QUASI MONOTONICITY FOR THE RELATIVE ENTROPIC NORMALIZED DETERMINANT OF POSITIVE OPERATORS IN HILBERT SPACES

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ABSTRACT. For positive invertible operators A, B in the Hilbert space H and $x \in H$ with ||x|| = 1 we define the *relative entropic normalized determinant* $D_x(A|B)$ by

$$D_x(A|B) := \exp\left\langle A^{\frac{1}{2}} \left(\ln\left(A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right) \right) A^{\frac{1}{2}}x, x \right\rangle.$$

In this paper we show among others that, if $0 < m1_H \le A \le M1_H$, $0 < \gamma 1_H \le C \le \Gamma 1_H$ and $0 < k1_H \le B - C \le K1_H$, then

$$1 \leq \left(1 + \frac{K}{\Gamma}\right)^{\frac{m^2 kM}{K}}$$
$$\leq \left(1 + \frac{K}{\Gamma}\right)^{\frac{kM}{K} \langle A^2 x, x \rangle} \leq \frac{D_x \left(A|B\right)}{D_x \left(A|C\right)} \leq \left(1 + \frac{k}{\gamma}\right)^{\frac{Km}{k} \langle A^2 x, x \rangle}$$
$$\leq \left(1 + \frac{k}{\gamma}\right)^{\frac{M^2 Km}{k}}$$

for all $x \in H$ with ||x|| = 1.

1. INTRODUCTION

Let B(H) be the space of all bounded linear operators on a Hilbert space H, and 1_H stands for the identity operator on H. An operator A in B(H) is said to be positive (in symbol: $A \ge 0$) if $\langle Ax, x \rangle \ge 0$ for all $x \in H$. In particular, A > 0means that A is positive and invertible. For a pair A, B of selfadjoint operators the order relation $A \ge B$ 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.

Some of the fundamental properties of normalized determinant are as follows, [9].

For each unit vector $x \in H$, see also [13], we have:

- (i) continuity: the map $A \to \Delta_x(A)$ is norm continuous;
- (ii) bounds: $\langle A^{-1}x, x \rangle^{-1} \leq \Delta_x(A) \leq \langle Ax, x \rangle;$
- (iii) continuous mean: $\langle A^p x, x \rangle^{1/p} \downarrow \Delta_x(A)$ for $p \downarrow 0$ and $\langle A^p x, x \rangle^{1/p} \uparrow \Delta_x(A)$ for $p \uparrow 0$;

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- (iv) power equality: $\Delta_x(A^t) = \Delta_x(A)^t$ for all t > 0;
- (v) homogeneity: $\Delta_x(tA) = t\Delta_x(A)$ and $\Delta_x(tI) = t$ for all t > 0;
- (vi) monotonicity: $0 < A \leq B$ implies $\Delta_x(A) \leq \Delta_x(B)$;
- (vii) multiplicativity: $\Delta_x(AB) = \Delta_x(A)\Delta_x(B)$ for commuting A and B;
- (viii) Ky Fan type inequality: $\Delta_x((1-\alpha)A + \alpha B) \ge \Delta_x(A)^{1-\alpha}\Delta_x(B)^{\alpha}$ for $0 < \alpha < 1$.

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

(1.1)
$$L(a,b) := \begin{cases} \frac{b-a}{\ln b - \ln a} & \text{if } b \neq a, \\ a & \text{if } b = a. \end{cases}$$

In [9] the authors obtained the following additive reverse inequality for the operator A which satisfy the condition $0 < m 1_H \le A \le M 1_H$, where m, M are positive numbers,

(1.2)
$$0 \le \langle Ax, x \rangle - \Delta_x(A) \le L(m, M) \left[\ln L(m, M) + \frac{M \ln m - m \ln M}{M - m} - 1 \right]$$

for all $x \in H$, ||x|| = 1.

We recall that *Specht's ratio* is defined by [19]

(1.3)
$$S(h) := \begin{cases} \frac{h^{\frac{1}{h-1}}}{e \ln \left(h^{\frac{1}{h-1}}\right)} & \text{if } h \in (0,1) \cup (1,\infty), \\ \\ 1 & \text{if } h = 1. \end{cases}$$

It is well known that $\lim_{h\to 1} S(h) = 1$, $S(h) = S(\frac{1}{h}) > 1$ for h > 0, $h \neq 1$. The function is decreasing on (0, 1) and increasing on $(1, \infty)$.

In [10], the authors obtained the following multiplicative reverse inequality as well

(1.4)
$$1 \le \frac{\langle Ax, x \rangle}{\Delta_x(A)} \le S\left(\frac{M}{m}\right)$$

for $0 < m 1_H \le A \le M 1_H$ and $x \in H$, ||x|| = 1.

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

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

for positive A.

