Noncommutative independence from the infinite Braid Group and Symmetric Group

Rolf Gohm Institute of Mathematics and Physics Aberystwyth University

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This talk

This talk is an introduction to the following two papers:

- ▶ R. Gohm & C. Köstler, Noncommutative independence from the braid group B_∞. Commun. Math. Phys. **282**, 435-482 (2009). (electronic: arXiv:0806.3691v2)
- ▶ R. Gohm & C. Köstler, Noncommutative independence from characters of the symmetric group S_∞. Preprint, 47 pages (2010). (electronic: arXiv:1005.5726v1)

I refer to these papers as [GK-B] and [GK-S].

We begin with a short repetition of relevant material which has already been presented in more detail in Claus' talk. By [K] I refer to

- ▶ C. Köstler, A noncommutative extended de Finetti theorem.
 - J. Funct. Anal. **258**, 1073–1120 (2010). (electronic:
 - arXiv:0806.3621v1)

Thanks also to Claus for giving me some of his slides!

Distributional symmetries

Definition (Distributional symmetries)

A sequence of random variables $(\iota_n)_{n\in\mathbb{N}_0}$ from $(\mathcal{A}_0,\varphi_0)$ to (\mathcal{A},φ) is

- (i) **exchangeable** if joint distributions do not change under permutations in \mathbb{S}_{∞} .
- (ii) **spreadable** if joint distributions do not change under such permutations in \mathbb{S}_{∞} which preserve the order of the variables considered.

Of course $(i) \Rightarrow (ii)$. By a theorem of Ryll-Nardzewski (1957) we have equivalence if $\mathcal A$ is commutative.

Köstler's noncommutative de Finetti theorem

The noncommutative case gains interest from the following result.

Theorem (K)

Every spreadable sequence ι of random variables is stationary and conditionally independent (in the sense of commuting squares) over the tail algebra

$$\mathcal{A}^{\mathsf{tail}} := \bigcap_{n \geq 0} \mathsf{vN}(\iota_k(\mathcal{A}_0), \ k \geq n)$$

We consider now the following question:

Are there (necessarily noncommutative) sequences of random variables which are spreadable but not exchangeable?

Artin's braid groups

Algebraic Definition (Artin 1925)

The **braid group** \mathbb{B}_n is presented by n-1 generators $\sigma_1, \ldots, \sigma_{n-1}$ satisfying

$$\sigma_i \sigma_j \sigma_i = \sigma_j \sigma_i \sigma_j$$
 if $|i - j| = 1$ (B1)

$$\sigma_i \sigma_j = \sigma_j \sigma_i$$
 if $|i - j| > 1$ (B2)

$$\mathbb{B}_1 \subset \mathbb{B}_2 \subset \mathbb{B}_3 \subset \ldots \subset \mathbb{B}_{\infty}$$
 (inductive limit)

Figure: Artin generators σ_i (left) and σ_i^{-1} (right)

Braidability

Definition (GK-B)

A sequence of random variables $(\iota_n)_{n\in\mathbb{N}_0}$ from $(\mathcal{A}_0, \varphi_0)$ to (\mathcal{A}, φ) is said to be **braidable** if there exists a representation of the braid group, $\rho \colon \mathbb{B}_{\infty} \to \operatorname{Aut}(\mathcal{A}, \varphi)$, such that

$$\iota_n = \rho(\sigma_n \sigma_{n-1} \cdots \sigma_1)\iota_0$$
 if $n \ge 1$
 $\iota_0 = \rho(\sigma_n)\iota_0$ if $n \ge 2$.

Observation:

There is a canonical homomorphism from \mathbb{B}_{∞} to \mathbb{S}_{∞} mapping the Artin generators of \mathbb{B}_{∞} to the Coxeter generators of \mathbb{S}_{∞} .

