

An Operator Karamata Inequality

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Abstract. We present an operator version of the Karamata inequality. More precisely, we prove that if A is a selfadjoint element of a unital C^* -algebra \mathcal{A} , ρ is a state on \mathcal{A} , the functions f, g are continuous on the spectrum $\sigma(A)$ of A such that $0 < m_1 \leq f(s) \leq M_1$, $0 < m_2 \leq g(s) \leq M_2$ for all $s \in \sigma(A)$ and $K = (\sqrt{m_1 m_2} + \sqrt{M_1 M_2}) / (\sqrt{m_1 M_2} + \sqrt{M_1 m_2})$, then

$$K^{-2} \leq \frac{\rho(f(A)g(A))}{\rho(f(A))\rho(g(A))} \leq K^2.$$

We also give some applications.

2010 Mathematics Subject Classification: Primary 47A63; Secondary 47B25, 15A60

Keywords and phrases: Karamata inequality, operator inequality, positive operator, unital C^* -algebra, state.

1. Introduction

The classical Karamata inequality [5] states that if f, g are integrable real functions on $[0, 1]$ such that $0 < m_1 \leq f \leq M_1$ and $0 < m_2 \leq g \leq M_2$, then

$$(1.1) \quad \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{\int_0^1 f(t)g(t)dt}{\int_0^1 f(t)dt \int_0^1 g(t)dt} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2.$$

The right hand constant is greater than or equal to 1. This may be regarded as a multiplicative converse inequality to the integral analogue of Čebyšev's inequality. The additive version is known as the Grüss inequality [3] asserting that if f and g are integrable real functions on $[0, 1]$ such that $m_1 \leq f \leq M_1$ and $m_2 \leq g \leq M_2$ for some real constants m_1, M_1, m_2, M_2 , then

$$(1.2) \quad \left| \int_0^1 f(t)g(t)dt - \int_0^1 f(t)dt \int_0^1 g(t)dt \right| \leq \frac{1}{4}(M_1 - m_1)(M_2 - m_2);$$

Communicated by Poom Kumam.

Received: June 5, 2013; Revised: September 26, 2013.

and that the constant $1/4$ is the best possible, see [1,4,6,8,9]. The following discrete version of (1.1) was given by Lupaş [7] for positive linear functionals including the integral form of Karamata's inequality, see also [10]:

Theorem 1.1 (Lupaş). *Suppose that X is a real linear space of real functions defined on a bounded interval $[a, b]$ such that the constant function $e(x) = 1$ belongs to it. If $f, g \in X$ are such that $0 < m_1 \leq f \leq M_1$ and $0 < m_2 \leq g \leq M_2$ for all $x \in [a, b]$ and $F : X \rightarrow \mathbb{R}$ is a positive linear functional with $F(e) = 1$, then*

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{F(f)F(g)}{F(fg)} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2.$$

In this note, we present an operator version of the Karamata inequality.

2. Main result

We start this section with the following useful lemma.

Lemma 2.1. *Let A be a selfadjoint element of a unital C^* -algebra \mathcal{A} and ρ be a state on \mathcal{A} . Let f, g be continuous functions on the spectrum $\sigma(A)$ of A such that $0 < m_1 \leq f(s) \leq M_1$, $0 < m_2 \leq g(s) \leq M_2$ for all $s \in \sigma(A)$ and let $D(f) = M_1 - \rho(f(A))$ and $d(f) = \rho(f(A)) - m_1$. Then*

$$\frac{m_1 M_2 D(f) + M_1 m_2 d(f)}{M_2 D(f) + m_2 d(f)} \leq \frac{\rho(f(A)g(A))}{\rho(g(A))} \leq \frac{M_1 M_2 d(f) + m_1 m_2 D(f)}{M_2 d(f) + m_2 D(f)}.$$

Proof. For all $s, t \in \sigma(A)$ we have

$$(2.1) \quad (M_1 - f(s))(f(t) - m_1)(M_2 g(t) - m_2 g(s)) \geq 0,$$

$$(2.2) \quad (M_1 - f(s))(f(t) - m_1)(M_2 g(s) - m_2 g(t)) \geq 0.$$

(2.1) is equivalent with

$$(2.3) \quad M_1 M_2 f(t)g(t) - M_1 m_2 f(t)g(s) - m_1 M_1 M_2 g(t) + m_1 m_2 M_1 g(s) \\ - M_2 f(s)f(t)g(t) + m_2 f(s)g(s)f(t) + m_1 M_2 f(s)g(t) - m_1 m_2 f(s)g(s) \geq 0.$$

