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Eigenvalue extensions of Bohr's inequality

Jagjit Singh Matharu [a,*], Mohammad Sal Moslehian [b], Jaspal Singh Aujla [a]

[a] Department of Mathematics, National Institute of Technology, Jalandhar 144011, Punjab, India
[b] Department of Pure Mathematics, Center of Excellence in Analysis on Algebraic Structures (CEAAS), Ferdowsi University of Mashhad, P.O. Box 1159, Mashhad 91775, Iran

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ABSTRACT

We present a weak majorization inequality and apply it to prove eigenvalue and unitarily invariant norm extensions of a version of the Bohr's inequality due to Vasić and Kečkić.

1. Introduction and preliminaries

Let $\mathcal{M}_n$ denote the C^*-algebra of $n \times n$ complex matrices and let $\mathcal{H}_n$ be the set of all Hermitian matrices in $\mathcal{M}_n$. We denote by $\mathcal{H}_n(J)$ the set of all Hermitian matrices in $\mathcal{M}_n$ whose spectra are contained in an interval $J \subseteq \mathbb{R}$. By I_n we denote the identity matrix of $\mathcal{M}_n$. For matrices $A, B \in \mathcal{H}_n$ the order relation $A \leqslant B$ means that $\langle Ax, x\rangle \leqslant \langle Bx, x\rangle$ for all $x \in \mathbb{C}^n$. In particular, if $0 \leqslant A$, then A is called positive semidefinite.

* Corresponding author.
E-mail addresses: matharujs@yahoo.com (J.S. Matharu), moslehian@ferdowsi.um.ac.ir, moslehian@ams.org (M.S. Moslehian), aujlajs@nitj.ac.in (J.S. Aujla).

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For $A \in \mathcal{H}_n$, we shall always denote by $\lambda_1(A) \geqslant \lambda_2(A) \geqslant \cdots \geqslant \lambda_n(A)$ the eigenvalues of A arranged in the decreasing order with their multiplicities counted. By $s_1(A) \geqslant s_2(A) \geqslant \cdots \geqslant s_n(A)$, we denote the eigenvalues of $|A| = (A^*A)^{1/2}$, i.e., the singular values of A. A norm $|||\cdot|||$ on $\mathcal{M}_n$ is said to be unitarily invariant if $|||UAV||| = |||A|||$ for all $A \in \mathcal{M}_n$ and all unitary matrices $U, V \in \mathcal{M}_n$. The Ky Fan norms, defined as $\|A\|_{(k)} = \sum_{j=1}^{k} s_j(A)$ for $k = 1, 2, \ldots, n$, provide a significant family of unitarily invariant norms. The Ky Fan dominance theorem states that $\|A\|_{(k)} \leqslant \|B\|_{(k)}$ $(1 \leqslant k \leqslant n)$ if and only if $|||A||| \leqslant |||B|||$ for all unitarily invariant norms $|||\cdot|||$. For more information on unitarily invariant norms the reader is referred to [3].

The classical Bohr's inequality [4] states that for any $z, w \in \mathbb{C}$ and for $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$,

$$|z + w|^2 \leqslant p|z|^2 + q|w|^2$$

with equality if and only if $w = (p-1)z$. Several operator generalizations of the Bohr inequality have been obtained by some authors (see [1,5,6,8,11,14,15]). In [13], Vasić and Kečkić gave an interesting generalization of the inequality of the following form

$$\left|\sum_{j=1}^{m} z_j\right|^r \leqslant \left(\sum_{j=1}^{m} p_j^{\frac{1}{1-r}}\right)^{r-1} \sum_{j=1}^{m} p_j |z_j|^r, \tag{1.1}$$

where $z_j \in \mathbb{C},\ p_j > 0,\ r > 1$. See also [10] for an operator extension of this inequality.

In this paper, we aim to give a weak majorization inequality and apply it to prove eigenvalue and unitarily invariant norm extensions of (1.1).

2. Generalization of Bohr's inequality

In this section we shall prove a matrix analogue of the inequality (1.1). We begin with the definition of the positive linear map.

