

## Research Article

# Some Operator Inequalities on Chaotic Order and Monotonicity of Related Operator Function

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We will discuss some operator inequalities on chaotic order about several operators, which are generalization of Furuta inequality and show monotonicity of related Furuta type operator function.

## 1. Introduction

An operator  $T$  is said to be positive (denoted by  $T \geq 0$ ) if  $(Tx, x) \geq 0$  for all vectors  $x$  in a Hilbert space, and  $T$  is said to be strictly positive (denoted by  $T > 0$ ) if  $T$  is positive and invertible.

**Theorem LH** (Löwner-Heinz inequality, denoted by (LH) briefly). *If  $A \geq B \geq 0$  holds, then  $A^\alpha \geq B^\alpha$  for any  $\alpha \in [0, 1]$ .*

This was originally proved in [1, 2] and then in [3]. Although (LH) asserts that  $A \geq B \geq 0$  ensures  $A^\alpha \geq B^\alpha$  for any  $\alpha \in [0, 1]$ , unfortunately  $A^\alpha \geq B^\alpha$  does not always hold for  $\alpha > 1$ . The following result has been obtained from this point of view.

**Theorem F** (Furuta inequality). *If  $A \geq B \geq 0$ , then for each  $r \geq 0$ ,*

- (i)  $(B^{r/2} A^p B^{r/2})^{1/q} \geq (B^{r/2} B^p B^{r/2})^{1/q}$ ,
- (ii)  $(A^{r/2} A^p A^{r/2})^{1/q} \geq (A^{r/2} B^p A^{r/2})^{1/q}$

hold for  $p \geq 0$  and  $q \geq 1$  with  $(1+r)q \geq p+r$ .

The original proof of Theorem F is shown in [4], an elementary one-page proof is in [5], and alternative ones are in [6, 7]. We remark that the domain of the parameters  $p, q$ , and  $r$  in Theorem F is the best possible for the inequalities (i) and (ii) under the assumption  $A \geq B \geq 0$ ; see [8].

We write  $A \gg B$  if  $\log A \geq \log B$  for  $A, B > 0$ , which is called the chaotic order.

**Theorem A.** *For  $A, B > 0$ , the following (i) and (ii) hold:*

- (i)  $A \gg B$  holds if and only if  $A^r \geq (A^{r/2} B^p A^{r/2})^{r/(p+r)}$  for  $p, r \geq 0$ ;
- (ii)  $A \gg B$  holds if and only if for any fixed  $\delta \geq 0$ ,  $F_{A,B}(p, r) = A^{-r/2} (A^{r/2} B^p A^{r/2})^{(\delta+r)/(p+r)} A^{-r/2}$  is a decreasing function of  $p \geq \delta$  and  $r \geq 0$ .

(i) in Theorem A is shown in [9, 10], an excellent proof in [11], a proof in the case  $p = r$  in [12], (ii) in [9, 10], and so forth.

**Lemma B** (see [11]). *Let  $A$  be a positive invertible operator, and let  $B$  be an invertible operator. For any real number  $\lambda$ ,*

$$(BAB^*) = BA^{1/2} (A^{1/2} B^* BA^{1/2})^{\lambda-1} A^{1/2} B^*. \quad (1)$$

**Definition 1.** Let  $A_n, A_{n-1}, \dots, A_2, A_1, B \geq 0, r_1, r_2, \dots, r_n \geq 0$ , and  $p_1, p_2, \dots, p_n \geq 0$  for a natural number  $n$ .

