CONVERSES OF LOEWNER-HEINZ INEQUALITY VIA OPERATOR MEANS

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ABSTRACT. Let f(t) be an operator monotone function. Then $A \leq B$ implies $f(A) \leq f(B)$, moreover $f(A) \leq f(B)$ implies $f(A)^{-1} \sharp f(B) \leq I$. But the converse implications are not true. We will show that if $(I + \frac{k}{n}B)^{-1} \sharp (I + \frac{k}{n}A) \leq I$ for all $0 < k \leq n$, then $A \leq B$. Moreover, we extend it to multi-variable matrices means.

1. Introduction

In what follows, \mathcal{H} means a complex Hilbert space with inner product $\langle \cdot, \cdot \rangle$, and an operator means a bounded linear operator on \mathcal{H} . An operator A is said to be positive (denoted by $A \geq 0$) if and only if $\langle Ax, x \rangle \geq 0$ for all $x \in \mathcal{H}$, and $A \leq B$ means B - A is positive. Moreover, an operator A is said to be positive definite (denoted by A > 0) if A is positive and invertible.

A real continuous function f(t) defined on a real interval I is said to be operator monotone, provided $A \leq B$ implies $f(A) \leq f(B)$ for any two bounded self-adjoint operators A and B whose spectra are in I. Typical examples of operator monotone functions are t^a for 0 < a < 1 and $\log t$. Lowener-Heinz inequality means that $A^a \leq B^a$ for 0 < a < 1 if $A \leq B$ for positive operators A and B. A continuous function f defined on I is called an operator convex function on I if $f(sA+(1-s)B) \leq sf(A)+(1-s)f(B)$ for every 0 < s < 1 and for every pair of bounded self-adjoint operators A and B whose spectra are both in I. An operator concave function is likewise defined. If $I = (0, \infty)$, then f(t) is operator monotone on I if and only if f(t) is operator concave and $f(\infty) > -\infty$ ([14], cf.[5]). This implies that every operator monotone function on $(0, \infty)$ is operator concave. Then the associated operator mean $A \circ B$ is defined and represented as

(1.1)
$$A\sigma B = A^{\frac{1}{2}} f(A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}}$$

if A is invertible [7]. σ is said to be symmetric if $A\sigma B=B\sigma A$ for every A,B. σ is symmetric if and only if f(t)=tf(1/t). When $f(t)=t^a$ (0 < a < 1), the associated mean is denoted by $A\sharp_a B$ and called weighted geometric mean. In particular, the case of $a=\frac{1}{2}$ is the usual geometric mean and simply denoted by $A\sharp B$. The arithmetic mean ∇ and the harmonic mean ! are naturally defined. It is well-known that $A!B \leq$

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 $A\sharp B\leq A\nabla B$ for every $A,B\geq 0$; of course these are symmetric. It is well-known that $0< A\leq B$ implies that $B^{-1}\sharp A\leq A^{-1}\sharp A=I$, but the converse does not hold.

In the recent years, geometric means of *n*-matrices are studied by many authors. Let \mathbb{P}_m be the set of all m-by-m positive definite matrices. Define $\omega = (w_1, ..., w_n)$ be a probability vector, i.e., $w_i > 0$ for i = 1, ..., n and $\sum_{i=1}^n w_i = 1$. Let Δ_n be the set of all probability vectors. For $\omega = (w_1, ..., w_n) \in \Delta_n$, the Karcher mean $\Lambda(\omega; A_1, ..., A_n)$ of $A_1, ..., A_n \in \mathbb{P}_m$ is characterized as the unique positive definite solution of the matrix equation [12]

$$\sum_{i=1}^{n} w_i \log(X^{\frac{-1}{2}} A_i X^{\frac{-1}{2}}) = 0.$$

If $\omega = (\frac{1}{n}, ..., \frac{1}{n}) \in \Delta_n$, then the Karcher mean is simply written by $\Lambda(A_1, ..., A_n)$. In the two matrices case, $A, B \in \mathbb{P}_m$, the Karcher mean coincides with the weighted geometric mean. We note that the above matrix equation is called the Karcher equation [6]. The Katcher mean inherits many properties of geometric means (see [2, 12, 9, 3]). For instance, $\sum_{i=1}^n w_i A_i \leq I$ implies $\Lambda(\omega; A_1, ..., A_n) \leq I$ for $\omega = (w_1, ..., w_n) \in \Delta_n$ in [11, 16].

