

A NOTE ON INVARIANT NORMS

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ABSTRACT. The aim of this paper is to present several inequalities concerning unitarily invariant Hilbert-Schmidt norm $\|\cdot\|_2$ using the recent generalizations of Young inequality. These inequalities contain Specht ratio and Kantorovich constant and are given for positive definite matrices from M_n .

1. INTRODUCTION

We will consider below $M_{m,n}$ as being the space of $m \times n$ complex matrices ($M_n = M_{n,n}$) and $\|\cdot\|$ any unitarily invariant norm on M_n . We also consider for $A = (a_{ij}) \in M_n$, the Hilbert-Schmidt norm of A which is defined by $\|A\|_2 = \sqrt{\sum_{j=1}^n s_j^2(A)}$, where $s_1(A) \geq \dots \geq s_n(A)$ are the singular values of A , that is, the eigenvalues of the positive semidefinite matrix $|A| = \sqrt{\text{tr}(AA^*)}$, arranged in decreasing order and repeated according to multiplicity, see [3]. Moreover, $\|A\|_2 = \sqrt{\text{tr}(AA^*)}$, tr being the usual trace functional.

For positive real numbers a, b and $\nu \in [0, 1]$, S. Furuichi (see [1], Lemma 3.1) showed the following inequality:

$$(1) \quad S\left(\sqrt{\frac{a}{b}}\right) a^{1-\nu} b^\nu \geq (1-\nu)a + \nu b - r(\sqrt{a} - \sqrt{b})^2,$$

where $r \equiv \min\{\nu, 1-\nu\}$.

For positive real numbers, $a, b > 0$ and $\mu \in [0, 1]$, Zuo H., Shi G. and Fujii M., see [7], showed the following result:

$$(2) \quad a\nabla_\mu b \geq K(h, 2)^r a^{1-\mu} b^\mu,$$

where $r = \min\{\mu, 1-\mu\}$, $h = \frac{b}{a}$, $a\nabla_\mu b = (1-\mu)a + \mu b$ and $K(t, 2) = \frac{(t+2)^2}{4t}$, $t > 0$ is the Kantorovich constant.

By Lemma 4.1, S. Furuichi showed in [1] a reverse difference inequality of the refined Young inequality given by F. Kittaneh and Y. Manasrah in [5] which proves that for positive real numbers a, b and $\nu \in [0, 1]$ we have:

$$(3) \quad \omega L(\sqrt{a}, \sqrt{b}) \log S\left(\frac{a}{b}\right) \geq (1-\nu)a + \nu b - a^{1-\nu} b^\nu - r(\sqrt{a} - \sqrt{b})^2,$$

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where $\omega = \max\{\sqrt{a}, \sqrt{b}\}$.

We need also to use the next inequality which was given in Theorem 2.1, see [6].

For all $a, b \geq 1$ and $\lambda \in (0, 1)$ we have:

$$\begin{aligned} r(\sqrt{a} - \sqrt{b})^2 + A(\lambda) \log^2\left(\frac{a}{b}\right) &\leq \lambda a + (1 - \lambda)b - a^\lambda b^{1-\lambda} \leq \\ (4) \qquad \qquad \qquad &\leq (1 - r)(\sqrt{a} - \sqrt{b})^2 + B(\lambda) \log^2\left(\frac{a}{b}\right), \end{aligned}$$

where $r = \min\{\lambda, 1 - \lambda\}$, $A(\lambda) = \frac{\lambda(1-\lambda)}{2} - \frac{r}{4}$ and $B(\lambda) = \frac{\lambda(1-\lambda)}{2} - \frac{1-r}{4}$.

We recall also the Application 3.2 from [6].

For $0 < a, b \leq 1$ and $\lambda \in (0, 1)$, the following inequality takes place, with $\lambda, A(\lambda), B(\lambda)$ given in Theorem 2.1:

$$\begin{aligned} r(\sqrt{a} - \sqrt{b})^2 + A(\lambda)ab \log^2\left(\frac{a}{b}\right) &\leq \lambda a + (1 - \lambda)b - a^\lambda b^{1-\lambda} \leq \\ &\leq (1 - r)(\sqrt{a} - \sqrt{b})^2 + B(\lambda)ab \log^2\left(\frac{a}{b}\right). \end{aligned}$$

2. THE YOUNG'S TYPE INEQUALITIES FOR POSITIVE DEFINITE MATRICES

Using the refined scalar Young inequality we establish the following inequality for the Hilbert-Schmidt norm of two positive definite matrices using the technique given in [4], [3] and [7].

