SOME PROPERTIES OF TRACE CLASS ENTROPIC 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 $\operatorname{tr}(P) = 1$, we define the entropic P-determinant of the positive invertible operator A by

$$\eta_P(A) := \exp[-\operatorname{tr}(PA \ln A)].$$

In this paper we show among others that

$$\left[\frac{\operatorname{tr}\left(PA^{2}\right)}{\operatorname{tr}^{2}\left(PA\right)}\right]^{-\operatorname{tr}\left(PA\right)} \leq \frac{\eta_{P}(A)}{\left[\operatorname{tr}\left(PA\right)\right]^{-\operatorname{tr}\left(PA\right)}} \leq 1$$

and if there exists the constants 0 < m < M such that m < A < M, then

$$\left(\frac{m+M}{2\sqrt{mM}}\right)^{-2M} \le \left(\frac{m+M}{2\sqrt{mM}}\right)^{-2\operatorname{tr}(PA)} \le \left[\frac{\operatorname{tr}\left(PA^{2}\right)}{\operatorname{tr}^{2}\left(PA\right)}\right]^{-\operatorname{tr}(PA)} \\
\le \frac{\eta_{P}(A)}{\left[\operatorname{tr}\left(PA\right)\right]^{-\operatorname{tr}(PA)}} \le 1.$$

1. Introduction

In 1952, in the paper [8], 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

$$T = \int_{\mathrm{Sp}(T)} \lambda dE\left(\lambda\right),\,$$

where $E(\lambda)$ is a projection valued measure and $\operatorname{Sp}(T)$ 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 $\operatorname{Sp}(T)$.

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

$$\Delta_{FK}\left(T\right):=\exp\left(\int_{0}^{\infty}\ln td\mu_{|T|}\right).$$

If T is invertible, then

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

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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. [9], [10], 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 [11].

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

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

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)
$$\sum_{i \in I} \|Ae_i\|^2 = \sum_{j \in I} \|Af_j\|^2 = \sum_{i \in I} \|A^*f_i\|^2$$

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 $\mathcal{B}_{2}\left(H\right)$ the set of *Hilbert-Schmidt operators* in $\mathcal{B}\left(H\right)$. For $A\in\mathcal{B}_{2}\left(H\right)$ we define

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

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

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

(ii) We have the inequalities

$$(1.5) ||A|| \le ||A||_2$$

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

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

(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 $A\in\mathcal{B}\left(H\right)$ is trace class if

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

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

$$||A||_1 = ||A^*||_1 \quad and \quad ||A||_2 \le ||A||_1$$

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

$$\mathcal{B}_{2}\left(H\right) \mathcal{B}_{2}\left(H\right) =\mathcal{B}_{1}\left(H\right) ;$$

(iv) We have

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

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

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

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

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

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

- (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 $\mathcal{B}(H) \ni T \longmapsto \operatorname{tr}(PT)$ is linear and isotonic functional. Also, by (1.11), if $T_n \to T$ for $n \to \infty$ in $\mathcal{B}(H)$ then $\lim_{n \to \infty} \operatorname{tr}(PT_n) = \operatorname{tr}(PT)$, namely $\mathcal{B}(H) \ni T \longmapsto \operatorname{tr}(PT)$ is also continuous in the norm topology.

For a survey on recent trace inequalities see [6] 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

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

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 [7]:

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

In [7], we presented some fundamental properties of this determinant. Among others we showed that

$$1 \le \frac{\operatorname{tr}(PA)}{\Delta_P(A)} \le \exp\left[\operatorname{tr}(PA)\operatorname{tr}(PA^{-1}) - 1\right]$$

and

$$1 \le \frac{\Delta_P(A)}{\left[\operatorname{tr}(PA^{-1})\right]^{-1}} \le \exp\left[\operatorname{tr}\left(PA^{-1}\right)\operatorname{tr}(PA) - 1\right],$$

for A > 0 and $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$.

For the entropy function $\eta(t) = -t \ln t$, t > 0, the operator entropy has the following expression:

$$\eta(A) = -A \ln A$$

for positive A.

