\varphi \in s(\mathcal{A})} \left\| \tilde{\varphi}(A - A_{\underline{n}}) \right\|_{\mathcal{B}(\ell^2)} = \sup_{\varphi \in s(\mathcal{A})} \left\| \left(\tilde{\varphi}(A - A_{\underline{n}}) \right)^T \right\|_{\mathcal{B}(\ell^2)} \\ &= \sup_{\varphi \in s(\mathcal{A})} \left\| \tilde{\varphi} \left(A^T - (A_{\underline{n}})^T \right) \right\|_{\mathcal{B}(\ell^2)} = \sup_{\varphi \in s(\mathcal{A})} \left\| \tilde{\varphi}(B - B_{\underline{n}}) \right\|_{\mathcal{B}(\ell^2)} \\ &= \|B - B_{\underline{n}}\| = 0. \end{aligned}$$

Since A is assumed to be in \mathcal{M} , this shows that $A = A_N \in \mathcal{K}$, and hence

$$\|A - A_{\nu}\| = \|A - A_{\underline{\nu}}\| \rightarrow 0 \quad \text{as } \nu \rightarrow \infty.$$

For the case $A = A_{\underline{N}}$, we see as above that $C = A^T$ satisfies $C = C_{\underline{N}} \in \mathcal{K}$, and hence

$$\|A - A_{\underline{\nu}}\| = \left\| (A - A_{\underline{\nu}})^T \right\| = \|C - C_{\underline{\nu}}\| \rightarrow 0 \quad \text{as } \nu \rightarrow \infty.$$

□

For each $A = [a_{jk}] \in \mathcal{M}$, A^* is defined by

$$(A^*)_{jk} = a_{kj}^* \quad \text{for all } j, k \in \mathbb{N}.$$

It is easy to see that $A^* \in \mathcal{M}$ whenever $A \in \mathcal{M}$.

Proposition 2.4. *Let $A = [a_{jk}]$ be a matrix over \mathcal{A} .*

- (1) $A \in \mathcal{K}$ iff the map $\varphi \mapsto \tilde{\varphi}(A)$ is continuous from $s(\mathcal{A})$ with the weak* topology to $\mathcal{K}(\ell^2)$ with the operator norm topology.
- (2) $A \in \mathcal{K}$ iff $A^* = [a_{jk}^*]^T \in \mathcal{K}$.
- (3) If $A \in \mathcal{M}$, then $A \in \mathcal{K}$ iff $\|A - A_n\| = \|A_n\| \rightarrow 0$ as $n \rightarrow \infty$.

Proof. (1) $[\Rightarrow]$ Suppose $A \in \mathcal{K}$. Then $A \in \mathcal{M}$. Thus $\varphi \mapsto \tilde{\varphi}(A)$ is continuous from $s(\mathcal{A})$ with weak* topology to $\mathcal{B}(\ell^2)$ with norm topology. It suffices to show that $\tilde{\varphi}(A) \in \mathcal{K}(\ell^2)$ for all $\varphi \in s(\mathcal{A})$. Let $\varphi \in s(\mathcal{A})$. We have

$$\left\| \tilde{\varphi}(A) - [\tilde{\varphi}(A)]_{\underline{n}} \right\|_{\mathcal{B}(\ell^2)} = \left\| \tilde{\varphi}(A - A_{\underline{n}}) \right\|_{\mathcal{B}(\ell^2)} \leq \|A - A_{\underline{n}}\| \rightarrow 0 \quad \text{as } n \rightarrow \infty$$

and hence $\tilde{\varphi}(A) \in \mathcal{K}(\ell^2)$.

(1) $[\Leftarrow]$ Let $\epsilon > 0$. By continuity, for each $\varphi \in s(\mathcal{A})$, there is a weak* open set $V_\varphi \subseteq s(\mathcal{A})$ such that

$$\varphi \in V_\varphi \quad \text{and} \quad \left\| \tilde{\varphi}(A) - \tilde{\psi}(A) \right\|_{\mathcal{K}(\ell^2)} = \left\| \tilde{\varphi}(A) - \tilde{\psi}(A) \right\|_{\mathcal{B}(\ell^2)} < \frac{\epsilon}{4} \quad \forall \psi \in V_\varphi.$$

