

DERIVATIONS ON BANACH ALGEBRAS

S. HEJAZIAN and S. TALEBI

Received 12 September 2002

Let D be a derivation on a Banach algebra; by using the operator D^2 , we give necessary and sufficient conditions for the separating ideal of D to be nilpotent. We also introduce an ideal $M(D)$ and apply it to find out more equivalent conditions for the continuity of D and for nilpotency of its separating ideal.

2000 Mathematics Subject Classification: 46H40, 47B47.

1. Introduction. Let A be a Banach algebra. By a derivation on A , we mean a linear mapping $D : A \rightarrow A$, which satisfies $D(ab) = aD(b) + D(a)b$ for all a and b in A . The separating space of D is the set

$$S(D) = \{a \in A : \exists \{a_n\} \subset A; a_n \rightarrow 0, D(a_n) \rightarrow a\}. \quad (1.1)$$

The set $S(D)$ is a closed ideal of A which, by the closed-graph theorem, is zero if and only if D is continuous.

DEFINITION 1.1. A closed ideal J of A is said to be a separating ideal if, for each sequence $\{a_n\}$ in A , there is a natural N such that

$$\overline{(Ja_n \cdots a_1)} = \overline{(Ja_N \cdots a_1)} \quad (n \geq N). \quad (1.2)$$

The separating space of a derivation on A is a separating ideal [2, Chapter 5]; it also satisfies the same property for the left products.

The following assertions are of the most famous conjectures about derivations on Banach algebras:

- (C1) every derivation on a Banach algebra has a nilpotent separating ideal;
- (C2) every derivation on a semiprime Banach algebra is continuous;
- (C3) every derivation on a prime Banach algebra is continuous;
- (C4) every derivation on a Banach algebra leaves each primitive ideal invariant.

Clearly, if (C1) is true, then the same for (C2) and (C3). Mathieu and Runde in [5] proved that (C1), (C2), and (C3) are equivalent. The conjecture (C4) is known as the noncommutative Singer-Wermer conjecture, and it has been proved in [1] that if each of the conjectures (C1), (C2), or (C3) hold, then (C4) is also true. The conjectures (C1), (C2), and (C3) are still open even if A is assumed

to be commutative, but (C4) is true in the commutative case, see [7]. These conjectures are also related to some other famous open problems; the reader is referred to [1, 3, 4, 5, 9] for more details.

In the next section, we deal with (C1), and although, for a derivation D on a Banach algebra, the operators D^n , $n = 2, 3, \dots$, are more complicated, by considering D^2 , we easily give some equivalent conditions for $S(D)$ to be nilpotent. As a consequence, we reprove some of the results in [8]. At the end of the next section, we introduce an ideal related to a derivation and apply it to obtain some equivalent conditions for continuity of D and for nilpotency of $S(D)$.

We recall that $S(D)$ is nilpotent if and only if $S(D) \cap R$ is nilpotent, see [1, Lemma 4.2].

2. The results. From now on, A is a Banach algebra, and R and L denote the Jacobson radical and the nil radical of A , respectively, (see [6, Chapter 4] for definitions). Note that D is a derivation on A , and $S(D)$ is the separating ideal of D . If B_i 's, $i = 1, 2, \dots, n$, are subsets of A , then $B_1 B_2 \cdots B_n$ denotes the linear span of the set $\{b_1 b_2 \cdots b_n : b_i \in B_i, \text{ for } i = 1, 2, \dots, n\}$, and if all of B_i 's coincide with each other, we denote this set by B^n .

THEOREM 2.1. *Let J be a closed left ideal of A . Then, $S(D) \cap J$ is nilpotent if and only if $D^2 \mid_{\bigcap_{n=1}^{\infty} (S(D) \cap J)^n}$ is continuous.*

