

## CLASSES OF OPERATOR-SMOOTH FUNCTIONS. III STABLE FUNCTIONS AND FUGLEDE IDEALS

EDWARD KISSIN<sup>1</sup> AND VICTOR S. SHULMAN<sup>1,2</sup>

<sup>1</sup>*Department of Computing, Communications Technology and Mathematics,  
London Metropolitan University, 166–220 Holloway Road,  
London N7 8DB, UK (e.kissin@londonmet.ac.uk)*

<sup>2</sup>*Department of Mathematics, Vologda State Technical University,  
Vologda, Russia (shulman.v@yahoo.com)*

(Received 8 March 2003)

*Abstract* This paper continue to study the interrelation and hierarchy of the spaces of operator-Lipschitz functions and the spaces of functions closed to them: commutator bounded and operator stable. It also examines various properties of symmetrically normed ideals, introduces new classes of ideals: regular and Fuglede, and investigates them.

*Keywords:* operator; Lipschitz; functions; symmetrically normed ideals

*2000 Mathematics subject classification:* Primary 47A56; 47L20

### 1. Introduction

This paper is a sequel to the article [17] on operator-Lipschitz functions. It continues to study operator-Lipschitz functions and functions close to them: commutator bounded and operator stable functions. It also examines various properties of symmetrically normed ideals. New classes of ideals (regular and Fuglede) are introduced and investigated in the paper. A summary of the main results for the most important class of Schatten ideals is given at the end of § 5. We refer the reader to [17] for a review of the history of the subject, the impetus behind our study, general notation and various technical results.

Recall that we denote by  $B(H)$  the algebra of all bounded operators on a Hilbert space  $H$ , by  $C(H)$  the ideal of all compact operators, and by  $\mathcal{F}$  the ideal of all finite-rank operators in  $B(H)$ . A two-sided ideal  $J$  of  $B(H)$  is *symmetrically normed* (see [12]) if it is a Banach space with respect to a norm  $\|\cdot\|_J$  and

$$\|AXB\|_J \leq \|A\| \|X\|_J \|B\| \quad \text{for } A, B \in B(H) \text{ and } X \in J. \quad (1.1)$$

It is a  $*$ -ideal and, by the Calkin theorem,  $\mathcal{F} \subset J \subseteq C(H)$ . We denote by  $\alpha$  compact subsets of  $\mathbb{C}$  and set

$$J_{\text{nor}}(\alpha) = \{A \in J : A \text{ is normal and } \text{Sp}(A) \subseteq \alpha\}.$$

Any continuous function  $g$  on  $\alpha$  defines a map  $T \rightarrow g(T)$  from  $J_{\text{nor}}(\alpha)$  to  $B(H)$ . Various smoothness conditions when imposed on this map characterize important classes of operator-smooth functions. The condition that it is Lipschitzian, for example, defines the class of  $J$ -Lipschitz functions. Thus a function  $g$  is called  $J$ -Lipschitzian on  $\alpha$  if there is  $D > 0$  such that, for  $A, B \in J_{\text{nor}}(\alpha)$ ,

$$g(A) - g(B) \in J \quad \text{and} \quad \|g(A) - g(B)\|_J \leq D\|A - B\|_J. \quad (1.2)$$

We denote by  $J\text{-Lip}(\alpha)$  the space of all  $J$ -Lipschitz functions on  $\alpha$ .

A function  $g$  is called *commutator  $J$ -bounded* on  $\alpha$  if there is  $D > 0$  such that, for  $A \in J_{\text{nor}}(\alpha)$  and  $X \in B(H)$ ,

$$g(A)X - Xg(A) \in J \quad \text{and} \quad \|g(A)X - Xg(A)\|_J \leq D\|AX - XA\|_J. \quad (1.3)$$

We denote by  $J\text{-CB}(\alpha)$  the space of all commutator  $J$ -bounded functions on  $\alpha$ .

In this paper we continue the study of intrinsic properties, interrelation and hierarchy of the spaces  $J\text{-Lip}(\alpha)$  and  $J\text{-CB}(\alpha)$ , and consider also another class of functions close to them: operator  $J$ -stable functions.

It was shown in [17] that the space  $J\text{-Lip}(\alpha)$  always contains  $J\text{-CB}(\alpha)$  and that these spaces coincide if and only if  $\alpha$  is a  $J$ -Fuglede set, that is, there is  $C > 0$  such that

$$\|A^*X - XA^*\|_J \leq C\|AX - XA\|_J, \quad \text{for } A \in J_{\text{nor}}(\alpha) \text{ and } X \in B(H). \quad (1.4)$$

For example, all compact sets in  $\mathbb{R}$  are  $J$ -Fuglede for all s.n. ideals  $J$  and for  $J = B(H)$ . The possibility to reduce the study of  $J$ -Lipschitz functions to the study of commutator  $J$ -bounded functions is very important, since it enables us to use the powerful techniques of the interpolation theory to compare the spaces  $J\text{-Lip}(\alpha)$  for different ideals. The conditions under which a compact subset of  $\mathbb{C}$  is a  $J$ -Fuglede set were studied in [17] and will be further investigated here.

If all compact subsets of  $\mathbb{C}$  are  $J$ -Fuglede, or, equivalently, if the unit disc is  $J$ -Fuglede, then  $J$  is called a *Fuglede ideal*. So Fuglede ideals are the ideals  $J$  for which  $J\text{-Lip}(\alpha) = J\text{-CB}(\alpha)$  for all compacts  $\alpha$  in  $\mathbb{C}$ .

In §3 we obtain some sufficient condition for an ideal  $J$  to be Fuglede. We show that if the Boyd indices (see [2]) of  $J$  lie in  $(1, \infty)$ , then  $J$  is Fuglede. This extends the results of Weiss [25], Abdessemed and Davies [1] and Shulman [24] that all  $\mathfrak{S}^p$ ,  $p \in (1, \infty)$ , are Fuglede ideals. It also shows that Lorentz ideals  $\mathfrak{S}^{r,p}$  are Fuglede if  $1 < p$ . We establish that  $\mathfrak{S}^1$  and  $\mathfrak{S}^\infty$  are not Fuglede ideals (the fact that  $\mathfrak{S}^b$  is not Fuglede follows from Corollary 3.3 of [15]).

We also use Hadamard multipliers and the interpolation theory to compare the spaces  $J\text{-CB}(\alpha)$  for various ideals  $J$ . We prove that if the Boyd indices of  $J$  lie between  $p$  and  $p/(p-1)$ , then  $\mathfrak{S}^p\text{-CB}(\alpha) \subseteq J\text{-CB}(\alpha)$ . This implies, in particular, that  $\mathfrak{S}^p\text{-CB}(\alpha) \subseteq \mathfrak{S}^q\text{-CB}(\alpha)$  when

$$\min\left(p, \frac{p}{p-1}\right) \leq q \leq \max\left(p, \frac{p}{p-1}\right).$$

The normal operators  $A, B$  in the definitions of  $J$ -Lipschitz and of commutator  $J$ -bounded functions in (1.2) and (1.3) belong to  $J$ . The question arises as to whether these inequalities hold for all normal  $A, B \in B(H)$  with spectra in  $\alpha$ . Using the theory of complex interpolation and the results of Bercovici and Voiculescu in [3] on quasi-diagonalization of operators modulo ideals, we obtain in §4 that ‘extended’ inequalities (1.2) and (1.3) hold for all separable ideals and their duals. This generalizes the result of Kittaneh [18], who considered the case  $J = \mathfrak{S}^2$ . We use these results in §5 to study  $J$ -stable functions.

A function  $g$  on  $\alpha$  is called  $J$ -stable if the condition  $A - B \in J$  implies  $g(A) - g(B) \in J$  for all  $A, B \in J_{\text{nor}}(\alpha)$ . The property of  $J$ -stability of functions is important for various applications in mathematical physics. It was studied by Daletskii and Krein [8], Birman and Solomyak [6], Farforovskaya [10], Peller [22] and others. For separable ideals and their duals (see Corollary 4.6) this property of functions is, generally speaking, weaker than the property to be  $J$ -Lipschitzian. In §5 we show that in many important cases ( $J = \mathfrak{S}^p$ ,  $1 < p < \infty$ , for example) they are equivalent.

Johnson and Williams [15] constructed a normal operator  $A$  and a bounded  $X$  such that  $[A, X] \in \mathfrak{S}^1$  and  $[A^*, X] \notin \mathfrak{S}^1$ . Weiss [25] asked whether for compact  $X$ , the condition  $[A, X] \in \mathfrak{S}^1$  always implies  $[A^*, X] \in \mathfrak{S}^1$ . A negative answer to this question was given in [23]. It was shown in [16] that, for any  $p > 1$ , one can find  $X \in \mathfrak{S}^p$  such that  $[A, X] \in \mathfrak{S}^1$  and  $[A^*, X] \notin \mathfrak{S}^1$ . In §5 we construct a normal compact operator  $A$  and a compact operator  $X$  such that  $[A, X] \in \mathfrak{S}^1$ , while  $[A^*, X] \notin \mathfrak{S}^1$ .

## 2. Preliminaries

Let  $c_0$  be the space of all sequences of real numbers converging to 0, let  $\hat{c}$  be the subspace of  $c_0$  of sequences with a finite number of non-zero elements, and let  $\mathcal{F}$  be the set of all symmetric norming (s.n.) functions on  $\hat{c}$  (see [12, §III.3]). For  $\xi = \{\xi_i\} \in c_0$ , set  $\xi^{(n)} = \{\xi_1, \dots, \xi_n, 0, \dots\}$ . Then  $\xi^{(n)} \in \hat{c}$ . For  $\phi \in \mathcal{F}$ , the sequence  $\phi(\xi^{(n)})$  does not decrease. Set  $\phi(\xi) = \lim \phi(\xi^{(n)})$  and  $c^\phi = \{\xi \in c_0 : \phi(\xi) < \infty\}$ .

For  $A \in C(H)$ , let  $s(A) = \{s_i(A)\}$  be the non-increasing sequence of all eigenvalues of  $(A^*A)^{1/2}$  repeated according to multiplicity. For  $\phi \in \mathcal{F}$ , the set  $J^\phi = \{A \in C(H) : s(A) \in c^\phi\}$  with norm  $\|A\|_{J^\phi} = \phi(s(A))$  is an s.n. ideal. The closure  $J_0^\phi$  of  $J^\phi$  in  $\|\cdot\|_{J^\phi}$  is a separable ideal and  $J_0^\phi \subseteq J^\phi$ . An s.n. ideal is separable if and only if it coincides with some  $J_0^\phi$  (see [12]). For some  $\phi$ ,  $J^\phi = J_0^\phi$ . An important class of such functions consists of

$$\phi_p(\xi) = \left( \sum_{i=1}^{\infty} |\xi_i|^p \right)^{1/p} \quad \text{for } 1 \leq p < \infty, \quad \text{and} \quad \phi_\infty(\xi) = \sup \|\xi_i\|.$$

The corresponding ideals  $\mathfrak{S}^p$  are called Schatten ideals. We denote  $C(H)$  by  $\mathfrak{S}^\infty$  and  $B(H)$  by  $\mathfrak{S}^b$ .

For  $\phi \in \mathcal{F}$ , there is the adjoint function  $\phi^*$  such that the ideal  $J^{\phi^*}$  is isomorphic to the dual space of  $J_0^\phi$ : any bounded functional on  $J_0^\phi$  has the form

$$F(X) = \text{Tr}(XT) = \text{Tr}(TX), \quad \text{where } T \in J^{\phi^*} \text{ and } \|F\| = \|T\|_{J^{\phi^*}}. \quad (2.1)$$

Let

$$p' = \begin{cases} \frac{p}{p-1}, & \text{for } 1 < p < \infty, \\ 1, & \text{for } p = \infty, \\ b, & \text{for } p = 1. \end{cases}$$

Then  $\phi_{p'} = (\phi_p)^*$ , so  $\mathfrak{S}^{p'}$  is isometrically isomorphic to the dual space of  $\mathfrak{S}^p$ .

The results below are known. We include their proof for the reader's convenience.

