

LEBESGUE DECOMPOSITION FOR REPRESENTABLE FUNCTIONALS ON *-ALGEBRAS

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Abstract. We offer a Lebesgue-type decomposition of a representable functional on a *-algebra into absolutely continuous and singular parts with respect to another. Such a result was proved by Zs. Szűcs due to a general Lebesgue decomposition theorem of S. Hassi, H.S.V. de Snoo, and Z. Sebestyén concerning non-negative Hermitian forms. In this paper, we provide a self-contained proof of Szűcs' result and in addition we prove that the corresponding absolutely continuous parts are absolutely continuous with respect to each other.

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1. Introduction. S. P. Gudder in [3] presented a Lebesgue-type decomposition theorem for positive functionals on a unital Banach *-algebra \mathcal{A} . In fact, he proved that for given two positive functionals f, g , there exist two positive functionals g_a, g_s such that $g = g_a + g_s$ where g_a is absolutely continuous with respect to f and g_s is f -semi-singular. Here, the concepts of absolute continuity and semi-singularity read as follows: g is called f -absolutely continuous ($g \ll f$) if the properties $f(a_n^*a_n) \rightarrow 0$ and $g((a_n - a_m)^*(a_n - a_m)) \rightarrow 0$ imply $g(a_n^*a_n) \rightarrow 0$. Furthermore, g is called f -semi-singular ($g \perp f$) if there exists a sequence $(a_n)_{n \in \mathbb{N}}$ such that $f(a_n^*a_n) \rightarrow 0$, $g((a_n - a_m)^*(a_n - a_m)) \rightarrow 0$ and $g(a) = \lim_{n \rightarrow \infty} g(a_n^*a)$ for any $a \in \mathcal{A}$. Zs. Szűcs [13] proved that the concept of semi-singularity is symmetric in the sense that $g \perp f$ if and only if $f \perp g$. Moreover, $f \perp g$ holds if and only if $h = 0$ is the unique positive functional which satisfies $h \leq f$ and $h \leq g$. This latter property is expressed by saying that f and g are mutually singular.

Generalizing Gudder's results, Szűcs in [15] developed a Lebesgue decomposition theory for representable forms over a complex algebra, and as a particular case, he also considered representable functionals of a *-algebra ([15, Theorem 3.1]). His treatment however makes essentially use of a general Lebesgue decomposition theorem due to Hassi, de Snoo and Sebestyén [6] concerning non-negative Hermitian forms, cf. also [12]. The aim of this paper is to provide a self-contained proof of Szűcs' decomposition theorem. Our treatment is similar to that of [16] in which the Lebesgue decomposition theory of positive operators on a Hilbert space is discussed. As a new result, we shall also show that the corresponding absolutely continuous parts f_a and g_a , arising by decomposing the representable positive functional f with respect to g , and g with respect to f , respectively, are absolutely continuous with respect to each other. A similar statement was proved by T. Titkos [18] in the context of non-negative Hermitian

forms. Finally, we apply our results to obtain two classical results of the Lebesgue decomposition theory: the Lebesgue decomposition of measures (see [4]) and the Lebesgue–Darst decomposition of finitely additive set functions (see [1]).

2. Preliminaries. To begin with, we recall briefly the classical Gelfand–Neumark–Segal (GNS) construction which we shall use as a basic tool in our paper. The procedure presented below is slightly different from what can be find in the literature, see e.g. [2, 8, 9], or [10]. Why we use this modified version is because we want to point out the close analogy with the Lebesgue decomposition theory of positive operators in Hilbert spaces, see [16]. To this aim, we introduce first the concept of a positive operator from a vector space into its antidual, cf. [11]. Let \mathcal{A} be a (not necessarily unital) $*$ -algebra, and denote by \mathcal{A}^* and $\bar{\mathcal{A}}^*$ the algebraic dual and antidual of \mathcal{A} , respectively. Here, the latter one is understood as the vector space of all mappings $\varphi : \mathcal{A} \rightarrow \mathbb{C}$ satisfying

$$\varphi(a + b) = \varphi(a) + \varphi(b), \quad \varphi(\lambda a) = \bar{\lambda}\varphi(a), \quad a, b \in \mathcal{A}, \lambda \in \mathbb{C}.$$

