TENSORIAL AND HADAMARD PRODUCT INTEGRAL INEQUALITIES FOR CONVEX FUNCTIONS OF CONTINUOUS FIELDS OF OPERATORS IN HILBERT SPACES

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ABSTRACT. Let H be a Hilbert space and Ω a locally compact Hausdorff space endowed with a Radon measure μ with $\int_{\Omega} 1d\mu(t) = 1$. In this paper we show among others that, if f is continuous differentiable convex on the open interval I, $(A_{\tau})_{\tau \in \Omega}$ is a continuous field of positive operators in B(H) such that $\operatorname{Sp}(A_{\tau}) \subset I$ for each $\tau \in \Omega$ and B and operator such that $\operatorname{Sp}(B) \subset I$, then we have

$$\int_{\Omega} (f'(A_{\tau}) A_{\tau}) d\mu(\tau) \otimes 1 - \int_{\Omega} f'(A_{\tau}) d\mu(\tau) \otimes B$$

$$\geq \int_{\Omega} f(A_{\tau}) d\mu(\tau) \otimes 1 - 1 \otimes f(B)$$

$$\geq \left(\int_{\Omega} A_{\tau} d\mu(\tau) \otimes 1 - (1 \otimes B) \right) (1 \otimes f'(B))$$

and the Hadamard product inequality

$$\int_{\Omega} (f'(A_{\tau}) A_{\tau}) d\mu(\tau) \circ 1 - \int_{\Omega} f'(A_{\tau}) d\mu(\tau) \circ B$$

$$\geq \int_{\Omega} f(A_{\tau}) d\mu(\tau) \circ 1 - 1 \circ f(B)$$

$$\geq \int_{\Omega} A_{\tau} d\mu(\tau) \circ f'(B) - 1 \circ (f'(B) B).$$

1. Introduction

Let $I_1, ..., I_k$ be intervals from $\mathbb R$ and let $f: I_1 \times ... \times I_k \to \mathbb R$ be an essentially bounded real function defined on the product of the intervals. Let $A = (A_1, ..., A_n)$ be a k-tuple of bounded selfadjoint operators on Hilbert spaces $H_1, ..., H_k$ such that the spectrum of A_i is contained in I_i for i=1,...,k. We say that such a k-tuple is in the domain of f. If

$$A_{i} = \int_{I_{i}} \lambda_{i} dE_{i} \left(\lambda_{i} \right)$$

is the spectral resolution of A_i for i = 1, ..., k; by following [2], we define

$$(1.1) f(A_1,...,A_k) := \int_{I_1} ... \int_{I_k} f(\lambda_1,...,\lambda_1) dE_1(\lambda_1) \otimes ... \otimes dE_k(\lambda_k)$$

as a bounded selfadjoint operator on the tensorial product $H_1 \otimes ... \otimes H_k$.

If the Hilbert spaces are of finite dimension, then the above integrals become finite sums, and we may consider the functional calculus for arbitrary real functions.

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This construction [2] extends the definition of Korányi [4] for functions of two variables and have the property that

$$f(A_1,...,A_k) = f_1(A_1) \otimes ... \otimes f_k(A_k),$$

whenever f can be separated as a product $f(t_1,...,t_k) = f_1(t_1)...f_k(t_k)$ of k functions each depending on only one variable.

It is know that, if f is super-multiplicative (sub-multiplicative) on $[0, \infty)$, namely

$$f(st) \ge (\le) f(s) f(t)$$
 for all $s, t \in [0, \infty)$

and if f is continuous on $[0, \infty)$, then [6, p. 173]

$$(1.2) f(A \otimes B) \ge (\le) f(A) \otimes f(B) for all A, B \ge 0.$$

This follows by observing that, if

$$A = \int_{[0,\infty)} t dE(t)$$
 and $B = \int_{[0,\infty)} s dF(s)$

are the spectral resolutions of A and B, then

(1.3)
$$f(A \otimes B) = \int_{[0,\infty)} \int_{[0,\infty)} f(st) dE(t) \otimes dF(s)$$

for the continuous function f on $[0, \infty)$.