Using the continuous functional calculus and the positivity of the state ρ it follows from (2.3) that

$$(2.4) \quad M_1 M_2 f(t)g(t) - M_1 m_2 f(t)\rho(g(A)) - m_1 M_1 M_2 g(t) + m_1 m_2 M_1 \rho(g(A)) \\ - M_2 \rho(f(A))f(t)g(t) + m_2 \rho(f(A)g(A))f(t) + m_1 M_2 \rho(f(A))g(t) \\ - m_1 m_2 \rho(f(A)g(A)) \geq 0.$$

By the same technique we get from (2.4) that

$$(2.5) \quad M_1 M_2 \rho(f(A)g(A)) - M_1 m_2 \rho(f(A))\rho(g(A)) - m_1 M_1 M_2 \rho(g(A)) \\ + m_1 m_2 M_1 \rho(g(A)) - M_2 \rho(f(A))\rho(f(A)g(A)) + m_2 \rho(f(A)g(A))\rho(f(A)) \\ + m_1 M_2 \rho(f(A))\rho(g(A)) - m_1 m_2 \rho(f(A)g(A)) \geq 0,$$

or equivalently

$$(M_1 M_2 - m_1 m_2)\rho(f(A)g(A)) + (m_1 M_2 - m_2 M_1)\rho(f(A))\rho(g(A)) \\ \geq (M_2 - m_2)\rho(f(A))\rho(f(A)g(A)) + m_1 M_1 (M_2 - m_2)\rho(g(A)),$$

that is,

$$\frac{m_1M_2D(f) + M_1m_2d(f)}{M_2D(f) + m_2d(f)} \leq \frac{\rho(f(A)g(A))}{\rho(g(A))}.$$

Similarly, from (2.2) it follows that

$$\begin{aligned} & (M_1M_2 - m_1m_2)\rho(f(A))\rho(g(A)) + (m_1M_2 - m_2M_1)\rho(f(A)g(A)) \\ & \geq (M_2 - m_2)\rho(f(A))\rho(f(A)g(A)) + m_1M_1(M_2 - m_2)\rho(g(A)), \end{aligned}$$

that is,

$$\frac{\rho(f(A)g(A))}{\rho(g(A))} \leq \frac{M_1M_2d(f) + m_1m_2D(f)}{M_2d(f) + m_2D(f)}. \quad \blacksquare$$

Theorem 2.1. *Let A be a selfadjoint element of a unital C^* -algebra \mathcal{A} and ρ be a state on \mathcal{A} . Let f, g be continuous functions on the spectrum $\sigma(A)$ of A such that $0 < m_1 \leq f(s) \leq M_1$, $0 < m_2 \leq g(s) \leq M_2$ for all $s \in \sigma(A)$. If*

$$K = \frac{\sqrt{m_1m_2} + \sqrt{M_1M_2}}{\sqrt{m_1M_2} + \sqrt{M_1m_2}},$$

then

$$K^{-2} \leq \frac{\rho(f(A)g(A))}{\rho(f(A))\rho(g(A))} \leq K^2.$$

Proof. Let us define functions $m, M : [m_1, M_1] \rightarrow [0, \infty)$ by

$$\begin{aligned} m(t) &= \frac{(M_1m_2 - m_1M_2)t + m_1M_1(M_2 - m_2)}{(M_1M_2 - m_1m_2)t - (M_2 - m_2)t^2}, \\ M(t) &= \frac{(M_1M_2 - m_1m_2)t - m_1M_1(M_2 - m_2)}{(M_2 - m_2)t^2 + (m_2M_1 - m_1M_2)t}. \end{aligned}$$

If f or g is a constant function, then $K = 1$. Let us assume that $m_i \neq M_i$, $i = 1, 2$. If

$$\begin{aligned} t_1 &= \frac{\sqrt{m_1M_1}(\sqrt{m_1m_2} + \sqrt{M_1M_2})}{\sqrt{M_1m_2} + \sqrt{m_1M_2}}, \\ t_2 &= \frac{\sqrt{m_1M_1}(\sqrt{M_1m_2} + \sqrt{m_1M_2})}{\sqrt{m_1m_2} + \sqrt{M_1M_2}}, \end{aligned}$$

then $t_i \in [m_1, M_1]$, $i = 1, 2$, and

$$\begin{aligned} \min_{t \in [m_1, M_1]} m(t) &= m(t_1) = K^{-2}, \\ \max_{t \in [m_1, M_1]} M(t) &= M(t_2) = K^2. \end{aligned}$$

