Remarks on Derivations on Maximal Triangular Operator Algebras

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Abstract

This note concerns bounded derivations on maximal triangular operator algebras on a Hilbert space. Given any bounded derivation δ on a maximal triangular algebra whose invariant lattice is continuous at 1, an operator which is shown to implement δ is constructed explicitly. For a general reducible maximal triangular algebra the same construction yields an operator which is shown to implement any δ , if and only if δ obeys an additional triple product rule.

This work is based on unpublished parts of the author's dissertation [19] and describes a variant of the proof of a more general result in [21] and is thus in effect a footnote to that work. To the best of the author's knowledge the constructive proof and triple product rule have not appeared elsewhere. The work here is not set in the context of the large body of subsequent research, and no claims are made regarding its relationship to later developments.

1 Introduction

Maximal triangular algebras were studied by Kadison and Singer [13] and their properties have been the subject of numerous subsequent studies. In this note we consider derivations on maximal triangular algebras and the questions of when, and by what operators, they are automatically implemented. The results obtained are proofs by construction, i.e. an operator is exhibited explicitly which implements the given derivation.

Derivations, on both bounded and unbounded operator algebras, have been studied extensively (e.g. [2,5,6,12,16]), in particular on C^* and von Neumann algebras [3,11,17], and certain classes of non-self-adjoint algebras [4,10]. Nest algebras, consisting of all

operators in B(H) leaving invariant every element of a given subspace nest and which thus share many properties with maximal triangular algebras, were introduced by Ringrose in [15] (see also [1,7–9,14,18]). Christensen [4] showed that all derivations on nest algebras are implemented. A constructive proof of this result was given in [19,20], in which the cases of invariant lattices respectively continuous and discrete at 1 were treated separately, and which motivates the approach here.

A maximal triangular algebra is reducible if it has any non-trivial invariant subspaces; otherwise it is irreducible. For reducible algebras whose invariant lattices are strongly continuous at 1 we show by construction that any derivation is implemented. Subsequently, for any reducible algebra S with an invariant projection p we construct an operator which implements the given derivation on the subsets pSp and $p^{\perp}Sp^{\perp}$. Since $p^{\perp}Sp = \{0\}$ this leaves only pSp^{\perp} . We show that implementation of δ on this set is equivalent to a natural triple product rule on δ . We note that an identical construction for a non-trivial nest algebra yields a proof which no longer depends on whether the invariant lattice is continuous or discrete at 1, and therefore provides an alternative proof.

2 Definitions and preliminaries

Let B(H) be the set of bounded linear operators on a complex Hilbert space H. An algebra $S \subset B(H)$ is triangular if the algebra $S \cap S^*$ is maximal Abelian in B(H). Then $S \cap S^*$ is the diagonal of S. For any triangular algebra S_1 containing S we have $S \cap S^* = S_1 \cap S_1^*$ since $S \cap S^*$ is maximal Abelian.

Note that $\operatorname{lat}(S) \subset S \cap S^*$: For $p \in \operatorname{lat}(S)$ and $a \in S \cap S^*$, we have $ap = pap, a^*p = pa^*p$, so p commutes with $S \cap S^*$. However $S \cap S^*$ is maximal Abelian, so $p \in S \cap S^*$. For any $p \in \operatorname{lat}(S), a \in S$, $p^{\perp}ap = p^{\perp}pap = 0$, so that $p^{\perp}Sp = \{0\}$.

A derivation on an operator algebra A is a linear map δ from A into B(H) obeying the product rule $\delta(ab) = \delta(a)b + a\delta(b)$. For a projection p in the domain of δ , $\delta(p)$ is an operator which maps the range of p into its kernel, and vice versa, so that $(\delta(p))^2$ commutes with p. (To verify this, consider the identity $\delta(p) = \delta(p^2)$ and apply the product rule.) We identify p with its range where this is unambiguous, and so for example may write $\eta \in p$ when $p\eta = \eta$.

For any $b \in B(H)$ the map d_b defined on a subalgebra A of B(H) by $d_b(a) = ba - ab$ for all $a \in A$ is a derivation. If δ is a derivation on A and $\delta = d_b$ for some $b \in B(H)$ then we say that δ is implemented. If also $\delta : A \to A$ then δ is inner.

