TWO NEW REVERSES OF JENSEN TENSORIAL INEQUALITY FOR SEQUENCES OF SELFADJOINT OPERATORS IN HILBERT SPACES

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ABSTRACT. Let H be a Hilbert space. In this paper we show among others that, if ψ is differentiable convex on the open interval I, A_i , $i \in \{1,...,n\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subseteq [m,M] \subset I$, $i \in \{1,...,n\}$ and $w_i \geq 0$, $i \in \{1,...,n\}$ with $\sum_{i=1}^n w_i = 1$, then

$$0 \leq \sum_{i=1}^{n} w_{i} \widehat{\boldsymbol{\psi}}(\widehat{\mathbf{A}}_{i}) - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}$$

$$\leq \frac{\psi'_{-}(M) - \psi'_{+}(m)}{M - m} \quad M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} \right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} - m \right)$$

$$\leq \frac{1}{4} \left[\psi'(M) - \psi'(m) \right] (M - m),$$

where $\hat{\mathbf{A}}_i$ is defined as a tensorial product of A_i in position i=1,...,n and with 1 in the other positions. Let $(A_t)_{t\in\Omega}$ and $(B_t)_{t\in\Omega}$ be continuous fields of positive operators in B(H) with $\operatorname{Sp}(A_t)$, $\operatorname{Sp}(B_t)\subseteq [m,M]\subset I$ for $t\in\Omega$, then for $\nu\in[0,1]$ we have the inequalities for the Hadamard product

$$\int_{\Omega} \left[(1 - \nu) \exp A_t + \nu \exp B_t \right] d\mu (t) \circ 1$$

$$- \left(\int_{\Omega} \exp \left((1 - \nu) A_t \right) d\mu (t) \right) \circ \left(\int_{\Omega} \exp \left(\nu B_t \right) d\mu (t) \right)$$

$$\leq \frac{\exp M - \exp m}{M - m} \left(M - \int_{\Omega} \left[(1 - \nu) (A_t) + \nu B_t \right] d\mu (t) \circ 1 \right)$$

$$\times \left(\int_{\Omega} \left[(1 - \nu) (A_t) + \nu B_t \right] d\mu (t) \circ 1 - m \right)$$

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

1. Introduction

Let $I_1, ..., I_k$ be intervals from \mathbb{R} and let $f: I_1 \times ... \times I_k \to \mathbb{R}$ be an essentially bounded real function defined on the product of the intervals. Let $A = (A_1, ..., A_n)$ be a k-tuple of bounded selfadjoint operators on Hilbert spaces $H_1, ..., H_k$ such that the spectrum of A_i is contained in I_i for i = 1, ..., k. We say that such a k-tuple is in the domain of f. If

$$A_{i} = \int_{I_{i}} \lambda_{i} dE_{i} \left(\lambda_{i}\right)$$

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is the spectral resolution of A_i for i = 1, ..., k; by following [2], we define

$$(1.1) f(A_1,...,A_k) := \int_{I_1} ... \int_{I_k} f(\lambda_1,...,\lambda_1) dE_1(\lambda_1) \otimes ... \otimes dE_k(\lambda_k)$$

as a bounded selfadjoint operator on the tensorial product $H_1 \otimes ... \otimes H_k$.

If the Hilbert spaces are of finite dimension, then the above integrals become finite sums, and we may consider the functional calculus for arbitrary real functions. This construction [2] extends the definition of Korányi [7] for functions of two variables and have the property that

$$(1.2) f(A_1, ..., A_k) = f_1(A_1) \otimes ... \otimes f_k(A_k),$$

whenever f can be separated as a product $f(t_1,...,t_k) = f_1(t_1)...f_k(t_k)$ of k functions each depending on only one variable.

It is know that, if f is super-multiplicative (sub-multiplicative) on $[0, \infty)$, namely

$$f(st) \ge (\le) f(s) f(t)$$
 for all $s, t \in [0, \infty)$

and if f is continuous on $[0, \infty)$, then [9, p. 173]

$$(1.3) f(A \otimes B) \ge (\le) f(A) \otimes f(B) for all A, B \ge 0.$$

This follows by observing that, if

$$A = \int_{[0,\infty)} t dE(t)$$
 and $B = \int_{[0,\infty)} s dF(s)$

are the spectral resolutions of A and B, then

(1.4)
$$f(A \otimes B) = \int_{[0,\infty)} \int_{[0,\infty)} f(st) dE(t) \otimes dF(s)$$

for the continuous function f on $[0, \infty)$.

Recall the geometric operator mean for the positive operators A, B > 0

$$A\#_{t}B := A^{1/2}(A^{-1/2}BA^{-1/2})^{t}A^{1/2}.$$

where $t \in [0, 1]$ and

$$A \# B := A^{1/2} (A^{-1/2} B A^{-1/2})^{1/2} A^{1/2}.$$

By the definitions of # and \otimes we have

$$A\#B = B\#A$$
 and $(A\#B) \otimes (B\#A) = (A \otimes B) \# (B \otimes A)$.

In 2007, S. Wada [12] obtained the following Callebaut type inequalities for tensorial product

$$(1.5) (A\#B) \otimes (A\#B) \leq \frac{1}{2} \left[(A\#_{\alpha}B) \otimes (A\#_{1-\alpha}B) + (A\#_{1-\alpha}B) \otimes (A\#_{\alpha}B) \right]$$

$$\leq \frac{1}{2} (A \otimes B + B \otimes A)$$

for A, B > 0 and $\alpha \in [0, 1]$.

Recall that the *Hadamard product* of A and B in B(H) is defined to be the operator $A \circ B \in B(H)$ satisfying

$$\langle (A \circ B) e_i, e_i \rangle = \langle A e_i, e_i \rangle \langle B e_i, e_i \rangle$$

for all $j \in \mathbb{N}$, where $\{e_j\}_{j \in \mathbb{N}}$ is an *orthonormal basis* for the separable Hilbert space H

It is known that, see [8], we have the representation

$$(1.6) A \circ B = \mathcal{U}^* (A \otimes B) \mathcal{U}$$

where $\mathcal{U}: H \to H \otimes H$ is the isometry defined by $\mathcal{U}e_j = e_j \otimes e_j$ for all $j \in \mathbb{N}$. If f is super-multiplicative (sub-multiplicative) on $[0, \infty)$, then also [9, p. 173]

$$(1.7) f(A \circ B) \ge (\le) f(A) \circ f(B) for all A, B \ge 0.$$

We recall the following elementary inequalities for the Hadamard product

$$A^{1/2} \circ B^{1/2} \le \left(\frac{A+B}{2}\right) \circ 1 \text{ for } A, \ B \ge 0$$

and Fiedler inequality

$$A \circ A^{-1} \ge 1 \text{ for } A > 0.$$

As extension of Kadison's Schwarz inequality on the Hadamard product, Ando [1] showed that

$$A \circ B \le (A^2 \circ 1)^{1/2} (B^2 \circ 1)^{1/2}$$
 for $A, B \ge 0$

and Aujla and Vasudeva [3] gave an alternative upper bound

$$A \circ B \le \left(A^2 \circ B^2\right)^{1/2} \text{ for } A, \ B \ge 0.$$

It has been shown in [10] that $(A^2 \circ 1)^{1/2} (B^2 \circ 1)^{1/2}$ and $(A^2 \circ B^2)^{1/2}$ are incomparable for 2-square positive definite matrices A and B.

