

A DECREASING OPERATOR FUNCTION ASSOCIATED WITH THE FURUTA INEQUALITY

TAKAYUKI FURUTA AND DERMING WANG

(Communicated by Palle E. T. Jorgensen)

ABSTRACT. Let $A \geq B \geq 0$ with $A > 0$ and let $t \in [0, 1]$ and $q \geq 0$. As a generalization of a result due to Furuta, it is shown that the operator function $G_{p,q,t}(A, B, r, s) = A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(q-t+r)/[(p-t)s+r]} A^{-r/2}$ is decreasing for $r \geq t$ and $s \geq 1$ if $p \geq \max\{q, t\}$. Moreover, if $1 \geq p > t$ and $q \geq t$, then $G_{p,q,t}(A, B, r, s)$ is decreasing for $r \geq 0$ and $s \geq \frac{q-t}{p-t}$. The latter result is an extension of an earlier result of Furuta.

1. INTRODUCTION

In what follows, a capital letter means a bounded linear operator on a complex Hilbert space H . An operator T is said to be positive (in symbols: $T \geq 0$) if $(Tx, x) \geq 0$ for all $x \in H$. Also an operator T is strictly positive (in symbols: $T > 0$) if T is positive and invertible. As an extension of the celebrated Löwner-Heinz theorem ([13], [15]), we established the following result.

Furuta inequality ([5]). *If $A \geq B \geq 0$, then for each $r \geq 0$*

$$(i) \quad (B^r A^p B^r)^{1/q} \geq (B^r B^p B^r)^{1/q}$$

and

$$(ii) \quad (A^r A^p A^r)^{1/q} \geq (A^r B^p A^r)^{1/q}$$

hold for $p \geq 0$ and $q \geq 1$ with $(1 + 2r)q \geq p + 2r$.

Alternative proofs are given in [2], [6] and [14] and also an elementary one page proof in [7]. The domain surrounded by p, q and r in the Figure is the best possible one for the Furuta inequality in [16]. We remark that the Furuta inequality yields the Löwner-Heinz theorem when we put $r = 0$ in (i) or (ii) stated above: if $A \geq B \geq 0$ ensures $A^\alpha \geq B^\alpha$ for any $\alpha \in [0, 1]$. In [10, Theorem 1.1] we established the following Theorem A as extensions of the Furuta inequality.

Theorem A ([10]). *If $A \geq B \geq 0$ with $A > 0$, then for each $t \in [0, 1]$ and $p \geq 1$,*

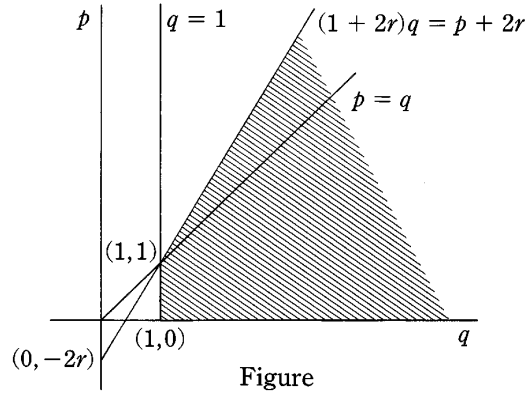
$$F_{p,t}(A, B, r, s) = A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(1-t+r)/[(p-t)s+r]} A^{-r/2}$$

is decreasing for $r \geq t$ and $s \geq 1$ and $F_{p,t}(A, A, r, s) \geq F_{p,t}(A, B, r, s)$, that is, for

Received by the editors January 23, 1997.

1991 *Mathematics Subject Classification*. Primary 47A63.

Key words and phrases. Löwner-Heinz inequality, Furuta inequality.



each $t \in [0, 1]$ and $p \geq 1$,

$$(1.1) \quad A^{1-t+r} \geq \{A^{r/2}(A^{-t/2}B^pA^{-t/2})^sA^{r/2}\}^{(1-t+r)/[(p-t)s+r]}$$

holds for any $s \geq 1$ and r such that $r \geq t$.