A $*$-subspace of $\mathcal{M}_n$ containing I_n is called an operator system. A map $\Phi : \mathcal{S} \subseteq \mathcal{M}_n \to \mathcal{T} \subseteq \mathcal{M}_m$ between two operator systems is called positive if $\Phi(A) \geqslant 0$ whenever $A \geqslant 0$, and is called unital if $\Phi(I_n) = I_m$. Let $[A_{ij}]_k$, $A_{ij} \in \mathcal{M}_n$, $1 \leqslant i, j \leqslant k$, denote a $k \times k$ block matrix. Then each map Φ from $\mathcal{S}$ to $\mathcal{T}$ induces a map Φ_k from $\mathcal{M}_k(\mathcal{S})$ to $\mathcal{M}_m(\mathcal{T})$ defined by $\Phi_k\left([A_{ij}]_k\right) = \left[\Phi(A_{ij})\right]_k$. We say that Φ is completely positive if the maps Φ_k are positive for all $k = 1, 2, \ldots$.

To prove our main result we need Lemma 2.4 which is of independent interest. To achieve it, we, in turn, need some known lemmas.

Lemma 2.1 ([12, Theorem 4]). *Every unital positive linear map on a commutative C^*-algebra is completely positive.*

Lemma 2.2 ([12, Theorem 1]). *Let Φ be a unital completely positive linear map from a C^*-subalgebra $\mathcal{A}$ of $\mathcal{M}_n$ into $\mathcal{M}_m$. Then there exist a Hilbert space $\mathcal{K}$, an isometry $V : \mathbb{C}^m \to \mathcal{K}$ and a unital $*$-homomorphism π from $\mathcal{A}$ into the C^*-algebra $B(\mathcal{K})$ of all bounded linear operators such that $\Phi(A) = V^*\pi(A)V$.*

Lemma 2.3. *Let $A \in \mathcal{H}_n(J)$ and let f be a convex function on J, $0 \in J$, $f(0) \leqslant 0$. Then for every vector $x \in \mathbb{C}^n$, with $\|x\| \leqslant 1$,*

$$f\left(\langle Ax, x\rangle\right) \leqslant \langle f(A)x, x\rangle.$$

Proof. If $x = 0$ then the result is trivial. Let us assume that $x \neq 0$. A well-known result [7, Theorem 1.2] states that if f is a convex function on an interval J and $A \in \mathcal{H}_n(J)$, then $f(\langle Ay, y\rangle) \leqslant \langle f(A)y, y\rangle$ for all unit vectors y. For $\|x\| \leqslant 1$, set $y = x/\|x\|$. Then

$$
\begin{aligned}
f(\langle Ax, x\rangle) &= f\left(\|x\|^2\langle Ay, y\rangle + (1-\|x\|^2)0\right) \\
&\leqslant \|x\|^2 f(\langle Ay, y\rangle) + (1-\|x\|^2)f(0) && \text{(by the convexity of } f) \\
&\leqslant \|x\|^2 \langle f(A)y, y\rangle + (1-\|x\|^2)f(0) && \text{(by [7, Theorem 1.2])} \\
&\leqslant \langle f(A)x, x\rangle\ . && \text{(by } f(0)\leqslant 0) \quad \square
\end{aligned}
$$

Now we are ready to prove the following result.

Lemma 2.4. *Let $A \in \mathcal{H}_n(J)$ and let f be a convex function defined on J, $0 \in J$, $f(0) \leqslant 0$. Then for every vector $x \in \mathbb{C}^m$ with $\|x\| \leqslant 1$ and every positive linear map Φ from $\mathcal{M}_n$ to $\mathcal{M}_m$ with $0 < \Phi(I_n) \leqslant I_m$,*

$$f(\langle \Phi(A)x, x\rangle) \leqslant \langle \Phi(f(A))x, x\rangle.$$

Proof. Let $\mathcal{A}$ be the unital commutative C^*-algebra generated by A and I_n. Let $\Psi(X) = \Phi(I_n)^{-\frac{1}{2}}\Phi(X)\Phi(I_n)^{-\frac{1}{2}}$, $X \in \mathcal{A}$. Then Ψ is a unital positive linear map from $\mathcal{A}$ to $\mathcal{M}_m$. Therefore by Lemma 2.1, Ψ is completely positive. It follows from Lemma 2.2 that there exist a Hilbert space $\mathcal{K}$, an isometry $V : \mathbb{C}^m \to \mathcal{K}$ and a unital $*$-homomorphism $\pi : \mathcal{A} \to B(\mathcal{K})$ such that $\Psi(A) = V^*\pi(A)V$. Since π is a representation, it commutes with f. For any vector $x \in \mathbb{C}^m$ with $\|x\| \leqslant 1$, $\|V\Phi(I_n)^{1/2}x\| \leqslant 1$. We have