The elements of $\bar{\mathcal{A}}^*$ are referred to as antilinear functionals of \mathcal{A} . For $\varphi \in \bar{\mathcal{A}}^*$ and $a \in \mathcal{A}$, we shall use the notation

$$\langle \varphi, a \rangle := \varphi(a).$$

In the centre of our attention, there are those antilinear functionals which derive from a given positive functional f ($f(a^*a) \geq 0, a \in \mathcal{A}$), defined by the correspondence

$$\mathcal{A} \rightarrow \mathbb{C}, \quad x \mapsto f(x^*a). \tag{2.1}$$

The mapping $(a, b) \mapsto f(b^*a)$ defines obviously a semi-inner product on \mathcal{A} , hence the Cauchy–Schwarz inequality implies

$$|f(b^*a)|^2 \leq f(a^*a)f(b^*b), \quad a, b \in \mathcal{A}. \tag{2.2}$$

We associate now a *positive operator* A with the positive functional f : For fixed $a \in \mathcal{A}$, let Aa denote the functional (2.1). Then, A is a linear operator of \mathcal{A} into $\bar{\mathcal{A}}^*$ which is non-negative definite in the sense that

$$\langle Aa, a \rangle = f(a^*a) \geq 0, \quad a \in \mathcal{A}.$$

Observe immediately that A is symmetric:

$$\langle Aa, b \rangle = \overline{\langle Ab, a \rangle}, \quad a, b \in \mathcal{A}.$$

Hereinafter, we make two additional assumptions on f : suppose that

$$|f(a)|^2 \leq C \cdot f(a^*a), \quad a \in \mathcal{A}, \tag{2.3}$$

holds for a non-negative constant C and furthermore that

$$f(b^*a^*ab) \leq \lambda_a \cdot f(b^*b), \quad b \in \mathcal{A}. \tag{2.4}$$

holds for any $a \in \mathcal{A}$ with some $\lambda_a \geq 0$. We notice here that (2.4) holds automatically in Banach $*$ -algebras, namely by $\lambda_a = r(a^*a)$, where r stands for the spectral radius. As it is well known, assumptions (2.3) and (2.4) express the representability of the positive

functional f . That means that there exist a Hilbert space H , a cyclic vector $\zeta \in H$, and a $*$ -representation π of \mathcal{A} into $\mathcal{B}(H)$ such that

$$f(a) = (\pi(a)\zeta \mid \zeta), \quad a \in \mathcal{A}.$$

Such a triplet (H, π, ζ) is obtained due to the well-known GNS construction (see [11]): Consider the range space $\text{ran } A$ of the linear operator A in \mathcal{A}^* . This becomes a pre-Hilbert space endowed by the inner product

$$(Aa \mid Ab)_A := f(b^*a), \quad a \in \mathcal{A}. \tag{2.5}$$

(Note that the Cauchy–Schwarz inequality (2.2) shows that $(Aa \mid Aa)_A = 0$ implies $Aa = 0$ for $a \in \mathcal{A}$ and hence that $(\cdot \mid \cdot)_A$ defines an inner product on $\text{ran } A$, indeed.) The completion H_A is then a Hilbert space in which we introduce a densely defined continuous operator $\pi_A(x)$ for any fixed $x \in \mathcal{A}$ by letting

$$\pi_A(x)(Aa) := A(xa), \quad a \in \mathcal{A}. \tag{2.6}$$

The continuity of $\pi_A(x)$ is due to (2.4):

$$(A(xa) \mid A(xa))_A = f(a^*x^*xa) \leq \lambda_x \cdot f(a^*a) = \lambda_x \cdot (Aa \mid Aa)_A.$$

If we continue to write $\pi_A(x)$ for its unique norm preserving extension, then it is easy to verify that π_A is a $*$ -representation of \mathcal{A} in $\mathcal{B}(H_A)$. The cyclic vector of π_A is obtained by considering the linear functional $Aa \mapsto f(a)$ from H_A into \mathbb{C} whose continuity is guaranteed by (2.3). The Riesz representation theorem yields then a unique vector $\zeta_A \in H_A$ satisfying

$$f(a) = (Aa \mid \zeta_A)_A, \quad a \in \mathcal{A}. \tag{2.7}$$

It is again easy to verify identity

$$\pi_A(a)\zeta_A = Aa, \quad a \in \mathcal{A}, \tag{2.8}$$

whence we infer that

$$f(a) = (\pi_A(a)\zeta_A \mid \zeta_A)_A, \quad a \in \mathcal{A}. \tag{2.9}$$

That ζ_A is a cyclic vector of π_A follows from identity (2.8).

