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# A NONCOMMUTATIVE CONVEXITY IN $C^*$ -BIMODULES

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**Abstract**. Let  $\mathscr{A}$  and  $\mathscr{B}$  be  $C^*$ -algebras. We consider a noncommutative convexity in Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodules, called  $\mathscr{A}$ - $\mathscr{B}$ -convexity, as a generalization of  $C^*$ -convexity in  $C^*$ -algebras. We show that if  $\mathscr{X}$  is a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule, then  $\mathcal{M}_n(\mathscr{X})$  is a Hilbert  $\mathcal{M}_n(\mathscr{A})$ - $\mathcal{M}_n(\mathscr{B})$ -bimodule and apply it to show that the closed unit ball of every Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule is  $\mathscr{A}$ - $\mathscr{B}$ -convex. Some properties of this kind of convexity and various examples have been given.

#### **1** Introduction and preliminaries

Suppose that  $\mathscr{A}$  and  $\mathscr{B}$  are  $C^*$ -algebras. Let  $(\mathcal{X}, \langle \cdot, \cdot \rangle_{\mathscr{A}})$  be a left Hilbert  $\mathscr{A}$ -module and  $(\mathcal{X}, \langle \cdot, \cdot \rangle_{\mathscr{B}})$  be a right Hilbert  $\mathscr{B}$ -module satisfying

$$\langle x, y \rangle_{\mathscr{A}} z = x \langle y, z \rangle_{\mathscr{B}} \qquad (x, y, z \in \mathcal{X}).$$

Then  $\mathcal{X}$  is called Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule. It is known that every  $C^*$ -algebra  $\mathscr{A}$  is a Hilbert  $\mathscr{A}$ - $\mathscr{A}$ -bimodule via the bimodule structure given by the multiplication in  $\mathscr{A}$  and the inner products  $\langle a, b \rangle = ab^*$  and  $\langle a, b \rangle = a^*b$ . Particularity, if  $\mathcal{H}$  and  $\mathcal{K}$  are Hilbert spaces and  $\mathbb{B}(\mathcal{K}, \mathcal{H})$  is the Banach algebra of all bounded linear operators from  $\mathcal{K}$  into  $\mathcal{H}$ , then  $\mathbb{B}(\mathcal{K}, \mathcal{H})$  is a Hilbert  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{K})$ -bimodule with the following inner products:

$$\langle S, T \rangle_{\mathbb{B}(\mathcal{H})} = ST^*. \langle S, T \rangle_{\mathbb{B}(\mathcal{K})} = S^*T.$$

We recall that every Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule  $\mathscr{X}$  satisfies

$$\langle xb, xb \rangle_{\mathscr{A}} \le \|b\|^2 \langle x, x \rangle_{\mathscr{A}}, \quad \langle ax, ax \rangle_{\mathscr{B}} \le \|a\|^2 \langle x, x \rangle_{\mathscr{B}}. \tag{1.1}$$

$$\langle xb, y \rangle_{\mathscr{A}} = \langle x, yb^* \rangle_{\mathscr{A}}, \quad \langle ax, y \rangle_{\mathscr{B}} = \langle x, a^*y \rangle_{\mathscr{B}}.$$
 (1.2)

$$\|axb\| \le \|a\| \|x\| \|b\| \tag{1.3}$$

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for all  $a \in \mathscr{A}$ ,  $b \in \mathscr{B}$  and all  $x, y \in \mathcal{X}$  (cf. [7, 15]).

For a full description of Hilbert bimodules, see for example [7, 15] and the references therein.

#### 1.1 $C^*$ -convexity

Let  $\mathscr{A}$  be a unital  $C^*$ -algebra with unit  $1_{\mathscr{A}}$ . For  $a_1, \dots, a_n \in \mathscr{A}$  with  $\sum_{i=1}^n a_i^* a_i = 1_{\mathscr{A}}$ , the sum  $\sum_{i=1}^n a_i^* x_i a_i$  is called a  $C^*$ -convex combination of  $\{x_1, \dots, x_n\} \subseteq \mathscr{A}$ , with coefficients  $a_1, \dots, a_n$ . A subset  $\mathscr{S}$  of  $\mathscr{A}$  is called  $C^*$ -convex if it is closed under  $C^*$ -convex combinations of its elements. It means that

$$\sum_{i=1}^{n} a_i^* x_i a_i \in \mathcal{S}$$

for all  $x_1, \dots, x_n \in \mathcal{S}$  and all  $a_1, \dots, a_n \in \mathscr{A}$  with  $\sum_{i=1}^n a_i^* a_i = 1_{\mathscr{A}}$ .

This notion of convexity, called the  $C^*$ -convexity, has been introduced by Loebl and Paulsen [10] as a non-commutative generalization of linear convexity. It is known that the sets

- (1)  $\{T \in \mathbb{B}(\mathcal{H}) : 0 \le T \le I_{\mathcal{H}}\};$
- (2)  $\{T \in \mathbb{B}(\mathcal{H}); \|T\| \le M\}$  for a fix scalar M > 0;
- (3)  $\{T \in \mathbb{B}(\mathcal{H}) : \omega(T) \leq r\}$ , where  $\omega(T)$  is the numerical radius of T

are  $C^*$ -convex in the  $C^*$ -algebra  $\mathbb{B}(\mathcal{H})$  with the identity operator  $I_{\mathcal{H}}$ . It is evident that the  $C^*$ -convexity of a set S in  $\mathscr{A}$ , implies its convexity in the usual sense. For if  $x, y \in S$  and  $\lambda \in [0, 1]$ , then with  $a_1 = \sqrt{\lambda} \mathbf{1}_{\mathscr{A}}$  and  $a_2 = \sqrt{1 - \lambda} \mathbf{1}_{\mathscr{A}}$  we have  $a_1^* a_1 + a_2^* a_2 = \mathbf{1}_{\mathscr{A}}$  and

$$\lambda x + (1 - \lambda)y = a_1^* x a_1 + a_2^* y a_2 \in \mathcal{S}.$$

But the converse is not true in general. For example, it was shown that [10] if  $A \ge 0$ , then  $[0, A] = \{X \in \mathbb{B}(\mathcal{H}); 0 \le X \le A\}$  is convex but not  $C^*$ -convex.

Some essential results of convexity theory have been generalized in [3] to  $C^*$ convex sets. Specially, a version of the so-called Hahn-Banach theorem was presented. The operator extension of extreme points, the  $C^*$ -extreme points have also been introduced and studied, see [4, 6, 10, 13]. Moreover, Magajna [12, 14] extended the notion of  $C^*$ -convexity to operator modules and proved some separation theorems. We refer the reader to [8, 9, 11, 12, 14, 16] for further results concerning  $C^*$ -convexity.

