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Upper and lower bounds for the difference between the weighted arithmetic and harmonic operator means

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Abstract: In this paper we establish some new upper and lower bounds for the difference between the weighted arithmetic and harmonic operator means under various assumption for the positive invertible operators A, B . Some applications when A, B are bounded above and below by positive constants are given as well.

Key words: Young's inequality, convex functions, arithmetic mean-Harmonic mean inequality, operator means, operator inequalities.

AMS *Subject Class.* (2010): 47A63, 47A30, 15A60, 26D15; 26D10.

1. INTRODUCTION

Throughout this paper A, B are positive invertible operators on a complex Hilbert space $(H, \langle \cdot, \cdot \rangle)$. We use the following notations for operators

$$A\nabla_{\nu}B := (1 - \nu)A + \nu B,$$

the *weighted operator arithmetic mean*,

$$A\sharp_{\nu}B := A^{1/2} \left(A^{-1/2} B A^{-1/2} \right)^{\nu} A^{1/2},$$

the *weighted operator geometric mean* and

$$A!_{\nu}B := \left((1 - \nu)A^{-1} + \nu B^{-1} \right)^{-1}$$

the *weighted operator harmonic mean*, where $\nu \in [0, 1]$.

When $\nu = \frac{1}{2}$, we write $A\nabla B$, $A\sharp B$ and $A!B$ for brevity, respectively.



The following fundamental inequality between the weighted arithmetic, geometric and harmonic operator means holds

$$A!_{\nu}B \leq A\sharp_{\nu}B \leq A\nabla_{\nu}B \quad (1.1)$$

for any $\nu \in [0, 1]$.

For various recent inequalities between these means we recommend the recent papers [3]-[6], [8]-[12] and the references therein.

In the recent work [7] we obtained between others the following result:

THEOREM 1. *Let A, B be positive invertible operators and $M > m > 0$ such that*

$$MA \geq B \geq mA. \quad (1.2)$$

Then for any $\nu \in [0, 1]$ we have

$$rk(m, M)A \leq A\nabla_{\nu}B - A!_{\nu}B \leq RK(m, M)A, \quad (1.3)$$

where $r = \min\{\nu, 1 - \nu\}$, $R = \max\{\nu, 1 - \nu\}$ and the bounds $K(m, M)$ and $k(m, M)$ are given by

$$K(m, M) := \begin{cases} (m-1)^2(m+1)^{-1} & \text{if } M < 1, \\ \max\left\{(m-1)^2(m+1)^{-1}, (M-1)^2(M+1)^{-1}\right\} & \text{if } m \leq 1 \leq M, \\ (M-1)^2(M+1)^{-1} & \text{if } 1 < m, \end{cases} \quad (1.4)$$

and

$$k(m, M) := \begin{cases} (M-1)^2(M+1)^{-1} & \text{if } M < 1, \\ 0 & \text{if } m \leq 1 \leq M, \\ (m-1)^2(m+1)^{-1} & \text{if } 1 < m. \end{cases} \quad (1.5)$$

In particular,

$$\frac{1}{2}k(m, M)A \leq A\nabla B - A!B \leq \frac{1}{2}K(m, M)A. \quad (1.6)$$

Let A, B positive invertible operators and positive real numbers m, m', M, M' such that the condition $0 < mI \leq A \leq m'I < M'I \leq B \leq MI$ holds. Put $h := \frac{M}{m}$ and $h' := \frac{M'}{m'}$, then for any $\nu \in [0, 1]$ we have [7]

$$\begin{aligned} r(h'-1)^2(h'+1)^{-1}A &\leq A\nabla_{\nu}B - A!_{\nu}B \\ &\leq R(h-1)^2(h+1)^{-1}A, \end{aligned} \quad (1.7)$$

where $r = \min\{\nu, 1 - \nu\}$, $R = \max\{\nu, 1 - \nu\}$ and, in particular,

$$\begin{aligned} \frac{1}{2} (h' - 1)^2 (h' + 1)^{-1} A &\leq A\nabla B - A!B \\ &\leq \frac{1}{2} (h - 1)^2 (h + 1)^{-1} A. \end{aligned} \quad (1.8)$$

Let A, B positive invertible operators and positive real numbers m, m', M, M' such that the condition $0 < mI \leq B \leq m'I < M'I \leq A \leq MI$ holds. Then for any $\nu \in [0, 1]$ we also have [7]

$$\begin{aligned} r (h' - 1)^2 (h' + 1)^{-1} (h')^{-1} A &\leq A\nabla_\nu B - A!_\nu B \\ &\leq R (h - 1)^2 (h + 1)^{-1} h^{-1} A, \end{aligned} \quad (1.9)$$

and, in particular,

$$\begin{aligned} \frac{1}{2} (h' - 1)^2 (h' + 1)^{-1} (h')^{-1} A &\leq A\nabla B - A!B \\ &\leq \frac{1}{2} (h - 1)^2 (h + 1)^{-1} h^{-1} A. \end{aligned} \quad (1.10)$$

Motivated by the above facts, in this paper we establish some new upper and lower bounds for the difference $A\nabla_\nu B - A!_\nu B$ for $\nu \in [0, 1]$ under various assumption for the positive invertible operators A, B . Some applications when A, B are bounded above and below by positive constants are given as well. A graphic comparison for upper bounds is provided as well.

2. MIN AND MAX BOUNDS

The following lemma is of interest in itself.

