On the long-time asymptotics of quantum dynamical semigroups

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Abstract

We consider semigroups \( \{ \alpha_t : t \geq 0 \} \) of normal, unital, completely positive maps \( \alpha_t \) on a von Neumann algebra \( \mathcal{M} \). The (predual) semigroup \( \nu_t(\rho) := \rho \circ \alpha_t \) on normal states \( \rho \) of \( \mathcal{M} \) leaves invariant the face \( F_p := \{ \rho : \rho(p) = 1 \} \) supported by the projection \( p \in \mathcal{M} \), if and only if \( \alpha_t(p) \geq p \) (i.e., \( p \) is sub-harmonic). We complete the arguments showing that the sub-harmonic projections form a complete lattice. We then consider \( r_o \), the smallest projection which is larger than each support of a minimal invariant face; then \( r_o \) is subharmonic. In finite dimensional cases \( \sup \alpha_t(r_o) = 1 \) and \( r_o \) is also the smallest projection \( p \) for which \( \alpha_t(p) \to 1 \). If \( \{ \nu_t : t \geq 0 \} \) admits a faithful family of normal stationary states then \( r_o = 1 \) is useless; if not, it helps to reduce the problem of the asymptotic behaviour of the semigroup for large times.

Keywords— Quantum dynamical semigroups; sub-harmonic projections; long-time asymptotics.

1 Introduction and preliminaries

We consider a von Neumann algebra \( \mathcal{M} \) and denote its normal state space by \( \mathcal{S} \). A quantum dynamical semigroup \( \{ \alpha_t : t \geq 0 \} \) is a family of normal, unital, positive, linear maps \( \alpha_t : \mathcal{M} \to \mathcal{M} \) with the property \( \alpha_t \circ \alpha_s = \alpha_{t+s} \) where \( \alpha_0 \) is the identity. Then, the map \( \nu_t : \mathcal{S} \to \mathcal{S} \) defined by \( \nu_t(\rho) = \rho \circ \alpha_t \) is affine, \( \nu_0 \) is the identity, and \( \nu_t \circ \nu_s = \nu_{t+s} \). Conversely, given a semigroup \( \{ \nu_t : t \geq 0 \} \) of affine maps on \( \mathcal{S} \), the dual maps are a positive quantum dynamical semigroup.

One often demands on physical grounds, that \( \alpha_t \) be completely positive. When \( \mathcal{M} \) is the algebra of all bounded linear operators on a Hilbert space, if the dynamical semigroup is strongly continuous in \( t \), and each \( \alpha_t \) is completely positive, the generator has the canonical GKS-Lindblad form.
The long-time asymptotics of such semigroups has been studied in the 1970’s and in the 1980’s, after pioneering papers of E.B. Davies, culminating with the work of Frigerio, U. Groh, and Umanitá. More recent studies are due to Fagnola & Rebolledo, U. Groh, and Baumgartner & Narnhofer. We refer to Ref. 8 for a recent overview. In pertinent cases, the asymptotics can be studied via the GKS-Lindblad generator.

In this note, all projections are ortho-projections (self-adjoint equal to its square). 1 denotes the identity operator and for a projection $p$, $p^\perp = 1 - p$. Limits in $\mathcal{M}$ are invariably in the $w^*$-topology. All states (positive linear functionals of unit norm) are normal. Limits of states are with respect to the distance induced by the norm. But recall that the norm-closure of a convex set of states coincides with its weak-closure. The support of a state $\rho$, written $\mathcal{S}_\rho$, is the smallest projection $p \in \mathcal{M}$ such that $\rho(p) = 1$.

We will consider a quantum dynamical semigroup $\{\alpha_t : t \geq 0\}$ and will always explicitly mention any additional positivity hypotheses. In particular, if each $\alpha_t$ is completely positive, we say that the semigroup is CP. A state $\omega$ is stationary if $\nu_t(\omega) = \omega \circ \alpha_t = \omega$.

2 Invariant faces and sub-harmonic projections

A face is a convex subset $\mathcal{F}$ of $\mathcal{S}$ which is stable under convex decomposition: if $t\rho + (1 - t)\mu \in \mathcal{F}$ for $0 < t < 1$ with $\rho, \mu \in \mathcal{S}$ then $\rho, \mu \in \mathcal{F}$. If $p \in \mathcal{M}$ is a projection then $\mathcal{F}_p := \{\rho \in \mathcal{S} : \rho(p) = 1\}$ is a closed face; we say it is the face supported by $p$. It is not so obvious but true, that every closed face is of this form; i.e. it is the face supported by some projection. Clearly, $\mathcal{F}_p \subset \mathcal{F}_q$ if and only if $p \leq q$.

The following result is implicit or partially explicit in the work of Fagnola & Rebolledo and Umanitá.

