



## On the Properties of Certain Commuting Squares and Their Corresponding Limiting Algebras

Mahmood Khoshkam<sup>1</sup> and Bahman Mashood<sup>2</sup>

University of Saskatchewan, San Francisco/California 94109. US  
e-mail : b\_mashood@hotmail.com

**Abstract :** In his celebrated article [1], V. Jones introduced Index theory of subfactors, which is called Jones Index theory to his honor. In this article, he showed that to any type  $\text{II}_1$  subfactors,  $A \subset B$  corresponds a number  $[A : B]$ , which is independent from the Hilbert space on which the above subfactors act upon. He proved that for values of  $[A : B]$  less than 4 the values of index are given by the following set of numbers,  $4 \cos^2(\pi/n)$ ,  $n = 1, 2, \dots$

For a given subfactors  $B_1 \subset B_2$ , Jones introduced a construction in term of extending the above inclusion into the tower of subfactors,  $B_1 \subset B_2 \subset \dots \subset B_k \subset \dots \subset B_\infty$ , which is called *Jones tower*. One of the main tools to construct subfactors is called *commuting square*. A commuting square consists of four finite dimensional  $C^*$  algebras that satisfy the following geometry,

$$\begin{array}{ccc} B_{2,1} & \subset & B_{2,2} \\ \cup & & \cup \\ B_{1,1} & \subset & B_{1,2} \end{array}$$

If the commuting square is non-degenerate and equipped with Markov trace then we can extend it vertically using Jones construction to get type  $\text{II}_1$  limiting algebras  $B_1 \subset B_2$ . Now using Jones construction on the subfactors  $B_1 \subset B_2$ , we get the tower  $B_1 \subset B_2 \subset \dots \subset B_k \subset \dots \subset B_\infty$ . Next let us define the following algebras,  $D_i = (B_i)' \cap B_\infty = \{x \in B_\infty, x \text{ commute with } B_i\}$ ,  $i = 1, 2$ . then we say that the graph of the inclusion  $B_1 \subset B_2$  is Ergodic if the algebras  $D_1$  and  $D_2$  are factors, i.e., have trivial centers. We say that the inclusion  $B_1 \subset B_2$  is strongly

---

<sup>1</sup>Research supported by an NSERC grant.

<sup>2</sup>Corresponding author.

amenable if there exist a von Neumann algebra isomorphism taking the subfactors  $B_1 \subset B_2$  onto the subfactors  $D_2 \subset D_1$ . Also usually we represent  $D_1$  by  $M^{st}$  and  $D_2$  by  $N^{st}$ . Note that in any case we always have,  $[D_2 : D_1] = [B_1 : B_2]$ . Now keeping the same notations as in the above, given a non-degenerate commuting square, we are going to show that the corresponding induced  $\Pi_1$  subfactors  $B_2 \supset B_1$ , have Ergodic principal and dual graphs. Furthermore, in [2] we showed that if the induced subfactors index fall within certain interval then their inclusion is either strongly amenable or the inclusion of corresponding derived subalgebras  $D_2 \subset D_1$  is isomorphic to Jones subfactors. In the later case we show that the corresponding graphs to the higher relative commutants of the above inclusion,  $\Gamma_{B_1, B_2}$ , have norms equal to 2. This extends the results of U. Haagerup in [3], Scott Morrison and Noah Snyder in [4], stating that the only infinite depth principal graphs corresponding to subfactors with their indices located in the interval  $(4, 5)$  are  $A_\infty$  graphs.

In this article we are going to introduce certain class of commuting squares such that their corresponding limiting subfactors are strongly amenable. This class contains the set of all symmetric commuting squares. In particular in Corollary 2.14 we prove that the set of strongly amenable subfactors is very large. Finally in this article we introduce new and simple methods to solve some interesting problems of Jones index theory.

**Keywords :** subfactors, von Neumann algebras, Jones index, lattice, relative commutants.

**2010 Mathematics Subject Classification :** 46L37.

## 1 Introduction and Preliminaries

In [5] and [6], V. Jones used results from index theory to find new polynomial invariant for Link and knots. Later on Edward Witten in [7] applied Jones polynomials to Quantum field theory and introduced polynomial invariant for three manifold.

In [8] A. Ocneanu shows that there has been link from subfactors to Coxeter ADE graphs, Lie algebras, Lie groups and quantum Lie groups. He explain that the study of group like invariants of finite depth subfactors and quantum groups is now in situation similar to the study of simple Lie algebras a century ago. Further study of these structures is motivated from physics of quantum field theory and quantum gravity and application to quantum physics.

Since the advances of Jones Index theory motivated the need to answer unknown questions regarding irreducible subfactors of finite index. For example finding the set  $IRRH$  of values of index for hyperfinite irreducible subfactors, with index larger than 4 is still and open problem. In Corollary 4.5 [9], S. Popa showed that  $IRRH$  contains a gap between 4 to 4.026. In [10], the authors prove that  $IRRH \supset [37.0037]$ . Scope of this field of research is immense and at this

article we try to answer few of the open problems.