$$
\begin{aligned}
f(\langle \Phi(A)x, x\rangle) &= f(\langle \Phi(I_n)^{1/2}\Psi(A)\Phi(I_n)^{1/2}x, x\rangle) \\
&= f(\langle \Phi(I_n)^{1/2}V^*\pi(A)V\Phi(I_n)^{1/2}x, x\rangle) \\
&= f(\langle \pi(A)V\Phi(I_n)^{1/2}x, V\Phi(I_n)^{1/2}x\rangle) \\
&\leqslant \langle f(\pi(A))V\Phi(I_n)^{1/2}x, V\Phi(I_n)^{1/2}x\rangle && \text{(by Lemma 2.3)} \\
&= \langle \pi(f(A))V\Phi(I_n)^{1/2}x, V\Phi(I_n)^{1/2}x\rangle \\
&= \langle \Phi(I_n)^{1/2}V^*\pi(f(A))V\Phi(I_n)^{1/2}x, x\rangle \\
&= \langle \Phi(f(A))x, x\rangle\ . \quad \square
\end{aligned}
$$

Remark 2.5. We can remove the condition $0 \in J$ in Lemma 2.4 and assume that $\|x\| = 1$, if we assume that Φ is unital. To observe this, one may follow the same argument as in the proof of Lemma 2.4 and use [7, Theorem 1.2].

Lemma 2.6 ([3, p. 67])**.** *Let $A \in \mathcal{H}_n$. Then*

$$\sum_{j=1}^{k}\lambda_j(A) = \max\sum_{j=1}^{k}\langle Ax_j, x_j\rangle \quad (1 \leq k \leq n),$$

where the maximum is taken over all choices of orthonormal vectors $x_1, x_2, \ldots, x_k$.

Theorem 2.7. *Let f be a convex function on J, $0 \in J$, $f(0) \leqslant 0$ and $A \in \mathcal{H}_n(J)$. Then*

$$\sum_{j=1}^{k}\lambda_j\left(f\left(\sum_{i=1}^{\ell}\alpha_i\Phi_i(A)\right)\right) \leqslant \sum_{j=1}^{k}\lambda_j\left(\sum_{i=1}^{\ell}\alpha_i\Phi_i(f(A))\right) \quad (1 \leqslant k \leqslant m)$$

for positive linear maps Φ_i, $i = 1, 2, \ldots, \ell$ from $\mathcal{M}_n$ to $\mathcal{M}_m$ such that $0 \leqslant \sum_{i=1}^{\ell}\alpha_i\Phi_i(I_n) \leqslant I_m$ and $\alpha_i \geqslant 0$.

Proof. Let $\lambda_1, \lambda_2, \ldots, \lambda_m$ be the eigenvalues of $\sum_{i=1}^{\ell} \alpha_i \Phi_i(A)$ with $u_1, u_2, \ldots, u_m$ as an orthonormal system of corresponding eigenvectors arranged such that $f(\lambda_1) \geqslant f(\lambda_2) \geqslant \cdots \geqslant f(\lambda_m)$. We have

$$\sum_{j=1}^{k} \lambda_j \left(f\left(\sum_{i=1}^{\ell} \alpha_i \Phi_i(A) \right) \right) = \sum_{j=1}^{k} f\left(\left\langle \left(\sum_{i=1}^{\ell} \alpha_i \Phi_i(A) \right) u_j, u_j \right\rangle \right)$$
$$\leqslant \sum_{j=1}^{k} \left\langle \left(\sum_{i=1}^{\ell} \alpha_i \Phi_i(f(A)) \right) u_j, u_j \right\rangle \quad \text{(by Lemma 2.4)}$$
$$\leqslant \sum_{j=1}^{k} \lambda_j \left(\sum_{i=1}^{\ell} \alpha_i \Phi_i(f(A)) \right) \quad \text{(by Lemma 2.6)}$$

for $1 \leqslant k \leqslant m$. □

The following result is a generalization of [9, Theorem 1].