If we replace \mathbb{B}_{∞} by \mathbb{S}_{∞} in the definition above, then what we get is equivalent to 'exchangeable'. Hence

exchangeable \Rightarrow braidable

An example: Gaussian representation

Choose $2 \le p \in \mathbb{N}$ and a root of unity

$$\omega := \left\{ egin{array}{ll} \exp(2\pi \mathrm{i}/p) & ext{if p is odd;} \ \exp(\pi \mathrm{i}/p) & ext{if p is even.} \end{array}
ight.$$

Then consider unitaries $(e_i)_{i\in\mathbb{N}_0}$ satisfying

$$e_i^p = 1$$
 for all i
 $e_i e_j = \omega^2 e_j e_i$ whenever $i < j$.

Taking the weak closure of a matrix realization with respect to the trace we can think of $(e_i)_{i \in \mathbb{N}_0}$ as a sequence of random variables.

- p = 2: exchangeable (Clifford algebra!)
- p>2: not exchangeable. But still braidable, using the socalled Gaussian representation of \mathbb{B}_{∞} .

exchangeable ≠ braidable

Constructive procedure

Suppose we are given a random variable

$$\iota_0: (\mathcal{A}_0, \varphi_0) \to (\mathcal{A}, \varphi)$$

and a braid group representation

$$\rho \colon \mathbb{B}_{\infty} \to \mathsf{Aut}(\mathcal{A}, \varphi)$$

If $\iota_0(A_0)$ satisfies the **localization property**

$$\iota_0(\mathcal{A}_0)\subset \bigcap_{n\geq 2}\mathcal{A}^{
ho(\sigma_n)}$$

then we obtain a braidable random sequence by defining

$$\iota_n = \rho(\sigma_n \sigma_{n-1} \cdots \sigma_1) \iota_0$$
 if $n \ge 1$.

The maximal choice is $\iota_0(\mathcal{A}_0) = \bigcap_{n \geq 2} \mathcal{A}^{\rho(\sigma_n)}$.

Braidability implies Spreadability

It turns out that we can insert braidability between exchangeability and spreadability in the noncommutative de Finetti-Theorem and obtain a very interesting class of spreadable sequences in this way.

Consider the conditions

- (a) ι is exchangeable
- (b) ι is braidable
- (c) ι is spreadable
- (d) ι is stationary and $\mathcal{A}^{\mathsf{tail}}$ -independent

Theorem (K, GK-B)

(a)
$$\Rightarrow$$
 (b) \Rightarrow (c) \Rightarrow (d)

Braidability implies Spreadability (Proof by Example)

Note that a sequence ι of random variables is spreadable if and only if the (noncommutative) distribution is unchanged whenever the subscripts of the random variables change in an order preserving way.

For example we can change 1 < 2 < 4 > 1 into 1 < 3 < 4 > 1 and then we should have

$$\varphi(\iota_1(a)\ \iota_2(b)\ \iota_4(c)\ \iota_1(d)) = \varphi(\iota_1(a)\ \iota_3(b)\ \iota_4(c)\ \iota_1(d))$$

Let us now assume that ι is braidable and prove the formula in this example from that.

Braidability implies Spreadability (Proof by Example)

Lemma (GK-B)

$$\rho(\sigma_k) \iota_m = \iota_m \quad \text{if} \quad k \notin \{m, m+1\}$$

Proof. Case
$$k > m + 1$$
.

$$\rho(\sigma_k)\iota_m = \rho(\sigma_k)\rho(\sigma_m\ldots\sigma_1)\iota_0$$

= $\rho(\sigma_m\ldots\sigma_1)\rho(\sigma_k)\iota_0 = \rho(\sigma_m\ldots\sigma_1)\iota_0 = \iota_m$

Case k < m.

$$\rho(\sigma_k)\iota_m = \rho(\sigma_k)\rho(\sigma_m \dots \sigma_1)\iota_0
= \dots \rho(\sigma_k \sigma_{k+1} \sigma_k) \dots \iota_0
= \dots \rho(\sigma_{k+1} \sigma_k \sigma_{k+1}) \dots \iota_0
= \rho(\sigma_m \dots \sigma_1)\iota_0 = \iota_m$$

Braidability implies Spreadability (Proof by Example)

Finally we can prove the formula in our example.

$$\varphi(\iota_1(a) \iota_2(b) \iota_4(c) \iota_1(d))$$

$$= \varphi(\rho(\sigma_3)(\iota_1(a) \iota_2(b) \iota_4(c) \iota_1(d)))$$

$$= \varphi(\iota_1(a) \rho(\sigma_3)(\iota_2(b)) \iota_4(c) \iota_1(d))$$

$$= \varphi(\iota_1(a) \iota_3(b) \iota_4(c) \iota_1(d))$$

Braided counterpart of Hewitt-Savage 0-1 law

To get concrete results from applications of the de Finetti theorem we need to identify the tail algebra. For braidable sequences the following result helps.

