LIPSCHITZ TYPE INEQUALITIES FOR D-LOGARITHMIC INTEGRAL TRANSFORM OF POSITIVE OPERATORS IN HILBERT SPACES

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ABSTRACT. For a continuous and positive function $w(\lambda)$, $\lambda > 0$ and μ a positive measure on $(0, \infty)$ we consider the following *D*-logarithmic integral transform

$$\mathcal{DLog}\left(w\right)\left(T\right) := \int_{0}^{\infty} w\left(\lambda\right) \ln\left(\frac{\lambda+T}{\lambda}\right) d\lambda$$

where the integral is assumed to exist for T a positive operator on a complex Hilbert space H.

We show among others that, if $A \ge m_1 > 0$, $B \ge m_2 > 0$, then

$$\begin{aligned} \|\mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(B\right) - \mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(A\right)\| \\ &\leq \|B - A\| \times \begin{cases} \frac{\mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(m_{2}\right) - \mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(m_{1}\right)}{m_{2} - m_{1}} \text{ if } m_{1} \neq m_{2}, \\ \\ \mathcal{D}\left(w,\mu\right)\left(m\right) \text{ if } m_{1} = m_{2} = m, \end{cases} \end{aligned}$$

where

$$\mathcal{D}(w,\mu)(s) := \int_0^\infty \frac{w(\lambda)}{\lambda + s} d\mu(\lambda), \ s > 0.$$

Some examples for integral transforms $\mathcal{DLog}(\cdot, \cdot)$ related to power function, dilogarithmic function and exponential integral are also provided.

1. INTRODUCTION

Let $\mathcal{B}(H)$ be the Banach algebra of bounded linear operators on a complex Hilbert space H. The absolute value of an operator A is the positive operator |A| defined as $|A| := (A^*A)^{1/2}$.

It is known that [3] in the infinite-dimensional case the map f(A) := |A| is not *Lipschitz continuous* on $\mathcal{B}(H)$ with the usual operator norm, i.e. there is no constant L > 0 such that

$$|||A| - |B||| \le L ||A - B||$$

for any $A, B \in \mathcal{B}(H)$.

However, as shown by Farforovskaya in [7], [8] and Kato in [14], the following inequality holds

$$|||A| - |B||| \le \frac{2}{\pi} ||A - B|| \left(2 + \log\left(\frac{||A|| + ||B||}{||A - B||}\right)\right)$$

for any $A, B \in \mathcal{B}(H)$ with $A \neq B$.

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If the operator norm is replaced with *Hilbert-Schmidt norm* $||C||_{HS} := (\operatorname{tr} C^* C)^{1/2}$ of an operator C, then the following inequality is true [1]

$$|||A| - |B|||_{HS} \le \sqrt{2} ||A - B||_{HS}$$

for any $A, B \in \mathcal{B}(H)$.

The coefficient $\sqrt{2}$ is best possible for a general A and B. If A and B are restricted to be selfadjoint, then the best coefficient is 1.

It has been shown in [3] that, if A is an invertible operator, then for all operators B in a neighborhood of A we have

$$|||A| - |B||| \le a_1 ||A - B|| + a_2 ||A - B||^2 + O(||A - B||^3)$$

where

$$a_1 = ||A^{-1}|| ||A||$$
 and $a_2 = ||A^{-1}|| + ||A^{-1}||^3 ||A||^2$.

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 on $(0, \infty)$ is said to be operator monotone if $f(A) \ge f(B)$ holds for any $A \ge B > 0$. In [2] the author also obtained the following *Lipschitz type inequality*

$$||f(A) - f(B)|| \le f'(a) ||A - B||$$

where f is an operator monotone function on $(0, \infty)$ and $A, B \ge a > 0$.

One of the problems in perturbation theory is to find bounds for ||f(A) - f(B)||in terms of ||A - B|| for different classes of measurable functions f for which the function of operator can be defined. For some results on this topic, see [4], [9] and the references therein.

We have the following representation of operator monotone functions [15], see for instance [5, 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

(1.1)
$$f(t) = f(0) + bt + \int_0^\infty \frac{t\lambda}{t+\lambda} d\mu(\lambda),$$

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

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

For some recent results related to operator monotone functions we refer to [10], [11] [7] and the references therein.

