

**SOME LIPSCHITZ TYPE p -SCHATTEN NORM INEQUALITIES
FOR THE LERCH TRANSFORM OF SELFADJOINT
OPERATORS**

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ABSTRACT. For a selfadjoint operator T on a complex Hilbert space H with the spectrum $\text{Sp}(T) \subset (-1, 1)$, we define the *Lerch transform*

$$\Phi(T, s, v) := \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} (e^t - T)^{-1} dt$$

for $\text{Re } v > 0$ and $\text{Re } s > 0$. An operator $A \in \mathcal{B}(H)$ is said to belong to the *von Neumann-Schatten class* $\mathcal{B}_p(H)$, $1 \leq p < \infty$ if the *p -Schatten norm* is finite

$$\|A\|_p := [\text{tr}(|A|^p)]^{1/p} < \infty.$$

Assume that $A, B \in \mathcal{B}_p(H)$ with $-1 < A \leq m_1 < 1$ and $-1 < B \leq m_2 < 1$, then for $v > 0$ and $s > 0$,

$$\begin{aligned} & \|\Phi_\mu(B, s, v) - \Phi_\mu(A, s, v)\|_p \\ & \leq \|B - A\|_p \times \begin{cases} \frac{\Phi_\mu(m_2, s, v) - \Phi_\mu(m_1, s, v)}{m_2 - m_1}, & \text{if } m_1 \neq m_2 \\ \frac{\partial \Phi_\mu(m, s, v)}{\partial z}, & \text{if } m_1 = m_2 = m, \end{cases} \end{aligned}$$

where $\frac{\partial \Phi_\mu}{\partial z}$ is the partial derivative of Φ_μ in the first variable.

Applications for Jensen's gap inequalities and some particular examples of interest are also given.

1. INTRODUCTION

The *Lerch transcendent* function is given by the series

$$(1.1) \quad \Phi(z, s, \alpha) := \sum_{n=0}^{\infty} \frac{z^n}{(n + \alpha)^s}, \quad |z| < 1, \quad \alpha \neq 0, -1, -2, \dots$$

see for instance [31, Section 1.11, p. 27] or [2, Section 25.14]. This function, defined by Mathias Lerch in 1887 in his paper [42], includes as special cases of the parameters; the Hurwitz, Riemann zeta functions and the polylogarithms, among others. Therefore the transcendent has applications ranging from number theory to physics.

The *Hurwitz zeta* function, formally defined for complex arguments s with $\text{Re}(s) > 1$ and α with $\text{Re}(\alpha) > 0$ by

$$\zeta(s, \alpha) := \sum_{n=0}^{\infty} \frac{1}{(n + \alpha)^s}$$

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is a special case, given by

$$\zeta(s, \alpha) = \Phi(1, s, \alpha).$$

For $\alpha = 1$ we have the *Riemann zeta* function

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}.$$

The *polylogarithm* function $\text{Li}(s, z)$ is defined by a power series in z , which is also a *Dirichlet series* in s :

$$(1.2) \quad \text{Li}(z, s) := \sum_{n=1}^{\infty} \frac{z^n}{n^s} = z\Phi(z, s, 1).$$

This definition is valid for arbitrary complex order s and for all complex arguments z with $|z| < 1$; it can be extended to $|z| \geq 1$ by the process of analytic continuation. The special case $s = 1$ involves the ordinary natural logarithm, $\text{Li}(z, 1) = -\ln(1 - z)$, while the special cases $s = 2$ and $s = 3$ are called the *dilogarithm* (also referred to as *Spence's function*) and *trilogarithm* respectively.