For $x \in H$, ||x|| = 1, we define the normalized entropic determinant $\eta_x(A)$ by

(1.5)
$$\eta_x(A) := \exp\left(-\left\langle A \ln Ax, x\right\rangle\right) = \exp\left\langle\eta\left(A\right)x, x\right\rangle$$

Let $x \in H$, ||x|| = 1. Observe that the map $A \to \eta_x(A)$ is norm continuous and since

$$\begin{split} \exp\left(-\left\langle tA\ln\left(tA\right)x,x\right\rangle\right) \\ &= \exp\left(-\left\langle tA\left(\ln t + \ln A\right)x,x\right\rangle\right) = \exp\left(-\left\langle (tA\ln t + tA\ln A)x,x\right\rangle\right) \\ &= \exp\left(-\left\langle Ax,x\right\rangle t\ln t\right)\exp\left(-t\left\langle A\ln Ax,x\right\rangle\right) \\ &= \exp\ln\left(t^{-\left\langle Ax,x\right\rangle t}\right)\left[\exp\left(-\left\langle A\ln Ax,x\right\rangle\right)\right]^{-t}, \end{split}$$

hence

(1.6)
$$\eta_x(tA) = t^{-t\langle Ax,x\rangle} \left[\eta_x(A)\right]^{-t}$$

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for t > 0 and A > 0.

Observe also that

(1.7)
$$\eta_x(1_H) = 1 \text{ and } \eta_x(t1_H) = t^{-t}$$

for t > 0.

In the recent paper [3] we showed among others that, if A, B > 0, then for all $x \in H, ||x|| = 1$ and $t \in [0, 1]$,

$$\eta_x((1-t)A + tB) \ge (\eta_x(A))^{1-t} (\eta_x(B))^t.$$

Also we have the bounds

(1.8)
$$\left(\frac{\langle A^2 x, x \rangle}{\langle Ax, x \rangle}\right)^{-\langle Ax, x \rangle} \leq \eta_x(A) \leq \langle Ax, x \rangle^{-\langle Ax, x \rangle},$$

where A > 0 and $x \in H, ||x|| = 1$.

Definition 1. For positive invertible operators A, B and $x \in H$ with ||x|| = 1 we define the relative entropic normalized determinant $D_x(A|B)$ by

$$D_x\left(A|B\right) := \exp\left\langle S\left(A|B\right)x, x\right\rangle = \exp\left\langle A^{\frac{1}{2}}\left(\ln\left(A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right)\right)A^{\frac{1}{2}}x, x\right\rangle,$$

where the relative operator entropy S(A|B), is defined by

(1.9)
$$S(A|B) := A^{\frac{1}{2}} \left(\ln \left(A^{-\frac{1}{2}} B A^{-\frac{1}{2}} \right) \right) A^{\frac{1}{2}}$$

We observe that for A > 0,

$$D_x\left(A|1_H\right) = \exp\left\langle S\left(A|1_H\right)x, x\right\rangle = \exp\left(-\left\langle A\ln Ax, x\right\rangle\right) = \eta_x(A),$$

where $\eta_x(\cdot)$ is the normalized entropic determinant and for B > 0,

$$D_x\left(1_H|B\right) := \exp\left\langle S\left(1_H|B\right)x, x\right\rangle = \exp\left\langle \ln Bx, x\right\rangle = \Delta_x(B),$$

where $\Delta_x(\cdot)$ is the normalized determinant.

Motivated by the above results, in this paper we show among others that, if $0 < m 1_H \le A \le M 1_H$, $0 < \gamma 1_H \le C \le \Gamma 1_H$ and $0 < k 1_H \le B - C \le K 1_H$, then

$$1 \leq \left(1 + \frac{K}{\Gamma}\right)^{\frac{m^2 k M}{K}}$$
$$\leq \left(1 + \frac{K}{\Gamma}\right)^{\frac{k M}{K} \langle A^2 x, x \rangle} \leq \frac{D_x \left(A|B\right)}{D_x \left(A|C\right)} \leq \left(1 + \frac{k}{\gamma}\right)^{\frac{K m}{k} \langle A^2 x, x \rangle}$$
$$\leq \left(1 + \frac{k}{\gamma}\right)^{\frac{M^2 K m}{k}}$$

for all $x \in H$ with ||x|| = 1.

2. Main Results

In order to simplify the notation, we write k instead of $k1_H$. We can state the following representation result that is of interest in itself:

Lemma 1. For all U, V > 0 we have

 $(2.1) \quad \ln V - \ln U$

$$= \int_0^\infty \left[(\lambda + U)^{-1} - (\lambda + V)^{-1} \right] d\lambda$$

=
$$\int_0^\infty \left(\int_0^1 (\lambda + (1 - t) U + tV)^{-1} (V - U) (\lambda + (1 - t) U + tV)^{-1} dt \right) d\lambda$$

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 $u \to \infty$ in this equality, we derive

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

which gives the representation for the logarithm

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

for all t > 0.

