

SPECTRAL RADIUS ALGEBRAS OF WCE OPERATORS

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Abstract. In this paper, we investigate the spectral radius algebras related to the weighted conditional expectation operators on the Hilbert spaces $L^2(\mathcal{F})$. We give a large classes of operators on $L^2(\mathcal{F})$ that have the same spectral radius algebra. As a consequence we get that the spectral radius algebras of a weighted conditional expectation operator and its Aluthge transformation are equal. Also, we obtain an ideal of the spectral radius algebra related to the rank one operators on the Hilbert space \mathcal{H} . Finally we get that the operator T majorizes all closed range elements of the spectral radius algebra of T , when T is a weighted conditional expectation operator on $L^2(\mathcal{F})$ or a rank one operator on the arbitrary Hilbert space \mathcal{H} .

1. Introduction

Let (X, \mathcal{F}, μ) be a complete σ -finite measure space. All sets and functions statements are to be interpreted as holding up to sets of measure zero. For a σ -subalgebra \mathcal{A} of \mathcal{F} , the conditional expectation operator associated with \mathcal{A} is the mapping $f \rightarrow E^{\mathcal{A}}f$, defined for all non-negative f as well as for all $f \in L^2(\mathcal{F}) = L^2(X, \mathcal{F}, \mu)$, where $E^{\mathcal{A}}f$ is the unique \mathcal{A} -measurable function satisfying $\int_A (E^{\mathcal{A}}f) d\mu = \int_A f d\mu$, for all $A \in \mathcal{A}$. We will often write E for $E^{\mathcal{A}}$. The mapping E is a linear orthogonal projection from $L^2(\mathcal{F})$ onto $L^2(\mathcal{A})$. For more details on the properties of E see [20].

We continue our investigation about the class of bounded linear operators on the L^p -spaces having the form M_wEM_u , where E is the conditional expectation operator, M_w and M_u are (possibly unbounded) multiplication operators and it is called weighted conditional expectation operator. Our interest in operators of the form M_wEM_u stems from the fact that such forms tend to appear often in the study of those operators related to conditional expectation. Weighted conditional expectation operators appeared in [4], where it is shown that every contractive projection on certain L^1 -spaces can be decomposed into an operator of the form M_wEM_u and a nilpotent operator. For stronger results about weighted conditional expectation operators one can see [5, 9, 11, 13]. In these papers one can see that a large classes of operators are of the form of weighted conditional expectation operators.

Let \mathcal{H} be a Hilbert space and $\mathcal{B}(\mathcal{H})$ be the algebra of all bounded linear operators on \mathcal{H} . $\mathcal{N}(T)$ and $\mathcal{R}(T)$ denote the null-space and range of an operator T , respectively. A closed subspace \mathcal{M} of \mathcal{H} is said to be invariant for an operator

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$T \in \mathcal{B}(\mathcal{H})$ if $T\mathcal{M} \subseteq \mathcal{M}$. The collection of all invariant subspaces of T is a lattice and it is denoted by $\text{Lat}(T)$. If \mathcal{M} is invariant for all operators commute with T , then it is called a hyperinvariant subspace for T . The description $\text{Lat}(T)$ is an open problem. Some authors describe $\text{Lat}(T)$ in the special case of T . In [12], Lambert and Petrovic introduced a modified version of a class of operator algebras that is called spectral radius algebras. Since a spectral radius algebra related to an operator $T \in \mathcal{B}(\mathcal{H})$ (\mathcal{B}_T) contains all operators that commute with T ($\{T\}'$), then the invariant subspaces of \mathcal{B}_T are hyperinvariant subspaces of T . In [12], the authors established several sufficient conditions for \mathcal{B}_T to have a nontrivial invariant subspace. When T is compact the results of [12] generalizes the Lomonosov's theorem. In [2], the authors demonstrated that for a subclasses of normal operators \mathcal{B}_T has a nontrivial invariant subspace. Spectral radius algebras for complex symmetric operators are discussed in [10]. Moreover, spectral radius algebras were studied recently by S. Petrovic in [14, 15, 16, 17, 18, 19].

In this paper we investigate the spectral radius algebras related to the weighted conditional expectation operators on the Hilbert spaces $L^2(\mathcal{F})$. We will show that there are lots of operators on $L^2(\mathcal{F})$ such as T with $\mathcal{B}_T \neq \{T\}'$. In addition, we obtain an ideal of the spectral radius algebra related to the rank one operators on the Hilbert space \mathcal{H} . Finally we get that the operator T majorizes all closed range elements of the spectral radius algebra of T , when T is a weighted conditional expectation operator on $L^2(\mathcal{F})$ or a rank one operator on the arbitrary Hilbert space \mathcal{H} .