Theorem (GK-B)

For a braidable sequence ι with $\iota_0(\mathcal{A}_0) = \mathcal{A}_0^{\rho} := \bigcap_{n \geq 2} \mathcal{A}^{\rho(\sigma_n)}$, we have

$$\mathcal{A}^{\mathsf{tail}} = \mathcal{A}^{
ho(\mathbb{B}_{\infty})}$$

In particular, these two algebras are trivial if the random sequence is conditionally independent over \mathbb{C} .

We can think of that as a braided version of the **Hewitt-Savage 0-1 law** known to probabilists which states a similar result about exchangeable sequences and the symmetric group \mathbb{S}_{∞} .

Example: Left Regular Representation of \mathbb{B}_{∞}

The group von Neumann algebra $L(\mathbb{B}_{\infty})$ is generated by the left-regular representation $\{L_{\sigma} \mid \sigma \in \mathbb{B}_{\infty}\}$ of \mathbb{B}_{∞} on the Hilbert space $\ell^2(\mathbb{B}_{\infty})$, where

$$L_{\sigma}f(\sigma'):=f(\sigma^{-1}\sigma').$$

With the canonical trace we get a (noncommutative) probability space.

Proposition (see GK-B)

- ▶ $L(\mathbb{B}_{\infty})$ is a non-hyperfinite II_1 -factor;
- ▶ $L(\mathbb{B}_{\infty})$ does not have property T but it is not isomorphic to a free group factor.
- ▶ $L(\sigma_2, \sigma_3, ...) \subset L(\mathbb{B}_{\infty})$ is an **irreducible** subfactor inclusion with infinite Jones index.

A new set of generators

The represented Artin generators are not spreadable (hence not braidable).

But we can apply our constructive procedure to σ_1 (using a 1-shifted adjoint left-regular representation $\sigma_n\mapsto \operatorname{Ad} L_{\sigma_{n+1}^{-1}}$ to fulfil the localization property) and obtain the following sequence of braids:

$$\gamma_1 := \underline{\sigma_1}, \quad \gamma_2 := \sigma_1 \underline{\sigma_2} \sigma_1^{-1}, \dots, \gamma_i := (\sigma_1 \sigma_2 \cdots \sigma_{i-1}) \underline{\sigma_i} (\sigma_{i-1}^{-1} \cdots \sigma_2^{-1} \sigma_1^{-1})$$



Figure: Braid diagrams of γ_1 , γ_2 and γ_3 (left to right)

Square roots of free generators

The free group \mathbb{F}_{n-1} is a subgroup of \mathbb{B}_n . Indeed, the following fact is well known to group theorists.

Proposition

The free group \mathbb{F}_{n-1} is generated by $\gamma_1^2, \ldots, \gamma_{n-1}^2$.

For this reason we refer to the γ_i as square roots of free generators.

Proposition (GK-B)

The sequence (γ_i) is braidable (in $(L(\mathbb{B}_{\infty}), \operatorname{tr})$). The tail algebra is equal to \mathbb{C} and hence independence means factorization with respect to the trace.

Braided independence and freeness

For
$$I \subset \mathbb{N}$$
 we define $\mathcal{B}_I := \mathsf{vN}(\gamma_i : i \in I)$

Theorem (GK-B)

Let $x \in \mathcal{B}_I$ and $y \in \mathcal{B}_J$ with $I \cap J = \emptyset$. Then

$$\operatorname{tr}(xy) = \operatorname{tr}(x)\operatorname{tr}(y).$$

This factorization restricts to free group von Neumann algebras for $x \in vN(\mathbb{F}_I) \subset \mathcal{B}_I$ and $y \in vN(\mathbb{F}_J) \subset \mathcal{B}_J$. $vN(\mathbb{F}_I)$ and $vN(\mathbb{F}_J)$ are free in the sense of Voiculescu.