Motivated by the above results, in this paper we show among others that, if ψ is differentiable convex on the open interval I, A_i , $i \in \{1, ..., n\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subseteq [m, M] \subset I$, $i \in \{1, ..., n\}$ and $w_i \geq 0$, $i \in \{1, ..., n\}$ with $\sum_{i=1}^{n} w_i = 1$, then then

$$0 \leq \sum_{i=1}^{n} w_{i} \widehat{\boldsymbol{\psi}}(\widehat{\mathbf{A}_{i}}) - \psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} \right)$$

$$\leq \frac{\psi'_{-}(M) - \psi'_{+}(m)}{M - m} \left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} \right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - m \right)$$

$$\leq \frac{1}{4} \left[\psi'(M) - \psi'(m) \right] (M - m),$$

where $\hat{\mathbf{A}}_i$ is defined as a tensorial product of A_i in position i=1,...,n and with 1 in the other positions. Let $(A_t)_{t\in\Omega}$ and $(B_t)_{t\in\Omega}$ be continuous fields of positive operators in B(H) with $\operatorname{Sp}(A_t)$, $\operatorname{Sp}(B_t)\subseteq [m,M]\subset I$ for $t\in\Omega$, then for $\nu\in[0,1]$ we have the inequalities for the Hadamard product

$$\int_{\Omega} \left[(1 - \nu) \exp A_t + \nu \exp B_t \right] d\mu(t) \circ 1$$

$$- \left(\int_{\Omega} \exp \left((1 - \nu) A_t \right) d\mu(t) \right) \circ \left(\int_{\Omega} \exp \left(\nu B_t \right) d\mu(t) \right)$$

$$\leq \frac{\exp M - \exp m}{M - m} \left(M - \int_{\Omega} \left[(1 - \nu) (A_t) + \nu B_t \right] d\mu(t) \circ 1 \right)$$

$$\times \left(\int_{\Omega} \left[(1 - \nu) (A_t) + \nu B_t \right] d\mu(t) \circ 1 - m \right)$$

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

2. Some Preliminary Facts

Recall the following property of the tensorial product

$$(2.1) (AC) \otimes (BD) = (A \otimes B) (C \otimes D)$$

that holds for any $A, B, C, D \in B(H)$.

If we take C = A and D = B, then we get

$$A^2 \otimes B^2 = (A \otimes B)^2.$$

By induction and using (2.1) we derive that

$$(2.2) A^n \otimes B^n = (A \otimes B)^n \text{ for natural } n \ge 0.$$

In particular

(2.3)
$$A^n \otimes 1 = (A \otimes 1)^n \text{ and } 1 \otimes B^n = (1 \otimes B)^n$$

for all $n \geq 0$.

We also observe that, by (2.1), the operators $A\otimes 1$ and $1\otimes B$ are commutative and

$$(2.4) (A \otimes 1) (1 \otimes B) = (1 \otimes B) (A \otimes 1) = A \otimes B.$$

Moreover, for two natural numbers m, n we have

$$(2.5) \qquad (A \otimes 1)^m (1 \otimes B)^n = (1 \otimes B)^n (A \otimes 1)^m = A^m \otimes B^n.$$

By induction over m, we derive

$$(2.6) \qquad (A_1 \otimes A_2 \otimes ... \otimes A_m)^n = A_1^n \otimes A_2^n \otimes ... \otimes A_m^n \text{ for natural } n \geq 0$$

and

$$(2.7) A_1 \otimes A_2 \otimes ... \otimes A_m$$

= $(A_1 \otimes 1 \otimes ... \otimes 1) (1 \otimes A_2 \otimes ... \otimes 1) ... (1 \otimes 1 \otimes ... \otimes A_m)$

and the m operators $(A_1 \otimes 1 \otimes ... \otimes 1)$, $(1 \otimes A_2 \otimes ... \otimes 1)$, ... and $(1 \otimes 1 \otimes ... \otimes A_m)$ are commutative between them.

We define for
$$A_i$$
, $B_i \in B(H)$, $i \in \{1, ..., n\}$, $\bigotimes_{i=1}^n B_i := B_1 \otimes ... \otimes B_n$,

$$\hat{\mathbf{A}}_i := 1 \otimes ... \otimes A_i \otimes ... \otimes 1, \ i = 2, ..., n-1,$$

and

$$\hat{\mathbf{A}}_1 := A_1 \otimes 1 \otimes ... \otimes 1$$
 while $\hat{\mathbf{A}}_n := 1 \otimes ... \otimes 1 \otimes A_n$.

Basically $\hat{\mathbf{A}}_i$ is defined as a tensorial product of A_i in position i = 1, ..., n and with 1 in the other positions.

We need the following identity for the tensorial product, see also [6]:

Lemma 1. Assume A_i , $i \in \{1,...,m\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subset I_i$, $i \in \{1,...,m\}$ and with the spectral resolutions

$$A_{i} = \int_{I_{i}} t_{i} dE(t_{i}), i \in \{1, ..., m\}.$$

Let f_i , $i \in \{1,...,m\}$ be continuous on I_i and φ continuous on an interval K that contains the product of the intervals $f(I_1)...f(I_m)$, then

(2.8)
$$\varphi\left(\bigotimes_{i=1}^{m} f_{i}\left(A_{i}\right)\right) = \int_{I_{1}} \dots \int_{I_{m}} \varphi\left(\prod_{i=1}^{m} f_{i}\left(t_{i}\right)\right) dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{m}\right).$$

We also have

(2.9)
$$\varphi\left(\widehat{\mathbf{f}_{i}}(\mathbf{A}_{i})\right) = \varphi\left(\widehat{\mathbf{f}_{i}}(\mathbf{A}_{i})\right)$$

for all i = 1, ..., m.

Proof. By Stone-Weierstrass theorem, any continuous function can be approximated by a sequence of polynomials, therefore it suffices to prove the equality for the power function $\varphi(t) = t^n$ with n any natural number.

Then, by (1.1) and (2.6) we obtain

$$\begin{split} &\int_{I_{1}} \dots \int_{I_{m}} \left[f_{1}\left(t_{1}\right) \dots f_{m}\left(t_{m}\right)\right]^{n} dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{m}\right) \\ &= \int_{I_{1}} \dots \int_{I_{m}} \left[f_{1}\left(t_{1}\right)\right]^{n} \dots \left[f_{m}\left(t_{m}\right)\right]^{n} dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{m}\right) \\ &= \left[f\left(A_{1}\right)\right]^{n} \otimes \dots \otimes \left[f_{m}\left(A_{m}\right)\right]^{n} = \left[f_{1}\left(A_{1}\right) \otimes \dots \otimes f_{m}\left(A_{m}\right)\right]^{n}, \end{split}$$

which shows that the identity (2.6) is valid for the power function.

This proves the identity (2.8)

By taking $f_j \equiv 1$ for j = 1, ..., m and $j \neq i$ in (2.8) we get

$$\varphi(1 \otimes ... \otimes f_i(A_i) \otimes ... \otimes 1) = \int_{I_1} ... \int_{I_m} \varphi(f_i(t_i)) dE(t_1) \otimes ... \otimes dE(t_m)$$
$$= 1 \otimes ... \otimes \varphi(f_i(A_i)) \otimes ... \otimes 1,$$

which proves (2.9).

Corollary 1. Assume A_i , $i \in \{1, ..., m\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subset I_i$ and f_i , $i \in \{1, ..., m\}$ are continuous and positive on I_i , then

(2.10)
$$\ln\left(\bigotimes_{i=1}^{m} f_i\left(A_i\right)\right) = \sum_{i=1}^{n} \ln\widehat{(\mathbf{f}_i(\mathbf{A}_i))}.$$

Also

(2.11)
$$\ln\left(\widehat{\mathbf{f}_{i}(\mathbf{A}_{i})}\right) = \ln\left(\widehat{\mathbf{f}_{i}(\mathbf{A}_{i})}\right)$$

for all i = 1, ..., m.

Proof. Assume that

$$A_{i} = \int_{I} t_{i} dE\left(t_{i}\right)$$

are the spectral resolutions for A_i , i = 1, ..., m.