Recall the geometric operator mean for the positive operators A, B > 0

$$A\#_t B := A^{1/2} (A^{-1/2} B A^{-1/2})^t A^{1/2}$$

where $t \in [0, 1]$ and

$$A \# B := A^{1/2} (A^{-1/2} B A^{-1/2})^{1/2} A^{1/2}.$$

By the definitions of # and \otimes we have

$$A \# B = B \# A \text{ and } (A \# B) \otimes (B \# A) = (A \otimes B) \# (B \otimes A).$$

In 2007, S. Wada [8] obtained the following Callebaut type inequalities for tensorial product

$$(1.4) (A\#B) \otimes (A\#B) \leq \frac{1}{2} [(A\#_{\alpha}B) \otimes (A\#_{1-\alpha}B) + (A\#_{1-\alpha}B) \otimes (A\#_{\alpha}B)]$$

$$\leq \frac{1}{2} (A \otimes B + B \otimes A)$$

for A, B > 0 and $\alpha \in [0, 1]$.

Recall that the *Hadamard product* of A and B in B(H) is defined to be the operator $A \circ B \in B(H)$ satisfying

$$\left\langle \left(A\circ B\right)e_{j},e_{j}\right\rangle =\left\langle Ae_{j},e_{j}\right\rangle \left\langle Be_{j},e_{j}\right\rangle$$

for all $j \in \mathbb{N}$, where $\{e_j\}_{j \in \mathbb{N}}$ is an *orthonormal basis* for the separable Hilbert space H

It is known that, see [5], we have the representation

$$(1.5) A \circ B = \mathcal{U}^* (A \otimes B) \mathcal{U}$$

where $\mathcal{U}: H \to H \otimes H$ is the isometry defined by $\mathcal{U}e_j = e_j \otimes e_j$ for all $j \in \mathbb{N}$. If f is super-multiplicative (sub-multiplicative) on $[0, \infty)$, then also [6, p. 173]

$$(1.6) f(A \circ B) \ge (\le) f(A) \circ f(B) for all A, B \ge 0.$$

We recall the following elementary inequalities for the Hadamard product

$$A^{1/2} \circ B^{1/2} \le \left(\frac{A+B}{2}\right) \circ 1 \text{ for } A, \ B \ge 0$$

and Fiedler inequality

$$A \circ A^{-1} \ge 1 \text{ for } A > 0.$$

As extension of Kadison's Schwarz inequality on the Hadamard product, Ando [1] showed that

$$A \circ B \le (A^2 \circ 1)^{1/2} (B^2 \circ 1)^{1/2}$$
 for $A, B \ge 0$

and Aujla and Vasudeva [3] gave an alternative upper bound

$$A \circ B \le (A^2 \circ B^2)^{1/2} \text{ for } A, \ B \ge 0.$$

It has been shown in [7] that $(A^2 \circ 1)^{1/2} (B^2 \circ 1)^{1/2}$ and $(A^2 \circ B^2)^{1/2}$ are incomparable for 2-square positive definite matrices A and B.

Let Ω be a locally compact Hausdorff space endowed with a Radon measure μ . A field $(A_t)_{t \in \Omega}$ of operators in B(H) is called a continuous field of operators if the parametrization $t \longmapsto A_t$ is norm continuous on B(H). If, in addition, the norm function $t \longmapsto \|A_t\|$ is Lebesgue integrable on Ω , we can form the Bochner integral $\int_{\Omega} A_t d\mu(t)$, which is the unique operator in B(H) such that $\varphi\left(\int_{\Omega} A_t d\mu(t)\right) = \int_{\Omega} \varphi\left(A_t\right) d\mu(t)$ for every bounded linear functional φ on B(H). Assume also that, $\int_{\Omega} 1 d\mu(t) = 1$.

