A NON-CONVEX ASYMPTOTIC QUANTUM HORN BODY

BENOÎT COLLINS† AND KENNETH J. DYKEMA∗

ABSTRACT. We prove by a counterexample that asymptotic quantum
Horn bodies are not convex in general.

1. Introduction

It is known that, given A (resp. B) selfadjoint matrices in $M_n(\mathbb{C})$ with
eigenvalues $\lambda_1 \geq \ldots \geq \lambda_n$ (resp. $\mu_1 \geq \ldots \geq \mu_n$), the set of possible
eigenvalues of $A + B$, denoted by $\nu_1 \geq \ldots \geq \nu_n$, is a convex polyhe-
dron of $\{ (x_1 \geq \ldots \geq x_n) \} \subset \mathbb{R}^n$. This follows from results by Kirwan,
Guillemin and Sternberg (see [7] and references therein). The actual de-
scription of the polyhedron, conjectured by Horn in [6] was proved to be
true by several authors including Klyachko, Knutson and Tao (see [5] and
references therein).

The same question can be addressed in the case of a $\text{II}_1$ factor, namely,
given $\lambda, \mu$ (compactly supported) real probability measures, what are the
probability measures $\nu$ such that there exists a $\text{II}_1$ factor $M$ with selfadjoint
elements $a$ (resp. $b$) in it of distribution $\lambda$ (resp. $\mu$) such that $a + b$ has
distribution $\nu$. This situation was studied at length under the additional as-
sumption that $M$ embeds in $\mathbb{R}^{\omega}$ by Bercovici and Li in [2]. Recently it was
proved in [3] that the assumption $M$ embeds in $\mathbb{R}^{\omega}$ is actually not needed.
The paper [4] addressed a similar question where, instead of considering
$A + B$, one considers $a_1 \otimes A + a_2 \otimes B$ with $a_1$ and $a_2$ prescribed selfadjoint
matrices. One observes that this set is not convex in the sense above (exam-
ple 4.3 in [4]). This set is called ‘quantum Horn body’ and it was proved
that this set scales asymptotically. It was also proved in [4] that all of these
sets being asymptotically approximable by their finite dimensional versions
is equivalent to the Connes embedding problem. Note that this result, is
not only a reformulation of the Connes embedding problem: it is rather an
embeddability test for a given $\text{II}_1$ factor.

However the geometry of this ‘quantum Horn body’ was quite mysterious
and beyond closedness, nothing was known. We asked (Question 4.4, p.

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whether the asymptotic quantum Horn bodies $K_{α,β,∞}$ are always convex. The aim of the present paper is to describe in detail one class of examples, showing that they are not convex in general.

The paper is organized as follows: in Section 2 we first recall a few notations. In Section 3 we exhibit and study our counterexample. Finally, we end with a few comments and additional remarks.

2. Notations and Known Facts

Let $\mathbb{R}_N^n$ denote the set of $N$–tuples of real numbers listed in nonincreasing order. The eigenvalue sequence of an $N \times N$ self–adjoint matrix is its sequence of eigenvalues repeated according to multiplicity and in nonincreasing order, so as to lie in $\mathbb{R}_N^n$. Consider $\alpha = (\alpha_1, \ldots, \alpha_N)$ and $\beta = (\beta_1, \ldots, \beta_N)$ in $\mathbb{R}_N^n$. Let $S_{\alpha,\beta}$ be the set of all possible eigenvalue sequences $\gamma = (\gamma_1, \ldots, \gamma_N)$ of $A + B$, where $A$ and $B$ are self–adjoint $N \times N$ matrices with eigenvalue sequences $\alpha$ and $\beta$, respectively. Klyatchko, Tottaro, Knutson and Tao described the set $S_{\alpha,\beta}$ in terms first conjectured by Horn. See Fulton’s exposition [5]. We call $S_{\alpha,\beta}$ the Horn body of $\alpha$ and $\beta$; it is a closed, convex subset of $\mathbb{R}_N^n$.