Recently a nice mean-theoretic proof of Theorem A was shown in [4]. Ando-Hiai [1] established various log majorization results to ensure excellent and useful inequalities for unitarily invariant norms and showed the following useful inequality equivalent to the main log majorization theorem: If $A \geq B \geq 0$ with $A > 0$, then

$$A^r \geq \{A^{r/2}(A^{-1/2}B^pA^{-1/2})^rA^{r/2}\}^{1/p}$$

holds for any $p \geq 1$ and $r \geq 1$.

Theorem A interpolates this inequality by Ando-Hiai and the Furuta inequality and also extends results of [3], [8] and [9].

We write $A \gg B$ if $\log A \geq \log B$ for invertible positive operators A and B which is called the chaotic order [3] and related results on chaotic order are discussed in [3].

2. STATEMENT OF RESULTS

The main result in this paper is the following one which is an extension of Theorem A.

Theorem 1. *Let $A \geq B \geq 0$ with $A > 0$. For each $t \in [0, 1]$, $q \geq 0$ and $p \geq \max\{q, t\}$,*

$$G_{p,q,t}(A, B, r, s) = A^{-r/2}\{A^{r/2}(A^{-t/2}B^pA^{-t/2})^sA^{r/2}\}^{(q-t+r)/[(p-t)s+r]}A^{-r/2}$$

is decreasing for $r \geq t$ and $s \geq 1$.

The following result is a complementary one associated with Theorem A.

Theorem 2. *Let $A \geq B \geq 0$ with $A > 0$. For each $t \in [0, 1]$, $1 \geq p \geq t$ and $q \geq t$,*

$$G_{p,q,t}(A, B, r, s) = A^{-r/2}\{A^{r/2}(A^{-t/2}B^pA^{-t/2})^sA^{r/2}\}^{(q-t+r)/[(p-t)s+r]}A^{-r/2}$$

is decreasing for $r \geq 0$ and $s \geq \frac{q-t}{p-t}$.

The following Theorem A' is nothing but a slight modification of Theorem A, but Theorem A' is useful for the proof of Theorem 1.

Theorem A'. *If $A \geq B \geq 0$ with $A > 0$, then for each $t \in [0, 1]$, $q \in [t, 1]$ and $p \geq q$,*

$$F_{p,t}(A, B, r, s) = A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(q-t+r)/[(p-t)s+r]} A^{-r/2}$$

is decreasing for $r \geq t$ and $s \geq 1$. Moreover for each $t \in [0, 1]$, $q \in [t, 1]$ and $p \geq q$, $F_{p,t}(A, A, r, s) \geq F_{p,t}(A, B, r, s)$, that is,

$$(2.1) \quad A^{q-t+r} \geq \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(q-t+r)/[(p-t)s+r]}$$

holds for any $s \geq 1$ and $r \geq t$.

Corollary 3 ([3], [8], [9]). *If $A \geq B \geq 0$ with $A > 0$, then for fixed $q \geq 0$,*

$$F(p, r) = A^{-r/2} (A^{-r/2} B^p A^{r/2})^{(q+r)/(p+r)} A^{-r/2}$$

is decreasing for $r \geq 0$ and $p \geq q \geq 0$.

Corollary 4 ([11]). *Let $A \geq B \geq 0$ with $A > 0$.*

(i) *For each p and t such that $1 \geq p \geq \frac{1}{2}$ and $p > t \geq 0$,*

$$F_{p,t}(A, B, r, s) = A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(1-t+r)/[(p-t)s+r]} A^{-r/2}$$

is decreasing for $r \geq 0$ and $s \geq \frac{1-t}{p-t}$.

(ii) *For each p and t such that $\frac{1}{2} \geq p > t \geq 0$,*

$$H_{p,t}(A, B, r, s) = A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(2p-t+r)/[(p-t)s+r]} A^{-r/2}$$

is decreasing for $r \geq 0$ and $s \geq \frac{2p-t}{p-t}$.