Question:

Is there a braided extension of the combinatorics of free probability?

Intermediate discussion

- ► One may continue by looking systematically at other braid group representations.
- ► To gain more experience we first looked at representations of the (infinite) symmetric group.
- Because

exchangeable \Rightarrow braidable

all the general results obtained so far are still available!

▶ We found that we can give a new fully operator algebraic proof of a famous classical result by Thoma (1964).

Thoma's theorem

 \mathbb{S}_{∞} is the inductive limit of the symmetric group \mathbb{S}_n as $n \to \infty$. A function $\chi \colon \mathbb{S}_{\infty} \to \mathbb{C}$ is a **character** if it is constant on conjugacy classes, positive definite and normalized.

Theorem (Thoma 64, Kerov & Vershik 81, Okounkov 99)

An extremal character of the group \mathbb{S}_{∞} is of the form

$$\chi(\sigma) = \prod_{k=2}^{\infty} \left(\sum_{i=1}^{\infty} a_i^k + (-1)^{k-1} \sum_{j=1}^{\infty} b_j^k \right)^{m_k(\sigma)}.$$

Here $m_k(\sigma)$ is the number of k-cycles in the permutation σ and the two sequences $(a_i)_{i=1}^{\infty}, (b_j)_{i=1}^{\infty}$ satisfy

$$a_1 \geq a_2 \geq \cdots \geq 0,$$
 $b_1 \geq b_2 \geq \cdots \geq 0,$ $\sum_{i=1}^{\infty} a_i + \sum_{j=1}^{\infty} b_j \leq 1.$

Characters and traces

Folklore result:

Every character χ of \mathbb{S}_{∞} gives rise to a unitary representation

$$\pi \colon \mathbb{S}_{\infty} \to \mathcal{U}(\mathcal{A}), \qquad \text{with } \mathcal{A} = \mathsf{vN}(\pi(\mathbb{S}_{\infty}))$$

such that there is a faithful tracial normal state tr on \mathcal{A} .

The converse is also true.

The character is extremal iff A is a factor.

The transition to our setting is provided by considering the tracial probability space (A, tr) and the representation

$$\rho \colon \mathbb{S}_{\infty} \to \operatorname{Aut}(\mathcal{A}, \operatorname{tr})$$
$$\tau \mapsto \operatorname{Ad}(\pi(\tau))$$

Coxeter generators & star generators

Under the canonical homomorphism $\mathbb{B}_{\infty} \to \mathbb{S}_{\infty}$ the Artin generators go to the Coxeter generators (i-1,i) of \mathbb{S}_{∞} , where \mathbb{S}_{∞} acts on $\{0,1,2,3,...\}$ by permutations.

The (represented) Coxeter generators are not exchangeable.

We can find an exchangeable sequence by considering the images of the squares of free generators which we again denote by γ_i .

It turns out that $\gamma_i = (0, i)$.

Algebraists call them **star generators**.

Star generators & cycles

Lemma (Irving & Rattan '06, GK-S)

Let $k \geq 2$. A k-cycle $\sigma = (n_1, n_2, n_3, \dots, n_k) \in \mathbb{S}_{\infty}$ is of the form

$$\sigma = \gamma_{n_1} \gamma_{n_2} \gamma_{n_3} \cdots \gamma_{n_{k-1}} \gamma_{n_k} \gamma_{n_1},$$

where in the case $\sigma(0) \neq 0$ we put $n_1 = 0$ and define γ_0 to be the unit element.

Corollary (GK-S)

Disjoint cycles are supported by disjoint sets of star generators.

Cycles & Independence

▶ By A_n we denote the **fixed point algebra** in A of (the adjoint representation of) the subgroup $S_{n+2,\infty}$ generated by

$$\sigma_i$$
, $i \geq n+2$

In other words, A_n is the relative commutant of the σ_i , $i \ge n+2$ in A.

 $E_n: \mathcal{A} \to \mathcal{A}_n$ is the tr-preserving conditional expectation.

