

BOUNDS FOR THE TRACE CLASS P -DETERMINANT OF POSITIVE OPERATORS IN HILBERT SPACES VIA JENSEN'S TYPE INEQUALITIES FOR TWICE DIFFERENTIABLE FUNCTIONS

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ABSTRACT. Let H be a complex Hilbert space. For a given operator $P \geq 0$ with $P \in \mathcal{B}_1(H)$, the trace class associated to $\mathcal{B}(H)$ and $\text{tr}(P) = 1$, we define the P -determinant of the positive invertible operator A by

$$\Delta_P(A) := \exp \text{tr}(P \ln A).$$

In this paper we show among others that, if $P_i \geq 0$ with $P_i \in \mathcal{B}_1(H)$ and $\text{tr}(P_i) = 1$ for $i \in \{1, \dots, n\}$, $p_i \geq 0$ with $\sum_{i=1}^n p_i = 1$, $p \in (-\infty, 0) \cup (1, \infty)$ and that A_j are operators such that $0 < m \leq A_j \leq M$, for $i \in \{1, \dots, n\}$, then

$$\begin{aligned} & \exp \left\{ \gamma_p \left[\sum_{i=1}^n p_i \text{tr}(P_i A_i^p) - \left(\sum_{i=1}^n p_i \text{tr}(P_i A_i) \right)^p \right] \right\} \\ & \leq \frac{\sum_{i=1}^n p_i \text{tr}(P_i A_i)}{\prod_{i=1}^n [\Delta_{P_i}(A_i)]^{p_i}} \\ & \leq \exp \left\{ \Gamma_p \left[\sum_{i=1}^n p_i \text{tr}(P_i A_i^p) - \sum_{i=1}^n p_i \text{tr}(P_i A_i) \right]^p \right\}, \end{aligned}$$

where

$$\gamma_p := \begin{cases} \frac{M^{-p}}{p(p-1)}, & p \in (1, \infty), \\ \frac{m^{-p}}{p(p-1)}, & p \in (-\infty, 0) \end{cases}, \quad \Gamma_p := \begin{cases} \frac{m^{-p}}{p(p-1)}, & p \in (1, \infty), \\ \frac{M^{-p}}{p(p-1)}, & p \in (-\infty, 0). \end{cases}$$

1. INTRODUCTION

In 1952, in the paper [5], B. Fuglede and R. V. Kadison introduced the determinant of a (invertible) operator and established its fundamental properties. The notion generalizes the usual determinant and can be considered for any operator in a finite von Neumann algebra (M, τ) with a faithful normal trace.

Let $T \in M$ be normal and $|T| := (T^*T)^{1/2}$ its modulus. By the spectral theorem one can represent T as an integral

$$T = \int_{\text{Sp}(T)} \lambda dE(\lambda),$$

where $E(\lambda)$ is a projection valued measure and $\text{Sp}(T)$ is the spectrum of T . The measure $\mu_T := \tau \circ E$ becomes a probability measure on the complex plane and has the support in the spectrum $\text{Sp}(T)$.

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For any $T \in M$ the Fuglede-Kadison determinant (*FK-determinant*) is defined by

$$\Delta_{FK}(T) := \exp \left(\int_0^\infty \ln t d\mu_{|T|} \right).$$

If T is invertible, then

$$\Delta_{FK}(T) := \exp(\tau(\ln(|T|))),$$

where $\ln(|T|)$ is defined by the use of functional calculus.

Let $B(H)$ be the space of all bounded linear operators on a Hilbert space H , and I stands for the identity operator on H . An operator A in $B(H)$ is said to be positive (in symbol: $A \geq 0$) if $\langle Ax, x \rangle \geq 0$ for all $x \in H$. In particular, $A > 0$ means that A is positive and invertible. For a pair A, B of selfadjoint operators the order relation $A \geq B$ means as usual that $A - B$ is positive.

In 1998, Fujii et al. [6], [7], introduced the *normalized determinant* $\Delta_x(A)$ for positive invertible operators A on a Hilbert space H and a fixed unit vector $x \in H$, namely $\|x\| = 1$, defined by

$$\Delta_x(A) := \exp \langle \ln Ax, x \rangle$$

and discussed it as a continuous geometric mean and observed some inequalities around the determinant from this point of view. For some recent results, see [10].

We need now some preparations for trace of operators in Hilbert spaces.

Let $(H, \langle \cdot, \cdot \rangle)$ be a complex Hilbert space and $\{e_i\}_{i \in I}$ an *orthonormal basis* of H . We say that $A \in \mathcal{B}(H)$ is a *Hilbert-Schmidt operator* if

$$(1.1) \quad \sum_{i \in I} \|Ae_i\|^2 < \infty.$$

It is well know that, if $\{e_i\}_{i \in I}$ and $\{f_j\}_{j \in J}$ are orthonormal bases for H and $A \in \mathcal{B}(H)$ then

$$(1.2) \quad \sum_{i \in I} \|Ae_i\|^2 = \sum_{j \in I} \|Af_j\|^2 = \sum_{j \in I} \|A^*f_j\|^2$$

showing that the definition (1.1) is independent of the orthonormal basis and A is a Hilbert-Schmidt operator iff A^* is a Hilbert-Schmidt operator.

Let $\mathcal{B}_2(H)$ the set of *Hilbert-Schmidt operators* in $\mathcal{B}(H)$. For $A \in \mathcal{B}_2(H)$ we define

$$(1.3) \quad \|A\|_2 := \left(\sum_{i \in I} \|Ae_i\|^2 \right)^{1/2}$$

for $\{e_i\}_{i \in I}$ an orthonormal basis of H .

