ON THE SUB-MULTIPLICATIVE PROPERTY FOR THE RELATIVE ENTROPIC NORMALIZED 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 $\operatorname{tr}(P) = 1$. For positive invertible operators A, B we define the relative entropic normalized P-determinant by

$$D_P\left(A|B\right) = \exp\left\{\operatorname{tr}\left[PA^{\frac{1}{2}}\left(\ln\left(A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right)\right)A^{\frac{1}{2}}\right]\right\}.$$

Assume that A, B, C > 0 and $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$. In this paper we show among others that, if $BA^{-1}C + CA^{-1}B \ge 0$, then

$$D_P(A|B+C+A) \le D_P(A|B+A) D_P(A|C+A)$$
.

If $B + C \leq \Theta A$, with Θ a positive constant, then

$$\frac{D_P(A|B+A)D_P(A|C+A)}{D_P(A|B+C+A)} \le \exp\left[\Theta^2 \operatorname{tr}\left(A^{1/2}PA^{1/2}(B+C+A)^{-1}\right)\right].$$

1. Introduction

In 1952, in the paper [13], 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

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

If T is invertible, then

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

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

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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: $A \geq 0$) 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. [19], [20], 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 [24].

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

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 $\mathcal{B}_{2}\left(H\right)$ 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 $\left\{ e_{i}\right\} _{i\in I}$ 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 recent results on trace inequalities see [3]-[10] 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 [11]:

- (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 $\Delta_P(t1_H) = t$ for all t > 0;
- (iv) monotonicity: $0 < A \le B$ implies $\Delta_P(A) \le \Delta_P(B)$.

In [11], 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

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

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 [12]

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

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

$$\begin{split} &\exp\left(-\operatorname{tr}\left\{P\left[tA\ln\left(tA\right)\right]\right\}\right) \\ &= \exp\left(-\operatorname{tr}\left\{P\left[tA\left(\ln t + \ln A\right)\right]\right\}\right) = \exp\left(-\operatorname{tr}\left\{P\left(tA\ln t + tA\ln A\right)\right\}\right) \\ &= \exp\left(-t\ln t\operatorname{tr}\left(PA\right)\right)\exp\left(-t\operatorname{tr}\left(PA\ln A\right)\right) \\ &= \exp\ln\left(t^{-\operatorname{tr}\left(PA\right)t}\right)\left[\exp\left(-\operatorname{tr}\left(PA\ln A\right)\right)\right]^{-t}, \end{split}$$

hence

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

for t > 0 and A > 0.

Observe also that

(1.14)
$$\eta_P(1_H) = 1 \text{ and } \eta_P(t1_H) = t^{-t}$$

for t > 0.

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 [12]

(1.15)
$$\eta_P((1-t)A + tB) \ge [\eta_P(A)]^{1-t} [\eta_P(B)]^t$$

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

Also we have the inequalities [12]:

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

and if there exists the constants 0 < m < M such that $m1_H \le A \le M1_H$, then [12]

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

Kamei and Fujii [17], [18] defined the relative operator entropy S(A|B), for positive invertible operators A and B, by

(1.16)
$$S(A|B) := A^{\frac{1}{2}} \left(\ln \left(A^{-\frac{1}{2}} B A^{-\frac{1}{2}} \right) \right) A^{\frac{1}{2}},$$

which is a relative version of the operator entropy considered by Nakamura-Umegaki [28]. For various results on relative operator entropy see [14]-[29] and the references therein.

Definition 1. Let $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$. For positive invertible operators A, B we define the relative entropic normalized P-determinant by

$$D_{P}(A|B) := \exp\{\operatorname{tr}\left[PS(A|B)\right]\}$$
$$= \exp\left\{\operatorname{tr}\left[PA^{\frac{1}{2}}\left(\ln\left(A^{-\frac{1}{2}}BA^{-\frac{1}{2}}\right)\right)A^{\frac{1}{2}}\right]\right\}.$$

We observe that for A > 0,

$$D_P(A|1_H) := \exp\{\operatorname{tr}[PS(A|1_H)]\} = \exp\{\operatorname{tr}(-PA\ln A)\} = \eta_P(A),$$

where $\eta_P(\cdot)$ is the entropic P-determinant and for B>0,

$$D_P(1_H|B) := \exp\{\operatorname{tr}[PS(1_H|B)]\} = \exp\{\operatorname{tr}(P\ln B)\} = \Delta_P(B),$$

where $\Delta_P(\cdot)$ is the *P*-determinant.