As we mentioned in the above one of the main tools to analyze and to construct a pair of irreducible type  $\text{II}_1$  subfactors is called *commuting square*. They were first introduced by S. Popa in [11]. In this article we are going to use commuting squares to show some important properties of the corresponding induced subfactors.

Suppose we are Given a following non-degenerate commuting square

$$\begin{array}{ccc} B_{2,1} & \subset & B_{2,2} \\ \cup & & \cup \\ B_{1,1} & \subset & B_{1,2}. \end{array} \quad (1)$$

For a given inclusion of finite dimensional  $C^*$  algebras  $A \subset B$ , let  $T_A^B$ , be the matrix representation of the above inclusion with  $\|T_A^B\|$ , the norm of the linear operator  $T_A^B$ . Then the fact that (1) is non-degenerate implies that matrices  $T = T_{B_{1,1}}^{B_{2,1}}$ ,  $S = T_{B_{1,1}}^{B_{1,2}}$ ,  $G = T_{B_{1,2}}^{B_{2,2}}$ ,  $L = T_{B_{2,1}}^{B_{2,2}}$ , are indecomposable with  $\|T\| = \|G\|$  and  $\|S\| = \|L\|$ . Throughout this article the unique normal faithful normalized trace on a type  $\text{II}_1$  factor  $M$  is represented by  $tr_M$ . In particular if  $M$  is a limiting algebra corresponding to periodic tower of finite dimensional algebras,  $(B_i \subset B_{i+1})_{i=1}^\infty$  with  $T_{B_1}^{B_2}$  indecomposable, then  $tr_M$  is the The Markov trace corresponding to the inclusion  $B_1 \subset B_2$ . For the definitions of commuting square, Markov trace, Jones tower, and other preliminaries see for instance [1, 12–15]. Now by the standard arguments in [13]. We can extend (1), upward using the basic construction on the pair  $B_{1,1} \subset B_{2,1}$ , to get the following tower of commuting squares

$$\begin{array}{ccc} B_1 & \subset & B_2 \\ \cup & & \cup \\ \vdots & & \vdots \\ \cup & & \cup \\ B_{k,1} & \subset & B_{k,2} \\ \cup & & \cup \\ \vdots & & \vdots \\ \cup & & \cup \\ B_{3,1} & \subset & B_{3,2} \\ \cup & & \cup \\ B_{2,1} & \subset & B_{2,2} \\ \cup & & \cup \\ B_{1,1} & \subset & B_{1,2} \end{array} \quad (2)$$

with  $B_{3,2} = \langle B_{2,2}, e_{B_{2,2}} \rangle$ ,  $B_{3,1} = \langle B_{2,1}, e_{B_{2,2}} \rangle$  proceeding inductively, for any integer  $k$  larger than 3, set,  $B_{k,2} = \langle B_{k-1,2}, e_{B_{k-2,2}} \rangle$ ,  $B_{k,1} = \langle B_{k-1,1}, e_{B_{k-2,2}} \rangle$ , where  $e_{B_{k-2,2}}$  is the projection corresponding to the action of  $B_{k-2,2}$  on  $L_{(B_{k-1,2}, tr_{B_2})}^2$ . Let us set new and more convenient names for the Jones projections in the above,  $f_1 = e_{B_{1,2}}$ ,  $f_2 = e_{B_{2,2}}$ , ...,  $f_k = e_{B_{k,2}}$ , then we have  $B_{k,2} = \langle B_{k-1,2}, f_{k-2} \rangle$  for each integer  $k$  that is equal or larger than 3. Also note that

$B_1$  and  $B_2$  are the limiting algebras of the towers  $\{B_{k,1}\}$  and  $\{B_{k,2}\}$  respectively. Next we can extend the inclusion  $B_1 \subset B_2$  right ward using the basic construction to get the tower,

$$B_1 \subset B_2 \subset B_3 = \langle B_2, e_{B_1} \rangle \subset \dots \subset \langle B_k, e_{B_{k-1}} \rangle = B_{k+1} \subset \dots \subset B^\infty$$

where  $B^\infty$  is the limiting algebra of the above tower. Furthermore for each  $n \geq 1$ , we have the following tower of finite dimensional algebras.

$$B_{n,1} \subset B_{n,2} \subset B_{n,3} = \langle B_{n,2}, e_{B_1} \rangle \subset \dots \subset B_{n,k} = \langle B_{n-1,k}, e_{B_{k-2}} \rangle \subset \dots \subset B^n$$

with  $B^n$  the limiting algebra of the above tower, which is isomorphic to the Jones tower induced from the finite algebras inclusion  $B_{n,1} \subset B_{n,2}$  by standard arguments. Now in order to facilitate our notations, we rename the above Jones projections as in the following,

$$e_1 = e_{B_1}, e_2 = e_{B_2}, \dots, e_k = e_{B_k}, \dots$$

The above construction will provide us with the following Jones system of commuting squares i.e., each of the horizontal and vertical towers are isomorphic to Jones tower.