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

$$\eta_{P}\left(A\right):=\exp\left[-\operatorname{tr}\left(PA\ln A\right)\right]=\exp\left\{\operatorname{tr}\left[P\eta\left(A\right)\right]\right\}=\exp\left\{\operatorname{tr}\left[P^{1/2}\eta\left(A\right)P^{1/2}\right]\right\}.$$

Observe that the map $A \to \eta_P(A)$ is norm continuous and since

$$\exp\left(-\operatorname{tr}\left\{P\left[tA\ln\left(tA\right)\right]\right\}\right)$$

$$= \exp\left(-\operatorname{tr}\left\{P\left[tA\left(\ln t + \ln A\right)\right]\right\}\right) = \exp\left(-\operatorname{tr}\left\{P\left(tA\ln t + tA\ln A\right)\right\}\right)$$

$$= \exp\left(-t\ln t\operatorname{tr}\left(PA\right)\right)\exp\left(-t\operatorname{tr}\left(PA\ln A\right)\right)$$

$$= \exp\ln\left(t^{-\operatorname{tr}(PA)t}\right)\left[\exp\left(-\operatorname{tr}\left(PA\ln A\right)\right)\right]^{-t},$$

hence

(1.13)
$$\eta_P(tA) = t^{-t \operatorname{tr}(PA)} \left[\eta_P(A) \right]^{-t}$$

for t > 0 and A > 0.

Observe also that

(1.14)
$$\eta_P(I) = 1 \text{ and } \eta_P(tI) = t^{-t}$$

for t > 0.

Motivated by the above results, in this paper we show among others that

$$\left\lceil \frac{\operatorname{tr}(PA^2)}{\operatorname{tr}^2(PA)} \right\rceil^{-\operatorname{tr}(PA)} \le \frac{\eta_P(A)}{\left[\operatorname{tr}(PA)\right]^{-\operatorname{tr}(PA)}} \le 1$$

and if there exists the constants 0 < m < M such that $m \le A \le M$, then

$$\left(\frac{m+M}{2\sqrt{mM}}\right)^{-2M} \le \left(\frac{m+M}{2\sqrt{mM}}\right)^{-2\operatorname{tr}(PA)} \le \left[\frac{\operatorname{tr}\left(PA^2\right)}{\operatorname{tr}^2\left(PA\right)}\right]^{-\operatorname{tr}(PA)}$$

$$\le \frac{\eta_P(A)}{\left[\operatorname{tr}\left(PA\right)\right]^{-\operatorname{tr}(PA)}} \le 1.$$

2. Main Results

We have the following fundamental facts:

Proposition 2. Let $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$. If A, B > 0, then we have the Ky Fan type inequality

(2.1)
$$\eta_P((1-t)A + tB) \ge [\eta_P(A)]^{1-t} [\eta_P(B)]^t$$

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

Proof. Since entropy function $\eta(\cdot)$ is operator concave, then

$$\eta((1-t)A + tB) \ge (1-t)\eta(A) + t\eta(B)$$

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

If we multiply both sides by $P^{1/2} \ge 0$, then we get

$$P^{1/2}\eta\left(\left(1-t\right)A+tB\right)P^{1/2}\geq\left(1-t\right)P^{1/2}\eta\left(A\right)P^{1/2}+tP^{1/2}\eta\left(B\right)P^{1/2}$$

and by taking the tr we derive

$$\operatorname{tr} [P\eta ((1-t)A + tB)] > (1-t)\operatorname{tr} [P\eta (A)] + t\operatorname{tr} [P\eta (B)]$$

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

If we take the exponential, then we derive that

$$\eta_{P}((1-t) A + tB) = \exp\left(\operatorname{tr}\left[P\eta\left((1-t) A + tB\right)\right]\right)$$

$$\geq \exp\left[(1-t)\operatorname{tr}\left[P\eta\left(A\right)\right] + t\operatorname{tr}\left[P\eta\left(B\right)\right]\right]$$

$$= \left(\exp\left(\operatorname{tr}\left[P\eta\left(A\right)\right]\right)\right)^{1-t}\left(\exp\left(\operatorname{tr}\left[P\eta\left(B\right)\right]\right)\right)^{t}$$

$$= \left[\eta_{P}\left(A\right)\right]^{1-t}\left[\eta_{P}\left(B\right)\right]^{t},$$

which proves the desired inequality (2.1).

We define the $logarithmic\ mean$ of two positive numbers a, b by

$$L(a,b) := \begin{cases} \frac{b-a}{\ln b - \ln a} & \text{if } b \neq a, \\ a & \text{if } b = a. \end{cases}$$

The following Hermite-Hadamard type integral inequalities hold:

Corollary 1. With the assumptions of Proposition 2,

(2.2)
$$\int_{0}^{1} \eta_{P}((1-t)A + tB)dt \ge L(\eta_{P}(A), \eta_{P}(B))$$

and

$$(2.3) \qquad \eta_P\left(\frac{A+B}{2}\right) \ge \int_0^1 \left[\eta_P\left((1-t)\,A + tB\right)\right]^{1/2} \left[\eta_P\left(tA + (1-t)\,B\right)\right]^{1/2} dt.$$

Proof. If we take the integral over $t \in [0,1]$ in (2.5), then we get

$$\int_{0}^{1} \eta_{P}((1-t)A + tB)dt \ge \int_{0}^{1} [\eta_{P}(A)]^{1-t} [\eta_{P}(B)]^{t} dt$$
$$= L(\eta_{P}(A), \eta_{P}(B))$$

for all A, B > 0, which proves (2.6).