Related to the Karcher mean, the power mean is also discussed in [10]. The power mean of n-matrices is inspired from the power mean of positive numbers. For $t \in [-1,1]\setminus\{0\}$ and $\omega=(w_1,...,w_n)\in\Delta_n$, the power mean $P_t(\omega;A_1,...,A_n)$ of $A_1,...,A_n\in\mathbb{P}_m$ is defined as the unique positive definite solution of the matrix equation

$$(1.2) \qquad \sum_{i=1}^{n} w_i(X \sharp_t A_i) = X,$$

where if $t \in [-1,0)$, $X\sharp_t A_i$ means $X^{\frac{1}{2}}(X^{\frac{-1}{2}}A_iX^{\frac{-1}{2}})^tX^{\frac{1}{2}}$, but it is not an operator mean. If $\omega=(\frac{1}{n},...,\frac{1}{n})\in\Delta_n$, then the power mean is simply written by $P_t(A_1,...,A_n)$. It is shown in [10] that the power mean of two matrices, $A,B\in\mathbb{P}_m$, coincides with

$$P_t(1-w,w;A,B) = A^{\frac{1}{2}} \left((1-w)I + w(A^{-\frac{1}{2}}BA^{-\frac{1}{2}})^t \right)^{\frac{1}{t}} A^{\frac{1}{2}}.$$

The power mean interpolates among the arithmetic, Karcher (geometric) and harmonic means. More precisely, the Karcher mean can be considered as the limit point of the power mean as $t \to 0$, it is the same situation to the number case.

One of the author has obtained the following result:

Theorem A ([15]). Let f(t) be a non-constant operator monotone function with f(1) > 0. Then there exists $\{t_n\}_{n=1}^{\infty} \subset \mathbb{R}$ so that $t_n \downarrow 0$;

$$A \le B \iff f(a + t_n A) \le f(a + t_n B).$$

Here we observe that for positive invertible operators A and B, the following implications hold:

$$(1.3) A \leq B \implies A^{\alpha} \leq B^{\alpha} \ \alpha \in (0,1) \implies \log A \leq \log B \implies A \sharp B^{-1} \leq I.$$

Hence, we have the following question:

Question. Let f(t) be a non-constant operator monotone function with f(1) > 0. Then does there exist $\{t_n\}_{n=1}^{\infty} \subset \mathbb{R}$ so that $t_n \downarrow 0$;

$$A < B \iff f(a + t_n A) \sharp f(a + t_n B)^{-1} \le I$$
?

The aim of this paper is to give an answer for the above question, and investigate the converse of Loewner-Heinz inequality in the view point of operator mean. It is organized as follows: In Section 2, we shall give an answer for the question, firstly. Then we shall show that if $f(\lambda A + I)\sigma f(\lambda B + I) \leq I$ for all operator mean satisfying $1 \leq x \leq x \leq x$ and all sufficiently small $x \geq x \leq x \leq x \leq x$. In Section 3, we will extend the results obtained in Section 2 in the case of the power means and the Karcher mean.

2. OPERATOR INEQUALITY AND OPERATOR MEAN

We begin by recalling a few results which we will need later. If $A \sharp B \leq I$, then $A^p \sharp B^p \leq I$ for all $p \geq 1$ (we call it Ando-Hiai inequality [1]). Actually, $A^p \sharp B^p$ is decreasing for $p \geq 1$ if $A \sharp B \leq I$ (see Corollary 3.3 of [13]). The following well-known result for positive invertible operators is essential (see [4]):

(2.1)
$$\log A \le \log B \iff B^{-p} \sharp A^p \le I \text{ for all } p \ge 0.$$

In this paper we deal with a non-constant operator monotone function f(t) defined on a neighborhood of $t = t_0$. However we assume $t_0 = 1$ for simplicity. In this case, for every bounded self-adjoint operator A the function $f(\lambda A + I)$ is well-defined for sufficiently small λ . We also note that f'(1) > 0.

At the beginning of this section we give an answer for the question introduced in the previous section:

Answer. For positive invertible operators A and B,

$$A \le B \iff \left(I + \frac{k}{n}A\right) \sharp \left(I + \frac{k}{n}B\right)^{-1} \le I.$$

for all $0 < k \le n$.

