

AN OPERATOR INEQUALITY IMPLYING CHAOTIC ORDER

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ABSTRACT

This paper proves the assertion that if positive invertible operators A and B satisfy an operator inequality $\left(B^{\frac{t}{2}} A^{\frac{s-t}{2}} B^{s-t} A^{\frac{s-t}{2}} B^{\frac{t}{2}}\right)^{\frac{1}{2s-t}} \geq B$ for $0 < t < \frac{s}{2}$, then by $A \geq B$, if $s < 2 - t$. If $s \geq 2+t$ is additionally assumed then $A \geq B$. A preliminary result Theorem 2 of J.J Fuji, M. Fuji and R. Nakamoto (FFN)[1] is further generalized in Theorem 3.

KEYWORDS: Operator Monotone Function, Operator Inequality, Chaotic Order, Hadamard-Schur Product

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1. INTRODUCTION

We use a capital letter to denote an operator. An operator means a bounded linear operator acting on a Hilbert space H . An operator A on H is said to positive in (in symbol: $A \geq 0$) if $(Ax, x) \geq 0$ for all $x \in H$ and strictly positive (in symbol: $A > 0$) if A is positive and invertible. The usual order $A \geq B$ for self-adjoint operators A and B on H is defined as $(Ax, x) \geq (Bx, x)$ for all $x \in H$.

The well known Lowner – Heinz inequality finds its extension in some other well-known inequalities like Furuta inequalities [2] for usual order, and its further extension under the Chaotic order first discussed by T. Ando [3] and then by M. Fuji [4]. Furuta [2] relaxed the restriction $p \in [0, 1]$ as an extension of (LH) which is as follows:

Theorem (LH): Lowner – Heinz inequality

$$A \geq B \Rightarrow A^p \geq B^p$$

If and only if $p \in [0, 1]$.

Theorem F. Furuta inequality:

$A \geq B \geq 0$ assures

$$A^{\frac{p+2r}{q}} \geq (A^r B^p A^r)^{\frac{1}{q}} \tag{1.2}$$

and

$$(B^r A^p B^r)^{\frac{1}{q}} \geq B^{\frac{p+2r}{q}} \quad (1.3)$$

hold for $r \geq 0, p \geq 0$ and $q \geq 1$ with

$$(1 + 2r)q \geq p + 2r \quad (1.4)$$

The following theorem by M. Fujii, T. Furuta and E. Kamei (FFK) [5] is equivalent to Furuta inequality from the viewpoint of Kamei's satellite theorem [6] and Uchiyama's work [7].

Theorem FFK. The following statement (1)–(3) are mutually equivalent for $A, B > 0$

- $\log A \geq \log B$
- $A^p \geq \left(A^{\frac{p}{2}} B^p A^{\frac{p}{2}} \right)^{\frac{1}{2}}$ for $p \geq 0$
- $A^r \geq \left(A^{\frac{r}{2}} B^p A^{\frac{r}{2}} \right)$ for $p, r \geq 0$.

We consider the following operator inequality:

$$\left(B^{\frac{s}{2}} A^{\frac{s-t}{2}} B^t A^{\frac{s-t}{2}} B^{\frac{s}{2}} \right)^{\frac{1}{2s}} \geq B \quad (1.5)$$

for the operators $A, B \geq 0$. As an application of Daleckii-Krein formula (see [8]) for the derivative of matrix-valued function, one of the authors in [5] proved that if matrices A, B satisfy (1.5) for $t > 1$ and $s = 1$, then $\log B \geq \log A$.

FFN[1] proved further that the usual order $B \geq A$ follows under certain restrictions on s and t . The theorem is as follows:

Theorem FFN[1]. If $A, B > 0$ satisfy the inequality (1.5) i.e.

$$\left(B^{\frac{s}{2}} A^{\frac{s-t}{2}} B^t A^{\frac{s-t}{2}} B^{\frac{s}{2}} \right)^{\frac{1}{2s}} \geq B$$

for some $t > s > 0$. Then the following assertions hold:

- If $t \geq 3s - 2 \geq 0$ then $\log B \geq \log A$, and if the additional condition $t \geq s + 2$ is assumed, then $B \geq A$.
- If $0 < s < \frac{1}{2}$, then $\log B \geq \log A$ and if the additional condition $t \geq s + 2$ is assumed then $B \geq A$.

2. A PRELIMINARY RESULT FOR THE CHAOTIC ORDER

As a preliminary result the authors FFN[1] generalized a result announced by one of the authors in [5] which is as follows:

Theorem 1. If positive definite matrices $A, B > 0$ satisfy

$$\left(B^{\frac{1}{2}} A^{\frac{1-t}{2}} B^t A^{\frac{1-t}{2}} B^{\frac{1}{2}} \right)^{\frac{1}{2}} \geq B$$

for all $t > 1$, then $\log B \geq \log A$.

The generalized result of FFN[1] is as follows:

Theorem2. For positive definite matrices $A, B > 0$, if there exists α, β such that $\alpha + \beta = 1$ and

$$\left(B^{\frac{\alpha+\beta t}{2}} A^{\frac{1-t}{2}} B^{\beta+\alpha t} A^{\frac{1-t}{2}} B^{\frac{\alpha+\beta t}{2}} \right)^{\frac{1}{2}} \geq B$$

for all $t > 1$, then $\log B \geq \log A$.

