

# Algebraic reformulation of Connes embedding problem and the free group algebra.

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## Abstract

We give a modification of I. Klep and M. Schweighofer algebraic reformulation of Connes' embedding problem by considering  $*$ -algebra of the countably generated free group. This allows to consider only quadratic polynomials in unitary generators instead of arbitrary polynomials in self-adjoint generators.

KEYWORDS: Connes' Embedding Problem,  $II_1$ -factor, sum of hermitian squares, positivity.

## 1 Introduction.

Let  $\omega \in \beta(\mathbb{N}) \setminus \mathbb{N}$  be a free ultrafilter on  $\mathbb{N}$  and  $R$  be the hyperfinite  $II_1$ -factor with faithful tracial normal state  $\tau$ . Then the subset  $I_\omega$  in  $l^\infty(\mathbb{N}, R)$  consisting of  $(x_1, x_2, \dots)$  with  $\lim_{n \rightarrow \omega} \tau(x_n^* x_n) = 0$  is a closed ideal in  $l^\infty(\mathbb{N}, R)$  and a quotient algebra  $R^\omega = l^\infty(\mathbb{N}, R)/I_\omega$  is a von Neumann  $II_1$ -factor called *ultrapower* of  $R$ . It is naturally endowed with a faithful tracial normal state

$$\tau_\omega((x_n) + I_\omega) = \lim_{n \rightarrow \omega} \tau(x_n).$$

A. Connes' embedding problem asks whether every finite von Neumann algebra with fixed normal faithful tracial state can be embedded into  $R_\omega$  in a trace-preserving way.

It is well known that Connes' embedding problem is equivalent to the problem whether every finite set  $x_1, \dots, x_n$  of self-adjoint contractions in

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arbitrary  $\text{II}_1$ -factor  $(M, \tau)$  has *matricial microstates*, i.e whether for any  $\varepsilon > 0$  and  $t \geq 1$  there is  $k \in \mathbb{N}$  and self-adjoint contractive  $k \times k$ -matrices  $A_1, \dots, A_n$  such that  $|\text{tr}(w(x_1, \dots, x_n)) - \tau(w(A_1, \dots, A_n))| < \varepsilon$  for all words  $w$  of length at most  $t$ .

In [3] D. Hadwin proved that solving Connes' embedding problem in affirmative is equivalent to proving that there is no polynomial  $p(x_1, \dots, x_n)$  in non-commutative variables such that

1.  $\text{tr}_k(p(A_1, \dots, A_n)) \geq 0$  for every  $k$  and self-adjoint contractions  $A_1, \dots, A_n \in M_k$ .
2.  $\tau(p(T_1, \dots, T_n)) < 0$ , where  $T_1, \dots, T_n$  are self-adjoint contractive elements in a finite factor with trace  $\tau$ .

Recently I. Klep and M. Schweighofer established that Connes' embedding problem has the following equivalent algebraic reformulation.

Let  $f(X_1, \dots, X_m)$  be a self-adjoint element in a free associative algebra  $\mathbb{K}\langle \overline{X} \rangle$  with countable family of self-adjoint generators  $\overline{X} = \{X_1, X_2, \dots\}$ , where  $\mathbb{K} = \mathbb{R}$  or  $K = \mathbb{C}$ . If  $\text{tr}(f(A_1, \dots, A_m)) \geq 0$  for any  $n$  and family of self-adjoint contractive matrices  $A_1, \dots, A_m \in M_n(\mathbb{K})$  then  $f$  has the property that for every  $\varepsilon > 0$  we have  $\varepsilon e + f = g + c$  where  $c$  is a sum of commutators in  $\mathbb{K}\langle \overline{X} \rangle$ ,  $g$  belongs to quadratic module generated by  $1 - X_i^2$  and  $e$  is the unit in  $\mathbb{K}\langle \overline{X} \rangle$ . Recall that a *quadratic module* is the smallest subset of  $\mathbb{K}\langle \overline{X} \rangle$  containing unit, closed under addition and conjugation  $x \rightarrow g^* x g$  by arbitrary  $g \in \mathbb{K}\langle \overline{X} \rangle$ .