Therefore we get the following tower of commuting squares

$$\begin{array}{ccccccc}
 B_1 \subset & B_2 & \subset & \dots & \subset & B_k & \subset & \dots & \subset & B^\infty \\
 \cup & \cup & & & & \cup & & & & \cup \\
 \vdots & \vdots & & & & \vdots & & & & \vdots \\
 \cup & \cup & & & & \cup & & & & \cup \\
 B_{n,1} \subset & B_{n,2} & \subset & \dots & \subset & B_{n,k} & \subset & \dots & \subset & B^n \\
 \cup & \cup & & & & \cup & & & & \cup \\
 \vdots & \vdots & & & & \vdots & & & & \vdots \\
 \cup & \cup & & & & \cup & & & & \cup \\
 B_{2,1} \subset & B_{2,2} & \subset & \dots & \subset & B_{2,k} & \subset & \dots & \subset & B^2 \\
 \cup & \cup & & & & \cup & & & & \cup \\
 B_{1,1} \subset & B_{1,2} & \subset & \dots & \subset & B_{1,k} & \subset & \dots & \subset & B^1
 \end{array} \tag{3}$$

In particular  $B^1$  is the limiting algebra of the tower,  $B_{1,1} \subset B_{1,2} \subset \dots B_{1,k} \subset \dots \subset B^1$ .

Finally, we have  $B_{k,2} = \langle B_{k-1,2}, f_{k-2} \rangle$  and  $B_{n,k} = \langle B_{n,k-1}, e_{k-2} \rangle$  In the process of writing this article we use perturbation technics frequently. These technics are mainly based on the results of E. Christensen [14], A. Ocneanu [16]. In the last section of this work some open problems have been addressed, with partial solution provided. The that we use here are simple based on S. Popa’s work.

## 2 On Certain Properties of Commuting Squares

In this section we show some basic properties of non-degenerate commuting squares. In Lemma 2.2 we prove that if the commuting square satisfies certain conditions, then we can perform downward construction on the above commuting square. Next we will define a concept of symmetric and semi-symmetric commuting squares. We will show that for a given non-degenerate commuting square and we can construct a corresponding semi-symmetric commuting square.

**Definition 2.1.** Set  $T = T_{B_{1,1}}^{B_{2,1}}$ ,  $S = T_{B_{1,1}}^{B_{1,2}}$ . We call a commuting square in diagram (1) symmetric if after certain permutation of vertices of  $B_{2,1}$  or  $B_{1,2}$ . We get  $S = T$ . We call it *semi-symmetric* if the norm of  $S$  is equal the norm of  $T$ .

**Lemma 2.2.** *Considering the diagram (3), suppose for some  $k_0 \geq 1$ ,  $B_{1,k_0}$  contains a subalgebra  $B_{0,k_0}$ , such that  $T_{B_{0,k_0}}^{B_{1,k_0}} = T^*$ . Then there exists a projection  $f$  in  $B_{2,k_0}$ , with  $E_{B_{1,k_0}}(f) = \lambda = \frac{1}{[B^2:B^1]}$ . Furthermore if  $B_{0,k} = \{f\}' \cap B_{1,k}$ , with  $k \geq k_0$ , then the Tower  $\{B_{0,k}\}_{k=k_0}^\infty$  is a periodic Jones tower.*

*Proof.* Suppose  $B_{1,k_0}$  is acting on  $H = L_{(B_{k-1,2}, tr)}^2$ , where  $tr$  is the canonical trace acting on  $B^\infty$ . Let  $e_{B_{0,k_0}}$  be the projection onto the subspace of  $H$  that is generated by  $B_{0,k_0}$ . But the inclusions,  $\langle B_{1,k}, e_{B_{0,k}} \rangle \supset B_{1,k}$  and  $B_{2,k_0} \supset B_{1,k_0}$  have the same Bratteli diagram. Therefore once we equip  $\langle B_{1,k}, e_{B_{0,k}} \rangle$ , with the Markov trace corresponding to the inclusion,  $\langle B_{1,k}, e_{B_{0,k}} \rangle \supset B_{1,k}$  the arguments in [13] and [1] imply the existence of trace preserving isomorphism taking  $B_{2,k}$  onto  $\langle B_{1,k}, e_{B_{0,k}} \rangle$ . Hence there exists a projection  $f$  in  $B_{2,k_0}$  such that  $E_{B_{1,k_0}}(f) = \lambda$  and  $B_{0,k} = \{f\}' \cap B_{1,k}$ . Now set  $B^0 = \{f\}' \cap B^1$ , then by Corollary 1.8 [12],  $B^0$ , is a result of downward construction on the pair  $B^2 \supset B^1$ . Hence it is easy to see that the following diagram,

$$\begin{array}{ccc} B_{2,k} & \subset & B^2 \\ \cup & & \cup \\ B_{1,k} & \subset & B^1 \\ \cup & & \cup \\ B_{0,k} & \subset & B^0 \end{array} \tag{4}$$

is a system of commuting square for each  $k \geq k_0$ . But,  $\|T^*\|^2 = [B^2 : B^1]$ . This implies that the following system

$$\begin{array}{ccc} B_{2,k_0} & \subset \dots \subset & B_{2,k} & \subset \dots \subset & B^2 \\ \cup & & \cup & & \cup \\ B_{1,k_0} & \subset \dots \subset & B_{1,k} & \subset \dots \subset & B^1 \\ \cup & & \cup & & \cup \\ B_{0,k_0} & \subset \dots \subset & B_{0,k} & \subset \dots \subset & B^0 \end{array} \tag{5}$$

is a periodic tower of commuting squares. Finally by Ocneanu's (5.7) [16],  $B_{0,k}$  contains  $e_{B_{k-2}}$ , for  $k \geq k_0 + 2$ , which implies that system (5) is a periodic Jones Tower.  $\square$