Let $F$ be the set of all right–continuous, nonincreasing, bounded functions $\lambda : [0, 1) \to \mathbb{R}$. Let $\mathcal{M}$ be a von Neumann algebra with normal, faithful, tracial state $\tau$ and let $a = a^* \in \mathcal{M}$. The distribution of $a$ is the Borel measure $\mu_a$, supported on the spectrum of $a$, such that

$$\tau(a^n) = \int_{\mathbb{R}} t^n \, d\mu_a(t) \quad (n \geq 1).$$

The eigenvalue function of $a$ is $\lambda_a \in F$ defined by

$$\lambda_a(t) = \sup\{x \in \mathbb{R} \mid \mu_a((x, \infty)) > t\}.$$ 

Thus, $\mu_a$ is the Lebesgue–Stieltjes measure arising from the unique nondecreasing, right–continuous function $H : \mathbb{R} \to [0, 1]$ such that $H(\lambda(t)) = 1 - t$ at points $t$ where $\lambda$ is continuous. Moreover, if $g : \mathbb{R} \to \mathbb{C}$ is continuous, then

$$\int_{\mathbb{R}} g \, d\mu_a = \int_0^1 g(\lambda_a(t)) \, dt.$$ 

We call $F$ the set of all eigenvalue functions. It is an affine space, where we take scalar multiples and sums of functions in the usual way.

Let $M_+(\mathbb{R})_c$ denote the set of all compactly supported Borel probability measures on the real line and let $\mathcal{E}_V : M_+(\mathbb{R})_c \to F$ be the identification given by $\mu_a \mapsto \lambda_a$, as described above. Since $M_+(\mathbb{R})_c$ is a subspace of the dual of the algebra $C(\mathbb{R})$ of all continuous functions on $\mathbb{R}$, we endow $F$ with the weak*–topology inherited from this pairing.
Let $N \in \mathbb{N}$ and $\alpha, \beta \in \mathbb{R}_{\geq}^N$. For $d \in \mathbb{N}$, let
\[
(3) \quad K_{\alpha,\beta,d} = \{ \lambda_C \mid C = \text{diag}(\alpha) \otimes 1_d + U(\text{diag}(\beta) \otimes 1_d)U^*, \ U \in \mathbb{U}_{Nd} \},
\]
and
\[
(4) \quad K_{\alpha,\beta,\infty} = \bigcup_{d \geq 1} K_{\alpha,\beta,d}.
\]
where the closure is taken according to the weak*–topology on $\mathcal{F}$. This set was considered by Bercovici and Li [1], [2] as an infinite dimensional limit of the sets $S_{\alpha,\beta}$.

Let $\alpha, \beta \in \mathbb{R}_{\geq}^N$. We consider the set $K^{a_1,a_2}_{\alpha,\beta}$ of the eigenvalue functions of all matrices of the form
\[
(5) \quad a_1 \otimes \text{diag}(\alpha) + a_2 \otimes U\text{diag}(\beta)U^*, \quad (U \in \mathbb{U}_N).
\]
We view $K^{a_1,a_2}_{\alpha,\beta}$ as a subset of $\mathcal{F}$ and we may equally well consider the corresponding eigenvalue sequences and view $K^{a_1,a_2}_{\alpha,\beta}$ as a subset of $\mathbb{R}_{\geq}^\mathbb{N}$. The set $K^{a_1,a_2}_{\alpha,\beta}$ is seen to be the analogue of the Horn body $S_{\alpha,\beta}$, but with “coefficients” $a_1$ and $a_2$. We will refer to these sets as quantum Horn bodies.