Let  $C_{A_i, B}[n]$  be defined by

$$\begin{aligned} C_{A_i, B}[n] &= A_n^{r_n/2} \left\{ A_{n-1}^{r_{n-1}/2} \left[ \dots A_3^{r_3/2} \left\{ A_2^{r_2/2} \left( A_1^{r_1/2} B^{p_1} A_1^{r_1/2} \right)^{p_2} A_2^{r_2/2} \right\}^{p_3} \right. \right. \\ &\quad \left. \left. \times A_3^{r_3/2} \dots \right] A_{n-1}^{r_{n-1}/2} \right\}^{p_n} A_n^{r_n/2}. \end{aligned} \quad (2)$$

For example,

$$C_{A_i, B} [2] = A_2^{r_2/2} (A_1^{r_1/2} B^{p_1} A_1^{r_1/2})^{p_2} A_2^{r_2/2},$$

$$C_{A_i, B} [4] = A_4^{r_4/2} \left\{ A_3^{r_3/2} \left[ A_2^{r_2/2} (A_1^{r_1/2} B^{p_1} A_1^{r_1/2})^{p_2} A_2^{r_2/2} \right]^{p_3} \right. \\ \left. \times A_3^{r_3/2} \right\}^{p_4} A_4^{r_4/2}. \tag{3}$$

Let  $q[n]$  be defined by

$$q[n] = \{ \cdots [(p_1 + r_1) p_2 + r_2] p_3 + \cdots + r_{n-1} \} p_n + r_n. \tag{4}$$

For example,

$$q[1] = p_1 + r_1, \quad q[2] = (p_1 + r_1) p_2 + r_2, \tag{5}$$

$$q[4] = \{ [(p_1 + r_1) p_2 + r_2] p_3 + r_3 \} p_4 + r_4.$$

For the sake of convenience, we define

$$C_{A_i, B} [0] = B, \quad q[0] = 1, \tag{6}$$

and these definitions in (6) may be reasonable by (2) and (4).

**Lemma 2.** For  $A_n, A_{n-1}, \dots, A_2, A_1, B \geq 0$  and any natural number  $n$ , we have

- (i)  $C_{A_i, B} [n] = A_n^{r_n/2} C_{A_i, B} [n-1]^{p_n} A_n^{r_n/2}$ ,
- (ii)  $q[n] = q[n-1] p_n + r_n$ .

*Proof.* (i) and (ii) can be easily obtained by definitions (2) and (4). □

## 2. Basic Results Associated with $C_{A_i, B} [n]$ and $q[n]$

We will give some operator inequalities on chaotic order, and Theorem 5 is further extension of Theorem 3.1 in [13].

**Lemma 3.** If  $A \gg B$ , for  $p \geq 0$  and  $r \geq 0$ , then  $A \gg (A^{r/2} B^p A^{r/2})^{1/(p+r)}$ .

*Proof.* Since  $A \gg B$ , we can obtain the following inequality.  $A^r \geq (A^{r/2} B^p A^{r/2})^{r/(p+r)}$  holds for  $p \geq 0$  and  $r \geq 0$  by (i) of Theorem A.

Take the logarithm on both sides of the previous inequality; that is,

$$\log A^r \geq \log (A^{r/2} B^p A^{r/2})^{r/(p+r)}, \tag{7}$$

therefor we have

$$A \gg (A^{r/2} B^p A^{r/2})^{1/(p+r)}. \tag{8}$$

□

**Theorem 4.** If  $A_n \gg A_{n-1} \gg \cdots \gg A_2 \gg A_1 \gg B$  and  $r_1, r_2, \dots, r_n \geq 0, p_1, p_2, \dots, p_n \geq 0$  for a natural number  $n$ . Then the following inequality holds:

$$A_n \gg C_{A_i, B} [n]^{1/q[n]}, \tag{9}$$

where  $C_{A_i, B} [n]$  and  $q[n]$  are defined in (2) and (4).

*Proof.* We will show (9) by mathematical induction. In the case  $n = 1$ .

Since  $A_1 \gg B$  implies

$$A_1 \gg (A_1^{r_1/2} B^{p_1} A_1^{r_1/2})^{r_1/(p_1+r_1)} \tag{10}$$

holds for any  $p_1 \geq 0$  and  $r_1 \geq 0$  by Lemma 3, whence (9) for  $n = 1$ .

Assume that (9) holds for a natural number  $k$  ( $1 \leq k < n$ ). We will show that (9) holds  $r_1, r_2, \dots, r_k, r_{k+1} \geq 0$  and  $p_1, p_2, \dots, p_k, p_{k+1} \geq 0$  for  $k + 1$ .