Theorem 1. *Let $A, B, X \in M_n$ and positive real numbers m, m', M, M' such that A and B are positive definite and satisfy either of the following conditions:*

- (i) $0 < m' \leq \frac{1}{\|A^{-1}\|_2}, \|A\|_2 \leq m < M \leq \frac{1}{\|B^{-1}\|_2}, \|B\|_2 \leq M'$
- (ii) $0 < m' \leq \frac{1}{\|B^{-1}\|_2}, \|B\|_2 \leq m < M \leq \frac{1}{\|A^{-1}\|_2}, \|A\|_2 \leq M'$.

Then

$$\|(1 - \nu)AX + \nu XB\|_2^2 \geq K(h, 2)^{2r} \|A^{1-\nu} X B^\nu\|_2^2$$

for all $\nu \in [0, 1]$, where $r = \min\{\nu, 1 - \nu\}$ and $h = \frac{M}{m}, h' = \frac{M'}{m'}$.

Proof. As in the proof of Theorem 3.1, see [3], A and B are positive definite matrices so are unitarily diagonalizable and then there are unitary matrices $U, V \in M_n$ which satisfy:

$$A = U\Lambda_1 U^*, \quad B = V\Lambda_2 V^*,$$

where $\Lambda_1 = \text{diag}(\lambda_1, \dots, \lambda_n), \Lambda_2 = \text{diag}(\mu_1, \dots, \mu_n), \lambda_i, \mu_i > 0, i = 1, \dots, n$.

Taking $Y = U^* X V = [y_{ij}]$ we have

$$(1 - \nu)AX + \nu XB = U[(1 - \nu)\Lambda_1 Y + \nu Y \Lambda_2]V^* = U[(1 - \nu)\lambda_i + \nu\mu_j]y_{ij}V^*$$

and

$$A^{1-\nu} X B^\nu = U[\lambda_i^{1-\nu} \mu_j^\nu y_{ij}]V^*.$$

Using inequality (1), we have

$$\|(1 - \nu)AX + \nu XB\|_2^2 = \sum_{i,j=1}^n ((1 - \nu)\lambda_i + \nu\mu_j)^2 |y_{ij}|^2 \geq$$

$$\begin{aligned} &\geq \sum_{i,j=1}^n K\left(\frac{\mu_j}{\lambda_i}, 2\right)^{2r} (\lambda_i^{1-\nu} \mu_j^\nu)^2 |y_{ij}|^2 \geq K(h, 2)^{2r} \sum_{i,j=1}^n (\lambda_i^{1-\nu} \mu_j^\nu)^2 |y_{ij}|^2 = \\ &= K(h, 2)^{2r} \|A^{1-\nu} X B^\nu\|_2^2. \end{aligned}$$

From hypothesis the matrices A and B are invertible and then so are the matrices Λ_1 and Λ_2 . By construction of Λ_1 and Λ_2 we can observe that $\|A\|_2 = \|\Lambda_1\|_2$ and $\|B\|_2 = \|\Lambda_2\|_2$.

Thus $\|\Lambda_1\|_2 = \sqrt{\lambda_1^2 + \dots + \lambda_n^2} = \|A\|_2$, $\|\Lambda_2\|_2 = \sqrt{\mu_1^2 + \dots + \mu_n^2} = \|B\|_2$ and $\|\Lambda_1^{-1}\|_2 = \sqrt{\frac{1}{\lambda_1^2} + \dots + \frac{1}{\lambda_n^2}} = \|A^{-1}\|_2$, $\|\Lambda_2^{-1}\|_2 = \sqrt{\frac{1}{\mu_1^2} + \dots + \frac{1}{\mu_n^2}} = \|B^{-1}\|_2$.

