

## Research Article

# A Geometric Mean of Parameterized Arithmetic and Harmonic Means of Convex Functions

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Received 6 November 2012; Accepted 14 December 2012

Academic Editor: Gue Lee

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The notion of the geometric mean of two positive reals is extended by Ando (1978) to the case of positive semidefinite matrices  $A$  and  $B$ . Moreover, an interesting generalization of the geometric mean  $A \# B$  of  $A$  and  $B$  to convex functions was introduced by Atteia and Raïssouli (2001) with a different viewpoint of convex analysis. The present work aims at providing a further development of the geometric mean of convex functions due to Atteia and Raïssouli (2001). A new algorithmic self-dual operator for convex functions named “the geometric mean of parameterized arithmetic and harmonic means of convex functions” is proposed, and its essential properties are investigated.

## 1. Introduction

The notion of geometric means is extended by Ando [1] to the case of positive semidefinite matrices  $A$  and  $B$  as the maximum  $A \# B$  of all  $X \geq 0$  for which  $\begin{pmatrix} A & X \\ X & B \end{pmatrix}$  is positive semidefinite. If  $A$  is invertible, then  $A \# B = A^{1/2}(A^{-1/2}BA^{-1/2})^{1/2}A^{1/2}$ . The geometric mean  $A \# B$  appears in the literature with many applications in matrix inequalities, semidefinite programming (scaling point [2, 3]), geometry (geodesic middle [4, 5]), statistical shape analysis (intrinsic mean [6, 7]), and symmetric matrix word equations [8–10]. The most important property of the geometric mean is that it has a Riccati matrix equation as the defining equation. The geometric mean is the unique positive definite solution of the Riccati matrix equation  $XA^{-1}X = B$ .

An interesting generalization of the geometric mean  $A \# B$  to convex functions was introduced by Atteia and Raïssouli [11] with a different viewpoint of the convex analysis. The natural idea to make an extension from positive semidefinite matrices to convex functions is

nothing but the association of a positive semidefinite matrix  $A$  with the quadratic convex function  $q_A(x) = (1/2)\langle Ax, x \rangle$ . Atteia and Raïssouli [11] provided a general algorithm to construct the (self-dual) geometric mean and the square root of convex functions. As pointed out in [12], self-dual operators are important in convex analysis and also arise in PDE.

The present work aims at providing a further development of the geometric mean of the convex functions mentioned above. We develop a new algorithmic self-dual operator for convex functions named “the geometric mean of parameterized arithmetic and harmonic means of convex functions” by exploiting the proximal average of convex functions by Bauschke et al. [13] and investigate its essential properties such as limiting behaviors, self-duality, and monotonicity with respect to parameters. While doing so, we will see that the geometric mean due to Atteia and Raïssouli [11] can be interpreted as an element of “the geometric mean of parameterized arithmetic and harmonic means of convex functions” with the particular parameter  $\mu = 0$ .

In fact, this work is motivated by a recent result due to Kim et al. [14] concerned with a new matrix mean. Actually, the geometric mean of parameterized arithmetic and harmonic means of convex functions is an extension of the new matrix mean to a convex function mean under a standard setting with two convex functions.

## 2. Geometric Mean and $\mathcal{A} \# \mathcal{H}$ -Mean of Parameter $\mu$

We begin with the algorithm of finding the geometric mean of two proper convex lower semicontinuous functions  $f$  and  $g$  introduced by Atteia and Raïssouli [11, Proposition 4.4] and some comments on the procedure. Let  $f, g \in \Gamma$  with  $\text{dom } f \cap \text{dom } g \neq \emptyset$  where  $\Gamma$  denotes the class of proper convex lower semicontinuous functions from the Euclidean space  $\mathbb{R}^n$  to  $(-\infty, +\infty]$ . Set two sequences of convex functions  $\beta_n(f, g)$  and  $\beta_n^*(f, g)$  recursively:

$$\begin{aligned} \beta_0(f, g) &= \frac{1}{2}(f + g), & \beta_0^*(f, g) &= \left( \frac{1}{2}(f^* + g^*) \right)^*, \\ \beta_{n+1}(f, g) &= \frac{1}{2}(\beta_n(f, g) + \beta_n^*(f, g)) \quad \text{where } \beta_n^*(f, g) = (\beta_n(f^*, g^*))^*, \end{aligned} \tag{2.1}$$

where  $f^*$  stands for the Fenchel conjugate of  $f$ .

It is claimed that all the  $\beta_n(f, g)$  and  $\beta_n^*(f, g)$  do belong to  $\Gamma$  [11, Proposition 4.4]. However, to ensure this property, we need more. Indeed, we see

$$\beta_0^*(f, g) = \left( \frac{1}{2}(f^* + g^*) \right)^* = \left( \frac{1}{2}(f \square g)^* \right)^*, \tag{2.2}$$

where  $\square$  stands for the infimal convolution. As is well known,  $f \square g$  can take  $-\infty$  as a value so it may not be proper. This happens for two simple linear functionals  $f(x) = x$  and  $g(x) = -x$  in the one-dimensional case. So the properness of  $\beta_0^*(f, g)$  equivalent to that of  $f \square g$  is not safe. Exactly the same problem may occur whenever  $\beta_n^*(f, g)$  is defined. Moreover, it is not sure that  $\beta_{n+1}(f, g)$  is proper because  $\text{dom } \beta_n(f, g) \cap \text{dom } \beta_n^*(f, g)$  can be empty. Thus the basic necessity that  $\beta_n(f, g)$  and  $\beta_n^*(f, g)$  belong to  $\Gamma$  is not guaranteed under the general assumption only that  $f, g \in \Gamma$  with  $\text{dom } f \cap \text{dom } g \neq \emptyset$  in [11]. Hence it is necessary to impose a suitable condition to meet this demand. For that purpose, recall that a function  $f \in \Gamma$  is

called *cofinite* if the recession function  $f_0^+$  of  $f$  satisfies  $(f_0^+)(y) = +\infty$ , for all  $y \neq 0$  (see [15, page 116]). Then  $f$  is cofinite if and only if  $\text{dom } f^* = \mathbb{R}^n$  by means of [15, Corollary 13.3.1]. The terminology “cofinite” is renewed as “coercive” in [16, 3.26 Theorem].

Now we take a look at Atteia and Raïssouli [11, Proposition 4.4] with a refined proof.

