# NON-COMMUTATIVE $L_{p}$-SPACES ASSOCIATED WITH A MAHARAM TRACE 

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#### Abstract

Non-commutative $L_{p}$-spaces $L^{p}(M, \Phi)$ associated with the Maharam trace are defined and their dual spaces are described.


Keywords: Von Neumann algebra, measurable operator, Dedekind complete Riesz space, integration with respect to a vector-valued trace.

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## INTRODUCTION

Development of the theory of integration for measures $\mu$ with the values in Dedekind complete Riesz spaces has inspired the study of (bo)-complete latticenormed spaces $L^{p}(\mu)$ (see, for example, 6.1.8 of [7]). Note that, if the measure $\mu$ satisfies the Maharam property, then the spaces $L^{p}(\mu)$ are Banach-Kantorovich spaces.

The existence of center-valued traces on finite von Neumann algebras naturally leads to a study of the integration for traces with the values in a complex Dedekind complete Riesz space $F_{\mathbb{C}}=F \oplus \mathrm{i} F$. For commutative von Neumann algebras, the development of $F_{\mathbb{C}}$-valued integration is a part of the study of the properties of order continuous positive maps of Riesz spaces, for which we refer to the treatise by A.G. Kusraev [7]. The operators possessing the Maharam property provide important examples of such mappings, while the $L^{p}$-spaces associated with such operators are non-trivial examples of Banach-Kantorovich Riesz spaces.

Let $M$ be a non-commutative von Neumann algebra, let $F_{\mathbb{C}}$ be a von Neumann subalgebra in the center of $M$, and let $\Phi: M \rightarrow F_{\mathbb{C}}$ be a trace such that $\Phi(z x)=z \Phi(x)$ for all $z \in F_{\mathbb{C}}, x \in M$. Then the non-commutative $L^{p}$-space $L^{p}(M, \Phi)$ is a Banach-Kantorovich space [1], [6], and the trace $\Phi$ satisfies the Maharam property, that is, if $0 \leqslant z \leqslant \Phi(x), z \in F_{\mathbb{C}}, 0 \leqslant x \in M$, then there exists $y \in M, 0 \leqslant y \leqslant x$ such that $\Phi(y)=z$ (compare with 3.4.1 of [7]).

In [2], a faithful normal trace $\Phi$ on $M$ with the values in an arbitrary complex Dedekind complete Riesz space was considered. In particular, a complete description of such traces in the case when $\Phi$ is a Maharam trace was given. In the same paper, utilizing the locally measure topology on the algebra $S(M)$ of all measurable operators affiliated with $M$, the Banach-Kantorovich space $L^{1}(M, \Phi)$ $\subset S(M)$ was constructed and a version of Radon-Nikodym-type theorem for Maharam traces was established.

In the present article, we define a new class of Banach-Kantorovich spaces, non-commutative $L_{p}$-spaces $L^{p}(M, \Phi)$ associated with a Maharam trace; also, we give a description of their dual spaces.

We use the terminology and results of the theory of von Neumann algebras [10], [11], the theory of measurable operators [9], [8], and of the theory of Dedekind complete Riesz space and Banach-Kantorovich spaces [7].

## 1. PRELIMINARIES

Let $X$ be a vector space over the field $\mathbb{C}$ of complex numbers, and let $F$ be a Riesz space. A mapping $\|\cdot\|: X \rightarrow F$ is said to be a vector ( $F$-valued) norm if it satisfies the following axioms:
(i) $\|x\| \geqslant 0,\|x\|=0 \Leftrightarrow x=0(x \in X)$;
(ii) $\|\lambda x\|=|\lambda|\|x\|(\lambda \in \mathbb{C}, x \in X)$;
(iii) $\|x+y\| \leqslant\|x\|+\|y\|(x, y \in X)$.

A norm $\|\cdot\|$ is called decomposable if the following property holds:
Property 1. If $f_{1}, f_{2} \geqslant 0$ and $\|x\|=f_{1}+f_{2}$, then there exist $x_{1}, x_{2} \in X$ such that $x=x_{1}+x_{2}$ and $\left\|x_{k}\right\|=f_{k}(k=1,2)$.

If property 1 is valid only for disjoint elements $f_{1}, f_{2} \in F$, the norm is called disjointly decomposable or, briefly, $d$-decomposable.

The pair $(X,\|\cdot\|)$ is called a lattice-normed space (shortly, LNS). If the norm $\|\cdot\|$ is decomposable (d-decomposable), then so is the space $(X,\|\cdot\|)$.

A net $\left\{x_{\alpha}\right\}_{\alpha \in A} \subset X$ (bo)- converges to $x \in X$ if the net $\left\{\left\|x_{\alpha}-x\right\|\right\}_{\alpha \in A}$ (o)converges to zero in the Riesz space $F$. A net $\left\{x_{\alpha}\right\}_{\alpha \in A}$ is said to be a (bo)- Cauchy net if sup $\left\|x_{\alpha}-x_{\beta}\right\| \downarrow 0$. An LNS is called (bo)- complete if any (bo)-Cauchy net $\alpha, \beta \geqslant \gamma$
(bo)-converges. A Banach-Kantorovich space (shortly, BKS) is a d-decomposable (bo)-complete LNS. It is well known that every BKS is a decomposable LNS.

Let $F$ be a Dedekind complete Riesz space with a weak identity $\mathbf{1}_{F}$, and let $F_{\mathbb{C}}=F \oplus \mathrm{i} F$ be the complexification of $F$. If $z=\alpha+\mathrm{i} \beta \in F_{\mathbb{C}}, \alpha, \beta \in F$, then $\bar{z}:=\alpha-\mathrm{i} \beta$, and $|z|:=\sup \left\{\operatorname{Re}\left(\mathrm{e}^{\mathrm{i} \theta} z\right): 0 \leqslant \theta<2 \pi\right\}$ (see 1.3.13 of [7]).

Let $\left(X,\|\cdot\|_{X}\right)$ be the BKS over $F$. A linear operator $T: X \rightarrow F_{\mathbb{C}}$ is said to be F-bounded if there exists $0 \leqslant c \in F$ such that $|T(x)| \leqslant c\|x\|_{X}$ for all $x \in X$. For any $F$-bounded operator $T$, define the element $\|T\|=\sup \{|T(x)|: x \in X$,
$\left.\|x\|_{X} \leqslant \mathbf{1}_{F}\right\}$, which is called the abstract F-norm of the operator $T$ ([7], 4.1.3). It is known that $|T(x)| \leqslant\|T\|\|x\|_{X}$ for all $x \in X$ ([7], 4.1.1).

The set $X^{*}$ of all $F$-bounded linear mappings from $X$ into $F_{\mathbb{C}}$ is called the $F$-dual space to the $B K S X$. For $T, S \in X^{*}$, we set $(T+S)(x)=T x+S x,(\lambda T)(x)=$ $\lambda T x$, where $x \in X, \lambda \in \mathbb{C}$. It is clear that $X^{*}$ is a linear space with respect to the introduced algebraic operations. Moreover, $\left(X^{*},\|\cdot\|\right)$ is a BKS ([7], 4.2.6).

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

A densely-defined closed linear operator $x$ (possibly unbounded) affiliated with $M$ is said to be measurable if there exists a sequence $\left\{p_{n}\right\}_{n=1}^{\infty} \subset P(M)$ such that $p_{n} \uparrow \mathbf{1}, p_{n}(H) \subset \mathfrak{D}(x)$ and $p_{n}^{\perp}=\mathbf{1}-p_{n} \in P_{\text {fin }}(M)$ for every $n=1,2, \ldots$ (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 $x+y, x y$ and $x^{*}$ are densely-defined and preclosed. Moreover, the closures $\overline{x+y}$ (strong sum), $\overline{x y}$ (strong product) and $x^{*}$ are also measurable, and $S(M)$ is a $*$-algebra with respect to the strong sum, strong product, and the adjoint operation (see [9]). For any subset $E \subset S(M)$ we denote by $E_{h}$ (respectively $E_{+}$) the set of all self-adjoint (respectively positive) operators from $E$.

For $x \in S(M)$ let $x=u|x|$ be the polar decomposition, where $|x|=\left(x^{*} x\right)^{1 / 2}$, $u$ is a partial isometry in $B(H)$ such that $u^{*} u$ is a right support of $x$. Then $u \in M$ and $|x| \in S(M)$. If $x \in S_{h}(M)$ and $\left\{E_{\lambda}(x)\right\}$ are the spectral projections of $x$, then $\left\{E_{\lambda}(x)\right\} \subset P(M)$.

Let $M$ be a commutative von Neumann algebra. Then $M$ is $*$-isomorphic to the $*$-algebra $L^{\infty}(\Omega, \Sigma, \mu)$ of all essentially bounded complex measurable functions with the identification almost everywhere, where $(\Omega, \Sigma, \mu)$ is a measurable space. In addition $S(M) \cong L^{0}(\Omega, \Sigma, \mu)$, where $L^{0}(\Omega, \Sigma, \mu)$ is the $*$-algebra of all complex measurable functions with the identification almost everywhere [9].

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

$$
\begin{array}{r}
W(B, \varepsilon, \delta)=\left\{f \in L^{0}(\Omega, \Sigma, \mu): \text { there exists a set } E \in \Sigma, \text { such that } E \subseteq B\right. \\
\left.\mu(B \backslash E) \leqslant \delta, f \chi_{E} \in L^{\infty}(\Omega, \Sigma, \mu),\left\|f \chi_{E}\right\|_{L_{\infty}(\Omega, \Sigma, \mu)} \leqslant \varepsilon\right\} .
\end{array}
$$

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 $f \in W(B, \varepsilon, \delta), g \in L^{\infty}(\Omega, \Sigma, \mu),\|g\|_{L \infty(\Omega, \Sigma, \mu)} \leqslant 1$, then $g f \in W(B, \varepsilon, \delta)$.

A net $\left\{f_{\alpha}\right\}$ converges locally in measure to $f$ (notation: $f_{\alpha} \xrightarrow{t(M)} f$ ) if and only if $f_{\alpha} \chi_{B}$ converges in $\mu$-measure to $f \chi_{B}$ for each $B \in \Sigma$ with $\mu(B)<\infty$.

Let now $M$ be an arbitrary finite von Neumann algebra, $\Phi_{M}: M \rightarrow Z(M)$ be a center-valued trace on $M([10], 7.11)$. Let $Z(M) \cong L^{\infty}(\Omega, \Sigma, \mu)$. The locally measure topology $t(M)$ on $S(M)$ is the linear (Hausdorff) topology whose base of neighborhoods of zero is given by

$$
\begin{aligned}
V(B, \varepsilon, \delta)=\{ & x \in S(M): \text { there exists } p \in P(M), z \in P(Z(M)) \\
& \text { such that } \left.x p \in M,\|x p\|_{M} \leqslant \varepsilon, z^{\perp} \in W(B, \varepsilon, \delta), \Phi_{M}\left(z p^{\perp}\right) \leqslant \varepsilon z\right\},
\end{aligned}
$$

where $\|\cdot\|_{M}$ is the $C^{*}$-norm in $M$. It is known that $(S(M), t(M))$ is a complete topological $*$-algebra [13].