We get from (2.5) for t = 1/2 that

$$\eta_P\left(\frac{A+B}{2}\right) \ge \left[\eta_P\left(A\right)\right]^{1/2} \left[\eta_P\left(B\right)\right]^{1/2}.$$

If we replace A by (1-t)A + tB and B by tA + (1-t)B we obtain

$$\eta_P\left(\frac{A+B}{2}\right) \geq \left[\eta_P\left(\left(1-t\right)A+tB\right)\right]^{1/2} \left[\eta_P\left(tA+\left(1-t\right)B\right)\right]^{1/2}.$$

By taking the integral, we derive the desired result (2.3).

Theorem 4. Let $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$. If A > 0, then

(2.4)
$$\left[\frac{\operatorname{tr}(PA^2)}{\operatorname{tr}^2(PA)}\right]^{-\operatorname{tr}(PA)} \le \frac{\eta_P(A)}{\left[\operatorname{tr}(PA)\right]^{-\operatorname{tr}(PA)}} \le 1.$$

Proof. The entropy function $\eta(t) = -t \ln t$, t > 0 is operator concave. By utilizing Jensen's trace inequality for concave function g on $(0, \infty)$, see [3], [4] or [6], we have for B > 0, $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$ that

$$\operatorname{tr}\left[Pq\left(B\right)\right] < q\left[\operatorname{tr}\left(PB\right)\right],$$

implying that

$$\eta_{P}(A) = \exp\left(\operatorname{tr}\left[P\eta\left(A\right)\right]\right) \le \exp\left[\eta\left(\operatorname{tr}\left(PA\right)\right)\right]$$
$$= \exp\left(\ln\left[\operatorname{tr}\left(PA\right)\right]^{-\operatorname{tr}\left(PA\right)}\right) = \left[\operatorname{tr}\left(PA\right)\right]^{-\operatorname{tr}\left(PA\right)}.$$

which proves the second inequality in (2.4). Observe that if $Q := \frac{APA}{\operatorname{tr}(PA^2)}$, then $Q \geq 0$, $\operatorname{tr} Q = 1$ and for $B = A^{-1}$ we have

$$\begin{split} \eta_Q(B) &= \eta_{\frac{APA}{\operatorname{tr}(PA^2)}} \left(A^{-1}\right) \\ &= \exp\left(\operatorname{tr}\left[-\frac{APA}{\operatorname{tr}(PA^2)}A^{-1}\ln\left(A^{-1}\right)\right]\right) \\ &= \exp\left(\operatorname{tr}\left[-\frac{AP}{\operatorname{tr}(PA^2)}\ln\left(A^{-1}\right)\right]\right) \\ &= \exp\left(\operatorname{tr}\left[\frac{AP}{\operatorname{tr}(PA^2)}\ln A\right]\right) \\ &= \exp\left(\frac{1}{\operatorname{tr}(PA^2)}\operatorname{tr}(AP\ln A)\right) = \exp\left(\frac{1}{\operatorname{tr}(PA^2)}\operatorname{tr}(P\left(\ln A\right)A\right)\right) \\ &= \left(\frac{1}{\operatorname{tr}(PA^2)}\operatorname{tr}(PA\ln A)\right) = \exp\left(\frac{-1}{\operatorname{tr}(PA^2)}\operatorname{tr}(-PA\ln A)\right) \\ &= \left[\exp\left(-\operatorname{tr}(PA\ln A)\right)\right]^{\frac{-1}{\operatorname{tr}(PA^2)}} = \left[\eta_P(A)\right]^{\frac{-1}{\operatorname{tr}(PA^2)}} \end{split}$$

for A > 0, $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, which gives that

$$\eta_P(A) = \left[\eta_{\frac{APA}{\operatorname{tr}(PA^2)}}(A^{-1}) \right]^{-\operatorname{tr}(PA^2)}$$

for A > 0, $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$.