In the present paper we consider the group  $*$ -algebra  $\mathcal{F}$  of the countably generated free group  $\mathbb{F}_\infty = \langle u_1, u_2, \dots \rangle$  instead of  $\mathbb{K}\langle \overline{X} \rangle$ . One reason is that we can use a more standard and well known set of hermitian squares  $\{g^* g | g \in \mathcal{F}\}$  instead of quadratic module  $M$  and the second that we can bound the degree of polynomials  $f$  in the above reformulation by 2. This modification provides the following.

**Theorem.** *Connes' embedding conjecture is true iff for any self-adjoint  $f \in \mathcal{F}$  of the form  $f(u_1, \dots, u_n) = \alpha e + \sum_{i \neq j} \alpha_{ij} u_i^* u_j$  condition*

$$\text{Tr}(f(V_1, \dots, V_n)) \geq 0 \tag{1}$$

*for every  $m \geq 1$  and every  $n$ -tuple of unitary matrices  $V_1, \dots, V_n \in U(m)$  implies that for every  $\varepsilon > 0$ ,  $\varepsilon e + f = g + c$  where  $c$  is a sum of commutators and  $g$  is a sum of Hermitian squares.*

We will call  $f$  satisfying (1) a *trace-positive quadratic polynomial*. Elements of the form  $g+c$  with  $c$  being a sum of commutators are called *cyclically equivalent* to  $g$  (see Section 2).

In Section 3 we study a subset of correlation matrices of the form  $[\text{tr}(U_i^*U_j)]_{ij}$  where  $U_1, \dots, U_n$  runs over  $n$ -tuple of unitary matrices and  $\text{tr}(U)$  denotes normalized trace of  $U$ . Using Clifford algebra methods we show that this set contains all correlation matrices with real coefficients. This implies that all trace-positive quadratic polynomials  $f$  with real coefficients do satisfy the property from the above theorem.

The description of the set  $\{[\text{tr}(U_i^*U_j)]_{ij} \mid U_1, \dots, U_n \in U_m(\mathbb{C}), m \geq 1\}$  seems to be unknown even for  $n = 3$ . In this case it is equivalent to the problem of description of the set of triples  $(\text{tr}(U), \text{tr}(V), \text{tr}(UV))$  where  $U$  and  $V$  are unitary matrices. Note that the lists of possible eigenvalues of  $U$ ,  $V$  and  $UV$  can be described by generalization of Horn's inequalities (see [2]) but little is known about possible traces  $(\text{tr}(U), \text{tr}(V), \text{tr}(UV))$ . The only known connection between these traces seems to be the inequality  $\sqrt{1 - |\text{tr}(UV)|^2} \leq \sqrt{1 - |\text{tr}(U)|^2} + \sqrt{1 - |\text{tr}(V)|^2}$  established in [13].

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## 2 An algebraic reformulation of Connes' problem.

Let  $\mathcal{F}$  be the  $*$ -algebra of the countably generated free group  $\mathbb{F}_\infty$ . Let  $K$  denote the  $\mathbb{R}$ -subspace in  $\mathcal{F}_{sa}$  generated by the commutators  $fg - gf$  ( $f, g \in \mathcal{F}$ ). We will say that  $f$  and  $g$  in  $\mathcal{F}$  are *cyclically equivalent* (denote  $f \stackrel{cy}{\sim} g$ ) if  $f - g \in K$ . Let  $\Sigma^2(\mathcal{F})$  denote the set of positive elements of the  $*$ -algebra  $\mathcal{F}$ , i.e. elements of the form  $\sum_{j=1}^m f_j^* f_j$  with  $f_j \in \mathcal{F}$ . An element of the form  $f^* f$  is called Hermitian square and therefore the cone  $\Sigma^2(\mathcal{F})$  is called the cone of Hermitian squares.

**Definition 1.** Let  $C$  be a subset of the vector space  $V$ . An element  $v \in C$  is called an algebraic interior point of  $C$  if for every  $u \in V$  there is  $\varepsilon > 0$  in  $\mathbb{R}$  s.t.  $v + \lambda u \in C$  for all  $0 \leq \lambda \leq \varepsilon$ .

