

VARIANT VERSIONS OF THE LEWENT TYPE DETERMINANTAL INEQUALITY

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ABSTRACT. In this paper, we present a refinement of the Lewent determinantal inequality and show that the following inequality holds

$$\det \frac{I_{\mathcal{H}} + A_1}{I_{\mathcal{H}} - A_1} + \det \frac{I_{\mathcal{H}} + A_n}{I_{\mathcal{H}} - A_n} - \sum_{j=1}^n \lambda_j \det \left(\frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right) \\ \geq \det \left[\left(\frac{I_{\mathcal{H}} + A_1}{I_{\mathcal{H}} - A_1} \right) \left(\frac{I_{\mathcal{H}} + A_n}{I_{\mathcal{H}} - A_n} \right) \prod_{j=1}^n \left(\frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right)^{-\lambda_j} \right],$$

where $A_j \in \mathbb{B}(\mathcal{H})$, $0 \leq A_j < I_{\mathcal{H}}$, A_j 's are trace class operators and $A_1 \leq A_j \leq A_n$ ($j = 1, \dots, n$) and $\sum_{j=1}^n \lambda_j = 1$, $\lambda_j \geq 0$ ($j = 1, \dots, n$). In addition, we present some new versions of the Lewent type determinantal inequality.

1. INTRODUCTION AND PRELIMINARIES

Using some properties of power-series, in 1908 Lewent [4] proved the inequality

$$\frac{1 + \sum_{j=1}^n \lambda_j x_j}{1 - \sum_{j=1}^n \lambda_j x_j} \leq \prod_{j=1}^n \left(\frac{1 + x_j}{1 - x_j} \right)^{\lambda_j},$$

where $x_j \in [0, 1)$ and $\sum_{j=1}^n \lambda_j = 1$, $\lambda_j \geq 0$ ($j = 1, \dots, n$) are scalar weights.

Several versions of this inequality are known which include inequalities involving determinant. In this paper we give some versions of the Lewent type

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determinantal inequalities based on the following inequality due to Mercer [7]

$$f\left(x_1 + x_n - \sum_{j=1}^n \lambda_j x_j\right) \leq f(x_1) + f(x_n) - \sum_{j=1}^n \lambda_j f(x_j), \quad (1.1)$$

where x_j 's also satisfy in the condition $0 < x_1 \leq x_2 \leq \cdots \leq x_n$. To introduce the details we give some necessary definitions and notations.

In what follows we assume that \mathcal{H} and \mathcal{K} are Hilbert spaces, $\mathbb{B}(\mathcal{H})$ and $\mathbb{B}(\mathcal{K})$ are C^* -algebras of all bounded linear operators on the appropriate Hilbert space with identities $I_{\mathcal{H}}$ and $I_{\mathcal{K}}$, and $\mathbb{B}_h(\mathcal{H})$ denotes the set of all self-adjoint operators in $\mathbb{B}(\mathcal{H})$. When $\dim \mathcal{H} = k$, we identify $\mathbb{B}(\mathcal{H})$ with the full matrix algebra $\mathcal{M}_k(\mathbb{C})$ of all $k \times k$ matrices with entries in the complex field. An operator $A \in \mathbb{B}_h(\mathcal{H})$ is called *positive* (positive-semidefinite for matrices) if $\langle Ax, x \rangle \geq 0$ holds for every $x \in \mathcal{H}$, and then we write $A \geq 0$. For $A, B \in \mathbb{B}_h(\mathcal{H})$, we say $A \leq B$ if $B - A \geq 0$. Let f be a continuous real valued function defined on an interval J . The function f is called *operator monotone* if $A \leq B$ implies $f(A) \leq f(B)$ for all A, B with spectra in J . A function f is said to be *operator concave* on J if

