

GRÜSS' TYPE INEQUALITIES FOR THE OPERATOR MODULUS IN HILBERT SPACES

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ABSTRACT. Denote by $\mathcal{B}(H)$ the Banach C^* -algebra of bounded linear operators on Hilbert space H . For $A \in \mathcal{B}(H)$ we define the modulus of A by $|A| := (A^*A)^{1/2}$. In this paper we show among others that, if $\alpha \in L_w^2(\Omega, \mu, \mathbb{C})$, $B \in L_2(\Omega, \mu, \mathcal{B}(H))$ with $w \geq 0$ and $\int_{\Omega} w(s) = 1$ and $X, Y \in H$ with $X \neq Y$ so that

$$\left| B(s) - \frac{X+Y}{2} \right|^2 \leq \frac{1}{4} |Y-X|^2 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

or, equivalently,

$$\operatorname{Re}[(B^*(s) - Y^*)(X - B(s))] \geq 0 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

then

$$\begin{aligned} & \left| \int_{\Omega} w(s) \alpha(s) B(s) d\mu(s) - \int_{\Omega} w(s) \alpha(s) d\mu(s) \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \\ & \leq \frac{1}{4} \left(\int_{\Omega} w(s) |\alpha(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) \alpha(s) d\mu(s) \right|^2 \right) |Y-X|^2. \end{aligned}$$

Applications for finite Fourier Transform are also given.

1. INTRODUCTION

For two Lebesgue integrable functions $f, g : [a, b] \rightarrow \mathbb{C}$, in order to compare the integral mean of the product with the product of the integral means, we consider the *Čebyšev functional* defined by

$$D(f, g) := \frac{1}{b-a} \int_a^b f(t) g(t) dt - \frac{1}{(b-a)^2} \int_a^b f(t) dt \int_a^b g(t) dt.$$

In 1934, G. Grüss [11] showed that

$$(1.1) \quad |D(f, g)| \leq \frac{1}{4} (M-m)(N-n),$$

provided m, M, n, N are real numbers with the property that

$$(1.2) \quad -\infty < m \leq f \leq M < \infty, \quad -\infty < n \leq g \leq N < \infty \quad \text{a.e. on } [a, b].$$

The constant $\frac{1}{4}$ is best possible in (1.1) in the sense that it cannot be replaced by a smaller one.

An extension of this classical result to real or complex inner product spaces has been obtained by the author in [2]:

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Theorem 1. Let $(H; \langle \cdot, \cdot \rangle)$ be an inner product space over the real or complex number field \mathbb{K} and $e \in H$, $\|e\| = 1$. If $\varphi, \phi, \gamma, \Gamma \in \mathbb{K}$ and $x, y \in H$ are such that

$$(1.3) \quad \operatorname{Re} \langle \phi e - x, x - \varphi e \rangle \geq 0 \quad \text{and} \quad \operatorname{Re} \langle \Gamma e - y, y - \gamma e \rangle \geq 0$$

or, equivalently (see [4])

$$(1.4) \quad \left\| x - \frac{\varphi + \phi}{2} e \right\| \leq \frac{1}{2} |\phi - \varphi| \quad \text{and} \quad \left\| y - \frac{\gamma + \Gamma}{2} e \right\| \leq \frac{1}{2} |\Gamma - \gamma|,$$

then

$$(1.5) \quad |\langle x, y \rangle - \langle x, e \rangle \langle e, y \rangle| \leq \frac{1}{4} |\phi - \varphi| |\Gamma - \gamma|.$$

The constant $\frac{1}{4}$ is best possible in (1.5).

A further extension for Bochner integrals of vector-valued functions in real or complex Hilbert spaces was obtained by the author in 2001, [3].

Theorem 2. Let $(H; \langle \cdot, \cdot \rangle)$ be a real or complex Hilbert space, $\Omega \subset \mathbb{R}^n$ be a Lebesgue measurable set and $\rho : \Omega \rightarrow [0, \infty)$ a Lebesgue measurable function with $\int_{\Omega} \rho(s) ds = 1$. We denote by $L_{2,\rho}(\Omega, H)$ the set of all Bochner measurable functions f on Ω such that $\|f\|_{2,\rho}^2 := \int_{\Omega} \rho(s) \|f(s)\|^2 ds < \infty$. If f, g belong to $L_{2,\rho}(\Omega, H)$ and there exist the vectors $x, X, y, Y \in H$ such that

$$(1.6) \quad \int_{\Omega} \rho(t) \operatorname{Re} \langle X - f(t), f(t) - x \rangle dt \geq 0, \\ \int_{\Omega} \rho(t) \operatorname{Re} \langle Y - g(t), g(t) - y \rangle dt \geq 0,$$

then we have the inequality

$$(1.7) \quad \left| \int_{\Omega} \rho(t) \langle f(t), g(t) \rangle dt - \left\langle \int_{\Omega} \rho(t) f(t) dt, \int_{\Omega} \rho(t) g(t) dt \right\rangle \right| \\ \leq \frac{1}{4} \|X - x\| \|Y - y\|.$$

The constant $\frac{1}{4}$ is sharp in the sense mentioned above.