We have for $\varphi(u) = \ln u$, u > 0, in (2.8) that

$$\ln (f_1(A) \otimes ... \otimes f_m(A_m))$$

$$= \int_{I_1} ... \int_{I_m} \ln (f_1(t_1) ... f_m(t_m)) dE(t_1) \otimes ... \otimes dE(t_m)$$

$$\begin{split} &= \int_{I_{1}} \ldots \int_{I_{m}} \left[\ln f_{1}\left(t_{1}\right) + \ldots + \ln f_{m}\left(t_{m}\right) \right] dE\left(t_{1}\right) \otimes \ldots \otimes dE\left(t_{m}\right) \\ &= \int_{I_{1}} \ldots \int_{I_{m}} \ln f_{1}\left(t_{1}\right) dE\left(t_{1}\right) \otimes \ldots \otimes dE\left(t_{m}\right) + \ldots \\ &+ \int_{I_{1}} \ldots \int_{I_{m}} \ln f_{m}\left(t_{m}\right) dE\left(t_{1}\right) \otimes \ldots \otimes dE\left(t_{m}\right) \\ &= \left(\ln f_{1}\left(A_{1}\right) \right) \otimes 1 \otimes \ldots \otimes 1 + \ldots + 1 \otimes \ldots \otimes 1 \otimes \left(\ln f_{m}\left(A_{m}\right) \right) \end{split}$$

and the identity (2.10) is proved.

Corollary 2. Assume A_i , $i \in \{1, ..., m\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subset I_i$ and f_i , $i \in \{1, ..., m\}$ are continuous on I_i , then for i > 0

(2.12)
$$\left|\bigotimes_{i=1}^{m} f_i\left(A_i\right)\right|^r = \bigotimes_{i=1}^{m} \left|f_i\left(A_i\right)\right|^r$$

and

(2.13)
$$\left|\widehat{\mathbf{f}_{i}(\mathbf{A}_{i})}\right|^{r} = \left|\widehat{\mathbf{f}_{i}(\mathbf{A}_{i})}\right|^{r}$$

for all i = 1, ..., m.

Proof. From (2.8) we have for the function $\varphi(t) = |t|^r$ that

$$|f_{1}(A_{1}) \otimes ... \otimes f_{m}(A_{m})|^{r}$$

$$= \int_{I_{1}} ... \int_{I_{m}} |f_{1}(t_{1}) ... f_{m}(t_{m})|^{r} dE(t_{1}) \otimes ... \otimes dE(t_{m})$$

$$= \int_{I_{1}} ... \int_{I_{m}} |f_{1}(t_{1})|^{r} ... |f_{m}(t_{m})|^{r} dE(t_{1}) \otimes ... \otimes dE(t_{m})$$

$$= |f_{1}(A_{1})|^{r} \otimes ... \otimes |f_{m}(A_{m})|^{r},$$

which proves (2.12).

The identity (2.13) follows in a similar way.

Corollary 3. Assume A_i , $i \in \{1,...,m\}$ are positive operators and $q_i \geq 0$, $i \in \{1,...,m\}$, then

$$(2.14) \qquad \qquad \varphi\left(\bigotimes_{i=1}^{m}A_{i}^{q_{i}}\right)=\int_{I_{1}}\ldots\int_{I_{m}}\varphi\left(\prod_{i=1}^{m}t_{i}^{q_{i}}\right)dE\left(t_{1}\right)\otimes\ldots\otimes dE\left(t_{m}\right).$$

We also have the additive result [6]:

Lemma 2. Assume A_i , $i \in \{1, ..., m\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subset I_i$, $i \in \{1, ..., m\}$ and with the spectral resolutions

$$A_{i} = \int_{I_{i}} t_{i} dE(t_{i}), i \in \{1, ..., m\}.$$

Let g_i , $i \in \{1, ..., m\}$ be continuous on I_i and ψ continuous on an interval K that contains the sum of the intervals $g(I_1) + ... + g(I_m)$, then

$$(2.15) \qquad \psi\left(\sum_{i=1}^{m}\widehat{\mathbf{g}_{i}\left(\mathbf{A}_{i}\right)}\right) = \int_{I_{1}} \dots \int_{I_{m}} \psi\left(\sum_{i=1}^{m} g_{i}\left(t_{i}\right)\right) dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{m}\right).$$

Proof. Let f_i , continuous, positive and such that $g_i(t_i) = \ln f_i(t_i)$, $t_i \in I_i$, $i \in \{1, ..., m\}$. Then

$$\sum_{i=1}^{m} g_{i}(t_{i}) = \sum_{i=1}^{m} \ln f_{i}(t_{i}) = \ln \left(\prod_{i=1}^{m} f_{i}(t_{i}) \right).$$

By (2.8) we get for $\varphi = \psi \circ \ln \tanh$

$$\int_{I_{1}} \dots \int_{I_{m}} \psi \left(\sum_{i=1}^{m} g_{i} \left(t_{i} \right) \right) dE \left(t_{1} \right) \otimes \dots \otimes dE \left(t_{m} \right) \\
= \int_{I_{1}} \dots \int_{I_{m}} \psi \left(\ln \left(\prod_{i=1}^{m} f_{i} \left(t_{i} \right) \right) \right) dE \left(t_{1} \right) \otimes \dots \otimes dE \left(t_{m} \right) \\
= \int_{I_{1}} \dots \int_{I_{m}} \left(\psi \circ \ln \right) \left(\prod_{i=1}^{m} f_{i} \left(t_{i} \right) \right) dE \left(t_{1} \right) \otimes \dots \otimes dE \left(t_{m} \right) \\
= \left(\psi \circ \ln \right) \left(\bigotimes_{i=1}^{m} f_{i} \left(A_{i} \right) \right) = \psi \left(\ln \left(\bigotimes_{i=1}^{m} f_{i} \left(A_{i} \right) \right) \right).$$

By (2.10) we also have

$$\ln\left(\bigotimes_{i=1}^{m} f_i\left(A_i\right)\right) = \sum_{i=1}^{n} \ln\left(\widehat{\mathbf{f}_i\left(\mathbf{A}_i\right)}\right) = \sum_{i=1}^{m} \widehat{\mathbf{g}_i\left(\mathbf{A}_i\right)}$$

and the identity (2.15) is obtained.

Corollary 4. Assume that A_i , $i \in \{1, ..., m\}$ and g_i , $i \in \{1, ..., m\}$ are as in Lemma 2 and r > 0, then

(2.16)
$$\left|\sum_{i=1}^{m}\widehat{\mathbf{g}_{i}\left(\mathbf{A}_{i}\right)}\right|^{r} = \int_{I_{1}} \dots \int_{I_{m}} \left|\sum_{i=1}^{m} g_{i}\left(t_{i}\right)\right|^{r} dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{m}\right).$$

Also, if we take $\psi = \exp$, then we get

$$(2.17) \quad \exp\left(\sum_{i=1}^{m} \widehat{\mathbf{g}_{i}\left(\mathbf{A}_{i}\right)}\right) = \int_{I_{1}} \dots \int_{I_{m}} \exp\left(\sum_{i=1}^{m} g_{i}\left(t_{i}\right)\right) dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{m}\right)$$

$$= \bigotimes_{i=1}^{m} \exp\left[g_{i}\left(A_{i}\right)\right].$$

The case of convex combination is as follows:

Corollary 5. Assume A_i , $i \in \{1, ..., m\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subset I$, $i \in \{1, ..., m\}$ and with the spectral resolutions

$$A_{i} = \int_{I} t_{i} dE(t_{i}), i \in \{1, ..., m\}.$$

If $p_i \ge 0$ with $\sum_{i=1}^n p_i = 1$, and ψ continuous on I, then

(2.18)
$$\psi\left(\sum_{i=1}^{m} p_{i}\widehat{\mathbf{A}}_{i}\right) = \int_{I} \dots \int_{I} \psi\left(\sum_{i=1}^{n} p_{i} t_{i}\right) dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{m}\right).$$

Follows by (2.4) for $g_i(t_i) = p_i t_i, i \in \{1, ..., m\}$.