$$\lambda f(A) + (1 - \lambda)f(B) \leq f(\lambda A + (1 - \lambda)B),$$

for all $A, B \in \mathbb{B}_h(\mathcal{H})$ with spectra in J and all $\lambda \in [0, 1]$, and f is said to be *operator convex* on J if $-f$ is operator concave on J . A map $\Phi : \mathbb{B}(\mathcal{H}) \rightarrow \mathbb{B}(\mathcal{K})$ is called *positive linear map* if Φ is linear and $\Phi(A) \geq 0$ whenever $A \geq 0$. We denote by $\mathbf{P}[\mathbb{B}(\mathcal{H}), \mathbb{B}(\mathcal{K})]$ the set of all positive linear maps $\Phi : \mathbb{B}(\mathcal{H}) \rightarrow \mathbb{B}(\mathcal{K})$. For more information see [1, Chapter 1].

For each positive operator A there exists a unique positive operator B , known as square root of A such that $B^2 = A$; we write $B = A^{1/2}$. For any operator A , one defines its *absolute value* $|A| = (A^*A)^{1/2}$. We say that A is *strictly contractive* if $\|A\| < 1$, such an A is called a *contraction*. An operator A is said to be *trace class operator* if $\|A\|_1 := \sum_{x \in E} \langle |A|x, x \rangle < +\infty$, where E is an orthonormal basis of \mathcal{H} [2, 9].

In [6], Matković, Pečarić, and Perić extended (1.1) as follows: Let $A_1, \dots, A_n \in \mathbb{B}(\mathcal{H})$ be self-adjoint operators with spectra in $[m, M]$ for some scalars $m < M$ and $\Phi_1, \dots, \Phi_n \in \mathbf{P}[\mathbb{B}(\mathcal{H}), \mathbb{B}(\mathcal{K})]$ are positive linear maps with $\sum_{j=1}^n \Phi_j(I_{\mathcal{H}}) = I_{\mathcal{K}}$. If f is continuous convex function on $[m, M]$, then

$$f\left(mI_{\mathcal{K}} + MI_{\mathcal{K}} - \sum_{j=1}^n \Phi_j(A_j)\right) \leq f(m)I_{\mathcal{K}} + f(M)I_{\mathcal{K}} - \sum_{j=1}^n \Phi_j(f(A_j)). \quad (1.2)$$

In [5], Lin proved that if A_j ($j = 1, \dots, n$) are contractive trace class operators over a separable Hilbert space \mathcal{H} , then

$$\left| \det \left(\frac{I_{\mathcal{H}} + \sum_{j=1}^n \lambda_j A_j}{I_{\mathcal{H}} - \sum_{j=1}^n \lambda_j A_j} \right) \right| \leq \prod_{j=1}^n \det \left(\frac{I_{\mathcal{H}} + |A_j|}{I_{\mathcal{H}} - |A_j|} \right)^{\lambda_j},$$

where $\sum_{j=1}^k \lambda_j = 1$, $\lambda_j \geq 0$ ($j = 1, \dots, k$).

Here, the ratio $\frac{I_{\mathcal{H}} + A}{I_{\mathcal{H}} - A}$ is understood as $(I_{\mathcal{H}} + A)(I_{\mathcal{H}} - A)^{-1}$, which is equivalent to $(I_{\mathcal{H}} - A)^{-1}(I_{\mathcal{H}} + A)$, provided the inverse exists.

2. REFINEMENT OF LEWENT INEQUALITY IN DISCRETE FORM

Let $\mu = (\mu_1, \dots, \mu_m)$ and $\lambda = (\lambda_1, \dots, \lambda_n)$ be two probability tuples; that is, $\mu_i, \lambda_j \geq 0$ ($1 \leq i \leq m, 1 \leq j \leq n$), $\sum_{i=1}^m \mu_i = 1$, and $\sum_{j=1}^n \lambda_j = 1$. By a (discrete) weight function (with respect to μ and λ), we mean a mapping $\omega : \{(i, j) : 1 \leq i \leq m, 1 \leq j \leq n\} \rightarrow [0, \infty)$, such that $\sum_{i=1}^m \omega(i, j) \mu_i = 1$ ($j = 1, \dots, n$) and $\sum_{j=1}^n \omega(i, j) \lambda_j = 1$ ($i = 1, \dots, m$).