2. Spectral radius algebras

For notation and basic terminology concerning spectral radius algebras, we refer the reader to [3, 12].

Let \mathcal{H} be a Hilbert space, $T \in \mathcal{B}(\mathcal{H})$ and let $r(T)$ be the spectral radius of T . For $m \geq 1$ we define

$$R_m(T) = R_m := \left(\sum_{n=0}^{\infty} d_m^{2n} T^{*n} T^n \right)^{\frac{1}{2}}, \tag{2.1}$$

where $d_m = \frac{1}{1/m+r(T)}$. Since $d_m \uparrow 1/r(T)$, the sum in (2.1) is norm convergent and for each m , R_m is well defined, positive and invertible. The spectral radius algebra \mathcal{B}_T of T consists of all operators $S \in \mathcal{B}(\mathcal{H})$ such that

$$\sup_{m \in \mathbb{N}} \|R_m S R_m^{-1}\| < \infty.$$

\mathcal{B}_T is an algebra and it contains all operators commute with T . Throughout this section we assume that $w, u \in \mathcal{D}(E) := \{f \in L^0(\mathcal{F}) : E(|f|) \in L^0(\mathcal{A})\}$, where $L^0(\mathcal{F})$ is the space of almost every where finite valued \mathcal{F} -measurable functions on X . Now we recall the definition of weighted conditional expectation operators on $L^2(\mathcal{F})$.

DEFINITION 2.1. Let (X, \mathcal{F}, μ) be a σ -finite measure space and let \mathcal{A} be a σ -subalgebra of \mathcal{F} such that $(X, \mathcal{A}, \mu_{\mathcal{A}})$ is also σ -finite. Let E be the conditional

expectation operator relative to \mathcal{A} . If $u, w \in L^0(\mathcal{F})$, such that uf is conditionable and $wE(uf) \in L^2(\mathcal{F})$ for all $f \in \mathcal{D} \subseteq L^2(\mathcal{F})$, where \mathcal{D} is a linear subspace, then the corresponding weighted conditional expectation (or briefly WCE) operator is the linear transformation $M_wEM_u : \mathcal{D} \rightarrow L^2(\mathcal{F})$ defined by $f \rightarrow wE(uf)$.

As was proved in [8] we have an equivalent condition for boundedness of the weighted conditional expectation operators M_wEM_u on $L^2(\mathcal{F})$ as the next theorem.

THEOREM 2.2. *The operator $T = M_wEM_u : L^2(\mathcal{F}) \rightarrow L^2(\mathcal{F})$ is bounded if and only if $(E(|w|^2)^{\frac{1}{2}})(E(|u|^2)^{\frac{1}{2}}) \in L^\infty(\mathcal{A})$, in this case $\|T\| = \|(E(|w|^2)^{\frac{1}{2}})(E(|u|^2)^{\frac{1}{2}})\|_\infty$.*

Let $T = M_wEM_u$ be a bounded operator on $L^2(\mathcal{F})$. Direct computations shows that for every $n \in \mathbb{N}$ (natural numbers) we have

$$\begin{aligned} T^n f &= (E(uw))^{n-1} wE(uf); \\ T^{*n} f &= (\overline{E(uw)})^{n-1} \bar{u}E(\bar{w}f). \end{aligned}$$

Since $R_m = R_m(M_wEM_u)$ is positive and invertible operator, we obtain

$$R_m = \left(I + M_{(E(|w|^2) \sum_{n=1}^\infty d_m^{2n} |E(uw)|^{2(n-1)})} M_{\bar{u}}EM_u \right)^{\frac{1}{2}}.$$

It is easy to see that the following equality holds almost every where on X .

$$\sum_{n=1}^\infty d_m^{2n} |E(uw)|^{2(n-1)} = \frac{d_m^2}{1 - d_m^2 |E(uw)|^2}.$$

If we set

$$v_m = \frac{d_m^2 E(|w|^2)}{1 - d_m^2 |E(uw)|^2},$$

then we have

$$R_m = (I + M_{v_m \bar{u}}EM_u)^{\frac{1}{2}}.$$

By an elementary technical method we can compute the inverse of R_m as follow:

$$R_m^{-1} = \left(I + M_{\frac{v_m \bar{u}}{v_m E(|u|^2) - 1}}EM_u \right)^{\frac{1}{2}}.$$

Here we recall a fundamental lemma in operator theory.