We have the following integral representation for the power function when t > 0, $r \in (0, 1]$, see for instance [5, p. 145]

(1.2)
$$s^{r-1} = \frac{\sin(r\pi)}{\pi} \int_0^\infty \frac{\lambda^{r-1}}{\lambda + s} d\lambda.$$

Observe that for $s > 0, s \neq 1$, we have

$$\int_0^u \frac{d\lambda}{(\lambda+s)(\lambda+1)} = \frac{\ln s}{s-1} + \frac{1}{1-s} \ln\left(\frac{u+s}{u+1}\right)$$

for all u > 0.

By taking the limit over $u \to \infty$ in this equality, we derive

(1.3)
$$\frac{\ln s}{s-1} = \int_0^\infty \frac{d\lambda}{(\lambda+s)\,(\lambda+1)},$$

which gives the representation for the logarithm

(1.4)
$$\ln s = (s-1) \int_0^\infty \frac{d\lambda}{(\lambda+1)(\lambda+s)}$$

If we integrate (1.2) over s from 0 to t > 0, we get by Fubini's theorem

$$\frac{t^r}{r} = \frac{\sin(r\pi)}{\pi} \int_0^\infty \left(\int_0^t \left(\frac{1}{\lambda+s}\right) ds \right) \lambda^{r-1} d\lambda$$
$$= \frac{\sin(r\pi)}{\pi} \int_0^\infty \lambda^{r-1} \ln\left(\frac{t+\lambda}{\lambda}\right) d\lambda$$

giving the identity of interest

$$t^{r} = \frac{r\sin\left(r\pi\right)}{\pi} \int_{0}^{\infty} \lambda^{r-1} \ln\left(\frac{t+\lambda}{\lambda}\right) d\lambda, \ t > 0 \text{ and } r \in (0,1].$$

Recall the *dilogarithmic function* dilog: $[0,\infty) \to \mathbb{R}$ defined by

dilog
$$(t) := \int_1^t \frac{\ln s}{1-s} ds, \ t \ge 0.$$

Some particular values of interest are

dilog (1) = 0, dilog (0) =
$$\int_{1}^{0} \frac{\ln s}{1-s} ds = \int_{0}^{1} \frac{\ln s}{s-1} ds = \frac{1}{6} \pi^{2}$$

and

dilog
$$\left(\frac{1}{2}\right) = \frac{1}{12}\pi^2 - \frac{1}{2}(\ln 2)^2$$
.

If we integrate the identity (1.3) over s from 0 to t > 0, we get by Fubini's theorem

$$\int_0^t \frac{\ln s}{s-1} ds = \int_0^\infty \left(\int_0^t \frac{1}{\lambda+s} ds \right) \frac{1}{(\lambda+1)} d\lambda = \int_0^\infty \frac{1}{(\lambda+1)} \ln\left(\frac{t+\lambda}{\lambda}\right) d\lambda$$

and since

$$\int_0^t \frac{\ln s}{s-1} ds = \int_0^1 \frac{\ln s}{s-1} ds + \int_1^t \frac{\ln s}{s-1} ds = \frac{1}{6} \pi^2 - \int_1^t \frac{\ln s}{1-s} ds$$
$$= \frac{1}{6} \pi^2 - \text{dilog}(t)$$

then we get the identity of interest

$$\frac{1}{6}\pi^2 - \operatorname{dilog}\left(t\right) = \int_0^\infty \frac{1}{(\lambda+1)} \ln\left(\frac{t+\lambda}{\lambda}\right) d\lambda, \ t > 0.$$

Motivated by the above representations, we define the \mathcal{D} -logarithmic transform for a continuous and positive function $w(\lambda)$, $\lambda > 0$ by

(1.5)
$$\mathcal{DL}og(w,\mu)(t) := \int_0^\infty w(\lambda) \ln\left(\frac{\lambda+t}{\lambda}\right) d\mu(\lambda),$$

where μ is a positive measure on $(0, \infty)$ and the integral (1.9) exists for all t > 0. Also, when μ is the usual Lebesgue measure, then

(1.6)
$$\mathcal{DL}og(w)(t) := \int_0^\infty w(\lambda) \ln\left(\frac{\lambda+t}{\lambda}\right) d\lambda.$$

Obviously,

$$\mathcal{DLog}(w,\mu)(t) = \int_0^\infty w(\lambda) \ln\left(1 + \frac{t}{\lambda}\right) d\mu(\lambda)$$
$$= \int_0^\infty w(\lambda) \left[\ln(\lambda + t) - \ln(\lambda)\right] d\mu(\lambda)$$

and one can use either of these representations when is needed.