**Proposition 2.1** (See Atteia and Raïssouli [11, Proposition 4.4]). *Let  $\text{dom } f \cap \text{dom } g \neq \emptyset$ . If either  $f$  or  $g$  is cofinite, then all  $\beta_n(f, g)$  and  $\beta_n^*(f, g)$  belong to  $\Gamma$  and  $\beta_n(f, g)$  is cofinite for all  $n \geq 0$ . Hence the geometric mean  $f \# g$  due to Atteia and Raïssouli [11], that is, the limit*

$$f \# g = \lim_{n \rightarrow \infty} \beta_n(f, g), \quad (2.3)$$

is well defined and proper convex on  $\text{dom } \beta_0(f, g)$ . In particular, it belongs to  $\Gamma$  under the assumption that either  $\text{dom } \beta_0(f, g) = \text{dom } \beta_0^*(f, g)$  or  $\text{dom } \beta_0(f, g)$  is closed. Moreover,  $f \# g = (f^* \# g^*)^*$  under the condition  $\text{dom } \beta_0(f, g) = \text{dom } \beta_0^*(f, g)$ .

*Proof.* Without loss of generality, we may assume that  $g$  is cofinite. Clearly,  $\beta_0(f, g) = (1/2)(f + g) \in \Gamma$  since  $\text{dom } \beta_0(f, g) = \text{dom } f \cap \text{dom } g \neq \emptyset$ . In addition,  $\beta_0(f, g)$  is still cofinite by [15, Theorem 9.3]. Then  $\beta_0^*(f, g) = ((1/2)(f^* + g^*))^* = (1/2) \star (f \square g) \in \Gamma$  by virtue of [15, Corollary 9.2.2]. Thus  $\text{dom } \beta_0^*(f, g) = (1/2)(\text{dom } f + \text{dom } g) \supseteq \text{dom } \beta_0(f, g)$ . By induction, assume that

$$\beta_n(f, g), \beta_n^*(f, g) \in \Gamma, \quad \beta_n(f, g) \text{ is cofinite}, \quad \text{dom } \beta_n(f, g) \subseteq \text{dom } \beta_n^*(f, g). \quad (2.4)$$

Then  $\text{dom } \beta_{n+1}(f, g) = \text{dom } \beta_n(f, g) \cap \text{dom } \beta_n^*(f, g) = \text{dom } \beta_n(f, g)$ , so  $\beta_{n+1}(f, g) \in \Gamma$ . Moreover,  $\beta_{n+1}(f, g)$  is cofinite because  $\beta_n(f, g)$  is cofinite. It is readily checked that

$$\beta_{n+1}^*(f, g) = (\beta_{n+1}(f^*, g^*))^* = \left( \frac{1}{2}(\beta_n(f, g))^* + \frac{1}{2}(\beta_n^*(f, g))^* \right)^*. \quad (2.5)$$

Hence  $\beta_{n+1}^*(f, g) = (1/2) \star (\beta_n(f, g) \square \beta_n^*(f, g)) \in \Gamma$ . In this case,  $\text{dom } \beta_{n+1}^*(f, g) = (1/2)(\text{dom } \beta_n(f, g) + \text{dom } \beta_n^*(f, g)) \supseteq \text{dom } \beta_n(f, g) = \text{dom } \beta_{n+1}(f, g)$ . Thus we obtain that

$$\begin{aligned} \forall n, \quad \text{dom } \beta_n(f, g) &= \text{dom } f \cap \text{dom } g = \text{dom } \beta_0(f, g), \\ \forall n, \quad \text{dom } \beta_n^*(f, g) &\supseteq \text{dom } \beta_n(f, g) = \text{dom } \beta_0(f, g). \end{aligned} \quad (2.6)$$

According to Atteia and Raïssouli [11, Proposition 4.4], we have

$$\begin{aligned} \beta_{n+1}(f, g) - \beta_{n+1}^*(f, g) &\leq \frac{1}{2}(\beta_n(f, g) - \beta_n^*(f, g)), \quad \forall n \geq 0; \\ \beta_0^*(f, g) \leq \cdot &\leq \beta_n^*(f, g) \leq \beta_{n+1}^*(f, g) \leq \cdot \leq \beta_{n+1}(f, g) \leq \beta_n(f, g) \leq \cdot \leq \beta_0(f, g). \end{aligned} \quad (2.7)$$

Hence the geometric mean  $f \# g$  is well defined and belongs to  $\Gamma$  under the given hypothesis. (If  $\text{dom } \beta_0(f, g)$  is closed, we define an increasing sequence  $\gamma_n(f, g) \in \Gamma$  by

$$\gamma_n(f, g) = \beta_n^*(f, g) + \delta_C, \quad (2.8)$$

where  $\delta_C$  denotes the indicator function of the closed convex set  $C = \text{dom } \beta_0(f, g)$ . Obviously,  $f \# g$  is the common limit of  $\beta_n(f, g)$  and  $\gamma_n(f, g)$ , hence, belongs to  $\Gamma$ .)

For the equality  $f \# g = (f^* \# g^*)^*$ , we have

$$\begin{aligned}
(f^* \# g^*)^*(x) &= \sup_{y \in \mathbb{R}^n} [\langle y, x \rangle - (f^* \# g^*)(y)] \\
&= \sup_{y \in \mathbb{R}^n} \left[ \langle y, x \rangle - \lim_{n \rightarrow \infty} \beta_n(f^*, g^*)(y) \right] \\
&= \sup_{y \in \mathbb{R}^n} \left[ \langle y, x \rangle - \lim_{n \rightarrow \infty} \beta_n^*(f^*, g^*)(y) \right] \\
&= \sup_{y \in \mathbb{R}^n} \left[ \langle y, x \rangle - \lim_{n \rightarrow \infty} (\beta_n(f, g))^*(y) \right] \\
&\leq \sup_{y \in \mathbb{R}^n} [\langle y, x \rangle - (\beta_n(f, g))^*(y)], \quad \forall n \\
&= (\beta_n(f, g))^{**}(x) = \beta_n(f, g)(x), \quad \forall n.
\end{aligned} \tag{2.9}$$

Hence

$$(f^* \# g^*)^*(x) \leq \lim_{n \rightarrow \infty} \beta_n(f, g)(x) = (f \# g)(x). \tag{2.10}$$