Put  $D = A_{k+1}$ ,  $E = A_k$ , and  $F = C_{A_i, B} [k]^{1/q[k]}$ , and (9) holds for  $n = k$  implying

$$D \gg E \gg F > 0. \tag{11}$$

Equation (11) yields the following by Lemma 3, for  $r \geq 0$  and  $p \geq 0$ :

$$D \gg (D^{r/2} F^p D^{r/2})^{1/(p+r)}, \tag{12}$$

that is,

$$A_{k+1} \gg (A_{k+1}^{r/2} C_{A_i, B} [k]^{p/q[k]} A_{k+1}^{r/2})^{1/(p+r)}. \tag{13}$$

Put  $r = r_{k+1}$ ,  $p = q[k] p_{k+1}$  in (13), then by (ii) of Lemma 2, the exponential power  $1/(p+r)$  of the right hand side of (13) can be written as follows:

$$\frac{1}{p+r} = \frac{1}{q[k] p_{k+1} + r_{k+1}} = \frac{1}{q[k+1]}, \tag{14}$$

and we have the following desired (15) by (12) and (13):

$$A_{k+1} \gg \left\{ A_{k+1}^{r_{k+1}/2} (C_{A_i, B} [k])^{p_{k+1}} A_{k+1}^{r_{k+1}/2} \right\}^{1/q[k+1]} \\ = C_{A_i, B} [k+1]^{1/q[k+1]}, \tag{15}$$

□

so that (15) shows that (9) holds for  $k + 1$ . □

**Theorem 5.** If  $A_n \gg A_{n-1} \gg \dots \gg A_2 \gg A_1 \gg B$  and  $r_1, r_2, \dots, r_n \geq 0$  for a natural number  $n$ . For any fixed  $\delta \geq 0$ , let  $p_1, p_2, \dots, p_n$  be satisfied by

$$\begin{aligned} p_1 &\geq \delta, \\ p_2 &\geq \frac{\delta + r_1}{p_1 + r_1}, \\ &\vdots \\ p_k &\geq \frac{\delta + r_1 + r_2 + \dots + r_{k-1}}{q[k-1]}, \\ &\vdots \\ p_n &\geq \frac{\delta + r_1 + r_2 + \dots + r_{n-1}}{q[n-1]}. \end{aligned} \tag{16}$$

The operator function  $I_k(p_k, r_k)$  for any natural number  $k$  such that  $1 \leq k \leq n$  is defined by

$$I_k(p_k, r_k) = A_k^{-r_k/2} C_{A_i, B}[k]^{(\delta+r_1+r_2+\dots+r_k)/q[k]} A_k^{-r_k/2}. \tag{17}$$

Then the following inequality holds:

$$A_{k-1}^{r_{k-1}/2} I_{k-1}(p_{k-1}, r_{k-1}) A_{k-1}^{r_{k-1}/2} \geq I_k(p_k, r_k) \tag{18}$$

for every natural number  $k$  such that  $1 \leq k \leq n$ , where  $C_{A_i, B}[n]$  and  $q[n]$  are defined in (2) and (4).

*Proof.* Since  $C_{A_i, B}[0] = B$ ,  $q[0] = 1$  in (6), we may define  $I_0(p_0, r_0) = B^\delta$  for  $p_0 = r_0 = 0$ .

Because  $A_1 \gg B$ , then for any fixed  $\delta \geq 0$ ,

$$B^\delta \geq A_1^{-r_1/2} \left( A_1^{r_1/2} B^{p_1} A_1^{r_1/2} \right)^{(\delta+r_1)/(p_1+r_1)} A_1^{-r_1/2} \tag{19}$$

for  $p_1 \geq \delta$ ,  $r_1 \geq 0$ ,

since  $F_{A_i, B}(\delta, r_0) \geq F_{A_i, B}(p_1, r_1)$  holds by (ii) of Theorem A. And (19) can be expressed as

$$B^\delta = A_0^{r_0/2} I_0(p_0, r_0) A_0^{r_0/2} \geq I_1(p_1, r_1). \tag{20}$$