PROOF. Suppose that D^2 is continuous on $\overline{\bigcap_{n=1}^{\infty} (S(D) \cap J)^n}$. Consider a in $S(D) \cap J$, then for each $n \in \mathbb{N}$, $a^n \in (S(D) \cap J)^n$, and since $S(D)$ is a separating ideal, there exists $N \in \mathbb{N}$ such that

$$\overline{S(D)a^n} = \overline{S(D)a^N} \quad (n \geq N). \quad (2.1)$$

Hence, by the Mittag-Leffler theorem [2, Theorem A.1.25] and the fact that $S(D)a^n \subseteq (S(D) \cap J)^n$, we have

$$\overline{S(D)a^N} = \bigcap_{n=1}^{\infty} \overline{S(D)a^n} = \bigcap_{n=1}^{\infty} \overline{S(D)a^n} \subseteq \bigcap_{n=1}^{\infty} \overline{(S(D) \cap J)^n}. \quad (2.2)$$

Now, let $\{x_n\} \subseteq A$, $x_n \rightarrow 0$, and $D(x_n) \rightarrow a^{N+1}$. Take $y_n = x_n a^{N+1}$, then $y_n \in S(D)a^N \subseteq \bigcap_{n=1}^{\infty} (S(D) \cap J)^n$, $y_n \rightarrow 0$, and $D(y_n) \rightarrow a^{2(N+1)}$, and by the hypothesis, $D^2(y_n) \rightarrow 0$ and $D^2(y_n^2) \rightarrow 0$. On the other hand,

$$D^2(y_n^2) = y_n D^2(y_n) + 2(Dy_n)^2 + D^2(y_n)y_n \rightarrow 2a^{4(N+1)}. \quad (2.3)$$

Therefore, $a^{4N+4} = 0$, that is, $S(D) \cap J$ is a nil and hence a nilpotent ideal by closedness [6, Theorem 4.4.11]. The converse is trivial. \square

REMARK 2.2. (i) Note that in [Theorem 2.1](#), we can replace J by a right ideal, see [\[2, Theorem 5.2.24\]](#).

(ii) The argument of [Theorem 2.1](#) shows that if J is not assumed to be closed and if D^2 is continuous on $\bigcap_{n=1}^{\infty} (S(D) \cap J)^n$, then $S(D) \cap J$ will be a nil ideal.

COROLLARY 2.3. *The set $S(D)$ is nilpotent if and only if $D^2|_{\overline{\bigcap_{n=1}^{\infty} (S(D) \cap R)^n}}$ is continuous.*

PROOF. If $S(D)$ is nilpotent, then the result is obvious. Conversely, by [Theorem 2.1](#), $S(D) \cap R$ is nilpotent, and by [\[1, Lemma 4.2\]](#), $S(D)$ is nilpotent. \square

COROLLARY 2.4. *If $\dim(\bigcap_{n=1}^{\infty} (S(D) \cap R)^n) < \infty$, then $S(D)$ is nilpotent.*

The assertions of the following theorem were proved by Villena in [\[8\]](#), see also [\[9, Theorem 4.4\]](#). Using [Theorem 2.1](#), we can reprove them in a different way.

THEOREM 2.5. *The derivation D is continuous if one of the following assertions hold:*

- (a) A is semiprime and $\dim(R \cap (\bigcap_{n=1}^{\infty} A^n)) < \infty$;
- (b) A is prime and $\dim(\bigcap_{n=1}^{\infty} (aA \cap R)^n) < \infty$ for some $a \in A$ with $a^2 \neq 0$;
- (c) A is an integral domain and $\dim(\bigcap_{n=1}^{\infty} (aA \cap R)^n) < \infty$ for some nonzero $a \in A$.

PROOF. (a) By [Corollary 2.4](#), $S(D)$ is nilpotent, and since A is semiprime, D is continuous.

(b) Without loss of generality, we may assume that A has an identity. By assumption, $\bigcap_{n=1}^{\infty} (aA \cap R \cap S(D))^n$ is finite dimensional; thus, D^2 is continuous on this space, and by [Remark 2.2\(ii\)](#), $aA \cap R \cap S(D)$ is a nil right ideal; therefore, $a(S(D) \cap R)$ is a nil right ideal, and by [\[6, Theorem 4.4.11\]](#), $a(S(D) \cap R) \subseteq L = \{0\}$. Thus, $AaA(S(D) \cap R) = \{0\}$, where AaA is the ideal generated by a . Since $a^2 \neq 0$ and A is prime, it follows that $S(D) \cap R = \{0\}$ and hence $S(D) \subseteq L = \{0\}$.