LEMMA 1. *For any $a, b > 0$ and $\nu \in [0, 1]$ we have*

$$\begin{aligned} \nu(1 - \nu) \frac{(b - a)^2}{\max\{b, a\}} &\leq A_\nu(a, b) - H_\nu(a, b) \\ &\leq \nu(1 - \nu) \frac{(b - a)^2}{\min\{b, a\}}, \end{aligned} \quad (2.1)$$

where $A_\nu(a, b)$ and $H_\nu(a, b)$ are the scalar weighted arithmetic mean and harmonic mean, respectively, namely

$$A_\nu(a, b) := (1 - \nu)a + \nu b \text{ and } H_\nu(a, b) := \frac{ab}{(1 - \nu)b + \nu a}.$$

In particular,

$$\frac{1}{4} \frac{(b-a)^2}{\max\{b, a\}} \leq A(a, b) - H(a, b) \leq \frac{1}{4} \frac{(b-a)^2}{\min\{b, a\}}, \quad (2.2)$$

where

$$A(a, b) := \frac{a+b}{2} \text{ and } H(a, b) := \frac{2ab}{b+a}.$$

Proof. Consider the function $\xi_\nu : (0, \infty) \rightarrow (0, \infty)$ defined by

$$\xi_\nu(x) = 1 - \nu + \nu x - \frac{x}{(1-\nu)x + \nu},$$

where $\nu \in [0, 1]$.

Then

$$\begin{aligned} \xi_\nu(x) &= \frac{(1-\nu + \nu x)[(1-\nu)x + \nu] - x}{(1-\nu)x + \nu} \\ &= \frac{(1-\nu)^2 x + \nu(1-\nu)x^2 + \nu(1-\nu) + \nu^2 x - x}{(1-\nu)x + \nu} \\ &= \frac{\nu(1-\nu)x^2 - 2\nu(1-\nu)x + \nu(1-\nu)}{(1-\nu)x + \nu} \\ &= \frac{\nu(1-\nu)(x-1)^2}{(1-\nu)x + \nu}, \end{aligned} \quad (2.3)$$

for any $x > 0$ and $\nu \in [0, 1]$.

If we take in the definition of ξ_ν , $x = \frac{b}{a} > 0$, then we have

$$\xi_\nu\left(\frac{b}{a}\right) = \frac{1}{a} [A_\nu(a, b) - H_\nu(a, b)].$$

From the equality (2.3) we also have

$$\xi_\nu\left(\frac{b}{a}\right) = \frac{\nu(1-\nu)(b-a)^2}{aA_\nu(b, a)}.$$

Therefore, we have the equality

$$A_\nu(a, b) - H_\nu(a, b) = \frac{\nu(1-\nu)(b-a)^2}{A_\nu(b, a)} \quad (2.4)$$

for any $a, b > 0$ and $\nu \in [0, 1]$.

Since for any $a, b > 0$ and $\nu \in [0, 1]$ we have

$$\min \{a, b\} \leq A_\nu(b, a) \leq \max \{a, b\}$$

then

$$\frac{\nu(1-\nu)(b-a)^2}{\max \{a, b\}} \leq \frac{\nu(1-\nu)(b-a)^2}{A_\nu(b, a)} \leq \frac{\nu(1-\nu)(b-a)^2}{\min \{a, b\}} \quad (2.5)$$

and by (2.4) we get the desired result (2.1). ■

Remark 1. We show that there is no constant $K_1 > 1$ and $K_2 < 1$ such that

$$\begin{aligned} \nu(1-\nu) \frac{(b-a)^2}{\max \{b, a\}} &\leq A_\nu(a, b) - H_\nu(a, b) \\ &\leq \nu(1-\nu) \frac{(b-a)^2}{\min \{b, a\}}, \end{aligned} \quad (2.6)$$

for some $\nu \in (0, 1)$ and any $a, b > 0$.

Assume that there exist $K_1, K_2 > 0$ such that

$$\begin{aligned} K_1\nu(1-\nu) \frac{(b-a)^2}{\max \{b, a\}} &\leq A_\nu(a, b) - H_\nu(a, b) \\ &\leq K_2\nu(1-\nu) \frac{(b-a)^2}{\min \{b, a\}}, \end{aligned} \quad (2.7)$$

for some $\nu \in (0, 1)$ and any $a, b > 0$.

Let $\varepsilon > 0$ and write the inequality (2.7) for $a > 0$ and $b = a + \varepsilon$ to get, via (2.4) that

$$K_1\nu(1-\nu) \frac{\varepsilon^2}{a+\varepsilon} \leq \frac{\nu(1-\nu)\varepsilon^2}{(1-\nu)\varepsilon+a} \leq K_2\nu(1-\nu) \frac{\varepsilon^2}{a}. \quad (2.8)$$

If we divide by $\nu(1-\nu)\varepsilon^2 > 0$ in (2.8), then we get

$$K_1 \frac{1}{a+\varepsilon} \leq \frac{1}{(1-\nu)\varepsilon+a} \leq K_2 \frac{1}{a}, \quad (2.9)$$

for any $a > 0$ and $\varepsilon > 0$.

By letting $\varepsilon \rightarrow 0+$ in (2.9), we get $K_1 \leq 1 \leq K_2$ and the statement is proved.