If ξ, η are non-zero vectors in H, then $\langle \xi, \eta \rangle$ denotes the inner-product of ξ with η ,

and $\xi \otimes \eta$ denotes the rank one operator given by $(\xi \otimes \eta)\zeta = \langle \zeta, \xi \rangle \eta$ for all ζ in H.

We require a few known properties and results (for most of which we omit proofs):

Lemma 1. [13]. If $p \in lat(S)$ then $pB(H)p^{\perp} \subset S$.

Corollary 2. [13] If $p \in lat(s)$ then $S\xi \supset p \ \forall \xi \in p^{\perp}$.

Lemma 3. [13] Lat(S) is totally-ordered.

Lemma 4. The commutant S' of S is trivial i.e. $S' = \mathbb{C}$.

Hence, from a trivial calculation, for any derivation δ on S, any two linear maps which implement δ must differ by some $\alpha \in \mathbb{C}$.

We will also need the following result for derivations acting on projections:

Lemma 5. [19] Let p be any projection and let δ be any derivation whose domain includes p. Then

- (i) $\delta(p)$ is an operator mapping r(p) into n(p) and vice versa,
- (ii) δ is implemented on p by the operator $b = (1-2p)\delta(p)$. and
- (iii) If $\delta_1(p)$ denotes any operator which maps r(p) into n(p) and vice versa then the linear extension of δ_1 to the algebra (p) generated by p and 1 is a derivation.

Proof. (i) $p^2 = p$, so that

$$\delta(p) = p\delta(p) + \delta(p)p.$$

Pre-multiplying by p we get $p\delta(p)p=0$, and since δ is defined also on $p^{\perp}=1-p$ we get a similar result for p^{\perp} , so that $p\delta(p)p=p^{\perp}\delta(p)p^{\perp}=0$.

- (ii) Compute, using (i): $(1-2p)\delta(p)p p(1-2p)\delta(p) = \delta(p)p + p\delta(p) = \delta(p)$.
- (iii) (p) is just the set $\{\alpha + \beta p : \alpha, \beta \in \mathbb{C}\}$, and since $\delta_1(\mathbb{C})$ must be zero, δ_1 is defined on $\alpha + \beta p \in (p)$ by $\delta_1(\alpha + \beta p) = \beta \delta_1(p)$. Also δ_1 is automatically linear.

Let $\alpha_1, \alpha_2, \beta_1, \beta_2 \in \mathbb{C}$. Then $\delta_1 [(\alpha_1 + \beta_1 p) (\alpha_1 + \beta_2 p)] = \delta_1 [\alpha_1 \alpha_2 + (\alpha_1 \beta_2 + \alpha_2 \beta_1 + \beta_1 \beta_2) p]$ = $(\alpha_1 \beta_2 + \alpha_2 \beta_1 + \beta_1 \beta_2) \delta_1(p)$. and $\delta_1 (\alpha_1 + \beta_1 p) (\alpha_2 + \beta_2 p) + (\alpha_1 + \beta_1 p) \delta_1 (\alpha_2 + \beta_2 p)$

$$= \alpha_2 \beta_1 \delta_1(p) + \beta_1 \beta_2 \delta_1(p) p + \alpha_1 \beta_2 \delta_1(p) + \beta_1 \beta_2 p \delta_1(p)$$

$$=(\alpha_1\beta_2+\alpha_2\beta_1+\beta_1\beta_2)\,\delta_1(p)$$
. Hence δ_1 is a derivation.

3 Derivations on maximal triangular algebras

Throughout the remainder S will denote a reducible maximal triangular algebra. Let $\delta: S \to B(H)$ be a continuous derivation. For the case in which the invariant lattice is strongly continuous at 1 an operator is constructed which implements δ . We also formulate a condition on δ under which, for any reducible maximal triangular algebra, the constructed operator is well-defined and implements δ .