If we use the \mathcal{D} -logarithmic transform for the kernel $w_{\ell^{r-1}}(\lambda) := \frac{r \sin(r\pi)}{\pi} \lambda^{r-1}$, $r \in (0, 1]$ we have

$$\mathcal{DL}og\left(w_{\ell^{r-1}}\right)\left(t\right) = t^{r}, \ t \ge 0$$

while for the kernel $w_{(\ell+1)^{-1}}\left(\lambda\right):=\frac{1}{\lambda+1}$ we have

(1.7)
$$\mathcal{DLog}\left(w_{(\ell+1)^{-1}}\right)(t) = \frac{1}{6}\pi^2 - \operatorname{dilog}\left(t\right), \ t \ge 0.$$

In the recent paper [6] we introduced the following integral transform

(1.8)
$$\mathcal{D}(w,\mu)(s) := \int_0^\infty \frac{w(\lambda)}{\lambda+s} d\mu(\lambda), \ s > 0,$$

for a continuous and positive function $w(\lambda)$, $\lambda > 0$, where μ is a positive measure on $(0, \infty)$ and the integral (2.3) exists for all s > 0.

For μ the Lebesgue usual measure, we put

(1.9)
$$\mathcal{D}(w)(s) := \int_0^\infty \frac{w(\lambda)}{\lambda + s} d\lambda, \ s > 0.$$

Several examples of integral transforms $\mathcal{D}(w,\mu)$ have also been given in [6].

If we integrate the identity (1.3) over s from 0 to t > 0, we get by Fubini's theorem

(1.10)
$$\int_{0}^{t} \mathcal{D}(w,\mu)(s) \, ds := \int_{0}^{\infty} \left(\int_{0}^{t} \frac{1}{\lambda+s} ds \right) w(\lambda) \, d\mu(\lambda)$$
$$= \int_{0}^{\infty} w(\lambda) \ln\left(\frac{\lambda+t}{\lambda}\right) d\mu(\lambda)$$

for t > 0, which provides the equality of interest

(1.11)
$$\mathcal{DL}og(w,\mu)(t) = \int_0^t \mathcal{D}(w,\mu)(s) \, ds, \ t > 0,$$

provided that the integral on the right side exists for all t > 0.

2. Preliminary Facts

Start to the following identity for the logarithmic function:

Lemma 1. For all A, B > 0 we have the identity:

(2.1)
$$\ln B - \ln A$$

= $\int_0^\infty \left(\int_0^1 (s + (1 - t)A + tB)^{-1} (B - A) (s + (1 - t)A + tB)^{-1} dt \right) ds$.

Proof. We have from (1.4) for A, B > 0 that

(2.2)
$$\ln B - \ln A = \int_0^\infty \frac{1}{s+1} \left[(B-1)(s+B)^{-1} - (A-1)(s+A)^{-1} \right] ds.$$

Since

$$(B-1)(s+B)^{-1} - (A-1)(s+A)^{-1}$$

= $B(s+B)^{-1} - A(s+A)^{-1} - ((s+B)^{-1} - (s+A)^{-1})$

and

$$B(s+B)^{-1} - A(s+A)^{-1}$$

= $(B+s-s)(s+B)^{-1} - (A+s-s)(s+A)^{-1}$
= $1 - s(s+B)^{-1} - 1 + s(s+A)^{-1} = s(s+A)^{-1} - s(s+B)^{-1}$,

hence

$$(B-1)(s+B)^{-1} - (A-1)(s+A)^{-1}$$

= $s(s+A)^{-1} - s(s+B)^{-1} - ((s+B)^{-1} - (s+A)^{-1})$
= $(s+1)[(s+A)^{-1} - (s+B)^{-1}]$

and by (2.2) we get

(2.3)
$$\ln B - \ln A = \int_0^\infty \left[(s+A)^{-1} - (s+B)^{-1} \right] ds.$$

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

(2.4)
$$\nabla f_T(S) := \lim_{t \to 0} \left[\frac{f(T+tS) - f(T)}{t} \right] = T^{-1}ST^{-1}$$

for T, S > 0.

