

## MAHARAM TRACES ON VON NEUMANN ALGEBRAS

V. I. CHILIN AND B. S. ZAKIROV

ABSTRACT. Traces  $\Phi$  on von Neumann algebras with values in complex order complete vector lattices are considered. The full description of these traces is given for the case when  $\Phi$  is the Maharam trace. The version of Radon-Nikodym-type theorem for Maharam traces is established.

### 1. INTRODUCTION

The theory of integration for measures  $\mu$  with values in order complete vector lattices has inspired the study of *(bo)*-complete lattice-normed spaces  $L^p(\mu)$  (see, for example, [1], 6.1.8). The spaces  $L^p(\mu)$  are the Banach-Kantorovich spaces if the measure  $\mu$  possesses the Maharam property. In the proof of this fact, description of Maharam operators acting in order complete vector lattices plays an important role ([1], 3.4.3).

The existence of the center-valued traces in finite von Neumann algebras makes it natural to construct the theory of integration for traces with values in the complex order complete vector lattice  $F_{\mathbb{C}} = F \oplus iF$ . If the von Neumann algebra is commutative, then construction of  $F_{\mathbb{C}}$ -valued integration for it is the component part for the investigation of the properties of order continuous maps of vector lattices.

Let  $M$  be a non-commutative von Neumann algebra, let  $F_{\mathbb{C}}$  be a von Neumann sub-algebra in the center of  $M$  and let  $\Phi : M \rightarrow F_{\mathbb{C}}$  be a trace with modularity property:  $\Phi(zx) = z\Phi(x)$  for all  $z \in F_{\mathbb{C}}$ ,  $x \in M$ . It is known that the non-commutative  $L^p$ -space  $L^p(M, \Phi)$  is a Banach-Kantorovich space [2], [3]. In addition,  $\Phi$  possesses the Maharam property: if  $0 \leq z \leq \Phi(x)$ ,  $z \in F_{\mathbb{C}}$ ,  $0 \leq x \in M$ , then there exists  $0 \leq y \leq x$  such that  $\Phi(y) = z$  (compare with [1], 3.4.1).

In the present article, we will study the faithful normal traces  $\Phi$  on a von Neumann algebra  $M$  with values in an arbitrary complex order complete vector lattice. We give the full description of such traces in the case when  $\Phi$  is a Maharam trace. With the help of the locally measure topology in the algebra  $S(M)$  of all measurable operators we construct the Banach-Kantorovich space  $L^1(M, \Phi) \subset S(M)$ . We also state the version of Radon-Nikodym-type theorem for Maharam traces.

We use the terminology and results of the von Neumann algebras theory (see [4], [5]), measurable operators theory (see [6], [7]) and order complete vector lattices and Banach-Kantorovich spaces theory (see [1]).

### 2. PRELIMINARIES

Let  $H$  be a Hilbert space, let  $B(H)$  be the  $*$ -algebra of all bounded linear operators on  $H$ , and  $\mathbf{1}$  be the identity operator on  $H$ . Let  $M$  be a von Neumann algebra acting on  $H$ , let  $Z(M)$  be the center of  $M$  and  $P(M)$  be the lattice of all projectors in  $M$ . We denote by  $P_{fin}(M)$  the set of all finite projectors in  $M$ .

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A densely-defined closed linear operator  $x$  (possibly unbounded) affiliated with  $M$  is said to be *measurable* if there exists a sequence  $\{p_n\}_{n=1}^{\infty} \subset P(M)$  such that  $p_n \uparrow \mathbf{1}$ ,  $p_n(H) \subset \mathfrak{D}(x)$  and  $p_n^\perp = \mathbf{1} - p_n \in P_{fin}(M)$  for every  $n = 1, 2, \dots$  (here  $\mathfrak{D}(x)$  is the domain of  $x$ ). Let us denote by  $S(M)$  the set of all measurable operators.

Let  $x, y$  be measurable operators. Then  $x + y$ ,  $xy$  and  $x^*$  are densely-defined and pre-closed. Moreover, the closures  $\overline{x + y}$  (strong sum),  $\overline{xy}$  (strong product) and  $x^*$  are again measurable, and  $S(M)$  is a  $*$ -algebra with respect to the strong sum, strong product, and the adjoint operation (see [6]). It is clear that  $M$  is a  $*$ -subalgebra in  $S(M)$ . For any subset  $A \subset S(M)$ , let  $A_h = \{x \in A : x = x^*\}$ ,  $A_+ = \{x \in A : (x\xi, \xi) \geq 0 \text{ for all } \xi \in \mathfrak{D}(x)\}$ .

Let  $x \in S(M)$  and  $x = u|x|$  be the polar decomposition, where  $|x| = (x^*x)^{\frac{1}{2}}$ ,  $u$  is a partial isometry in  $B(H)$ . Then  $u \in M$  and  $|x| \in S(M)$ . If  $x \in S_h(M)$  and  $\{E_\lambda(x)\}$  are the spectral projections of  $x$ , then  $\{E_\lambda(x)\} \subset P(M)$ .

Let  $M$  be a commutative von Neumann algebra. Then  $M$  admits a faithful semi-finite normal trace  $\tau$ , and  $M$  is  $*$ -isomorphic to the  $*$ -algebra  $L^\infty(\Omega, \Sigma, \mu)$  of all bounded complex measurable functions with the identification almost everywhere, where  $(\Omega, \Sigma, \mu)$  is a measurable space. In addition,  $\mu(A) = \tau(\chi_A)$ ,  $A \in \Sigma$ . Moreover,  $S(M) \cong L^0(\Omega, \Sigma, \mu)$ , where  $L^0(\Omega, \Sigma, \mu)$  is the  $*$ -algebra of all complex measurable functions with the identification almost everywhere [6].

The locally measure topology  $t(M)$  on  $L^0(\Omega, \Sigma, \mu)$  is by definition the linear (Hausdorff) topology whose fundamental system of neighborhoods around 0 is given by

$$W(B, \varepsilon, \delta) = \{f \in L^0(\Omega, \Sigma, \mu) : \text{there exists a set } E \in \Sigma, \text{ such that}$$

$$E \subseteq B, \mu(B \setminus E) \leq \delta, f\chi_E \in L^\infty(\Omega, \Sigma, \mu), \|f\chi_E\|_{L^\infty(\Omega, \Sigma, \mu)} \leq \varepsilon\}.$$

Here  $\varepsilon, \delta$  run over all strictly positive numbers and  $B \in \Sigma$ ,  $\mu(B) < \infty$ . It is known that  $(S(M), t(M))$  is a complete topological  $*$ -algebra.

It is clear that zero neighborhoods  $W(B, \varepsilon, \delta)$  are closed and have the following property: if  $f \in W(B, \varepsilon, \delta)$ ,  $g \in L^\infty(\Omega, \Sigma, \mu)$ ,  $\|g\|_{L^\infty(\Omega, \Sigma, \mu)} \leq 1$ , then  $gf \in W(B, \varepsilon, \delta)$ .

A net  $\{f_\alpha\}$  converges to  $f$  locally in measure (notation:  $f_\alpha \xrightarrow{t(M)} f$ ) if and only if  $f_\alpha\chi_B$  converges to  $f\chi_B$  in  $\mu$ -measure for each  $B \in \Sigma$  with  $\mu(B) < \infty$ . Thus  $\{f_\alpha\}$  remains convergent to  $f$  if  $\tau$  is replaced by another faithful semi-finite normal trace on  $M$ . If  $M$  is  $\sigma$ -finite, i.e. any family of nonzero mutually orthogonal projectors from  $P(M)$  is at most countable, then there exists a faithful finite normal trace  $\tau$  on  $M$ . In this case, the topology  $t(M)$  is metrizable, and convergence of a sequence  $f_n \xrightarrow{t(M)} f$  is equivalent to convergence of  $f_n$  to  $f$  in trace  $\tau$ .

Let now  $M$  be an arbitrary finite von Neumann algebra,  $\Phi_M : M \rightarrow Z(M)$  be a center-valued trace on  $M$  ([4], 7.11). Let  $Z(M) \cong L^\infty(\Omega, \Sigma, \mu)$ . The locally measure topology  $t(M)$  on  $S(M)$  is by definition the linear (Hausdorff) topology whose fundamental system of neighborhoods around 0 is given by

$$V(B, \varepsilon, \delta) = \{x \in S(M) : \text{there exists } p \in P(M), z \in P(Z(M))$$

$$\text{such that } xp \in M, \|xp\|_M \leq \varepsilon, z^\perp \in W(B, \varepsilon, \delta), \Phi_M(zp^\perp) \leq \varepsilon z\},$$

where  $\|\cdot\|_M$  is the  $C^*$ -norm in  $M$ . It is known that,  $(S(M), t(M))$  is a complete topological  $*$ -algebra [8].