LEMMA 2.3. *Let T be a bounded operator on the Hilbert space \mathcal{H} and $\lambda \geq 0$. Then we have*

$$\|\lambda I + T^*T\| = \lambda + \|T^*T\| = \lambda + \|T\|^2.$$

Specially, if T is a positive operator, then $\|\lambda I + T\| = \lambda + \|T\|$.

Proof. It is an easy exercise. \square

From now on, we assume that $E(|u|^2) \in L^\infty(\mathcal{A})$. Now we characterize the spectral radius algebra corresponding to the WCE operator M_wEM_u in the next theorem.

THEOREM 2.4. *Let $S \in \mathcal{B}(L^2(\mathcal{F}))$. Then $S \in \mathcal{B}_{M_wEM_u}$ if and only if $\mathcal{N}(EM_u)$ is invariant under S .*

Proof. Since R_m and R_m^{-1} are positive operators and $(EM_u)^* = M_u^*E$, then by Lemma 2.3 and Theorem 2.2 we have

$$\|R_m\|^2 = \|R_m^2\| = 1 + \|E(|u|^2)v_m\|_\infty$$

and

$$\|R_m^{-1}\|^2 = \|R_m^{-2}\| = 1 + \left\| \frac{E(|u|^2)v_m}{v_mE(|u|^2) - 1} \right\|_\infty.$$

If we decompose $L^2(\mathcal{F})$ as a direct sum $\mathcal{H}_1 \oplus \mathcal{H}_2$, in which

$$\mathcal{H}_2 = \mathcal{N}(EM_u) = \{f \in L^2(\mathcal{F}) : E(uf) = 0\}$$

and

$$\mathcal{H}_1 = \mathcal{H}_2^\perp = \overline{uL^2(\mathcal{A})},$$

then the corresponding block matrix of R_m is

$$R_m = \begin{pmatrix} M_{(q_m)\frac{1}{2}} & 0 \\ 0 & I \end{pmatrix} \text{ and } R_m^{-1} = \begin{pmatrix} M_{(q_m)\frac{-1}{2}} & 0 \\ 0 & I \end{pmatrix},$$

where $q_m = 1 + v_mE(|u|^2)$. Notice that for $m > m'$ we have $q_m \geq q_{m'}$ and $\|q_m\|_\infty \rightarrow \infty$ as $m \rightarrow \infty$. If $S \in \mathcal{B}(L^2(\mathcal{F}))$ say $S = \begin{pmatrix} X & Y \\ Z & W \end{pmatrix}$, the block matrix with respect to the decomposition $\mathcal{H}_1 \oplus \mathcal{H}_2$, then

$$\begin{aligned} R_mSR_m^{-1} &= \begin{pmatrix} M_{(q_m)\frac{1}{2}} & 0 \\ 0 & I \end{pmatrix} \begin{pmatrix} X & Y \\ Z & W \end{pmatrix} \begin{pmatrix} M_{(q_m)\frac{-1}{2}} & 0 \\ 0 & I \end{pmatrix} \\ &= \begin{pmatrix} M_{(q_m)\frac{1}{2}}XM_{(q_m)\frac{-1}{2}} & M_{(q_m)\frac{1}{2}}Y \\ ZM_{(q_m)\frac{-1}{2}} & W \end{pmatrix}. \end{aligned}$$

Since $\|M_{(q_m)\frac{1}{2}}XM_{(q_m)\frac{-1}{2}}\| \leq \|X\|$, then we get that $\sup_m \|R_mSR_m^{-1}\| < \infty$ if and only if $\sup_m \|M_{(q_m)\frac{1}{2}}Y\| < \infty$. Direct computations shows that $\sup_m \|M_{(q_m)\frac{1}{2}}Y\| < \infty$ if and only if $Y = 0$. This means that \mathcal{H}_2 is an invariant subspace for S . \square

Therefore by Theorem 2.4 we get that there are many different operators that have the same spectral radius algebra.

COROLLARY 2.5. Let $w, w', u \in \mathcal{D}(E)$. If $M_w EM_u$ and $M_{w'} EM_u$ are bounded operator on the Hilbert space $L^2(\mathcal{F})$, then $\mathcal{B}_{M_{w'} EM_u} = \mathcal{B}_{M_w EM_u}$.

