J. Math. Tokushima Univ. Vol. 54 (2020), 69 – 82

Inequalities for the Difference $A^{-1}g(A) - B^{-1}g(B)$ when g is Operator Monotone on $[0,\infty)$

By

Silvestru Sever DRAGOMIR

College of Engineering & Science, Victoria University, PO Box 14428, Melbourne City, MC 8001, Australia. e-mail address: sever.dragomir@vu.edu.au

(Received June 11, Revised September 14, 2020)

Abstract

In this paper we show that, if $g:[0,\infty) \to \mathbb{R}$ is operator monotone on $[0,\infty)$ with g(0) = 0, $A \ge 0$ and there exist positive numbers d > c > 0 such that the condition $d1_H \ge B - A \ge c1_H > 0$ is satisfied, then

$$A^{-1}g(A) - B^{-1}g(B) \ge \left[\frac{g(\|A\|)}{\|A\|} - \frac{g(\|A\| + c)}{\|A\| + c}\right] 1_{H}$$
$$\ge \left[\frac{g(\|B\| - c)}{\|B\| - c} - \frac{g(\|B\|)}{\|B\|}\right] 1_{H} > 0$$

and

$$A^{-1}g(A) - B^{-1}g(B) \geq c \left(\frac{g(\|A\|)}{(d+\|A\|) \|A\|} - \frac{g(d+\|A\|) - g(\|A\|)}{d(d+\|A\|)}\right) 1_{H} \geq 0.$$

Some applications for particular functions of interest are also given. 2010 Mathematics Subject Classification. Primary 47A63; Secondary 47A60.

1 Introduction

Consider a complex Hilbert space $(H, \langle \cdot, \cdot \rangle)$. An operator T is said to be positive (denoted by $T \ge 0$) if $\langle Tx, x \rangle \ge 0$ for all $x \in H$ and also an operator T is said to be *strictly positive* (denoted by T > 0) if T is positive and invertible. A real valued continuous function f(t) on $[0, \infty)$ is said to be operator monotone if $f(A) \ge f(B)$ holds for any $A \ge B > 0$.

In 1934, K. Löwner [6] had given a definitive characterization of operator monotone functions as follows, see for instance [1, p. 144-145]:

Theorem 1 A function $f : [0, \infty) \to \mathbb{R}$ is operator monotone in $[0, \infty)$ if and only if it has the representation

$$f(t) = f(0) + bt + \int_0^\infty \frac{ts}{t+s} dm(s)$$
 (1)

where $b \ge 0$ and a positive measure m on $[0, \infty)$ such that

$$\int_0^\infty \frac{s}{1+s} dm\left(s\right) < \infty.$$

We recall the important fact proved by Löwner and Heinz that states that the power function $f : [0, \infty) \to \mathbb{R}$, $f(t) = t^{\alpha}$ is an operator monotone function for any $\alpha \in [0, 1]$, [5]. Also the function ln is operator monotone on the open interval $(0, \infty)$. Let f(t) be a continuous function $(0, \infty) \to (0, \infty)$. It is known that f(t) is operator monotone if and only if $g(t) = t/f(t) =: f^*(t)$ is also operator monotone, see for instance [3] or [7].

Let A and B be strictly positive operators on a Hilbert space H such that $B - A \ge m 1_H > 0$. In 2015, [4], T. Furuta obtained the following result for any non-constant operator monotone function f on $[0, \infty)$

$$f(B) - f(A) \ge [f(||A|| + m) - f(||A||)] 1_H$$

$$\ge [f(||B||) - f(||B|| - m)] 1_H > 0.$$
(2)

If B > A > 0, then

$$f(B) - f(A) \geq \left[f\left(\|A\| + \frac{1}{\|(B - A)^{-1}\|} \right) - f(\|A\|) \right] 1_{H}$$
(3)
$$\geq \left[f(\|B\|) - f\left(\|B\| - \frac{1}{\|(B - A)^{-1}\|} \right) \right] 1_{H} > 0.$$

The inequality between the first and third term in (3) was obtained earlier by H. Zuo and G. Duan in [9].

By taking $f(t) = t^r$, $r \in (0, 1]$ in (3) Furuta obtained the following refinement of the celebrated Löwner-Heinz inequality

$$B^{r} - A^{r} \ge \left[\left(\|A\| + \frac{1}{\|(B-A)^{-1}\|} \right)^{r} - \|A\|^{r} \right] 1_{H}$$

$$\ge \left[\|B\|^{r} - \left(\|B\| - \frac{1}{\|(B-A)^{-1}\|} \right)^{r} \right] 1_{H} > 0$$
(4)

provided B > A > 0.