The net  $\{x_\alpha\} \subset S(M)$  converges to  $x \in S(M)$  in trace  $\Phi_M$  (notation:  $x_\alpha \xrightarrow{\Phi_M} x$ ) if  $\Phi_M(E_\lambda^\perp(|x_\alpha - x|)) \xrightarrow{t(Z(M))} 0$  for all  $\lambda > 0$ .

**Proposition 2.1.** (see [7], § 3.5). *Let  $M$  be a finite von Neumann algebra,  $x_\alpha, x \in S(M)$ . The following conditions are equivalent:*

- (i)  $x_\alpha \xrightarrow{t(M)} x$ ;
- (ii)  $x_\alpha \xrightarrow{\Phi_M} x$ ;

(iii)  $E_\lambda^\perp(|x_\alpha - x|) \xrightarrow{t(M)} 0$  for all  $\lambda > 0$ .

Let  $\tau$  be a faithful semi-finite normal trace on  $M$ . An operator  $x \in S(M)$  is said to be  $\tau$ -measurable if  $\tau(E_\lambda^\perp(|x|)) < \infty$  for some  $\lambda > 0$ . The set  $S(M, \tau)$  of all  $\tau$ -measurable operators is the  $*$ -subalgebra in  $S(M)$ , in addition  $M \subset S(M, \tau)$ . If  $\tau(\mathbf{1}) < \infty$ , then  $S(M, \tau) = S(M)$ .

Denote by  $t_\tau$  the locally measure topology in  $S(M, \tau)$  generated by a trace  $\tau$  (see, for example, [9]). If  $x_\alpha, x \in S(M, \tau)$  and  $x_\alpha$  converges to  $x$  in topology  $t_\tau$  (notation:  $x_\alpha \xrightarrow{\tau} x$ ), then  $x_\alpha \xrightarrow{t(M)} x$  ([7], § 3.5). If  $\tau$  is finite, then topologies  $t(M)$  and  $t_\tau$  coincide ([7], § 3.5). It is known that  $x_\alpha \xrightarrow{\tau} x$  if and only if  $\tau(E_\lambda^\perp(|x_\alpha - x|)) \rightarrow 0$  for all  $\lambda > 0$  [10].

Denote by  $T(M)$  the set of all nonzero finite normal traces on the finite von Neumann algebra  $M$ .

**Proposition 2.2.** *Let  $M$  be a finite von Neumann algebra,  $x_\alpha, x \in S(M)$ . Then*

(i) *if  $x_\alpha \xrightarrow{t(M)} x$ , then  $|x_\alpha| \xrightarrow{t(M)} |x|$  and  $\tau(E_\lambda^\perp(|x_\alpha - x|)) \rightarrow 0$  for all  $\lambda > 0$  and  $\tau \in T(M)$ ;*

(ii) *if  $T_1(M)$  is a separating subset of  $T(M)$  and  $\tau(E_\lambda^\perp(|x_\alpha - x|)) \rightarrow 0$  for all  $\lambda > 0$ ,  $\tau \in T_1(M)$ , then  $x_\alpha \xrightarrow{t(M)} x$ .*

*Proof.* (i) Let  $\tau \in T(M)$  and  $s(\tau)$  be the support of a trace  $\tau$ . Then  $s(\tau) \in P(Z(M))$  and  $\tau(x) = \tau(xs(\tau))$  for all  $x \in M$  ([4], 5.15, 7.13). Since  $x_\alpha \xrightarrow{t(M)} x$ ,  $x_\alpha s(\tau) \xrightarrow{t(M)} xs(\tau)$ . The restriction of  $\tau$  on  $Ms(\tau)$  is a faithful finite normal trace. Therefore  $\tau(E_\lambda^\perp(|x_\alpha - x|)) = \tau(E_\lambda^\perp(|x_\alpha s(\tau) - xs(\tau)|)) \rightarrow 0$  for all  $\lambda > 0$ .

If  $|x_\alpha| \not\xrightarrow{t(M)} |x|$ , then there are  $\lambda_0 > 0$ ,  $\tau \in T(M)$  such that  $\tau(E_{\lambda_0}^\perp(|x_\alpha| - |x|)) \not\rightarrow 0$ . The restriction  $\tau_0$  of the trace  $\tau$  on  $Ms(\tau)$  is a faithful finite normal trace. Therefore convergence  $x_\alpha s(\tau) \xrightarrow{t(M)} xs(\tau)$  implies  $x_\alpha s(\tau) \xrightarrow{\tau_0} xs(\tau)$ . Using continuity of the operator function  $\sqrt{y}$ ,  $y \in S_+(Ms(\tau))$  [11], we obtain

$$|x_\alpha|s(\tau) = \sqrt{(x_\alpha s(\tau))^*(x_\alpha s(\tau))} \xrightarrow{\tau_0} \sqrt{(x s(\tau))(x s(\tau))} = |x|s(\tau).$$

Hence  $\tau(E_{\lambda_0}^\perp(|x_\alpha| - |x|)) = \tau(E_{\lambda_0}^\perp(|x_\alpha|s(\tau) - |x|s(\tau))) \rightarrow 0$ , which is not the case.

(ii) Since  $T_1(M)$  is the separating family traces on  $M$ ,  $\sup_{\tau \in T_1(M)} s(\tau) = \mathbf{1}$ . Hence there is

a family  $\{z_i\}_{i \in I}$  of nonzero mutually orthogonal central projectors such that  $\sup_{i \in I} z_i = \mathbf{1}$ ,

and for any  $i \in I$ , there exists  $\tau_i \in T_1(M)$  with  $z_i \leq s(\tau_i)$  ([12], chapter III, § 2). We defined the faithful semi-finite normal trace on  $M$  as  $\tau(x) = \sum_{i \in I} \tau_i(xz_i)$ ,  $x \in M$ . It is

clear that restrictions  $\tau$  and  $\tau_i$  coincide on  $Mz_i$ . In addition,  $\tau_i(E_\lambda^\perp(|x_\alpha z_i - xz_i|)) = \tau_i(E_\lambda^\perp(|x_\alpha - x|)) \rightarrow 0$  for all  $\lambda > 0$ ,  $i \in I$ . Hence,  $E_\lambda^\perp(|x_\alpha - x|)z_i \xrightarrow{\tau} 0$ , and therefore  $E_\lambda^\perp(|x_\alpha - x|)z_i \xrightarrow{t(M)} 0$ .

For any finite subset  $\gamma \subset I$ , let  $u_\gamma = \sum_{i \in \gamma} z_i$ . It is clear that  $u_\gamma \uparrow \mathbf{1}$  and  $\Phi_M(u_\gamma) \uparrow \Phi_M(\mathbf{1})$ .

Hence,  $\Phi_M(u_\gamma^\perp) \xrightarrow{t(Z(M))} 0$ , i.e.  $u_\gamma^\perp \xrightarrow{t(M)} 0$ .

Let  $U$  be an arbitrary neighborhood of 0 in  $(S(M), t(M))$ . We choose  $V(B, \varepsilon, \delta)$  such that  $V(B, \varepsilon, \delta) + V(B, \varepsilon, \delta) \subset U$ . Fix  $\gamma_0$  with  $(\mathbf{1} - u_{\gamma_0}) \in V(B, \frac{\varepsilon}{4}, \delta)$ . Since  $E_\lambda^\perp(|x_\alpha - x|)u_{\gamma_0} \xrightarrow{t(M)} 0$ , there is an  $\alpha_0$  such that  $E_\lambda^\perp(|x_\alpha - x|)u_{\gamma_0} \in V(B, \varepsilon, \delta)$  as  $\alpha \geq \alpha_0$ . We have  $aV(B, \frac{\varepsilon}{4}, \delta)b \subset V(B, \varepsilon, \delta)$ , where  $a, b \in M$ ,  $\|a\|_M \leq 1$ ,  $\|b\|_M \leq 1$  (see, for example, [7], § 3.5). Hence

$$\begin{aligned} E_\lambda^\perp(|x_\alpha - x|) &= E_\lambda^\perp(|x_\alpha - x|)u_{\gamma_0} + E_\lambda^\perp(|x_\alpha - x|)(\mathbf{1} - u_{\gamma_0}) \\ &\in V(B, \varepsilon, \delta) + V(B, \varepsilon, \delta) \subset U \end{aligned}$$

for all  $\alpha \geq \alpha_0$ . Therefore  $E_\lambda^\perp(|x_\alpha - x|) \xrightarrow{t(M)} 0$  for all  $\lambda > 0$ . Proposition 2.1 implies that  $x_\alpha \xrightarrow{t(M)} x$ .  $\square$

### 3. VECTOR LATTICE-VALUED TRACES

Throughout the section, let  $M$  be a von Neumann algebra, let  $F$  be an order complete vector lattice, and let  $F_{\mathbb{C}} = F \oplus iF$  be a complexification of  $F$ . If  $z = \alpha + i\beta \in F_{\mathbb{C}}$ ,  $\alpha, \beta \in F$ , then  $\bar{z} := \alpha - i\beta$ , and  $|z| := \sup\{\operatorname{Re}(e^{i\theta}z) : 0 \leq \theta < 2\pi\}$  (see [1], 1.3.13).