Consider the continuous function f defined on an interval I for which the corresponding operator function is Gâteaux differentiable on the segment [C, D]: $\{(1-t)C+tD, t \in [0,1]\}$ for C, D selfadjoint operators with spectra in I. We consider the auxiliary function defined on [0,1] by

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

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

(2.5)
$$f(D) - f(C) = \int_0^1 \frac{d}{dt} \left(f_{C,D}(t) \right) dt = \int_0^1 \nabla f_{(1-t)C+tD} \left(D - C \right) dt.$$

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

(2.6)
$$C^{-1} - D^{-1} = \int_0^1 \left((1-t) C + tD \right)^{-1} \left(D - C \right) \left((1-t) C + tD \right)^{-1} dt.$$

Since, by (2.6) we have

(2.7)
$$(s+A)^{-1} - (s+B)^{-1}$$
$$= \int_0^1 (s+(1-t)A+tB)^{-1} (B-A) (s+(1-t)A+tB)^{-1} dt,$$

for all $s \ge 0$, hence by (2.3) and (2.7) we get (2.1).

Lemma 2. For all A, B > 0 we have the identity:

(2.8)
$$\mathcal{DL}og(w,\mu)(B) - \mathcal{DL}og(w,\mu)(A)$$
$$= \int_0^\infty w(\lambda) \left(\int_0^\infty \left(\int_0^1 (s+\lambda+(1-t)A+tB)^{-1}(B-A) \times (s+\lambda+(1-t)A+tB)^{-1} dt \right) ds \right) d\mu(\lambda).$$

Proof. For all A, B > 0 we have

(2.9)
$$\mathcal{DL}og(w,\mu)(B) - \mathcal{DL}og(w,\mu)(A) = \int_0^\infty w(\lambda) \left[\ln(\lambda+B) - \ln\lambda\right] d\mu(\lambda) - \int_0^\infty w(\lambda) \left[\ln(\lambda+A) - \ln\lambda\right] d\mu(\lambda) = \int_0^\infty w(\lambda) \left[\ln(\lambda+B) - \ln(\lambda+A)\right] d\mu(\lambda).$$

Since, by (2.1) we get

$$\ln (\lambda + B) - \ln (\lambda + A)$$

=
$$\int_0^\infty \left(\int_0^1 (s + (1 - t) ((\lambda + A)) + t (\lambda + B))^{-1} \times (\lambda + B - (\lambda + A)) (s + (1 - t) ((\lambda + A)) + t (\lambda + B))^{-1} dt \right) ds$$

for all $\lambda \geq 0$, then by multiplying with $w(\lambda)$ and integrating over $\mu(\lambda)$ we obtain

(2.10)
$$\int_0^\infty w(\lambda) \left[\ln(\lambda + B) - \ln(\lambda + A) \right] d\mu(\lambda)$$
$$= \left(\int_0^\infty \left(\int_0^1 (s + \lambda + (1 - t)A + tB)^{-1} (B - A) \times (s + \lambda + (1 - t)A + tB)^{-1} dt \right) ds \right) d\mu(\lambda).$$

Finally, by (2.9) and (2.10) we get (2.8).

Corollary 1. If $B \ge A > 0$, then $\mathcal{DLog}(w, \mu)(B) \ge \mathcal{DLog}(w, \mu)(A)$, namely $\mathcal{DLog}(w, \mu)(\cdot)$ is operator monotone on $(0, \infty)$.

Proof. If $B - A \ge 0$, then by multiplying both sides with $(s + \lambda + (1 - t)A + tB)^{-1}$ we get

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

for all $t \in [0,1]$ and $s, \lambda \ge 0$.

If we integrate of over $t\in [0,1]$ and $s\in [0,\infty)$ we obtain

$$\int_0^\infty \left(\int_0^1 \left(s + \lambda + (1-t)A + tB \right)^{-1} \left(B - A \right) \left(s + \lambda + (1-t)A + tB \right)^{-1} dt \right) ds \ge 0.$$

Further, if we multiply this inequality by $w(\lambda) \ge 0$, integrate over the positive measure $\mu(\lambda)$ and use the identity (2.8) we derive the desired inequality. \Box

Remark 1. Since, by (1.7),

$$\mathcal{DL}og\left(w_{(\ell+1)^{-1}}\right)(t) = \frac{1}{6}\pi^2 - \operatorname{dilog}\left(t\right), \ t \ge 0$$

and $\mathcal{DLog}\left(w_{(\ell+1)^{-1}}\right)$ is operator monotone, then the function – dilog is operator monotone on $(0,\infty)$.

