

DETERMINANT INEQUALITIES FOR POSITIVE DEFINITE MATRICES VIA HÖLDER, MINKOWSKI AND GRÜSS INTEGRAL INEQUALITIES

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ABSTRACT. In this paper we prove among others that, if A, B, C are positive definite matrices, then

$$\left| \frac{\det(C)}{\det(C+A+B)} - \frac{\det(C)}{\det(C+A)} \frac{\det(C)}{\det(C+B)} \right| \leq \frac{1}{2} \left[\frac{\det(C)}{\det(C+2A)} - \frac{[\det(C)]^2}{[\det(C+A)]^2} \right]^{1/2} \leq \frac{1}{4}.$$

If $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, then also

$$[\det(C+pA)]^{1/p} [\det(C+qB)]^{1/q} \geq [\det(C+A+B)].$$

1. INTRODUCTION

A real square matrix $A = (a_{ij})$, $i, j = 1, \dots, n$ is *symmetric* provided $a_{ij} = a_{ji}$ for all $i, j = 1, \dots, n$. A real symmetric matrix is said to be *positive definite* provided the quadratic form $Q(x) = \sum_{i,j=1}^n a_{ij}x_i x_j$ is positive for all $x = (x_1, \dots, x_n) \in \mathbb{R}^n \setminus \{0\}$. It is well known that a necessary and sufficient condition for the symmetric matrix A to be positive definite, and we write $A > 0$, is that all determinants

$$\det(A_k) = \det(a_{ij}), \quad i, j = 1, \dots, k; \quad k = 1, \dots, n$$

are positive.

It is known that the following integral representation is valid, see [1, pp. 61-62] or [11, pp. 211-212]

$$(1.1) \quad J_n(A) := \int_{\mathbb{R}^n} \exp(-\langle Ax, x \rangle) dx := \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} \exp(-\langle Ax, x \rangle) dx \\ = \frac{\pi^{n/2}}{[\det(A)]^{1/2}},$$

where A is a positive definite matrix of order n and $\langle \cdot, \cdot \rangle$ is the usual inner product on \mathbb{R}^n .

By utilizing the representation (1.1) and Hölder's integral inequality for multiple integrals one can prove the *logarithmic concavity* of the determinant that is due to Ky Fan ([1, p. 63] or [11, p. 212]), namely

$$(1.2) \quad \det((1-\lambda)A + \lambda B) \geq [\det(A)]^{1-\lambda} [\det(B)]^\lambda$$

for any positive definite matrices A, B and $\lambda \in [0, 1]$.

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By mathematical induction we can get a generalization of (1.2) which was obtained by L. Mirsky in [10], see also [11, p. 212]

$$(1.3) \quad \det \left(\sum_{j=1}^m \lambda_j A_j \right) \geq \prod_{j=1}^m [\det (A_j)]^{\lambda_j}, \quad m \geq 2,$$

where $\lambda_j > 0, j = 1, \dots, m$ with $\sum_{j=1}^m \lambda_j = 1$ and $A_j > 0, j = 1, \dots, m$.

If we write (1.3) for $A_j = B_j^{-1}$ we get

$$\det \left(\sum_{j=1}^m \lambda_j B_j^{-1} \right) \geq \prod_{j=1}^m [\det (B_j^{-1})]^{\lambda_j} = \left(\prod_{j=1}^m [\det (B_j)]^{\lambda_j} \right)^{-1},$$

which also gives

$$(1.4) \quad \prod_{j=1}^m [\det (A_j)]^{\lambda_j} \geq \det \left[\left(\sum_{j=1}^m \lambda_j A_j^{-1} \right)^{-1} \right],$$

where $\lambda_j > 0, j = 1, \dots, m$ with $\sum_{j=1}^m \lambda_j = 1$ and $A_j > 0, j = 1, \dots, m$.

Using the representation (1.1) one can also prove the result, see [11, p. 212],

$$(1.5) \quad \det (A) = \det (A_{1n}) \leq \det (A_{1k}) \det (A_{(k+1)n}), \quad k = 1, \dots, n;$$

where the determinant $\det (A_{rs})$ is defined by

$$\det (A_{rs}) = \det (a_{ij}), \quad i, j = r, \dots, s.$$

In particular,

$$(1.6) \quad \det (A) \leq a_{11} a_{22} \dots a_{nn}.$$

We recall also the Minkowski's type inequality,

$$(1.7) \quad [\det (A + B)]^{1/n} \geq [\det (A)]^{1/n} + [\det (B)]^{1/n}$$

for A, B positive definite matrices of order n . For other determinant inequalities see Chapter VIII of the classic book [11]. For some recent results see [5]-[9].