Using the triangle inequality in $l^2(I)$, one checks that $\mathcal{B}_2(H)$ is a *vector space* and that $\|\cdot\|_2$ is a norm on $\mathcal{B}_2(H)$, which is usually called in the literature as the *Hilbert-Schmidt norm*.

Denote *the modulus* of an operator $A \in \mathcal{B}(H)$ by $|A| := (A^*A)^{1/2}$.

Because $\| |A| x \| = \|Ax\|$ for all $x \in H$, A is Hilbert-Schmidt iff $|A|$ is Hilbert-Schmidt and $\|A\|_2 = \| |A| \|_2$. From (1.2) we have that if $A \in \mathcal{B}_2(H)$, then $A^* \in \mathcal{B}_2(H)$ and $\|A\|_2 = \|A^*\|_2$.

The following theorem collects some of the most important properties of Hilbert-Schmidt operators:

Theorem 1. *We have:*

(i) $(\mathcal{B}_2(H), \|\cdot\|_2)$ is a Hilbert space with inner product

$$(1.4) \quad \langle A, B \rangle_2 := \sum_{i \in I} \langle Ae_i, Be_i \rangle = \sum_{i \in I} \langle B^* Ae_i, e_i \rangle$$

and the definition does not depend on the choice of the orthonormal basis $\{e_i\}_{i \in I}$;

(ii) We have the inequalities

$$(1.5) \quad \|A\| \leq \|A\|_2$$

for any $A \in \mathcal{B}_2(H)$ and, if $A \in \mathcal{B}_2(H)$ and $T \in \mathcal{B}(H)$, then $AT, TA \in \mathcal{B}_2(H)$ with

$$(1.6) \quad \|AT\|_2, \|TA\|_2 \leq \|T\| \|A\|_2$$

(iii) $\mathcal{B}_2(H)$ is an operator ideal in $\mathcal{B}(H)$, i.e.

$$\mathcal{B}(H) \mathcal{B}_2(H) \mathcal{B}(H) \subseteq \mathcal{B}_2(H).$$

If $\{e_i\}_{i \in I}$ an orthonormal basis of H , we say that $A \in \mathcal{B}(H)$ is trace class if

$$(1.7) \quad \|A\|_1 := \sum_{i \in I} \langle |A| e_i, e_i \rangle < \infty.$$

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 $\mathcal{B}(H)$.

The following proposition holds:

Proposition 1. *If $A \in \mathcal{B}(H)$, then the following are equivalent:*

- (i) $A \in \mathcal{B}_1(H)$;
- (ii) $|A|^{1/2} \in \mathcal{B}_2(H)$.

The following properties are also well known:

Theorem 2. *With the above notations:*

(i) We have

$$(1.8) \quad \|A\|_1 = \|A^*\|_1 \quad \text{and} \quad \|A\|_2 \leq \|A\|_1$$

for any $A \in \mathcal{B}_1(H)$;

(ii) $\mathcal{B}_1(H)$ is an operator ideal in $\mathcal{B}(H)$, i.e.

$$\mathcal{B}(H) \mathcal{B}_1(H) \mathcal{B}(H) \subseteq \mathcal{B}_1(H);$$

(iii) We have

$$\mathcal{B}_2(H) \mathcal{B}_2(H) = \mathcal{B}_1(H);$$

(iv) We have

$$\|A\|_1 = \sup \{ \langle A, B \rangle_2 \mid B \in \mathcal{B}_2(H), \|B\|_2 \leq 1 \};$$

(v) $(\mathcal{B}_1(H), \|\cdot\|_1)$ is a Banach space.

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

$$(1.9) \quad \text{tr}(A) := \sum_{i \in I} \langle Ae_i, e_i \rangle,$$

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 (1.9) converges absolutely and it is independent from the choice of basis.

The following result collects some properties of the trace:

Theorem 3. *We have:*

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

$$(1.10) \quad \operatorname{tr}(A^*) = \overline{\operatorname{tr}(A)};$$

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

$$(1.11) \quad \operatorname{tr}(AT) = \operatorname{tr}(TA) \text{ and } |\operatorname{tr}(AT)| \leq \|A\|_1 \|T\|;$$

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

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

Now, if we assume that $P \geq 0$ and $P \in \mathcal{B}_1(H)$, then for all $T \in \mathcal{B}(H)$, $PT, TP \in \mathcal{B}_1(H)$ and $\operatorname{tr}(PT) = \operatorname{tr}(TP)$. Also, since $P^{1/2} \in \mathcal{B}_2(H)$, $TP^{1/2} \in \mathcal{B}_2(H)$, hence $P^{1/2}TP^{1/2}$ and $TP^{1/2}P^{1/2} = TP \in \mathcal{B}_1(H)$ with $\operatorname{tr}(P^{1/2}TP^{1/2}) = \operatorname{tr}(TP)$. Therefore, if $P \geq 0$ and $P \in \mathcal{B}_1(H)$,

$$\operatorname{tr}(PT) = \operatorname{tr}(TP) = \operatorname{tr}\left(P^{1/2}TP^{1/2}\right)$$

for all $T \in \mathcal{B}(H)$.

If $T \geq 0$, then $P^{1/2}TP^{1/2} \geq 0$, which implies that $\operatorname{tr}(PT) \geq 0$ that shows that the functional $\mathcal{B}(H) \ni T \mapsto \operatorname{tr}(PT)$ is linear and isotonic functional. Also, by (1.11), if $T_n \rightarrow T$ for $n \rightarrow \infty$ in $\mathcal{B}(H)$ then $\lim_{n \rightarrow \infty} \operatorname{tr}(PT_n) = \operatorname{tr}(PT)$, namely $\mathcal{B}(H) \ni T \mapsto \operatorname{tr}(PT)$ is also continuous in the norm topology.