Now, using the second inequality in (2.4) for $Q := \frac{APA}{\operatorname{tr}(PA^2)}$ and A^{-1} we have

$$(2.6) \qquad \eta_{\frac{APA}{\operatorname{tr}(PA^2)}}(A^{-1}) \leq \left[\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^2)}A^{-1}\right)\right]^{-\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^2)}A^{-1}\right)} \\ = \left[\operatorname{tr}\left(\frac{PA}{\operatorname{tr}(PA^2)}\right)\right]^{-\operatorname{tr}\left(\frac{PA}{\operatorname{tr}(PA^2)}\right)} = \left[\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^2)}\right]^{-\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^2)}}.$$

If we take the power $-\operatorname{tr}(PA^2) \leq 0$ in (2.6), then we get

$$\left[\eta_{\frac{APA}{\operatorname{tr}(PA^2)}}(A^{-1})\right]^{-\operatorname{tr}(PA^2)} \ge \left[\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^2)}\right]^{\operatorname{tr}(PA)}$$

$$= \left[\frac{\operatorname{tr}(PA^2)}{\operatorname{tr}(PA)}\right]^{-\operatorname{tr}(PA)}$$

$$= \left[\frac{\operatorname{tr}(PA^2)}{\operatorname{tr}^2(PA)}\right]^{-\operatorname{tr}(PA)} [\operatorname{tr}(PA)]^{-\operatorname{tr}(PA)}$$

and by (2.5) we derive the first inequality in (2.4).

Corollary 2. Let $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$. If there exists the constants 0 < m < M such that $m \leq A \leq M$, then

$$(2.7) \qquad \left(\frac{m+M}{2\sqrt{mM}}\right)^{-2M} \leq \left(\frac{m+M}{2\sqrt{mM}}\right)^{-2\operatorname{tr}(PA)} \leq \left[\frac{\operatorname{tr}\left(PA^{2}\right)}{\operatorname{tr}^{2}\left(PA\right)}\right]^{-\operatorname{tr}(PA)} \\ \leq \frac{\eta_{P}(A)}{\left[\operatorname{tr}\left(PA\right)\right]^{-\operatorname{tr}(PA)}} \leq 1.$$

Proof. We use the following Kantorovich type inequality, see [5] or [6],

$$\frac{\operatorname{tr}(PA^2)}{\operatorname{tr}^2(PA)} \le \left(\frac{m+M}{2\sqrt{mM}}\right)^2$$

that holds for A satisfying the condition $m \leq A \leq M$.

By employing the first inequality in (2.7) we derive the first part of (2.7).

Theorem 5. Let $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$. If A > 0, then

(2.8)
$$\eta_P(A) \le a^{-\operatorname{tr}(PA)} \exp\left[-\operatorname{tr}(PA) + a\right]$$

for all a > 0.

In particular, for $a = \operatorname{tr}(PA)$ we get the second inequality in (2.4), which is the best possible inequality from (2.8).

Proof. It is well know that, if f is differentiable convex on an interval I, then for all $u, v \in I$ we have

$$(2.9) f(u) - f(v) \le f'(u)(u - v).$$

Consider the convex function $f(t) = t \ln t$, t > 0. Since $f'(t) = \ln t + 1$, t > 0, hence by (2.9) we get

$$(2.10) u \ln u - v \ln v \le (\ln u + 1) (u - v)$$

namely

$$-v\ln v \le -u\ln u + (\ln u + 1)(u - v)$$

giving that

$$-v\ln v \le u - v - v\ln u$$

for u, v > 0.

If we take u = a and use the functional calculus for v = A > 0, then we get

$$-A \ln A \le a - A - A \ln a$$
,

namely

$$(2.11) -A \ln A \le -\ln(ea) A + a$$

for all a > 0 and A > 0.

Now, if we multiply both sides of (2.11) with $P^{1/2} \geq 0$, then we get

$$-P^{1/2}(A \ln A) P^{1/2} \le -\ln(ea) P^{1/2} A P^{1/2} + a P$$

and by taking the trace, we obtain

$$-\operatorname{tr}\left[P\left(A\ln A\right)\right] \leq -\ln\left(ea\right)\operatorname{tr}\left(PA\right) + a$$
$$= -\operatorname{tr}\left(PA\right) - \ln a\operatorname{tr}\left(PA\right) + a.$$

Finally, if we take the exponential we derive

$$\eta_P(A) \le a^{-\operatorname{tr}(PA)} \exp\left[-\operatorname{tr}(PA) + a\right].$$

For given A > 0, $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, consider the function $f(t) = t^{-\operatorname{tr}(PA)} \exp\left[-\operatorname{tr}(PA) + t\right], \ t > 0.$

We have

$$f'(t) = -\operatorname{tr}(PA) t^{-\operatorname{tr}(PA) - 1} \exp\left[-\operatorname{tr}(PA) + t\right]$$

+ $t^{-\operatorname{tr}(PA)} \exp\left[-\operatorname{tr}(PA) + t\right]$
= $\exp\left[-\operatorname{tr}(PA) + t\right] t^{-\operatorname{tr}(PA) - 1} (t - \operatorname{tr}(PA)).$

We observe that the function f is decreasing on $(0, \operatorname{tr}(PA))$ and increasing on $(\operatorname{tr}(PA), \infty)$ showing that

$$\inf_{t \in (0,\infty)} f(t) = f(\operatorname{tr}(PA)) = \operatorname{tr}(PA)^{-\operatorname{tr}(PA)}.$$

Therefore the best inequality we can get from (2.8) is for $a = \operatorname{tr}(PA)$.