On the other hand,

$$\begin{aligned}
(f^* \# g^*)^*(x) &= \sup_{y \in \mathbb{R}^n} [\langle y, x \rangle - (f^* \# g^*)(y)] \\
&= \sup_{y \in \mathbb{R}^n} \left[ \langle y, x \rangle - \lim_{n \rightarrow \infty} \beta_n(f^*, g^*)(y) \right] \\
&\geq \sup_{y \in \mathbb{R}^n} [\langle y, x \rangle - \beta_n(f^*, g^*)(y)], \quad \forall n \\
&= (\beta_n(f^*, g^*))^*(x) = \beta_n^*(f, g)(x), \quad \forall n.
\end{aligned} \tag{2.11}$$

Thus

$$(f^* \# g^*)^*(x) \geq \lim_{n \rightarrow \infty} \beta_n^*(f, g)(x) = (f \# g)(x). \tag{2.12}$$

Therefore we get

$$f \# g = (f^* \# g^*)^*. \tag{2.13}$$

□

*Remark 2.2.* (1) The well definedness of  $f^* \# g^*$  is readily checked by the assumption  $g$  is cofinite. (Without this condition,  $f^* \# g^*$  may not be well defined so that the identity  $f \# g = (f^* \# g^*)^*$  breaks down.) With the additional property that  $\text{dom } f^*$  is closed, we have  $f^* \# g^* \in \Gamma$ . Hence

$$(f \# g)^* = f^* \# g^*. \quad (2.14)$$

(2) Proposition 2.1 provides a sufficient condition to entail the validity of [11, Proposition 4.4]. It is also mentioned in [11, Remark 4.5] that if  $f$  and  $g$  are finite-valued,  $\text{dom } \beta_0(f, g) = \text{dom } \beta_0^*(f, g)$  is satisfied. But even though it is true,  $\beta_0^*(f, g)$  can be identically  $-\infty$  as shown in the case of  $f(x) = x$  and  $g(x) = -x$  in  $\mathbb{R}$  so that the limiting process using (2.7) may not be available any more. So some restrictions should be imposed to properly define the geometric mean of two convex functions  $f$  and  $g \in \Gamma$ . Of course, for an  $f \in \Gamma$ , the geometric mean  $f \# f$  and the convex square root  $f^{1/2}$  of  $f$  (see [11, Definition 4.7]) are always well defined because  $q$  is cofinite. What is a minimal assumption? That is a question to be answered.

Throughout this paper, we adopt the following modified definition of proximal average for the convenience of presentation. For  $\mu \geq 0$ , with  $q = (1/2)\|\cdot\|^2$ ,

$$p_\mu(\mathbf{f}, \lambda) = (\lambda_1(f_1 + \mu q)^* + \cdots + \lambda_m(f_m + \mu q)^*)^* - \mu q, \quad (2.15)$$

where  $\mathbf{f} = (f_1, \dots, f_m)$ ,  $\mathbf{g} = (g_1, \dots, g_m)$ , each  $f_i : \mathbb{R}^n \rightarrow (-\infty, +\infty]$  belongs to  $\Gamma$ , and  $\lambda_i$ 's are positive real numbers with  $\lambda_1 + \cdots + \lambda_m = 1$ .

From now on, we consider the simple case where  $m = 2$ ,  $\lambda_1 = \lambda_2 = 1/2$ , and  $f, g \in \Gamma$  with  $\text{dom } f \cap \text{dom } g \neq \emptyset$ . Define two sequences of convex functions  $\alpha_n(f, g)$  and  $\alpha_n^*(f, g)$  recursively as follows:

$$\begin{aligned} \alpha_0(f, g) &= \frac{1}{2}(f + g), & \alpha_0^*(f, g) &= p_\mu\left(f, g; \frac{1}{2}, \frac{1}{2}\right), \\ \alpha_{n+1}(f, g) &= \frac{1}{2}(\alpha_n(f, g) + \alpha_n^*(f, g)), & \alpha_{n+1}^*(f, g) &= p_\mu\left(\alpha_n(f, g), \alpha_n^*(f, g); \frac{1}{2}, \frac{1}{2}\right). \end{aligned} \quad (2.16)$$

**Theorem 2.3.** For  $\mu > 0$ , one has

- (i)  $\alpha_n(f, g) \in \Gamma$  and  $\alpha_n^*(f, g) \in \Gamma$ , for all  $n \geq 0$ ;
- (ii)  $\alpha_n^*(f, g) \leq \alpha_n(f, g)$ ,  $\alpha_{n+1}(f, g) \leq \alpha_n(f, g)$  and  $\alpha_n^*(f, g) \leq \alpha_{n+1}^*(f, g)$ , for all  $n \geq 0$ ;
- (iii)  $\alpha_{n+1}(f, g) - \alpha_{n+1}^*(f, g) \leq (1/2)(\alpha_n(f, g) - \alpha_n^*(f, g))$ , for all  $n \geq 0$ ;
- (iv) there exists a limit  $\tau_\mu(f, g) = \lim_{n \rightarrow \infty} \alpha_n(f, g)$  which is a proper convex function with  $\text{dom } \tau_\mu(f, g) = \text{dom } f \cap \text{dom } g = \text{dom } \alpha_0(f, g)$ . Furthermore, if either  $\text{dom } \alpha_0(f, g) = \text{dom } \alpha_0^*(f, g)$  or  $\text{dom } \alpha_0(f, g)$  is closed,  $\tau_\mu(f, g)$  is the common limit of  $\alpha_n(f, g)$  and  $\gamma_n(f, g)$  for some increasing sequence  $\gamma_n(f, g) \in \Gamma$ . In this case,  $\tau_\mu(f, g) \in \Gamma$ .