3. Main Results

Our first main result is as follows:

Theorem 1. Assume ψ is differentiable convex on the open interval I, A_i , $i \in \{1,...,n\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subseteq [m,M] \subset I$, $i \in \{1,...,n\}$ and $w_i \geq 0$, $i \in \{1,...,n\}$ with $\sum_{i=1}^n w_i = 1$, then

$$(3.1) \qquad 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\boldsymbol{\psi}(\mathbf{A}_{i})} - \psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} \right)$$

$$\leq \sup_{t \in (m,M)} \Psi_{\psi} (t; m, M) \left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} \right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - m \right)$$

$$\leq \frac{\psi'_{-} (M) - \psi'_{+} (m)}{M - m} \left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} \right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - m \right)$$

$$\leq \frac{1}{4} \left[\psi' (M) - \psi' (m) \right] (M - m),$$

where $\Psi_{\psi}(\cdot; m, M) : (m, M) \to \mathbb{R}$ is defined by

$$\Psi_{\psi}\left(t;m,M\right)=\frac{\psi\left(M\right)-\psi\left(t\right)}{M-t}-\frac{\psi\left(t\right)-\psi\left(m\right)}{t-m}.$$

Proof. We use the following reverse of Jensen's inequality, see for instance [5, p. 228]

$$(3.2) 0 \leq \sum_{i=1}^{n} w_{i} \psi(x_{i}) - \psi\left(\sum_{i=1}^{n} w_{i} x_{i}\right)$$

$$\leq \frac{(M - \sum_{i=1}^{n} w_{i} x_{i}) \left(\sum_{i=1}^{n} w_{i} x_{i} - m\right)}{M - m} \sup_{t \in (m, M)} \Psi_{\psi}(t; m, M)$$

$$\leq \left(M - \sum_{i=1}^{n} w_{i} x_{i}\right) \left(\sum_{i=1}^{n} w_{i} x_{i} - m\right) \frac{\psi'_{-}(M) - \psi'_{+}(m)}{M - m}$$

$$\leq \frac{1}{4} (M - m) \left[\psi'_{-}(M) - \psi'_{+}(m)\right],$$

where ψ is differentiable convex on the open interval I, $[m, M] \subset I$, $x_i \in [m, M]$, and $w_i \geq 0$, $i \in \{1, ..., n\}$ with $\sum_{i=1}^{n} w_i = 1$.

Assume that we have the spectral resolutions

$$A_{i} = \int_{m}^{M} t_{i} dE(t_{i}), i \in \{1, ..., n\}.$$

By (3.2) we get

$$(3.3) 0 \leq \sum_{i=1}^{n} w_{i} \psi\left(t_{i}\right) - \psi\left(\sum_{i=1}^{n} w_{i} t_{i}\right)$$

$$\leq \frac{\left(M - \sum_{i=1}^{n} w_{i} t_{i}\right)\left(\sum_{i=1}^{n} w_{i} t_{i} - m\right)}{M - m} \sup_{t \in (m, M)} \Psi_{\psi}\left(t; m, M\right)$$

$$\leq \left(M - \sum_{i=1}^{n} w_{i} t_{i}\right) \left(\sum_{i=1}^{n} w_{i} t_{i} - m\right) \frac{\psi'_{-}\left(M\right) - \psi'_{+}\left(m\right)}{M - m}$$

$$\leq \frac{1}{4}\left(M - m\right)\left[\psi'_{-}\left(M\right) - \psi'_{+}\left(m\right)\right],$$

for all $t_{i} \in [m, M]$, $i \in \{1, ..., n\}$. If we take the integral $\int_{m}^{M} ... \int_{m}^{M}$ over $dE(t_{1}) \otimes ... \otimes dE(t_{n})$ in (3.3), then we get

$$(3.4) \quad 0 \leq \sum_{i=1}^{n} w_{i} \int_{m}^{M} \dots \int_{m}^{M} \psi\left(t_{i}\right) dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{n}\right)$$

$$- \int_{m}^{M} \dots \int_{m}^{M} \psi\left(\sum_{i=1}^{n} w_{i}t_{i}\right) dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{n}\right)$$

$$\leq \sup_{t \in (m,M)} \Psi_{\psi}\left(t; m, M\right)$$

$$\times \int_{m}^{M} \dots \int_{m}^{M} \frac{(M - \sum_{i=1}^{n} w_{i}t_{i})\left(\sum_{i=1}^{n} w_{i}t_{i} - m\right)}{M - m} dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{n}\right)$$

$$\leq \frac{\psi'_{-}\left(M\right) - \psi'_{+}\left(m\right)}{M - m}$$

$$\times \int_{m}^{M} \dots \int_{m}^{M} \left(M - \sum_{i=1}^{n} w_{i}t_{i}\right) \left(\sum_{i=1}^{n} w_{i}t_{i} - m\right) E\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{n}\right)$$

$$\leq \frac{1}{4} \left[\psi'\left(M\right) - \psi'\left(m\right)\right] \left(M - m\right) \int_{m}^{M} \dots \int_{m}^{M} dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{n}\right).$$

By (1.2) we have

$$\int_{m}^{M} ... \int_{m}^{M} \psi(t_{i}) dE(t_{1}) \otimes ... \otimes dE(t_{n}) = \widehat{\psi(A_{i})}, i \in \{1, ..., m\},$$

by (2.18) we have

$$\int_{I} \dots \int_{I} \psi \left(\sum_{i=1}^{n} w_{i} t_{i} \right) dE \left(t_{1} \right) \otimes \dots \otimes dE \left(t_{n} \right) = \psi \left(\sum_{i=1}^{m} w_{i} \widehat{\mathbf{A}}_{i} \right),$$

also

$$\int_{I} \dots \int_{I} dE(t_{1}) \otimes \dots \otimes dE(t_{n}) = 1 \otimes \dots \otimes 1 = 1$$

and, by (2.16) for $\psi(u) = u^2$,

$$\int_{m}^{M} \dots \int_{m}^{M} \left(M - \sum_{i=1}^{n} w_{i} t_{i} \right) \left(\sum_{i=1}^{n} w_{i} t_{i} - m \right) dE (t_{1}) \otimes \dots \otimes dE (t_{n})$$

$$= \int_{m}^{M} \dots \int_{m}^{M} \left[(m+M) \sum_{i=1}^{n} w_{i} t_{i} - mM - \left(\sum_{i=1}^{n} w_{i} t_{i} \right)^{2} \right]$$

$$\times dE (t_{1}) \otimes \dots \otimes dE (t_{n})$$

$$= (m+M) \sum_{i=1}^{m} w_{i} \widehat{\mathbf{A}}_{i} - mM - \left(\sum_{i=1}^{m} w_{i} \widehat{\mathbf{A}}_{i} \right)^{2}$$

$$= \left(M - \sum_{i=1}^{m} w_{i} \widehat{\mathbf{A}}_{i} \right) \left(\sum_{i=1}^{m} w_{i} \widehat{\mathbf{A}}_{i} - m \right).$$

Then by (3.4) we deduce (3.1).