In this paper, we consider the notion of  $\mathscr{A}$ - $\mathscr{B}$ -convex sets in Hilbert  $\mathscr{A}$ - $\mathscr{B}$ bimodules as a generalization of  $C^*$ -convex sets in  $C^*$ -algebras. We will try to illustrate differences between these notions by giving various examples. Some properties of  $\mathscr{A}$ - $\mathscr{B}$ -convex sets are also presented. In particular, it is shown that the closed unit ball of a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule is  $\mathscr{A}$ - $\mathscr{B}$ -convex.

### 2 Main results

Throughout this section, suppose that  $\mathscr{A}$  and  $\mathscr{B}$  are unital  $C^*$ -algebras with units  $1_{\mathscr{A}}$  and  $1_{\mathscr{B}}$ , respectively and  $\mathbb{B}(\mathcal{H})$  is the  $C^*$ -algebra of all bounded linear operators on a Hilbert space  $\mathcal{H}$  with the identity operator  $I_{\mathcal{H}}$ . For given  $C^*$ -subalgebras  $\mathcal{A}$  and  $\mathcal{B}$  of  $\mathbb{B}(\mathcal{H})$  the notion of " $\mathcal{A}$ ,  $\mathcal{B}$ -absolutely convexity" in operator bimodules has been defined and studied in [12]. Similarly, an  $\mathscr{A}$ - $\mathscr{B}$ -convex set in a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule can be defined as follows.

**Definition 1.** Let  $\mathcal{X}$  be a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule. A subset  $\mathcal{S}$  of  $\mathcal{X}$  is called  $\mathscr{A}$ - $\mathscr{B}$ convex if

$$\sum_{i=1}^{n} a_i a_i^* = 1_{\mathscr{A}}, \quad \sum_{i=1}^{n} b_i^* b_i = 1_{\mathscr{B}} \implies \sum_{i=1}^{n} a_i x_i b_i \in \mathcal{S}$$

for all  $a_i \in \mathscr{A}$ ,  $b_i \in \mathscr{B}$ ,  $x_i \in \mathcal{S}$  and  $n \in \mathbb{N}$ .

**Remark 2.** Assume that  $\mathcal{X}$  is a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule,  $\mathcal{S}$  is an  $\mathscr{A}$ - $\mathscr{B}$ -convex subset of  $\mathcal{X}$  and  $0 \in \mathcal{S}$ . Assume that  $x_i \in \mathcal{S}$ ,  $a_i \in \mathscr{A}$  and  $b_i \in \mathscr{B}$  with  $\sum_{i=1}^k a_i a_i^* \leq 1_{\mathscr{A}}$  and  $\sum_{i=1}^k b_i^* b_i \leq 1_{\mathscr{B}}$ . Put  $c = \sqrt{1_{\mathscr{A}} - \sum_{i=1}^k a_i a_i^*}$  and  $d = \sqrt{1_{\mathscr{B}} - \sum_{i=1}^k b_i^* b_i}$ . Then  $\sum_{i=1}^k a_i a_i^* + cc^* = 1_{\mathscr{A}}$  and  $\sum_{i=1}^k b_i^* b_i + d^* d = 1_{\mathscr{B}}$ . Moreover,

$$\sum_{i=1}^{k} a_i x_i b_i = \sum_{i=1}^{k} a_i x_i b_i + c0d \in \mathcal{S}.$$

In other words,  $\sum_{i=1}^{k} a_i x_i b_i \in \mathcal{S}$  even if  $\sum_{i=1}^{k} a_i a_i^* \leq 1_{\mathscr{A}}$  and  $\sum_{i=1}^{k} b_i^* b_i \leq 1_{\mathscr{B}}$ .

Note that, if r is a positive scalar, then it is easy to see that the set

$$\mathcal{S} := \{ T \in \mathbb{B}(\mathcal{H}) : 0 \le T \le r \}$$

is  $C^*$ -convex, see e.g., [10]. We give some examples in the case of  $\mathscr{A}$ - $\mathscr{B}$ -convexity.

**Example 3.** Let  $\Gamma$  be an index set. Define  $\mathcal{X}$  to be the set

$$\mathcal{X} = \left\{ (X_{\alpha})_{\alpha \in \Gamma} \middle| X_{\alpha} \in \mathbb{B}(\mathcal{H}), \sum_{\alpha \in \Gamma} X_{\alpha}^* X_{\alpha} \text{ converges in } \mathbb{B}(\mathcal{H}) \right\}.$$

Define a map  $\langle \cdot, \cdot \rangle : \mathcal{X} \times \mathcal{X} \to \mathbb{B}(\mathcal{H})$  by

$$\langle (X_{\alpha})_{\alpha \in \Gamma}, (Y_{\alpha})_{\alpha \in \Gamma} \rangle = \sum_{\alpha \in \Gamma} X_{\alpha}^* Y_{\alpha}.$$

It is not hard to see that  $\langle \cdot, \cdot \rangle$  is well-defined inner product on  $\mathcal{X}$ . Moreover, if  $T \in \mathbb{B}(\mathcal{H})$  and  $(X_{\alpha})_{\alpha \in \Gamma} \in \mathcal{X}$ , then

$$X_{\alpha}^*T^*TX_{\alpha} \le ||T||^2 X_{\alpha}^*X_{\alpha}.$$

It follows that  $\mathcal{X}$  can be regarded as a  $\mathbb{B}(\mathcal{H})$ -bimodule via the bimodule structure given by

$$\mathcal{X} \times \mathbb{B}(\mathcal{H}) \to \mathcal{X}, \qquad (X_{\alpha})_{\alpha \in \Gamma} \times T = (X_{\alpha}T)_{\alpha \in \Gamma}$$

and

$$\mathbb{B}(\mathcal{H}) \times \mathcal{X} \to \mathcal{X}, \qquad T \times (X_{\alpha})_{\alpha \in \Gamma} = (TX_{\alpha})_{\alpha \in \Gamma}$$

Hence,  $\mathcal{X}$  would be a Hilbert  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{H})$ -bimodule.

Assume that r is a positive real number. We are going to show that the subset S of X defined by

$$\mathcal{S} = \{ (X_{\alpha})_{\alpha \in \Gamma} \in \mathcal{X} \mid 0 \le X_{\alpha}^* X_{\alpha} \le r, \ \alpha \in \Gamma \}$$

is  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{H})$ -convex.