Extending the notions introduced above, for integers $d \geq 1$, let $K^{a_1,a_2}_{\alpha,\beta,d}$ be the set of the eigenvalue functions of all matrices of the form
\[
(6) \quad a_1 \otimes \text{diag}(\alpha) \otimes 1_d + a_2 \otimes U(\text{diag}(\beta) \otimes 1_d)U^*, \quad (U \in \mathbb{U}_N).
\]
If $d'$ divides $d$, then we have
\[
(7) \quad K^{a_1,a_2}_{\alpha,\beta,d'} \subseteq K^{a_1,a_2}_{\alpha,\beta,d}.
\]
Let us define
\[
(8) \quad K^{a_1,a_2}_{\alpha,\beta,\infty} = \bigcup_{d \in \mathbb{N}} K^{a_1,a_2}_{\alpha,\beta,d},
\]
where the closure is in the weak*–topology for $\mathcal{F}$ described earlier in this section. Note that the set $K^{a_1,a_2}_{\alpha,\beta,\infty}$ is compact. We call it asymptotic quantum Horn body.

We know from [4], Example 4.3, that $K^{a_1,a_2}_{\alpha,\beta}$ need not be convex, and we asked whether it is true that $K^{a_1,a_2}_{\alpha,\beta,\infty}$ must be convex, or even that $K^{a_1,a_2}_{\alpha,\beta,d}$ must be convex for all $d$ sufficiently large. (We recall that the convexity we are considering here is with respect to the affine structure of pointwise addition and scalar multiplication of real–valued functions on $[0, 1]$. This is not the same as the affine structure obtained by identifying elements of $\mathcal{F}$ with probability measures on $\mathbb{R}$ and performing vector space operations on measures.)
3. The Counterexample

We show that $K_{\alpha, \beta}^{\alpha_1, \alpha_2}$ is not convex when $\alpha = \beta = (1, 0) \in \mathbb{R}^2_\geq$ and the coefficients are

$$a_1 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \quad a_2 = \begin{pmatrix} 2s - 1 & 2\sqrt{s(1-s)} \\ 2\sqrt{s(1-s)} & 1 - 2s \end{pmatrix}.$$

Note that both these coefficient matrices are selfadjoint and unitary. Their eigenvalues are $\{1, -1\}$ so they are conjugate to each other. The parameter $s$ takes values in $[0, 1]$ and these matrices don’t commute unless $s \in \{0, 1\}$.

If $p$ and $q$ are projections in some $M_{2d}(\mathbb{C})$, each of normalized trace $1/2$, then $\mathbb{C}^{2d}$ can be written as a direct sum of $d$ subspaces, each of dimension 2 and each reducing for both $p$ and $q$. Thus, $p$ and $q$ can be taken to be block diagonal, with $2 \times 2$ blocks $p_i$ and $q_i$, respectively. Furthermore, after a change of basis, each of these blocks can be taken of the form

$$q_i = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}, \quad p_i = \begin{pmatrix} t_i & \sqrt{t_i(1-t_i)} \\ \sqrt{t_i(1-t_i)} & 1-t_i \end{pmatrix},$$

for $0 \leq t_i \leq 1$.

Let us consider one such block, and let us write $t$ for $t_i$. We have

$$a_1 \otimes p_i = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \otimes \begin{pmatrix} t & \sqrt{t(1-t)} \\ \sqrt{t(1-t)} & 1-t \end{pmatrix}$$

and

$$a_2 \otimes q_i = \begin{pmatrix} 2s - 1 & 2\sqrt{s(1-s)} \\ 2\sqrt{s(1-s)} & 1 - 2s \end{pmatrix} \otimes \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}.$$

and

$$a_1 \otimes p_i + a_2 \otimes q_i = \begin{pmatrix} -1 + 2s + t & 2\sqrt{(1-s)s} & \sqrt{(1-t)t} & 0 \\ 2\sqrt{(1-s)s} & 1 - 2s - t & 0 & -\sqrt{(1-t)t} \\ \sqrt{(1-t)t} & 0 & 1-t & 0 \\ 0 & -\sqrt{(1-t)t} & 0 & -1 + t \end{pmatrix}.$$ 