We now proceed with the construction. There is $p \in \text{lat}(S)$ such that $p \neq 0$ or 1. Let $\xi \in p^{\perp}, \eta \in p$ be unit vectors. Then by Lemma 1 the rank one operator $\xi \otimes \eta$ is in S and $S\xi \supset p$. This immediately gives the first result:

Lemma 6. For $p \in lat(S)$ such that $p \neq 0$ or 1, choose unit vector $\xi_0 \in p^{\perp}$ and write $p_0 = \xi_0 \otimes \xi_0$. Define a map b_1 by

$$b_1 a \xi_0 = \delta \left(a p_0 \right) \xi_0 \tag{1}$$

where $a \in S$, $a\xi_0 \in p$, and $b_1p^{\perp} = 0$. Then b_1 is a well-defined and bounded linear operator, with $||b_1|| \leq ||\delta||$, and $\delta(a)p = d_{b_1}(a)p \quad \forall a \in S$.

Proof. Although p_0 is not necessarily contained in S, if $a \in S$ such that $a\xi_0 \in p$ then $ap_0 = p(ap_0) p^{\perp} \in S$ and $||ap_0|| = ||a\xi_0||_0$. Also $a\xi_0 = 0 \Rightarrow ap_0 = 0$. Thus it follows immediately that b_1 is well-defined and linear. Furthermore

$$||b_1 a \xi_0|| = ||\delta (a p_0) \xi_0|| \leqslant ||\delta|| \, ||a p_0|| = ||\delta|| \, ||a \xi_0||$$

whenever $a\xi_0 \in p$, and so $b_1 \in B(H)$ and $||b_1|| \leq ||\delta||$. Let $a, c \in S$ such that $c\xi_0 \in p$. Then $ac\xi_0 \in p$, $cp_0 \in S$ and

$$(b_1a - ab_1) c\xi_0 = [\delta(acp_0) - a\delta(cp_0)] \xi_0 = \delta(a)c\xi_0.$$

Hence b_1 implements δ on p.

We can now state the main derivation result for those algebras S with the property that lat(S) is strongly continuous at 1.

Theorem 7. Suppose S is such that 1 is the strong limit of projections in lat(S). Then δ is implemented and we can construct $b \in B(H)$ such that $\delta = d_b \mid_S$ and $||b|| \leq 2||\delta||$.

Proof. For any $p_{\alpha} \in \text{lat}(S)$, $p_{\alpha} < 1$, we can construct b_{α} as in Lemma 6 (replacing p, b_1 by p_{α}, b_{α}).

As is to be expected since b_{α} implements δ on p_{α} and $S' = \mathbb{C}$ it can be shown that $(b_{\alpha} - b_{\beta}) p_{\alpha} \in \mathbb{C}p_{\alpha}$ whenever $p_{\alpha} < p_{\beta} < 1$ and that

$$||(b_{\alpha} - b_{\beta}) p_{\alpha}|| \leqslant ||\delta||.$$

We can thus assume without loss of generality that $(b_{\alpha} - b_{\beta}) p_{\alpha} = 0$ whenever $p \leqslant p_{\alpha} \leqslant p_{\beta} < 1$ for some fixed non-zero projection $p \in \text{lat}(S)$, and $||b_{\alpha}|| \leqslant 2||\delta||$. It is then easy to show that the strong limit b for $\{b_{\alpha}\}$ exists and that $\delta = d_b \mid S$, and $||b|| \leqslant 2||\delta||$

For $p \in lat(S)$, $p \neq 0$ or 1, Lemma 6 gives an operator $b_1 = b_1 p$. Continuing with the construction we define $c_1 = pc_1 p^{\perp}$ by

$$c_1 p^{\perp} = -\delta(p) p^{\perp}, \quad c_1 p = 0 \quad .$$
 (2)

Then $pc_1p^{\perp}=c_1p^{\perp}$ by Lemma 5. It is clear that $c_1 \in B(H)$ and $||c_1|| \leq ||\delta||$. Now define b_2 by

$$b_2 = b_1 + c_1. (3)$$

Then we have

Theorem 8. With c_1 , and b_2 defined as in (2),(3), b_2 implements δ on the algebra Sp = pSp, and $||b_2|| \leq 2||\delta||$.