Remark 1. For a = 1 in (2.8) we get the inequality

$$(2.12) \eta_P(A) \le \exp\left[1 - \operatorname{tr}\left(PA\right)\right]$$

for A > 0, $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$.

Corollary 3. With the assumptions of Theorem 5, we have

(2.13)
$$\eta_P(A) \ge a^{\operatorname{tr}(PA)} \exp\left[\operatorname{tr}(PA) - a\operatorname{tr}(PA^2)\right].$$

In particular, for $a = \frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^2)}$ we get the first inequality in (2.4), which is the best possible inequality from (2.13).

Proof. If we write the inequality (2.8) for A^{-1} and $\frac{APA}{\operatorname{tr}(PA^2)}$, then we get

$$\eta_P(A^{-1}) \le a^{-\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^2)}A^{-1}\right)} \exp\left[-\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^2)}A^{-1}\right) + a\right]$$

for all a > 0.

This is equivalent to

(2.14)
$$\eta_P(A^{-1}) \le a^{-\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^2)}} \exp\left[-\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^2)} + a\right]$$

for all a > 0.

Now, if we take the power $-\operatorname{tr}(PA^2) \leq 0$ in (2.14), then we get

$$\left[\eta_P(A^{-1})\right]^{-\operatorname{tr}\left(PA^2\right)} \geq a^{\operatorname{tr}(PA)} \exp\left[\operatorname{tr}\left(PA\right) - a\operatorname{tr}\left(PA^2\right)\right]$$

for all a > 0 and by (2.5) we get (2.13).

For given A > 0, $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, consider the function

$$g(t) = t^{\operatorname{tr}(PA)} \exp\left[\operatorname{tr}(PA) - t\operatorname{tr}(PA^2)\right], \ t > 0.$$

We have

$$\begin{split} g'\left(t\right) &= \operatorname{tr}\left(PA\right)t^{\operatorname{tr}\left(PA\right)-1}\exp\left[\operatorname{tr}\left(PA\right)-t\operatorname{tr}\left(PA^{2}\right)\right] \\ &-t^{\operatorname{tr}\left(PA\right)}\operatorname{tr}\left(PA^{2}\right)\exp\left[\operatorname{tr}\left(PA\right)-t\operatorname{tr}\left(PA^{2}\right)\right] \\ &=t^{\operatorname{tr}\left(PA\right)-1}\exp\left[\operatorname{tr}\left(PA\right)-t\operatorname{tr}\left(PA^{2}\right)\right]\left(\operatorname{tr}\left(PA\right)-t\operatorname{tr}\left(PA^{2}\right)\right). \end{split}$$

We observe that the function g is increasing on $\left(0, \frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^2)}\right)$ and decreasing on $\left(\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^2)}, \infty\right)$ showing that

$$\sup_{t \in (0,\infty)} g\left(t\right) = g\left(\frac{\operatorname{tr}\left(PA\right)}{\operatorname{tr}\left(PA^{2}\right)}\right) = \left[\frac{\operatorname{tr}\left(PA\right)}{\operatorname{tr}\left(PA^{2}\right)}\right]^{\operatorname{tr}\left(PA\right)} = \left[\frac{\operatorname{tr}\left(PA^{2}\right)}{\operatorname{tr}\left(PA\right)}\right]^{-\operatorname{tr}\left(PA\right)}$$

and the statement is proved.

Remark 2. For a = 1 in (2.13) we get

(2.15)
$$\eta_P(A) \ge \exp\left[\operatorname{tr}(PA) - \operatorname{tr}(PA^2)\right].$$

for A > 0, $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$.