We also have:

Theorem 2. Assume ψ is convex and monotonic nondecreasing on the open interval I, A_i , $i \in \{1,...,n\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subseteq [m,M] \subset I$, $i \in \{1,...,n\}$ and $w_i \geq 0$, $i \in \{1,...,n\}$ with $\sum_{i=1}^n w_i = 1$, then

$$(3.5) \qquad 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\boldsymbol{\psi}}(\widehat{\mathbf{A}_{i}}) - \psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)$$

$$\leq \frac{\left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right) \left(\psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right) - \psi \left(m\right)\right)}{M - m}$$

$$+ \frac{\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - m\right) \left(\psi \left(M\right) - \psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)\right)}{M - m}$$

$$\leq \left[\frac{1}{2} + \frac{\left|\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - \frac{m + M}{2}\right|}{M - m}\right] \left[\psi \left(M\right) - \psi \left(m\right)\right].$$

Proof. If $x_i \in I$ and $w_i \ge 0$ for $i \in \{1, ..., n\}$ with $\sum_{i=1}^n w_i = 1$, then we also have the inequality [5, p. 219]:

$$(3.6) 0 \leq \sum_{i=1}^{n} w_{i} \psi\left(x_{i}\right) - \psi\left(\bar{x}_{w}\right)$$

$$\leq \frac{\left(M - \bar{x}_{w}\right) \int_{m}^{\bar{x}_{w}} \left|\psi'\left(t\right)\right| dt + \left(\bar{x}_{w} - m\right) \int_{\bar{x}_{w}}^{M} \left|\psi'\left(t\right)\right| dt}{M - m}$$

$$\leq \begin{cases} \left[\frac{1}{2} + \frac{\left|\bar{x}_{w} - \frac{m+M}{2}\right|}{M - m}\right] \int_{m}^{M} \left|\psi'\left(t\right)\right| dt, \\ \left[\frac{1}{2} \int_{m}^{M} \left|\psi'\left(t\right)\right| dt + \frac{1}{2} \left|\int_{\bar{x}_{w}}^{M} \left|\psi'\left(t\right)\right| dt - \int_{m}^{\bar{x}_{w}} \left|\psi'\left(t\right)\right| dt\right]\right], \end{cases}$$

where ψ is differentiable convex on I.

Moreover, if ψ is monotonic nondecreasing or nonincreasing on I, then we have from 3.6 the simpler inequalities

(3.7)
$$0 \leq \sum_{i=1}^{n} w_{i} \psi(x_{i}) - \psi(\bar{x}_{w})$$

$$\leq \frac{(M - \bar{x}_{w}) |\psi(\bar{x}_{w}) - \psi(m)| + (\bar{x}_{w} - m) |\psi(M) - \psi(\bar{x}_{w})|}{M - m}$$

$$\leq \left[\frac{1}{2} + \frac{|\bar{x}_{w} - \frac{m+M}{2}|}{M - m}\right] |\psi(M) - \psi(m)|$$

for $x_i \in I$ and $w_i \ge 0$ for $i \in \{1, ..., n\}$ with $\sum_{i=1}^n w_i = 1$. Assume that we have the spectral resolutions

$$A_{i} = \int_{m}^{M} t_{i} dE(t_{i}), i \in \{1, ..., n\}.$$

By (3.7) in the case of nondecreasing functions we get

$$(3.8) 0 \leq \sum_{i=1}^{n} w_{i} \psi\left(t_{i}\right) - \psi\left(\sum_{i=1}^{n} w_{i} t_{i}\right)$$

$$\leq \frac{1}{M-m} \left(\left(M - \sum_{i=1}^{n} w_{i} t_{i}\right) \left[\psi\left(\sum_{i=1}^{n} w_{i} t_{i}\right) - \psi\left(m\right)\right]$$

$$+ \left(\sum_{i=1}^{n} w_{i} t_{i} - m\right) \left[\psi\left(M\right) - \psi\left(\sum_{i=1}^{n} w_{i} t_{i}\right)\right]\right)$$

$$\leq \left[\frac{1}{2} + \frac{\left|\sum_{i=1}^{n} w_{i} t_{i} - \frac{m+M}{2}\right|}{M-m}\right] \left[\psi\left(M\right) - \psi\left(m\right)\right],$$

for all $t_{i} \in [m, M]$, $i \in \{1, ..., n\}$. If we take the integral $\int_{m}^{M} ... \int_{m}^{M}$ over $dE(t_{1}) \otimes ... \otimes dE(t_{n})$ in (3.8), then we get

$$(3.9) \qquad 0 \leq \sum_{i=1}^{n} w_{i} \int_{m}^{M} ... \int_{m}^{M} \psi\left(t_{i}\right) dE\left(t_{1}\right) \otimes ... \otimes dE\left(t_{n}\right)$$

$$- \int_{m}^{M} ... \int_{m}^{M} \psi\left(\sum_{i=1}^{n} w_{i} t_{i}\right) dE\left(t_{1}\right) \otimes ... \otimes dE\left(t_{n}\right)$$

$$\leq \frac{1}{M-m}$$

$$\times \left(\int_{m}^{M} ... \int_{m}^{M} \left(M - \sum_{i=1}^{n} w_{i} t_{i}\right) \left[\psi\left(\sum_{i=1}^{n} w_{i} t_{i}\right) - \psi\left(m\right)\right]$$

$$\times dE\left(t_{1}\right) \otimes ... \otimes dE\left(t_{n}\right)$$

$$+ \int_{m}^{M} ... \int_{m}^{M} \left(\sum_{i=1}^{n} w_{i} t_{i} - m\right) \left[\psi\left(M\right) - \psi\left(\sum_{i=1}^{n} w_{i} t_{i}\right)\right]$$

$$\times dE\left(t_{1}\right) \otimes ... \otimes dE\left(t_{n}\right)$$

$$\leq \left[\frac{1}{2} + \frac{\int_{m}^{M} \dots \int_{m}^{M} \left|\sum_{i=1}^{n} w_{i} t_{i} - \frac{m+M}{2}\right| dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{n}\right)}{M-m}\right]$$

$$\times \left[\psi\left(M\right) - \psi\left(m\right)\right]$$

Now, observe that (2.18)

$$\int_{m}^{M} \dots \int_{m}^{M} \left(M - \sum_{i=1}^{n} w_{i} t_{i} \right) \left[\psi \left(\sum_{i=1}^{n} w_{i} t_{i} \right) - \psi \left(m \right) \right]
\times dE \left(t_{1} \right) \otimes \dots \otimes dE \left(t_{n} \right)
= \int_{m}^{M} \dots \int_{m}^{M} \left[M \psi \left(\sum_{i=1}^{n} w_{i} t_{i} \right) - M \psi \left(m \right) \right]
- \sum_{i=1}^{n} w_{i} t_{i} \psi \left(\sum_{i=1}^{n} w_{i} t_{i} \right) + \psi \left(m \right) \sum_{i=1}^{n} w_{i} t_{i} \right] dE \left(t_{1} \right) \otimes \dots \otimes dE \left(t_{n} \right)
= M \psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} \right) - M \psi \left(m \right)
- \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} \psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} \right) + \psi \left(m \right) \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}
= \left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} \right) \left[\psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} \right) - \psi \left(m \right) \right].$$

From (2.18) for r = 1 we also have

$$\int_{m}^{M} \dots \int_{m}^{M} \left| \sum_{i=1}^{n} w_{i} t_{i} - \frac{m+M}{2} \right| dE\left(t_{1}\right) \otimes \dots \otimes dE\left(t_{n}\right) = \left| \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} - \frac{m+M}{2} \right|$$

and by (3.9) we derive (3.5).

