

## IMPROVED CAUCHY–SCHWARZ NORM INEQUALITY FOR OPERATORS

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(Communicated by M. Fujii)

*Abstract.* Let  $A$ ,  $B$  and  $X$  be operators on a complex separable Hilbert space such that  $A$  and  $B$  are positive. Cauchy-Schwarz norm inequality for operators asserts that

$$\left\| \left\| A^{\frac{1}{2}} X B^{\frac{1}{2}} \right\|^r \right\|^2 \leq \| |AX|^r \| \cdot \| |XB|^r \|,$$

for any real number  $r > 0$  and every unitarily invariant norm  $\|\cdot\|$ . In this article we derive several refinements of Cauchy-Schwarz norm inequality for operators. In particular, we show improvements for the results of Hiai and Zhan [Linear Algebra Appl. 341 (2002) 151–169]. Besides, new type inequalities close to Cauchy-Schwarz norm inequality will be introduced.

### 1. Introduction

Let  $B(H)$  denote the space of bounded linear operators on a complex separable Hilbert space  $H$ . Let  $\|\cdot\|$  denote a unitarily invariant norm defined on a norm ideal associated with it. It has been shown by Horn and Mathias [5] that if  $A, B \in B(H)$ , then

$$\| |A^* B|^r \|^2 \leq \| |AA^*|^r \| \cdot \| |BB^*|^r \|,$$

for every positive real number  $r$  and every unitarily invariant norm. This inequality can be considered as an operator version of the familiar Cauchy-Schwarz inequality for real numbers. A stronger version of this inequality, which has been proved by Bhatia and Davis [1], asserts that

$$\| |A^* X B|^r \|^2 \leq \| |AA^* X|^r \| \cdot \| |X B B^*|^r \|,$$

for all  $A, B, X \in B(H)$ , and any  $r > 0$ , which is equivalent to

$$\left\| \left\| A^{\frac{1}{2}} X B^{\frac{1}{2}} \right\|^r \right\|^2 \leq \| |AX|^r \| \cdot \| |XB|^r \|, \quad (1)$$

for positive operators  $A, B$  and arbitrary  $X$ .

Hiai and Zhan [4] proved that if  $A, B, X \in B(H)$  such that  $A, B$  are positive and  $r > 0$ , then the function  $f(v) = \| |A^v X B^{1-v}|^r \| \cdot \| |A^{1-v} X B^v|^r \|$  is convex on  $[0, 1]$ ,

*Mathematics subject classification* (2010): 15A45, 15A60.

*Keywords and phrases:* Unitarily invariant norms, Cauchy-Schwarz norm inequality, positive operators, Hermite-Hadamard inequality, convex functions.

This research is funded by the Deanship of Research in Zarqa University/Jordan.

attains its minimum at  $v = \frac{1}{2}$ , its maximum at  $v = 0$  and  $v = 1$ . Moreover,  $f(v) = f(1 - v)$ . Thus for every unitarily invariant norm, we have the following refinement of Cauchy-Schwarz norm inequality for operators

$$\left\| \left\| A^{\frac{1}{2}}XB^{\frac{1}{2}} \right\|^r \right\|^2 \leq \left\| \left\| A^vXB^{1-v} \right\|^r \right\| \cdot \left\| \left\| A^{1-v}XB^v \right\|^r \right\| \leq \| |AX|^r \| \cdot \| |XB|^r \| \quad (2)$$

Using some basic properties of convex functions, Hu [6] obtained the following refinement of the second inequality in (2)

$$\left\| \left\| A^vXB^{1-v} \right\|^r \right\| \cdot \left\| \left\| A^{1-v}XB^v \right\|^r \right\| \leq 2v_0 \left\| \left\| A^{\frac{1}{2}}XB^{\frac{1}{2}} \right\|^r \right\|^2 + (1 - 2v_0) \| |AX|^r \| \cdot \| |XB|^r \|,$$

where  $v_0 = \min\{v, 1 - v\}$ .

Our main task in this article is to derive other improvements of Cauchy-Schwarz norm inequality with the help of the well-known Hermite-Hadamard inequality. In addition, we establish new type inequalities close to Cauchy-Schwarz norm inequality for operators.