From Section 3.5 of [8], we have the following criterion for convergence in the topology $t(M)$.

Proposition 1.1. A net $\left\{x_{\alpha}\right\}_{\alpha \in A} \subset S(M)$ converges to zero in the topology $t(M)$ if and only if $\Phi_{M}\left(E_{\lambda}^{\perp}\left(\left|x_{\alpha}\right|\right) \xrightarrow{t(M)} 0\right.$ for any $\lambda>0$.

Let $M$ be an arbitrary von Neumann algebra, and let $F$ be a Dedekind complete Riesz space. An $F_{\mathbb{C}}$-valued trace on the von Neumann algebra $M$ is a linear mapping $\Phi: M \rightarrow F_{\mathbb{C}}$ with $\Phi\left(x^{*} x\right)=\Phi\left(x x^{*}\right) \geqslant 0$ for all $x \in M$. It is clear that $\Phi\left(M_{h}\right) \subset F, \Phi\left(M_{+}\right) \subset F_{+}=\{a \in F: a \geqslant 0\}$. A trace $\Phi$ is said to be faithful if the equality $\Phi\left(x^{*} x\right)=0$ implies $x=0$, normal if $\Phi\left(x_{\alpha}\right) \uparrow \Phi(x)$ for every $x_{\alpha}, x \in M_{h}, x_{\alpha} \uparrow x$.

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

Let us list some properties of the trace $\Phi: M \rightarrow F_{\mathbb{C}}$.
PROPOSITION 1.2 ([2]). (i) Let $x, y, a, b \in M$. Then

$$
\begin{aligned}
& \Phi\left(x^{*}\right)=\overline{\Phi(x)}, \quad \Phi(x y)=\Phi(y x), \quad \Phi\left(\left|x^{*}\right|\right)=\Phi(|x|) \\
& |\Phi(a x b)| \leqslant\|a\|_{M}\|b\|_{M} \Phi(|x|)
\end{aligned}
$$

(ii) If $\Phi$ is a faithful trace, then $M$ is finite;
(iii) If $x_{n}, x \in M$ and $\left\|x_{n}-x\right\|_{M} \rightarrow 0$, then $\left|\Phi\left(x_{n}\right)-\Phi(x)\right|$ relative uniform converges to zero;
(iv) $\Phi(|x+y|) \leqslant \Phi(|x|)+\Phi(|y|)$ for all $x, y \in M$.

The trace $\Phi: M \rightarrow F_{\mathbb{C}}$ possesses the Maharam property if for any $x \in$ $M_{+}, 0 \leqslant f \leqslant \Phi(x), f \in F$, there exists $y \in M_{+}, y \leqslant x$ 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 III, 3.4.1 of [7]). 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 a linear positive normal operator, $T\left(x^{*} x\right)=0 \Leftrightarrow x=0$. If $f \in S(\mathcal{A})$ is a reversible positive element, then $\Phi(T, f)(x)=f T\left(\Phi_{M}(x)\right)$ is an
$S(\mathcal{A})$-valued faithful normal trace on $M$. In addition, if $T(a b)=a T(b)$ for all $a \in \mathcal{A}, b \in Z(M)$, then $\Phi(T, f)$ is a Maharam trace on $M$.

If $\tau$ is a faithful normal finite numerical trace on $M$ and $\operatorname{dim}(Z(M))>1$, then $\Phi(x)=\tau(x) 1$ is a $Z(M)$-valued faithful normal trace, which does not possess the Maharam property (see [2]).

Let $F$ have a weak order unit $\mathbf{1}_{F}$. Denote by $B(F)$ the complete Boolean algebra of unitary elements with respect to $\mathbf{1}_{F}$, and let $Q$ be the Stone compact space of the Boolean algebra $B(F)$. Let $C_{\infty}(Q)$ be the Dedekind complete Riesz space 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 $Q$ ([7], 1.4.4).

We need the following theorem from [2].
THEOREM 1.3. 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 $C(Q)_{\mathbb{C}}$, a 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:
(i) $\Phi(x)=\Phi(\mathbf{1}) \psi\left(\mathcal{E}\left(\Phi_{M}(x)\right)\right)$ for all $x \in M$;
(ii) $\Phi(z y)=\Phi(z \mathcal{E}(y))$ for all $z, y \in Z(M)$;
(iii) $\Phi(z y)=\psi(z) \Phi(y)$ for all $z \in \mathcal{A}, y \in M$.

Due to Theorem 1.3, the $*$-algebra $\mathcal{B}=C(Q)_{\mathbb{C}}$ is a commutative von Neumann algebra, and $*$-algebra $C_{\infty}(Q)_{\mathbb{C}}$ is identified with the $*$-algebra $S(\mathcal{B})$. It is clear that the $*$-isomorphism $\psi$ from $\mathcal{A}$ onto $\mathcal{B}$ can be extended to a $*$-isomorphism from $S(\mathcal{A})$ onto $S(\mathcal{B})$. We denote this mapping also by $\psi$.

Let $\Phi$ be a $S(\mathcal{B})$-valued Maharam trace on a von Neumann algebra M. A net $\left\{x_{\alpha}\right\} \subset S(M)$ converges to $x \in S(M)$ with respect to the trace $\Phi$ (notation: $\left.x_{\alpha} \xrightarrow{\Phi} x\right)$ if $\Phi\left(E_{\lambda}^{\perp}\left(\left|x_{\alpha}-x\right|\right)\right) \xrightarrow{t(\mathcal{B})} 0$ for all $\lambda>0$.

PROPOSITION 1.4 ([2]). $x_{\alpha} \xrightarrow{\Phi} x$ if and only if $x_{\alpha} \xrightarrow{t(M)} x$.
An operator $x \in S(M)$ is said to be $\Phi$-integrable if there exists a sequence $\left\{x_{n}\right\} \subset M$ such that $x_{n} \xrightarrow{\Phi} x$ and $\left\|x_{n}-x_{m}\right\|_{\Phi} \xrightarrow{t(\mathcal{B})} 0$ as $n, m \rightarrow \infty$.

Let $x$ be a $\Phi$-integrable operator from $S(M)$. Then there exists a $\widehat{\Phi}(x) \in S(\mathcal{B})$ such that $\Phi\left(x_{n}\right) \xrightarrow{t(\mathcal{B})} \widehat{\Phi}(x)$. In addition $\widehat{\Phi}(x)$ does not depend on the choice of a sequence $\left\{x_{n}\right\} \subset M$, for which $x_{n} \xrightarrow{\Phi} x, \Phi\left(\left|x_{n}-x_{m}\right|\right) \xrightarrow{t(\mathcal{B})} 0$ [2]. It is clear that each operator $x \in M$ is $\Phi$-integrable and $\widehat{\Phi}(x)=\Phi(x)$.

Denote by $L^{1}(M, \Phi)$ the set of all $\Phi$-integrable operators from $S(M)$. If $x \in$ $S(M)$ then $x \in L^{1}(M, \Phi)$ if and only if $|x| \in L^{1}(M, \Phi)$, in addition $|\widehat{\Phi}(x)| \leqslant$ $\widehat{\Phi}(|x|)$ [2]. For any $x \in L^{1}(M, \Phi)$, set $\|x\|_{1, \Phi}=\widehat{\Phi}(|x|)$. It is known that $L^{1}(M, \Phi)$
is a linear subspace of $S(M), M L^{1}(M, \Phi) M \subset L^{1}(M, \Phi)$, and $x^{*} \in L^{1}(M, \Phi)$ for all $x \in L^{1}(M, \Phi)$ [2]. Moreover, the following theorem is true.

THEOREM 1.5 ([2]). (i) $\left(L^{1}(M, \Phi),\|\cdot\|_{1, \Phi}\right)$ is a Banach-Kantorovich space;
(ii) $S(\mathcal{A}) L^{1}(M, \Phi) \subset L^{1}(M, \Phi)$, in addition $\widehat{\Phi}(z x)=\psi(z) \widehat{\Phi}(x)$ for all $z \in$ $S(\mathcal{A}), x \in L^{1}(M, \Phi)$.

## 2. $L_{p}$-SPACES ASSOCIATED WITH A MAHARAM TRACE

Let $\mathcal{B}$ be a commutative von Neumann algebra, which is $*$-isomorphic to a von Neumann subalgebra $\mathcal{A}$ in $Z(M)$, and let $\Phi: M \rightarrow S(\mathcal{B})$ be a Maharam trace on $M$ (see Theorem 1.3). For any $p>1$, set $L^{p}(M, \Phi)=\left\{x \in S(M):|x|^{p} \in\right.$ $\left.L^{1}(M, \Phi)\right\}$ and $\|x\|_{p, \Phi}=\widehat{\Phi}\left(|x|^{p}\right)^{1 / p}$. It is clear that $M \subset L^{p}(M, \Phi)$.

Let $e$ be a nonzero projection in $\mathcal{B}$, and put $\Phi_{e}(a)=\Phi(a) e, a \in M$. A mapping $\Phi_{e}: M \rightarrow S(\mathcal{B e})$ is a normal (not necessarily faithful) $S(\mathcal{B} e)$-valued trace on $M$. Denote by $s\left(\Phi_{e}\right):=\mathbf{1}-\sup \left\{p \in P(M): \Phi_{e}(p)=0\right\}$ the support of the trace $\Phi_{e}$. It is clear that $s\left(\Phi_{e}\right) \in P(Z(M))$ and $\Phi_{e}(a)=\Phi\left(a s\left(\Phi_{e}\right)\right)$ is a faithful normal $S(\mathcal{B e})$-valued trace on $M s\left(\Phi_{e}\right)$ (compare 5.15 of [10]). Moreover $\Phi_{e}$ possesses the Maharam property.

If $e$ and $g$ are orthogonal nonzero projections in $P(\mathcal{B})$, then $\Phi_{g}\left(s\left(\Phi_{e}\right)\right)=$ $\Phi\left(s\left(\Phi_{e}\right)\right) g=\Phi_{e}(\mathbf{1}) g=\Phi(\mathbf{1}) e g=0$, i.e. $s\left(\Phi_{e}\right) s\left(\Phi_{g}\right)=0$. Let $\left\{e_{i}\right\}_{i \in I}$ be a family of nonzero mutually orthogonal projections in $P(\mathcal{B})$ with $\sup e_{i}=\mathbf{1}_{\mathcal{B}}$, where $\mathbf{1}_{\mathcal{B}}$ is the unit of the algebra $\mathcal{B}$. If $z=\mathbf{1}-\sup _{i \in I} s\left(\Phi_{e_{i}}\right)$ then $\Phi(z) e_{i}=\Phi_{e_{i}}(z)=0$ for all $i \in I$. Therefore $\Phi(z)=0$, i.e. $z=0$, or $\sup _{i \in I} s\left(\Phi_{e_{i}}\right)=\mathbf{1}$.