Then in the first case, we have

$$\frac{1}{m} \leq \frac{1}{\|A\|_2} \leq \frac{1}{\lambda_i} \leq \|A^{-1}\|_2 \leq \frac{1}{m'} \text{ and } M \leq \frac{1}{\|B^{-1}\|_2} \leq \mu_j \leq \|B\|_2 \leq M'$$

and in the second case,

$$\frac{1}{M'} \leq \frac{1}{\|A\|_2} \leq \frac{1}{\lambda_i} \leq \|A^{-1}\|_2 \leq \frac{1}{M} \text{ and } m' \leq \frac{1}{\|B^{-1}\|_2} \leq \mu_j \leq \|B\|_2 \leq m.$$

Therefore in the first case,

$$h = \frac{M}{m} \leq \frac{1}{\|A\|_2 \|B^{-1}\|_2} \leq \frac{\mu_j}{\lambda_i} \leq \|A^{-1}\|_2 \|B\|_2 \leq \frac{M'}{m'} = h',$$

and we will use the fact that function $K(x, 2)$ is increasing for $x > 1$.

In the second case,

$$0 < \frac{1}{h'} = \frac{m'}{M'} \leq \frac{1}{\|A\|_2 \|B^{-1}\|_2} \leq \frac{\mu_j}{\lambda_i} \leq \|A^{-1}\|_2 \|B\|_2 \leq \frac{m}{M} = \frac{1}{h} < 1$$

and we will use the fact that $K(x, 2)$ is decreasing for $0 < x < 1$.

By the method from the proof of Theorem 7, see [7], we have

$$\min_{i,j=1,n} K\left(\frac{\mu_j}{\lambda_i}, 2\right) = K(h, 2) = \min_{h \leq x \leq h'} K(x, 2),$$

using that $K(\frac{1}{h}, 2) = K(h, 2)$, $h > 0$.

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Theorem 2. Let $A, B, X \in M_n$, A and B are positive definite and $\|A\|_2 \|B^{-1}\|_2 < 1$. Then we have,

$$\|(1-\nu)AX + \nu XB\|_2^2 \geq K\left(\frac{1}{\|A\|_2 \|B^{-1}\|_2}, 2\right)^{2r} \|A^{1-\nu} X B^\nu\|_2^2$$

for all $\nu \in [0, 1]$, where $r = \min\{\nu, 1-\nu\}$.

Using now the reverse ratio inequality of the refined Young inequality for scalars, see [1], Lemma 3.1 we find the following result:

Theorem 3. Let $A, B, X \in M_n$ with A and B positive definite with $m = \min\{\frac{1}{\|A^{-1}\|_2}, \frac{1}{\|B^{-1}\|_2}\}$ and $M = \max\{\|A\|_2, \|B\|_2\}$. If $0 \leq \nu \leq 1$, then

$$(1-\nu)\|AX\|_2^2 + \nu\|XB\|_2^2 \leq S(h)\|A^{1-\nu} X B^\nu\|_2^2 + r\|AX - XB\|_2^2,$$

where $h = \frac{M}{m}$, $r = \min\{\nu, 1-\nu\}$ and $S(t) = \frac{t^{\frac{t-1}{t}}}{e \log t^{\frac{t-1}{t}}}$, $t > 0$, $t \neq 1$ is the Specht ratio.

Proof. As in the proof of Theorem 3.1, see [3], A and B are positive definite matrices so are unitarily diagonalizable and then there are unitary matrices $U, V \in M_n$ which satisfy:

$$A = U\Lambda_1U^*, \quad B = V\Lambda_2V^*,$$

where $\Lambda_1 = \text{diag}(\lambda_1, \dots, \lambda_n)$, $\Lambda_2 = \text{diag}(\mu_1, \dots, \mu_n)$, $\lambda_i, \mu_i > 0$, $i = 1, \dots, n$. Taking $Y = U^*XV = [y_{ij}]$ we have