We can apply Theorem 4, and we have the following (21) for any natural number  $k$  such that  $1 \leq k \leq n$ :

$$A_{k+1} \gg A_k \gg C_{A_i, B}[k]^{1/q[k]}. \tag{21}$$

Since  $X \gg Y$  implies that  $X^t \gg Y^t$  holds for any  $t \geq 0$ , (21) ensures

$$A_{k+1}^{\delta+r_1+r_2+\dots+r_k} \gg C_{A_i, B}[k]^{(\delta+r_1+r_2+\dots+r_k)/q[k]}. \tag{22}$$

Putting  $A = A_{k+1}^{\delta+r_1+r_2+\dots+r_k}$ ,  $B_1 = C_{A_i, B}[k]^{(\delta+r_1+r_2+\dots+r_k)/q[k]}$  and applying (19) for  $\delta = 1$  and  $A \gg B_1$ , we have

$$B_1 \geq A^{-r/2} \left( A^{r/2} B_1^p A^{r/2} \right)^{(1+r)/(p+r)} A^{-r/2} \tag{23}$$

holds for  $p \geq 1$  and  $r \geq 0$ .

Putting  $r_{k+1} = r(\delta + r_1 + r_2 + \dots + r_k)$  in (23), then (23) can be rewritten by

$$\begin{aligned} B_1 &\geq A_{k+1}^{-r_{k+1}/2} \left( A_{k+1}^{r_{k+1}/2} C_{A_i, B}[k]^{((\delta+r_1+r_2+\dots+r_k)/q[k])p} \right. \\ &\quad \left. \times A_{k+1}^{r_{k+1}/2} \right)^{(1+r)/(p+r)} A_{k+1}^{-r_{k+1}/2}. \end{aligned} \tag{24}$$

Putting  $p = (q[k]p_{k+1})/(\delta + r_1 + r_2 + \dots + r_k) \geq 1$ , since  $p_{k+1} \geq (\delta + r_1 + r_2 + \dots + r_k)/q[k]$  in (16), then we have

$$\begin{aligned} &A_k^{r_k/2} I_k(p_k, r_k) A_k^{r_k/2} \\ &= B_1 = C_{A_i, B}[k]^{(\delta+r_1+r_2+\dots+r_k)/q[k]} \\ &\geq A_{k+1}^{-r_{k+1}/2} \\ &\quad \times \left( A_{k+1}^{r_{k+1}/2} C_{A_i, B}[k]^{((\delta+r_1+r_2+\dots+r_k)/q[k])p} A_{k+1}^{r_{k+1}/2} \right)^{(1+r)/(p+r)} \\ &\quad \times A_{k+1}^{-r_{k+1}/2} \\ &= A_{k+1}^{-r_{k+1}/2} C_{A_i, B}[k+1]^{(\delta+r_1+r_2+\dots+r_k+r_{k+1})/q[k+1]} A_{k+1}^{-r_{k+1}/2} \\ &= I_{k+1}(p_{k+1}, r_{k+1}), \end{aligned} \tag{25}$$

and we have (18) for  $k$  such that  $1 \leq k \leq n$  by (25) and (20) since (20) means (18) for  $k = 1$ .  $\square$

**Corollary 6.** If  $A_n \gg A_{n-1} \gg \dots \gg A_2 \gg A_1 \gg B$  and  $r_1, r_2, \dots, r_n \geq 0$  for a natural number  $n$ . For any fixed  $\delta \geq 0$ , let  $p_1, p_2, \dots, p_n$  be satisfied by (16).