**Lemma 2.3.** *Without loss of generality we can assume that any non-degenerate system of commuting square is semi-symmetric.*

*Proof.* Consider the following graph

$$\begin{array}{ccc} B_{2,1} \otimes B_{1,3} & \subset & B_{2,2} \otimes B_{2,3} \\ \cup & & \cup \\ B_{1,1} \otimes B_{1,2} & \subset & B_{1,2} \otimes B_{2,2} \end{array} \quad (6)$$

Let  $tr$  be the canonical trace on  $B^\infty$  let  $Tr = tr \otimes tr$  be the canonical trace acting on  $B^\infty \otimes B^\infty$  then with respect to  $Tr$ , (6) becomes a commuting square and  $Tr$ , a normalized Markov trace acting on the commuting square. But it is easy to see that the inclusion matrix  $L$  of  $B_{1,1} \otimes B_{1,2} \subset B_{1,2} \otimes B_{2,2}$  has the same norm as the inclusion matrix  $Q$  of  $B_{1,1} \otimes B_{1,2} \subset B_{2,1} \otimes B_{1,3}$ , which is equal to multiplication of the norms of  $S$  and  $T$ . This implies that the commuting square (6) is non-degenerate semi-symmetric commuting square. Extending the commuting square (6), upward and rightward using Jones basic construction, we get a Jones system of commuting square analog to system (3). It is easy to check that the  $k$ 'th horizontal limiting algebra(respectively,  $k$ 'th vertical limiting algebra) will be equal to  $B^k \otimes B_k$ (respectively will be equal to  $B_k \otimes B^k$ ).  $\square$

Extending the commuting square (6) upward and rightward by Jones basic construction,we can assume without loss of generality that  $T = T_{B_{1,1}}^{B_{2,1}}$  is symmetric and is equal to  $T_{B_{1,2}}^{B_{2,2}}$ , and  $S = T_{B_{1,1}}^{B_{1,2}} = T_{B_{2,1}}^{B_{2,2}}$ .

**Lemma 2.4.** *Keeping the same notations as in the above.Any commuting square that satisfies the above properties will associates to a symmetric commuting square.*

*Proof.* Let  $B_{3,3}$  be as in diagram (3). Then  $B_{3,3} \otimes B_{3,3}$  contains all algebras of diagram (6). Let  $H = L^2(B_{3,3} \otimes B_{3,3}, Tr)$  with  $tr$  as defined in the above. And suppose  $B_{3,3}$  acts standardly on  $H$ . Let  $h$  in  $H$ , be acyclic and separating vector for the algebra  $B_{3,3} \otimes B_{3,3}$  acting on  $H$ . Let us define an equivalence relation  $EQ$  on  $H$  as in the following. For  $x, y$  in  $B_{3,3}$ , we identify  $(x \otimes y)h$  with  $(y \otimes x)h$ . Let  $K = H/EQ$  be a Banach space constructed using standard arguments. It is easy to check that  $K$  becomes a Hilbert space with the inner product inherited from  $H$ . Let us denote,  $L_{1,1} = B_{1,1} \otimes B_{1,2}$ ,  $L_{1,2} = B_{1,2} \otimes B_{2,2}$ ,  $L_{2,1} = B_{2,1} \otimes B_{1,3}$  and  $L_{2,2} = B_{2,2} \otimes B_{2,3}$ . Then the following commuting square,

$$\begin{array}{ccc} L_{2,1} & \subset & L_{2,2} \\ \cup & & \cup \\ L_{1,1} & \subset & L_{1,2} \end{array} \quad (7)$$

equipped with  $tr_1 = Tr/EQ$  is a non-degenerate symmetric commuting square. In particular it is easy to check the following properties,  $tr_1$  is a Markov trace on the commuting square (7) and furthermore  $tr_1$  is a perron Frobenius vector for  $T^*T$ , with the eigenvalue equal to  $(\lambda_1)^{-1}(\lambda_2)^{-1}$ , where  $\lambda_1^{-1} = [B^2 : B^1]$  and  $\lambda_2^{-1} = [B_2 : B_1]$ .  $\square$

Now let  $L_1 \subset L_2$  and  $L^1 \subset L^2$  be the limiting algebras corresponding to the commuting square (7). Then the fact that the limiting algebras inclusions corresponding to commuting square (1) are irreducible so are the limiting algebras inclusions corresponding to the commuting square (7). We get the following corollary.

