

AN INEQUALITY FOR OPERATORS IN A HILBERT SPACE

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Let A be a self-adjoint operator on a Hilbert space H satisfying $mI \leq A \leq MI$, $0 < m < M$. Set $q = M/m$. Let j and k be real numbers, $jk \neq 0$, $j < k$. Then

$$(A^k x, x)^{1/k} (A^j x, x)^{1/j} \leq \{j^{-1}(q^j - 1)\}^{-1/k} \{k^{-1}(q^k - 1)\}^{1/j} \{(k - j)^{-1}(q^k - q^j)(x, x)\}^{(1/k) - (1/j)}$$

for all $x \in H (x \neq 0)$. Letting $j = -1$ and $k = 1$, this inequality reduces to $(Ax, x)(A^{-1}x, x) \leq [(M + m)^2/4mM](x, x)^2$, the well-known Kantorovich Inequality.

Preliminaries. We shall make use of the following four inequalities:

For $a > 0, b > 0$,

$$(1) \quad a^\alpha b^{1-\alpha} \leq \alpha a + (1 - \alpha)b \quad \text{if } 0 < \alpha < 1$$

$$(2) \quad a^\alpha b^{1-\alpha} \geq \alpha a + (1 - \alpha)b \quad \text{if } \alpha < 0.$$

For $j < k, 1 \leq y \leq q$,

$$(3) \quad (q^k - 1)y^j - (q^j - 1)y^k - (q^k - q^j) \geq 0 \quad \text{if } jk > 0$$

$$(4) \quad -(q^k - 1)y^j + (q^j - 1)y^k + (q^k - q^j) \geq 0 \quad \text{if } jk < 0.$$

(1) is the well-known inequality between the arithmetic and geometric means. Simple proofs of (2), (3) and (4) can be found in a recent paper by Goldman [3].

Let C be a self-adjoint operator on a Hilbert space H satisfying

$$(5) \quad I \leq C \leq qI$$

where I is the identity operator (and (5) is understood in the usual sense that $(x, x) \leq (Cx, x) \leq q(x, x)$ for all $x \in H$). To the real valued function $u(\lambda)$, defined and continuous on $[1, q]$, there is associated in a natural way a self-adjoint operator on H denoted by $u(C)$ (see e.g. [6] pp. 265-273).

We shall make use of the following [loc. cit.]:

LEMMA. *If $u(\lambda) \geq 0$ for $1 \leq \lambda \leq q$, then $u(C) \geq 0$, i.e., $u(C)$ is a positive operator.*

Results.

THEOREM 1. *Let C be a self-adjoint operator on a Hilbert space H satisfying $I \leq C \leq qI$. Let j and k be real numbers, $j < k$, $jk \neq 0$. The operator*

$$(6) \quad (q^k - 1)C^j - (q^j - 1)C^k - (q^k - q^j)I$$

is positive if $jk > 0$; while the operator

$$(7) \quad -(q^k - 1)C^j + (q^j - 1)C^k + (q^k - q^j)I$$

is positive if $jk < 0$.

Proof. The theorem follows directly from (3) and (4) by virtue of the Lemma.

Letting $j = -1$ and $k = 1$, Theorem 1 yields an inequality that is equivalent to one given by Diaz and Metcalf [2].

The following theorem, which is the main result of this paper, is a Hilbert space generalization of Cargo and Shisha [1] and Mond [5].

THEOREM 2. *Let A be self-adjoint operator on a Hilbert space H satisfying $mI \leq A \leq MI$, $0 < m < M$. Set $q = M/m$. Let j and k be real numbers $jk \neq 0$, $j < k$. Then*

$$(8) \quad \begin{aligned} & (A^k x, x)^{1/k} / (A^j x, x)^{1/j} \\ & \leq \{j^{-1}(q^j - 1)\}^{-1/k} \{k^{-1}(q^k - 1)\}^{1/j} \{(k - j)^{-1}(q^k - q^j)(x, x)\}^{(1/k) - (1/j)} \end{aligned}$$

for all $x \in H(x \neq 0)$.

Proof. Set $C \equiv A/m$. It obviously suffices to prove

$$(9) \quad \begin{aligned} & (C^k x, x)^{1/k} / (C^j x, x)^{1/j} \\ & \leq \{j^{-1}(q^j - 1)\}^{-1/k} \{k^{-1}(q^k - 1)\}^{1/j} \{(k - j)^{-1}(q^k - q^j)(x, x)\}^{(1/k) - (1/j)}. \end{aligned}$$

Since C satisfies (5), by Theorem 1,

$$(10) \quad (q^k - 1)(C^j x, x) - (q^j - 1)(C^k x, x) \geq (q^k - q^j)(x, x) \quad \text{if } jk > 0$$

and

$$(11) \quad (q^k - 1)(C^j x, x) - (q^j - 1)(C^k x, x) \leq (q^k - q^j)(x, x) \quad \text{if } jk < 0.$$

Rewrite (10) as

$$(12) \quad \begin{aligned} & \{-j(k - j)^{-1}\} \{j^{-1}(q^j - 1)(C^k x, x)\} + \{k(k - j)^{-1}\} \{k^{-1}(q^k - 1)(C^j x, x)\} \\ & \geq (k - j)^{-1}(q^k - q^j)(x, x) \end{aligned}$$

if $jk > 0$, and (11) as

$$(13) \quad \{-j(k-j)^{-1}\}\{j^{-1}(q^j-1)(C^k x, x)\} + \{k(k-j)^{-1}\}\{k^{-1}(q^k-1)(C^j x, x)\} \\ \leq (k-j)^{-1}(q^k - q^j)(x, x)$$

if $jk < 0$.

Assume $k > 0$. Set

$$a = j^{-1}(q^j - 1)(C^k x, x), b = k^{-1}(q^k - 1)(C^j x, x), \alpha = -j(k-j)^{-1}.$$

If $j > 0$, applying (2) and combining with (12), we obtain

$$(14) \quad \{j^{-1}(q^j - 1)(C^k x, x)\}^{-j/(k-j)} \{k^{-1}(q^k - 1)(C^j x, x)\}^{k/(k-j)} \\ \geq (k-j)^{-1}(q^k - q^j)(x, x)$$

which when raised to the power $(k-j)/(-kj)$ yields

$$(15) \quad \{j^{-1}(q^j - 1)(C^k x, x)\}^{1/k} \{k^{-1}(q^k - 1)(C^j x, x)\}^{-1/j} \\ \leq \{(k-j)^{-1}(q^k - q^j)(x, x)\}^{(1/k) - (1/j)}.$$

If $j < 0$ ($k > 0$), applying (1) and combining with (13) yields the reverse of (14) which, when raised to the power $(k-j)/(-kj)$, yields (15).

Finally, if $j < k < 0$, set

$$a = k^{-1}(q^k - 1)(C^j x, x), b = j^{-1}(q^j - 1)(C^k x, x), \alpha = k(k-j)^{-1}.$$

Applying (2) and combining with (12) yields (14) which, when raised to the power $(k-j)/(-kj)$ yields (15). In all cases, therefore, we have (15), a rearrangement of (9). (Compare the method of proof of Theorem 2 with Goldman [3].)

The well-known [4] Kantorovich inequality, $(Ax, x)(A^{-1}x, x) \leq [(m+M)^2/4mM](x, x)^2$, is the special case of Theorem 2 with $j = -1$, $k = 1$.

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Received March 11, 1965.

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