- ▶ Example: \mathcal{A}_{-1} is equal to the center $\mathcal{Z}(\mathcal{A})$ of \mathcal{A} .
- ▶ The (represented) star generators γ_i are exchangeable.
- ▶ Let I, J be disjoint subsets of \mathbb{N}_0 . Then $\mathsf{vN}(\gamma_i \mid i \in I)$ and $\mathsf{vN}(\gamma_i \mid j \in J)$ are \mathcal{A}_0 -independent (1-shifted representation!).

Proposition (GK-S)

Let σ and τ be disjoint cycles in \mathbb{S}_{∞} . Then $vN(\sigma)$ and $vN(\tau)$ are \mathcal{A}_0 -independent.

So we also need to identify the fixed point algebra A_0 to make our independence results concrete.

Key observation

Lemma (GK-S)

Let $\gamma_{n_1}\gamma_{n_2}\gamma_{n_3}\cdots\gamma_{n_k}\gamma_{n_1}$ be a k-cycle. Then

$$E_0(\gamma_{n_1}\gamma_{n_2}\gamma_{n_3}\cdots\gamma_{n_k}\gamma_{n_1}) = \begin{cases} A_0^{k-1} & \text{if } n_1 = 0\\ C_k & \text{if } n_1 \neq 0 \end{cases}$$

where

$$A_0 := E_0(\gamma_1)$$

 $C_k := E_{-1}(A_0^{k-1}).$

Note that A_0 and the C_k are (commuting) selfadjoint contractions.

We call these and similar objects **limit cycles** because they are weak limits (ergodic averages) of represented cycles. A systematic study is undertaken in [GK-S].

Sketch of proof

Lemma (GK-S)

$$E_0(\gamma_{n_1}\gamma_{n_2}\gamma_{n_3}\cdots\gamma_{n_k}\gamma_{n_1}) = \begin{cases} A_0^{k-1} & \text{if } n_1 = 0\\ C_k & \text{if } n_1 \neq 0 \end{cases}$$

where

$$A_0 := E_0(\gamma_1)$$

 $C_k := E_{-1}(A_0^{k-1}).$

Proof.

The γ_i 's are \mathcal{A}_0 -independent. Thus $(L.H.S.) = E_0 \left(\gamma_{n_1} A_0^{k-1} \gamma_{n_1} \right)$. But this equals (R.H.S.), since for $x \in \mathcal{A}_0$ the $\gamma_i x \gamma_i$ are \mathcal{A}_{-1} -independent for different i.

Generators for fixed point algebras

Theorem (GK-S)

$$\mathcal{A}_0 = \mathsf{vN}(A_0, C_k \mid k \in \mathbb{N})$$
 (abelian!)
$$\mathcal{A}_n = \mathcal{A}_0 \lor \mathsf{vN}(\mathbb{S}_{n+1})$$

Corollary (GK-S)

The following are equivalent:

- (i) A is a factor.
- (ii) The C_k are trivial.
- (iii) A_0 is generated by A_0 .

Further A_0 is trivial iff $\left\{ \begin{array}{l} \text{the (subfactor) inclusion} \\ \text{vN}(\mathbb{S}_{2,\infty}) \subset \text{vN}(\mathbb{S}_{\infty}) \text{ is irreducible.} \end{array} \right.$

Thoma multiplicativity

Corollary (GK-S, Thoma Multiplicativity)

Let $m_k(\sigma)$ be the number of k-cycles in the cycle decomposition of the permutation $\sigma \in \mathbb{S}_{\infty}$. Then

$$E_{-1}(\sigma) = \prod_{k=2}^{\infty} C_k^{m_k(\sigma)}.$$

(Recall
$$C_k = E_{-1}(A_0^{k-1})$$
.)

If $\mathcal A$ is a factor, then E_{-1} can be replaced by the tracial state tr and we obtain

$$\operatorname{tr}(\sigma) = \prod_{k=2}^{\infty} \left[\operatorname{tr}(A_0^{k-1}) \right]^{m_k(\sigma)}$$

Spectral Theory

In particular, if ${\cal A}$ is a factor, then for a k-cycle σ

$$\operatorname{tr}(\sigma) = \operatorname{tr}(A_0^{k-1}) = \int t^{k-1} d\mu ,$$

where μ is the spectral measure of the selfadjoint contraction A_0 .