Then the following inequalities hold:

$$\begin{aligned} B^\delta &\geq A_1^{-r_1/2} \left( A_1^{r_1/2} B^{p_1} A_1^{r_1/2} \right)^{(\delta+r_1)/(p_1+r_1)} A_1^{-r_1/2} \\ &\geq A_1^{-r_1/2} A_2^{-r_2/2} \\ &\quad \times \left[ A_2^{r_2/2} \left( A_1^{r_1/2} B^{p_1} A_1^{r_1/2} \right)^{p_2} A_2^{r_2/2} \right]^{(\delta+r_1+r_2)/((p_1+r_1)p_2+r_2)} \\ &\quad \times A_2^{-r_2/2} A_1^{-r_1/2} \\ &\quad \vdots \\ &\geq A_1^{-r_1/2} A_2^{-r_2/2} A_3^{-r_3/3} \dots A_{n-1}^{-r_{n-1}/2} A_n^{-r_n/2} \\ &\quad \times C_{A_i, B}[n]^{(\delta+r_1+r_2+\dots+r_n)/q[n]} \\ &\quad \times A_n^{-r_n/2} A_{n-1}^{-r_{n-1}/2} \dots A_3^{-r_3/3} A_2^{-r_2/2} A_1^{-r_1/2}, \end{aligned} \tag{26}$$

where  $C_{A_i, B}[n]$ ,  $q[n]$ , and  $I_k(p_k, r_k)$  ( $1 \leq k \leq n$ ) are defined in (2), (4), and (17).

*Proof.* Applying (18) of Theorem 5 for  $k$  such that  $1 \leq k \leq n$ , we have

$$\begin{aligned}
 B^\delta &= A^{r_0/2} I_0(p_0, r_0) A^{r_0/2} \\
 &\geq I_1(p_1, r_1) \\
 &= A_1^{-r_1/2} \left( A_1^{r_1/2} B^{p_1} A_1^{r_1/2} \right)^{(\delta+r_1)/(p_1+r_1)} A_1^{-r_1/2} \\
 &\geq A_1^{-r_1/2} I_2(p_2, r_2) A_1^{-r_1/2} \\
 &= A_1^{-r_1/2} A_2^{-r_2/2} \left[ A_2^{r_2/2} \left( A_1^{r_1/2} B^{p_1} A_1^{r_1/2} \right)^{p_2} \right. \\
 &\quad \left. \times A_2^{r_2/2} \right]^{(\delta+r_1+r_2)/((p_1+r_1)p_2+r_2)} \\
 &\quad \times A_2^{-r_2/2} A_1^{-r_1/2} \\
 &\vdots \\
 &\geq A_1^{-r_1/2} A_2^{-r_2/2} A_3^{-r_3/3} \dots A_{n-1}^{-r_{n-1}/2} I_n(p_n, r_n) \\
 &\quad \times A_{n-1}^{-r_{n-1}/2} \dots A_3^{-r_3/3} A_2^{-r_2/2} A_1^{-r_1/2} \\
 &= A_1^{-r_1/2} A_2^{-r_2/2} A_3^{-r_3/3} \dots A_{n-1}^{-r_{n-1}/2} A_n^{-r_n/2} \\
 &\quad \times C_{A_i, B}[n]^{(\delta+r_1+r_2+\dots+r_n)/q[n]} \\
 &\quad \times A_n^{-r_n/2} A_{n-1}^{-r_{n-1}/2} \dots A_3^{-r_3/3} A_2^{-r_2/2} A_1^{-r_1/2}.
 \end{aligned} \tag{27}$$

### 3. Monotonicity Property on Operator Functions

We would like to emphasize that the condition of Theorem 7 is stronger than Theorem 5, and moreover when we discuss monotonicity property on operator functions, we can only apply Theorem 7.

**Theorem 7.** *If  $A_n \gg A_{n-1} \gg \dots \gg A_2 \gg A_1 \gg B$  and  $r_1, r_2, \dots, r_n \geq 0, p_1, p_2, \dots, p_n \geq 0$  for a natural number  $n$ . Then the following inequality holds:*

$$A_n^{r_n} \geq C_{A_i, B}[n]^{r_n/q[n]}, \tag{28}$$

where  $C_{A_i, B}[n]$  and  $q[n]$  are defined in (2) and (4).

*Proof.* We will show (28) by mathematical induction. In the case  $n = 1$ .

Since  $A_1 \gg B$  implies

$$A_1 \geq \left( A_1^{r_1/2} B^{p_1} A_1^{r_1/2} \right)^{r_1/(p_1+r_1)} \tag{29}$$

holds for any,  $p_1 \geq 0$  and  $r_1 \geq 0$  by (i) of Theorem A, whence (28) for  $n = 1$ .