Motivated by the above results, in this paper we prove among others that, if A, B, C are positive definite matrices, then

$$\begin{aligned} & \left| \frac{\det (C)}{\det (C + A + B)} - \frac{\det (C)}{\det (C + A)} \frac{\det (C)}{\det (C + B)} \right| \\ & \leq \frac{1}{2} \left[\frac{\det (C)}{\det (C + 2A)} - \frac{[\det (C)]^2}{[\det (C + A)]^2} \right]^{1/2} \leq \frac{1}{4}. \end{aligned}$$

If $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, then also

$$[\det (C + pA)]^{1/p} [\det (C + qB)]^{1/q} \geq [\det (C + A + B)].$$

2. INEQUALITIES VIA ONE VARIABLE REPRESENTATION

Let $(\Omega, \mathcal{A}, \mu)$ be a measurable space consisting of a set Ω , a σ -algebra \mathcal{A} of parts of Ω and a countably additive and positive measure μ on \mathcal{A} with values in $\mathbb{R} \cup \{\infty\}$. Consider the *Lebesgue space*

$$L(\Omega, \mu) := \left\{ f : \Omega \rightarrow \mathbb{R}, f \text{ is } \mu\text{-measurable and } \int_{\Omega} |f(t)| d\mu(t) < \infty \right\}.$$

For simplicity of notation we write everywhere in the sequel $\int_{\Omega} w d\mu$ instead of $\int_{\Omega} w(t) d\mu(t)$.

Theorem 1. *Assume that A, B are positive definite matrices, $C \geq 0$ and $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, then*

$$(2.1) \quad [\det(C + pA)]^{1/p} [\det(C + qB)]^{1/q} \geq [\det(C + A + B)].$$

In particular, for $p = q = 2$ we get

$$(2.2) \quad \det(C + 2A) \det(C + 2B) \geq [\det(C + A + B)]^2.$$

Proof. We use the following weighted Hölder's inequality for $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$,

$$\begin{aligned} & \left| \int_{\Omega} h(t) f(s) g(t) d\mu(t) \right| \\ & \leq \left(\int_{\Omega} h(t) |f(t)|^p d\mu(t) \right)^{1/p} \left(\int_{\Omega} h(t) |g(t)|^q d\mu(t) \right)^{1/q} \end{aligned}$$

where h is measurable and nonnegative on Ω and $h|f|^p, h|g|^q \in L(\Omega, \mu)$.

If we take $\Omega = \mathbb{R}^n$, $h(x) = \exp(-\langle Cx, x \rangle)$, $f(x) = \exp(-\langle Ax, x \rangle)$ and $g(x) = \exp(-\langle Bx, x \rangle)$, then we get

$$\begin{aligned} & \int_{\mathbb{R}^n} \exp(-\langle (C + A + B)x, x \rangle) dx \\ & \leq \left(\int_{\mathbb{R}^n} \exp(-\langle (C + pA)x, x \rangle) dx \right)^{1/p} \left(\int_{\mathbb{R}^n} \exp(-\langle (C + qB)x, x \rangle) dx \right)^{1/q}. \end{aligned}$$

Using the representation (1.1) we get

$$J_n(C + A + B) \leq [J_n(C + pA)]^{1/p} [J_n(C + qB)]^{1/q},$$

namely, by the second equality in (1.1)

$$\frac{\pi^{n/2}}{[\det(C + A + B)]^{1/2}} \leq \left[\frac{\pi^{n/2}}{[\det(C + pA)]^{1/2}} \right]^{1/p} \left[\frac{\pi^{n/2}}{[\det(C + qB)]^{1/2}} \right]^{1/q},$$

which is equivalent to

$$[\det(C + pA)]^{1/(2p)} [\det(C + qB)]^{1/(2q)} \geq [\det(C + A + B)]^{1/2}$$

and the inequality (2.1) is proved. \square

Remark 1. *If we take $C = 0$ in (2.1) then we get for $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, that*

$$(2.3) \quad p^{n/p} q^{n/q} [\det(A)]^{1/p} [\det(B)]^{1/q} \geq \det(A + B).$$