Motivated by the above results, in this paper we show among others that, if f is continuous differentiable convex on the open interval I, $(A_{\tau})_{\tau \in \Omega}$ is a continuous field of positive operators in B(H) such that $\operatorname{Sp}(A_{\tau}) \subset I$ for each $\tau \in \Omega$ and B and operator such that $\operatorname{Sp}(B) \subset I$, then we have

$$\int_{\Omega} (f'(A_{\tau}) A_{\tau}) d\mu(\tau) \otimes 1 - \int_{\Omega} f'(A_{\tau}) d\mu(\tau) \otimes B$$

$$\geq \int_{\Omega} f(A_{\tau}) d\mu(\tau) \otimes 1 - 1 \otimes f(B)$$

$$\geq \left(\int_{\Omega} A_{\tau} d\mu(\tau) \otimes 1 - (1 \otimes B) \right) (1 \otimes f'(B))$$

and the Hadamard product inequality

$$\int_{\Omega} (f'(A_{\tau}) A_{\tau}) d\mu(\tau) \circ 1 - \int_{\Omega} f'(A_{\tau}) d\mu(\tau) \circ B$$

$$\geq \int_{\Omega} f(A_{\tau}) d\mu(\tau) \circ 1 - 1 \circ f(B)$$

$$\geq \int_{\Omega} A_{\tau} d\mu(\tau) \circ f'(B) - 1 \circ (f'(B) B).$$

2. Main Results

We also have the following double inequality for tensorial product of operators:

Lemma 1. Assume that f is continuous differentiable convex on the open interval I and A, B are selfadjoint operators in B(H) with spectra $\operatorname{Sp}(A)$, $\operatorname{Sp}(B) \subset I$, then

$$(2.1) (f'(A) \otimes 1) (A \otimes 1 - 1 \otimes B) \ge f(A) \otimes 1 - 1 \otimes f(B)$$

$$\ge (A \otimes 1 - 1 \otimes B) (1 \otimes f'(B)).$$

Proof. Using the gradient inequality for the differentiable convex f on I we have

$$f'(t)(t-s) \ge f(t) - f(s) \ge f'(s)(t-s)$$

for all $t, s \in I$.

Assume that

$$A = \int_{I} t dE(t)$$
 and $B = \int_{I} s dF(s)$

are the spectral resolutions of A and B.

These imply that

$$(2.2) \qquad \int_{I} \int_{I} f'(t) (t-s) dE(t) \otimes dF(s) \ge \int_{I} \int_{I} (f(t) - f(s)) dE(t) \otimes dF(s)$$

$$\ge \int_{I} \int_{I} f'(s) (t-s) dE(t) \otimes dF(s).$$

Observe that

(2.3)
$$\int_{I} \int_{I} f'(t) (t-s) dE(t) \otimes dF(s)$$

$$= \int_{I} \int_{I} (f'(t) t - f'(t) s) dE(t) \otimes dF(s)$$

$$= \int_{I} \int_{I} f'(t) t dE(t) \otimes dF(s) - \int_{I} \int_{I} f'(t) s dE(t) \otimes dF(s)$$

$$= (f'(A) A) \otimes 1 - f'(A) \otimes B,$$

$$\int_{I} \int_{I} (f(t) - f(s)) dE(t) \otimes dF(s) = f(A) \otimes 1 - 1 \otimes f(B)$$

and

$$\int_{I} \int_{I} f'(s) (t - s) dE(t) \otimes dF(s)$$

$$= \int_{I} \int_{I} (tf'(s) - f'(s) s) dE(t) \otimes dF(s)$$

$$= \int_{I} \int_{I} tf'(s) dE(t) \otimes dF(s) - \int_{I} \int_{I} f'(s) s dE(t) \otimes dF(s)$$

$$= A \otimes f'(B) - 1 \otimes (f'(B) B)$$

and by (2.3) we derive the inequality of interest:

$$(2.4) (f'(A) A) \otimes 1 - f'(A) \otimes B \ge f(A) \otimes 1 - 1 \otimes f(B)$$