From Lemma 2.1 we have

$$m(\rho(f(A))) \leq \frac{\rho(f(A)g(A))}{\rho(f(A))\rho(g(A))} \leq M(\rho(f(A))),$$

where $\rho(f(A)) \in [m_1, M_1]$. So, the theorem is proved. \blacksquare

As usual, let $\mathbb{B}(\mathcal{H})$ denote the C^* -algebra of all bounded linear operators on a Hilbert space \mathcal{H} .

Corollary 2.1. *Let $A \in \mathbb{B}(\mathcal{H})$ be a selfadjoint operator on a Hilbert space \mathcal{H} , $x \in \mathcal{H}$ be a unit vector and f, g be continuous functions on the spectrum $\sigma(A)$ of A such that $0 < m_1 \leq f(s) \leq M_1$, $0 < m_2 \leq g(s) \leq M_2$ for all $s \in \sigma(A)$. Then*

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{\langle f(A)g(A)x, x \rangle}{\langle f(A)x, x \rangle \langle g(A)x, x \rangle} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2.$$

Corollary 2.2. *Let $A \in M_n(\mathbb{C})$ be a Hermitian matrix, f, g be continuous real functions on the spectrum $\sigma(A)$ of A such that $0 < m_1 \leq f(s) \leq M_1$, $0 < m_2 \leq g(s) \leq M_2$ for all $s \in \sigma(A)$. Then*

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{n \text{Tr}(f(A)g(A))}{\text{Tr}(f(A))\text{Tr}(g(A))} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2,$$

where Tr denotes the usual matrix trace.

Example 2.1. As consequences of Corollary 2.1, we demonstrate some reverse inequalities of those presented in [2, Examples 1,2,3].

Let $A \in \mathbb{B}(\mathcal{H})$ be a selfadjoint operator on a Hilbert space \mathcal{H} and $x \in \mathcal{H}$ be a unit vector.

If A is positive definite, $p, q > 0$ and $0 < m_1 \leq s^p \leq M_1$, $0 < m_2 \leq s^q \leq M_2$ for all $s \in \sigma(A)$ then

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{\langle A^{p+q}x, x \rangle}{\langle A^p x, x \rangle \langle A^q x, x \rangle} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2.$$

If $\alpha, \beta > 0$ and $0 < m_1 \leq \exp(\alpha s) \leq M_1$, $0 < m_2 \leq \exp(\beta s) \leq M_2$ for all $s \in \sigma(A)$ then

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{\langle \exp[(\alpha + \beta)A]x, x \rangle}{\langle \exp(\alpha A)x, x \rangle \langle \exp(\beta A)x, x \rangle} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2.$$

If A is positive definite, $p > 0$ and $0 < m_1 \leq s^p \leq M_1$, $0 < m_2 \leq \log s \leq M_2$ for all $s \in \sigma(A)$ then

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{\langle A^p \log Ax, x \rangle}{\langle A^p x, x \rangle \langle \log Ax, x \rangle} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2.$$

3. Applications for multiple elements

In this section we give a version of Theorem 2.1 for multiple elements, according to Dragomir’s technique [2].

As usual, we denote by $M_n(\mathcal{A})$ the C^* -algebra of $n \times n$ matrices with entries in \mathcal{A} .

Theorem 3.1. *For $j = 1, 2, \dots, n$, let A_j be a selfadjoint element of a unital C^* -algebra \mathcal{A} with unit I , and ρ_j be a bounded positive linear functional on \mathcal{A} such that $\sum_{j=1}^n \rho_j(I) = 1$, and f, g be continuous functions on the spectrum $\sigma(A_j)$ of A_j such that $0 < m_1 \leq f(s) \leq M_1$, $0 < m_2 \leq g(s) \leq M_2$ for all $s \in \sigma(A_j)$. Then*

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{\sum_{j=1}^n \rho_j(f(A_j)g(A_j))}{\sum_{j=1}^n \rho_j(f(A_j)) \sum_{j=1}^n \rho_j(g(A_j))} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2.$$

Proof. We define a positive linear functional on $M_n(\mathcal{A})$ as follows. For $B = (B_{ij}) \in M_n(\mathcal{A})$ with $B_{ij} \in \mathcal{A}$, $i, j = 1, \dots, n$, put $\rho(B) = \sum_{j=1}^n \rho_j(B_{jj})$. In particular, for $A = A_1 \oplus \dots \oplus A_n$ one has $\rho(A) = \sum_{j=1}^n \rho_j(A_j)$. It is easily seen that $\rho(f(A)g(A)) = \sum_{j=1}^n \rho_j(f(A_j)g(A_j))$, $\rho(f(A)) = \sum_{j=1}^n \rho_j(f(A_j))$ and $\rho(g(A)) = \sum_{j=1}^n \rho_j(g(A_j))$.