For a survey on recent trace inequalities see [3] and the references therein.

Now, for a given $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, we define the P -determinant of the positive invertible operator A by

$$(1.12) \quad \Delta_P(A) := \exp \operatorname{tr}(P \ln A) = \exp \operatorname{tr}((\ln A)P) = \exp \operatorname{tr}\left(P^{1/2}(\ln A)P^{1/2}\right).$$

Assume that $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$. We observe that we have the following elementary properties:

- (i) *continuity:* the map $A \rightarrow \Delta_P(A)$ is norm continuous;
- (ii) *power equality:* $\Delta_P(A^t) = \Delta_P(A)^t$ for all $t > 0$;
- (iii) *homogeneity:* $\Delta_P(tA) = t\Delta_x(A)$ and $\Delta_P(tI) = t$ for all $t > 0$;
- (iv) *monotonicity:* $0 < A \leq B$ implies $\Delta_P(A) \leq \Delta_P(B)$.

In the recent paper [4] we obtained the following results:

Theorem 4. *Let $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, then for all $A, B > 0$ and $t \in [0, 1]$,*

$$(1.13) \quad \Delta_P((1-t)A + tB) \geq [\Delta_P(A)]^{1-t} [\Delta_P(B)]^t.$$

and

Theorem 5. *Let $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, then for all $A > 0$ and $a > 0$ we have the double inequality*

$$(1.14) \quad a \exp[1 - a \operatorname{tr}(PA^{-1})] \leq \Delta_P(A) \leq a \exp[a^{-1} \operatorname{tr}(PA) - 1].$$

In particular

$$(1.15) \quad 1 \leq \frac{\operatorname{tr}(PA)}{\Delta_P(A)} \leq \exp[\operatorname{tr}(PA) \operatorname{tr}(PA^{-1}) - 1]$$

and

$$(1.16) \quad 1 \leq \frac{\Delta_P(A)}{[\operatorname{tr}(PA^{-1})]^{-1}} \leq \exp[\operatorname{tr}(PA^{-1}) \operatorname{tr}(PA) - 1].$$

The first inequalities in (1.15) and 1.16) are best possible from (1.14).

Motivated by the above results, in this paper we show among others that, if $P_i \geq 0$ with $P_i \in \mathcal{B}_1(H)$ and $\text{tr}(P_i) = 1$ for $i \in \{1, \dots, n\}$, $p_i \geq 0$ with $\sum_{i=1}^n p_i = 1$, $p \in (-\infty, 0) \cup (1, \infty)$ and that A_j are operators such that $0 < m \leq A_j \leq M$, for $i \in \{1, \dots, n\}$, then

$$\begin{aligned} & \exp \left\{ \gamma_p \left[\sum_{i=1}^n p_i \text{tr}(P_i A_i^p) - \left(\sum_{i=1}^n p_i \text{tr}(P_i A_i) \right)^p \right] \right\} \\ & \leq \frac{\sum_{i=1}^n p_i \text{tr}(P_i A_i)}{\prod_{i=1}^n [\Delta_{P_i}(A_i)]^{p_i}} \\ & \leq \exp \left\{ \Gamma_p \left[\sum_{i=1}^n p_i \text{tr}(P_i A_i^p) - \left(\sum_{i=1}^n p_i \text{tr}(P_i A_i) \right)^p \right] \right\}, \end{aligned}$$

where

$$\gamma_p := \begin{cases} \frac{M^{-p}}{p(p-1)}, & p \in (1, \infty), \\ \frac{m^{-p}}{p(p-1)}, & p \in (-\infty, 0) \end{cases}, \quad \Gamma_p := \begin{cases} \frac{m^{-p}}{p(p-1)}, & p \in (1, \infty), \\ \frac{M^{-p}}{p(p-1)}, & p \in (-\infty, 0) \end{cases}.$$

2. MAIN RESULTS

The following result is of interest in itself as well:

Lemma 1. *Assume that f is twice differentiable on the interior \dot{I} of the interval $I \subset (0, \infty)$ and the second derivative f'' is continuous on \dot{I} and for $p \in (-\infty, 0) \cup (1, \infty)$ satisfies the condition*

$$(2.1) \quad \gamma \leq \frac{t^{2-p}}{p(p-1)} f''(t) \leq \Gamma \text{ for any } t \in \dot{I},$$

where $\gamma < \Gamma$ are constants. If $Q_i \geq 0$ with $Q_i \in \mathcal{B}_1(H)$ for $i \in \{1, \dots, n\}$ and $\sum_{i=1}^n \text{tr}(Q_i) > 0$, then for all B_i with the spectra $\text{Sp}(B_i) \subset \dot{I}$ for $i \in \{1, \dots, n\}$ and $a \in \dot{I}$,

$$(2.2) \quad \begin{aligned} & \gamma \left[\frac{\sum_{i=1}^n \text{tr}(Q_i B_i^p)}{\sum_{i=1}^n \text{tr}(Q_i)} - a^p - pa^{p-1} \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} - a \right) \right] \\ & \leq \frac{\sum_{i=1}^n \text{tr}[Q_i f(B_i)]}{\sum_{i=1}^n \text{tr}(Q_i)} - f(a) - f'(a) \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} - a \right) \\ & \leq \Gamma \left[\frac{\sum_{i=1}^n \text{tr}(Q_i B_i^p)}{\sum_{i=1}^n \text{tr}(Q_i)} - a^p - pa^{p-1} \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} - a \right) \right]. \end{aligned}$$

Proof. We use the Taylor's expansion for twice differentiable functions

$$(2.3) \quad f(x) = f(a) + (x-a)f'(a) + (x-a)^2 \int_0^1 f''(sa + (1-s)x) s ds$$

that holds for all $x, a \in \dot{I}$.