The *Legendre chi* function is a special case, given by

$$(1.3) \quad \chi_s(z) = 2^{-s} z \Phi(z^2, s, 1/2).$$

The *Legendre chi* function is a special function whose Taylor series is also a Dirichlet series, given by

$$(1.4) \quad \chi_s(z) := \sum_{n=0}^{\infty} \frac{z^{2n+1}}{(2n+1)^s}.$$

The following integral representations are valid [31, p. 27]

$$(1.5) \quad \Phi(z, s, v) = \frac{1}{\Gamma(s)} \int_0^{\infty} \frac{t^{s-1} e^{-vt}}{1 - ze^{-t}} dt = \frac{1}{\Gamma(s)} \int_0^{\infty} \frac{t^{s-1} e^{-(v-1)t}}{e^t - z} dt$$

for $\text{Re } v > 0$ and either $|z| \leq 1$, $z \neq 1$, $\text{Re } s > 0$ or $z = 1$, $\text{Re } s > 1$. Here $\Gamma(\cdot)$ is Euler's Gama function

$$\Gamma(s) := \int_0^{\infty} e^{-t} t^{s-1} dt, \quad \text{Re } s > 0.$$

For a selfadjoint operator T with $\text{Sp}(T) \subset (-1, 1)$ and by utilising the continuous functional calculus for selfadjoint operators, we define the transform

$$(1.6) \quad \Phi(T, s, v) := \frac{1}{\Gamma(s)} \int_0^{\infty} t^{s-1} e^{-(v-1)t} (e^t - T)^{-1} dt$$

for $\text{Re } v > 0$ and $\text{Re } s > 0$.

We can also define the related transforms

$$(1.7) \quad \text{Li}(T, s) := T\Phi(T, s, 1) \quad \text{and} \quad \chi_s(T) := 2^{-s} T\Phi(T^2, s, 1/2)$$

for a selfadjoint operator T with $\text{Sp}(T) \subset (-1, 1)$ and $\text{Re } s > 0$.

Now, for a positive measure μ on $[0, \infty)$, we define the *Lerch operator transform* of the selfadjoint operator T with $\text{Sp}(T) \subset (-1, 1)$, by

$$(1.8) \quad \Phi_{\mu}(T, s, v) := \frac{1}{\Gamma(s)} \int_0^{\infty} t^{s-1} e^{-(v-1)t} (e^t - T)^{-1} d\mu(t),$$

for $\text{Re } v > 0$ and $\text{Re } s > 0$, provided that the integral exists. When μ is Lebesgue measure, then we recapture (1.5).

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 [7] 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

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

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

However, as shown by Farforovskaya in [32], [33] and Kato in [40], the following inequality holds

$$(1.9) \quad \||A| - |B|\| \leq \frac{2}{\pi} \|A - B\| \left(2 + \log \left(\frac{\|A\| + \|B\|}{\|A - B\|} \right) \right)$$

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

If the operator norm is replaced with *Hilbert-Schmidt norm* $\|C\|_{HS} := (\text{tr } C^*C)^{1/2}$ of an operator C , then the following inequality is true [3]

$$(1.10) \quad \||A| - |B|\|_{HS} \leq \sqrt{2} \|A - B\|_{HS}$$

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 [7] that, if A is an invertible operator, then for all operators B in a neighborhood of A we have

$$(1.11) \quad \||A| - |B|\| \leq a_1 \|A - B\| + a_2 \|A - B\|^2 + O(\|A - B\|^3),$$

where

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

In [6] the author also obtained the following *Lipschitz type inequality*

$$(1.12) \quad \|f(A) - f(B)\| \leq f'(a) \|A - B\|$$

where f is an *operator monotone function* on $[0, \infty)$ and $A, B \geq aI_H > 0$. Recall that $A \geq B$ means that $\langle (A - B)x, x \rangle \geq 0$ for all $x \in H$ and f is an *operator monotone function* on $[0, \infty)$ if $f(A) \geq f(B)$ for $A \geq B \geq 0$.

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 [8], [34] and the references therein.

In order to obtain similar results for the *p -Schatten norm* and *Lerch operator transform* we need the following preparations.