An  $F_{\mathbb{C}}$ -valued trace on the von Neumann algebra  $M$  is a linear mapping  $\Phi : M \rightarrow F_{\mathbb{C}}$  given  $\Phi(x^*x) = \Phi(xx^*) \geq 0$  for all  $x \in M$ . It is clear that  $\Phi(M_h) \subset F$ ,  $\Phi(M_+) \subset F_+ = \{a \in F : a \geq 0\}$ . A trace  $\Phi$  is said to be *faithful* if the equality  $\Phi(x^*x) = 0$  implies  $x = 0$ , *normal* if  $\Phi(x_\alpha) \uparrow \Phi(x)$  for every  $x_\alpha, x \in M_h$ ,  $x_\alpha \uparrow x$ .

If  $M$  is a finite von Neumann algebra, then its center-valued trace  $\Phi_M : M \rightarrow Z(M)$  is an example of a  $Z(M)$ -valued faithful normal trace.

Let  $\Delta$  be a separating family of finite normal numerical traces on the von Neumann algebra  $M$ ,  $\mathbb{C}^\Delta = \prod_{\tau \in \Delta} \mathbb{C}_\tau$ , where  $\mathbb{C}_\tau = \mathbb{C}$  for all  $\tau \in \Delta$ . Then  $\Phi(x) = \{\tau(x)\}_{\tau \in \Delta}$  is also an example of an faithful normal  $\mathbb{C}^\Delta$ -valued trace on  $M$ .

Let us list some properties of the trace  $\Phi : M \rightarrow F_{\mathbb{C}}$ .

**Proposition 3.1.** (i) *Let  $x, y, a, b \in M$ . Then*

$$\Phi(x^*) = \overline{\Phi(x)}, \quad \Phi(xy) = \Phi(yx), \quad \Phi(|x^*|) = \Phi(|x|),$$

$$|\Phi(axb)| \leq \|a\|_M \|b\|_M \Phi(|x|);$$

(ii) *If  $\Phi$  is a faithful trace, then  $M$  is finite;*

(iii) *If  $x_n, x \in M$  and  $\|x_n - x\|_M \rightarrow 0$ , then  $|\Phi(x_n) - \Phi(x)|$  relative uniform converges to zero;*

(iv) *If  $M$  is a finite von Neumann algebra, then  $\Phi(\Phi_M(x)) = \Phi(x)$  for all  $x \in M$ ;*

(v)  $\Phi(|x + y|) \leq \Phi(|x|) + \Phi(|y|)$  for all  $x, y \in M$ .

*Proof.* The proof of (i) and (ii) is the same as for numerical traces (see, for example, [5], chapter V, § 2).

The proof of (iii) follows from the inequality  $|\Phi(x_n) - \Phi(x)| \leq \|x_n - x\|_M \Phi(\mathbf{1})$ .

(iv) Let  $U(M)$  be the set of all unitary operators in  $M$ . Then  $\Phi_M(x)$  belongs to the closure of the convex hull  $co\{uxu^* : u \in U(M)\}$  ([4], 7.11). Since  $\Phi(uxu^*) = \Phi(u^*ux) = \Phi(x)$ , we get  $\Phi(y) = \Phi(x)$  for any  $y \in co\{uxu^* : u \in U(M)\}$ . Therefore, because of (iii), we have  $\Phi(x) = \Phi(\Phi_M(x))$ .

(v) Since  $|x + y| \leq u|x|u^* + v|y|v^*$  for some partial isometries  $u, v$  in  $M$  (see [13]), we have, by virtue of (i)

$$\begin{aligned} \Phi(|x + y|) &\leq \Phi(u|x|u^*) + \Phi(v|y|v^*) = \Phi(u^*u|x|) + \Phi(v^*v|y|) \\ &\leq \Phi(|x|) + \Phi(|y|). \quad \square \end{aligned}$$

The trace  $\Phi : M \rightarrow F_{\mathbb{C}}$  possesses the *Maharam property* if for any  $x \in M_+$ ,  $0 \leq f \leq \Phi(x)$ ,  $f \in F$ , there exists a positive  $y \leq x$  such that  $\Phi(y) = f$ . A faithful normal  $F_{\mathbb{C}}$ -valued trace  $\Phi$  with the Maharam property is called a *Maharam trace* (compare with [1], III, 3.4.1). Obviously, any faithful finite numerical trace on  $M$  is a  $\mathbb{C}$ -valued Maharam trace.

Let us give another examples of Maharam traces. Let  $M$  be a finite von Neumann algebra, let  $\mathcal{A}$  be a von Neumann subalgebra in  $Z(M)$ , and let  $T : Z(M) \rightarrow \mathcal{A}$  be an injective linear positive normal operator. If  $f \in S(\mathcal{A})$  is a reversible positive element, then  $\Phi(T, f)(x) = fT(\Phi_M(x))$  is an  $S(\mathcal{A})$ -valued faithful normal trace on  $M$ . In addition, if  $T(ab) = aT(b)$  for all  $a \in \mathcal{A}, b \in Z(M)$ , then  $\Phi(T, f)$  is a Maharam trace on  $M$ .

Note that if  $\tau$  is a faithful normal finite numerical trace on  $M$  and  $\dim(Z(M)) > 1$ , then  $\Phi(x) = \tau(x)\mathbf{1}$  is a  $Z(M)$ -valued faithful normal trace. In addition,  $\Phi$  does not

possess the Maharam property. In fact, if  $p \in Z(M)$ ,  $0 \neq p \neq \mathbf{1}$ , then for all  $y \in M_+$ ,  $y \leq \mathbf{1}$  the relation  $\Phi(y) = \tau(y)\mathbf{1} \neq \tau(y)p \leq \Phi(\mathbf{1})$  is valid.

Let  $F$  have an order unit  $\mathbf{1}_F$ . Denote by  $B(F)$  the complete Boolean algebra of unitary elements with respect to  $\mathbf{1}_F$ , and by  $s(a) := \sup_{n \geq 1} \{\mathbf{1}_F \wedge n|a|\} \in B(F)$  the support of an element  $a \in F$ . Since  $|\Phi(x)| \leq \|x\|_M \Phi(\mathbf{1})$  (Proposition 3.1(i)), the inequality  $s(|\Phi(x)|) \leq s(\Phi(\mathbf{1}))$  holds for all  $x \in M$ . Let therefore  $s(\Phi(\mathbf{1})) = \mathbf{1}_F$ .

Let  $Q$  be the Stone representation space of the Boolean algebra  $B(F)$ . Let  $C_\infty(Q)$  be the order complete vector lattice of all continuous functions  $a : Q \rightarrow [-\infty, +\infty]$  such that  $a^{-1}(\{\pm\infty\})$  is a nowhere dense subset of  $Q$ . We identify  $F$  with the order-dense ideal in  $C_\infty(Q)$  containing algebra  $C(Q)$  of all continuous real functions on  $Q$ . In addition,  $\mathbf{1}_F$  is identified with the function equal to 1 identically on  $Q$  ([1], 1.4.4).

The next theorem gives the description of Maharam traces on von Neumann algebras.

