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Trace inequalities of Cassels and Grüss type for operators in Hilbert spaces

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Abstract. Some trace inequalities of Cassels type for operators in Hilbert spaces are provided. Applications in connection to Grüss inequality and for convex functions of selfadjoint operators are also given.

1 Introduction

DE GRUYTER

Let $\overline{\mathbf{a}} = (\mathfrak{a}_1, \dots, \mathfrak{a}_n)$ and $\overline{\mathbf{b}} = (\mathfrak{b}_1, \dots, \mathfrak{b}_n)$ be two positive *n*-tuples with

 $0 < \mathfrak{m}_1 \le \mathfrak{a}_i \le M_1 < \infty \text{ and } 0 < \mathfrak{m}_2 \le \mathfrak{b}_i \le M_2 < \infty;$ (1)

for each $i \in \{1, \ldots, n\}$, and some constants m_1, m_2, M_1, M_2 .

The following reverses of the Cauchy-Bunyakovsky-Schwarz inequality for positive sequences of real numbers are well known:

a) Pólya-Szegö's inequality [44]:

$$\frac{\sum_{k=1}^{n} a_k^2 \sum_{k=1}^{n} b_k^2}{\left(\sum_{k=1}^{n} a_k b_k\right)^2} \le \frac{1}{4} \left(\sqrt{\frac{M_1 M_2}{m_1 m_2}} + \sqrt{\frac{m_1 m_2}{M_1 M_2}} \right)^2$$

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b) Shisha-Mond's inequality [48]:

$$\frac{\sum_{k=1}^{n} a_{k}^{2}}{\sum_{k=1}^{n} a_{k} b_{k}} - \frac{\sum_{k=1}^{n} a_{k} b_{k}}{\sum_{k=1}^{n} b_{k}^{2}} \leq \left[\left(\frac{M_{1}}{m_{2}}\right)^{\frac{1}{2}} - \left(\frac{m_{1}}{M_{2}}\right)^{\frac{1}{2}} \right]^{2}$$

If $\overline{\mathbf{w}} = (w_1, \ldots, w_n)$ is a positive sequence, then the following weighted inequalities also hold:

c) Cassels' inequality [15]. If the positive real sequences $\overline{\mathbf{a}} = (a_1, \ldots, a_n)$ and $\overline{\mathbf{b}} = (b_1, \ldots, b_n)$ satisfy the condition

$$0 < m \le \frac{a_k}{b_k} \le M < \infty \text{ for each } k \in \{1, \dots, n\},$$
(2)

then

$$\frac{\left(\sum_{k=1}^{n} w_k a_k^2\right) \left(\sum_{k=1}^{n} w_k b_k^2\right)}{\left(\sum_{k=1}^{n} w_k a_k b_k\right)^2} \le \frac{(M+m)^2}{4mM}$$

d) Greub-Reinboldt's inequality [34]. We have

$$\left(\sum_{k=1}^{n} w_k a_k^2\right) \left(\sum_{k=1}^{n} w_k b_k^2\right) \le \frac{(M_1 M_2 + m_1 m_2)^2}{4m_1 m_2 M_1 M_2} \left(\sum_{k=1}^{n} w_k a_k b_k\right)^2,$$

provided $\overline{\mathbf{a}} = (\mathfrak{a}_1, \dots, \mathfrak{a}_n)$ and $\overline{\mathbf{b}} = (\mathfrak{b}_1, \dots, \mathfrak{b}_n)$ satisfy the condition (1).

For other recent results providing discrete reverse inequalities, see the monograph online [15].

The following reverse of Schwarz's inequality in inner product spaces holds [16].

Theorem 1 (Dragomir, 2003, [16]) Let $A, a \in \mathbb{C}$ and $x, y \in H$, a complex inner product space with the inner product $\langle \cdot, \cdot \rangle$. If

$$\operatorname{Re}\left\langle Ay - x, x - ay \right\rangle \ge 0, \tag{3}$$

or equivalently,

$$\left\| \mathbf{x} - \frac{\mathbf{a} + \mathbf{A}}{2} \cdot \mathbf{y} \right\| \le \frac{1}{2} \left| \mathbf{A} - \mathbf{a} \right| \left\| \mathbf{y} \right\|, \tag{4}$$

holds, then we have the inequality

$$0 \le \|\mathbf{x}\|^2 \|\mathbf{y}\|^2 - |\langle \mathbf{x}, \mathbf{y} \rangle|^2 \le \frac{1}{4} |\mathbf{A} - \mathbf{a}|^2 \|\mathbf{y}\|^4.$$
 (5)

The constant $\frac{1}{4}$ is sharp in (5).

In 1935, G. Grüss [35] proved the following integral inequality which gives an approximation of the integral mean of the product in terms of the product of the integrals means as follows:

$$\left|\frac{1}{b-a}\int_{a}^{b}f(x)g(x)dx - \frac{1}{b-a}\int_{a}^{b}f(x)dx \cdot \frac{1}{b-a}\int_{a}^{b}g(x)dx\right| \qquad (6)$$

$$\leq \frac{1}{4}\left(\Phi - \phi\right)\left(\Gamma - \gamma\right),$$

where f, $g : [a, b] \to \mathbb{R}$ are integrable on [a, b] and satisfy the condition

$$\phi \le f(x) \le \Phi, \gamma \le g(x) \le \Gamma \tag{7}$$

for each $x \in [a, b]$, where ϕ , Φ , γ , Γ are given real constants.

Moreover, the constant $\frac{1}{4}$ is sharp in the sense that it cannot be replaced by a smaller one.

In [18], in order to generalize the Grüss integral inequality in abstract structures the author has proved the following inequality in inner product spaces.

Theorem 2 (Dragomir, 1999, [18]) Let $(H, \langle \cdot, \cdot \rangle)$ be an inner product space over \mathbb{K} ($\mathbb{K} = \mathbb{R}, \mathbb{C}$) and $e \in H$, ||e|| = 1. If φ , γ , Φ , Γ are real or complex numbers and x, y are vectors in H such that the conditions

$$\operatorname{Re} \left\langle \Phi e - x, x - \varphi e \right\rangle \ge 0 \text{ and } \operatorname{Re} \left\langle \Gamma e - y, y - \gamma e \right\rangle \ge 0 \tag{8}$$

hold, then we have the inequality

$$|\langle \mathbf{x}, \mathbf{y} \rangle - \langle \mathbf{x}, \mathbf{e} \rangle \langle \mathbf{e}, \mathbf{y} \rangle| \le \frac{1}{4} |\Phi - \varphi| |\Gamma - \gamma|.$$
(9)

The constant $\frac{1}{4}$ is best possible in the sense that it can not be replaced by a smaller constant.

For other results of this type, see the recent monograph [21] and the references therein.

For other Grüss type results for integral and sums see the papers [1]-[3], [8]-[10], [17]-[24], [31], and the references therein.

In order to state some reverses of Schwarz and Grüss type inequalities for trace operators on complex Hilbert spaces we need some preparations as follows.

2 Some facts on trace of operators

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

$$\sum_{i\in I} \|Ae_i\|^2 < \infty.$$
⁽¹⁰⁾

It is well know that, if $\left\{e_i\right\}_{i\in I}$ and $\left\{f_j\right\}_{j\in J}$ are orthonormal bases for H and $A\in\mathcal{B}\left(H\right)$ then

$$\sum_{i \in I} \|Ae_i\|^2 = \sum_{j \in I} \|Af_j\|^2 = \sum_{j \in I} \|A^*f_j\|^2$$
(11)

showing that the definition (10) is independent of the orthonormal basis and A is a Hilbert-Schmidt operator iff A^* is a Hilbert-Schmidt operator.