(c) The same argument as in (b) shows that $a(S(D) \cap R) = \{0\}$, and since A is an integral domain, $S(D) \cap R = \{0\}$ and D is continuous. \square

In the sequel, we give other equivalent conditions for $S(D)$ to be nilpotent, but first we introduce the set

$$M(D) = \{x \in S(D) \cap R : D(x) \in R\}. \quad (2.4)$$

Obviously, $M(D)$ is an ideal of A and $(S(D) \cap R)^2 \subseteq M(D)$. The following theorems show that this ideal can help us to study the continuity of a derivation or nilpotency of its separating ideal.

THEOREM 2.6. *The derivation D is continuous if and only if $M(D) = \{0\}$.*

PROOF. Clearly, if D is continuous, then $M(D) = \{0\}$. Conversely, let $M(D) = \{0\}$; then, $(S(D) \cap R)^2 = \{0\}$. Therefore, $(S(D) \cap R)$ and hence $S(D)$ is a nilpotent ideal. Therefore, $S(D) \subseteq L$; we also have $D(L) \subseteq L$ by [1, Lemma 4.1]; thus, $D(S(D)) \subseteq R$, that is, $S(D) \subseteq M(D) = \{0\}$ and D is continuous. \square

THEOREM 2.7. *The following assertions are equivalent:*

- (a) $S(D)$ is nilpotent;
- (b) $M(D)$ is a nil ideal;
- (c) $\bigcap_{n=1}^{\infty} M(D)^n = \{0\}$.

PROOF. Clearly, (a) implies (b). Suppose that (b) holds, then $(S(D) \cap R)^2$ is a nil ideal; therefore, $S(D)$ is a nilpotent ideal and (a) holds. Now, if $S(D)$ is nilpotent, then $\bigcap_{n=1}^{\infty} (S(D)^n) = \{0\}$ and this implies (c). Finally, if $\bigcap_{n=1}^{\infty} M(D)^n = \{0\}$, then by Theorem 2.1 and Remark 2.2 $M(D) = M(D) \cap S(D)$ is a nil ideal and (c) implies (b). \square

ACKNOWLEDGMENT. The authors would like to thank The Payame Noor University of Iran for the financial support.

REFERENCES

- [1] J. Cusack, *Automatic continuity and topologically simple radical Banach algebras*, J. London Math. Soc. (2) **16** (1977), no. 3, 493–500.
- [2] H. G. Dales, *Banach Algebras and Automatic Continuity*, London Mathematical Society Monographs. New Series, vol. 24, The Clarendon Press, New York, 2000.
- [3] M. Mathieu, *Where to find the image of a derivation*, Functional Analysis and Operator Theory (Warsaw, 1992), Banach Center Publ., vol. 30, Polish Academy of Sciences, Warsaw, 1994, pp. 237–249.
- [4] M. Mathieu and G. J. Murphy, *Derivations mapping into the radical*, Arch. Math. (Basel) **57** (1991), no. 5, 469–474.
- [5] M. Mathieu and V. Runde, *Derivations mapping into the radical. II*, Bull. London Math. Soc. **24** (1992), no. 5, 485–487.
- [6] T. W. Palmer, *Banach Algebras and the General Theory of *-Algebras. Vol. I*, Encyclopedia of Mathematics and Its Applications, vol. 49, Cambridge University Press, Cambridge, 1994.
- [7] M. P. Thomas, *The image of a derivation is contained in the radical*, Ann. of Math. (2) **128** (1988), no. 3, 435–460.
- [8] A. R. Villena, *Derivations with a hereditary domain. II*, Studia Math. **130** (1998), no. 3, 275–291.
- [9] ———, *Automatic continuity in associative and nonassociative context*, Irish Math. Soc. Bull. (2001), no. 46, 43–76.

S. Hejzian: Department of Mathematics, Ferdowsi University, Mashhad, Iran
E-mail address: hejazian@math.um.ac.ir

S. Talebi: Department of Mathematics, Payame Noor University, Mashhad, Iran
E-mail address: talebi@mshc.pnu.ac.ir

Special Issue on Intelligent Computational Methods for Financial Engineering

Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

Guest Editors

Lean Yu, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; yulean@amss.ac.cn

Shouyang Wang, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; sywang@amss.ac.cn

K. K. Lai, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; mskkklai@cityu.edu.hk