Also in the next corollary we have a sufficient condition for $\mathcal{B}_{M_w EM_u}$ to be equal to $\mathcal{B}(L^2(\mathcal{F}))$.

COROLLARY 2.6. If $\mathcal{N}(EM_u) = \{0\}$, then $\mathcal{B}_{M_w EM_u} = \mathcal{B}(L^2(\mathcal{F}))$.

In the next Proposition we find some special elements of $\mathcal{B}_{M_w EM_u}$.

PROPOSITION 2.7. If $a \in L^0(\mathcal{A})$ such that $a \geq 0$ and $M_{a\bar{u}} EM_u \in \mathcal{B}(L^2(\mathcal{F}))$, then $M_{a\bar{u}} EM_u \in \mathcal{B}_{M_w EM_u}$.

Proof. Since $R_m = (I + M_{v_m \bar{u}} EM_u)^{\frac{1}{2}}$ and $v_m = \frac{d_m^2 E(|w|^2)}{1 - d_m^2 |E(uw)|^2}$ is an \mathcal{A} -measurable function, it holds that $R_m M_{a\bar{u}} EM_u = M_{a\bar{u}} EM_u R_m$. Therefore we have $\|R_m M_{a\bar{u}} EM_u R_m^{-1}\| = \|M_{a\bar{u}} EM_u\|$, and so we get that $M_{a\bar{u}} EM_u \in \mathcal{B}_{M_w EM_u}$. \square

Every operator T on a Hilbert space \mathcal{H} can be decomposed into $T = U|T|$ with a partial isometry U , where $|T| = (T^*T)^{\frac{1}{2}}$. U is determined uniquely by the kernel condition $\mathcal{N}(U) = \mathcal{N}(|T|)$. Then this decomposition is called the polar decomposition. The Aluthge transformation \tilde{T} of the operator T is defined by $\tilde{T} = |T|^{\frac{1}{2}} U |T|^{\frac{1}{2}}$. Here we recall that the Aluthge transformation of $T = M_w EM_u$ is

$$\tilde{T}(f) = \frac{\chi_{z_1} E(uw)}{E(|u|^2)} \bar{u} E(uf), \quad f \in L^2(\mathcal{F}),$$

in which $z_1 = z(E(|u|^2))$ (see [8]). Thus $\tilde{T} = M_{w'} EM_{u'}$ where $w' = \frac{E(uw)\bar{u}\chi_{z_1}}{E(|u|^2)}$ and $u' = u$. We recall that $r(M_w EM_u) = \|E(uw)\|_\infty$ (see [6]). Direct computations shows that $E(u'w') = E(uw)$. Hence $r(T) = r(\tilde{T})$. Hence by using Proposition 2.7 we have the next corollary.

COROLLARY 2.8. If w and u are positive measurable functions, then $\tilde{T} \in \mathcal{B}_T$ where $T = M_w EM_u$.

By the proof of Proposition 2.7 we get that the commutant of $M_w EM_u$ (in symbol $\{M_w EM_u\}'$) is a proper subset of $\mathcal{B}_{M_w EM_u}$ when w, u are positive and $w \neq u$. In the next theorem we get that $\mathcal{B}_T = \mathcal{B}_{\tilde{T}}$ when $T = M_w EM_u$ and $w, u \geq 0$.

COROLLARY 2.9. If $T = M_w EM_u$ and $w, u \geq 0$, then $\mathcal{B}_T = \mathcal{B}_{\tilde{T}}$.

Recall that for $f, g \in L^2(\mathcal{F})$ we can define a rank one operator $f \otimes g$ on $L^2(\mathcal{F})$ by the action $(f \otimes g)(h) = \langle h, g \rangle f$ for every $h \in L^2(\mathcal{F})$, in which $\langle \cdot, \cdot \rangle$ is the inner product of the Hilbert space $L^2(\mathcal{F})$. In the next proposition we give some conditions under which a rank one operator belongs to the $\mathcal{B}_{M_w EM_u}$.