Further, we need the following
Proposition 2.1. Let $x \in S(M)$ and let $\left\{e_{i}\right\}_{i \in I}$ be the family of nonzero mutually orthogonal projections in $P(\mathcal{B})$ with $\sup e_{i}=\mathbf{1}_{\mathcal{B}}$. Then $x \in L^{p}(M, \Phi)$ if and only $i \in I$ if $x s\left(\Phi_{e}\right) \in L^{p}\left(M s\left(\Phi_{e_{i}}\right), \Phi_{e_{i}}\right)$ for all $i \in I$. In addition $\|x\|_{p, \Phi} e_{i}=\left\|x s\left(\Phi_{e_{i}}\right)\right\|_{p, \Phi_{e_{i}}}$.

Proof. Let $x \in L^{p}(M, \Phi), a_{n}=E_{n}\left(|x|^{p}\right)|x|^{p}$ where $E_{n}\left(|x|^{p}\right)$ is the spectral projection of $|x|^{p}$ corresponding to the interval $(-\infty, n]$. It is clear that $a_{n} \xrightarrow{\Phi}$ $|x|^{p}$ and $\Phi\left(\left|a_{n}-a_{m}\right|\right) \xrightarrow{t(\mathcal{B})} 0$ as $n, m \rightarrow \infty$. Hence, $a_{n} s\left(\Phi_{e_{i}}\right) \xrightarrow{\Phi_{e_{i}}}|x|^{p} S\left(\Phi_{e_{i}}\right)$ (see Proposition 1.4). In addition, from the inequality $\Phi_{e_{i}}\left(\left|a_{n} s\left(\Phi_{e_{i}}\right)-a_{m} s\left(\Phi_{e_{i}}\right)\right|\right)=$ $\Phi\left(\left|a_{n}-a_{m}\right| s\left(\Phi_{e_{i}}\right)\right) \leqslant \Phi\left(\left|a_{n}-a_{m}\right|\right)$, we have $\Phi_{e_{i}}\left(\left|a_{n} s\left(\Phi_{e_{i}}\right)-a_{m} s\left(\Phi_{e_{i}}\right)\right|\right) \xrightarrow{t\left(\mathcal{B} e_{i}\right)} 0$. This means that $\left|x s\left(\Phi_{e_{i}}\right)\right|^{p}=|x|^{p}\left(\Phi_{e_{i}}\right) \in L^{1}\left(\operatorname{Ms}\left(\Phi_{e_{i}}\right), \Phi_{e_{i}}\right)$ and $\left\|x s\left(\Phi_{e_{i}}\right)\right\|_{p, \Phi_{e_{i}}}=$ $\widehat{\Phi}_{e_{i}}\left(|x|^{p}{ }_{S}\left(\Phi_{e_{i}}\right)\right)^{1 / p}=\left(\widehat{\Phi}\left(|x|^{p}\right) e_{i}\right)^{1 / p}=\|x\|_{p, \Phi} e_{i}$.

Conversely, let $x s\left(\Phi_{e_{i}}\right) \in L^{p}\left(\operatorname{Ms}\left(\Phi_{e_{i}}\right), \Phi_{e_{i}}\right)$ for all $i \in I$. Set $a_{n, i}=E_{n}\left(\left|x s\left(\Phi_{e_{i}}\right)\right|^{p}\right)$ $\left|x s\left(\Phi_{e_{i}}\right)\right|^{p}$. It is clear that $a_{n, i} \uparrow\left|x s\left(\Phi_{e_{i}}\right)\right|^{p}=|x|^{p} s\left(\Phi_{e_{i}}\right)$ as $n \rightarrow \infty$ for any fixed
$i \in I$. Therefore $a_{n, i} \xrightarrow{t\left(M s\left(\Phi_{e_{i}}\right)\right)}|x|^{p}{ }_{s}\left(\Phi_{e_{i}}\right), \Phi_{e_{i}}\left(\left|a_{n, i}-a_{m, i}\right|\right) \xrightarrow{t\left(\mathcal{B} e_{i}\right)} 0$ as $n, m \rightarrow \infty$. Since $0 \leqslant \Phi\left(\sqrt{a_{n, i}} a_{m, j} \sqrt{a_{n, i}}\right)=\Phi\left(a_{n, i} a_{m, j}\right) \leqslant\left\|a_{m, j}\right\|_{M} \Phi\left(a_{n, i}\right)=\left\|a_{m, j}\right\|_{M} \Phi\left(a_{n, i}\right) e_{i}$ and $\Phi\left(a_{n, i} a_{m, j}\right) \leqslant\left\|a_{n, i}\right\|_{M} \Phi\left(a_{m, j}\right) e_{j}$, we have $\Phi\left(a_{n, i} a_{m, j}\right)=0$. Hence, $a_{n, i} a_{m, j}=0$ for all $n, m, i \neq j$. Since $0 \leqslant a_{n, i} \leqslant n s\left(\Phi_{e_{i}}\right), s\left(\Phi_{e_{i}}\right) s\left(\Phi_{e_{j}}\right)=0, i \neq j$, there is an $x_{n} \in M_{+}$such that $x_{n} s\left(\Phi_{e_{i}}\right)=a_{n, i}$. Using the equality $\sup s\left(\Phi_{e_{i}}\right)=\mathbf{1}$, we obtain $i \in I$ $x_{n} \xrightarrow{t(M)}|x|^{p}([16])$, moreover $\Phi\left(\left|x_{n}-x_{m}\right|\right) \xrightarrow{t(\mathcal{B})} 0$. Therefore $x \in L^{p}(M, \Phi)$.

Similar to the case of the space $L^{1}(M, \Phi)$, the subset $L^{p}(M, \Phi)$ is invariant with respect to the action of involution in $S(M)$. The following proposition is devoted to this fact.

PROPOSITION 2.2. If $x \in L^{p}(M, \Phi)$, then $x^{*} \in L^{p}(M, \Phi)$ and $\|x\|_{p, \Phi}=\left\|x^{*}\right\|_{p, \Phi}$.
Proof. Let $x=u|x|$ be the polar decomposition of $x$. Since an algebra $M$ has a finite type, we can suppose that $u$ is a unitary operator in $M$. For each $y \in S(M)$, we set $U(y)=u y u^{*}$. Then the mapping $U: S(M) \rightarrow S(M)$ is a *isomorphism, and therefore $U(\varphi(y))=\varphi(U(y))$ for any continuous function $\varphi:[0,+\infty) \rightarrow[0,+\infty)$ and $y \in S_{+}(M)$ [16]. If $\varphi(t)=t^{p}, p>1, t \geqslant 0$, and $y \in S_{+}(M)$ then $u y^{p} u^{*}=\left(u y u^{*}\right)^{p}$. In particular, we obtain the equality $\left|x^{*}\right|^{p}=u|x|^{p} u^{*}$. Hence, $x^{*} \in L^{p}(M, \Phi)$. Moreover $\left\|x^{*}\right\|_{p, \Phi}=\widehat{\Phi}\left(\left|x^{*}\right|^{p}\right)^{1 / p}=$ $\widehat{\Phi}\left(u|x|^{p} u^{*}\right)^{1 / p}=\widehat{\Phi}\left(|x|^{p}\right)^{1 / p}=\|x\|_{p, \Phi}$.

Now we need a version of the Hölder inequality for Maharam traces. In the proof of this inequality for numerical traces, properties of decreasing rearrangements of integrable operators are used [5]. For Maharam traces such theory of decreasing rearrangements does not exist. Therefore we use another approach connected with the concept of a bitrace on a $C^{*}$-algebra.

Let $\mathcal{N}$ be a $C^{*}$-algebra. A function $s: \mathcal{N} \times \mathcal{N} \rightarrow \mathbb{C}$ is called a bitrace on $\mathcal{N}$ ([3], 6.2.1) if the following relations hold:
(i) $s(x, y)$ is a positively defined sesquilinear Hermitian form on $\mathcal{N}$;
(ii) $s(x, y)=s\left(y^{*}, x^{*}\right)$ for all $x, y \in \mathcal{N}$;
(iii) $s(z x, y)=s\left(x, z^{*} y\right)$ for all $x, y, z \in \mathcal{N}$;
(iv) for any $z \in \mathcal{N}$, the mapping $x \rightarrow z x$ is continuous on $\left(\mathcal{N},\|\cdot\|_{s}\right)$ where $\|x\|_{s}=\sqrt{s(x, x)}, x \in \mathcal{N}$;
(v) the set $\{x y: x, y \in \mathcal{N}\}$ is dense in $\left(\mathcal{N},\|\cdot\|_{s}\right)$.

If $\mathcal{N}$ has a unit, then condition (v) holds automatically.
Let us list examples of bitraces associated with the Maharam trace.
Let $M$ be a von Neumann algebra, let $\Phi: M \rightarrow S(\mathcal{B})$ be a Maharam trace and let $Q=Q(P(\mathcal{B}))$ be the Stone compact space of the Boolean algebra $P(\mathcal{B})$. We claim that $s(\Phi(\mathbf{1}))=\mathbf{1}_{\mathcal{B}}$. If it is not the case, then $e=\mathbf{1}_{\mathcal{B}}-s(\Phi(\mathbf{1})) \neq 0$
and $z=\psi^{-1}(e) \neq 0$ where $\psi$ is a $*$-isomorphism from Theorem 1.3. By Theorem 1.5(ii), we haves $\Phi(z)=e \Phi(\mathbf{1})=0$, which contradicts to the faithfulness of the trace $\Phi$. Thus, $s(\Phi(\mathbf{1}))=\mathbf{1}_{\mathcal{B}}$, and therefore the following elements are defined: $(\Phi(\mathbf{1}))^{-1} \in S_{+}(\mathcal{B})$ and $(\Phi(\mathbf{1}))^{-1} \Phi(x) \in C(Q)$ where $x \in M$. For any $t \in Q$, set $\varphi_{t}(x)=\left(\Phi(\mathbf{1})^{-1} \Phi(x)\right)(t)$. It is clear that $\varphi_{t}$ is a finite numerical trace on $M$. The function $s_{t}(x, y)=\varphi_{t}\left(y^{*} x\right)=\varphi_{t}\left(x y^{*}\right)$ is a bitrace on $M$. In fact, the conditions (i)-(iii) are obvious; (iv) follows from the inequality $\|z x\|_{s_{t}}=\sqrt{\varphi_{t}\left((z x)^{*}(z x)\right)}=\sqrt{\varphi_{t}\left(x^{*} z^{*} z x\right)} \leqslant\|z\|_{M}\|x\|_{s_{t}}$.

Let $s(x, y)$ be an arbitrary bitrace on a von Neumann algebra $M$. Set $N_{s}=$ $\{x \in M: s(x, x)=0\}$. It follows from 6.2.2 of [3], that $N_{s}$ is a self-adjoint twosided ideal in $M$. We consider the factor-space $M / N_{s}$ with the scalar product $([x],[y])_{s}=s(x, y)$ where $[x],[y]$ are the equivalence classes from $M / N_{s}$ with representatives $x$ and $y$, respectively. Denote by $\left(H_{s},(\cdot, \cdot)_{s}\right)$ the Hilbert space which is the completion of $\left(M / N_{s},(\cdot, \cdot)_{s}\right)$. By the formula $\pi_{s}(x)([y])=[x y], x, y \in M$, one defines a $*$-homomorphism $\pi_{s}: M \rightarrow B\left(H_{s}\right)$. In addition $\pi_{s}\left(\mathbf{1}_{M}\right)=\mathbf{1}_{B\left(H_{s}\right)}$.