**Corollary 2.5.** *Keeping the same notations as in the above the inclusions  $L_1 \subset L_2$  and  $L^1 \subset L^2$  are irreducible with  $[L_2 : L_1] = [L^2 : L^1] = (\lambda_1)^{-1}(\lambda_2)^{-1}$ .*

To proceed we need to state the following definition.

**Definition 2.6.** The commuting square (1) is called the *source for the system of commuting squares* (3).

Now consider the system (3) and the corresponding limiting algebras  $B^2 \supset B^1$ . then by the results of (3.1.9) [1], there exists a projection  $e_0$  in  $B^2$  such that  $e_0$  induces the expectation of  $B^1$  onto  $B^0 = (e_0)' \cap B^1$ . Now using Ocneanu's compactness it is easy to show that there exists an integer  $k_0$  such that for  $k > k_0$ ,  $e_0$  will be a member of  $B_{2,1}$ .

**Definition 2.7.** Given two vectors

$$X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad \text{and} \quad Y = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$$

set  $X \geq Y$  if  $x_i \geq y_i$ , for all  $1 \leq i \leq n$ . As in Section (3.2) [1] we identify each finite dimensional  $C^*$ -algebra,  $C$  with an  $s$ -dimensional vector,  $\vec{C}$ , where  $s$  is equal to the dimension of the center of  $C$ . We have the following equalities. We get our limiting.

**Definition 2.8.** Consider the commuting square at diagram (1). Let  $T$  be the inclusion matrix of  $B_{1,1}$  into  $B_{1,2}$  and  $S$  be the inclusion matrix of  $B_{1,1}$  into  $B_{2,1}$ . Suppose  $S$  and  $T$  are symmetric and all the corresponding  $C^*$  algebras in diagram (1) have  $s$  dimensional center. We say that the commuting square given by diagram (1) is *lower expandable* if we are given  $V \in R^s$ , with positive entries such that for each positive integer  $n$ , there exists a positive integer,  $m_n$  and an integer valued vector,  $Y_n \in R^s$  with the following properties

- (i)  $Y_n \leq V$
- (ii)  $\vec{B}_{1,n} = S^n \cdot \vec{B}_{1,1} = T^{m_n} \cdot Y_n$ .

In particular the conditions of Definition 2.8 hold if there are two integers  $r_1$  and  $r_2$ , such that  $T^{r_1} = S^{r_2}$ . We say that the commuting square given by diagram (1) is *left lower expandable* if we are given  $V \in R^s$ , with positive entries such that for each positive integer  $n$ , There exists a positive integer,  $m_n$  and an integer valued vector,  $Y_n \in R^s$  with the following properties

- (i)  $Y_n \leq V$   
(ii)  $\vec{B}_{n,1} = T^n \cdot \vec{B}_{1,1} = S^{m_n} \cdot Y_n$ .

In particular the conditions of Definition 2.6 hold if there are two integers  $r_1$  and  $r_2$ , such that  $T^{r_1} = S^{r_2}$ .

Let  $Y_n$  also represent the corresponding sub algebra,  $Y_n \subseteq B_{1,n}$ ,  $Y_n \subseteq B_{n,1}$ .

**Remark 2.1.** *In particular if the commuting square given by Diagram (1) is lower expandable (respectively left lower expandable) then there exists  $\delta > 0$ , such that the trace of any minimal projection in  $Y_n$  is larger than  $\delta$ .*

**Corollary 2.9.** *Following the same notations as in Definition 2.8. Suppose the commuting square in Diagram (1) is lower expandable and let the system of commuting squares in Diagram (3) to have the commuting square represented by (1) as its source. Then there exists a choice of tunnel with respect to the inclusion  $B_2 \supset B_1$ , i.e.,  $B_2 \supset B_1 \supset B_3 \supset \dots \supset B_k \supset \dots$  that satisfies the following conditions. For each integer  $k$ , there exists an integer  $m_k$  and a Jones sequence of finite dimensional  $C^*$  algebras,  $B_{-k,m_k} \subset B_{-k,m_{k+1}} \subset B_{-k,m_{k+2}} \subset \dots \subset B_{-k,m_{k+n}} \subset \dots \subset B^{-k}$ . converging to  $B^{-k}$ , where  $B_{-k,m_{k+n}} = B_{-k} \cap B_{1,m_{k+n}}$  and  $\vec{B}_{-k,m_k} \leq V$ .*

*Proof.* The proof is an outcome of using induction on the results of Lemma 2.2 and the assumption that the commuting square at Diagram (1) is lower expandable.  $\square$

The following lemma is an immediate result of the above definitions.