Remark 1. A practical sufficient condition for (1.6) to hold is

$$\operatorname{Re} \langle X - f(t), f(t) - x \rangle \geq 0, \quad \operatorname{Re} \langle Y - g(t), g(t) - y \rangle \geq 0$$

or, equivalently

$$\left\| f(t) - \frac{X + x}{2} \right\| \leq \frac{1}{2} \|X - x\| \quad \text{and} \quad \left\| g(t) - \frac{Y + y}{2} \right\| \leq \frac{1}{2} \|Y - y\|,$$

for a.e. $t \in \Omega$.

For related results, see [1], [4]-[10] and [12]-[13].

Denote by $\mathcal{B}(H)$ the Banach C^* -algebra of bounded linear operators on Hilbert space H . For $A \in \mathcal{B}(H)$ we define the modulus of A by $|A| := (A^*A)^{1/2}$. It is well known that the modulus of operators does not satisfy, in general, the triangle inequality $|A + B| \leq |A| + |B|$, so the classical arguments using this inequality can not be used.

In this paper we show among others that, if $\alpha \in L_w^2(\Omega, \mu, \mathbb{C})$, $B \in L_2(\Omega, \mu, \mathcal{B}(H))$ with $w \geq 0$ and $\int_{\Omega} w(s) = 1$ and $X, Y \in H$ with $X \neq Y$ so that

$$\left| B(s) - \frac{X+Y}{2} \right|^2 \leq \frac{1}{4} |Y-X|^2 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

or, equivalently,

$$\operatorname{Re}[(B^*(s) - Y^*)(X - B(s))] \geq 0 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

then

$$\begin{aligned} & \left| \int_{\Omega} w(s) \alpha(s) B(s) d\mu(s) - \int_{\Omega} w(s) \alpha(s) d\mu(s) \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \\ & \leq \frac{1}{4} \left(\int_{\Omega} w(s) |\alpha(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) \alpha(s) d\mu(s) \right|^2 \right) |Y-X|^2. \end{aligned}$$

Applications for finite Fourier Transform are also given.

2. PRELIMINARY FACTS

We have the following Cauchy-Bunyakowsky-Schwarz inequality for the operator modulus:

Lemma 1. *If $\alpha \in L_w^2(\Omega, \mu, \mathbb{C})$ and*

$$A \in L_{2,w}(\Omega, \mu, \mathcal{B}(H)) := \left\{ A : \Omega \rightarrow \mathcal{B}(H), \int_{\Omega} w(s) \|A(s)\|^2 d\mu(s) < \infty \right\},$$

then

$$(2.1) \quad \begin{aligned} & \left| \int_{\Omega} w(s) \alpha(s) A(s) d\mu(s) \right|^2 \\ & \leq \int_{\Omega} w(s) |\alpha(s)|^2 d\mu(s) \int_{\Omega} w(s) \|A(s)\|^2 d\mu(s) \end{aligned}$$

in the operator order of $\mathcal{B}(H)$.

Proof. We have for $\alpha \in L_w^2(\Omega, \mu, \mathbb{C})$ and $A \in L_{2,w}(\Omega, \mu, \mathcal{B}(H))$,

$$\begin{aligned} 0 \leq & \left| \overline{\alpha(s)} A(t) - \overline{\alpha(t)} A(s) \right|^2 = |\alpha(s)| |A(t)|^2 - \alpha(t) \overline{\alpha(s)} A^*(s) A(t) \\ & - \alpha(s) \overline{\alpha(t)} A^*(t) A(s) + |\alpha(t)|^2 |A(s)|^2, \end{aligned}$$

which gives that

$$\begin{aligned} & |\alpha(s)|^2 |A(t)|^2 + |\alpha(t)|^2 |A(s)|^2 \\ & \geq \alpha(t) \overline{\alpha(s)} A^*(s) A(t) + \alpha(s) \overline{\alpha(t)} A^*(t) A(s) \end{aligned}$$

for all $t, s \in \Omega$.

Now, multiply this with $w(t)w(s) \geq 0$ to get

$$\begin{aligned} & w(s) |\alpha(s)|^2 w(t) |A(t)|^2 + w(t) |\alpha(t)|^2 w(s) |A(s)|^2 \\ & \geq w(s) \overline{\alpha(s)} A^*(s) w(t) \alpha(t) A(t) + w(t) \overline{\alpha(t)} A^*(t) w(s) \alpha(s) A(s) \end{aligned}$$

for all $t, s \in \Omega$.