$$(1 - \nu)AX = U[(1 - \nu)\Lambda_1Y]V^* = U[(1 - \nu)\lambda_i y_{ij}]V^*,$$

$$\nu XB = U[(\nu\mu_j)y_{ij}]V^*,$$

$$AX - XB = U[(\lambda_i - \mu_j)y_{ij}]V^*$$

and

$$A^{1-\nu}XB^\nu = U[\lambda_i^{1-\nu}\mu_j^\nu y_{ij}]V^*.$$

Therefore

$$\begin{aligned} (1 - \nu)\|AX\|_2^2 + \nu\|XB\|_2^2 &= (1 - \nu) \sum_{i,j=1}^n (\lambda_i)^2 |y_{ij}|^2 + \nu \sum_{i,j=1}^n (\mu_j)^2 |y_{ij}|^2 = \\ &= \sum_{i,j=1}^n ((1 - \nu)\lambda_i^2 + \nu\mu_j^2) |y_{ij}|^2 \leq \sum_{i,j=1}^n [r(\lambda_i - \mu_j)^2 + S(\frac{\lambda_i}{\mu_j})(\lambda_i^{1-\nu}\mu_j^\nu)^2] |y_{ij}|^2 \leq \\ &\leq r \sum_{i,j=1}^n (\lambda_i - \mu_j)^2 |y_{ij}|^2 + S(h) \sum_{i,j=1}^n (\lambda_i^{1-\nu}\mu_j^\nu)^2 |y_{ij}|^2 = \\ &= r\|AX - XB\|_2^2 + S(h)\|A^{1-\nu}XB^\nu\|_2^2. \end{aligned}$$

As in the proof of previous theorem,

$$\frac{1}{h} = \frac{m}{M} \leq \frac{1}{\|A^{-1}\|_2\|B\|_2} \leq \frac{\lambda_i}{\mu_j} \leq \|A\|_2\|B^{-1}\|_2 \leq \frac{M}{m} = h, \quad (\forall) i, j = \overline{1, n},$$

so

$$(1 - \nu)\lambda_i^2 + \nu\mu_j^2 \leq r(\lambda_i - \mu_j)^2 + S(\frac{\lambda_i}{\mu_j})(\lambda_i^{1-\nu}\mu_j^\nu)^2 \leq r(\lambda_i - \mu_j)^2 + S(h)(\lambda_i^{1-\nu}\mu_j^\nu)^2,$$

where $S(h) = \max_{\frac{1}{h} \leq t \leq h} S(t)$.

In our case $h > 1$, and we used that $S(x)$ is monotone decreasing for $0 < x < 1$ and monotone increasing for $x > 1$.

■

By the reverse difference inequality of the refined Young inequality for scalars given in [1] we obtain the next result:

Theorem 4. Let $A, B, X \in M_n$ A and B being positive definite matrices with $m = \min\{\frac{1}{\|A^{-1}\|_2}, \frac{1}{\|B^{-1}\|_2}\}$ and $M = \max\{\|A\|_2, \|B\|_2\}$. If $0 \leq \nu \leq 1$, then

$$\begin{aligned} (1 - \nu)\|AX\|_2^2 + \nu\|XB\|_2^2 &\leq \\ &\leq r\|AX - XB\|_2^2 + \|A^{1-\nu}XB^\nu\|_2^2 + \frac{M}{m^2}L(M, m)\log S(h)\|AX\|_2^2 \end{aligned}$$

where $h = \frac{M}{m}$, $r = \min\{\nu, 1 - \nu\}$, $S(t) = \frac{t^{\frac{1}{t-1}}}{e \log t^{\frac{1}{t-1}}}$, $t > 0$, $t \neq 1$ is the Specht ratio and $L(x, y)$ is the logarithmic mean, i. e. $L(x, y) = \frac{y-x}{\log y - \log x}$, $x \neq y$.

Proof. If we replace in Lemma 4.1, see [1], a with a^2 and b with b^2 we have

$$\omega L(a, b) \log S\left(\frac{a}{b}\right) + (a^{1-\nu}b^\nu)^2 + r(a-b)^2 \geq (1-\nu)a^2 + \nu b^2.$$

In our case this inequality becomes:

$$\begin{aligned} (1-\nu)\lambda_i^2 + \nu\mu_j^2 &\leq r(\lambda_i - \mu_j)^2 + (\lambda_i^{1-\nu}\mu_j^\nu)^2 + \max_{i,j=1,n} \{\lambda_i, \mu_j\} L(\lambda_i, \mu_j) \log S\left(\frac{\lambda_i}{\mu_j}\right) = \\ &= r(\lambda_i - \mu_j)^2 + (\lambda_i^{1-\nu}\mu_j^\nu)^2 + \mu_j \max_{i,j=1,n} \{\lambda_i, \mu_j\} L\left(\frac{\lambda_i}{\mu_j}, 1\right) \log S\left(\frac{\lambda_i}{\mu_j}\right) \leq \\ &\leq r(\lambda_i - \mu_j)^2 + (\lambda_i^{1-\nu}\mu_j^\nu)^2 + \mu_j \max_{i,j=1,n} \{\lambda_i, \mu_j\} L(h, 1) \log S(h) = \\ &= r(\lambda_i - \mu_j)^2 + (\lambda_i^{1-\nu}\mu_j^\nu)^2 + \mu_j^2 \max_{i,j=1,n} \left\{\frac{\lambda_i}{\mu_j}, 1\right\} \frac{L(M, m)}{m} \log S(h) \leq \\ &\leq r(\lambda_i - \mu_j)^2 + (\lambda_i^{1-\nu}\mu_j^\nu)^2 + \mu_j^2 \frac{M}{m^2} L(M, n) \log S(h). \end{aligned}$$