Remark 1. We observe that, if ψ is convex and monotonic nonincreasing on the open interval I, A_i , $i \in \{1, ..., n\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subseteq [m, M] \subset I$, $i \in \{1, ..., n\}$ and $w_i \geq 0$, $i \in \{1, ..., n\}$ with $\sum_{i=1}^n w_i = 1$, then

$$(3.10) \qquad 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\boldsymbol{\psi}}(\widehat{\mathbf{A}_{i}}) - \psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)$$

$$\leq \frac{\left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right) \left(\psi\left(m\right) - \psi\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)\right)}{M - m}$$

$$+ \frac{\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - m\right) \left(\psi\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right) - \psi\left(M\right)\right)}{M - m}$$

$$\leq \left[\frac{1}{2} + \frac{\left|\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - \frac{m + M}{2}\right|}{M - m}\right] \left[\psi\left(m\right) - \psi\left(M\right)\right].$$

Remark 2. If ψ is convex and change monotonicity on [m, M], then by (3.6) we can also get the inequality

(3.11)
$$0 \leq \sum_{i=1}^{n} w_{i} \widehat{\boldsymbol{\psi}}(\widehat{\mathbf{A}_{i}}) - \psi \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} \right)$$

$$\leq \left[\frac{1}{2} + \frac{\left| \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} - \frac{m+M}{2} \right|}{M-m} \right] \int_{m}^{M} \left| \psi'(t) \right| dt,$$

where A_i , $i \in \{1,...,n\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subseteq [m,M]$, $i \in \{1,...,n\}$ and $w_i \geq 0$, $i \in \{1,...,n\}$ with $\sum_{i=1}^n w_i = 1$.

4. Some Examples

Consider the convex function $\psi(t) = -\ln t$, t > 0 and assume that A_i , $i \in \{1,...,n\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subseteq [m,M] \subset (0,\infty)$, $i \in \{1,...,n\}$ and $w_i \geq 0$, $i \in \{1,...,n\}$ with $\sum_{i=1}^n w_i = 1$. By (3.1) we get

$$(4.1) 0 \le \ln\left(\sum_{i=1}^{n} w_{i}\widehat{\mathbf{A}}_{i}\right) - \ln\left(\bigotimes_{i=1}^{n} A_{i}^{w_{i}}\right)$$

$$\le \frac{1}{mM} \left(M - \sum_{i=1}^{n} w_{i}\widehat{\mathbf{A}}_{i}\right) \left(\sum_{i=1}^{n} w_{i}\widehat{\mathbf{A}}_{i} - m\right) \le \frac{(M - m)^{2}}{4mM},$$

while from (3.10)

$$(4.2) 0 \leq \ln\left(\sum_{i=1}^{n} w_{i}\widehat{\mathbf{A}}_{i}\right) - \ln\left(\bigotimes_{i=1}^{n} A_{i}^{w_{i}}\right)$$

$$\leq \frac{\left(M - \sum_{i=1}^{n} w_{i}\widehat{\mathbf{A}}_{i}\right) \left(\ln\left(\bigotimes_{i=1}^{n} A_{i}^{w_{i}}\right) - \ln m\right)}{M - m}$$

$$+ \frac{\left(\sum_{i=1}^{n} w_{i}\widehat{\mathbf{A}}_{i} - m\right) \left(\ln M - \ln\left(\bigotimes_{i=1}^{n} A_{i}^{w_{i}}\right)\right)}{M - m}$$

$$\leq \left[\frac{1}{2} + \frac{\left|\sum_{i=1}^{n} w_{i}\widehat{\mathbf{A}}_{i} - \frac{m + M}{2}\right|}{M - m}\right] \left(\ln M - \ln m\right).$$

Consider the convex function $\psi(t) = \exp t$, $t \in \mathbb{R}$ and assume that A_i , $i \in \{1,...,n\}$ are selfadjoint operators with $\operatorname{Sp}(A_i) \subseteq [m,M] \subset (0,\infty)$, $i \in \{1,...,n\}$ and $w_i \geq 0$, $i \in \{1,...,n\}$ with $\sum_{i=1}^n w_i = 1$. By (3.1) we get

$$(4.3) 0 \leq \sum_{i=1}^{n} \widehat{w_i \exp(\mathbf{A}_i)} - \exp\left(\sum_{i=1}^{n} w_i \widehat{\mathbf{A}_i}\right)$$

$$\leq \frac{\exp M - \exp m}{M - m} \left(M - \sum_{i=1}^{n} w_i \widehat{\mathbf{A}_i}\right) \left(\sum_{i=1}^{n} w_i \widehat{\mathbf{A}_i} - m\right)$$

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

and by (3.5) we get

$$(4.4) 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}) - \exp\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)$$

$$\leq \frac{\left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right) \left(\exp\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right) - \exp m\right)}{M - m}$$

$$+ \frac{\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - m\right) \left(\exp M - \exp\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)\right)}{M - m}$$

$$\leq \left[\frac{1}{2} + \frac{\left|\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - \frac{m + M}{2}\right|}{M - m}\right] \left(\exp M - \exp m\right).$$

Now, by taking $A_i = \ln B_i$, where $0 < k \le B_i \le K$ for $i \in \{1, ..., n\}$, then by (4.3) we get

$$(4.5) 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}}_{i} - \bigotimes_{i=1}^{n} B_{i}^{w_{i}}$$

$$\leq \frac{K - k}{\ln K - \ln k} \left(\ln K - \ln \left(\bigotimes_{i=1}^{n} B_{i}^{w_{i}} \right) \right) \left(\ln \left(\bigotimes_{i=1}^{n} B_{i}^{w_{i}} \right) - \ln k \right)$$

$$\leq \frac{1}{4} (K - k) \left(\ln K - \ln k \right),$$

while from (4.4)

$$(4.6) 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}_{i}} - \bigotimes_{i=1}^{n} B_{i}^{w_{i}}$$

$$\leq \frac{\left(\ln K - \ln\left(\bigotimes_{i=1}^{n} B_{i}^{w_{i}}\right)\right) \left(\bigotimes_{i=1}^{n} B_{i}^{w_{i}} - k\right)}{\ln K - \ln k}$$

$$+ \frac{\left(\ln\left(\bigotimes_{i=1}^{n} B_{i}^{w_{i}}\right) - \ln k\right) \left(K - \bigotimes_{i=1}^{n} B_{i}^{w_{i}}\right)}{\ln K - \ln k}$$

$$\leq \left[\frac{1}{2} + \frac{\left|\ln\left(\bigotimes_{i=1}^{n} B_{i}^{w_{i}}\right) - \frac{\ln k + \ln K}{2}\right|}{\ln K - \ln k}\right] (K - k).$$

Assume that $0 < m \le A_i \le M$ and $w_i \ge 0$, $i \in \{1, ..., n\}$ with $\sum_{i=1}^n w_i = 1$, then for $r \in (-\infty, 0) \cup [0, \infty)$ we get from (3.1) that

$$(4.7) 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}^{r} - \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}\right)^{r}$$

$$\leq r \frac{M^{r-1} - m^{r-1}}{M - m} \left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}\right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} - m\right)$$

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

while from (3.5)

$$(4.8) 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}^{r} - \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}\right)^{r}$$

$$\leq \frac{\left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}\right) \left(\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}\right)^{r} - m^{r}\right)}{M - m}$$

$$+ \frac{\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} - m\right) \left(M^{r} - \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i}\right)^{r}\right)}{M - m}$$

$$\leq \left[\frac{1}{2} + \frac{\left|\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}}_{i} - \frac{m + M}{2}\right|}{M - m}\right] \left(M^{r} - m^{r}\right)$$

for $r \ge 1$ and a similar inequality for r < 0. Now, if we take r = -1 in (4.7), then we get

$$(4.9) 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}^{-1}} - \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)^{-1}$$

$$\leq \frac{M+m}{M^{2}m^{2}} \left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - m\right)$$

$$\leq \frac{1}{4} \left(\frac{M+m}{m^{2}M^{2}}\right) (M-m)^{2},$$

Now, if we take r = -1 in (4.8), then we get

$$(4.10) 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}^{-1}} - \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)^{-1}$$

$$\leq \frac{\left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right) \left(m^{-1} - \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)^{-1}\right)}{M - m}$$

$$+ \frac{\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - m\right) \left(\left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right)^{-1} - M^{-1}\right)}{M - m}$$

$$\leq \left[\frac{1}{2} + \frac{\left|\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - \frac{m + M}{2}\right|}{M - m}\right] \frac{M - m}{mM}.$$