**Definition 2.** Let  $A$  be a unital  $*$ -algebra with the unit  $e$ . Then

1. An element  $a \in \mathcal{A}_{sa}$  is called bounded if there is  $\alpha \in \mathbb{R}_+$  such that  $\alpha e \pm a \in \Sigma^2(\mathcal{A})$ .
2. An element  $x = a + ib$  with  $a, b \in \mathcal{A}_{sa}$  is bounded if the elements  $a$  and  $b$  are such.
3. The algebra  $\mathcal{A}$  is bounded if all its elements are bounded.

It is well known that the set of all bounded elements in  $\mathcal{A}$  is a  $*$ -subalgebra in  $\mathcal{A}$  and that an element  $x \in A$  is bounded if and only if  $xx^*$  is such (see for example [9, 5]). In particular  $\mathcal{F}$  is a bounded  $*$ -algebra. Obviously this implies that the unit of the algebra is an algebraic interior point of  $\Sigma^2(\mathcal{F})$ .

The following lemma is a modification of Theorem 3.12 in [7].

**Lemma 3.** Let  $f \in \mathcal{F}$  be self-adjoint. If for any  $II_1$  factor  $M$  with faithful normal tracial state  $\tau$  and separable predual and every  $n$ -tuple of unitary elements  $U_1, \dots, U_n$  in the unitary group  $\mathcal{U}(M)$  of  $M$  we have that

$$\tau(f(U_1, \dots, U_n)) \geq 0$$

then for every  $\varepsilon > 0$ ,  $\varepsilon e + f \sim g$  for some  $g \in \Sigma^2(\mathcal{F})$ .

*Proof.* Clearly  $\Sigma^2(\mathcal{F}) + K$  is a convex cone in  $\mathbb{R}$ -space  $\mathcal{F}_{sa}$ . Since  $e$  is an algebraic internal point of  $\Sigma^2(\mathcal{F})$  it is also an algebraic internal point of  $\Sigma^2(\mathcal{F}) + K$ .

Assume that there is  $\varepsilon > 0$  such that  $\varepsilon e + f \not\sim g$  for any  $g \in \Sigma^2(\mathcal{F})$ , i.e.  $\varepsilon e + f \notin \Sigma^2(\mathcal{F}) + K$ . By Eidelheit-Kakutani separation theorem there is  $\mathbb{R}$ -linear unital functional  $L_0 : \mathcal{F}_{sa} \rightarrow \mathbb{R}$  s.t.  $L_0(\Sigma^2(\mathcal{F}) + K) \subseteq \mathbb{R}_{\geq 0}$  and  $L_0(\varepsilon e + f) \in \mathbb{R}_{\leq 0}$ . Since  $-K \subset \Sigma^2(\mathcal{F}) + K$  we have that  $L_0(K) = 0$ . In particular extending  $L_0$  to  $\mathbb{C}$ -linear functional on  $\mathcal{F}$  we get a tracial functional  $L$ . Since  $L$  maps  $\Sigma^2(\mathcal{F})$  into the non-negative reals it defines a pre-Hilbert space structure on  $\mathcal{F}$  by means of sesquilinear for  $\langle p, q \rangle = L(q^*p)$ ,  $p, q \in \mathcal{F}$ . Let  $N = \{p : \langle p, p \rangle = 0\}$ . By Cauchy-Schwarz inequality  $N = \{p : L(q^*p) = 0 \text{ for all } q \in \mathcal{F}\}$  and hence is a left ideal. Let  $H_0$  be the pre-Hilbert space  $\mathcal{F}/N$ . Consider the left regular representation  $\pi : \mathcal{F} \rightarrow L(H_0)$ . Since  $\pi$  is a  $*$ -homomorphism for every  $f \in \mathcal{F}$  operator  $\pi(f)$  is bounded as a linear combination of unitary operators. Thus  $\pi(f)$  can be extended to the bounded operator acting on the Hilbert space  $H$  which is the completion of  $H_0$ . Thus we have a representation  $\pi : \mathcal{F} \rightarrow B(H)$  with a cyclic vector  $\xi = e + N$  and such that  $L(p) = \langle \pi(p)\xi, \xi \rangle$ . In particular  $L$  is a contractive tracial state