With the same assumptions for A and B, we have the logarithmic inequality [4]

$$\ln B - \ln A \ge \left[\ln \left(\|A\| + \frac{1}{\|(B - A)^{-1}\|} \right) - \ln (\|A\|) \right] 1_{H}$$
(5)
$$\ge \left[\ln (\|B\|) - \ln \left(\|B\| - \frac{1}{\|(B - A)^{-1}\|} \right) \right] 1_{H} > 0.$$

Notice that the inequalities between the first and third terms in (4) and (5) were obtained earlier by M. S. Moslehian and H. Najafi in [8].

Motivated by the above results, in this paper we show that, if $g: [0, \infty) \to \mathbb{R}$ is operator monotone on $[0, \infty)$ with g(0) = 0, $A \ge 0$ and there exist positive numbers d > c > 0 such that the condition $d1_H \ge B - A \ge c1_H > 0$ is satisfied, then

$$A^{-1}g(A) - B^{-1}g(B) \ge \left[\frac{g(\|A\|)}{\|A\|} - \frac{g(\|A\| + c)}{\|A\| + c}\right] 1_{H}$$
$$\ge \left[\frac{g(\|B\| - c)}{\|B\| - c} - \frac{g(\|B\|)}{\|B\|}\right] 1_{H} > 0$$

and

$$A^{-1}g(A) - B^{-1}g(B)$$

$$\geq c \left(\frac{g(\|A\|)}{(d+\|A\|) \|A\|} - \frac{g(d+\|A\|) - g(\|A\|)}{d(d+\|A\|)} \right) 1_{H} \geq 0.$$

Some applications for particular functions of interest are also given.

2 Main Results

We start with the following lemma that is of interest in itself.

Lemma 2 Assume that $g: [0, \infty) \to \mathbb{R}$ is operator monotone on $[0, \infty)$. Then the function $f: (0, \infty) \to \mathbb{R}$,

$$f(t) := \frac{g(0) - g(t)}{t}$$
(6)

is operator monotone on $(0,\infty)$. If g(0) = 0, then $f(t) = -g(t)t^{-1}$ is operator monotone on $(0,\infty)$.

Proof. Since g is operator monotone on $[0, \infty)$, then there exists $b \ge 0$ and w is a positive measure satisfying

$$\int_{0}^{\infty} \frac{\lambda}{1+\lambda} dw \left(\lambda\right) < \infty$$

such that [1, p. 144-145]

$$g(t) = g(0) + bt + \int_0^\infty \frac{\lambda t}{t + \lambda} dw(\lambda).$$
(7)

We have for t > 0 that

$$h(t) := \frac{g(t) - g(0)}{t} - b = \int_0^\infty \frac{\lambda}{t + \lambda} dw(\lambda)$$

Therefore for all A, B > 0

$$h(B) - h(A) = \int_0^\infty \lambda \left[(B + \lambda 1_H)^{-1} - (A + \lambda 1_H)^{-1} \right] dw(\lambda).$$
 (8)

Let T, S > 0. The function $g(t) = -t^{-1}$ is operator monotonic on $(0, \infty)$, operator Gâteaux differentiable and the Gâteaux derivative is given by

$$\nabla g_T(S) := \lim_{t \to 0} \left[\frac{g(T + tS) - g(T)}{t} \right] = T^{-1}ST^{-1}$$
(9)

for T, S > 0.

Consider the continuous function g defined on an interval I for which the corresponding operator function is Gâteaux differentiable and for C, D selfadjoint operators with spectra in I we consider the auxiliary function defined on [0, 1] by

$$g_{C,D}(t) := g((1-t)C + tD), t \in [0,1].$$

Then we have, by the properties of the Bochner integral, that

$$g(D) - g(C) = \int_0^1 \frac{d}{dt} \left(g_{C,D}(t) \right) dt = \int_0^1 \nabla g_{(1-t)C+tD} \left(D - C \right) dt.$$
(10)

If we write this equality for the function $g(t) = -t^{-1}$ and C, D > 0, then we get the representation

$$C^{-1} - D^{-1} = \int_0^1 \left((1-t) C + tD \right)^{-1} \left(D - C \right) \left((1-t) C + tD \right)^{-1} dt.$$
(11)

Now, if we replace in (11) $C = B + \lambda 1_H$ and $D = A + \lambda 1_H$ for $\lambda > 0$, then we get

$$(B + \lambda 1_H)^{-1} - (A + \lambda 1_H)^{-1}$$
(12)
= $\int_0^1 ((1-t)B + tA + \lambda 1_H)^{-1} (A - B) ((1-t)B + tA + \lambda 1_H)^{-1} dt.$