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

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

for all operators T > 0.

We have from (2.3) for U, V > 0 that

(2.4)
$$\ln V - \ln U = \int_0^\infty \frac{1}{\lambda + 1} \left[(V - 1) (\lambda + V)^{-1} - (U - 1) (\lambda + U)^{-1} \right] d\lambda.$$

Since

$$(V-1) (\lambda + V)^{-1} - (U-1) (\lambda + U)^{-1}$$

= $V (\lambda + V)^{-1} - U (\lambda + U)^{-1} - ((\lambda + V)^{-1} - (\lambda + U)^{-1})$

and

$$V (\lambda + V)^{-1} - U (\lambda + U)^{-1} = (V + \lambda - \lambda) (\lambda + V)^{-1} - (U + \lambda - \lambda) (\lambda + U)^{-1} = 1 - \lambda (\lambda + V)^{-1} - 1 + \lambda (\lambda + U)^{-1} = \lambda (\lambda + U)^{-1} - \lambda (\lambda + V)^{-1},$$

hence

$$(V-1) (\lambda + V)^{-1} - (U-1) (\lambda + U)^{-1}$$

= $\lambda (\lambda + U)^{-1} - \lambda (\lambda + V)^{-1} - ((\lambda + V)^{-1} - (\lambda + U)^{-1})$
= $(\lambda + 1) [(\lambda + U)^{-1} - (\lambda + V)^{-1}]$

and by (2.4) we get

(2.5)
$$\ln V - \ln U = \int_0^\infty \left[(\lambda + U)^{-1} - (\lambda + V)^{-1} \right] d\lambda,$$

we proves the first equality in (2.1).

Consider the continuous function g defined on an interval I for which the corresponding operator function is Gâteaux differentiable on the segment [C, D]: $\{(1-t)C + tD, t \in [0,1]\}$ for C, D selfadjoint operators with spectra in I. We consider the auxiliary function defined on [0,1] by

$$f_{C,D}(t) := f((1-t)C + tD), t \in [0,1].$$

Then we have, by the properties of the integral, that

$$f(D) - f(C) = \int_0^1 \frac{d}{dt} (f_{C,D}(t)) dt = \int_0^1 \nabla f_{(1-t)C+tD} (D-C) dt.$$

If we write this equality for the function $f(t) = -t^{-1}$ and C, D > 0, then we get the representation

(2.6)
$$C^{-1} - D^{-1} = \int_0^1 \left((1-t)C + tD \right)^{-1} \left(D - C \right) \left((1-t)C + tD \right)^{-1} dt.$$

Now, if we take in (2.6) $C = \lambda + U$, $D = \lambda + V$, then

(2.7)
$$(\lambda + U)^{-1} - (\lambda + V)^{-1}$$

= $\int_0^1 ((1 - t) (\lambda + U) + t (\lambda + V))^{-1} (V - U)$
× $((1 - t) (\lambda + U) + t (\lambda + V))^{-1} dt$
= $\int_0^1 (\lambda + (1 - t) U + tV)^{-1} (V - U) (\lambda + (1 - t) U + tV)^{-1} dt.$

By employing (2.7) and (2.5) we derive the desired result (2.1).

Lemma 2. For all A, B, C > 0 we have

(2.8)
$$S(A|B) - S(A|C) = \int_0^\infty \left(\int_0^1 A \left(\lambda A + (1-t) C + tB \right)^{-1} (B-C) \times \left(\lambda A + (1-t) C + tB \right)^{-1} A dt \right) d\lambda.$$

Proof. If we take in (2.1) $V = A^{-\frac{1}{2}}BA^{-\frac{1}{2}}$ and $U = A^{-\frac{1}{2}}CA^{-\frac{1}{2}}$, then we get

$$\begin{aligned} \ln\left(A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right) &-\ln\left(A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right) \\ &= \int_{0}^{\infty}\left(\int_{0}^{1}\left(\lambda A^{-\frac{1}{2}}AA^{-\frac{1}{2}} + (1-t)A^{-\frac{1}{2}}CA^{-\frac{1}{2}} + tA^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right)^{-1} \\ &\times \left(A^{-\frac{1}{2}}BA^{-\frac{1}{2}} - A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right) \\ &\times \left(\lambda A^{-\frac{1}{2}}AA^{-\frac{1}{2}} + (1-t)A^{-\frac{1}{2}}CA^{-\frac{1}{2}} + tA^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right)^{-1}dt\right)d\lambda \\ &= \int_{0}^{\infty}\left(\int_{0}^{1}A^{\frac{1}{2}}\left(\lambda A + (1-t)C + tB\right)^{-1}A^{\frac{1}{2}}A^{-\frac{1}{2}}\left(B - C\right)A^{-\frac{1}{2}} \\ &\times A^{\frac{1}{2}}\left(\lambda A + (1-t)C + tB\right)^{-1}A^{\frac{1}{2}}dt\right)d\lambda \\ &= \int_{0}^{\infty}\left(\int_{0}^{1}A^{\frac{1}{2}}\left(\lambda A + (1-t)C + tB\right)^{-1}\left(B - C\right) \\ &\times \left(\lambda A + (1-t)C + tB\right)^{-1}A^{\frac{1}{2}}dt\right)d\lambda. \end{aligned}$$