Proposition 2.1. [10, Lemma 2.1] *In above setting, if C is a convex subset of a real linear space, $x_1, \dots, x_n \in C$ and $f : C \rightarrow \mathbb{B}_h(\mathcal{K})$ is a convex, then*

$$f\left(\sum_{j=1}^n \lambda_j x_j\right) \leq \sum_{i=1}^m \mu_i f\left(\sum_{j=1}^n \omega(i, j) \lambda_j x_j\right) \leq \sum_{j=1}^n \lambda_j f(x_j), \quad (2.1)$$

where the convexity of f means

$$f(\lambda x + (1 - \lambda)y) \leq \lambda f(x) + (1 - \lambda)f(y) \quad (\lambda \in [0, 1], x, y \in C).$$

The proof of the above proposition follows the same argument as in [10]. We mention that the result of Roojin in [10] is about the function $f : C \rightarrow \mathbb{R}$, but clearly the same result is valid when we replace \mathbb{R} by $\mathbb{B}_h(\mathcal{K})$.

Let f be an operator convex functions on $[m, M]$. Then

$$C = \{A \in \mathbb{B}(\mathcal{H}) : mI_{\mathcal{H}} \leq A \leq MI_{\mathcal{H}}\}$$

is a convex subset of a real linear space $\mathbb{B}_h(\mathcal{H})$ and f can be extended to a convex function from C to $\mathbb{B}_h(\mathcal{H})$ by functional calculus of f . So, by using (2.1), we have

$$f\left(\sum_{j=1}^n \lambda_j A_j\right) \leq \sum_{i=1}^m \mu_i f\left(\sum_{j=1}^n \omega(i, j) \lambda_j A_j\right) \leq \sum_{j=1}^n \lambda_j f(A_j), \quad (2.2)$$

where $A_j \in C$ ($j = 1, \dots, n$), see [8] for another proof of (2.2).

Proposition 2.2. *Let A_j ($j = 1, \dots, n$) be operators such that $0 < mI_{\mathcal{H}} \leq A_j \leq MI_{\mathcal{H}}$ for some scalars $m < M$; then*

$$\sum_{j=1}^n \log A_j^{\lambda_j} \leq \sum_{i=1}^m \log \left(\sum_{j=1}^n \omega(i, j) \lambda_j A_j \right)^{\mu_i} \leq \log \left(\sum_{j=1}^n \lambda_j A_j \right). \quad (2.3)$$

Moreover, if A_j 's are relatively commute, then we have the following refinement of the arithmetic-geometric mean inequality:

$$\prod_{j=1}^n A_j^{\lambda_j} \leq \prod_{i=1}^m \left(\sum_{j=1}^n \omega(i, j) \lambda_j A_j \right)^{\mu_i} \leq \sum_{j=1}^n \lambda_j A_j. \quad (2.4)$$

Proof. Since $f(t) = -\log t$ is operator convex on $(0, \infty)$, by using (2.2), we get (2.3). By commuting A_j 's, (2.4) immediately follows from (2.3). \square

A matrix $A = [a_{ij}]_{n \times n}$ is said to be *doubly stochastic*, if $a_{ij} \geq 0$, for every $i, j = 1, \dots, n$, and $\sum_{i=1}^n a_{ij} = 1$ and $\sum_{j=1}^n a_{ij} = 1$.