**Proposition 2.1.** *Let  $J$  and  $I$  be s.n. ideals.*

- (i) *If  $J \subseteq I$ , then there exists  $c > 0$  such that  $\|X\|_I \leq c\|X\|_J$  for  $X \in J$ .*
- (ii) *There is a unique, up to equivalence (see [12, III.3.4]), function  $\phi \in \Phi$  such that  $J_0^\phi \subseteq J \subseteq J^\phi$ . The norms  $\|\cdot\|_{J^\phi}$ ,  $\|\cdot\|_J$  coincide on  $J_0^\phi$  and  $\|T\|_{J^\phi} \leq \|T\|_J$  for  $T \in J$ .*
- (iii) *If  $J$  is reflexive, then there is  $\phi \in \Phi$  such that  $J_0^\phi = J = J^\phi$ .*

**Proof.** Consider the norm  $\|X\|^\sim = \max(\|X\|_J, \|X\|_I)$  on  $J$ . Since  $\|X\| \leq \|X\|_J$  and  $\|X\| \leq \|X\|_I$ , for  $X \in J$ , one can easily check that  $(J, \|\cdot\|^\sim)$  is a Banach space. The identity operator from  $(J, \|\cdot\|^\sim)$  to  $(J, \|\cdot\|_J)$  is bounded. By Banach's theorem, the inverse is also bounded, so there is  $c > 0$  such that  $\|X\|_I \leq c\|X\|_J$ . Part (i) is proved.

Consider  $\|\cdot\|_J$  on  $\mathcal{F}$ . It follows from III.3.1 of [12] that there is  $\phi \in \Phi$  such that  $\|X\|_J = \|X\|_{J^\phi}$ , for  $X \in \mathcal{F}$ . Hence  $J_0^\phi \subseteq J$  and the norms  $\|\cdot\|_J$ ,  $\|\cdot\|_{J^\phi}$  coincide on  $J_0^\phi$ . Let finite-dimensional projections  $P_n$  strongly converge to  $\mathbf{1}$ . For  $T \in J$ , the operators  $P_n T$  belong to  $\mathcal{F}$ , strongly converge to  $T$  and

$$\|P_n T\|_{J^\phi} = \|P_n T\|_J \leq \|P_n\| \|T\|_J = \|T\|_J.$$

By Theorem III.5.1 of [12],  $T \in J^\phi$  and  $\|T\|_{J^\phi} \leq \|T\|_J$ . Thus  $J_0^\phi \subseteq J \subseteq J^\phi$ .

Suppose that also  $J_0^\psi \subseteq J \subseteq J^\psi$ . By (i), there are  $c_1, c_2 > 0$  such that  $\|X\|_{J^\psi} \leq c_1 \|X\|_J$ , for  $X \in J$ , and  $\|X\|_J \leq c_2 \|X\|_{J_0^\psi}$  for  $X \in J_0^\psi$ . Hence the norms  $\|\cdot\|_J$  and  $\|\cdot\|_{J^\psi}$  are equivalent on  $\mathcal{F}$ , so the norms  $\|\cdot\|_{J^\phi}$  and  $\|\cdot\|_{J^\psi}$  are equivalent on  $\mathcal{F}$ . Thus (see [12, III.4.2])  $\phi, \psi$  are equivalent and  $J^\phi = J^\psi$ . Part (ii) is proved.

Let  $J$  be reflexive. By (ii),  $J_0^\phi \subseteq J \subseteq J^\phi$ . Since  $J_0^\phi$  is a closed subspace of  $J$ ,  $J_0^\phi$  is also reflexive (see [13, Proposition 67]). Since  $J^{\phi*}$  is the dual of  $J_0^\phi$ , it is reflexive. Hence its closed subspace  $J_0^{\phi*}$  is also reflexive. Since  $J^\phi$  is the dual of  $J_0^{\phi*}$ , the ideal  $J_0^{\phi*}$  is the dual of  $J^\phi$ . If the dual of a Banach space is separable, the space itself is separable. Thus, since  $J_0^{\phi*}$  is separable,  $J^\phi$  is separable, so  $J_0^\phi = J = J^\phi$ .  $\square$

### 3. Boyd indices and Fuglede ideals

Let  $J \subset I$  be s.n. ideals. A linear operator  $T$  on  $I$  is called *bounded on  $(J, I)$*  if it is bounded on  $I$ , preserves  $J$  and its restriction  $T|_J$  to  $J$  is bounded in  $\|\cdot\|_J$ . We will denote by  $\|T\|_I$  and  $\|T\|_J$  the norms of the operator  $T$  on  $I$  and  $J$ . The set  $L(J, I)$  of all bounded operators on  $(J, I)$  is a Banach space with norm  $\max(\|T\|_I, \|T\|_J)$ . We consider (in a simple form needed for our purposes) the notion of an interpolation space (see [19]).

**Definition 3.1.** Let  $J \subset I$  be s.n. ideals. A Banach space  $(K, \|\cdot\|_K)$ ,  $J \subset K \subset I$ , is called an interpolation space for the pair  $(J, I)$  if any bounded operator  $T$  on  $(J, I)$  preserves  $K$  and the restriction  $T|_K$  is a bounded operator on  $K$ .

**Lemma 3.2.** Let  $(K, \|\cdot\|_K)$  be an interpolation space for a pair  $(J, I)$  of s.n. ideals.

- (i) There is a norm  $\|\cdot\|'_K$  on  $K$  equivalent to  $\|\cdot\|_K$  such that  $(K, \|\cdot\|'_K)$  is an s.n. ideal.
- (ii) If for each  $T \in L(J, I)$ ,  $\|T\|_K \leq \|T\|_I^t \|T\|_J^{1-t}$  for some  $t \in [0, 1]$ , then  $(K, \|\cdot\|_K)$  is an s.n. ideal.

**Proof.** The map  $T \rightarrow T|_K$  from  $L(J, I)$  into  $B(K)$  is closed. By the closed graph theorem, there is  $C > 0$  such that

$$\|T\|_K \leq C \max(\|T\|_I, \|T\|_J) \quad \text{for all } T \in L(J, I). \tag{3.1}$$

For  $A \in B(H)$ , the left and right multiplication operators  $L_A, R_A$  preserve  $I$  and  $J$  and  $\|A\| = \|L_A\|_I = \|L_A\|_J = \|R_A\|_I = \|R_A\|_J$ . Therefore,  $L_A$  and  $R_A$  are bounded on  $(J, I)$ . Hence they preserve  $K$ , so that  $K$  is an ideal.

For all  $A, B \in B(H)$  and  $X \in K$ , it follows from (3.1) that

$$\|AXB\|_K = \|L_A R_B X\|_K \leq C \max(\|L_A R_B\|_I, \|L_A R_B\|_J) \|X\|_K \leq C \|A\| \|B\| \|X\|_K.$$

Define a new norm on  $K$  by the formula

$$\|X\|'_K = \sup\{\|AXB\|_K : A, B \in B(H), \|A\| \leq 1, \|B\| \leq 1\}.$$

It is equivalent to  $\|\cdot\|_K$ , since  $\|X\|_K = \|\mathbf{1}X\mathbf{1}\|_K \leq \|X\|'_K \leq C \|X\|_K$ . For  $F, G \in B(H)$ ,

$$\|FXG\|'_K = \|F\| \|G\| \left\| \frac{F}{\|F\|} X \frac{G}{\|G\|} \right\|'_K \leq \|F\| \|G\| \|X\|'_K.$$

Thus  $(K, \|\cdot\|'_K)$  is an s.n. ideal. Part (i) is proved.

For  $A, B \in B(H)$  and  $X \in K$ , we have

$$\begin{aligned} \|AXB\|_K &= \|L_A R_B X\|_K \leq \|L_A R_B\|_K \|X\|_K \\ &\leq \|L_A R_B\|_I^t \|L_A R_B\|_J^{1-t} \|X\|_K \leq \|L_A\|_I^t \|R_B\|_I^t \|L_A\|_J^{1-t} \|R_B\|_J^{1-t} \|X\|_K \\ &= \|A\|^t \|B\|^t \|A\|^{1-t} \|B\|^{1-t} \|X\|_K = \|A\| \|B\| \|X\|_K. \end{aligned}$$

Thus  $(K, \|\cdot\|_K)$  is an s.n. ideal. □

Let  $A = \text{diag}(\lambda_1, \dots, \lambda_n, \dots)$  be a diagonal operator with respect to a basis  $\{e_n\}$  and let a compact  $\alpha$  in  $\mathbb{C}$  contain all  $\lambda_n$ . For a continuous function  $g$  on  $\alpha$ , set

$$m_{ij} = \begin{cases} \frac{g(\lambda_i) - g(\lambda_j)}{\lambda_i - \lambda_j}, & \text{if } \lambda_i \neq \lambda_j, \\ 0, & \text{if } \lambda_i = \lambda_j, \end{cases}$$

and consider the matrix  $M(A, g) = (m_{ij})$ . With each  $X \in B(H)$  we associate the matrix  $(x_{ij})$ , with  $x_{ij} = (Xe_j, e_i)$ , and set  $M(A, g) \circ X = (m_{ij}x_{ij})$ . The matrix  $M(A, g)$  is called a Hadamard  $J$ -multiplier (see [19]), if  $M(A, g) \circ X$  belongs to  $J$  for each  $X \in J$ .

**Theorem 3.3.** *Let  $\phi$  be an s.n. function, let  $\phi^*$  be its adjoint, and suppose that  $J_0^\phi \subset J^{\phi^*}$ . Let  $g$  be a commutator  $J^\phi$ -bounded function on  $\alpha$ . If an s.n. ideal  $K$  is an interpolation space for the pair  $(J_0^\phi, J^{\phi^*})$ , then there is  $D > 0$  such that*

$$\|[g(A), X]\|_K \leq D\|[A, X]\|_K \quad \text{for } A \in K_{nor}(\alpha) \text{ and } X \in C(H).$$

*If  $K$  is  $J^\psi$  or  $J_0^\psi$ , for some s.n. function  $\psi$ , then  $g$  is commutator  $K$ -bounded.*

**Proof.** By Corollary 5.4 of [17],  $g$  is commutator  $J^{\phi^*}$ -bounded on  $\alpha$ . Since  $K \subset J^{\phi^*}$ , it follows from Corollary 5.3 of [17] that, for all  $A \in K_{nor}(\alpha)$ , the matrices  $M(A, g)$  are Hadamard  $J^{\phi^*}$ -multipliers and there is  $\mathcal{D} > 0$  such that  $\|M(A, g)\|_{J^{\phi^*}} \leq \mathcal{D}$ . By Lemma 5.1 of [17],  $M(A, g)$  are also Hadamard  $J_0^\phi$ -multipliers and  $\|M(A, g)\|_{J_0^\phi} \leq \mathcal{D}$ . Hence all  $M(A, g)$  are bounded on the pair  $(J_0^\phi, J^{\phi^*})$ . Since  $K$  is an interpolation space for this pair,  $M(A, g)$  are Hadamard  $K$ -multipliers. By (3.1),  $\|M(A, g)\|_K \leq C\mathcal{D}$ . Hence, by Proposition 5.2 of [17],  $\|[g(A), X]\|_K \leq D\|[A, X]\|_K$  for  $A \in K_{nor}(\alpha)$ ,  $X \in K$  and  $D = C\mathcal{D}$ .

Let  $X \in C(H)$ . Choose  $X_n$  in  $K$  such that  $\|X - X_n\| \rightarrow 0$ . Since  $g$  is commutator  $J^{\phi^*}$ -bounded on  $\alpha$ , it is  $J^{\phi^*}$ -Lipschitzian. Hence it is Lipschitzian on  $\alpha$  and it follows from Lemma 3.1 of [17] that  $g(A) - g(0)\mathbf{1} \in K$ . Hence

$$\begin{aligned} \|[g(A), X]\|_K &\leq \|[g(A), X_n]\|_K + \|[g(A) - g(0)\mathbf{1}, X - X_n]\|_K \\ &\leq D\|[A, X_n]\|_K + 2\|g(A) - g(0)\mathbf{1}\|_K \|X - X_n\|. \end{aligned}$$

Since  $\|[A, X_n] - [A, X]\|_K \leq 2\|X - X_n\| \|A\|_K$ , we have  $\|[A, X_n]\|_K \rightarrow \|[A, X]\|_K$ . Therefore,  $\|[g(A), X]\|_K \leq D\|[A, X]\|_K$ .