**Theorem 3.2.** *Let  $\Phi$  be an  $F_{\mathbb{C}}$ -valued Maharam trace on a von Neumann algebra  $M$ . Then there exists a von Neumann subalgebra  $\mathcal{A}$  in  $Z(M)$ , a  $*$ -isomorphism  $\psi$  from  $\mathcal{A}$  onto the  $*$ -algebra  $C(Q)_{\mathbb{C}}$ , an injective positive linear normal operator  $\mathcal{E}$  from  $Z(M)$  onto  $\mathcal{A}$  with  $\mathcal{E}(\mathbf{1}) = \mathbf{1}$ ,  $\mathcal{E}^2 = \mathcal{E}$ , such that*

- 1)  $\Phi(x) = \Phi(\mathbf{1})\psi(\mathcal{E}(\Phi_M(x)))$  for all  $x \in M$ ;
- 2)  $\Phi(z y) = \Phi(z\mathcal{E}(y))$  for all  $z, y \in Z(M)$ ;
- 3)  $\Phi(z y) = \psi(z)\Phi(y)$  for all  $z \in \mathcal{A}$ ,  $y \in M$ .

*Proof.* Since  $s(\Phi(\mathbf{1})) = \mathbf{1}_F$ , we get that  $\Phi_1(x) = \Phi(\mathbf{1})^{-1}\Phi(x)$  is a  $(C(Q))_{\mathbb{C}}$ -valued Maharam trace on  $M$ . In addition,  $\Phi_1(\mathbf{1}) = \mathbf{1}_F$ .

The set  $Z_h(M)$  is an order complete vector lattice with a strong unit  $\mathbf{1}$  with respect to algebraic operations, and the partial order induced from  $M_h$ . Moreover, the Boolean algebra of all unitary elements in  $Z_h(M)$  with respect to  $\mathbf{1}$  coincides with  $P(Z(M))$ . Let  $T$  be a restriction of  $\Phi_1$  on  $Z_h(M)$ . Since  $|\Phi_1(x)| \leq \|x\|_M$ ,  $T(Z_h(M)) \subset C(Q)$ . It is clear that  $T$  is an injective positive order continuous linear operator. If  $x \in Z_+(M)$ ,  $0 \leq a \leq Tx = \Phi_1(x)$ ,  $a \in C(Q)$ , then there exists  $y \in M_+$  such that  $y \leq x$  and  $\Phi_1(y) = a$ . By Proposition 3.1 (iv), we have  $a = \Phi_1(y) = \Phi_1(\Phi_M(y)) = T(\Phi_M(y))$ , moreover,  $0 \leq \Phi_M(y) \leq \Phi_M(x) = x$ . Hence,  $T : Z_h(M) \rightarrow C(Q)$  is a Maharam operator ([1], 3.4.1). Theorem 3.4.3 from [1] guarantees the existence of a Boolean isomorphism  $\varphi$  from  $B(F)$  onto a regular Boolean subalgebra  $B$  in  $P(Z(M))$  such that  $gT(x) = T(\varphi(g)x)$  for all  $g \in B(F)$  and  $x \in Z_h(M)$ . We denote by  $\mathcal{A}$  a commutative von Neumann subalgebra in  $Z(M)$  generated by  $B$ , i.e.  $\mathcal{A}$  coincides with the bicommutant of  $B$ . It is known that  $\mathcal{A}_h = \{x \in Z_h(M) : E_\lambda(x) \in B \text{ for all } \lambda\}$  where  $\{E_\lambda(x)\}$  are the spectral projections of  $x$ . The Boolean isomorphism  $\varphi$  is extended to the  $*$ -isomorphism  $\tilde{\varphi}$  from the  $*$ -algebra  $C(Q)_{\mathbb{C}}$  onto the von Neumann algebra  $\mathcal{A}$ . If  $a = \sum_{i=1}^n \lambda_i e_i$  is a simple element,  $\lambda_i \in \mathbb{R}$ ,  $e_i \in B(F)$ ,  $i = 1, \dots, n$ , then

$$T(\tilde{\varphi}(a)x) = \sum_{i=1}^n \lambda_i T(\varphi(e_i)x) = aT(x)$$

for all  $x \in \mathcal{A}_h$ . Furthermore, we note  $T(\tilde{\varphi}(a)x) = aT(x)$  for any  $a \in C(Q)$ ,  $x \in \mathcal{A}_h$ . This is obtained by approximating the elements from  $C(Q)$  by simple elements. Therefore,  $\Phi_1(\tilde{\varphi}(a)x) = a\Phi_1(x)$  for all  $a \in C(Q)_{\mathbb{C}}$ ,  $x \in \mathcal{A}$ , in particular,

$$(1) \quad \Phi_1(\tilde{\varphi}(a)) = a.$$

Hence the restriction  $T_0$  of the operator  $T$  on  $\mathcal{A}_h$  is a lattice isomorphism from  $\mathcal{A}_h$  onto  $C(Q)$ . Therefore  $T_0$  is a Maharam operator. By Theorem 4.2.9 from [14], there exists an operator of conditionally mathematical expectation  $\mathcal{E} : Z_h(M) \rightarrow \mathcal{A}_h$  satisfying the following conditions:

- (E1)  $\mathcal{E}$  is an injective positive order continuous linear operator,  $\mathcal{E}^2 = \mathcal{E}$  and  $\mathcal{E}(\mathbf{1}) = \mathbf{1}$ ;  
(E2)  $T(xy) = T(x\mathcal{E}(y))$  for all  $x, y \in Z_h(M)$ ;  
(E3)  $\mathcal{E}(zy) = z\mathcal{E}(y)$  for all  $z \in \mathcal{A}_h$ ,  $y \in Z_h(M)$ .

The operator  $\mathcal{E}$  is extended to the operator  $\tilde{\mathcal{E}} : Z(M) \rightarrow \mathcal{A}$ . It is clear that the condition (E1) is satisfied for  $\tilde{\mathcal{E}}$ , the condition (E2) has the form  $\Phi_1(xy) = \Phi_1(x\tilde{\mathcal{E}}(y))$  for all  $x, y \in Z(M)$ , and the condition (E3) is valid for all  $z \in \mathcal{A}$ ,  $y \in Z(M)$ . The condition (E2) implies that

$$(2) \quad \Phi_1(y) = \Phi_1(\tilde{\mathcal{E}}(y)) \quad \text{for all } y \in Z(M).$$

Using equalities (1), (2) and Proposition 3.1 (iv), we get

$$(3) \quad \Phi_1(x) = \Phi_1(\Phi_M(x)) = \Phi_1(\tilde{\mathcal{E}}(\Phi_M(x))) = \tilde{\varphi}^{-1}(\tilde{\mathcal{E}}(\Phi_M(x)))$$

for any  $x \in M$ .

Taking in (3)  $\psi = \tilde{\varphi}^{-1}$  and letting  $\tilde{\mathcal{E}}$  as  $\mathcal{E}$ , we obtain the statement of Theorem 3.2.  $\square$

Due to Theorem 3.2, the  $*$ -algebra  $\mathcal{B} = C(Q)_{\mathbb{C}}$  is  $*$ -isomorphic to a von Neumann subalgebra in  $Z(M)$ . Therefore  $\mathcal{B}$  is a commutative von Neumann algebra, and  $*$ -algebra  $C_{\infty}(Q)_{\mathbb{C}}$  is identified with  $*$ -algebra  $S(\mathcal{B})$ . In particular, there exists a separating family of completely additive scalar-valued measures on  $B(F)$ , and therefore  $F$  is a Kantorovich-Pinsker space ([1], 1.4.10).

We claim that a version of Radon-Nikodym-type theorem is valid for a Maharam trace  $\Phi$ . For this, we need the space  $L^1(M, \Phi)$  of operators from  $S(M)$  to be integrable with respect to  $\Phi$ .

Let  $F$  be a Kantorovich-Pinsker space and let  $\Phi$  be an  $F_{\mathbb{C}}$ -valued Maharam trace on the von Neumann algebra  $M$ . The net  $\{x_{\alpha}\} \subset S(M)$  converges to  $x \in S(M)$  with respect to the trace  $\Phi$  (notation:  $x_{\alpha} \xrightarrow{\Phi} x$ ) if  $\Phi(E_{\lambda}^{\perp}(|x_{\alpha} - x|)) \xrightarrow{t(\mathcal{B})} 0$  for all  $\lambda > 0$ .