PROPOSITION 2.10. *If $T = M_wEM_u$ and $f, g \in L^2(\mathcal{F})$, then $f \otimes g \in \mathcal{B}_T$ if and only if*

$$\sup_m \|\alpha_m^{\frac{1}{2}}E(ug)\|^2 \|f\|^2 + \|v_m^{\frac{1}{2}}E(uf)\|^2 (\|g\|^2 + \|\alpha_m^{\frac{1}{2}}E(ug)\|^2) < \infty,$$

where $\alpha_m = \frac{v_m}{v_mE(|u|^2)-1}$.

Proof. By using the properties of inner product we have

$$\|R_m f\|^2 = \|f\|^2 + \|v_m^{\frac{1}{2}}E(uf)\|^2$$

and

$$\|R_m^{-1} f\|^2 = \|g\|^2 + \|\alpha_m^{\frac{1}{2}}E(ug)\|^2.$$

Now, the desired conclusion follows by [12, Lemma 3.9]. \square

By using some results of [12] we get that the conditional expectation corresponding to σ -subalgebra $\mathcal{A} \subseteq \mathcal{B}$ is in $\mathcal{B}_{E^{\mathcal{A}}M_u}$ as we mentioned in the next remark.

REMARK 2.11. Let $T = EM_u \in \mathcal{B}(L^2(\mathcal{F}))$, $u \in L^\infty(\mathcal{A})$ and let \mathcal{A}, \mathcal{B} be σ -subalgebras of \mathcal{F} such that $\mathcal{A} \subseteq \mathcal{B}$. If $E = E^{\mathcal{A}}$ and S is an operator for which $TS = E^{\mathcal{B}}ST$, then $S \in \mathcal{B}_T$.

Proof. It is not hard to see that $EM_uE^{\mathcal{B}} = E^{\mathcal{B}}EM_u$. Since $E^{\mathcal{B}}$ is a projection on $L^2(\mathcal{F})$, then it is power bounded. Therefore, by [12, Proposition 2.3] we get that $S \in \mathcal{B}_T$. \square

COROLLARY 2.12. *If $T = M_wEM_u \in \mathcal{B}(L^2(\mathcal{F}))$ and $a \in L^\infty(\mathcal{A})$, then $M_a \in \mathcal{B}_T$.*

Let \mathcal{H} be a Hilbert space and $T \in \mathcal{B}(\mathcal{H})$. Here we recall the definition of Q_T , that is defined in [12], as follows:

$$Q_T = \{S \in \mathcal{B}(\mathcal{H}) : \|R_mSR_m^{-1}\| \rightarrow 0\}.$$

In the next theorem we illustrate Q_T when $T = M_wEM_u \in \mathcal{B}(L^2(\mathcal{F}))$.

THEOREM 2.13. *Let $T = M_wEM_u$ and $S \in \mathcal{B}(L^2(\mathcal{F}))$. Then $S \in Q_T$ if and only if $\mathcal{N}(EM_u)$ is invariant under S and $\mathcal{N}(EM_u) \subseteq \mathcal{N}(S)$.*

Proof. Let $S = \begin{pmatrix} X & Y \\ Z & W \end{pmatrix}$, the block matrix with respect to the decomposition $\mathcal{H}_1 \oplus \mathcal{H}_2$, in which $\mathcal{H}_2 = \mathcal{N}(EM_u)$ and $\mathcal{H}_1 = \mathcal{H}_2^\perp$. So similar to the proof of Theorem 2.4 we have

$$R_mSR_m^{-1} = \begin{pmatrix} M_{(q_m)^{\frac{1}{2}}} X M_{(q_m)^{-\frac{1}{2}}} & M_{(q_m)^{\frac{1}{2}}} Y \\ Z M_{(q_m)^{-\frac{1}{2}}} & W \end{pmatrix}.$$

Hence $\|W\| \leq \|R_mSR_m^{-1}\|$. Since $S \in Q_T$, then $Y = 0$ and $\|W\| = 0$. This means that \mathcal{H}_2 is invariant under S and $PSP = 0$ in which $P = P_{\mathcal{H}_2}$. Therefore $SP = PSP = 0$, and so $\mathcal{H}_2 \subseteq \mathcal{N}(S)$. Conversely, if $\mathcal{N}(EM_u)$ is invariant under S and $\mathcal{N}(EM_u) \subseteq \mathcal{N}(S)$, then we get that $W = Y = 0$ and

$$R_mSR_m^{-1} = \begin{pmatrix} M_{(q_m)\frac{1}{2}} X M_{(q_m)\frac{-1}{2}} & 0 \\ Z M_{(q_m)\frac{-1}{2}} & 0 \end{pmatrix}.$$