3. Related Results

In [4] we obtained, among others, the following reverse of Jensen's inequality:

Lemma 1. Let A be a selfadjoint operator on the Hilbert space H and assume that $\operatorname{Sp}(A) \subseteq [m,M]$ for some scalars m,M with m < M. If f is a continuously differentiable convex function on [m,M] and $Q \in \mathcal{B}_1(H) \setminus \{0\}$, $Q \geq 0$, then we have

$$(3.1) \qquad 0 \leq \frac{\operatorname{tr}(Qf(A))}{\operatorname{tr}(Q)} - f\left(\frac{\operatorname{tr}(QA)}{\operatorname{tr}(Q)}\right) \\ \leq \frac{\operatorname{tr}(Qf'(A)A)}{\operatorname{tr}(Q)} - \frac{\operatorname{tr}(QA)}{\operatorname{tr}(Q)} \frac{\operatorname{tr}(Qf'(A))}{\operatorname{tr}(Q)} \\ \leq \begin{cases} \frac{1}{2} \left[f'(M) - f'(m) \right] \frac{\operatorname{tr}(Q \left| A - \frac{\operatorname{tr}(QA)}{\operatorname{tr}(Q)} 1_H \right|)}{\operatorname{tr}(Q)} \\ \\ \frac{1}{2} \left(M - m \right) \frac{\operatorname{tr}\left(Q \left| f'(A) - \frac{\operatorname{tr}(Qf'(A))}{\operatorname{tr}(Q)} 1_H \right|\right)}{\operatorname{tr}(Q)} \\ \leq \begin{cases} \frac{1}{2} \left[f'(M) - f'(m) \right] \left[\frac{\operatorname{tr}(QA^2)}{\operatorname{tr}(Q)} - \left(\frac{\operatorname{tr}(QA)}{\operatorname{tr}(Q)} \right)^2 \right]^{1/2} \\ \\ \frac{1}{2} \left(M - m \right) \left[\frac{\operatorname{tr}\left(Q \left[f'(A) \right]^2 \right)}{\operatorname{tr}(Q)} - \left(\frac{\operatorname{tr}(Qf'(A))}{\operatorname{tr}(Q)} \right)^2 \right]^{1/2} \\ \leq \frac{1}{4} \left[f'(M) - f'(m) \right] \left(M - m \right). \end{cases}$$

By the use of this results we can obtain the following result:

Theorem 6. Let $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$. If there exists the constants 0 < m < M such that $m \le A \le M$, then

$$(3.2) 1 \leq \frac{[\operatorname{tr}(PA)]^{-\operatorname{tr}(PA)}}{\eta_{P}(A)}$$

$$\leq \begin{cases} \left(\frac{M}{m}\right)^{\frac{1}{2}\operatorname{tr}(P|A-\operatorname{tr}(PA)|)} \\ \exp\left[\frac{1}{2}\left(M-m\right)\operatorname{tr}\left(P\ln A-\operatorname{tr}\left(P\ln A\right)|\right)\right] \\ \left(\frac{M}{m}\right)^{\frac{1}{2}\left[\operatorname{tr}\left(PA^{2}\right)-\left(\operatorname{tr}\left(PA\right)\right)^{2}\right]^{1/2}} \\ \leq \left\{ \exp\left\{\frac{1}{2}\left(M-m\right)\left[\operatorname{tr}\left(P\left[\ln\left(eA\right)\right]^{2}\right)-\left(\operatorname{tr}\left(P\ln\left(eA\right)\right)\right)^{2}\right]^{1/2}\right\} \\ \leq \left(\frac{M}{m}\right)^{\frac{1}{4}(M-m)} . \end{cases}$$

Proof. If we write the inequality (3.1) for A satisfying the condition $0 < m \le A \le M$ and Q = P, then we get

$$0 \le \operatorname{tr}(PA \ln A) - \operatorname{tr}(PA) \ln (\operatorname{tr}(PA))$$

$$\le \operatorname{tr}(P(\ln A + 1) A) - \operatorname{tr}(PA) \operatorname{tr}(P(\ln A + 1))$$

$$\leq \begin{cases} \frac{1}{2} \ln \left(\frac{M}{m} \right) \operatorname{tr} \left(P \left| A - \operatorname{tr} \left(P A \right) \right| \right) \\ \frac{1}{2} \left(M - m \right) \operatorname{tr} \left(P \left| \ln A + 1 - \operatorname{tr} \left(P \left(\ln A + 1 \right) \right) \right| \right) \\ \leq \begin{cases} \frac{1}{2} \ln \left(\frac{M}{m} \right) \left[\operatorname{tr} \left(P A^2 \right) - \left(\operatorname{tr} \left(P A \right) \right)^2 \right]^{1/2} \\ \frac{1}{2} \left(M - m \right) \left[\operatorname{tr} \left(P \left[\ln \left(e A \right) \right]^2 \right) - \left(\operatorname{tr} \left(P \ln \left(e A \right) \right) \right)^2 \right]^{1/2} \\ \leq \frac{1}{4} \ln \left(\frac{M}{m} \right) \left(M - m \right), \end{cases} \end{cases}$$