We have the following operator double inequality:

THEOREM 2. *Let A, B be positive invertible operators and $M > m > 0$ such that the condition (1.2). Then for any $\nu \in [0, 1]$ we have*

$$\begin{aligned} \nu(1-\nu)c(m, M)A &\leq \frac{\nu(1-\nu)}{\max\{M, 1\}}(B-A)A^{-1}(B-A) \\ &\leq A\nabla_{\nu}B - A!_{\nu}B \\ &\leq \frac{\nu(1-\nu)}{\min\{m, 1\}}(B-A)A^{-1}(B-A) \\ &\leq \nu(1-\nu)C(m, M)A, \end{aligned} \tag{2.10}$$

where

$$c(m, M) := \begin{cases} (M-1)^2 & \text{if } M < 1, \\ 0 & \text{if } m \leq 1 \leq M, \\ \frac{(m-1)^2}{M} & \text{if } 1 < m, \end{cases}$$

and

$$C(m, M) := \begin{cases} \frac{(m-1)^2}{m} & \text{if } M < 1, \\ \frac{1}{m} \max\{(m-1)^2, (M-1)^2\} & \text{if } m \leq 1 \leq M, \\ (M-1)^2 & \text{if } 1 < m. \end{cases}$$

In particular,

$$\begin{aligned} \frac{1}{4}c(m, M)A &\leq \frac{1}{4\max\{M, 1\}}(B-A)A^{-1}(B-A) \leq A\nabla B - A!B \\ &\leq \frac{1}{4\min\{m, 1\}}(B-A)A^{-1}(B-A) \leq \frac{1}{4}C(m, M)A. \end{aligned} \tag{2.11}$$

Proof. If we write the inequality (2.1) for $a = 1$ and $b = x$, then we get

$$\begin{aligned} \nu(1-\nu)\frac{(x-1)^2}{\max\{x, 1\}} &\leq 1-\nu+\nu x - ((1-\nu)+\nu x^{-1})^{-1} \\ &\leq \nu(1-\nu)\frac{(x-1)^2}{\min\{x, 1\}} \end{aligned} \tag{2.12}$$

for any $x > 0$ and for any $\nu \in [0, 1]$.

If $x \in [m, M] \subset (0, \infty)$, then $\max\{x, 1\} \leq \max\{M, 1\}$ and $\min\{m, 1\} \leq \min\{x, 1\}$ and by (2.12) we get

$$\begin{aligned} \nu(1-\nu) \frac{\min_{x \in [m, M]} (x-1)^2}{\max\{M, 1\}} &\leq \nu(1-\nu) \frac{(x-1)^2}{\max\{M, 1\}} \\ &\leq 1-\nu + \nu x - ((1-\nu) + \nu x^{-1})^{-1} \\ &\leq \nu(1-\nu) \frac{(x-1)^2}{\min\{m, 1\}} \\ &\leq \nu(1-\nu) \frac{\max_{x \in [m, M]} (x-1)^2}{\min\{m, 1\}} \end{aligned} \quad (2.13)$$

for any $x \in [m, M]$ and for any $\nu \in [0, 1]$.

Observe that

$$\min_{x \in [m, M]} (x-1)^2 = \begin{cases} (M-1)^2 & \text{if } M < 1, \\ 0 & \text{if } m \leq 1 \leq M, \\ (m-1)^2 & \text{if } 1 < m, \end{cases}$$

and

$$\max_{x \in [m, M]} (x-1)^2 = \begin{cases} (m-1)^2 & \text{if } M < 1, \\ \max\{(m-1)^2, (M-1)^2\} & \text{if } m \leq 1 \leq M, \\ (M-1)^2 & \text{if } 1 < m. \end{cases}$$

Then

$$\begin{aligned} \frac{\min_{x \in [m, M]} (x-1)^2}{\max\{M, 1\}} &= \begin{cases} (M-1)^2 & \text{if } M < 1, \\ 0 & \text{if } m \leq 1 \leq M, \\ \frac{(m-1)^2}{M} & \text{if } 1 < m, \end{cases} \\ &= c(m, M) \end{aligned}$$

and

$$\begin{aligned} \frac{\max_{x \in [m, M]} (x-1)^2}{\min\{m, 1\}} &= \begin{cases} \frac{(m-1)^2}{m} & \text{if } M < 1, \\ \frac{1}{m} \max\{(m-1)^2, (M-1)^2\} & \text{if } m \leq 1 \leq M, \\ (M-1)^2 & \text{if } 1 < m, \end{cases} \\ &= C(m, M). \end{aligned}$$

Using the inequality (2.13) we have

$$\begin{aligned}
\nu(1-\nu)c(m, M) &\leq \nu(1-\nu) \frac{(x-1)^2}{\max\{M, 1\}} \\
&\leq 1-\nu + \nu x - ((1-\nu) + \nu x^{-1})^{-1} \\
&\leq \nu(1-\nu) \frac{(x-1)^2}{\min\{m, 1\}} \\
&\leq \nu(1-\nu)C(m, M)
\end{aligned} \tag{2.14}$$

for any $x \in [m, M]$ and for any $\nu \in [0, 1]$.

If we use the continuous functional calculus for the positive invertible operator X with $mI \leq X \leq MI$, then we have from (2.14) that

$$\begin{aligned}
\nu(1-\nu)c(m, M)I &\leq \frac{\nu(1-\nu)}{\max\{M, 1\}}(X-I)^2 \\
&\leq (1-\nu)I + \nu X - ((1-\nu)I + \nu X^{-1})^{-1} \\
&\leq \frac{\nu(1-\nu)}{\min\{m, 1\}}(X-I)^2 \\
&\leq \nu(1-\nu)C(m, M)I
\end{aligned} \tag{2.15}$$

for any $\nu \in [0, 1]$.