Corollary 2.3. Assume that x_j ($j = 1, \dots, n$) are positive real numbers and that $A = [a_{ij}]_{n \times n}$ is a doubly stochastic matrix. Then

$$\sqrt[n]{\prod_{j=1}^n x_j} \leq \sqrt[n]{\prod_{i=1}^n \left(\sum_{j=1}^n a_{ij} x_j \right)} \leq \frac{1}{n} \sum_{j=1}^n x_j.$$

Proof. In Proposition 2.2, set $A_j = [x_j]_{1 \times 1}$, $m = n$, $\mu_i = \lambda_j = \frac{1}{n}$, and $\omega(i, j) = na_{ij}$ ($i, j = 1, \dots, n$). Therefore we get the desired inequality. \square

Proposition 2.4 (refinement of Lewent inequality). Assume that $x_j \in [0, 1)$ and that λ_j , μ_i , and $\omega(i, j)$ are the same as above. So

$$\frac{1 + \sum_{j=1}^n \lambda_j x_j}{1 - \sum_{j=1}^n \lambda_j x_j} \leq \prod_{i=1}^m \left(\frac{1 + \sum_{j=1}^n \omega(i, j) \lambda_j x_j}{1 - \sum_{j=1}^n \omega(i, j) \lambda_j x_j} \right)^{\mu_i} \leq \prod_{j=1}^n \left(\frac{1 + x_j}{1 - x_j} \right)^{\lambda_j}. \quad (2.5)$$

Proof. Using (2.2) and taking $A_j = [x_j]_{1 \times 1}$ and $f(t) = \log \left(\frac{1+t}{1-t} \right)$, for $t \in [0, 1)$, we get inequality (2.5). \square

3. MAIN RESULTS

In the rest of the paper, assume that \mathcal{H} is a separable Hilbert space and the convex set C is defined as follows:

$$C = \{A \in \mathbb{B}(\mathcal{H}) : 0 \leq A < I_{\mathcal{H}}, A \text{ is of trace class}\}.$$

First, we state an important lemma for the main theorem.

Lemma 3.1. [5, Lemma 6] The function $f(A) = \log \det(I_{\mathcal{H}} + A) - \log \det(I_{\mathcal{H}} - A)$ is convex on C .

Theorem 3.2 (refinement of Lewent inequality). With the above setting, we have

$$\begin{aligned} \det \left(\frac{I_{\mathcal{H}} + \sum_{j=1}^n \lambda_j A_j}{I_{\mathcal{H}} - \sum_{j=1}^n \lambda_j A_j} \right) &\leq \prod_{i=1}^m \left(\det \frac{I_{\mathcal{H}} + \sum_{j=1}^n \omega(i, j) \lambda_j A_j}{I_{\mathcal{H}} - \sum_{j=1}^n \omega(i, j) \lambda_j A_j} \right)^{\mu_i} \\ &\leq \prod_{j=1}^n \left(\det \frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right)^{\lambda_j}, \end{aligned} \quad (3.1)$$

where $A_j \in C$ ($j = 1, \dots, n$).

Proof. By Lemma 3.1 and (2.2), we have

$$\begin{aligned} f \left(\sum_{j=1}^n \lambda_j A_j \right) &= \log \det \left(I_{\mathcal{H}} + \sum_{j=1}^n \lambda_j A_j \right) - \log \det \left(I_{\mathcal{H}} - \sum_{j=1}^n \lambda_j A_j \right) \\ &= \log \det \left(\frac{I_{\mathcal{H}} + \sum_{j=1}^n \lambda_j A_j}{I_{\mathcal{H}} - \sum_{j=1}^n \lambda_j A_j} \right). \end{aligned}$$

Thus, by a similar computation,

$$\sum_{i=1}^m \mu_i f \left(\sum_{j=1}^n \omega(i, j) \lambda_j A_j \right) = \log \prod_{i=1}^m \left(\det \frac{I_{\mathcal{H}} + \sum_{j=1}^n \omega(i, j) \lambda_j A_j}{I_{\mathcal{H}} - \sum_{j=1}^n \omega(i, j) \lambda_j A_j} \right)^{\mu_i},$$

$$\sum_{j=1}^n \lambda_j f(A_j) = \log \prod_{j=1}^n \left(\det \frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right)^{\lambda_j}.$$

Since the function $g(t) = e^t$ is increasing, we get the desired result. \square