If  $I$  is  $J^\psi$  or  $J_0^\psi$ , then, by Proposition 3.4 of [17],  $g$  is commutator  $K$ -bounded on  $\alpha$ .  $\square$

**Corollary 3.4.** *Let  $p \in \{1, \infty, b\}$ . Every commutator  $\mathfrak{S}^p$ -bounded function  $g$  on  $\alpha$  is commutator  $J^\phi$ -bounded on  $\alpha$  for each norming function  $\phi$ .*

**Proof.** By Corollary 5.4 of [17],  $g$  is commutator  $\mathfrak{S}^1$ - and  $\mathfrak{S}^\infty$ -bounded. Mityagin [21] obtained (see also Theorem 3.B in [5]) that any ideal  $J^\phi$  is an interpolation space for the pair  $(\mathfrak{S}^1, \mathfrak{S}^\infty)$ . Applying Theorem 3.3, we complete the proof.  $\square$

For further applications of Theorem 3.3 we consider the Boyd indices (see [2, 20]) of s.n. ideals  $J$ . Set

$$\beta_J^*(n) = \inf_{X \in J} \frac{\left\| \overbrace{X \oplus \dots \oplus X}^n \right\|_J}{\|X\|_J} \quad \text{and} \quad \gamma_J^*(n) = \sup_{X \in J} \frac{\left\| \overbrace{X \oplus \dots \oplus X}^n \right\|_J}{\|X\|_J} \tag{3.2}$$

(see Remark 2.1 in [17]). The Boyd indices of  $J$  are defined by the formulae

$$p_J = \sup_n \left( \frac{\ln(n)}{\ln(\gamma_J^*(n))} \right) \quad \text{and} \quad q_J = \inf_n \left( \frac{\ln(n)}{\ln(\beta_J^*(n))} \right). \tag{3.3}$$

For an s.n. function  $\phi$ , the symmetric sequence space  $c_0^\phi$  is the closure of the space  $\hat{c}$  with respect to the norm  $\|\xi\| = \phi(\xi)$ , for  $\xi \in \hat{c}$ . Clearly,  $c_0^\phi \subseteq c^\phi$  (see § 2). Consider the dilation maps  $D_n$  on  $c_0^\phi$  defined by the formula

$$D_n(\xi) = \left( \overbrace{\xi_1, \dots, \xi_1}^n, \overbrace{\xi_2, \dots, \xi_2}^n, \dots, \overbrace{\xi_k, \dots, \xi_k}^n, \dots \right)$$

and their left inverses

$$D_{1/n}(\xi) = \frac{1}{n} \left( \sum_{i=1}^n \xi_i, \sum_{i=n+1}^{2n} \xi_i, \dots, \sum_{i=(k-1)n+1}^{kn} \xi_i, \dots \right),$$

where  $\xi = (\xi_1, \xi_2, \dots, \xi_k, \dots)$ . The Boyd indices of  $c_0^\phi$  are defined by the formulae

$$p_\phi = \sup_n \left( \frac{\ln(n)}{\ln \|D_n\|} \right) = \lim_{n \rightarrow \infty} \left( \frac{\ln(n)}{\ln \|D_n\|} \right),$$

$$q_\phi = \inf_n \left( \frac{\ln(1/n)}{\ln \|D_{1/n}\|} \right) = \lim_{n \rightarrow \infty} \left( \frac{\ln(1/n)}{\ln \|D_{1/n}\|} \right).$$

The norm  $\|D_{1/n}\|$  can be expressed in terms of the operator  $D_n$ :

$$\|D_{1/n}\|^{-1} = \inf_{\xi \in c_0^\phi} \frac{\|D_n(\xi)\|}{\|\xi\|}. \tag{3.4}$$

Indeed, let  $\pi$  be the cyclic permutation *modulo*  $n$  of the set of positive integers:  $\pi(k) = k + 1$ , if  $k$  is not divisible by  $n$ , and  $\pi(k) = k - n + 1$ , if  $k$  is divisible by  $n$ . For  $\xi = (\xi_1, \dots, \xi_k, \dots)$ , set  $\Pi(\xi) = (\xi_{\pi(1)}, \dots, \xi_{\pi(k)}, \dots)$ . Then

$$D_{1/n}D_n(\xi) = \xi \quad \text{and} \quad D_nD_{1/n}(\xi) = \frac{1}{n}(\xi + \Pi(\xi) + \Pi^2(\xi) + \dots + \Pi^{n-1}(\xi)).$$

Since  $\phi(\xi) = \|\xi\| = \|\Pi^i(\xi)\|$ , for all  $i$ , we have  $\|D_nD_{1/n}(\xi)\| \leq \|\xi\|$ . Denote by  $\lambda$  the right-hand side expression in (3.4). Then

$$\lambda \leq \inf_{\eta \in c_0^\phi} \frac{\|D_nD_{1/n}(\eta)\|}{\|D_{1/n}(\eta)\|} \leq \inf_{\eta \in c_0^\phi} \frac{\|\eta\|}{\|D_{1/n}(\eta)\|} = \left( \sup_{\eta \in c_0^\phi} \frac{\|D_{1/n}(\eta)\|}{\|\eta\|} \right)^{-1} = \|D_{1/n}\|^{-1}.$$

In order to finish the proof of (3.4), observe that, on the other hand,

$$\begin{aligned} \lambda &= \inf_{\xi \in c_0^\phi} \left( \frac{\|D_{1/n}D_n(\xi)\|}{\|D_n(\xi)\|} \right)^{-1} = \left( \sup_{\xi \in c_0^\phi} \frac{\|D_{1/n}D_n(\xi)\|}{\|D_n(\xi)\|} \right)^{-1} \\ &\geq \left( \sup_{\eta \in c_0^\phi} \frac{\|D_{1/n}(\eta)\|}{\|\eta\|} \right)^{-1} = \|D_{1/n}\|^{-1}. \end{aligned}$$

Let  $J = J_0^\phi$  be separable. For  $X \in J$ , let  $s(X)$  be the non-increasing sequence of the eigenvalues of the operator  $(X^*X)^{1/2}$ . Then  $s : X \rightarrow s(X)$  maps  $J$  onto  $c_0^\phi$ ,  $\|X\|_J = \|s(X)\|$  and

$$s(\overbrace{X \oplus \dots \oplus X}^n) = D_n(s(X)).$$

Using this and (3.4) we obtain

$$\|D_{1/n}\|^{-1} = \inf_{X \in J} \frac{\|D_n(s(X))\|}{\|s(X)\|} = \beta_J^*(n) \quad \text{and} \quad \|D_n\| = \sup_{X \in J} \frac{\|D_n(s(X))\|}{\|s(X)\|} = \gamma_J^*(n).$$

Therefore,  $p_{J_0^\phi} = p_\phi$  and  $q_{J_0^\phi} = q_\phi$ . We also have

$$1 \leq \|D_{1/n}\|^{-1} \leq \|D_n\| \leq n \quad \text{and} \quad \|D_{n+1}\| \leq \|D_n\| + 1, \quad \text{so } p_\phi \leq q_\phi. \tag{3.5}$$

If  $J \neq \mathfrak{S}^\infty$ , then  $\|D_n\| \rightarrow \infty$ , as  $n \rightarrow \infty$  (see [12, III. § 3]).

For  $\mathfrak{S}^r$ , with  $r \in [1, \infty)$ , we have  $\|D_{1/n}\| = \|D_n\| = n^{1/r}$ , so  $p_{\mathfrak{S}^r} = q_{\mathfrak{S}^r} = r$ .

The Lorentz space  $l_{r,q}$ , for  $1 \leq r, q < \infty$ , consists of all sequences  $\xi = (\xi_1, \xi_2, \dots) \in c_0$  such that

$$\|\xi\|_{r,q} = \phi(\xi) = \phi(\xi^*) = \left( \sum_{k=1}^{\infty} k^{(r/q)-1} (\xi_k^*)^r \right)^{1/r} < \infty,$$

where  $\xi^*$  is the non-increasing rearrangement of  $(|\xi_1|, |\xi_2|, \dots)$ . The Lorentz s.n. ideal  $\mathfrak{S}^{r,q}$  (see [4]) consists of all compact operators  $X$  such that  $\|X\|_{r,q} = \phi(s(X)) < \infty$ .

**Proposition 3.5.** *For  $J = \mathfrak{S}^{r,q}$ ,  $p_J = q_J = r$ .*

**Proof.** Set  $\beta = (r/q) - 1$  and  $\lambda_{k,n} = \sum_{i=1}^n [(k-1)n + i]^\beta$ . We have

$$\|D_n \xi\|_{r,q}^r = \sum_{k=1}^{\infty} (\xi_k^*)^r \sum_{i=1}^n [(k-1)n + i]^\beta = \sum_{k=1}^{\infty} (\xi_k^*)^r \lambda_{k,n}. \tag{3.6}$$

(1) Let  $r < q$ , so that  $-1 < \beta < 0$ . Then

$$k^\beta n^{1+\beta} = n(kn)^\beta \leq \lambda_{k,n} \leq \sum_{i=1}^n (ki)^\beta = k^\beta \sum_{i=1}^n i^\beta \leq k^\beta \left( 1 + \int_1^n x^\beta dx \right) = \frac{n^{1+\beta}}{1+\beta} k^\beta.$$

Therefore,

$$n^{1+\beta} (\|\xi\|_{r,q})^r \leq (\|D_n \xi\|_{r,q})^r \leq \frac{n^{1+\beta}}{1+\beta} (\|\xi\|_{r,q})^r.$$

Thus

$$\|D_n\| \leq \left( \frac{n^{1+\beta}}{1+\beta} \right)^{1/r}$$

and, by (3.4),  $n^{(1+\beta)/r} \leq \|D_{1/n}\|^{-1}$ . Using (3.5), we have

$$q \leq \lim_{n \rightarrow \infty} \left( \frac{\ln(n)}{\ln \|D_n\|} \right) = p_\phi \leq q_\phi = \lim_{n \rightarrow \infty} \left( \frac{\ln(1/n)}{\ln \|D_{1/n}\|} \right) \leq q.$$

(2) If  $r = q$ , then  $\mathfrak{S}^{q,q} = \mathfrak{S}^q$ . By (3.6),  $\|D_n\| = n^{1/q}$ , so  $p_\phi = q_\phi = q$ .



(3) Let  $r > q$ , so  $0 < \beta$ . Then

$$\frac{n^{1+\beta}}{1+\beta}k^\beta \leq \lambda_{k,n} \leq n^{1+\beta}k^\beta,$$

since

$$\frac{n^{1+\beta}}{1+\beta}[k^{1+\beta} - (k-1)^{1+\beta}] = \int_0^n [(k-1)n+x]^\beta dx \leq \lambda_{k,n} \leq n(kn)^\beta = n^{1+\beta}k^\beta.$$

Repeating the argument of part (1), we obtain that  $p_\phi = q_\phi = q$ . □

For  $p \in (1, \infty)$ , set

$$p_- = \min(p, p'), \quad p_+ = \max(p, p'), \quad \text{where } \frac{1}{p} + \frac{1}{p'} = 1. \tag{3.7}$$

**Corollary 3.6.** *Let  $J$  be a separable s.n. ideal. If  $p_- < p_J$  and  $q_J < p_+$ , then each commutator  $\mathfrak{S}^p$ -bounded function  $g$  on  $\alpha \subset \mathbb{C}$  is commutator  $J$ -bounded on  $\alpha$ . In particular,  $g$  is commutator  $\mathfrak{S}^q$ - and  $\mathfrak{S}^{r,q}$ -bounded on  $\alpha$  for  $p_- < q < p_+$  and  $1 \leq r < \infty$ .*

**Proof.** Let  $p < p'$ . By Corollary 3.4 of [2],  $J$  is an interpolation space for  $(\mathfrak{S}^p, \mathfrak{S}^{p'})$ . Since  $\phi_{p'} = (\phi_p)^*$  and  $\mathfrak{S}^p \subset \mathfrak{S}^{p'}$ , the result follows from Theorem 3.3. □

Recall that  $\alpha \subset \mathbb{C}$  is  $J$ -Fuglede if the function  $h(z) = \bar{z}$  is commutator  $J$ -bounded on  $\alpha$ , that is, (1.4) holds.