Inequalities for the Difference $A^{-1}g(A) - B^{-1}g(B)$

Therefore, by (8),

$$h(B) - h(A) = \int_0^\infty \lambda \left(\int_0^1 ((1-t)B + tA + \lambda 1_H)^{-1} (A - B) \right)$$
(13)

$$\times ((1-t)B + tA + \lambda 1_H)^{-1} dt dw (\lambda)$$

$$= -\int_0^\infty \lambda \left(\int_0^1 ((1-t)B + tA + \lambda 1_H)^{-1} (B - A) \right)$$

$$\times ((1-t)B + tA + \lambda 1_H)^{-1} dt dw (\lambda).$$

If $B \ge A > 0$, then

$$((1-t)B + tA + \lambda 1_H)^{-1}(B-A)((1-t)B + tA + \lambda 1_H)^{-1} \ge 0$$

for all $t, \lambda > 0$, which implies that

$$\int_0^\infty \lambda \left(\int_0^1 \left((1-t) B + tA + \lambda \mathbf{1}_H \right)^{-1} (B-A) \times \left((1-t) B + tA + \lambda \mathbf{1}_H \right)^{-1} dt \right) dw (\lambda) \ge 0,$$

namely

$$f(B) - f(A) = h(A) - h(B)$$

= $\int_0^\infty \lambda \left(\int_0^1 \left((1-t)B + tA + \lambda \mathbf{1}_H \right)^{-1} (B-A) \times \left((1-t)B + tA + \lambda \mathbf{1}_H \right)^{-1} dt \right) dw(\lambda)$
 $\ge 0.$

Therefore, the function f is operator monotone on $(0,\infty)$.

Theorem 3 Assume that $g : [0, \infty) \to \mathbb{R}$ is operator monotone on $[0, \infty)$. If A > 0 and there exists c > 0 such that $B - A \ge c1_H > 0$, then

$$A^{-1}g(A) - B^{-1}g(B) - g(0) \left(A^{-1} - B^{-1}\right)$$

$$\geq \left[\frac{g(\|A\|)}{\|A\|} - \frac{g(\|A\| + c)}{\|A\| + c} - g(0) \frac{c}{(\|A\| + c) \|A\|}\right] \mathbf{1}_{H}$$

$$\geq \left[\frac{g(\|B\| - c)}{\|B\| - c} - \frac{g(\|B\|)}{\|B\|} - g(0) \frac{c}{(\|B\| - c) \|B\|}\right] \mathbf{1}_{H} > 0.$$
(14)

If g(0) = 0, then

$$A^{-1}g(A) - B^{-1}g(B) \ge \left[\frac{g(\|A\|)}{\|A\|} - \frac{g(\|A\| + c)}{\|A\| + c}\right] 1_{H}$$
(15)
$$\ge \left[\frac{g(\|B\| - c)}{\|B\| - c} - \frac{g(\|B\|)}{\|B\|}\right] 1_{H} > 0.$$

Proof. If we write the inequality (2) for $f(t) = \frac{g(0)-g(t)}{t}$, t > 0, which, by Lemma 2, is operator monotone, then we have

$$B^{-1}[g(0) - g(B)] - A^{-1}[g(0) - g(A)]$$

$$\geq \left[\frac{g(0) - g(\|A\| + c)}{\|A\| + c} - \frac{g(0) - g(\|A\|)}{\|A\|}\right] \mathbf{1}_{H}$$

$$\geq \left[\frac{g(0) - g(\|B\|)}{\|B\|} - \frac{g(0) - g(\|B\| - c)}{\|B\| - c}\right] \mathbf{1}_{H} > 0.$$
(16)

Observe that

$$B^{-1}[g(0) - g(B)] - A^{-1}[g(0) - g(A)]$$

= $A^{-1}g(A) - B^{-1}g(B) - g(0)(A^{-1} - B^{-1}),$

$$\frac{g\left(0\right) - g\left(\|A\| + c\right)}{\|A\| + c} - \frac{g\left(0\right) - g\left(\|A\|\right)}{\|A\|}$$
$$= \frac{g\left(\|A\|\right)}{\|A\|} - \frac{g\left(\|A\| + c\right)}{\|A\| + c} - g\left(0\right)\frac{c}{\left(\|A\| + c\right)\|A\|}$$

and

$$\frac{g(0) - g(||B||)}{||B||} - \frac{g(0) - g(||B|| - c)}{||B|| - c}$$
$$= \frac{g(||B|| - c)}{||B|| - c} - \frac{g(||B||)}{||B||} - g(0) \frac{c}{(||B|| - c) ||B||}$$

and by (16) we get (14). \blacksquare

Its is well known that, if $P \ge 0$, then

$$\left|\left\langle Px,y\right\rangle\right|^{2}\leq\left\langle Px,x\right\rangle\left\langle Py,y\right\rangle$$

for all $x, y \in H$.