Hence

$$\|R_mSR_m^{-1}\| \leq \|M_{(q_m)\frac{1}{2}} X M_{(q_m)\frac{-1}{2}}\| + \|Z M_{(q_m)\frac{-1}{2}}\|.$$

Since $\|M_{(q_m)\frac{-1}{2}}\| = \|(q_m)\frac{-1}{2}\|_\infty \rightarrow 0$, then $\|R_mSR_m^{-1}\| \rightarrow 0$ when $m \rightarrow \infty$. This completes the proof. \square

Now by using [12, Theorem 2.6] and some information about WCE operators we have an equivalent condition for the spectral radius algebra of a WCE operator to be equal to $\mathcal{B}(L^2(\mathcal{F}))$.

PROPOSITION 2.14. *If $T = M_wEM_u$, then $\mathcal{B}_T = \mathcal{B}(L^2(\mathcal{F}))$ if and only if*

$$\sup_m (\|E(|u|^2)v_m\|_\infty + \left\| \frac{E(|u|^2)v_m}{v_mE(|u|^2) - 1} \right\|_\infty (1 + \|E(|u|^2)v_m\|_\infty)) < \infty,$$

where $v_m = \frac{d_m^2 E(|w|^2)}{1 - d_m^2 |E(uw)|^2}$.

Proof. It is a direct consequence of [12, Theorem 2.6] and some information of the proof of Theorem 2.4. \square

By using Proposition 2.14 and some results of [2] we have an equivalent condition for the WCE operator M_wEM_u to be a constant multiple of an isometry.

THEOREM 2.15. *If $T = M_wEM_u$ is a bounded operator on the Hilbert space $L^2(\mathcal{F})$, then T is a constant multiple of an isometry if and only if*

$$\sup_m (\|E(|u|^2)v_m\|_\infty + \left\| \frac{E(|u|^2)v_m}{v_mE(|u|^2) - 1} \right\|_\infty (1 + \|E(|u|^2)v_m\|_\infty)) < \infty,$$

where $v_m = \frac{d_m^2 E(|w|^2)}{1 - d_m^2 |E(uw)|^2}$.

Proof. It is a direct consequence of [2, Theorem 2.7] and Proposition 2.14. \square

Now in the next theorem we obtain some sufficient conditions for $\mathcal{B}_{M_wEM_u}$ to a nontrivial invariant subspace.

THEOREM 2.16. *If the measure space (X, \mathcal{A}, μ) is not a non-atomic measure space and $E(uw) = 0$, then $\mathcal{B}_{M_wEM_u}$ has a nontrivial invariant subspace.*

Proof. Since $E(uw) = 0$ then M_wEM_u is quasinilpotent. Also since the σ -algebra \mathcal{A} has at least one atom, then we have a compact multiplication operator M_a for some $a \in L^\infty(\mathcal{A})$. Hence by Corollary 2.12 we have $M_a \in \mathcal{B}_{M_wEM_u}$. Moreover by using [12, Lemma 3.1] we get that $M_wEM_u \in Q_{M_wEM_u}$. Therefore by [12, Theorem 3.4] we get the proof. \square

Here we give a remark on [12, Proposition 2.8] as follows:

REMARK 2.17. For the unit vectors u, v, w of the Hilbert space \mathcal{H} we have $\mathcal{B}_{u \otimes w} = \mathcal{B}_{v \otimes w}$.

In the next theorem we describe $Q_{u \otimes v}$ for a rank one operator $u \otimes v$ in which u, v are in the Hilbert space \mathcal{H} .

THEOREM 2.18. Let \mathcal{H} be a Hilbert space and $S \in \mathcal{B}(\mathcal{H})$. If $u, v \in \mathcal{H}$, then $S \in Q_{u \otimes v}$ if and only if $S = (I - P)SP$, where $P = P_{\mathcal{H}_1}$ and \mathcal{H}_1 is the one-dimensional space spanned by v .