*Proof.* (i) Since  $\alpha_0^\bullet(f, g) = p_\mu(f, g; 1/2, 1/2)$ , by Bauschke et al. [13, Theorem 4.6],

$$\begin{aligned} \text{dom } \alpha_0^\bullet(f, g) &= \frac{1}{2} \text{dom } f + \frac{1}{2} \text{dom } g \\ &\supseteq \frac{1}{2}(\text{dom } f \cap \text{dom } g) + \frac{1}{2}(\text{dom } f \cap \text{dom } g) \\ &= \text{dom } f \cap \text{dom } g = \text{dom } \alpha_0(f, g) \end{aligned} \quad (2.17)$$

because  $\text{dom } f \cap \text{dom } g$  is a convex set. By induction, assume that  $\text{dom } \alpha_n^\bullet(f, g) \supseteq \text{dom } \alpha_n(f, g)$ . Then

$$\begin{aligned} \text{dom } \alpha_{n+1}(f, g) &= \text{dom } \alpha_n(f, g) \cap \text{dom } \alpha_n^\bullet(f, g) = \text{dom } \alpha_n(f, g), \\ \text{dom } \alpha_{n+1}^\bullet(f, g) &= \frac{1}{2} \text{dom } \alpha_n(f, g) + \frac{1}{2} \text{dom } \alpha_n^\bullet(f, g) \\ &\supseteq \text{dom } \alpha_n(f, g) = \text{dom } \alpha_{n+1}(f, g). \end{aligned} \quad (2.18)$$

Thus we obtain that

$$\begin{aligned} \forall n, \quad \text{dom } \alpha_n(f, g) &= \text{dom } f \cap \text{dom } g = \text{dom } \alpha_0(f, g), \\ \forall n, \quad \text{dom } \alpha_n^\bullet(f, g) &\supseteq \text{dom } \alpha_n(f, g) = \text{dom } \alpha_0(f, g). \end{aligned} \quad (2.19)$$

This implies that, for all  $n \geq 0$ ,  $\alpha_n(f, g) \in \Gamma$  and  $\alpha_n^\bullet(f, g) \in \Gamma$  with the help of [13, Corollary 5.2].

(ii) The first assertion  $\alpha_n^\bullet(f, g) \leq \alpha_n(f, g)$  is a direct consequence of [13, Theorem 5.4]. For the second, by definition and the first assertion, we see

$$\alpha_{n+1}(f, g) = \frac{1}{2}(\alpha_n(f, g) + \alpha_n^\bullet(f, g)) \leq \frac{1}{2}(\alpha_n(f, g) + \alpha_n(f, g)) = \alpha_n(f, g). \quad (2.20)$$

For the last, observe that

$$\begin{aligned} \alpha_n^\bullet(f, g) \leq \alpha_{n+1}^\bullet(f, g) &\iff \alpha_n^\bullet(f, g) + \mu q \leq \alpha_{n+1}^\bullet(f, g) + \mu q \\ &\iff (\alpha_{n+1}^\bullet(f, g) + \mu q)^* \leq (\alpha_n^\bullet(f, g) + \mu q)^* \\ &\iff \frac{1}{2}(\alpha_n^\bullet(f, g) + \mu q)^* + \frac{1}{2}(\alpha_n(f, g) + \mu q)^* \leq (\alpha_n^\bullet(f, g) + \mu q)^* \\ &\iff (\alpha_n(f, g) + \mu q)^* \leq (\alpha_n^\bullet(f, g) + \mu q)^* \\ &\iff \alpha_n^\bullet(f, g) + \mu q \leq \alpha_n(f, g) + \mu q \\ &\iff \alpha_n^\bullet(f, g) \leq \alpha_n(f, g), \end{aligned} \quad (2.21)$$

which is nothing but the first assertion. Note that all the arithmetics are safe because both  $(\alpha_n(f, g) + \mu q)^*$  and  $(\alpha_n^\bullet(f, g) + \mu q)^*$  are finite-valued.

(iii) By (ii) and the extended arithmetic  $\infty + (-\infty) = (-\infty) + \infty = \infty$  (see [16]), we get

$$\begin{aligned}\alpha_{n+1}(f, g) - \alpha_{n+1}^\bullet(f, g) &\leq \frac{1}{2}(\alpha_n(f, g) + \alpha_n^\bullet(f, g)) - \alpha_n^\bullet(f, g) \\ &= \frac{1}{2}(\alpha_n(f, g) - \alpha_n^\bullet(f, g)).\end{aligned}\quad (2.22)$$

(iv) From (ii), we have

$$\alpha_0^\bullet(f, g) \leq \cdot \leq \alpha_n^\bullet(f, g) \leq \alpha_{n+1}^\bullet(f, g) \leq \cdot \leq \alpha_{n+1}(f, g) \leq \alpha_n(f, g) \leq \cdot \leq \alpha_0(f, g). \quad (2.23)$$

Hence if  $x \in \text{dom } \alpha_0(f, g) = \text{dom } f \cap \text{dom } g = \text{dom } \alpha_n(f, g)$  by (2.19),  $\alpha_n(f, g)(x)$  converges to a real number  $r$ . If  $x \notin \text{dom } \alpha_0(f, g)$ ,  $\alpha_n(f, g)(x) = \infty$ . Let the limit function be  $\tau_\mu(f, g)$ . Clearly,  $\tau_\mu(f, g)$  is proper convex because  $\alpha_n(f, g)$  is convex. Moreover, if  $\text{dom } \alpha_0(f, g) = \text{dom } \alpha_0^\bullet(f, g)$ , by (iii) and (2.23), it is the common limit of  $\alpha_n(f, g)$  and  $\alpha_n^\bullet(f, g)$ , so  $\tau_\mu(f, g) \in \Gamma$  since it is a supremum of  $\alpha_n^\bullet(f, g) \in \Gamma$ . If  $\text{dom } \alpha_0(f, g)$  is closed, we define an increasing sequence  $\gamma_n(f, g) \in \Gamma$  by

$$\gamma_n(f, g) = \alpha_n^\bullet(f, g) + \delta_C, \quad (2.24)$$

where  $\delta_C$  denotes the indicator function of the closed convex set  $C = \text{dom } \alpha_0(f, g)$ . Obviously,  $\tau_\mu(f, g)$  is the common limit of  $\alpha_n(f, g)$  and  $\gamma_n(f, g)$ , hence belongs to  $\Gamma$ .  $\square$

*Remark 2.4.* If both  $f$  and  $g$  are finite-valued, the condition  $\text{dom } \alpha_0(f, g) = \text{dom } \alpha_0^\bullet(f, g)$  is automatically satisfied.

**Corollary 2.5.** For  $\mu > 0$  and  $f, g \in \Gamma$  with  $\text{dom } f \cap \text{dom } g \neq \emptyset$ ,

- (i)  $\tau_\mu(f, g) = \tau_\mu(g, f)$ ,
- (ii)  $((1/2)(f^* + g^*))^* \leq \alpha_0^\bullet(f, g) \leq \tau_\mu(f, g) \leq \alpha_0(f, g) = (1/2)(f + g)$ .

