# FREE PROBABILITY AND RANDOM MATRICES 

Lecture 6: Applications to Free Group Factors,

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Let $G$ be a countable discrete group, $\ell^{2}(G)$ the Hilbert space where elements of $G$, denoted $\xi_{g}$, form an orthonormal basis, and $\lambda: G \rightarrow$ $B\left(\ell^{2}(G)\right)$ is the left regular representation: $\lambda_{g}\left(\xi_{h}\right)=\xi_{g h} . \mathcal{L}(G)$ is the closure in the weak operator topology of $\left\{\sum_{i=1}^{n} \alpha_{i} \lambda_{g_{i}}\right\} ; \mathcal{L}(G)$ is the group von Neumann algebra of $G$. For $x \in \mathcal{L}(G), x \mapsto\left\langle x \xi_{e}, \xi_{e}\right\rangle$ is a faithful normal trace on $\mathcal{L}(G)$; it gives the same state considered in Lecture 2, namely

$$
\left\langle\lambda_{g} \xi_{e}, \xi_{e}\right\rangle=\left\langle\xi_{g}, \xi_{e}\right\rangle= \begin{cases}1 & g=e \\ 0 & g \neq e\end{cases}
$$

Thus $\mathcal{L}(G)$ is always a finite von Neumann algebra. If $G$ is infinite then $\mathcal{L}(G)$ is a von Neumann algebra of type $\mathrm{II}_{1}$. If every non-trivial conjugacy class $\left\{g h g^{-1} \mid g \in G\right\}(h \neq e)$ is infinite (i.e. $G$ is an ICC group) then $\mathcal{L}(G) \cap \mathcal{L}(G)^{\prime}=\mathbb{C} 1$ and $\mathcal{L}(G)$ is a $\mathrm{II}_{1}$ factor.

Exercise. Show that $\mathbb{F}_{n}$ is an ICC group.
Let $M$ be any $\mathrm{II}_{1}$ factor with faithful normal trace $\tau$ and $e$ a projection in $M$. Let eMe $=\{$ exe $\mid x \in M\} ; e M e$ is called the compression of $M$ by $e$. It is an elementary fact in von Neumann algebra theory that the isomorphism class of $e M e$ depends only on $t=\tau(e)$ and we denote this isomorphism class by $M_{t}$. A deeper fact of Murray and von Neumann is that $\left(M_{s}\right)_{t}=M_{s t}$. We can define $M_{t}$ for all $t>0$ as follows. For a positive integer $n$ let $M_{n}=M \otimes M_{n}(\mathbb{C})$ and for any $t$, let $M_{t}=e\left(M_{n}\right) e$ for any projection $e$ in $M_{n}$ with trace $t$. Murray and von Neumann then defined the fundamental group of $M, \mathcal{G}(M)$, to be $\left\{t \in \mathbb{R}^{+} \mid M \simeq M_{t}\right\}$ and showed that it is a multiplicative subgroup of $\mathbb{R}^{+}$. It is a theorem that when $G$ is an amenable ICC group we have $\mathcal{G}(\mathcal{L}(G))=\mathbb{R}^{+}$.

If $G=\mathbb{F}_{\infty}$ then Radulescu showed that $\mathcal{G}(\mathcal{L}(G))=\mathbb{R}^{+}$. For finite $n$, $\mathcal{G}\left(\mathcal{L}\left(\mathbb{F}_{n}\right)\right)$ is unknown but it is known to be either $\mathbb{R}^{+}$or $\{1\}$. In 1990 D. Voiculescu showed that

$$
\mathcal{L}\left(\mathbb{F}_{n}\right)_{1 / k} \simeq \mathcal{L}\left(\mathbb{F}_{m}\right) \text { where } \frac{m-1}{n-1}=k^{2}
$$

or equivalently

$$
\mathcal{L}\left(\mathbb{F}_{n}\right) \simeq M_{k}(\mathbb{C}) \otimes \mathcal{L}\left(\mathbb{F}_{m}\right) \text { where } \frac{m-1}{n-1}=k^{2}
$$