Therefore, if T > 0, then

$$0 \le \langle x, x \rangle^2 = \langle T^{-1}Tx, x \rangle^2 = \langle Tx, T^{-1}x \rangle^2$$
$$\le \langle Tx, x \rangle \langle TT^{-1}x, T^{-1}x \rangle = \langle Tx, x \rangle \langle x, T^{-1}x \rangle$$

for all $x \in H$.

If $x \in H$, ||x|| = 1, then

$$1 \leq \langle Tx, x \rangle \left\langle x, T^{-1}x \right\rangle \leq \langle Tx, x \rangle \sup_{\|x\|=1} \left\langle x, T^{-1}x \right\rangle = \left\langle Tx, x \right\rangle \left\| T^{-1} \right\|,$$

which implies the following operator inequality

$$\|T^{-1}\|^{-1} \mathbf{1}_H \le T.$$
(17)

75

Corollary 4 Assume that $g: [0, \infty) \to \mathbb{R}$ is operator monotone on $[0, \infty)$. If A > 0 and B - A > 0, then

$$A^{-1}g(A) - B^{-1}g(B) - g(0) \left(A^{-1} - B^{-1}\right)$$
(18)

$$\geq \left[\frac{g(\|A\|)}{\|A\|} - \frac{g\left(\|A\| + \|(B - A)^{-1}\|^{-1}\right)}{\|A\| + \|(B - A)^{-1}\|^{-1}} \right] 1_{H}$$

$$- g(0) \frac{\|(B - A)^{-1}\|^{-1}}{\left(\|A\| + \|(B - A)^{-1}\|^{-1}\right) \|A\|} 1_{H}$$

$$\geq \left[\frac{g\left(\|B\| - \|(B - A)^{-1}\|^{-1}\right)}{\|B\| - \|(B - A)^{-1}\|^{-1}} - \frac{g(\|B\|)}{\|B\|} \right] 1_{H}$$

$$- g(0) \frac{\|(B - A)^{-1}\|^{-1}}{\left(\|B\| - \|(B - A)^{-1}\|^{-1}\right) \|B\|} 1_{H}$$

$$> 0.$$

If g(0) = 0, then

$$A^{-1}g(A) - B^{-1}g(B)$$

$$\geq \left[\frac{g(\|A\|)}{\|A\|} - \frac{g\left(\|A\| + \|(B-A)^{-1}\|^{-1}\right)}{\|A\| + \|(B-A)^{-1}\|^{-1}} \right] 1_{H}$$

$$\geq \left[\frac{g\left(\|B\| - \|(B-A)^{-1}\|^{-1}\right)}{\|B\| - \|(B-A)^{-1}\|^{-1}} - \frac{g(\|B\|)}{\|B\|} \right] 1_{H} > 0.$$
(19)

We have the following lower bound as well:

Theorem 5 Assume that $f : [0, \infty) \to \mathbb{R}$ is operator monotone on $[0, \infty)$. Let $A \ge 0$ and assume that there exist positive numbers d > c > 0 such that

$$d1_H \ge B - A \ge c1_H > 0.$$
 (20)

Then

$$f(B) - f(A) \ge c \frac{f(d + ||A||) - f(||A||)}{d} 1_H \ge 0.$$
 (21)

Proof. Since the function $f : [0, \infty) \to \mathbb{R}$ is operator monotone in $[0, \infty)$, then f can be written as in the equation (1) and for $A, B \ge 0$ we have the representation

$$f(B) - f(A)$$
(22)
= $b(B - A) + \int_0^\infty s \left[B(B + s1_H)^{-1} - A(A + s1_H)^{-1} \right] dm(s).$

Observe that for s > 0

$$\begin{split} B\left(B+s1_{H}\right)^{-1} &- A\left(A+s1_{H}\right)^{-1} \\ &= \left(B+s1_{H}-s1_{H}\right)\left(B+s1_{H}\right)^{-1} - \left(A+s1_{H}-s1_{H}\right)\left(A+s1_{H}\right)^{-1} \\ &= \left(B+s1_{H}\right)\left(B+s1_{H}\right)^{-1} - s1_{H}\left(B+s1_{H}\right)^{-1} \\ &- \left(A+s1_{H}\right)\left(A+s1_{H}\right)^{-1} + s1_{H}\left(A+s1_{H}\right)^{-1} \\ &= 1_{H}-s1_{H}\left(B+s1_{H}\right)^{-1} - 1_{H}+s1_{H}\left(A+s1_{H}\right)^{-1} \\ &= s\left[\left(A+s1_{H}\right)^{-1} - \left(B+s1_{H}\right)^{-1}\right]. \end{split}$$