namely

$$0 \leq \operatorname{tr}(PA \ln A) - \operatorname{tr}(PA) \ln \left(\operatorname{tr}(PA)\right)$$

$$\leq \begin{cases} \frac{1}{2} \ln \left(\frac{M}{m}\right) \operatorname{tr}(P | A - \operatorname{tr}(PA)|) \\ \frac{1}{2} (M - m) \operatorname{tr}(P | \ln A - \operatorname{tr}(P \ln A)|) \end{cases}$$

$$\leq \begin{cases} \frac{1}{2} \ln \left(\frac{M}{m}\right) \left[\operatorname{tr}(PA^{2}) - \left(\operatorname{tr}(PA)\right)^{2}\right]^{1/2} \\ \frac{1}{2} (M - m) \left[\operatorname{tr}\left(P \left[\ln (eA)\right]^{2}\right) - \left(\operatorname{tr}(P \ln (eA))\right)^{2}\right]^{1/2} \end{cases}$$

$$\leq \frac{1}{4} \ln \left(\frac{M}{m}\right) (M - m).$$

If we take the exponential in this inequality, we get

$$1 \leq \frac{\exp\left[-\operatorname{tr}\left(PA\right)\ln\left(\operatorname{tr}\left(PA\right)\right)\right]}{\exp\left[-\operatorname{tr}\left(PA\ln A\right)\right]}$$

$$\leq \begin{cases} \exp\left[\frac{1}{2}\ln\left(\frac{M}{m}\right)\operatorname{tr}\left(P\left|A-\operatorname{tr}\left(PA\right)\right|\right)\right] \\ \exp\left[\frac{1}{2}\left(M-m\right)\operatorname{tr}\left(P\left|\ln A-\operatorname{tr}\left(P\ln A\right)\right|\right)\right] \end{cases}$$

$$\leq \begin{cases} \exp\left[\frac{1}{2}\ln\left(\frac{M}{m}\right)\left[\operatorname{tr}\left(PA^{2}\right)-\left(\operatorname{tr}\left(PA\right)\right)^{2}\right]^{1/2}\right] \\ \exp\left[\frac{1}{2}\left(M-m\right)\left[\operatorname{tr}\left(P\left[\ln\left(eA\right)\right]^{2}\right)-\left(\operatorname{tr}\left(P\ln\left(eA\right)\right)\right)^{2}\right]^{1/2}\right\} \end{cases}$$

$$\leq \exp\left[\frac{1}{4}\ln\left(\frac{M}{m}\right)\left(M-m\right)\right]$$

and the inequality (3.1) is proved.

Corollary 4. With the assumptions of Theorem 6, we have

$$(3.3) \quad 1 \ge \frac{\left[\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^{2})}\right]^{\operatorname{tr}(PA)}}{\eta_{P}(A)}$$

$$\ge \begin{cases} \left(\frac{M}{m}\right)^{-\frac{1}{2}\operatorname{tr}\left(APA\middle|A^{-1}-\operatorname{tr}\left(\frac{PA}{\operatorname{tr}(PA^{2})}\right)\middle|\right)} \\ \exp\left[-\frac{1}{2}\left(m^{-1}-M^{-1}\right)\operatorname{tr}\left(APA\middle|\ln A^{-1}-\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\ln A^{-1}\right)\middle|\right)\right] \end{cases}$$

$$\ge \begin{cases} \left(\frac{M}{m}\right)^{-\frac{1}{2}\left[\operatorname{tr}(PA^{2})-(\operatorname{tr}(PA))^{2}\right]^{1/2}} \\ \exp\left\{-\frac{1}{2}\left(m^{-1}-M^{-1}\right) \\ \times \left[\operatorname{tr}\left(PA^{2}\right)\operatorname{tr}\left(APA\left[\ln\left(eA^{-1}\right)\right]^{2}\right)-\left(\operatorname{tr}\left(APA\ln\left(eA^{-1}\right)\right)\right)^{2}\right]^{1/2} \right\} \end{cases}$$

$$\ge \left(\frac{M}{m}\right)^{-\frac{1}{4mM}(M-m)\operatorname{tr}(PA^{2})} \ge \left(\frac{M}{m}\right)^{-\frac{M}{4m}(M-m)} .$$