But analogously, we can obtain:

$$(1-\nu)\lambda_i^2 + \nu\mu_j^2 \leq r(\lambda_i - \mu_j)^2 + (\lambda_i^{1-\nu}\mu_j^\nu)^2 + \lambda_i^2 \frac{M}{m^2} L(M, n) \log S(h).$$

Applying now each of these inequalities we obtain:

$$\begin{aligned} (1-\nu)\|AX\|_2^2 + \nu\|XB\|_2^2 &\leq \\ &\leq r\|AX - XB\|_2^2 + \|A^{1-\nu}XB^\nu\|_2^2 + \frac{M}{m^2} L(M, n) \log S(h) \|XB\|_2^2, \end{aligned}$$

or

$$\begin{aligned} (1-\nu)\|AX\|_2^2 + \nu\|XB\|_2^2 &\leq \\ &\leq r\|AX - XB\|_2^2 + \|A^{1-\nu}XB^\nu\|_2^2 + \frac{M}{m^2} L(M, n) \log S(h) \|AX\|_2^2. \end{aligned}$$

■

Using the refinement of the N. Minculete for the Kittaneh-Manasrah inequality which improves the inequality of Young , see [6], we will give two similar refinements of two inequalities for the Hilbert-Schmidt norm of two invertible positive definite matrices as below.

Theorem 5. *Let $A, B, X \in M_n$ with A and B two positive definite matrices satisfying $\|B\|_2 < \frac{1}{\|A^{-1}\|_2}$ and $\|B^{-1}\|_2 < 1$. If $0 \leq \nu \leq 1$, then*

$$\begin{aligned} \nu\|AX\|_2^2 + (1-\nu)\|XB\|_2^2 - \|A^\nu XB^{1-\nu}\|_2^2 &\leq \\ &\leq (1-r)\|AX - XB\|_2^2 + 4b(\nu) \log^2(h) \|X\|_2^2 \end{aligned}$$

where $h = \|A\|_2 \|B^{-1}\|_2$, $r = \min\{\nu, 1-\nu\}$, and $b(\nu) = \frac{\nu(1-\nu)}{2} - \frac{1-r}{4}$.

Proof. We will use again the proof of Theorem 3.1, see [3], where A and B are positive definite matrices so are unitarily diagonalizable and then there are unitary matrices $U, V \in M_n$ which satisfy:

$$A = U\Lambda_1U^*, \quad B = V\Lambda_2V^*,$$

where $\Lambda_1 = \text{diag}(\lambda_1, \dots, \lambda_n)$, $\Lambda_2 = \text{diag}(\mu_1, \dots, \mu_n)$, $\lambda_i, \mu_i > 0$, $i = 1, \dots, n$. If we put $Y = U^*XV = [y_{ij}]$ we have as in previous two theorems,

$$\begin{aligned} & \nu \|AX\|_2^2 + (1-\nu) \|XB\|_2^2 - \|A^\nu XB^{1-\nu}\|_2^2 = \\ & = \nu \sum_{i,j=1}^n \lambda_i^2 |y_{ij}|^2 + (1-\nu) \sum_{i,j=1}^n \mu_j^2 |y_{ij}|^2 - \sum_{i,j=1}^n (\lambda_i^\nu \mu_j^{1-\nu})^2 |y_{ij}|^2 = \\ & = \sum_{i,j=1}^n [\nu \lambda_i^2 + (1-\nu) \mu_j^2 - (\lambda_i^\nu \mu_j^{1-\nu})^2] |y_{ij}|^2. \end{aligned}$$