We further generalize Theorem 1 using the techniques of FFN[1] as follows

Theorem 3. If the positive definite matrices $A, B > 0$ satisfy

$$\left(B^{\frac{-t\alpha+(1+2t)\beta}{2}} A^{\frac{1-t}{2}} B^{-t\beta+(1+2t)\alpha} A^{\frac{1-t}{2}} B^{\frac{-t\alpha+(1+2t)\beta}{2}} \right)^{\frac{1}{2}} \geq B$$

for $\alpha + \beta = 1$ and for all $t > 1$, then $\log B \geq \log A$.

Proof Let $f(x) = x^{\frac{1}{2}}$, $F(t) = B^{\frac{-t\alpha+(1+2t)\beta}{2}} A^{\frac{1-t}{2}} B^{-t\beta+(1+2t)\alpha} A^{\frac{1-t}{2}} B^{\frac{-t\alpha+(1+2t)\beta}{2}}$ and U_t be matrices such that $U_t^* F(t) U_t = D(t) = \text{diag}(d_1(t), \dots, d_n(t))$, diagonal matrices. We recall the Daleckii – Krein formula for the derivative of matrix-valued function which is as follows:

$$\frac{df(F(t))}{dt} = U_t \left(\left(f^{[1]}(d_i(t), d_j(t)) \circ U_t^* F(t) U_t \right) U_t^* \right)$$

Where \circ stands for the Hadamard-Schur product and $f^{[1]}(x, y)$ is the divided difference

$$f^{[1]}(x, y) = \begin{cases} \frac{f(x) - f(y)}{x - y}, & \text{if } x \neq y \\ f'(x), & \text{if } x = y \end{cases}$$

Let B itself be a diagonal matrix $\text{diag}(d_j)$, so $U_1 = I$, the identity matrix. Hence at $t=1$, we have

$$\frac{df(F)}{dt}(1) = f^{[1]}(d_i^2, d_j^2) \circ \dot{F}(1)$$

$$\text{And} \left(f^{[1]}(d_i^2, d_j^2) \right) = \left(\frac{d_i - d_j}{d_i^2 - d_j^2} \right) = \left(\frac{1}{d_i + d_j} \right).$$

It follows that

$$\dot{F}(t) = B^{\frac{-t\alpha+(1+2t)\beta}{2}} (\log B) \left(\frac{-\alpha + 2\beta}{2} \right) A^{\frac{1-t}{2}} B^{-t\beta+(1+2t)\alpha} A^{\frac{1-t}{2}} B^{\frac{-t\alpha+(1+2t)\beta}{2}}$$

$$\begin{aligned}
 &+ B^{\frac{-t\alpha+(1+2t)\beta}{2}} A^{\frac{1-t}{2}} B^{-t\beta+(1+2t)\alpha} (\log B) B^{-\beta+2\alpha} A^{\frac{1-t}{2}} B^{\frac{-t\alpha+(1+2t)\beta}{2}} \\
 &+ B^{\frac{-t\alpha+(1+2t)\beta}{2}} A^{\frac{1-t}{2}} B^{-t\beta+(1+2t)\alpha} A^{\frac{1-t}{2}} B^{\frac{-t\alpha+(1+2t)\beta}{2}} (\log B) \left(\frac{-\alpha + 2\beta}{2} \right) \\
 - &\frac{1}{2} B^{\frac{-t\alpha+(1+2t)\beta}{2}} A^{\frac{1-t}{2}} (\log A) B^{-t\beta+(1+2t)\alpha} A^{\frac{1-t}{2}} B^{\frac{-t\alpha+(1+2t)\beta}{2}} \\
 - &\frac{1}{2} B^{\frac{-t\alpha+(1+2t)\beta}{2}} A^{\frac{1-t}{2}} B^{-t\beta+(1+2t)\alpha} A^{\frac{1-t}{2}} (\log A) B^{\frac{-t\alpha+(1+2t)\beta}{2}} \\
 \rightarrow &F(1) = (\log B) \frac{(2\beta - \alpha)}{2} B^{\frac{(-\alpha+3\beta)}{2} + (-\beta+3\alpha) + \frac{(-\alpha+3\beta)}{2}} \\
 &+ (\log B) (2\alpha - \beta) B^{\frac{-\alpha+3\beta}{2} + (-\beta+3\alpha) + \frac{-\alpha+3\beta}{2}} \\
 &+ (\log B) \frac{(2\beta - \alpha)}{2} B^{\frac{(-\alpha+3\beta)}{2} + (-\beta+3\alpha) + \frac{(-\alpha+3\beta)}{2}} \\
 &- \frac{1}{2} \cdot \log A \cdot B^{\frac{(-\alpha+3\beta)}{2} + (-\beta+3\alpha) + \frac{(-\alpha+3\beta)}{2}} \\
 &- \frac{1}{2} \log A \cdot B^{\frac{(-\alpha+3\beta)}{2} + (-\beta+3\alpha) + \frac{(-\alpha+3\beta)}{2}} \\
 = &\log B \left\{ \frac{(2\beta - \alpha)}{2} + (2\alpha - \beta) + \frac{(2\beta - \alpha)}{2} \right\} B^2 - \frac{1}{2} B^{\frac{1}{2}} (\log A) B^{\frac{3}{2}} - \frac{1}{2} B^{\frac{3}{2}} (\log A) B^{\frac{1}{2}} \\
 = &\frac{1}{2} B^{\frac{1}{2}} (B(\log B - \log A) + (\log B - \log A) B) B^{\frac{1}{2}} \\
 = &\frac{1}{2} (L_B + R_B) \left(B^{\frac{1}{2}} (\log B - \log A) B^{\frac{1}{2}} \right) \\
 = &\frac{1}{2} ((d_i + d_j))_0 \left(B^{\frac{1}{2}} (\log B - \log A) B^{\frac{1}{2}} \right)
 \end{aligned}$$