**Proposition 2.1.** Suppose $\nu$ is an affine map of $\mathcal{S}$ into itself and let $\alpha$ be the dual normal, linear, positive map of $\mathcal{M}$ into itself. For a projection $p \in \mathcal{M}$ the following conditions are equivalent: (1) the face $\mathcal{F}_p$ supported by $p$ is $\nu$-invariant; (2) $\alpha(p) \geq p$; (3) $\alpha(pa)p = \alpha(pap)p$ for every $a \in \mathcal{M}$; (4) $\alpha(p^\perp ap^\perp) = p^\perp \alpha(p^\perp ap^\perp)p^\perp$ for every $a \in \mathcal{M}$.

**Proof.** We first prove the chain (2) $\Rightarrow$ (1) $\Rightarrow$ (3) $\Rightarrow$ (2). If $\alpha(p) \geq p$ then, for any state $\rho$ one has $\nu(\rho)(p) = \rho(\alpha(p)) \geq \rho(p)$. Thus, $\rho(p) = 1$ implies $\nu(\rho)(p) = 1$, i.e. $\nu(\mathcal{F}_p) \subset \mathcal{F}_p$. If $\nu(\mathcal{F}_p) \subset \mathcal{F}_p$, we show that

\[ (*) \quad \omega(pa(pap)p) = \omega(pa(a)p) \quad \text{for every } \omega \in \mathcal{S}. \]

Since every normal linear functional is the linear combination of at most four states, this then implies that $p\omega(pap)p = p\omega(a)p$. To prove (*) observe that, by the Cauchy-Schwarz inequality for states, the claim is trivially valid if $\omega(p) = 0$. 

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Lemma 3.1 of the Appendix implies 
\[\omega(p) = \omega(p \alpha(p) p) = \nu(\omega_p(p)) = \nu(\omega_p(a)) = \omega(\alpha(a)) = \omega(p)^{-1} \omega(p \alpha(p) p)\]
which is (*). Finally, if \(p \alpha(p) p = \alpha(a)p\), then \(p - p \alpha(p) p = p \alpha(p^+)^2 p = 0\) and Lemma 3.1 of the Appendix implies \(\alpha(p) \geq p\).

If \(0 \leq x = p^x p^x \leq 1\) then, by Lemma 3.1 of the Appendix, \(x \leq p^\perp\) and \(\alpha(x) \leq \alpha(p^\perp)\); when (2) is the case \(\alpha(p^\perp) \leq p^\perp\), then by the mentioned Lemma, \(\alpha(p^\perp) = \alpha(x)\). For general \(0 \leq x = p^x p^\perp\), we consider \(x/\|x\|\) and obtain \(\alpha(p^\perp) \alpha(x) = \alpha(x)\). Since every \(a \in M\) is a linear combination of at most four positive elements, we conclude that (2) implies (4). But (4) implies \(\alpha(p^\perp) = p^\perp \alpha(p^\perp) p^\perp\), which by the same Lemma, gives \(\alpha(p^\perp) \sim p^\perp\), which is equivalent to \(\alpha(p) \geq p\).

In the context of quantum dynamical semigroups, a projection \(p\) satisfying \(\alpha(p) \geq p\) has been termed sub-harmonic. We say the projection \(p\) is sub-harmonic for the linear, normal, unital and positive map \(\alpha\) on \(M\) if \(\alpha(p) \geq p\).

The previous proposition relates the sub-harmonic property of a projection to the more geometric notion of invariance of the supported face. This relationship can be immediately put to use:

**Proposition 2.2.** If a family of projections is sub-harmonic for a linear, normal, unital and positive map \(\alpha\) on \(M\), then the infimum of the family is sub-harmonic for \(\alpha\).

**Proof.** If \(\{F_i : i \in I\}\) is a family of closed faces \(F_i\) of \(S\) then \(\bigcap F_i\) is a closed face and it is the largest closed face contained in each \(F_i\). The support of \(\bigcap F_i\) is exactly \(\inf\{p_i : i \in I\}\), where \(p_i\) is the support of \(F_i\). Moreover, if each \(F_i\) is \(\nu\)-invariant then so is the intersection.

The corresponding statement for the supremum of such a family has been observed and proved directly (Ref. [3]). For projections \(p\) that are super-harmonic, i.e. \(\alpha(p) \leq p\) or equivalently \(p^\perp\) is sub-harmonic, we have (in reply to a question posed in Ref. [11]):

**Corollary 2.1.** If a family of projections is super-harmonic for a linear, normal, unital and positive map \(\alpha\) on \(M\), then the supremum of the family is super-harmonic for \(\alpha\).

**Proof.** \(\sup\{p : p \in F\} = (\inf\{p^\perp : p \in F\})^\perp\) and \(\inf\{p^\perp : p \in F\}\) is sub-harmonic by the previous proposition.