Therefore, (22) becomes, see also [4]

$$f(B) - f(A) = b(B - A) + \int_0^\infty s^2 \left[(A + s1_H)^{-1} - (B + s1_H)^{-1} \right] dm(s).$$
(23)

Now, if we replace in (11) $C = A + s1_H$ and $D = B + s1_H$ for s > 0, then we get

$$(A + s1_H)^{-1} - (B + s1_H)^{-1}$$
(24)
= $\int_0^1 ((1 - t)A + tB + s1_H)^{-1} (B - A) ((1 - t)A + tB + s1_H)^{-1} dt.$

By the representation (23), we derive the following identity of interest

$$f(B) - f(A) = b(B - A)$$

$$+ \int_{0}^{\infty} s^{2} \left[\int_{0}^{1} \left((1 - t)A + tB + s1_{H} \right)^{-1} \times (B - A) \left((1 - t)A + tB + s1_{H} \right)^{-1} dt \right] dm(s)$$
(25)

for A, B > 0.

From the representation (25) we get for $B = x \mathbf{1}_H$, A = 0 that

$$f(x) - f(0) - bx = \int_0^\infty s^2 \left(\int_0^1 (tx + s1_H)^{-1} x (tx + s1_H)^{-1} dt \right) dm(s),$$

which gives for x > 0 that

$$\frac{f(x) - f(0)}{x} - b = \int_0^\infty s^2 \left(\int_0^1 (tx + s)^{-2} dt \right) dm(s).$$
 (26)

77

Since $0 < c1_H \leq B - A$, hence

$$c((1-t)A + tB + s1_H)^{-2} \le ((1-t)A + tB + s1_H)^{-1}(B-A)((1-t)A + tB + s1_H)^{-1}$$

for $t \in [0, 1]$ and s > 0 and by (25) we get

$$c \int_{0}^{\infty} s^{2} \left(\int_{0}^{1} \left((1-t) A + tB + s1_{H} \right)^{-2} dt \right) dm (s)$$

$$\leq f (B) - f (A) - b (B - A).$$
(27)

Observe that for $t \in [0, 1]$ and s > 0, we have

$$(1-t)A + tB + s1_H = A + t(B-A) + s1_H \le A + td1_H + s1_H$$
$$= (1-t)A + t(d1_H + A) + s1_H.$$

Since $A \leq ||A|| \mathbf{1}_H$ then

$$(1-t)A + t(d1_H + A) + s1_H \le ((1-t)\|A\| + t(d+\|A\|) + s)1_H,$$

which implies that

$$(1-t)A + tB + s1_H \le ((1-t)\|A\| + t(d+\|A\|) + s)1_H$$

for $t \in [0, 1]$ and s > 0.

This implies that

$$((1-t)A + tB + s1_H)^{-1} \ge ((1-t)\|A\| + t(d + \|A\|) + s)^{-1}1_H$$

and

$$((1-t)A + tB + s1_H)^{-2} \ge ((1-t)\|A\| + t(d+\|A\|) + s)^{-2}1_H$$

for $t \in [0, 1]$ and s > 0.

Therefore

$$\begin{split} &\int_{0}^{\infty} s^{2} \left(\int_{0}^{1} \left((1-t) A + tB + s1_{H} \right)^{-2} dt \right) dm \left(s \right) \\ &\geq \int_{0}^{\infty} s^{2} \left(\int_{0}^{1} \left((1-t) \|A\| + t \left(d + \|A\| \right) + s \right)^{-2} dt \right) dm \left(s \right) 1_{H} (\geq 0) \\ &= \frac{1}{d} \int_{0}^{\infty} s^{2} \left(\int_{0}^{1} \left((1-t) \|A\| + t \left(d + \|A\| \right) + s \right)^{-1} \left(d + \|A\| - \|A\| \right) \right) \\ &\times \left((1-t) \|A\| + t \left(d + \|A\| \right) + s \right)^{-1} dt \right) dm \left(s \right) 1_{H} \\ &= \frac{1}{d} \left[\left(f \left(d + \|A\| \right) - f \left(\|A\| \right) - bd \right) \right] 1_{H} \text{ (by identity (26))} \\ &= \left(\frac{f \left(d + \|A\| \right) - f \left(\|A\| \right)}{d} - b \right) 1_{H} \geq 0. \end{split}$$

