

ON A CONJECTURE RELATED TO THE GEOMETRIC MEAN AND NORM INEQUALITIES

SHAIMA’A FREEWAN AND MOSTAFA HAYAJNEH*

(Communicated by J.-C. Bourin)

Abstract. A conjecture of Dinh, Ahsani, and Tam, was recently settled in [7]. In this note, we give a refinement to that result, namely if A_i and B_i are positive definite matrices and $Z = [Z_{ij}]$ is the block matrix such that $Z_{ij} = B_i^{\frac{1}{2}} \left(\sum_{k=1}^m A_k \right) B_j^{\frac{1}{2}}$ for all $i, j = 1, \dots, m$, then

$$\left\| \left\| \sum_{i=1}^m (A_i \sharp B_i)^r \right\| \right\| \leq \| \| Z' \| \| \leq \left\| \left\| \left(\left(\sum_{i=1}^m A_i \right)^{\frac{rp}{2}} \left(\sum_{i=1}^m B_i \right)^{rp} \left(\sum_{i=1}^m A_i \right)^{\frac{rp}{2}} \right)^{\frac{1}{p}} \right\| \right\|,$$

for all unitarily invariant norms, for all $p > 0$ and $r \geq 1$ such that $rp \geq 1$. Our approach provides us with an alternative proof without using the method of majorization that was used in [7]. As a byproduct, we get a refinement to a result of Audenaert in 2015.

1. Introduction

Throughout this paper, the set of all matrices with complex entries and a size of n is referred to as $\mathbb{M}_n(\mathbb{C})$. The set of all Hermitian matrices in $\mathbb{M}_n(\mathbb{C})$ are represented by the symbol \mathbb{H}_n . We use the notation $A > 0$ if $A \in \mathbb{H}_n$ is a positive definite matrix, that is, $\langle x, Ax \rangle > 0$ for all $x \in \mathbb{C}^n - \{0\}$. The set of all positive definite matrices in $\mathbb{M}_n(\mathbb{C})$ is represented by the symbol \mathbb{P}_n . The symbol $\| \| \cdot \| \|$ indicates any unitarily invariant norm on the space $\mathbb{M}_n(\mathbb{C})$. Let $A, B \in \mathbb{P}_n$. Then the matrix $A \sharp B$ is called the geometric mean of A and B and is given by

$$A \sharp B = A^{\frac{1}{2}} \left(A^{-\frac{1}{2}} B A^{-\frac{1}{2}} \right)^{\frac{1}{2}} A^{\frac{1}{2}}.$$

For all $t \in [0, 1]$, the matrix $A \sharp_t B$ is called the t -geometric mean of A and B and is given by

$$A \sharp_t B = A^{\frac{1}{2}} \left(A^{-\frac{1}{2}} B A^{-\frac{1}{2}} \right)^t A^{\frac{1}{2}}.$$

In his remarkable paper [5], Bourin asked the following question.

Mathematics subject classification (2020): Primary 15A60; Secondary 15B57, 47A30, 47B15.

Keywords and phrases: Bourin question, unitarily invariant norm, positive definite matrix, inequality.

* Corresponding author.

QUESTION 1. If $A, B \in \mathbb{M}_n(\mathbb{C})$ are positive semidefinite matrices and $p, q > 0$, is it true that

$$\| \|A^{p+q} + B^{p+q}\| \| \leq \| \| (A^p + B^p)(A^q + B^q) \| \| ?$$

In [8], Hayajneh and Kittaneh gave an affirmative answer for the trace norm and the Hilbert-Schmidt norm. In [2], Audenaert provided an affirmative answer to Question 1 by proving

$$\left\| \left\| \sum_{i=1}^m (A_i B_i) \right\| \right\| \leq \left\| \left\| \left(\sum_{i=1}^m A_i^{\frac{1}{2}} B_i^{\frac{1}{2}} \right)^2 \right\| \right\| \leq \left\| \left\| \left(\sum_{i=1}^m A_i \right) \left(\sum_{i=1}^m B_i \right) \right\| \right\|, \tag{1}$$

for all $A_i, B_i \in \mathbb{P}_n, i = 1, \dots, m$ such that $A_i B_i = B_i A_i$ and all unitarily invariant norms.

As a generalization of inequality (1), Dinh, Ahsani, and Tam established the following non-commutative inequality in [1, Theorem 3.1],

$$\left\| \left\| \sum_{i=1}^m (A_i \sharp B_i)^2 \right\| \right\| \leq \left\| \left\| \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \left(\sum_{i=1}^m B_i \right) \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \right\| \right\|, \tag{2}$$

for all $A_i, B_i \in \mathbb{P}_n, i = 1, \dots, m$, and for all unitarily invariant norms. Also, the authors in the same paper [1, page 787] proposed the following conjecture.