$$\ge A \otimes f'(B) - 1 \otimes (f'(B) B).$$

Now, by utilizing the tensorial property

$$(XU) \otimes (YV) = (X \otimes Y) (U \otimes V),$$

for any $X, U, Y, V \in B(H)$, we have

$$(f'(A) A) \otimes 1 = (f'(A) \otimes 1) (A \otimes 1),$$

$$f'(A) \otimes B = (f'(A) \otimes 1) (1 \otimes B),$$

$$A \otimes f'(B) = (A \otimes 1) (1 \otimes f'(B))$$

and

$$1 \otimes (f'(B)B) = 1 \otimes (Bf'(B)) = (1 \otimes B)(1 \otimes f'(B)).$$

Therefore

$$(f'(A) A) \otimes 1 - f'(A) \otimes B = (f'(A) \otimes 1) (A \otimes 1) - (f'(A) \otimes 1) (1 \otimes B)$$
$$= (f'(A) \otimes 1) (A \otimes 1 - 1 \otimes B)$$

and

$$A \otimes f'(B) - 1 \otimes (f'(B)B) = (A \otimes 1)(1 \otimes f'(B)) - (1 \otimes B)(1 \otimes f'(B))$$
$$= (A \otimes 1 - 1 \otimes B)(1 \otimes f'(B))$$

and by (2.4) we derive (2.1).

Corollary 1. Assume that f is continuous differentiable convex on the open interval I and A, B are selfadjoint operators in B(H) with spectra $\operatorname{Sp}(A)$, $\operatorname{Sp}(B) \subset I$, then

(2.5)
$$(f'(A) A) \circ 1 - f'(A) \circ B \ge (f(A) - f(B)) \circ 1$$

$$\ge A \circ f'(B) - (f'(B) B) \circ 1.$$

Proof. If we multiply the inequality (2.4) to the left with \mathcal{U}^* and at the right with \mathcal{U} , we get

$$\mathcal{U}^* [(f'(A)A) \otimes 1 - f'(A) \otimes B] \mathcal{U}$$

$$\geq \mathcal{U}^* [f(A) \otimes 1 - 1 \otimes f(B)] \mathcal{U}$$

$$\geq \mathcal{U}^* [A \otimes f'(B) - 1 \otimes (f'(B)B)] \mathcal{U},$$

namely

$$\mathcal{U}^{*}\left(\left(f'\left(A\right)A\right)\otimes1\right)\mathcal{U}-\mathcal{U}^{*}\left(f'\left(A\right)\otimes B\right)\mathcal{U}$$

$$\geq\mathcal{U}^{*}\left(f\left(A\right)\otimes1\right)\mathcal{U}-\mathcal{U}^{*}\left(1\otimes f\left(B\right)\right)\mathcal{U}$$

$$\geq\mathcal{U}^{*}\left(A\otimes f'\left(B\right)\right)\mathcal{U}-\mathcal{U}^{*}\left(1\otimes\left(f'\left(B\right)B\right)\right)\mathcal{U}.$$

Using representation (1.5) we get

(2.6)
$$(f'(A) A) \circ 1 - f'(A) \circ B \ge f(A) \circ 1 - 1 \circ f(B)$$

 $\ge A \circ f'(B) - 1 \circ (f'(B) B),$

which gives (2.5).

In what follows, we assume that, $\int_{\Omega} 1 d\mu(t) = 1$.