So if we embed $\mathcal{L}\left(\mathbb{F}_{m}\right)$ into $M_{k}(\mathbb{C}) \otimes \mathcal{L}\left(\mathbb{F}_{m}\right) \simeq \mathcal{L}\left(\mathbb{F}_{n}\right)$ as $x \mapsto 1 \otimes x$ then $\mathcal{L}\left(\mathbb{F}_{m}\right)$ is a subfactor of $\mathcal{L}\left(\mathbb{F}_{n}\right)$ of Jones index ${ }^{1} k^{2}$. Thus

$$
\frac{m-1}{n-1}=\left[\mathcal{L}\left(\mathbb{F}_{n}\right) ; \mathcal{L}\left(\mathbb{F}_{m}\right)\right]
$$

Now the similarity to Schreier's index formula is apparent. Indeed, suppose $G$ is a free group of rank $n$ and $H$ is a subgroup of $G$ of finite index. Then $H$ is a free group of rank $m$ and

$$
\frac{m-1}{n-1}=[G ; H]
$$

In order to prove that a $\mathrm{II}_{1}$ factor $M$ is isomorphic to $\mathcal{L}\left(\mathbb{F}_{n}\right)$ we must show that we can find $n$ Haar unitaries $u_{1}, \ldots, u_{n}$ in $M$ which are free with respect to the trace and generate $M$. To do this however, it suffices to find elements $x_{1}, \ldots, x_{m}$ in $M$ which generate $M$, are free with respect to the trace, and such that for each $i$ there is a Haar unitary $u_{i}$ such that $\overline{\operatorname{alg}\left\{1, x_{i}\right\}}=\overline{\operatorname{alg}\left\{u_{i}, u_{i}^{*}\right\}}$; for then the $u_{i}$ 's will be free Haar unitaries generating $M$. If $x$ is a self-adjoint element and the spectral measure of $x$ is diffuse, i.e. has no atoms, then $\overline{\operatorname{alg}\{1, x\}} \simeq \mathcal{L}^{\infty}([0,1], m)$ where $m$ is Lebesgue measure and, moreover, $u(t)=\exp (2 \pi i t)$ is a Haar unitary that generates $\mathcal{L}^{\infty}([0,1], m)$. Thus we have the following theorem.

Theorem. Let $M$ be a $\mathrm{II}_{1}$ factor with $x_{1}, \ldots, x_{n}$ free and generating $M$, such that the spectral measure of each $x_{i}$ is diffuse, then $M \simeq \mathcal{L}\left(\mathbb{F}_{n}\right)$.

Example. Let $s \in M$ be a semi-circular operator. The spectral measure of $s$ is $\sqrt{4-t^{2}} /(2 \pi) d t$ i.e. $\tau(f(s))=\int_{-2}^{2} f(t) \sqrt{4-t^{2}} /(2 \pi) d t$. If $f(t)=2\left(t \sqrt{4-t^{2}}+\sin ^{-1}(t)\right)$ and $u=\exp (i f(s))$, then $u$ is a Haar unitary i.e. $\int_{-2}^{2} e^{i k f(t)} \sqrt{4-t^{2}} /(2 \pi) d t=\delta_{0, k}$ which generates the same von Neumann subalgebra as $s$.

Rather than proving Voiculescu's theorem in full generality we shall first prove a special case which illustrates the main ideas of the proof, and then sketch the general case.

Theorem. $\mathcal{L}\left(\mathbb{F}_{3}\right)_{1 / 2} \simeq \mathcal{L}\left(\mathbb{F}_{9}\right)$

[^0]We must find in $\mathcal{L}\left(\mathbb{F}_{3}\right)_{1 / 2}$ nine free elements with diffuse spectral measure which generate $\mathcal{L}\left(\mathbb{F}_{3}\right)_{1 / 2}$.