Since

$$\gamma p(p-1) t^{p-2} \leq f''(t) \leq p(p-1) \Gamma t^{p-2} \text{ for any } t \in \dot{I},$$

hence

$$\begin{aligned} p(p-1)\gamma \int_0^1 (sa + (1-s)x)^{p-2} s ds &\leq \int_0^1 f''(sa + (1-s)x) s ds \\ &\leq p(p-1)\Gamma \int_0^1 (sa + (1-s)x)^{p-2} s ds, \end{aligned}$$

which, by (2.3) gives that

$$\begin{aligned} (2.4) \quad p(p-1)\gamma (x-a)^2 \int_0^1 (sa + (1-s)x)^{p-2} s ds \\ \leq f(x) - f(a) - (x-a)f'(a) \\ \leq p(p-1)\Gamma (x-a)^2 \int_0^1 (sa + (1-s)x)^{p-2} s ds \end{aligned}$$

for all $x, a \in \hat{I}$.

Using integration by parts, we get

$$\begin{aligned} &\int_0^1 (sa + (1-s)x)^{p-2} s ds \\ &= \frac{1}{(p-1)(a-x)} \int_0^1 s d[(sa + (1-s)x)^{p-1}] \\ &= \frac{1}{(p-1)(a-x)} \left[a^{p-1} - \int_0^1 (sa + (1-s)x)^{p-1} ds \right] \\ &= \frac{1}{(p-1)(a-x)} \left[a^{p-1} - \frac{1}{p(a-x)} \int_0^1 d(sa + (1-s)x)^p \right] \\ &= \frac{1}{(p-1)(a-x)} \left[a^{p-1} - \frac{1}{p(a-x)} (a^p - x^p) \right] \\ &= \frac{1}{p(p-1)(a-x)^2} [x^p - a^p - p(x-a)a^{p-1}] \end{aligned}$$

and by (2.4) we get

$$(2.5) \quad \gamma [x^p - a^p - p(x-a)a^{p-1}] \leq f(x) - f(a) - (x-a)f'(a) \leq \Gamma [x^p - a^p - p(x-a)a^{p-1}]$$

for all $x, a \in \hat{I}$.

Now, by using the continuous functional calculus for the selfadjoint operators, we get from (2.5) that

$$(2.6) \quad \gamma [B_i^p - a^p I - pa^{p-1}(B_i - aI)] \leq f(B_i) - f(a)I - f'(a)(B_i - aI) \leq \Gamma [B_i^p - a^p I - pa^{p-1}(B_i - aI)]$$

for B_i with the spectra $\text{Sp}(B_i) \subset \hat{I}$ for $i \in \{1, \dots, n\}$ and $a \in \hat{I}$.

If we multiply both sides by $Q_i^{1/2}$ we get

$$\begin{aligned} & \gamma \left[Q_i^{1/2} B_i^p Q_i^{1/2} - a^p Q_i - p a^{p-1} \left(Q_i^{1/2} B_i Q_i^{1/2} - a Q_i \right) \right] \\ & \leq Q_i^{1/2} f(B_i) Q_i^{1/2} - f(a) Q_i - f'(a) \left(Q_i^{1/2} B_i Q_i^{1/2} - a Q_i \right) \\ & \leq \Gamma \left[Q_i^{1/2} B_i^p Q_i^{1/2} - a^p Q_i - p a^{p-1} \left(Q_i^{1/2} B_i Q_i^{1/2} - a Q_i \right) \right] \end{aligned}$$

for $i \in \{1, \dots, n\}$ and $a \in \hat{I}$.

Now, if we take the trace and use its properties, we derive

$$\begin{aligned} & \gamma \left[\text{tr}(Q_i B_i^p) - a^p \text{tr}(Q_i) - p a^{p-1} (\text{tr}(Q_i B_i) - a \text{tr}(Q_i)) \right] \\ & \leq \text{tr}[Q_i f(B_i)] - f(a) \text{tr}(Q_i) - f'(a) (\text{tr}(Q_i B_i) - a \text{tr}(Q_i)) \\ & \leq \Gamma \left[\text{tr}(Q_i B_i^p) - a^p \text{tr}(Q_i) - p a^{p-1} (\text{tr}(Q_i B_i) - a \text{tr}(Q_i)) \right] \end{aligned}$$

for $i \in \{1, \dots, n\}$ and $a \in \hat{I}$.

If we sum over $i \in \{1, \dots, n\}$ and divide by $\sum_{i=1}^n \text{tr}(Q_i) > 0$, we get (2.2). \square

Remark 1. Assume that f is twice differentiable on the interior \hat{I} of the interval $I \subset (0, \infty)$ and the second derivative f'' is continuous on \hat{I} and satisfies the condition

$$(2.7) \quad \varphi \leq f''(t) \leq \Phi \text{ for any } t \in \hat{I},$$

where $\varphi < \Phi$ are constants. If $Q_i \geq 0$ with $Q_i \in \mathcal{B}_1(H)$ for $i \in \{1, \dots, n\}$ and $\sum_{i=1}^n \text{tr}(Q_i) > 0$, then for all B_i with the spectra $\text{Sp}(B_i) \subset \hat{I}$ for $i \in \{1, \dots, n\}$ and $a \in \hat{I}$,

$$\begin{aligned} (2.8) \quad & \frac{1}{2} \varphi \left[\frac{\sum_{i=1}^n \text{tr}(Q_i B_i^2)}{\sum_{i=1}^n \text{tr}(Q_i)} - \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right)^2 \right. \\ & \left. + \left(a - \frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right)^2 \right] \\ & \leq \frac{\sum_{i=1}^n \text{tr}[Q_i f(B_i)]}{\sum_{i=1}^n \text{tr}(Q_i)} - f(a) - f'(a) \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} - a \right) \\ & \leq \frac{1}{2} \Phi \left[\frac{\sum_{i=1}^n \text{tr}(Q_i B_i^2)}{\sum_{i=1}^n \text{tr}(Q_i)} - \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right)^2 \right. \\ & \left. + \left(a - \frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right)^2 \right]. \end{aligned}$$

The proof follows by Lemma 1 for $p = 2$ and $\gamma = \frac{1}{2}\varphi$, $\Gamma = \frac{1}{2}\Phi$.