Corollary 3.3. *Let A_j 's be contractions. If $A = [a_{ij}]_{n \times n}$ is a doubly stochastic matrix, then*

$$\det \left(\frac{\sum_{j=1}^n (I_{\mathcal{H}} + A_j)}{\sum_{j=1}^n (I_{\mathcal{H}} - A_j)} \right) \leq \prod_{i=1}^n \left(\det \frac{I_{\mathcal{H}} + \sum_{j=1}^n a_{ij} A_j}{I_{\mathcal{H}} - \sum_{j=1}^n a_{ij} A_j} \right)^{\frac{1}{n}} \leq \prod_{j=1}^n \det \left(\frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right)^{\frac{1}{n}}.$$

Proof. The desired inequalities follow from (3.1) by taking $m = n$, $\mu_i = \lambda_j = \frac{1}{n}$, $\omega(i, j) = na_{ij}$ ($i, j = 1, \dots, n$). \square

In the next theorem, by using operator monotonicity of the function $g(t) = \frac{1+t}{1-t}$ on $(-\infty, 1)$, we present two new version of Lewent type determinantal inequality as follows:

Theorem 3.4. *Let $A_j \in C$ with $A_1 \leq A_j \leq A_n$ ($j = 1, \dots, n$). Then*

$$\det \frac{I_{\mathcal{H}} + A_1}{I_{\mathcal{H}} - A_1} + \det \frac{I_{\mathcal{H}} + A_n}{I_{\mathcal{H}} - A_n} - \sum_{j=1}^n \lambda_j \det \left(\frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right) \quad (3.2)$$

$$\geq \det \left[\left(\frac{I_{\mathcal{H}} + A_1}{I_{\mathcal{H}} - A_1} \right) \left(\frac{I_{\mathcal{H}} + A_n}{I_{\mathcal{H}} - A_n} \right) \prod_{j=1}^n \left(\frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right)^{-\lambda_j} \right],$$

where $\sum_{j=1}^n \lambda_j = 1$ and $\lambda_j \geq 0$ ($j = 1, \dots, n$).

Proof. Since $g(t) = \frac{1+t}{1-t}$ is operator monotone function on $(0, 1)$, hence

$$\frac{I_{\mathcal{H}} + A_1}{I_{\mathcal{H}} - A_1} \leq \frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \leq \frac{I_{\mathcal{H}} + A_n}{I_{\mathcal{H}} - A_n} \quad \text{for all } j = 1, \dots, n.$$

Also, by Theorem 3.2 of [2], we know that for any trace class operator A there exists a sequence of finite rank operators $\{F_n\}_{n=1}^{\infty}$ which convergence in the trace class norm to A and

$$\det(I_{\mathcal{H}} + A) = \lim_{n \rightarrow \infty} \det(I_{\mathcal{H}} + F_n).$$

So Theorem 7.8 of [11] gives

$$\det \frac{I_{\mathcal{H}} + A_1}{I_{\mathcal{H}} - A_1} \leq \det \frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \leq \det \frac{I_{\mathcal{H}} + A_n}{I_{\mathcal{H}} - A_n}.$$

By choosing $f(t) = \log t$ and $\Phi_j(t) = \lambda_j t$ in (1.2) and by concavity f on $(0, \infty)$, we get

$$\begin{aligned} & \log \left(\det \frac{I_{\mathcal{H}} + A_1}{I_{\mathcal{H}} - A_1} + \det \frac{I_{\mathcal{H}} + A_n}{I_{\mathcal{H}} - A_n} - \sum_{j=1}^n \lambda_j \det \frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right) \\ & \geq \log \det \frac{I_{\mathcal{H}} + A_1}{I_{\mathcal{H}} - A_1} + \log \det \frac{I_{\mathcal{H}} + A_n}{I_{\mathcal{H}} - A_n} - \sum_{j=1}^n \lambda_j \log \det \left(\frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right) \quad (3.3) \\ & = \log \det \left[\left(\frac{I_{\mathcal{H}} + A_1}{I_{\mathcal{H}} - A_1} \right) \left(\frac{I_{\mathcal{H}} + A_n}{I_{\mathcal{H}} - A_n} \right) \prod_{j=1}^n \left(\frac{I_{\mathcal{H}} + A_j}{I_{\mathcal{H}} - A_j} \right)^{-\lambda_j} \right]. \end{aligned}$$