Assume that (28) holds for a natural number  $k$  ( $1 \leq k < n$ ). We will show (28) for  $r_1, r_2, \dots, r_{k+1} \geq 0$  and  $p_1, p_2, \dots, p_k, p_{k+1} \geq 0$  for  $k + 1$ .

We can obtain the following inequality from the hypothesis (28) for the case  $n = k$ :

$$A_k^{r_k} \geq C_{A_i, B}[k]^{r_k/q[k]}, \tag{30}$$

hence we have  $A_{k+1} \gg A_k \gg C_{A_i, B}[k]^{1/q[k]}$ , and (i) of Theorem A ensures

$$A_{k+1}^r \geq \left( A_{k+1}^{r/2} C_{A_i, B}[k]^{p/q[k]} A_{k+1}^{r/2} \right)^{r/(p+r)} \text{ for } p, r \geq 0. \tag{31}$$

Putting  $r = r_{k+1}$  and  $p = q[k]p_{k+1}$ , then we have the following inequality:

$$\begin{aligned}
 A_{k+1}^{r_{k+1}} &\geq \left( A_{k+1}^{r_{k+1}/2} C_{A_i, B}[k]^{p_{k+1}} A_{k+1}^{r_{k+1}/2} \right)^{r_{k+1}/(q[k]p_{k+1}+r_{k+1})} \\
 &= C_{A_i, B}[k+1]^{r_{k+1}/q[k+1]},
 \end{aligned} \tag{32}$$

so that (32) shows (28) for  $k + 1$ . □

**Theorem 8.** *If  $A_n \gg A_{n-1} \gg \dots \gg A_2 \gg A_1 \gg B$  and  $r_1, r_2, \dots, r_n \geq 0$  for a natural number  $n$ . For any fixed  $\delta \geq 0$ , let  $p_1, p_2, \dots, p_n$  be satisfied by (16).*

*Then*

$$I_n(p_n, r_n) = A_n^{-r_n/2} C_{A_i, B}[n]^{(\delta+r_1+r_2+\dots+r_n)/q[n]} A_n^{-r_n/2} \tag{33}$$

is a decreasing function of both  $r_n \geq 0$  and  $p_n$  which satisfies

$$p_n \geq \frac{\delta + r_1 + r_2 + \dots + r_{n-1}}{q[n-1]}, \tag{34}$$

□ where  $C_{A_i, B}[n]$  and  $q[n]$  are defined in (2) and (4).

*Proof.* Since the condition (16) with  $\delta \geq 0$  suffices (28) in Theorem 7, we have the following inequality by Theorem 7; see (28).

We state the following important inequality (35) for the forthcoming discussion which is the inequality in (16):

$$q[n] = q[n-1] p_n + r_n \geq \delta + r_1 + r_2 + \dots + r_{n-1} + r_n \tag{35}$$

because the inequality in (35) follows by (ii) of Lemma 2, and the inequality follows by

$$q[n-1] p_n \geq \delta + r_1 + r_2 + \dots + r_{n-1} \tag{36}$$

obtained by (34).

(a) Proof of the result that  $I_n(p_n, r_n)$  is a decreasing function of  $p_n$ .

Without loss of generality, we can assume that  $p_n > 0$ . We can obtain the following inequality by (28) and by (i) of Lemma 2:

$$\begin{aligned}
 A_n^{r_n} &\geq C_{A_i, B}[n]^{r_n/q[n]} = \left( A_n^{r_n/2} C_{A_i, B}[n-1]^{p_n} A_n^{r_n/2} \right)^{r_n/q[n]} \\
 &= A_n^{r_n/2} C_{A_i, B}[n-1]^{p_n/2} \\
 &\quad \times \left( C_{A_i, B}[n-1]^{p_n/2} A_n^{r_n} C_{A_i, B}[n-1]^{p_n/2} \right)^{(r_n-q[n])/q[n]} \\
 &\quad \times C_{A_i, B}[n-1]^{p_n/2} A_n^{r_n/2},
 \end{aligned} \tag{37}$$

and (37) implies

$$\begin{aligned} & (C_{A_i,B}[n-1]^{p_n/2} A_n^{r_n} C_{A_i,B}[n-1]^{p_n/2})^{(q[n]-r_n)/q[n]} \\ & \geq C_{A_i,B}[n-1]^{p_n}. \end{aligned} \tag{38}$$