Denote by $U_{s}(M)$ the von Neumann subalgebra in $B\left(H_{s}\right)$ generated by operators $\pi_{s}(x)$, i.e. $U_{s}(M)$ is the closure of the $*$-subalgebra $\pi_{s}(M)$ in $B\left(H_{s}\right)$ with respect to the weak operator topology. According to 6.2 of [4], there exists a faithful normal semifinite numerical trace $\tau_{s}$ on $\left(U_{s}(M)\right)_{+}$such that $\tau_{s}\left(\pi\left(x^{2}\right)\right)=$ $([x],[x])=s(x, x)$ for all $x \in M_{+}$. If $\varphi$ is a trace on $M$ and $s(x, y)=\varphi\left(y^{*} x\right)$ then $\tau_{s}\left(\pi_{s}\left(x^{2}\right)\right)=\varphi\left(x^{2}\right)$ for all $x \in M_{+}$. This means that $\tau_{s}\left(\pi_{s}(x)\right)=\varphi(x)$ for any $x \in M_{+}$. In addition, if $\varphi\left(\mathbf{1}_{M}\right)<\infty$, then $\tau_{s}\left(\mathbf{1}_{B\left(H_{s}\right)}\right)<\infty$. Consequently, $\tau_{s}$ is a faithful normal finite trace on $U_{s}(M)$.

THEOREM 2.3. Let $\Phi$ be a $S(\mathcal{B})$-valued Maharam trace on the von Neumann algebra $M, p, q>1,1 / p+1 / q=1$. If $x \in L^{p}(M, \Phi), y \in L^{q}(M, \Phi)$, then $x y \in$ $L^{1}(M, \Phi)$ and $\|x y\|_{1, \Phi} \leqslant\|x\|_{p, \Phi}\|y\|_{q, \Phi}$.

Proof. We consider the bitrace $s_{t}(x, y)=\varphi_{t}\left(y^{*} x\right)$ on $M$ where $\varphi_{t}(x)=$ $\left((\Phi(\mathbf{1}))^{-1} \Phi(x)\right)(t), t \in Q(P(\mathcal{B}))$. Denote by $\tau_{t}$ a faithful normal finite trace on $\left(U_{s_{t}}(M)\right)_{+}$such that $\tau_{t}\left(\pi_{s_{t}}(x)\right)=\varphi_{t}(x)$ for all $x \in M_{+}$. Since the trace $\tau_{t}$ is finite, $\tau_{t}\left(\pi_{s_{t}}(x)\right)=\varphi_{t}(x)$ for any $x \in M$. Let $L^{p}\left(U_{s_{t}}(M), \tau_{t}\right)$ be the non-commutative $L^{p}$-space associated with the numerical trace $\tau_{t}$. It follows from [5] that

$$
\tau_{t}\left(\left|\pi_{s_{t}}(x y)\right|\right) \leqslant \tau_{t}\left(\left|\pi_{s_{t}}(x)\right|^{p}\right)^{1 / p} \tau_{t}\left(\left|\pi_{s_{t}}(y)\right|^{q}\right)^{1 / q}
$$

Since $\pi_{s_{t}}(|x|)=\left|\pi_{s_{t}}(x)\right|, x \in M$, we get $\pi_{s_{t}}\left(|x|^{p}\right)=\left(\pi_{s_{t}}(|x|)\right)^{p}$ ([3], 1.5.3).
Thus, $\varphi_{t}(|x y|) \leqslant \varphi_{t}\left(|x|^{p}\right)^{1 / p} \varphi_{t}\left(|y|^{q}\right)^{1 / q}$, or

$$
(\Phi(\mathbf{1}))^{-1} \Phi(|x y|)(t) \leqslant\left[\left((\Phi(\mathbf{1}))^{-1} \Phi\left(|x|^{p}\right)\right)(t)\right]^{1 / p}\left[\left((\Phi(\mathbf{1}))^{-1} \Phi\left(|y|^{q}\right)\right)(t)\right]^{1 / q}
$$

for all $t \in Q(P(\mathcal{B}))$. This means that

$$
(\Phi(\mathbf{1}))^{-1} \Phi(|x y|) \leqslant\left[\left((\Phi(\mathbf{1}))^{-1} \Phi\left(|x|^{p}\right)\right)\right]^{1 / p}\left[\left((\Phi(\mathbf{1}))^{-1} \Phi\left(|y|^{q}\right)\right)\right]^{1 / q} .
$$

Multiplying this inequality by $\Phi(\mathbf{1})$, we get $\|x y\|_{1, \Phi} \leqslant\|x\|_{p, \Phi}\|y\|_{q, \Phi}$.

Let now $x \in L_{+}^{p}(M, \Phi), y \in L_{+}^{q}(M, \Phi)$. We claim that $x y \in L^{1}(M, \Phi)$. Set $a_{n}=E_{n}(x) x, b_{n}=E_{n}(y) y$. We have $a_{n}, b_{n} \in M_{+}$and $a_{n} \uparrow x, b_{n} \uparrow y$, in particular, $a_{n} \xrightarrow{\Phi} x, b_{n} \xrightarrow{\Phi} y$. Hence, $a_{n} b_{n} \in M$ and $a_{n} b_{n} \xrightarrow{\Phi} x y$. In addition, $\left\|a_{n} b_{n}-a_{m} b_{m}\right\|_{1, \Phi} \leqslant\left\|a_{n}\right\|_{p, \Phi}\left\|b_{n}-b_{m}\right\|_{q, \Phi}+\left\|a_{n}-a_{m}\right\|_{p, \Phi}\left\|b_{m}\right\|_{q, \Phi}$. Since $\left\|a_{n}\right\|_{p, \Phi} \leqslant$ $\|x\|_{p, \Phi},\left\|b_{m}\right\|_{q, \Phi} \leqslant\|y\|_{q, \Phi}$, and for $n>m,\left\|a_{n}-a_{m}\right\|_{p, \Phi}^{p}=\widehat{\Phi}\left(x^{p} E_{n}(x) E_{m}^{\perp}(x)\right) \xrightarrow{t(\mathcal{B})}$ $0,\left\|b_{n}-b_{m}\right\|_{q, \Phi}^{q}=\widehat{\Phi}\left(y^{q} E_{n}(y) E_{m}^{\perp}(y)\right) \xrightarrow{t(\mathcal{B})} 0$, we get $\left\|a_{n} b_{n}-a_{m} b_{m}\right\|_{1, \Phi} \xrightarrow{t(\mathcal{B})} 0$ as $n, m \rightarrow \infty$. This means that $x y \in L^{1}(M, \Phi)$ and $\left\|a_{n} b_{n}-x y\right\|_{1, \Phi} \xrightarrow{t(\mathcal{B})} 0$. The inequality $\left|\|x y\|_{1, \Phi}-\left\|a_{n} b_{n}\right\|_{1, \Phi}\right| \leqslant\left\|x y-a_{n} b_{n}\right\|_{1, \Phi}$ implies $\left\|a_{n} b_{n}\right\|_{1, \Phi} \xrightarrow{t(\mathcal{B})}\|x y\|_{1, \Phi}$. Since

$$
\left\|a_{n} b_{n}\right\|_{1, \Phi} \leqslant\left\|a_{n}\right\|_{p, \Phi}\left\|b_{n}\right\|_{q, \Phi} \xrightarrow{t(\mathcal{B})}\|x\|_{p, \Phi}\|y\|_{q, \Phi},
$$

we obtain $\|x y\|_{1, \Phi} \leqslant\|x\|_{p, \Phi}\|y\|_{q, \Phi}$.
If $x \in L^{p}(M, \Phi)$ is arbitrary, $y \in L_{+}^{q}(M, \Phi)$ and $x=u|x|$ is the polar decomposition of $x$ with the unitary $u \in M$, then $x y=u(|x| y) \in L^{1}(M, \Phi)$ and $\|x y\|_{1, \Phi}=\||x| y\|_{1, \Phi} \leqslant\|x\|_{p, \Phi}\|y\|_{q, \Phi}$.

Let now $x \in L^{p}(M, \Phi), y \in L^{q}(M, \Phi)$ be arbitrary and let $y^{*}=v\left|y^{*}\right|$ be the polar decomposition of $y^{*}$ with the unitary $v \in M$. According to Proposition 2.2, $\left|y^{*}\right| \in L^{q}(M, \Phi)$ and $\left\|y^{*}\right\|_{q, \Phi}=\|y\|_{q, \Phi}$. Therefore $x y=\left(x\left|y^{*}\right|\right) v^{*} \in L^{1}(M, \Phi)$ and $\|x y\|_{1, \Phi}=\left\|x\left|y^{*}\right|\right\|_{1, \Phi} \leqslant\|x\|_{p, \Phi}\|y\|_{q, \Phi}$.

THEOREM 2.4. Let $\Phi, M, p$, and $q$ be the same as in Theorem 2.3. If $x \in S(M)$, $x y \in L^{1}(M, \Phi)$ for all $y \in L^{q}(M, \Phi)$ and the set $D(x)=\left\{|\widehat{\Phi}(x y)|: y \in L^{q}(M, \Phi)\right.$, $\left.\|y\|_{q, \Phi} \leqslant \mathbf{1}_{\mathcal{B}}\right\}$ is bounded in $S_{h}(\mathcal{B})$, then $x \in L^{p}(M, \Phi)$ and $\|x\|_{p, \Phi}=\sup D(x)$.