3. Lebesgue decomposition for representable functionals. Throughout this section, we fix two representable positive functionals f and g on the $*$ -algebra \mathcal{A} . Let A and B stand for the positive operators associated with f and g , respectively. The GNS-triplets (H_A, π_A, ζ_A) and (H_B, π_B, ζ_B) , induced by f and g , respectively, are defined along the construction of the previous section. Let us recall the notions of absolute continuity and singularity regarding positive functionals (see [3] and [14]): g is called *absolutely continuous* with respect to f (shortly, g is f -absolutely continuous) if

$$f(a_n^*a_n) \rightarrow 0 \quad \text{and} \quad g((a_n - a_m)^*(a_n - a_m)) \rightarrow 0 \quad \text{imply} \quad g(a_n^*a_n) \rightarrow 0$$

for any sequence $(a_n)_{n \in \mathbb{N}}$ of \mathcal{A} . On the other hand, f and g are mutually *singular* if the properties $h \leq f$ and $h \leq g$ imply $h = 0$ for any representable positive functional h .

Our aim in the rest of this section is to establish a Lebesgue decomposition theorem for representable positive functionals. More precisely, we shall show that g splits into a sum $g = g_a + g_s$ where both g_a and g_s are representable positive functionals with g_a f -absolutely continuous and g_s f -singular. Such a result was proved by Gudder [3] for positive functionals on a unital Banach $*$ -algebra and by Szűcs [15] in a more general setting, namely for representable forms over a complex algebra.

Our treatment is based on the following observation: If $(a_n)_{n \in \mathbb{N}}$ is a sequence from \mathcal{A} such that

$$(Aa_n | Aa_n)_A \rightarrow 0 \quad \text{and} \quad (B(a_n - a_m) | B(a_n - a_m))_B \rightarrow 0, \tag{3.1}$$

then $Ba_n \rightarrow \zeta$ for some $\zeta \in H$. If g is f -absolutely continuous, then ζ must be 0. We introduce therefore the following closed linear subspace of H_B (cf. also [7, 12, 16]):

$$\mathfrak{M} := \{ \zeta \in H_B \mid \exists (a_n)_{n \in \mathbb{N}} \subseteq \mathcal{A}, (Aa_n | Aa_n)_A \rightarrow 0, Ba_n \rightarrow \zeta \text{ in } H_B \}. \tag{3.2}$$

In fact, \mathfrak{M} is nothing but the so called *multivalued part* of the closure of the following linear relation:

$$T := \{ (Aa, Ba) \in H_A \times H_B \mid a \in \mathcal{A} \}, \tag{3.3}$$

cf. [5] and [16]. That is to say,

$$\mathfrak{M} = \text{mul } \overline{T} := \{ \zeta \in H_B \mid (0, \zeta) \in \overline{T} \}.$$

Furthermore, g is f -absolutely continuous precisely if $\mathfrak{M} = \{0\}$, i.e., when T is (the graph of) a closable operator. We will see below that $\mathfrak{M} = H_B$ holds if and only if g and f are mutually singular. In any other cases, \mathfrak{M} is a proper closed π_B -invariant subspace of H_B (see Lemma 3.1 below).

Let P stand for the orthogonal projection of H_B onto \mathfrak{M} , and introduce the functionals g_a and g_s by setting:

$$g_a(a) := (\pi_B(a)(I - P)\zeta_B | (I - P)\zeta_B)_B, \quad g_s(a) := (\pi_B(a)P\zeta_B | P\zeta_B)_B, \tag{3.4}$$

for $a \in \mathcal{A}$. Our main purpose is to prove that both g_a and g_s are representable positive functionals such that $g = g_a + g_s$ where g_a is f -absolutely continuous and g_s is singular with respect to f . Moreover, g_a is maximal in the sense that $h \leq g_a$ holds for each f -absolutely continuous representable functional h satisfying $h \leq g$.