on  $\mathcal{F}$  and thus defines a tracial state of the universal enveloping  $C^*$ -algebra  $C^*(\mathcal{F})$ . By Banach-Alaoglu and Krein-Milman theorem we can assume that  $L$  is an extreme point in the set of all tracial states and thus  $\pi(\mathcal{F})$  generates a factor von Neumann algebra  $M$  (see [3]). Clearly  $M$  is a finite factor. If it is type  $I$  then it should be  $\mathbb{C}$  (since  $\xi$  is a trace vector) and thus can be embedded into any  $II_1$ -factor in trace preserving way. Thus we can assume that  $M$  is a type  $II_1$ -factor. But then condition  $L(f) < 0$  is impossible.  $\square$

**Corollary 4.** *If self-adjoint  $f \in \mathcal{F}$  has real coefficients and for any real type  $II_1$  von Neumann algebra  $(M, \tau)$  with normal faithful tracial state  $\tau$  and every  $n$ -tuple of unitary elements  $U_1, \dots, U_n$  in  $M$  we have that*

$$\tau(f(U_1, \dots, U_n)) \geq 0$$

*then the same holds for the complex  $II_1$  von Neumann algebras.*

*Proof.* Element  $f$  can be written as  $f = \alpha + \sum_{w_j} \alpha_{w_j} (w_j + w_j^*)$  with  $\alpha_{w_j} \in \mathbb{R}$  and for complex trace  $\tau$  and  $U_1, \dots, U_n \in U(M)$  we will have  $\tau(f) = \alpha + 2 \sum_{w_j} \alpha_{w_j} \operatorname{Re} \tau(w_j)$ , i.e.  $\tau(f) = (\operatorname{Re} \tau)(f)$ . To finish the proof note that  $M$  can be regarded as a real finite von Neumann algebra with faithful trace  $\operatorname{Re} \tau$ .  $\square$

**Lemma 5.** *If  $f \in \mathbb{R}[\mathbb{F}_\infty]$ ,  $f = f^*$  and for every real type  $II_1$  von Neumann algebra  $(M, \tau)$  we have that  $\tau(f) \geq 0$  then for every  $\varepsilon > 0$ ,  $\varepsilon + f \stackrel{cyc}{\approx} g$  for some  $g \in \left\{ \sum_{j=1}^m g_j^* g_j \mid m \in \mathbb{N}, g_j \in \mathbb{R}\langle \mathbb{F}_\infty \rangle \right\}$ .*

*Proof.* The proof of this statement can be obtained by obvious modification of the proof of lemma 3. The only nontrivial part is that the unit  $e$  is an algebraic internal point but this is equivalent to  $\mathbb{R}\langle \mathbb{F}_\infty \rangle$  being bounded  $*$ -algebra. The proof of the last fact can be found in [12].  $\square$

This lemma gives another proof of corollary 4. In sequel we will need the following lemma.

**Lemma 6.** *If  $(M, \tau)$  is a  $II_1$  factor which can be embedded into  $R^\omega$  and  $f \in \mathcal{F}$  is self-adjoint then the condition  $\operatorname{tr}(f(V_1, \dots, V_n)) \geq 0$  for all  $m \geq 0$  and all unitary  $V_1, \dots, V_n$  in  $M_{m \times m}(\mathbb{C})$  implies that  $\tau(f(U_1, \dots, U_n)) \geq 0$  for all unitary  $U_1, \dots, U_n$  in  $M$ .*

*Proof.* Considering  $M$  as a subalgebra in  $R^\omega$  and  $\tau$  as a restriction of the trace on  $R^\omega$  we can find a representing sequences  $\{u_j^{(k)}\}_{j=1}^\infty$  for  $U_k$ ,  $k = 1, \dots, n$  in  $l^\infty(\mathbb{N}, R)$  which are unitary elements in von Neumann algebra  $l^\infty(\mathbb{N}, R)$ . This can be done since every unitary in von Neumann algebra  $R^\omega$  can be lifted to a unitary in von Neumann algebra  $l^\infty(\mathbb{N}, R)$  with respect to canonical morphism  $\pi : l^\infty(\mathbb{N}, R) \rightarrow R^\omega$ . Taking  $j$  sufficiently large we can approximate mixed moments of  $U_1, \dots, U_k$  up to order  $m$ , i.e.  $\tau(U_{s_1} \dots U_{s_t})$  with  $t \leq m$  and  $s_1, \dots, s_t \in \{1, \dots, n\}$ , by the mixed moments of unitary matrices  $u_1^{(k)}, \dots, u_n^{(k)}$ .  $\square$