Proof. Let $x \neq 0$, and let $x=u|x|$ be the polar decomposition of $x$ with the unitary $u \in M$. Set $y_{n}=|x|^{p-1} E_{n}(|x|) E_{1 / n}^{\perp}(|x|) u^{*}, n=1,2, \ldots$. It is clear that $y_{n} \in M$ and

$$
x y_{n}=u|x|^{p} E_{n}(|x|) E_{1 / n}^{\perp}(|x|) u^{*}=u E_{n}(|x|) E_{1 / n}^{\perp}(|x|)|x|^{p} E_{n}(|x|) E_{1 / n}^{\perp}(|x|) u^{*} \geqslant 0 .
$$

On the other hand,

$$
\begin{aligned}
\left|y_{n}\right|^{2} & =u E_{n}(|x|) E_{1 / n}^{\perp}(|x|)|x|^{2 p-2} E_{n}(|x|) E_{1 / n}^{\perp}(|x|) u^{*} \\
& =u E_{n}(|x|) E_{1 / n}^{\perp}(|x|)|x|^{2 p / q} E_{n}(|x|) E_{1 / n}^{\perp}(|x|) u^{*}
\end{aligned}
$$

and therefore $0 \leqslant\left|y_{n}\right|^{q}=\left(\left|y_{n}\right|^{2}\right)^{q / 2}=x y_{n}$, in particular, $\left\|y_{n}\right\|_{q, \Phi}=\Phi\left(x y_{n}\right)^{1 / q}$.
Since $x y_{n} \xrightarrow{t(M)} u|x|^{p} u^{*} \neq 0$, we have $x y_{n} \neq 0$ for all $n \geqslant n_{0}$. Set $e_{n}=$ $s\left(\Phi\left(x y_{n}\right)\right)$ as $n \geqslant n_{0}$. Since $S_{h}(\mathcal{B})=C_{\infty}(Q(P(\mathcal{B})))$, there exists a unique $b_{n} \in$ $S_{+}(\mathcal{B}) e_{n}$ such that $b_{n} \Phi\left(x y_{n}\right)=e_{n}$. It is clear that $b_{n}^{1 / q} \Phi^{1 / q}\left(x y_{n}\right)=e_{n}$. If $z_{n}=$ $\psi^{-1}\left(e_{n}\right), a_{n}=\psi^{-1}\left(b_{n}^{1 / q}\right) \in S\left(\mathcal{A} z_{n}\right)$, then by Theorem $1.5(\mathrm{ii}), a_{n} y_{n} \in L^{q}(M, \Phi)$ and $\left\|a_{n} y_{n}\right\|_{q, \Phi}^{q}=\widehat{\Phi}\left(a_{n}^{q}\left|y_{n}\right|^{q}\right)=b_{n} \widehat{\Phi}\left(x y_{n}\right)=e_{n} \leqslant \mathbf{1}_{\mathcal{B}}$. Hence, $\left|\widehat{\Phi}\left(a_{n} x y_{n}\right)\right|=$
$\left|\widehat{\Phi}\left(x\left(a_{n} y_{n}\right)\right)\right| \leqslant \sup D(x)$ for all $n \geqslant n_{0}$. On the other hand,

$$
\begin{aligned}
\widehat{\Phi}\left(a_{n} x y_{n}\right) & =b_{n}^{1 / q} \widehat{\Phi}\left(x y_{n}\right)=\left(b_{n} \widehat{\Phi}\left(x y_{n}\right)\right)^{1 / q} \widehat{\Phi}\left(x y_{n}\right)^{1-1 / q}=\widehat{\Phi}\left(x y_{n}\right)^{1 / p} \\
& =\widehat{\Phi}\left(u|x|^{p} E_{n}(|x|) E_{1 / n}^{\perp}(|x|) u^{*}\right)^{1 / p}=\widehat{\Phi}\left(|x|^{p} E_{n}(|x|) E_{1 / n}^{\perp}(|x|)\right)^{1 / p}
\end{aligned}
$$

Since $\left(|x|^{p} E_{n}(|x|) E_{1 / n}^{\perp}(|x|)\right) \uparrow|x|^{p},|x|^{p}\left(E_{n}(|x|) E_{1 / n}^{\perp}(|x|)\right) \in M_{+}$and $\widehat{\Phi}\left(|x|^{p} E_{n}\right.$ $\left.(|x|) E_{1 / n}^{\perp}(|x|)\right) \leqslant(\sup D(x))^{p}$, we have $|x|^{p} \in L^{1}(M, \Phi)$ and $\widehat{\Phi}\left(|x|^{p}\right)=\sup _{n \geqslant 1} \widehat{\Phi}$ $\left(|x|^{p} E_{n}(|x|) E_{1 / n}^{\perp}(|x|)\right)$ [15]. This means that $x \in L^{p}(M, \Phi)$ and $\|x\|_{p, \Phi} \leqslant \sup D(x)$. Theorem 2.3 implies sup $D(x) \leqslant\|x\|_{p, \Phi}$, and therefore $\|x\|_{p, \Phi}=\sup D(x)$.

With the help of Theorem 2.4, it is not difficult to show that $L^{p}(M, \Phi)$ is disjointly decomposable LNS over $S_{h}(\mathcal{B})$ for all $p>1$.

THEOREM 2.5. (i) $L^{p}(M, \Phi)$ is a linear subspace in $S(M)$, and $\|\cdot\|_{p, \Phi}$ is the disjointly decomposable $S_{h}(\mathcal{B})$-valued norm on $L^{p}(M, \Phi)$;
(ii) $M L^{p}(M, \Phi) M \subset L^{p}(M, \Phi)$, and $\|a x b\|_{p, \Phi} \leqslant\|a\|_{M}\|b\|_{M}\|x\|_{p, \Phi}$ for all $a, b \in$ $M, x \in L^{p}(M, \Phi)$;
(iii) If $0 \leqslant x \leqslant y \in L^{p}(M, \Phi), x \in S(M)$, then $x \in L^{p}(M, \Phi)$ and $\|x\|_{p, \Phi} \leqslant$ $\|y\|_{p, \Phi}$.

Proof. (i) It is clear that $\lambda x \in L^{p}(M, \Phi)$ and $\|\lambda x\|_{p, \Phi}=|\lambda|\|x\|_{p, \Phi}$ for all $x \in L^{p}(M, \Phi), \lambda \in \mathbb{C}$. Moreover, $\|x\|_{p, \Phi} \geqslant 0$ and $\widehat{\Phi}\left(|x|^{p}\right)=\|x\|_{p, \Phi}^{p}=0$ if and only if $x=0$.

We claim that $x+y \in L^{p}(M, \Phi)$ and $\|x+y\|_{p, \Phi} \leqslant\|x\|_{p, \Phi}+\|y\|_{p, \Phi}$ for each $x, y \in L^{p}(M, \Phi)$. By theorem 2.3, $(x+y) z=x z+y z \in L^{1}(M, \Phi)$ for all $z \in L^{q}(M, \Phi)$, in addition

$$
|\widehat{\Phi}((x+y) z)| \leqslant|\widehat{\Phi}(x z)|+|\widehat{\Phi}(y z)|
$$

If $\|z\|_{q, \Phi} \leqslant \mathbf{1}_{\mathcal{B}}$, then by Theorem 2.4,

$$
|\widehat{\Phi}((x+y) z)| \leqslant\|x\|_{p, \Phi}+\|y\|_{p, \Phi} .
$$

Using Theorem 2.4 again, we obtain $x+y \in L^{p}(M, \Phi)$ and $\|x+y\|_{p, \Phi} \leqslant\|x\|_{p, \Phi}+$ $\|y\|_{p, \Phi}$. Thus, $L^{p}(M, \Phi)$ is a linear subspace in $S(M)$, and $\|\cdot\|_{p, \Phi}$ is a $S_{h}(\mathcal{B})$-valued norm on $L^{p}(M, \Phi)$.

Let us now show that the norm $\|\cdot\|_{p, \Phi}$ is d-decomposable. It is known ([2]) that, if $x \in L^{1}(M, \Phi),\|x\|_{1, \Phi}=f_{1}+f_{2}$, where $f_{1}, f_{2} \in S_{+}(\mathcal{B}), f_{1} f_{2}=0$, then, setting $x_{i}=x p_{i}$ for $p_{i}=\psi^{-1}\left(s\left(f_{i}\right)\right), i=1,2$, we get $x=x_{1}+x_{2}$ and $\left\|x_{i}\right\|_{\Phi}=f_{i}, i=1,2$.

Let $y \in L_{+}^{p}(M, \Phi),\|y\|_{p, \Phi}=g_{1}+g_{2}$ where $g_{1}, g_{2} \in S_{+}(\mathcal{B}), g_{1} g_{2}=0$, i.e. $\left\|y^{p}\right\|_{1, \Phi}=\|y\|_{p, \Phi}^{p}=g_{1}^{p}+g_{2}^{p}$. Set $q_{i}=\psi^{-1}\left(s\left(g_{i}^{p}\right)\right) \in P(\mathcal{A}) \subset P(Z(M))$ and $y_{i}=y q_{i}$. Then $y_{i}^{p}=y^{p} q_{i}$ and using [2] for $x=y^{p}, f_{i}=g_{i}^{p}, i=1,2$ we obtain that $y^{p} q_{1}+y^{p} q_{2}=y^{p}$ and $\left\|y q_{i}\right\|_{p, \Phi}=g_{i}, i=1,2$. Since $q_{1} q_{2}=0, q_{1}, q_{2} \in P(Z(M))$, we have $y q_{1}+y q_{2}=y$.

Let now $y$ be an arbitrary element from $L^{p}(M, \Phi)$ and let $y=u|y|$ be the polar decomposition of $y$ with the unitary $u \in M$. Let $\||y|\|_{p, \Phi}=\|y\|_{p, \Phi}=f_{1}+f_{2}$ where $f_{1}, f_{2} \in S_{+}(\mathcal{B}), f_{1} f_{2}=0$. It follows from above that for $q_{i}=\psi^{-1}\left(s\left(f_{i}^{p}\right)\right) \in$ $P(\mathcal{A})$, we have $|y|=|y| q_{1}+|y| q_{2}$ and $\left\||y| q_{i}\right\|_{p, \Phi}=f_{i}$. Consequently, $y=u|y|=$ $y q_{1}+y q_{2}$ and $\left\|y q_{i}\right\|_{p, \Phi}=\left\||y| q_{i}\right\|_{p, \Phi}=f_{i}, i=1,2$.
(ii) Let $v$ be a unitary operator in $M, x \in L^{p}(M, \Phi)$. Then $|v x|=\left(x^{*} v^{*} v x\right)^{1 / 2}$ $=|x|$, and therefore $v x \in L^{p}(M, \Phi)$. Since any operator $a \in M$ is a linear combination of four unitary operators, we have $a x \in L^{p}(M, \Phi)$, due to (i).