If we take in inequality (4) λ_i instead of $\sqrt{\lambda_i}$ and μ_j instead of $\sqrt{\mu_j}$ we will obtain:

$$\begin{aligned} r(\lambda_i - \mu_j)^2 + a(\nu) \log^2\left(\frac{\lambda_i^2}{\mu_j^2}\right) & \leq \nu \lambda_i^2 + (1-\nu) \mu_j^2 - (\lambda_i^\nu \mu_j^{1-\nu})^2 \leq \\ & \leq (1-r)(\lambda_i - \mu_j)^2 + b(\nu) \log^2\left(\frac{\lambda_i^2}{\mu_j^2}\right) \end{aligned}$$

and then

$$\nu \lambda_i^2 + (1-\nu) \mu_j^2 - (\lambda_i^\nu \mu_j^{1-\nu})^2 \leq (1-r)(\lambda_i - \mu_j)^2 + 4b(\nu) \log^2(h),$$

for all $1 \leq \lambda_i \leq \|A\|_2$ and $1 \leq \frac{1}{\|B^{-1}\|_2} \leq \mu_j \leq \|B\|_2$, $i, j = \overline{1, n}$.

Thus we have:

$$\begin{aligned} & \nu \|AX\|_2^2 + (1-\nu) \|XB\|_2^2 - \|A^\nu XB^{1-\nu}\|_2^2 \leq \\ & \leq (1-r) \sum_{i,j=1}^n (\lambda_i - \mu_j)^2 |y_{ij}|^2 + 4b(\nu) \log^2(h) \sum_{i,j=1}^n |y_{ij}|^2 = \\ & = (1-r) \|AX - XB\|_2^2 + 4b(\nu) \log^2(h) \|X\|_2^2. \end{aligned}$$

■

Theorem 6. Let $A, B, X \in M_n$ and A and B positive definite matrices satisfying $\|A\|_2 < 1$ and $\|B\|_2 < \frac{1}{\|A^{-1}\|_2}$. If $0 \leq \nu \leq 1$, then

$$\begin{aligned} & \nu \|AX\|_2^2 + (1-\nu) \|XB\|_2^2 - \|A^\nu XB^{1-\nu}\|_2^2 \leq \\ & \leq (1-r) \|AX - XB\|_2^2 + 4b(\nu) \log^2(h) \|AXB\|_2^2 \end{aligned}$$

where $h = \|A\|_2 \|B^{-1}\|_2$, $r = \min\{\nu, 1-\nu\}$, and $b(\nu) = \frac{\nu(1-\nu)}{2} - \frac{1-\nu}{4}$.

Proof. Like before we compute

$$\begin{aligned} & \nu \|AX\|_2^2 + (1-\nu) \|XB\|_2^2 - \|A^\nu XB^{1-\nu}\|_2^2 = \\ & = \sum_{i,j=1}^n [\nu \lambda_i^2 + (1-\nu) \mu_j^2 - (\lambda_i^\nu \mu_j^{1-\nu})^2] |y_{ij}|^2 \leq \\ & \leq \sum_{i,j=1}^n [(1-r)(\lambda_i - \mu_j)^2 + b(\nu) \lambda_i^2 \mu_j^2 \log^2\left(\frac{\lambda_i^2}{\mu_j^2}\right)] |y_{ij}|^2 \leq \end{aligned}$$

$$\begin{aligned} &\leq \sum_{i,j=1}^n [(1-r)(\lambda_i - \mu_j)^2 + 4b(\nu)\lambda_i^2\mu_j^2 \log^2(h)] |y_{ij}|^2 = \\ &= (1-r)\|AX - XB\|_2^2 + 4b(\nu)\log^2(h)\|AXB\|_2^2, \end{aligned}$$

where we used that $1 < \frac{\lambda_i}{\mu_j} < h$ and the fact that the logarithm is an increasing function and then so is $\log^2(x)$ when $x > 1$.

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Applying now the inequalities (i) and (ii) from Corollary 2.3 as in Theorem 2.3, see [2] we obtain also two similar inequalities for the Hilbert-Schmidt norm of two invertible positive definite matrices.