To prove this theorem we will find a von Neumann algebra $M$ with faithful normal state $\phi$ and $x_{1}, x_{2}, x_{3} \in M$ such that

- the spectral measure of each $x_{i}$ is diffuse and
- $\left\{x_{1}, x_{2}, x_{3}\right\}$ are free.

Let $N$ be the von Neumann subalgebra of $M$ generated by $x_{1}, x_{2}$ and $x_{3}$. Then $N \simeq \mathcal{L}\left(\mathbb{F}_{3}\right)$. We will then show that there is a projection $p$ in $N$ such that

- $\phi(p)=1 / 2$
- there are 9 free and diffuse elements in $p N p$ which generate $p N p$.
Thus $\mathcal{L}\left(\mathbb{F}_{3}\right)_{1 / 2} \simeq p N p \simeq \mathcal{L}\left(\mathbb{F}_{9}\right)$.

Circular Operators and Complex Gaussian Random Matrices. To construct the elements $x_{1}, x_{2}, x_{3}$ as required above we need to make a digression into circular operators. Let $X$ be an $2 N \times 2 N$ GUE random matrix. Let $P=\left(\begin{array}{cc}I_{n} & 0_{n} \\ 0_{n} & 0_{n}\end{array}\right)$ and $G=\sqrt{2} P X(1-P)$. Then $G$ is a $N \times N$ matrix with independent identically distributed entries which are centred complex Gaussian random variables with complex variance $1 / N$, such a matrix we call a complex Gaussian random matrix. We can determine the limiting $*$-moments of $G$ as follows.

Exercise. Write $Y_{1}=\left(G+G^{*}\right) / \sqrt{2}$ and $Y_{2}=-i\left(G-G^{*}\right) / \sqrt{2}$ then $G=\left(Y_{1}+i Y_{2}\right) / \sqrt{2}$ and $Y_{1}$ and $Y_{2}$ are independent $N \times N$ GUE random matrices. Therefore be the asymptotic freeness theorem of Lecture 1, $Y_{1}$ and $Y_{2}$ converge as $N \rightarrow \infty$ to $\left\{s_{1}, s_{2}\right\}$, a free and semi-circular family.

Definition. Let $s_{1}$ and $s_{2}$ be free and semi-circular; $c=\left(s_{1}+i s_{2}\right) / \sqrt{2}$ is a circular operator, (also called Voiculescu's circular operator).

Since $s_{1}$ and $s_{2}$ are free we can easily calculate the free cumulants of $c$. If $\varepsilon= \pm 1$ let us adopt the following notation $x^{(-1)}=x^{*}$, and $x^{(1)}=x$. Recall that for a semi-circular operator $s$

$$
\kappa_{n}(s, s, \ldots, s)= \begin{cases}1 & n=2 \\ 0 & n \neq 2\end{cases}
$$

Thus

$$
\begin{aligned}
& \kappa_{n}\left(c^{\left(\varepsilon_{1}\right)}, c^{\left(\varepsilon_{2}\right)}, \ldots, c^{\left(\varepsilon_{n}\right)}\right) \\
& \quad=2^{-n / 2} \kappa_{n}\left(s_{1}+\varepsilon_{1} i s_{2}, \ldots, s_{1}+i \varepsilon_{n} s_{2}\right) \\
& \quad=2^{-n / 2}\left(\kappa_{n}\left(s_{1}, \ldots, s_{1}\right)+i^{n} \varepsilon_{1} \cdots \varepsilon_{n} \kappa_{n}\left(s_{2}, \ldots, s_{2}\right)\right)
\end{aligned}
$$

since all mixed cumulants are 0 . Thus $\kappa_{n}\left(c^{\left(\varepsilon_{1}\right)}, \ldots, c^{\left(\varepsilon_{n}\right)}\right)=0$ for $n \neq 2$, and

$$
\begin{aligned}
\kappa_{2}\left(c^{\left(\varepsilon_{1}\right)}, c^{\left(\varepsilon_{2}\right)}\right) & =2^{-1}\left(\kappa_{2}\left(s_{1}, s_{1}\right)-\varepsilon_{1} \varepsilon_{2} \kappa_{2}\left(s_{2}, s_{2}\right)\right) \\
& =\frac{1-\varepsilon_{1} \varepsilon_{2}}{2}= \begin{cases}1 & \varepsilon_{1} \neq \varepsilon_{2} \\
0 & \varepsilon_{1}=\varepsilon_{2}\end{cases}
\end{aligned}
$$