## 2. Refinements of Cauchy-Schwarz norm inequality for operators via the convexity

Hermite-Hadamard inequality, which includes a basic property of convex functions and plays a central role in our investigation, asserts that if  $g$  is a convex real valued function on the interval  $[a, b]$ , then

$$g\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b g(t) dt \leq \frac{g(a)+g(b)}{2}$$

A recent refinement of the second inequality in Hermite-Hadamard inequality, due to Feng [2], asserts that

$$g\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b g(t) dt \leq \frac{1}{4} \left[ g(a) + 2g\left(\frac{a+b}{2}\right) + g(b) \right] \leq \frac{g(a)+g(b)}{2}, \quad (3)$$

where  $g$  is a convex real valued function on  $[a, b]$ . In the following lemma, we construct a refinement of the first inequality in the Hermite-Hadamard inequality.

**LEMMA 1.** *Let  $g$  be a real valued function which is convex on the interval  $[a, b]$ . Then*

$$g\left(\frac{a+b}{2}\right) \leq \frac{1}{2} \left[ g\left(\frac{3a+b}{4}\right) + g\left(\frac{a+3b}{4}\right) \right] \leq \frac{1}{b-a} \int_a^b g(t) dt \leq \frac{g(a)+g(b)}{2}$$

*Proof.* Using Hermite-Hadamard inequality, we have

$$g\left(\frac{a+b}{2}\right) = g\left[\frac{1}{2}\left(\frac{3a+b}{4}\right) + \frac{1}{2}\left(\frac{a+3b}{4}\right)\right] \leq \frac{1}{2} \left[ g\left(\frac{3a+b}{4}\right) + g\left(\frac{a+3b}{4}\right) \right].$$

To prove the second inequality, note that

$$\begin{aligned} \frac{1}{2} \left[ g \left( \frac{3a+b}{4} \right) + g \left( \frac{a+3b}{4} \right) \right] &= \frac{1}{2} \left[ g \left( \frac{\frac{a+b}{2} + a}{2} \right) + g \left( \frac{\frac{a+b}{2} + b}{2} \right) \right] \\ &\leq \frac{1}{2} \left[ \frac{1}{a - \frac{a+b}{2}} \int_{\frac{a+b}{2}}^a g(t) dt + \frac{1}{b - \frac{a+b}{2}} \int_{\frac{a+b}{2}}^b g(t) dt \right] \\ &= \frac{1}{2} \left[ \frac{2}{b-a} \int_a^{\frac{a+b}{2}} g(t) dt + \frac{2}{b-a} \int_{\frac{a+b}{2}}^b g(t) dt \right] \\ &= \frac{1}{b-a} \int_a^b g(t) dt. \end{aligned}$$

This completes the proof.  $\square$

In order to derive refinements of Cauchy-Schwarz norm inequality, we apply Lemma 1 and the inequality (3) to the function  $f(v) = \left\| |A^v X B^{1-v}|^r \right\| \cdot \left\| |A^{1-v} X B^v|^r \right\|$  on the interval  $[\mu, 1 - \mu]$ , when  $0 \leq \mu < \frac{1}{2}$ , and on the interval  $[1 - \mu, \mu]$ , when  $\frac{1}{2} < \mu \leq 1$ .

**THEOREM 2.** *Let  $A, B, X \in B(H)$  such that  $A$  and  $B$  are positive. Then for  $0 \leq \mu \leq 1, r > 0$ , and for every unitarily invariant norm,*

$$\begin{aligned} \left\| |A^{\frac{1}{2}} X B^{\frac{1}{2}}|^r \right\|^2 &\leq \left\| |A^{\frac{2\mu+1}{4}} X B^{\frac{3-2\mu}{4}}|^r \right\| \cdot \left\| |A^{\frac{3-2\mu}{4}} X B^{\frac{2\mu+1}{4}}|^r \right\| \tag{4} \\ &\leq \frac{1}{|1-2\mu|} \left\| \int_{\mu}^{1-\mu} \left\| |A^v X B^{1-v}|^r \right\| \cdot \left\| |A^{1-v} X B^v|^r \right\| dv \right\| \\ &\leq \frac{1}{2} \left[ \left\| |A^{\mu} X B^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} X B^{\mu}|^r \right\| + \left\| |A^{\frac{1}{2}} X B^{\frac{1}{2}}|^r \right\|^2 \right] \\ &\leq \left\| |A^{\mu} X B^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} X B^{\mu}|^r \right\| \\ &\leq \|AX\|^r \|XB\|^r \end{aligned}$$