Corollary 2.8. *Let $A_1, \ldots, A_\ell \in \mathcal{H}_n$ and $X_1, \ldots, X_\ell \in \mathcal{M}_n$ such that*

$$\sum_{i=1}^{\ell} \alpha_i X_i^* X_i \leqslant I_n,$$

where $\alpha_i > 0$ and let f be a convex function on $\mathbb{R}$, $f(0) \leqslant 0$ and $f(uv) \leqslant f(u)f(v)$ for all $u, v \in \mathbb{R}$. Then

$$\sum_{j=1}^{k} \lambda_j \left(f\left(\sum_{i=1}^{\ell} X_i^* A_i X_i \right) \right) \leqslant \sum_{j=1}^{k} \lambda_j \left(\sum_{i=1}^{\ell} \alpha_i f(\alpha_i^{-1}) X_i^* f(A_i) X_i \right) \tag{2.1}$$

for $1 \leqslant k \leqslant n$.

Proof. To prove inequality (2.1), if necessary, by replacing X_i by $X_i + \epsilon I_n$, we can assume that the X_i's are invertible.

Let $A \in \mathcal{M}_{\ell n}$ be partitioned as $\begin{pmatrix} A_{11} & \cdots & A_{1\ell} \\ \vdots & & \vdots \\ A_{\ell 1} & \cdots & A_{\ell\ell} \end{pmatrix}$, $A_{ij} \in \mathcal{M}_n$, $1 \leqslant i, j \leqslant \ell$, as an $\ell \times \ell$ block matrix. Consider the linear maps $\Phi_i : \mathcal{M}_{\ell n} \longrightarrow \mathcal{M}_n, i = 1, \ldots, \ell$, defined by $\Phi_i(A) = X_i^* A_{ii} X_i$, $i = 1, \ldots, \ell$. Then Φ_i's are positive linear maps from $\mathcal{M}_{\ell n}$ to $\mathcal{M}_n$ such that

$$0 \leqslant \sum_{i=1}^{\ell} \alpha_i \Phi_i(I_{\ell n}) = \sum_{i=1}^{\ell} \alpha_i X_i^* X_i \leqslant I_n .$$

Using Theorem 2.7 for the diagonal matrix $A = \operatorname{diag}(A_{11}, \ldots, A_{\ell\ell})$, we have

$$\sum_{j=1}^{k} \lambda_j \left(f\left(\sum_{i=1}^{\ell} \alpha_i X_i^* A_{ii} X_i \right) \right) \leqslant \sum_{j=1}^{k} \lambda_j \left(\sum_{i=1}^{\ell} \alpha_i X_i^* f(A_{ii}) X_i \right) \quad (1 \leqslant k \leqslant n).$$

Replacing A_{ii} by $\alpha_i^{-1} A_i$ in the above inequality, we get

$$\sum_{j=1}^{k} \lambda_j \left(f\left(\sum_{i=1}^{\ell} X_i^* A_i X_i \right) \right) \leqslant \sum_{j=1}^{k} \lambda_j \left(\sum_{i=1}^{\ell} \alpha_i f(\alpha_i^{-1}) X_i^* f(A_i) X_i \right) \quad (1 \leqslant k \leqslant n),$$

since by an easy application of the functional calculus $f(\alpha_i^{-1} A_i) \leqslant f(\alpha_i^{-1}) f(A_i)$. □

Now we obtain the following eigenvalue generalization of inequality (1.1) as promised in the introduction.

Theorem 2.9. *Let $A_1, \ldots, A_\ell \in \mathcal{H}_n$ and $X_1, \ldots, X_\ell \in \mathcal{M}_n$ be such that*

$$\sum_{i=1}^{\ell} p_i^{1/1-r} X_i^* X_i \leqslant \sum_{i=1}^{\ell} p_i^{1/(1-r)} I_n,$$

where $p_1, \ldots, p_\ell > 0$, $r > 1$. Then

$$\sum_{j=1}^{k} \lambda_j \left(\left| \sum_{i=1}^{\ell} X_i^* A_i X_i \right|^r \right) \leqslant \left(\sum_{i=1}^{\ell} p_i^{\frac{1}{1-r}} \right)^{r-1} \sum_{j=1}^{k} \lambda_j \left(\sum_{i=1}^{\ell} p_i X_i^* |A_i|^r X_i \right)$$

for $1 \leqslant k \leqslant n$.