as $t \rightarrow 1$, so we have

$$\begin{aligned} \frac{df(F)}{dt}(1) &= \left(f^{[1]}(d_i, d_j) \circ \dot{F}(1) \right) \\ &= \left(\frac{1}{d_i + d_j} \right) \circ \left(\frac{1}{2}((d_i + d_j)) \right) \circ \left(B^{\frac{1}{2}}(\log B - \log A) B^{\frac{1}{2}} \right) \\ &= \frac{1}{2} \left(B^{\frac{1}{2}}(\log B - \log A) B^{\frac{1}{2}} \right). \end{aligned}$$

On the other hand, since

$$\frac{df(F)}{dt}(1) = \lim_{t \rightarrow 1} \frac{B^{\frac{-t\alpha+(1+2t)\beta}{2}} A^{\frac{1-t}{2}} B^{-t\beta+(1+2t)\alpha} A^{\frac{1-t}{2}} B^{\frac{-t\alpha+(1+2t)\beta}{2}} - B}{t-1}$$

We obtain $B^{\frac{1}{2}}(\log B - \log A) B^{\frac{1}{2}} \geq 0$, i.e., $\log B \geq \log A$

3. MAINRESULT

The operator inequality (1.5) is the generalized form of the Furuta inequality. Taking Furuta inequality at the base we generalize Theorem 3 for the two variables in the following theorem.

Theorem4. Let A, B > 0 satisfy the inequality

$$\left(B^{\frac{t}{2}} A^{\frac{s-t}{2}} B^{s-t} A^{\frac{s-t}{2}} B^{\frac{t}{2}} \right)^{\frac{1}{2s-t}} \geq B \tag{1}$$

for $0 < t < \frac{s}{2}$, Then $\log A \geq \log B$ if $s < 2 - t$ if an additional condition $s \geq 2 + t$ is assumed then $A \geq B$.

Proof. By the Furuta inequality, We have, $A \geq B \geq 0$ assures

$$\left(B^r A^p B^r \right)^{\frac{1}{q}} \geq B^{\frac{p+2r}{q}} \tag{2}$$

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

Since A,B>0 satisfy inequality (1), we have from Furuta inequality (2) for $p = 2s-t, 2r = s - 2t$

$$\left(B^{\frac{s-2t}{2}} B^{\frac{t}{2}} A^{\frac{s-t}{2}} B^{s-t} A^{\frac{s-t}{2}} B^{\frac{t}{2}} B^{\frac{s-2t}{2}} \right)^{\frac{s-2t+1}{3(s-t)}} \geq B^{s-2t+1}$$

$$\text{as } \frac{1}{q} \leq \frac{l+2r}{p+2r} = \frac{2s-t+1}{3(s-t)} \text{ and } \frac{p+2r}{q} \leq l+2r = 2s-t+1$$

$$\text{i.e. } \left(B^{\frac{s-t}{2}} A^{\frac{s-t}{2}} B^{s-t} A^{\frac{s-t}{2}} B^{\frac{s-t}{2}} \right)^{\frac{s-2t+1}{3(s-t)}} \geq B^{s-2t+1}$$

$$\text{or } \left(B^{\frac{s-t}{2}} A^{\frac{s-t}{2}} B^{\frac{s-t}{2}} \right)^{\frac{2(s-2t+1)}{3(s-t)}} \geq B^{s-2t+1}$$

as $s < 2-t$, we have $s-3t < 2-4t$ and consequently $3(s-t) < 2(s-2t+1)$ i.e. $\frac{2(s-2t+1)}{3(s-t)} > 1$.

So we have

$$B^{\frac{s-t}{2}} A^{\frac{s-t}{2}} B^{\frac{s-t}{2}} \geq B^{\frac{3(s-t)}{2}}$$

$$\text{i.e. } A^{\frac{s-t}{2}} \geq B^{\frac{s-t}{2}}.$$

It implies that $\log A \geq \log B$ by $s > t$ and operator monotonicity of logarithmic function. Moreover if $s \geq 2+t$ then

$$\frac{s-t}{2} \geq 1 \text{ and so } A \geq B \text{ by Lowner-Heinz theorem.}$$

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