Assume that A, B, C > 0 and $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$. In this paper we show among others that, if $BA^{-1}C + CA^{-1}B \ge 0$, then

$$D_P(A|B+C+A) < D_P(A|B+A) D_P(A|C+A)$$
.

If $B + C \leq \Theta A$, with Θ a positive constant, then

$$\frac{D_P\left(A|B+A\right)D_P\left(A|C+A\right)}{D_P\left(A|B+C+A\right)}$$

$$\leq \exp\left[\Theta^2\operatorname{tr}\left(A^{1/2}PA^{1/2}\left(B+C+A\right)^{-1}\right)\right].$$

2. Some Preliminary Facts

To simplify the notations, instead of $a1_H$ we write a when this is a scalar. The following representation result holds:

Lemma 1. For all $U, B \ge 0$ and a > 0 we have

(2.1)
$$\ln (U+a) + \ln (V+a) - \ln (U+V+a) - \ln a$$
$$= \int_0^\infty (a+\lambda)^{-1} S(\lambda, a, U, V) d\lambda + \int_0^\infty (a+\lambda)^{-1} Q(\lambda, a, U, V) d\lambda,$$

where

$$S(\lambda, a, U, V) := (U + V + a + \lambda)^{-1} (UV + VU) (U + V + a + \lambda)^{-1}$$

and

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

$$\times \left[V (U + a + \lambda)^{-1} UV + U (V + a + \lambda)^{-1} VU \right]$$

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

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

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.

Observe that

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

and then

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

Therefore

(2.4)
$$\ln(U+a) + \ln(V+a) - \ln(U+V+a) - \ln a = \int_0^\infty K_\lambda d\lambda$$

where

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

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

$$L_{\delta} := (U + V + \delta)^{-1} + \delta^{-1} - (U + \delta)^{-1} - (V + \delta)^{-1}.$$

If we multiply both sides by $U + V + \delta$ we get

$$W_{\delta} := (U + V + \delta) L_{\delta} (U + V + \delta)$$

$$= (U + V + \delta) + \delta^{-1} (U + V + \delta)^{2}$$

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

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

$$= (U + V + \delta) + \delta^{-1} (U + V + \delta)^{2}$$

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

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

$$= \delta^{-1} (U + V + \delta)^{2} - V (U + \delta)^{-1} V - V$$

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

$$\begin{split} &= \delta^{-1} \left(U^2 + UV + \delta U + VU + V^2 + \delta V + \delta U + \delta V + \delta^2 \right) \\ &- V \left(U + \delta \right)^{-1} V - 2V - U \left(V + \delta \right)^{-1} U - 2U - \delta \\ &= \delta^{-1} \left(U^2 + UV + VU + V^2 \right) + 2V + 2U + \delta \\ &- V \left(U + \delta \right)^{-1} V - U \left(V + \delta \right)^{-1} U - 2U - 2V - \delta \\ &= \delta^{-1} \left(U^2 + UV + VU + V^2 \right) - V \left(U + \delta \right)^{-1} V - U \left(V + \delta \right)^{-1} U \\ &= \delta^{-1} \left[U^2 + UV + VU + V^2 - \delta V \left(U + \delta \right)^{-1} V - \delta U \left(V + \delta \right)^{-1} U \right] \\ &= \delta^{-1} \left[U^2 + UV + VU + V^2 - V \left(\delta^{-1} U + 1 \right)^{-1} V - U \left(\delta^{-1} V + 1 \right)^{-1} U \right]. \end{split}$$