LEMMA 3.1. *Let \mathcal{A} be $*$ -algebra and let f, g be representable functionals of \mathcal{A} . Then, \mathfrak{M} and \mathfrak{M}^\perp are both π_B -invariant subspaces of H_B , and the following identities hold:*

- (a) $\pi_B(a)P\zeta_B = P\pi_B(a)\zeta_B = P(Ba), a \in \mathcal{A}$,
- (b) $\pi_B(a)(I - P)\zeta_B = (I - P)\pi_B(a)\zeta_B = (I - P)(Ba), a \in \mathcal{A}$.

Proof. In order to prove the π_B -invariance of \mathfrak{M} fix $a \in \mathcal{A}$ and $\zeta \in \mathfrak{M}$, and consider a sequence $(a_n)_{n \in \mathbb{N}}$ from \mathcal{A} satisfying

$$(Aa_n | Aa_n)_A \rightarrow 0 \quad \text{and} \quad Ba_n \rightarrow \zeta \text{ in } H_B.$$

Then, we have

$$A(aa_n) = \pi_A(a)(Aa_n) \rightarrow 0 \quad \text{and} \quad B(aa_n) = \pi_B(a)(Ba_n) \rightarrow \pi_B(a)\zeta \text{ in } H_B,$$

so that $\pi(a)\zeta \in \mathfrak{M}$, indeed. Consequently, $\pi_B(a)\langle \mathfrak{M} \rangle \subseteq \mathfrak{M}$ for all $a \in \mathcal{A}$, as claimed. That \mathfrak{M}^\perp is also π_B -invariant follows immediately from the fact that π_B is a *-representation. We are going to prove now (a): for $a \in \mathcal{A}$ we have $\pi_B(a)\zeta_B = Ba$ by (2.8) so it suffices to show the first equality of (a). So fix $\zeta \in \mathfrak{M}$; by the π_B -invariance of \mathfrak{M} , we have that

$$\begin{aligned} (P\pi_B(a)\zeta_B - \pi_B(a)P\zeta_B | \zeta)_B &= (\pi_B(a)\zeta_B - \pi_B(a)P\zeta_B | \zeta)_B \\ &= (\pi_B(a)(I - P)\zeta_B | \zeta)_B = 0, \end{aligned}$$

as $\pi_B(a)(I - P)\zeta_B \in \mathfrak{M}^\perp$ which yields (a). Assertion (b) is obtained easily from (a). \square

As an immediate consequence, we have the following:

COROLLARY 3.2. *Both of the positive functionals g_a and g_s are representable and their sum satisfies*

$$g = g_a + g_s. \tag{3.5}$$

*More precisely, $\pi_{B,a} := \pi_B(\cdot)(I - P)$ and $\pi_{B,s} := \pi_B(\cdot)P$ are both *-representations of \mathcal{A} in the Hilbert spaces \mathfrak{M}^\perp and \mathfrak{M} , respectively, with cyclic vectors $(I - P)\zeta_B$ and $P\zeta_B$, respectively, which satisfy*

$$g_a(a) = (\pi_{B,a}(a)(I - P)\zeta_B | (I - P)\zeta_B)_B, \quad g_s(a) = (\pi_{B,s}(a)P\zeta_B | P\zeta_B)_B, \tag{3.6}$$

for $a \in \mathcal{A}$.

We are now in position to state and prove the main result of the paper, the Lebesgue decomposition theorem of representable functionals ([15, Theorem 3.1]):

THEOREM 3.3. *Let \mathcal{A} be a *-algebra, f, g representable functionals on \mathcal{A} . Then*

$$g = g_a + g_s$$

is according to the Lebesgue decomposition, that is to say, both g_a and g_s are representable functionals such that g_a is absolutely continuous with respect to f and that g_s and f are mutually singular. Furthermore, g_a is maximal in the following sense: $h \leq g$ and $h \ll f$ imply $h \leq g_a$ for any representable positive functional h .