To prove this, we shall use so-called Ando-Hiai inequality: For positive invertible operators A and B,

$$A\sharp_a B \leq I \implies A^p\sharp_a B^p \leq I$$

holds for all $p \geq 1$.

Proof. (⇒): Obvious by (1.3). (⇐): By Ando-Hiai inequality,

$$\left(I + \frac{k}{n}A\right)^n \sharp \left(I + \frac{k}{n}B\right)^{-n} \le I \text{ for all } n \ge 1.$$

Letting $n \to \infty$, we have

$$e^{kA} \sharp e^{-kB} \le I$$
 for all $k > 0$.

It is equivalent to $\log e^A \leq \log e^B$, i.e., $A \leq B$.

We have the following results by investigating the above discussion.

Theorem 1. Let f(t) be an operator monotone function on $(0, \infty)$ with f(1) = 1, and let A and B be bounded self-adjoint operators. Let σ be an operator mean satisfying $1 \le \sigma \le \nabla$. Then $A \le B$ if and only if $f(\lambda A + I)\sigma f(-\lambda B + I) \le I$ for all sufficiently small $\lambda \ge 0$.

To prove Theorem 1, we will use the following well-known lemma.

Lemma 2. For positive invertible operators $A_1, ..., A_n$ and $\omega = (w_1, ..., w_n) \in \Delta_n$,

$$\lim_{p \searrow 0} \left(\sum_{i=1}^n w_i A_i^p \right)^{\frac{1}{p}} = \exp\left(\sum_{i=1}^n w_i \log A_i \right),$$

uniformly, i.e., $\| \left(\sum_{i=1}^{n} w_{i} A_{i}^{p} \right)^{\frac{1}{p}} - \exp \left(\sum_{i=1}^{n} w_{i} \log A_{i} \right) \| \to 0 \text{ as } p \searrow 0.$

Proof of Theorem 1. Assume $A \leq B$. Since $\frac{(\lambda A + I) + (-\lambda B + I)}{2} \leq I$ holds for every positive number λ and f(1) = 1, we have

$$I \ge f(\frac{(\lambda A + I) + (-\lambda B + I)}{2}) \ge \frac{f(\lambda A + I) + f(-\lambda B + I)}{2}$$
$$= f(\lambda A + I)\nabla f(-\lambda B + I) \ge f(\lambda A + I)\sigma f(-\lambda B + I),$$

where the second inequality is due to the operator concavity of f. Assume conversely $f(\lambda A + I)\sigma f(-\lambda B + I) \leq I$. By the assumption we have $f(\lambda A + I)!f(-\lambda B + I) \leq I$. Since $t^{\frac{\lambda}{p}}$ is operator concave for $0 < \lambda \leq p$, we observe

$$\left(\frac{f(\lambda A+I)^{\frac{-p}{\lambda}}+f(-\lambda B+I)^{\frac{-p}{\lambda}}}{2}\right)^{\frac{-\lambda}{p}} \leq \left(\frac{f(\lambda A+I)^{-1}+f(-\lambda B+I)^{-1}}{2}\right)^{-1} \leq I,$$

and then

$$\left(\frac{f(\lambda A+I)^{\frac{-p}{\lambda}}+f(-\lambda B+I)^{\frac{-p}{\lambda}}}{2}\right)^{\frac{-1}{p}} \le I.$$

In virtue of

(2.2)
$$\lim_{\lambda \to 0} ||f(\lambda A + I)^{1/\lambda} - \exp(f'(1)A)|| = 0,$$

we obtain

$$\left(\frac{e^{-f'(1)pA} + e^{f'(1)pB}}{2}\right)^{\frac{-1}{p}} \le I \quad \text{as } \lambda \to 0.$$

Letting $p \to 0$, by Lemma 2, it yields $\exp(\frac{f'(1)}{2}(A-B)) \le I$. This implies $A \le B$. \square

We remark that a symmetric operator mean σ , that is $A\sigma B = B\sigma A$ for every A and B, satisfies $! \le \sigma \le \nabla$.

Theorem 3. Let f(t) be a non-constant operator monotone function on $(0, \infty)$ with f(1) = 1, and let A and B be bounded self-adjoint operators. Then the following are equivalent:

- (i) $A \leq B$,
- (ii) $||x||^2 \le ||f(\lambda A + I)^{\frac{-1}{2}}x|| ||f(-\lambda B + I)^{\frac{-1}{2}}x||$ for all $x \in \mathcal{H}$ and all sufficiently small $\lambda \ge 0$,

(iii)
$$||x||^2 \le ||e^{-pA}x|| ||e^{pB}x||$$
 for all $x \in \mathcal{H}$ and all $p \ge 0$.