Let $\mathcal{B}_2(H)$ the set of Hilbert-Schmidt operators in $\mathcal{B}(H)$. For $A \in \mathcal{B}_2(H)$ we define

$$\|A\|_{2} := \left(\sum_{i \in I} \|Ae_{i}\|^{2}\right)^{1/2}$$
(12)

for $\{e_i\}_{i \in I}$ an orthonormal basis of H. This definition does not depend on the choice of the orthonormal basis.

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 (11) we have that if $A \in \mathcal{B}_2(H)$, then $A^* \in \mathcal{B}_2(H)$ and $||A||_2 = ||A^*||_2$.

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

$$\|A\|_{1} := \sum_{i \in I} \langle |A| e_{i}, e_{i} \rangle < \infty.$$
(13)

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 $\mathcal{B}(H)$.

We define the *trace* of a trace class operator $A \in \mathcal{B}_1(H)$ to be

$$\operatorname{tr}(A) := \sum_{i \in I} \langle A e_i, e_i \rangle, \qquad (14)$$

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 (14) converges absolutely and it is independent from the choice of basis.

Utilising the trace notation we obviously have that

$$\langle A, B \rangle_2 = tr(B^*A) = tr(AB^*) \text{ and } ||A||_2^2 = tr(A^*A) = tr(|A|^2)$$

for any $A, B \in \mathcal{B}_{2}(H)$.

The following Hölder's type inequality has been obtained by Ruskai in [45]

$$|\operatorname{tr}(AB)| \le \operatorname{tr}(|AB|) \le \left[\operatorname{tr}\left(|A|^{1/\alpha}\right)\right]^{\alpha} \left[\operatorname{tr}\left(|B|^{1/(1-\alpha)}\right)\right]^{1-\alpha}$$
(15)

where $\alpha \in (0, 1)$ and $A, B \in \mathcal{B}(H)$ with $|A|^{1/\alpha}, |B|^{1/(1-\alpha)} \in \mathcal{B}_1(H)$.

In particular, for $\alpha = \frac{1}{2}$ we get the Schwarz inequality

$$|\operatorname{tr}(AB)| \le \operatorname{tr}(|AB|) \le \left[\operatorname{tr}(|A|^2)\right]^{1/2} \left[\operatorname{tr}(|B|^2)\right]^{1/2}$$
(16)

with $A, B \in \mathcal{B}_2(H)$.

For the theory of trace functionals and their applications the reader is referred to [49].

For some classical trace inequalities see [11], [13], [42] and [53], which are continuations of the work of Bellman [5]. For related works the reader can refer to [4], [6], [11], [32], [36], [37], [39], [46] and [50].

We denote by

 $\mathcal{B}_{1}^{+}\left(H\right):=\left\{P:\ P\in\mathcal{B}_{1}\left(H\right),\ P \ \mathrm{and} \ \mathrm{is} \ \mathrm{selfadjoint} \ \mathrm{and} \ P\geq0\right\}.$

We obtained recently the following result [29]:

Theorem 3 For any A, $C \in \mathcal{B}(H)$ and $P \in \mathcal{B}_1^+(H) \setminus \{0\}$ we have the inequality

$$\begin{aligned} \left| \frac{\operatorname{tr}\left(\mathsf{PAC}\right)}{\operatorname{tr}\left(\mathsf{P}\right)} - \frac{\operatorname{tr}\left(\mathsf{PA}\right)}{\operatorname{tr}\left(\mathsf{P}\right)} \frac{\operatorname{tr}\left(\mathsf{PC}\right)}{\operatorname{tr}\left(\mathsf{P}\right)} \right| \\ &\leq \inf_{\lambda \in \mathbb{C}} \left\| A - \lambda \cdot \mathbf{1}_{\mathsf{H}} \right\| \frac{1}{\operatorname{tr}\left(\mathsf{P}\right)} \operatorname{tr}\left(\left| \left(C - \frac{\operatorname{tr}\left(\mathsf{PC}\right)}{\operatorname{tr}\left(\mathsf{P}\right)} \mathbf{1}_{\mathsf{H}} \right) \mathsf{P} \right| \right) \\ &\leq \inf_{\lambda \in \mathbb{C}} \left\| A - \lambda \cdot \mathbf{1}_{\mathsf{H}} \right\| \left[\frac{\operatorname{tr}\left(\mathsf{P}\left|\mathsf{C}\right|^{2}\right)}{\operatorname{tr}\left(\mathsf{P}\right)} - \left| \frac{\operatorname{tr}\left(\mathsf{PC}\right)}{\operatorname{tr}\left(\mathsf{P}\right)} \right|^{2} \right]^{1/2}, \end{aligned}$$
(17)

where $\|\cdot\|$ is the operator norm.

In the following we establish other similar results for trace that generalize the classical Cassels' inequality stated in the introduction.

3 Cassels type trace inequalities

For two given operators $T\!\!,\,U\in B\left(H\right)$ and two given scalars $\alpha,\,\beta\in\mathbb{C}$ consider the transform

$$\mathcal{C}_{\alpha,\beta}(\mathsf{T},\mathsf{U}) = (\mathsf{T}^* - \bar{\alpha}\mathsf{U}^*)(\beta\mathsf{U} - \mathsf{T}).$$

This transform generalizes the transform

$$\mathcal{C}_{\alpha,\beta}\left(T\right):=\left(T^{*}-\bar{\alpha}\mathbf{1}_{H}\right)\left(\beta\mathbf{1}_{H}-T\right)=\mathcal{C}_{\alpha,\beta}\left(T,\mathbf{1}_{H}\right),$$

where $1_{\rm H}$ is the identity operator, which has been introduced in [27] in order to provide some generalizations of the well known Kantorovich inequality for operators in Hilbert spaces.

We recall that a bounded linear operator T on the complex Hilbert space $(H, \langle \cdot, \cdot \rangle)$ is called *accretive* if $\operatorname{Re} \langle Ty, y \rangle \geq 0$ for any $y \in H$.

Utilizing the following identity

$$\operatorname{Re} \left\langle \mathcal{C}_{\alpha,\beta} \left(\mathsf{T}, \mathsf{U} \right) \mathsf{x}, \mathsf{x} \right\rangle = \operatorname{Re} \left\langle \mathcal{C}_{\beta,\alpha} \left(\mathsf{T}, \mathsf{U} \right) \mathsf{x}, \mathsf{x} \right\rangle$$
$$= \frac{1}{4} \left| \beta - \alpha \right|^{2} \left\| \mathsf{U} \mathsf{x} \right\|^{2} - \left\| \mathsf{T} \mathsf{x} - \frac{\alpha + \beta}{2} \cdot \mathsf{U} \mathsf{x} \right\|^{2}$$
$$= \frac{1}{4} \left| \beta - \alpha \right|^{2} \left\langle |\mathsf{U}|^{2} \mathsf{x}, \mathsf{x} \right\rangle - \left\langle \left| \mathsf{T} - \frac{\alpha + \beta}{2} \cdot \mathsf{U} \right|^{2} \mathsf{x}, \mathsf{x} \right\rangle$$
(18)

that holds for any scalars α , β and any vector $x \in H$, we can give a simple characterization result that is useful in the following:

Lemma 1 For α , $\beta \in \mathbb{C}$ and T, $U \in B(H)$ the following statements are equivalent:

- (i) The transform $C_{\alpha,\beta}(T, U)$ (or, equivalently, $C_{\beta,\alpha}(T, U)$) is accretive;
- (ii) We have the norm inequality

$$\left\| \mathsf{T} \mathbf{x} - \frac{\alpha + \beta}{2} \cdot \mathbf{U} \mathbf{x} \right\| \le \frac{1}{2} \left| \beta - \alpha \right| \left\| \mathsf{U} \mathbf{x} \right\| \tag{19}$$

for any $x \in H$;