Proof. We start by proving that g_a is f -absolutely continuous. Consider therefore a sequence $(a_n)_{n \in \mathbb{N}}$ such that

$$f(a_n^* a_n) \rightarrow 0, \quad \text{and} \quad g_a((a_n - a_m)^*(a_n - a_m)) \rightarrow 0.$$

Then, by Lemma 3.1 we have

$$(Aa_n | Aa_n)_A \rightarrow 0, \quad ((I - P)(B(a_n - a_m)) | (I - P)(B(a_n - a_m)))_B \rightarrow 0.$$

Nevertheless, the operator $H_A \supseteq \text{ran } A \rightarrow H_B, Ax \mapsto (I - P)(Bx)$ coincides with the so-called regular part T_{reg} (see [5, (4.1)]) of the linear relation T of (3.3) hence it is

closable in virtue of [5, Theorem 4.1]. Consequently,

$$g_a(a_n^*a_n) = ((I - P)(Ba_n) | (I - P)(Ba_n))_B \rightarrow 0,$$

which proves the absolute continuity part of the statement.

In the next step, we prove the extremal property of g_a . Consider a representable functional h on \mathcal{A} such that $h \leq g$ and that h is f -absolutely continuous. Then, we have by representability

$$|h(a)|^2 \leq C \cdot h(a^*a) \leq C \cdot g(a^*a) = C \cdot (Ba | Ba)_B, \quad a \in \mathcal{A},$$

hence the linear functional $Ba \mapsto h(a)$ is continuous on $\text{ran } B$ of H_B . The Riesz representation theorem yields therefore a (unique) representing vector $\zeta_h \in H_B$ that fulfils

$$h(a) = (Ba | \zeta_h)_B, \quad a \in \mathcal{A}. \tag{3.7}$$

We state that $\zeta_h \in \mathfrak{M}^\perp$. Fix therefore $\zeta \in \mathfrak{M}$ and consider a sequence $(a_n)_{n \in \mathbb{N}}$ from \mathcal{A} such that

$$(Aa_n | Aa_n)_A \rightarrow 0 \quad \text{and} \quad Ba_n \rightarrow \zeta \text{ in } H_B.$$

In particular, $(Ba_n)_{n \in \mathbb{N}}$ is Cauchy in H_B , therefore $h((a_n - a_m)^*(a_n - a_m)) \rightarrow 0$ holds by $h \leq g$ and thus $h(a_n^*a_n) \rightarrow 0$ as h is f -absolutely continuous. That implies that

$$|(\zeta | \zeta_h)_B|^2 = \lim_{n \rightarrow \infty} |(Ba_n | \zeta_h)_B|^2 = \lim_{n \rightarrow \infty} |h(a_n)|^2 \leq C \cdot \lim_{n \rightarrow \infty} h(a_n^*a_n) = 0,$$

which yields the desired identity. Fix now $a \in \mathcal{A}$; by Lemma 3.1 and according to identity $(I - P)\zeta_h = \zeta_h$, we conclude that

$$\begin{aligned} h(a^*a) &= (B(a^*a) | \zeta_h)_B = ((I - P)(Ba) | \pi_B(a)\zeta_h)_B \\ &\leq \|(I - P)(Ba)\|_B \|\pi_B(a)\zeta_h\|_B = \sqrt{g_a(a^*a)} \|\pi_B(a)\zeta_h\|_B, \end{aligned}$$

thus $h \leq g_a$ will be obtained once we prove that

$$(\pi_B(a)\zeta_h | \pi_B(a)\zeta_h)_B \leq h(a^*a), \quad a \in \mathcal{A}. \tag{3.8}$$

By using the density of $\text{ran } B$ in H_B , it follows that

$$\begin{aligned} (\pi_B(a)\zeta_h | \pi_B(a)\zeta_h)_B &= \sup\{|(Bx | \pi_B(a)\zeta_h)_B|^2 \mid x \in \mathcal{A}, (Bx | Bx)_B \leq 1\} \\ &= \sup\{|(B(a^*x) | \zeta_h)_B|^2 \mid x \in \mathcal{A}, g(x^*x) \leq 1\} \\ &= \sup\{|h(a^*x)|^2 \mid x \in \mathcal{A}, g(x^*x) \leq 1\} \\ &\leq \sup\{h(a^*a)h(x^*x) \mid x \in \mathcal{A}, g(x^*x) \leq 1\} \\ &\leq h(a^*a), \end{aligned}$$

as it is claimed.

