

A SUB-MULTIPLICATIVE PROPERTY FOR THE TRACE CLASS P -DETERMINANT OF POSITIVE OPERATORS IN HILBERT SPACES

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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 $AB + BA \geq 0$, then

$$\Delta_P(A + B + 1) \leq \Delta_P(A + 1) \Delta_P(B + 1)$$

for all $A, B \geq 0$, which is a sub-multiplicative property for the map $\Delta_P(\cdot + 1)$.

1. INTRODUCTION

In 1952, in the paper [3], 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 $\text{Sp}(T)$.

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.

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In 1998, Fujii et al. [4], [5], 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 [9].

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

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

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*

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

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

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

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

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

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 $\text{tr}(PT) = \text{tr}(TP)$. 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 $\text{tr}(P^{1/2}TP^{1/2}) = \text{tr}(TP)$. Therefore, if $P \geq 0$ and $P \in \mathcal{B}_1(H)$,

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

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

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

For a survey on recent trace inequalities see [1] and the references therein.

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

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

Assume that $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\text{tr}(P) = 1$. 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 [2] we obtained the following results:

Theorem 4. *Let $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\text{tr}(P) = 1$, then for all $A, B > 0$ and $t \in [0, 1]$ we have the Ky Fan's type inequality*

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

and

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

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

In particular

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

and

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

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 $AB + BA \geq 0$, then

$$\Delta_P(A + B + 1) \leq \Delta_P(A + 1) \Delta_P(B + 1)$$

for all $A, B \geq 0$, which is a sub-multiplicative property for the map $\Delta_P(\cdot + 1)$.

2. MAIN RESULTS

The following representation result holds:

Lemma 1. *For all $A, B \geq 0$ and $a > 0$ we have*

$$(2.1) \quad \begin{aligned} & \ln(A+a) + \ln(B+a) - \ln(A+B+a) - \ln a \\ &= \int_0^\infty (a+\lambda)^{-1} S(\lambda, a, A, B) d\lambda + \int_0^\infty (a+\lambda)^{-1} Q(\lambda, a, A, B) d\lambda, \end{aligned}$$

where

$$S(\lambda, a, A, B) := (A+B+a+\lambda)^{-1} (AB+BA) (A+B+a+\lambda)^{-1}$$

and

$$\begin{aligned} Q(\lambda, a, A, B) &:= (A+B+a+\lambda)^{-1} \\ &\quad \times \left[B(A+a+\lambda)^{-1} AB + A(B+a+\lambda)^{-1} BA \right] \\ &\quad \times (A+B+a+\lambda)^{-1} \end{aligned}$$

for $\lambda > 0$.

Proof. Observe that for $t > 0, t \neq 1$, we have

$$\int_0^u \frac{d\lambda}{(\lambda+t)(\lambda+1)} = \frac{\ln t}{t-1} + \frac{1}{1-t} \ln \left(\frac{u+t}{u+1} \right)$$

for all $u > 0$.

By taking the limit over $u \rightarrow \infty$ in this equality, we derive

$$\frac{\ln t}{t-1} = \int_0^\infty \frac{d\lambda}{(\lambda+t)(\lambda+1)},$$

which gives the representation for the logarithm

$$(2.2) \quad \ln t = (t-1) \int_0^\infty \frac{d\lambda}{(\lambda+1)(\lambda+t)}$$

for all $t > 0$.

If we use the continuous functional calculus for selfadjoint operators, we have

$$(2.3) \quad \ln T = \int_0^\infty \frac{1}{\lambda+1} (T-1) (\lambda+T)^{-1} d\lambda$$

for all operators $T > 0$.

Observe that

$$\begin{aligned} \int_0^\infty \frac{1}{\lambda+1} (T-1) (\lambda+T)^{-1} d\lambda &= \int_0^\infty \frac{1}{\lambda+1} (T+\lambda-\lambda-1) (\lambda+T)^{-1} d\lambda \\ &= \int_0^\infty \left[(\lambda+1)^{-1} - (\lambda+T)^{-1} \right] d\lambda \end{aligned}$$

and then

$$\ln T = \int_0^\infty \left[(\lambda+1)^{-1} - (\lambda+T)^{-1} \right] d\lambda.$$

Therefore

$$(2.4) \quad \ln(A+a) + \ln(B+a) - \ln(A+B+a) - \ln a = \int_0^\infty K_\lambda d\lambda$$

where

$$K_\lambda := (A + B + a + \lambda)^{-1} + (a + \lambda)^{-1} - (A + a + \lambda)^{-1} - (B + a + \lambda)^{-1}.$$