To prove Theorem 3, we need the following lemma:

Lemma 4. Let $S_1, ..., S_n$ be operators on \mathcal{H} . Then the following are mutually equivalent:

(i)
$$I \leq \frac{1}{n} \sum_{i=1}^{n} t_i S_i^* S_i$$
 for all $t_1, ..., t_n > 0$ with $\prod_{i=1}^{n} t_i = 1$,

(ii)
$$||x||^n \le \prod_{i=1}^n ||S_i x||$$
 for all $x \in \mathcal{H}$.

Proof. Assume (i). Notice that each S_i is non-singular: indeed, if $S_i x = 0$ for a vector $x \in \mathcal{H}$, then there is a $\{t_i\}_{i=1}^n$ such that

$$\sum_{i=1}^{n} \frac{t_i}{n} \langle S_i^* S_i x, x \rangle < \langle x, x \rangle$$

and $\prod_{i=1}^{n} t_i = 1$. Since

$$\langle x, x \rangle \leq \sum_{i=1}^{n} \frac{t_i}{n} \langle S_i^* S_i x, x \rangle$$

for all $x \in \mathcal{H}$, by putting t_i as

$$t_i = \frac{\prod_{j=1}^n \langle S_j^* S_j x, x \rangle^{\frac{1}{n}}}{\langle S_i^* S_i x, x \rangle},$$

we have

$$\langle x, x \rangle \leq \sum_{i=1}^n \frac{t_i}{n} \langle S_i^* S_i x, x \rangle = \prod_{i=1}^n \|S_i x\|^{\frac{2}{n}}.$$

We consequently get (ii). Next assume (ii). For $t_1, ..., t_n > 0$ with $\prod_{i=1}^n t_i = 1$, we have

$$||x||^2 \le \prod_{i=1}^n ||S_i x||^{\frac{2}{n}} = \prod_{i=1}^n t_i^{\frac{1}{n}} \langle S_i^* S_i x, x \rangle^{\frac{1}{n}} \le \sum_{i=1}^n \frac{t_i}{n} \langle S_i^* S_i x, x \rangle.$$

This yields (i).

Proof of Theorem 3. By Theorem 1, $A \leq B$ is equivalent to $f(\lambda A + I) \sharp f(-\lambda B + I) \leq I$ for all sufficiently small $\lambda \geq 0$. Then we have

$$I \ge f(\lambda A + I) \sharp f(-\lambda B + I) = (tf(\lambda A + I)) \sharp \left(\frac{1}{t}f(-\lambda B + I)\right)$$
$$\ge (tf(\lambda A + I))! \left(\frac{1}{t}f(-\lambda B + I)\right)$$

for all t > 0, and obtain

$$I \le \frac{\frac{1}{t}f(\lambda A + I)^{-1} + tf(-\lambda B + I)^{-1}}{2}$$

for all t > 0. By Lemma 4, we have (ii). Next we assume (ii). By Lemma 4

$$I \leq \frac{\frac{1}{t}f(\lambda A + I)^{-1} + tf(-\lambda B + I)^{-1}}{2}$$

$$\leq \left[\frac{\{\frac{1}{t}f(\lambda A + I)^{-1}\}^{\frac{p}{\lambda}} + \{tf(-\lambda B + I)^{-1}\}^{\frac{p}{\lambda}}}{2}\right]^{\frac{\lambda}{p}}$$

for all $0 < \lambda \le p$ and all t > 0, where the last inequality follows from operator concavity of $t^{\frac{\lambda}{p}}$ for $\lambda/p \in [0,1]$. Then we have

$$I \leq \frac{\left(\frac{1}{t}\right)^{\frac{p}{\lambda}} f(\lambda A + I)^{\frac{-p}{\lambda}} + t^{\frac{p}{\lambda}} f(-\lambda B + I)^{\frac{-p}{\lambda}}}{2}.$$