There is nothing left but to prove that g_s and f are singular with respect to each other. Fix therefore a representable functional h of \mathcal{A} such that $h \leq f$ and $h \leq g_s$. Then, clearly $h \leq g$ and h is f -absolutely continuous. By the previous step, there exists

$\zeta_h \in \mathfrak{M}^1$ with property (3.7). By density of $\text{ran } B$, we may choose $(a_n)_{n \in \mathbb{N}}$ from \mathcal{A} such that $Ba_n \rightarrow \zeta_h$ in H_B . Then, we find that

$$\begin{aligned} |(\zeta_h | \zeta_h)_B|^2 &= \lim_{n \rightarrow \infty} |(Ba_n | \zeta_h)_B|^2 = \lim_{n \rightarrow \infty} |h(a_n)|^2 \leq C \cdot \limsup_{n \rightarrow \infty} h(a_n^* a_n) \\ &\leq C \cdot \limsup_{n \rightarrow \infty} g_s(a_n^* a_n) = C \cdot \limsup_{n \rightarrow \infty} (P(Ba_n) | P(Ba_n))_B \\ &= C \cdot (P\zeta_h | P\zeta_h)_B = 0, \end{aligned}$$

whence $h = 0$. The proof is therefore complete. □

4. Mutually absolute continuity of the absolutely continuous parts. Let f, g be representable positive functionals on the $*$ -algebra \mathcal{A} and consider the Lebesgue decompositions

$$f = f_a + f_s, \quad g = g_a + g_s,$$

where f_a, f_s and g_a, g_s are obtained along the procedure presented in the previous section. In accordance with Theorem 3.3, $f_a \ll g$ and $g_a \ll f$. Our purpose in this section is to show that the absolutely continuous parts f_a and g_a are mutually absolutely continuous, that is that $f_a \ll g_a$ and $g_a \ll f_a$ hold true. The heart of the matter is in the following lemma which may be of interest on its own right.

LEMMA 4.1. *Let T be a linear relation between two Hilbert spaces H and K . Let \overline{T} stand for the closure of T and let P, Q be the orthogonal projections onto $\ker \overline{T}$ and $\text{mul } \overline{T}$, respectively. Then*

$$S_0 := \{((I - P)h, (I - Q)k) \mid (h, k) \in T\}$$

is (the graph of) a closable linear operator whose closure $\overline{S_0}$ is one-to-one.

Proof. We shall show that

$$S := \{((I - P)h, (I - Q)k) \mid (h, k) \in \overline{T}\}$$

is an invertible closed operator. As $S_0 \subseteq S$, this contains our original assertion. Consider first the so-called regular part $(\overline{T})_{\text{reg}}$ of \overline{T} , which is defined by

$$(\overline{T})_{\text{reg}} := \{(h, (I - Q)k) \mid (h, k) \in \overline{T}\},$$

cf. [5]. Let us denote it by R for the sake of brevity. We claim first that R is a closed linear operator such that $R \subseteq \overline{T}$. The proof of this statement can be found in [5], we include here a short proof however, for the sake of the reader. It is seen easily that $\{0\} \times \text{mul } \overline{T} \subseteq \overline{T}$, and that $\overline{T} - (\{0\} \times \text{mul } \overline{T}) = R$. Consequently, $R \subseteq \overline{T}$ and, as $\{0\} \times \text{mul } \overline{T}$ and R are orthogonal to each other, we infer that $R = \overline{T} \ominus (\{0\} \times \text{mul } \overline{T})$, hence R is closed. To see that R is an operator, assume that $(0, (I - Q)k) \in R$ where $(0, k) \in \overline{T}$. This implies that $k \in \text{mul } \overline{T}$ whence $(I - Q)k = 0$, that is, R is an operator, indeed. Observe furthermore that $\ker R = \ker \overline{T}$: indeed, by the definition of R it is clear that $\ker \overline{T} \subseteq \ker R$, and the converse inclusion is due to $R \subseteq \overline{T}$.