Integrating over s and t on Ω , then we get

$$\begin{aligned}
& \int_a^b w(s) |\alpha(s)|^2 d\mu(s) \int_a^b |A(t)|^2 d\mu(t) \\
& + \int_a^b |\alpha(t)|^2 d\mu(t) \int_a^b w(s) |A(s)|^2 d\mu(s) \\
& \geq \int_a^b w(s) \overline{\alpha(s)} A^*(s) d\mu(s) \int_a^b \alpha(t) A(t) d\mu(t) \\
& + \int_a^b w(t) \overline{\alpha(t)} A^*(t) d\mu(t) \int_a^b \alpha(s) A(s) d\mu(s) \\
& = 2 \left| \int_a^b w(t) \alpha(t) A(t) d\mu(t) \right|^2,
\end{aligned}$$

and the inequality (2.1) is obtained. \square

We recall Löwner-Heinz inequality which says that, if $0 \leq A \leq B$, then for all $p \in (0, 1)$ we have $0 \leq A^p \leq B^p$. By using this property, we can state the following result as well:

Corollary 1. *With the assumptions of Lemma 2, we have the inequality*

$$\begin{aligned}
(2.2) \quad & \left| \int_{\Omega} w(s) \alpha(s) A(s) d\mu(s) \right| \\
& \leq \left(\int_{\Omega} w(s) |\alpha(s)|^2 d\mu(s) \right)^{1/2} \left(\int_{\Omega} w(s) |A(s)|^2 d\mu(s) \right)^{1/2},
\end{aligned}$$

in the operator order of $\mathcal{B}(H)$.

The proof follows by (2.1) by taking the operator square root.

Remark 2. *We remark that, if α is real valued and $A(s)$, $s \in \Omega$ are selfadjoint operators, then we have*

$$\begin{aligned}
(2.3) \quad & \left| \int_{\Omega} w(s) \alpha(s) A(s) d\mu(s) \right| \\
& \leq \left(\int_{\Omega} w(s) \alpha^2(s) d\mu(s) \right)^{1/2} \left(\int_{\Omega} w(s) A^2(s) d\mu(s) \right)^{1/2}.
\end{aligned}$$

We have the following lemma that is of interest in itself:

Lemma 2. *Assume that $f \in L_{2,w}(\Omega, \mu, H)$, then for all $v \in H$,*

$$\begin{aligned}
(2.4) \quad & 0 \leq \int_{\Omega} w(s) \|f(s)\|^2 d\mu(s) - \left\| \int_{\Omega} w(s) f(s) d\mu(s) \right\|^2 \\
& \leq \int_{\Omega} w(s) \|f(s) - v\|^2 d\mu(s).
\end{aligned}$$

Proof. Observe that, for any $v \in H$

$$\begin{aligned}
(2.5) \quad 0 &\leq \int_{\Omega} w(s) \|f(s)\|^2 d\mu(s) - \left\| \int_{\Omega} w(s) f(s) d\mu(s) \right\|^2 \\
&= \int_{\Omega} w(s) \langle f(s), f(s) \rangle d\mu(s) \\
&\quad - \left\langle \int_{\Omega} w(s) f(s) d\mu(s), \int_{\Omega} w(s) f(s) d\mu(s) \right\rangle \\
&= \int_{\Omega} w(s) \left\langle f(s) - \int_{\Omega} w(u) f(u) d\mu(u), f(s) - v \right\rangle d\mu(s) =: K.
\end{aligned}$$

Therefore, by Schwarz inequality in Hilbert spaces and the CBS integral inequality, we have

$$\begin{aligned}
(2.6) \quad K &\leq \int_{\Omega} w(s) \left| \left\langle f(s) - \int_{\Omega} w(u) f(u) d\mu(u), f(s) - v \right\rangle \right| d\mu(s) \\
&\leq \int_{\Omega} w(s) \left\| f(s) - \int_{\Omega} w(u) f(u) d\mu(u) \right\| \|f(s) - v\| d\mu(s) \\
&\leq \left(\int_{\Omega} w(s) \left\| f(s) - \int_{\Omega} w(u) f(u) d\mu(u) \right\|^2 d\mu(s) \right)^{1/2} \\
&\quad \times \left(\int_{\Omega} w(s) \|f(s) - v\|^2 d\mu(s) \right)^{1/2}.
\end{aligned}$$