**Definition 3.7.** An s.n. ideal  $J$  is called Fuglede if there is  $C > 0$  such that, for all normal  $A \in J$  and all  $X \in B(H)$ ,

$$\|A^*X - XA^*\|_J \leq C\|AX - XA\|_J.$$

Evidently, an ideal  $J$  is Fuglede if and only if all compact subsets of  $\mathbb{C}$  are  $J$ -Fuglede. This is equivalent to the condition that the unit disc of  $\mathbb{C}$  is  $J$ -Fuglede. If  $J$  is Fuglede, it follows from Proposition 4.5 of [17] that the spaces of  $J$ -Lipschitz and of commutator  $J$ -bounded functions coincide on each compact in  $\mathbb{C}$ . It was proved in [1, 24, 25] that all Schatten ideals  $\mathfrak{S}^p$ ,  $1 < p < \infty$ , are Fuglede. It follows from the results of [15] that  $\mathfrak{S}^b = B(H)$  is not Fuglede. From this and from Corollary 5.4 of [17] and Corollary 2.5 we obtain the following result.

**Corollary 3.8.**

- (i) *Let  $\phi^*$  be the adjoint of  $\phi$ . If one of the ideals  $J^\phi, J^{\phi^*}, J_0^\phi, J_0^{\phi^*}$  is Fuglede, then the others are also Fuglede ideals.*
- (ii) *If  $1 < p_J$  and  $q_J < \infty$ , for a separable ideal  $J$ , then  $J$  is a Fuglede ideal. In particular, all Lorentz ideals  $\mathfrak{S}^{r,q}$  with  $q > 1$  are Fuglede ideals.*
- (iii) *The ideals  $\mathfrak{S}^1, \mathfrak{S}^\infty$  and  $\mathfrak{S}^b$  are not Fuglede ideals.*

**Problem 3.9.** Are the Lorentz ideals  $\mathfrak{S}^{r,1}$  Fuglede ideals if  $1 < r$ ?

We now return to the subject of  $J$ -Lipschitz functions. Combining the results of Proposition 4.5 of [17], of Corollaries 3.6 and 5.4 of [17], and of Corollaries 2.3 and 2.5 yields the following corollary.

**Corollary 3.10.** Let  $g$  be a  $\mathfrak{S}^p$ -Lipschitz function on  $\alpha \subset \mathbb{C}$ .

- (i) Let  $p \in (1, \infty)$ . If  $p_- < p_J$  and  $q_J < p_+$ , for a separable ideal  $J = J_0^\phi$ , then  $g$  is a  $J_0^{\phi_-}$ ,  $J_0^{\phi^*}$ ,  $J^\phi$ - and  $J^{\phi^*}$ -Lipschitz function on  $\alpha$ . In particular,  $g$  is  $\mathfrak{S}^{r,q}$ -Lipschitzian on  $\alpha$  for  $p_- < q < p_+$  (see Proposition 3.5).
- (ii) Let  $p \in \{1, \infty, b\}$  and let  $\alpha$  be a  $\mathfrak{S}^p$ -Fuglede set. Then  $g$  is  $J_0^\phi$ - and  $J^\phi$ -Lipschitzian on  $\alpha$  for any  $\phi$ .

Let  $J\text{-Lip}(a, b)$  be the space of all  $J$ -Lipschitz functions on  $[a, b]$ . By Corollary 3.6 of [17], functions in  $\mathfrak{S}^b\text{-Lip}(a, b)$  are differentiable. For  $p \in (1, \infty)$ , the spaces  $\mathfrak{S}^p\text{-Lip}(a, b)$  are larger than  $\mathfrak{S}^b\text{-Lip}(a, b)$  and contain Lipschitz, non-differentiable functions (see [9]). Peller [22] showed that  $B_{\infty 1}^1(a, b) \subseteq \mathfrak{S}^b\text{-Lip}(a, b) \subseteq B_{11}^1(a, b)$ , where  $B_{\infty 1}^1(a, b)$  and  $B_{11}^1(a, b)$  are Besov classes of functions on  $[a, b]$  (for another proof and some interesting related results, see [7]). Combining this with Proposition 5.5(ii) of [17] and with Corollary 2.9(ii) yields the following corollary.

**Corollary 3.11.** For any s.n. function  $\phi$ ,

$$\begin{aligned} B_{\infty 1}^1(a, b) &\subseteq \mathfrak{S}^b\text{-Lip}(a, b) = \mathfrak{S}^1\text{-Lip}(a, b) \subseteq J^\phi\text{-Lip}(a, b) = J_0^\phi\text{-Lip}(a, b) \\ &= J^{\phi^*}\text{-Lip}(a, b) = J_0^{\phi^*}\text{-Lip}(a, b) \subseteq \mathfrak{S}^2\text{-Lip}(a, b) = \text{Lip}(a, b). \end{aligned}$$

#### 4. Extension of domains of inequalities (1.2) and (1.3)

The normal operators in the definitions of  $J$ -Lipschitz and of commutator  $J$ -bounded functions (see (1.2) and (1.3)) belong to the ideal  $J$ . The question arises as to whether inequalities (1.2) and (1.3) hold for all normal operators in  $B(H)$ . More precisely, we study for which s.n. ideals  $J$  the following properties hold.

- (i) If  $g$  is  $J$ -Lipschitzian on  $\alpha$ , then there is  $\mathcal{D} > 0$  such that, for all normal operators  $A, B$  with spectrum in  $\alpha$ , the condition  $A - B \in J$  implies

$$g(A) - g(B) \in J \quad \text{and} \quad \|g(A) - g(B)\|_J \leq \mathcal{D}\|A - B\|_J.$$

- (ii) If  $g$  is commutator  $J$ -bounded on  $\alpha$ , then there is  $\mathcal{D} > 0$  such that, for any normal  $A$  with  $\text{Sp}(A) \subseteq \alpha$  and any  $X$  in  $B(H)$ , the condition  $[A, X] \in J$  implies

$$[g(A), X] \in J \quad \text{and} \quad \|[g(A), X]\|_J \leq \mathcal{D}\|[A, X]\|_J.$$

It will be shown that (i) and (ii) hold for all ideals  $J^\phi$  and  $J_0^\phi$ . This extends the result of Kittaneh [18] (see also Jocić [14]), who considered the case  $J = \mathfrak{S}^2$ .

Let  $J = J_0^\phi$ . For  $A \in B(H)$ , the operator  $\delta_A : X \rightarrow [A, X]$  is bounded on  $J$ . If  $T \in J^{\phi*}$ , it follows from (2.1) that, for  $X \in J$ ,

$$F_T(\delta_A(X)) = \text{Tr}(AXT) - \text{Tr}(XAT) = \text{Tr}(XTA) - \text{Tr}(XAT) = F_{-\delta_A(T)}(X). \tag{4.1}$$

Let  $L$  be a  $*$ -subspace of  $J$ :  $X \in L$  implies  $X^* \in L$ . Denote by  $L^\perp$  its annihilator in  $J^{\phi*}$ :

$$L^\perp = \{T \in J^{\phi*} : F_T(X) = \text{Tr}(XT) = 0 \text{ for } X \in L\}.$$

If  $T \in L^\perp$ , then

$$F_{T^*}(X) = \text{Tr}(T^*X) = \text{Tr}((X^*T)^*) = \overline{\text{Tr}(X^*T)} = \overline{F_T(X^*)} = 0,$$

for  $X \in L$ . Therefore,  $T^* \in L^\perp$ , so  $L^\perp$  is a  $*$ -subspace of  $J^{\phi*}$ .

Let  $A$  be a normal operator and  $\{A\}'$  be its commutant. Let  $\{\mu_i\}_{i \in I}$  be the set of all eigenvalues of  $A$  and let  $Q_i$  be the projections on the corresponding eigenspaces. Then

$$B(H) \ni X \rightarrow \Psi_A(X) = \sum_{i \in I} Q_i X Q_i$$

is a map from  $B(H)$  into  $\{A\}'$  and  $(\Psi_A)^2 = \Psi_A$ . It follows from Theorem III.4.2 of [12] that  $\Psi_A(X) \in J$ , for  $X \in J$ , and  $\|\Psi_A(X)\|_J \leq \|X\|_J$ . Hence  $\Psi_A$  maps  $J$  into  $\{A\}' \cap J$  and  $\|\Psi_A\| \leq 1$ . By  $\overline{\delta_A(J)}$  we denote the closure of  $\delta_A(J)$  in  $\|\cdot\|_J$ .

We will now generalize Theorem 2.2 of [16] to all separable s.n. ideals.

**Theorem 4.1.** *Let  $J = J_0^\phi \neq \mathfrak{S}^1$  and let  $A$  be a normal operator in  $B(H)$ . Then*

- (i)  $\text{Ker}(\delta_A) = \{A\}' \cap J = \{X \in J : \Psi_A(X) = X\}$  so  $\Psi_A$  is a projection on  $\text{Ker}(\delta_A)$ ;
- (ii)  $\text{Ker}(\Psi_A) = \overline{\delta_A(J)}$  and  $J$  is the direct sum of  $\overline{\delta_A(J)}$  and  $\text{Ker}(\delta_A)$ .

**Proof.** Since  $\Psi_A$  maps  $J$  to  $\{A\}' \cap J$ , we have  $\{X \in J : \Psi_A(X) = X\} \subseteq \{A\}' \cap J$ .

Conversely, let  $X = X^* \in \{A\}' \cap J$ . Then  $X = \bigoplus_{j=1}^\infty \lambda_j P_j$ , where  $P_j$  are the mutually orthogonal projections on the finite-dimensional eigenspaces  $L_j$  of  $X$ . All  $P_j \in \{A\}' \cap J$ . Fix  $j$ . The subspace  $L_j$  is invariant for  $A$  and, therefore, decomposes in the orthogonal sum of eigenspaces of the operator  $A|_{L_j}$ . Hence  $P_j = \Psi_A(P_j)$ .

The finite sums  $X_n = \bigoplus_{j=1}^n \lambda_j P_j$  converge to  $X$  in  $\|\cdot\|_J$ . Since  $\|\Psi_A\| \leq 1$ ,

$$\begin{aligned} \|X - \Psi_A(X)\|_J &\leq \|X - X_n\|_J + \|\Psi_A(X) - X_n\|_J \\ &= \|X - X_n\|_J + \left\| \Psi_A \left( X - \bigoplus_{j=1}^n \lambda_j P_j \right) \right\|_J \leq 2\|X - X_n\|_J \rightarrow 0. \end{aligned}$$

Hence  $\Psi_A(X) = X$ . By Fuglede's theorem,  $\{A\}' \cap J$  is a  $*$ -algebra. Thus  $\{A\}' \cap J \subseteq \{X \in J : \Psi_A(X) = X\}$  and part (i) is proved.

Let us show that  $L = \delta_A(J) + (\{A\}' \cap J)$  is dense in  $J$ . We have

$$L^\perp = \delta_A(J)^\perp \cap (\{A\}' \cap J)^\perp.$$

Since  $\{A\}' \cap J$  is a  $*$ -subspace,  $(\{A\}' \cap J)^\perp$  is a  $*$ -subspace of  $J^{\phi^*}$ . If  $T \in \delta_A(J)^\perp$ , it follows from (4.1) that  $\delta_A(T) = 0$ . Hence  $T \in \{A\}' \cap J^{\phi^*}$ , so  $(\delta_A(J))^\perp = \{A\}' \cap J^{\phi^*}$  is a  $*$ -algebra. Thus  $L^\perp$  is a  $*$ -subspace of  $\{A\}' \cap J^{\phi^*}$ .

Let  $T = T^* \in L^\perp \subseteq J^{\phi^*}$ . It is compact, so  $T = \bigoplus_{i=1}^\infty \lambda_i P_i$ , where the  $P_i$  are mutually orthogonal finite-dimensional projections. Since  $T \in \{A\}'$ , all  $P_i$  belong to  $\{A\}' \cap J \subseteq L$ . Hence  $0 = F_T(P_i) = \text{Tr}(P_i T) = \lambda_i \dim(P_i)$ . Thus  $T = 0$ . Since  $L^\perp$  is a  $*$ -space,  $L^\perp = \{0\}$ , so  $L$  is dense in  $J$ .