**Proposition 3.3.**  $x_{\alpha} \xrightarrow{\Phi} x$  iff  $x_{\alpha} \xrightarrow{t(M)} x$ .

*Proof.* Let  $\nu$  be a faithful normal semi-finite numerical trace on  $\mathcal{B}$ . Choose  $\{e_i\}_{i \in I}$  to be a set of nonzero mutually orthogonal projections from  $P(\mathcal{B})$  with  $\sup_{i \in I} e_i = \mathbf{1}_F$  and  $\nu(e_i) < \infty, i \in I$ . Set  $\tau_i(x) = \nu(\Phi(x)\Phi(\mathbf{1})^{-1}e_i)$ ,  $x \in M$ ,  $i \in I$ . It is clear that  $\{\tau_i\}_{i \in I}$  is a separating family of finite traces on  $M$ . Due to Proposition 2.2,  $x_{\alpha} \xrightarrow{t(M)} x$  if and only if  $\tau_i(E_{\lambda}^{\perp}(|x_{\alpha} - x|)) \rightarrow 0$  for all  $\lambda > 0, i \in I$ . The last convergence is equivalent to convergence  $\Phi(E_{\lambda}^{\perp}(|x_{\alpha} - x|)) \xrightarrow{t(\mathcal{B})} 0$ .  $\square$

For each  $x \in M$ , let  $\|x\|_{\Phi} = \Phi(|x|)$ . Proposition 3.1 implies that  $\|\cdot\|_{\Phi}$  is an  $F$ -valued norm on  $M$ . In addition,  $\|x\|_{\Phi} = \|x^*\|_{\Phi} = \||x|\|_{\Phi}$  and  $\|axb\|_{\Phi} \leq \|a\|_M \|b\|_M \|x\|_{\Phi}$  for all  $x, a, b \in M$ .

We have  $\Phi(E_{\lambda}^{\perp}(|x_{\alpha} - x|)) \leq \frac{1}{\lambda}\Phi(|x_{\alpha} - x|)$ ,  $\lambda > 0, x_{\alpha}, x \in M$ . Hence  $\|x_{\alpha} - x\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$  implies  $x_{\alpha} \xrightarrow{\Phi} x$ , and therefore  $x_{\alpha} \xrightarrow{t(M)} x$  (Proposition 3.3).

An operator  $x \in S(M)$  is said to be  $\Phi$ -integrable if there exists a sequence  $\{x_n\} \subset M$  such that  $x_n \xrightarrow{\Phi} x$  and  $\|x_n - x_m\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$  as  $n, m \rightarrow \infty$ . Denote by  $L^1(M, \Phi)$  the set of all  $\Phi$ -integrable operators from  $S(M)$ . It is clear that  $M \subset L^1(M, \Phi)$  and  $L^1(M, \Phi)$  is a linear subset of  $S(M)$ . It follows from Proposition 3.1 and 3.3 that  $ML^1(M, \Phi)M \subset L^1(M, \Phi)$  and  $x^* \in L^1(M, \Phi)$  for all  $x \in L^1(M, \Phi)$ .

We now define an  $S_h(\mathcal{B})$ -valued  $L^1$ -norm on  $L^1(M, \Phi)$ .

**Proposition 3.4.** If  $x_n \in M$ ,  $x_n \xrightarrow{\Phi} 0$ ,  $\|x_n - x_m\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$ , then  $\Phi(|x_n|) \xrightarrow{t(\mathcal{B})} 0$ .

*Proof.* Since  $|\|x_n\|_\Phi - \|x_m\|_\Phi| \leq \|x_n - x_m\|_\Phi$ ,  $\Phi(|x_n|) = \|x_n\|_\Phi$  is a Cauchy sequence in  $(S(\mathcal{B}), t(\mathcal{B}))$ . Because of the completeness of  $*$ -algebra  $(S(\mathcal{B}), t(\mathcal{B}))$ , there exists  $f \in S_+(\mathcal{B})$  such that  $\Phi(|x_n|) \xrightarrow{t(\mathcal{B})} f$ . We claim that  $f = 0$ . First, we assume that algebra  $\mathcal{B}$  is  $\sigma$ -finite. Then there exists a faithful normal finite numerical trace  $\nu$  on  $\mathcal{B}$ . We have  $\Phi(|x_n|) \xrightarrow{\nu} f$  and the sequence  $\{\Phi(|x_n|)\}$  has an  $(o)$ -convergent subsequence. Therefore, as usual, we may and do assume that the sequence  $\{\Phi(|x_n|)\}$   $(o)$ -converges to  $f$  in  $S_h(\mathcal{B})$  (notation:  $\Phi(|x_n|) \xrightarrow{(o)} f$ ). Hence, there exists  $g = \sup_{n \geq 1} \Phi(|x_n|)$  in  $S_h(\mathcal{B})$ . It is clear that

$$(4) \quad \tau(x) = \nu(\Phi(x)(\mathbf{1}_F + g + \Phi(\mathbf{1}))^{-1})$$

is a faithful normal finite numerical trace on  $M$ . Since topologies  $t_\nu$  and  $t(\mathcal{B})$  coincide,  $\Phi(|x_n - x_m|) \xrightarrow{\nu} 0$ . Therefore inequalities  $0 \leq \Phi(|x_n - x_m|) \leq 2g$ , imply  $\tau(|x_n - x_m|) \rightarrow 0$ . It is known that  $(L^1(M, \tau), \|\cdot\|_{1, \tau})$  is complete, where  $\|x\|_{1, \tau} = \tau(|x|)$  [6]. Hence there exists  $x \in L^1(M, \tau) \subset S(M)$  such that  $\|x - x_n\|_{1, \tau} \rightarrow 0$  and therefore,  $x_n \xrightarrow{\tau} x$  [10]. Because of the equality of topologies  $t_\tau$  and  $t(M)$ , we have  $x = 0$ . This means that  $\tau(|x_n|) \rightarrow 0$ , i.e.  $\Phi(|x_n|) \xrightarrow{\nu} 0$ .

Now let  $\mathcal{B}$  be a general (not necessarily  $\sigma$ -finite) von Neumann algebra. For each  $0 \neq e \in P(\mathcal{B})$ , we set  $\Phi_e(x) = \Phi(x)e$ ,  $x \in M$ . It is clear that  $\Phi_e$  is a normal  $S_h(\mathcal{B}e)$ -valued trace on  $M$ , which does not have, generally speaking, the faithfulness property. A projection  $s(\Phi_e) = \mathbf{1} - \sup\{p \in P(M) : \Phi_e(p) = 0\}$  is called *the support* trace of  $\Phi_e$ . As well as in the case of numerical traces (see, for example, [4], 5.15, 7.13), one can establish that  $s(\Phi_e) \in P(Z(M))$  and  $\Phi_e(x) = \Phi_e(xs(\Phi_e))$  is a faithful normal  $S_h(e\mathcal{B})$ -valued trace on  $Ms(\Phi_e)$ .

If  $\Phi(|x_n|) \not\xrightarrow{t(\mathcal{B})} 0$ , then there is a nonzero  $\sigma$ -finite projection  $e \in P(\mathcal{B})$  such that  $\Phi(|x_n|)e \not\xrightarrow{\nu} 0$  where  $\nu$  is a faithful normal finite numerical trace on  $\mathcal{B}e$ . The last contradicts to what we proved above.  $\square$

Let  $x \in L^1(M, \Phi)$ ,  $x_n \in M$ ,  $x_n \xrightarrow{\Phi} x$  and  $\|x_n - x_m\|_\Phi \xrightarrow{t(\mathcal{B})} 0$ . The inequality  $|\Phi(x_n) - \Phi(x_m)| \leq \Phi(|x_n - x_m|)$  and completeness of the  $*$ -algebra  $(S(\mathcal{B}), t(\mathcal{B}))$  guarantees the existence of  $\widehat{\Phi}(x) \in S(\mathcal{B})$  such that  $\Phi(x_n) \xrightarrow{t(\mathcal{B})} \widehat{\Phi}(x)$ . Due to Proposition 3.4,  $\widehat{\Phi}(x)$  does not depend on the choice of a sequence  $\{x_n\} \subset M$ , for which  $x_n \xrightarrow{\Phi} x$  and  $\|x_n - x_m\|_\Phi \xrightarrow{t(\mathcal{B})} 0$ , in particular,  $\widehat{\Phi}(x) = \Phi(x)$  for all  $x \in M$ . The element  $\widehat{\Phi}(x)$  is called an  $S(\mathcal{B})$ -valued *integral* of  $x \in L^1(M, \Phi)$  by a trace  $\Phi$ .

It follows immediately from the definition of  $\widehat{\Phi}$  and Proposition 3.1 that  $\widehat{\Phi}$  is a linear mapping from  $L^1(M, \Phi)$  into  $S(\mathcal{B})$  and  $\widehat{\Phi}(xy) = \widehat{\Phi}(yx)$  for any  $x \in M, y \in L^1(M, \Phi)$ . For each  $x \in L^1(M, \Phi)$ , we set  $\|x\|_\Phi = \widehat{\Phi}(|x|)$ .