CONJECTURE 1. If $A_i, B_i \in \mathbb{P}_n$ for all $i = 1, \dots, m$, then

$$\left\| \left\| \sum_{i=1}^m (A_i \sharp B_i)^2 \right\| \right\| \leq \left\| \left\| \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \left(\sum_{i=1}^m B_i \right) \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \right\| \right\|, \tag{3}$$

for all unitarily invariant norms.

The authors in the same paper [1, Corollary 3.3] proved Conjecture 1 for the case of the trace norm $\| \cdot \|_1$. In [7], Freewan and Hayajneh gave a proof of Conjecture 1 in its full generality. Actually, the authors found it more convenient to treat the following more general conjecture.

CONJECTURE 2. If $A_i, B_i \in \mathbb{P}_n$ for all $i = 1, \dots, m$, and $t \in [0, 1]$, then

$$\left\| \left\| \sum_{i=1}^m (A_i \sharp B_i)^r \right\| \right\| \leq \left\| \left\| \left(\left(\sum_{i=1}^m A_i \right)^{(1-t)pr} \left(\sum_{i=1}^m B_i \right)^{2ipr} \left(\sum_{i=1}^m A_i \right)^{(1-t)pr} \right)^{\frac{1}{p}} \right\| \right\|,$$

for all $2r \geq 1$ and for all $p > 0$ and for all unitarily invariant norms.

They proved this conjecture for the cases

$$t = \frac{1}{2}, p > 0, r \geq 1 \text{ such that } pr \geq 1. \tag{4}$$

Note that the case $p = 1, r = 1$ is included in (4) and is nothing but the case that corresponds to Conjecture 1. Thus Conjecture 1 is completely settled in [7].

In this paper, we provide another proof to Conjecture 2 for the cases in (4) and for all unitarily invariant norms without using the method of majorisation. In fact, we give a refinement to the above result, namely if A_i and B_i are positive definite matrices and $Z = [Z_{ij}]$ is the block matrix such that $Z_{ij} = B_i^{\frac{1}{2}} \left(\sum_{k=1}^m A_k \right) B_j^{\frac{1}{2}}$ for all $i, j = 1, \dots, m$, then

$$\left\| \left\| \sum_{i=1}^m (A_i \sharp B_i)^r \right\| \right\| \leq \left\| \left\| Z^r \right\| \right\| \leq \left\| \left\| \left(\left(\sum_{i=1}^m A_i \right)^{\frac{rp}{2}} \left(\sum_{i=1}^m B_i \right)^{rp} \left(\sum_{i=1}^m A_i \right)^{\frac{rp}{2}} \right)^{\frac{1}{p}} \right\| \right\|,$$

for all unitarily invariant norms, for all $p > 0$ and $r \geq 1$ such that $rp \geq 1$. The main ingredient of our proof is the remarkable matrix version of Cauchy-Schwarz inequality, namely Lemma 4. Also, in this paper we propose the following conjecture, which is a generalization of Conjecture 2.

CONJECTURE 3. Let $A_i, B_i \in \mathbb{P}_n$ for all $i = 1, \dots, m$ and let $t \in [0, 1]$. Then

$$\left\| \left\| \sum_{i=1}^m (A_i \sharp_t B_i)^r \right\| \right\| \leq \left\| \left\| \left(\left(\sum_{i=1}^m A_i \right)^{\frac{(1-t)srp}{2}} \left(\sum_{i=1}^m B_i \right)^{tsrp} \left(\sum_{i=1}^m A_i \right)^{\frac{(1-t)srp}{2}} \right)^{\frac{1}{p}} \right\| \right\|,$$

for all $p > 0$, for all $r > 0$ and $s > 0$ such that $sr \geq 1$ and for all unitarily invariant norms.

2. Preliminaries and definitions

We begin with a few fundamental well-known facts that will be used to demonstrate our main results.

LEMMA 1. If $A, B \in \mathbb{P}_n$, then there exists a unitary $U \in \mathbb{M}_n(\mathbb{C})$ such that $A \sharp B = A^{\frac{1}{2}} U B^{\frac{1}{2}}$.

Proof. See [4, page 108]. \square

LEMMA 2. Let $A, B \in \mathbb{M}_n(\mathbb{C})$ such that the product AB is normal. Then for every unitarily invariant norms, we have $\| \|AB\| \| \leq \| \|BA\| \|$.