The corresponding statement for the infimum of a super-harmonic family follows from the result for the supremum of a sub-harmonic family by orthocomplementation as above. Thus,

**Theorem 2.1.** The set of sub-harmonic and the set of super-harmonic projections with respect to a linear, normal, unital and positive map on \(M\) are both complete lattices.
A minimal invariant face is a closed \( \nu_t \)-invariant face which does not properly contain another non-empty closed \( \nu_t \)-invariant face. Equivalently, it is a face whose support is a minimal sub-harmonic projection, i.e. a sub-harmonic projection that is not larger than a non-zero sub-harmonic projection other than itself. One can prove, and this goes back to –at least– Davies (see Ref. 1, Theorem 3.8 of Sect. 6.3), that if the minimal invariant face admits a stationary state then it is unique and its support is the support of the face. Moreover (Ref. 5, Proposition 3.4) the restriction of \( \nu_t \) to the face is ergodic (the Cesàro means converge to the stationary state).

A “recurrent” projection

We define the minimal recurrent projection \( r_o \) as the smallest projection which is larger than every minimal sub-harmonic projection. Equivalently, \( r_o \) is the support of the smallest \( \nu_t \)-invariant face which contains every minimal \( \nu_t \)-invariant face. By virtue of its definition and the result mentioned above –to the effect that the supremum of a family of sub-harmonic projections is sub-harmonic– it follows that the minimal recurrent projection is sub-harmonic. Hence the directed family \( \alpha_t(r_o) \) which is bounded above by 1 has a lowest upper bound in \( M \) denoted by \( x \) which is positive and below 1. Since \( x = \lim_{t \to \infty} \alpha_t(r_o) \) it follows that \( \alpha_t(x) = x \) for every \( t \geq 0 \). Let \( s[x] \) denote the support of \( x \), that is the smallest projection \( p \in M \) with \( xp = x \). The following treatment follows the lines of work by Mohar.



\begin{lemma}
If \( \{\alpha_t : t \geq 0\} \) is CP, then \( s[x] = 1 \).
\end{lemma}

\begin{proof}
\( s[x] \) is the largest projection \( q \) with \( xq = 0 \), and it is sub-harmonic by a result of Ref. 12 quoted in the appendix. Assume that \( s[x] \neq 1 \); then there is a minimal sub-harmonic non-zero projection \( q \) with \( q \leq s[x] \). One has \( xq = 0 \). By the definition of \( r_o \), we have \( q \leq r_o \) and thus \( q = qr_oq \leq q\alpha_t(r_o)q \leq qxq = 0 \), which contradicts the assumption.
\end{proof}

Let \( J := \{a \in M : \lim_{t \to \infty} \alpha_t(a^*a) = 0\} \). Since for each state \( \rho \), one has the Cauchy-Schwarz inequality

\[
|\rho(\alpha_t(a^*b^*))| = |\rho(\alpha_t(ba))| = |\nu_t(\rho)(ba)|
\leq \sqrt{\nu_t(\rho)(bb^*)}\nu_t(\rho)(a^*a) \leq \|b\|\sqrt{\rho(\alpha_t(a^*a))};
\]

we infer that \( J \) is a linear subspace of \( M \). If \( c \in M \) and \( a \in J \), the same inequality applied to \( b = a^*c^*c \) shows that \( ca \in J \); thus \( J \) is a left-ideal.

If \( M \) is finite-dimensional (that is \( * \)-isomorphic to the direct sum of finitely many full matrix algebras) then, on the one hand \( s[x] = 1 \) implies that \( x \) is invertible, and Mohar has shown that if \( x \) is invertible then \( x = 1 \); and on the other hand– \( J \) is closed and there is a projection such that \( J = M \cdot z \). Then
Theorem 2.2. If $\mathcal{M}$ is finite dimensional and $\{\alpha_t : t \geq 0\}$ is CP, then $	ext{sup}\{\alpha_t(r_o) : t \geq 0\} = 1$. Moreover $\mathcal{J} = \mathcal{M} \cdot r_o^+$ and $r_o$ is the smallest projection $p \in \mathcal{M}$ with $\lim_{t \to \infty} \alpha_t(p) = 1$.

Proof. There is a projection $z \in \mathcal{M}$ with $\mathcal{J} = \mathcal{M} \cdot z$. Lemma 3.1 implies that $x$ is invertible and Theorem 2.5 of Ref. 12 gives $x = 1$. Hence $r_o^+ \in \mathcal{J}$ and thus $r_o^+ \leq z$ or $r_o \geq z^\perp$. Suppose $p$ is a minimal sub-harmonic projection; there is a stationary state $\omega$ in the minimal invariant face supported by $p$ and it follows (see the introduction) that it is unique and $s(\omega) = p$. Since $\omega(z) = \omega(\alpha_t(z)) \to 0$, we have $\omega(z^\perp) = 1$ and thus $p \leq z^\perp$. But then, by the definition of $r_o$, $r_o \leq z^\perp$. Thus $r_o = z^\perp$.