Proof. If $0 < m \le A \le M$, then $0 < M^{-1} \le A^{-1} \le m^{-1}$. Now, using (3.2) for $Q := \frac{APA}{\operatorname{tr}(PA^2)}$ and A^{-1} we have

$$1 \leq \frac{\left[\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}A^{-1}\right)\right]^{-\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}A^{-1}\right)}}{\eta_{\frac{APA}{\operatorname{tr}(PA^{2})}}(A^{-1})}$$

$$\leq \begin{cases} \left(\frac{M}{m}\right)^{\frac{1}{2}\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\Big|A^{-1}-\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}A^{-1}\right)\Big|\right)} \\ \exp\left[\frac{1}{2}\left(m^{-1}-M^{-1}\right)\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\Big|\ln A^{-1}-\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\ln A^{-1}\right)\Big|\right)\right] \end{cases}$$

$$\leq \left\{ \begin{array}{l} \left(\frac{M}{m}\right)^{\frac{1}{2}\left[\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}A^{-2}\right)-\left(\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}A^{-1}\right)\right)^{2}\right]^{1/2}} \\ \leq \left\{ \begin{array}{l} \exp\left\{\frac{1}{2}\left(m^{-1}-M^{-1}\right)\right. \\ \times \left[\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\left[\ln\left(eA^{-1}\right)\right]^{2}\right)-\left(\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\ln\left(eA^{-1}\right)\right)\right)^{2}\right]^{1/2} \right\} \\ \leq \left(\frac{M}{m}\right)^{\frac{1}{4}\left(m^{-1}-M^{-1}\right)}, \end{array} \right.$$

namely

$$(3.4) \quad 1 \leq \frac{\left[\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^{2})}\right]^{-\frac{\operatorname{tr}(PA^{2})}{\operatorname{tr}(PA^{2})}}}{\eta_{\frac{APA}{\operatorname{tr}(PA^{2})}}(A^{-1})}$$

$$\leq \begin{cases} \left(\frac{M}{m}\right)^{\frac{1}{2}\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\Big|A^{-1}-\operatorname{tr}\left(\frac{PA}{\operatorname{tr}(PA^{2})}\right)\Big|\right)}{\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\Big|\ln A^{-1}-\operatorname{tr}\left(\frac{PA^{2}}{\operatorname{tr}(PA^{2})}\ln A^{-1}\right)\Big|\right)\right]}$$

$$\leq \begin{cases} \left(\frac{M}{m}\right)^{\frac{1}{2}\left[\frac{1}{\operatorname{tr}(PA^{2})}-\left(\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^{2})}\right)^{2}\right]^{1/2}}\\ \left(\frac{M}{m}\right)^{\frac{1}{2}\left[\frac{1}{\operatorname{tr}(PA^{2})}-\left(\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^{2})}\right)^{2}\right]^{1/2}}\\ \left(\frac{\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\right)\left[\ln \left(eA^{-1}\right)\right]^{2}\right)-\left(\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\ln \left(eA^{-1}\right)\right)\right)^{2}\right]^{1/2} \end{cases}$$

$$\leq \left(\frac{M}{m}\right)^{\frac{1}{4mM}(M-m)}.$$

Now, if we take the power $-\operatorname{tr}(PA^2) \leq 0$ in (2.14), then we get

$$1 \ge \frac{\left[\frac{\operatorname{tr}(PA)}{\operatorname{tr}(PA^{2})}\right]^{\operatorname{tr}(PA)}}{\left[\eta_{\frac{APA}{\operatorname{tr}(PA^{2})}}(A^{-1})\right]^{-\operatorname{tr}(PA^{2})}}$$

$$\ge \begin{cases} \left(\frac{M}{m}\right)^{-\frac{1}{2}\operatorname{tr}\left(APA\middle|A^{-1}-\operatorname{tr}\left(\frac{PA}{\operatorname{tr}(PA^{2})}\right)\middle|\right)}$$

$$\ge \begin{cases} \left(\frac{M}{m}\right)^{-\frac{1}{2}\operatorname{tr}\left(APA\middle|A^{-1}-\operatorname{tr}\left(\frac{APA}{\operatorname{tr}(PA^{2})}\right)\middle|\right) \end{cases}$$

$$\ge \begin{cases} \left(\frac{M}{m}\right)^{-\frac{1}{2}\left[\operatorname{tr}(PA^{2})-(\operatorname{tr}(PA))^{2}\right]^{1/2}} \\ \exp\left\{-\frac{1}{2}\left(m^{-1}-M^{-1}\right)\right. \\ \times \left[\operatorname{tr}\left(PA^{2}\right)\operatorname{tr}\left(APA\left[\ln\left(eA^{-1}\right)\right]^{2}\right)-\left(\operatorname{tr}\left(APA\ln\left(eA^{-1}\right)\right)\right)^{2}\right]^{1/2} \right\} \end{cases}$$

$$\ge \left(\frac{M}{m}\right)^{-\frac{1}{4mM}(M-m)\operatorname{tr}(PA^{2})} .$$

This proves the desired result (3.3).

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