Now, if we multiply both sides by $A^{\frac{1}{2}} > 0$, then we get the desired result (2.8). \Box

We have the following representation result

Theorem 1. For all A, B, C > 0 and $x \in H$ with ||x|| = 1, we have

(2.9)
$$\frac{D_x\left(A|B\right)}{D_x\left(A|C\right)} = \exp\left\{\int_0^\infty \left(\int_0^1 \left\langle A\left(\lambda A + (1-t)C + tB\right)^{-1}\left(B - C\right)\right. \times \left(\lambda A + (1-t)C + tB\right)^{-1}Ax, x\right\rangle dt\right) d\lambda\right\}.$$

Proof. We take the inner product over $x \in H$ with ||x|| = 1 in (2.8) to get

(2.10)
$$\langle S(A|B)x,x \rangle - \langle S(A|C)x,x \rangle$$
$$= \int_0^\infty \left(\int_0^1 \left\langle A(\lambda A + (1-t)C + tB)^{-1}(B-C) \right. \right. \\\left. \times (\lambda A + (1-t)C + tB)^{-1}Ax,x \right\rangle dt d\lambda$$

and by taking the exponential, we derive the desired result (2.9).

Corollary 1. For all B, C > 0 and $x \in H$ with ||x|| = 1, we have

(2.11)
$$\frac{\Delta_x(B)}{\Delta_x(C)} = \exp\left\{\int_0^\infty \left(\int_0^1 \left\langle \left(\lambda + (1-t)C + tB\right)^{-1}(B-C) \times \left(\lambda + (1-t)C + tB\right)^{-1}x, x\right\rangle dt\right) d\lambda\right\}.$$

Follows by (2.9) for A = 1.

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Theorem 2. Assume that $0 < m \le A \le M$, $B \ge m_2 > 0$ and $C \ge m_1 > 0$, then for $x \in H$ with ||x|| = 1,

(2.12)
$$\exp\left[-M^2 \|B - C\|\Phi(m_1, m_2)\right]$$
$$\leq \frac{D_x(A|B)}{D_x(A|C)}$$
$$\leq \exp\left[M^2 \|B - C\|\Phi(m_1, m_2)\right],$$

where

$$\Phi(m_1, m_2) := \begin{cases} \frac{\ln m_2 - \ln m_1}{m_2 - m_1} & \text{if } m_2 \neq m_1, \\ \\ \frac{1}{m_1} & \text{if } m_2 = m_1. \end{cases}$$

Proof. If we take the modulus in (2.10) then we get for $x \in H$ with ||x|| = 1 that

$$\begin{split} |\langle S(A|B) x, x \rangle - \langle S(A|C) x, x \rangle| \\ &\leq \int_0^\infty \left(\int_0^1 \left| \left\langle A \left(\lambda A + (1-t) C + tB \right)^{-1} (B-C) \right. \right. \\ &\times \left(\lambda A + (1-t) C + tB \right)^{-1} Ax, x \right\rangle \right| dt d\lambda \\ &\leq \int_0^\infty \int_0^1 \left\| A \left(\lambda A + (1-t) C + tB \right)^{-1} (B-C) \right. \\ &\times \left(\lambda A + (1-t) C + tB \right)^{-1} A \right\| dt d\lambda. \end{split}$$

Observe that

$$\left\| A \left(\lambda A + (1-t) C + tB \right)^{-1} (B-C) \left(\lambda A + (1-t) C + tB \right)^{-1} A \right\|$$

$$\leq \|A\|^2 \left\| \left(\lambda A + (1-t) C + tB \right)^{-1} \right\|^2 \|B-C\|.$$

Assume that $m_2 > m_1$. Then

$$(1-t) C + tB + \lambda A \ge (1-t) m_1 + tm_2 + m\lambda,$$

which implies that

$$((1-t)C + tB + \lambda A)^{-1} \le ((1-t)m_1 + tm_2 + m\lambda)^{-1}$$

and

$$\left\| \left((1-t) C + tB + \lambda A \right)^{-1} \right\|^{2} \le \left((1-t) m_{1} + tm_{2} + m\lambda \right)^{-2}$$

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

Therefore

$$\begin{aligned} |\langle S(A|B)x,x\rangle - \langle S(A|C)x,x\rangle| \\ &\leq M^2 \|B - C\| \int_0^\infty \int_0^1 \left\| (\lambda A + (1-t)C + tB)^{-1} \right\|^2 dt d\lambda \\ &\leq M^2 \|B - C\| \int_0^\infty \int_0^1 \left((1-t)m_1 + tm_2 + m\lambda \right)^{-2} dt d\lambda \end{aligned}$$