Consider now the relation $(R^{-1})_{\text{reg}}$. Then, $(R^{-1})_{\text{reg}}$ is a closed linear operator due to the above reasoning, such that $(R^{-1})_{\text{reg}} \subseteq R^{-1}$. At the same time,

$$\text{mul } R^{-1} = \ker R = \ker \bar{T},$$

whence

$$\begin{aligned} (R^{-1})_{\text{reg}} &= \{(k', (I - P)h') \mid (h', k') \in R\} \\ &= \{((I - Q)k, (I - P)h) \mid (h, k) \in \bar{T}\} = S^{-1}. \end{aligned}$$

We conclude therefore that S^{-1} is a closed operator, such that $S^{-1} \subseteq R^{-1}$, or equivalently, $S \subseteq R$. Hence, S is an operator as well. □

THEOREM 4.2. *Let f and g be representable positive functionals on the $*$ -algebra \mathcal{A} . Denote by f_a and g_a the g -absolutely continuous and the f -absolutely continuous parts of f and g , respectively. Then, f_a and g_a are absolutely continuous with respect to each other: $f_a \ll g_a$ and $g_a \ll f_a$.*

Proof. Consider the linear relation T of (3.3) and let P, Q be the orthogonal projections onto $\ker \bar{T}$ and $\text{mul } \bar{T}$, respectively. By Theorem 3.3, the corresponding absolutely continuous parts satisfy

$$f_a(a^*a) = \|(I - P)Aa\|_A^2, \quad g_a(a^*a) = \|(I - Q)Ba\|_B^2, \quad a \in \mathcal{A}.$$

According to Lemma 4.1, the relation

$$S := \{((I - P)Aa, (I - Q)Ba) \mid a \in \mathcal{A}\}$$

is (the graph of) a closable operator. Hence, if

$$f_a(a_n^*a_n) = \|(I - P)Aa_n\|_A^2 \rightarrow 0,$$

and

$$g_a((a_n - a_m)^*(a_n - a_m)) = \|(I - Q)B(a_n - a_m)\|_B^2 \rightarrow 0$$

hold for some $(a_n)_{n \in \mathbb{N}}$, then

$$g_a(a_n^*a_n) = \|(I - Q)Ba_n\|_B^2 \rightarrow 0,$$

whence we deduce that g_a is f_a -absolutely continuous. That f_a is g_a -absolutely continuous follows from the fact that S is one-to-one with closable inverse, according again to Lemma 4.1. □

5. Examples. We conclude the paper with some applications of Theorem 3.3. Namely, we prove two classical results of the Lebesgue decomposition theory: the Lebesgue decomposition of measures (see e.g. [4]) and the Lebesgue–Darst decomposition of finitely additive set functions (see [1], or [17] for a functional analytic approach).

EXAMPLE 5.1. Let T be a non-empty set with a σ -algebra \mathcal{R} on it. Denote by $\mathcal{S}(T, \mathcal{R})$ the unital $*$ -algebra of $T \rightarrow \mathbb{C}$ measurable step functions. If we consider a

finite measure μ on \mathcal{R} , then the mapping

$$\varphi \mapsto \int \varphi \, d\mu$$

defines a positive linear functional on $\mathcal{S}(T, \mathcal{R})$. Observe that this functional is representable: indeed, for $\varphi, \psi \in \mathcal{S}(T, \mathcal{R})$ we have

$$\left| \int \varphi \, d\mu \right|^2 \leq \mu(T) \cdot \int |\varphi|^2 \, d\mu, \quad \int |\varphi\psi|^2 \, d\mu \leq M_\varphi^2 \int |\psi|^2 \, d\mu,$$

where M_φ is the maximum of the step function $|\varphi|$. Let us denote this representable functional by f . Assume that we are given another finite measure ν on \mathcal{R} and let g stand for the representable functional induced by ν . According to Theorem 3.3, we may consider the Lebesgue decomposition $g = g_a + g_s$ of g with respect to f . One can easily verify that the mappings