3. PROOFS OF THE RESULTS

Proof of Theorem A'. Put $A_1 = A^q$ and $B_1 = B^q$. Then $A_1 \geq B_1$ by the Löwner-Heinz theorem since $q \in [0, 1]$ holds. Put $r' = \frac{r}{q}$, $t' = \frac{t}{q}$ and $p' = \frac{p}{q}$. Then $p' \geq 1 \geq t'$ and $r' \geq t'$ hold by the hypotheses on p, q, t and r . Applying Theorem A on A_1 and B_1 ,

$$\begin{aligned} G_{p,q,t}(A, B, r, s) &= A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(q-t+r)/[(p-t)s+r]} A^{-r/2} \\ &= A_1^{-r'/2} \{A_1^{r'/2} (A_1^{-t'/2} B_1^{p'} A_1^{-t'/2})^s A_1^{r'/2}\}^{(1-t'+r')/[(p'-t')s+r']} A_1^{-r'/2} \\ &= F_{p',t'}(A_1, B_1, r', s') \end{aligned}$$

whence $G_{p,q,t}(A, B, r, s)$ is decreasing for $r \geq t$ and $s \geq 1$ since $F_{p',t'}(A_1, B_1, r', s')$ is decreasing for $r' \geq t'$ and $s \geq 1$ by Theorem A. Moreover (2.1) is nothing but a modification of (1.1) on A_1 and B_1 . Whence the proof of Theorem A' is complete.

Lemma 1. (i) *Let $A > 0$ and B be an invertible operator. For any real number λ*

$$(BAB^*)^\lambda = BA^{1/2} (A^{1/2} B^* B A^{1/2})^{\lambda-1} A^{1/2} B^*.$$

(ii) *If $A \geq 0$ and $\|Y\| \leq 1$, then $(Y^* A Y)^\alpha \geq Y^* A^\alpha Y$ holds for any $\alpha \in [0, 1]$.*

(iii) *If $A^s \geq B^s$ for $A, B > 0$ and some $s > 0$, then $A \gg B$.*

(i) of Lemma 1 is shown in [10], (ii) is a simple corollary of [12] and (iii) is easily obtained since $\log t$ is an operator monotone function.

Lemma 2 ([3], [9]). $A \gg B$ holds if and only if for any fixed $q \geq 0$,

$$H_q(A, B, \beta, \alpha) = A^{-\beta/2} (A^{\beta/2} B^\alpha A^{\beta/2})^{(q+\beta)/(\alpha+\beta)} A^{-\beta/2}$$

is decreasing for $\beta \geq 0$ and $\alpha \geq q$.

Proposition 1. Let $A \geq B \geq 0$ with $A > 0$. For each $t \in [0, 1]$, $q \geq 0$, $p \geq \max\{q, t\}$ and $s \geq 1$,

$$G_{p,q,t}(A, B, r, s) = A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(q-t+r)/[(p-t)s+r]} A^{-r/2}$$

is decreasing for $r \geq t$.

Proof. Putting $q = t = r$ in (2.1) of Theorem A', we have

$$(3.1) \quad A^t \geq \{A^{t/2} (A^{-t/2} B^p A^{-t/2})^s A^{t/2}\}^{t/[(p-t)s+t]} \quad \text{for any } p \geq t \text{ and } s \geq 1.$$

Giving p, t and s satisfying the hypotheses in Proposition 1, put $\alpha_0 = (p-t)s + t$ and $M = \{A^{t/2} (A^{-t/2} B^p A^{-t/2})^s A^{t/2}\}^{1/\alpha_0}$. Therefore (3.1) and (iii) in Lemma 1 ensure $A \gg M$ and the hypotheses on p, q, t and s imply

$$\alpha_0 - q = (p-t)s - (q-t) \geq (p-t)(s-1) \geq 0,$$

so that $\alpha_0 \geq q$ holds. Put $\beta = r - t \geq 0$. Then applying Lemma 2,

$$\begin{aligned} G_{p,q,t}(A, B, r, s) &= A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(q-t+r)/[(p-t)s+r]} A^{-r/2} \\ &= A^{-r/2} \{A^{(r-t)/2} A^{t/2} (A^{-t/2} B^p A^{-t/2})^s A^{t/2} A^{(r-t)/2}\}^{(q-t+r)/[(p-t)s+r]} A^{-r/2} \\ &= A^{-t/2} A^{-\beta/2} \{A^{\beta/2} M^{\alpha_0} A^{\beta/2}\}^{(q+\beta)/(\alpha_0+\beta)} A^{-\beta/2} A^{-t/2} \\ &= A^{-t/2} H_q(A, M, \beta, \alpha_0) A^{-t/2}, \end{aligned}$$

so that $G_{p,q,t}(A, B, r, s)$ is decreasing for $r \geq t$ since $H_q(A, M, \beta, \alpha_0)$ is decreasing for $\beta \geq 0$ by Lemma 2 and $\beta = r - t$. Whence the proof is complete.