We now proceed with the proof of (ii). Since  $\Psi_A$  is a projection on  $\{A\}' \cap J$ ,

$$J = \text{Ker}(\Psi_A) \dot{+} (\{A\}' \cap J). \tag{4.2}$$

Taking into account that  $Q_i A = A Q_i = \mu_i Q_i$ , for all  $Q_i$ , we obtain that

$$\Psi_A(\delta_A(X)) = \sum_{i \in I} (Q_i A X Q_i - Q_i X A Q_i) = \sum_{i \in I} (\mu_i Q_i X Q_i - \mu_i Q_i X Q_i) = 0$$

for any  $X \in J$ . Since  $\|\Psi_A\| \leq 1$ , we conclude that  $\overline{\delta_A(J)} \subseteq \text{Ker}(\Psi_A)$ .

Let  $X \in \text{Ker}(\Psi_A)$ . Since  $L$  is dense in  $J$ , there are  $X_n \in \delta_A(J)$  and  $Y_n \in \{A\}' \cap J$  such that  $\|X - X_n - Y_n\|_J \rightarrow 0$ . Since  $\Psi_A(Y_n) = Y_n$  and  $\Psi_A(X_n) = 0$ , it follows that

$$\|Y_n\|_J = \|\Psi_A(Y_n)\|_J = \|\Psi_A(X - X_n - Y_n)\|_J \leq \|X - X_n - Y_n\|_J \rightarrow 0.$$

Hence  $\|X - X_n\|_J \rightarrow 0$ , so  $\text{Ker}(\Psi_A) = \overline{\delta_A(J)}$  and part (ii) follows from (4.2). □

Theorem 1 of [24] is a special case of the following result.

**Proposition 4.2.** *Let  $\mathfrak{Y}$  be a linear manifold in a Banach space  $\mathfrak{X}$  and a Banach space with norm  $\|\cdot\|_{\mathfrak{Y}}$ . Let  $S$  and  $T$  be commuting operators on  $\mathfrak{X}$ . Assume that*

- (i)  $\text{Ker}(S) \subseteq \text{Ker}(T)$ ;
- (ii)  $\text{Ker}(T) \cap \overline{T\mathfrak{X}} = \{0\}$ , where  $\overline{T\mathfrak{X}}$  is the norm closure of  $T\mathfrak{X}$ ;
- (iii)  $S$  and  $T$  preserve  $\mathfrak{Y}$  and the operators  $S|_{\mathfrak{Y}}$  and  $T|_{\mathfrak{Y}}$  are bounded on  $\mathfrak{Y}$ ;
- (iv)  $\|y\|_{\mathfrak{X}} \leq \|y\|_{\mathfrak{Y}}$  and  $\|Ty\|_{\mathfrak{Y}} \leq \|Sy\|_{\mathfrak{Y}}$ , for  $y \in \mathfrak{Y}$ ;
- (v)  $\mathfrak{Y}$  is the direct sum of  $\text{Ker}(S|_{\mathfrak{Y}})$  and the closure  $\overline{S\mathfrak{Y}}$  of  $S\mathfrak{Y}$  in  $\|\cdot\|_{\mathfrak{Y}}$ .

Let  $P$  be the projection in  $\mathfrak{Y}$  on  $\text{Ker}(S|_{\mathfrak{Y}})$  along  $\overline{S\mathfrak{Y}}$ . Then

$$Sx \in \mathfrak{Y}, \quad \text{for } x \in \mathfrak{X}, \quad \text{implies } Tx \in \mathfrak{Y} \text{ and } \|Tx\|_{\mathfrak{Y}} \leq (1 + \|P\|)\|Sx\|_{\mathfrak{Y}}.$$

**Proof.** Define an operator  $U$  on  $\text{Ker}(S|_{\mathfrak{Y}}) \dot{+} \overline{S\mathfrak{Y}}$  by the formula

$$Uz = 0, \quad \text{for } z \in \text{Ker}(S|_{\mathfrak{Y}}), \quad \text{and} \quad USy = Ty, \quad \text{for } y \in \mathfrak{Y}.$$

By (iv),

$$\|U(z + Sy)\|_{\mathfrak{Y}} = \|Ty\|_{\mathfrak{Y}} \leq \|Sy\|_{\mathfrak{Y}} \leq \|z + Sy\|_{\mathfrak{Y}} + \|P(z + Sy)\|_{\mathfrak{Y}} \leq (1 + \|P\|)\|z + Sy\|_{\mathfrak{Y}}.$$

Hence  $U$  extends to a bounded operator on  $\mathfrak{Y}$  and  $\|U\| \leq 1 + \|P\|$ . Since  $S, T$  commute and  $\text{Ker}(S) \subseteq \text{Ker}(T)$ , we have  $SU(z + Sy) = STy = TSy = T(z + Sy)$ . Thus

$$T|_{\mathfrak{Y}} = US|_{\mathfrak{Y}} = SU|_{\mathfrak{Y}}.$$

Let  $x \in \mathfrak{X}$  and  $Sx \in \mathfrak{Y}$ . Then  $S(Tx - USx) = STx - SUSx = STx - TSx = 0$ . Hence  $Tx - USx \in \text{Ker}(S)$ . By (i),  $Tx - USx \in \text{Ker}(T)$ . Since  $Sx \in \mathfrak{Y}$ , there are  $z \in \text{Ker}(S|_{\mathfrak{Y}})$  and  $y_n \in \mathfrak{Y}$  such that  $\|Sx - (z + Sy_n)\|_{\mathfrak{Y}} \rightarrow 0$ . Therefore,

$$\|USx - Ty_n\|_{\mathfrak{X}} \leq \|USx - Ty_n\|_{\mathfrak{Y}} = \|USx - U(z + Sy_n)\|_{\mathfrak{Y}} \leq \|U\| \|Sx - (z + Sy_n)\|_{\mathfrak{Y}} \rightarrow 0.$$

Thus  $USx \in \overline{T\mathfrak{X}}$ , so  $Tx - USx \in \text{Ker}(T) \cap \overline{T\mathfrak{X}}$ . It follows from (ii) that  $Tx = USx \in \mathfrak{Y}$  and  $\|Tx\|_{\mathfrak{Y}} \leq \|U\| \|Sx\|_{\mathfrak{Y}} \leq (1 + \|P\|) \|Sx\|_{\mathfrak{Y}}$ .  $\square$

A bounded operator  $T$  on a Banach space  $\mathfrak{X}$  is called *hermitian*, if  $\|\exp(itT)\|_{\mathfrak{X}} = 1$  for  $t \in \mathbb{R}$ . It is called *normal* if  $T = A + iB$ , where  $A$  and  $B$  are commuting hermitian operators. Fong [11] showed that if  $T$  is normal, then

$$\text{Ker}(T) \cap \overline{T\mathfrak{X}} = \{0\}. \tag{4.3}$$

Let  $K$  be a self-adjoint operator in  $B(H)$ . The operator  $\delta_K(X) = KX - XK$  is hermitian on any s.n. ideal  $J$ , since

$$\|\exp(it\delta_K)X\|_J = \|e^{itK} X e^{-itK}\|_J = \|X\|_J \quad \text{for } X \in J.$$

If  $S$  is a normal operator on  $H$ ,  $S = K + iL$ , where the operators  $K$  and  $L$  are self-adjoint and commute. Then the operators  $\delta_K$  and  $\delta_L$  on  $J$  are hermitian and commute, so the operator  $\delta_S = \delta_K + i\delta_L$  is normal on  $J$ . We will show now that ‘extended’ inequalities (1.2) and (1.3) hold for all separable s.n. ideals.

**Theorem 4.3.** *Let  $J$  be a separable s.n. ideal and let  $g$  be a commutator  $J$ -bounded function on  $\alpha \subset \mathbb{C}$ . There is  $\mathcal{D} > 0$  such that, for  $X \in B(H)$  and normal operators  $A, B$  with spectra in  $\alpha$ ,  $AX - XB \in J$  implies*

$$g(A)X - Xg(B) \in J \quad \text{and} \quad \|g(A)X - Xg(B)\|_J \leq \mathcal{D} \|AX - XB\|_J.$$

**Proof.** Since  $g$  is commutator  $J$ -bounded, it follows from Proposition 3.4 (iii) of [17] that there is  $D > 0$  such that, for all normal  $A$  with  $\text{Sp}(A) \subseteq \alpha$  and all  $X \in J$ ,

$$\|\delta_{g(A)}(X)\|_J = \|[g(A), X]\|_J \leq D \|[A, X]\|_J = D \|\delta_A(X)\|_J. \tag{4.4}$$

Let  $J \neq \mathfrak{S}^1$ . The operator  $g(A)$  is normal, so that the operators  $\delta_A, \delta_{g(A)}$  are normal on  $J$  and on  $B(H)$ , commute and  $\text{Ker}(\delta_A) \subseteq \text{Ker}(\delta_{g(A)})$ . It follows from Theorem 4.1 that  $J = \text{Ker}(\delta_A|_J) \dot{+} \overline{\delta_A(J)}$  and the projection on  $\text{Ker}(\delta_A|_J)$  has norm 1. By (4.3),  $\text{Ker}(\delta_{g(A)}) \cap \overline{\delta_{g(A)}(B(H))} = \{0\}$ . Replacing  $T$  in Proposition 4.2 by  $\delta_{g(A)}$ ,  $S$  by  $\delta_A$ ,  $\mathfrak{X}$  by  $B(H)$  and  $\mathfrak{Y}$  by  $J$ , we obtain that, for any  $X \in B(H)$ ,

$$[A, X] \in J \quad \text{implies} \quad [g(A), X] \in J \quad \text{and} \quad \|[g(A), X]\|_J \leq 2D \|[A, X]\|_J.$$

Repeating now the argument of Proposition 4.1 of [17], we complete the proof of the case  $J \neq \mathfrak{S}^1$ . The case when  $J = \mathfrak{S}^1$  will be considered in Theorem 4.5.  $\square$

To prove an analogue of Theorem 4.3 for all ideals  $J^\phi$ , we need the following result.

**Lemma 4.4.** *Let  $J \subset I \subseteq C(H)$  and let  $J = J^\phi$ . Then there are s.n. ideals  $\{J(t)\}_{t \in [0,1]}$  such that*

- (i)  $J = J(1) \subseteq J(t) \subseteq J(s) \subseteq J(0) = I$ , for  $s \leq t$  in  $(0, 1)$ ;
- (ii) all functions  $\varphi_X(t) = \|X\|_{J(t)}$  are continuous on  $[0, 1]$  for  $X \in J$ ;
- (iii) all  $J(t)$  are interpolation spaces for the pair  $(J, I)$  and if  $T$  is a bounded operator on  $(J, I)$ , then  $\|T\|_{J(t)} \leq \|T\|_I^t \|T\|_J^{1-t}$  for  $t \in [0, 1]$ ;
- (iv) if  $I$  is reflexive, then all ideals  $J(t)$ ,  $t \in (0, 1)$ , are reflexive.

**Proof.** It follows from Theorem III.5.1 of [12] that the unit ball  $\mathbf{J}_1$  of  $J$  is closed in  $(C(H), \|\cdot\|)$ . By Proposition 2.1, there is  $c > 0$  such that  $\|X\| \leq c\|X\|_I$  for  $X \in I$ . This implies that  $\mathbf{J}_1$  is closed in  $I$  in  $\|\cdot\|_I$ .

By Proposition 2.1 (i), there is  $C > 0$  such that  $\|X\|_I \leq C\|X\|_J$ , for  $X \in J$ . Consider an equivalent norm  $\|X\|'_J = C\|X\|_J$  on  $J$ . Then  $\|X\|_I \leq \|X\|'_J$ . It follows from Theorems IV.1.2 and IV.1.8 of [19] that there are Banach spaces  $(J(t), \|\cdot\|_{J(t)})$ , for  $t \in [0, 1]$ , which satisfy (i), (ii) and (iii) and such that  $\|X\|_{J(s)} \leq \|X\|_{J(t)}$ , for  $s \leq t$  and  $X \in J(t)$ . By Lemma 3.2, all  $(J(t), \|\cdot\|_{J(t)})$  are s.n. ideals.