Theorem 1. Assume that f is continuous differentiable convex on the open interval I. Let $(A_{\tau})_{\tau \in \Omega}$ and $(B_{\tau})_{\tau \in \Omega}$ be continuous fields of positive operators in B(H) such that $\operatorname{Sp}(A_{\tau})$, $\operatorname{Sp}(B_{\tau}) \subset I$ for each $\tau \in \Omega$. Then we have

$$(2.7) \qquad \int_{\Omega} \left(f'\left(A_{\tau}\right) A_{\tau} \right) d\mu\left(\tau\right) \otimes 1 - \int_{\Omega} f'\left(A_{\tau}\right) d\mu\left(\tau\right) \otimes \int_{\Omega} B_{\tau} d\mu\left(\tau\right)$$

$$\geq \int_{\Omega} f\left(A_{\tau}\right) d\mu\left(\tau\right) \otimes 1 - 1 \otimes \int_{\Omega} f\left(B_{\tau}\right) d\mu\left(\tau\right)$$

$$\geq \int_{\Omega} A_{\tau} d\mu\left(\tau\right) \otimes \int_{\Omega} f'\left(B_{\tau}\right) d\mu\left(\tau\right) - 1 \otimes \int_{\Omega} f'\left(B_{\tau}\right) B_{\tau} d\mu\left(\tau\right)$$

and the Hadamard product inequality

$$(2.8) \qquad \int_{\Omega} \left(f'\left(A_{\tau}\right) A_{\tau} \right) d\mu\left(\tau\right) \circ 1 - \int_{\Omega} f'\left(A_{\tau}\right) d\mu\left(\tau\right) \circ \int_{\Omega} B_{\tau} d\mu\left(\tau\right)$$

$$\geq \int_{\Omega} f\left(A_{\tau}\right) d\mu\left(\tau\right) \circ 1 - 1 \circ \int_{\Omega} f\left(B_{\tau}\right) d\mu\left(\tau\right)$$

$$\geq \int_{\Omega} A_{\tau} d\mu\left(\tau\right) \circ \int_{\Omega} f'\left(B_{\tau}\right) d\mu\left(\tau\right) - 1 \circ \int_{\Omega} f'\left(B_{\tau}\right) B_{\tau} d\mu\left(\tau\right).$$

Proof. From Lemma 1 we have

$$(2.9) (f'(A_{\tau}) A_{\tau}) \otimes 1 - f'(A_{\tau}) \otimes B_{\gamma} \ge f(A_{\tau}) \otimes 1 - 1 \otimes f(B_{\gamma})$$

$$\ge A_{\tau} \otimes f'(B_{\gamma}) - 1 \otimes (f'(B_{\gamma}) B_{\gamma}).$$

for all $\tau, \gamma \in \Omega$.

If we take the integral \int_{Ω} over $d\mu(\tau)$ in (2.9), then we get

(2.10)
$$\int_{\Omega} \left[\left(f'\left(A_{\tau} \right) A_{\tau} \right) \otimes 1 - f'\left(A_{\tau} \right) \otimes B_{\gamma} \right] d\mu \left(\tau \right)$$

$$\geq \int_{\Omega} \left[f\left(A_{\tau} \right) \otimes 1 - 1 \otimes f\left(B_{\gamma} \right) \right] d\mu \left(\tau \right)$$

$$\geq \int_{\Omega} \left[A_{\tau} \otimes f'\left(B_{\gamma} \right) - 1 \otimes \left(f'\left(B_{\gamma} \right) B_{\gamma} \right) \right] d\mu \left(\tau \right)$$

for all $\gamma \in \Omega$.

By using the properties of integral and tensorial product, we derive that

$$\int_{\Omega} \left[(f'(A_{\tau}) A_{\tau}) \otimes 1 - f'(A_{\tau}) \otimes B_{\gamma} \right] d\mu(\tau)
= \int_{\Omega} (f'(A_{\tau}) A_{\tau}) d\mu(\tau) \otimes 1 - \int_{\Omega} f'(A_{\tau}) d\mu(\tau) \otimes B_{\gamma},
\int_{\Omega} \left[f(A_{\tau}) \otimes 1 - 1 \otimes f(B_{\gamma}) \right] d\mu(\tau)
= \int_{\Omega} f(A_{\tau}) d\mu(\tau) \otimes 1 - 1 \otimes f(B_{\gamma})$$

and

$$\int_{\Omega} \left[A_{\tau} \otimes f'\left(B_{\gamma}\right) - 1 \otimes \left(f'\left(B_{\gamma}\right) B_{\gamma} \right) \right] d\mu \left(\tau \right)$$

$$= \int_{\Omega} A_{\tau} d\mu \left(\tau \right) \otimes f'\left(B_{\gamma}\right) - 1 \otimes \left(f'\left(B_{\gamma}\right) B_{\gamma} \right).$$