Since, by the properties of inner product and integral,

$$\begin{aligned}
&\int_{\Omega} w(s) \left\| f(s) - \int_{\Omega} w(u) f(u) d\mu(u) \right\|^2 d\mu(s) \\
&= \int_{\Omega} w(s) \left[\|f(s)\|^2 - 2 \operatorname{Re} \left\langle f(s), \int_{\Omega} w(u) f(u) d\mu(u) \right\rangle \right. \\
&\quad \left. + \left\| \int_{\Omega} w(u) f(u) d\mu(u) \right\|^2 \right] d\mu(s) \\
&= \int_{\Omega} w(s) \|f(s)\|^2 d\mu(s) \\
&\quad - 2 \operatorname{Re} \left\langle \int_{\Omega} w(s) f(s) d\mu(s), \int_{\Omega} w(u) f(u) d\mu(u) \right\rangle \\
&\quad + \left\| \int_{\Omega} w(u) f(u) d\mu(u) \right\|^2 \\
&= \int_{\Omega} w(s) \|f(s)\|^2 d\mu(s) - 2 \left\| \int_{\Omega} w(u) f(u) d\mu(u) \right\|^2 \\
&\quad + \left\| \int_{\Omega} w(u) f(u) d\mu(u) \right\|^2 \\
&= \int_{\Omega} w(s) \|f(s)\|^2 d\mu(s) - \left\| \int_{\Omega} w(u) f(u) d\mu(u) \right\|^2,
\end{aligned}$$

hence by (2.5) and (2.6) we get

$$\begin{aligned} 0 &\leq \int_{\Omega} w(s) \|f(s)\|^2 d\mu(s) - \left\| \int_{\Omega} w(s) f(s) d\mu(s) \right\|^2 \\ &\leq \left(\int_{\Omega} w(s) \|f(s)\|^2 d\mu(s) - \left\| \int_{\Omega} w(u) f(u) d\mu(u) \right\|^2 \right)^{1/2} \\ &\quad \times \left(\int_{\Omega} w(s) \|f(s) - v\|^2 d\mu(s) \right)^{1/2}, \end{aligned}$$

which is equivalent to (2.4). \square

Lemma 3. For $x, y, z \in H$ we have the equality

$$(2.7) \quad \left\| z - \frac{x+y}{2} \right\|^2 - \frac{1}{4} \|y-x\|^2 = \operatorname{Re} \langle z-x, z-y \rangle.$$

Proof. We have

$$\begin{aligned} &\left\| z - \frac{x+y}{2} \right\|^2 - \frac{1}{4} \|y-x\|^2 \\ &= \|z\|^2 - 2 \operatorname{Re} \left\langle z, \frac{x+y}{2} \right\rangle + \frac{1}{4} \|x+y\|^2 - \frac{1}{4} \|y-x\|^2 \\ &= \|z\|^2 - \operatorname{Re} \langle z, x \rangle - \operatorname{Re} \langle z, y \rangle + \frac{1}{4} (\|x\|^2 + 2 \operatorname{Re} \langle x, y \rangle + \|y\|^2) \\ &\quad - \frac{1}{4} (\|x\|^2 - 2 \operatorname{Re} \langle x, y \rangle + \|y\|^2) \\ &= \|z\|^2 - \operatorname{Re} \langle z, x \rangle - \operatorname{Re} \langle z, y \rangle + \operatorname{Re} \langle x, y \rangle. \end{aligned}$$

Also

$$\begin{aligned} \operatorname{Re} \langle z-x, z-y \rangle &= \operatorname{Re} \left[\|z\|^2 - \langle x, z \rangle - \langle z, y \rangle + \langle x, y \rangle \right] \\ &= \|z\|^2 - \operatorname{Re} \langle x, z \rangle - \operatorname{Re} \langle z, y \rangle + \operatorname{Re} \langle x, y \rangle \\ &= \|z\|^2 - \operatorname{Re} \overline{\langle z, x \rangle} - \operatorname{Re} \langle z, y \rangle + \operatorname{Re} \langle x, y \rangle \\ &= \|z\|^2 - \operatorname{Re} \langle z, x \rangle - \operatorname{Re} \langle z, y \rangle + \operatorname{Re} \langle x, y \rangle, \end{aligned}$$

which proves the equality (2.7). \square

Lemma 4. Let $f \in L_2(\Omega, \mu, H)$ and $x, y \in H$ with $x \neq y$. If

$$(2.8) \quad \left\| f(s) - \frac{x+y}{2} \right\|^2 \leq \frac{1}{4} \|y-x\|^2 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

or, equivalently,

$$(2.9) \quad \operatorname{Re} \langle x - f(s), f(s) - y \rangle \geq 0 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

then

$$(2.10) \quad 0 \leq \int_{\Omega} w(s) \|f(s)\|^2 d\mu(s) - \left\| \int_{\Omega} w(s) f(s) d\mu(s) \right\|^2 \leq \frac{1}{4} \|y-x\|^2.$$

The constant $\frac{1}{4}$ is best possible.

Proof. The equivalence of the statements (2.8) and (2.9) follows by Lemma 3.