If  $I$  is reflexive, it follows from Theorem IV.1.4 of [19] that all s.n. ideals  $J(t)$ ,  $t \in (0, 1)$ , are also reflexive. □

All compact operators  $B$  such that  $\sum_{n=1}^\infty n^{-1/2} s_n(B) < \infty$ , where  $s_n(B)$  are eigenvalues of  $(B^*B)^{1/2}$ , form a separable ideal  $\mathfrak{S}^2_-$  (see [12, §15]) contained in  $\mathfrak{S}^2$ . Let  $J$  be an s.n. ideal not contained in  $\mathfrak{S}^2_-$ . Bercovici and Voiculescu proved in [3] that, for any normal  $A$  in  $B(H)$ , there are finite-rank positive operators  $R_n$  such that

$$\text{the } R_n \text{ strongly converge to } \mathbf{1}, \quad \|R_n\| \leq 1 \quad \text{and} \quad \lim \| [A, R_n] \|_J = 0. \tag{4.5}$$

**Theorem 4.5.** *Let  $J = J^\phi$ . If  $g$  is commutator  $J$ -bounded on  $\alpha \subset \mathbb{C}$ , then there is  $D > 0$  such that, for all normal operators  $A, B$  with spectra in  $\alpha$  and all  $X \in B(H)$ ,*

$$AX - XB \in J \quad \text{implies} \quad g(A)X - Xg(B) \in J \quad \text{and} \quad \|g(A)X - Xg(B)\|_J \leq D \|AX - XB\|_J.$$

**Proof.** We will prove the theorem for  $A = B$ . Then the general case for different  $A$  and  $B$  will follow as in the proof of Proposition 4.1 of [17].

(1) Let  $J \not\subseteq \mathfrak{S}^2_-$ . By Proposition 3.4 of [17], there is  $D > 0$  such that  $\|[g(A), Y]\|_J \leq D\|[A, Y]\|_J$  for all normal  $A$  with  $\text{Sp}(A) \subseteq \alpha$  and all  $Y \in J$ . Fix  $A$ . Let finite-rank operators  $R_n$  satisfy (4.5). Then, for all  $X \in B(H)$ ,

$$\|[g(A), R_n]\|_J \leq D\|[A, R_n]\|_J \rightarrow 0 \quad \text{and} \quad \|[g(A), R_n X]\|_J \leq D\|[A, R_n X]\|_J.$$

Taking this into account, we have from Lemma 3.3 of [17]

$$\begin{aligned} \|[g(A), X]\|_J &= \lim \|R_n [g(A), X]\|_J = \lim \| [g(A), R_n X] - [g(A), R_n] X \|_J \\ &\leq D \lim \| [A, R_n X]\|_J \leq D \lim \| [A, R_n] X \|_J + D \lim \| R_n [A, X] \|_J \\ &= D \| [A, X] \|_J. \end{aligned}$$

(2) Let  $J \subseteq \mathfrak{S}^2_-$ . By (1.3), there is  $D > 0$  such that  $\|[g(A), X]\|_J \leq D\|[A, X]\|_J$  for all  $A \in J_{\text{nor}}(\alpha)$  and  $X \in B(H)$ . Since  $A$  are diagonal, by Proposition 5.2 of [17], the matrices  $M(A, g)$  (see §3) are Hadamard  $J$ -multipliers and  $\|M(A, g)\|_J \leq 2D$ . Since  $g$  is a Lipschitz function, we have from (5.1) and (5.2) of [17] that  $M(A, g)$  are also Hadamard  $\mathfrak{S}^2$ -multipliers and  $\|M(A, g)\|_{\mathfrak{S}^2} \leq \|M(A, g)\|_J$ .

Since  $J \subset \mathfrak{S}^2$  and  $\mathfrak{S}^2$  is reflexive, there are s.n. ideals  $J(t)$ ,  $t \in [0, 1]$ , which satisfy conditions of Lemma 4.4:  $J = J(1)$ ,  $\mathfrak{S}^2 = J(0)$  and  $J(t)$  are reflexive for  $t \in (0, 1)$ . By Lemma 4.4 (iii), the  $M(A, g)$  are also Hadamard  $J(t)$ -multipliers, for  $t \in (0, 1)$ , and  $\|M(A, g)\|_{J(t)} \leq 2D$ . It follows from Proposition 5.2 of [17] that

$$\|[g(A), X]\|_{J(t)} \leq 2D\|[A, X]\|_{J(t)} \quad \text{for } A \in J_{\text{nor}}(\alpha) \text{ and } X \in J(t). \tag{4.6}$$

By Proposition 2.1 (iii), all s.n. ideals  $J(t)$ ,  $t \in (0, 1)$ , are separable. It follows from Proposition 3.4 of [17] that  $g$  is commutator  $J(t)$ -bounded and (4.6) holds for all normal operators  $A$  with  $\text{Sp}(A) \subseteq \alpha$  and all  $X \in J(t)$ . Since all  $J(t)$  are reflexive,  $J(t) \neq \mathfrak{S}^1$ . It was proved in Theorem 4.3 that  $[A, X] \in J(t)$  implies

$$[g(A), X] \in J(t) \quad \text{and} \quad \|[g(A), X]\|_{J(t)} \leq 4D\|[A, X]\|_{J(t)}, \tag{4.7}$$

for  $t \in (0, 1)$  and for all normal  $A$  with  $\text{Sp}(A) \subseteq \alpha$  and all  $X \in B(H)$ .

If  $[A, X] \in J$ , then  $[A, X] \in J(t)$ , for  $t \in (0, 1)$ , so (4.7) holds. By (1.1) and (4.7),  $\|[g(A), X]P\|_{J(t)} \leq 4D\|[A, X]\|_{J(t)}$  for any finite-dimensional projection  $P$ . It follows from Lemma 4.4 (ii) that

$$\|[g(A), X]P\|_J = \lim_{t \rightarrow 1} \|[g(A), X]P\|_{J(t)} \leq 4D \lim_{t \rightarrow 1} \|[A, X]\|_{J(t)} = 4D\|[A, X]\|_J.$$

Hence, by Theorem III.5.1 of [12],  $[g(A), X] \in J$  and  $\|[g(A), X]\|_J \leq 4D\|[A, X]\|_J$ .

This completes the proof of the theorem in the case when  $A = B$ . □

To prove the results of Theorems 4.3 and 4.5 for  $J$ -Lipschitz functions we, as usual, have to restrict our consideration either to Fuglede ideals or to  $J$ -Fuglede sets.

**Corollary 4.6.** *Let  $J$  be  $J^\phi$  or  $J_0^\phi$  and let  $g$  be a  $J$ -Lipschitz function on a  $J$ -Fuglede set  $\alpha$  (for example,  $\alpha \subset \mathbb{R}$ ). Then there is  $\mathcal{D} > 0$  such that, for all normal operators  $A, B$  with spectra in  $\alpha$  and all  $X \in B(H)$ ,  $AX - XB \in J$  implies*

$$g(A)X - Xg(B) \in J \quad \text{and} \quad \|g(A)X - Xg(B)\|_J \leq \mathcal{D}\|AX - XB\|_J.$$

*In particular,  $A - B \in J$  implies  $g(A) - g(B) \in J$  and  $\|g(A) - g(B)\|_J \leq \mathcal{D}\|A - B\|_J$ .*

### 5. $J$ -stable and commutator $J$ -stable functions

In this section we study  $J$ -stable functions.

**Definition 5.1.** Let  $g$  be a function on  $\alpha \subset \mathbb{C}$  and let  $J$  be an s.n. ideal.

- (i)  $g$  is called  $J$ -stable if, for all normal operators  $A, B$  with spectra in  $\alpha$ , the condition  $A - B \in J$  implies  $g(A) - g(B) \in J$ .

- (ii)  $g$  is called commutator  $J$ -stable if, for all normal operators  $A$  with  $\text{Sp}(A) \subseteq \alpha$  and all  $X \in B(H)$ , the condition  $[A, X] \in J$  implies  $[g(A), X] \in J$ .

$J$ -stable functions on  $\mathbb{R}$  may be considered to be acting on  $B(H)/J$ . We show that in many important cases ( $J = \mathfrak{S}^p$ ,  $p \in (1, \infty)$ , for example) a function is  $J$ -stable if and only if it is  $J$ -Lipschitzian.

It follows from Theorems 4.3 and 4.5 that if  $J$  is  $J^\phi$  or  $J_0^\phi$ , then commutator  $J$ -bounded functions are  $J$ -stable and commutator  $J$ -stable. If  $J$  is Fuglede, then, by Corollary 4.6,  $J$ -Lipschitz functions are  $J$ -stable and commutator  $J$ -stable. We will study the converse inclusion.

The following result establishes an important relation between the classes of  $J$ -stable and commutator  $J$ -stable functions. In particular, it shows that all commutator  $J$ -stable functions are  $J$ -stable.

**Proposition 5.2.** *Let  $J$  be an s.n. ideal and let  $g$  be a continuous function on  $\alpha \subset \mathbb{C}$ . The following conditions are equivalent:*

- (i)  $g$  is  $J$ -stable on  $\alpha$ ;
- (ii) for any normal operator  $A$  with  $\text{Sp}(A) \subseteq \alpha$  and any  $X = X^* \in B(H)$ , the condition  $[A, X] \in J$  implies  $[g(A), X] \in J$ .

**Proof.** (i)  $\implies$  (ii). Let  $A$  be normal,  $\text{Sp}(A) \subseteq \alpha$  and let  $U$  be a unitary operator such that  $[A, U] \in J$ . Then  $A - UAU^* = [A, U]U^* \in J$  and  $\text{Sp}(A) = \text{Sp}(UAU^*)$ . If  $g$  is  $J$ -stable,  $g(A) - g(UAU^*) \in J$ . Since  $g(UAU^*) = Ug(A)U^*$ , we have  $[g(A), U] \in J$ .

Let  $X = X^*$ ,  $\|X\| < 1$  and  $[A, X] \in J$ . The operator  $U = X + i(\mathbf{1} - X)^{1/2}$  is unitary. Since  $f(t) = t + i(1 - t)^{1/2}$  is an analytic function in a neighbourhood of  $\text{Sp}(X)$ , it follows from Example 4.2 of [17] that  $[A, U] = [A, f(X)] \in J$ . By the above argument,  $[g(A), U] \in J$ . Similarly,  $[g(A), U^*] \in J$ , so that

$$[g(A), X] = \frac{1}{2}([g(A), U] + [g(A), U^*]) \in J.$$

From this it follows that, for each  $X = X^*$ ,  $[A, X] \in J$  implies  $[g(A), X] \in J$ .

(ii)  $\implies$  (i). Let  $A, B$  be normal operators with spectra in  $\alpha$  and let  $A - B \in J$ . The operator

$$R = \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}$$

is normal and  $\text{Sp}(R) \subseteq \alpha$ . Set

$$X = \begin{pmatrix} 0 & \mathbf{1} \\ \mathbf{1} & 0 \end{pmatrix}.$$

Then  $X = X^*$  and

$$[R, X] = \begin{pmatrix} 0 & A - B \\ B - A & 0 \end{pmatrix} \in J, \quad \text{so } [g(R), X] = \begin{pmatrix} 0 & g(A) - g(B) \\ g(B) - g(A) & 0 \end{pmatrix} \in J.$$

Hence  $g(A) - g(B) \in J$ . □



**Definition 5.3.** Let  $h(z) = \bar{z}$ .

- (i) A compact  $\alpha$  in  $\mathbb{C}$  is called weakly  $J$ -Fuglede if the function  $h$  is commutator  $J$ -stable on  $\alpha$ , that is, for all normal  $A$  with  $\text{Sp}(A) \subseteq \alpha$  and all  $X$  in  $B(H)$ ,  $[A, X] \in J$  implies  $[A^*, X] \in J$ .
- (ii) An s.n. ideal  $J$  is called weakly Fuglede if any compact subset of  $\mathbb{C}$  is weakly  $J$ -Fuglede, that is, for all normal  $A$  and all  $X \in B(H)$ ,  $[A, X] \in J$  implies  $[A^*, X] \in J$ .

Clearly, any compact  $\alpha$  in  $\mathbb{R}$  is weakly  $J$ -Fuglede for any ideal  $J$ .

If  $J$  is  $J^\phi$  or  $J_0^\phi$  and  $\alpha \subset \mathbb{C}$  is a  $J$ -Fuglede set, then the function  $h$  is commutator  $J$ -bounded on  $\alpha$ . It follows from Theorems 4.3 and 4.5 that  $h$  is commutator  $J$ -stable, so  $\alpha$  is weakly  $J$ -Fuglede.

Similarly, if  $J$  is a Fuglede ideal, it is also weakly Fuglede. The converse statement, however, is not true, which justifies our terminology.