If we use the identity (2.8) for A = m, $B = m_2$ and $C = m_1$ we get the scalar identity

$$\int_{0}^{\infty} \left(\int_{0}^{1} m \left(\lambda m + (1-t) m_{1} + t m_{2} \right)^{-1} (m_{2} - m_{1}) \right)$$

× $(\lambda m + (1-t) m_{1} + t m_{2})^{-1} m dt d\lambda$
= $S (m|m_{2}) - S (m|m_{1})$
= $m^{2} \ln \left(m^{-1} m_{2} \right) - m^{2} \ln \left(m^{-1} m_{1} \right) = m^{2} \ln \left(\frac{m_{2}}{m_{1}} \right),$

which gives that

$$\int_0^\infty \int_0^1 \left(\lambda m + (1-t)m_1 + tm_2\right)^{-2} dt d\lambda = \frac{1}{m_2 - m_1} \ln\left(\frac{m_2}{m_1}\right).$$

Therefore

$$-M^{2} \|B - C\| \frac{1}{m_{2} - m_{1}} \ln\left(\frac{m_{2}}{m_{1}}\right) \leq \langle S(A|B) x, x \rangle - \langle S(A|C) x, x \rangle$$
$$\leq M^{2} \|B - C\| \frac{1}{m_{2} - m_{1}} \ln\left(\frac{m_{2}}{m_{1}}\right)$$

and by taking the exponential, we derive (2.12).

The case $m_2 < m_1$ goes in a similar way.

Now, assume that $B, C \ge m_1 > 0$. Let $\epsilon > 0$, then $B + \epsilon \ge m_1 + \epsilon$. Put $m_2 = m_1 + \epsilon > m_1$. If we write the inequality (2.12) for $B + \epsilon$ and C, we get

$$(2.13) \qquad -M^2 \|B + \epsilon - C\| \frac{1}{m_1 + \epsilon - m_1} \ln\left(\frac{m_1 + \epsilon}{m_1}\right) \\ \leq \langle S(A|B + \epsilon) x, x \rangle - \langle S(A|C) x, x \rangle \\ \leq M^2 \|B + \epsilon - C\| \frac{1}{m_1 + \epsilon - m_1} \ln\left(\frac{m_1 + \epsilon}{m_1}\right)$$

If we take the limit over $\epsilon \to 0+$ in (2.13) and observe that

$$\lim_{\epsilon \to 0+} \frac{\ln \left(m_1 + \epsilon\right) - \ln m_1}{\epsilon} = \frac{1}{m_1},$$

then we also get (2.12) for $m_2 = m_1$.

Corollary 2. Assume that $B \ge m_2 > 0$ and $C \ge m_1 > 0$, then for $x \in H$ with ||x|| = 1,

(2.14)
$$\exp\left[-\|B - C\|\Phi(m_1, m_2)\right] \le \frac{\Delta_x(B)}{\Delta_x(C)} \le \exp\left[\|B - C\|\Phi(m_1, m_2)\right].$$

Further on, we also have

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Theorem 3. Assume that $0 < m \le A \le M$, $0 < \gamma \le C \le \Gamma$ and $0 < k \le B - C \le K$, then

$$(2.15) 1 \le \left(1 + \frac{K}{\Gamma}\right)^{\frac{m^2 k M}{K}} \\ \le \left(1 + \frac{K}{\Gamma}\right)^{\frac{k M}{K} \langle A^2 x, x \rangle} \le \frac{D_x \left(A|B\right)}{D_x \left(A|C\right)} \le \left(1 + \frac{k}{\gamma}\right)^{\frac{K m}{k} \langle A^2 x, x \rangle} \\ \le \left(1 + \frac{k}{\gamma}\right)^{\frac{M^2 K m}{k}}$$

for $x \in H$ with ||x|| = 1.

Proof. Since $0 < k \le B - C \le K$ then by multiplying both sides by $(\lambda A + (1 - t)C + tB)^{-1} > 0$ and then by A > 0, we get

$$kA (\lambda A + (1 - t) C + tB)^{-2} A$$

$$\leq A (\lambda A + (1 - t) C + tB)^{-1} (B - C) (\lambda A + (1 - t) C + tB)^{-1} A$$

$$\leq KA (\lambda A + (1 - t) C + tB)^{-2} A$$

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

If we take the integrals over t and λ and use the identity (2.8), then we derive

(2.16)
$$k \int_{0}^{\infty} \int_{0}^{1} A \left(\lambda A + (1-t)C + tB\right)^{-2} A dt d\lambda$$
$$\leq S \left(A|B\right) - S \left(A|C\right)$$
$$\leq K \int_{0}^{\infty} \int_{0}^{1} A \left(\lambda A + (1-t)C + tB\right)^{-2} A dt d\lambda.$$