Since $s(\mathcal{A})$ with the weak* topology is a compact Hausdorff space [4, p. 257], and

$$s(\mathcal{A}) \subseteq \bigcup_{\varphi \in s(\mathcal{A})} V_\varphi,$$

there are $\varphi_1, \dots, \varphi_k \in s(\mathcal{A})$ such that

$$s(\mathcal{A}) \subseteq \bigcup_{j=1}^k V_{\varphi_j}.$$

For each $j = 1, \dots, k$, since $\tilde{\varphi}_j(A) \in \mathcal{K}(\ell^2)$, there is an $N_j \in \mathbb{N}$ such that

$$\left\| \tilde{\varphi}_j(A) - [\tilde{\varphi}_j(A)]_{\underline{n}} \right\|_{\mathcal{B}(\ell^2)} = \left\| \tilde{\varphi}_j(A) - [\tilde{\varphi}_j(A_{\underline{n}})] \right\|_{\mathcal{B}(\ell^2)} < \frac{\epsilon}{4} \quad \text{for all } n \geq N_j.$$

Put $N = \max \{N_j : j = 1, \dots, k\}$. Then for $n \geq N$ and $\varphi \in s(\mathcal{A})$, we have $\varphi \in V_{\varphi_j}$ for some $j = 1, \dots, k$, and thus

$$\begin{aligned} & \left\| \tilde{\varphi}(A) - \tilde{\varphi}(A_n) \right\|_{\mathcal{B}(\ell^2)} \\ & \leq \left\| \tilde{\varphi}(A) - \tilde{\varphi}_j(A) \right\|_{\mathcal{B}(\ell^2)} + \left\| \tilde{\varphi}_j(A) - \tilde{\varphi}_j(A_n) \right\|_{\mathcal{B}(\ell^2)} + \left\| \tilde{\varphi}_j(A_n) - \tilde{\varphi}(A_n) \right\|_{\mathcal{B}(\ell^2)} \\ & < \frac{\epsilon}{4} + \frac{\epsilon}{4} + \left\| \left[\tilde{\varphi}_j(A) - \tilde{\varphi}(A) \right]_n \right\|_{\mathcal{B}(\ell^2)} < \frac{\epsilon}{2} + \left\| \tilde{\varphi}_j(A) - \tilde{\varphi}(A) \right\|_{\mathcal{B}(\ell^2)} < \frac{3\epsilon}{4} \end{aligned}$$

Since $\varphi \in s(\mathcal{A})$ is arbitrary,

$$\begin{aligned} \|A - A_n\| &= \sup_{\varphi \in s(\mathcal{A})} \left\| \tilde{\varphi}(A - A_n) \right\|_{\mathcal{B}(\ell^2)} = \sup_{\varphi \in s(\mathcal{A})} \left\| \tilde{\varphi}(A) - \tilde{\varphi}(A_n) \right\|_{\mathcal{B}(\ell^2)} \\ &\leq \frac{3\epsilon}{4} < \epsilon \quad \text{for all } n \geq N. \end{aligned}$$

(2) $[\Rightarrow]$ Suppose that $A \in \mathcal{K}$. Then $\varphi \mapsto \tilde{\varphi}(A)$ is weak* to norm continuous from $s(\mathcal{A})$ to $\mathcal{K}(\ell^2)$. Let $\epsilon > 0$. For each $\varphi \in s(\mathcal{A})$, there is a weak* neighborhood U_φ of φ such that

$$\text{for all } \psi \in U_\varphi, \quad \tilde{\psi}(A) \in \mathcal{K} \quad \text{and} \quad \left\| \tilde{\varphi}(A) - \tilde{\psi}(A) \right\|_{\mathcal{B}(\ell^2)} < \epsilon.$$

Since $\tilde{\psi}$ is a positive linear functional, $\tilde{\psi}(a^*) = \overline{\tilde{\psi}(a)}$ for all $a \in \mathcal{A}$ [4, p. 255]. From $\tilde{\psi}(A) \in \mathcal{K}(\ell^2)$, we have $\tilde{\psi}(A^*) = [\tilde{\psi}(A)]^* \in \mathcal{K}(\ell^2)$, and

$$\left\| \tilde{\varphi}(A^*) - \tilde{\psi}(A^*) \right\|_{\mathcal{B}(\ell^2)} = \left\| [\tilde{\varphi}(A)]^* - [\tilde{\psi}(A)]^* \right\|_{\mathcal{B}(\ell^2)} = \left\| \tilde{\varphi}(A) - \tilde{\psi}(A) \right\|_{\mathcal{B}(\ell^2)} < \epsilon.$$

Thus the map $\varphi \mapsto \tilde{\varphi}(A^*)$ is continuous from $s(\mathcal{A})$ with weak* topology to $\mathcal{K}(\ell^2)$ with norm topology. Hence $A^* \in \mathcal{K}$ by part (1).

(2) $[\Leftarrow]$ Suppose that $A^* \in \mathcal{K}$. Then $A = (A^*)^* \in \mathcal{K}$.