To simplify calculations, consider $\delta := a + \lambda$ and set

$$L_\delta := (A + B + \delta)^{-1} + \delta^{-1} - (A + \delta)^{-1} - (B + \delta)^{-1}.$$

If we multiply both sides by $A + B + \delta$ we get

$$\begin{aligned} W_\delta &:= (A + B + \delta) L_\delta (A + B + \delta) \\ &= (A + B + \delta) + \delta^{-1} (A + B + \delta)^2 \\ &\quad - (A + B + \delta) (A + \delta)^{-1} (A + B + \delta) \\ &\quad - (A + B + \delta) (B + \delta)^{-1} (A + B + \delta) \\ &= (A + B + \delta) + \delta^{-1} (A + B + \delta)^2 \\ &\quad - (A + B + \delta) - B (A + \delta)^{-1} (A + B + \delta) \\ &\quad - A (B + \delta)^{-1} (A + B + \delta) - (A + B + \delta) \\ &= \delta^{-1} (A + B + \delta)^2 - B (A + \delta)^{-1} B - B \\ &\quad - A (B + \delta)^{-1} A - A - (A + B + \delta) \\ &= \delta^{-1} (A^2 + AB + \delta A + BA + B^2 + \delta B + \delta A + \delta B + \delta^2) \\ &\quad - B (A + \delta)^{-1} B - 2B - A (B + \delta)^{-1} A - 2A - \delta \\ &= \delta^{-1} (A^2 + AB + BA + B^2) + 2B + 2A + \delta \\ &\quad - B (A + \delta)^{-1} B - A (B + \delta)^{-1} A - 2A - 2B - \delta \\ &= \delta^{-1} (A^2 + AB + BA + B^2) - B (A + \delta)^{-1} B - A (B + \delta)^{-1} A \\ &= \delta^{-1} \left[A^2 + AB + BA + B^2 - \delta B (A + \delta)^{-1} B - \delta A (B + \delta)^{-1} A \right] \\ &= \delta^{-1} \left[A^2 + AB + BA + B^2 - B (\delta^{-1} A + 1)^{-1} B - A (\delta^{-1} B + 1)^{-1} A \right]. \end{aligned}$$

Observe that

$$\begin{aligned} &B^2 - B (\delta^{-1} A + 1)^{-1} B \\ &= B (\delta^{-1} A + 1)^{-1} (\delta^{-1} A + 1) B - B (\delta^{-1} A + 1)^{-1} B \\ &= B (\delta^{-1} A + 1)^{-1} (\delta^{-1} A + 1 - 1) B \\ &= \delta^{-1} B (\delta^{-1} A + 1)^{-1} AB = B (A + \delta)^{-1} AB \end{aligned}$$

and

$$\begin{aligned} &A^2 - A (\delta^{-1} B + 1)^{-1} A \\ &= A (\delta^{-1} B + 1)^{-1} (\delta^{-1} B + 1) A - A (\delta^{-1} B + 1)^{-1} A \\ &= A (\delta^{-1} B + 1)^{-1} (\delta^{-1} B + 1 - 1) A \\ &= \delta^{-1} A (\delta^{-1} B + 1)^{-1} BA = A (B + \delta)^{-1} BA. \end{aligned}$$

Therefore

$$W_\delta = \delta^{-1} \left[AB + BA + B(A + \delta)^{-1} AB + A(B + \delta)^{-1} BA \right]$$

which gives that

$$L_\delta := (A + B + \delta)^{-1} W_\delta (A + B + \delta)^{-1}.$$

We obtain then the following representation

$$\begin{aligned} (2.5) \quad K_\lambda &= (a + \lambda)^{-1} (A + B + a + \lambda)^{-1} (AB + BA) (A + B + a + \lambda)^{-1} \\ &\quad + (a + \lambda)^{-1} (A + B + a + \lambda)^{-1} \\ &\quad \times \left[B(A + a + \lambda)^{-1} AB + A(B + a + \lambda)^{-1} BA \right] (A + B + a + \lambda)^{-1} \\ &= (a + \lambda)^{-1} S(\lambda, a, A, B) + (a + \lambda)^{-1} P(\lambda, a, A, B) \end{aligned}$$

for $a, \lambda > 0$.