Since the function $g(t) = e^t$ is increasing, (3.2) implies (3.3). \square

Lemma 3.5. [3, Theorem 7.6.7] *The function*

$$f : \{X \in \mathcal{M}_n(\mathbb{C}) : X = X^*, \operatorname{sp}(X) \subset (0, \infty)\} \rightarrow \mathbb{R}$$

defined by $f(X) = \log \det(X)$ is concave.

Proposition 3.6. *Let \mathcal{H} be a finite dimensional complex Hilbert space with $\dim \mathcal{H} = k$, and let $A_j \in C$ with $A_1 \leq A_j \leq A_n$ ($j = 1, \dots, n$). Then*

$$\begin{aligned} & \det \left(\frac{I_k + A_1}{I_k - A_1} + \frac{I_k + A_n}{I_k - A_n} + \sum_{j=1}^n \lambda_j \frac{I_k - A_j}{I_k + A_j} \right) \\ & \geq \det \prod_{j=1}^n \left(\frac{I_k + A_1}{I_k - A_1} + \frac{I_k + A_n}{I_k - A_n} + \frac{I_k - A_j}{I_k + A_j} \right)^{\lambda_j} \\ & \geq \prod_{j=1}^n \left(\det \frac{I_k + A_1}{I_k - A_1} + \det \frac{I_k + A_n}{I_k - A_n} + \det \frac{I_k - A_j}{I_k + A_j} \right)^{\lambda_j}, \end{aligned}$$

where I_k is the identity matrix in $\mathcal{M}_k(\mathbb{C})$.

Proof. Since $\dim \mathcal{H} = k$, thus $\mathbb{B}(\mathcal{H}) \cong \mathcal{M}_k(\mathbb{C})$. Therefore

$$\begin{aligned} & \log \det \left(\frac{I_k + A_1}{I_k - A_1} + \frac{I_k + A_n}{I_k - A_n} + \sum_{j=1}^n \lambda_j \frac{I_k - A_j}{I_k + A_j} \right) \\ & = \log \det \left(\sum_{j=1}^n \lambda_j \left[\frac{I_k + A_1}{I_k - A_1} + \frac{I_k + A_n}{I_k - A_n} + \frac{I_k - A_j}{I_k + A_j} \right] \right) \\ & \geq \sum_{j=1}^n \lambda_j \log \det \left(\frac{I_k + A_1}{I_k - A_1} + \frac{I_k + A_n}{I_k - A_n} + \frac{I_k - A_j}{I_k + A_j} \right) \quad (\text{by Lemma 3.5}) \\ & = \log \prod_{j=1}^n \det \left(\frac{I_k + A_1}{I_k - A_1} + \frac{I_k + A_n}{I_k - A_n} + \frac{I_k - A_j}{I_k + A_j} \right)^{\lambda_j} \end{aligned}$$

$$\begin{aligned}
&\geq \sum_{j=1}^n \lambda_j \log \left(\det \frac{I_k + A_1}{I_k - A_1} + \det \frac{I_k + A_n}{I_k - A_n} + \det \frac{I_k - A_j}{I_k + A_j} \right) \quad (\text{by Theorem 7.7 [11]}) \\
&= \log \prod_{j=1}^n \left(\det \frac{I_k + A_1}{I_k - A_1} + \det \frac{I_k + A_n}{I_k - A_n} + \det \frac{I_k - A_j}{I_k + A_j} \right)^{\lambda_j},
\end{aligned}$$

and this completes the proof. \square

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