Observe that

$$\lambda A + (1-t)C + tB = \lambda A + C + t(B - C).$$

Then

$$\lambda m + \gamma + tk \le \lambda A + (1 - t)C + tB \le \lambda M + \Gamma + tK$$

for all $t \in [0, 1]$ and $\lambda > 0$, which implies that

$$(\lambda M + \Gamma + tK)^{-1} \le (\lambda A + (1 - t)C + tB)^{-1} \le (\lambda m + \gamma + tk)^{-1},$$

which gives that

$$(\lambda M + \Gamma + tK)^{-2} \le (\lambda A + (1 - t)C + tB)^{-2} \le (\lambda m + \gamma + tk)^{-2},$$

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

If we multiply both sides by A > 0 we get

$$A (\lambda M + \Gamma + tK)^{-2} A \le A (\lambda A + (1 - t) C + tB)^{-2} A \le A (\lambda m + \gamma + tk)^{-2} A,$$

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

If we take the double integral over $t \in [0, 1]$ and $\lambda > 0$, then we get

(2.17)
$$A\left(\int_{0}^{\infty}\int_{0}^{1}\left(\lambda M+\Gamma+tK\right)^{-2}dtd\lambda\right)A$$
$$\leq\int_{0}^{\infty}\int_{0}^{1}A\left(\lambda A+(1-t)C+tB\right)^{-2}Adtd\lambda$$
$$\leq A\left(\int_{0}^{\infty}\int_{0}^{1}\left(\lambda m+\gamma+tk\right)^{-2}dtd\lambda\right)A.$$

Observe that

$$\int_0^1 \left(\lambda m + \gamma + tk\right)^{-2} dt = -\frac{1}{k} \left(\lambda m + \gamma + k\right)^{-1} + \frac{1}{k} \left(\lambda m + \gamma\right)^{-1}$$
$$= \frac{1}{k} \left(\left(\lambda m + \gamma\right)^{-1} - \left(\lambda m + \gamma + k\right)^{-1} \right),$$

which gives

$$\int_0^\infty \left(\int_0^1 \left(\lambda m + \gamma + tk \right)^{-2} dt \right) d\lambda$$

= $\frac{1}{k} \int_0^\infty \left(\left(\lambda m + \gamma \right)^{-1} - \left(\lambda m + \gamma + k \right)^{-1} \right) d\lambda$
= $\frac{m}{k} \int_0^\infty \left(\left(\lambda + \frac{\gamma}{m} \right)^{-1} - \left(\lambda + \frac{\gamma}{m} + \frac{k}{m} \right)^{-1} \right) d\lambda.$

By the first identity in (2.1) in the scalar case, we have

$$\ln\left(\frac{\gamma}{m} + \frac{k}{m}\right) - \ln\frac{\gamma}{m} = \int_0^\infty \left[\left(\lambda + \frac{\gamma}{m}\right)^{-1} - \left(\lambda + \frac{\gamma}{m} + \frac{k}{m}\right)^{-1}\right] d\lambda,$$

namely

$$\int_0^\infty \left[\left(\lambda + \frac{\gamma}{m}\right)^{-1} - \left(\lambda + \frac{\gamma}{m} + \frac{k}{m}\right)^{-1} \right] d\lambda = \ln\left(\gamma + k\right) - \ln\gamma$$

which gives that

$$\int_0^\infty \left(\int_0^1 \left(\lambda m + \gamma + tk \right)^{-2} dt \right) d\lambda = \frac{m}{k} \left[\ln \left(\gamma + k \right) - \ln \gamma \right]$$
$$= \ln \left(1 + \frac{k}{\gamma} \right)^{\frac{m}{k}}.$$

Similarly,

$$\int_0^\infty \int_0^1 \left(\lambda M + \Gamma + tK\right)^{-2} dt d\lambda = \ln\left(1 + \frac{K}{\Gamma}\right)^{\frac{M}{K}}.$$
(2.17) we then obtain

By (2.16) and (2.17) we then obtain

$$(2.18) \quad 0 \leq \ln\left(1 + \frac{K}{\Gamma}\right)^{\frac{kM}{K}} A^2 \leq k \int_0^\infty \int_0^1 A\left(\lambda A + (1-t)C + tB\right)^{-2} A dt d\lambda$$
$$\leq S\left(A|B\right) - S\left(A|C\right)$$
$$\leq K \int_0^\infty \int_0^1 A\left(\lambda A + (1-t)C + tB\right)^{-2} A dt d\lambda \leq \ln\left(1 + \frac{k}{\gamma}\right)^{\frac{Km}{k}} A^2,$$

which is an operator inequality of interest in itself.