If we multiply (1.2) both sides by $A^{-1/2}$ we get $MI \geq A^{-1/2}BA^{-1/2} \geq mI$.

By writing the inequality (2.15) for $X = A^{-1/2}BA^{-1/2}$ we obtain

$$\begin{aligned}
\nu(1-\nu)c(m, M)I &\leq \frac{\nu(1-\nu)}{\max\{M, 1\}} \left(A^{-1/2}BA^{-1/2} - I \right)^2 \\
&\leq (1-\nu)I + \nu A^{-1/2}BA^{-1/2} - A^{-1/2} \left((1-\nu)A^{-1} + \nu B^{-1} \right)^{-1} A^{-1/2} \\
&\leq \frac{\nu(1-\nu)}{\min\{m, 1\}} \left(A^{-1/2}BA^{-1/2} - I \right)^2 \\
&\leq \nu(1-\nu)C(m, M)I
\end{aligned} \tag{2.16}$$

for any $\nu \in [0, 1]$.

If we multiply the inequality (2.16) both sides with $A^{1/2}$, then we get

$$\begin{aligned}
 \nu(1-\nu)c(m, M)A &\leq \frac{\nu(1-\nu)}{\max\{M, 1\}}A^{1/2}\left(A^{-1/2}BA^{-1/2}-I\right)^2A^{1/2} \\
 &\leq (1-\nu)A+\nu B-\left((1-\nu)A^{-1}+\nu B^{-1}\right)^{-1} \\
 &\leq \frac{\nu(1-\nu)}{\min\{m, 1\}}A^{1/2}\left(A^{-1/2}BA^{-1/2}-I\right)^2A^{1/2} \\
 &\leq \nu(1-\nu)C(m, M)A,
 \end{aligned} \tag{2.17}$$

and since

$$\begin{aligned}
 &A^{1/2}\left(A^{-1/2}BA^{-1/2}-I\right)^2A^{1/2} \\
 &= A^{1/2}\left(A^{-1/2}(B-A)A^{-1/2}\right)^2A^{1/2} \\
 &= A^{1/2}A^{-1/2}(B-A)A^{-1/2}A^{-1/2}(B-A)A^{-1/2}A^{1/2} \\
 &= (B-A)A^{-1}(B-A),
 \end{aligned}$$

then by (2.17) we get the desired result (2.10). ■

When the operators A and B are bounded above and below by constants we have the following result as well:

COROLLARY 1. *Let A, B be two positive operators and m, m', M, M' be positive real numbers. Put $h := \frac{M}{m}$ and $h' := \frac{M'}{m'}$.*

(i) *if $0 < mI \leq A \leq m'I < M'I \leq B \leq MI$, then*

$$\begin{aligned}
 \nu(1-\nu)\frac{(h'-1)^2}{h}A &\leq \frac{\nu(1-\nu)}{h}(B-A)A^{-1}(B-A) \\
 &\leq A\nabla_\nu B - A!_\nu B \\
 &\leq \nu(1-\nu)(B-A)A^{-1}(B-A) \\
 &\leq \nu(1-\nu)(h-1)^2A,
 \end{aligned} \tag{2.18}$$

and, in particular,

$$\begin{aligned}
 \frac{(h'-1)^2}{4h}A &\leq \frac{1}{4h}(B-A)A^{-1}(B-A) \leq A\nabla B - A!B \\
 &\leq \frac{1}{4}(B-A)A^{-1}(B-A) \leq \frac{1}{4}(h-1)^2A.
 \end{aligned} \tag{2.19}$$

(ii) if $0 < mI \leq B \leq m'I < M'I \leq A \leq MI$, then

$$\begin{aligned}
\nu(1-\nu) \left(\frac{h'-1}{h'} \right)^2 A &\leq \nu(1-\nu) (B-A) A^{-1} (B-A) \\
&\leq A \nabla_{\nu} B - A!_{\nu} B \\
&\leq \nu(1-\nu) h (B-A) A^{-1} (B-A) \\
&\leq \nu(1-\nu) \frac{(h-1)^2}{h} A
\end{aligned} \tag{2.20}$$

and, in particular,

$$\begin{aligned}
\frac{1}{4} \left(\frac{h'-1}{h'} \right)^2 A &\leq \frac{1}{4} (B-A) A^{-1} (B-A) \leq A \nabla B - A!B \\
&\leq \frac{1}{4} h (B-A) A^{-1} (B-A) \leq \frac{(h-1)^2}{4h} A.
\end{aligned} \tag{2.21}$$

Proof. We observe that $h, h' > 1$ and if either of the condition (i) or (ii) holds, then $h \geq h'$.

If (i) is valid, then we have

$$A < h'A = \frac{M'}{m'} A \leq B \leq \frac{M}{m} A = hA, \tag{2.22}$$

while, if (ii) is valid, then we have

$$\frac{1}{h} A \leq B \leq \frac{1}{h'} A < A. \tag{2.23}$$

If we use the inequality (2.10) and the assumption (i), then we get (2.18). If we use the inequality (2.10) and the assumption (ii), then we get (2.20). ■

3. BOUNDS IN TERM OF KANTOROVICH'S CONSTANT

We consider the *Kantorovich's constant* defined by

$$K(h) := \frac{(h+1)^2}{4h}, \quad h > 0. \tag{3.1}$$

The function K is decreasing on $(0, 1)$ and increasing on $[1, \infty)$, $K(h) \geq 1$ for any $h > 0$ and $K(h) = K(\frac{1}{h})$ for any $h > 0$.