**Lemma 2.10.** *Keeping the same notations as in Definition 2.8, suppose that the following conditions hold. Then there exists a number  $r > 0$ , such that for every integer  $n$  there exists an integer  $m_n$  and a integer valued vector  $Y_n$  in  $R^s$  such that,*

$$(i) \vec{B}_{1,n} = S^n \cdot \vec{B}_{1,1} = T^{m_n} \cdot Y_n$$

$$(ii) \|Y_n\| / \|\vec{B}_{1,n}\| \leq r.$$

*Then for the commuting square (1) to satisfy the above conditions is equivalent to being lower expandable.*

As a result of Corollary 2.9, it is clear that if the source of the System (3) is lower expandable, then all the commuting squares in System (3) are lower expandable too. It is an interesting problem to find necessary and



sufficient conditions for non-degenerate commuting square to be lower expandable. It is also clear that by choosing an appropriate finite dimensional  $C^*$  algebra  $\vec{B}_{n,m}$  in Diagram (3) and reducing the System (3) by appropriate projections of  $\vec{B}_{n,m}$ , we can assume without loss of generality for  $\vec{B}_{1,1}$  to be any integer valued vector in  $R^s$ . Suppose the System (3) is lower expandable. Then by the results of Corollary 2.9, there exist an infinite of integer couples  $(n_i, m_i)_{i=1}^\infty$  with,  $n_1 < n_2 < n_3 < \dots < n_k < \dots < \infty$  and such that  $\vec{B}_{-n_k, m_k} < V$  for all integers  $k < \infty$ . Furthermore for each integer  $k < \infty$  the following sequence,  $B_{-n_k, m_k} \subset B_{-n_k, m_k+1} \subset \dots \subset B^{-n_k}$  is a Jones sequence. This implies that we have extended System (3) downward and got the new version of System (3) which is still a Jones system.

**Theorem 2.11.** *Suppose the System (3) is lower expandable. Let  $C$  be the intersection of all the algebras  $B_{n_k}, \infty > n_k < -\infty$ . Then  $C$  is finite dimensional.*

*Proof.* If  $C$  is infinite dimensional, then there exists an infinite dimensional sequence of orthogonal projections  $G = (f_i)_{i=1}^\infty$ , with their sum equal to the identity. Note that all the commuting squares in System (3) are equipped with Markov trace. This and the fact that for each integer  $k$ , the dimension of  $B_{-n_k, m_k}$  is less than dimension of  $V$  implies the existence of a real positive number  $\delta$  such that the trace of each of the minimal projections in  $B_{-n_k, m_k}$  is larger than  $\delta$ . For a given projection  $f_i$  in  $G$ , let us choose  $\epsilon_i$  very small positive number. Let us choose any one of the limiting algebras say,  $B_{-n_i, m_i}$ . Since it contains  $f_i$ , there exists a finite dimensional algebra  $B_{-n_i, m_i}$  belonging to the System (3) and a positive operator  $f_{i, \epsilon_i}$  which is the expectation of  $f_i$ , in  $B_{-n_i, m_i}$ , where  $f_{i, \epsilon_i}$  is  $\epsilon_i$  close to  $f_i$  in trace norm. By the fact that System (3) is a Jones system for  $k > i$ ,  $f_{i, \epsilon_i}$  is in  $B_{-n_k, m_k}$ . Using the arguments in [2], for  $\epsilon_i$  small enough,  $f_{i, \epsilon_i}$  can be assumed to be a projection. Hence its trace will be larger than  $\delta$  and this is a contradiction because by the assumption the trace of  $f_i$  can be taken to be arbitrary small.  $\square$

In the following theorem we prove an important property of the limiting algebras corresponding to the commuting square (1).

**Theorem 2.12.** *Considering the the tower of commuting squares in diagram (3), and set  $C$  to be the commutant of  $B^1$  we are going to show that the algebra  $C \cap B^\infty$  is a factor, hence the graph of the inclusion  $B^1 \subset B^2$  is Ergodic.*

*Proof.* Let the sequence of Jones projections  $(e_k)_{k=1}^\infty$  be as in the arguments in connection to diagram (3). Then using downward construction on the couple  $B^1 \subset B^2$  we get the sequence of Jones projections  $(e_k)_{k=1}^\infty$  as in the above. In according to the results of S. Popa in [17], to complete the proof of Theorem 2.12, we only have to prove that  $C \cap B^\infty$  is a factor. Let  $p$  be a projection in the center  $C \cap B^\infty$ . For a given small  $\varepsilon > 0$ , using the arguments in the Proposition 2.3 [14], we can choose, an integer  $n$  large enough depending on  $\varepsilon$  such that,  $p_n = E_{B^n}(p)$ , the expectation of  $p$  onto  $B^n$  be a positive operator with,  $\|E_{B^n}(p) - p\|_2 < \varepsilon$ . Also note that  $p_n \in C \cap B^n$ , hence using Ocneanu's compactness theorem in [16],  $p_n \in B_{n,1}$ . Furthermore by Lemma 2.1 [13],  $p_n$  is a positive operator, with  $\|p_n\|$  close enough to identity. Now consider the projection