If

$$(2.9) \quad \frac{\psi}{t^3} \leq f''(t) \leq \frac{\Psi}{t^3} \text{ for any } t \in \hat{I},$$

then

$$\begin{aligned}
 (2.10) \quad & \frac{1}{2} \psi \left[\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i^{-1})}{\sum_{i=1}^n \operatorname{tr}(Q_i)} + a^{-2} \frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - 2a^{-1} \right] \\
 & \leq \frac{\sum_{i=1}^n \operatorname{tr}[Q_i f(B_i)]}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - f(a) - f'(a) \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - a \right) \\
 & \leq \frac{1}{2} \Psi \left[\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i^{-1})}{\sum_{i=1}^n \operatorname{tr}(Q_i)} + a^{-2} \frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - 2a^{-1} \right].
 \end{aligned}$$

Corollary 1. *With the assumptions of Lemma 1 we have*

$$\begin{aligned}
 (2.11) \quad & \gamma \left[\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i^p)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} \right)^p \right] \\
 & \leq \frac{\sum_{i=1}^n \operatorname{tr}[Q_i f(B_i)]}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - f \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} \right) \\
 & \leq \Gamma \left[\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i^p)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} \right)^p \right].
 \end{aligned}$$

In particular, if f satisfies the condition (2.7), then

$$\begin{aligned}
 (2.12) \quad & \frac{1}{2} \varphi \left[\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i^2)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} \right)^2 \right] \\
 & \leq \frac{\sum_{i=1}^n \operatorname{tr}[Q_i f(B_i)]}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - f \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} \right) \\
 & \leq \frac{1}{2} \Phi \left[\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i^2)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} \right)^2 \right].
 \end{aligned}$$

If f satisfies the condition (2.9), then

$$\begin{aligned}
 (2.13) \quad & \frac{1}{2} \psi \left[\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i^{-1})}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} \right)^{-1} \right] \\
 & \leq \frac{\sum_{i=1}^n \operatorname{tr}[Q_i f(B_i)]}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - f \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} \right) \\
 & \leq \frac{1}{2} \Psi \left[\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i^{-1})}{\sum_{i=1}^n \operatorname{tr}(Q_i)} - \left(\frac{\sum_{i=1}^n \operatorname{tr}(Q_i B_i)}{\sum_{i=1}^n \operatorname{tr}(Q_i)} \right)^{-1} \right].
 \end{aligned}$$

We also have:

Lemma 2. *Assume that f is twice differentiable on the interior \dot{I} of the interval $I \subset (0, \infty)$ with the second derivative f'' is continuous on \dot{I} and for $p \in (0, 1)$ satisfies the condition*

$$(2.14) \quad \delta \leq \frac{t^{2-p}}{p(1-p)} f''(t) \leq \Delta \text{ for any } t \in \dot{I}$$

for some $\delta < \Delta$. If $Q_i \geq 0$ with $Q_i \in \mathcal{B}_1(H)$ for $i \in \{1, \dots, n\}$ and $\sum_{i=1}^n \text{tr}(Q_i) > 0$, then for all B_i with the spectra $\text{Sp}(B_i) \subset \dot{I}$ for $i \in \{1, \dots, n\}$ and $a \in \dot{I}$,

$$\begin{aligned}
 (2.15) \quad & \delta \left[pa^{p-1} \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} - a \right) + a^p - \frac{\sum_{i=1}^n \text{tr}(Q_i B_i^p)}{\sum_{i=1}^n \text{tr}(Q_i)} \right] \\
 & \leq \frac{\sum_{i=1}^n \text{tr}[Q_i f(B_i)]}{\sum_{i=1}^n \text{tr}(Q_i)} - f(a) - f'(a) \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} - a \right) \\
 & \leq \Delta \left[\frac{\sum_{i=1}^n \text{tr}(Q_i B_i^p)}{\sum_{i=1}^n \text{tr}(Q_i)} - a^p - pa^{p-1} \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} - a \right) \right].
 \end{aligned}$$

In particular,

$$\begin{aligned}
 (2.16) \quad & \delta \left[\left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right)^p - \frac{\sum_{i=1}^n \text{tr}(Q_i B_i^p)}{\sum_{i=1}^n \text{tr}(Q_i)} \right] \\
 & \leq \frac{\sum_{i=1}^n \text{tr}[Q_i f(B_i)]}{\sum_{i=1}^n \text{tr}(Q_i)} - f \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right) \\
 & \leq \Delta \left[\left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right)^p - \frac{\sum_{i=1}^n \text{tr}(Q_i B_i^p)}{\sum_{i=1}^n \text{tr}(Q_i)} \right].
 \end{aligned}$$

Proof. As above, from (2.14) we derive

$$\begin{aligned}
 \gamma [p(x-a)a^{p-1} + a^p - x^p] & \leq f(x) - f(a) - (x-a)f'(a) \\
 & \leq \Delta [p(x-a)a^{p-1} + a^p - x^p]
 \end{aligned}$$

for all $x, a \in \dot{I}$.