*Proof.* (i) Trivially,  $\alpha_0(f, g) = \alpha_0(g, f)$  and  $\alpha_0^\bullet(f, g) = \alpha_0^\bullet(g, f)$ . Again using the induction argument yields that

$$\alpha_n(f, g) = \alpha_n(g, f), \quad \alpha_n^\bullet(f, g) = \alpha_n^\bullet(g, f), \quad \forall n \geq 0. \quad (2.25)$$

Hence  $\tau_\mu(f, g) = \tau_\mu(g, f)$ .

- (ii) This is immediate from (2.23) and [13, Theorem 5.4].  $\square$

Now we express  $\tau_\mu(f, g)$  in terms of a geometric mean.

**Theorem 2.6.** Let  $\mu > 0$ . For  $f, g \in \Gamma$  with  $\text{dom } f \cap \text{dom } g \neq \emptyset$ , one has

$$\begin{aligned}\tau_\mu(f, g) &= \left( \frac{1}{2}(f + \mu q) + \frac{1}{2}(g + \mu q) \right) \# \left( \frac{1}{2}(f + \mu q)^* + \frac{1}{2}(g + \mu q)^* \right)^* - \mu q \\ &= (f + \mu q) \# (g + \mu q) - \mu q.\end{aligned}\quad (2.26)$$

*Proof.* Claim 1. We have

$$\tau_\mu(f, g) = \left( \frac{1}{2}(f + \mu q) + \frac{1}{2}(g + \mu q) \right) \# \left( \frac{1}{2}(f + \mu q)^* + \frac{1}{2}(g + \mu q)^* \right)^* - \mu q. \quad (2.27)$$

Indeed, put  $f_0 = (1/2)(f + \mu q) + (1/2)(g + \mu q)$  and  $g_0 = ((1/2)(f + \mu q)^* + (1/2)(g + \mu q)^*)^*$ . Then  $f_0, g_0 \in \Gamma$  because  $(f + \mu q)^*$  and  $(g + \mu q)^*$  are finite-valued, and  $f_0$  is cofinite by [15, Theorem 9.3]. By Proposition 2.1, we obtain

$$\lim_{n \rightarrow \infty} \beta_n(f_0, g_0) = f_0 \# g_0, \quad (2.28)$$

where  $\beta_n(f_0, g_0)$  and  $\beta_n^*(f_0, g_0)$  are defined as in (2.1). Set, for each  $n \geq 0$ ,

$$\beta'_n(f_0, g_0) = \beta_n(f_0, g_0) - \mu q, \quad (\beta_n^*)'(f_0, g_0) = \beta_n^*(f_0, g_0) - \mu q. \quad (2.29)$$

Then by (2.5)

$$\begin{aligned} \beta'_{n+1}(f_0, g_0) &= \beta_{n+1}(f_0, g_0) - \mu q = \frac{\beta_n(f_0, g_0) + \beta_n^*(f_0, g_0)}{2} - \mu q \\ &= \frac{\beta_n(f_0, g_0) - \mu q + \beta_n^*(f_0, g_0) - \mu q}{2} = \frac{\beta'_n(f_0, g_0) + (\beta_n^*)'(f_0, g_0)}{2} \\ (\beta_{n+1}^*)'(f_0, g_0) &= \beta_{n+1}^*(f_0, g_0) - \mu q = \left( \frac{1}{2}(\beta_n(f_0, g_0))^* + \frac{1}{2}(\beta_n^*(f_0, g_0))^* \right)^* - \mu q \\ &= \left( \frac{1}{2}(\beta'_n(f_0, g_0) + \mu q)^* + \frac{1}{2}((\beta_n^*)'(f_0, g_0) + \mu q)^* \right)^* - \mu q \\ &= p_\mu \left( \beta'_n(f_0, g_0), (\beta_n^*)'(f_0, g_0); \frac{1}{2}, \frac{1}{2} \right). \end{aligned} \quad (2.30)$$

Put  $\alpha_0(f, g) = (1/2)(f + g)$  and  $\alpha_0^\bullet(f, g) = p_\mu(f, g; 1/2, 1/2)$ . Also define

$$\alpha_{n+1}(f, g) = \beta'_n(f_0, g_0), \quad \alpha_{n+1}^\bullet(f, g) = (\beta_n^*)'(f_0, g_0), \quad \forall n \geq 0. \quad (2.31)$$



Then we have

$$\begin{aligned}
 \alpha_1(f, g) &= \beta'_0(f_0, g_0) = \beta_0(f_0, g_0) - \mu q = \frac{1}{2}(f_0 - \mu q + g_0 - \mu q) \\
 &= \frac{1}{2} \left( \frac{1}{2}(f + g) + p_\mu \left( f, g; \frac{1}{2}, \frac{1}{2} \right) \right) = \frac{1}{2}(\alpha_0(f, g) + \alpha_0^\bullet(f, g)), \\
 \alpha_1^\bullet(f, g) &= (\beta_0^*)'(f_0, g_0) = \beta_0^*(f_0, g_0) - \mu q = \left( \frac{1}{2}(f_0^* + g_0^*) \right)^* - \mu q \\
 &= \left( \frac{1}{2} \left( \frac{1}{2}(f + g) + \mu q \right)^* + \frac{1}{2} \left( \frac{1}{2}(f + \mu q)^* + \frac{1}{2}(g + \mu q)^* \right) \right)^* - \mu q \\
 &= \left( \frac{1}{2}(\alpha_0(f, g) + \mu q)^* + \frac{1}{2}(\alpha_0^\bullet(f, g) + \mu q)^* \right)^* - \mu q \\
 &= p_\mu \left( \alpha_0(f, g), \alpha_0^\bullet(f, g); \frac{1}{2}, \frac{1}{2} \right).
 \end{aligned} \tag{2.32}$$

Moreover, it follows from (2.30) that  $\alpha_n(f, g)$  and  $\alpha_n^\bullet(f, g)$  satisfy the recursion formula in (2.1). From Theorem 2.3 and (2.28), we get

$$\tau_\mu(f, g) = \lim_{n \rightarrow \infty} \alpha_n(f, g) = \lim_{n \rightarrow \infty} \beta'_n(f_0, g_0) = \lim_{n \rightarrow \infty} \beta_n(f_0, g_0) - \mu q = f_0 \# g_0 - \mu q. \tag{2.33}$$

Claim 2.  $\tau_\mu(f, g) = (f + \mu q) \# (g + \mu q) - \mu q$ .