We claim that $\|a x\|_{p, \Phi} \leqslant\|a\|_{M}\|x\|_{p, \Phi}$ for $a \in M, x \in L^{p}(M, \Phi)$. Let $v$ be a faithful normal semifinite numerical trace on $\mathcal{B}$. If for some $a \in M, x \in L^{p}(M, \Phi)$ the previous inequality is not true, then there are $\varepsilon>0,0 \neq e \in P(\mathcal{B}), v(e)<\infty$ such that

$$
e\|a x\|_{p, \Phi} \geqslant e\|a\|_{M}\|x\|_{p, \Phi}+\varepsilon e
$$

By the formula

$$
\tau(b)=v\left(e \Phi(b)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(|x|^{p}\right)\right)^{-1}\right), \quad b \in \operatorname{Ms}\left(\Phi_{e}\right)
$$

one defines a faithful normal finite numerical trace on $\operatorname{Ms}\left(\Phi_{e}\right)$. If $z=\psi^{-1}(e) \in$ $P(\mathcal{A})$, then $\Phi_{e}(\mathbf{1}-z)=\left(\mathbf{1}_{\mathcal{B}}-e\right) e \Phi(\mathbf{1})=0$, i.e. $s\left(\Phi_{e}\right) \leqslant z$. Since $\Phi\left(z-s\left(\Phi_{e}\right)\right)=$ $\Phi\left(z\left(\mathbf{1}-s\left(\Phi_{e}\right)\right)\right)=e \Phi\left(\mathbf{1}-s\left(\Phi_{e}\right)\right)=0$, we get $z=s\left(\Phi_{e}\right)$. We consider the $L^{p_{-}}$ space $L^{p}\left(\operatorname{Ms}\left(\Phi_{e}\right), \tau\right)$ associated with the numerical trace $\tau$, and let us show that $x z \in L^{p}\left(\operatorname{Ms}\left(\Phi_{e}\right), \tau\right)$. Let $x_{n}=E_{n}(|x|)|x|$. It is clear that $0 \leqslant x_{n}^{p} z \uparrow|x|^{p} z$ and $\tau\left(x_{n}^{p} z\right) \leqslant v(e)<\infty$. Hence, $|x z|^{p}=|x|^{p} z \in L^{1}\left(M s\left(\Phi_{e}\right), \tau\right)$ and $\|x z\|_{p, \tau}^{p}=$ $\lim _{n \rightarrow \infty}\left\|x_{n}^{p} z\right\|_{p, \tau}^{p}=v\left(e \widehat{\Phi}\left(|x|^{p} z\right)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(|x|^{p}\right)\right)^{-1}\right)$. Thus, if $a \in M$ then $a x z \in$ $L^{p}\left(M s\left(\Phi_{e}\right), \tau\right)$, in addition

$$
\begin{aligned}
\|a\|_{M}\|x z\|_{p, \tau}^{p} & \geqslant\|a x z\|_{p, \tau}^{p}=v\left(e \widehat{\Phi}\left(|a x z|^{p}\right)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(|x|^{p}\right)\right)^{-1}\right) \\
& =v\left(\left(e\|a x\|_{p, \Phi}^{p}\right)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(|x|^{p}\right)\right)^{-1}\right) \\
& \geqslant v\left(e\left(\|a\|_{M}\|x\|_{p, \Phi}+\varepsilon\right)^{p}\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(|x|^{p}\right)\right)^{-1}\right)>\|a\|_{M}^{p}\|x z\|_{p, \tau}^{p},
\end{aligned}
$$

which is not the case. Consequently, $\|a x\|_{p, \Phi} \leqslant\|a\|_{M}\|x\|_{p, \Phi}$.
If $b \in M, x \in L^{p}(M, \Phi)$, then by Proposition 2.2 and from above, we have $b^{*} x^{*} \in L^{p}(M, \Phi)$. Using Proposition 2.2 again, we obtain $x b=\left(b^{*} x^{*}\right)^{*} \in$ $L^{p}(M, \Phi)$ and $\|x b\|_{p, \Phi}=\left\|b^{*} x^{*}\right\|_{p, \Phi} \leqslant\left\|b^{*}\right\|_{M}\left\|x^{*}\right\|_{p, \Phi}=\|b\|_{M}\|x\|_{p, \Phi}$.
(iii) Let $0 \leqslant x \leqslant y \in L^{p}(M, \Phi), x \in S(M)$. It follows from Section 2.4 of [8] that $\sqrt{x}=a \sqrt{y}$ where $a \in M$ with $\|a\|_{M} \leqslant 1$. Hence, $x=\sqrt{x}(\sqrt{x})^{*}=a y a^{*} \in$ $L^{p}(M, \Phi)$ and $\|x\|_{p, \Phi} \leqslant\|a\|_{M}\left\|a^{*}\right\|_{M}\|y\|_{p, \Phi} \leqslant\|y\|_{p, \Phi}$.

Using the Hölder inequality and the (bo)-completeness of the space $\left(L^{1}(M, \Phi),\|\cdot\|_{\Phi}\right)$ we can establish the (bo)-completeness of the space ( $L^{p}(M, \Phi)$, $\left.\|\cdot\|_{p, \Phi}\right)$.

Theorem 2.6. Let $\Phi, M, p$ be the same as in Theorem 2.3. Then $\left(L^{p}(M, \Phi)\right.$, $\left.\|\cdot\|_{p, \Phi}\right)$ is a the Banach-Kantorovich space.

Proof. First, we assume that $\mathcal{B}$ is a $\sigma$-finite von Neumann algebra. Then there exists a faithful normal finite numerical trace $v$ on $\mathcal{B}$. The numerical function $\tau(a)=v\left(\Phi(a)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})\right)^{-1}\right)$ is a faithful normal finite trace on $M$. Moreover, the topology $t(M)$ coincides with measure topology $t_{\tau}$ on $(S(M), \tau)$ ([8], Section 3.5).

Let $\left\{x_{\alpha}\right\}_{\alpha \in A} \subset\left(L^{p}(M, \Phi),\|\cdot\|_{p, \Phi}\right)$ be a (bo)-Cauchy net i.e. $b_{\gamma}=\sup _{\alpha, \beta \geqslant \gamma} \| x_{\alpha}$ $-x_{\beta} \|_{p, \Phi} \downarrow 0$. According to the Hölder inequality, for each $x \in L^{p}(M, \Phi)$ we have $x \in L^{1}(M, \Phi)$ and $\|x\|_{1, \Phi}=\widehat{\Phi}(|x| \mathbf{1}) \leqslant(\Phi(\mathbf{1}))^{1 / q}\|x\|_{p, \Phi}$. In particular, the set $\left\{\left\|x_{\alpha}-x_{\beta}\right\|_{1, \Phi}\right\}_{\alpha, \beta \geqslant \gamma}$ is bounded in $S_{h}(\mathcal{B})$, and $\sup _{\alpha, \beta \geqslant \gamma}\left\|x_{\alpha}-x_{\beta}\right\|_{1, \Phi} \leqslant(\Phi(\mathbf{1}))^{1 / q} b_{\gamma}$ for all $\gamma \in A$. Consequently ([2]), there exists $x \in L^{1}(M, \Phi)$ such that $\| x_{\alpha}-$ $x \|_{1, \Phi} \xrightarrow{(\mathrm{o})} 0$ in particular, $x_{\alpha} \xrightarrow{t_{\tau}} x$ and $y_{\alpha}=\left|x_{\alpha}-x_{\beta}\right| \xrightarrow{t_{\tau}}\left|x-x_{\beta}\right|$. Since the function $\varphi(t)=t^{p}$ is continuous on $[0, \infty)$, the operator function $y \longmapsto y^{p}$ is continuous on $\left(S_{+}(M), t_{\tau}\right)$ [12]. Hence, $0 \leqslant y_{\alpha}^{p} \xrightarrow{t_{\tau}}\left|x-x_{\beta}\right|^{p}$, in addition $\widehat{\Phi}\left(y_{\alpha}^{p}\right)=\left\|x_{\alpha}-x_{\beta}\right\|_{p, \Phi}^{p} \leqslant b_{\gamma}^{p}$. Using the Fatou's theorem [15], we obtain $\left|x-x_{\beta}\right|^{p} \in$ $L^{1}(M, \Phi)$ and $\widehat{\Phi}\left(\left|x-x_{\beta}\right|^{p}\right) \leqslant b_{\gamma}^{p}$. Thus, $\left(x-x_{\beta}\right) \in L^{p}(M, \Phi)$ for all $\beta \geqslant \gamma$ and $\sup \left\|x-x_{\beta}\right\|_{p, \Phi} \leqslant b_{\gamma} \downarrow 0$. This means that $x \in L^{p}(M, \Phi)$, and $\left\|x_{\alpha}-x\right\|_{p, \Phi} \xrightarrow{(\mathrm{o})} 0$. $\beta \geqslant \gamma$

Now let $\mathcal{B}$ be an arbitrary von Neumann algebra (not necessarily $\sigma$-finite), and let $\left\{x_{\alpha}\right\} \subset L^{p}(M, \Phi)$ be a (bo)-Cauchy net. It follows from the above that there exists $x \in L^{1}(M, \Phi)$ such that $\left\|x_{\alpha}-x\right\|_{1, \Phi} \xrightarrow{(\mathrm{o})} 0$. In particular $x_{\alpha} \xrightarrow{t(M)} x$. Let $v$ be a faithful normal semifinite numerical trace on $\mathcal{B}$, and let $\left\{e_{i}\right\}_{i \in I}$ be the family of nonzero mutually orthogonal projections in $\mathcal{B}$ such that $\sup _{i \in I} e_{i}=\mathbf{1}_{\mathcal{B}}$, and $v\left(e_{i}\right)<\infty$ for all $i \in I$. It is clear that $\left\{x_{\alpha} s\left(\Phi_{e_{i}}\right)\right\}_{\alpha \in A}$ is a (bo)-Cauchy net in $L^{p}\left(\operatorname{Ms}\left(\Phi_{e_{i}}\right), \Phi_{e_{i}}\right)$. Since the algebra $\mathcal{B} e_{i}$ is $\sigma$-finite, from the above there exists $x_{i} \in$ $L^{p}\left(\operatorname{Ms}\left(\Phi_{e_{i}}\right), \Phi_{e_{i}}\right)$ such that $\left\|x_{i}-x_{\alpha} s\left(\Phi_{e_{i}}\right)\right\|_{p, \Phi_{e_{i}}} \xrightarrow{(\mathrm{o})} 0$. In particular, $x_{\alpha} s\left(\Phi_{e_{i}}\right) \xrightarrow{t(M)}$ $x_{i}=x_{i} s\left(\Phi_{e_{i}}\right)$. On the other hand, convergence $x_{\alpha} \xrightarrow{t(M)} x$ implies $x_{\alpha} s\left(\Phi_{e_{i}}\right) \xrightarrow{t(M)}$ $x s\left(\Phi_{e_{i}}\right)$. Thus, $x s\left(\Phi_{e_{i}}\right)=x_{i} s\left(\Phi_{e_{i}}\right)$ for all $i \in I$. By Proposition 2.1, we have $x \in$ $L^{p}(M, \Phi)$ and $\left\|x-x_{\alpha}\right\|_{p, \Phi} e_{i}=\left\|x s\left(\Phi_{e_{i}}\right)-x_{\alpha} s\left(\Phi_{e_{i}}\right)\right\|_{p, \Phi_{e_{i}}} \xrightarrow{(\mathrm{o})} 0$ for all $i \in I$ and therefore $\left\|x-x_{\alpha}\right\|_{p, \Phi} \xrightarrow{(\mathrm{o})} 0$.