Assume that 
$$A_i, B_i \in \mathbb{B}(\mathcal{H})$$
 with  $\sum_{i=1}^n A_i A_i^* = I_{\mathcal{H}} = \sum_{i=1}^n B_i^* B_i$ . If

$$(X_{\alpha})^{i}_{\alpha\in\Gamma} = (X^{i}_{\alpha})_{\alpha\in\Gamma} \in \mathcal{S} \qquad (i = 1, \cdots, n),$$

then  $0 \leq (X^i_{\alpha})^* X^i_{\alpha} \leq r$ . Obviously

$$\left(\sum_{i=1}^{n} A_i X_{\alpha}^i B_i\right)^* \left(\sum_{i=1}^{n} A_i X_{\alpha}^i B_i\right) \ge 0.$$

Moreover,  $(X_{\alpha}^{i})^{*} X_{\alpha}^{i} \leq r$  if and only if  $\frac{1}{\sqrt{r}} (X_{\alpha}^{i})^{*} X_{\alpha}^{i} \leq \sqrt{r}$  if and only if (see e.g., [1, 2, 5])

$$\left(\begin{array}{cc} \sqrt{r} & \left(X_{\alpha}^{i}\right)^{*} \\ X_{\alpha}^{i} & \sqrt{r} \end{array}\right) \ge 0, \qquad i = 1, \cdots, n.$$

Therefore,

$$\begin{pmatrix} \sqrt{r} & \left(\sum_{i=1}^{n} A_{i} X_{\alpha}^{i} B_{i}\right)^{*} \\ \sum_{i=1}^{n} A_{i} X_{\alpha}^{i} B_{i} & \sqrt{r} \end{pmatrix}$$
$$= \sum_{i=1}^{n} \begin{pmatrix} B_{i}^{*} & 0 \\ 0 & A_{i} \end{pmatrix} \begin{pmatrix} \sqrt{r} & \left(X_{\alpha}^{i}\right)^{*} \\ X_{\alpha}^{i} & \sqrt{r} \end{pmatrix} \begin{pmatrix} B_{i} & 0 \\ 0 & A_{i}^{*} \end{pmatrix} \ge 0,$$

which implies that  $\left(\sum_{i=1}^{n} A_i X_{\alpha}^i B_i\right)^* \left(\sum_{i=1}^{n} A_i X_{\alpha}^i B_i\right) \leq r$ . Hence

$$\sum_{i=1}^{n} A_i (X_{\alpha})_{\alpha \in \Gamma}^i B_i = \left( \sum_{i=1}^{n} A_i X_{\alpha}^i B_i \right)_{\alpha \in \Gamma} \in \mathcal{S},$$

and so S is  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{H})$ -convex.

A similar argument used in Example 3 can be applied to show the following result.

**Proposition 4.** Consider  $\mathbb{B}(\mathcal{K}, \mathcal{H})$  as a Hilbert  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{K})$ -bimodule. Then for a fixed scalar r > 0, the set

$$\mathcal{S} := \{ T \in \mathbb{B}(\mathcal{K}, \mathcal{H}); \quad 0 \le T^*T \le rI_{\mathcal{K}} \}$$

is  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{K})$ -convex.

**Remark 5.** Let  $\mathcal{X}$  be a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule. If  $\mathcal{S}$  is an  $\mathscr{A}$ - $\mathscr{B}$ -convex subset of  $\mathcal{X}$ , then it is convex in the usual sense. For if  $\lambda_i \in [0,1]$ ,  $(i = 1, \ldots, n)$ , and  $\sum_{i=1}^n \lambda_i = 1$ , then with  $a_i = \sqrt{\lambda_i} 1_{\mathscr{A}} \in \mathscr{A}$  and  $b_i = \sqrt{\lambda_i} 1_{\mathscr{B}} \in \mathscr{B}$  we have

$$\sum_{i=1}^{n} a_i a_i^* = \sum_{i=1}^{n} \lambda_i 1_{\mathscr{A}} = 1_{\mathscr{A}} \quad and \quad \sum_{i=1}^{n} b_i^* b_i = \sum_{i=1}^{n} \lambda_i 1_{\mathscr{B}} = 1_{\mathscr{B}}.$$

Now if  $x_i \in \mathcal{S}$  (i = 1, ..., n), then

$$\sum_{i=1}^{n} \lambda_i x_i = \sum_{i=1}^{n} a_i x_i b_i \in \mathcal{S},$$

which means that S is convex.

**Remark 6.** Consider the C<sup>\*</sup>-algebra  $\mathscr{A}$  as a Hilbert  $\mathscr{A}$ - $\mathscr{A}$ -bimodule. If a subset  $\mathcal{S}$  of  $\mathscr{A}$  is  $\mathscr{A}$ - $\mathscr{A}$ -convex, then it is C<sup>\*</sup>-convex. Assume that  $c_1, \ldots, c_k \in \mathscr{A}$  with  $\sum_{i=1}^k c_i^* c_i = 1_{\mathscr{A}}$ . If  $x_1, \ldots, x_k \in \mathcal{S}$ , then the  $\mathscr{A}$ - $\mathscr{A}$ -convexity of  $\mathcal{S}$  with  $a_i := c_i^*$  and  $b_i := c_i$ , implies that

$$\sum_{i=1}^{k} c_i^* x_i c_i = \sum_{i=1}^{k} a_i x_i b_i \in \mathcal{S}.$$

Therefore, it seems that the concept of  $\mathscr{A}$ - $\mathscr{B}$ -convexity is stronger than  $C^*$ -convexity. The next example reveals this fact.

**Example 7.** (1) Consider  $\mathcal{M}_2(\mathbb{C})$  as a Hilbert  $\mathcal{M}_2(\mathbb{C})$ - $\mathcal{M}_2(\mathbb{C})$ -bimodule. Let  $\alpha$  be a fixed scalar and I be the identity matrix. It is clear that the set  $S = \{\alpha I\}$  is a  $C^*$ -convex subset of  $\mathcal{M}_2(\mathbb{C})$ . However, it is not  $\mathcal{M}_2(\mathbb{C})$ - $\mathcal{M}_2(\mathbb{C})$ -convex. Put

$$A = \begin{pmatrix} \sqrt{\frac{1}{2}} & \sqrt{\frac{1}{2}} \\ -\sqrt{\frac{1}{2}} & \sqrt{\frac{1}{2}} \end{pmatrix} \quad and \quad B = \begin{pmatrix} \sqrt{\frac{1}{3}} & \sqrt{\frac{2}{3}} \\ -\sqrt{\frac{2}{3}} & \sqrt{\frac{1}{3}} \end{pmatrix}.$$

Then  $AA^* = I = B^*B$ , while  $A(\alpha I)B = \alpha AB \notin S$ . (2) Consider  $\mathbb{B}(\mathcal{H})$  as a Hilbert  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{H})$ -bimodule. The subsets

$$\mathcal{S}_1 = \{T \in \mathbb{B}(\mathcal{H}) : T^* = T\} \quad and \quad \mathcal{S}_2 = \{T \in \mathbb{B}(\mathcal{H}) : 0 \le T \le I_{\mathcal{H}}\}$$

are  $C^*$ -convex subsets of the  $C^*$ -algebra  $\mathbb{B}(\mathcal{H})$ . Let  $A, B \in \mathbb{B}(\mathcal{H})$  with  $AA^* = I_{\mathcal{H}} = B^*B$  and put  $T = I_{\mathcal{H}} \in S_1 \cap S_2$ . Since AB = ATB is not hermitian at all, we conclude that  $AB \notin S_1$  and  $AB \notin S_2$ . It follows that  $S_1$  and  $S_2$  are not  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{H})$ -convex.