(iii) We have the following inequality in the operator order

$$\left| T - \frac{\alpha + \beta}{2} \cdot U \right|^2 \leq \frac{1}{4} \left| \beta - \alpha \right|^2 \left| U \right|^2$$

As a consequence of the above lemma we can state:

Corollary 1 Let α , $\beta \in \mathbb{C}$ and T, $U \in B(H)$. If $\mathcal{C}_{\alpha,\beta}(T,U)$ is accretive, then

$$\left\| \mathsf{T} - \frac{\alpha + \beta}{2} \cdot \mathsf{U} \right\| \le \frac{1}{2} \left| \beta - \alpha \right| \left\| \mathsf{U} \right\|.$$
(20)

Remark 1 In order to give examples of linear operators T, $U \in B(H)$ and numbers α , $\beta \in \mathbb{C}$ such that the transform $C_{\alpha,\beta}(T,U)$ is accretive, it suffices to select two bounded linear operator S and V and the complex numbers z, w $(w \neq 0)$ with the property that $||Sx - zVx|| \leq |w| ||Vx||$ for any $x \in H$, and, by choosing T = S, U = V, $\alpha = \frac{1}{2}(z + w)$ and $\beta = \frac{1}{2}(z - w)$ we observe that Tand U satisfy (19), i.e., $C_{\alpha,\beta}(T,U)$ is accretive.

The following result also holds:

Lemma 2 Let, either $P \in \mathcal{B}_+(H)$, A, $B \in \mathcal{B}_2(H)$ or $P \in \mathcal{B}_1^+(H)$, A, $B \in \mathcal{B}(H)$ and $\gamma, \Gamma \in \mathbb{C}$. Then

$$\operatorname{Re}\left(\operatorname{tr}\left[\mathsf{P}\left(\mathsf{A}^{*}-\overline{\gamma}\mathsf{B}^{*}\right)\left(\mathsf{\Gamma}\mathsf{B}-\mathsf{A}\right)\right]\right) \geq 0 \tag{21}$$

if and only if

$$\operatorname{tr}\left(\mathsf{P}\left|\mathsf{A}-\frac{\gamma+\Gamma}{2}\mathsf{B}\right|^{2}\right) \leq \frac{1}{4}\left|\Gamma-\gamma\right|^{2}\operatorname{tr}\left(\mathsf{P}\left|\mathsf{B}\right|^{2}\right).$$
(22)

To simplify the writing, we the say that (A, B) satisfies the $P-(\gamma, \Gamma)$ -trace property.

Proof. We have the equalities

$$\frac{1}{4} |\Gamma - \gamma|^2 P |B|^2 - P \left| A - \frac{\gamma + \Gamma}{2} B \right|^2$$

$$= P \left[\frac{1}{4} |\Gamma - \gamma|^2 |B|^2 - \left| A - \frac{\gamma + \Gamma}{2} B \right|^2 \right]$$

$$= P \left[\frac{1}{4} |\Gamma - \gamma|^2 |B|^2 - \left(A - \frac{\gamma + \Gamma}{2} B \right)^* \left(A - \frac{\gamma + \Gamma}{2} B \right) \right]$$
(23)

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$$= P\left[\frac{1}{4}\left|\Gamma - \gamma\right|^{2}\left|B\right|^{2} - \left|A\right|^{2} + \frac{\overline{\gamma + \Gamma}}{2}B^{*}A + \frac{\gamma + \Gamma}{2}A^{*}B - \left|\frac{\gamma + \Gamma}{2}\right|^{2}\left|B\right|^{2}\right]$$
$$= P\left[-\left|A\right|^{2} + \frac{\overline{\gamma + \Gamma}}{2}B^{*}A + \frac{\gamma + \Gamma}{2}A^{*}B + \left(\frac{1}{4}\left|\Gamma - \gamma\right|^{2} - \left|\frac{\gamma + \Gamma}{2}\right|^{2}\right)\left|B\right|^{2}\right]$$
$$= P\left[-\left|A\right|^{2} + \frac{\overline{\gamma + \Gamma}}{2}B^{*}A + \frac{\gamma + \Gamma}{2}A^{*}B - \operatorname{Re}\left(\Gamma\overline{\gamma}\right)\left|B\right|^{2}\right]$$

for any bounded operators A, B, P and the complex numbers $\gamma,\,\Gamma\in\mathbb{C}.$

Taking the trace in (23) we get

$$\begin{aligned} \frac{1}{4} |\Gamma - \gamma|^{2} \operatorname{tr} \left(P |B|^{2} \right) &- \operatorname{tr} \left(P \left| A - \frac{\gamma + \Gamma}{2} B \right|^{2} \right) \end{aligned} \tag{24} \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \frac{\overline{\gamma + \Gamma}}{2} \operatorname{tr} \left(PB^{*}A \right) + \frac{\gamma + \Gamma}{2} \operatorname{tr} \left(PA^{*}B \right) \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \frac{\overline{\gamma + \Gamma}}{2} \operatorname{tr} \left(PB^{*}A \right) + \frac{\gamma + \Gamma}{2} \operatorname{tr} \left(PB^{*}A \right) \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \frac{\overline{\gamma + \Gamma}}{2} \operatorname{tr} \left(PB^{*}A \right) + \frac{\overline{\gamma + \Gamma}}{2} \operatorname{tr} \left(PB^{*}A \right) \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + 2\operatorname{Re} \left[\frac{\overline{\gamma + \Gamma}}{2} \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right) \right] + \operatorname{Re} \left[\overline{\Gamma} \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right) \right] + \operatorname{Re} \left[\overline{\Gamma} \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right) \right] + \operatorname{Re} \left[\overline{\Gamma} \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right) \right] + \operatorname{Re} \left[\overline{\Gamma} \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right) \right] + \operatorname{Re} \left[\overline{\Gamma} \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right) \right] + \operatorname{Re} \left[\Gamma \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= -\operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right) \right] + \operatorname{Re} \left[\Gamma \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= \operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right) \right] + \operatorname{Re} \left[\Gamma \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= \operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right) \right] \\ &= \operatorname{tr} \left(P |A|^{2} \right) - \operatorname{Re} \left(\Gamma \overline{\gamma} \right) \operatorname{tr} \left(P |B|^{2} \right) + \operatorname{Re} \left[\overline{\gamma} \operatorname{tr} \left(PB^{*}A \right)$$

$$\begin{split} &\operatorname{Re}\left(\operatorname{tr}\left[\mathsf{P}\left(\mathsf{A}^{*}-\overline{\gamma}\mathsf{B}^{*}\right)\left(\mathsf{\Gamma}\mathsf{B}-\mathsf{A}\right)\right]\right)\\ &=\operatorname{Re}\left[\operatorname{tr}\left(\mathsf{\Gamma}\mathsf{P}\mathsf{A}^{*}\mathsf{B}+\overline{\gamma}\mathsf{P}\mathsf{B}^{*}\mathsf{A}-\overline{\gamma}\mathsf{\Gamma}\mathsf{P}\mathsf{B}^{*}\mathsf{B}-\mathsf{P}\mathsf{A}^{*}\mathsf{A}\right)\right]\\ &=\operatorname{Re}\left[\operatorname{\Gamma}\operatorname{tr}\left(\mathsf{P}\mathsf{A}^{*}\mathsf{B}\right)+\overline{\gamma}\operatorname{tr}\left(\mathsf{P}\mathsf{B}^{*}\mathsf{A}\right)\right]-\overline{\gamma}\operatorname{\Gamma}\operatorname{tr}\left(\mathsf{P}\left|\mathsf{B}\right|^{2}\right)-\operatorname{tr}\left(\mathsf{P}\left|\mathsf{A}\right|^{2}\right)\right]\\ &=\operatorname{Re}\left[\operatorname{\Gamma}\operatorname{tr}\left(\mathsf{P}\mathsf{B}^{*}\mathsf{A}\right)+\overline{\gamma}\operatorname{tr}\left(\mathsf{P}\mathsf{B}^{*}\mathsf{A}\right)\right]-\operatorname{tr}\left(\mathsf{P}\left|\mathsf{B}\right|^{2}\right)\operatorname{Re}\left(\overline{\gamma}\mathsf{\Gamma}\right)-\operatorname{tr}\left(\mathsf{P}\left|\mathsf{A}\right|^{2}\right), \end{split}$$