2. SOME PRELIMINARY FACTS ON p -SCHATTEN NORM

Let $(H; \langle \cdot, \cdot \rangle)$ be a complex Hilbert space and $\mathcal{B}(H)$ the Banach algebra of all bounded linear operators on H . If $\{e_i\}_{i \in I}$ an orthonormal basis of H , we say that $A \in \mathcal{B}(H)$ is of *trace class* if

$$(2.1) \quad \|A\|_1 := \sum_{i \in I} \langle |A| e_i, e_i \rangle < \infty.$$

The definition of $\|A\|_1$ does not depend on the choice of the orthonormal basis $\{e_i\}_{i \in I}$. We denote by $\mathcal{B}_1(H)$ the set of trace class operators in $\mathcal{B}(H)$.

We define the *trace* of a trace class operator $A \in \mathcal{B}_1(H)$ to be

$$(2.2) \quad \text{tr}(A) := \sum_{i \in I} \langle Ae_i, e_i \rangle,$$

where $\{e_i\}_{i \in I}$ an orthonormal basis of H . Note that this coincides with the usual definition of the trace if H is finite-dimensional. We observe that the series (2.2) converges absolutely and it is independent from the choice of basis.

The following result collects some properties of the trace:

Theorem 1. *We have:*

(i) *If $A \in \mathcal{B}_1(H)$ then $A^* \in \mathcal{B}_1(H)$ and*

$$(2.3) \quad \text{tr}(A^*) = \overline{\text{tr}(A)};$$

(ii) *If $A \in \mathcal{B}_1(H)$ and $T \in \mathcal{B}(H)$, then $AT, TA \in \mathcal{B}_1(H)$ and*

$$(2.4) \quad \text{tr}(AT) = \text{tr}(TA) \text{ and } |\text{tr}(AT)| \leq \|A\|_1 \|T\|;$$

(iii) *$\text{tr}(\cdot)$ is a bounded linear functional on $\mathcal{B}_1(H)$ with $\|\text{tr}\| = 1$;*

(iv) *If $A, B \in \mathcal{B}_2(H)$ then $AB, BA \in \mathcal{B}_1(H)$ and $\text{tr}(AB) = \text{tr}(BA)$;*

(v) *$\mathcal{B}_{fin}(H)$ is a dense subspace of $\mathcal{B}_1(H)$.*

An operator $A \in \mathcal{B}(H)$ is said to belong to the *von Neumann-Schatten class* $\mathcal{B}_p(H)$, $1 \leq p < \infty$ if the *p-Schatten norm* is finite [51, p. 60-64]

$$\|A\|_p := [\text{tr}(|A|^p)]^{1/p} < \infty.$$

For $1 < p < q < \infty$ we have that

$$(2.5) \quad \mathcal{B}_1(H) \subset \mathcal{B}_p(H) \subset \mathcal{B}_q(H) \subset \mathcal{B}(H)$$

and

$$(2.6) \quad \|A\|_1 \geq \|A\|_p \geq \|A\|_q \geq \|A\|.$$

For $p \geq 1$ the functional $\|\cdot\|_p$ is a *norm* on the **-ideal* $\mathcal{B}_p(H)$ and $(\mathcal{B}_p(H), \|\cdot\|_p)$ is a Banach space.

Also, see for instance [51, p. 60-64],

$$(2.7) \quad \|A\|_p = \|A^*\|_p, \quad A \in \mathcal{B}_p(H)$$

$$(2.8) \quad \|AB\|_p \leq \|A\|_p \|B\|_p, \quad A, B \in \mathcal{B}_p(H)$$

and

$$(2.9) \quad \|AB\|_p \leq \|A\|_p \|B\|, \quad \|BA\|_p \leq \|B\| \|A\|_p, \quad A \in \mathcal{B}_p(H), \quad B \in \mathcal{B}(H).$$

This implies that

$$(2.10) \quad \|CAB\|_p \leq \|C\| \|A\|_p \|B\|, \quad A \in \mathcal{B}_p(H), \quad B, C \in \mathcal{B}(H).$$

In terms of *p-Schatten norm* we have the *Hölder inequality* for $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$

$$(2.11) \quad (|\text{tr}(AB)| \leq) \|AB\|_1 \leq \|A\|_p \|B\|_q, \quad A \in \mathcal{B}_p(H), \quad B \in \mathcal{B}_q(H).$$

For the theory of trace functionals and their applications the reader is referred to [49] and [51].