Proof. Let $a \in S$. With the notation of the construction of b_1 , if $\xi \in p$ then

$$(b_2ap - apb_2) \xi = (b_2pap - apb_2) \xi$$

$$= \delta (apcp_0) \xi_0 - ap\delta (cp_0) \xi_0, \quad \text{where } c \in S, \quad c\xi_0 = \xi_1,$$

$$= \delta (ap)cp_0 \xi_0 = \delta (ap) \xi.$$

If $\xi \in p^{\perp}$ then

$$(b_2ap - apb_2)\xi = -apb_2\xi = ap\delta(p)p^{\perp}\xi$$
$$= ap\delta(p)\xi = \delta(ap)\xi - \delta(ap)p\xi = \delta(ap)\xi.$$

Hence
$$\delta = d_{b_2} \mid Sp$$
.

Remark. b_2 clearly implements δ on p since

$$(b_2a - ab_2) p = b_2pap - ab_2p = (b_1a - ab_1) p \quad \forall a \in S,$$

so we could have stated Lemma 6 with b_2 instead of b_1 .

We come now to the final part of the construction. Recall that if q is the rank one operator $\xi \otimes \eta$ then q^* is the rank one operator $\eta \otimes \xi$.

If p_1 is the rank one projection $\xi \otimes \xi$ then $p_1 = q^*q$ and, in general,

$$(\eta \otimes \xi_2) (\xi_1 \otimes \eta) = \xi_1 \otimes \xi_2.$$

This brings us to the following:

Lemma 9. Choose a fixed unit vector $\eta_1 \in p$ and put $q_1 = \xi_0 \otimes \eta_1$ so that $q_1 \in S$. Define a map c_2 as follows:

$$c_2 p = 0$$
, and $p c_2 p^{\perp} = 0$ (4)

and for any $\xi \in p^{\perp}$

$$p_{\xi}c_{2}p^{\perp} = -q^{*}\delta(q)p^{\perp} + q^{*}\delta(q_{1})q_{1}q$$
(5)

where $q = \xi \otimes \eta_1 = qp^{\perp}$, and $p_{\xi} = \xi \otimes \xi$. Then $c_2 \in B(H)$.

(Notice that this definition depends on the fixed vectors $\xi_0 \in p^{\perp}$, $\eta_1 \in p$. It is not obvious that the definition is invariant to within a constant additive factor under these choices.)

Proof. c_2 is clearly well-defined. It is easy to see that c_2 is bounded and that for any unit vector $\eta, \|c_2\eta\| \leq 2\|\delta\|$ since $pc_2 = 0$ and, for any unit vector $\xi \in p^{\perp}, \|p_{\xi}c_2\eta\| \leq 2\|\delta\|$.

It remains to show that c_2 is linear. For this it must be shown that for unit vectors ξ , $\{\xi_i\}_{i\in I}$ in p^{\perp} such that $\xi = \sum_i \alpha_i \xi_i$, say, the definitions $p_{\xi_i} c_2 p^{\perp}$ as above lead to the same value for $p_{\xi} c_2 p^{\perp}$ as by defining this directly. It will suffice to show this for, say, $\xi = r_{\alpha} \xi_{\alpha} + r_{\beta} \xi_{\beta}$, where $\|\xi\| = \|\xi_{\alpha}\| = \|\xi_{\beta}\| = 1$ and r_{α} , $r_{\beta} \in \mathbb{C}$.

Write $p_{\alpha} = \xi_{\alpha} \otimes \xi_{\alpha}$, $p_{\beta} = \xi_{\beta} \otimes \xi_{\beta}$, $p_{\xi} = \xi \otimes \xi$, $q_{\alpha} = \xi_{\alpha} \otimes \eta_{1}$, $q_{\beta} = \xi_{\beta} \otimes \eta_{1}$, and $q = \xi \otimes \eta_{1}$.