The following theorem is Proposition 4.6 in [6]

**Theorem 7. (E. Kirchberg)** *Let  $(M, \tau)$  be von Neumann algebra with separable predual and faithful normal tracial state  $\tau$ . If for all  $n \geq 1$  and for all unitaries  $u_1, \dots, u_n$  in  $M$  and for arbitrary  $\varepsilon > 0$  there exists  $m \geq 1$  and unitary  $m \times m$  matrices  $V_1, \dots, V_n \in U(m)$  s.t. for all  $i, j$ :*

$$|\tau(u_i^* u_j) - \frac{1}{m} \text{Tr}(V_i^* V_j)| < \varepsilon, \quad (2)$$

$$|\tau(u_j) - \frac{1}{m} \text{Tr}(V_j)| < \varepsilon \quad (3)$$

then  $M$  can be embedded into  $R^\omega$ .

**Remark 8.** *We may drop condition (3) since we may take  $u_0 = 1, u_1, \dots, u_n$  and by (2) find matrices  $W_0, \dots, W_n$  such that  $|\tau(u_i^* u_j) - \frac{1}{m} \text{Tr}(W_i^* W_j)| < \varepsilon$  for all  $i$  and  $j$ . Thus (2) and (3) will be satisfied if we take  $V_j = W_0^* W_j$ .*

The proof of the following theorem is an adaptation of the proof of Proposition 3.17 from [7].

**Theorem 9.** *Let  $(M, \tau)$  be  $II_1$ -factor with separable predual. If for every self-adjoint element  $f \in \mathcal{F}$  of the form  $f = \alpha + \sum_{i \neq j} \alpha_{ij} u_i^* u_j$  the condition*

$$\text{Tr}(f(V_1, \dots, V_n)) \geq 0$$

for all  $m \geq 1$  and every  $n$ -tuple of unitary matrices  $V_1, \dots, V_n \in U(m)$  implies that  $\tau(f(U_1, \dots, U_n)) \geq 0$  for all unitaries  $U_1, \dots, U_n$  in  $M$  then  $M$  can be embedded into  $R^\omega$ .

*Proof.* Take  $n \geq 1$ . Consider the finite dimensional vector space  $W = \{\alpha e + \sum_{i \neq j} \alpha_{ij} u_i^* u_j \mid \alpha_{ij} \in \mathbb{C}\}$ . Denote by  $C$  the convex hull of the set  $F$  of the functionals  $T \in W^*$  of the form  $T(p) = \frac{1}{m} \text{Tr}(p(V_1, \dots, V_n))$  where  $m \geq 1$  and  $V_1, \dots, V_n \in U(m)$ . Take arbitrary  $n$ -tuple of unitary elements  $U_1, \dots, U_n$  in  $M$  and put  $L(p) = \tau(p(U_1, \dots, U_n))$  for  $p \in W$ . Assume that  $L \notin C$ . By Hahn-Banach theorem there is  $f \in W^{**} = W$  and  $c \in \mathbb{R}$  s.t.  $\text{Re}(L(f)) < c < \text{Re}(T(f))$  for all  $T \in C$ . Since  $e \in W$  we can substitute  $f - c$  instead of  $f$  and thus assume that  $c = 0$ . Since  $T(f^*) = \overline{T(f)}$  for every  $T \in C$  and  $L(f^*) = \overline{L(f)}$  we have that  $L(f + f^*) = 2\text{Re}(L(f)) < 0 < 2\text{Re}(T(f)) = T(f + f^*)$  which is a contradiction. Thus  $L \in C$ . Let  $T$  be a rational convex combination of elements  $T_1, \dots, T_s$  from  $F$  and  $T_k$  corresponds to  $n$ -tuples  $V_{j,k}$ . Then  $T = \frac{1}{q}(p_1 T_1 + \dots + p_s T_s)$  for some positive integers  $p_1, \dots, p_s, q$ . Taking block-diagonal  $V_j = (V_{j,1}^{\otimes p_1} \oplus \dots \oplus V_{j,s}^{\otimes p_s})$  we see that  $T \in F$ . Thus each element of  $C$ , in particular element  $L$  can be approximated by elements of  $F$ . By the Kirchberg's Theorem we have that  $M$  can be embedded into  $R^\omega$ . □