For some classical trace inequalities see [10], [12], and [46], which are continuations of the work of Bellman [4]. For related works the reader can refer to [1], [5], [10], [36], [43], [44], [45], [48], [50] and the recent papers [13]-[29].

3. MAIN RESULTS

We have the following representation result:

Lemma 1. *For A, B with $\text{Sp}(A), \text{Sp}(B) \subset (-1, 1)$, $\text{Re } v > 0$ and $\text{Re } s > 0$ we have*

$$(3.1) \quad \begin{aligned} & \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \\ &= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left[\int_0^1 (e^t - [(1-u)B + uA])^{-1} (B - A) \right. \\ & \quad \left. \times (e^t - [(1-u)B + uA])^{-1} du \right] d\mu(t). \end{aligned}$$

Proof. For A, B with $\text{Sp}(A), \text{Sp}(B) \subset (-1, 1)$, we have by (1.6) that

$$(3.2) \quad \begin{aligned} & \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \\ &= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left[(e^t - B)^{-1} - (e^t - A)^{-1} \right] d\mu(t) \end{aligned}$$

for $\text{Re } v > 0$ and $\text{Re } s > 0$.

The function $g(u) = -u^{-1}$ is operator monotonic on $(0, \infty)$, operator Gâteaux differentiable and the Gâteaux derivative is given by

$$(3.3) \quad \nabla g_T(S) := \lim_{u \rightarrow 0} \left[\frac{g(T + uS) - g(T)}{u} \right] = T^{-1} S T^{-1}$$

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

$$g_{C,D}(u) = g((1-u)C + uD), \quad u \in [0, 1].$$

If $g_{C,D}$ is Gâteaux differentiable on the segment $[C, D] := \{(1-u)C + uD, u \in [0, 1]\}$, then we have, by the properties of the Bochner integral, that

$$(3.4) \quad g(D) - g(C) = \int_0^1 \frac{d}{du} (g_{C,D}(u)) du = \int_0^1 \nabla g_{(1-u)C + uD} (D - C) du.$$

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

$$(3.5) \quad C^{-1} - D^{-1} = \int_0^1 ((1-u)C + uD)^{-1} (D - C) ((1-u)C + uD)^{-1} du.$$

By (3.5) for $C = e^t - B$, $D = e^t - A$, $t \in [0, \infty)$ we have

$$\begin{aligned}
(3.6) \quad & (e^t - B)^{-1} - (e^t - A)^{-1} \\
&= \int_0^1 ((1-u)(e^t - B) + u(e^t - A))^{-1} (e^t - A - e^t + B) \\
&\quad \times ((1-u)(e^t - B) + u(e^t - A))^{-1} du \\
&= \int_0^1 (e^t - [(1-u)B + uA])^{-1} (B - A) (e^t - [(1-u)B + uA])^{-1} du.
\end{aligned}$$

If we multiply this equality by $t^{s-1}e^{-(v-1)t}$ and integrate, then we obtain (3.1). \square

Observe that

$$\begin{aligned}
(3.7) \quad \text{Li}(T, s) &= T\Phi(T, s, 1) = \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} T (e^t - T)^{-1} dt \\
&= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} (T - e^t + e^t) (e^t - T)^{-1} dt \\
&= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} [e^t (e^t - T)^{-1} - 1] dt
\end{aligned}$$

for $\text{Re } s > 0$ and T with $\text{Sp}(T) \subset (-1, 1)$.