Assume that $0 < k \le B_i \le K$ and $w_i \ge 0$, $i \in \{1, ..., n\}$ with $\sum_{i=1}^n w_i = 1$, then by taking $A_i = B_i^{-1}$, $m = K^{-1}$, $M = k^{-1}$ we get from (4.9) that

$$(4.11) 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}}_{i} - \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}}_{i}^{-1}\right)^{-1}$$

$$\leq kK (k+K) \left(k^{-1} - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}}_{i}^{-1}\right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}}_{i}^{-1} - K^{-1}\right)$$

$$\leq \frac{(K-k)^{2}}{4kK} (k+K),$$

5. Some Integral Inequalities

Let Ω be a locally compact Hausdorff space endowed with a Radon measure μ . A field $(A_t)_{t\in\Omega}$ of operators in B(H) is called a continuous field of operators if the parametrization $t\longmapsto A_t$ is norm continuous on B(H). If, in addition, the norm function $t\longmapsto \|A_t\|$ is Lebesgue integrable on Ω , we can form the Bochner integral $\int_{\Omega} A_t d\mu(t)$, which is the unique operator in B(H) such that $\varphi\left(\int_{\Omega} A_t d\mu(t)\right) = \int_{\Omega} \varphi\left(A_t\right) d\mu(t)$ for every bounded linear functional φ on B(H). Assume also that, $\int_{\Omega} 1 d\mu(t) = 1$.

Theorem 3. Let $\left(B_t^{(i)}\right)_{t\in\Omega}$, i=1,...,n be continuous fields of positive operators in B(H) with $\operatorname{Sp}\left(B_t^{(i)}\right)\subseteq [k,K]\subset (0,\infty)$ for $t\in\Omega$, i=1,...,n, and $w_i\geq 0$, $i\in\{1,...,n\}$ with $\sum_{i=1}^n w_i=1$, then,

$$(5.1) \qquad \sum_{i=1}^{n} w_{i} \int_{\Omega} \exp\left(\widehat{\mathbf{B}_{t_{i}}^{(i)}}\right) d\mu\left(t_{i}\right) - \bigotimes_{i=1}^{n} \left(\int_{\Omega} \exp\left(w_{i} B_{t_{i}}^{(i)}\right) d\mu\left(t_{i}\right)\right)$$

$$\leq \frac{\exp M - \exp m}{M - m} \left(M - \int_{\Omega} ... \int_{\Omega} \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}_{t_{i}}^{(i)}} d\mu\left(t_{1}\right) ... d\mu\left(t_{n}\right)\right)$$

$$\times \left(\int_{\Omega} ... \int_{\Omega} \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}_{t_{i}}^{(i)}} - m\right) d\mu\left(t_{1}\right) ... d\mu\left(t_{n}\right)$$

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

Proof. From (4.3) we have, by the comutativity of \mathbf{A}_i with \mathbf{A}_j for all $i, j \in \{1, ..., n\}$

$$(5.2) 0 \leq \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - \exp\left(w_{1} \widehat{\mathbf{A}_{1}}\right) \dots \exp\left(w_{n} \widehat{\mathbf{A}_{n}}\right)$$
$$\leq \frac{\exp M - \exp m}{M - m} \left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}}\right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{A}_{i}} - m\right)$$
$$\leq \frac{1}{4} \left(\exp M - \exp m\right) \left(M - m\right).$$

Also, since

$$\exp\left(w_i\widehat{\mathbf{A}}_i\right) = \exp\left(1 \otimes \dots \otimes (w_i A_i) \otimes 1 \dots \otimes 1\right)$$
$$= 1 \otimes \dots \otimes \exp\left(w_i A_i\right) \otimes 1 \dots \otimes 1,$$

then

$$\exp\left(w_1\widehat{\mathbf{A}}_1\right) \dots \exp\left(w_n\widehat{\mathbf{A}}_n\right)$$

$$= (\exp\left(w_1A_1\right) \otimes 1 \dots \otimes 1) \dots (1 \dots \otimes 1 \otimes \exp\left(w_nA_n\right))$$

$$= \exp\left(w_1A_1\right) \otimes \dots \otimes \exp\left(w_nA_n\right) = \bigotimes_{i=1}^n \exp\left(w_iA_i\right)$$

Now, if we take $A_i = B_{t_i}^{(i)}$, $t_i \in \Omega$ in (5.2), then we get

$$(5.3) w_1 \exp\left(B_{t_1}^{(1)} \otimes 1... \otimes 1\right) + ... + w_n \exp\left(1... \otimes 1 \otimes B_{t_n}^{(n)}\right)$$

$$- \exp\left(w_1 B_{t_1}^{(1)}\right) \otimes ... \otimes \exp\left(w_n B_{t_n}^{(n)}\right)$$

$$\leq \frac{\exp M - \exp m}{M - m} \left(M - \sum_{i=1}^n w_i \widehat{\mathbf{B}}_{t_i}^{(i)}\right) \left(\sum_{i=1}^n w_i \widehat{\mathbf{B}}_{t_i}^{(i)} - m\right)$$

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

If we take in (5.3) the integral $\int_{\Omega} ... \int_{\Omega}$ over $d\mu(t_1) ... d\mu(t_n)$ and use the properties of tensorial products and integrals, then we get

$$(5.4) w_{1} \int_{\Omega} ... \int_{\Omega} \exp\left(B_{t_{1}}^{(1)} \otimes 1... \otimes 1\right) d\mu\left(t_{1}\right) ... d\mu\left(t_{n}\right)$$

$$+ ... + w_{n} \int_{\Omega} ... \int_{\Omega} \exp\left(1... \otimes 1 \otimes B_{t_{n}}^{(n)}\right) d\mu\left(t_{1}\right) ... d\mu\left(t_{n}\right)$$

$$- \int_{\Omega} ... \int_{\Omega} \exp\left(w_{1} B_{t_{1}}^{(1)}\right) \otimes ... \otimes \exp\left(w_{n} B_{t_{n}}^{(n)}\right) d\mu\left(t_{1}\right) ... d\mu\left(t_{n}\right)$$

$$\leq \frac{\exp M - \exp m}{M - m}$$

$$\times \int_{\Omega} ... \int_{\Omega} \left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}_{t_{i}}^{(i)}}\right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}_{t_{i}}^{(i)}} - m\right) d\mu\left(t_{1}\right) ... d\mu\left(t_{n}\right)$$

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

Observe that

$$w_{1} \int_{\Omega} \dots \int_{\Omega} \exp\left(B_{t_{1}}^{(1)} \otimes 1 \dots \otimes 1\right) d\mu\left(t_{1}\right) \dots d\mu\left(t_{n}\right)$$

$$+ \dots + w_{n} \int_{\Omega} \dots \int_{\Omega} \exp\left(1 \dots \otimes 1 \otimes B_{t_{n}}^{(n)}\right) d\mu\left(t_{1}\right) \dots d\mu\left(t_{n}\right)$$

$$= w_{1} \int_{\Omega} \exp\left(B_{t_{1}}^{(1)} \otimes 1 \dots \otimes 1\right) d\mu\left(t_{1}\right)$$

$$+ \dots + w_{n} \int_{\Omega} \exp\left(1 \dots \otimes 1 \otimes B_{t_{n}}^{(n)}\right) d\mu\left(t_{n}\right)$$

$$= \sum_{i=1}^{n} w_{i} \int_{\Omega} \exp\left(\widehat{B_{t_{i}}^{(i)}}\right) d\mu\left(t_{i}\right),$$

$$\int_{\Omega} \dots \int_{\Omega} \exp\left(w_1 B_{t_1}^{(1)}\right) \otimes \dots \otimes \exp\left(w_n B_{t_n}^{(n)}\right) d\mu\left(t_1\right) \dots d\mu\left(t_n\right)$$

$$= \left(\int_{\Omega} \exp\left(w_1 B_{t_1}^{(1)}\right) d\mu\left(t_1\right)\right) \otimes \dots \otimes \left(\int_{\Omega} \exp\left(w_n B_{t_n}^{(n)}\right) d\mu\left(t_n\right)\right)$$

$$= \bigotimes_{i=1}^{n} \left(\int_{\Omega} \exp\left(w_i B_{t_i}^{(i)}\right) d\mu\left(t_i\right)\right).$$