**Theorem 10.** *Connes' embedding conjecture problem has affirmative solution iff for any self-adjoint  $f \in \mathcal{F}$  of the form  $f = \alpha e + \sum_{i \neq j} \alpha_{ij} u_i^* u_j$  condition*

$$\text{Tr}(f(V_1, \dots, V_n)) \geq 0$$

*for every  $m \geq 1$  and every  $n$ -tuple of unitary matrices  $V_1, \dots, V_n \in U(m)$  implies that for every  $\varepsilon > 0$ ,  $\varepsilon e + f \sim g$  with  $g \in \Sigma^2(\mathcal{F})$ .*

*Proof.* If Connes' embedding problem has affirmative solution and quadratic  $f \in \mathcal{F}_{sa}$  is such that  $\text{Tr}(f(V_1, \dots, V_n)) \geq 0$  for every  $m \geq 1$  and every  $n$ -tuple of unitary matrices  $V_1, \dots, V_n \in U(m)$  then by lemma 6 we have  $\tau(f(U_1, \dots, U_n)) \geq 0$  for any unitary  $U_1, \dots, U_n$  in  $M$ . Hence by lemma 3,  $\varepsilon e + f$  is cyclically equivalent to a sum of Hermitian squares. This proves that the conditions of the theorem are necessary.

If  $\varepsilon e + f$  is cyclically equivalent to an element in  $\Sigma^2(\mathcal{F})$  for every  $\varepsilon > 0$  then clearly  $\tau(f(U_1, \dots, U_n)) \geq 0$  for any unitary  $U_1, \dots, U_n$  in  $M$ . Hence the sufficiency of the theorem conditions follows from Theorem 9. □

### 3 The trace-positive quadratic polynomials.

The results of the preceding section motivate the study of trace-positive self-adjoint quadratic polynomials  $f = \alpha e + \sum_{i \neq j} \alpha_{ij} u_i^* u_j$  in unitary generators  $u_1, \dots, u_n$ , i.e. polynomials having the property that  $\text{Tr}(f(V_1, \dots, V_n)) \geq 0$  for every  $m \geq 1$  and every  $n$ -tuple of unitary matrices  $V_1, \dots, V_n \in U(m)$ . If  $A$  denotes the matrix

$$\begin{pmatrix} \alpha/n & \alpha_{12} & \dots & \alpha_{1n} \\ \overline{\alpha_{12}} & \alpha/n & \dots & \alpha_{2n} \\ \dots & \dots & \dots & \dots \\ \overline{\alpha_{1n}} & \overline{\alpha_{2n}} & \dots & \alpha/n \end{pmatrix}$$

then  $\text{Tr} f(U_1, \dots, U_n) \geq 0$  can be expressed as positivity of the sum of all entries of the Schur product  $A \circ X$  where  $X = [\text{tr}(U_i^* U_j)]_{ij}$ .

Thus the trace-positive polynomials  $f$  can be characterized as those for which the sum of all entries of  $A \circ X$  for all  $X \in K_n := \{[\text{tr}(U_i^* U_j)]_{ij} \mid m \geq 1, U_1, \dots, U_n \in U(m)\}$ . Thus our primary objective is to describe the sets  $K_n \subseteq M_n(\mathbb{C})$ . Note that in the case  $A$  is positive semidefinite we have  $f \in \Sigma^2(\mathcal{F})$ . Indeed in this case  $A$  is a sum of rank one positive semidefinite matrices  $A = \sum_s (\beta_{s,1}, \dots, \beta_{s,n})^T (\beta_{s,1}, \dots, \beta_{s,n})$  and hence  $f = \sum_s (\sum_j \beta_{s,j} u_j)^* (\sum_j \beta_{s,j} u_j)$ . We will also be interested in real analog of the sets  $K_n$ , i.e. the sets  $K_n(\mathbb{R}) = K_n \cap M_n(\mathbb{R})$ . Note that the sets of the traces of monomials of unitary operators and their asymptotic properties in the context of Connes' embedding problem also studied in [10] and [11].