PROPOSITION 2.7. If $\left\{x_{\alpha}\right\}_{\alpha \in A} \subset L_{h}^{p}(M, \Phi)$ and $x_{\alpha} \downarrow 0$, then $\left\|x_{\alpha}\right\|_{p, \Phi} \downarrow 0$.
Proof. Let $v$ be a faithful normal semifinite numerical trace on $\mathcal{B}$. If $b=$ $\inf _{\alpha \in I}\left\|x_{\alpha}\right\|_{p, \Phi} \neq 0$, then there are $\varepsilon>0,0 \neq e \in P(\mathcal{B})$ with $v(e)<\infty$ such that $e\left\|x_{\alpha}\right\|_{p, \Phi} \geqslant e b \geqslant \varepsilon e$ for all $\alpha \in A$. Put $\Phi_{e}(x)=e \Phi(x), x \in M$, and $\tau(y)=$ $v\left(\Phi(y)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(x_{\alpha_{0}}^{p}\right)\right)^{-1}\right), y \in \operatorname{Ms}\left(\Phi_{e}\right)$, where $\alpha_{0}$ is a fixed element from $A$. Let us prove that $L^{p}\left(\operatorname{Ms}\left(\Phi_{e}\right), \tau\right) \subset L^{p}\left(M s\left(\Phi_{e}\right), \Phi_{e}\right)$ and $\|x\|_{p, \tau}^{p}=v\left(\widehat{\Phi}\left(|x|^{p}\right)\left(\mathbf{1}_{\mathcal{B}}+\right.\right.$ $\left.\left.\Phi(\mathbf{1})+\widehat{\Phi}\left(x_{\alpha_{0}}^{p}\right)\right)^{-1}\right)$ for all $x \in L^{p}\left(M s\left(\Phi_{e}\right), \tau\right)$. It is sufficient to consider the case
where $x \in L_{+}^{p}\left(\operatorname{Ms}\left(\Phi_{e}\right), \tau\right)$. Set $x_{n}=E_{n}(x) x s\left(\Phi_{e}\right)$. It is clear that $x_{n} \in\left(M s\left(\Phi_{e}\right)\right)_{+}$, $x_{n}^{p} \uparrow x^{p}, x_{n}^{p} \xrightarrow{t_{\tau}} x^{p}$, and therefore $x_{n}^{p} \xrightarrow{t(M)} x^{p}$. Moreover, $\Phi\left(\left|x_{n}^{p}-x_{m}^{p}\right|\right)=\Phi\left(x^{p} E_{n}(x)\right.$ $\left.E_{m}^{\perp}(x)\right)$ as $m<n$. Since $\left\|x_{n}^{p}-x_{m}^{p}\right\|_{1, \tau}=\left\|x^{p} E_{n}(x) E_{m}^{\perp}(x)\right\|_{1, \tau} \rightarrow 0$ as $n, m \rightarrow \infty$, we get $\Phi\left(\left|x_{n}^{p}-x_{m}^{p}\right|\right)=e \Phi\left(\left|x_{n}^{p}-x_{m}^{p}\right|\right) \xrightarrow{t(\mathcal{B})} 0$. This means that $x^{p} \in L^{1}(M, \Phi)$ and $\Phi\left(x_{n}^{p}\right) \uparrow \widehat{\Phi}\left(x^{p}\right)$, i.e. $x \in L^{p}\left(M s\left(\Phi_{e}\right), \Phi_{e}\right)$ and $\|x\|_{p, \Phi_{e}}=\sup _{n \geqslant 1}\left(\Phi\left(x_{n}^{p}\right)\right)^{1 / p}$. Using the inequality $\tau\left(x_{n}^{p}\right) \leqslant \tau\left(x^{p}\right)$ we obtain that $\widehat{\Phi}\left(x^{p}\right)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(x_{\alpha_{0}}^{p}\right)\right)^{-1} \in$ $L_{1}(\mathcal{B}, v)$ and

$$
v\left(\widehat{\Phi}\left(x^{p}\right)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(x_{\alpha_{0}}^{p}\right)\right)^{-1}\right)=\sup _{n \geqslant 1} \tau\left(x_{n}^{p}\right)=\tau\left(x^{p}\right)=\|x\|_{p, \tau}^{p}
$$

Let us show that $x=x_{\alpha_{0}} s\left(\Phi_{e}\right) \in L^{p}\left(\operatorname{Ms}\left(\Phi_{e}\right), \tau\right)$. As above, we consider $x_{n}=$ $E_{n}(x) x$. Since

$$
0 \leqslant \Phi\left(x_{n}^{p}\right)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(x_{\alpha_{0}}^{p}\right)\right)^{-1} \uparrow \widehat{\Phi}\left(x^{p}\right)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(x_{\alpha_{0}}^{p}\right)\right)^{-1} \leqslant e
$$

we get $\tau\left(x_{n}^{p}\right) \leqslant v(e)<\infty$. Consequently, $x \in L^{p}\left(\operatorname{Ms}\left(\Phi_{e}\right), \tau\right)$. The inequality $0 \leqslant$ $x_{\alpha} \leqslant x_{\alpha_{0}}$, for $\alpha \geqslant \alpha_{0}$ implies $x_{\alpha} s\left(\Phi_{e}\right) \in L^{p}\left(\operatorname{Ms}\left(\Phi_{e}\right), \tau\right)$ (see Theorem 2.5(iii)). Since $x_{\alpha} s\left(\Phi_{e}\right) \downarrow 0$ and the norm $\|\cdot\|_{p, \tau}$ is order continuous, we have $\left\|x_{\alpha} s\left(\Phi_{e}\right)\right\|_{p, \tau} \downarrow 0$, i.e. $v\left(e \widehat{\Phi}\left(x_{\alpha}^{p}\right)\left(\mathbf{1}_{\mathcal{B}}+\Phi(\mathbf{1})+\widehat{\Phi}\left(x_{\alpha_{0}}^{p}\right)\right)^{-1}\right) \downarrow 0$. Hence, $e \widehat{\Phi}\left(x_{\alpha}\right)^{p} \downarrow 0$, which contradicts the inequality $e \Phi\left(x_{\alpha}^{p}\right) \geqslant \varepsilon^{p} e$.

## 3. DUALITY FOR SPACES $L^{p}(M, \Phi)$

Let us start with the following property of $L^{p}$-spaces $L^{p}(M, \Phi)$.
Proposition 3.1. If $x \in L^{p}(M, \Phi), y \in L^{q}(M, \Phi), 1 / p+1 / q=1, p, q>1$, then $x y, y x \in L^{1}(M, \Phi)$ and $\widehat{\Phi}(x y)=\widehat{\Phi}(y x)$.

Proof. Without loss of generality, we can take $x \geqslant 0, y \geqslant 0$. It follows from Theorem 2.3 that $x y \in L^{1}(M, \Phi)$. Hence, $y x=y^{*} x^{*}=(x y)^{*} \in L^{1}(M, \Phi)$ and $\widehat{\Phi}(y x)=\widehat{\Phi}\left((x y)^{*}\right)=\widehat{\widehat{\Phi}(x y)}$. Let $x_{n}=x E_{n}(x), y_{n}=y E_{n}(y)$. Using the inequalities $\left|\widehat{\Phi}(x y)-\Phi\left(x_{n} y_{n}\right)\right| \leqslant\left\|x-x_{n}\right\|_{p, \Phi}\|y\|_{q, \Phi}+\left\|x_{n}\right\|_{p, \Phi}\left\|y-y_{n}\right\|_{q, \Phi}$, we obtain $\Phi\left(x_{n} y_{n}\right) \xrightarrow{t(\mathcal{B})} \widehat{\Phi}(x y)$. Since $\Phi\left(x_{n} y_{n}\right)=\Phi\left(\sqrt{x_{n}} y_{n} \sqrt{x_{n}}\right) \geqslant 0$ for all $n$, we get $\widehat{\Phi}(x y) \geqslant 0$. Therefore $\widehat{\Phi}(x y)=\bar{\Phi}(x y)=\widehat{\Phi}(y x)$.

Let $L^{p}(M, \Phi)^{*}$ be a BKS of all $S_{h}(\mathcal{B})$-bounded linear mappings from $L^{p}(M, \Phi)$ into $S(\mathcal{B})$, i.e. $S_{h}(\mathcal{B})$ is the dual space to the BKS $L^{p}(M, \Phi)$. It is clear that any $S_{h}(\mathcal{B})$-bounded linear operator is a continuous mapping from $\left(L^{p}(M, \Phi),\|\cdot\|_{p, \Phi}\right)$ into $(S(\mathcal{B}), t(\mathcal{B}))$.

Proposition 3.2 (Compare with 5.1.9 of [7]). Let $T \in L^{p}(M, \Phi)^{*}, \psi: S(\mathcal{A})$ $\rightarrow S(\mathcal{B})$ be $a *$-isomorphism from Theorem 1.5(ii). Then $T(a x)=\psi(a) T(x)$ for all $a \in S(\mathcal{A}), x \in L^{p}(M, \Phi)$.

Proof. By Theorem 1.5(ii), for each $z \in P(\mathcal{A}), x \in L^{p}(M, \Phi)$ we have $\|z x\|_{p, \Phi}$ $=\widehat{\Phi}\left(z|x|^{p}\right)^{1 / p}=\psi(z) \widehat{\Phi}\left(|x|^{p}\right)^{1 / p}=\psi(z)\|x\|_{p, \Phi}$. Since $T \in L^{p}(M, \Phi)^{*},|T x| \leqslant$ $c\|x\|_{p, \Phi}$ for some $c \in S_{+}(\mathcal{B})$ and all $x \in L^{p}(M, \Phi)$. Hence $|T(z x)| \leqslant \psi(z) c\|x\|_{p, \Phi}$, i.e. the support $s(T(z x))$ is majorized by the projection $\psi(z)$. Multiplying the equality $T(x)=T(z x)+T((1-z) x)$ by $\psi(z)$, we obtain

$$
\psi(z) T(x)=\psi(z) T(z x)=T(z x)
$$

If $a=\sum_{i=1}^{n} \lambda_{i} z_{i}$ is a simple element from $S(\mathcal{A})$, where $\lambda_{i} \in \mathbb{C}, z_{i} \in P(\mathcal{A}), i=$ $1, \ldots, n$, then

$$
T(a x)=\sum_{i=1}^{n} \lambda_{i} T\left(z_{i} x\right)=\left(\sum_{i=1}^{n} \lambda_{i} \psi\left(z_{i}\right)\right) T(x)=\psi(a) T(x)
$$

Let $a$ be an arbitrary element from $S(\mathcal{A})$ and let $\left\{a_{n}\right\}$ be a sequence of simple elements from $S(\mathcal{A})$ such that $a_{n} \xrightarrow{t(\mathcal{A})} a$. Then $0 \leqslant \psi\left(\left|a_{n}-a\right|\right) \xrightarrow{t(\mathcal{B})} 0, \psi\left(a_{n}\right) \xrightarrow{t(\mathcal{B})}$ $\psi(a)$, and

$$
\left\|a_{n} x-a x\right\|_{p, \Phi}=\widehat{\Phi}\left(\left|a_{n}-a\right|^{p}|x|^{p}\right)^{1 / p}=\psi\left(\left|a_{n}-a\right|\right)\|x\|_{p, \Phi} \xrightarrow{t(\mathcal{B})} 0
$$

Since $T$ is continuous, $\psi\left(a_{n}\right) T(x)=T\left(a_{n} x\right) \xrightarrow{t(\mathcal{B})} T(a x)$. Due to the convergence $\psi\left(a_{n}\right) T(x) \xrightarrow{t(\mathcal{B})} \psi(a) T(x)$, the proof is complete.