This shows that some spectral analysis for A_0 is needed to complete the proof of Thoma's theorem.

At this point there are some (not yet fully understood) similarities with Okounkov's approach and we derived some inspiration from his methods.

A. Okounkov, On representations of the infinite symmetric group.

J. Math. Sci. 96(5), 3550-3589 (1999).

(electronic: arXiv: math/9803037v1)

Commuting squares & discrete spectrum

Theorem (GK-S)

Let \mathcal{M}_0 be a von Neumann subalgebra of the finite factor \mathcal{M} . Suppose the unitary $u \in \mathcal{M}$ satisfies:

2. the contraction $E_{\mathcal{M}_0}(u)$ is a normal.

Then $E_{\mathcal{M}_0}(u)$ has discrete spectrum which may accumulate only at the point 0.

NOTATION: $E_{\mathcal{M}_0}$ is the trace-preserving cond. expectation from \mathcal{M} onto \mathcal{M}_0 .

Corollary (Okounkov 99, GK-S)

Suppose $vN(\mathbb{S}_{\infty})$ is a factor. Then the limit 2-cycle $A_0 = E_0(\gamma_1)$ has discrete spectrum which may accumulate only at the point 0.

Sketch of Proof 1

Let μ be the spectral measure of $E_{\mathcal{M}_0}(u)$. For simplicity only, assume that it lives on [0,1].

For $\epsilon>0$ and $B\subset [\epsilon,1]$ a Borel set, let χ be the corresponding spectral projection of $E_{\mathcal{M}_0}(u)$.

We prove

$$\epsilon \mu(B) \leq \mu(B)^{\frac{3}{2}}$$

From that

$$\mu(B) = 0$$
 or $\epsilon^2 \le \mu(B)$

Hence μ has no continuous part in $[\epsilon, 1]$.

Sketch of Proof 2

To complete the proof we show

$$\epsilon \ \mu(B) \le \operatorname{tr}(\chi u) \le \mu(B)^{\frac{3}{2}}.$$

The first inequality follows from

$$\epsilon \mu(B) \le \int_B t \, d\mu(t) = \operatorname{tr}(\chi u)$$

On the other hand

$$\operatorname{tr}(\chi u) = \operatorname{tr}(\chi u \chi) = \operatorname{tr}(u \chi \chi u \chi u^*)$$

and with Cauchy-Schwartz

$$\operatorname{tr}(\chi u)^2 \leq \operatorname{tr}(u\chi \chi u^*) \operatorname{tr}(u\chi u^*\chi \chi u\chi u^*) = \operatorname{tr}(\chi) \operatorname{tr}(\chi u\chi u^*)$$

and now from the commuting square: $= \operatorname{tr}(\chi)^3 = \mu(B)^3$ which gives the second inequality.

Thoma measures

Definition

A discrete probability measure μ on [-1,1] satisfying

$$\frac{\mu(t)}{|t|} \in \mathbb{N}_0 \qquad (t \neq 0)$$

is called a Thoma measure.

Theorem (Okounkov 99, GK-S)

Suppose $vN(\mathbb{S}_{\infty})$ is a factor with tracial state tr. Then the spectral measure μ of the limit 2-cycle A_0 with respect to tr is a Thoma measure.

Conclusion: Thoma's theorem

The spectral measure μ is supported on the spectral values of A_0 . Denote by a_i , $-b_i$ with $a_i > 0$ and $b_i > 0$ the non-zero elements in supp μ . By the previous theorem,

$$\nu(t) := \mu(t)/|t| \in \mathbb{N}_0.$$

Thus we have the identity

$$\operatorname{tr}(A_0^{k-1}) = \sum_{i} \left(a_i^{k-1} \mu(a_i) + (-b_i)^{k-1} \mu(-b_i) \right)$$
$$= \sum_{i} a_i^k \nu(a_i) + (-1)^{k-1} \sum_{i} b_i^k \nu(-b_i)$$

for every k > 1. One recovers from this the traditional form of the Thoma theorem, by writing spectral values with multiplicities.

That's it. Thank you.