By making use of a similar argument as in the proof of Lemma 1 we derive the desired result (2.15). \square

Remark 2. If

$$(2.17) \quad \frac{\varphi}{t^{3/2}} \leq f''(t) \leq \frac{F}{t^{3/2}} \text{ for any } t \in \dot{I},$$

then

$$\begin{aligned}
 (2.18) \quad & 4\varphi \left[\left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right)^{1/2} - \frac{\sum_{i=1}^n \text{tr}(Q_i B_i^{1/2})}{\sum_{i=1}^n \text{tr}(Q_i)} \right] \\
 & \leq \frac{\sum_{i=1}^n \text{tr}[Q_i f(B_i)]}{\sum_{i=1}^n \text{tr}(Q_i)} - f \left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right) \\
 & \leq 4F \left[\left(\frac{\sum_{i=1}^n \text{tr}(Q_i B_i)}{\sum_{i=1}^n \text{tr}(Q_i)} \right)^{1/2} - \frac{\sum_{i=1}^n \text{tr}(Q_i B_i^{1/2})}{\sum_{i=1}^n \text{tr}(Q_i)} \right].
 \end{aligned}$$

We have the following main result:

Theorem 6. If $P_i \geq 0$ with $P_i \in \mathcal{B}_1(H)$ and $\text{tr}(P_i) = 1$ for $i \in \{1, \dots, n\}$, $p_i \geq 0$ with $\sum_{i=1}^n p_i = 1$, $p \in (-\infty, 0) \cup (1, \infty)$ and that A_j are operators such that $0 < m \leq A_j \leq M$, for $i \in \{1, \dots, n\}$, then for all $a > 0$ we have the lower and upper

bounds

$$\begin{aligned}
 (2.19) \quad & \exp \left\{ \gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - a^p - p a^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \right\} \\
 & \leq \frac{a \exp \left(a^{-1} \sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - 1 \right)}{\prod_{i=1}^n [\Delta_{P_i} (A_i)]^{p_i}} \\
 & \leq \exp \left\{ \Gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - a^p - p a^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \right\},
 \end{aligned}$$

where

$$\gamma_p := \begin{cases} \frac{M^{-p}}{p(p-1)} & \text{for } p \in (1, \infty), \\ \frac{m^{-p}}{p(p-1)} & \text{for } p \in (-\infty, 0) \end{cases}$$

and

$$\Gamma_p := \begin{cases} \frac{m^{-p}}{p(p-1)} & \text{for } p \in (1, \infty), \\ \frac{M^{-p}}{p(p-1)} & \text{for } p \in (-\infty, 0). \end{cases}$$

Proof. We consider the convex function $f(t) = -\ln t$, $t \in [m, M] \subset (0, \infty)$. Then

$$g(t) = \frac{t^{2-p}}{p(p-1)} f''(t) = \frac{t^{2-p}}{p(p-1)} \frac{1}{t^2} = \frac{1}{p(p-1)t^p}.$$

For $p \in (1, \infty)$, we have

$$\sup_{t \in [m, M]} g(t) = \frac{m^{-p}}{p(p-1)} \quad \text{and} \quad \inf_{t \in [m, M]} g(t) = \frac{M^{-p}}{p(p-1)}$$

and for $p \in (-\infty, 0)$

$$\sup_{t \in [m, M]} g(t) = \sup_{t \in [m, M]} \frac{t^{-p}}{p(p-1)} = \frac{M^{-p}}{p(p-1)}$$

and

$$\inf_{t \in [m, M]} g(t) = \inf_{t \in [m, M]} \frac{t^{-p}}{p(p-1)} = \frac{m^{-p}}{p(p-1)}.$$

From (2.2) applied for $f(t) = -\ln t$, $t \in [m, M] \subset (0, \infty)$, we get for $Q_i = p_i P_i$ and $B_i = A_i$ that

$$\begin{aligned}
 (2.20) \quad & \gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - a^p - p a^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \\
 & \leq - \sum_{i=1}^n p_i \operatorname{tr} [P_i \ln (A_i)] + \ln a + a^{-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \\
 & \leq \Gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - a^p - p a^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right]
 \end{aligned}$$

for all $a > 0$.

If we take the exponential in (2.20), then we get

$$\begin{aligned} & \exp \left\{ \gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - a^p - p a^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \right\} \\ & \leq \exp \left[- \sum_{i=1}^n p_i \operatorname{tr} [P_i \ln (A_i)] + \ln a + a^{-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \\ & \leq \exp \left\{ \Gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - a^p - p a^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \right\}, \end{aligned}$$

namely

$$\begin{aligned} (2.21) \quad & \exp \left\{ \gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - a^p - p a^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \right\} \\ & \leq \frac{\exp [\ln a + a^{-1} (\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a)]}{\exp (\sum_{i=1}^n p_i \operatorname{tr} [P_i \ln (A_i)])} \\ & \leq \exp \left\{ \Gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - a^p - p a^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \right\}. \end{aligned}$$

Since

$$\begin{aligned} & \exp \left[\ln a + a^{-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \\ & = \exp (\ln a) \exp \left[a^{-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) \right] \\ & = a \exp \left(a^{-1} \sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - 1 \right) \end{aligned}$$

and

$$\exp \left(\sum_{i=1}^n p_i \operatorname{tr} [P_i \ln (A_i)] \right) = \prod_{i=1}^n [\exp (\operatorname{tr} [P_i \ln (A_i)])]^{p_i} = \prod_{i=1}^n [\Delta_{P_i} (A_i)]^{p_i}$$

then by (2.21) we derive (2.19). \square

Corollary 2. *With the assumptions of Theorem 6, we have for $p \in (-\infty, 0) \cup (1, \infty)$ that*

$$\begin{aligned} (2.22) \quad & \exp \left\{ \gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^p \right] \right\} \\ & \leq \frac{\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i)}{\prod_{i=1}^n [\Delta_{P_i} (A_i)]^{p_i}} \\ & \leq \exp \left\{ \Gamma_p \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) - \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^p \right] \right\}. \end{aligned}$$