$$\nu_a(E) := g_a(\chi_E) \quad \text{and} \quad \nu_s(E) := g_s(\chi_E)$$

are non-negative valued additive set functions on \mathcal{R} . Here, χ_E denotes the characteristic function of the measurable set E . Moreover, inequalities $\nu_a, \nu_s \leq \nu$ imply that ν_a and ν_s are σ -additive. It is clear that

$$\nu = \nu_a + \nu_s. \tag{5.1}$$

We claim that the decomposition (5.1) is the Lebesgue decomposition of ν with respect to μ , that is, ν_a is μ -absolutely continuous and ν_s is μ -singular. Indeed, let $E \in \mathcal{R}$ such that $\mu(E) = 0$. By choosing $\varphi_n := \chi_E$ for any integer n , we see that $f(\varphi_n^* \varphi_n) \rightarrow 0$ and $g_a((\varphi_n - \varphi_m)^*(\varphi_n - \varphi_m)) \rightarrow 0$, whence we infer that $\nu_a(E) = g_a(\varphi_n) \rightarrow 0$, due to the f -absolute continuity of g_a . This means that ν_a is μ -absolutely continuous. To prove that μ and ν_s are mutually singular, consider a measure ϑ on \mathcal{R} such that $\vartheta \leq \mu, \nu_s$. We claim that $\vartheta = 0$. Indeed, if h denotes the representable functional induced by ϑ , then by inequalities $h \leq f, g_s$ and due to f -singularity of g_s we conclude that $h = 0$. Hence, $\vartheta = 0$ as well, which means that μ and ν_s are mutually singular. Finally, if $\mu = \mu_a + \mu_s$ is the Lebesgue decomposition of μ with respect to ν then we obtain that $\mu_a \ll \nu_a$ and $\nu_a \ll \mu_a$, in the view of Theorem 4.2.

EXAMPLE 5.2. Let \mathcal{R} be a ring of sets over the non-empty set T and denote by $\mathcal{S}(T, \mathcal{R})$ the (not necessarily unital) $*$ -algebra of $T \rightarrow \mathbb{C}$ measurable step functions. Consider two non-negative valued (finitely) additive set functions α, β on \mathcal{R} which we suppose to be bounded:

$$\sup_{E \in \mathcal{R}} \alpha(E) < +\infty, \quad \sup_{E \in \mathcal{R}} \beta(E) < +\infty.$$

Recall that β is called α -absolutely continuous if for any $\varepsilon > 0$ there is $\delta > 0$ such that $\beta(E) < \varepsilon$ for any $E \in \mathcal{R}$ with $\alpha(E) < \delta$. Furthermore, α and β are called mutually singular if $\vartheta = 0$ is the unique non-negative additive set function such that $\vartheta \leq \alpha, \beta$. The Lebesgue–Darst decomposition theorem ([17, Theorem 4]) states that there exist two non-negative additive set functions β_a, β_s on \mathcal{R} with β_a α -absolutely continuous and β_s α -singular such that $\beta = \beta_a + \beta_s$. Below, we are going to prove this result due to Theorem 3.3. To this aim, let us define first the representable positive functionals

f, g on $\mathcal{S}(T, \mathcal{R})$ by setting

$$f(\varphi) := \int \varphi \, d\alpha, \quad g(\varphi) := \int \varphi \, d\beta.$$

The representability of f, g follows similarly as in Example 5.1. Let us consider the Lebesgue decomposition $g = g_a + g_s$ of g with respect to f . If we set

$$\beta_a(E) := g_a(\chi_E) \quad \text{and} \quad \beta_s(E) := g_s(\chi_E),$$

then clearly, both β_a and β_s are non-negative valued additive set functions on \mathcal{R} such that

$$\beta = \beta_a + \beta_s. \quad (5.2)$$

We claim that (5.2) is according to the Lebesgue–Darst decomposition. Indeed, by [12, Theorem 3.2 (a)], the f -absolute continuity of g_a implies α -absolute continuity on β_a . That β_s and α are mutually singular is deduced by the argument used by proving the singularity of ν_s and μ in Example 5.1. Furthermore, if we consider the Lebesgue–Darst decomposition $\alpha = \alpha_a + \alpha_s$ of α with respect to β then, in the view of Theorem 4.2, we also obtain that α_a and β_a are absolutely continuous with respect to each other.

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