By (27) we get

$$f(B) - f(A) - b(B - A)$$

$$\geq c \int_{0}^{\infty} s^{2} \left(\int_{0}^{1} \left((1 - t) A + tB + s1_{H} \right)^{-2} dt \right) dm(s)$$

$$\geq c \left(\frac{f(d + ||A||) - f(||A||)}{d} - b \right) 1_{H} \geq 0.$$
(28)

From (28) we derive

$$\begin{split} f\left(B\right) - f\left(A\right) &\geq b\left(B - A\right) + c\left(\frac{f\left(d + \|A\|\right) - f\left(\|A\|\right)}{d} - b\right) \mathbf{1}_{H} \\ &= b\left[(B - A) - c\right] + c\frac{f\left(d + \|A\|\right) - f\left(\|A\|\right)}{d} \mathbf{1}_{H} \\ &\geq c\frac{f\left(d + \|A\|\right) - f\left(\|A\|\right)}{d} \mathbf{1}_{H} \geq 0 \end{split}$$

since $b[(B-A)-c] \ge 0$ and the inequality (21) is obtained.

Corollary 6 Assume that $f : [0, \infty) \to \mathbb{R}$ is operator monotone on $[0, \infty)$. If $A \ge 0$ and B - A > 0, then

$$f(B) - f(A) \ge \frac{f(\|B - A\| + \|A\|) - f(\|A\|)}{\|(B - A)^{-1}\| \|B - A\|}$$

$$\ge \frac{f(\|B\|) - f(\|A\|)}{\|(B - A)^{-1}\| \|B - A\|}$$
(29)

The first inequality follows by (21) for d = ||B - A|| and $c = ||(B - A)^{-1}||^{-1}$. The second and third inequalities are obvious.

Theorem 7 Assume that $g : [0, \infty) \to \mathbb{R}$ is operator monotone on $[0, \infty)$. If A > 0 and there exist positive numbers d > c > 0 such that the condition (20) is satisfied, then

$$g(0) (B^{-1} - A^{-1}) + A^{-1}g(A) - B^{-1}g(B)$$

$$\geq c \left(\frac{g(\|A\|) - g(0)}{(d + \|A\|) \|A\|} - \frac{g(d + \|A\|) - g(\|A\|)}{d(d + \|A\|)} \right) 1_H \geq 0.$$
(30)

If g(0) = 0, then

$$A^{-1}g(A) - B^{-1}g(B)$$

$$\geq c \left(\frac{g(\|A\|)}{(d+\|A\|) \|A\|} - \frac{g(d+\|A\|) - g(\|A\|)}{d(d+\|A\|)} \right) 1_{H} \geq 0.$$
(31)

Proof. Since g is operator monotone, then by Lemma 2 the function $f(t) := \frac{g(0)-g(t)}{t}$ is operator monotone on $(0,\infty)$ and by (21) we obtain

$$\frac{g(0) - g(B)}{B} - \frac{g(0) - g(A)}{A} \ge c \frac{\frac{g(0) - g(d + ||A||)}{d + ||A||} - \frac{g(0) - g(||A||)}{||A||}}{d} \mathbf{1}_{H} \ge 0.$$
(32)

Observe that

$$\frac{g(0) - g(B)}{B} - \frac{g(0) - g(A)}{A}$$
$$= g(0) \left(B^{-1} - A^{-1}\right) + A^{-1}g(A) - B^{-1}g(B)$$

and

$$\begin{split} & \frac{g\left(0\right) - g\left(d + \|A\|\right)}{d + \|A\|} - \frac{g\left(0\right) - g\left(\|A\|\right)}{\|A\|} \\ &= \frac{\left[g\left(0\right) - g\left(d + \|A\|\right)\right] \|A\| - \left[g\left(0\right) - g\left(\|A\|\right)\right] \left(d + \|A\|\right)}{\left(d + \|A\|\right) \|A\|} \\ &= \frac{g\left(0\right) \|A\| - g\left(d + \|A\|\right) \|A\| - g\left(0\right) d + g\left(\|A\|\right) d - g\left(0\right) \|A\| + g\left(\|A\|\right) \|A\|}{\left(d + \|A\|\right) \|A\|} \\ &= \frac{g\left(\|A\|\right) d - g\left(0\right) d + g\left(\|A\|\right) \|A\| - g\left(d + \|A\|\right) \|A\|}{\left(d + \|A\|\right) \|A\|} \\ &= d\frac{g\left(\|A\|\right) - g\left(0\right)}{\left(d + \|A\|\right) \|A\|} - \frac{g\left(d + \|A\|\right) - g\left(\|A\|\right)}{\left(d + \|A\|\right)}, \end{split}$$

which gives

$$\frac{\frac{g(0) - g(d + ||A||)}{d + ||A||} - \frac{g(0) - g(||A||)}{||A||}}{d} = \frac{g\left(||A||\right) - g\left(0\right)}{\left(d + ||A||\right) ||A||} - \frac{g\left(d + ||A||\right) - g\left(||A||\right)}{d\left(d + ||A||\right)}.$$

Then by (32) we get (30).