Proposition 2. Let $A \geq B \geq 0$ with $A > 0$. For each $t \in [0, 1]$ and $p, r \geq t$,

$$A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_1} A^{r/2} \geq \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_2} A^{r/2}\}^{[(p-t)s_1+r]/[(p-t)s_2+r]}$$

holds for $s_2 \geq s_1 \geq 1$.

Proof. There is no loss of generality in assuming that $B > 0$. Put $q = t$ in (2.1) of Theorem A'. Then we have for $t \in [0, 1]$

$$(3.2) \quad A^r \geq \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_2} A^{r/2}\}^{r/[(p-t)s_2+r]} \quad \text{for } s_2 \geq 1, r \geq t \text{ and } p \geq t.$$

Put $Z^2 = \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_2} A^{r/2}\}^{r/[(p-t)s_2+r]}$ and also put $Y = ZA^{-r/2}$. Then $A^{r/2} Z^{-1} Y = I$ and $\|Y\| \leq 1$ since $A^r \geq Z^2$ holds by (3.2). Therefore we obtain

$$\begin{aligned} (3.3) \quad &A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_1} A^{r/2} \\ &= A^{r/2} \{Y^* Z^{-1} A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_2} A^{r/2} Z^{-1} Y\}^{s_1/s_2} A^{r/2} \\ &\geq A^{r/2} Y^* \{Z^{-1} A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_2} A^{r/2} Z^{-1}\}^{s_1/s_2} Y A^{r/2} \quad \text{by (ii) of Lemma 1} \\ &= Z \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_2} A^{r/2}\}^{(p-t)s_1/[(p-t)s_2+r]} Z \\ &= \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_2} A^{r/2}\}^{[(p-t)s_1+r]/[(p-t)s_2+r]}, \end{aligned}$$

so the proof is complete.

Proposition 3. Let $A \geq B \geq 0$ with $A > 0$. For each $t \in [0, 1]$, $q \geq 0$, $p \geq \max\{q, t\}$ and $r \geq t$,

$$G_{p,q,t}(A, B, r, s) = A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(q-t+r)/[(p-t)s+r]} A^{-r/2}$$

is decreasing for $s \geq 1$.

Proof. Raise each side of (3.3) to the power $\frac{q-t+r}{(p-t)s_1+r} \in [0, 1]$. By the Löwner-Heinz theorem this yields

$$\begin{aligned} & \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_1} A^{r/2}\}^{(q-t+r)/[(p-t)s_1+r]} \\ & \geq \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^{s_2} A^{r/2}\}^{(q-t+r)/[(p-t)s_2+r]} \end{aligned}$$

for $s_2 \geq s_1 \geq 1$, so the proof is complete.

Proof of Theorem 1. The proof follows from Proposition 1 and Proposition 3.

Proof of Theorem 2. Put $M = A^{-t/2} B^p A^{-t/2}$, $N = A^{p-t}$, $\alpha = \frac{q-t}{p-t}$ and $\beta = \frac{r}{p-t}$. Then

$$M = A^{-t/2} B^p A^{-t/2} \leq A^{-t/2} A^p A^{-t/2} = A^{p-t} = N$$

holds by the Löwner-Heinz theorem. Therefore applying Lemma 2,

$$\begin{aligned} G_{p,q,t}(A, B, r, s) &= A^{-r/2} \{A^{r/2} (A^{-t/2} B^p A^{-t/2})^s A^{r/2}\}^{(q-t+r)/[(p-t)s+r]} A^{-r/2} \\ &= N^{-\beta/2} \{N^{\beta/2} M^s N^{\beta/2}\}^{(\alpha+\beta)/(s+\beta)} N^{-\beta/2} \\ &= H_\alpha(N, M, \beta, s). \end{aligned}$$

$G_{p,q,t}(A, B, r, s)$ is decreasing for $r \geq 0$ and $s \geq \frac{q-t}{p-t}$ since $H_\alpha(N, M, \beta, s)$ is decreasing for $\beta \geq 0$ and $s \geq \alpha$ by Lemma 2.