Hence $\kappa_{2}\left(c, c^{*}\right)=\kappa_{2}\left(c^{*}, c\right)=1, \kappa_{2}(c, c)=\kappa_{2}\left(c^{*}, c^{*}\right)=0$ and all other *-cumulants are 0 . Also

$$
\begin{aligned}
\tau\left(\left(c^{*} c\right)^{n}\right) & =\tau\left(c^{*} c c^{*} c \cdots c^{*} c\right)=\sum_{\pi \in N C(2 n)} \kappa_{\pi}\left(c^{*}, c, c^{*}, c, \ldots, c^{*}, c\right) \\
& =\sum_{\pi \in N C_{2}(2 n)} \kappa_{\pi}\left(c^{*}, c, c^{*}, c, \ldots, c^{*}, c\right)=\left|N C_{2}(2 n)\right|=\tau\left(s^{2 n}\right)
\end{aligned}
$$

Thus by the Stone-Weierstrass theorem $|c|=\sqrt{c^{*} c}$ and $|s|=\sqrt{s^{2}}$ have the same distribution. The operator $|c|=|s|$ is called a quartercircular operator and $\tau\left(|c|^{k}\right)=\int_{0}^{2} t^{k} \sqrt{4-t^{2}} / \pi d t$. An additional result which we will need is Voiculescu's theorem on the polar decomposition of a circular operator.

Definition. Let $x_{1}, \ldots, x_{n} \in(\mathcal{A}, \phi)$ a $*$-probability space, and let $\mathcal{A}_{i}=$ $\operatorname{alg}\left(1, x_{i}, x_{i}^{*}\right)$. If the algebras $\mathcal{A}_{1}, \ldots, \mathcal{A}_{n}$ are free we say the elements $x_{1}, \ldots, x_{n}$ are $*$-free.

Theorem (Voiculescu 1990). Let $c \in(M, \tau)$ be a circular operator and $c=u|c|$ be its polar decomposition in $M$. Then
i) $u$ and $|c|$ are *-free
ii) $u$ is a Haar unitary
iii) $|c|$ is a quarter circular operator

Proof. The proof of (i) and (ii) can either be done using random matrix methods (as was done by Voiculescu) or by showing that if $u$ is a Haar unitary and $q$ is a quarter-circular operator such that $u$ and $q$ are $*-$ free then $u q$ has the same $*$-moments as a circular operator. This is achieved by using the formula for cumulants of products ${ }^{2}$.

[^1]Theorem. Let $(A, \phi)$ be a unital algebra with a state $\phi$. Suppose $s_{1}, s_{2}, c \in A$ are $*$-free and $s_{1}$ and $s_{2}$ semi-circular and circular. Then $x=\frac{1}{\sqrt{2}}\left(\begin{array}{cc}s_{1} & c \\ c^{*} & s_{2}\end{array}\right) \in\left(M_{2}(A), \phi_{2}\right)$ is semi-circular.
Proof. Let $\mathbb{C}\left\langle x_{11}, x_{12}, x_{21}, x_{22}\right\rangle$ be the polynomials in the non-commuting variables $x_{11}, x_{12}, x_{21}, x_{22}$. Let

$$
p_{k}\left(x_{11}, x_{12}, x_{21}, x_{22}\right)=\frac{1}{2} \operatorname{Tr}\left(\left(\begin{array}{ll}
x_{11} & x_{12} \\
x_{21} & x_{22}
\end{array}\right)^{k}\right)
$$