By utilizing (2.4) and (2.5) we derive the representation (2.1). □

Corollary 1. *For all $A, B \geq 0$ we have*

$$\begin{aligned} (2.6) \quad &\ln(A + 1) + \ln(B + 1) - \ln(A + B + 1) \\ &= \int_0^\infty (1 + \lambda)^{-1} S(\lambda, A, B) d\lambda + \int_0^\infty (1 + \lambda)^{-1} Q(\lambda, A, B) d\lambda, \end{aligned}$$

where

$$S(\lambda, A, B) := (A + B + 1 + \lambda)^{-1} (AB + BA) (A + B + 1 + \lambda)^{-1}$$

and

$$\begin{aligned} Q(\lambda, a, A, B) &:= (A + B + 1 + \lambda)^{-1} \\ &\quad \times \left[B(A + 1 + \lambda)^{-1} AB + A(B + 1 + \lambda)^{-1} BA \right] \\ &\quad \times (A + B + 1 + \lambda)^{-1} \end{aligned}$$

for $\lambda > 0$.

Theorem 6. *Let $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\text{tr}(P) = 1$, then for all $A, B \geq 0$ and $a > 0$ we have the representation*

$$\begin{aligned} (2.7) \quad \frac{\Delta_P(A + a) \Delta_P(B + a)}{a \Delta_P(A + B + a)} &= \exp \left(\int_0^\infty (a + \lambda)^{-1} \text{tr} [PS(\lambda, a, A, B)] d\lambda \right) \\ &\quad \times \exp \left(\int_0^\infty (a + \lambda)^{-1} \text{tr} [PQ(\lambda, a, A, B)] d\lambda \right). \end{aligned}$$

Proof. If we multiply both sides of (2.1) by $P^{1/2}$, then we get

$$\begin{aligned} &P^{1/2} \ln(A + a) P^{1/2} + P^{1/2} \ln(B + a) P^{1/2} \\ &\quad - P^{1/2} \ln(A + B + a) P^{1/2} - (\ln a) P \\ &= \int_0^\infty (a + \lambda)^{-1} P^{1/2} S(\lambda, a, A, B) P^{1/2} d\lambda \\ &\quad + \int_0^\infty (a + \lambda)^{-1} P^{1/2} P(\lambda, a, A, B) P^{1/2} d\lambda. \end{aligned}$$

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

$$\begin{aligned}
 (2.8) \quad & \operatorname{tr} [P \ln (A+a)] + \operatorname{tr} [P \ln (B+a)] - \operatorname{tr} [P \ln (A+B+a)] - \ln a \\
 & = \int_0^\infty (a+\lambda)^{-1} \operatorname{tr} [PS(\lambda, a, A, B)] d\lambda \\
 & + \int_0^\infty (a+\lambda)^{-1} \operatorname{tr} [PQ(\lambda, a, A, B)] d\lambda.
 \end{aligned}$$

Further, if we take the exponential in (2.8), then we get the desired result (2.7). \square

Corollary 2. *Let $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, then for all $A, B \geq 0$ and $a > 0$ we have the bounds*

$$\begin{aligned}
 (2.9) \quad & \exp \left(\int_0^\infty (a+\lambda)^{-1} \operatorname{tr} [PS(\lambda, a, A, B)] d\lambda \right) \\
 & \leq \frac{\Delta_P(A+a) \Delta_P(B+a)}{a \Delta_P(A+B+a)} \\
 & \leq \exp \left(\int_0^\infty (a+\lambda)^{-1} \operatorname{tr} [PR(\lambda, a, A, B)] d\lambda \right),
 \end{aligned}$$

where

$$R(\lambda, a, A, B) = (A+B+a+\lambda)^{-1} (A+B)^2 (A+B+a+\lambda)^{-1}$$

for $a, \lambda > 0$.

In particular,

$$\begin{aligned}
 (2.10) \quad & \exp \left(\int_0^\infty (1+\lambda)^{-1} \operatorname{tr} [PS(\lambda, A, B)] d\lambda \right) \\
 & \leq \frac{\Delta_P(A+1) \Delta_P(B+1)}{\Delta_P(A+B+1)} \\
 & \leq \exp \left(\int_0^\infty (1+\lambda)^{-1} \operatorname{tr} [PR(\lambda, A, B)] d\lambda \right),
 \end{aligned}$$

where

$$R(\lambda, A, B) = (A+B+1+\lambda)^{-1} (A+B)^2 (A+B+1+\lambda)^{-1}$$

for $\lambda > 0$.