We have first that, $\forall \zeta \in H$,

$$q\zeta = \langle \zeta, r_{\alpha}\xi_{\alpha} + r_{\beta}\xi_{\beta} \rangle \eta = (\bar{r}_{\alpha}q_{\alpha} + \bar{r}_{\beta}q_{\beta})\zeta.$$

This gives $q^* = r_{\alpha}q_{\alpha}^* + r_{\beta}q_{\beta}^*$ and

$$p_{\xi} = q^* q = |r_{\alpha}|^2 p_{\alpha} + |r_{\beta}|^2 p_{\beta} + r_{\alpha} \bar{r}_{\beta} q_{\alpha}^* q_{\beta} + \bar{r}_{\alpha} r_{\beta} q_{\beta}^* q_{\alpha}.$$

Defining $p_{\xi}c_2p^{\perp}$ directly we thus have

$$p_{\xi}c_{2}p^{\perp} = q^{*}\delta(q_{1})q_{1}^{*}q - q^{*}\delta(q)p^{\perp}$$
(6)

$$= |r_{\alpha}|^{2} q_{\alpha}^{*} \delta(q_{1}) q_{1}^{*} q_{\alpha} + |r_{\beta}|^{2} q_{\beta}^{*} \delta(q_{1}) q_{1}^{*} q_{\beta} + r_{\alpha} \bar{r}_{\beta} q_{\alpha}^{*} \delta(q_{1}) q_{1}^{*} q_{\beta}$$
(7)

$$+ \bar{r}_{\alpha} r_{\beta} q_{\beta}^* \delta \left(q_1 \right) q_1^* q_{\alpha} \tag{8}$$

$$-\left[\left|r_{\alpha}\right|^{2}q_{\alpha}^{*\delta}\delta\left(q_{\alpha}\right)+\left|r_{\beta}\right|^{2}q_{\beta}^{*}\delta\left(q_{\beta}\right)+r_{\alpha}\bar{r}_{\beta}q_{\alpha}^{*}\delta\left(q_{\beta}\right)+\bar{r}_{\alpha}r_{\beta}q_{\beta}^{*}\delta\left(q_{\alpha}\right)\right]$$
(9)

On the other hand

$$\begin{split} p_{\xi}c_{2}p^{\perp} &= \left[\left| r_{\alpha} \right|^{2}p_{\alpha} + \left| r_{\beta} \right|^{2}p_{\beta} + r_{\alpha}\bar{r}_{\beta}q_{\alpha}^{*}q_{\beta} + \bar{r}_{\alpha}r_{\beta}q_{\beta}^{*}q_{\alpha} \right]bp^{\perp} \\ &= \left| r_{\alpha} \right|^{2} \left[q_{\alpha}^{*}\delta\left(q_{1}\right)q_{1}^{*}q_{\alpha} - q_{\alpha}^{*}\delta\left(q_{\alpha}\right)p^{\perp} \right] + \left| r_{\beta} \right|^{2} \left[q_{\beta}^{*}\delta\left(q_{1}\right)q_{1}^{*}q_{\beta} - q_{\beta}^{*}\delta\left(q_{\beta}\right)p^{\perp} \right] \end{split}$$

$$+ r_{\alpha} \bar{r}_{\beta} q_{\alpha}^* q_{\beta} \left[q_{\beta}^* \delta \left(q_1 \right) q_1^* q_{\beta} - q_{\beta}^* \delta \left(q_{\beta} \right) p^{\perp} \right]$$

$$(10)$$

$$+ \bar{r}_{\alpha} r_{\beta} q_{\beta}^* q_{\alpha} \left[q_{\alpha}^* \delta \left(q_1 \right) q_1^* q_{\alpha} - q_{\alpha}^* \delta \left(q_{\alpha} \right) p^{\perp} \right]$$

$$(11)$$

Notice that $q_{\alpha}^* q_{\beta} q_{\beta}^* = q_{\alpha}^*$ and $q_{\beta}^* q_{\alpha} q_{\alpha}^* = q_{\beta}^*$, and these occur in the last two terms of the expression above. Comparing (9) and (11), then, term by term we see that they are equal.

This extends by induction to any finite sum of vectors in p^{\perp} and hence, since we have shown c_2 to be bounded, to any sum in p^{\perp} . It follows that c_2 is linear and the result follows.