**Example 8.** Let  $\mathcal{X}$  be a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule. Then the subset

 $\mathcal{S} := \{ x \in \mathcal{X} : \langle x, x \rangle_{\mathscr{A}} \le r^2 \mathbf{1}_{\mathscr{A}}, \text{ for some positive real number } r \neq 1 \}$ 

of  $\mathcal{X}$  is  $\mathscr{A}$ - $\mathscr{B}$ -convex.

*Proof.* Let  $a_i \in \mathscr{A}$  and  $b_i \in \mathscr{B}$  (i = 1, ..., n) with  $\sum_{i=1}^n a_i a_i^* = 1_{\mathscr{A}}$  and  $\sum_{i=1}^n b_i^* b_i = 1_{\mathscr{B}}$ . We have

$$0 \le a_i a_i^* \le \sum_{i=1}^n a_i a_i^* = 1_{\mathscr{A}}, \qquad 0 \le b_i^* b_i \le \sum_{i=1}^n b_i^* b_i = 1_{\mathscr{B}}.$$

It follows that  $||b_i|| \leq 1$ . If  $x_i \in \mathcal{S}$  (i = 1, ..., n), then (1.1) implies that

$$\begin{aligned} \langle a_i x_i b_i, a_i x_i b_i \rangle_{\mathscr{A}} &\leq \|b_i\|^2 \langle a_i x_i, a_i x_i \rangle_{\mathscr{A}} \\ &\leq a_i \langle x_i, x_i \rangle_{\mathscr{A}} a_i^* \\ &\leq r^2 a_i a_i^* \\ &\leq r^2 \mathbf{1}_{\mathscr{A}}, \quad (1 \leq i \leq n). \end{aligned}$$

Then  $a_i x_i b_i \in \mathcal{S}$  for all i = 1, ..., n. Moreover, if  $x, y \in \mathcal{S}$ , then there exist positive real numbers  $r \neq 1$  and  $s \neq 1$  such that  $\langle x, x \rangle \leq r^2 \mathbf{1}_{\mathscr{A}}$  and  $\langle y, y \rangle \leq s^2 \mathbf{1}_{\mathscr{A}}$ . In a  $C^*$ -algebra  $\mathscr{A}$  we have

$$(Rea)^{2} + (Ima)^{2} = \frac{a^{*}a + aa^{*}}{2}, \qquad (a \in \mathscr{A}).$$

Therefore

$$0 \le 2 \left( Re\langle y, x \rangle \right)^2 \le \langle x, y \rangle \langle y, x \rangle + \langle y, x \rangle \langle x, y \rangle.$$

It follows that

$$2\|Re(\langle y, x \rangle)\|^{2} \le \|\langle y, x \rangle\|^{2} + \|\langle x, y \rangle\|^{2} \le 2\|x\|^{2}\|y\|^{2} \le 2r^{2}s^{2}.$$

Hence

$$Re(\langle y, x \rangle) \le \|Re(\langle y, x \rangle)\|_{\mathscr{A}} \le rs.$$

Consequently

$$\begin{split} \langle x+y, x+y \rangle &= \langle x, x \rangle + \langle y, y \rangle + 2Re(\langle y, x \rangle) \\ &\leq (r^2 + s^2 + 2rs) \mathbf{1}_{\mathscr{A}} \\ &= (r+s)^2 \mathbf{1}_{\mathscr{A}}. \end{split}$$

It follows that  $x + y \in S$  and so  $\sum_{i=1}^{n} a_i x_i b_i \in S$ .

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Many properties of a topological vector space, like locally boundedness, locally compactness and locally convexity come from the structure of the neighborhoods of its origin, the zero vector. In a normed space, the unit ball plays this role. We know that the unit ball of every normed space is convex. More generally, the unit ball of  $\mathbb{B}(\mathcal{H})$  is  $C^*$ -convex [10]. The next theorems show that more generally, the closed unit ball of every Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule is  $\mathscr{A}$ - $\mathscr{B}$ -convex.

**Theorem 9.** Let  $\mathscr{A}$  and  $\mathscr{B}$  be commutative  $C^*$ -algebras and let  $\mathscr{X}$  be a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule. Then the closed unit ball of  $\mathscr{X}$  is  $\mathscr{A}$ - $\mathscr{B}$ -convex.

*Proof.* Suppose that  $\varphi : \mathscr{A} \to C(T)$  and  $\psi : \mathscr{B} \to C(S)$  are the Gelfand representations of  $\mathscr{A}$  and  $\mathscr{B}$ , respectively, where S, T are compact Hausdorff spaces. Let  $a_i \in \mathscr{A}$  and  $b_i \in \mathscr{B}$  ( $i = 1, \dots, n$ ) such that

$$\sum_{i=1}^{n} a_i a_i^* = 1_{\mathscr{A}}, \qquad \sum_{i=1}^{n} b_i^* b_i = 1_{\mathscr{B}}.$$

It follows from the Gelfand representation theorem that  $\sum_{i=1}^{n} |\varphi(a_i)(t)|^2 = 1$   $(t \in T)$ and  $\sum_{i=1}^{n} |\psi(b_i)(s)|^2 = 1$   $(s \in S)$ . Let  $S = \{x \in \mathcal{X} : ||x|| \leq 1\}$  and  $x_i \in S$  $(i = 1, \dots, n)$ . Then we have

$$\begin{split} \left\|\sum_{i=1}^{n} a_{i} x_{i} b_{i}\right\| &\leq \sum_{i=1}^{n} \|a_{i} x_{i} b_{i}\| \\ &\leq \sum_{i=1}^{n} \|a_{i}\| \|x_{i}\| \|b_{i}\| \qquad (\text{ by (1.3) }) \\ &\leq \sum_{i=1}^{n} \|a_{i}\| \|b_{i}\| \\ &= \sum_{i=1}^{n} \|\varphi(a_{i})\| \|\psi(b_{i})\| \qquad (\text{by the Gelfand representation theorem}) \\ &\leq \left(\sum_{i=1}^{n} \|\varphi(a_{i})\|^{2}\right)^{\frac{1}{2}} \left(\sum_{i=1}^{n} \|\psi(b_{i})\|^{2}\right)^{\frac{1}{2}} \quad (\text{by the Cauchy-Schwarz inequality}) \\ &\leq \left(\sup_{t\in T} \sum_{i=1}^{n} |\phi(a_{i})(t)|^{2}\right)^{\frac{1}{2}} \left(\sup_{s\in S} \sum_{i=1}^{n} |\psi(b_{i})(s)|^{2}\right)^{\frac{1}{2}} = 1. \end{split}$$

Therefore  $\mathcal{S}$  is  $\mathscr{A}$ - $\mathscr{B}$ -convex.