(3) $[\Rightarrow]$ Suppose $A \in \mathcal{K}$. Then $A^* \in \mathcal{K}$ and hence

$$\|A^* - (A^*)_n\| \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Thus

$$\|A - A_n\| = \|(A - A_n)^*\| = \|A^* - (A^*)_n\| \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

(3) $[\Leftarrow]$ Suppose $\|A - A_n\| \rightarrow 0$. Since each $A_n \in \mathcal{K}$ by Proposition 2.3, and since \mathcal{K} is closed under the operator norm, $A \in \mathcal{K}$. \square

3. THE DUAL OF \mathcal{K}

In this section we will obtain a functional matrix representation of the dual $\mathcal{K}^\#$ of \mathcal{K} . First note that for $A = [a_{jk}] \in \mathcal{M}$, and each $j, k \in \mathbb{N}$, we have

$$\|a_{jk}\| \leq 2 \|a_{jk}\|_s = 2 \sup_{\varphi \in s(\mathcal{A})} |\varphi(a_{jk})| \leq 2 \sup_{\varphi \in s(\mathcal{A})} \|\tilde{\varphi}(A)\|_{\mathcal{B}(\ell^2)} = 2 \|A\|.$$

We will need the following lemma in the proofs of Propositions 3.2 and 3.3

Lemma 3.1. *Let $\{f_n\}$ be a sequence in the dual space $X^\#$ of a Banach space X such that $f(x) = \sum_{k=1}^{\infty} f_k(x)$ converges for all $x \in X$. Then $f \in X^\#$.*

Proof. A routine argument shows that f is linear. For the boundedness of f , let $g_n = \sum_{k=1}^n f_k$ for each $n \in \mathbb{N}$. Then $g_n \in X^\#$. For each $x \in X$, since $\sum_{k=1}^{\infty} f_k(x)$ converges, there is an $\alpha_x \geq 0$ such that $|g_n(x)| \leq \alpha_x$ for all $n \in \mathbb{N}$. So $\{g_n\}$ is a sequence in $X^\#$ that is pointwise bounded. The uniform boundedness principle implies that $\{g_n\}$ is uniformly bounded; i.e., there is a β such that $\|g_n\| \leq \beta$ for all $n \in \mathbb{N}$. For each $x \in X$, we have

$$|f(x)| = \lim_{n \rightarrow \infty} \left| \sum_{k=1}^n f_k(x) \right| = \lim_{n \rightarrow \infty} |g_n(x)| \leq \limsup_{n \rightarrow \infty} \|g_n\| \|x\| \leq \beta \|x\|.$$

Thus $f \in X^\#$ with $\|f\| \leq \beta$. □

Proposition 3.2. *For each $f \in \mathcal{K}^\#$, there exists a unique matrix $[f_{jk}]$, with $f_{jk} \in \mathcal{A}^\#$, such that*

$$f(A) = \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \quad \text{for all } A = [a_{jk}] \in \mathcal{K}.$$

Conversely, each matrix $[g_{jk}]$ over $\mathcal{A}^\#$ with the property that

$$\sum_{j=1}^{\infty} \sum_{k=1}^{\infty} g_{jk}(a_{jk}) \quad \text{converges for every } A = [a_{jk}] \in \mathcal{K},$$

defines a bounded linear functional

$$g(A) = \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} g_{jk}(a_{jk}) \quad (A = [a_{jk}] \in \mathcal{K}) \quad \text{on } \mathcal{K}.$$

Moreover, in this case,

$$\begin{aligned} \sum_{k=1}^{\infty} \sum_{j=1}^{\infty} g_{jk}(a_{jk}) &\text{ converges, and,} \\ \sum_{k=1}^{\infty} \sum_{j=1}^{\infty} g_{jk}(a_{jk}) &= \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} g_{jk}(a_{jk}) \quad \text{for all } [a_{jk}] \in \mathcal{K}. \end{aligned}$$

Thus $\mathcal{K}^\#$ is identified with the space of all such matrices. The norm of such a matrix is defined to be the norm of the bounded linear functional it represents, i.e., $\|[f_{jk}]\| = \|f\|$ if $[f_{jk}]$ represents $f \in \mathcal{K}^\#$.