Corollary 8 Assume that $g: [0, \infty) \to \mathbb{R}$ is operator monotone on $[0, \infty)$. If A > 0 and B - A > 0, then

$$g(0) (B^{-1} - A^{-1}) + A^{-1}g(A) - B^{-1}g(B)$$

$$\geq \left\| (B - A)^{-1} \right\|^{-1}$$

$$\times \left(\frac{g(\|A\|) - g(0)}{(\|B - A\| + \|A\|) \|A\|} - \frac{g(\|B - A\| + \|A\|) - g(\|A\|)}{\|B - A\| (\|B - A\| + \|A\|)} \right) 1_{H}$$

$$\geq 0.$$
(33)

79

$$If g(0) = 0, then A^{-1}g(A) - B^{-1}g(B)$$

$$\geq \left\| (B - A)^{-1} \right\|^{-1} \times \left(\frac{g(\|A\|)}{(\|B - A\| + \|A\|) \|A\|} - \frac{g(\|B - A\| + \|A\|) - g(\|A\|)}{\|B - A\| (\|B - A\| + \|A\|)} \right) 1_{H} \geq 0.$$
(34)

3 Some Examples

Consider the function $g(t) = t^r$, $r \in (0, 1]$. This function is operator monotone and by (15) we have

$$A^{r-1} - B^{r-1} \ge \left[\|A\|^{r-1} - (\|A\| + c)^{r-1} \right] \mathbf{1}_{H}$$

$$\ge \left[(\|B\| - c)^{r-1} - \|B\|^{r-1} \right] \mathbf{1}_{H} > 0$$
(35)

provided that A > 0 and $B - A \ge c 1_H > 0$.

If A > 0 and B - A > 0, then

$$A^{r-1} - B^{r-1} \ge \left[\|A\|^{r-1} - \left(\|A\| + \left\| (B - A)^{-1} \right\|^{-1} \right)^{r-1} \right] 1_{H}$$
(36)
$$\ge \left[\left(\|B\| - \left\| (B - A)^{-1} \right\|^{-1} \right)^{r-1} - \|B\|^{r-1} \right] 1_{H} > 0.$$

From (21) we obtain

$$B^{r} - A^{r} \ge c \frac{\left(d + \|A\|\right)^{r} - \|A\|^{r}}{d} \mathbf{1}_{H} \ge 0$$
(37)

provided that there exist positive numbers d > c > 0 such that condition (20) is satisfied.

If A > 0 and B - A > 0, then

$$B^{r} - A^{r} \ge \left\| (B - A)^{-1} \right\|^{-1} \frac{(\|B - A\| + \|A\|)^{r} - \|A\|^{r}}{\|B - A\|} 1_{H}$$
(38)
$$\ge \left\| (B - A)^{-1} \right\|^{-1} \frac{\|B\|^{r} - \|A\|^{r}}{\|B - A\|} 1_{H} \ge 0.$$

From (30) we have

$$A^{r-1} - B^{r-1}$$

$$\geq c \left(\frac{\|A\|^{r-1}}{d + \|A\|} - \frac{(d + \|A\|)^r - \|A\|^r}{d(d + \|A\|)} \right) 1_H \geq 0,$$
(39)

provided that there exist positive numbers d > c > 0 such that condition (20) is satisfied.

If A > 0 and B - A > 0, then $A^{r-1} - B^{r-1} \ge \left\| (B - A)^{-1} \right\|^{-1} \qquad (40)$ $\times \left(\frac{\|A\|^{r-1}}{\|B - A\| + \|A\|} - \frac{(\|B - A\| + \|A\|)^r - \|A\|^r}{\|B - A\| (\|B - A\| + \|A\|)} \right) 1_H$ $\ge 0.$

Consider the function $g(t) = \ln(t+1)$, which is operator monotone on $[0,\infty)$ and g(0) = 0. By Lemma 2 we get that the function $f(t) = -t^{-1} \ln(t+1)$ is operator monotone on $(0,\infty)$.