Observe that

$$V^{2} - V (\delta^{-1}U + 1)^{-1} V$$

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

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

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

and

$$U^{2} - U (\delta^{-1}V + 1)^{-1} U$$

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

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

$$= \delta^{-1}U (\delta^{-1}V + 1)^{-1} VU = U (V + \delta)^{-1} VU.$$

Therefore

$$W_{\delta} = \delta^{-1} \left[UV + VU + V (U + \delta)^{-1} UV + U (V + \delta)^{-1} VU \right]$$

which gives that

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

We obtain then the following representation

(2.5)
$$K_{\lambda} = (a+\lambda)^{-1} (U+V+a+\lambda)^{-1} (UV+VU) (U+V+a+\lambda)^{-1} + (a+\lambda)^{-1} (U+V+a+\lambda)^{-1} \times \left[V(U+a+\lambda)^{-1} UV + U(V+a+\lambda)^{-1} VU \right] (U+V+a+\lambda)^{-1}$$
$$= (a+\lambda)^{-1} S(\lambda, a, U, V) + (a+\lambda)^{-1} P(\lambda, a, U, V)$$

for $a, \lambda > 0$.

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

Corollary 1. For all $U, V \geq 0$ we have

(2.6)
$$\ln (U+1) + \ln (V+1) - \ln (U+V+1) = \int_0^\infty (1+\lambda)^{-1} S(\lambda, U, V) d\lambda + \int_0^\infty (1+\lambda)^{-1} Q(\lambda, U, V) d\lambda,$$

where

$$S(\lambda, U, V) := (U + V + 1 + \lambda)^{-1} (UV + VU) (U + V + 1 + \lambda)^{-1}$$

and

$$Q(\lambda, a, U, V) := (U + V + 1 + \lambda)^{-1} \times \left[V (U + 1 + \lambda)^{-1} UV + U (V + 1 + \lambda)^{-1} VU \right] \times (U + V + 1 + \lambda)^{-1}$$

for $\lambda > 0$.

We have the following operator inequalities:

Theorem 4. For all U, V > 0 and a > 0 we have

(2.7)
$$\int_{0}^{\infty} (a+\lambda)^{-1} S(\lambda, a, U, V) d\lambda$$

$$\leq \ln (U+a) + \ln (V+a) - \ln (U+V+a) - \ln a$$

$$\leq \int_{0}^{\infty} (a+\lambda)^{-1} R(\lambda, a, U, V) d\lambda,$$

where

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

for $\lambda \geq 0$.

In particular,

(2.8)
$$\int_0^\infty (1+\lambda)^{-1} S(\lambda, U, V) d\lambda$$
$$\leq \ln(U+1) + \ln(V+1) - \ln(U+V+1)$$
$$\leq \int_0^\infty (1+\lambda)^{-1} R(\lambda, U, V) d\lambda,$$

where

$$R(\lambda, U, V) = (U + V + 1 + \lambda)^{-1} (U + V)^{2} (U + V + 1 + \lambda)^{-1}$$

for $\lambda \geq 0$.

Proof. Assume that $U, V \geq 0$. Observe that for $a, \lambda > 0$

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

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

which shows that

$$0 \le (U + a + \lambda)^{-1} U \le 1.$$

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

$$0 \le V \left(U + a + \lambda \right)^{-1} UV \le V^2.$$

Similarly,

$$0 \le U \left(V + a + \lambda\right)^{-1} V U \le U^2.$$

Therefore

$$0 \le V (U + a + \lambda)^{-1} UV + U (V + a + \lambda)^{-1} VU \le U^{2} + V^{2}$$

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

$$0 \le Q(\lambda, a, U, V) \le (U + V + a + \lambda)^{-1} (U^2 + V^2) (U + V + a + \lambda)^{-1}$$

for $a, \lambda > 0$.

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

(2.9)
$$S(\lambda, a, U, V) \leq Q(\lambda, a, U, V) + S(\lambda, a, U, V)$$
$$\leq (U + V + a + \lambda)^{-1} (U^{2} + V^{2}) (U + V + a + \lambda)^{-1}$$
$$+ (U + V + a + \lambda)^{-1} (UV + VU) (U + V + a + \lambda)^{-1}$$
$$= (U + V + a + \lambda)^{-1} (U + V)^{2} (U + V + a + \lambda)^{-1}$$
$$= R(\lambda, a, U, V)$$

for $a, \lambda > 0$.