More generally, the  $C^*$ -algebras  $\mathscr{A}$  and  $\mathscr{B}$  need not to be commutative. We prove this fact using a different argument.

**Theorem 10.** Let  $\mathscr{A}$  and  $\mathscr{B}$  be  $C^*$ -algebras and  $\mathcal{X}$  be a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule. If M is a positive scalar, then  $\mathcal{S} = \{x \in \mathcal{X}, \|x\| \leq M\}$  is  $\mathscr{A}$ - $\mathscr{B}$ -convex. In particular, the closed unit ball of  $\mathcal{X}$  is  $\mathscr{A}$ - $\mathscr{B}$ -convex.

*Proof.* Assume that  $\mathcal{M}_n(\mathscr{A})$  and  $\mathcal{M}_n(\mathscr{B})$  are the matrix  $C^*$ -algebras whose elements are  $n \times n$  matrices with entries in  $\mathscr{A}$  and  $\mathscr{B}$ , respectively. Put

$$\mathcal{M}_n(\mathcal{X}) = \{ [x_{ij}]; x_{ij} \in \mathcal{X}, 1 \le i, j \le n \}.$$

Then  $\mathcal{M}_n(\mathcal{X})$  is a  $\mathcal{M}_n(\mathscr{A})$ - $\mathcal{M}_n(\mathscr{B})$ -bimodule with respect to the following module operations:

$$: \mathcal{M}_n(\mathscr{A}) \times \mathcal{M}_n(\mathcal{X}) \to \mathcal{M}_n(\mathcal{X}) \\ ([a_{ij}], [x_{ij}]) \mapsto \left[\sum_{k=1}^n a_{ik} x_{kj}\right], \\ : \mathcal{M}_n(\mathcal{X}) \times \mathcal{M}_n(\mathscr{B}) \to \mathcal{M}_n(\mathcal{X}) \\ ([x_{ij}], [b_{ij}]) \mapsto \left[\sum_{k=1}^n x_{ik} b_{kj}\right],$$

and the inner products on  $\mathcal{M}_n(\mathcal{X})$  defined by

$$\mathcal{M}_{n}(\mathcal{X}) \times \mathcal{M}_{n}(\mathcal{X}) \to \mathcal{M}_{n}(\mathscr{A}) \left( \mathcal{M}_{n}(\mathscr{B}) \right)$$
$$\left\langle [x_{ij}], [y_{ij}] \right\rangle \mapsto \left[ \sum_{k=1}^{n} \langle x_{ik}, y_{kj} \rangle_{\mathscr{A}} \right] \left( \left[ \sum_{k=1}^{n} \langle x_{ik}, y_{kj} \rangle_{\mathscr{B}} \right] \right).$$

Assume that  $x_1, \ldots, x_n \in \mathcal{S}$ . Let  $a_i \in \mathcal{A}, b_i \in \mathcal{B}$   $(i = 1, \ldots, n)$  such that  $\sum_{i=1}^n a_i a_i^* = 1_{\mathscr{A}}$  and  $\sum_{i=1}^n b_i^* b_i = 1_{\mathscr{B}}$ . Put

$$A = \begin{pmatrix} a_1 & a_2 & \dots & a_n \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 \end{pmatrix}, \quad B = \begin{pmatrix} b_1 & 0 & \dots & 0 \\ b_2 & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ b_n & 0 & \dots & 0 \end{pmatrix} \quad \text{and} \quad X = \begin{pmatrix} x_1 & 0 & \dots & 0 \\ 0 & x_2 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & x_n \end{pmatrix}.$$

Then  $A \in \mathcal{M}_n(\mathscr{A}), B \in \mathcal{M}_n(\mathscr{B})$  and  $X \in \mathcal{M}_n(\mathcal{X})$ . Moreover,

$$||A|| = ||A^*|| = ||A^*A||^{\frac{1}{2}} = ||AA^*||^{\frac{1}{2}}$$

and

$$|||B||| = |||B^*||| = |||B^*B|||^{\frac{1}{2}} = |||BB^*|||^{\frac{1}{2}}$$

and

$$\||X\|| = \||\langle X, X\rangle\||^{\frac{1}{2}} = \left\| \left\| \begin{pmatrix} \|x_1\|^2 & 0 & \dots & 0\\ 0 & \|x_2\|^2 & \dots & 0\\ \vdots & \vdots & \ddots & \vdots\\ 0 & 0 & \dots & \|x_n\|^2 \end{pmatrix} \right\| \right\|^{\frac{1}{2}} \le M.$$

It follows from using (1.3) in the  $\mathcal{M}_n(\mathcal{X})$  that

$$\begin{split} \left\|\sum_{i=1}^{n} a_{i} x_{i} b_{i}\right\| &= \left\| \left\| \begin{pmatrix} \sum_{i=1}^{n} a_{i} x_{i} b_{i} & 0 & \dots & 0 \\ 0 & 0 & \dots & 0 \end{pmatrix} \right\| \\ &= \left\| |AXB\|| \le \||A\|| \cdot \||X\|| \cdot \||B\|| \\ \le M \||AA^{*}\||^{\frac{1}{2}} \||B^{*}B\||^{\frac{1}{2}} \\ &= \left\| \left\| \begin{pmatrix} \sum_{i=1}^{n} a_{i} a_{i}^{*} & 0 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 \end{pmatrix} \right\| \right\|^{\frac{1}{2}} \cdot \left\| \left\| \begin{pmatrix} \sum_{i=1}^{n} b_{i}^{*} b_{i} & 0 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 \end{pmatrix} \right\| \right\|^{\frac{1}{2}} \\ &= \left\| \sum_{i=1}^{n} a_{i} a_{i}^{*} \right\| \cdot \left\| \sum_{i=1}^{n} b_{i}^{*} b_{i} \right\| \\ &\le M. \end{split}$$

**Corollary 11.** Consider  $\mathbb{B}(\mathcal{K}, \mathcal{H})$  as a Hilbert  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{K})$ -bimodule. If M is a positive scalar, then the set  $S = \{T \in \mathbb{B}(\mathcal{K}, \mathcal{H}), \|T\| \leq M\}$  is  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{K})$ -convex. In particular, the closed unit ball of  $\mathbb{B}(\mathcal{K}, \mathcal{H})$  is  $\mathbb{B}(\mathcal{H})$ - $\mathbb{B}(\mathcal{K})$ -convex.