Observe that for any $h > 0$

$$K(h) - 1 = \frac{(h-1)^2}{4h} = K\left(\frac{1}{h}\right) - 1.$$

Observe that

$$K\left(\frac{b}{a}\right) - 1 = \frac{(b-a)^2}{4ab} \quad \text{for } a, b > 0.$$

Since, obviously

$$ab = \min\{a, b\} \max\{a, b\} \quad \text{for } a, b > 0,$$

then we have the following version of Lemma 1:

LEMMA 2. For any $a, b > 0$ and $\nu \in [0, 1]$ we have

$$\begin{aligned} 4\nu(1-\nu) \min\{a, b\} \left[K\left(\frac{b}{a}\right) - 1 \right] &\leq A_\nu(a, b) - H_\nu(a, b) \\ &\leq 4\nu(1-\nu) \max\{a, b\} \left[K\left(\frac{b}{a}\right) - 1 \right]. \end{aligned} \quad (3.2)$$

For positive invertible operators A, B we define

$$\begin{aligned} A\nabla_\infty B &:= \frac{1}{2}(A+B) + \frac{1}{2}A^{1/2} \left| A^{-1/2}(B-A)A^{-1/2} \right| A^{1/2}, \\ A\nabla_{-\infty} B &:= \frac{1}{2}(A+B) - \frac{1}{2}A^{1/2} \left| A^{-1/2}(B-A)A^{-1/2} \right| A^{1/2}. \end{aligned}$$

If we consider the continuous functions $f_\infty, f_{-\infty} : [0, \infty) \rightarrow [0, \infty)$ defined by

$$\begin{aligned} f_\infty(x) &= \max\{x, 1\} = \frac{1}{2}(x+1) + \frac{1}{2}|x-1|, \\ f_{-\infty}(x) &= \max\{x, 1\} = \frac{1}{2}(x+1) - \frac{1}{2}|x-1|, \end{aligned}$$

then, obviously, we have

$$A\nabla_{\pm\infty} B = A^{1/2} f_{\pm\infty} \left(A^{-1/2} B A^{-1/2} \right) A^{1/2}. \quad (3.3)$$

If A and B are commutative, then

$$A\nabla_{\pm\infty} B = \frac{1}{2}(A+B) \pm \frac{1}{2}|B-A| = B\nabla_{\pm\infty} A.$$

THEOREM 3. Let A, B be positive invertible operators and $M > m > 0$ such that the condition (1.2) holds. Then we have

$$\begin{aligned} 4\nu(1-\nu)g(m, M)A\nabla_{-\infty}B &\leq A\nabla_{\nu}B - A!_{\nu}B \\ &\leq 4\nu(1-\nu)G(m, M)A\nabla_{\infty}B, \end{aligned} \quad (3.4)$$

where

$$g(m, M) := \begin{cases} K(M) - 1 & \text{if } M < 1, \\ 0 & \text{if } m \leq 1 \leq M, \\ K(m) - 1 & \text{if } 1 < m, \end{cases}$$

$$G(m, M) := \begin{cases} K(m) - 1 & \text{if } M < 1, \\ \max\{K(m), K(M)\} - 1 & \text{if } m \leq 1 \leq M, \\ K(M) - 1 & \text{if } 1 < m. \end{cases}$$

In particular,

$$g(m, M)A\nabla_{-\infty}B \leq A\nabla B - A!B \leq G(m, M)A\nabla_{\infty}B. \quad (3.5)$$

Proof. From (3.2) we have for $a = 1$ and $b = x$ that

$$\begin{aligned} 4\nu(1-\nu)\min\{1, x\}[K(x) - 1] &\leq 1 - \nu + \nu x - ((1-\nu) + \nu x^{-1})^{-1} \\ &\leq 4\nu(1-\nu)\max\{1, x\}[K(x) - 1] \end{aligned} \quad (3.6)$$

for any $x > 0$.

From (3.6) we then have

$$\begin{aligned} 4\nu(1-\nu)f_{-\infty}(x)\min_{x \in [m, M]}[K(x) - 1] &\leq 1 - \nu + \nu x - ((1-\nu) + \nu x^{-1})^{-1} \\ &\leq 4\nu(1-\nu)f_{\infty}(x)\max_{x \in [m, M]}[K(x) - 1] \end{aligned} \quad (3.7)$$

for any $x \in [m, M]$.

Observe that

$$\begin{aligned} \max_{x \in [m, M]}[K(x) - 1] &= \begin{cases} K(m) - 1 & \text{if } M < 1, \\ \max\{K(m), K(M)\} - 1 & \text{if } m \leq 1 \leq M, \\ K(M) - 1 & \text{if } 1 < m, \end{cases} \\ &= G(m, M) \end{aligned}$$

and

$$\begin{aligned} \min_{x \in [m, M]} [K(x) - 1] &= \begin{cases} K(M) - 1 & \text{if } M < 1, \\ 0 & \text{if } m \leq 1 \leq M, \\ K(m) - 1 & \text{if } 1 < m. \end{cases} \\ &= g(m, M). \end{aligned}$$

Therefore by (3.7) we get

$$\begin{aligned} 4\nu(1-\nu)f_{-\infty}(x)g(m, M) &\leq 1 - \nu + \nu x - ((1-\nu) + \nu x^{-1})^{-1} \\ &\leq 4\nu(1-\nu)f_{\infty}(x)G(m, M) \end{aligned} \quad (3.8)$$

for any $x \in [m, M]$ and $\nu \in [0, 1]$.