If we multiply (2.9) by $(1 + \lambda)^{-1} > 0$, integrate over λ on $[0, \infty)$ and use representation (2.1) we derive (2.7).

Corollary 2. Let U, V > 0 and a > 0.

(i) If
$$UV + VU \ge 0$$
, then

$$(2.10) \ln (U + V + a) + \ln a \le \ln (U + a) + \ln (V + a).$$

In particular,

$$(2.11) \ln (U+V+1) \le \ln (U+1) + \ln (V+1).$$

(ii) If $U + V \leq \Omega$, with Ω a positive constant, then

(2.12)
$$\ln (U+a) + \ln (V+a) - \ln (U+V+a) - \ln a \le \frac{\Omega^2}{a} (U+V+a)^{-1}.$$
In particular,

$$(2.13) \qquad \ln(U+1) + \ln(V+1) - \ln(U+V+1) \le \Omega^2 (U+V+1)^{-1}.$$

Proof. (i) If $UV + VU \ge 0$, then by multiplying both sides by $(U + V + a + \lambda)^{-1}$ we get

$$0 \le (U + V + a + \lambda)^{-1} (UV + VU) (U + V + a + \lambda)^{-1}$$

for $a, \lambda > 0$, which implies that

$$0 \le \int_0^\infty (a+\lambda)^{-1} (U+V+a+\lambda)^{-1}$$

$$\times (UV+VU) (U+V+a+\lambda)^{-1} d\lambda$$

$$= \int_0^\infty (a+\lambda)^{-1} S(\lambda, a, U, V) d\lambda$$

and by (2.7) we get (2.10).

(ii) If $U + V \leq \Omega$, then

$$(U + V + a + \lambda)^{-1} (U + V)^{2} (U + V + a + \lambda)^{-1} \le \Omega^{2} (U + V + a + \lambda)^{-2}$$

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

(2.14)
$$\int_{0}^{\infty} (a+\lambda)^{-1} (U+V+a+\lambda)^{-1} (U+V)^{2} (U+V+a+\lambda)^{-1} d\lambda$$
$$\leq \Omega^{2} \int_{0}^{\infty} (a+\lambda)^{-1} (U+V+a+\lambda)^{-2} d\lambda$$
$$\leq \frac{\Omega^{2}}{a} \int_{0}^{\infty} (U+V+a+\lambda)^{-2} d\lambda.$$

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

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

This gives that

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

and by (2.14) and (2.7) we obtain (2.12).

3. Main Results

We also have the following representation result:

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

(3.1)
$$\frac{D_{P}(A|B+aA) D_{P}(A|C+aA)}{a^{\operatorname{tr}(PA)} D_{P}(A|B+C+aA)}$$

$$= \int_{0}^{\infty} (a+\lambda)^{-1} \operatorname{tr} \left[A^{1/2} P A^{1/2} Y(A,B,C,a,\lambda) \right] d\lambda$$

$$+ \int_{0}^{\infty} (a+\lambda)^{-1} \operatorname{tr} \left[A^{1/2} P A^{1/2} Z(A,B,C,a,\lambda) \right] d\lambda,$$

where

$$Y(A, B, C, a, \lambda)$$
:= $A^{1/2}(B + C + (a + \lambda) A)^{-1}(BA^{-1}C + CA^{-1}B)$
× $(B + C + (a + \lambda) A)^{-1} A^{1/2}$

and

$$Z(A, B, C, a, \lambda)$$
:= $A^{1/2} (B + C + (a + \lambda) A)^{-1}$

$$\times \left[C(B + (a + \lambda) A)^{-1} B A^{-1} C + B(C + (a + \lambda) A)^{-1} C A^{-1} B \right]$$