Proof. Let $f \in \mathcal{K}^\#$. For each $(j, k) \in \mathbb{N} \times \mathbb{N}$ and each $a \in \mathcal{A}$, since the matrix $E_{jk}(a)$ with (j, k) entry a and all others 0 is easily seen from Proposition 2.3 to be in \mathcal{K} with

$$\|E_{jk}(a)\| = \|a\|_s \leq \|a\|,$$

we define f_{jk} by

$$f_{jk}(a) = f(E_{jk}(a)) \quad \text{for all } a \in \mathcal{A}.$$

It is readily seen that f_{jk} is linear, and

$$|f_{jk}(a)| = |f(E_{jk}(a))| \leq \|f\| \|E_{jk}(a)\| \leq \|f\| \|a\|.$$

Hence $f_{jk} \in \mathcal{A}^\#$ with $\|f_{jk}\| \leq \|f\|$. Let $A = [a_{jk}] \in \mathcal{K}$. For each $n \in \mathbb{N}$, $A_n \in \mathcal{K}$, and, by Proposition 2.3,

$$\|A_n - [A_n]_{\nu_j}\| \rightarrow 0 \quad \text{as } \nu \rightarrow \infty.$$

Thus, by linearity,

$$\sum_{j=1}^n \sum_{k=1}^{\nu} f_{jk}(a_{jk}) = f([A_n]_{\nu_j}) \rightarrow f(A_n) \quad \text{as } \nu \rightarrow \infty.$$

That is

$$f(A_n) = \sum_{j=1}^n \sum_{k=1}^{\infty} f_{jk}(a_{jk}).$$

Since $\|A - A_n\| \rightarrow 0$ as $n \rightarrow \infty$, $f(A_n) \rightarrow f(A)$, and hence

$$f(A) = \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}).$$

Now suppose $[g_{jk}]$ is a matrix over $\mathcal{A}^\#$ such that

$$\sum_{j=1}^{\infty} \sum_{k=1}^{\infty} g_{jk}(a_{jk}) \quad \text{converges for every } A = [a_{jk}] \in \mathcal{K}.$$

For each fixed $m, n \in \mathbb{N}$, define $\hat{g}_{mn} : \mathcal{K} \rightarrow \mathbb{C}$ by

$$\hat{g}_{mn}(A) = g_{mn}(a_{mn}) \quad \text{for each } A = [a_{jk}] \in \mathcal{K}.$$

Then

$$|\hat{g}_{mn}(A)| \leq \|g_{mn}\| \|a_{mn}\| \leq 2 \|A\| \|g_{mn}\|$$

i.e., $\hat{g}_{mn} \in \mathcal{K}^\#$. Since by assumption

$$g_m(A) := \sum_{k=1}^{\infty} \hat{g}_{mk}(A) = \sum_{k=1}^{\infty} g_{mk}(a_{mk}) \quad \text{converges for every } A = [a_{jk}] \in \mathcal{K},$$

by Lemma 3.1, $g_m \in \mathcal{K}^\#$. Since we also assume that

$$g(A) := \sum_{m=1}^{\infty} g_m(A) = \sum_{m=1}^{\infty} \sum_{k=1}^{\infty} g_{mk}(a_{mk}) \quad \text{converges for every } A = [a_{jk}] \in \mathcal{K},$$

by Lemma 3.1 again, the functional g is bounded, i.e., $g \in \mathcal{K}^\#$.

For each $A = [a_{jk}] \in \mathcal{K}$, since the matrix $A_{|k|} = A_{|k|} - A_{(k-1)|}$, with the k -th column the same as that of A and all others 0, is in \mathcal{K} ,

$$\sum_{j=1}^{\infty} g_{jk}(a_{jk}) = g(A_{|k|}) \quad \text{converges, for all } k \in \mathbb{N}.$$

Since $\|A - A_{m|}\| \rightarrow 0$ as $m \rightarrow \infty$,

$$\begin{aligned} \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} g_{jk}(a_{jk}) &= g(A) = \lim_{m \rightarrow \infty} g(A_{m|}) = \lim_{m \rightarrow \infty} \left[\sum_{k=1}^m g(A_{|k|}) \right] \\ &= \lim_{m \rightarrow \infty} \left[\sum_{k=1}^m \sum_{j=1}^{\infty} g_{jk}(a_{jk}) \right] = \sum_{k=1}^{\infty} \sum_{j=1}^{\infty} g_{jk}(a_{jk}). \end{aligned}$$

□

Next we show that if $[f_{jk}] \in \mathcal{K}^{\#}$, then the two double sums both converge and are equal for each $A = [a_{jk}] \in \mathcal{M}$, not just for elements in \mathcal{K} .