**Remark 12.** It should be remarked that our mean by the closed unit ball of  $\mathcal{X}$  in Theorem 9 and 10 is the closed unit ball of  $\mathcal{X}$  with respect to the norm induced by the C<sup>\*</sup>-algebras  $\mathscr{A}$  and  $\mathscr{B}$ . In other words, the closed unit ball of a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ bimodule with respect to an arbitrary norm need not to be  $\mathscr{A}$ - $\mathscr{B}$ -convex. Too see this, let  $\mathcal{M}_n(\mathbb{C})$  be the algebra of all  $n \times n$  matrices with complex entries. For  $A \in \mathcal{M}_n(\mathbb{C})$ , let  $s_1(A) \ge s_2(A) \ge \cdots \ge s_n(A)$  be the singular values of A, i.e., the eigenvalues of  $|A| = (A^*A)^{\frac{1}{2}}$ . Our mean by the spectral norm  $\|\cdot\|_{\infty}$  is the norm on  $\mathcal{M}_n(\mathbb{C})$  defined by  $\|A\|_{\infty} = s_1(A)$ , while the trace norm is defined on  $\mathcal{M}_n(\mathbb{C})$  by  $\|A\|_1 = \text{Tr}(|A|)$ . Consider  $\mathcal{M}_n(\mathbb{C})$  as a Hilbert  $\mathcal{M}_n(\mathbb{C})$ - $\mathcal{M}_n(\mathbb{C})$ -bimodule. The closed unit ball of the trace norm, say  $\mathcal{B} = \{X \in \mathcal{M}_n(\mathbb{C}) : \|X\|_1 \le 1\}$  is not  $\mathcal{M}_n(\mathbb{C})$ - $\mathcal{M}_n(\mathbb{C})$ -convex. Indeed, if

 $P = X = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \quad and \quad Q = Y = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix},$ 

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then P and Q are projections, P + Q = I and  $||PXP||_1 = ||QYQ||_1 = 1$ . However,  $||PXP + QYQ||_1 = 2$  and so  $PXP + QYQ \notin \mathcal{B}$ . This shows that  $\mathcal{B}$  is not  $\mathcal{M}_2(\mathbb{C})$ - $\mathcal{M}_2(\mathbb{C})$ -convex.

Note that Theorem 10 guarantees the  $\mathcal{M}_n(\mathbb{C})$ - $\mathcal{M}_n(\mathbb{C})$ -convexity of the closed unit ball of the spectral norm  $\|\cdot\|_{\infty}$ . More generally, the set

$$\mathcal{S} := \left\{ X \in \mathcal{M}_n(\mathbb{C}) : \left( \begin{array}{cc} S & X \\ X^* & T \end{array} \right) \ge 0, \ \exists S, T : 0 \le S \le I, \ 0 \le T \le I \right\}$$

is  $\mathcal{M}_n(\mathbb{C})$ - $\mathcal{M}_n(\mathbb{C})$ -convex. Indeed, assume that  $A_i, B_i \in \mathcal{M}_n(\mathbb{C}), (i = 1, \dots, k)$ with  $\sum_{i=1}^k A_i A_i^* = I = \sum_{i=1}^k B_i^* B_i$ . If  $X_i \in \mathcal{S}, (i = 1, \dots, k)$ , then there exist  $S_i, T_i \in \mathcal{M}_n(\mathbb{C})$  with  $0 \leq S_i \leq I$  and  $0 \leq T_i \leq I$  such that

$$\left(\begin{array}{cc} S_i & X_i \\ X_i^* & T_i \end{array}\right) \ge 0, \qquad i = 1, \cdots, k.$$

It follows that

$$\begin{bmatrix} \sum_{i=1}^{k} A_i S_i A_i^* & \sum_{i=1}^{k} A_i X_i B_i \\ \left(\sum_{i=1}^{k} A_i X_i B_i\right)^* & \sum_{i=1}^{k} B_i^* T_i B_i \end{bmatrix} = \sum_{i=1}^{k} \begin{bmatrix} A_i & 0 \\ 0 & B_i^* \end{bmatrix} \begin{bmatrix} S_i & X_i \\ X_i^* & T_i \end{bmatrix} \begin{bmatrix} A_i^* & 0 \\ 0 & B_i \end{bmatrix} \ge 0.$$

Moreover,

$$0 \le \sum_{i=1}^{k} A_i S_i A_i^* \le \sum_{i=1}^{k} A_i A_i^* = I \quad \text{and} \quad 0 \le \sum_{i=1}^{k} B_i^* T_i B_i \le \sum_{i=1}^{k} B_i^* B_i = I,$$

from which we get  $\sum_{i=1}^{k} A_i X_i B_i \in \mathcal{S}$  and so  $\mathcal{S}$  is  $\mathcal{M}_n(\mathbb{C})-\mathcal{M}_n(\mathbb{C})$ -convex. Putting S = T = I and using the fact that for  $X \in \mathcal{M}_n(\mathbb{C})$ ,  $||X||_{\infty} \leq 1$  if and only if  $\begin{bmatrix} I & X \\ X^* & I \end{bmatrix} \geq 0$ , (see for example [1]) we conclude the  $\mathcal{M}_n(\mathbb{C})-\mathcal{M}_n(\mathbb{C})$ -convexity of

$$\mathcal{S} = \{ X \in \mathcal{M}_n(\mathbb{C}); \ \|X\|_{\infty} \le 1 \}.$$

Let  $\mathcal{X}$  be a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule,  $\mathcal{S} \subseteq \mathcal{X}$  and let  $\|\cdot\|_{\mathscr{A}}$  and  $\|\cdot\|_{\mathscr{B}}$  be the norms on  $\mathcal{X}$  induced by  $\langle \cdot, \cdot \rangle_{\mathscr{A}}$  and  $\langle \cdot, \cdot \rangle_{\mathscr{B}}$ , respectively. We mean by  $\overline{\mathcal{S}}_{\mathscr{A}}$  and  $\overline{\mathcal{S}}_{\mathscr{B}}$  the norm closures of  $\mathcal{S}$  in  $\mathcal{X}$  with respect to  $\|\cdot\|_{\mathscr{A}}$  and  $\|\cdot\|_{\mathscr{B}}$ , respectively.

**Proposition 13.** If S is  $\mathscr{A}$ - $\mathscr{B}$ -convex, then so are  $\overline{\mathcal{S}}_{\mathscr{A}}$  and  $\overline{\mathcal{S}}_{\mathscr{B}}$ .