Proof. See [3, page 253]. \square

LEMMA 3. If $Z = [Z_{i,j}] \in \mathbb{M}_{mn}(\mathbb{C})$ is a block matrix such that $Z_{i,j} \in \mathbb{M}_n(\mathbb{C})$ is a normal matrix for all $i, j \in \{1, 2, \dots, m\}$ or Z is Hermitian, then

$$\|Z\| \leq \left\| \left\| \sum_{i,j=1}^m |Z_{i,j}| \right\| \right\|,$$

for every unitarily invariant norms.

Proof. See [5, page 7]. \square

The following lemma is the celebrated matrix version of the well known inequality, namely, Cauchy-Schwarz inequality. This inequality is the main ingredient in the proof of our main theorem.

LEMMA 4. Let $X, Y \in \mathbb{M}_n(\mathbb{C})$. Then for all unitarily invariant norms

$$\|X^*Y\| \leq \|XX^*\|^{\frac{1}{2}} \|YY^*\|^{\frac{1}{2}}.$$

Proof. See [3, page 266]. \square

To prove our main result in Theorem 2, we need to use Lemma 5, Lemma 6, and Lemma 7.

LEMMA 5. Let $A_i \geq 0$ for all $i = 1, \dots, m$. Let $f : [0, \infty) \rightarrow [0, \infty)$ be a convex function with $f(0) = 0$. Then for all unitarily invariant norms, we have

$$\left\| \left\| \sum_{i=1}^m f(A_i) \right\| \right\| \leq \left\| \left\| f\left(\sum_{i=1}^m A_i\right) \right\| \right\|.$$

Proof. See [6, Theorem 1.2]. \square

LEMMA 6. Let $A, B \in \mathbb{P}_n$ and $r \geq 1$. Then for all unitarily invariant norms

$$\|A\| \leq \|B\| \implies \|A^r\| \leq \|B^r\|.$$

Proof. See [7, Lemma 2.9]. \square

LEMMA 7. Let $A, B \in \mathbb{P}_n$ and let $r \geq 1$ and $p > 0$. Then for all unitarily invariant norms

$$\|(BAB)^{pr}\| \leq \|(B^r A^r B^r)^p\|.$$

Proof. See [3, page 258] and [7, Lemma 2.13]. \square

3. Main results

We begin with the following theorem before proving our main theorem.

THEOREM 1. *Let $A_i, B_i \in \mathbb{P}_n$ for all $i = 1, \dots, m$ and let $Z = [Z_{ij}]$ be the block matrix such that $Z_{ij} = B_i^{\frac{1}{2}} \left(\sum_{k=1}^m A_k \right) B_j^{\frac{1}{2}}$ for all $i, j = 1, \dots, m$. Then for all unitarily invariant norms*

$$\left\| \left\| \sum_{i=1}^m A_i \sharp B_i \right\| \right\| \leq \| \| Z \| \| = \left\| \left\| \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \left(\sum_{i=1}^m B_i \right) \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \right\| \right\|.$$

Proof. Using Lemma 1, we have $A_i^2 \sharp B_i^2 = A_i U_i B_i$ for some unitary $U_i \in \mathbb{M}_n(\mathbb{C})$ and for all $i = 1, \dots, m$. Let $X, Y \in \mathbb{M}_{mn}(\mathbb{C})$ be given by

$$X = \begin{bmatrix} B_1^{\frac{1}{2}} U_1^* A_1^{\frac{1}{2}} & & 0 \\ & \ddots & \\ 0 & & B_m^{\frac{1}{2}} U_m^* A_m^{\frac{1}{2}} \end{bmatrix} \quad \text{and} \quad Y = \begin{bmatrix} B_1^{\frac{1}{2}} & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ B_m^{\frac{1}{2}} & 0 & \dots & 0 \end{bmatrix} \begin{bmatrix} A_1^{\frac{1}{2}} & \dots & A_m^{\frac{1}{2}} \\ 0 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 \end{bmatrix}.$$