3. Main Results

We have the following Lipschitz type inequality:

Theorem 2. Assume that $A \ge m_1 > 0$, $B \ge m_2 > 0$, then

(3.1)
$$\begin{aligned} \|\mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(B\right) - \mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(A\right)\| \\ &\leq \|B-A\| \times \begin{cases} \frac{\mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(m_{2}\right) - \mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(m_{1}\right)}{m_{2} - m_{1}} & \text{if } m_{1} \neq m_{2}, \\ \\ \mathcal{D}\left(w,\mu\right)\left(m\right) & \text{if } m_{1} = m_{2} = m. \end{cases} \end{aligned}$$

Proof. By taking the norm in (2.8) we get

$$(3.2) \qquad \|\mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(B\right) - \mathcal{D}\mathcal{L}og\left(w,\mu\right)\left(A\right)\| \\ \leq \int_{0}^{\infty} w\left(\lambda\right) \left(\int_{0}^{\infty} \left\|\left(\int_{0}^{1} \left(s+\lambda+(1-t)A+tB\right)^{-1}\left(B-A\right)\right)\right\| ds\right) d\mu\left(\lambda\right) \\ \leq \int_{0}^{\infty} w\left(\lambda\right) \left(\int_{0}^{\infty} \left(\int_{0}^{1} \left\|\left(s+\lambda+(1-t)A+tB\right)^{-1}\left(B-A\right)\right)\right\| ds\right) d\mu\left(\lambda\right) \\ \times \left(s+\lambda+(1-t)A+tB\right)^{-1} dt\right) ds\right) d\mu\left(\lambda\right) \\ \leq \|B-A\| \int_{0}^{\infty} w\left(\lambda\right) \\ \times \left(\int_{0}^{\infty} \left(\int_{0}^{1} \left\|\left(s+\lambda+(1-t)A+tB\right)^{-1}\right\|^{2} dt\right) ds\right) d\mu\left(\lambda\right), \end{cases}$$

for all A, B > 0.

Assume that $m_2 > m_1$. Then

$$s + \lambda + (1 - t) A + tB \ge (1 - t) m_1 + tm_2 + s + \lambda,$$

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

This implies that

$$(s + \lambda + (1 - t)A + tB)^{-1} \le ((1 - t)m_1 + tm_2 + s + \lambda)^{-1}$$

and

$$\left\| (s+\lambda+(1-t)A+tB)^{-1} \right\|^2 \le \left((1-t)m_1+tm_2+s+\lambda \right)^{-2}$$

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

Therefore

$$(3.3) \qquad \int_{0}^{\infty} w(\lambda) \left(\int_{0}^{\infty} \left(\int_{0}^{1} \left\| (s+\lambda+(1-t)A+tB)^{-1} \right\|^{2} dt \right) ds \right) d\mu(\lambda) \leq \int_{0}^{\infty} w(\lambda) \left(\int_{0}^{\infty} \left(\int_{0}^{1} ((1-t)m_{1}+tm_{2}+s+\lambda)^{-2} dt \right) ds \right) d\mu(\lambda) = \frac{1}{m_{2}-m_{1}} \int_{0}^{\infty} w(\lambda) \left(\int_{0}^{\infty} \left(\int_{0}^{1} ((1-t)m_{1}+tm_{2}+s+\lambda)^{-1} dt \right) ds \right) d\mu(\lambda) .$$

If in the identity (2.8) we take $A = m_1, B = m_2$, then we get

$$\mathcal{DL}og(w,\mu)(m_2) - \mathcal{DL}og(w,\mu)(m_1)$$

= $\int_0^\infty w(\lambda) \left(\int_0^\infty \left(\int_0^1 (s+\lambda+(1-t)m_1+tm_2)^{-1}(m_2-m_1) \times (s+\lambda+(1-t)m_1+tm_2)^{-1} dt \right) ds \right) d\mu(\lambda).$

and by (3.3) we get

(3.4)
$$\int_{0}^{\infty} w\left(\lambda\right) \left(\int_{0}^{\infty} \left(\int_{0}^{1} \left\| \left(s + \lambda + (1 - t)A + tB\right)^{-1} \right\|^{2} dt \right) ds \right) d\mu\left(\lambda\right)$$
$$\leq \frac{1}{m_{2} - m_{1}} \left[\mathcal{DLog}\left(w, \mu\right)\left(m_{2}\right) - \mathcal{DLog}\left(w, \mu\right)\left(m_{1}\right) \right].$$

The case $m_2 < m_1$ goes in a similar way and we also obtain (3.4).