*Proof.* Let S be  $\mathscr{A}$ - $\mathscr{B}$ -convex and  $x_1, \ldots, x_n \in \overline{S}_{\mathscr{A}}$ . Assume that  $x_{ik}$  is a sequence in S such that  $||x_{ik} - x_i||_{\mathscr{A}} \to 0$  for  $i = 1, \ldots, n$  as  $k \to \infty$ . If  $a_1, \ldots, a_n \in \mathscr{A}$  and

 $b_1, \ldots, b_n \in \mathscr{B}$  with  $\sum_{i=1}^n a_i a_i^* = 1_{\mathscr{A}}$  and  $\sum_{i=1}^n b_i^* b_i = 1_{\mathscr{B}}$ , then  $\sum_{i=1}^n a_i x_{ik} b_i \in \mathcal{S}$ , for every  $k \in \mathbb{N}$ . Moreover, for every  $1 \leq i \leq n$  we have

$$\begin{aligned} \|a_i x_{ik} b_i - a_i x_i b_i\|_{\mathscr{A}}^2 &= \|\langle a_i (x_{ik} - x_i) b_i, a_i (x_{ik} - x_i) b_i \rangle_{\mathscr{A}} \|\\ &\leq \|b_i\|_{\mathscr{B}}^2 \|\langle a_i (x_{ik} - x_i), a_i (x_{ik} - x_i) \rangle_{\mathscr{A}} \|\\ &\leq a_i \|\langle x_{ik} - x_i, x_{ik} - x_i \rangle_{\mathscr{A}} \|a_i^* \\ &= a_i \|x_{ik} - x_i\|_{\mathscr{A}}^2 a_i^* \to 0. \end{aligned}$$

Therefore,

$$\left\|\sum_{i=1}^n a_i x_{ik} b_i - \sum_{i=1}^n a_i x_i b_i\right\|_{\mathscr{A}} \le \sum_{i=1}^n \|a_i x_{ik} b_i - a_i x_i b_i\|_{\mathscr{A}} \to 0.$$

It follows that  $\sum_{i=1}^{n} a_i x_{ik} b_i \to \sum_{i=1}^{n} a_i x_i b_i$  as  $k \to \infty$  and so  $\sum_{i=1}^{n} a_i x_i b_i \in \overline{\mathcal{S}}_{\mathscr{A}}$ .  $\Box$ 

For every two element x, y in a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule  $\mathcal{X}$ , we define the  $\mathscr{A}$ - $\mathscr{B}$ segment connecting x and y by

 $S_{\mathscr{A},\mathscr{B}}(x,y) = \left\{axb + cyd \mid \ aa^* + cc^* = 1_{\mathscr{A}}, \ b^*b + d^*d = 1_{\mathscr{B}} \right\}.$ 

and the  $\mathscr{A}$ - $\mathscr{B}$ -convex segment connecting x and y by

$$CS_{\mathscr{A},\mathscr{B}}(x,y) = \left\{ \sum_{i=1}^{n} a_i x b_i + \sum_{j=1}^{m} c_j y d_j \left| \sum_{i=1}^{n} a_i a_i^* + \sum_{j=1}^{m} c_j c_j^* = 1_{\mathscr{A}}, \sum_{i=1}^{n} b_i^* b_i + \sum_{j=1}^{m} d_j^* d_j = 1_{\mathscr{B}} \right\}$$

If  $\mathscr{A} = \mathscr{B}$ , then we denote  $S_{\mathscr{A},\mathscr{B}}(x,y)$  and  $CS_{\mathscr{A},\mathscr{B}}(x,y)$  by  $S_{\mathscr{A}}(x,y)$  and  $CS_{\mathscr{A}}(x,y)$ , respectively. These concepts are natural generalizations of  $C^*$ -segment and  $C^*$ convex segments in  $C^*$ -algebras. The  $\mathscr{A}$ - $\mathscr{B}$ -segment connecting x and y, the  $S_{\mathscr{A},\mathscr{B}}(x,y)$ , is not  $\mathscr{A}$ - $\mathscr{B}$ -convex in general. The next example shows that  $S_{\mathscr{A},\mathscr{B}}(x,y)$  is not even convex.

**Example 14.** [10] Consider  $\mathcal{M}_2(\mathbb{C})$  as a Hilbert  $\mathcal{M}_2(\mathbb{C})$ - $\mathcal{M}_2(\mathbb{C})$ -bimodule. Let  $X = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$  and Y = 0. Then every element in the  $S_{\mathcal{M}_2(\mathbb{C})}(X,Y)$  is a rank one matrix. If  $A = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ , then  $AA^* = I$  and so  $T = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} = AXA^* \in S_{\mathcal{M}_2(\mathbb{C})}(X,Y)$ . However,  $\lambda T + (1-\lambda)X = \begin{pmatrix} 1-\lambda & 0 \\ 0 & \lambda \end{pmatrix}$  is not of rank one. It follows that  $S_{\mathcal{M}_2(\mathbb{C})}(X,Y)$  is not even convex.

However,  $CS_{\mathscr{A},\mathscr{B}}(x,y)$  is  $\mathscr{A}$ - $\mathscr{B}$ -convex.

**Proposition 15.** If  $x, y \in \mathcal{X}$ , then  $CS_{\mathscr{A},\mathscr{B}}(x, y)$  is  $\mathscr{A}$ - $\mathscr{B}$ -convex and contains x and y.

*Proof.* Assume that n = m = 1,  $a_1 = 1_{\mathscr{A}}$ ,  $c_1 = 0$ ,  $b_1 = 1_{\mathscr{B}}$  and  $d_1 = 0$ . Then

$$x = a_1 x b_1 + c_1 y d_1 \in CS_{\mathscr{A},\mathscr{B}}(x,y)$$

Similarly  $y \in CS_{\mathscr{A},\mathscr{B}}(x,y)$ . Now assume that  $z_1, \ldots, z_n \in CS_{\mathscr{A},\mathscr{B}}(x,y)$ . Then

$$z_k = \sum_{i=1}^{n_k} a_{ik} x b_{ik} + \sum_{j=1}^{m_k} c_{jk} y d_{jk} \qquad \forall k = 1, \dots, n_k$$

in which  $\sum_{i=1}^{n_k} a_{ik}a_{ik}^* + \sum_{j=1}^{m_k} c_{jk}c_{jk}^* = 1_{\mathscr{A}}$  and  $\sum_{i=1}^{n_k} b_{ik}^* b_{ik} + \sum_{j=1}^{m_k} d_{jk}^* d_{jk} = 1_{\mathscr{B}}$ , for every k. Let  $p_1, \ldots, p_n \in \mathscr{A}$  and  $q_1, \ldots, q_n \in \mathscr{B}$  with  $\sum_{i=1}^n p_k p_k^* = 1_{\mathscr{A}}$  and  $\sum_{i=1}^n q_k^* q_k = 1_{\mathscr{B}}$ . We have