Then

$$\begin{aligned} & \left\| \left\| \sum_{i=1}^m (A_i^2 \sharp B_i^2) \right\| \right\| \\ &= \left\| \left\| \sum_{i=1}^m (A_i U_i B_i) \right\| \right\| \\ &= \left\| \left\| \begin{bmatrix} A_1^{\frac{1}{2}} & \dots & A_m^{\frac{1}{2}} \\ 0 & \dots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \dots & 0 \end{bmatrix} \begin{bmatrix} A_1^{\frac{1}{2}} U_1 B_1^{\frac{1}{2}} & & 0 \\ & \ddots & \\ 0 & & A_m^{\frac{1}{2}} U_m B_m^{\frac{1}{2}} \end{bmatrix} \begin{bmatrix} B_1^{\frac{1}{2}} & 0 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ B_m^{\frac{1}{2}} & 0 & \dots & 0 \end{bmatrix} \right\| \right\| \\ &\leq \| \| X^* Y \| \| \quad (\text{by Lemma 2}) \\ &\leq \| \| X X^* \| \|^{1/2} \| \| Y Y^* \| \|^{1/2} \quad (\text{by Lemma 4}) \\ &\leq \left\| \left\| \begin{bmatrix} U_1^* A_1 U_1 B_1^{\frac{1}{2}} & & 0 \\ & \ddots & \\ 0 & & U_m^* A_m U_m B_m^{\frac{1}{2}} \end{bmatrix} \begin{bmatrix} B_1^{\frac{1}{2}} & 0 \\ \vdots & \vdots \\ 0 & B_m^{\frac{1}{2}} \end{bmatrix} \right\| \right\|^{1/2} \| \| Y Y^* \| \|^{1/2} \\ & \hspace{15em} (\text{by Lemma 2}) \end{aligned}$$

$$\begin{aligned}
 &= \left\| \left\| \begin{bmatrix} A_1^2 \sharp B_1^2 & & 0 \\ & \ddots & \\ 0 & & A_m^2 \sharp B_m^2 \end{bmatrix} \right\| \right\|^{\frac{1}{2}} \left\| \left\| YY^* \right\| \right\|^{\frac{1}{2}} \\
 &\leq \left\| \left\| \sum_{i=1}^m (A_i^2 \sharp B_i^2) \right\| \right\|^{\frac{1}{2}} \left\| \left\| YY^* \right\| \right\|^{\frac{1}{2}}. \quad (\text{by Lemma 3})
 \end{aligned}$$

Hence

$$\left\| \left\| \sum_{i=1}^m (A_i^2 \sharp B_i^2) \right\| \right\| \leq \left\| \left\| YY^* \right\| \right\|. \tag{5}$$

But

$$YY^* = \begin{bmatrix} B_1^{\frac{1}{2}} & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ B_m^{\frac{1}{2}} & 0 & \cdots & 0 \end{bmatrix} \begin{bmatrix} \sum_{k=1}^m A_k & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} B_1^{\frac{1}{2}} & \cdots & B_m^{\frac{1}{2}} \\ 0 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 0 \end{bmatrix} = Z. \tag{6}$$

From (5) and (6), we get

$$\left\| \left\| \sum_{i=1}^m (A_i^2 \sharp B_i^2) \right\| \right\| \leq \left\| \left\| Z \right\| \right\|.$$

Now, using (6) and Lemma 2, we have

$$\begin{aligned}
 &\left\| \left\| Z \right\| \right\| \\
 &= \left\| \left\| \begin{bmatrix} B_1^{\frac{1}{2}} & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ B_m^{\frac{1}{2}} & 0 & \cdots & 0 \end{bmatrix} \begin{bmatrix} \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} B_1^{\frac{1}{2}} & \cdots & B_m^{\frac{1}{2}} \\ 0 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 0 \end{bmatrix} \right\| \right\| \\
 &= \left\| \left\| \begin{bmatrix} \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} B_1^{\frac{1}{2}} & \cdots & B_m^{\frac{1}{2}} \\ 0 & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & 0 \end{bmatrix} \begin{bmatrix} B_1^{\frac{1}{2}} & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ B_m^{\frac{1}{2}} & 0 & \cdots & 0 \end{bmatrix} \begin{bmatrix} \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} & 0 \\ 0 & 0 \end{bmatrix} \right\| \right\| \\
 &= \left\| \left\| \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \left(\sum_{i=1}^m B_i \right) \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \right\| \right\|.
 \end{aligned}$$

This completes the proof. \square

Now, let us prove our main theorem.

THEOREM 2. Let $A_i, B_i \in \mathbb{P}_n$ for all $i = 1, \dots, m$ and let $p > 0$ and $r \geq 1$ such that $rp \geq 1$. Let $Z = [Z_{ij}]$ be the block matrix such that $Z_{ij} = B_i^{\frac{1}{2}} \left(\sum_{k=1}^m A_k \right) B_j^{\frac{1}{2}}$ for all $i, j = 1, \dots, m$. Then for every unitarily invariant norms

$$\left\| \left\| \sum_{i=1}^m (A_i^2 \sharp B_i^2)^r \right\| \right\| \leq \| \| Z^r \| \| \leq \left\| \left\| \left(\left(\sum_{i=1}^m A_i \right)^{\frac{rp}{2}} \left(\sum_{i=1}^m B_i \right)^{rp} \left(\sum_{i=1}^m A_i \right)^{\frac{rp}{2}} \right)^{\frac{1}{p}} \right\| \right\|.$$