We now have

Theorem 10. Define $b = b_2 + c_2$, with b_2 as in equation (3) and c_2 defined as in Lemma 9. Then b implements δ on the algebras Sp and $p^{\perp}Sp^{\perp}$, and $||b|| \leq 4||\delta||$.

Proof. We already have that $||b_2||, ||c_2|| \le 2||\delta||$, so $||b|| \le 4||\delta||$.

Let $a \in S$. Then $(bpap - papb) = b_2 pap - papb_2 = \delta(pap)$ by Theorem 8. To show that $\delta = d_b \mid p^{\perp}Sp^{\perp}$ we consider various cases.

1) Let
$$\xi \in p$$
. Then $\left(bp^{\perp}ap^{\perp} - p^{\perp}ap^{\perp}b\right)\xi = -p^{\perp}ap^{\perp}b\xi = -p^{\perp}ap^{\perp}b_{1}\xi$

$$= -p^{\perp}ap^{\perp}\delta(q)\xi_{0}, \quad \text{where } q = \xi_{0} \otimes \xi_{1}$$

$$= \delta\left(p^{\perp}ap^{\perp}\right)q\xi_{0} - \delta\left(p^{\perp}ap^{\perp}q\right)\xi_{0} = \delta\left(p^{\perp}ap^{\perp}\right)\xi.$$

2) Let $\xi \in p^{\perp}$ and consider $\operatorname{pd}_b\left(p^{\perp}ap^{\perp}\right)$:

$$p\left(bp^{\perp}ap^{\perp}\xi - p^{\perp}ap^{\perp}b\xi\right) = pbp^{\perp}ap^{\perp}\xi = b_2p^{\perp}ap^{\perp}\xi$$
$$= -\delta(p)p^{\perp}ap^{\perp}\xi = \delta\left(p^{\perp}\right)p^{\perp}ap^{\perp}\xi$$
$$= \delta\left(p^{\perp}ap^{\perp}\right)\xi - p^{\perp}\delta\left(p^{\perp}ap^{\perp}\right)\xi = p\delta\left(p^{\perp}ap^{\perp}\right)\xi.$$

3) Finally let $\xi \in p^{\perp}$ and consider $p^{\perp}d_b\left(p^{\perp}ap^{\perp}\right)$: Choose a basis $\{\xi_{\alpha}\}$ for p^{\perp} and put $p_{\alpha} = \xi_{\alpha} \otimes \xi_{\alpha}$, $q_{\alpha} = \xi_{\alpha} \otimes \eta_1 \quad \forall \alpha$. We consider, for each α , $p_{\alpha}d_b\left(p^{\perp}ap^{\perp}\right)$. First we define the constants $r_{\alpha\beta} \in \mathbb{C}$ by

$$p_{\alpha}ap_{\beta} = r_{\alpha\beta}q_{\alpha}^*q_{\beta}.$$

(It is easily seen that $p_{\alpha}ap_{\beta}$ and $q_{\alpha}^*q_{\beta}$ are multiples of the rank one operator $\xi_{\beta} \otimes \xi_{\alpha}$.) Note that $q_{\alpha-1} = q_{\alpha}p_{\alpha}ap_{\beta} = r_{\alpha\beta}q_{\beta}$, and similarly $p_{\alpha}aq_{\beta}^* = p_{\alpha}ap_{\beta}q_{\beta}^* = r_{\alpha\beta}q_{\alpha}^*$.

Then $p_{\alpha} \left(bp^{\perp}ap^{\perp}\xi - p^{\perp}ap^{\perp}b\xi \right)$