Assume that $m_2 = m_1 = m$. Let $\epsilon > 0$, then $B + \epsilon \ge m + \epsilon > m$. From (3.4) we get

$$\begin{split} &\int_{0}^{\infty} w\left(\lambda\right) \left(\int_{0}^{\infty} \left(\int_{0}^{1} \left\| \left(s + \lambda + (1 - t)A + tB\right)^{-1} \right\|^{2} dt \right) ds \right) d\mu\left(\lambda\right) \\ &\leq \frac{1}{m + \epsilon - m} \left[\mathcal{DLog}\left(w, \mu\right) \left(m + \epsilon\right) - \mathcal{DLog}\left(w, \mu\right) \left(m\right) \right] \end{split}$$

and by taking the limit over $\epsilon \to 0+$, using the continuity and differentiability of $\mathcal{DL}og$ we deduce

$$\int_{0}^{\infty} w\left(\lambda\right) \left(\int_{0}^{\infty} \left(\int_{0}^{1} \left\| \left(s + \lambda + (1 - t)A + tB\right)^{-1} \right\|^{2} dt \right) ds \right) d\mu\left(\lambda\right)$$

$$\leq \left(\mathcal{DLog}\left(w, \mu\right)\right)'(m) = \mathcal{D}\left(w, \mu\right)(m),$$

which proves the second part of (3.1).

We have:

Lemma 3. Assume that function $f : [0, \infty) \to \mathbb{R}$ is operator monotone in $[0, \infty)$ and has the representation (1.1), where $b \ge 0$ and μ is a positive measure on $[0, \infty)$. Then

(3.5)
$$\mathcal{DL}og\left(\ell,\mu\right)\left(t\right) = F_f\left(t\right) - bt$$

provided the function

(3.6)
$$F_{f}(t) := \int_{0}^{t} \frac{f(s) - f(0)}{s} ds$$

is defined for all $t \in (0, \infty)$.

Proof. From (1.1) we have

(3.7)
$$\frac{f(s) - f(0)}{s} - b = \int_0^\infty \frac{\lambda}{s + \lambda} d\mu(\lambda) = \mathcal{D}(\ell, \mu)(s)$$

where $\ell(\lambda) = \lambda, \ \lambda \ge 0$.

By taking the integral over s on (0, t), we have

$$\int_{0}^{t} \frac{f(s) - f(0)}{s} ds - bt = \int_{0}^{t} \mathcal{D}(\ell, \mu)(s) ds = \mathcal{DL}og(\ell, \mu)(t)$$

for t > 0, and the proposition is proved.

Corollary 2. With the assumptions of Lemma 3 and if $A \ge m_1 > 0$, $B \ge m_2 > 0$, then

(3.8)
$$\|F_f(B) - F_f(A) - b(B - A)\|$$

$$\leq \|B - A\| \times \begin{cases} \left(\frac{F_f(m_2) - F_f(m_1)}{m_2 - m_1} - b\right) & \text{if } m_1 \neq m_2, \\ \\ \left(\frac{f(m) - f(0)}{s} - b\right) & \text{if } m_1 = m_2 = m. \end{cases}$$

Moreover,

(3.9)
$$\|F_{f}(B) - F_{f}(A)\| \leq \|B - A\| \times \begin{cases} \frac{F_{f}(m_{2}) - F_{f}(m_{1})}{m_{2} - m_{1}} & \text{if } m_{1} \neq m_{2}, \\ \frac{f(m) - f(0)}{s} & \text{if } m_{1} = m_{2} = m. \end{cases}$$

Proof. The inequality (3.8) follows by (3.1) for $\mathcal{DLog}(\ell, \mu)(t) = F_f(t) - bt, t > 0$. By the triangle inequality we have

$$\|F_f(B) - F_f(A)\| - b \|B - A\| \le \|F_f(B) - F_f(A) - b (B - A)\|$$
(3.8) we derive (3.9)

and by (3.8) we derive (3.9).