Proposition 3.3. *For each $f = [f_{jk}] \in \mathcal{K}^{\#}$ and each $A = [a_{jk}] \in \mathcal{M}$, both*

$$\hat{f}(A) := \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \quad \text{and} \quad g(A) := \sum_{k=1}^{\infty} \sum_{j=1}^{\infty} f_{jk}(a_{jk})$$

converge, and they have the same sum. Furthermore \hat{f} is a bounded linear functional on \mathcal{M} with norm $\|\hat{f}\|_{\mathcal{M}^{\#}} = \|f\|_{\mathcal{K}^{\#}}$.

Proof. Let $A = [a_{jk}] \in \mathcal{M}$. Then for each $j \in \mathbb{N}$, the row j matrix $A_{\underline{j}} = A_j - A_{j-1} \in \mathcal{K}$. Thus

$$\sum_{k=1}^{\infty} f_{jk}(a_{jk}) \text{ converges for every } j \in \mathbb{N}.$$

Suppose

$$\sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \text{ does not converge.}$$

Then there are an $\epsilon > 0$ and two sequences $\{j_{\nu}\}, \{l_{\nu}\}$ in \mathbb{N} such that

$$1 \leq j_1 < l_1 < j_2 < l_2 < \dots < j_{\nu} < l_{\nu} < \dots, \quad \text{and}$$

$$\left| \sum_{j=j_{\nu}}^{l_{\nu}} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \right| > \epsilon \quad \text{for all } \nu \in \mathbb{N}.$$

Let $A_{\nu} = A_{\underline{l_{\nu}}} - A_{\underline{j_{\nu}-1}}$, the matrix whose rows from j_{ν} -th through l_{ν} -th coincide with that of A and all others are 0; let

$$\alpha_{\nu} = \frac{1}{\nu} \operatorname{sgn} \left[\sum_{j=j_{\nu}}^{l_{\nu}} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \right]; \quad \text{and} \quad B = \sum_{\nu=1}^{\infty} \alpha_{\nu} A_{\nu}.$$

We show that $B \in \mathcal{K}$ but the sum for $f(B)$ diverges. Let $\eta > 0$. There is a $\nu_0 \in \mathbb{N}$ such that

$$\sum_{\nu=\nu_0}^{\infty} \frac{\|A_{\nu}\|^2}{\nu^2} < \frac{\eta^2}{4}.$$

For $n \geq j_{\nu_0}$, $\varphi \in s(\mathcal{A})$, and $x = \{x_k\} \in \ell^2$, let ν_1 be the largest ν such that $j_\nu \leq n$. Thus $\nu_1 \geq \nu_0$, and hence,

$$\begin{aligned}
& \left\| \tilde{\varphi}(B - B_{\underline{n}})x \right\|_{\ell^2}^2 = \left\| [\tilde{\varphi}(B) - \tilde{\varphi}(B_{\underline{n}})]x \right\|_{\ell^2}^2 \\
&= \sum_{j=n+1}^{l_{\nu_1}} \left| \alpha_{\nu_1} \sum_{k=1}^{\infty} \varphi(a_{jk})x_k \right|^2 + \sum_{\nu=\nu_1+1}^{\infty} \sum_{j=j_\nu}^{l_\nu} \left| \alpha_\nu \sum_{k=1}^{\infty} \varphi(a_{jk})x_k \right|^2 \\
&= \left| \alpha_{\nu_1} \right|^2 \sum_{j=n+1}^{l_{\nu_1}} \left| \sum_{k=1}^{\infty} \varphi(a_{jk})x_k \right|^2 + \sum_{\nu=\nu_1+1}^{\infty} \left| \alpha_\nu \right|^2 \sum_{j=j_\nu}^{l_\nu} \left| \sum_{k=1}^{\infty} \varphi(a_{jk})x_k \right|^2 \\
&\leq \frac{1}{\nu_1^2} \sum_{j=1}^{\infty} \left| \sum_{k=1}^{\infty} \varphi(a_{jk})x_k \right|^2 + \sum_{\nu=\nu_1+1}^{\infty} \frac{1}{\nu^2} \sum_{j=1}^{\infty} \left| \sum_{k=1}^{\infty} \varphi(a_{jk})x_k \right|^2 \\
&\leq \frac{\|A\|^2}{\nu_1^2} \|x\|_{\ell^2}^2 + \sum_{\nu=\nu_2}^{\infty} \frac{\|A\|^2}{\nu^2} \|x\|_{\ell^2}^2 < \frac{\eta^2}{4} \|x\|_{\ell^2}^2.
\end{aligned}$$

Since this is true for all $x \in \ell^2$, we see that

$$\left\| \tilde{\varphi}(B - B_{\underline{n}}) \right\|_{\mathcal{B}(\ell^2)} \leq \frac{\eta}{2}.$$

But $\varphi \in s(\mathcal{A})$ is also arbitrary,

$$\|B - B_{\underline{n}}\| \leq \frac{\eta}{2} < \eta.$$

Since this is true for all $n \geq j_{\nu_0}$, we conclude that $B \in \mathcal{K}$.