Now let $\mathcal{A}_{N}=M_{N}(\mathcal{L}(\Omega))$ be the $N \times N$ matrices with entries in $\mathcal{L}(\Omega)=\cap_{p \geq 1} L^{p}(\Omega)$. On $\mathcal{A}_{N}$ we have the state $\phi_{N}(x)=\mathrm{E}\left(N^{-1} \operatorname{Tr}(X)\right)$. Now suppose in $\mathcal{A}_{N}$ we have $S_{1}, S_{2}$, and $C$ with $S_{1}$ and $S_{2}$ GUE random matrices and $C$ a complex Gaussian random matrix with the entries of $S_{1}, S_{2}, C$ independent. Then we know that there is a $*$-algebra $\mathcal{A}$ with state $\phi$ and $s_{1}, s_{2}, c \in \mathcal{A}$, $*$-free with $s_{1}$ and $s_{2}$ semi-circular and $c$ circular such that for every polynomial in non-commuting variables $p(x, y, z, w)$ we have $\phi_{N}\left(p\left(S_{1}, S_{2}, C, C^{*}\right)\right) \rightarrow \phi\left(p\left(s_{1}, s_{2}, c, c^{*}\right)\right)$.

Now let $X=\frac{1}{\sqrt{2}}\left(\begin{array}{cc}S_{1} & C \\ C^{*} & S_{2}\end{array}\right)$. Then $X$ is in $\mathcal{A}_{2 N}$, and

$$
\begin{aligned}
\phi_{2 N}\left(X^{k}\right) & =\phi_{N}\left(p_{k}\left(S_{1}, S_{2}, C, C^{*}\right)\right) \rightarrow \phi\left(p_{k}\left(s_{1}, s_{2}, c, c^{*}\right)\right) \\
& =\phi\left(\frac{1}{2} \operatorname{Tr}\left(x^{k}\right)\right)=\operatorname{tr} \otimes \phi\left(x^{k}\right)
\end{aligned}
$$

On the other hand $X$ is a $2 N \times 2 N$ GUE random matrix; so $\phi_{2 N}\left(X^{k}\right)$ converges to the $k^{\text {th }}$ moment of a semi-circular operator. Hence $x$ in $M_{2}(\mathcal{A})$ is semi-circular.

Lemma. Let $\mathcal{A}$ be a unital $*$-algebra and $\phi$ a state on $\mathcal{A}$. Suppose $s_{1}, s_{2}, s_{3}, s_{4}, c_{1}, c_{2}, u \in \mathcal{A}$ are $*$-free with $s_{1}, s_{2}, s_{3}$, and $s_{4}$ semi-circular, $c_{1}$ and $c_{2}$ circular and $u$ a Haar unitary. Let

$$
x_{1}=\left(\begin{array}{ll}
s_{1} & c_{1} \\
c_{1}^{*} & s_{2}
\end{array}\right), x_{2}=\left(\begin{array}{cc}
s_{3} & c_{2} \\
c_{2}^{*} & s_{4}
\end{array}\right), x_{3}=\left(\begin{array}{cc}
u & 0 \\
0 & 2 u
\end{array}\right)
$$

Then $x_{1}, x_{2}, x_{3}$ are $*$-free in $M_{2}(\mathcal{A})$ with state $\operatorname{tr} \otimes \phi$.
Proof. We model $x_{1}$ by $X_{1}, x_{2}$ by $X_{2}$ and $x_{3}$ by $X_{3}$ where

$$
X_{1}=\left(\begin{array}{cc}
S_{1} & C_{1} \\
C_{1}^{*} & S_{2}
\end{array}\right), X_{2}=\left(\begin{array}{cc}
S_{3} & C_{2} \\
C_{2}^{*} & S_{3}
\end{array}\right), X_{3}=\left(\begin{array}{cc}
U & 0 \\
0 & 2 U
\end{array}\right)
$$