In particular, for $p = q = 2$ we get

$$(2.4) \quad 4^n \det(A) \det(B) \geq [\det(A + B)]^2.$$

Also, if we take $C = I_n$ in Theorem 1, then we get

$$(2.5) \quad [\det(I_n + pA)]^{1/p} [\det(I_n + qB)]^{1/q} \geq [\det(I_n + A + B)].$$

for $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$.

In particular, for $p = q = 2$ we get

$$(2.6) \quad \det(I_n + 2A) \det(I_n + 2B) \geq [\det(I_n + A + B)]^2.$$

Remark 2. Since, by Young's inequality

$$\frac{1}{p} [\det(C + pA)] + \frac{1}{q} \det(C + qB) \geq [\det(C + pA)]^{1/p} [\det(C + qB)]^{1/q},$$

hence we get the additive inequality as well

$$(2.7) \quad \frac{1}{p} \det(C + pA) + \frac{1}{q} \det(C + qB) \geq [\det(C + A + B)]$$

for $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$.

In particular,

$$(2.8) \quad \frac{\det(C + 2A) + \det(C + 2B)}{2} \geq [\det(C + A + B)].$$

We also have:

Theorem 2. Assume that A, B are positive definite matrices, $C \geq 0$ and $p \geq 2$ a natural number, then

$$(2.9) \quad \left(\sum_{k=0}^p \binom{n}{k} [\det(C + (p-k)A + kB)]^{-1/2} \right)^{1/p} \\ \leq (\det(C + pA))^{-1/(2p)} + (\det(C + pB))^{-1/(2p)}.$$

In particular, for $p = 2$, we get

$$(2.10) \quad \left([\det(C + 2A)]^{-1/2} + 2[\det(C + A + B)]^{-1/2} + [\det(C + 2B)]^{-1/2} \right)^{1/2} \\ \leq (\det(C + 2A))^{-1/4} + (\det(C + 2B))^{-1/4}.$$

Proof. We use weighted Minkowski's inequality for $p \geq 1$

$$\left(\int_{\Omega} h(t) |f(t) + g(t)|^p d\mu(t) \right)^{1/p} \\ \leq \left(\int_{\Omega} h(t) |f(t)|^p d\mu(t) \right)^{1/p} + \left(\int_{\Omega} h(t) |g(t)|^p d\mu(t) \right)^{1/p}.$$

If we take $\Omega = \mathbb{R}^n$, $h(x) = \exp(-\langle Cx, x \rangle)$, $f(x) = \exp(-\langle Ax, x \rangle)$ and $g(x) = \exp(-\langle Bx, x \rangle)$, then we get for natural number $p \geq 2$

$$(2.11) \quad \left(\int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle) (\exp(-\langle Ax, x \rangle) + \exp(-\langle Bx, x \rangle))^p dx \right)^{1/p} \\ \leq \left(\int_{\mathbb{R}^n} \exp(-\langle (C + pA)x, x \rangle) dx \right)^{1/p} \\ + \left(\int_{\mathbb{R}^n} \exp(-\langle (C + pB)x, x \rangle) dx \right)^{1/p}.$$

Since

$$\begin{aligned} & \int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle) (\exp(-\langle Ax, x \rangle) + \exp(-\langle Bx, x \rangle))^p dx \\ &= \sum_{k=0}^p \binom{n}{k} \int_{\mathbb{R}^n} \exp(-\langle (C + (p-k)A + kB)x, x \rangle) dx, \end{aligned}$$

hence by (2.11) we get

$$\begin{aligned} & \left(\sum_{k=0}^p \binom{n}{k} \int_{\mathbb{R}^n} \exp(-\langle (C + (p-k)A + kB)x, x \rangle) dx \right)^{1/p} \\ & \leq \left(\int_{\mathbb{R}^n} \exp(-\langle (C + pA)x, x \rangle) dx \right)^{1/p} + \left(\int_{\mathbb{R}^n} \exp(-\langle (C + pB)x, x \rangle) dx \right)^{1/p}. \end{aligned}$$