Remark 3. For $p = 2$ we obtain

$$\begin{aligned}
 (2.23) \quad & \exp \left\{ \frac{1}{2M^2} \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^2) - \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^2 \right] \right\} \\
 & \leq \frac{\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i)}{\prod_{i=1}^n [\Delta_{P_i} (A_i)]^{p_i}} \\
 & \leq \exp \left\{ \frac{1}{2m^2} \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^2) - \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^2 \right] \right\},
 \end{aligned}$$

while for $p = -1$,

$$\begin{aligned}
 (2.24) \quad & \exp \left\{ \frac{m}{2} \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^{-1}) - \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^{-1} \right] \right\} \\
 & \leq \frac{\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i)}{\prod_{i=1}^n [\Delta_{P_i} (A_i)]^{p_i}} \\
 & \leq \exp \left\{ \frac{M}{2} \left[\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^{-1}) - \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^{-1} \right] \right\}.
 \end{aligned}$$

We also have:

Theorem 7. If $P_i \geq 0$ with $P_i \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P_i) = 1$ for $i \in \{1, \dots, n\}$, $p_i \geq 0$ with $\sum_{i=1}^n p_i = 1$, $p \in (0, 1)$ and that A_j are operators such that $0 < m \leq A_j \leq M$, for $i \in \{1, \dots, n\}$, then for all $a > 0$ we have the lower and upper bounds

$$\begin{aligned}
 (2.25) \quad & \exp \left\{ \frac{1}{p(1-p)M^p} \right. \\
 & \times \left[pa^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) + a^p - \sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) \right] \left. \right\} \\
 & \leq \frac{a \exp(a^{-1} \sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - 1)}{\prod_{i=1}^n [\Delta_{P_i} (A_i)]^{p_i}} \\
 & \leq \exp \left\{ \frac{1}{p(1-p)m^p} \right. \\
 & \times \left[pa^{p-1} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - a \right) + a^p - \sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^p) \right] \left. \right\}.
 \end{aligned}$$

In particular,

$$\begin{aligned}
 (2.26) \quad & \exp \left\{ \frac{1}{p(1-p)M^p} \left[\left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right)^p - \sum_{i=1}^n p_i \operatorname{tr}(P_i A_i^p) \right] \right\} \\
 & \leq \frac{\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i)}{\prod_{i=1}^n [\Delta_{P_i}(A_i)]^{p_i}} \\
 & \leq \exp \left\{ \frac{1}{p(1-p)m^p} \left[\left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right)^p - \sum_{i=1}^n p_i \operatorname{tr}(P_i A_i^p) \right] \right\}.
 \end{aligned}$$

Proof. If we take $f(t) = -\ln t$, then

$$\begin{aligned}
 h(t) &= \frac{t^{2-p}}{p(1-p)} \frac{1}{t^2} \\
 &= \frac{1}{p(1-p)t^p} \in \left[\frac{1}{p(1-p)M^p}, \frac{1}{p(1-p)m^p} \right].
 \end{aligned}$$

From (2.15) applied for $f(t) = -\ln t$, $t \in [m, M] \subset (0, \infty)$, we get for $Q_i = p_i P_i$ and $B_i = A_i$ the desired result (2.25). \square

Remark 4. If we take $p = 1/2$ in (2.26) then we get

$$\begin{aligned}
 (2.27) \quad & \exp \left\{ \frac{4}{\sqrt{M}} \left[\left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right)^{1/2} - \sum_{i=1}^n p_i \operatorname{tr}(P_i A_i^{1/2}) \right] \right\} \\
 & \leq \frac{\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i)}{\prod_{i=1}^n [\Delta_{P_i}(A_i)]^{p_i}} \\
 & \leq \exp \left\{ \frac{4}{\sqrt{m}} \left[\left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right)^{1/2} - \sum_{i=1}^n p_i \operatorname{tr}(P_i A_i^{1/2}) \right] \right\}.
 \end{aligned}$$

3. RELATED RESULTS

We also have some simpler upper bounds as follows:

Proposition 2. If $P_i \geq 0$ with $P_i \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P_i) = 1$ for $i \in \{1, \dots, n\}$, $p_i \geq 0$ with $\sum_{i=1}^n p_i = 1$ and that A_j are operators such that $0 < m \leq A_j \leq M$, for

$i \in \{1, \dots, n\}$, then

$$\begin{aligned}
 (3.1) \quad & \frac{\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i)}{\prod_{i=1}^n [\Delta_{P_i}(A_i)]^{p_i}} \\
 & \leq \exp \left\{ \frac{1}{2m^2} \left[\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i^2) - \left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right)^2 \right] \right\} \\
 & \leq \exp \left[\frac{1}{2m^2} \left(M - \sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right) \left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) - m \right) \right] \\
 & \leq \exp \left[\frac{1}{8} \left(\frac{M}{m} - 1 \right)^2 \right].
 \end{aligned}$$

Proof. We observe that

$$\begin{aligned}
 (3.2) \quad & \sum_{i=1}^n p_i \operatorname{tr}(P_i A_i^2) - \left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right)^2 \\
 & = \left(M - \sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right) \left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) - m \right) \\
 & \quad - \sum_{i=1}^n p_i \operatorname{tr}[P_i (MI - A_i)(A_i - mI)].
 \end{aligned}$$