On the other hand we also have

$$\begin{aligned}
f(B) &= \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(b_{jk}) = \sum_{\nu=1}^{\infty} \alpha_\nu \sum_{j=j_\nu}^{l_\nu} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \\
&= \sum_{\nu=1}^{\infty} \frac{1}{\nu} \left| \sum_{j=j_\nu}^{l_\nu} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \right| \geq \sum_{\nu=1}^{\infty} \frac{\epsilon}{\nu} = \infty,
\end{aligned}$$

contradicting $B \in \mathcal{K}$ and $f \in \mathcal{K}^\#$. Therefore

$$\sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \text{ converges.}$$

A similar argument shows that the sum in the other order for g also converges.

Uniform boundedness arguments similar to that used in the proof of Proposition 3.2 show that \hat{f} and g are both bounded linear functionals on \mathcal{M} .

For $A \in \mathcal{M}$, since $A_{n_i} \in \mathcal{K}$, for each $n \in \mathbb{N}$, by last part of the preceding proposition,

$$|g(A)| = \lim_{n \rightarrow \infty} |g(A_{n_i})| = \lim_{n \rightarrow \infty} |f(A_{n_i})| \leq \limsup_{n \rightarrow \infty} \|f\| \|A_{n_i}\| \leq \|f\| \|A\|,$$

thus $\|g\| \leq \|f\|$. Also $g|_{\mathcal{K}} = f$, we see that $\|g\| \geq \|f\|$, and thus $\|f\| = \|g\|$. Similarly $\|\hat{f}\| = \|f\|$.

To see that the two sums are equal, we first show that the sequence $\{g_n\}$ defined by

$$g_n(A) := \sum_{k=1}^n \sum_{j=1}^{\infty} f_{jk}(a_{jk}) \quad (A = [a_{jk}] \in \mathcal{K})$$

is a Cauchy sequence in $\mathcal{K}^\#$. Suppose $\{g_n\}$ is not a Cauchy sequence in $\mathcal{K}^\#$. Then there exist an $\epsilon > 0$ and sequences $\{k_\nu\}_{\nu \in \mathbb{N}}$, $\{l_\nu\}_{\nu \in \mathbb{N}}$ in \mathbb{N} such that

$$l_{\nu-1} + 1 \leq k_\nu < l_\nu \quad (\text{where } l_0 = 0), \quad \text{and} \quad \|g_{l_\nu} - g_{k_\nu}\| > 2\epsilon \quad \text{for all } \nu \in \mathbb{N}.$$

Thus there are elements $A_\nu \in \mathcal{K}$ such that

$$\|A_\nu\| = 1 \quad \text{and} \quad |g_{l_\nu}(A_\nu) - g_{k_\nu}(A_\nu)| > 2\epsilon.$$

Let

$$\alpha_\nu = \frac{1}{\nu} \operatorname{sgn} [g_{l_\nu}(A_\nu) - g_{k_\nu}(A_\nu)] \quad \text{and} \quad B = \sum_{\nu=1}^{\infty} \alpha_\nu A_\nu.$$

Then an argument similar to that used above shows that

$$B \in \mathcal{K} \quad \text{but} \quad g(B) = \sum_{k=1}^{\infty} \sum_{j=1}^{\infty} f_{jk}(B(j,k)) \quad \text{diverges,}$$

which is a contradiction. Therefore $\{g_n\}$ is a Cauchy sequence in $\mathcal{K}^\#$. Thus there is an $h \in \mathcal{K}^\#$ such that

$$\|g_n - h\|_{\mathcal{K}^\#} \rightarrow 0.$$

But since each $A \in \mathcal{K}$ has $\|A - A_n\| \rightarrow 0$, also $g \in \mathcal{K}^\#$ and $g_n(A) = g(A_n)$, we have

$$g_n(A) \rightarrow g(A) \quad \text{for each } A \in \mathcal{K}.$$

Thus $g = h$ and hence

$$\|g_n - g\|_{\mathcal{K}^\#} \rightarrow 0.$$

For each $A = [a_{jk}] \in \mathcal{M}$, since

$$\sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \quad \text{and} \quad \sum_{j=1}^{\infty} \sum_{k=1}^n f_{jk}(a_{jk}) \quad \text{converge for all } n \in \mathbb{N},$$

$$\begin{aligned} (\hat{f} - g_n)(A) &= \hat{f}(A) - g_n(A) = \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) - \sum_{j=1}^{\infty} \sum_{k=1}^n f_{jk}(a_{jk}) \\ &= \sum_{j=1}^{\infty} \sum_{k=n+1}^{\infty} f_{jk}(a_{jk}) = \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} \tilde{f}_{jk}(a_{jk}) \end{aligned}$$

where

$$\tilde{f}_{jk} = \begin{cases} f_{jk} & \text{for } k > n \\ 0 & \text{otherwise.} \end{cases}$$