Using the representation (1.1) we get

$$\begin{aligned} & \left(\sum_{k=0}^p \binom{n}{k} J_n(C + (p-k)A + kB) \right)^{1/p} \\ & \leq (J_n(C + pA))^{1/p} + (J_n(C + pB))^{1/p}, \end{aligned}$$

which is equivalent to (2.9). □

Remark 3. *If we take the square in (2.10) and perform the required calculations, we also obtain (2.2). Also, if we take $C = 0$, then we get*

$$(2.12) \quad \begin{aligned} & \left(\sum_{k=0}^p \binom{n}{k} [\det((p-k)A + kB)]^{-1/2} \right)^{1/p} \\ & \leq p^{-n/(2p)} \left[(\det(A))^{-1/(2p)} + (\det(B))^{-1/(2p)} \right]. \end{aligned}$$

Theorem 3. *Assume that A, B, C are positive definite matrices, then*

$$(2.13) \quad \begin{aligned} & \left| \frac{[\det(C)]^{1/2}}{[\det(C + A + B)]^{1/2}} - \frac{[\det(C)]^{1/2}}{[\det(C + A)]^{1/2}} \frac{[\det(C)]^{1/2}}{[\det(C + B)]^{1/2}} \right| \\ & \leq \frac{1}{2} \left[\frac{[\det(C)]^{1/2}}{[\det(C + 2A)]^{1/2}} - \frac{[\det(C)]}{[\det(C + A)]} \right]^{1/2} \leq \frac{1}{4}. \end{aligned}$$

Proof. We use the following pre-Grüss inequality

$$(2.14) \quad \begin{aligned} & \left| \frac{\int_{\Omega} h(t) f(t) g(t) d\mu(t)}{\int_{\Omega} h(t) d\mu(t)} - \frac{\int_{\Omega} h(t) f(t) d\mu(t)}{\int_{\Omega} h(t) d\mu(t)} \frac{\int_{\Omega} h(t) g(t) d\mu(t)}{\int_{\Omega} h(t) d\mu(t)} \right| \\ & \leq \frac{1}{2} (\Gamma - \gamma) \left[\frac{\int_{\Omega} h(t) f^2(t) d\mu(t)}{\int_{\Omega} h(t) d\mu(t)} - \left(\frac{\int_{\Omega} h(t) f(t) d\mu(t)}{\int_{\Omega} h(t) d\mu(t)} \right)^2 \right]^{1/2} \\ & \leq \frac{1}{4} (\Gamma - \gamma) (\Delta - \delta), \end{aligned}$$

provided that h is measurable, nonnegative, $\int_{\Omega} h(t) d\mu(t) > 0$ and $\gamma \leq f \leq \Gamma$, $\delta \leq g \leq \Delta$ μ -a.e. on Ω for the constants γ, Γ, δ and Δ .

If we take $\Omega = \mathbb{R}^n$, $h(x) = \exp(-\langle Cx, x \rangle)$, $f(x) = \exp(-\langle Ax, x \rangle)$ and $g(x) = \exp(-\langle Bx, x \rangle)$, then $0 < f(x) \leq 1$, $0 < g(x) \leq 1$ for $x \in \mathbb{R}^n$, and by (2.14) we get

$$\begin{aligned} & \left| \frac{\int_{\mathbb{R}^n} \exp(-\langle (C+A+B)x, x \rangle) dx}{\int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle) dx} \right. \\ & \left. - \frac{\int_{\mathbb{R}^n} \exp(-\langle (C+A)x, x \rangle) dx}{\int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle) dx} \frac{\int_{\mathbb{R}^n} \exp(-\langle (C+B)x, x \rangle) dx}{\int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle) dx} \right| \\ & \leq \frac{1}{2} \left[\frac{\int_{\mathbb{R}^n} \exp(-\langle (C+2A)x, x \rangle) dx}{\int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle) dx} - \left(\frac{\int_{\mathbb{R}^n} \exp(-\langle (C+A)x, x \rangle) dx}{\int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle) dx} \right)^2 \right]^{1/2} \\ & \leq \frac{1}{4}, \end{aligned}$$

which, by the representation (1.1), we derive

$$(2.15) \quad \begin{aligned} & \left| \frac{J_n(C+A+B)}{J_n(C)} - \frac{J_n(C+A)}{J_n(C)} \frac{J_n(C+B)}{J_n(C)} \right| \\ & \leq \frac{1}{2} \left[\frac{J_n(C+2A)}{J_n(C)} - \left(\frac{J_n(C+A)}{J_n(C)} \right)^2 \right]^{1/2} \leq \frac{1}{4}. \end{aligned}$$