$$\sum_{k=1}^{n} p_k z_k q_k = \sum_{k=1}^{n} p_k \left( \sum_{i=1}^{n_k} a_{ik} x b_{ik} + \sum_{j=1}^{m_k} c_{jk} y d_{jk} \right) q_k$$
$$= \sum_{k=1}^{n} \sum_{i=1}^{n_k} p_k a_{ik} x b_{ik} q_k + \sum_{k=1}^{n} \sum_{j=1}^{m_k} p_k c_{jk} y d_{jk} q_k \in CS_{\mathscr{A},\mathscr{B}}(x,y),$$

since

$$\sum_{k=1}^{n} \sum_{i=1}^{n_k} p_k a_{ik} a_{ik}^* p_k^* + \sum_{k=1}^{n} \sum_{j=1}^{m_k} p_k c_{jk} c_{jk}^* p_k^* = \sum_{k=1}^{n} p_k \left( \sum_{i=1}^{n_k} a_{ik} a_{ik}^* + \sum_{j=1}^{m_k} c_{jk} c_{jk}^* \right) p_k^* = 1_{\mathscr{A}}$$

and

$$\sum_{k=1}^{n} \sum_{i=1}^{n_k} (b_{ik}q_k)^* b_{ik}q_k + \sum_{k=1}^{n} \sum_{j=1}^{m_k} (d_{jk}q_k)^* d_{jk}q_k = \sum_{k=1}^{n} q_k^* \left( \sum_{i=1}^{n_k} b_{ik}^* b_{ik} + \sum_{j=1}^{m_k} d_{jk}^* d_{jk} \right) q_k = 1_{\mathscr{B}}$$

We are going to show that every  $\mathscr{A}$ - $\mathscr{B}$ -convex combination of elements of an  $\mathscr{A}$ - $\mathscr{B}$ -convex set, can be presented as a combination of two terms.

**Proposition 16.** Let S be an  $\mathscr{A}$ - $\mathscr{B}$ -convex subset of the Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule  $\mathcal{X}$  and let  $x_1, \dots, x_n \in S$ . If  $z = \sum_{i=1}^n a_i x_i b_i$  with  $a_i \in \mathscr{A}$ ,  $b_i \in \mathscr{B}$  and  $\sum_{i=1}^n a_i a_i^* = 1_{\mathscr{A}}$  and  $\sum_{i=1}^n b_i^* b_i = 1_{\mathscr{B}}$ , then  $z = e_1 x f_1 + e_2 y f_2$ , for some  $x, y \in S$ ,  $e_1, e_2 \in \mathscr{A}$  and  $f_1, f_2 \in \mathscr{B}$  with  $e_1 e_1^* + e_2 e_2^* = 1_{\mathscr{A}}$  and  $f_1^* f_1 + f_2^* f_2 = 1_{\mathscr{B}}$ .

*Proof.* Assume that  $z = \sum_{i=1}^{n} a_i x_i b_i$ . Put  $u = \frac{1}{2} a_1 a_1^*$  and  $v = \frac{1}{2} b_1^* b_1$  so that u and v are positive invertible elements in  $\mathscr{A}$  and  $\mathscr{B}$ , respectively. Put  $c_1 = \frac{1}{\sqrt{2}} (1-u)^{\frac{-1}{2}} a_1$ ,  $d_1 = \frac{1}{\sqrt{2}} b_1 (1-v)^{\frac{-1}{2}}$  and

 $c_i = (1-u)^{\frac{-1}{2}}a_i, \quad d_i = b_i(1-v)^{\frac{-1}{2}} \qquad i = 2, \cdots, n.$ 

then  $c_i \in \mathscr{A}, d_i \in \mathscr{B}$  and

$$\sum_{i=1}^{n} c_i c_i^* = \frac{1}{2} (1-u)^{\frac{-1}{2}} a_1 a_1^* (1-u)^{\frac{-1}{2}} + \sum_{i=2}^{n} (1-u)^{\frac{-1}{2}} a_i a_i^* (1-u)^{\frac{-1}{2}}$$
$$= (1-u)^{\frac{-1}{2}} \left( \frac{1}{2} a_1 a_1^* + \sum_{i=2}^{n} a_i a_i^* \right) (1-u)^{\frac{-1}{2}} = 1_{\mathscr{A}}.$$

Similarly,  $\sum_{i=1}^{n} d_i^* d_i = 1_{\mathscr{B}}$ . It follows that  $y = \sum_{i=1}^{n} c_i x_i d_i \in \mathcal{S}$ . But we have

$$z = \sum_{i=1}^{n} a_i x_i b_i = \left(\frac{1}{\sqrt{2}}a_1\right) x_1 \left(\frac{1}{\sqrt{2}}b_1\right) + (1-u)^{\frac{1}{2}} y(1-v)^{\frac{1}{2}}$$

in which  $x_1, y \in S$ ,  $\frac{1}{2}a_1a_1^* + (1-u) = 1_{\mathscr{A}}$  and  $\frac{1}{2}b_1^*b_1 + (1-v) = 1_{\mathscr{B}}$ .

**Remark 17.** Suppose that  $\mathcal{X}$  is a Hilbert  $\mathscr{A}$ - $\mathscr{B}$ -bimodule and  $\mathcal{S}$  is an  $\mathscr{A}$ - $\mathscr{B}$ -convex subset of  $\mathcal{X}$  and  $0 \in \mathcal{S}$ . If  $x \in \mathcal{S}$  and u and v are unitaries in  $C^*$ -algebras  $\mathscr{A}$  and  $\mathscr{B}$ , respectively, then trivially  $uxv \in \mathcal{S}$ . Let  $x_1, x_2 \in \mathcal{S}$ ,  $a_1, a_2 \in \mathscr{A}$  and  $b_1, b_2 \in \mathscr{B}$  with  $a_1a_1^* + a_2a_2^* = 1_{\mathscr{A}}$  and  $b_1^*b_1 + b_2^*b_2 = 1_{\mathscr{B}}$ . Assume that  $a_i^* = u_i|a_i^*|$  and  $b_i = v_i|b_i|$  be the polar decomposition. Then

$$z = a_1 x_1 b_1 + a_2 x_2 b_2 = |a_1^* | u_1^* x_1 v_1 | b_1 | + |a_2^* | u_2^* x_2 v_2 | b_2 | = |a_1^* | y_1 | b_1 | + |a_2^* | y_2 | b_2 |$$

in which,  $y_1, y_2 \in S$  and  $|a_1^*|^2 + |a_2^*|^2 = 1_{\mathscr{A}}$  and  $|b_1|^2 + |b_2|^2 = 1_{\mathscr{B}}$ . It means that z can be presented as a combination with positive coefficients.

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