Now, if we use the inequality (2.4) for $v = \frac{x+y}{2}$, then we get

$$\begin{aligned} 0 &\leq \int_{\Omega} w(s) \|f(s)\|^2 d\mu(s) - \left\| \int_{\Omega} w(s) f(s) d\mu(s) \right\|^2 \\ &\leq \int_{\Omega} w(s) \left\| f(s) - \frac{x+y}{2} \right\|^2 d\mu(s) \leq \frac{1}{4} \|y-x\|^2 \int_{\Omega} w(s) d\mu(s) \\ &= \frac{1}{4} \|y-x\|^2, \end{aligned}$$

which proves (2.10). \square

Remark 3. *The inequality (2.10) was proved firstly in [3] in a different way and it was also shown that the constant $\frac{1}{4}$ is best possible.*

3. MAIN RESULTS

For $T \in \mathcal{B}(H)$ we define the selfadjoint operator

$$\operatorname{Re}(T) = \frac{T^* + T}{2}.$$

Observe that $\operatorname{Re}(T^*) = \operatorname{Re}(T)$ and for all $x \in H$,

$$\langle \operatorname{Re}(T)x, x \rangle = \operatorname{Re} \langle Tx, x \rangle.$$

We have the following reverse of the Cauchy-Bunyakowsky-Schwarz integral inequality for the operator modulus:

Theorem 3. *Let $B \in L_2(\Omega, \mu, \mathcal{B}(H))$ and $X, Y \in H$ with $X \neq Y$. If*

$$(3.1) \quad \left| B(s) - \frac{X+Y}{2} \right|^2 \leq \frac{1}{4} |Y-X|^2 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

or, equivalently,

$$(3.2) \quad \operatorname{Re}[(B^*(s) - Y^*)(X - B(s))] \geq 0 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

then

$$(3.3) \quad 0 \leq \int_{\Omega} w(s) |B(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \leq \frac{1}{4} |Y-X|^2.$$

The constant $\frac{1}{4}$ is best possible.

Proof. Let $s \in \Omega$. Observe that

$$(3.4) \quad \left| B(s) - \frac{X+Y}{2} \right|^2 \leq \frac{1}{4} |Y-X|^2$$

is equivalent to

$$\left\langle \left| B(s) - \frac{X+Y}{2} \right|^2, x, x \right\rangle \leq \frac{1}{4} \langle |Y-X|^2, x, x \rangle$$

for all $x \in H$, or to

$$\left\langle \left(B(s) - \frac{X+Y}{2} \right)^* \left(B(s) - \frac{X+Y}{2} \right), x, x \right\rangle \leq \frac{1}{4} \langle (Y-X)^*(Y-X), x, x \rangle,$$

namely

$$(3.5) \quad \left\| B(s)x - \frac{Xx + Yx}{2} \right\|^2 \leq \frac{1}{4} \|Yx - Xx\|^2$$

for all $x \in H$.

By making use of the first part of Lemma 4, we obtain that (3.5) is equivalent to

$$(3.6) \quad \operatorname{Re} \langle Xx - B(s)x, B(s)x - Yx \rangle \geq 0$$

for all $x \in H$.

Observe that

$$\begin{aligned} \operatorname{Re} \langle Xx - B(s)x, B(s)x - Yx \rangle &= \operatorname{Re} \langle (B(s) - Y)^* (X - B(s))x, x \rangle \\ &= \operatorname{Re} \langle (B(s) - Y)^* (X - B(s))x, x \rangle \\ &= \langle \operatorname{Re} [(B(s) - Y)^* (X - B(s))]x, x \rangle \end{aligned}$$

for all $x \in H$.

Therefore the condition (3.6) is equivalent to

$$\operatorname{Re} [(B(s) - Y)^* (X - B(s))] \geq 0,$$

which proves the equivalence of the statements (3.1) and (3.2).

Now by utilising (3.3) for $f(s) = B(s)x$, $x \in H$, then we get

$$0 \leq \int_{\Omega} w(s) \|B(s)x\|^2 d\mu(s) - \left\| \int_{\Omega} w(s) B(s) d\mu(s)x \right\|^2 \leq \frac{1}{4} \|Yx - Xx\|^2,$$

or

$$\begin{aligned} 0 &\leq \int_{\Omega} w(s) \langle B(s)x, B(s)x \rangle d\mu(s) \\ &\quad - \left\langle \int_{\Omega} w(s) B(s) d\mu(s)x, \int_{\Omega} w(s) B(s) d\mu(s)x \right\rangle \\ &\leq \frac{1}{4} \langle (Y - X)x, (Y - X)x \rangle, \end{aligned}$$

namely

$$\begin{aligned} 0 &\leq \int_{\Omega} w(s) \langle (B(s))^* B(s)x, x \rangle d\mu(s) \\ &\quad - \left\langle \left(\int_{\Omega} w(s) B(s) d\mu(s) \right)^* \int_{\Omega} w(s) B(s) d\mu(s)x, x \right\rangle \\ &\leq \frac{1}{4} \langle (Y - X)^* (Y - X)x, x \rangle, \end{aligned}$$

which is equivalent to (3.3). □

We can improve (3.3) as follows:

Theorem 4. Let $B \in L_2(\Omega, \mu, \mathcal{B}(H))$ and $X, Y \in H$ with $X \neq Y$. If either (3.1) or (3.2) holds, then

$$(3.7) \quad 0 \leq \int_{\Omega} w(s) |B(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) f(s) d\mu(s) \right|^2 \\ \leq \operatorname{Re} \left[\left(\int_{\Omega} w(s) B^*(s) d\mu(s) - Y^* \right) \left(X - \int_{\Omega} w(s) B(s) d\mu(s) \right) \right] \\ \leq \frac{1}{4} |Y - X|^2.$$

The constant $\frac{1}{4}$ is best possible.