Remark 2. Assume that $A \ge m_1 > 0$, $B \ge m_2 > 0$. Consider the kernel $w_{\ell^{r-1}}(\lambda) := \frac{r \sin(r\pi)}{\pi} \lambda^{r-1}$, $r \in (0, 1]$. Then we have

$$\mathcal{DLog}\left(w_{\ell^{r-1}}\right)\left(t\right) = t^{r}, \ t \ge 0$$

and by (3.1),

(3.10)
$$\|B^r - A^r\| \le \|B - A\| \times \begin{cases} \frac{m_2^r - m_1^r}{m_2 - m_1} & \text{if } m_1 \neq m_2, \\ rm^r & \text{if } m_1 = m_2 = m_2 \end{cases}$$

For the kernel $w_{(\ell+1)^{-1}}(\lambda) := \frac{1}{\lambda+1}$ we have

$$\mathcal{DLog}\left(w_{(\ell+1)^{-1}}\right)(t) = \frac{1}{6}\pi^2 - \operatorname{dilog}\left(t\right), \ t \ge 0$$

and by (3.1),

(3.11)
$$\|\operatorname{dilog}(B) - \operatorname{dilog}(A)\| \le \|B - A\| \times \begin{cases} \frac{\operatorname{dilog}(m_1) - \operatorname{dilog}(m_2)}{m_2 - m_1} & \text{if } m_1 \neq m_2, \\ u(m) & \text{if } m_1 = m_2 = m, \end{cases}$$

where

$$u(t) := \begin{cases} \frac{\ln t}{t-1}, \ t \neq 1, \ t > 0, \\\\ 1, \ t = 1. \end{cases}$$

If we take $f(t) = \ln(t+a)$, for a, t > 0, then we have

$$F_{\ln(t+a)}(t) := \int_0^t \frac{\ln(s+a) - \ln(a)}{s} ds = \int_0^t \frac{1}{s} \ln\left(\frac{s}{a} + 1\right) ds.$$

If we change the variable $u = \frac{s}{a}$, then we get

$$\int_{0}^{t} \frac{1}{s} \ln\left(\frac{s}{a} + 1\right) ds = \int_{0}^{t/a} \frac{1}{ua} \ln\left(u + 1\right) a du = \int_{0}^{t/a} \frac{1}{u} \ln\left(u + 1\right) du$$
$$= -\operatorname{dilog}\left(\frac{t}{a} + 1\right),$$

 $which \ gives$

$$F_{\ln(t+a)}(t) = -\operatorname{dilog}\left(\frac{t}{a}+1\right), \ t > 0.$$

By (3.9) we then get

(3.12)
$$\left\| \operatorname{dilog} \left(\frac{1}{a} B + 1 \right) - \operatorname{dilog} \left(\frac{1}{a} A + 1 \right) \right\|$$
$$\leq \left\| B - A \right\| \times \begin{cases} \frac{\operatorname{dilog} \left(\frac{m_1}{a} + 1 \right) - \operatorname{dilog} \left(\frac{m_2}{a} + 1 \right)}{m_2 - m_1} & \text{if } m_1 \neq m_2, \end{cases}$$
$$\frac{\ln(m+a) - \ln a}{m} & \text{if } m_1 = m_2 = m. \end{cases}$$

4. More Examples

If we consider the positive kernel $w_{\exp(-a\cdot)}(\lambda) := \exp(-a\lambda), \lambda \ge 0$, then, after some calculations

$$\int_0^\infty \exp(-a\lambda)\ln(\lambda+t)\,d\lambda = \frac{1}{a}\left[\ln t + E_1\left(at\right)\exp(at)\right],$$

for t > 0, where the *exponential integral* is given by

$$E_1(t) := \int_t^\infty \frac{e^{-u}}{u} du.$$

For a = 1 we have

$$\int_0^\infty \exp(-\lambda) \ln (\lambda + t) \, d\lambda = \ln t + E_1 \, (t) \exp(t),$$

For t = 0, we derive

$$\int_0^\infty \exp(-\lambda) \ln\left(\lambda\right) d\lambda = -\gamma,$$

where γ is Euler–Mascheroni constant.

For a > 0, by changing the variable $a\lambda = \nu$, then

$$\int_0^\infty \exp(-a\lambda)\ln(\lambda) \, d\lambda = \int_0^\infty \exp(-\nu)\ln\left(\frac{\nu}{a}\right) \frac{1}{a} d\nu$$
$$= \frac{1}{a} \int_0^\infty \left[\exp(-\nu)\ln\nu - \exp(-\nu)\ln a\right] d\nu$$
$$= \frac{1}{a} \left(-\gamma - \ln a\right) = -\frac{\ln a + \gamma}{a}.$$