A self-adjoint matrix  $A$  such that  $f = (u_1^{-1}, \dots, u_n^{-1}) A (u_1, \dots, u_n)^T$  is defined uniquely except for the diagonal entries. This motivates the following definition. We will call  $A$  and  $B$  *diagonally equivalent* and write  $A \stackrel{d}{\sim} B$  if  $A - B$  is a diagonal matrix with vanishing trace.

**Definition 11.** Let  $S \subseteq M_n(\mathbb{C})$  and  $A \in M_n(\mathbb{C})$  be self-adjoint. We say that  $A$  is  $S$ -positive and denote  $A \geq_S 0$  if there is self-adjoint  $B$  such that  $A \stackrel{d}{\sim} B$  and

$$\sum_{ij} b_{ij} s_{ij} \geq 0$$

for all  $s \in S$ .

The three natural choices for  $S$  will be

$$F_n = \{(t_{ij}) \mid t_{jj} = 1 \text{ and } |t_{ij}| \leq 1 \text{ for all } i, j\},$$



$P_n \subset F_n$  consisting of positive matrices and the set  $K_n \subset F_n$ . Clearly, a self-adjoint matrix  $A = [a_{ij}]$  is  $K_n$ -positive iff  $f = \sum_i a_{ii}e + \sum_{i \neq j} a_{ij}u_i^*u_j$  is a trace positive quadratic polynomial. Note that if

$$A \geq_{F_n} 0$$

then

$$\text{Tr } A \geq \sum_{i \neq j} |a_{ij}|$$

and hence  $A \stackrel{d}{\sim} B$  for some diagonally dominant matrix  $B$ . In this case polynomial  $f = (u_1^{-1}, \dots, u_n^{-1})A(u_1, \dots, u_n)^T$  is a sum of hermitian squares. However if  $A \geq_{P_n} 0$  then  $A$  need not be diagonally equivalent to positive matrix. Note that for the three choices of  $S$  mentioned above one can use equality instead of diagonal equivalence since diagonal entries of elements in  $S$  equal to 1.

The following lemma gives a description of cyclically equivalent quadratic polynomials.

**Lemma 12.** *For every matrix  $A$  the element  $(u_1^{-1}, \dots, u_n^{-1})A(u_1, \dots, u_n)^T$  is cyclically equivalent to*

$$\sum_k g_k^{-1}(u_1^{-1}, \dots, u_n^{-1})A_{g_k}(u_1, \dots, u_n)^T g_k \quad (4)$$

for any finite collection  $g_1, \dots, g_k \in \mathbb{F}_\infty$  and any matrices  $A_g$  such that

$$\sum_k A_{g_k} \stackrel{d}{\sim} A. \quad (5)$$

Any element  $g \in \mathcal{F}$  such that  $g \stackrel{cyc}{\sim} f$  is of the form (4) for some matrices satisfying (5). Moreover for self-adjoint  $g$  matrices  $A_g$  can also be chosen to be self-adjoint.

*Proof.* The lemma follows from the following easy observation. For any  $w_1$  and  $w_2$  in  $\mathbb{F}_\infty$  the element  $w_1 - w_2$  is a commutator  $ab - ba$  for some  $a, b \in \mathbb{F}_\infty$  if and only if  $w_1$  and  $w_2$  are conjugated. Hence  $K$  consists of finitely supported sums of the form

$$\sum_j \sum_k \alpha_{jk} g_k^{-1} w_j g_k$$

where  $w_j, g_k$  belong to  $\mathbb{F}_\infty$  and  $\sum_k \alpha_{jk} = 0$  for all  $j$ . □