Notice that $\widehat{(f - g_n)} = \hat{f} - g_n$, and, by Proposition 3.2, that $f = g$ on \mathcal{K} . Thus, from the first part, we have

$$\begin{aligned} \lim_{n \rightarrow \infty} \left\| \hat{f} - g_n \right\|_{\mathcal{M}^\#} &= \lim_{n \rightarrow \infty} \left\| \widehat{(f - g_n)} \right\|_{\mathcal{M}^\#} = \lim_{n \rightarrow \infty} \|f - g_n\|_{\mathcal{K}^\#} \\ &= \lim_{n \rightarrow \infty} \|g - g_n\|_{\mathcal{K}^\#} = 0. \end{aligned}$$

Therefore

$$\hat{f}(A) = \lim_{n \rightarrow \infty} g_n(A) \quad \text{for all } A \in \mathcal{M},$$

and hence, for each $A = [a_{jk}] \in \mathcal{M}$,

$$\sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) = \hat{f}(A) = \lim_{n \rightarrow \infty} g_n(A) = \sum_{k=1}^{\infty} \sum_{j=1}^{\infty} f_{jk}(a_{jk}).$$

□

Note that this proposition corresponds to the fact that the trace functional satisfies $\text{tr}(AB) = \text{tr}(BA)$ for a trace class A and bounded B on a Hilbert space. The proof of this proposition can easily be adapted to a proof of the trace identity. Since each $[f_{jk}] \in \mathcal{K}^\#$ defines a bounded linear functional

$$\hat{f}(A) = \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \quad (A = [a_{jk}] \in \mathcal{M})$$

on \mathcal{M} with the same norm $\left\| \hat{f} \right\|_{\mathcal{M}^\#} = \left\| [f_{jk}] \right\|_{\mathcal{K}^\#}$. The space of all such linear functionals \hat{f} will be denoted by $\widehat{\mathcal{K}^\#}$

4. THE MAIN THEOREM

Now we are ready for the main Dixmier's theorem. Denote by \mathcal{K}^\perp the subspace of $\mathcal{M}^\#$ consisting of bounded linear functionals on \mathcal{M} that vanish on \mathcal{K} .

Theorem 4.1. *For each $f \in \mathcal{M}^\#$, there is a unique pair $g \in \widehat{\mathcal{K}^\#}$ and $h \in \mathcal{K}^\perp$ such that*

$$f = g + h \quad \text{and} \quad \|f\| = \|g\| + \|h\|.$$

Proof. For each $(j, k) \in \mathbb{N} \times \mathbb{N}$, define f_{jk} by $f_{jk}(a) = f(E_{jk}(a))$ for all $a \in \mathcal{A}$. Then $f_{jk} \in \mathcal{A}^\#$ with $\|f_{jk}\| \leq \|f\|$. Then as in the proof of Proposition 3.2 the matrix $[f_{jk}]$ represents a bounded linear functional $\tilde{f} = f|_{\mathcal{K}}$ on \mathcal{K} . By Proposition 3.3, $[f_{jk}]$ defines a bounded linear functional $g = \widehat{(\tilde{f})} = \widehat{(f|_{\mathcal{K}})}$ on \mathcal{M} , where

$$g(A) = \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \quad \text{for all } A = [a_{jk}] \in \mathcal{M},$$

and

$$\|g\|_{\mathcal{M}^\#} = \left\| \tilde{f} \right\|_{\mathcal{K}^\#}.$$

Let $h = f - g$. It is clear that $h \in \mathcal{K}^\perp$. The uniqueness of the decomposition follows from the fact that $\widehat{\mathcal{K}^\#} \oplus \mathcal{K}^\perp = \mathcal{M}^\#$ is a direct sum.