then we get

$$\frac{1}{4} |\Gamma - \gamma|^2 \operatorname{tr} \left(P |B|^2 \right) - \operatorname{tr} \left(P \left| A - \frac{\gamma + \Gamma}{2} B \right|^2 \right)$$

$$= \operatorname{Re} \left(\operatorname{tr} \left[P \left(A^* - \overline{\gamma} B^* \right) \left(\Gamma B - A \right) \right] \right),$$

$$(25)$$

Brought to you by | Victoria University Australia Authenticated Download Date | 6/18/18 5:40 AM which proves the desired equivalence.

Corollary 2 Let, either $P \in \mathcal{B}_+(H)$, A, $B \in \mathcal{B}_2(H)$ or $P \in \mathcal{B}_1^+(H)$, A, $B \in \mathcal{B}(H)$ and γ , $\Gamma \in \mathbb{C}$. If the transform $\mathcal{C}_{\gamma,\Gamma}(A, B)$ is accretive, then (A, B) satisfies the P- (γ, Γ) -trace property.

We have the following result:

Theorem 4 Let, either $P \in \mathcal{B}_+(H)$, A, $B \in \mathcal{B}_2(H)$ or $P \in \mathcal{B}_1^+(H)$, A, $B \in \mathcal{B}(H)$ and γ , $\Gamma \in \mathbb{C}$ with $\operatorname{Re}(\Gamma \overline{\gamma}) = \operatorname{Re}(\Gamma) \operatorname{Re}(\gamma) + \operatorname{Im}(\Gamma) \operatorname{Im}(\gamma) > 0$.

(i) If (A, B) satisfies the $P-(\gamma, \Gamma)$ -trace property, then we have

$$\operatorname{tr}\left(\mathsf{P}\,|\mathsf{A}|^{2}\right)\operatorname{tr}\left(\mathsf{P}\,|\mathsf{B}|^{2}\right)$$

$$\leq \frac{1}{4} \cdot \frac{\left[\operatorname{Re}\left(\gamma+\Gamma\right)\operatorname{Re}\operatorname{tr}\left(\mathsf{PB}^{*}\mathsf{A}\right)+\operatorname{Im}\left(\gamma+\Gamma\right)\operatorname{Im}\operatorname{tr}\left(\mathsf{PB}^{*}\mathsf{A}\right)\right]^{2}}{\operatorname{Re}\left(\Gamma\right)\operatorname{Re}\left(\gamma\right)+\operatorname{Im}\left(\Gamma\right)\operatorname{Im}\left(\gamma\right)}$$

$$\leq \frac{1}{4} \cdot \frac{\left|\gamma+\Gamma\right|^{2}}{\operatorname{Re}\left(\Gamma\overline{\gamma}\right)}\left|\operatorname{tr}\left(\mathsf{PB}^{*}\mathsf{A}\right)\right|^{2}.$$

$$(26)$$

(ii) If the transform $C_{\gamma,\Gamma}(A, B)$ is accretive, then the inequality (26) also holds.

Proof. (i) If (A, B) satisfies the P- (γ, Γ) -trace property, then, on utilizing the calculations above, we have

$$\begin{split} & 0 \leq \frac{1}{4} \left| \boldsymbol{\Gamma} - \boldsymbol{\gamma} \right|^2 \operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{B} \right|^2 \right) - \operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{A} - \frac{\boldsymbol{\gamma} + \boldsymbol{\Gamma}}{2} \boldsymbol{B} \right|^2 \right) \\ & = -\operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{A} \right|^2 \right) - \operatorname{Re} \left(\boldsymbol{\Gamma} \overline{\boldsymbol{\gamma}} \right) \operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{B} \right|^2 \right) + \operatorname{Re} \left[\overline{\boldsymbol{\gamma}} \operatorname{tr} \left(\boldsymbol{P} \boldsymbol{B}^* \boldsymbol{A} \right) \right] + \operatorname{Re} \left[\boldsymbol{\Gamma} \overline{\operatorname{tr} \left(\boldsymbol{P} \boldsymbol{B}^* \boldsymbol{A} \right)} \right] \\ & = -\operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{A} \right|^2 \right) - \operatorname{Re} \left(\boldsymbol{\Gamma} \overline{\boldsymbol{\gamma}} \right) \operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{B} \right|^2 \right) + \operatorname{Re} \left[\overline{\boldsymbol{\gamma}} \operatorname{tr} \left(\boldsymbol{P} \boldsymbol{B}^* \boldsymbol{A} \right) \right] + \operatorname{Re} \left[\overline{\boldsymbol{\Gamma} \operatorname{tr} \left(\boldsymbol{P} \boldsymbol{B}^* \boldsymbol{A} \right)} \right] \\ & = -\operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{A} \right|^2 \right) - \operatorname{Re} \left(\boldsymbol{\Gamma} \overline{\boldsymbol{\gamma}} \right) \operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{B} \right|^2 \right) + \operatorname{Re} \left[\overline{\boldsymbol{\gamma}} \operatorname{tr} \left(\boldsymbol{P} \boldsymbol{B}^* \boldsymbol{A} \right) \right] + \operatorname{Re} \left[\overline{\boldsymbol{\Gamma}} \operatorname{tr} \left(\boldsymbol{P} \boldsymbol{B}^* \boldsymbol{A} \right) \right] \\ & = -\operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{A} \right|^2 \right) - \operatorname{Re} \left(\boldsymbol{\Gamma} \overline{\boldsymbol{\gamma}} \right) \operatorname{tr} \left(\boldsymbol{P} \left| \boldsymbol{B} \right|^2 \right) + \operatorname{Re} \left[\left(\overline{\boldsymbol{\gamma}} + \overline{\boldsymbol{\Gamma}} \right) \operatorname{tr} \left(\boldsymbol{P} \boldsymbol{B}^* \boldsymbol{A} \right) \right] , \end{split}$$

which implies that

$$\operatorname{tr}(\mathsf{P}|\mathsf{A}|^{2}) + \operatorname{Re}(\Gamma\overline{\gamma})\operatorname{tr}(\mathsf{P}|\mathsf{B}|^{2}) \leq \operatorname{Re}\left[\left(\overline{\gamma} + \overline{\Gamma}\right)\operatorname{tr}(\mathsf{P}\mathsf{B}^{*}\mathsf{A})\right]$$

= Re (\(\gamma\) + \(\Gamma\) Re tr (\(\PB^{*}\mathsf{A}\)) + \(\operatorname{Im}(\(\gamma\) + \Gamma\) Im tr (\(\PB^{*}\mathsf{A}\)). (27)