Since $(M - t)(m - t) \geq 0$ for all $t \in [m, M]$, then by the continuous functional calculus for selfadjoint operators we get that

$$(MI - A_i)(A_i - mI) \geq 0, \quad i \in \{1, \dots, n\}.$$

If we multiply this inequality both sides by $P_i^{1/2} \geq 0$ we get

$$P_i^{1/2} (MI - A_i)(A_i - mI) P_i^{1/2} \geq 0, \quad i \in \{1, \dots, n\},$$

and by taking the trace, we derive

$$\operatorname{tr}[P_i (MI - A_i)(A_i - mI)] \geq 0, \quad i \in \{1, \dots, n\},$$

which implies that

$$\sum_{i=1}^n p_i \operatorname{tr}[P_i (MI - A_i)(A_i - mI)] \geq 0$$

and by (3.2) we obtain

$$\begin{aligned}
 & \sum_{i=1}^n p_i \operatorname{tr}(P_i A_i^2) - \left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right)^2 \\
 & \leq \left(M - \sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) \right) \left(\sum_{i=1}^n p_i \operatorname{tr}(P_i A_i) - m \right) \\
 & \leq \frac{1}{4} (M - m)^2.
 \end{aligned}$$

By utilizing (2.23) we derive the desired result (3.1). □

We also have:

Proposition 3. *If $P_i \geq 0$ with $P_i \in \mathcal{B}_1(H)$ and $\text{tr}(P_i) = 1$ for $i \in \{1, \dots, n\}$, $p_i \geq 0$ with $\sum_{i=1}^n p_i = 1$ and that A_j are operators such that $0 < m \leq A_j \leq M$, for $i \in \{1, \dots, n\}$, then*

$$\begin{aligned}
 (3.3) \quad & \frac{\sum_{i=1}^n p_i \text{tr}(P_i A_i)}{\prod_{i=1}^n [\Delta_{P_i}(A_i)]^{p_i}} \\
 & \leq \exp \left\{ \frac{M}{2} \left[\sum_{i=1}^n p_i \text{tr}(P_i A_i^{-1}) - \left(\sum_{i=1}^n p_i \text{tr}(P_i A_i) \right)^{-1} \right] \right\} \\
 & \leq \exp \left[\frac{1}{2} \left(\sqrt{\frac{M}{m}} - 1 \right)^2 \right].
 \end{aligned}$$

Proof. If $t \in [m, M] \subset (0, \infty)$, then $(M-t)(m^{-1}-t^{-1}) \geq 0$. Since $0 < mI \leq A_i \leq MI$, $i \in \{1, \dots, n\}$ hence by using the functional calculus for selfadjoint operators we get

$$(MI - A_i)(m^{-1}I - A_i^{-1}) \geq 0$$

for all $i \in \{1, \dots, n\}$, which is equivalent to

$$(3.4) \quad (M+m)I \geq MmA_i^{-1} + A_i$$

for all $i \in \{1, \dots, n\}$.

If we multiply (3.4) both sides by $P_i^{1/2}$ we get

$$(M+m)P_i \geq MmP_i^{1/2}A_i^{-1}P_i^{1/2} + P_i^{1/2}A_iP_i^{1/2}$$

for all $i \in \{1, \dots, n\}$.

If we take the trace and use its properties, we get

$$M+m \geq Mm \text{tr}(P_i A_i^{-1}) + \text{tr}(P_i A_i)$$

for all $i \in \{1, \dots, n\}$.

If we multiply by $p_i \geq 0$ and summing over i from 1 to n , we get

$$(3.5) \quad M+m \geq Mm \sum_{i=1}^n p_i \text{tr}(P_i A_i^{-1}) + \sum_{i=1}^n p_i \text{tr}(P_i A_i).$$

From (3.5) we get

$$\sum_{i=1}^n p_i \text{tr}(P_i A_i^{-1}) \leq \frac{1}{m} + \frac{1}{M} - \frac{1}{mM} \sum_{i=1}^n p_i \text{tr}(P_i A_i),$$

which implies that

$$\begin{aligned}
 & \sum_{i=1}^n p_i \operatorname{tr} (P_i A_i^{-1}) - \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^{-1} \\
 & \leq \frac{1}{m} + \frac{1}{M} - \frac{1}{mM} \sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) - \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^{-1} \\
 & = \left(\frac{1}{\sqrt{m}} - \frac{1}{\sqrt{M}} \right)^2 \\
 & \quad - \left(\frac{1}{\sqrt{mM}} \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^{1/2} - \left(\sum_{i=1}^n p_i \operatorname{tr} (P_i A_i) \right)^{-1/2} \right)^2 \\
 & \leq \left(\frac{1}{\sqrt{m}} - \frac{1}{\sqrt{M}} \right)^2.
 \end{aligned}$$

By making use of (2.24) we derive (3.3). □

Remark 5. If $0 < mI \leq A \leq MI$ and $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, then we have the one operator inequalities

$$\begin{aligned}
 (3.6) \quad \frac{\operatorname{tr}(PA)}{\Delta_P(A)} & \leq \exp \left\{ \frac{1}{2m^2} \left[\operatorname{tr}(PA^2) - [\operatorname{tr}(PA)]^2 \right] \right\} \\
 & \leq \exp \left[\frac{1}{2m^2} (M - [\operatorname{tr}(PA)]) ([\operatorname{tr}(PA)] - m) \right] \\
 & \leq \exp \left[\frac{1}{8} \left(\frac{M}{m} - 1 \right)^2 \right]
 \end{aligned}$$

and

$$\begin{aligned}
 (3.7) \quad \frac{\operatorname{tr}(PA)}{\Delta_P(A)} & \leq \exp \left\{ \frac{M}{2} \left[\operatorname{tr}(PA^{-1}) - [\operatorname{tr}(PA)]^{-1} \right] \right\} \\
 & \leq \exp \left[\frac{1}{2} \left(\sqrt{\frac{M}{m}} - 1 \right)^2 \right].
 \end{aligned}$$

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