Note. Despite the claim in Ref. 13, p. 8, one cannot conclude from $\lim_{t \to \infty} \alpha_t(p) = 1$ for a projection $p$, that $p$ is sub-harmonic. Simple examples can be given.

It follows from the Cauchy-Schwarz inequality for states that $\lim_{t \to \infty} \alpha_t(\alpha_t^+(a)) = \lim_{t \to \infty} \alpha_t(\alpha_t^+(ap^\perp a)) = 0$ for every $a \in \mathcal{M}$ so that $\alpha_t(a) \approx \alpha_t(\alpha_t^+(a))$ for large $t$ and every $a \in \mathcal{M}$. If $\{\nu_t : t \geq 0\}$ admits a faithful family of stationary states, then the minimal recurrent projection is the identity. This happens because for a stationary state $\omega$, one has $\omega(r_o^+) = \omega(\alpha_t(r_o^+)) \downarrow 0$ and thus $\omega(r_o^+) = 0$. However in this case there are results on the asymptotic behaviour of the semigroup.

Acknowledgements

We thank the organizers of the 30th Conference on Quantum Probability and Related Topics, in Santiago, Chile. The support of CONICET (PIP 11220080101741) is acknowledged. The first author is grateful to M.E. Martín Fernández for generous support.

3 Appendix

We collect here two technical results used in the above proofs.

Lemma 3.1. For $x \in \mathcal{M}$ satisfying $1 \geq x \geq 0$ and $p \in \mathcal{M}$ a projection one has:

a) the following five conditions are equivalent: (1) $x \geq p$; (2) $pxp = p$; (3) $x = p + p^\perp xp^\perp$; (4) $xp = p$; (5) $px = p$. 

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b) the following four conditions are equivalent: (1) \( p \geq x \); (2) \( pxp = x \); (3) \( x = xp \); (4) \( x = px \).

**Proof.** a): Given \( 1 \geq x \geq p \), multiplication from left and right by \( p \) gives \( p \geq px \geq p \) and thus \( pxp = p \).

If \( pxp = p \) then \( p(1-x)p = 0 \) which implies \( (1-x)^{1/2}p = 0 \) and thus \( (1-x)p = 0 \) or \( xp = p \); taking adjoints \( p = px \).

And \( xp = p \) or \( px = p \) implies \( pxp = p \).

Finally either of the equivalent conditions (4) or (5) imply that \( x - p = p^\perp xp \geq 0 \).

b): \( p \geq x \) if and only if \( p^\perp \leq 1 - x \). Apply a).

The following crucial observation and the proof, repeated here for convenience, are due to Mohari\(^{12}\).

**Proposition 3.1** (Mohari). Suppose \( \alpha : \mathcal{M} \to \mathcal{M} \) is linear, unital, normal and completely positive and \( x \in \mathcal{M} \) is positive with \( \alpha(x) = x \). Then the support of \( x \) is super-harmonic.

**Proof.** We may assume \( \mathcal{M} \) is a von Neumann algebra on a Hilbert space \( \mathcal{K} \). By the Stinespring Representation Theorem there is a normal \(*\)-homomorphism \( \pi \) of \( \mathcal{M} \) into \( B(\mathcal{H}) \) (the algebra of bounded linear operators on a Hilbert space \( \mathcal{H} \)) and an isometry \( V : \mathcal{K} \to \mathcal{H} \) such that \( \alpha(a) = V^*\pi(a)V \) for all \( a \in \mathcal{M} \).

Recall that the support of a self-adjoint element \( a \) is the smallest projection \( p \) of \( \mathcal{M} \) such that \( pa = a \) (equivalently \( ap = a \)). If \( \mathcal{M} \subset B(\mathcal{K}) \) then the support coincides with the smallest projection \( q \in B(\mathcal{K}) \) such that \( qa = a \) (Proposition 1.10.4 of\(^{12}\)). Now if \( x \) satisfies the hypothesis, \( s \) is its support and \( z = s^\perp \), then \( 0 = zz^*z = z\alpha(x)z = zV^*\pi(x)Vz = (yVz)^*(yVz) \) where \( y = \sqrt{\pi(y)} \).

Thus \( yVz = 0 \) and hence \( \pi(x)Vz = 0 \). The support of \( \pi(x) \) is \( \pi(s) \) and since \( Vz \) maps \( \mathcal{K} \) into the kernel of \( \pi(x) \), we conclude that \( \pi(s)Vz = 0 \). But then, \( \alpha(s)z = V^*\pi(s)Vz = 0 \) or \( \alpha(s) = \alpha(s)s \) which by the Lemma above implies \( \alpha(s) \leq s \).

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