$$\begin{split} &=q_{\alpha}^{*}\delta\left(q_{1}\right)q_{1}^{*}q_{\alpha}ap^{\perp}\xi-q_{\alpha}^{*}\delta\left(q_{\alpha}\right)p^{\perp}ap^{\perp}\xi-\sum_{\beta}p_{\alpha}p^{\perp}ap_{\beta}b\xi\\ &=-q_{\alpha}^{*}\delta\left(q_{\alpha}\right)p^{\perp}ap^{\perp}\xi+\sum_{\beta}\left[q_{\alpha}^{*}\delta\left(q_{1}\right)q_{1}^{*}q_{\alpha}ap_{\beta}\xi\\ &-p_{\alpha}aq_{\beta}^{*}\delta\left(q_{1}\right)q_{1}^{*}q_{\beta}\xi+p_{\alpha}aq_{\beta}^{*}\delta\left(q_{\beta}\right)\xi\right]\\ &=-q_{\alpha}^{*}\delta\left(q_{\alpha}\right)p^{\perp}ap^{\perp}\xi\\ &+\sum_{\beta}\left[r_{\alpha\beta}q_{\alpha}^{*}\delta\left(q_{1}\right)q_{1}^{*}q_{\beta}\xi-r_{\alpha\beta}q_{\alpha}^{*}\delta\left(q_{1}\right)q_{1}^{*}q_{\beta}\xi+r_{\alpha\beta}q_{\alpha}^{*}\delta\left(q_{\beta}\right)\xi\right]\\ &=-q_{\alpha}^{*}\delta\left(q_{\alpha}\right)p^{\perp}ap^{\perp}\xi+\sum_{\beta}q_{\alpha}^{*}\delta\left(r_{\alpha\beta}q_{\beta}\right)\xi\\ &=-q_{\alpha}^{*}\delta\left(q_{\alpha}\right)p^{\perp}ap^{\perp}\xi+\sum_{\beta}q_{\alpha}^{*}\delta\left(q_{\alpha}ap_{\beta}\right)\xi\\ &=-q_{\alpha}^{*}\delta\left(q_{\alpha}\right)p^{\perp}ap^{\perp}\xi+q_{\alpha}^{*}\delta\left(q_{\alpha}p^{\perp}ap^{\perp}\right)\xi\\ &=q_{\alpha}^{*}q_{\alpha}\delta\left(p^{\perp}ap^{\perp}\right)\xi=p_{\alpha}\delta\left(p^{\perp}ap^{\perp}\right)\xi. \end{split}$$

Hence $\forall \alpha, p_{\alpha} d_b \left(p^{\perp} a p^{\perp} \right) \xi = p_{\alpha} \delta \left(p^{\perp} a p^{\perp} \right) \xi$, and the proof is complete.

Since p is invariant under S, and since $p^{\perp}Sp = \{0\}$ and Sp = pSp, we can write $S = Sp + pSp^{\perp} + p^{\perp}Sp^{\perp}$. Theorem 10 shows that δ is implemented by b on Sp and $p^{\perp}Sp^{\perp}$, so extending the result to S itself hinges on whether it holds for the remaining term pSp^{\perp} . This we have not proved in general. However, we give as the final result a natural condition on δ in the form of triple product rule under which it does indeed hold.

To motivate this consider operators $s_1, s_2, s_3 \in S$ and $a \notin S$ such that $s_2as_3 \in S$. For example if $s_3 = s_3p^{\perp}$ and $s_2 = ps_2$ then by Lemma 1 a can be any operator in B(H). Then although $\delta(a)$ is undefined one may ask whether the equation

$$\delta(s_1 s_2 a s_3) = s_1 \delta(s_2 a s_3) + \delta(s_1) s_2 a s_3 \tag{12}$$

holds. In general this would seem to be a very strong restriction, although of course whenever δ is implemented it must hold since an implemented derivation extends automatically to B(H). The result concerns a less restrictive form of condition (12).

Theorem 11 (Triple product rule). Suppose the vectors $\xi_0 \in p^{\perp}$ and $\eta_1 \in p$, the basis $\{\xi_{\alpha}\}$ for p^{\perp} , and the operator b are all as previously defined. Let η be any vector in p.

Define the rank one operators

$$q_{\alpha} = \xi_{\alpha} \otimes \eta_1, \quad q_1 = \xi_0 \otimes \eta_1, \quad q = \xi_{\alpha} \otimes \eta, \text{ and } \quad q_2 = \xi_0 \otimes \eta.$$
 (13)

Then δ is implemented if and only if

$$\delta(q) = \delta\left(qq_{\alpha}^*q_1\right)q_1^*q_{\alpha} + qq_{\alpha}^*\delta\left(q_{\alpha}\right) - qq_{\alpha}^*\delta\left(q_1\right)q_1^*q_{\alpha}.\tag{14}$$

If so then $\delta = d_b \mid S$.