and $S_{1}, S_{2}, S_{3}, S_{4}$ are $N \times N$ GUE random matrices, $C_{1} C_{2}$ are $N \times$ $N$ complex Gaussian random matrices and $U$ is a diagonal constant unitary matrix, chosen so that the entries of $X_{1}$ are independent from those of $X_{2}$ and that the diagonal entries of $U$ converge in distribution
to the uniform distribution on the unit circle. Then $X_{1}, X_{2}, X_{3}$ are asymptotically free by Lecture 5 . Thus $x_{1}, x_{2}$, and $x_{3}$ are free because they have the same distribution as the limiting distribution of $X_{1}, X_{2}$, and $X_{3}$.

Proof of main theorem. We have shown the existence of four semi-circular operators $s_{1} s_{2}, s_{3}, s_{4}$, two circular operators $c_{1}, c_{2}$, and a Haar unitary $u$ in a von Neumann algebra $M$ with trace $\tau$ such that

- $s_{1}, s_{2}, s_{3}, s_{4}, c_{1}, c_{2}, u$ are $*$-free, and
- $x_{1}=\left(\begin{array}{ll}s_{1} & c_{1} \\ c_{1}^{*} & s_{2}\end{array}\right), x_{2}=\left(\begin{array}{ll}s_{3} & c_{2} \\ c_{2}^{*} & s_{4}\end{array}\right), x_{3}=\left(\begin{array}{cc}u & 0 \\ 0 & 2 u\end{array}\right)$ are $*$-free in $\left(M_{2}(M), \operatorname{tr} \otimes \tau\right)$
- $x_{1}$ and $x_{2}$ are semi-circular and $x_{3}$ has diffuse spectral measure.

Let $N=W^{*}\left(x_{1}, x_{2}, x_{3}\right) \subseteq M_{2}(M)$. Then $N \simeq \mathcal{L}\left(\mathbb{F}_{3}\right)$ because $x_{1}, x_{2}$, and $x_{3}$ are free and diffuse. Also $x_{3}$ has a spectral projection

$$
p=\left(\begin{array}{ll}
1 & 0 \\
0 & 0
\end{array}\right) \in N
$$

Let $c_{1}$ be such that $\left(\begin{array}{cc}0 & c_{1} \\ 0 & 0\end{array}\right)=p x_{1}(1-p)$. The polar decomposition of

$$
\left(\begin{array}{cc}
0 & c_{1} \\
0 & 0
\end{array}\right) \quad \text { is } \quad\left(\begin{array}{cc}
0 & v_{1} \\
0 & 0
\end{array}\right) \cdot\left(\begin{array}{cc}
0 & 0 \\
0 & \left|c_{1}\right|
\end{array}\right)
$$

where $v_{1}\left|c_{1}\right|$ is the polar decomposition of $c_{1}$ in $M$. Let

$$
v=\left(\begin{array}{cc}
0 & v_{1} \\
0 & 0
\end{array}\right) \text { then } v^{*} v=\left(\begin{array}{ll}
0 & 0 \\
0 & 1
\end{array}\right) \text { and } v v^{*}=\left(\begin{array}{ll}
1 & 0 \\
0 & 0
\end{array}\right)=p
$$

Claim: $\cup_{i=1}^{3}\left\{p x_{i} p, p x_{i} v^{*}, v x_{i} p, v x_{i} v^{*}\right\}$ generate $p N p$.
Consider for example $p x_{i_{1}} x_{i_{2}} x_{i_{3}} p \in p N p$. We have