If we use the continuous functional calculus for the positive invertible operator X with $mI \leq X \leq MI$, then we have from (3.8) that

$$\begin{aligned} 4\nu(1-\nu)f_{-\infty}(X)g(m, M) &\leq (1-\nu)I + \nu X - ((1-\nu) + \nu X^{-1})^{-1} \\ &\leq 4\nu(1-\nu)f_{\infty}(X)G(m, M) \end{aligned} \quad (3.9)$$

for any $x \in [m, M]$ and $\nu \in [0, 1]$.

By writing the inequality (3.9) for $X = A^{-1/2}BA^{-1/2}$ we obtain

$$\begin{aligned} 4\nu(1-\nu)f_{-\infty}\left(A^{-1/2}BA^{-1/2}\right)g(m, M) & \\ \leq (1-\nu)I + \nu A^{-1/2}BA^{-1/2} - A^{-1/2}\left((1-\nu)A^{-1} + \nu B^{-1}\right)^{-1}A^{-1/2} & \\ \leq 4\nu(1-\nu)f_{\infty}\left(A^{-1/2}BA^{-1/2}\right)G(m, M) & \end{aligned} \quad (3.10)$$

for any $\nu \in [0, 1]$.

If we multiply (3.10) both sides by $A^{1/2}$ we get

$$\begin{aligned} 4\nu(1-\nu)A^{1/2}f_{-\infty}\left(A^{-1/2}BA^{-1/2}\right)A^{1/2}g(m, M) & \\ \leq (1-\nu)A + \nu B - ((1-\nu)A^{-1} + \nu B^{-1})^{-1} & \\ \leq 4\nu(1-\nu)A^{1/2}f_{\infty}\left(A^{-1/2}BA^{-1/2}\right)A^{1/2}G(m, M) & \end{aligned}$$

for any $\nu \in [0, 1]$, which, by (3.3) produces the desired result (3.4). \blacksquare

We have:

COROLLARY 2. Let A, B be two positive operators and m, m', M, M' be positive real numbers. Put $h := \frac{M}{m}$ and $h' := \frac{M'}{m'}$. If either of the conditions (i) or (ii) from Corollary 1 holds, then

$$\begin{aligned} 4\nu(1-\nu) [K(h') - 1] A\nabla_{-\infty}B &\leq A\nabla_{\nu}B - A!_{\nu}B \\ &\leq 4\nu(1-\nu) [K(h) - 1] A\nabla_{\infty}B. \end{aligned} \quad (3.11)$$

In particular,

$$[K(h') - 1] A\nabla_{-\infty}B \leq A\nabla B - A!B \leq [K(h) - 1] A\nabla_{\infty}B. \quad (3.12)$$

Proof. If (i) is valid, then we have

$$A < h'A = \frac{M'}{m'}A \leq B \leq \frac{M}{m}A = hA.$$

By using the inequality (3.4) we get (3.11).

If (ii) is valid, then we have

$$\frac{1}{h}A \leq B \leq \frac{1}{h'}A < A.$$

By using the inequality (3.4) we get

$$\begin{aligned} 4\nu(1-\nu) \left[K\left(\frac{1}{h'}\right) - 1 \right] A\nabla_{-\infty}B &\leq A\nabla_{\nu}B - A!_{\nu}B \\ &\leq 4\nu(1-\nu) \left[K\left(\frac{1}{h}\right) - 1 \right] A\nabla_{\infty}B, \end{aligned}$$

and since $K\left(\frac{1}{h'}\right) = K(h')$ and $K\left(\frac{1}{h}\right) = K(h)$, the inequality (3.11) is also obtained. ■

4. FURTHER BOUNDS

The following result also holds:

THEOREM 4. Let A, B be positive invertible operators and $M > m > 0$ such that the condition (1.2) holds. Then we have

$$p_{\nu}(m, M)A \leq A\nabla_{\nu}B - A!_{\nu}B \leq P_{\nu}(m, M)A \quad (4.1)$$

for any $\nu \in [0, 1]$, where

$$p_\nu(m, M) := \begin{cases} \frac{\nu(1-\nu)(M-1)^2}{(1-\nu)M+\nu} & \text{if } M < 1, \\ 0 & \text{if } m \leq 1 \leq M, \\ \frac{\nu(1-\nu)(m-1)^2}{(1-\nu)m+\nu} & \text{if } 1 < m, \end{cases}$$

$$P_\nu(m, M) := \begin{cases} \frac{\nu(1-\nu)(m-1)^2}{(1-\nu)m+\nu} & \text{if } M < 1, \\ \max \left\{ \frac{\nu(1-\nu)(m-1)^2}{(1-\nu)m+\nu}, \frac{\nu(1-\nu)(M-1)^2}{(1-\nu)M+\nu} \right\} & \text{if } m \leq 1 \leq M, \\ \frac{\nu(1-\nu)(M-1)^2}{(1-\nu)M+\nu} & \text{if } 1 < m. \end{cases}$$

Proof. Consider the function $\xi_\nu : (0, \infty) \rightarrow (0, \infty)$ defined by

$$\xi_\nu(x) = 1 - \nu + \nu x - \frac{x}{(1-\nu)x + \nu},$$

where $\nu \in [0, 1]$.