Making use of the elementary inequality

$$2\sqrt{pq} \le p+q, \ p,q \ge 0,$$

we also have

$$2\sqrt{\operatorname{Re}\left(\Gamma\overline{\gamma}\right)\operatorname{tr}\left(P\left|A\right|^{2}\right)\operatorname{tr}\left(P\left|B\right|^{2}\right)} \leq \operatorname{tr}\left(P\left|A\right|^{2}\operatorname{big}\right) + \operatorname{Re}\left(\Gamma\overline{\gamma}\right)\operatorname{tr}\left(P\left|B\right|^{2}\right).$$
(28)

Utilising (27) and (28) we get

$$\sqrt{\operatorname{tr}(\mathsf{P}|\mathsf{A}|^{2})\operatorname{tr}(\mathsf{P}|\mathsf{B}|^{2})} \leq \frac{\operatorname{Re}(\gamma+\Gamma)\operatorname{Re}\operatorname{tr}(\mathsf{P}\mathsf{B}^{*}\mathsf{A}) + \operatorname{Im}(\gamma+\Gamma)\operatorname{Im}\operatorname{tr}(\mathsf{P}\mathsf{B}^{*}\mathsf{A})}{2\sqrt{\operatorname{Re}(\Gamma\gamma)}}$$
(29)

that is equivalent with the first inequality in (26).

The second inequality in (26) is obvious by Schwarz inequality

$$(ab + cd)^2 \leq (a^2 + c^2)(b^2 + d^2), a, b, c, d \in \mathbb{R}.$$

The (ii) is obvious from (i).

Remark 2 We observe that the inequality between the first and last term in (26) is equivalent to

$$0 \le \operatorname{tr}(\mathsf{P}|\mathsf{A}|^{2})\operatorname{tr}(\mathsf{P}|\mathsf{B}|^{2}) - |\operatorname{tr}(\mathsf{P}\mathsf{B}^{*}\mathsf{A})|^{2} \le \frac{1}{4} \cdot \frac{|\gamma - \Gamma|^{2}}{\operatorname{Re}(\Gamma\overline{\gamma})} |\operatorname{tr}(\mathsf{P}\mathsf{B}^{*}\mathsf{A})|^{2}.$$
(30)

Corollary 3 Let, either $P \in \mathcal{B}_+(H)$, $A \in \mathcal{B}_2(H)$ or $P \in \mathcal{B}_1^+(H)$, $A \in \mathcal{B}(H)$ and γ , $\Gamma \in \mathbb{C}$ with $\operatorname{Re}(\Gamma \overline{\gamma}) = \operatorname{Re}(\Gamma) \operatorname{Re}(\gamma) + \operatorname{Im}(\Gamma) \operatorname{Im}(\gamma) > 0$. (i) If A satisfies the P- (γ, Γ) -trace property, namely

 $\operatorname{Re}\left(\operatorname{tr}\left[P\left(A^{*}-\overline{\gamma}\mathbf{1}_{H}\right)\left(\Gamma\mathbf{1}_{H}-A\right)\right]\right)>0$

or, equivalently

$$\operatorname{tr}\left(\mathsf{P}\left|\mathsf{A}-\frac{\gamma+\Gamma}{2}\mathbf{1}_{\mathsf{H}}\right|^{2}\right) \leq \frac{1}{4}\left|\Gamma-\gamma\right|^{2}\operatorname{tr}\left(\mathsf{P}\right),\tag{32}$$

then we have

$$\frac{\operatorname{tr}\left(\mathsf{P}\left|\mathsf{A}\right|^{2}\right)}{\operatorname{tr}\left(\mathsf{P}\right)} \leq \frac{1}{4} \cdot \frac{\left[\operatorname{Re}\left(\gamma + \Gamma\right) \frac{\operatorname{Ret}\left(\mathsf{PA}\right)}{\operatorname{tr}\left(\mathsf{P}\right)} + \operatorname{Im}\left(\gamma + \Gamma\right) \frac{\operatorname{Imtr}\left(\mathsf{PA}\right)}{\operatorname{tr}\left(\mathsf{P}\right)}\right]^{2}}{\operatorname{Re}\left(\Gamma\right) \operatorname{Re}\left(\gamma\right) + \operatorname{Im}\left(\Gamma\right) \operatorname{Im}\left(\gamma\right)} \qquad (33)$$

$$\leq \frac{1}{4} \cdot \frac{\left|\gamma + \Gamma\right|^{2}}{\operatorname{Re}\left(\Gamma\overline{\gamma}\right)} \left|\frac{\operatorname{tr}\left(\operatorname{PA}\right)}{\operatorname{tr}\left(\mathsf{P}\right)}\right|^{2}.$$

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(ii) If the transform $C_{\gamma,\Gamma}(A)$ is accretive, then the inequality (26) also holds. (iii) We have

$$0 \leq \frac{\operatorname{tr}(\mathsf{P}|\mathsf{A}|^{2})}{\operatorname{tr}(\mathsf{P})} - \left|\frac{\operatorname{tr}(\mathsf{P}\mathsf{A})}{\operatorname{tr}(\mathsf{P})}\right|^{2} \leq \frac{1}{4} \cdot \frac{|\gamma - \Gamma|^{2}}{\operatorname{Re}(\Gamma\overline{\gamma})} \left|\frac{\operatorname{tr}(\mathsf{P}\mathsf{A})}{\operatorname{tr}(\mathsf{P})}\right|^{2}.$$
 (34)

Remark 3 The case of selfadjoint operators is as follows.

Let A, B be selfadjoint operators and either $P \in \mathcal{B}_+(H)$, A, $B \in \mathcal{B}_2(H)$ or $P \in \mathcal{B}_1^+(H)$, A, $B \in \mathcal{B}(H)$ and $\mathfrak{m}, M \in \mathbb{R}$ with $\mathfrak{m}M > \mathfrak{0}$.

(i) If (A, B) satisfies the P-(m, M)-trace property, then we have

$$\operatorname{tr}(\mathsf{P}\mathsf{A}^{2})\operatorname{tr}(\mathsf{P}\mathsf{B}^{2}) \leq \frac{(\mathfrak{m}+\mathsf{M})^{2}}{4\mathfrak{m}\mathsf{M}}\left[\operatorname{tr}(\mathsf{P}\mathsf{B}\mathsf{A})\right]^{2} \tag{35}$$

or, equivalently

$$0 \le \operatorname{tr}(\mathsf{P}\mathsf{A}^{2})\operatorname{tr}(\mathsf{P}\mathsf{B}^{2}) - [\operatorname{tr}(\mathsf{P}\mathsf{B}\mathsf{A})]^{2} \le \frac{(\mathfrak{m} - \mathcal{M})^{2}}{4\mathfrak{m}\mathcal{M}} [\operatorname{tr}(\mathsf{P}\mathsf{B}\mathsf{A})]^{2}.$$
(36)

(ii) If the transform $C_{m,M}(A, B)$ is accretive, then the inequality (35) also holds.

(iii) If $(A - mB)(MB - A) \ge 0$, then (35) is valid.

We observe that the inequality (35) is the operator trace inequality version of Cassels' inequality from Introduction.