Proof. Assume that $A, B \geq 0$. Observe that for $a, \lambda > 0$

$$\begin{aligned}
 (A+a+\lambda)^{-1} A & = (A+a+\lambda)^{-1} (A+a+\lambda-a-\lambda) \\
 & = 1 - (a+\lambda) (A+a+\lambda)^{-1},
 \end{aligned}$$

which shows that

$$0 \leq (A+a+\lambda)^{-1} A \leq 1.$$

If we multiply this inequality both sides by B , then we get

$$0 \leq B(A+a+\lambda)^{-1} AB \leq B^2.$$

Similarly,

$$0 \leq A(B+a+\lambda)^{-1} BA \leq A^2.$$

Therefore

$$0 \leq B(A+a+\lambda)^{-1} AB + A(B+a+\lambda)^{-1} BA \leq A^2 + B^2$$

and by multiplying both sides by $(A + B + 1 + \lambda)^{-1}$ we deduce

$$0 \leq Q(\lambda, a, A, B) \leq (A + B + a + \lambda)^{-1} (A^2 + B^2) (A + B + a + \lambda)^{-1}$$

for $a, \lambda > 0$.

Now, if to this inequality we add $S(\lambda, a, A, B)$, then we obtain

$$\begin{aligned} (2.11) \quad S(\lambda, a, A, B) &\leq Q(\lambda, a, A, B) + S(\lambda, a, A, B) \\ &\leq (A + B + a + \lambda)^{-1} (A^2 + B^2) (A + B + a + \lambda)^{-1} \\ &\quad + (A + B + a + \lambda)^{-1} (AB + BA) (A + B + a + \lambda)^{-1} \\ &= (A + B + a + \lambda)^{-1} (A + B)^2 (A + B + a + \lambda)^{-1} \\ &= R(\lambda, a, A, B) \end{aligned}$$

for $a, \lambda > 0$.

Further if we multiply both sides of (2.11) by $P^{1/2}$ and take the trace, then we get

$$\begin{aligned} \operatorname{tr}[PS(\lambda, a, A, B)] &\leq \operatorname{tr}[PQ(\lambda, a, A, B)] + \operatorname{tr}[PS(\lambda, a, A, B)] \\ &\leq \operatorname{tr}[PR(\lambda, a, A, B)]. \end{aligned}$$

If we multiply these inequality by $(a + \lambda)^{-1}$, integrate over λ and employ the representation (2.7) for the middle term, then we obtain the desired result (2.9). \square

Corollary 3. *Let $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, and $A, B \geq 0, a > 0$.*

(i) *If $AB + BA \geq 0$, then*

$$(2.12) \quad 1 \leq \frac{\Delta_P(A + a) \Delta_P(B + a)}{a \Delta_P(A + B + a)}.$$

In particular,

$$(2.13) \quad \Delta_P(A + B + 1) \leq \Delta_P(A + 1) \Delta_P(B + 1),$$

which is a sub-multiplicative property for the map $\Delta_P(\cdot + 1)$.

(ii) *If $A + B \leq K$, with K a positive constant, then*

$$(2.14) \quad \frac{\Delta_P(A + a) \Delta_P(B + a)}{a \Delta_P(A + B + a)} \leq \exp\left(\frac{K^2}{a} \operatorname{tr}[P(A + B + a)^{-1}]\right).$$

In particular,

$$(2.15) \quad \frac{\Delta_P(A + 1) \Delta_P(B + 1)}{\Delta_P(A + B + 1)} \leq \exp\left(K^2 \operatorname{tr}[P(A + B + 1)^{-1}]\right).$$

Proof. (i). If $AB + BA \geq 0$, then by multiplying both sides by $(A + B + a + \lambda)^{-1}$ we get

$$(A + B + a + \lambda)^{-1} (AB + BA) (A + B + a + \lambda)^{-1} \geq 0$$

for $a, \lambda > 0$, which implies that $\operatorname{tr}[PS(\lambda, a, A, B)] \geq 0$ giving that

$$\int_0^\infty (1 + \lambda)^{-1} \operatorname{tr}[PS(\lambda, A, B)] d\lambda \geq 0$$

and the inequality (2.12) is proved.

(ii). If $A + B \leq K$, then

$$\begin{aligned} & (A + B + a + \lambda)^{-1} (A + B)^2 (A + B + a + \lambda)^{-1} \\ & \leq K^2 (A + B + a + \lambda)^{-2} \end{aligned}$$

for $a, \lambda > 0$. This implies that

$$\begin{aligned} (2.16) \quad & \int_0^\infty (a + \lambda)^{-1} (A + B + a + \lambda)^{-1} (A + B)^2 (A + B + a + \lambda)^{-1} d\lambda \\ & \leq K^2 \int_0^\infty (a + \lambda)^{-1} (A + B + a + \lambda)^{-2} d\lambda \\ & \leq \frac{K^2}{a} \int_0^\infty (A + B + a + \lambda)^{-2} d\lambda. \end{aligned}$$