By utilizing (2.10) we derive

(2.11)
$$\int_{\Omega} (f'(A_{\tau}) A_{\tau}) d\mu(\tau) \otimes 1 - \int_{\Omega} f'(A_{\tau}) d\mu(\tau) \otimes B_{\gamma}$$

$$\geq \int_{\Omega} f(A_{\tau}) d\mu(\tau) \otimes 1 - 1 \otimes f(B_{\gamma})$$

$$\geq \int_{\Omega} A_{\tau} d\mu(\tau) \otimes f'(B_{\gamma}) - 1 \otimes (f'(B_{\gamma}) B_{\gamma})$$

for all $\gamma \in \Omega$.

If we take the integral \int_{Ω} over $d\mu(\gamma)$ in (2.11) and use the properties of the integral and tensorial product, we derive (2.7).

If we multiply the inequality (2.7) to the left with \mathcal{U}^* and at the right with \mathcal{U} , use the properties of the integral, the we also get the inequality (2.8).

Corollary 2. Assume that f is continuous differentiable convex on the open interval I. Let $(A_{\tau})_{\tau \in \Omega}$ be a continuous field of positive operators in B(H) such that $\operatorname{Sp}(A_{\tau}) \subset I$ for each $\tau \in \Omega$ and B and operator such that $\operatorname{Sp}(B) \subset I$. Then we have

(2.12)
$$\int_{\Omega} (f'(A_{\tau}) A_{\tau}) d\mu(\tau) \otimes 1 - \int_{\Omega} f'(A_{\tau}) d\mu(\tau) \otimes B$$
$$\geq \int_{\Omega} f(A_{\tau}) d\mu(\tau) \otimes 1 - 1 \otimes f(B)$$
$$\geq \int_{\Omega} A_{\tau} d\mu(\tau) \otimes f'(B) - 1 \otimes (f'(B) B)$$

and the Hadamard product inequality

(2.13)
$$\int_{\Omega} (f'(A_{\tau}) A_{\tau}) d\mu(\tau) \circ 1 - \int_{\Omega} f'(A_{\tau}) d\mu(\tau) \circ B$$

$$\geq \int_{\Omega} f(A_{\tau}) d\mu(\tau) \circ 1 - 1 \circ f(B)$$

$$\geq \int_{\Omega} A_{\tau} d\mu(\tau) \circ f'(B) - 1 \circ (f'(B)B).$$

The proof follows by Theorem 1 for $B_{\tau} = B$ for $\tau \in \Omega$. We observe that

$$\int_{\Omega} A_{\tau} d\mu (\tau) \otimes f'(B) = \left(\int_{\Omega} A_{\tau} d\mu (\tau) \otimes 1 \right) (1 \otimes f'(B))$$

and

$$1 \otimes (f'(B)B) = 1 \otimes (Bf'(B)) = (1 \otimes B)(1 \otimes f'(B)),$$

therefore

$$\int_{\Omega} A_{\tau} d\mu (\tau) \otimes f'(B) - 1 \otimes (f'(B)B)$$

$$= \left(\int_{\Omega} A_{\tau} d\mu (\tau) \otimes 1 \right) (1 \otimes f'(B)) - (1 \otimes B) (1 \otimes f'(B))$$

$$= \left(\int_{\Omega} A_{\tau} d\mu (\tau) \otimes 1 - (1 \otimes B) \right) (1 \otimes f'(B))$$

and from (2.12) we get

(2.14)
$$\int_{\Omega} f(A_{\tau}) d\mu(\tau) \otimes 1 - 1 \otimes f(B)$$
$$\geq \left(\int_{\Omega} A_{\tau} d\mu(\tau) \otimes 1 - (1 \otimes B) \right) (1 \otimes f'(B)).$$