4 Trace inequalities of Grüss type

Let P be a selfadjoint operator with $P \ge 0$. The functional $\langle \cdot, \cdot \rangle_{2,P}$ defined by

$$\langle \mathbf{A}, \mathbf{B} \rangle_{2,\mathbf{P}} := \operatorname{tr}(\mathbf{PB}^*\mathbf{A}) = \operatorname{tr}(\mathbf{APB}^*) = \operatorname{tr}(\mathbf{B}^*\mathbf{AP})$$

is a nonnegative Hermitian form on $\mathcal{B}_2(H)$, i.e. $\langle \cdot, \cdot \rangle_{2,P}$ satisfies the properties: (h) $\langle A, A \rangle_{2,P} \ge 0$ for any $A \in \mathcal{B}_2(H)$;

(*hh*) $\langle \cdot, \cdot \rangle_{2,P}$ is linear in the first variable;

(*hhh*) $\langle \mathsf{B}, \mathsf{A} \rangle_{2,\mathsf{P}} = \overline{\langle \mathsf{A}, \mathsf{B} \rangle}_{2,\mathsf{P}}$ for any $\mathsf{A}, \mathsf{B} \in \mathcal{B}_2(\mathsf{H})$.

Using the properties of the trace we also have the following representations

$$\|A\|_{2,P}^{2} := \operatorname{tr}(P|A|^{2}) = \operatorname{tr}(APA^{*}) = \operatorname{tr}(|A|^{2}P)$$

and

$$\langle A, B \rangle_{2,P} = \operatorname{tr} (APB^*) = \operatorname{tr} (B^*AP)$$

for any A, $B \in \mathcal{B}_2(H)$.

The same definitions can be considered if $P \in \mathcal{B}_1^+(H)$ and $A, B \in \mathcal{B}(H)$. We have the following Grüss type inequality: **Theorem 5** Let, either $P \in \mathcal{B}_+(H)$, A, B, $C \in \mathcal{B}_2(H)$ or $P \in \mathcal{B}_1^+(H)$, A, B, $C \in \mathcal{B}(H)$ with $P|A|^2$, $P|B|^2$, $P|C|^2 \neq 0$ and λ , Γ , δ , $\Delta \in \mathbb{C}$ with $\operatorname{Re}(\Gamma\overline{\gamma})$, $\operatorname{Re}(\Delta\overline{\delta}) > 0$. If (A, C) has the trace $P(\lambda, \Gamma)$ -property and (B, C) has the trace $P(\delta, \Delta)$ -property, then

$$\left| \frac{\operatorname{tr} (\operatorname{PB}^* A) \operatorname{tr} (\operatorname{P} |C|^2)}{\operatorname{tr} (\operatorname{PC}^* A) \operatorname{tr} (\operatorname{PB}^* C)} - 1 \right| \le \frac{1}{4} \cdot \frac{|\gamma - \Gamma| |\delta - \Delta|}{\sqrt{\operatorname{Re} (\Gamma \overline{\gamma}) \operatorname{Re} (\Delta \overline{\delta})}}.$$
 (37)

Proof. We prove in the case that $P \in \mathcal{B}_{+}(H)$ and $A, B, C \in \mathcal{B}_{2}(H)$.

Making use of the Schwarz inequality for the nonnegative hermitian form $\langle \cdot, \cdot \rangle_{2,P}$ we have

$$\left|\left\langle A,B\right\rangle _{2,P}
ight|^{2}\leq\left\langle A,A
ight
angle _{2,P}\left\langle B,B
ight
angle _{2,P}$$

for any A, $B \in \mathcal{B}_2(H)$.

Let $C \in \mathcal{B}_{2}(H)$, $C \neq 0$. Define the mapping $[\cdot, \cdot]_{2,P,C} : \mathcal{B}_{2}(H) \times \mathcal{B}_{2}(H) \to \mathbb{C}$ by

$$[\mathsf{A},\mathsf{B}]_{2,\mathsf{P},\mathsf{C}} := \langle \mathsf{A},\mathsf{B}\rangle_{2,\mathsf{P}} \, \|\mathsf{C}\|_{2,\mathsf{P}}^2 - \langle \mathsf{A},\mathsf{C}\rangle_{2,\mathsf{P}} \, \langle \mathsf{C},\mathsf{B}\rangle_{2,\mathsf{P}} \,.$$

Observe that $[\cdot, \cdot]_{2,P,C}$ is a nonnegative Hermitian form on $\mathcal{B}_2(H)$ and by Schwarz inequality we also have

$$\begin{split} \left| \langle \mathbf{A}, \mathbf{B} \rangle_{2, \mathsf{P}} \left\| \mathbf{C} \right\|_{2, \mathsf{P}}^{2} - \langle \mathbf{A}, \mathbf{C} \rangle_{2, \mathsf{P}} \left\langle \mathbf{C}, \mathbf{B} \right\rangle_{2, \mathsf{P}} \right|^{2} \\ & \leq \left[\left\| \mathbf{A} \right\|_{2, \mathsf{P}}^{2} \left\| \mathbf{C} \right\|_{2, \mathsf{P}}^{2} - \left| \langle \mathbf{A}, \mathbf{C} \rangle_{2, \mathsf{P}} \right|^{2} \right] \left[\left\| \mathbf{B} \right\|_{2, \mathsf{P}}^{2} \left\| \mathbf{C} \right\|_{2, \mathsf{P}}^{2} - \left| \langle \mathbf{B}, \mathbf{C} \rangle_{2, \mathsf{P}} \right|^{2} \right] \end{split}$$

for any $A, B \in \mathcal{B}_{2}(H)$, namely

$$\begin{aligned} \left| \operatorname{tr} (\mathsf{PB}^{*}\mathsf{A}) \operatorname{tr} (\mathsf{P} |\mathsf{C}|^{2}) - \operatorname{tr} (\mathsf{PC}^{*}\mathsf{A}) \operatorname{tr} (\mathsf{PB}^{*}\mathsf{C}) \right|^{2} \\ &\leq \left[\operatorname{tr} (\mathsf{P} |\mathsf{A}|^{2}) \operatorname{tr} (\mathsf{P} |\mathsf{C}|^{2}) - |\operatorname{tr} (\mathsf{PC}^{*}\mathsf{A})|^{2} \right] \\ &\times \left[\operatorname{tr} (\mathsf{P} |\mathsf{B}|^{2}) \operatorname{tr} (\mathsf{P} |\mathsf{C}|^{2}) - |\operatorname{tr} (\mathsf{PB}^{*}\mathsf{C})|^{2} \right], \end{aligned} (38)$$

where for the last term we used the equality $|\langle B, C \rangle_{2,P}|^2 = |\langle C, B \rangle_{2,P}|^2$.

Since (A, C) has the trace $P(\lambda, \Gamma)$ -property and (B, C) has the trace $P(\delta, \Delta)$ -property, then by (30) we have

$$0 \le \operatorname{tr}(P|A|^{2})\operatorname{tr}(P|C|^{2}) - |\operatorname{tr}(PC^{*}A)|^{2} \le \frac{1}{4} \cdot \frac{|\gamma - \Gamma|^{2}}{\operatorname{Re}(\Gamma\overline{\gamma})} |\operatorname{tr}(PC^{*}A)|^{2}$$
(39)

and

$$0 \le \operatorname{tr}(\mathsf{P}|\mathsf{B}|^{2})\operatorname{tr}(\mathsf{P}|\mathsf{C}|^{2}) - |\operatorname{tr}(\mathsf{P}\mathsf{B}^{*}\mathsf{C})|^{2} \le \frac{1}{4} \cdot \frac{|\delta - \Delta|^{2}}{\operatorname{Re}(\Delta\overline{\delta})} |\operatorname{tr}(\mathsf{P}\mathsf{B}^{*}\mathsf{C})|^{2}.$$
(40)