Put  $\alpha = \omega/p_n \in [0, 1]$  for  $p_n \geq \omega \geq 0$ , then we raise each side of (38) to the power  $\alpha = \omega/p_n \in [0, 1]$ , then

$$\begin{aligned} & (C_{A_i,B}[n-1]^{p_n/2} A_n^{r_n} C_{A_i,B}[n-1]^{p_n/2})^{((q[n]-r_n)\omega)/(q[n]p_n)} \\ & \geq C_{A_i,B}[n-1]^\omega. \end{aligned} \tag{39}$$

Whence we have

$$\begin{aligned} & I_n(p_n, r_n) \\ & = A_n^{-r_n/2} (A_n^{r_n/2} C_{A_i,B}[n-1]^{p_n} A_n^{r_n/2})^{(\delta+r_1+r_2+\dots+r_n)/q[n]} A_n^{-r_n/2} \\ & = A_n^{-r_n/2} \\ & \quad \times \left\{ (A_n^{r_n/2} C_{A_i,B}[n-1]^{p_n} \right. \\ & \quad \quad \times A_n^{r_n/2})^{(q[n]+q[n-1]\omega)/q[n]} \left. \right\}^{(\delta+r_1+r_2+\dots+r_n)/(q[n]+q[n-1]\omega)} \\ & \quad \times A_n^{-r_n/2} \\ & = A_n^{-r_n/2} \{ A_n^{r_n/2} C_{A_i,B}[n-1]^{p_n/2} \\ & \quad \times (C_{A_i,B}[n-1]^{p_n/2} A_n^{r_n} \\ & \quad \times C_{A_i,B}[n-1]^{p_n/2})^{(q[n-1]\omega)/q[n]} \\ & \quad \times C_{A_i,B}[n-1]^{p_n/2} A_n^{r_n/2} \}^{(\delta+r_1+r_2+\dots+r_n)/(q[n]+q[n-1]\omega)} \\ & \quad \times A_n^{-r_n/2} \text{ by Lemma B} \\ & = A_n^{-r_n/2} \{ A_n^{r_n/2} C_{A_i,B}[n-1]^{p_n/2} \\ & \quad \times (C_{A_i,B}[n-1]^{p_n/2} A_n^{r_n} \\ & \quad \times C_{A_i,B}[n-1]^{p_n/2})^{((q[n]-r_n)\omega)/(q[n]p_n)} \\ & \quad \times C_{A_i,B}[n-1]^{p_n/2} \\ & \quad \times A_n^{r_n/2} \}^{(\delta+r_1+r_2+\dots+r_n)/(q[n]+q[n-1]\omega)} A_n^{-r_n/2} \\ & \geq A_n^{-r_n/2} (A_n^{r_n/2} C_{A_i,B}[n-1]^{p_n/2} C_{A_i,B}[n-1]^\omega \\ & \quad \times C_{A_i,B}[n-1]^{p_n/2} A_n^{r_n/2})^{(\delta+r_1+r_2+\dots+r_n)/(q[n-1](p_n+\omega)+r_n)} \\ & \quad \times A_n^{-r_n/2} \\ & = I_n(p_n + \omega, r_n), \end{aligned} \tag{40}$$

and the last inequality holds by LH because  $(\delta + r_1 + r_2 + \dots + r_n)/(q[n-1](p_n + \omega) + r_n) \in [0, 1]$  which is ensured

by (35) and  $q[n] + q[n-1]\omega = q[n-1](p_n + \omega) + r_n \geq q[n]$  by (4), so that  $I_n(p_n, r_n)$  is a decreasing function of  $p_n$ .