Remark 1. With the assumptions of Corollary 2 and if we take $B = \int_{\Omega} A_{\tau} d\mu(\tau)$, for which have that $\operatorname{Sp}(B) \subset I$, then we have the following Jensen's type tensorial

inequalities

$$(2.15) \qquad \int_{\Omega} \left(f'\left(A_{\tau}\right) A_{\tau} \right) d\mu\left(\tau\right) \otimes 1 - \int_{\Omega} f'\left(A_{\tau}\right) d\mu\left(\tau\right) \otimes \int_{\Omega} A_{\tau} d\mu\left(\tau\right)$$

$$\geq \int_{\Omega} f\left(A_{\tau}\right) d\mu\left(\tau\right) \otimes 1 - 1 \otimes f\left(\int_{\Omega} A_{\tau} d\mu\left(\tau\right)\right)$$

$$\geq \left(\int_{\Omega} A_{\tau} d\mu\left(\tau\right) \otimes 1 - \left(1 \otimes \int_{\Omega} A_{\tau} d\mu\left(\tau\right)\right)\right) \left(1 \otimes f'\left(\int_{\Omega} A_{\tau} d\mu\left(\tau\right)\right)\right)$$

and the Hadamard product inequalities

$$(2.16) \qquad \int_{\Omega} \left(f'\left(A_{\tau}\right) A_{\tau} \right) d\mu\left(\tau\right) \circ 1 - \int_{\Omega} f'\left(A_{\tau}\right) d\mu\left(\tau\right) \circ \int_{\Omega} A_{\tau} d\mu\left(\tau\right)$$

$$\geq \int_{\Omega} f\left(A_{\tau}\right) d\mu\left(\tau\right) \circ 1 - 1 \circ f\left(\int_{\Omega} A_{\tau} d\mu\left(\tau\right)\right)$$

$$\geq \int_{\Omega} A_{\tau} d\mu\left(\tau\right) \circ f'\left(\int_{\Omega} A_{\tau} d\mu\left(\tau\right)\right)$$

$$- 1 \circ \left(f'\left(\int_{\Omega} A_{\tau} d\mu\left(\tau\right)\right) \int_{\Omega} A_{\tau} d\mu\left(\tau\right)\right).$$

3. Some Examples

Assume that A, B are such that $\operatorname{Sp}(A)$, $\operatorname{Sp}(B) \subset I$, then $\operatorname{Sp}((1-t)A+tB) \subset I$ for all $t \in [0,1]$. By taking $A_{\tau} = (1-t)A+tB$ in (2.15) and (2.16) we get

(3.1)
$$\int_{0}^{1} f'((1-t)A + tB) ((1-t)A + tB) dt \otimes 1$$
$$-\int_{0}^{1} f'((1-t)A + tB) dt \otimes \frac{A+B}{2}$$
$$\geq \int_{0}^{1} f((1-t)A + tB) dt \otimes 1 - 1 \otimes f\left(\frac{A+B}{2}\right)$$
$$\geq \left(\frac{A+B}{2} \otimes 1 - 1 \otimes \frac{A+B}{2}\right) \left(1 \otimes f'\left(\frac{A+B}{2}\right)\right)$$

and the Hadamard product inequalities

(3.2)
$$\int_{0}^{1} f'((1-t)A + tB) ((1-t)A + tB) dt \circ 1$$
$$- \int_{0}^{1} f'((1-t)A + tB) dt \circ \frac{A+B}{2}$$
$$\geq \int_{0}^{1} f((1-t)A + tB) dt \circ 1 - 1 \circ f\left(\frac{A+B}{2}\right)$$
$$\geq \frac{A+B}{2} \circ f'\left(\frac{A+B}{2}\right) - 1 \circ \left(f'\left(\frac{A+B}{2}\right)\frac{A+B}{2}\right).$$