**Theorem 3.5.** (i) *The mapping  $\|\cdot\|_\Phi$  is an  $S_h(\mathcal{B})$ -valued norm on  $L^1(M, \Phi)$ .*

(ii)  *$(L^1(M, \Phi), \|\cdot\|_\Phi)$  is a Banach-Kantorovich space.*

*Proof.* (i) Let  $x \in L^1(M, \Phi)$ ,  $x_n \in M$ ,  $x_n \xrightarrow{\Phi} x$  and  $\|x_n - x_m\|_\Phi \xrightarrow{t(\mathcal{B})} 0$ . It follows from Propositions 2.2(i) and 3.3 that  $|x_n| \xrightarrow{\Phi} |x|$ . We claim that  $\||x_n| - |x_m|\|_\Phi \xrightarrow{t(\mathcal{B})} 0$ .

First, we assume that algebra  $\mathcal{B}$  is  $\sigma$ -finite. Using the same trick as in the proof of Proposition 3.4, we can show that  $\Phi(x_n) \xrightarrow{(o)} \widehat{\Phi}(x)$  in  $S_h(\mathcal{B})$ . Therefore there exists  $g = \sup_{n \geq 1} |\Phi(x_n)|$  in  $S_h(\mathcal{B})$ . Consider a faithful normal finite numerical trace  $\tau$  on  $M$  defined by (4). Since  $\tau(|x_n - x_m|) \rightarrow 0$  as  $n, m \rightarrow \infty$  (see the proof of Proposition 3.4), there exists  $y \in L^1(M, \tau)$  such that  $\|y - x_n\|_{1, \tau} \rightarrow 0$ . Then  $x_n \xrightarrow{\tau} y$ , and therefore  $x = y$ . Moreover,  $|x_n| \xrightarrow{\tau} |x|$  (Proposition 2.2(i)) and  $\|x_n\|_{1, \tau} = \|x_n\|_{1, \tau} \rightarrow \|x\|_{1, \tau}$ . It follows from ([10],

Theorem 3.7) that  $\| |x| - |x_n| \|_{1,\tau} \rightarrow 0$ , in particular,  $\tau(\| |x_n| - |x_m| \|) \rightarrow 0$  as  $n, m \rightarrow \infty$ . Convergence  $\Phi(\| |x_n| - |x_m| \|)(\mathbf{1}_F + g + \Phi(\mathbf{1}))^{-1} \xrightarrow{\nu} 0$  implies  $\| |x_n| - |x_m| \|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$ .

Hence,  $|x| \in L^1(M, \Phi)$  and  $\Phi(|x_n|) \xrightarrow{t(\mathcal{B})} \widehat{\Phi}(|x|)$ . In particular,  $\|x\|_{\Phi} = \widehat{\Phi}(|x|) \geq 0$  for all  $x \in L^1(M, \Phi)$ . If  $\widehat{\Phi}(|x|) = 0$ , then  $0 \leq \|x_n\|_{\Phi} = \Phi(|x_n|) \xrightarrow{t(\mathcal{B})} 0$ . Hence,  $x_n \xrightarrow{\Phi} 0$ , and therefore  $x = 0$ .

Let now  $\mathcal{B}$  be not a  $\sigma$ -finite algebra. Let  $\{e_i\}_{i \in I}$  be a family of nonzero mutually orthogonal  $\sigma$ -finite projections in  $\mathcal{B}$  with  $\sup_{i \in I} e_i = \mathbf{1}_F$ . Since  $\sup_{i \in I} s(\Phi_{e_i}) = \mathbf{1}$  and  $\widehat{\Phi}(|x|)e_i = \widehat{\Phi}_{e_i}(|x|s(\Phi_{e_i})) \geq 0$  for all  $i \in I$ , we get  $\widehat{\Phi}(|x|) \geq 0$ . Similarly, the equality  $\Phi(|x|) = 0$  implies  $\widehat{\Phi}_{e_i}(|x|s(\Phi_{e_i})) = 0$ , and therefore  $|x|s(\Phi_{e_i}) = 0$  for all  $i \in I$ . Hence,  $x = 0$ .

Finally, we have

$$\|x + y\|_{\Phi} \leq \|x\|_{\Phi} + \|y\|_{\Phi}, \quad x, y \in L^1(M, \Phi),$$

due to the inequality  $|x + y| \leq u|x|u^* + v|y|v^*$ ,  $x, y \in S(M)$  (see [7], § 2.4) and the trick in Proposition 3.1 (v).

(ii) Let  $x \in L^1(M, \Phi)$ ,  $x_n \in M$ ,  $x_n \xrightarrow{\Phi} x$  and  $\|x_n - x_m\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$ . Fix  $m$  and set  $y_{nm} = x_n - x_m$  for  $n \geq m$ . We have  $y_{nm} \xrightarrow{\Phi} x - x_m$  and  $\|y_{nm} - y_{km}\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$  as  $n, k \rightarrow \infty$ . It follows from the proof of (i) that  $\Phi(|y_{nm}|) \xrightarrow{t(\mathcal{B})} \widehat{\Phi}(|x - x_m|) = \|x - x_m\|_{\Phi}$ . Since  $\Phi(|y_{nm}|) \xrightarrow{t(\mathcal{B})} 0$  as  $n, m \rightarrow \infty$ ,  $\|x - x_m\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$ .

Let us now show that any (bo)-Cauchy sequence in  $(L^1(M, \Phi), \|\cdot\|_{\Phi})$  (bo)-converges.

First, we assume that  $\mathcal{B}$  is a  $\sigma$ -finite von Neumann algebra. Let  $\{x_n\} \subset L^1(M, \Phi)$  and  $\|x_n - x_m\|_{\Phi} \xrightarrow{(o)} 0$ . Since  $\widehat{\Phi}$  is a positive mapping (see the proof of item (i)), the inequality  $\widehat{\Phi}(E_{\lambda}^{\perp}(|x_n - x_m|)) \leq \frac{1}{\lambda} \widehat{\Phi}(|x_n - x_m|)$ ,  $\lambda > 0$  is valid. Hence,  $\{x_n\}$  is a Cauchy sequence in  $(S(M), t(M))$  and therefore there exists  $x \in S(M)$  such that  $x_n \xrightarrow{t(M)} x$ . Choose a system  $\{U_n\}$  of closed neighborhoods of 0 in  $(S(\mathcal{B}), t(\mathcal{B}))$  with  $U_{n+1} + U_{n+1} \subset U_n$ ,  $n = 1, 2, \dots$ . Due to what we proved above, for any  $x_n \in L^1(M, \Phi)$ , there exists  $y_n \in M$  such that  $\|x_n - y_n\|_{\Phi} \in U_n$ . Since  $\sum_{n=k+1}^m \|x_n - y_n\|_{\Phi} \in U_k$  for all  $m \geq k + 1$ , the series  $\sum_{n=k+1}^{\infty} \|x_n - y_n\|_{\Phi}$  converges in  $(S(\mathcal{B}), t(M))$ . Hence,  $\|x_n - y_n\|_{\Phi} \xrightarrow{(o)} 0$ , and therefore  $\|y_n - y_m\|_{\Phi} \xrightarrow{(o)} 0$ . Also, by Proposition 3.3, we get  $x_n - y_n \xrightarrow{\Phi} 0$ , and consequently  $y_n \xrightarrow{\Phi} x$ . This means that  $x \in L^1(M, \Phi)$ , in addition,  $\|x - y_n\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$  and  $\|y_n - y_m\|_{\Phi} \xrightarrow{t(\mathcal{B})} \|x - y_m\|_{\Phi}$  as  $n \rightarrow \infty$ .