$$\times (B + C + (a + \lambda) A)^{-1} A^{1/2}.$$

Proof. From (2.1) we have for
$$U = A^{-1/2}BA^{-1/2}$$
 and $V = A^{-1/2}CA^{-1/2}$ that
$$\ln\left(A^{-1/2}\left(B + aA\right)A^{-1/2}\right) + \ln\left(A^{-1/2}\left(C + aA\right)A^{-1/2}\right)$$
$$-\ln\left(A^{-1/2}\left(B + C + aA\right)A^{-1/2}\right) - \ln a$$
$$= \int_0^\infty (a + \lambda)^{-1} S\left(\lambda, a, A^{-1/2}BA^{-1/2}, A^{-1/2}CA^{-1/2}\right) d\lambda$$
$$+ \int_0^\infty (a + \lambda)^{-1} Q\left(\lambda, a, A^{-1/2}BA^{-1/2}, A^{-1/2}CA^{-1/2}\right) d\lambda,$$

where

$$\begin{split} S\left(\lambda,a,A^{-1/2}BA^{-1/2},A^{-1/2}CA^{-1/2}\right) \\ &= \left(A^{-1/2}BA^{-1/2} + A^{-1/2}CA^{-1/2} + a + \lambda\right)^{-1} \\ &\times \left(A^{-1/2}BA^{-1/2}A^{-1/2}CA^{-1/2} + A^{-1/2}CA^{-1/2}A^{-1/2}BA^{-1/2}\right) \\ &\times \left(A^{-1/2}BA^{-1/2} + A^{-1/2}CA^{-1/2} + a + \lambda\right)^{-1} \\ &= A^{1/2}\left(B + C + (a + \lambda)A\right)^{-1}A^{1/2}A^{-1/2}\left(BA^{-1}C + CA^{-1}B\right)A^{-1/2} \\ &\times A^{1/2}\left(B + C + (a + \lambda)A\right)^{-1}A^{1/2} \\ &= A^{1/2}\left(B + C + (a + \lambda)A\right)^{-1}\left(BA^{-1}C + CA^{-1}B\right) \\ &\times \left(B + C + (a + \lambda)A\right)^{-1}A^{1/2} \\ &= Y\left(A, B, C, a, \lambda\right) \end{split}$$

and

$$\begin{split} Q\left(\lambda,a,A^{-1/2}BA^{-1/2},A^{-1/2}CA^{-1/2}\right) \\ &= \left(A^{-1/2}BA^{-1/2} + A^{-1/2}CA^{-1/2} + a + \lambda\right)^{-1} \\ &\times \left[A^{-1/2}CA^{-1/2}\left(A^{-1/2}BA^{-1/2} + a + \lambda\right)^{-1}A^{-1/2}BA^{-1/2}A^{-1/2}CA^{-1/2}\right. \\ &+ A^{-1/2}BA^{-1/2}\left(A^{-1/2}CA^{-1/2} + a + \lambda\right)^{-1}A^{-1/2}CA^{-1/2}A^{-1/2}BA^{-1/2}\right] \\ &\times \left(A^{-1/2}BA^{-1/2} + A^{-1/2}CA^{-1/2} + a + \lambda\right)^{-1} \\ &= A^{1/2}\left(B + C + (a + \lambda)A\right)^{-1}A^{1/2} \\ &\times \left[A^{-1/2}CA^{-1/2}A^{1/2}\left(B + (a + \lambda)A\right)^{-1}A^{1/2}A^{-1/2}BA^{-1/2}A^{-1/2}CA^{-1/2}\right. \\ &+ A^{-1/2}BA^{-1/2}A^{1/2}\left(C + (a + \lambda)A\right)^{-1}A^{1/2}A^{-1/2}CA^{-1/2}A^{-1/2}BA^{-1/2}\right] \\ &\times A^{1/2}\left(B + C + (a + \lambda)A\right)^{-1}A^{1/2} \\ &= A^{1/2}\left(B + C + (a + \lambda)A\right)^{-1}BA^{-1}C + B\left(C + (a + \lambda)A\right)^{-1}CA^{-1}B\right] \\ &\times \left(B + C + (a + \lambda)A\right)^{-1}A^{1/2} \\ &= Z\left(A, B, C, a, \lambda\right). \end{split}$$