From (15) we get

$$A^{-1}\ln(A + 1_{H}) - B^{-1}\ln(B + 1_{H})$$

$$\geq \left(\frac{\ln(\|A\| + 1)}{\|A\|} - \frac{\ln(\|A\| + 1 + c)}{\|A\| + c}\right) 1_{H}$$

$$\geq \left(\frac{\ln(\|B\| + 1 - c)}{\|B\| - c} - \frac{\ln(\|B\| + 1)}{\|B\|}\right) 1_{H} > 0$$
(41)

provided that A > 0 and $B - A \ge c1_H > 0$. If A > 0 and B - A > 0, then

$$A^{-1}\ln(A+1_{H}) - B^{-1}\ln(B+1_{H})$$

$$\geq \left(\frac{\ln(\|A\|+1)}{\|A\|} - \frac{\ln\left(\|A\|+1+\|(B-A)^{-1}\|^{-1}\right)}{\|A\|+\|(B-A)^{-1}\|^{-1}}\right) 1_{H}$$

$$\geq \left(\frac{\ln\left(\|B\|+1-\|(B-A)^{-1}\|^{-1}\right)}{\|B\|-\|(B-A)^{-1}\|^{-1}} - \frac{\ln(\|B\|+1)}{\|B\|}\right) 1_{H} > 0.$$

From (21) we derive

$$\ln(B+1_H) - \ln(A+1_H) \ge c \frac{\ln(d+\|A\|+1) - \ln(\|A\|+1)}{d} 1_H \ge 0$$
 (43)

provided that there exist positive numbers d > c > 0 such that the condition (20) is satisfied.

If A > 0 and B - A > 0, then

$$\ln (B + 1_{H}) - \ln (A + 1_{H})$$

$$\geq \left\| (B - A)^{-1} \right\|^{-1} \frac{\ln (\|B - A\| + \|A\| + 1) - \ln (\|A\| + 1)}{\|B - A\|} 1_{H}$$

$$\geq \left\| (B - A)^{-1} \right\|^{-1} \frac{\ln (\|B\| + 1) - \ln (\|A\| + 1)}{\|B - A\|} 1_{H} \geq 0.$$
(44)

81

From (30) we have

$$A^{-1}\ln(A+1) - B^{-1}\ln(B+1)$$

$$\geq c \left(\frac{\ln(\|A\|+1)}{(d+\|A\|)\|A\|} - \frac{\ln(d+\|A\|+1) - \ln(\|A\|+1)}{d(d+\|A\|)}\right) 1_{H} \geq 0$$
(45)

provided that there exist positive numbers d > c > 0 such that the condition (20) is satisfied.

Finally, from (34) we derive

$$A^{-1}\ln(A+1_{H}) - B^{-1}\ln(B+1_{H})$$

$$\geq \left\| (B-A)^{-1} \right\|^{-1} \\ \times \left(\frac{\ln(\|A\|+1)}{(\|B-A\|+\|A\|)\|A\|} - \frac{\ln(\|B-A\|+\|A\|+1) - \ln(\|A\|+1)}{\|B-A\|(\|B-A\|+\|A\|)} \right) 1_{H} \\ \geq 0,$$
(46)

provided A > 0 and B - A > 0.

References

- R. Bhatia, Matrix Analysis. Graduate Texts in Mathematics, 169. Springer-Verlag, New York, 1997. xii+347 pp. ISBN: 0-387-94846-5.
- [2] J. I. Fujii, Y. Seo, On Parametrized Operator Means Dominated by Power Ones, Sci. Math. 1 (1998) 301–306.
- [3] T. Furuta, Concrete Examples of Operator Monotone Functions Obtained by an Elementary Method Without Appealing to Löwner Integral Representation, Linear Algebra and its Applications 429 (2008) 972–980.
- [4] T. Furuta, Precise Lower Bound of f(A) − f(B) for A > B > 0 and Nonconstant Operator Monotone Function f on [0,∞). J. Math. Inequal. 9 (2015), no. 1, 47–52.
- [5] E. Heinz, Beiträge zur Störungsteorie der Spektralzerlegung, Math. Ann. 123 (1951) 415–438.
- [6] K. Löwner, Über Monotone MatrixFunktionen, Math. Z. 38 (1934) 177–216.
- [7] F. Kubo, T. Ando, Means of Positive Linear Operators, Math. Ann. 246 (1980) 205–224.
- [8] M. S. Moslehian, H. Najafi, An Extension of the Löwner-Heinz Inequality, Linear Algebra Appl., 437 (2012), 2359–2365.
- [9] H. Zuo, G. Duan, Some Inequalities of Operator Monotone Functions. J. Math. Inequal. 8 (2014), no. 4, 777–781.