*Proof.* First assume that  $0 \leq \mu < \frac{1}{2}$ . Then it follows by applying Lemma 1 and the inequality (3) to the function  $f(v) = \left\| |A^v X B^{1-v}|^r \right\| \cdot \left\| |A^{1-v} X B^v|^r \right\|$  on the interval  $[\mu, 1 - \mu]$  that

$$\begin{aligned} f \left( \frac{1}{2} \right) &\leq \frac{1}{2} \left[ f \left( \frac{2\mu+1}{4} \right) + f \left( \frac{3-2\mu}{4} \right) \right] \leq \frac{1}{1-2\mu} \int_{\mu}^{1-\mu} f(t) dt \\ &\leq \frac{1}{2} \left[ f(\mu) + f \left( \frac{1}{2} \right) \right] \leq f(\mu). \end{aligned} \tag{5}$$

Thus,

$$\begin{aligned} \left\| |A^{\frac{1}{2}} X B^{\frac{1}{2}}|^r \right\|^2 &\leq \left\| |A^{\frac{2\mu+1}{4}} X B^{\frac{3-2\mu}{4}}|^r \right\| \cdot \left\| |A^{\frac{3-2\mu}{4}} X B^{\frac{2\mu+1}{4}}|^r \right\| \tag{6} \\ &\leq \frac{1}{1-2\mu} \int_{\mu}^{1-\mu} \left\| |A^v X B^{1-v}|^r \right\| \cdot \left\| |A^{1-v} X B^v|^r \right\| dv \end{aligned}$$

$$\begin{aligned} &\leq \frac{1}{2} \left[ \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu}XB^\mu|^r \right\| + \left\| |A^{\frac{1}{2}}XB^{\frac{1}{2}}|^r \right\|^2 \right] \\ &\leq \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu}XB^\mu|^r \right\|. \end{aligned}$$

Now, assume that  $\frac{1}{2} < \mu \leq 1$ . Then by applying (6) to  $1 - \mu$ , we get

$$\begin{aligned} \left\| |A^{\frac{1}{2}}XB^{\frac{1}{2}}|^r \right\|^2 &\leq \left\| |A^{\frac{2\mu+1}{4}}XB^{\frac{3-2\mu}{4}}|^r \right\| \cdot \left\| |A^{\frac{3-2\mu}{4}}XB^{\frac{2\mu+1}{4}}|^r \right\| \\ &\leq \frac{1}{2\mu-1} \int_{1-\mu}^{\mu} \left\| |A^vXB^{1-v}|^r \right\| \cdot \left\| |A^{1-v}XB^v|^r \right\| dv \\ &\leq \frac{1}{2} \left[ \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu}XB^\mu|^r \right\| + \left\| |A^{\frac{1}{2}}XB^{\frac{1}{2}}|^r \right\|^2 \right] \\ &\leq \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu}XB^\mu|^r \right\|. \end{aligned} \quad (7)$$

Since

$$\lim_{\mu \rightarrow \frac{1}{2}} \left\| |A^{\frac{1}{2}}XB^{\frac{1}{2}}|^r \right\|^2 = \lim_{\mu \rightarrow \frac{1}{2}} \frac{1}{2\mu-1} \left| \int_{1-\mu}^{\mu} \left\| |A^vXB^{1-v}|^r \right\| \cdot \left\| |A^{1-v}XB^v|^r \right\| dv \right|,$$

the inequalities in (4) follow by combining the inequalities (6) and (7).  $\square$

Applying the inequality (3) to the function  $f(v) = \left\| |A^vXB^{1-v}|^r \right\| \cdot \left\| |A^{1-v}XB^v|^r \right\|$  on the interval  $[0, \mu]$ , when  $0 < \mu \leq \frac{1}{2}$  and on the interval  $[\mu, 1]$ , when  $\frac{1}{2} \leq \mu < 1$ , we obtain the following theorem.