Now we pass to description of the $S_{h}(\mathcal{B})$-dual space $L^{p}(M, \Phi)^{*}$.
THEOREM 3.3. Let $\Phi$ be an $S(\mathcal{B})$-valued Maharam trace on the von Neumann algebra $M, p, q>1,1 / p+1 / q=1$.
(i) If $y \in L^{q}(M, \Phi)$, then the linear mapping $T_{y}(x)=\widehat{\Phi}(x y), x \in L^{p}(M, \Phi)$, is $S(\mathcal{B})$-bounded and $\left\|T_{y}\right\|=\|y\|_{q, \Phi}$.
(ii) If $T \in L^{p}(M, \Phi)^{*}$, then there exists a unique $y \in L^{q}(M, \Phi)$ such that $T=T_{y}$.

Proof. (i) By the Hölder inequality (Theorem 2.3), $x y \in L^{1}(M, \Phi)$ for all $x \in$ $L^{p}(M, \Phi)$ and $\left|T_{y}(x)\right|=|\widehat{\Phi}(x y)| \leqslant\|y\|_{q, \Phi}\|x\|_{p, \Phi}$. Hence, $T_{y}$ is $S_{h}(\mathcal{B})$-bounded linear mapping from $L^{p}(M, \Phi)$ into $S(\mathcal{B})$. Due to Proposition 3.1 and Theorem 2.4 we have

$$
\left\|T_{y}\right\|=\sup \left\{|\widehat{\Phi}(y x)|: x \in L^{p}(M, \Phi),\|x\|_{p, \Phi} \leqslant \mathbf{1}_{\mathcal{B}}\right\}=\|y\|_{q, \Phi}
$$

(ii) Since $s(\Phi(\mathbf{1}))=\mathbf{1}_{\mathcal{B}}$, we can define the element $b=(\Phi(\mathbf{1}))^{-1} \in S_{+}(\mathcal{A})$. If $\Phi_{1}(x)=b \Phi(x), x \in M$, then $L^{p}\left(M, \Phi_{1}\right)=L^{p}(M, \Phi)$ and $\|x\|_{p, \Phi_{1}}=b^{1 / p}\|x\|_{p, \Phi}$ for all $x \in L^{p}(M, \Phi)$. Therefore, one can take $\Phi(\mathbf{1})=\mathbf{1}_{\mathcal{B}}$.

Let $T \in L^{p}(M, \Phi)^{*}$. We choose $a \in S_{+}(\mathcal{B})$ with $a\|T\|=s(\|T\|)$. Set $T_{1}(x)=$ $a T(x), x \in L^{p}(M, \Phi)$. It is clear that $T_{1} \in L^{p}(M, \Phi)^{*}$ and $\left\|T_{1}\right\|=a\|T\|=$ $s(\|T\|) \leqslant \mathbf{1}_{\mathcal{B}}$. If we show that there exists $y_{1} \in L^{q}(M, \Phi)$ such that $T_{1} x=\Phi\left(x y_{1}\right)$, then by virtue of Proposition 3.2, $T x=\|T\| T_{1}\left(x y_{1}\right)=T\left(x\left(\psi^{-1}(\|T\|) y_{1}\right)\right)=$ $T(x y)$ where $y=\psi^{-1}(\|T\|) y_{1} \in L^{q}(M, \Phi)$. Thus, one can also take that $\|T\| \leqslant \mathbf{1}_{\mathcal{B}}$.

At first, we assume that the algebra $\mathcal{B}$ is $\sigma$-finite. Let $v$ be a faithful normal finite numerical trace on $\mathcal{B}$. Since $|\Phi(x)| \leqslant\|x\|_{M} \Phi(\mathbf{1}) \leqslant\|x\|_{M} \mathbf{1}_{\mathcal{B}}, x \in M$, we get $\Phi(x) \in L^{1}(\mathcal{B}, v)$. Consider on $M$ the faithful normal finite trace $\tau(x)=$ $v(\Phi(x)), x \in M$. Using the same trick as in the proof of Proposition 2.7, we can show that $L^{p}(M, \tau) \subset L^{p}(M, \Phi)$ and $\tau\left(|x|^{p}\right)=\|x\|_{p, \tau}^{p}=v\left(\widehat{\Phi}\left(|x|^{p}\right)\right)$ for all $x \in L^{p}(M, \tau)$. Since $|T(x)| \leqslant\|x\|_{p, \Phi}=\left(\widehat{\Phi}\left(|x|^{p}\right)\right)^{1 / p}$, we have $T(x) \in L^{1}(\mathcal{B}, v)$ for all $x \in L^{p}(M, \tau)$.

We define on $L^{p}(M, \tau)$ the linear $\mathbb{C}$-valued functional $f(x)=v(T x), x \in$ $L^{p}(M, \tau)$. Since

$$
|f(x)| \leqslant v(|T(x)|) \leqslant v\left(\widehat{\Phi}\left(|x|^{p}\right)^{1 / p} \mathbf{1}_{\mathcal{B}}\right) \leqslant\left(v\left(\widehat{\Phi}\left(|x|^{p}\right)\right)\right)^{1 / p}\left(v\left(\mathbf{1}_{\mathcal{B}}\right)\right)^{1 / q}=\left(v\left(\mathbf{1}_{\mathcal{B}}\right)\right)^{1 / q}\|x\|_{p, \tau}
$$

for all $x \in L^{p}(M, \tau)$, we have that $f$ is a bounded linear functional on $\left(L^{p}(M, \tau)\right.$, $\left.\|\cdot\|_{p, \tau}\right)$. Hence there exists an operator $y \in L^{q}(M, \tau) \subset L^{q}(M, \Phi)$ such that $f(x)=\tau(x y)$ for all $x \in L^{p}(M, \tau)$ [14]. We claim that $\tau(x y)=v(\widehat{\Phi}(x y))$ for all $x \in L^{p}(M, \tau)$. If $z \in L_{+}^{1}(M, \tau)$, then $z^{1 / p} \in L_{+}^{p}(M, \tau)$, and therefore $\tau(z)=$ $v\left(\widehat{\Phi}(z)\right.$. Hence, $\tau(z)=v(\widehat{\Phi}(z))$ for all $z \in L^{1}(M, \tau)$, in particular, $\tau(x y)=$ $v(\widehat{\Phi}(x y))$ where $x \in L^{p}(M, \tau)$. Thus, $v(T(x))=f(x)=\tau(x y)=v(\widehat{\Phi}(x y))$ for all $x \in L^{p}(M, \tau)$.

Let $T(x)-\widehat{\Phi}(x y)=v|T(x)-\widehat{\Phi}(x y)|$ be the polar decomposition of the element $(T(x)-\widehat{\Phi}(x y)) \in S(\mathcal{B})$ and take $a=\psi^{-1}\left(v^{*}\right)$. Since

$$
0=v(T(a x)-\widehat{\Phi}(a x y))=v\left(v^{*}(T(x)-\widehat{\Phi}(x y))\right)=v(|T(x)-\widehat{\Phi}(x y)|)
$$

we have $T(x)=\widehat{\Phi}(x y)$ for all $x \in L^{p}(M, \tau)$.
Let $x \in L_{+}^{p}(M, \Phi), x_{n}=x E_{n}(x)$. Then $\left\|x_{n}-x\right\|_{p, \Phi} \xrightarrow{t(\mathcal{B})} 0$ and therefore

$$
T\left(x_{n}\right) \xrightarrow{t(\mathcal{B})} T(x) \quad \text { and } \quad\left|\widehat{\Phi}\left(x_{n} y\right)-\widehat{\Phi}(x y)\right| \leqslant\left\|x_{n}-x\right\|_{p, \Phi}\|y\|_{q, \Phi} \xrightarrow{t(\mathcal{B})} 0
$$

Since $T\left(x_{n}\right)=\widehat{\Phi}\left(x_{n} y\right), T(x)=\widehat{\Phi}(x y)$, i.e. $T=T_{y}$.
If $z$ is another element from $L^{q}(M, \Phi)$ with $T(x)=\widehat{\Phi}(x z), x \in L^{p}(M, \Phi)$, then $\widehat{\Phi}(x(y-z))=0$ for all $x \in L^{p}(M, \Phi)$. Taking $x=u^{*}$ where $u$ is the unitary operator from the polar decomposition $y-z=u|y-z|$, we obtain $\widehat{\Phi}(|y-z|)=0$, i.e. $y=z$.

Now let $\mathcal{B}$ be a general (not necessarily a $\sigma$-finite) von Neumann algebra. Let $v$ be a faithful normal semifinite numerical trace on $\mathcal{B}$, and let $\left\{e_{i}\right\}_{i \in I}$ be a family of nonzero mutually orthogonal projections in $\mathcal{B}$ with $\sup e_{i}=\mathbf{1}_{\mathcal{B}}$ and $v\left(e_{i}\right)<$ $\infty$ for all $i \in I$. It is clear that $\mathcal{B} e_{i}$ is a $\sigma$-finite algebra and $\Phi_{e_{i}}(x)=e_{i} \Phi(x)$ is $S\left(\mathcal{B} e_{i}\right)$-valued Maharam trace on $M s\left(\Phi_{e_{i}}\right)$. Since $T \in L^{p}(M, \Phi)^{*}, T_{i}(x)=e_{i} T(x)$ is $S_{h}\left(\mathcal{B} e_{i}\right)$-bounded linear mapping. By virtue of what we proved above, there exists the unique $y_{i} \in L^{q}\left(\operatorname{Ms}\left(\Phi_{e_{i}}\right), \Phi_{e_{i}}\right)$, such that

$$
e_{i} T\left(x s\left(\Phi_{e_{i}}\right)\right)=\widehat{\Phi}_{e_{i}}\left(x s\left(\Phi_{e_{i}}\right) y_{i}\right)=e_{i} \widehat{\Phi}\left(x s\left(\Phi_{e_{i}}\right) y_{i}\right)
$$

for all $x \in L^{p}(M, \Phi), i \in I$. Moreover, $\left\|y_{i}\right\|_{q, \Phi}=\left\|T_{i}\right\|=\|T\| e_{i}$. Since $\sup _{i \in I} s\left(\Phi_{e_{i}}\right)=$ 1, $\left\{s\left(\Phi_{e_{i}}\right)\right\}_{i \in I} \subset P(Z(M))$ and $s\left(\Phi_{e_{i}}\right) s\left(\Phi_{e_{j}}\right)=0$ as $i \neq j$, there exists a unique $y \in S(M)$ such that $y s\left(\Phi_{e_{i}}\right)=y_{i}$. We have $e_{i} \widehat{\Phi}\left(|y|^{q}\right)=\widehat{\Phi}\left(\left|y_{i}\right|^{q}\right)=\|T\|^{q} e_{i}$ for all $i \in I$. Hence, $y \in L^{q}(M, \Phi)$ and $\|y\|_{q, \Phi}=\|T\|$ (see Proposition 2.1). In addition

$$
e_{i} \widehat{\Phi}(x y)=\widehat{\Phi}_{e_{i}}\left(x s\left(\Phi_{e_{i}}\right) y_{i}\right)=e_{i} T\left(x s\left(\Phi_{e_{i}}\right)\right)=e_{i} T(x)
$$

for all $i \in I$, i.e. $T_{y}(x)=\widehat{\Phi}(x y)=T(x), x \in L^{p}(M, \Phi)$.

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