Proof. Using Theorem 1 and Lemma 6, we have

$$\left\| \left\| \left(\sum_{i=1}^m A_i^2 \sharp B_i^2 \right)^r \right\| \right\| \leq \| \| Z^r \| \| = \left\| \left\| \left(\left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \left(\sum_{i=1}^m B_i \right) \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \right)^r \right\| \right\|. \tag{7}$$

Now, note that

$$\begin{aligned} \left\| \left\| \sum_{i=1}^m (A_i^2 \sharp B_i^2)^r \right\| \right\| &\leq \left\| \left\| \left(\sum_{i=1}^m A_i^2 \sharp B_i^2 \right)^r \right\| \right\| \\ &\quad \text{(because } f(x) = x^r \text{ is convex and by Lemma 5)} \\ &\leq \| \| Z^r \| \| \quad \text{(by (7))} \\ &= \left\| \left\| \left(\left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \left(\sum_{i=1}^m B_i \right) \left(\sum_{i=1}^m A_i \right)^{\frac{1}{2}} \right)^r \right\| \right\| \quad \text{(by (7))} \\ &\leq \left\| \left\| \left(\left(\sum_{i=1}^m A_i \right)^{\frac{rp}{2}} \left(\sum_{i=1}^m B_i \right)^{rp} \left(\sum_{i=1}^m A_i \right)^{\frac{rp}{2}} \right)^{\frac{1}{p}} \right\| \right\|. \\ &\quad \text{(by Lemma 7 and because } pr \geq 1) \end{aligned}$$

This completes the proof. \square

THEOREM 3. Let $A_i, B_i \in \mathbb{P}_n$ for all $i = 1, \dots, m$. Then for all unitarily invariant norms

$$\left\| \left\| \sum_{i=1}^m A_i^2 \sharp B_i^2 \right\| \right\| \leq \left\| \left\| \sum_{1 \leq i, j \leq m} \left| B_i^{\frac{1}{2}} \left(\sum_{k=1}^m A_k \right) B_j^{\frac{1}{2}} \right| \right\| \right\|.$$

Proof. Let $Z = [Z_{ij}]$ be the block matrix such that $Z_{ij} = B_i^{\frac{1}{2}} \left(\sum_{k=1}^m A_k \right) B_j^{\frac{1}{2}}$ for all $i, j = 1, \dots, m$. We conclude that $Z \in \mathbb{H}_{mn}$ from (6). From Theorem 1 and Lemma 3, we get

$$\left\| \left\| \sum_{i=1}^m A_i^2 \sharp B_i^2 \right\| \right\| \leq \| \| Z \| \| \leq \left\| \left\| \sum_{1 \leq i, j \leq m} \left| B_i^{\frac{1}{2}} \left(\sum_{k=1}^m A_k \right) B_j^{\frac{1}{2}} \right| \right\| \right\|,$$

for all unitarily invariant norms. This completes the proof. \square

REFERENCES

- [1] T. H. DINH, S. AHSANI, AND T. Y. TAM, *Geometry and inequalities of geometric mean*, Czechoslovak Math. J., **66**, 3 (2016), 777–792.
- [2] K. AUDENAERT, *A norm inequality for pairs of commuting positive semidefinite matrices*, Electronic Journal of Linear Algebra, **30**, (2015), 80–84.
- [3] R. BHATIA, *Matrix Analysis*, Springer-Verlag, New York, 1997.
- [4] R. BHATIA, *Positive Definite Matrices*, Princeton University Press, Princeton, 2007.
- [5] J. C. BOURIN, *Matrix subadditivity inequalities and block-matrices*, Internat. J. Math., **20**, 6 (2009), 679–691.
- [6] J. C. BOURIN AND M. UCHIYAMA, *A matrix subadditivity inequality for $f(A+B)$ and $f(A)+f(B)$* , Linear Algebra Appl., **423**, 2–3 (2007), 512–518.
- [7] S. FREEWAN AND M. HAYAJNEH, *On norm inequalities related to the geometric mean*, Linear Algebra Appl., **670**, (2023), 104–120.
- [8] S. HAYAJNEH AND F. KITTANEH, *Trace inequalities and a question of Bourin*, Bull. Aust. Math., **88**, 3 (2013), 384–389.

(Received July 3, 2023)

Shaima'a Freewan
Department of Mathematics
Yarmouk University
Irbid, Jordan
e-mail: shyf725@gmail.com

Mostafa Hayajneh
Department of Mathematics
Yarmouk University
Irbid, Jordan
e-mail: haya86@yahoo.com