Using the second identity in (1.1), we have

$$\begin{aligned} & \left| \frac{[\det(C+A+B)]^{-1/2}}{[\det(C)]^{-1/2}} - \frac{[\det(C+A)]^{-1/2} [\det(C+B)]^{-1/2}}{[\det(C)]^{-1/2} [\det(C)]^{-1/2}} \right| \\ & \leq \frac{1}{2} \left[\frac{[\det(C+2A)]^{-1/2}}{[\det(C)]^{-1/2}} - \left(\frac{[\det(C+A)]^{-1/2}}{[\det(C)]^{-1/2}} \right)^2 \right]^{1/2} \leq \frac{1}{4}, \end{aligned}$$

which is equivalent to (2.13). □

Remark 4. If we take $C = I_n$ in (2.13), then we obtain

$$(2.16) \quad \begin{aligned} & \left| \frac{1}{[\det(I_n + A + B)]^{1/2}} - \frac{1}{[\det(I_n + A)]^{1/2}} \frac{1}{[\det(I_n + B)]^{1/2}} \right| \\ & \leq \frac{1}{2} \left[\frac{1}{[\det(I_n + 2A)]^{1/2}} - \frac{1}{[\det(I_n + A)]^{1/2}} \right]^{1/2} \leq \frac{1}{4}. \end{aligned}$$

3. INEQUALITIES VIA TWO VARIABLES REPRESENTATION

If we take the square in the representation (1.1), then we get

$$\left(\int_{\mathbb{R}^n} \exp(-\langle x, Ax \rangle) dx \right)^2 = \frac{\pi^n}{\det(A)}.$$

Since

$$\begin{aligned} \left(\int_{\mathbb{R}^n} \exp(-\langle Ax, x \rangle) dx \right)^2 &= \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle Ax, x \rangle) \exp(-\langle Ay, y \rangle) dx dy \\ &= \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle Ax, x \rangle - \langle Ay, y \rangle) dx dy, \end{aligned}$$

hence

$$(3.1) \quad K_n(A) := \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle Ax, x \rangle - \langle Ay, y \rangle) dx dy = \frac{\pi^n}{\det(A)}$$

for A a positive definite matrix of order n and $\langle \cdot, \cdot \rangle$ is the usual inner product on \mathbb{R}^n .

Theorem 4. *Assume that A, B, C are positive definite matrices, then*

$$(3.2) \quad \left| \frac{\det(C)}{\det(C+A+B)} - \frac{\det(C)}{\det(C+A)} \frac{\det(C)}{\det(C+B)} \right| \leq \frac{1}{2} \left[\frac{\det(C)}{\det(C+2A)} - \frac{[\det(C)]^2}{[\det(C+A)]^2} \right]^{1/2} \leq \frac{1}{4}.$$

In particular, for $C = I_n$, we get

$$(3.3) \quad \left| \frac{1}{\det(I_n + A + B)} - \frac{1}{\det(I_n + A)} \frac{1}{\det(I_n + B)} \right| \leq \frac{1}{2} \left[\frac{1}{\det(I_n + 2A)} - \frac{1}{[\det(I_n + A)]^2} \right]^{1/2} \leq \frac{1}{4}.$$