A direct computation shows that the characteristic polynomial of this matrix is

$$P(\lambda) = (1 - t)^2 - 2(1 - t + 2st)\lambda^2 + \lambda^4.$$ 

This fourth degree equation has only terms of even degree and can be solved as a compound second degree equation. The eigenvalues of $a_1 \otimes p_i + a_2 \otimes q_i$, 

in decreasing order, are as follows:

\[ \lambda_1 = \sqrt{1 - t + 2st + 2\sqrt{st - st^2 + s^2t^2}} \]
\[ \lambda_2 = \sqrt{1 - t + 2st - 2\sqrt{st - st^2 + s^2t^2}} \]
\[ \lambda_3 = -\sqrt{1 - t + 2st - 2\sqrt{st - st^2 + s^2t^2}} \]
\[ \lambda_4 = -\sqrt{1 - t + 2st + 2\sqrt{st - st^2 + s^2t^2}} \]

We regard and \( \lambda_1, \ldots, \lambda_4 \) as a functions of \( s \) and \( t \). Regarding \( s \) as fixed, let

\[ \nu_t = \frac{1}{4} \sum_{i=1}^{4} \delta_{\lambda_i(s,t)}. \]

Let \( \Phi_s : M_1^+([0, 1]) \to M_1^+(\mathbb{R}) \) be the affine and continuous extension of the map \( \delta_t \mapsto \nu_t \). The above discussion implies:

**Proposition 3.1.** The asymptotic quantum Horn body \( K_{\alpha_1, \alpha_2}^{a_1, a_2} \) is the image of \( M_1^+([0, 1]) \) under the map \( \text{EV} \circ \Phi_s \).

Our main result is:

**Theorem 3.2.** For any choice of \( s \in (0, 1) \), the asymptotic quantum Horn body \( K_{\alpha_1, \alpha_2}^{a_1, a_2} \) is not convex.

**Proof.** We have

\[ \Phi_s(\delta_0) = \nu_0 = \frac{1}{2} \delta_1 + \frac{1}{2} \delta_{-1} \]
\[ \Phi_s(\delta_1) = \nu_1 = \frac{1}{4} \delta_{2\sqrt{s}} + \frac{1}{2} \delta_0 + \frac{1}{4} \delta_{-2\sqrt{s}}. \]

We will show that some convex combination

\[ r \text{EV} \circ \Phi_s(\delta_0) + (1 - r) \text{EV} \circ \Phi_s(\delta_1), \]

\( 0 < r < 1 \), does not lie in the image of \( \text{EV} \circ \Phi_s \). The eigenvalue functions in question are constant on the intervals \( [0, \frac{1}{2}) \), \( [\frac{1}{2}, \frac{1}{2}) \), \( [\frac{1}{2}, \frac{3}{4}) \) and \( [\frac{3}{4}, 1) \), and their values there are indicated in Table I.

We have

\[ r \text{EV} \circ \Phi_s(\delta_0) + (1 - r) \text{EV} \circ \Phi_s(\delta_1) = \text{EV}\left( \frac{1}{4}(\delta_{1-r+2r\sqrt{s}} + \delta_{1-r} + \delta_{r-1} + \delta_{r-1-2r\sqrt{s}}) \right) \]

and it will suffice to show that for some \( r \in (0, 1) \), the measure

\[ \sigma = \frac{1}{4}(\delta_{1-r+2r\sqrt{s}} + \delta_{1-r} + \delta_{r-1} + \delta_{r-1-2r\sqrt{s}}) \]

is not in the image of \( \Phi_s \). For this, it will suffice to show that for some \( r \in (0, 1) \) and for all \( t \in [0, 1] \), we have \( \text{supp}(\nu_t) \not\subseteq \text{supp}(\sigma) \).
If \( \text{supp}(v_t) \subseteq \text{supp}(\sigma) \), then we have either (a) \( t = 0 \) and either \( r = 0 \) or \( s = 1/4 \) or (b) the following equations hold:

\[
1 - r + 2r\sqrt{s} = \sqrt{1 - t + 2st + 2\sqrt{st - st^2 + s^2 t^2}}
\]

\[
1 - r = \sqrt{1 - t + 2st - 2\sqrt{st - st^2 + s^2 t^2}}.
\]