It is equivalent to

$$||x||^2 \le ||f(\lambda A + I)^{\frac{-p}{2\lambda}}x|||f(-\lambda B + I)^{\frac{-p}{2\lambda}}x||$$

for all $0 < \lambda \le p$ and $x \in \mathcal{H}$ by Lemma 4. Letting $\lambda \to 0$, we have (iii) by (2.2) and replacing $\frac{pf'(1)}{2}$ into p. Lastly, we will prove (iii) \longrightarrow (i). By Lemma 4, (iii) implies

$$I \le \frac{e^{-2pA} + e^{2pB}}{2},$$

and then

$$I \le \left(\frac{e^{-2pA} + e^{2pB}}{2}\right)^{\frac{1}{p}}$$

for all p > 0. By Lemma 2, we have

$$I \le \exp\left(\frac{\log e^{-2A} + \log e^{2B}}{2}\right) = \exp(B - A).$$

This implies A < B.

Corollary 5. Let A and B be positive invertible operators. Then $\log A \leq \log B$ if and only if $||x||^2 \leq ||A^{-p}x|| ||B^px||$ for all $p \geq 0$ and all $x \in \mathcal{H}$.

Corollary 5 has been already shown in [17] in the case of $A = |T^*|$ and B = |T| (i.e., T is log-hyponormal).

3. KARCHER AND POWER MEANS OF MULTI-VARIABLE MATRICES

In this section, we will discuss about only m-by-m matrices, hence \mathcal{H} means \mathbb{C}^m . Before stating our discussion, we shall introduce some properties of power mean for the reader's convenience. Let $\omega = (w_1, ..., w_n) \in \Delta_n$ and $A_1, ..., A_n \in \mathbb{P}_m$. By the definition of power mean (1.2), we have

$$P_1(\omega; A_1, ..., A_n) = \sum_{i=1}^n w_i A_i$$
 and $P_t(\omega; A_1, ..., A_n) = P_{-t}(\omega; A_1^{-1}, ..., A_n^{-1})^{-1}$

for $t \in (0,1]$; especially

$$P_{-1}(\omega; A_1, ..., A_n) = \left(\sum_{i=1}^n w_i A_i^{-1}\right)^{-1}.$$

Moreover, we have

Lemma 6 ([8, 10, 11]). The power mean $P_t(\omega; A_1, ..., A_n)$ is increasing for $t \in [-1, 1] \setminus \{0\}$, and

$$\lim_{t\to 0} P_t(\omega; A_1, ..., A_n) = \Lambda(\omega; A_1, ..., A_n).$$

Henceforth, we use the symbol $P_0(\omega; A_1, ..., A_n)$ instead of $\Lambda(\omega; A_1, ..., A_n)$.

Theorem 7. Let $A_1, ..., A_n$ be Hermitian matrices, and $\omega = (w_1, ..., w_n) \in \Delta_n$. Let f(t) be a non-constant operator monotone function on $(0, \infty)$ with f(1) = 1. Then the following are equivalent:

$$(i) \sum_{i=1}^{n} w_i A_i \le 0,$$

- (ii) $P_1(\omega; f(\lambda A_1 + I), ..., f(\lambda A_n + I)) = \sum_{i=1}^n w_i f(\lambda A_i + I) \le I$ for all sufficiently small $\lambda \ge 0$,
- (iii) for each $t \in [-1, 1]$, $P_t(\omega; f(\lambda A_1 + I), ..., f(\lambda A_n + I)) \leq I$ for all sufficiently small $\lambda > 0$.

Proof. Proof of (i) \longrightarrow (ii). It is obvious that (i) implies $\sum_{i=1}^{n} w_i(\lambda A_i + I) \leq I$ for all $\lambda \geq 0$. Since f(t) is an operator concave function with f(1) = 1, we have

$$I = f(I) \ge f\left(\sum_{i=1}^{n} w_i(\lambda A_i + I)\right) \ge \sum_{i=1}^{n} w_i f(\lambda A_i + I).$$

(ii) \longrightarrow (iii) is given by only using Lemma 6, that is,

$$P_t(\omega; f(\lambda A_1 + I), ..., f(\lambda A_n + I)) \le P_1(\omega; f(\lambda A_1 + I), ..., f(\lambda A_n + I))$$

$$= \sum_{i=1}^n w_i f(\lambda A_i + I) \le I.$$

We shall prove (iii) ---- (i). By Lemma 6, we have

$$\left(\sum_{i=1}^n w_i f(\lambda A_i + I)^{-1}\right)^{-1} \le P_t(\omega; f(\lambda A_1 + I), ..., f(\lambda A_n + I)) \le I.$$