$$
\begin{aligned}
p x_{i_{1}} x_{i_{2}} x_{i_{3}} p= & p x_{i_{1}}\left(p \cdot p+v^{*} v\right) x_{i_{2}}\left(p \cdot p+v^{*} v\right) \cdot x_{i_{3}} p \\
= & p x_{i_{1}} p \cdot p x_{i_{2}}\left(p \cdot p+v^{*} v\right) x_{i_{3}} p \\
& +p x_{i_{1}} v^{*} \cdot v x_{i_{2}}\left(p \cdot p+v^{*} v\right) x_{i_{3}} p \\
= & p x_{i_{1}} p \cdot\left(p x_{i_{2}} p \cdot p x_{i_{3}} p+p x_{i_{2}} v^{*} \cdot v x_{i_{3}} p\right) \\
& +p x_{i_{1}} v^{*}\left(v x_{i_{2}} p \cdot p x_{i_{3}} p+v x_{i_{2}} v^{*} \cdot v x_{i_{3}} p\right)
\end{aligned}
$$

is in the subalgebra generated by $\cup_{i=1}^{3}\left\{p x_{i} p, p x_{i} v^{*}, v x_{i} p, v x_{i} v^{*}\right\}$.
In general we write $p x_{i_{1}} \cdots x_{i_{n}} p$ as $p x_{i_{1}} 1 x_{i_{2}} 1 \cdots 1 x_{i_{n}} p$ and replace each 1 by $p \cdot p+v^{*} v$.

Since $v \in N, N=W^{*}\left(x_{1}, x_{2}, x_{3}\right)$ is generated by

$$
\begin{array}{lll}
\left(\begin{array}{cc}
s_{1} & 0 \\
0 & 0
\end{array}\right) & \left(\begin{array}{cc}
0 & 0 \\
0 & s_{2}
\end{array}\right) & \left(\begin{array}{cc}
0 & v_{1} \\
0 & 0
\end{array}\right)
\end{array}\left(\begin{array}{cc}
0 & 0 \\
0 & \left|c_{1}\right|
\end{array}\right)\left(\begin{array}{cc}
s_{3} & 0 \\
0 & 0
\end{array}\right)
$$

Thus $p N p$ is generated by $s_{1}, s_{2}, u, v_{1} s_{2} v_{1}^{*}, v_{1} s_{4} v_{1}^{*}, v_{1}\left|c_{1}\right| v_{1}^{*}, v_{1}\left|c_{2}\right| v_{1}^{*}$, $v_{1} u v_{1}^{*}$, and $v_{2} v_{1}^{*}$. To check that this set is free we recall a few elementary facts about freeness

## Exercise.

i) if $\mathcal{A}_{1}$ and $\mathcal{A}_{2}$ free subalgebras of $\mathcal{A}, \mathcal{A}_{11}$ and $\mathcal{A}_{12}$ are free subalgebras of $\mathcal{A}_{1}$, and $\mathcal{A}_{21}$ and $\mathcal{A}_{22}$ free subalgebras of $\mathcal{A}_{2}$; then $\mathcal{A}_{11}, \mathcal{A}_{12}, \mathcal{A}_{21}, \mathcal{A}_{22}$ are free;
ii) if $u$ is a Haar unitary free from $\mathcal{A}$, then $\mathcal{A}$ is free from $u \mathcal{A} u^{*}$;
iii) if $v_{1}$ and $v_{2}$ are Haar unitaries and $v_{2}$ is free from $\left\{v_{1}\right\} \cup \mathcal{A}$ then $v_{2} v_{1}^{*}$ is free from $v_{1} \mathcal{A} v_{1}^{*}$.

By construction

$$
s_{1}, s_{2}, s_{3}, s_{4},\left|c_{1}\right|,\left|c_{2}\right|, v_{1}, v_{2}, u
$$

are free. Thus in particular

$$
s_{3}, s_{4},\left|c_{1}\right|,\left|c_{2}\right|, v_{2}, u
$$

are free. Hence by (ii)

$$
v_{1} s_{2} v_{1}^{*}, v_{1} s_{4} v_{1}^{*}, v_{1}\left|c_{1}\right| v_{1}^{*}, v_{1}\left|c_{1}\right| v_{1}^{*}, v_{1} u v_{1}^{*}
$$