Now, the required inequalities of Theorem 3.1 follow from the inequalities of Theorem 2.1. ■

Corollary 3.1. For $j = 1, 2, \dots, n$, let $A_j \in \mathbb{B}(\mathcal{H})$ be a selfadjoint operator on a Hilbert space \mathcal{H} , $x_j \in \mathcal{H}$ be a vector such that $\sum_{j=1}^n \|x_j\|^2 = 1$, and f, g be continuous functions on the spectrum $\sigma(A_j)$ of A_j such that $0 < m_1 \leq f(s) \leq M_1$, $0 < m_2 \leq g(s) \leq M_2$ for all $s \in \sigma(A_j)$. Then

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{\sum_{j=1}^n \langle f(A_j)g(A_j)x_j, x_j \rangle}{\sum_{j=1}^n \langle f(A_j)x_j, x_j \rangle \sum_{j=1}^n \langle g(A_j)x_j, x_j \rangle} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2.$$

Proof. Apply Theorem 3.1 for the unital C^* -algebra $\mathcal{A} = \mathbb{B}(\mathcal{H})$ and positive linear functionals $\rho_j = \langle (\cdot)x_j, x_j \rangle$, $j = 1, 2, \dots, n$. ■

In the forthcoming result, by $\lambda_{\max}(A)$ (resp. $\lambda_{\min}(A)$) we denote the largest (resp. smallest) eigenvalue of a Hermitian matrix A . In addition, the symbol $\|\cdot\|$ stands for the spectral norm on $M_n(\mathbb{C})$.

Corollary 3.2. For $j = 1, 2, \dots, n$, let $A_j \in M_n(\mathbb{C})$ be a Hermitian matrix, x be a unit vector in \mathbb{C}^n , and $p_j \geq 0$ be a scalar with $\sum_{j=1}^m p_j = 1$, and f, g be continuous functions on the spectrum $\sigma(A_j)$ of A_j such that $0 < m_1 \leq f(s) \leq M_1$, $0 < m_2 \leq g(s) \leq M_2$ for all $s \in \sigma(A_j)$. Then

$$\frac{\lambda_{\max} \left(\sum_{j=1}^n p_j f(A_j)g(A_j) \right)}{\lambda_{\max} \left(\sum_{j=1}^n p_j f(A_j) \right) \cdot \lambda_{\max} \left(\sum_{j=1}^n p_j g(A_j) \right)} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2$$

or equivalently

$$\frac{\left\| \sum_{j=1}^n p_j f(A_j)g(A_j) \right\|}{\left\| \sum_{j=1}^n p_j f(A_j) \right\| \cdot \left\| \sum_{j=1}^n p_j g(A_j) \right\|} \leq \left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^2,$$

and

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{\lambda_{\min} \left(\sum_{j=1}^n p_j f(A_j) g(A_j) \right)}{\lambda_{\min} \left(\sum_{j=1}^n p_j f(A_j) \right) \cdot \lambda_{\min} \left(\sum_{j=1}^n p_j g(A_j) \right)}$$

or equivalently

$$\left(\frac{\sqrt{m_1 m_2} + \sqrt{M_1 M_2}}{\sqrt{m_1 M_2} + \sqrt{M_1 m_2}} \right)^{-2} \leq \frac{\left\| \left(\sum_{j=1}^n p_j f(A_j) g(A_j) \right)^{-1} \right\|^{-1}}{\left\| \left(\sum_{j=1}^n p_j f(A_j) \right)^{-1} \right\|^{-1} \cdot \left\| \left(\sum_{j=1}^n p_j g(A_j) \right)^{-1} \right\|^{-1}}.$$

Proof. Use Corollary 3.1 and Courant–Fischer’s min-max theorem. ■

Acknowledgement. The first author was supported by a grant from Ferdowsi University of Mashhad (No. MP90249MOS).

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