Now, if we take the derivative over t in (2.2), then we get

$$\begin{aligned} t^{-1} &= \int_0^\infty (\lambda + 1)^{-1} \left(\frac{t-1}{\lambda+t} \right)' d\lambda \\ &= \int_0^\infty (\lambda + 1)^{-1} \frac{\lambda + 1}{(\lambda + t)^2} d\lambda = \int_0^\infty (\lambda + t)^{-2} d\lambda. \end{aligned}$$

This gives that

$$\int_0^\infty (A + B + a + \lambda)^{-2} d\lambda = (A + B + a)^{-1}$$

and by (2.16) we obtain by taking the trace that

$$\int_0^\infty (a + \lambda)^{-1} \operatorname{tr}[PR(\lambda, a, A, B)] d\lambda \leq \frac{K^2}{a} \operatorname{tr}[P(A + B + a)^{-1}].$$

Utilizing the second inequality in (2.9) we derive the desired result (2.14). \square

3. RELATED RESULTS

We also have the following integral inequalities:

Theorem 7. *Let $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, and $A, B \geq 0$ with $AB + BA \geq 0$, then*

$$\begin{aligned} (3.1) \quad \Delta_P(A + B + 1) &\leq \int_0^1 \Delta_P((1-t)A + tB + 1) \Delta_P((1-t)B + tA + 1) \\ &\leq \int_0^1 \Delta_P^2((1-t)A + tB + 1) dt \end{aligned}$$

and, if $A + B \leq K$, where K is a constant, then also

$$\begin{aligned} (3.2) \quad & \int_0^1 \Delta_P((1-t)A + tB + 1) \Delta_P((1-t)B + tA + 1) \\ & \leq \Delta_P(A + B + 1) \exp\left(K^2 \operatorname{tr}\left[P(A + B + 1)^{-1}\right]\right). \end{aligned}$$

Proof. We have

$$\begin{aligned} & ((1-t)A + tB)((1-t)B + tA) \\ & = (1-t)^2 AB + t(1-t)B^2 + t(1-t)A^2 + t^2 BA \end{aligned}$$

and

$$\begin{aligned} & ((1-t)B + tA)((1-t)A + tB) \\ &= (1-t)^2 BA + t(1-t)A^2 + (1-t)tB^2 + t^2 AB. \end{aligned}$$

Therefore, since $AB + BA \geq 0$, then

$$\begin{aligned} & ((1-t)A + tB)((1-t)B + tA) \\ &+ ((1-t)B + tA)((1-t)A + tB) \\ &= (1-t)^2 AB + t(1-t)B^2 + t(1-t)A^2 + t^2 BA \\ &+ (1-t)^2 BA + t(1-t)A^2 + (1-t)tB^2 + t^2 AB \\ &= 2t(1-t)A^2 + 2t(1-t)B^2 + [(1-t)^2 + t^2](AB + BA) \\ &\geq 0 \end{aligned}$$

for all $t \in [0, 1]$.

From (2.13) we get

$$\begin{aligned} & \Delta_P((1-t)A + tB + (1-t)B + tA + 1) \\ & \leq \Delta_P((1-t)A + tB + 1) \Delta_P((1-t)B + tA + 1), \end{aligned}$$

namely

$$\Delta_P(A + B + 1) \leq \Delta_P((1-t)A + tB + 1) \Delta_P((1-t)B + tA + 1),$$

for all $t \in [0, 1]$.

If we integrate over $t \in [0, 1]$, then we get

$$\begin{aligned} & \Delta_P(A + B + 1) \\ & \leq \int_0^1 \Delta_P((1-t)A + tB + 1) \Delta_P((1-t)B + tA + 1) dt \\ & \leq \left(\int_0^1 \Delta_P^2((1-t)A + tB + 1) dt \right)^{1/2} \left(\int_0^1 \Delta_P^2((1-t)B + tA + 1) dt \right)^{1/2} \\ & = \int_0^1 \Delta_P^2((1-t)A + tB + 1) dt, \end{aligned}$$

which proves (3.1).

From (2.15) we get

$$\begin{aligned} & \Delta_P((1-t)A + tB + 1) \Delta_P((1-t)B + tA + 1) \\ & \leq \Delta_P(A + B + 1) \exp\left(K^2 \operatorname{tr}\left[P(A + B + 1)^{-1}\right]\right) \end{aligned}$$

for all $t \in [0, 1]$.

If we take the integral over $t \in [0, 1]$, then we get (3.2). □

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