## 4 The Clifford Algebras and positive polynomials with real coefficients.

For a real Hilbert space  $V$  there is a unique associative algebra  $\mathcal{C}(V)$  with a linear embedding  $J : V \rightarrow \mathcal{C}(V)$  with generating range and such that for all  $x, y \in V$

$$J(x)J(y) + J(y)J(x) = 2\langle x, y \rangle. \quad (6)$$

The algebra  $\mathcal{C}(V)$  is called Clifford algebras associated to  $V$ . Clifford algebra can be realized on a Hilbert space such that for every  $x \in V$  with  $\|x\| = 1$  operator  $J(x)$  is symmetry, i.e.  $J(x)^* = J(x)$  and  $J(x)^2 = I$ . To see this consider Pauli matrices

$$U = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, Q = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}.$$

Clearly  $U$  and  $Q$  are self-adjoint unitary matrices and  $U^2 = I, Q^2 = I, QU + UQ = 0$ . Then matrices  $Q_j = U \otimes \dots \otimes U \otimes Q \otimes I \otimes I \dots$  are symmetries and  $\{Q_i, Q_j\} = 2\delta_{ij}I$ . Hence operator  $J(x) = \sum_j x_j Q_j$  is also a symmetry for unit real vector  $x$ . For further properties of Clifford algebras we refer to the books [1] and [8].

**Theorem 13.** *For every real correlation matrix  $P \in M_n(\mathbb{R})$  there is  $n$ -tuple of symmetries  $S_1, \dots, S_n$  in finite dimensional real Hilbert space s.t.  $P = [\text{tr}(S_i^* S_j)]_{ij}$ .*

*Proof.* Every correlation  $n \times n$ -matrix  $P$  is a Gram matrix for a system of unit vectors  $x_1, \dots, x_n$ , i.e.  $P = [\langle x_i, x_j \rangle]_{ij}$ . Taking Clifford symmetries  $S_j = J(x_j)$  as in the paragraph preceding the theorem we see that  $P = [\text{tr}(S_i^* S_j)]_{ij}$ .  $\square$

**Proposition 14.** *For every  $n \geq 1$  the closure  $T_n(\mathbb{R})$  of the set of matrices*

$$\{[\tau(U_i^* U_j)]_{ij} | U_1, \dots, U_n \in \mathcal{U}(M)\}$$

*does not depend on real type  $II_1$  von Neumann algebra  $(M, \tau)$ .*

*If self-adjoint  $f(u_1, \dots, u_n) \in \mathcal{F}$  has real coefficients and possess property that for every  $n$ -tuple of unitary matrices  $U_1, \dots, U_n \in \mathcal{U}(m)$  we have  $\text{tr}(f(U_1, \dots, U_n)) \geq 0$  then for every  $\varepsilon > 0$ ,  $\varepsilon e + f \stackrel{cyc}{\approx} g$  for some  $g \in \left\{ \sum_{j=1}^m g_j^* g_j \mid m \in \mathbb{N}, g_j \in \mathbb{R}[\mathbb{F}_\infty] \right\}$ .*

*Proof.* Since every  $\text{II}_1$  factor contains matrix algebras of arbitrary size we see that  $T_n(\mathbb{R})$  coincides with the set of correlation matrices. The last statement follows from Lemma 5.  $\square$

**Corollary 15.** *If quadratic  $f \in \mathcal{F}$ ,  $f(u_1, \dots, u_n) = \alpha + \sum_{i \neq j} \alpha_{ij} u_i^* u_j$  is such that*

$$\text{Tr}(f(U_1, \dots, U_n)) = 0$$

*for all unitary matrices  $U_1, \dots, U_n$  then  $f = 0$ .*

*Proof.* For every  $k \neq j$  and  $t \in [0, 1]$  the matrix  $P_1 = I + (E_{kj} + E_{jk})t$  is a real correlation matrix. Hence by the theorem there are unitary matrices  $U_1, \dots, U_n$  such that  $P_1 = [\text{tr}(U_t^* U_s)]_{ts}$ . Then the matrix  $P_2 = I + (iE_{kj} - iE_{jk})t$  is equal to  $[\text{tr}(V_t^* V_s)]_{ts}$  where  $V_t = U_t$  for  $t \neq j$  and  $V_j = iU_j$  are unitary matrices. Hence  $\alpha + (\alpha_{kj} + \alpha_{jk})t = 0$  and  $\alpha + (\alpha_{kj} - \alpha_{jk})it = 0$ . From which follows that  $\alpha = \alpha_{kj} = 0$  and hence  $f = 0$ .  $\square$

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