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

$$\begin{split} &P^{1/2}A^{1/2}\ln\left(A^{-1/2}\left(B+aA\right)A^{-1/2}\right)A^{1/2}P^{1/2}\\ &+P^{1/2}A^{1/2}\ln\left(A^{-1/2}\left(C+aA\right)A^{-1/2}\right)A^{1/2}P^{1/2}\\ &-P^{1/2}A^{1/2}\ln\left(A^{-1/2}\left(B+C+aA\right)A^{-1/2}\right)A^{1/2}P^{1/2}-\ln aP^{1/2}AP^{1/2}\\ &=\int_{0}^{\infty}\left(a+\lambda\right)^{-1}P^{1/2}A^{1/2}Y\left(A,B,C,a,\lambda\right)A^{1/2}P^{1/2}d\lambda\\ &+\int_{0}^{\infty}\left(a+\lambda\right)^{-1}P^{1/2}A^{1/2}Z\left(A,B,C,a,\lambda\right)A^{1/2}P^{1/2}d\lambda. \end{split}$$

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

(3.2)
$$\operatorname{tr} \left[A^{1/2} P A^{1/2} \ln \left(A^{-1/2} \left(B + a A \right) A^{-1/2} \right) \right]$$

$$+ \operatorname{tr} \left[A^{1/2} P A^{1/2} \ln \left(A^{-1/2} \left(C + a A \right) A^{-1/2} \right) \right]$$

$$- \operatorname{tr} \left[A^{1/2} P A^{1/2} \ln \left(A^{-1/2} \left(B + C + a A \right) A^{-1/2} \right) \right] - \ln a \operatorname{tr} \left(P A \right)$$

$$= \int_{0}^{\infty} (a + \lambda)^{-1} \operatorname{tr} \left[A^{1/2} P A^{1/2} Y \left(A, B, C, a, \lambda \right) \right] d\lambda$$

$$+ \int_{0}^{\infty} (a + \lambda)^{-1} \operatorname{tr} \left[A^{1/2} P A^{1/2} Z \left(A, B, C, a, \lambda \right) \right] d\lambda.$$

Further, if we take the exponential in (3.2), then we get the desired result (3.1). \square

Corollary 3. Let $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$, then for all A, B, and C > 0 we have the representation

(3.3)
$$\frac{D_{P}(A|B+A)D_{P}(A|C+A)}{D_{P}(A|B+C+A)}$$

$$= \int_{0}^{\infty} (1+\lambda)^{-1} \operatorname{tr} \left[A^{1/2} P A^{1/2} Y(A,B,C,\lambda) \right] d\lambda$$

$$+ \int_{0}^{\infty} (1+\lambda)^{-1} \operatorname{tr} \left[A^{1/2} P A^{1/2} Z(A,B,C,\lambda) \right] d\lambda,$$

where

$$Y(A, B, C, \lambda)$$
:= $A^{1/2} (B + C + (1 + \lambda) A)^{-1} (BA^{-1}C + CA^{-1}B)$
 $\times (B + C + (1 + \lambda) A)^{-1} A^{1/2}$

and

$$Z(A, B, C, \lambda)$$
:= $A^{1/2} (B + C + (1 + \lambda) A)^{-1}$

$$\times \left[C(B + (1 + \lambda) A)^{-1} B A^{-1} C + B (C + (1 + \lambda) A)^{-1} C A^{-1} B \right]$$

$$\times (B + C + (1 + \lambda) A)^{-1} A^{1/2}.$$

Remark 1. If we take $A = 1_H$ in Theorem 5, then we get

(3.4)
$$\frac{\Delta_P(B+a)\Delta_P(C+a)}{a\Delta_P(B+C+a)} = \int_0^\infty (a+\lambda)^{-1} \operatorname{tr}\left[PY(B,C,a,\lambda)\right] d\lambda + \int_0^\infty (a+\lambda)^{-1} \operatorname{tr}\left[PZ(AB,C,a,\lambda)\right] d\lambda,$$