Since  $\|x - y_m\|_{\Phi} \leq \sup_{n \geq m} \|y_n - y_m\|_{\Phi} \downarrow 0$ , we get  $\|x - y_m\|_{\Phi} \xrightarrow{(o)} 0$  and therefore

$$\|x - x_n\|_{\Phi} \xrightarrow{(o)} 0.$$

Now let  $\{x_{\alpha}\}_{\alpha \in A}$  be an arbitrary (bo)-Cauchy net in  $L^1(M, \Phi)$ , i.e.  $\sup_{\alpha, \beta \geq \gamma} \|x_{\alpha} - x_{\beta}\|_{\Phi} \downarrow 0$ . We choose a sequence of indices  $\alpha_1 \leq \alpha_2 \leq \dots \leq \alpha_n \leq \dots$  in  $A$  such that  $\sup_{\beta \geq \alpha_n} \|x_{\beta} - x_{\alpha_n}\|_{\Phi} \in U_n$ . Then  $\sup_{n, m \geq k} \|x_{\alpha_n} - x_{\alpha_m}\|_{\Phi} \in U_k$ , and therefore  $\{x_{\alpha_n}\}$  is a (bo)-Cauchy sequence in  $L^1(M, \Phi)$ . It follows from what we proved above that there exists  $x \in L^1(M, \Phi)$  such that  $\|x - x_{\alpha_n}\|_{\Phi} \xrightarrow{(o)} 0$ . Let us claim that  $\|x - x_{\alpha}\|_{\Phi} \xrightarrow{(o)} 0$ , i.e.  $(\sup_{\alpha \geq \beta} \|x - x_{\alpha}\|_{\Phi}) \downarrow 0$ . Fix  $\beta \in A$  and consider the net  $\{x_{\alpha}\}_{\alpha \geq \beta}$ . We construct a sequence of indices  $\beta \leq \beta_1 \leq \beta_2 \leq \dots$  such that  $\alpha_n \leq \beta_n$ . Then  $\|x_{\beta_n} - x_{\alpha_n}\|_{\Phi} \in U_n$ , and therefore



$\|x_{\beta_n} - x_{\alpha_n}\|_{\Phi} \xrightarrow{(o)} 0$ . Hence,  $\|x - x_{\beta_n}\|_{\Phi} \xrightarrow{(o)} 0$  and  $\|x_{\beta_n} - x_{\beta}\|_{\Phi} \xrightarrow{(o)} \|x - x_{\beta}\|_{\Phi}$  as  $n \rightarrow \infty$ . Thus,  $\|x - x_{\beta}\|_{\Phi} \leq \sup_{n \geq 1} \|x_{\beta_n} - x_{\beta}\|_{\Phi} \leq \sup_{\alpha \geq \beta} \|x_{\alpha} - x_{\beta}\|_{\Phi}$  and  $\|x - x_{\beta}\|_{\Phi} \xrightarrow{(o)} 0$ .

Let now  $\mathcal{B}$  be not a  $\sigma$ -finite algebra and let  $\{x_{\alpha}\}$  be a  $(bo)$ -Cauchy net in  $L^1(M, \Phi)$ . Due to the completeness of  $(S(M), t(M))$ , there is  $x \in S(M)$  such that  $x_{\alpha} \xrightarrow{\Phi} x$ . Let  $\{e_i\}_{i \in I}$  be the same family of projections in  $\mathcal{B}$ , as in the proof of (i). It is clear that  $\{x_{\alpha}s(\Phi_{e_i})\}$  is a  $(bo)$ -Cauchy net in  $L^1(Ms(\Phi_{e_i}), \Phi_{e_i})$ , and therefore, by virtue of what we proved above, there exists  $x_i \in L^1(Ms(\Phi_{e_i}), \Phi_{e_i})$  such that  $\|x_i - x_{\alpha}s(\Phi_{e_i})\|_{\Phi_{e_i}} \xrightarrow{(o)} 0$ . Convergence  $x_{\alpha}s(\Phi_{e_i}) \xrightarrow{\Phi} xs(\Phi_{e_i})$  implies  $x_i = xs(\Phi_{e_i})$  for all  $i \in I$ . Thus,  $\widehat{\Phi}(|x - x_{\alpha}|)e_i = \widehat{\Phi}_{e_i}(|x_i - x_{\alpha}s(\Phi_{e_i})|)e_i \xrightarrow{(o)} 0$  and  $\|x - x_{\alpha}\|_{\Phi} \xrightarrow{(o)} 0$ .

Hence,  $(L^1(M, \Phi), \|\cdot\|_{\Phi})$  is a  $(bo)$ -complete lattice-normed space.

Now let us show that  $(L^1(M, \Phi), \|\cdot\|_{\Phi})$  is a Banach-Kantorovich space, i.e. for any element  $x \in L^1(M, \Phi)$  and any decomposition  $\|x\|_{\Phi} = f_1 + f_2$ ,  $f_1, f_2 \in S_+(\mathcal{B})$ ,  $f_1 \wedge f_2 = 0$ , there exist  $x_1, x_2 \in L^1(M, \Phi)$  such that  $x = x_1 + x_2$  and  $\|x_i\|_{\Phi} = f_i$ ,  $i = 1, 2$ .

Set  $e_i = s(f_i)$ . It is clear that  $e_i \in P(\mathcal{B})$ ,  $e_1e_2 = 0$ ,  $e_1 + e_2 = s(\|x\|_{\Phi})$ . Since  $\Phi$  is a Maharam trace, we have  $\Phi(y) = \Phi(\mathbf{1})\psi(\mathcal{E}(\Phi_M(y)))$ ,  $y \in M$  (see Theorem 3.2). Let  $p_i = \psi^{-1}(e_i)$ ,  $x_i = xp_i$ . Since  $p_i \in P(\mathcal{A}) \subset P(Z(M))$ ,  $|x_i| = |x|p_i \in L^1(M, \Phi)$ . We choose  $y_n \in M$  such that  $y_n \xrightarrow{\Phi} x$  and  $\|y_n - y_m\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$ . Then  $|y_n| \xrightarrow{\Phi} |x|$ ,  $\||y_n| - |y_m|\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$  and  $\Phi(|y_n|) \xrightarrow{t(\mathcal{B})} \widehat{\Phi}(|x|)$  (see the proof of (i)). Set  $y_n^{(i)} = y_np_i$ ,  $i = 1, 2$ . We have  $|y_n^{(i)}| \xrightarrow{\Phi} |x_i|$  and  $\||y_n^{(i)}| - |y_m^{(i)}|\|_{\Phi} \leq \||y_n| - |y_m|\|_{\Phi}$ . Hence,  $\Phi(|y_n^{(i)}|) \xrightarrow{t(\mathcal{B})} \widehat{\Phi}(|x_i|)$ . Due to the property 3) from Theorem 3.2, we have  $\Phi(|y_n^{(i)}|) = \psi(p_i)\Phi(|y_n|) = e_i\Phi(|y_n|)$ .

Thus,  $\|x_i\|_{\Phi} = \widehat{\Phi}(|x_i|) = e_i\Phi(|x|) = f_i$ , in addition  $x_1 + x_2 = x(p_1 + p_2) = x\psi^{-1}(s(\|x\|_{\Phi}))$ . As well as above, one can establish that  $q\widehat{\Phi}(|x|) = \widehat{\Phi}(|x|\psi^{-1}(q))$  for all  $q \in P(\mathcal{B})$ . Taking  $q = \mathbf{1}_F - s(\|x\|_{\Phi})$ , we get  $\widehat{\Phi}(|x|)(\mathbf{1} - \psi^{-1}(s(\|x\|_{\Phi}))) = 0$ . Hence,  $|x| = |x|\psi^{-1}(s(\|x\|_{\Phi}))$ . Using the polar decomposition  $x = u|x|$ , we obtain  $x = x\psi^{-1}(s(\|x\|_{\Phi})) = x_1 + x_2$ .  $\square$

Note another useful properties of mapping  $\widehat{\Phi}$ .

Let  $\Phi$ ,  $M$ ,  $Q$ ,  $\Phi_M$ ,  $\mathcal{A}$ ,  $\psi$  be the same as in Theorem 3.2,  $\mathcal{B} = C(Q)_{\mathbb{C}}$ . It is clear that the  $*$ -isomorphism  $\psi$  from  $\mathcal{A}$  onto  $\mathcal{B}$  can be extended to the  $*$ -isomorphism from  $S(\mathcal{A})$  onto  $S(\mathcal{B})$ . We denote this mapping also by  $\psi$ .

**Proposition 3.6.**  $S(\mathcal{A})L^1(M, \Phi) \subset L^1(M, \Phi)$ , in particular,  $S(\mathcal{A}) \subset L^1(M, \Phi)$ , in addition,  $\widehat{\Phi}(zx) = \psi(z)\widehat{\Phi}(x)$  and  $\widehat{\Phi}(\widehat{\Phi}_M(zx)) = \widehat{\Phi}(zx)$  for all  $z \in S(\mathcal{A})$ ,  $x \in L^1(M, \Phi)$ .

*Proof.* It is sufficient to show that  $x \in L^1_+(M, \Phi)$ ,  $z \in S_+(\mathcal{A})$  implies  $zx \in L^1(M, \Phi)$  and  $\widehat{\Phi}(zx) = \psi(z)\widehat{\Phi}(x)$ ,  $\widehat{\Phi}(\widehat{\Phi}_M(zx)) = \widehat{\Phi}(zx)$ .