(b) Proof of the result that  $I_n(p_n, r_n)$  is a decreasing function of  $r_n$ .

Without loss of generality, we can assume that  $r_n > 0$ . Raise each side of (28) to the power  $\mu/r_n \in [0, 1]$  for  $r_n \geq \mu \geq 0$  by LH, then

$$A_n^\mu \geq (A_n^{r_n/2} C_{A_i,B}[n-1]^{p_n} A_n^{r_n/2})^{\mu/q[n]}. \tag{41}$$

We state the following inequality by (ii) of Lemma 3 and (35):

$$\begin{aligned} & q[n] - (\delta + r_1 + r_2 + \dots + r_n) \\ & = q[n-1] p_n + r_n - (\delta + r_1 + r_2 + \dots + r_n) \\ & = q[n-1] p_n - (\delta + r_1 + r_2 + \dots + r_{n-1}) \geq 0. \end{aligned} \tag{42}$$

Then we have

$$\begin{aligned} & I_n(p_n, r_n) \\ & = A_n^{-r_n/2} C_{A_i,B}[n]^{(\delta+r_1+r_2+\dots+r_n)/q[n]} A_n^{-r_n/2} \\ & = A_n^{-r_n/2} (A_n^{r_n/2} C_{A_i,B}[n-1]^{p_n} A_n^{r_n/2})^{(\delta+r_1+r_2+\dots+r_n)/q[n]} A_n^{-r_n/2} \\ & = C_{A_i,B}[n-1]^{p_n/2} \\ & \quad \times (C_{A_i,B}[n-1]^{p_n/2} A_n^{r_n} \\ & \quad \times C_{A_i,B}[n-1]^{p_n/2})^{(\delta+r_1+r_2+\dots+r_n-q[n])/q[n]} C_{A_i,B}[n-1]^{p_n/2} \\ & = C_{A_i,B}[n-1]^{p_n/2} \\ & \quad \times \left\{ (C_{A_i,B}[n-1]^{p_n/2} A_n^{r_n} \right. \\ & \quad \quad \times C_{A_i,B}[n-1]^{p_n/2})^{(q[n]+\mu)/q[n]} \left. \right\}^{(\delta+r_1+r_2+\dots+r_n-q[n])/(q[n]+\mu)} \\ & \quad \times C_{A_i,B}[n-1]^{p_n/2} \\ & = C_{A_i,B}[n-1]^{p_n/2} \\ & \quad \times \{ C_{A_i,B}[n-1]^{p_n/2} A_n^{r_n/2} \\ & \quad \times (A_n^{r_n/2} C_{A_i,B}[n-1]^{p_n} A_n^{r_n/2})^{\mu/q[n]} A_n^{r_n/2} \\ & \quad \times C_{A_i,B}[n-1]^{p_n/2} \}^{(\delta+r_1+r_2+\dots+r_n-q[n])/(q[n]+\mu)} \\ & \quad \times C_{A_i,B}[n-1]^{p_n/2} \end{aligned}$$

$$\begin{aligned}
&\geq C_{A_i, B}[n-1]^{p_n/2} \\
&\quad \times \left\{ C_{A_i, B}[n-1]^{p_n/2} A_n^{r_n+\mu} \right. \\
&\quad \quad \left. \times C_{A_i, B}[n-1]^{p_n/2} \right\}^{(\delta+r_1+r_2+\dots+r_n-q[n])/(q[n]+\mu)} \\
&\quad \times C_{A_i, B}[n-1]^{p_n/2} \\
&= I_n(p_n, r_n + \mu),
\end{aligned} \tag{43}$$

and the last inequality holds by LH because (41) and

$$\begin{aligned}
&\frac{\delta + r_1 + r_2 + \dots + r_n - q[n]}{q[n] + \mu} \\
&= -\frac{q[n] - (\delta + r_1 + r_2 + \dots + r_n)}{q[n] + \mu} \in [-1, 0],
\end{aligned} \tag{44}$$

so that  $I_k(p_k, r_k)$  is a decreasing function of  $r_n$ .  $\square$

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