Corollary 1. For A, B with $\text{Sp}(A), \text{Sp}(B) \subset (-1, 1)$ and $\text{Re } s > 0$, we have

$$\begin{aligned}
(3.8) \quad & \text{Li}(B, s) - \text{Li}(A, s) \\
&= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^t \\
&\quad \times \left[\int_0^1 (e^t - [(1-u)B + uA])^{-1} (B - A) (e^t - [(1-u)B + uA])^{-1} du \right] dt.
\end{aligned}$$

Proof. By (3.7) we have

$$\text{Li}(B, s) - \text{Li}(A, s) = \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^t [(e^t - B)^{-1} - (e^t - A)^{-1}] dt$$

for $\text{Re } s > 0$ and by employing the identity (3.6) we derive (3.8). \square

We have the following Lipschitz type inequalities for the p -Schatten norm:

Theorem 2. Assume that $A, B \in \mathcal{B}_p(H)$ with $-1 < A \leq m_1 < 1$ and $-1 < B \leq m_2 < 1$, then for $v > 0$ and $s > 0$,

$$\begin{aligned}
(3.9) \quad & \|\Phi_\mu(B, s, v) - \Phi_\mu(A, s, v)\|_p \\
&\leq \|B - A\|_p \times \begin{cases} \frac{\Phi_\mu(m_2, s, v) - \Phi_\mu(m_1, s, v)}{m_2 - m_1}, & \text{if } m_1 \neq m_2 \\ \frac{\partial \Phi_\mu(m, s, v)}{\partial z}, & \text{if } m_1 = m_2 = m, \end{cases}
\end{aligned}$$

where $\frac{\partial \Phi_\mu}{\partial z}$ is the partial derivative of Φ_μ in the first variable.

Proof. By taking the p -Schatten norm in (3.1), using the properties of the integral and the property (2.10)

$$\begin{aligned}
(3.10) \quad & \|\Phi_\mu(B, s, v) - \Phi_\mu(A, s, v)\|_p \\
& \leq \|B - A\|_p \\
& \times \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left(\int_0^1 \left\| (e^t - [(1-u)B + uA])^{-1} \right\|^2 du \right) d\mu(t) \\
& = \|B - A\|_p \\
& \times \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left(\int_0^1 \left\| (e^t - [uB + (1-u)A])^{-1} \right\|^2 du \right) d\mu(t).
\end{aligned}$$

Since $-1 < A \leq m_1 < 1$ and $-1 < B \leq m_2 < 1$, hence

$$(1-u)m_1 + um_2 \geq uB + (1-u)A$$

for $u \in [0, 1]$, namely

$$0 < e^t - [(1-u)m_1 + um_2] \leq e^t - [uB + (1-u)A]$$

for $u \in [0, 1]$, $t \geq 0$.

This implies that

$$(e^t - [uB + (1-u)A])^{-1} \leq (e^t - [(1-u)m_1 + um_2])^{-1}$$

for $u \in [0, 1]$, $t \geq 0$.

By taking the norm, we get

$$\left\| (e^t - [uB + (1-u)A])^{-1} \right\| \leq (e^t - [(1-u)m_1 + um_2])^{-1},$$

namely

$$\left\| (e^t - [uB + (1-u)A])^{-1} \right\|^2 \leq (e^t - [(1-u)m_1 + um_2])^{-2},$$

for $u \in [0, 1]$, $t \geq 0$.

By taking the integral over u in $[0, 1]$, multiplying by $t^{s-1}e^{-(v-1)t}$ and taking the integral on $[0, \infty)$ over the positive measure $d\mu(t)$, we get

$$\begin{aligned}
(3.11) \quad & \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left(\int_0^1 \left\| (e^t - [uB + (1-u)A])^{-1} \right\|^2 du \right) d\mu(t) \\
& \leq \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left(\int_0^1 (e^t - [(1-u)m_1 + um_2])^{-2} du \right) d\mu(t).
\end{aligned}$$