Set two cofinite functions  $f_1 = f + \mu q$  and  $g_1 = g + \mu q$ . It suffices to check that

$$\left( \frac{1}{2}(f_1 + g_1) \right) \# \left( \frac{1}{2}(f_1^* + g_1^*) \right)^* = f_1 \# g_1. \tag{2.34}$$

In fact, let  $F = \beta_0(f_1, g_1)$  and  $G = \beta_0^*(f_1, g_1)$ . Then  $F$  and  $G$  belong to  $\Gamma$ , and  $F$  is cofinite by Proposition 2.1. Clearly, we have

$$\beta_n(F, G) = \beta_{n+1}(f_1, g_1), \quad \beta_n^*(F, G) = \beta_{n+1}^*(f_1, g_1), \quad \forall n \geq 0. \tag{2.35}$$

Again appealing to (2.6) yields that

$$f_1 \# g_1 = \lim_{n \rightarrow \infty} \beta_n(f_1, g_1) = \lim_{n \rightarrow \infty} \beta_n(F, G) = F \# G = \left( \frac{1}{2}(f_1 + g_1) \right) \# \left( \frac{1}{2}(f_1^* + g_1^*) \right)^*. \tag{2.36}$$

This completes the proof. □

Now we give the following name to  $\tau_\mu(f, g)$  by Theorem 2.6 above.

*Definition 2.7.* For  $f, g \in \Gamma$ , one defines

$$\begin{aligned}\tau_\mu(f, g) &= (\tau_{-\mu}(f^*, g^*))^*, \quad \text{for } \mu < 0, \\ \tau_0(f, g) &= f \# g, \quad \text{for } \mu = 0.\end{aligned}\tag{2.37}$$

This  $\tau_\mu(f, g)$  is called *the geometric mean of parameterized arithmetic and harmonic means of  $f$  and  $g$*  and abbreviated by “ $\mathcal{A} \# \mathcal{H}$ -mean of parameter  $\mu$ ”.

### 3. Properties of $\mathcal{A} \# \mathcal{H}$ -Mean of Parameter $\mu$

To deal with  $\tau_\mu(f, g)$  (for all  $\mu \in \mathbb{R}$ ), in what follows, we assume the following for the simplicity of arguments.

#### 3.1. Constraint Qualifications

Consider

(CQ1)  $f, g \in \Gamma$  with  $\text{dom } f \cap \text{dom } g \neq \emptyset$ ,

(CQ2)  $\text{dom } \alpha_0(f, g) = \text{dom } \alpha_0^\bullet(f, g)$ ,

(CQ3) either  $f$  is cofinite and  $\text{dom } g^*$  is closed or  $g$  is cofinite and  $\text{dom } f^*$  is closed.

With these hypotheses, for all  $\mu \in \mathbb{R}$ ,  $\tau_\mu(f, g)$  is well-defined and is in  $\Gamma$ .

**Theorem 3.1.** *One has the limiting property:*

$$\lim_{\mu \rightarrow \infty} \tau_\mu(f, g) = \frac{1}{2}(f + g), \quad \lim_{\mu \rightarrow -\infty} \tau_\mu(f, g) = \left(\frac{1}{2}(f^* + g^*)\right)^*.\tag{3.1}$$

*Proof.* For  $\mu > 0$ , by Corollary 2.5, we get

$$\lim_{\mu \rightarrow \infty} \alpha_0^\bullet(f, g) \leq \lim_{\mu \rightarrow \infty} \tau_\mu(f, g) \leq \lim_{\mu \rightarrow \infty} \alpha_0(f, g) = \frac{1}{2}(f + g).\tag{3.2}$$

By Bauschke et al. [13, Theorem 8.5],

$$\lim_{\mu \rightarrow \infty} \alpha_0^\bullet(f, g) = \lim_{\mu \rightarrow \infty} p_\mu\left(f, g; \frac{1}{2}, \frac{1}{2}\right) = \frac{1}{2}(f + g).\tag{3.3}$$

Thus

$$\lim_{\mu \rightarrow \infty} \tau_\mu(f, g) = \frac{1}{2}(f + g).\tag{3.4}$$

Again appealing to Corollary 2.5 yields that

$$\begin{aligned} \alpha_0^\bullet(f^*, g^*) \leq \tau_\mu(f^*, g^*) \leq \alpha_0(f^*, g^*) = \frac{1}{2}(f^* + g^*); \quad \text{that is,} \\ \left(\frac{1}{2}(f^* + g^*)\right)^* \leq (\tau_\mu(f^*, g^*))^* \leq (\alpha_0^\bullet(f^*, g^*))^*. \end{aligned} \quad (3.5)$$

By the self-duality of the proximal average [13, Theorem 5.1], we have

$$(\alpha_0^\bullet(f^*, g^*))^* = \left(p_\mu\left(f^*, g^*; \frac{1}{2}, \frac{1}{2}\right)\right)^* = p_{\mu^{-1}}\left(f, g; \frac{1}{2}, \frac{1}{2}\right). \quad (3.6)$$

Taking the limit in (3.5), we see from (3.6) that

$$\left(\frac{1}{2}(f^* + g^*)\right)^* \leq \lim_{\mu \rightarrow \infty} (\tau_\mu(f^*, g^*))^* \leq \lim_{\mu \rightarrow \infty} p_{\mu^{-1}}\left(f, g; \frac{1}{2}, \frac{1}{2}\right) = \frac{1}{2} \star (f \square g), \quad (3.7)$$

where the equality comes from [13, Theorem 8.5]. By (CQ3),  $f \square g \in \Gamma$ ; hence we have

$$\frac{1}{2} \star (f \square g) = \left(\frac{1}{2}(f^* + g^*)\right)^*. \quad (3.8)$$

Therefore it follows from (3.7) and (3.8) that

$$\lim_{\mu \rightarrow -\infty} \tau_\mu(f, g) = \lim_{\mu \rightarrow \infty} (\tau_\mu(f^*, g^*))^* = \left(\frac{1}{2}(f^* + g^*)\right)^*. \quad (3.9)$$

This completes the proof. □

**Theorem 3.2.** *One has*

- (i)  $p_\mu(f, g; 1/2, 1/2) \leq \tau_\mu(f, g)$ , for  $\mu \geq 0$ ,
- (ii) (self-duality)  $(\tau_\mu(f, g))^* = \tau_{-\mu}(f, g)$ , for all  $\mu \in \mathbb{R}$ .