If we multiply the inequalities (39) and (40) we get

$$\begin{split} &\left[\operatorname{tr}\left(\mathsf{P}\,|\mathsf{A}|^{2}\right)\operatorname{tr}\left(\mathsf{P}\,|\mathsf{C}|^{2}\right) - |\operatorname{tr}\left(\mathsf{P}\mathsf{C}^{*}\mathsf{A}\right)|^{2}\right] \\ &\times \left[\operatorname{tr}\left(\mathsf{P}\,|\mathsf{B}|^{2}\right)\operatorname{tr}\left(\mathsf{P}\,|\mathsf{C}|^{2}\right) - |\operatorname{tr}\left(\mathsf{PB}^{*}\mathsf{C}\right)|^{2}\right] \\ &\leq \frac{1}{16} \cdot \frac{|\gamma - \Gamma|^{2}}{\operatorname{Re}\left(\Gamma\overline{\gamma}\right)} \frac{|\delta - \Delta|^{2}}{\operatorname{Re}\left(\Delta\overline{\delta}\right)} |\operatorname{tr}\left(\mathsf{PC}^{*}\mathsf{A}\right)|^{2} |\operatorname{tr}\left(\mathsf{PB}^{*}\mathsf{C}\right)|^{2}. \end{split}$$
(41)

If we use (38) and (41) we get

$$\left| \operatorname{tr} (\mathsf{PB}^*\mathsf{A}) \operatorname{tr} \left(\mathsf{P} |\mathsf{C}|^2 \right) - \operatorname{tr} (\mathsf{PC}^*\mathsf{A}) \operatorname{tr} (\mathsf{PB}^*\mathsf{C}) \right|^2 \\ \leq \frac{1}{16} \cdot \frac{|\gamma - \Gamma|^2}{\operatorname{Re} (\Gamma \overline{\gamma})} \frac{|\delta - \Delta|^2}{\operatorname{Re} (\Delta \overline{\delta})} \left| \operatorname{tr} (\mathsf{PC}^*\mathsf{A}) \right|^2 \left| \operatorname{tr} (\mathsf{PB}^*\mathsf{C}) \right|^2.$$

$$(42)$$

Since P, A, B, C $\neq 0$ then by (39) and (40) we get tr (PC*A) $\neq 0$ and tr (PB*C) $\neq 0$. Now, if we take the square root in (42) and divide by |tr(PC*A) tr(PB*C)| we obtain the desired result (37).

Corollary 4 Let, either $P \in \mathcal{B}_+(H)$, A, $B \in \mathcal{B}_2$ or $P \in \mathcal{B}_1^+(H)$, A, $B \in \mathcal{B}(H)$ with $P|A|^2$, $P|B|^2 \neq 0$ and λ , Γ , δ , $\Delta \in \mathbb{C}$ with $\operatorname{Re}(\Gamma\overline{\gamma})$, $\operatorname{Re}(\Delta\overline{\delta}) > 0$. If A has the trace $P(\lambda, \Gamma)$ -property and B has the trace $P(\delta, \Delta)$ -property, then

$$\left|\frac{\operatorname{tr}\left(\mathsf{PB}^{*}\mathsf{A}\right)\operatorname{tr}\left(\mathsf{P}\right)}{\operatorname{tr}\left(\mathsf{PA}\right)\operatorname{tr}\left(\mathsf{PB}^{*}\right)} - 1\right| \leq \frac{1}{4} \cdot \frac{|\gamma - \Gamma| |\delta - \Delta|}{\sqrt{\operatorname{Re}\left(\Gamma\overline{\gamma}\right)\operatorname{Re}\left(\Delta\overline{\delta}\right)}}.$$
(43)

The case of selfadjoint operators is useful for applications.

Remark 4 Assume that A, B, C are selfadjoint operators. If, either $P \in \mathcal{B}_+(H)$, A, B, $C \in \mathcal{B}_2(H)$ or $P \in \mathcal{B}_1^+(H)$, A, B, $C \in \mathcal{B}(H)$ with PA^2 , PB^2 , $PC^2 \neq 0$ and m, M, n, $N \in \mathbb{R}$ with mM, nN > 0. If (A, C) has the trace P-(m, M)-property and (B, C) has the trace P-(n, N)-property, then

$$\left| \frac{\operatorname{tr}(\mathsf{PBA})\operatorname{tr}(\mathsf{PC}^{2})}{\operatorname{tr}(\mathsf{PCA})\operatorname{tr}(\mathsf{PBC})} - 1 \right| \leq \frac{1}{4} \cdot \frac{(M-m)(N-n)}{\sqrt{mnMN}}.$$
 (44)

If A has the trace P-(k, K)-property and B has the trace P-(l, L)-property, then

$$\left|\frac{\operatorname{tr}\left(\mathsf{PBA}\right)\operatorname{tr}\left(\mathsf{P}\right)}{\operatorname{tr}\left(\mathsf{PA}\right)\operatorname{tr}\left(\mathsf{PB}\right)} - 1\right| \le \frac{1}{4} \cdot \frac{\left(\mathsf{K} - \mathsf{k}\right)\left(\mathsf{L} - \mathsf{l}\right)}{\sqrt{\mathsf{k}\mathsf{l}\mathsf{K}\mathsf{L}}},\tag{45}$$

where kK, lL > 0.

We observe that, if $0 < k 1_H \leq A \leq K 1_H$ and $0 < l 1_H \leq B \leq L 1_H,$ then by (46) we have

$$|\operatorname{tr}(\mathsf{PBA})\operatorname{tr}(\mathsf{P}) - \operatorname{tr}(\mathsf{PA})\operatorname{tr}(\mathsf{PB})| \le \frac{1}{4} \cdot \frac{(\mathsf{K} - \mathsf{k})(\mathsf{L} - \mathsf{l})}{\sqrt{\mathsf{k}\mathsf{l}\mathsf{K}\mathsf{L}}}\operatorname{tr}(\mathsf{PA})\operatorname{tr}(\mathsf{PB}) \quad (46)$$

or, equivalently

$$\frac{\operatorname{tr}(\mathsf{PBA})}{\operatorname{tr}(\mathsf{P})} - \frac{\operatorname{tr}(\mathsf{PA})}{\operatorname{tr}(\mathsf{P})} \frac{\operatorname{tr}(\mathsf{PB})}{\operatorname{tr}(\mathsf{P})} \bigg| \le \frac{1}{4} \cdot \frac{(\mathsf{K}-\mathsf{k})(\mathsf{L}-\mathsf{l})}{\sqrt{\mathsf{kl}\mathsf{KL}}} \frac{\operatorname{tr}(\mathsf{PA})}{\operatorname{tr}(\mathsf{P})} \frac{\operatorname{tr}(\mathsf{PB})}{\operatorname{tr}(\mathsf{P})}.$$
 (47)

5 Applications for convex functions

In the paper [30] we obtained amongst other the following reverse of the Jensen trace inequality:

$$0 \leq \frac{\operatorname{tr}(\operatorname{Pf}(A))}{\operatorname{tr}(P)} - f\left(\frac{\operatorname{tr}(PA)}{\operatorname{tr}(P)}\right)$$

$$\leq \frac{\operatorname{tr}(\operatorname{Pf}'(A)A)}{\operatorname{tr}(P)} - \frac{\operatorname{tr}(PA)}{\operatorname{tr}(P)} \cdot \frac{\operatorname{tr}(\operatorname{Pf}'(A))}{\operatorname{tr}(P)}$$