Assume that $m_1 < m_2$. If we use the identity (3.1), change the variable, by replacing u with $1-u$ and choose $A = m_1$, $B = m_2$, then we get

$$\begin{aligned}
& \Phi_\mu(m_2, s, v) - \Phi_\mu(m_1, s, v) \\
& = \frac{m_2 - m_1}{\Gamma(s)} \\
& \times \int_0^\infty t^{s-1} e^{-(v-1)t} \left[\int_0^1 (e^t - [um_2 + (1-u)m_1])^{-2} du \right] d\mu(t),
\end{aligned}$$

which gives that

$$(3.12) \quad \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left(\int_0^1 (e^t - [(1-u)m_1 + um_2])^{-2} du \right) d\mu(t) \\ = \frac{\Phi_\mu(m_2, s, v) - \Phi_\mu(m_1, s, v)}{m_2 - m_1}.$$

By making use of (3.10), (3.11) and (3.12) we get the first inequality in (3.9).

The case $m_1 > m_2$ goes in a similar way and we omit the details.

Let $m_1 = m_2 = m$ and $\varepsilon > 0$. Then $B \leq m + \varepsilon = m_2$ and $A \leq m = m_1$. By using the first inequality in (3.9) for $m_2 > m_1$ we get

$$(3.13) \quad \|\Phi_\mu(B, s, v) - \Phi_\mu(A, s, v)\|_p \leq \|B - A\|_p \frac{\Phi_\mu(m + \varepsilon, s, v) - \Phi_\mu(m, s, v)}{\varepsilon}.$$

By taking the limit over $\varepsilon \rightarrow 0+$ in (3.13), we derive the second branch of the inequality (3.9). \square

Corollary 2. *Assume that $A, B \in \mathcal{B}_p(H)$ with $-1 < A \leq m_1 < 1$, $-1 < B \leq m_2 < 1$ and $\operatorname{Re} s > 0$, we have*

$$(3.14) \quad \|\operatorname{Li}(B, s) - \operatorname{Li}(A, s)\|_p \\ \leq \|B - A\|_p \times \begin{cases} \frac{\operatorname{Li}(m_2, s) - \operatorname{Li}(m_1, s)}{m_2 - m_1}, & \text{if } m_1 \neq m_2 \\ \frac{\partial \operatorname{Li}(m, s)}{\partial z}, & \text{if } m_1 = m_2 = m. \end{cases}$$

4. SOME DISCRETE INEQUALITIES

Assume $A, B \in \mathcal{B}_p(H)$ with $-1 < A_k \leq m < 1$ and $w_k \geq 0$, for $k \in \{1, \dots, n\}$ with $\sum_{k=1}^n w_k = 1$. Then $-1 < \sum_{j=1}^n w_j A_j \leq m < 1$ and by the second inequality in (3.9), we get

$$(4.1) \quad \left\| \Phi_\mu(A_k, s, v) - \Phi_\mu \left(\sum_{j=1}^n w_j A_j, s, v \right) \right\|_p \leq \frac{\partial \Phi_\mu(m, s, v)}{\partial z} \left\| A_k - \sum_{j=1}^n w_j A_j \right\|_p$$

for $k \in \{1, \dots, n\}$.

If we multiply (4.1) by $w_k \geq 0$ and sum, then we get

$$(4.2) \quad \sum_{k=1}^n w_k \left\| \Phi_\mu(A_k, s, v) - \Phi_\mu \left(\sum_{j=1}^n w_j A_j, s, v \right) \right\|_p \\ \leq \frac{\partial \Phi_\mu(m, s, v)}{\partial z} \sum_{k=1}^n w_k \left\| A_k - \sum_{j=1}^n w_j A_j \right\|_p.$$

By using the triangle inequality, we have

$$(4.3) \quad \left\| \sum_{k=1}^n w_k \Phi_\mu(A_k, s, v) - \Phi_\mu \left(\sum_{j=1}^n w_j A_j, s, v \right) \right\|_p \\ \leq \sum_{k=1}^n w_k \left\| \Phi_\mu(A_k, s, v) - \Phi_\mu \left(\sum_{j=1}^n w_j A_j, s, v \right) \right\|_p.$$