Assume for the moment \( s \neq 1/4 \). Then \( \text{supp}(v_t) \subseteq \text{supp}(\sigma) \) implies that equations (9)–(10) hold, and this implies that the polynomials

\[
p_1 = r^4 - 4r^3 - 4r^2st + 2r^2t + 4r^2 + 8rst - 4rt + 4s^2t^2 - 8s^2t + 4s^2 - 4st^2 + 4st - 4s + t^2
\]

\[
p_2 = r^4 - 4r^3 - 2r^2st - 2r^2s + 2r^2t^2 - 2r^2t + 6r^2 + 4rst + 4rs - 4rt^2 + 4rt - 4r + s^2t^2 - 2s^2t + s^2 - 2st^3 + 4st^2 - 4st - 2s + t^4 - 2t^3 + 3t^2 - 2t + 1
\]

both vanish. However, a Gröbner basis for the ideal \( I \) generated by \( p_1 \) and \( p_2 \) in \( \mathbb{C}[r, s, t] \), computed with respect to an elimination order, reveals that \( I \cap \mathbb{C}[r, s] \) is the ideal generated by the polynomial

\[
(r - 1)^2 (r^2 - 2r - 4s + 1) (r^4 - 4r^3 + 4r^2s^2 - 6r^2 s + 6r^2 - 8rs^2 + 12rs - 4r + 4s^4 - 4s^3 + 5s^2 - 6s + 1)
\]

\[
(r^6 - 6r^5 + 4r^4s^2 - 10r^4s + 15r^4 - 16r^3s^2 + 40r^3 s - 20r^3 + 4r^2s^2 + 108r^2s^3 - 79r^2s^2 - 28r^2s + 15r^2 - 8rs^4 - 216rs^3 + 190rs^2 - 24rs - 6r - 144s^5 + 340s^4 - 184s^3 + 13s^2 + 6s + 1),
\]

where the factors are irreducible. This implies that, for every value of \( s \), except possibly \( s = 1/4 \), choosing \( r \in (0, 1) \) so that the above polynomial (11) does not vanish, we have \( \text{supp}(v_t) \not\subseteq \text{supp}(\sigma) \) for every \( t \in [0, 1] \).

Now supposing \( s = 1/4 \), if \( r \in (0, 1) \) is such that the polynomial (11) does not vanish, then there is exactly one value of \( t \) such that \( \text{supp}(v_t) \subseteq \text{supp}(\sigma) \).
supp(σ) holds, namely \( t = 0 \). However, since σ is not itself equal to \( \nu_0 \), it does not lie in the image of \( \Phi_{1/4} \).

4. Discussion and Concluding Remarks

The result above relies on the fact that the description of the representations of the \( \ast \)-algebra generated by two representations are particularly easy to understand. It is easy to generalize the above counterexample by modifying the values of \( a_1, a_2 \) although formal computations become more involved. It would be interesting to find a necessary and sufficient criterion on \( a_1, a_2 \) in this case for the quantum Horn body to be convex or not.

However, it is difficult to generalize the above counterexample to other sorts of \( \lambda \) and \( \mu \). Indeed, we do not know how to classify the representations of the \( \ast \)-algebra generated by two elements such that at least one of them has a spectrum of strictly more than two points.

We still wonder whether there exists ‘purely’ asymptotic quantum Horn bodies that are convex.

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Department of Mathematics and Statistics, University of Ottawa, 585 King Edward, Ottawa, ON K1N 6N5 Canada, and CNRS, Department of Mathematics, Lyon 1 Claude Bernard University

E-mail address: bcollins@uottawa.ca

K. Dykema, Department of Mathematics, Texas A&M University, College Station, TX 77843-3368, USA

E-mail address: kdykema@math.tamu.edu