For $f(x) = \exp x$, $x \in \mathbb{R}$ and from (3.1) and (3.2) we derive the exponential inequalities

(3.3)
$$\int_{0}^{1} \exp\left((1-t)A + tB\right) \left((1-t)A + tB\right) dt \otimes 1$$
$$-\int_{0}^{1} \exp\left((1-t)A + tB\right) dt \otimes \frac{A+B}{2}$$
$$\geq \int_{0}^{1} \exp\left((1-t)A + tB\right) dt \otimes 1 - 1 \otimes f\left(\frac{A+B}{2}\right)$$
$$\geq \left(\frac{A+B}{2} \otimes 1 - 1 \otimes \frac{A+B}{2}\right) \left(1 \otimes \exp\left(\frac{A+B}{2}\right)\right)$$

and the Hadamard product inequalities

(3.4)
$$\int_{0}^{1} \exp\left((1-t)A + tB\right) \left((1-t)A + tB\right) dt \circ 1$$

$$-\int_{0}^{1} \exp\left((1-t)A + tB\right) dt \circ \frac{A+B}{2}$$

$$\geq \int_{0}^{1} \exp\left((1-t)A + tB\right) dt \circ 1 - 1 \circ f\left(\frac{A+B}{2}\right)$$

$$\geq \frac{A+B}{2} \circ \exp\left(\frac{A+B}{2}\right) - 1 \circ \left(\exp\left(\frac{A+B}{2}\right)\frac{A+B}{2}\right).$$

It is known that if A and B are commuting, i.e. AB = BA, then the exponential function satisfies the property

$$\exp(A) \exp(B) = \exp(B) \exp(A) = \exp(A + B)$$
.

Also, if A is invertible and $a, b \in \mathbb{R}$ with a < b then

$$\int_{a}^{b} \exp(tA) dt = A^{-1} \left[\exp(bA) - \exp(aA) \right].$$

Moreover, if A and B are commuting and B-A is invertible, then

$$\int_{0}^{1} \exp((1-s)A + sB) ds = \int_{0}^{1} \exp(s(B-A)) \exp(A) ds$$

$$= \left(\int_{0}^{1} \exp(s(B-A)) ds\right) \exp(A)$$

$$= (B-A)^{-1} [\exp(B-A) - I] \exp(A)$$

$$= (B-A)^{-1} [\exp(B) - \exp(A)].$$

So, if A and B are commuting and B-A is invertible, then by (3.3) and (3.4) we get

(3.5)
$$\int_{0}^{1} \exp\left((1-t)A + tB\right) \left((1-t)A + tB\right) dt \otimes 1$$
$$- (B-A)^{-1} \left[\exp\left(B\right) - \exp\left(A\right)\right] \otimes \frac{A+B}{2}$$
$$\geq (B-A)^{-1} \left[\exp\left(B\right) - \exp\left(A\right)\right] \otimes 1 - 1 \otimes \exp\left(\frac{A+B}{2}\right)$$
$$\geq \left(\frac{A+B}{2} \otimes 1 - 1 \otimes \frac{A+B}{2}\right) \left(1 \otimes \exp\left(\frac{A+B}{2}\right)\right)$$

and the Hadamard product inequalities

(3.6)
$$\int_{0}^{1} \exp((1-t)A + tB) ((1-t)A + tB) dt \circ 1$$
$$- (B-A)^{-1} [\exp(B) - \exp(A)] \circ \frac{A+B}{2}$$
$$\ge (B-A)^{-1} [\exp(B) - \exp(A)] \circ 1 - 1 \circ \exp\left(\frac{A+B}{2}\right)$$
$$\ge \frac{A+B}{2} \circ \exp\left(\frac{A+B}{2}\right) - 1 \circ \left(\exp\left(\frac{A+B}{2}\right)\frac{A+B}{2}\right).$$

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