where

$$Y(B, C, a, \lambda) := (B + C + a + \lambda)^{-1} (BC + CB) (B + C + a + \lambda)^{-1}$$

and

$$Z(B, C, a, \lambda) := (B + C + a + \lambda)^{-1}$$

$$\times \left[C(B + a + \lambda)^{-1} BC + B(C + a + \lambda)^{-1} CB \right]$$

$$\times (B + C + a + \lambda)^{-1}.$$

In particular, we have

(3.5)
$$\frac{\Delta_{P}(B+1)\Delta_{P}(C+1)}{\Delta_{P}(B+C+1)} = \int_{0}^{\infty} (1+\lambda)^{-1} \operatorname{tr}\left[PY(B,C,\lambda)\right] d\lambda + \int_{0}^{\infty} (1+\lambda)^{-1} \operatorname{tr}\left[PZ(AB,C,\lambda)\right] d\lambda,$$

where

$$Y(B, C, \lambda) := (B + C + 1 + \lambda)^{-1} (BC + CB) (B + C + 1 + \lambda)^{-1}$$

and

$$Z(B, C, \lambda) := (B + C + 1 + \lambda)^{-1} \times \left[C(B + 1 + \lambda)^{-1} BC + B(C + 1 + \lambda)^{-1} CB \right] \times (B + C + 1 + \lambda)^{-1}.$$

We have the following super-multiplicative properties:

Theorem 6. Assume that A, B, C > 0 and $P \ge 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$.

(i) If
$$BA^{-1}C + CA^{-1}B \ge 0$$
, then

$$(3.6) D_P(A|B+C+A) \le D_P(A|B+A) D_P(A|C+A).$$

(ii) If $B + C \leq \Theta A$, with Θ a positive constant, then

(3.7)
$$\frac{D_P(A|B+A)D_P(A|C+A)}{D_P(A|B+C+A)} \le \exp\left[\Theta^2 \operatorname{tr}\left(A^{1/2}PA^{1/2}(B+C+A)^{-1}\right)\right].$$

The proof follows by Corollary 2 and Theorem 5 and the details are omitted.

Corollary 4. Assume that B, C > 0 and and $P \geq 0$ with $P \in \mathcal{B}_1(H)$ and $\operatorname{tr}(P) = 1$.

(i) If
$$BC + CB \ge 0$$
, then

$$(3.8) \Delta_P (B+C+1) \leq \Delta_P (B+1) \Delta_P (C+1).$$

(ii) If $B + C \leq \Theta$, with Θ a positive constant, then

$$(3.9) \qquad \frac{\Delta_P (B+1) \Delta_P (C+1)}{\Delta_P (B+C+1)} \le \exp \left[\Theta^2 \operatorname{tr} \left(P (B+C+1)^{-1}\right)\right].$$

The symmetrized product of two operators $C, B \in B(H)$ is defined by S(C, B) = CB + BC. In general, the symmetrized product of two operators C, B is not positive. Also Gustafson [23] showed that if $0 \le m \le C \le M$ and $0 \le n \le B \le N$, then we have the lower bound

(3.10)
$$S(A,B) \ge 2mn - \frac{1}{4}(M-m)(N-n),$$

which can take positive or negative values depending on the parameters m, M, n, N.

So, if
$$0 \le m \le C \le M$$
 and $0 \le n \le B \le N$ with

$$8mn \ge (M-m)(N-n),$$

then by (3.8) we get that

(3.11)
$$\Delta_P (B + C + 1) \le \Delta_P (B + 1) \Delta_P (C + 1),$$

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

If $0 \le m \le C \le M$ and $0 \le n \le B \le N$, then $C+B \le M+N$ and $(B+C+1)^{-1} \le (m+n+1)^{-1}$ and by (3.9) we also obtain that

$$(3.12) \qquad \frac{\Delta_P (B+1) \Delta_P (C+1)}{\Delta_P (B+C+1)} \le \exp \left(\frac{(M+N)^2}{(m+n+1)}\right),$$

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

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