Proof of Corollary 3. We have only to put $t = 0$ and replace ps by p in Theorem 1.

Proof of Corollary 4. Theorem 2 easily implies (i) and (ii).

REFERENCES

1. T. Ando and F. Hiai, *Log-majorization and complementary Golden-Thompson type inequalities*, Linear Alg. and Its Appl. **197**, **198** (1994), 113–131. MR **95d**:15006
2. M. Fujii, *Furuta's inequality and its mean theoretic approach*, J. Operator Theory **23** (1990), 67–72. MR **91g**:47012
3. M. Fujii, T. Furuta and E. Kamei, *Furuta's inequality and its application to Ando's theorem*, Linear Alg. and Its Appl. **179** (1993), 161–169. MR **93j**:47026
4. M. Fujii and E. Kamei, *Mean theoretic approach to the grand Furuta inequality*, Proc. Amer. Math. Soc. **124** (1996), 2751–2756. MR **96k**:47032
5. T. Furuta, $A \geq B \geq 0$ assures $(B^r A^p B^r)^{1/q} \geq B^{(p+2r)/q}$ for $r \geq 0$, $p \geq 0$, $q \geq 1$ with $(1+2r)q \geq p+2r$, Proc. Amer. Math. Soc. **101** (1987), 85–88. MR **89b**:47028
6. T. Furuta, *A proof via operator means of an order preserving inequality*, Linear Alg. and Its Appl. **113** (1989), 129–130. MR **89k**:47023
7. T. Furuta, *Elementary proof of an order preserving inequality*, Proc. Japan Acad. **65** (1989), 126. MR **90g**:47029
8. T. Furuta, *Two operator functions with monotone property*, Proc. Amer. Math. Soc. **111** (1991), 511–516. MR **91f**:47023
9. T. Furuta, *Applications of order preserving operator inequalities*, Operator Theory: Advances and Applications **59** (1992), 180–190. MR **94m**:47033
10. T. Furuta, *Extension of the Furuta inequality and Ando-Hiai log-majorization*, Linear Alg. and Its Appl. **219** (1995), 139–155. MR **96k**:47031

11. T. Furuta, *Parallelism related to the inequality “ $A \geq B \geq 0$ ensures $(A^{r/2}A^pA^{r/2})^{(1+r)/(p+r)} \geq (A^{r/2}B^pA^{r/2})^{(1+r)/(p+r)}$ for $p \geq 1$ and $r \geq 0$ ”*, Math. Japon. **45** (1997), 203–209. MR **98b**:47024
12. F. Hansen, *An operator inequality*, Math. Ann. **246** (1980), 249–250. MR **82a**:46065
13. E. Heinz, *Beiträge zur Störungstheorie der Spektralzerlegung*, Math. Ann. **123** (1951), 415–438. MR **13**:471f
14. E. Kamei, *A satellite to Furuta’s inequality*, Math. Japon **33** (1988), 883–886. MR **89m**:47011
15. K. Löwner, *Über monotone Matrixfunktionen*, Math. Z. **38** (1934), 177–216.
16. K. Tanahashi, *Best possibility of the Furuta inequality*, Proc. Amer. Math. Soc. **124** (1996), 141–146. MR **96d**:47025

DEPARTMENT OF APPLIED MATHEMATICS, FACULTY OF SCIENCE, SCIENCE UNIVERSITY OF TOKYO, KAGURAZAKA, SHINJUKU 162-8601, TOKYO, JAPAN

E-mail address: furuta@rs.kagu.sut.ac.jp

DEPARTMENT OF MATHEMATICS, CALIFORNIA STATE UNIVERSITY, LONG BEACH, LONG BEACH, CALIFORNIA 90840-1001