**THEOREM 3.** *Let  $A, B, X \in B(H)$  such that  $A$  and  $B$  are positive. Then*

a) *For  $0 \leq \mu \leq \frac{1}{2}$ ,  $r > 0$ , and for every unitarily invariant norm,*

$$\begin{aligned} &\left\| |A^{\frac{\mu}{2}}XB^{1-\frac{\mu}{2}}|^r \right\| \cdot \left\| |A^{1-\frac{\mu}{2}}XB^{\frac{\mu}{2}}|^r \right\| \\ &\leq \frac{1}{\mu} \int_0^{\mu} \left\| |A^vXB^{1-v}|^r \right\| \cdot \left\| |A^{1-v}XB^v|^r \right\| dv \\ &\leq \frac{1}{4} \left[ \left\| |AX|^r \right\| \cdot \left\| |XB|^r \right\| + 2 \left\| |A^{\frac{\mu}{2}}XB^{1-\frac{\mu}{2}}|^r \right\| \cdot \left\| |A^{1-\frac{\mu}{2}}XB^{\frac{\mu}{2}}|^r \right\| \right. \\ &\quad \left. + \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu}XB^\mu|^r \right\| \right] \\ &\leq \frac{1}{2} \left[ \left\| |AX|^r \right\| \cdot \left\| |XB|^r \right\| + \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu}XB^\mu|^r \right\| \right] \end{aligned} \quad (8)$$

b) *For  $\frac{1}{2} \leq \mu \leq 1$ ,  $r > 0$ , and for every unitarily invariant norm,*

$$\begin{aligned} &\left\| |A^{\frac{1+\mu}{2}}XB^{\frac{1-\mu}{2}}|^r \right\| \cdot \left\| |A^{\frac{1-\mu}{2}}XB^{\frac{1+\mu}{2}}|^r \right\| \\ &\leq \frac{1}{1-\mu} \int_{\mu}^1 \left\| |A^vXB^{1-v}|^r \right\| \cdot \left\| |A^{1-v}XB^v|^r \right\| dv \end{aligned} \quad (9)$$

$$\begin{aligned} &\leq \frac{1}{4} \left[ \left\| |AX|^r \right\| \cdot \left\| |XB|^r \right\| + 2 \left\| \left| A^{\frac{1+\mu}{2}} XB^{\frac{1-\mu}{2}} \right|^r \right\| \cdot \left\| \left| A^{\frac{1-\mu}{2}} XB^{\frac{1+\mu}{2}} \right|^r \right\| \right. \\ &\quad \left. + \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} XB^\mu|^r \right\| \right] \\ &\leq \frac{1}{2} \left[ \left\| |AX|^r \right\| \cdot \left\| |XB|^r \right\| + \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} XB^\mu|^r \right\| \right] \end{aligned}$$

In view of the fact that the function  $f(v) = \left\| |A^\nu XB^{1-\nu}|^r \right\| \cdot \left\| |A^{1-\nu} XB^\nu|^r \right\|$  is decreasing on  $[0, \frac{1}{2}]$  and increasing on  $[\frac{1}{2}, 1]$ , and based on the inequalities (8) and (9), we obtain the following series of refinements of Cauchy-Schwarz norm inequality.

**THEOREM 4.** *Let  $A, B, X \in B(H)$  such that  $A$  and  $B$  are positive. Then*

*a) For  $0 \leq \mu \leq \frac{1}{2}$ ,  $r > 0$ , and for every unitarily invariant norm,*

$$\begin{aligned} &\left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} XB^\mu|^r \right\| \\ &\leq \left\| \left| A^{\frac{\mu}{2}} XB^{1-\frac{\mu}{2}} \right|^r \right\| \cdot \left\| \left| A^{1-\frac{\mu}{2}} XB^{\frac{\mu}{2}} \right|^r \right\| \\ &\leq \frac{1}{\mu} \int_0^\mu \left\| |A^\nu XB^{1-\nu}|^r \right\| \cdot \left\| |A^{1-\nu} XB^\nu|^r \right\| d\nu \\ &\leq \frac{1}{4} \left[ \left\| |AX|^r \right\| \cdot \left\| |XB|^r \right\| + 2 \left\| \left| A^{\frac{\mu}{2}} XB^{1-\frac{\mu}{2}} \right|^r \right\| \cdot \left\| \left| A^{1-\frac{\mu}{2}} XB^{\frac{\mu}{2}} \right|^r \right\| \right. \\ &\quad \left. + \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} XB^\mu|^r \right\| \right] \\ &\leq \frac{1}{2} \left[ \left\| |AX|^r \right\| \cdot \left\| |XB|^r \right\| + \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} XB^\mu|^r \right\| \right]. \end{aligned}$$