**Proposition 5.4.** *The ideal  $\mathfrak{S}^\infty$  is a weakly Fuglede but not Fuglede ideal.*

**Proof.** By Corollary 3.8,  $\mathfrak{S}^\infty$  is not Fuglede. Let  $A$  be normal and  $[A, X] \in \mathfrak{S}^\infty$ . Let  $\hat{A}$  and  $\hat{X}$  be their images in the Calkin algebra  $B(H)/\mathfrak{S}^\infty$ . Then  $[\hat{A}, \hat{X}] = 0$ . By the Fuglede theorem for  $C^*$ -algebras,  $[\hat{A}^*, \hat{X}] = 0$ , so  $[A^*, X] \in \mathfrak{S}^\infty$ .  $\square$

We conclude from Proposition 5.4 that every compact in  $\mathbb{C}$  is weakly  $\mathfrak{S}^\infty$ -Fuglede, but not every compact is  $\mathfrak{S}^\infty$ -Fuglede.

**Proposition 5.5.** *Let  $g$  be a continuous function on  $\alpha$ . If  $\alpha$  is weakly  $J$ -Fuglede, then the following conditions are equivalent:*

- (i)  $g$  is  $J$ -stable on  $\alpha$ ;
- (ii)  $g$  is commutator  $J$ -stable on  $\alpha$ .

**Proof.** (ii)  $\implies$  (i). This follows from Proposition 5.2.

(i)  $\implies$  (ii). Let  $X = Y + iZ$ ,  $Y = Y^*$ ,  $Z = Z^*$ , and let  $[A, X] \in J$  for a normal  $A$  with  $\text{Sp}(A) \subseteq \alpha$ . Since  $\alpha$  is weakly  $J$ -Fuglede,  $[A, X^*] \in J$ . Hence  $[A, Y], [A, Z] \in J$  and, by Proposition 5.2,  $[g(A), Y] \in J$  and  $[g(A), Z] \in J$ . Therefore,  $[g(A), X] \in J$ .  $\square$

Let  $J$  be an s.n. ideal. For any  $n$ , set

$$\beta_J(n) = \inf_{X \in \mathcal{F}} \frac{\left\| \overbrace{X \oplus \cdots \oplus X}^n \right\|_J}{\|X\|_J} \quad \text{and} \quad \gamma_J(n) = \sup_{X \in \mathcal{F}} \frac{\left\| \overbrace{X \oplus \cdots \oplus X}^n \right\|_J}{\|X\|_J}.$$

Then (see (3.2))  $\beta_J^*(n) \leq \beta_J(n) \leq \gamma_J(n) \leq \gamma_J^*(n)$ . If  $J$  is separable, then  $\beta_J^*(n) = \beta_J(n)$  and  $\gamma_J(n) = \gamma_J^*(n)$ . We say that  $J$  is *regular*, if

$$J \subsetneq \mathfrak{S}^\infty \quad \text{and} \quad \lim_{n \rightarrow \infty} \frac{\beta_J(n)}{\gamma_J(n)} > 0. \tag{5.1}$$

All ideals  $\mathfrak{S}^p$ ,  $p \in [1, \infty)$ , are regular with  $\beta_{\mathfrak{S}^p}(n) = \gamma_{\mathfrak{S}^p}(n) = n^{1/p}$ . All Lorentz ideals  $J = \mathfrak{S}^{p,q}$ ,  $1 \leq p, q < \infty$ , are regular with  $Cn^{1/q} \leq \beta_J(n) \leq \gamma_J(n) \leq Dn^{1/q}$ , for some  $0 < C \leq D$ .

**Theorem 5.6.** *Let  $J$  be  $J_0^\phi$  or  $J^\phi$  and let  $g$  be a continuous function on  $\alpha$ . If  $J$  is regular, then the following conditions are equivalent:*

- (i)  $g$  is commutator  $J$ -bounded on  $\alpha$ ;
- (ii)  $g$  is commutator  $J$ -stable on  $\alpha$ .

**Proof.** (i)  $\implies$  (ii). This follows from Theorems 4.3 and 4.5.

(ii)  $\implies$  (i). Let  $g$  be commutator  $J$ -stable, but not commutator  $J$ -bounded. By Proposition 3.4 of [17], there are some  $A_i \in \mathcal{F}_{\text{nor}}(\alpha)$  and  $X_i \in \mathcal{F}$  such that  $\| [g(A_i), X_i] \|_J \geq i^3 \| [A_i, X_i] \|_J$ . Set  $\lambda_i = i^2 \max(\|X_i\|, \| [A_i, X_i] \|_J)$  and  $Z_i = X_i/\lambda_i$ . Then

$$\|Z_i\| \leq i^{-2}, \quad \| [A_i, Z_i] \|_J \leq i^{-2} \quad \text{and} \quad \| [g(A_i), Z_i] \|_J \geq i^3 \| [A_i, Z_i] \|_J. \tag{5.2}$$

Set

$$A = \overbrace{A_1 \oplus \cdots \oplus A_1}^{m_1} \oplus \cdots \oplus \overbrace{A_i \oplus \cdots \oplus A_i}^{m_i} \oplus \cdots$$

and

$$Z = \overbrace{Z_1 \oplus \cdots \oplus Z_1}^{m_1} \oplus \cdots \oplus \overbrace{Z_i \oplus \cdots \oplus Z_i}^{m_i} \oplus \cdots$$

(we will choose  $m_i$  later). Then  $Z \in C(H)$ . Since  $A_i \in \mathcal{F}_{\text{nor}}(\alpha)$ , we have that  $\|A_i\| \leq \sup_{\lambda \in \alpha} |\lambda|$ , so that  $A$  is a normal bounded operator with  $\text{Sp}(A) \subseteq \alpha$ . Set

$$[A, Z]^{(i)} = \overbrace{[A_1, Z_1] \oplus \cdots \oplus [A_1, Z_1]}^{m_1} \oplus \cdots \oplus \overbrace{[A_i, Z_i] \oplus \cdots \oplus [A_i, Z_i]}^{m_i}.$$

Then  $[A, Z]^{(i)} \in J_0^\phi$  and, by (5.1),

$$\begin{aligned} \| [A, Z]^{(i+p)} - [A, Z]^{(i)} \|_J &\leq \sum_{k=i+1}^{i+p} \| \overbrace{[A_k, Z_k] \oplus \cdots \oplus [A_k, Z_k]}^{m_k} \|_J \\ &\leq \sum_{k=i+1}^{i+p} \gamma(m_k) \| [A_k, Z_k] \|_J. \end{aligned}$$

It follows from (5.2) that  $1 \leq k^{-2} \| [A_k, Z_k] \|_J^{-1}$ . Since  $\gamma(i) \rightarrow \infty$  and  $\gamma(i+1) \leq \gamma(i) + 1$  (see [12, III. § 3]), we may choose  $m_k$  in such a way that

$$1 \leq k^{-2} \| [A_k, Z_k] \|_J^{-1} \leq \gamma(m_k) \leq k^{-2} \| [A_k, Z_k] \|_J^{-1} k^{1/2}.$$

Therefore,

$$k^{-2} \leq \gamma(m_k) \| [A_k, Z_k] \|_J \leq k^{-3/2}, \tag{5.3}$$

so that

$$\| [A, Z]^{(i+p)} - [A, Z]^{(i)} \|_J \leq \sum_{k=i+1}^{i+p} k^{-3/2} \rightarrow 0,$$

as  $i \rightarrow \infty$ . Hence  $[A, Z]^{(i)}$  converge to some  $B \in J_0^\phi$ . From (5.2) we have

$$\|[A, Z] - [A, Z]^{(i)}\| = \sup_{i+1 \leq k} \|[A_k, Z_k]\| \leq \sup_{i+1 \leq k} \|[A_k, Z_k]\|_J \rightarrow 0,$$

as  $i \rightarrow \infty$ . Thus  $B = [A, Z] \in J_0^\phi \subseteq J$ . Since  $g$  is commutator  $J$ -stable,  $[g(A), Z] \in J$ .

On the other hand,

$$\beta(m_k) \|[g(A_k), Z_k]\|_J \leq \overbrace{\|[g(A_k), Z_k] \oplus \cdots \oplus [g(A_k), Z_k]\|_J}^{m_k} \leq \|[g(A), Z]\|_J.$$

Hence it follows from (5.2) that

$$\beta(m_k) k^3 \|[A_k, Z_k]\|_J \leq \|[g(A), Z]\|_J.$$

Therefore,

$$\frac{\beta_J(m_k)}{\gamma_J(m_k)} k(k^2 \gamma(m_k)) \|[A_k, Z_k]\|_J \leq \|[g(A), Z]\|_J,$$

so that, by (5.3),

$$\frac{\beta_J(m_k)}{\gamma_J(m_k)} k \leq \|[g(A), Z]\|_J.$$

Since  $J$  is regular,

$$\frac{\beta_J(m_k)}{\gamma_J(m_k)} k \rightarrow \infty, \quad \text{as } k \rightarrow \infty.$$

Thus  $[g(A), Z] \notin J$ . This contradiction completes the proof. □

**Corollary 5.7.** *Let  $J$  be  $J_0^\phi$  or  $J^\phi$  and let it be regular. Then*

- (i)  $J$  is a Fuglede ideal if and only if it is weakly Fuglede;
- (ii) a compact  $\alpha$  in  $\mathbb{C}$  is  $J$ -Fuglede if and only if it is weakly  $J$ -Fuglede.

Since  $\mathfrak{S}^1$  is a regular but not Fuglede ideal, we obtain the following result.

**Corollary 5.8.** *The ideal  $\mathfrak{S}^1$  is not weakly Fuglede.*

The result in Corollary 5.8 means that  $[A, X] \in \mathfrak{S}^1$ , for a normal  $A$  and bounded  $X$ , does not always imply  $[A^*, X] \in \mathfrak{S}^1$ . Weiss [25] asked whether for compact  $X$  this implication always holds. A negative answer to this question was obtained in [23]. It was established later in [16] that there exists a normal operator  $A$  such that, for any  $p > 1$ , one can find an operator  $X$  in  $\mathfrak{S}^p$  such that  $[A, X] \in \mathfrak{S}^1$  and  $[A^*, X] \notin \mathfrak{S}^1$ .

**Corollary 5.9.** *There exist a compact normal operator  $A$  and a compact operator  $X$  such that  $[A, X] \in \mathfrak{S}^1$  and  $[A^*, X] \notin \mathfrak{S}^1$ .*

**Proof.** It follows from the discussion after Proposition 4.10 of [17] and from Corollary 5.4 of [17] that the sets

$$\alpha_k = \left\{ \pm \frac{1}{l} + \frac{i}{l} : k \leq l < \infty \right\}, \quad k = 1, 2, \dots,$$

are not  $\mathfrak{S}^1$ -Fuglede, so the function  $h(z) = \bar{z}$  is not commutator  $\mathfrak{S}^1$ -bounded on them. Set  $\alpha_{k(1)} = \alpha_1$ . By Proposition 3.4 of [17], there are  $X_1 \in \mathcal{F}$  and  $A_1 \in \mathcal{F}_{\text{nor}}(\alpha_{k(1)})$  such that  $\|[h(A_1), X_1]\|_{\mathfrak{S}^1} \geq \|[A_1, X_1]\|_{\mathfrak{S}^1}$ . Let  $k(2) \in \mathbb{N}$  be such that  $\alpha_{k(2)} \cap \text{Sp}(A_1) = 0$ . By Proposition 3.4 of [17], there are  $A_2 \in \mathcal{F}_{\text{nor}}(\alpha_{k(2)})$  and  $X_2 \in \mathcal{F}$  such that  $\|[h(A_2), X_2]\|_{\mathfrak{S}^1} \geq 2^3 \|[A_2, X_2]\|_{\mathfrak{S}^1}$ . Continuing this process we get a sequence of sets  $\alpha_{k(1)} \supset \alpha_{k(2)} \supset \dots \supset \alpha_{k(l)}$  and sequences of normal operators  $A_l \in \mathcal{F}_{\text{nor}}(\alpha_{k(l)})$  and of operators  $X_l \in \mathcal{F}$  such that  $\alpha_{k(l)} \cap \text{Sp}(A_j) = 0$ , for  $j < l$ , and

$$\|[A_l^*, X_l]\|_{\mathfrak{S}^1} = \|[h(A_l), X_l]\|_{\mathfrak{S}^1} \geq l^3 \|[A_l, X_l]\|_{\mathfrak{S}^1}.$$

Now, repeating the proof of Theorem 5.6, we construct operators

$$A = \overbrace{A_1 \oplus \dots \oplus A_1}^{m_1} \oplus \dots \oplus \overbrace{A_n \oplus \dots \oplus A_n}^{m_n} \oplus \dots$$

and

$$Z = \overbrace{Z_1 \oplus \dots \oplus Z_1}^{m_1} \oplus \dots \oplus \overbrace{Z_n \oplus \dots \oplus Z_n}^{m_n} \oplus \dots,$$

such that  $Z \in C(H)$ ,  $[A, Z] \in \mathfrak{S}^1$  and  $[h(A), Z] = [A^*, Z] \notin \mathfrak{S}^1$ . We also have that  $A$  is a normal operator,  $\text{Sp}(A) \subseteq \alpha_1$  and that all eigenspaces of  $A$ , corresponding to non-zero eigenvectors, are finite dimensional. Hence  $A$  is compact.  $\square$

For regular ideals the  $J$ -stability of a function is equivalent to it being  $J$ -Lipschitzian.