We then have

$$\mathcal{DL}og\left(w_{\exp(-a\cdot)}\right)(t) = \int_{0}^{\infty} \exp(-a\lambda) \ln\left(\frac{\lambda+t}{\lambda}\right) d\mu\left(\lambda\right)$$
$$= \frac{1}{a} \left[\ln\left(at\right) + E_{1}\left(at\right) \exp(at) + \gamma\right]$$

and, for a = 1,

$$\mathcal{DLog}\left(w_{\exp(-\cdot)}\right)(t) = \int_{0}^{\infty} \exp(-\lambda) \ln\left(\frac{\lambda+t}{\lambda}\right) d\mu\left(\lambda\right)$$
$$= \ln\left(t\right) + E_{1}\left(t\right) \exp(t) + \gamma.$$

Using Corollary 1 we conclude that the function $\ln(t) + E_1(t) \exp(t)$ is operator monotone on $(0, \infty)$.

Observe that

$$\left(\mathcal{DLog}\left(w_{\exp(-\cdot)}\right)\right)'(t) = \frac{1}{t} + E_1'(t)\exp(t) + E_1(t)\exp(t)$$
$$= \frac{1}{t} + \exp(t)\left[E_1(t) - \frac{e^{-t}}{t}\right], \ t > 0.$$

Assume that $A \ge m_1 > 0$, $B \ge m_2 > 0$, then by (3.1) we obtain:

(4.1)
$$\|\ln(B) + E_1(B)\exp(B) - \ln(A) - E_1(A)\exp(A)\|$$

$$\leq \|B - A\|$$

$$\times \begin{cases} \frac{\ln(m_2) + E_1(m_2)\exp(m_2) - \ln(m_1) - E_1(m_1)\exp(m_1)}{m_2 - m_1} & \text{if } m_1 \neq m_2, \\ \frac{1}{m} + \exp(m)\left[E_1(m) - \frac{e^{-m}}{m}\right] & \text{if } m_1 = m_2 = m. \end{cases}$$

If we consider the positive kernel $w_{(\cdot+a)^{-2}}(\lambda) := \frac{1}{(\lambda+a)^2}, \lambda \ge 0, a > 0$, then, after some calculations

$$\int_0^\infty \frac{\ln\left(\lambda+t\right)}{\left(\lambda+a\right)^2} d\lambda = \begin{cases} \frac{t\ln t - a\ln a}{a(t-a)}, & \text{if } t \neq a, \\ \frac{\ln a + 1}{a}, & \text{if } t = a \end{cases}$$

for t > 0.

If a = 1, then

$$\int_0^\infty \frac{\ln\left(\lambda+t\right)}{\left(\lambda+1\right)^2} d\lambda = \begin{cases} \frac{t\ln t}{t-1}, \text{ if } t \neq 1, \\ 1, \text{ if } t = 1 \end{cases}$$

for t > 0.

For t = 0, we derive

$$\int_{0}^{\infty} \frac{\ln\left(\lambda\right)}{\left(\lambda+a\right)^{2}} d\lambda = \frac{\ln a}{a}$$

for a > 0.

Therefore

$$\mathcal{DL}og\left(w_{(\cdot+a)^{-2}}\right)(t) = \begin{cases} \frac{t(\ln t - \ln a)}{a(t-a)}, \text{ if } t \neq a, \\ \\ \frac{1}{a}, \text{ if } t = a. \end{cases}$$

For a = 1,

$$\mathcal{DLog}\left(w_{(\cdot+1)^{-2}}\right)(t) = \begin{cases} \frac{t \ln t}{t-1}, \text{ if } t \neq 1, \\ \\ 1, \text{ if } t = 1. \end{cases}$$

Using Corollary 1 we conclude that the function $\mathcal{DLog}(w_{(\cdot+1)})$ is operator monotone on $(0,\infty)$.

Assume that $1 > A \ge m_1 > 0$, $1 > B \ge m_2 > 0$, then by (3.1) we obtain:

(4.2)
$$\left\| (1-B)^{-1} B \ln B - (1-A)^{-1} A \ln A \right\|$$
$$\leq \|B-A\|$$
$$\times \begin{cases} \frac{1}{m_2 - m_1} \left(\frac{m_2 \ln m_2}{m_2 - 1} - \frac{m_2 \ln m_2}{m_2 - 1} \right) & \text{if } m_1 \neq m_2, \\ \left(\frac{1}{m_1 - 1} - \frac{\ln m}{(m_1 - 1)^2} \right) & \text{if } m_1 = m_2 = m. \end{cases}$$

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