

balanced, and a more widely appealing book, and it is a shame that the opportunity has been missed.

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*Monotone matrix functions and analytic continuation*, by W. F. Donoghue, Jr., Springer-Verlag, New York, Heidelberg, Berlin, 1974, 182 pp., \$19.70

In a 1934 article Charles Loewner posed and solved the following problem: Characterize the class  $P_n(a, b)$  of real-valued functions on the interval  $(a, b)$  that are *monotone matrix functions of order  $n$* . This means that whenever  $A, B$  are  $n$ -by- $n$  Hermitian matrices with spectrum in  $(a, b)$  and  $A \geq B$  (i.e.  $A - B$  is positive definite), then  $f(A) \geq f(B)$ . As usual,  $f(A)$  is defined as the Hermitian matrix whose eigenvectors are the same as those of  $A$  and whose eigenvalues are gotten from those of  $A$  by applying  $f$ . Loewner showed that for  $n \geq 2$  such a function is automatically continuously differentiable and, regarded as a function from the linear space of  $n$ -by- $n$  Hermitian matrices to itself, its derivative at  $A = \text{diag}(\lambda_1, \dots, \lambda_n)$  sends the matrix  $(X_{jk})$  to the matrix  $([\lambda_j, \lambda_k]_f X_{jk})$ , where

$$[x, y]_f = \begin{cases} \frac{f(x) - f(y)}{x - y} & \text{if } x \neq y, \\ f'(x) & \text{if } x = y. \end{cases}$$

So a necessary and sufficient condition for monotonicity of order  $n$  is the positive definiteness of the matrix  $[\xi_j, \xi_k]_f$  for every choice of  $\xi_1, \dots, \xi_n \in (a, b)$ . An equivalent condition is the positive definiteness of  $[\xi_j, \eta_k]_f$  for every  $a < \xi_1 < \eta_1 < \xi_2 < \dots < \eta_n < b$ ; in fact Loewner starts with proving the necessity