By making use of (4.2) and (4.3), we then derive the following upper bound for the *Jensen's gap*

$$(4.4) \quad \left\| \sum_{k=1}^n w_k \Phi_\mu(A_k, s, v) - \Phi_\mu \left(\sum_{j=1}^n w_j A_j, s, v \right) \right\|_p \\ \leq \frac{\partial \Phi_\mu(m, s, v)}{\partial z} \sum_{k=1}^n w_k \left\| A_k - \sum_{j=1}^n w_j A_j \right\|_p.$$

Denote

$$K(p, A) := \sum_{k=1}^n w_k \left\| A_k - \sum_{j=1}^n w_j A_j \right\|_p.$$

By making use of Hölder's inequality, we have the bounds

$$(4.5) \quad K(w, A) \leq \begin{cases} \max_{k \in \{1, \dots, n\}} \left\| A_k - \sum_{j=1}^n w_j A_j \right\|_p \\ \left(\sum_{k=1}^n w_k \left\| A_k - \sum_{j=1}^n w_j A_j \right\|_p^r \right)^{1/r}, \quad r > 1 \\ \max_{k \in \{1, \dots, n\}} \{w_k\} \sum_{k=1}^n \left\| A_k - \sum_{j=1}^n w_j A_j \right\|_p. \end{cases}$$

By the triangle inequality we also have

$$\sum_{k=1}^n w_k \left\| A_k - \sum_{j=1}^n w_j A_j \right\|_p = \sum_{k=1}^n w_k \left\| \sum_{j=1}^n w_j (A_k - A_j) \right\|_p \\ \leq \sum_{k=1}^n w_k \sum_{j=1}^n w_j \|A_k - A_j\|_p \\ = 2 \sum_{1 \leq j < k \leq n} w_k w_j \|A_k - A_j\|_p =: 2G(w, A).$$

Observe that

$$G(w, A) \leq \max_{1 \leq j < k \leq n} \|A_k - A_j\|_p \sum_{1 \leq j < k \leq n} w_k w_j \\ = \max_{1 \leq j < k \leq n} \|A_k - A_j\|_p \frac{1}{2} \left(\sum_{k, j=1}^n w_k w_j - \sum_{k=1}^n w_k^2 \right) \\ = \max_{1 \leq j < k \leq n} \|A_k - A_j\|_p \frac{1}{2} \left(1 - \sum_{k=1}^n w_k^2 \right),$$

which implies that

$$(4.6) \quad K(w, A) \leq \max_{1 \leq j < k \leq n} \|A_k - A_j\|_p \left(1 - \sum_{k=1}^n w_k^2 \right).$$

Utilising Hölder's inequality, we also have for $r, q > 1$ with $\frac{1}{r} + \frac{1}{q} = 1$, that

$$\begin{aligned} G(w, A) &\leq \left(\sum_{1 \leq j < k \leq n} (w_k w_j)^q \right)^{1/q} \left(\sum_{1 \leq j < k \leq n} \|A_k - A_j\|_p^r \right)^{1/r} \\ &= \frac{1}{2^{1/q}} \left(\sum_{k,j=1}^n w_k^q w_j^q - \sum_{k=1}^n w_k^{2q} \right)^{1/q} \left(\sum_{1 \leq j < k \leq n} \|A_k - A_j\|_p^r \right)^{1/r} \\ &= \frac{1}{2^{1/q}} \left(\left(\sum_{k=1}^n w_k^q \right)^2 - \sum_{k=1}^n w_k^{2q} \right)^{1/q} \left(\sum_{1 \leq j < k \leq n} \|A_k - A_j\|_p^r \right)^{1/r}, \end{aligned}$$

which implies that

$$(4.7) \quad K(w, A) \leq 2^{1/r} \left[\left(\sum_{k=1}^n w_k^q \right)^2 - \sum_{k=1}^n w_k^{2q} \right]^{1/q} \left(\sum_{1 \leq j < k \leq n} \|A_k - A_j\|_p^r \right)^{1/r}.$$

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