Proof. We have $q = qq_{\alpha}^*q_1q_1^*q_{\alpha}$ and $q_2 = qq_{\alpha}^*q_1$. All the operators q, q_{α} , q_1 , q_2 and none of their adjoints, are in S.

In addition to the expressions for q, q_2 in terms of the other operators we have $q_{\alpha} = q_{\alpha_0}q_1^*q_1$ and other such relations which arise wherever the "end-points" of the various operators coincide. So (14) can be written

$$\delta (qq_{\alpha}^*q_1q_1^*q_{\alpha}) = \delta (qq_{\alpha}^*q_1) q_1^*q_{\alpha} + qq_{\alpha}^*\delta (q_1q_1^*q_{\alpha}) - qq_{\alpha}^*\delta (q_1) q_1^*q_{\alpha}.$$

Assuming that δ is implemented, say by c, $\delta = d_c$ can be defined on the whole of B(H), and we can compute using δ as if this is so:

$$\delta (qq_{\alpha}^*q_1q_1^*q_{\alpha}) = \delta (qq_{\alpha}^*q_1) q_1^*q_{\alpha} + qq_{\alpha}^*q_1\delta (q_1^*q_{\alpha})$$

$$= \delta (qq_{\alpha}^*q_1) q_1^*q_{\alpha} + qq_{\alpha}^*\delta (q_1q_1^*q_{\alpha}) - qq_{\alpha}^*\delta (q_1) q_1^*q_{\alpha}.$$

Suppose now that (14) holds.

If $a = \operatorname{pap}^{\perp} \in S$, then $a = \sum_{\alpha} pap_{\alpha}$ where $p_{\alpha} = \xi_{\alpha} \otimes \xi_{\alpha} \forall \alpha$ and each $pap_{\alpha} \in S$. So when considering operators in pSp^{\perp} we may restrict our attention to the rank one operators $\xi_{\alpha} \otimes \eta$, where $\eta \in p$.

Consider, then, $q = \xi_{\alpha} \otimes \eta$, $\eta \in p$. Then q is as in the statement of the theorem.

For any $\xi \in p^{\perp}$, $q\xi = \langle \xi, \xi_{\alpha} \rangle \eta$ so

$$bq\xi = b_1 q\xi = \langle \xi, \xi_{\alpha} \rangle b_1 \eta$$
$$= \langle \xi \xi_{\alpha} \rangle \delta(q_2) \xi_0$$
$$= \delta(q_2) q_1^* q_{\alpha} \xi.$$

Then

$$(bq - qb)\xi = b_1 q\xi - qp_\alpha b\xi = [\delta (qq_\alpha^*q_1) q_1^*q_\alpha + qq_\alpha^*\delta (q_\alpha) - qq_\alpha^*\delta (q_1) q_1^*q_\alpha] \xi$$

However condition (14) says that this is just $\delta(q)\xi$ which is what we require.

We have thus shown that if condition (14) holds then $\delta = d_b \mid pSp^{\perp}$ and Theorem 12 shows that b implements δ on the rest of S, and so the proof is complete.

Remarks.

- 1) The condition (14) can be shown to be a special case of the product rule (Property D) introduced in [21] and is therefore ostensibly a weaker requirement, although Theorem 11 implies that these conditions are equivalent.
- 2) The operator b can be constructed in an identical way for any non-trivial nest algebra N since we have used operators in $pB(H)p^{\perp}$ and if $p \in lat(N)$ such operators are also to be found in N. Furthermore Theorem 11 can be applied to N, and we know that condition (14) of Theorem 11 holds. Thus the construction yields a proof for nest algebras which deals simultaneously with cases discrete and continuous at 1.
- 3) The definitions and results here lend themselves naturally to Banach space generalization if we should care to imitate the process used in [19,20] for nest algebras.

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