*b) For  $\frac{1}{2} \leq \mu \leq 1$ ,  $r > 0$ , and for every unitarily invariant norm,*

$$\begin{aligned} &\left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} XB^\mu|^r \right\| \\ &\leq \left\| \left| A^{\frac{1+\mu}{2}} XB^{\frac{1-\mu}{2}} \right|^r \right\| \cdot \left\| \left| A^{\frac{1-\mu}{2}} XB^{\frac{1+\mu}{2}} \right|^r \right\| \\ &\leq \frac{1}{1-\mu} \int_\mu^1 \left\| |A^\nu XB^{1-\nu}|^r \right\| \cdot \left\| |A^{1-\nu} XB^\nu|^r \right\| d\nu \\ &\leq \frac{1}{4} \left[ \left\| |AX|^r \right\| \cdot \left\| |XB|^r \right\| + 2 \left\| \left| A^{\frac{1+\mu}{2}} XB^{\frac{1-\mu}{2}} \right|^r \right\| \cdot \left\| \left| A^{\frac{1-\mu}{2}} XB^{\frac{1+\mu}{2}} \right|^r \right\| \right. \\ &\quad \left. + \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} XB^\mu|^r \right\| \right] \\ &\leq \frac{1}{2} \left[ \left\| |AX|^r \right\| \cdot \left\| |XB|^r \right\| + \left\| |A^\mu XB^{1-\mu}|^r \right\| \cdot \left\| |A^{1-\mu} XB^\mu|^r \right\| \right]. \end{aligned}$$

### 3. Inequalities close to Cauchy-Schwarz norm inequality

In this section, we prove that the function  $f(v) = \left\| |A^\nu XB^\nu|^r \right\| \cdot \left\| |A^{1-\nu} XB^{1-\nu}|^r \right\|$  is convex on the interval  $[0, 1]$  and use this convexity to obtain some inequalities that are related to Cauchy-Schwarz norm inequality.

**THEOREM 5.** Let  $A, B, X \in B(H)$  such that  $A$  and  $B$  are positive. Then for  $r > 0$ , and for every unitarily invariant norm, the function

$$f(v) = \||A^v X B^v|^r\| \cdot \||A^{1-v} X B^{1-v}|^r\|$$

is convex on  $[0, 1]$  and attains its minimum at  $v = \frac{1}{2}$ . consequently, it is decreasing on  $[0, \frac{1}{2}]$  and increasing on  $[\frac{1}{2}, 1]$ .

*Proof.* Without loss of generality, we may assume that  $A > 0$  and  $B > 0$ . Since  $f(v)$  is continuous and symmetric with respect to  $v = \frac{1}{2}$ , all the conclusions will follow after we show that

$$f(v) \leq \frac{1}{2} [f(v-s) + f(v+s)] \quad (10)$$

for  $v \pm s \in [0, 1]$ . By the inequality (2), we have

$$\begin{aligned} \||A^v X B^v|^r\| &= \||A^s (A^{v-s} X B^{v+s}) B^{-s}|^r\| \\ &\leq \left[ \||A^{2s} (A^{v-s} X B^{v+s})|^r\| \cdot \|(A^{v-s} X B^{v+s}) B^{-2s}|^r\| \right]^{\frac{1}{2}} \\ &= \left[ \||A^{v+s} X B^{v+s}|^r\| \cdot \||A^{v-s} X B^{v-s}|^r\| \right]^{\frac{1}{2}} \end{aligned}$$

and

$$\begin{aligned} \||A^{1-v} X B^{1-v}|^r\| &= \||A^s (A^{1-v-s} X B^{1-v+s}) B^{-s}|^r\| \\ &\leq \left[ \||A^{2s} (A^{1-v-s} X B^{1-v+s})|^r\| \cdot \|(A^{1-v-s} X B^{1-v+s}) B^{-2s}|^r\| \right]^{\frac{1}{2}} \\ &= \left[ \||A^{1-(v-s)} X B^{1-(v-s)}|^r\| \cdot \||A^{1-(v+s)} X B^{1-(v+s)}|^r\| \right]^{\frac{1}{2}} \end{aligned}$$