Since $\|f\| \leq \|g\| + \|h\|$, it suffices to prove that $\|f\| \geq \|g\| + \|h\|$. Let $\epsilon > 0$. Since $\|g\|_{\mathcal{M}^\#} = \|g|_{\mathcal{K}}\|$, there is an $A = [a_{jk}] \in \mathcal{K}$ such that

$$\|A\| = 1 \quad \text{and} \quad g(A) > \|g\| - \frac{\epsilon}{8}.$$

There is also a $B = [b_{jk}] \in \mathcal{M}$ such that

$$\|B\| = 1 \quad \text{and} \quad h(B) > \|h\| - \frac{\epsilon}{8}.$$

Form the convergence of the double sum, there is a j_0 such that

$$\left| \sum_{j=n}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \right| < \frac{\epsilon}{8} \quad \forall n > j_0.$$

There is also a k_0 such that

$$\left| \sum_{j=1}^{j_0} \sum_{k=k_0+1}^{\infty} f_{jk}(a_{jk}) \right| < \frac{\epsilon}{8}.$$

By Proposition 3.3,

$$\sum_{j=1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(b_{jk}) = \sum_{k=1}^{\infty} \sum_{j=1}^{\infty} f_{jk}(b_{jk}),$$

thus there is a $j_1 \geq j_0$ such that

$$\left| \sum_{j=j_1+1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(b_{jk}) \right| < \frac{\epsilon}{8}.$$

Put

$$\hat{f}_{jk} = \begin{cases} 0 & \text{if } 1 \leq j \leq j_1 \\ f_{jk} & \text{if } j_1 < j \end{cases}$$

Then $[\hat{f}_{jk}] \in \mathcal{K}^\#$. Thus

$$\begin{aligned} \sum_{j=j_1+1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(b_{jk}) &= \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} \hat{f}_{jk}(b_{jk}) = \sum_{k=1}^{\infty} \sum_{j=1}^{\infty} \hat{f}_{jk}(b_{jk}) \\ &= \sum_{k=1}^{\infty} \sum_{j=j_1+1}^{\infty} f_{jk}(b_{jk}) \end{aligned}$$

converges, and hence there is a $k_1 \geq k_0$ such that

$$\left| \sum_{k=k_1+1}^{\infty} \sum_{j=j_1+1}^{\infty} f_{jk}(b_{jk}) \right| < \frac{\epsilon}{8}.$$

Let

$$A_0(j, k) = \begin{cases} a_{jk} & \text{if } 1 \leq j \leq j_0, \text{ and } 1 \leq k \leq k_0 \\ 0 & \text{otherwise,} \end{cases}$$

$$B_0(j, k) = \begin{cases} b_{jk} & \text{if } j_1 < j, \text{ and } k_1 < k \\ 0 & \text{otherwise;} \end{cases}$$

and let $C = [c_{jk}] = A_0 + B_0$. Then $\|C\| = \max\{\|A_0\|, \|B_0\|\} \leq 1$. Since $h \in \mathcal{K}^\perp$, and $A_0, B - B_0 \in \mathcal{K}$, we have $h(A_0) = 0$, and hence $h(B) = h(B_0)$. Therefore

$$\begin{aligned} \|f\| &\geq |f(C)| = |g(A_0) + g(B_0) + h(A_0) + h(B_0)| \\ &\geq |g(A_0) + h(B_0)| - |g(B_0)| > \operatorname{Re}[g(A_0)] + \operatorname{Re}[h(B_0)] - \frac{\epsilon}{8} \\ &= \operatorname{Re} \left[g(A) - \sum_{j=j_0+1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) - \sum_{j=1}^{j_0} \sum_{k=k_0+1}^{\infty} f_{jk}(a_{jk}) \right] + h(B) - \frac{\epsilon}{8} \\ &> \|g\| - \frac{\epsilon}{8} - \left| \sum_{j=j_0+1}^{\infty} \sum_{k=1}^{\infty} f_{jk}(a_{jk}) \right| - \left| \sum_{j=1}^{j_0} \sum_{k=k_0+1}^{\infty} f_{jk}(a_{jk}) \right| + \|h\| - \frac{\epsilon}{4} \\ &> \|g\| + \|h\| - \frac{5\epsilon}{8} > \|g\| + \|h\| - \epsilon. \end{aligned}$$

Since the preceding argument holds for every $\epsilon > 0$, we conclude that

$$\|f\| \geq \|g\| + \|h\|.$$

□

We note that when \mathcal{A} is the complex field \mathbb{C} , then $s(\mathcal{A})$ consists of the identity map alone. So a matrix A over \mathbb{C} is in \mathcal{M} iff A is in $\mathcal{B}(\ell^2)$ and A is in \mathcal{K} iff A is in $\mathcal{K}(\ell^2)$. A matrix defines a bounded linear functional on $\mathcal{K}(\ell^2)$ iff it is represented by a trace class matrix and hence it is a trace class matrix itself. Thus Dixmier's Theorem is an immediate consequence of this result.

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