If we take the inner product over $x \in H$, ||x|| = 1, then we get

$$\begin{split} 0 &\leq \ln\left(1 + \frac{K}{\Gamma}\right)^{\frac{kM}{K}} \left\langle A^2 x, x \right\rangle \\ &\leq k \int_0^\infty \int_0^1 \left\langle A \left(\lambda A + (1-t) C + tB \right)^{-2} A x, x \right\rangle dt d\lambda \\ &\leq \left\langle S \left(A|B\right) x, x \right\rangle - \left\langle S \left(A|C\right) x, x \right\rangle \\ &\leq K \int_0^\infty \int_0^1 \left\langle A \left(\lambda A + (1-t) C + tB \right)^{-2} A x, x \right\rangle dt d\lambda \\ &\leq \ln\left(1 + \frac{k}{\gamma}\right)^{\frac{Km}{k}} \left\langle A^2 x, x \right\rangle, \end{split}$$

and by taking the exponential, we derive (2.15).

Corollary 3. Assume that $0 < \gamma \leq C \leq \Gamma$ and $0 < k \leq B - C \leq K$, then

(2.19)
$$1 \le \left(1 + \frac{K}{\Gamma}\right)^{\frac{k}{K}} \le \frac{\Delta_x(B)}{\Delta_x(C)} \le \left(1 + \frac{k}{\gamma}\right)^{\frac{K}{k}}$$

for $x \in H$ with ||x|| = 1.

It follows by (2.15) for A = 1.

3. Related Results

Let U and V be strictly positive operators on a Hilbert space H such that $V - U \ge m > 0$. In 2015, [11], T. Furuta obtained the following result for any non-constant operator monotone function f on $[0, \infty)$

(3.1)
$$f(V) - f(U) \ge f(||U|| + m) - f(||U||) \ge f(||V||) - f(||V|| - m) > 0.$$

If V > U > 0, then [11]

(3.2)
$$f(V) - f(U) \geq f\left(\|U\| + \frac{1}{\|(V - U)^{-1}\|}\right) - f(\|U\|)$$
$$\geq f(\|V\|) - f\left(\|V\| - \frac{1}{\|(V - U)^{-1}\|}\right) > 0.$$

The inequality between the first and third term in (3.2) was obtained earlier by H. Zuo and G. Duan in [21].

If we write the inequality (3.1) for $f(t) = \ln t$, then we get for $V - U \ge m > 0$ that

(3.3)
$$\ln V - \ln U \ge \ln \left(\frac{\|U\| + m}{\|U\|}\right) \ge \ln \left(\frac{\|V\|}{\|V\| - m}\right) > 0.$$

If V > U > 0, then by (3.2) written for for $f(t) = \ln t$, we get that

(3.4)
$$\ln V - \ln U \ge \ln \left(1 + \frac{1}{\|U\| \| (V - U)^{-1} \|} \right)$$
$$\ge \ln \left(\frac{\|V\| \| (V - U)^{-1} \|}{\|V\| \| (V - U)^{-1} \|} \right) > 0.$$

Proposition 1. Assume that $B - C \ge mA > 0$ for the positive constant m, then

(3.5)
$$\frac{D_x (A|B)}{D_x (A|C)} \ge \left(\frac{\left\|A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right\| + m}{\left\|A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right\|}\right)^{\langle Ax,x\rangle} \\ \ge \left(\frac{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\|}{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\| - m}\right)^{\langle Ax,x\rangle} > 1$$

for all $x \in H$ with ||x|| = 1.

Proof. Since $B - C \ge mA > 0$, then by multiplying both sides by $A^{-\frac{1}{2}} > 0$, we get $A^{-\frac{1}{2}}BA^{-\frac{1}{2}} - A^{-\frac{1}{2}}CA^{-\frac{1}{2}} \ge m$ and by (3.3) for $V = A^{-\frac{1}{2}}BA^{-\frac{1}{2}}$ and $U = A^{-\frac{1}{2}}CA^{-\frac{1}{2}}$ we get

$$\ln\left(A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right) - \ln\left(A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right)$$
$$\geq \ln\left(\frac{\left\|A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right\| + m}{\left\|A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right\|}\right) \geq \ln\left(\frac{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\|}{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\| - m}\right) > 0$$

If we multiply both sides by $A^{\frac{1}{2}} > 0$, then we get the operator inequality of interest

$$S(A|B) - S(A|C)$$

$$\geq \ln\left(\frac{\left\|A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right\| + m}{\left\|A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right\|}\right) A \geq \ln\left(\frac{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\|}{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\|}\right) A > 0.$$

If we take the inner product over $x \in H$ with ||x|| = 1, then we get

$$\langle S(A|B) x, x \rangle - \langle S(A|C) x, x \rangle$$

$$\geq \ln \left(\frac{\left\| A^{-\frac{1}{2}} C A^{-\frac{1}{2}} \right\| + m}{\left\| A^{-\frac{1}{2}} C A^{-\frac{1}{2}} \right\|} \right)^{\langle Ax, x \rangle} \geq \ln \left(\frac{\left\| A^{-\frac{1}{2}} B A^{-\frac{1}{2}} \right\|}{\left\| A^{-\frac{1}{2}} B A^{-\frac{1}{2}} \right\| - m} \right)^{\langle Ax, x \rangle} > 0.$$

If we take the exponential, then we derive the desired result (3.5).