are free and, in addition, free from

$$
u, s_{1}, s_{3}, v_{2}
$$

Thus

$$
u, s_{1}, s_{3}, v_{1} s_{2} v_{1}^{*}, v_{1} s_{4} v_{1}^{*}, v_{1}\left|c_{1}\right| v_{1}^{*}, v_{1}\left|c_{2}\right| v_{1}^{*}, v_{1} u v_{1}^{*}, v_{2}
$$

are free. Let $\mathcal{A}=\operatorname{alg}\left(s_{1}, s_{2}, s_{3}, s_{4},\left|c_{1}\right|,\left|c_{2}\right|, u\right)$. We have that $v_{2}$ is free from $\left\{v_{1}\right\} \cup \mathcal{A}$, so by $(i i i), v_{2} v_{1}^{*}$ is free from $v_{1} \mathcal{A} v_{1}^{*}$. Thus $v_{2} v_{1}^{*}$ is free from

$$
v_{1} s_{2} v_{1}^{*}, v_{1} s_{4} v_{1}^{*}, v_{1}\left|c_{1}\right| v_{1}^{*}, v_{1}\left|c_{1}\right| v_{1}^{*}, v_{1} u v_{1}^{*}
$$

and it was already free from $s_{1}, s_{3}$ and $u$. Thus by (i)

$$
s_{1}, s_{3}, v_{1} s_{2} v_{1}^{*}, v_{1} s_{4} v_{1}^{*}, v_{1}\left|c_{1}\right| v_{1}^{*}, v_{1}\left|c_{2}\right| v_{1}^{*}, u, v_{1} u v_{1}^{*}, v_{2} v_{1}^{*}
$$

are free. Since they are diffuse and generate $p N p$, we have that $p N p \simeq$ $\mathcal{L}\left(\mathbb{F}_{9}\right)$. Hence $\mathcal{L}\left(\mathbb{F}_{3}\right)_{1 / 2} \simeq \mathcal{L}\left(\mathbb{F}_{9}\right)$.

The general case. We write $\mathcal{L}\left(\mathbb{F}_{n}\right)=W^{*}\left(x_{1}, \ldots, x_{n}\right)$ where for $1 \leq$ $i \leq n-1$ each $x_{i}$ is a semi-circular of the form

$$
x_{i}=\frac{1}{\sqrt{k}}\left(\begin{array}{cccc}
s_{1}^{(i)} & c_{12}^{(i)} & \ldots & c_{1 k}^{(i)} \\
c_{12}^{(i)^{*}} & \ddots & & \vdots \\
\vdots & & \ddots & c_{k-1, k}^{(i)} \\
c_{1 k}^{(i)^{*}} & \cdots & \cdots & s_{k}^{(i)}
\end{array}\right) \text { and } x_{n}=\left(\begin{array}{cccc}
u & & & \\
& 2 u & & \\
& & \ddots & \\
& & & k u
\end{array}\right)
$$

with $s_{j}^{(i)}$ semi-circular, $c_{i}^{(i)}$ circular, and $u$ a Haar unitary, so that $\left\{s_{j}^{(i)}\right\}_{i, j} \cup\left\{c_{j}^{(i)}\right\}_{i, j} \cup\{u\}$ are $*$-free.

So we have $(n-1) k$ semi-circular operators, $(n-1)\binom{k}{2}$ circular operators and one Haar unitary. Each circular operator produces two free elements so we have in total

$$
(n-1) k+2(n-1)\binom{k}{2}+1=(n-1) k^{2}+1
$$

free and diffuse generators. Thus $\mathcal{L}\left(\mathbb{F}_{n}\right)_{1 / k} \simeq \mathcal{L}\left(\mathbb{F}_{m}\right)$ where $\frac{m-1}{n-1}=k^{2}$.


[^0]:    ${ }^{1}{ }_{\S 2.3}$, V. F. R. Jones, Index for Subfactors, Invent. Math. 72 (1983), 1-25.

[^1]:    ${ }^{2}$ Cor. 15.14, A. Nica and R. Speicher, Lectures on the Combinatorics of Free Probability, Cambridge U. Press, 2006