**Corollary 5.10.** *Let a regular s.n. ideal  $J$  be  $J^\phi$  or  $J_0^\phi$ . Let  $g$  be a function on  $\alpha \subset \mathbb{C}$ . If  $\alpha$  is weakly  $J$ -Fuglede, then the following are equivalent:*

- (i)  $g$  is a  $J$ -Lipschitz function on  $\alpha$ ;
- (ii)  $g$  is  $J$ -stable on  $\alpha$ .

**Proof.** (i)  $\implies$  (ii). This follows from Corollaries 4.6 and 5.7. Conversely, by Proposition 5.5, if  $g$  is  $J$ -stable on  $\alpha$ , it is commutator  $J$ -stable on  $\alpha$ . By Theorem 5.6,  $g$  is commutator  $J$ -bounded on  $\alpha$ . Hence it is  $J$ -Lipschitzian on  $\alpha$ .  $\square$

We summarize below our results for the important class of ideals  $\mathfrak{S}^p$ .

**Corollary 5.11.**

- (i) *The ideals  $\mathfrak{S}^p$ , for  $p \in (1, \infty)$ , are regular, Fuglede and weakly Fuglede. The ideal  $\mathfrak{S}^1$  is regular, but neither Fuglede, nor weakly Fuglede. The ideals  $\mathfrak{S}^\infty$  and  $\mathfrak{S}^b$  are weakly Fuglede, but neither regular, nor Fuglede ideals.*

- (ii) If a set is  $\mathfrak{S}^p$ -Fuglede for some  $p \in \{1, \infty, b\}$ , it is Fuglede for all  $p \in \{1, \infty, b\}$ .
- (iii) If  $p \in (1, \infty)$ , then the following are equivalent:
- (1)  $g$  is  $\mathfrak{S}^p$ -Lipschitzian on  $\alpha$ ;
  - (2)  $g$  is commutator  $\mathfrak{S}^p$ -bounded on  $\alpha$ ;
  - (3)  $g$  is  $\mathfrak{S}^p$ -stable on  $\alpha$ ;
  - (4)  $g$  is commutator  $\mathfrak{S}^p$ -stable on  $\alpha$ ;
  - (5)  $g$  is  $\mathfrak{S}^q$ -Lipschitzian on  $\alpha$  for  $p_- \leq q \leq p_+$  (see (3.7));
  - (6) there is  $D = D(\alpha, g, p) > 0$  such that, for  $X \in B(H)$  and normal  $A, B$  with spectra in  $\alpha$ , the condition  $AX - XB \in \mathfrak{S}^p$  implies

$$g(A)X - Xg(B) \in \mathfrak{S}^p \quad \text{and} \quad \|g(A) - g(B)\|_{\mathfrak{S}^p} \leq D\|AX - XB\|_{\mathfrak{S}^p}.$$

- (iv) If a function  $g$  is commutator  $\mathfrak{S}^p$ -bounded on  $\alpha$  for some  $p$  in  $\{1, \infty, b\}$ , it is commutator  $\mathfrak{S}^q$ -bounded on  $\alpha$  for all  $q$  in  $[1, \infty] \cup b$ .
- (v) Let  $\alpha$  be  $\mathfrak{S}^p$ -Fuglede, for  $p \in \{1, \infty, b\}$ . The following are equivalent:

- (1)  $g$  is  $\mathfrak{S}^p$ -Lipschitzian on  $\alpha$ ;
- (2)  $g$  is commutator  $\mathfrak{S}^p$ -bounded on  $\alpha$ ;
- (3)  $g$  is commutator  $\mathfrak{S}^1$ -stable on  $\alpha$ ;
- (4) there is  $D > 0$  such that, for  $X \in B(H)$  and normal  $A, B$  with spectra in  $\alpha$ , the condition  $AX - XB \in \mathfrak{S}^1$  implies

$$g(A)X - Xg(B) \in \mathfrak{S}^1 \quad \text{and} \quad \|g(A)X - Xg(B)\|_{\mathfrak{S}^1} \leq D\|AX - XB\|_{\mathfrak{S}^1}.$$

If  $\alpha \subset \mathbb{R}$ , then the above conditions are equivalent to the following condition:

- (5)  $g$  is  $\mathfrak{S}^1$ -stable on  $\alpha$ .
- (vi) Let  $\mathfrak{S}^p\text{-Lip}(\alpha)$  be the space of all  $\mathfrak{S}^p$ -Lipschitz functions and let  $\text{Lip}(\alpha)$  be the space of all Lipschitz (in the usual sense) functions on  $\alpha$ . Then

$$\begin{aligned} \mathfrak{S}^b\text{-Lip}(\alpha) &\subseteq \mathfrak{S}^p\text{-Lip}(\alpha) \subseteq \mathfrak{S}^2\text{-Lip}(\alpha) = \text{Lip}(\alpha) && \text{for } p \in [1, \infty] \cup b; \\ \mathfrak{S}^p\text{-Lip}(\alpha) &= \mathfrak{S}^{p'}\text{-Lip}(\alpha) \subseteq \mathfrak{S}^q\text{-Lip}(\alpha) && \text{for } p_- \leq q \leq p_+. \end{aligned}$$

### Problem 5.12.

- (i) Do the spaces  $\mathfrak{S}^p\text{-Lip}(\alpha)$  differ for different  $p \in (1, 2)$ ? A related question: are all functions in  $\text{Lip}(\alpha)$   $\mathfrak{S}^p$ -Lipschitzian, for all  $p \in (1, \infty)$ ?
- (ii) The space  $C^{(1)}(a, b)$  of all continuously differentiable functions on  $[a, b]$  is not contained in  $\mathfrak{S}^b\text{-Lip}(a, b)$  (see [10]). On the other hand,  $C^{(1)}(a, b) \subset \mathfrak{S}^2\text{-Lip}(a, b)$ . Do all spaces  $\mathfrak{S}^p\text{-Lip}(a, b)$ , for  $p \in (1, \infty)$ , contain  $C^{(1)}(a, b)$ ?

**Problem 5.13.** Let  $g$  be a continuous function on  $[-1, 1]$  and  $p \in [1, \infty]$ . Let there exist  $D > 0$  such that  $\|g(A) - g(B)\|_{\mathfrak{S}^p} \leq D\|A - B\|_{\mathfrak{S}^p}$ , for all self-adjoint  $A, B$  in the unit ball of  $\mathfrak{S}^p$ . Is  $g$   $\mathfrak{S}^p$ -Lipschitzian on  $[-1, 1]$ ?

It is easy to verify that the answer is positive for  $p = 2$  and  $p = \infty$ .

**Acknowledgements.** Edward Kissin is grateful to the Leverhulme Trust for the award of a research fellowship. The authors are grateful to V. I. Burenkov, E. B. Davies, Yu. B. Farforovskaya, R. Kovac, V. I. Ovchinnikov, V. V. Peller and G. Weiss for helpful discussions.

## References

1. A. ABDESSEMED AND E. B. DAVIES, Some commutator estimates in the Schatten classes, *J. Lond. Math. Soc.* **39** (1989), 299–308.
2. J. ARAZY, Some remarks on interpolation theorems and the boundness of the triangular projection in unitary matrix spaces, *Integ. Eqns Operat. Theory* **1/4** (1978), 453–495.
3. H. BERCOVICI AND D. VOICULESCU, The analogue of Kuroda's theorem for  $n$ -tuples, *Operat. Theory Adv. Applic.* **41** (1989), 57–60.
4. H. BERCOVICI, L. KERCHY AND R. KOVAC, Obstructions to diagonalization modulo Lorentz ideals, *Pac. J. Math.* **191** (1999), 201–206.
5. M. S. BIRMAN AND M. Z. SOLOMYAK, Stieltjes double-integral operators, II, *Prob. Mat. Fiz.* **2** (1967), 26–60 (in Russian).
6. M. S. BIRMAN AND M. Z. SOLOMYAK, Stieltjes double-integral operators, III, *Prob. Mat. Fiz.* **6** (1973), 28–54 (in Russian).
7. K. N. BOYADZHIEV, Norm estimates for commutators of operators, *J. Lond. Math. Soc.* **58** (1998), 739–745.
8. J. L. DALETSKII AND S. G. KREIN, Integration and differentiation of functions of hermitian operators and applications to the theory of perturbations, *Am. Math. Soc. Transl.* **2** **47** (1965), 1–30.
9. E. B. DAVIES, Lipschitz continuity of functions of operators in the Schatten classes, *J. Lond. Math. Soc.* **37** (1988), 148–157.
10. YU. B. FARFOROVSKAYA, Example of a Lipschitz function of selfadjoint operators that gives a non-nuclear increment under a nuclear perturbation, *J. Sov. Math.* **4** (1975), 426–433.
11. C. K. FONG, On normal operators on Banach spaces, *Glasgow Math. J.* **20** (1979), 163–168.
12. I. TS. GOHBERG AND M. G. KREIN, *Introduction to the theory of linear non-selfadjoint operators in Hilbert spaces* (Nauka, Moscow, 1965).
13. P. HABALA, P. HAJEK AND V. ZIZLER, *Introduction to Banach spaces* (Matfyz Press, Karlovy, 1997).
14. D. R. JOCIC, Integral representation formula for generalized normal derivations, *Proc. Am. Math. Soc.* **127** (1999), 2303–2314.
15. B. E. JOHNSON AND J. P. WILLIAMS, The range of a normal derivation, *Pac. J. Math.* **58** (1975), 105–122.
16. E. KISSIN AND V. S. SHULMAN, On the range inclusion of normal derivations: variations on a theme by Johnson, Williams and Fong, *Proc. Lond. Math. Soc.* **83** (2001), 176–198.
17. E. KISSIN AND V. S. SHULMAN, Classes of operator-smooth functions, I, Operator-Lipschitz functions, *Proc. Edinb. Math. Soc.* **48** (2005), 151–173.
18. F. KITANEH, On Lipschitz functions of normal operators, *Proc. Am. Math. Soc.* **94** (1985), 416–418.

19. S. G. KREIN, YU. I. BRUDNYI AND E. M. SEMENOV, *Interpolation of linear operators* (Nauka, Moscow, 1978).
20. J. LINDENSTRAUSS AND L. TZAFRIRI, *Classical Banach spaces*, vol. II, *Function spaces* (Springer, 1979).
21. B. S. MITYAGIN, An interpolation theorem for modular spaces, *Mat. Sb.* **66** (1965), 473–482.
22. V. V. PELLER, Hankel operators in the perturbation theory of unitary and selfadjoint operators, *Funkzion. Analysis Ego Priloz.* **19** (1985), 37–51.
23. V. S. SHULMAN, On multiplication operators and traces of commutators, *Zap. Nauchn. Semin. LOMI* **135** (1985), 182–194.
24. V. S. SHULMAN, Some remarks on the Fuglede–Weiss theorem, *Bull. Lond. Math. Soc.* **28** (1996), 385–392.
25. G. WEISS, The Fuglede commutativity theorem modulo the Hilbert–Schmidt class and generating functions for matrix operators, I, *Trans. Am. Math. Soc.* **246** (1978), 193–209.