Proof. We have

$$K_1 := \operatorname{Re} \left[\left(\int_{\Omega} w(s) B(s) d\mu(s) - Y \right)^* \left(X - \int_{\Omega} w(s) B(s) d\mu(s) \right) \right] \\ = \operatorname{Re} \left[\left(\int_{\Omega} w(s) B^*(s) d\mu(s) - Y^* \right) \left(X - \int_{\Omega} w(s) B(s) d\mu(s) \right) \right] \\ = \operatorname{Re} \left[\left(\int_{\Omega} w(s) B^*(s) d\mu(s) \right) X \right] - \left| \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \\ - \operatorname{Re}(Y^* X) - \operatorname{Re} \left[Y^* \int_{\Omega} w(s) B(s) d\mu(s) \right] \\ = \left(\int_{\Omega} w(s) \operatorname{Re}(B^*(s) X) d\mu(s) \right) - \left| \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \\ - \operatorname{Re}(Y^* X) - \int_{\Omega} w(s) \operatorname{Re}(Y^* B(s)) d\mu(s)$$

and

$$K_2 := \int_{\Omega} w(s) \operatorname{Re} [(B(s) - Y)^* (X - B(s))] d\mu(s) \\ = \int_{\Omega} w(s) \left[\operatorname{Re}(B^*(s) X) - \operatorname{Re}(Y^* X) - |B(s)|^2 + \operatorname{Re}(Y^* B(s)) \right] d\mu(s) \\ = \int_{\Omega} w(s) \operatorname{Re}(B^*(s) X) d\mu(s) - \operatorname{Re}(Y^* X) \\ - \int_{\Omega} w(s) |B(s)|^2 d\mu(s) + \int_{\Omega} w(s) \operatorname{Re}(Y^* B(s)) d\mu(s).$$

Since

$$K_1 - K_2 = \int_{\Omega} w(s) |B(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) B(s) d\mu(s) \right|^2,$$

hence we derive the following identity of interest

$$(3.8) \quad \int_{\Omega} w(s) |B(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \\ = \operatorname{Re} \left[\left(\int_{\Omega} w(s) B^*(s) d\mu(s) - Y^* \right) \left(X - \int_{\Omega} w(s) B(s) d\mu(s) \right) \right] \\ - \int_{\Omega} w(s) \operatorname{Re} [(B^*(s) - Y^*) (X - B(s))] d\mu(s).$$

Now, if condition (3.2) holds, then

$$\int_{\Omega} w(s) \operatorname{Re} [(B^*(s) - Y^*)(X - B(s))] d\mu(s) \geq 0,$$

which proves the first inequality in (3.7).

Observe that we have the following operator inequality

$$(3.9) \quad 4 \operatorname{Re}(C^*D) \leq |C + D|^2$$

for all $C, D \in \mathcal{B}(H)$.

Indeed, we have

$$\begin{aligned} & |C + D|^2 - 4 \operatorname{Re}(C^*D) \\ &= (C + D)^*(C + D) - 4 \frac{C^*D + D^*C}{2} \\ &= (C^* + D^*)(C + D) - 2(C^*D + D^*C) \\ &= |C|^2 + D^*C + C^*D + |D|^2 - 2(C^*D + D^*C) \\ &= |C|^2 + |D|^2 - C^*D - D^*C = |C - D|^2 \geq 0. \end{aligned}$$

By utilising (3.9) we get

$$\begin{aligned} & \operatorname{Re} \left[\left(\int_{\Omega} w(s) B(s) d\mu(s) - Y \right)^* \left(X - \int_{\Omega} w(s) B(s) d\mu(s) \right) \right] \\ & \leq \frac{1}{4} \left| \int_{\Omega} w(s) B(s) d\mu(s) - Y + X - \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \\ & = \frac{1}{4} |Y - X|^2, \end{aligned}$$

which proves the last part of (3.7). \square

We have the following Grüss type operator inequality:

