

92. Note on Heinz's Inequality

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The operator monotone functions are completely characterized by K. Löwner. But the proof is by no means short or elementary. For instance, it is not at all obvious that $f(t)=t^{1/2}$ is operator monotone. And in fact it was discovered by E. Heinz in 1951 that $f(t)=t^\nu$ was operator monotone for $\nu \in [0, 1]$. In the following year T. Katô gave a shorter proof of the another Heinz's inequality.

In this note, it will be proved that Löwner's special case, Heinz's inequality, Heinz-Katô type inequality and the recent Chan-Kwong's result are all equivalent.

We use capital letters A, B, \dots to denote the bounded linear operators on the Hilbert space \mathcal{H} .

Theorem. *The following results (i)–(iv) are equivalent.*

- (i) (K. Löwner) *If $A \geq B \geq 0$, then $A^{1/2} \geq B^{1/2}$.*
- (ii) (N. N. Chan–M. K. Kwong) *If $A \geq B \geq 0, C \geq D \geq 0, AC=CA$ and $BD=DB$, then $A^{1/2}C^{1/2} \geq B^{1/2}D^{1/2}$.*
- (iii) (E. Heinz) *If $A \geq B \geq 0$, then $A^\nu \geq B^\nu$ for all $\nu \in [0, 1]$.*
- (iv) (E. Heinz–T. Katô) *If $A \geq 0, B \geq 0, \|Qx\| \leq \|Ax\|, \|Q^*y\| \leq \|By\|$ for all $x, y \in \mathcal{H}$, then $|\langle Qx, y \rangle| \leq \|A^\nu x\| \|B^{1-\nu} y\|$ for all $\nu \in [0, 1]$.*

To prove Theorem we need the following Lemmas.

Lemma 1. *If $A \geq B > 0$, then $A^{-1} \leq B^{-1}$.*

Proof. If $A \geq B > 0$, then $B^{-1/2}AB^{-1/2} \geq I$ and $B^{1/2}A^{-1}B^{1/2} \leq I$ and hence $A^{-1} \leq B^{-1}$.

Lemma 2. *If (i) of Theorem is fulfilled and if $E \geq F > 0, X \geq 0, Y \geq 0$ and $AFX \geq YEY$, then $X \geq Y$.*

Proof. Since $EXE \geq XFX \geq YEY$ by the assumptions, $E^{1/2}XEXE^{1/2} \geq E^{1/2}YEYE^{1/2}$ and $E^{1/2}XE^{1/2} \geq E^{1/2}YE^{1/2}$ by (i) and hence $X \geq Y$.

Proof of Theorem. (i) implies (ii); For any $\varepsilon > 0$, let $A_\varepsilon = A + \varepsilon I$, then $A_\varepsilon \geq B_\varepsilon \geq \varepsilon I > 0$ and $B_\varepsilon^{-1} \geq A_\varepsilon^{-1} > 0$ by Lemma 1. Let $X = (A_\varepsilon C)^{1/2}$ and $Y = (B_\varepsilon D)^{1/2}$, then $X \geq 0, Y \geq 0$ and $XA_\varepsilon^{-1}X = (A_\varepsilon C)^{1/2}A_\varepsilon^{-1}(A_\varepsilon C)^{1/2} = C \geq D = YB_\varepsilon^{-1}Y$ and hence $X \geq Y$ by Lemma 2. This implies that $A^{1/2}C^{1/2} = B^{1/2}D^{1/2}$.

(ii) implies (iii); If $A^\alpha \geq B^\alpha \geq 0, A^\beta \geq B^\beta \geq 0$ for $\alpha, \beta \in [0, 1]$, then $A^{(\alpha+\beta)/2} \geq B^{(\alpha+\beta)/2}$ by (ii) and hence $A^\nu \geq B^\nu$ for all $\nu \in [0, 1]$.

(iii) implies (iv); Let $Q = V|Q| = |Q^*|V$ be the polar decomposition of Q , then, for any $x, y \in \mathcal{H}$, $\|Qx\| = \|Qx\| \leq \|Ax\|, \|Q^*y\| = \|Q^*y\| \leq \|By\|$ and $\|Q^\nu x\| \leq \|A^\nu x\|, \|Q^{1-\nu} y\| \leq \|B^{1-\nu} y\|$ for all $\nu \in [0, 1]$ by (iii) and hence $|\langle Qx, y \rangle|$