*Proof.* (i) According to Corollary 2.5 (ii),  $p_\mu(f, g; 1/2, 1/2) = \alpha_0^\bullet(f, g) \leq \tau_\mu(f, g)$  for  $\mu > 0$ . For  $\mu = 0$ ,  $p_\mu(f, g; 1/2, 1/2) = ((1/2)(f^* + g^*))^* = \beta_0^*(f, g) \leq f \# g = \tau_0(f, g)$  by Definition 2.7.

(ii) If  $-\infty < \mu < 0$ , by definition,  $\tau_\mu(f, g) = (\tau_{-\mu}(f^*, g^*))^*$ , so  $(\tau_\mu(f, g))^* = \tau_{-\mu}(f^*, g^*)$  because  $\tau_{-\mu}(f^*, g^*) \in \Gamma$ . If  $\mu = 0$ , then  $(\tau_0(f, g))^* = (f \# g)^* = f^* \# g^* = \tau_0(f^*, g^*)$  by virtue of Proposition 2.1 and Remark 2.2. Let  $\mu > 0$ . Then by definition,  $(\tau_\mu(f, g))^* = \tau_{-\mu}(f^*, g^*)$ , as desired. □

**Proposition 3.3.** *Let  $f_i, g_i \in \Gamma$  and  $f_i \leq g_i$  for each  $i = 1, \dots, m$ . Then, for  $\mu \geq 0$ ,*

$$p_\mu(\mathbf{f}, \boldsymbol{\lambda}) \leq p_\mu(\mathbf{g}, \boldsymbol{\lambda}), \quad (3.10)$$

where  $\mathbf{f} = (f_1, \dots, f_m)$ ,  $\mathbf{g} = (g_1, \dots, g_m)$  and  $\lambda_i$ 's are positive real numbers with  $\lambda_1 + \dots + \lambda_m = 1$ .

*Proof.* For each  $i$ , clearly

$$\begin{aligned}
 f_i + \mu q &\leq g_i + \mu q \implies \lambda_i(f_i + \mu q)^* \geq \lambda_i(g_i + \mu q)^* \\
 &\implies \sum_{i=1}^m \lambda_i(f_i + \mu q)^* \geq \sum_{i=1}^m \lambda_i(g_i + \mu q)^* \\
 &\implies \left( \sum_{i=1}^m \lambda_i(f_i + \mu q)^* \right)^* \leq \left( \sum_{i=1}^m \lambda_i(g_i + \mu q)^* \right)^* \\
 &\implies p_\mu(\mathbf{f}, \lambda) \leq p_\mu(\mathbf{g}, \lambda).
 \end{aligned} \tag{3.11}$$

□

**Theorem 3.4** (monotonicity). *One has, for  $-\infty \leq \mu \leq \nu \leq \infty$ ,*

$$\left( \frac{1}{2}(f^* + g^*) \right)^* = \tau_{-\infty}(f, g) \leq \tau_\mu(f, g) \leq \tau_\nu(f, g) \leq \tau_\infty(f, g) = \frac{1}{2}(f + g). \tag{3.12}$$

*Proof.* Let  $0 < \mu \leq \nu < \infty$ . Clearly

$$\begin{aligned}
 \frac{1}{2}(f + g) &= (\alpha_0^\mu)(f, g) \leq \alpha_0^\nu(f, g) = \frac{1}{2}(f + g), \\
 p_\mu\left(f, g; \frac{1}{2}, \frac{1}{2}\right) &= (\alpha_0^\bullet)^\mu(f, g) \leq (\alpha_0^\bullet)^\nu(f, g) = p_\nu\left(f, g; \frac{1}{2}, \frac{1}{2}\right)
 \end{aligned} \tag{3.13}$$

by [13, Theorem 8.5]. To use induction, assume that

$$\alpha_n^\mu(f, g) \leq \alpha_n^\nu(f, g), \quad (\alpha_n^\bullet)^\mu(f, g) \leq (\alpha_n^\bullet)^\nu(f, g). \tag{3.14}$$

Then

$$\begin{aligned}
 \alpha_{n+1}^\mu(f, g) &= \frac{1}{2} \left( \alpha_n^\mu(f, g) + (\alpha_n^\bullet)^\mu(f, g) \right) \leq \frac{1}{2} \left( \alpha_n^\nu(f, g) + (\alpha_n^\bullet)^\nu(f, g) \right) = \alpha_{n+1}^\nu(f, g), \\
 (\alpha_{n+1}^\bullet)^\mu(f, g) &= p_\mu\left(\alpha_n^\mu(f, g), (\alpha_n^\bullet)^\mu(f, g); \frac{1}{2}, \frac{1}{2}\right) \leq p_\mu\left(\alpha_n^\nu(f, g), (\alpha_n^\bullet)^\nu(f, g); \frac{1}{2}, \frac{1}{2}\right) \\
 &\leq p_\nu\left(\alpha_n^\nu(f, g), (\alpha_n^\bullet)^\nu(f, g); \frac{1}{2}, \frac{1}{2}\right) = (\alpha_{n+1}^\bullet)^\nu(f, g)
 \end{aligned} \tag{3.15}$$

by (3.14), Proposition 3.3, and [13, Theorem 8.5]. Thus (3.14) holds for all  $n$ . Hence, we get

$$\tau_\mu(f, g) = \lim_{n \rightarrow \infty} \alpha_n^\mu(f, g) \leq \lim_{n \rightarrow \infty} \alpha_n^\nu(f, g) = \tau_\nu(f, g). \tag{3.16}$$

On the other hand, for  $-\infty < -\mu \leq -\nu < 0$ ,

$$\tau_{-\mu}(f, g) = (\tau_{\mu}(f^*, g^*))^* \leq (\tau_{\nu}(f^*, g^*))^* = \tau_{-\nu}(f, g) \quad (3.17)$$

by means of (3.16). Now let  $\mu > 0$ . Recall that  $\alpha_0(f, g) = \beta_0(f, g)$  and  $\alpha_0^{\bullet}(f, g) \geq \beta_0^*(f, g)$  (see (2.16), (2.1), and Corollary 2.5 (ii)). Assume that

$$\alpha_n(f, g) \geq \beta_n(f, g), \quad \alpha_n^{\bullet}(f, g) \geq \beta_n^*(f, g). \quad (3.18)$$