Theorem 5. *Let $\alpha \in L_w^2(\Omega, \mu, \mathbb{C})$, $B \in L_2(\Omega, \mu, \mathcal{B}(H))$ and $X, Y \in H$ with $X \neq Y$. If either (3.1) or (3.2) holds, then*

$$(3.10) \quad \begin{aligned} & \left| \int_{\Omega} w(s) \alpha(s) B(s) d\mu(s) - \int_{\Omega} w(s) \alpha(s) d\mu(s) \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \\ & \leq \left(\int_{\Omega} w(s) |\alpha(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) \alpha(s) d\mu(s) \right|^2 \right) \\ & \times \operatorname{Re} \left[\left(\int_{\Omega} w(s) B^*(s) d\mu(s) - Y^* \right) \left(X - \int_{\Omega} w(s) B(s) d\mu(s) \right) \right] \\ & \leq \frac{1}{4} \left(\int_{\Omega} w(s) |\alpha(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) \alpha(s) d\mu(s) \right|^2 \right) |Y - X|^2. \end{aligned}$$

Proof. We use the following Sonin type identity that can be proved by performing the calculations in the right side

$$\begin{aligned} & \int_{\Omega} w(s) \alpha(s) B(s) d\mu(s) - \int_{\Omega} w(s) \alpha(s) d\mu(s) \int_{\Omega} w(s) B(s) d\mu(s) \\ &= \int_{\Omega} w(s) \left(\alpha(s) - \int_{\Omega} w(t) \alpha(t) d\mu(t) \right) \\ & \quad \times \left(B(s) - \int_{\Omega} w(t) B(t) d\mu(t) \right) d\mu(s). \end{aligned}$$

By using (2.1) we have

$$\begin{aligned} (3.11) \quad & \left| \int_{\Omega} w(s) \left(\alpha(s) - \int_{\Omega} w(t) \alpha(t) d\mu(t) \right) \right. \\ & \quad \times \left. \left(B(s) - \int_{\Omega} w(t) B(t) d\mu(t) \right) d\mu(s) \right|^2 \\ & \leq \left[\int_{\Omega} w(s) \left| \alpha(s) - \int_{\Omega} w(t) \alpha(t) d\mu(t) \right|^2 d\mu(s) \right] \\ & \quad \times \left[\int_{\Omega} w(s) \left| B(s) - \int_{\Omega} w(t) B(t) d\mu(t) \right|^2 d\mu(t) \right]. \end{aligned}$$

Since

$$\begin{aligned} (3.12) \quad & \int_{\Omega} w(s) \left| \alpha(s) - \int_{\Omega} w(t) \alpha(t) d\mu(t) \right|^2 d\mu(s) \\ &= \int_{\Omega} w(s) |\alpha(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) \alpha(s) d\mu(s) \right|^2 \end{aligned}$$

and

$$\begin{aligned} (3.13) \quad & \int_{\Omega} w(s) \left| B(s) - \int_{\Omega} w(t) B(t) d\mu(t) \right|^2 d\mu(t) \\ &= \int_{\Omega} w(s) |B(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) B(s) d\mu(s) \right|^2, \end{aligned}$$

hence by (3.11), (3.12) and (3.13) we derive

$$\begin{aligned} & \left| \int_{\Omega} w(s) \alpha(s) B(s) d\mu(s) - \int_{\Omega} w(s) \alpha(s) d\mu(s) \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \\ & \leq \left(\int_{\Omega} w(s) |\alpha(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) \alpha(s) d\mu(s) \right|^2 \right) \\ & \quad \times \left(\int_{\Omega} w(s) |B(s)|^2 d\mu(s) - \left| \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \right). \end{aligned}$$

By making use of (3.7) we derive the desired result (3.10). \square

Corollary 2. *With the assumptions of Theorem 5 and if there exist the constant $\beta, \gamma \in \mathbb{C}$ such that*

$$(3.14) \quad \left| \alpha(s) - \frac{\beta + \gamma}{2} \right|^2 \leq \frac{1}{4} |\gamma - \beta|^2 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

or, equivalently,

$$(3.15) \quad \operatorname{Re} \left[\left(\overline{\alpha(s)} - \bar{\gamma} \right) (\beta - \alpha(s)) \right] \geq 0 \text{ for } \mu\text{-a.e. } s \in \Omega,$$

then we have

$$(3.16) \quad \left| \int_{\Omega} w(s) \alpha(s) B(s) d\mu(s) - \int_{\Omega} w(s) \alpha(s) d\mu(s) \int_{\Omega} w(s) B(s) d\mu(s) \right|^2 \\ \leq \frac{1}{4} |\gamma - \beta|^2 \\ \times \operatorname{Re} \left[\left(\int_{\Omega} w(s) B^*(s) d\mu(s) - Y^* \right) \left(X - \int_{\Omega} w(s) B(s) d\mu(s) \right) \right] \\ \leq \frac{1}{16} |\gamma - \beta|^2 |Y - X|^2.$$

Remark 4. By taking the square root in (3.16), we get the Grüss type inequality

$$(3.17) \quad \left| \int_{\Omega} w(s) \alpha(s) B(s) d\mu(s) - \int_{\Omega} w(s) \alpha(s) d\mu(s) \int_{\Omega} w(s) B(s) d\mu(s) \right| \\ \leq \frac{1}{4} |\gamma - \beta| \\ \times \left(\operatorname{Re} \left[\left(\int_{\Omega} w(s) B^*(s) d\mu(s) - Y^* \right) \left(X - \int_{\Omega} w(s) B(s) d\mu(s) \right) \right] \right)^{1/2} \\ \leq \frac{1}{4} |\gamma - \beta| |Y - X|.$$