The function g(t) = (M - t)(t - m) is operator concave on [m, M], then

$$\int_{\Omega} \dots \int_{\Omega} \left(M - \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}_{t_{i}}^{(i)}} \right) \left(\sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}_{t_{i}}^{(i)}} - m \right) d\mu \left(t_{1} \right) \dots d\mu \left(t_{n} \right) \\
\leq \left(M - \int_{\Omega} \dots \int_{\Omega} \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}_{t_{i}}^{(i)}} d\mu \left(t_{1} \right) \dots d\mu \left(t_{n} \right) \right) \\
\times \left(\int_{\Omega} \dots \int_{\Omega} \sum_{i=1}^{n} w_{i} \widehat{\mathbf{B}_{t_{i}}^{(i)}} - m \right) d\mu \left(t_{1} \right) \dots d\mu \left(t_{n} \right) \\
\leq \frac{1}{4} \left(M - m \right)^{2}$$

and by (5.4) we derive (5.1).

The case of two fields of operators is as follows:

Corollary 6. Let $(A_t)_{t\in\Omega}$ and $(B_t)_{t\in\Omega}$ be continuous fields of positive operators in B(H) with $\operatorname{Sp}(A_t)$, $\operatorname{Sp}(B_t)\subseteq [m,M]\subset I$ for $t\in\Omega$, then for $\nu\in[0,1]$,

$$(5.5) \qquad (1-\nu) \int_{\Omega} (\exp A_{t} \otimes 1) d\mu(t) + \nu \int_{\Omega} (1 \otimes \exp B_{t}) d\mu(t)$$

$$- \left(\int_{\Omega} \exp ((1-\nu) A_{t}) d\mu(t) \right) \otimes \left(\int_{\Omega} \exp (\nu B_{t}) d\mu(t) \right)$$

$$\leq \frac{\exp M - \exp m}{M - m} \left(M - \int_{\Omega} \left[(1-\nu) (A_{t} \otimes 1) + \nu 1 \otimes B_{t} \right] d\mu(t) \right)$$

$$\times \left(\int_{\Omega} \left[(1-\nu) (A_{t} \otimes 1) + \nu 1 \otimes B_{t} \right] d\mu(t) - m \right)$$

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

We also have the following inequality for the Hadamard product of operators:

Corollary 7. With the assumptions of Corollary 6, we have

$$(5.6) \qquad \int_{\Omega} \left[(1 - \nu) \exp A_t + \nu \exp B_t \right] d\mu (t) \circ 1$$

$$- \left(\int_{\Omega} \exp \left((1 - \nu) A_t \right) d\mu (t) \right) \circ \left(\int_{\Omega} \exp \left(\nu B_t \right) d\mu (t) \right)$$

$$\leq \frac{\exp M - \exp m}{M - m} \left(M - \int_{\Omega} \left[(1 - \nu) A_t + \nu B_t \right] d\mu (t) \circ 1 \right)$$

$$\times \left(\int_{\Omega} \left[(1 - \nu) A_t + \nu B_t \right] d\mu (t) \circ 1 - m \right)$$

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

Proof. We have the representation for the operators $A, B \in B(H), A \circ B = \mathcal{U}^*(A \otimes B)\mathcal{U}$, where $\mathcal{U}: H \to H \otimes H$ is the isometry defined by $\mathcal{U}e_j = e_j \otimes e_j$ for all $j \in \mathbb{N}$.

If we take \mathcal{U}^* to the left and \mathcal{U} to the right in the inequality (5.5)

$$(5.7) \qquad (1-\nu) \int_{\Omega} \mathcal{U}^{*} \left(\exp A_{t} \otimes 1\right) \mathcal{U} d\mu \left(t\right) + \nu \int_{\Omega} \mathcal{U}^{*} \left(1 \otimes \exp B_{t}\right) \mathcal{U} d\mu \left(t\right)$$

$$- \mathcal{U}^{*} \left(\int_{\Omega} \exp \left(\left(1-\nu\right) A_{t}\right) d\mu \left(t\right)\right) \otimes \left(\int_{\Omega} \exp \left(\nu B_{t}\right) d\mu \left(t\right)\right) \mathcal{U}$$

$$\leq \frac{\exp M - \exp m}{M - m} \mathcal{U}^{*} \left(M - \int_{\Omega} \left[\left(1-\nu\right) \left(A_{t} \otimes 1\right) + \nu 1 \otimes B_{t}\right] d\mu \left(t\right)\right)$$

$$\times \left(\int_{\Omega} \left[\left(1-\nu\right) \left(A_{t} \otimes 1\right) + \nu 1 \otimes B_{t}\right] d\mu \left(t\right) - m\right) \mathcal{U}$$

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

Observe that

$$\mathcal{U}^* (\exp A_t \otimes 1) \mathcal{U} = \exp A_t \circ 1, \ \mathcal{U}^* (1 \otimes \exp B_t) \mathcal{U} = 1 \circ \exp B_t$$

and

$$\mathcal{U}^* \left(\int_{\Omega} \exp\left((1 - \nu) A_t \right) d\mu \left(t \right) \right) \otimes \left(\int_{\Omega} \exp\left(\nu B_t \right) d\mu \left(t \right) \right) \mathcal{U}$$
$$= \left(\int_{\Omega} \exp\left((1 - \nu) A_t \right) d\mu \left(t \right) \right) \circ \left(\int_{\Omega} \exp\left(\nu B_t \right) d\mu \left(t \right) \right).$$

Also, by Davies-Choi-Jensen's inequality for the operator concave function g(t) = (M-t)(t-m) on [m, M] we have that

$$\mathcal{U}^* \left(M - \int_{\Omega} \left[(1 - \nu) \left(A_t \otimes 1 \right) + \nu 1 \otimes B_t \right] d\mu \left(t \right) \right)$$

$$\times \left(\int_{\Omega} \left[(1 - \nu) \left(A_t \otimes 1 \right) + \nu 1 \otimes B_t \right] d\mu \left(t \right) - m \right) \mathcal{U}$$

$$\leq \left(M - \int_{\Omega} \mathcal{U}^* \left[(1 - \nu) \left(A_t \otimes 1 \right) + \nu 1 \otimes B_t \right] \mathcal{U} d\mu \left(t \right) \right)$$

$$\times \left(\int_{\Omega} \mathcal{U}^* \left[(1 - \nu) \left(A_t \otimes 1 \right) + \nu 1 \otimes B_t \right] \mathcal{U} d\mu \left(t \right) - m \right)$$

$$= \left(M - \int_{\Omega} \left[(1 - \nu) \left(A_t \circ 1 \right) + \nu 1 \circ B_t \right] d\mu \left(t \right) \right)$$

$$\times \left(\int_{\Omega} \left[(1 - \nu) \left(A_t \circ 1 \right) + \nu 1 \circ B_t \right] d\mu \left(t \right) - m \right)$$

and by (5.7) we derive the desired result (5.6).

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