Upon multiplication of the above two inequalities we obtain

$$\||A^v X B^v|^r\| \cdot \||A^{1-v} X B^{1-v}|^r\| \leq [f(v-s) \cdot f(v+s)]^{\frac{1}{2}}. \quad (11)$$

Applying the arithmetic-geometric mean inequality to the right hand side of (11) yields (10). This completes the proof.  $\square$

Since the function  $f(v) = \||A^v X B^v|^r\| \cdot \||A^{1-v} X B^{1-v}|^r\|$  is convex on  $[0, 1]$ , attains its minimum at  $v = \frac{1}{2}$ , and its maximum at  $v = 0$  and  $v = 1$ , and  $f(v) = f(1-v)$  for  $0 \leq v \leq 1$ , we have the following results.

**THEOREM 6.** Let  $A, B, X \in B(H)$  such that  $A$  and  $B$  are positive. Then for  $0 \leq v \leq 1$ ,  $r > 0$ , and for every unitarily invariant norm,

$$\left\| \left\| A^{\frac{1}{2}} X B^{\frac{1}{2}} \right\|^r \right\|^2 \leq \||A^v X B^v|^r\| \cdot \||A^{1-v} X B^{1-v}|^r\| \leq \||X|^r\| \cdot \||AXB|^r\| \quad (12)$$

A special case of the inequality (12) can be obtained as follows.

**THEOREM 7.** *Let  $A, B \in B(H)$  such that  $A$  and  $B$  are positive. Then for  $0 \leq v \leq 1, r > 0$ , and for the operator norm,*

$$\left\| \left| A^{\frac{1}{2}} B^{\frac{1}{2}} \right|^r \right\|^2 \leq \| |A^v B^v|^r \| \cdot \left\| |A^{1-v} B^{1-v}|^r \right\| \leq \| |AB|^r \| \tag{13}$$

In particular,

$$\left\| \left| A^{\frac{1}{2}} B^{\frac{1}{2}} \right|^2 \right\| \leq \| A^v B^v \| \cdot \| A^{1-v} B^{1-v} \| \leq \| AB \|$$

**REMARK 8.** The operator norm inequality  $\left\| \left| A^{\frac{1}{2}} B^{\frac{1}{2}} \right|^2 \right\| \leq \| AB \|^2$  for  $A, B \geq 0$  mentioned above is equivalent to the Löwner-Heinz inequality, Heinz-Kato inequality and moreover,

$$\| A^r B^r \| \leq \| AB \|^r \text{ for } r \in [0, 1],$$

see [3].

An equivalent formulation of the inequality (13) is obtained in the following theorem.

**THEOREM 9.** *Let  $A, B \in B(H)$  such that  $A$  and  $B$  are positive. Then for  $t \geq 1, r > 0$ , and for the operator norm,*

$$\left\| \left| A^{\frac{t}{2}} B^{\frac{t}{2}} \right|^r \right\|^2 \leq \| |AB|^r \| \cdot \left\| |A^{t-1} B^{t-1}|^r \right\| \leq \| |A^t B^t|^r \|$$

*Proof.* From Theorem 7, we have

$$\left\| \left| A^{\frac{1}{2}} B^{\frac{1}{2}} \right|^r \right\|^2 \leq \left\| \left| A^{\frac{1}{t}} B^{\frac{1}{t}} \right|^r \right\| \cdot \left\| \left| A^{1-\frac{1}{t}} B^{1-\frac{1}{t}} \right|^r \right\| \leq \| |AB|^r \|, \text{ for } t \geq 1.$$

Replace  $A, B$  by  $A^t, B^t$ , respectively. This completes the proof.  $\square$

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(Received August 25, 2014)

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