Corollary 4. Assume that $B - C \ge m > 0$ for the positive constant m, then

(3.6)
$$\frac{\Delta_x(B)}{\Delta_x(C)} \ge \frac{\|C\| + m}{\|C\|} \ge \frac{\|B\|}{\|B\| - m} > 1$$

for all $x \in H$ with ||x|| = 1.

Proposition 2. Assume that B > C > 0, then for A > 0,

$$(3.7) \qquad \frac{D_x \left(A|B\right)}{D_x \left(A|C\right)} \ge \left(1 + \frac{1}{\left\|A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right\| \left\|A^{\frac{1}{2}} \left(B-C\right)^{-1}A^{\frac{1}{2}}\right\|}\right)^{\langle Ax,x\rangle} \\ \ge \left(\frac{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\| \left\|A^{\frac{1}{2}} \left(B-C\right)^{-1}A^{\frac{1}{2}}\right\|}{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\| \left\|A^{\frac{1}{2}} \left(B-C\right)^{-1}A^{\frac{1}{2}}\right\|}\right)^{\langle Ax,x\rangle} > 1$$

for all $x \in H$ with ||x|| = 1. In particular,

(3.8)
$$\frac{\Delta_x(B)}{\Delta_x(C)} \ge \frac{\|C\| \left\| (B-C)^{-1} \right\| + 1}{\|C\| \left\| (B-C)^{-1} \right\|} \ge \frac{\|B\| \left\| (B-C)^{-1} \right\|}{\|B\| \left\| (B-C)^{-1} \right\| - 1} > 1$$

for all $x \in H$ with ||x|| = 1.

Proof. If we take $V = A^{-\frac{1}{2}}BA^{-\frac{1}{2}}$ and $U = A^{-\frac{1}{2}}CA^{-\frac{1}{2}}$ in (3.4), then we get

(3.9)
$$\ln\left(A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right) - \ln\left(A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right)$$
$$\geq \ln\left(1 + \frac{1}{\left\|A^{-\frac{1}{2}}CA^{-\frac{1}{2}}\right\| \left\|A^{\frac{1}{2}}\left(B-C\right)^{-1}A^{\frac{1}{2}}\right\|}\right)$$
$$\geq \ln\left(\frac{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\| \left\|A^{\frac{1}{2}}\left(B-C\right)^{-1}A^{\frac{1}{2}}\right\|}{\left\|A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right\| \left\|A^{\frac{1}{2}}\left(B-C\right)^{-1}A^{\frac{1}{2}}\right\|}\right) > 0.$$

If we multiply both sides by $A^{\frac{1}{2}} > 0$, then we get the operator inequality (3.10) S(A|B) - S(A|C)

$$\geq \ln \left(1 + \frac{1}{\left\| A^{-\frac{1}{2}}CA^{-\frac{1}{2}} \right\| \left\| A^{\frac{1}{2}}\left(B-C\right)^{-1}A^{\frac{1}{2}} \right\|} \right) A$$

$$\geq \ln \left(\frac{\left\| A^{-\frac{1}{2}}BA^{-\frac{1}{2}} \right\| \left\| A^{\frac{1}{2}}\left(B-C\right)^{-1}A^{\frac{1}{2}} \right\|}{\left\| A^{-\frac{1}{2}}BA^{-\frac{1}{2}} \right\| \left\| A^{\frac{1}{2}}\left(B-C\right)^{-1}A^{\frac{1}{2}} \right\|} \right) A > 0$$

If we take the inner product over $x \in H$ with ||x|| = 1, then we get

$$\langle S(A|B) x, x \rangle - \langle S(A|C) x, x \rangle$$

$$\geq \ln \left(1 + \frac{1}{\left\| A^{-\frac{1}{2}}CA^{-\frac{1}{2}} \right\| \left\| A^{\frac{1}{2}} (B-C)^{-1} A^{\frac{1}{2}} \right\|} \right)^{\langle Ax, x \rangle}$$

$$\geq \ln \left(\frac{\left\| A^{-\frac{1}{2}}BA^{-\frac{1}{2}} \right\| \left\| A^{\frac{1}{2}} (B-C)^{-1} A^{\frac{1}{2}} \right\|}{\left\| A^{-\frac{1}{2}}BA^{-\frac{1}{2}} \right\| \left\| A^{\frac{1}{2}} (B-C)^{-1} A^{\frac{1}{2}} \right\|} \right)^{\langle Ax, x \rangle}$$

and by taking the exponential, we derive the desired result (3.7).

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