Then we have

$$I \le \sum_{i=1}^{n} w_i f(\lambda A_i + I)^{-1} \le \left(\sum_{i=1}^{n} w_i f(\lambda A_i + I)^{-\frac{p}{\lambda}}\right)^{\frac{\lambda}{p}}$$

for $0 < \lambda \le p$. Hence we have

$$I \leq \left(\sum_{i=1}^n w_i f(\lambda A_i + I)^{-\frac{p}{\lambda}}\right)^{\frac{1}{p}}.$$

By (2.2), we have

$$I \le \left(\sum_{i=1}^n w_i e^{-pf'(1)A_i}\right)^{\frac{1}{p}} \quad \text{as } \lambda \to 0.$$

By Lemma 2, we have

$$I \le \exp\left(\sum_{i=1}^n w_i \log e^{-f'(1)A_i}\right),\,$$

that is, (i).

We especially consider the probability vector $\omega = (\frac{1}{n}, ..., \frac{1}{n})$ to obtain a multi-variable case of Theorem 3.

Theorem 8. Let $A_1, ..., A_n$ be Hermitian matrices, and let f be a non-constant operator monotone function on $(0, \infty)$ with f(1) = 1. Then the following are equivalent:

$$(i) \sum_{i=1}^n A_i \le 0,$$

(ii)
$$||x||^n \le \prod_{i=1}^n ||f(\lambda A_i + I)^{\frac{-1}{2}}x||$$
 for all sufficiently small $\lambda \ge 0$ and all $x \in \mathcal{H}$,

(iii)
$$||x||^n \le \prod_{i=1}^n ||e^{-pA_i}x||$$
 for all $x \in \mathcal{H}$ and all $p \ge 0$.

Proof of Theorem 8. Assume (i). We have

$$\Lambda(f(\lambda A_1 + I), ..., f(\lambda A_n + I)) \le I$$

for all sufficiently small $\lambda \geq 0$ by Lemma 6 and Theorem 7. Let $t_1, ..., t_n$ be positive numbers satisfying $\prod_{i=1}^n t_i = 1$. Using harmonic-geometric means inequality, we have

$$I \ge \Lambda(f(\lambda A_1 + I), ..., f(\lambda A_n + I))$$

$$= \Lambda(t_1^{-1}f(\lambda A_1 + I), ..., t_n^{-1}f(\lambda A_n + I)) \ge \left(\sum_{i=1}^n \frac{t_i}{n}f(\lambda A_i + I)^{-1}\right)^{-1},$$

that is,

$$I \le \sum_{i=1}^{n} \frac{t_i}{n} f(\lambda A_i + I)^{-1}.$$

Hence we have (ii) by Lemma 4. We next assume (ii). By Lemma 4, we have

$$I \leq \frac{1}{n} \sum_{i=1}^{n} t_i f(\lambda A_i + I)^{-1} \leq \left(\frac{1}{n} \sum_{i=1}^{n} t_i^{\frac{-p}{\lambda}} f(\lambda A_i + I)^{\frac{-p}{\lambda}}\right)^{\frac{\lambda}{p}}$$

for all $0 < \lambda \le p$. Then

$$\frac{1}{n}\sum_{i=1}^{n}t_{i}^{\frac{-p}{\lambda}}f(\lambda A_{i}+I)^{\frac{-p}{\lambda}}\geq I,$$

and by Lemma 4, we obtain

$$||x||^n \le \prod_{i=1}^n ||f(\lambda A_i + I)^{\frac{-p}{2\lambda}}x||$$

holds for all $x \in \mathcal{H}$. Letting $\lambda \to 0$, we have

$$||x||^n \le \prod_{i=1}^n ||e^{-\frac{pf'(1)}{2}A_i}x||$$

holds for all p > 0 by (2.2). Replacing pf'(1)/2 into p > 0, we have (iii). Lastly we assume (iii). By Lemma 4, we have

$$\frac{1}{n}\sum_{i=1}^{n}e^{-pA_{i}}\geq I,$$

and we obtain

$$\left(\frac{1}{n}\sum_{i=1}^{n}e^{-pA_{i}}\right)^{\frac{1}{p}} \geq I$$

for all p > 0. Hence by Lemma 2, we have (i).

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