Then

$$\begin{aligned} \alpha_{n+1}(f, g) &= \frac{1}{2}(\alpha_n(f, g) + \alpha_n^{\bullet}(f, g)) \geq \frac{1}{2}(\beta_n(f, g) + \beta_n^*(f, g)) = \beta_{n+1}(f, g), \\ \alpha_{n+1}^{\bullet}(f, g) &= p_{\mu}\left(\alpha_n(f, g), \alpha_n^{\bullet}(f, g); \frac{1}{2}, \frac{1}{2}\right) \geq p_{\mu}\left(\beta_n(f, g), \beta_n^*(f, g); \frac{1}{2}, \frac{1}{2}\right) \\ &\geq \left(\frac{1}{2}(\beta_n(f, g))^* + \frac{1}{2}(\beta_n^*(f, g))^*\right)^* = \beta_{n+1}^*(f, g) \end{aligned} \quad (3.19)$$

by virtue of (3.18), Proposition 3.3, [13, Theorem 5.4], and (2.5). Hence (3.18) holds for all  $n$ . This implies that

$$f \# g = \tau_0(f, g) = \lim_{n \rightarrow \infty} \beta_n(f, g) \leq \lim_{n \rightarrow \infty} \alpha_n(f, g) = \tau_{\mu}(f, g). \quad (3.20)$$

So, we get

$$\tau_{-\mu}(f, g) = (\tau_{\mu}(f^*, g^*))^* \leq (\tau_0(f^*, g^*))^* = \tau_0(f, g) \quad (3.21)$$

by (3.20) and Proposition 2.1. Therefore, the result follows from (3.16), (3.17), (3.20), (3.21), and Theorem 3.1.  $\square$

**Corollary 3.5.** *Let  $A$  and  $B$  be two (symmetric) positive definite matrices. Then, for  $0 \leq \mu \leq \nu < \infty$ , one has*

$$\mathcal{L}_{\mu}(A, B) \leq \mathcal{L}_{\nu}(A, B), \quad (3.22)$$

where

$$\mathcal{L}_{\mu}(A, B) = \left[ \frac{1}{2}(A + \mu I) + \frac{1}{2}(B + \mu I) \right] \# \left[ \frac{1}{2}(A + \mu I)^{-1} + \frac{1}{2}(B + \mu I)^{-1} \right]^{-1} - \mu I. \quad (3.23)$$

Here  $\#$  denotes the matrix geometric mean of two positive definite matrices.

*Proof.* For a positive definite matrix  $A$ , define the convex quadratic function

$$q_A(x) = \frac{1}{2} \langle Ax, x \rangle. \quad (3.24)$$

Put  $f(x) = q_A(x)$  and  $g(x) = q_B(x)$ , then  $q_A$  and  $q_B$  clearly satisfy the constraint qualifications (CQ1)–(CQ3). Applying Theorem 2.6 to these functions yields that

$$\begin{aligned} \tau_\mu(f, g) &= q_{(1/2)(A+\mu I)+(1/2)(B+\mu I)} \# q_{[(1/2)(A+\mu I)^{-1}+(1/2)(B+\mu I)^{-1}]^{-1} - \mu q I} \\ &= q_{[(1/2)(A+\mu I)+(1/2)(B+\mu I)] \# [(1/2)(A+\mu I)^{-1}+(1/2)(B+\mu I)^{-1}]^{-1} - \mu q I} \\ &= q_{[(1/2)(A+\mu I)+(1/2)(B+\mu I)] \# [(1/2)(A+\mu I)^{-1}+(1/2)(B+\mu I)^{-1}]^{-1} - \mu I} \\ &= q_{\mathcal{L}_\mu(A, B)}, \end{aligned} \quad (3.25)$$

where the second equality comes from Atteia and Raïssouli [11, Proposition 3.5 (v) and (vii)]. Since  $\tau_\mu(f, g) \leq \tau_\nu(f, g)$  by Theorem 3.4, we have

$$q_{\mathcal{L}_\mu(A, B)} \leq q_{\mathcal{L}_\nu(A, B)}, \quad \text{which is equivalent to } \mathcal{L}_\mu(A, B) \leq \mathcal{L}_\nu(A, B). \quad (3.26)$$

□

*Remark 3.6.* Corollary 3.5 is a particular case of Kim et al. [14, Theorem 3.6] and is based on a different proof using a convex analytic technique in the case of two variables with no weights. To prove the monotonicity of  $\mathcal{L}_\mu$  w.r.t. the parameter  $\mu$ , Kim et al. [14] exploited a well-known variational characterization of the geometric mean of two positive definite matrices.

We close this section with one more observation.

*Definition 3.7* (See Bauschke et al. [13, Definition 9.1]). Let  $g$  and  $(g_k)_k \in \mathbb{N}$  be functions from  $\mathbb{R}^n$  to  $(\infty, +\infty]$ . Then  $(g_k)_k \in \mathbb{N}$  *epiconverges* to  $g$ , in symbols,  $g_k \xrightarrow{e} g$ , if the following hold for every  $x \in X$ :

- (i) (for all  $(x_k)_{k \in \mathbb{N}}$ )  $x_k \rightarrow x \Rightarrow g(x) \leq \liminf g_k(x_k)$ ,
- (ii)  $(\exists (y_k)_{k \in \mathbb{N}})$   $y_k \rightarrow x$  and  $\limsup g_k(y_k) \leq g(x)$ ,

The epitopology is the topology induced by epiconvergence.

**Proposition 3.8.** *One has*

$$\begin{aligned} \tau_\mu(f, g) &\xrightarrow{e} \frac{1}{2}(f + g) \quad \text{as } \mu \rightarrow +\infty, \\ \tau_\mu(f, g) &\xrightarrow{e} \left( \frac{1}{2}(f^* + g^*) \right)^* \quad \text{as } \mu \rightarrow -\infty. \end{aligned} \quad (3.27)$$

*Proof.* By Theorems 3.1 and 3.4 with [16, 7.4 Proposition] or the proof of [13, Corollary 9.6], we can easily get the result. □

## Acknowledgment

The first author was supported by the Basic Science Research Program through the NRF Grant no. 2012-0001740.

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