$e = e_n \cdot e_{n-1} \cdots e_3$  and a positive operator  $p_n$ . Since  $p$  commutes with all the projections  $(e_i)$  for  $i$  larger or equal to 3, we have,  $tr(p \cdot e) = tr(p)tr(e) = tr(p_n \cdot e)$  By Proposition 3.1.5 [14], there exists a positive central operator  $r_n$  in  $B_{1,1}$  such that  $p_n \cdot e = r_n \cdot e$ . So  $tr(p \cdot e) = tr(r_n \cdot e)$ . Since  $r_n$  commutes with all set of projections  $(e_i)$ , for  $i$  larger or equal to 3, we have  $tr(r_n \cdot e) = tr(r_n) \cdot tr(e)$ . This implies that  $tr(r_n) = tr(p)$ . Note that by the arguments in the proof of Proposition 2.3 [14] there exists a number  $\beta > 1$ , which is close enough to one such that  $(\beta)p_n$  is larger than an spectral projection corresponding to  $p_n$ . This implies that  $\|p_n e\|$  is close to identity. Hence  $\|r_n\|$  is close to identity. Therefore without loss of generality we can assume that  $r_n$  dominate a central projection in  $B_{1,1}$ . This implies that the center of  $C \cap B^\infty$  is finite dimensional. Thus by the results of S. Popa in (1.4) [17],  $C \cap B^\infty$  is a factor.  $\square$

**Theorem 2.13.** *Suppose that the commuting square given by diagram (1) is left lower expandable. then the inclusion  $B^2 \subseteq B^1$  is strongly amenable.*

*Proof.* Let us set  $C_l = (B^l)' \cap B^\infty$ ,  $1 < l \leq l$ . Let  $p_l$  be a projection,  $p_l \in (C_{l-1})' \cap C_l$ . Denote  $p = p_2 p_3 \cdots p_k$  Using the fact that the above commuting square is left lower expandable and by the remark at the end of Definition 2.6, there exist a fix number  $\delta > 0$ , independent from  $k$ , negative integer  $n_k$ , and a  $C^*$  algebra  $B_{k,n_k}$  which is a sub algebra of  $B_{k,1}$ , with  $T^{n_k} B_{k,n_k} = B_{k,1}$ , where the trace of each minimal projection in  $B_{k,n_k}$  is larger than  $\delta$ . Now for given  $\epsilon > 0$  small enough using Proposition 2.3 [14] there exists an integer  $n$ , such that the positive operator  $h = E_{B^n}(p)$  is close enough to  $p$  in trace norm. Set  $e = e_n e_{n-2} \cdots e_{k+2}$ . As in the proof of Theorem 2.12, using Proposition 2.3 [14] and Ocneanu's compactness in [16], there exists a positive operator  $r \in B_{k,n_k}$  majoring a projection in

$B_{k,n_k}$  such that  $he = re$  and  $tr(r) = tr(p)$ . Hence for  $\epsilon$  small enough we can assume that  $tr(p) \geq \delta$ . But this is a contradiction because taking  $k$  large enough  $tr(p)$  tends to zero.  $\square$

Note that the Theorem 2.12 is valid if we replace  $B^1$  by  $B^n$  for any integer  $n \in N$ . Let us denote the set of all the indices of irreducible subfactors corresponding to the limiting subfactors of commuting squares by  $IRC$ .

**Corollary 2.14.** *As a result of Theorem 2.13 and Lemma 2.4 we get that if  $s_1$  and  $s_2$  are members of the set  $IRC$ , the  $s_1 s_2$  correspond to index of a pair of strongly amenable subfactors. This and the fact that limiting subfactors of symmetric commuting squares are strongly amenable implies that the set of strongly amenable subfactors is very large.*

### 3 On Certain Properties of Limiting Algebras

In this section we represents some limiting algebras corresponding to a commuting square. Some of their properties are demonstrated and the calculation of indices are left as an exercise to the readers.

**Lemma 3.1.** *Let us set  $M = \langle \bigcup_n (B_n \in N)' \cap B^\infty \rangle$ . Then  $M$  is a factor.*

*Proof.* By Theorem 2.12, for each  $n \in N$ ,  $(B_n)' \cap B^\infty$  is a factor hence the union of the above sets is a factor which implies that their closer that means the Von Neumann algebra generated by the union is a factor too.  $\square$

Now consider the tower  $(B_n), n = 1, 2, \dots$ , as defined in section 1. Then by the results of Theorem 4.1.2 [17], if for some integer  $n$ ,  $(B_n \cap B^\infty)' \cap B^\infty = B_n$ , then the inclusion  $B_1 \subset B_2$  is strongly amenable. Let us set as before,

$$M = \langle \bigcup_{n=-\infty}^{\infty} ((B_n)' \cap B^\infty) \rangle .$$

Let  $C$  be as defined in Theorem 2.11.