Proof. As was computed in [12, Proposition 2.8] we have

$$R_m^2 = I + \frac{d_m^2}{1 - d_m^2 r^2} v \otimes v,$$

in which $r = r(u \otimes v) = |\langle u, v \rangle|$. Let $\lambda_m = \sqrt{1 + \frac{d_m^2}{1 - d_m^2 r^2}}$. If \mathcal{H}_1 is the one-dimensional space spanned by v and $\mathcal{H}_2 = \mathcal{H}_1^\perp$. For $S \in \mathcal{B}(\mathcal{H})$, we have the corresponding block matrix of R_m, R_m^{-1} and S with respect to the decomposition $\mathcal{H} = \mathcal{H}_1 \oplus \mathcal{H}_2$ as follows:

$$R_m = \begin{pmatrix} M_{\lambda_m} & 0 \\ 0 & I \end{pmatrix}, \quad R_m^{-1} = \begin{pmatrix} M_{\frac{1}{\lambda_m}} & 0 \\ 0 & I \end{pmatrix}$$

and

$$S = \begin{pmatrix} PSP & PS(I - P) \\ (I - P)SP & (I - P)S(I - P) \end{pmatrix}.$$

Therefore, we have

$$R_mSR_m^{-1} = \begin{pmatrix} PSP & M_{\lambda_m}PS(I - P) \\ M_{\frac{1}{\lambda_m}}(I - P)SP & (I - P)S(I - P) \end{pmatrix}.$$

If $S \in Q_{u \otimes v}$, then $S \in \mathcal{B}_{u \otimes v}$. Hence by [12, Proposition 2.8] we obtain $PS(I - P) = 0$. Since $S \in Q_{u \otimes v}$, $\|PSP\| \leq \|R_mSR_m^{-1}\|$ and $\|(I - P)S(I - P)\| \leq \|R_mSR_m^{-1}\|$, then $\|PSP\| = 0$ and $\|(I - P)S(I - P)\| = 0$. Hence $PSP = 0$ and $(I - P)S(I - P) = 0$. Thus

$$S = \begin{pmatrix} 0 & 0 \\ (I - P)SP & 0 \end{pmatrix} = (I - P)SP.$$

Conversely, If $S = (I - P)SP$, then

$$\|R_m SR_m^{-1}\| = \left\| \begin{pmatrix} 0 & 0 \\ M_{\frac{1}{\lambda_m}}(I - P)SP & 0 \end{pmatrix} \right\| = \|M_{\frac{1}{\lambda_m}}(I - P)SP\|.$$

Since $\|M_{\frac{1}{\lambda_m}}(I - P)SP\| \rightarrow 0$, then $\|R_m SR_m^{-1}\| \rightarrow 0$ as $m \rightarrow \infty$. So $S \in Q_{u \otimes v}$. \square

Let X, Y, Z be Banach spaces. Assume that $T \in \mathcal{B}(X, Y)$ and $S \in \mathcal{B}(X, Z)$. Then T majorizes S if there exists $M > 0$ such that

$$\|Sx\| \leq M\|Tx\|$$

for all $x \in X$ (see [1]). Here we recall a result of [1] that gives us an equivalent condition for a closed range operator to majorize another bounded operator.

REMARK 2.19. [1, Proposition 4] Let X be Banach spaces and $T, S \in \mathcal{B}(X)$ with $\mathcal{R}(T)$ closed. Then T majorizes S if and only if $\mathcal{N}(T) \subseteq \mathcal{N}(S)$.

Now we recall an assertion about closed range weighted conditional expectation operators.

PROPOSITION 2.20. [7, Theorem 2.1] If $z(E(u)) = z(E(|u|^2))$ and for some $\delta > 0$, $E(u) \geq \delta$ on $z(E(|u|^2))$, then the operator EM_u has closed range on $L^2(\mathcal{F})$.

PROPOSITION 2.21. Let $T = M_w EM_u$ and $u \geq 0$. If $S \in Q_T$ and $E(u) \geq \delta$, then EM_u majorizes S .

Proof. Since $u \geq 0$, then $z(E(u)) = z(E(|u|^2))$. Hence by the Remark 2.19, Theorem 2.13 and Proposition 2.20 we get the proof. \square

Finally, since the rank one operator $x \otimes y$ has closed range, the we can obtain the next proposition.

PROPOSITION 2.22. Let $x, y \in \mathcal{H}$. If $T \in Q_{x \otimes y}$, then $x \otimes y$ majorizes T .

Proof. If $T \in Q_{x \otimes y}$, then by the proof of Theorem 2.18 we have $\mathcal{H}_2 = \mathcal{N}(x \otimes y)$ and $\mathcal{N}(x \otimes y) \subseteq \mathcal{N}(T)$. Since $x \otimes y$ has closed range, then by the Remark 2.19 we conclude that $x \otimes y$ majorizes T . \square

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