Proof. If we take $\Omega = \mathbb{R}^n \times \mathbb{R}^n$, $h(x, y) = \exp(-\langle Cx, x \rangle - \langle Cy, y \rangle)$, $f(x, y) = \exp(-\langle Ax, x \rangle - \langle Ay, y \rangle)$ and $g(x, y) = \exp(-\langle Bx, x \rangle - \langle By, y \rangle)$, then $0 < f(x, y) \leq 1$, $0 < g(x, y) \leq 1$ for $(x, y) \in \mathbb{R}^n \times \mathbb{R}^n$, and by (2.14) we get

$$\begin{aligned} & \left| \frac{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle (C+A+B)x, x \rangle - \langle (C+A+B)y, y \rangle) dx dy}{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle - \langle Cy, y \rangle) dx dy} \right. \\ & \quad \left. - \frac{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle (C+A)x, x \rangle - \langle (C+A)y, y \rangle) dx dy}{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle - \langle Cy, y \rangle) dx dy} \right. \\ & \quad \left. \times \frac{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle (C+B)x, x \rangle - \langle (C+B)y, y \rangle) dx dy}{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle - \langle Cy, y \rangle) dx dy} \right| \\ & \leq \frac{1}{2} \left[\frac{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle (C+2A)x, x \rangle - \langle (C+2A)y, y \rangle) dx dy}{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle - \langle Cy, y \rangle) dx dy} \right. \\ & \quad \left. - \left(\frac{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle (C+A)x, x \rangle - \langle (C+A)y, y \rangle) dx dy}{\int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle Cx, x \rangle - \langle Cy, y \rangle) dx dy} \right)^2 \right]^{1/2} \\ & \leq \frac{1}{4}, \end{aligned}$$

which, by the representation (1.1), we derive

$$\left| \frac{K_n(C+A+B)}{K_n(C)} - \frac{K_n(C+A)}{K_n(C)} \frac{K_n(C+B)}{K_n(C)} \right| \leq \frac{1}{2} \left[\frac{K_n(C+2A)}{K_n(C)} - \left(\frac{K_n(C+A)}{K_n(C)} \right)^2 \right]^{1/2} \leq \frac{1}{4}.$$

Using the second identity in (3.1), we have

$$\begin{aligned} & \left| \frac{[\det(C + A + B)]^{-1}}{[\det(C)]^{-1}} - \frac{[\det(C + A)]^{-1} [\det(C + B)]^{-1}}{[\det(C)]^{-1} [\det(C)]^{-1}} \right| \\ & \leq \frac{1}{2} \left[\frac{[\det(C + 2A)]^{-1}}{[\det(C)]^{-1}} - \left(\frac{[\det(C + A)]^{-1}}{[\det(C)]^{-1}} \right)^2 \right]^{1/2} \leq \frac{1}{4}, \end{aligned}$$

which is equivalent to (2.13). □

We also have:

Theorem 5. *Assume that A, B are positive definite matrices, $C \geq 0$ and $p \geq 2$ a natural number, then*

$$(3.4) \quad \begin{aligned} & \left(\sum_{k=0}^p \binom{n}{k} [\det(C + (p-k)A + kB)]^{-1} \right)^{1/p} \\ & \leq (\det(C + pA))^{-1/p} + (\det(C + pB))^{-1/p}. \end{aligned}$$

In particular, we also have

$$(3.5) \quad \begin{aligned} & \left(\sum_{k=0}^p \binom{n}{k} [\det((p-k)A + kB)]^{-1} \right)^{1/p} \\ & \leq p^{-n/p} [(\det(A))^{-1/p} + (\det(B))^{-1/p}]. \end{aligned}$$

A complex square matrix $H = (h_{ij})$, $i, j = 1, \dots, n$ is said to be Hermitian provided $h_{ij} = \overline{h_{ji}}$ for all $i, j = 1, \dots, n$. A Hermitian matrix is said to be positive definite if the Hermitian form $P(z) = \sum_{i,j=1}^n a_{ij} z_i \overline{z_j}$ is positive for all $z = (z_1, \dots, z_n) \in \mathbb{C}^n \setminus \{0\}$.

It is known that, see for instance [11, p. 215], for a positive definite Hermitian matrix H , we have

$$(3.6) \quad K_n(H) := \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} \exp(-\langle \overline{z}, Hz \rangle) dx dy = \frac{\pi^n}{\det(H)},$$

where $z = x + iy$ and dx and dy denote integration over real n -dimensional space \mathbb{R}^n . Here the inner product $\langle x, y \rangle$ is understood in the real sense, i.e. $\langle x, y \rangle = \sum_{k=1}^n x_k y_k$.

On making use of a similar argument to the one in Theorem 4 for the representation $K_n(\cdot)$ we can state the same inequalities for positive definite Hermitian matrices H and K .

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