$$\leq \begin{cases} \frac{1}{2} \left[f'(M) - f'(m)\right] \frac{\operatorname{tr}\left(P \left| A - \frac{\operatorname{tr}(PA)}{\operatorname{tr}(P)} 1_{H} \right|\right)}{\operatorname{tr}(P)} \\ \frac{1}{2} \left(M - m\right) \frac{\operatorname{tr}\left(P \left| f'(A) - \frac{\operatorname{tr}(Pf'(A))}{\operatorname{tr}(P)} 1_{H} \right|\right)}{\operatorname{tr}(P)} \\ \frac{1}{2} \left[f'(M) - f'(m)\right] \left[\frac{\operatorname{tr}\left(PA^{2}\right)}{\operatorname{tr}(P)} - \left(\frac{\operatorname{tr}(PA)}{\operatorname{tr}(P)}\right)^{2}\right]^{1/2} \\ \frac{1}{2} \left(M - m\right) \left[\frac{\operatorname{tr}\left(P[f'(A)]^{2}\right)}{\operatorname{tr}(P)} - \left(\frac{\operatorname{tr}(Pf'(A))}{\operatorname{tr}(P)}\right)^{2}\right]^{1/2} \\ \leq \frac{1}{4} \left[f'(M) - f'(m)\right] \left(M - m\right). \end{cases}$$

$$(48)$$

Let $\mathcal{M}_{n}(\mathbb{C})$ be the space of all square matrices of order n with complex elements and $A \in \mathcal{M}_{n}(\mathbb{C})$ be a Hermitian matrix such that $Sp(A) \subseteq [m, M]$

for some scalars \mathfrak{m} , \mathfrak{M} with $\mathfrak{m} < \mathfrak{M}$. If f is a continuously differentiable convex function on $[\mathfrak{m}, \mathfrak{M}]$, then by taking $P = I_n$ in (48) we get

$$0 \leq \frac{\operatorname{tr}(f(A))}{n} - f\left(\frac{\operatorname{tr}(A)}{n}\right) \\ \leq \frac{\operatorname{tr}(f'(A)A)}{n} - \frac{\operatorname{tr}(A)}{n} \cdot \frac{\operatorname{tr}(f'(A))}{n} \\ \leq \begin{cases} \frac{1}{2} \left[f'(M) - f'(m)\right] \frac{\operatorname{tr}\left(\left|A - \frac{\operatorname{tr}(A)}{n} \mathbf{1}_{H}\right|\right)}{n} \\ \frac{1}{2} \left(M - m\right) \frac{\operatorname{tr}\left(\left|f'(A) - \frac{\operatorname{tr}(f'(A))}{n} \mathbf{1}_{H}\right|\right)}{n} \\ \leq \begin{cases} \frac{1}{2} \left[f'(M) - f'(m)\right] \left[\frac{\operatorname{tr}(A^{2})}{n} - \left(\frac{\operatorname{tr}(A)}{n}\right)^{2}\right]^{1/2} \\ \frac{1}{2} \left(M - m\right) \left[\frac{\operatorname{tr}\left(\left[f'(A)\right]^{2}\right)}{n} - \left(\frac{\operatorname{tr}(f'(A))}{n}\right)^{2}\right]^{1/2} \\ \leq \frac{1}{4} \left[f'(M) - f'(m)\right] \left(M - m\right). \end{cases}$$
(49)

The following reverse inequality also holds:

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

$$0 \leq \frac{\operatorname{tr}(\operatorname{Pf}(A))}{\operatorname{tr}(P)} - f\left(\frac{\operatorname{tr}(PA)}{\operatorname{tr}(P)}\right)$$

$$\leq \frac{\operatorname{tr}(\operatorname{Pf}'(A)A)}{\operatorname{tr}(P)} - \frac{\operatorname{tr}(PA)}{\operatorname{tr}(P)} \cdot \frac{\operatorname{tr}(\operatorname{Pf}'(A))}{\operatorname{tr}(P)}$$

$$\leq \frac{1}{4} \cdot \frac{(M-m)\left[f'(M) - f'(m)\right]}{\sqrt{mMf'(m)f'(M)}} \frac{\operatorname{tr}(PA)}{\operatorname{tr}(P)} \frac{\operatorname{tr}(\operatorname{Pf}'(A))}{\operatorname{tr}(P)}.$$
(50)

The proof follows by the inequality (47) and the details are omitted.

Let $A \in \mathcal{M}_{n}(\mathbb{C})$ be a Hermitian matrix such that $Sp(A) \subseteq [\mathfrak{m}, M]$ for some scalars \mathfrak{m}, M with $\mathfrak{m} < M$. If f is a continuously differentiable convex function

on $[\mathfrak{m}, M]$ with $f'(\mathfrak{m}) > 0$ then by taking $P = I_n$ in (50) we get

$$0 \leq \frac{\operatorname{tr}\left(f\left(A\right)\right)}{n} - f\left(\frac{\operatorname{tr}\left(A\right)}{n}\right)$$

$$\leq \frac{\operatorname{tr}\left(f'\left(A\right)A\right)}{n} - \frac{\operatorname{tr}\left(A\right)}{n} \cdot \frac{\operatorname{tr}\left(f'\left(A\right)\right)}{n}$$

$$\leq \frac{1}{4} \cdot \frac{\left(M - m\right)\left[f'\left(M\right) - f'\left(m\right)\right]}{\sqrt{mMf'\left(m\right)f'\left(M\right)}} \frac{\operatorname{tr}\left(A\right)}{n} \frac{\operatorname{tr}\left(f'\left(A\right)\right)}{n}.$$
(51)

We consider the power function $f: (0,\infty) \to (0,\infty)$, $f(t) = t^r$ with $t \in \mathbb{R} \setminus \{0\}$. For $r \in (-\infty, 0) \cup [1, \infty)$, f is convex while for $r \in (0, 1)$, f is concave.

Let $r \geq 1$ and A be a selfadjoint operator on the Hilbert space H and assume that $Sp(A) \subseteq [m, M]$ for some scalars m, M with 0 < m < M. If $P \in \mathcal{B}_1^+(H) \setminus \{0\}$, then

$$0 \leq \frac{\operatorname{tr}(\mathsf{P}\mathsf{A}^{\mathrm{r}})}{\operatorname{tr}(\mathsf{P})} - \left(\frac{\operatorname{tr}(\mathsf{P}\mathsf{A})}{\operatorname{tr}(\mathsf{P})}\right)^{\mathrm{r}} \leq \operatorname{r}\left[\frac{\operatorname{tr}(\mathsf{P}\mathsf{A}^{\mathrm{r}})}{\operatorname{tr}(\mathsf{P})} - \frac{\operatorname{tr}(\mathsf{P}\mathsf{A})}{\operatorname{tr}(\mathsf{P})} \cdot \frac{\operatorname{tr}(\mathsf{P}\mathsf{A}^{\mathrm{r}-1})}{\operatorname{tr}(\mathsf{P})}\right] \leq \frac{1}{4}\operatorname{r}\frac{(\mathsf{M}-\mathsf{m})\left(\mathsf{M}^{\mathrm{r}-1}-\mathsf{m}^{\mathrm{r}-1}\right)}{\mathsf{m}^{\mathrm{r}/2}\mathsf{M}^{\mathrm{r}/2}}\frac{\operatorname{tr}(\mathsf{P}\mathsf{A})}{\operatorname{tr}(\mathsf{P})}\frac{\operatorname{tr}(\mathsf{P}\mathsf{A})}{\operatorname{tr}(\mathsf{P})}.$$
(52)

If we take the first and last term in (52) we get the inequality:

$$0 \leq \frac{\operatorname{tr}(P)\operatorname{tr}(PA^{r})}{\operatorname{tr}(PA)\operatorname{tr}(PA^{r-1})} - \frac{\operatorname{tr}(P)\left[\operatorname{tr}(PA)\right]^{r-1}}{\operatorname{tr}(PA^{p-1})\left[\operatorname{tr}(P)\right]^{r-1}} \leq \frac{1}{4}r\frac{(M-m)\left(M^{r-1}-m^{r-1}\right)}{m^{r/2}M^{r/2}}.$$
(53)

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