Theorem 7. *Let $A, B, X \in M_n$ with A and B positive definite matrices with $m = \min\{\|A^{-1}\|_2, \|B^{-1}\|_2\}$ and $\|A\|_2 \leq \|B^{-1}\|_2 \leq \|B\|_2 = M \leq 1$. If $0 \leq \nu \leq 1$, then*

$$(1-\nu)\|AX\|_2^2 + \nu\|XB\|_2^2 \leq \exp\{\nu(1-\nu)(1-\frac{1}{h})^2\} \|A^{1-\nu}XB^\nu\|_2^2,$$

where $h = \frac{M^2}{m^2}$, $r = \min\{\nu, 1-\nu\}$.

Proof. Using hypothesis we have $\frac{1}{\sqrt{h}} = \frac{m}{M} \leq \frac{\lambda_i}{\mu_j} \leq \|A\|_2\|B^{-1}\|_2 \leq \frac{M}{m} = \sqrt{h}$ and $0 < \lambda_i \leq \|A\|_2 \leq \frac{1}{\|B^{-1}\|_2} \leq \mu_j$, $(\forall) i, j = \overline{1, n}$. Therefore we can use the inequality form the proof of Theorem 2.3 (i), see [2],

$$(1-\nu)t + \nu \leq t^{1-\nu}e^{\nu(1-\nu)(1-\frac{1}{t})^2}, \quad (\forall) 0 < t \leq 1.$$

So

$$\begin{aligned} (1-\nu)t + \nu &\leq t^{1-\nu} \max_{\frac{1}{h} \leq t \leq 1} e^{\nu(1-\nu)(1-\frac{1}{t})^2} \leq \\ &\leq t^{1-\nu} \max_{\frac{1}{h} \leq t \leq h} e^{\nu(1-\nu)(1-\frac{1}{t})^2} = t^{1-\nu} e^{\nu(1-\nu)(1-\frac{1}{h})^2}, \quad (\forall) \frac{1}{h} < t \leq 1 \end{aligned}$$

and putting $\frac{\lambda_i^2}{\mu_j^2}$ instead of t we have:

$$\begin{aligned} (1-\nu)\|AX\|_2^2 + \nu\|XB\|_2^2 &= (1-\nu)\lambda_i^2 + \nu\mu_j^2 \leq (\lambda_i^{1-\nu}\mu_j^\nu)^2 e^{\nu(1-\nu)(1-\frac{1}{h})^2} = \\ &= \exp\{\nu(1-\nu)(1-\frac{1}{h})^2\} \|A^{1-\nu}XB^\nu\|_2^2. \end{aligned}$$

■

Theorem 8. *Let $A, B, X \in M_n$ with A and B positive definite matrices with $m = \min\{\|A^{-1}\|_2, \|B^{-1}\|_2\}$ and $\|A\|_2 \leq \|B^{-1}\|_2 \leq \|B\|_2 = M \leq 1$. If $0 \leq \nu \leq 1$, then*

$$(1-\nu)\|AX\|_2^2 + \nu\|XB\|_2^2 - \|A^{1-\nu}XB^\nu\|_2^2 \leq \nu(1-\nu)(\log h)^2\|XB\|_2^2,$$

where $h = \frac{M^2}{m^2}$, $r = \min\{\nu, 1-\nu\}$.

Proof. Using the inequality from Theorem 2.3 (ii), see [2],

$$(1 - \nu)t + \nu - t^{1-\nu} \leq \nu(1 - \nu)(\log t)^2, \quad (\forall) 0 < t \leq 1$$

in fact,

$$\begin{aligned} (1 - \nu)t + \nu - t^{1-\nu} &\leq \nu(1 - \nu) \max_{\frac{1}{h} \leq t \leq 1} (\log t)^2 \leq \\ &\leq \nu(1 - \nu) \max_{\frac{1}{h} \leq t \leq h} (\log t)^2 = \nu(1 - \nu)(\log h)^2, \quad (\forall) \frac{1}{h} \leq t \leq 1, \end{aligned}$$

and putting as in previous theorem $\frac{\lambda_i^2}{\mu_j^2}$ instead of t we obtain:

$$\begin{aligned} (1 - \nu)\|AX\|_2^2 + \nu\|XB\|_2^2 - \|A^{1-\nu}XB^\nu\|_2^2 &= (1 - \nu)\lambda_i^2 + \nu\mu_j^2 - (\lambda_i^{1-\nu}\mu_j^\nu)^2 \leq \\ &\leq \nu(1 - \nu)(\log h)^2\mu_j^2 = \nu(1 - \nu)(\log h)^2\|XB\|_2^2. \end{aligned}$$

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