4. APPLICATIONS FOR FINITE FOURIER TRANSFORM

Let $B : [a, b] \rightarrow \mathcal{B}(H)$ be a Bochner integrable mapping defined on the finite interval $[a, b]$ and $\mathcal{F}(g)$ its finite Fourier transform, i.e.,

$$\mathcal{F}(B)(t) := \int_a^b e^{-2\pi its} B(s) ds.$$

Let E be the *exponential mean* of two complex numbers defined by

$$(4.1) \quad E(z, w) := \begin{cases} \frac{e^z - e^w}{z - w}, & \text{if } z \neq w \\ \exp(w) & \text{if } z = w \end{cases}, \quad z, w \in \mathbb{C}.$$

Observe that

$$\int_a^b e^{-2\pi its} ds = (b - a) E(-2\pi ita, -2\pi itb),$$

$$|e^{2\pi its}|^2 = 1,$$

$$\int_a^b e^{2\pi its} ds = \frac{1}{2\pi it} [e^{2\pi itb} - e^{2\pi ita}],$$

and

$$\begin{aligned}
\left| \int_a^b e^{2\pi its} ds \right|^2 &= \left(\frac{1}{2\pi |t|} \right)^2 \left[|e^{2\pi itb}|^2 - 2 \operatorname{Re} [e^{2\pi itb} e^{-2\pi ita}] + |e^{2\pi ita}|^2 \right] \\
&= \frac{1}{4\pi^2 t^2} \left[1 - 2 \operatorname{Re} [e^{2\pi it(b-a)}] + 1 \right] \\
&= \frac{1}{2\pi^2 t^2} [1 - \operatorname{Re} [\cos(2\pi t(b-a)) + i \sin(2\pi t(b-a))]] \\
&= \frac{1}{2\pi^2 t^2} [1 - \cos(2\pi t(b-a))] \\
&= \frac{1}{2\pi^2 |t|^2} [1 - (1 - 2 \sin^2(\pi t(b-a)))] = \frac{\sin^2[\pi t(b-a)]}{\pi^2 t^2}.
\end{aligned}$$

Let $B \in L_2([a, b], \mathcal{B}(H))$ and $X, Y \in H$ with $X \neq Y$. If either

$$\left| B(s) - \frac{X+Y}{2} \right|^2 \leq \frac{1}{4} |Y-X|^2 \text{ for a.e. } s \in [a, b],$$

or, equivalently,

$$\operatorname{Re} [(B^*(s) - Y^*)(X - B(s))] \geq 0 \text{ for a.e. } s \in [a, b],$$

then by (3.10) for $w(s) = \frac{1}{b-a}$ and $\alpha(s) = e^{-2\pi its}$, $s \in [a, b]$, $t \in \mathbb{R}$ we get

$$\begin{aligned}
&\left| \int_a^b e^{2\pi its} B(s) ds - \frac{1}{b-a} \int_a^b e^{2\pi its} ds \int_a^b B(s) ds \right|^2 \\
&\leq (b-a) \left(\frac{1}{b-a} \int_a^b |e^{2\pi its}|^2 ds - \left| \frac{1}{b-a} \int_a^b e^{2\pi its} ds \right|^2 \right) \\
&\times \operatorname{Re} \left[\left(\frac{1}{b-a} \int_a^b B^*(s) ds - Y^* \right) \left(X - \frac{1}{b-a} \int_a^b B(s) ds \right) \right] \\
&\leq \frac{1}{4} (b-a) \left(\frac{1}{b-a} \int_a^b |e^{2\pi its}|^2 ds - \left| \frac{1}{b-a} \int_a^b e^{2\pi its} ds \right|^2 \right) |Y-X|^2.
\end{aligned}$$

Therefore we have the inequalities

$$\begin{aligned}
(4.2) \quad &\left| \mathcal{F}(B)(t) - E(-2\pi ita, -2\pi itb) \int_a^b B(s) ds \right|^2 \\
&\leq (b-a) \left(1 - \frac{\sin^2[\pi t(b-a)]}{\pi^2 t^2 (b-a)^2} \right) \\
&\times \operatorname{Re} \left[\left(\frac{1}{b-a} \int_a^b B^*(s) ds - Y^* \right) \left(X - \frac{1}{b-a} \int_a^b B(s) ds \right) \right] \\
&\leq \frac{1}{4} (b-a) \left(1 - \frac{\sin^2[\pi t(b-a)]}{\pi^2 t^2 (b-a)^2} \right) |Y-X|^2,
\end{aligned}$$

for $t \in \mathbb{R}$.

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