Let  $z_n = E_n(z)x$ . It is clear that  $z_n \in \mathcal{A}_+$ ,  $z_n \uparrow z$ ,  $z_nx \in L^1_+(M, \Phi)$ . Since  $z_nx = \sqrt{x}z_n\sqrt{x} \uparrow \sqrt{x}z\sqrt{x} = zx$ , we get

$$\psi(z_n)\widehat{\Phi}(x) = \widehat{\Phi}(z_nx) \leq \widehat{\Phi}(z_{n+1}x) = \psi(z_{n+1})\widehat{\Phi}(x) \uparrow \psi(z)\widehat{\Phi}(x).$$

Hence,

$$\sup_{n \geq m} \|z_nx - z_mx\|_{\Phi} = \sup_{n \geq m} |\widehat{\Phi}(z_nx) - \widehat{\Phi}(z_mx)| \downarrow 0,$$

i.e.  $\{z_nx\}$  is a  $(bo)$ -Cauchy sequence. By Theorem 3.5, there exists  $y \in L^1(M, \Phi)$  such that  $\|z_nx - y\|_{\Phi} \xrightarrow{(o)} 0$ . The inequality  $\Phi(E_{\lambda}^{\perp}(|z_nx - y|)) \leq \frac{1}{\lambda}\Phi(|z_nx - y|)$  implies  $z_nx \xrightarrow{\Phi} y$ . Therefore  $y = zx$ , i.e.  $zx \in L^1(M, \Phi)$ . In addition,  $\psi(z_n)\widehat{\Phi}(x) = \widehat{\Phi}(z_nx) = \|z_nx\|_{\Phi} \xrightarrow{t(\mathcal{B})} \|zx\|_{\Phi} = \widehat{\Phi}(zx)$ . Hence,  $\widehat{\Phi}(zx) = \psi(z)\widehat{\Phi}(x)$ .

Set  $x_k = E_k(x)x$ . Then  $0 \leq x_k \uparrow x$ ,  $x_k \in M$ . By virtue of Proposition 3.1(iv),  $\Phi(z_n x_k) = \Phi(\Phi_M(z_n x_k)) = \Phi(z_n \Phi_M(x_k))$ . Since  $(z_n x_k) \uparrow (z_n x)$  as  $k \rightarrow \infty$ , we have  $\Phi(z_n x_k) \uparrow \widehat{\Phi}(z_n x)$  and  $\Phi(\Phi_M(z_n x_k)) \uparrow \widehat{\Phi}(\widehat{\Phi}_M(z_n x))$ . Therefore  $\widehat{\Phi}(z_n x) = \widehat{\Phi}(\widehat{\Phi}_M(z_n x))$  for all  $n = 1, 2, \dots$ . After switching to the limit as  $n \rightarrow \infty$ , we obtain  $\widehat{\Phi}(zx) = \widehat{\Phi}(\widehat{\Phi}_M(zx))$ .  $\square$

Let  $\Phi$  be an  $F_{\mathbb{C}}$ -valued Maharam trace on  $M$  and let  $\Psi$  be a normal  $F_{\mathbb{C}}$ -valued trace on  $M$ . A trace  $\Psi$  is called *absolutely continuous with respect to  $\Phi$*  (notation  $\Psi \ll \Phi$ ) if  $s(\Psi(p)) \leq s(\Phi(p))$  for all  $p \in P(M)$ . The last condition is equivalent to inclusion  $\Psi(p) \in \{\Phi(p)\}^{\perp\perp} = s(\Phi(p))S_h(\mathcal{B})$ ,  $p \in P(M)$  where  $B^{\perp} := \{x \in S_h(\mathcal{B}) : (\forall y \in B)|x| \wedge |y| = 0\}$  for a nonempty subset  $B \subset S_h(\mathcal{B})$  (compare with [1], 6.1.11).

The next theorem is a non-commutative version of the Radon-Nikodym-type theorem for Maharam traces.

**Theorem 3.7.** *Let  $\Phi$  be an  $F_{\mathbb{C}}$ -valued Maharam trace on the von Neumann algebra  $M$ . If  $\Psi$  is a normal  $F_{\mathbb{C}}$ -valued trace on  $M$  absolutely continuous with respect to  $\Phi$ , then there exists an operator  $y \in L_+^1(M, \Phi) \cap S(Z(M))$  such that*

$$\Psi(x) = \widehat{\Phi}(yx)$$

for all  $x \in M$ .

*Proof.* Let  $l$  be the restriction of  $\Psi$  on the complete Boolean algebra  $P(Z(M))$ , and let  $m$  be the restriction of  $\Phi$  on  $P(Z(M))$ . Obviously,  $l$  and  $m$  are  $S_h(\mathcal{B})$ -valued completely additive measures on  $P(Z(M))$ . In addition,  $m(ze) = \psi(z)m(e)$  for all  $z \in P(\mathcal{A})$ ,  $e \in P(Z(M))$  (see Theorem 3.2). Hence,  $m$  is a  $\psi$ -modular measure on  $P(Z(M))$  (see [1], 6.1.9). Since the measure  $l$  is absolutely continuous with respect to  $m$ , by the Radon-Nikodym-type theorem from ([1], 6.1.11), there exists  $y \in L_+^1(Z(M), m) = L_+^1(Z(M), \Phi)$  such that  $l(e) = \widehat{\Phi}(ye)$  for all  $e \in P(Z(M))$ .

If  $a = \sum_{i=1}^n \lambda_i e_i$  is a simple element from  $Z(M)$ , where  $\lambda_i \in \mathbb{C}$ ,  $e_i \in P(Z(M))$ ,  $i = 1, \dots, n$ , then  $\Psi(a) = \sum_{i=1}^n \lambda_i \Psi(e_i) = \sum_{i=1}^n \lambda_i \widehat{\Phi}(ye_i) = \widehat{\Phi}(ya)$ . Let  $a \in Z_+(M)$  and  $\{a_n\}$  be a sequence of simple elements from  $Z_+(M)$  with  $a_n \uparrow a$ . Then  $\Psi(a_n) \uparrow \Psi(a)$ ,  $ya_n \uparrow ya$ , and  $\widehat{\Phi}(ya_n) \uparrow \widehat{\Phi}(ya)$  (see the proof of Proposition 3.6). Hence,  $\Psi(a) = \widehat{\Phi}(ya)$  for all  $a \in Z_+(M)$ . Now using the linearity of traces  $\Psi$  and  $\Phi$ , we obtain  $\Psi(a) = \widehat{\Phi}(ya)$  for all  $a \in M$ .

Furthermore, due to Propositions 3.1(iv) and 3.6 we get

$$\Psi(x) = \Psi(\Phi_M(x)) = \widehat{\Phi}(y\Phi_M(x)) = \widehat{\Phi}(\widehat{\Phi}_M(yx)) = \widehat{\Phi}(yx)$$

for all  $x \in M$ .  $\square$

**Remark 3.8.** *If  $\Psi$  is a normal  $F_{\mathbb{C}}$ -valued trace on  $M$  and  $\Psi \ll \Phi$ , then  $\Psi$  possesses the Maharam property.*

In fact, by Theorem 3.7,  $\Psi(x) = \widehat{\Phi}(yx)$  for all  $x \in M$  where  $y \in L_+^1(M, \Phi) \cap S(Z(M))$ . Let  $0 \neq x \in M_+$ ,  $f \leq \Psi(x)$ ,  $f \in S_+(\mathcal{B})$ ,  $g \in S_+(\mathcal{B})$ ,  $g\Psi(x) = s(\Psi(x))$ . Set  $h = gf$ ,  $z = \psi^{-1}(h)$ ,  $a = zx$ . Then  $0 \leq h \leq g\Psi(x) = s(\Psi(x)) \leq \mathbf{1}_F$ ,  $0 \leq z \leq \mathbf{1}$ ,  $0 \leq a \leq x$  and

$$\Psi(a) = \widehat{\Phi}(ya) = \widehat{\Phi}(zyx) = \psi(z)\widehat{\Phi}(yx) = h\Psi(x) = fs(\Psi(x)) = f.$$

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DEPARTMENT OF MATHEMATICS, NATIONAL UNIVERSITY OF UZBEKISTAN, VUZGORODOK, TASHKENT, 100174, UZBEKISTAN

*E-mail address:* `chilin@ucd.uz`

TASHKENT RAILWAY ENGINEERING INSTITUTE, 1 ODILHODJAEV STR., TASHKENT, 100167, UZBEKISTAN

*E-mail address:* `botirzakirov@list.ru`

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