**Lemma 3.2.** *Suppose the inclusion  $B_1 \subset B_2$  is strongly amenable then  $(M)' \cap B^\infty = C$ .*

*Proof.* Suppose  $x \in (M)' \cap B^\infty$ . Then  $x \in ((B_n)' \cap B^\infty)'$  for each integer  $n$ . This implies that  $x$  is an element of  $B^\infty$  and is in the intersection of all

the sets  $((B_n)' \cap B^\infty)'$  for all integers  $n \in N$ . But

$$\begin{aligned} \left( \bigcap_{n \in N} ((B_n)' \cap B^\infty)' \right) \cap B^\infty &= \bigcap_{n \in N} (((B_n)' \cap B^\infty)' \cap B^\infty) \\ &= \bigcap_{n \in N} B_n = C. \end{aligned}$$

This implies that  $(M)' \cap B^\infty$  is subset of  $C$ . On the other hand if  $x \in C$ , then by the assumption of the inclusion being strongly amenable, for each integer  $n$ ,  $x \in ((B_n)' \cap B^\infty)' \cap B^\infty$ , hence  $x \in \bigcap_{n \in N} ((B_n)' \cap B^\infty)' \cap B^\infty$ . Thus  $x \in (M)' \cap B^\infty$ .  $\square$

Given a commuting square with corresponding diagram as given by (1). Let  $G$  be the general index corresponding to the above commuting square as defined in Definition 2.3 [18]. One can calculate the value of  $[B^\infty : M]$  using usual techniques and find out that if the commuting square induces subfactors of finite depth then  $[B^\infty : M]$  can be formulated in terms of  $G$  and  $[B_2 : B_1]$ , otherwise  $[B^\infty : M] = \infty$ .

For each integer  $n$ , let us define the following Von Neumann algebras  $G_n = \langle B_n, (B_n)' \cap B^\infty \rangle$ ,  $G^n = \langle B^n, (B^n)' \cap B^\infty \rangle$ , and  $Q_n = \langle B_n, (B_{n+1})' \cap B^\infty \rangle$ . It is clear that the relative commutant of  $G_n$  and  $G^n$  with respect to  $B^\infty$  is trivial. Let us define  $Q_n = \langle B_n, (B_{n+1})' \cap B^\infty \rangle$ . Note that  $E_{G_{n+1}}(G_n) = Q_n$ . Therefore the four  $\Pi_1$  sub factors  $G_n, B_\infty, G_{n+1}$  and  $Q_n$  form a commuting square. Furthermore  $[G_n : Q_n] = [G_{n+1} : Q_n] = [B_2 : B_1]$ . Also it is easy to see that  $\langle G_n, e_{n+1} \rangle = B^\infty$ . The next question is whether  $[B^\infty : G_n]$  is a finite number and to calculate it. First of all, it is easy to show that the above number is independent from  $n$ . In the case that  $B_1 \subset B_2$  is of finite depth one can show this value is finite and can be formulated in term of  $G$  and  $[B_2 : B_1]$ . Otherwise the value of  $[B^\infty : G_n]$  is equal to  $\infty$ .

## References

- [1] V. Jones, Index for subfactors, *Invent. Math.* 72 (1983) 1-25.
- [2] M. Khoshkam, B. Mashood, Note on the properties of type  $\prod_1$  subfactors induced from non-degenerate commuting square, *Thai J. Math.* 13 (2) (2015).
- [3] U. Haagerup, Principal groups of a subfactors, *Proceeding of the Tanguchi Symposium on operator algebras*, World scientific, 1999.

- [4] S. Morrison, N. Snyder, Subfactors of index less than 5, *Int. J. Math* 23 (2012) 1250016
- [5] V. Jones, A polynomial invariant for Link and Knots via von Neumann algebras. *Bull. AMS* 12. 103 (1985)
- [6] V. Jones, Hecke algebra representations of Braid groups and link polynomials, *Ann. Math.* 126 335 (1987).
- [7] E. Witten, Quantum fields theory and Jones polynomials, *Commun. Math. Phys.* 121 351-399.
- [8] A. Ocneanu, Subgroups of quantum  $SU(N)$ . *Contemporary Mathematics* 294 (2002).
- [9] M. Khoshkam, B. Mashood, On the construction of type  $\text{II}_1$  subfactors each containing a middle subfactor. *American Journal of mathematical analysis* 3 (1) (2015).
- [10] S. Popa, Subfactors and classification in von Neumann algebras, *Proceeding of International Congress of Mathematicians, Kyoto, Japan* (1990).
- [11] S. Popa, Sur la classification d' facteur hyperfini, *Comptes Rendus* (1990) 95-100
- [12] M. Pimsner, S. Popa, Entropy and Index for subfactors, *Ann. Sci. Ecole Norm. Sup.* 19 (1986).
- [13] F. Goodman, P.S. Delaharpe, V. Jones, Coxeter graph and towers of algebras, *Math. Sci. Res. Hist. Publ., Springer-Verlag*, 14 (1989).
- [14] E. Christensen, Subalgebras of finite algebra, *Math. Ann.* 243 (1979) 17-29.
- [15] V. Jones, V.S. Sunder, *Introduction to Subfactors*, Cambridge University Press, 1997.
- [16] A. Ocneanu, Quantized groups, string algebra, operator algebra and application, *London Math Society, Lecture notes ser. 136* (1988) 119-172, Cambridge University Press, 1988.
- [17] S. Popa, Classification of amenable subfactors of type II, *Acta Math.* 172 (1994) 163-255.

- [18] N. Sato, Two subfactors arising from a non-degenerate commuting squares, *Pac. J. Math.* 180 (2) (1997) 369-376.

(Received 19 March 2014)

(Accepted 7 July 2016)