Taking the derivative, we have

$$\begin{aligned} \xi'_\nu(x) &= \nu - \frac{(1-\nu)x + \nu - x(1-\nu)}{[(1-\nu)x + \nu]^2} = \nu \frac{[(1-\nu)x + \nu]^2 - 1}{[(1-\nu)x + \nu]^2} \\ &= \frac{\nu(1-\nu)(x-1)[(1-\nu)x + \nu + 1]}{[(1-\nu)x + \nu]^2} \end{aligned}$$

for any $x \geq 0$ and $\nu \in [0, 1]$.

This shows that the function is decreasing on $[0, 1]$ and increasing on $(1, \infty)$. We have $\xi_\nu(0) = 1 - \nu$, $\xi_\nu(1) = 0$ and $\lim_{x \rightarrow \infty} \xi_\nu(x) = \infty$.

Since, by (2.3)

$$\xi_\nu(x) = \frac{\nu(1-\nu)(x-1)^2}{(1-\nu)x + \nu}, \quad x \geq 0,$$

then for $[m, M] \subset [0, \infty)$ we have

$$\begin{aligned} \min_{x \in [m, M]} \xi_\nu(x) &= \begin{cases} \frac{\nu(1-\nu)(M-1)^2}{(1-\nu)M+\nu} & \text{if } M < 1, \\ 0 & \text{if } m \leq 1 \leq M, \\ \frac{\nu(1-\nu)(m-1)^2}{(1-\nu)m+\nu} & \text{if } 1 < m, \end{cases} \\ &= p_\nu(m, M) \end{aligned}$$

and

$$\begin{aligned} \max_{x \in [m, M]} \xi_\nu(x) &= \begin{cases} \frac{\nu(1-\nu)(m-1)^2}{(1-\nu)m+\nu} & \text{if } M < 1, \\ \max \left\{ \frac{\nu(1-\nu)(m-1)^2}{(1-\nu)m+\nu}, \frac{\nu(1-\nu)(M-1)^2}{(1-\nu)M+\nu} \right\} & \text{if } m \leq 1 \leq M, \\ \frac{\nu(1-\nu)(M-1)^2}{(1-\nu)M+\nu} & \text{if } 1 < m, \end{cases} \\ &= P_\nu(m, M). \end{aligned}$$

Therefore

$$p_\nu(m, M) \leq 1 - \nu + \nu x - ((1 - \nu) + \nu x^{-1})^{-1} \leq P_\nu(m, M) \quad (4.2)$$

for any $x \in [m, M]$ and $\nu \in [0, 1]$.

If we use the continuous functional calculus for the positive invertible operator X with $mI \leq X \leq MI$, then we have from (4.2) that

$$\begin{aligned} p(m, M) I &\leq (1 - \nu) I + \nu X - ((1 - \nu) I + \nu X^{-1})^{-1} \\ &\leq P_\nu(m, M) I \end{aligned} \quad (4.3)$$

for any $\nu \in [0, 1]$.

If we multiply (1.2) both sides by $A^{-1/2}$ we get

$$MI \geq A^{-1/2} B A^{-1/2} \geq mI.$$

By writing the inequality (4.3) for $X = A^{-1/2} B A^{-1/2}$ we obtain

$$\begin{aligned} p(m, M) I &\leq (1 - \nu) I + \nu A^{-1/2} B A^{-1/2} \\ &\quad - A^{-1/2} ((1 - \nu) A^{-1} + \nu B^{-1})^{-1} A^{-1/2} \\ &\leq P_\nu(m, M) I \end{aligned} \quad (4.4)$$

for any $\nu \in [0, 1]$.

If we multiply (4.4) both sides by $A^{1/2}$ we get

$$\begin{aligned} p(m, M) A &\leq (1 - \nu) A + \nu B - ((1 - \nu) A^{-1} + \nu B^{-1})^{-1} \\ &\leq P_\nu(m, M) A \end{aligned}$$

for any $\nu \in [0, 1]$. ■

Remark 2. If we consider

$$p(m, M) := \begin{cases} \frac{(M-1)^2}{2(M+1)} & \text{if } M < 1, \\ 0 & \text{if } m \leq 1 \leq M, \\ \frac{(m-1)^2}{2(m+1)} & \text{if } 1 < m, \end{cases}$$

$$P(m, M) := \begin{cases} \frac{(m-1)^2}{2(m+1)} & \text{if } M < 1, \\ \max \left\{ \frac{(m-1)^2}{2(m+1)}, \frac{(M-1)^2}{2(M+1)} \right\} & \text{if } m \leq 1 \leq M, \\ \frac{(M-1)^2}{2(M+1)} & \text{if } 1 < m, \end{cases}$$

then by (4.1) we have

$$p(m, M) A \leq A \nabla B - A!B \leq P(m, M) A, \quad (4.5)$$

provided that A, B are positive invertible operators and $M > m > 0$ are such that the condition (1.2) holds.