Proof. Apply Corollary 2.8 to the function $f(t) = |t|^r$ and $\alpha_i = \dfrac{p_i^{1/1-r}}{\sum_{i=1}^{\ell} p_i^{1/(1-r)}}$. $\square$

Corollary 2.10. *Let $A_1, \ldots, A_\ell \in \mathcal{H}_n$. Then*

$$\left|\left|\left| \left| \sum_{i=1}^{\ell} A_i \right|^r \right|\right|\right| \leqslant \left|\left|\left| \sum_{i=1}^{\ell} p_i^{-1} |A_i|^r \right|\right|\right| \tag{2.2}$$

for $1 < r \leqslant 2$, $0 < p_1, \ldots, p_\ell \leqslant 1$ with $\sum_{i=1}^{\ell} p_i = 1$.

Proof. Taking $X_i = I_n,\ 1 \leqslant i \leqslant \ell$ in Theorem 2.9 and using $\left(\sum_{i=1}^{\ell} p_i^{\frac{1}{r-1}} \right)^{r-1} \leqslant \sum_{i=1}^{\ell} p_i = 1$, we have

$$\sum_{j=1}^{k} \lambda_j \left(\left| \sum_{i=1}^{\ell} A_i \right|^r \right) \leqslant \sum_{j=1}^{k} \lambda_j \left(\sum_{i=1}^{\ell} p_i^{-1} |A_i|^r \right) \quad (1 \leqslant k \leqslant n). \tag{2.3}$$

Now from (2.3) and the Ky Fan Dominance Theorem, it follows that

$$\left|\left|\left| \left| \sum_{i=1}^{\ell} A_i \right|^r \right|\right|\right| \leqslant \left|\left|\left| \sum_{i=1}^{\ell} p_i^{-1} |A_i|^r \right|\right|\right|. \quad \square$$

Next we show that the inequality (2.2) can be improved when $A, B \in \mathcal{M}_n$ in the case when $r \geqslant 2$.

Lemma 2.11 [2]. *Let f be an increasing convex function on J. Then*

$$\lambda_j \left(f \left(\sum_{i=1}^{\ell} p_i A_i \right) \right) \leqslant \lambda_j \left(\sum_{i=1}^{\ell} p_i f(A_i) \right) \quad (1 \leqslant j \leqslant n)$$

for all $A_1, \ldots, A_\ell \in \mathcal{H}_n(J)$ and $0 \leqslant p_1, \ldots, p_\ell \leqslant 1$ such that $\sum_{i=1}^{\ell} p_i = 1$.

Proposition 2.12. *Let $A_1, \ldots, A_\ell \in \mathcal{M}_n$ and $r \geqslant 2$. Then*

$$\lambda_j\left(\left|\sum_{i=1}^{\ell} A_i\right|^r\right) \leqslant \lambda_j\left(\sum_{i=1}^{\ell} p_i^{1-r}|A_i|^r\right) \quad (1 \leqslant j \leqslant n) \tag{2.4}$$

for all $0 < p_1, \ldots, p_\ell \leqslant 1$ such that $\sum_{i=1}^{\ell} p_i = 1$.

Proof. Clearly

$$\sum_{i,j=1}^{\ell} p_i p_j (A_i - A_j)^* (A_i - A_j) \geqslant 0. \tag{2.5}$$

It follows by a direct calculation that inequality

$$\left|\sum_{j=1}^{\ell} p_j A_j\right|^2 \leqslant \sum_{j=1}^{\ell} p_j |A_j|^2 \tag{2.6}$$

is equivalent to (2.5). Therefore (2.6) holds. Due to the function $f(t) = t^{r/2}$ is an increasing convex function, we have

$$\begin{aligned}
\lambda_j\left(\left|\sum_{i=1}^{\ell} p_i A_i\right|^r\right) &= \lambda_j^{r/2}\left(\left|\sum_{i=1}^{\ell} p_i A_i\right|^2\right) \\
&\leqslant \lambda_j^{r/2}\left(\sum_{i=1}^{\ell} p_i |A_i|^2\right) \\
&\quad \text{(by Weyl's monotonicity principal [3, p. 63] applied to (2.6))} \\
&= \lambda_j\left(\left(\sum_{i=1}^{\ell} p_i |A_i|^2\right)^{r/2}\right) \\
&\leqslant \lambda_j\left(\sum_{i=1}^{\ell} p_i |A_i|^r\right) \qquad \text{(by Lemma 2.11)}
\end{aligned}$$

for $1 \leqslant j \leqslant n$. Now, we replace A_i by A_i/p_i to get (2.4). □

Remark 2.13. Corollary 2.10 and Proposition 2.12 are generalizations of [14, Theorem 7].

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