COROLLARY 3. *Let A, B be two positive operators and m, m', M, M' be positive real numbers. Put $h := \frac{M}{m}$ and $h' := \frac{M'}{m'}$.*

(i) *if $0 < mI \leq A \leq m'I < M'I \leq B \leq MI$, then for any $\nu \in [0, 1]$*

$$\begin{aligned} \frac{\nu(1-\nu)(h'-1)^2}{(1-\nu)h'+\nu} A &\leq A \nabla_{\nu} B - A!_{\nu} B \\ &\leq \frac{\nu(1-\nu)(h-1)^2}{(1-\nu)h+\nu} A \end{aligned} \quad (4.6)$$

and, in particular,

$$\frac{(h'-1)^2}{2(h'+1)} A \leq A \nabla B - A!B \leq \frac{(h-1)^2}{2(h+1)} A. \quad (4.7)$$

(ii) *if $0 < mI \leq B \leq m'I < M'I \leq A \leq MI$, then for any $\nu \in [0, 1]$*

$$\begin{aligned} \frac{\nu(1-\nu)(h'-1)^2}{h'(1-\nu+\nu h')} A &\leq A \nabla_{\nu} B - A!_{\nu} B \\ &\leq \frac{\nu(1-\nu)(h-1)^2}{h(1-\nu+\nu h)} A \end{aligned} \quad (4.8)$$

and, in particular,

$$\frac{(h' - 1)^2}{2h'(1 + h')}A \leq A\nabla B - A!B \leq \frac{(h - 1)^2}{2h(1 + h)}A. \quad (4.9)$$

Proof. We observe that $h, h' > 1$ and if either of the condition (i) or (ii) holds, then $h \geq h'$.

If (i) is valid, then we have

$$A < h'A = \frac{M'}{m'}A \leq B \leq \frac{M}{m}A = hA,$$

while, if (ii) is valid, then we have

$$\frac{1}{h}A \leq B \leq \frac{1}{h'}A < A.$$

If we use the inequality (4.1) and the assumption (i), then we get (4.6). If we use the inequality (4.1) and the assumption (ii), then we get (4.8). ■

5. A COMPARISON

We observe that an upper bound for the difference $A\nabla_\nu B - A!_\nu B$ as provided in (1.3) is

$$B_1(\nu, m, M)A := \max\{\nu, 1 - \nu\} \times \begin{cases} \frac{(m-1)^2}{m+1}A & \text{if } M < 1, \\ \max\left\{\frac{(m-1)^2}{m+1}, \frac{(M-1)^2}{M+1}\right\}A & \text{if } m \leq 1 \leq M, \\ \frac{(M-1)^2}{M+1}A & \text{if } 1 < m \end{cases}$$

while the one from (2.10) is

$$B_2(\nu, m, M)A := \nu(1 - \nu) \times \begin{cases} \frac{(m-1)^2}{m}A & \text{if } M < 1, \\ \frac{1}{m} \max\{(m-1)^2, (M-1)^2\}A & \text{if } m \leq 1 \leq M, \\ (M-1)^2A & \text{if } 1 < m, \end{cases}$$

where A, B are positive invertible operators and $M > m > 0$ such that the condition (1.2) holds.

We consider for $x = m \in (0, 1)$ and $y = \nu \in [0, 1]$ the difference

$$D_1(x, y) = \max\{y, 1 - y\} \frac{(x - 1)^2}{x + 1} - y(1 - y) \frac{(x - 1)^2}{x}$$

that has the 3D plot on the box $[0.3, 0.6] \times [0, 1]$ depicted in Figure 1 showing that it takes both positive and negative values, meaning that neither of the bounds $B_1(\nu, m, M)A$ and $B_2(\nu, m, M)A$ is better in the case $0 < m < M < 1$.

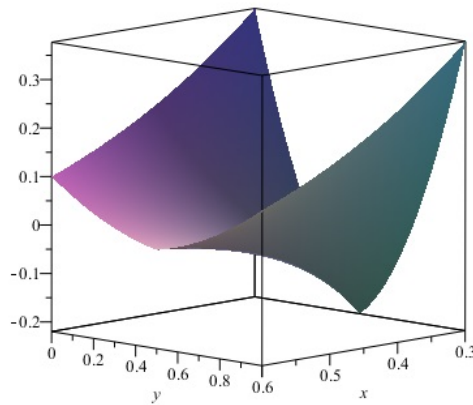


FIGURE 1: Plot of difference $D_1(x, y)$

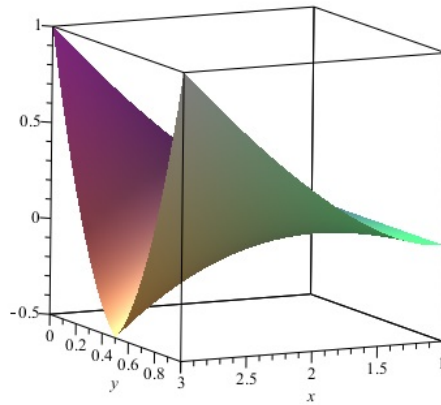


FIGURE 2: Plot of difference $D_2(x, y)$

We consider for $x = M \in (1, \infty)$ and $y = \nu \in [0, 1]$ the difference

$$D_2(x, y) = \max\{y, 1 - y\} \frac{(x - 1)^2}{x + 1} - y(1 - y)(x - 1)^2$$

that has the 3D plot on the box $[1, 3] \times [0, 1]$ depicted in Figure 2 showing that it takes both positive and negative values, meaning that neither of the bounds $B_1(\nu, m, M)$ A and $B_2(\nu, m, M)$ A is better in the case $1 < m < M < \infty$.

Similar conclusions may be derived for lower bounds, however the details are left to the interested reader.

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