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## ERROR BOUNDS RELATED TO MIDPOINT AND TRAPEZOID RULES FOR THE MONOTONIC INTEGRAL TRANSFORM OF POSITIVE OPERATORS IN HILBERT SPACES

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### ABSTRACT

For a continuous and positive function  $w(\lambda)$ ,  $\lambda > 0$  and  $\mu$  a positive measure on  $(0, \infty)$  we consider the following *monotonic integral transform*

$$\mathcal{M}(w, \mu)(T) := \int_0^\infty w(\lambda) T(\lambda + T)^{-1} d\mu(\lambda),$$

where the integral is assumed to exist for  $T$  a positive operator on a complex Hilbert space  $H$ . We show among others that, if  $\beta \geq A$ ,  $B \geq \alpha > 0$ , and  $0 < \delta \leq (B - A)^2 \leq \Delta$  for some constants  $\alpha, \beta, \delta, \Delta$ , then

$$0 \leq -\frac{1}{24} \delta \mathcal{M}''(w, \mu)(\beta) \leq \mathcal{M}(w, \mu) \left( \frac{A+B}{2} \right) - \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt \leq -\frac{1}{24} \Delta \mathcal{M}''(w, \mu)(\alpha)$$

and

$$0 \leq -\frac{1}{12} \delta \mathcal{M}''(w, \mu)(\beta) \leq \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt - \frac{\mathcal{M}(w, \mu)(A) + \mathcal{M}(w, \mu)(B)}{2} \leq -\frac{1}{12} \Delta \mathcal{M}''(w, \mu)(\alpha),$$

where  $\mathcal{M}''(w, \mu)$  is the second derivative of  $\mathcal{M}(w, \mu)$  as a real function.

Applications for power function and logarithm are also provided.

### KEYWORDS

operator monotone functions, Operator convex functions, Operator inequalities, Midpoint inequality, Trapezoid inequality

### MATHEMATICS SUBJECT CLASSIFICATION (2020)

Primary 47A63, 47A60; Secondary 47B65

## 1. INTRODUCTION

Consider a complex Hilbert space  $(H, \langle \cdot, \cdot \rangle)$ . An operator  $T$  is said to be positive (denoted by  $T \geq 0$ ) if  $\langle Tx, x \rangle \geq 0$  for all  $x \in H$  and also an operator  $T$  is said to be *strictly positive* (denoted by  $T > 0$ ) if  $T$  is positive and invertible.

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We have the following integral representation for the power function when  $t > 0$ ,  $r \in (0, 1]$ , see for instance [1, p. 145]

$$t^{r-1} = \frac{\sin(r\pi)}{\pi} \int_0^\infty \frac{\lambda^{r-1}}{\lambda + t} d\lambda. \quad (1.1)$$

Observe that for  $t > 0$ ,  $t \neq 1$ , we have

$$\int_0^u \frac{d\lambda}{(\lambda + t)(\lambda + 1)} = \frac{\ln t}{t-1} + \frac{1}{1-t} \ln\left(\frac{u+t}{u+1}\right)$$

for all  $u > 0$ .

By taking the limit over  $u \rightarrow \infty$  in this equality, we derive

$$\frac{\ln t}{t-1} = \int_0^\infty \frac{d\lambda}{(\lambda + t)(\lambda + 1)},$$

which gives the representation for the logarithm

$$\ln t = (t-1) \int_0^\infty \frac{d\lambda}{(\lambda + 1)(\lambda + t)} \quad (1.2)$$

for all  $t > 0$ .

Motivated by these representations, we introduce, for a continuous and positive function  $w(\lambda)$ ,  $\lambda > 0$ , the following *integral transform*

$$D(w, \mu)(t) := \int_0^\infty \frac{w(\lambda)}{\lambda + t} d\mu(\lambda), \quad t > 0, \quad (1.3)$$

where  $\mu$  is a positive measure on  $(0, \infty)$  and the integral (1.3) exists for all  $t > 0$ .

For  $\mu$  the Lebesgue usual measure, we put

$$D(w)(t) := \int_0^\infty \frac{w(\lambda)}{\lambda + t} d\lambda, \quad t > 0. \quad (1.4)$$

If we take  $\mu$  to be the usual Lebesgue measure and the kernel  $w_r(\lambda) = \lambda^{r-1}$ ,  $r \in (0, 1]$ , then

$$t^{r-1} = \frac{\sin(r\pi)}{\pi} D(w_r)(t), \quad t > 0. \quad (1.5)$$

For the same measure, if we take the kernel  $w_{\ln}(\lambda) = (\lambda + 1)^{-1}$ ,  $t > 0$ , we have the representation

$$\ln t = (t-1) D(w_{\ln})(t), \quad t > 0. \quad (1.6)$$

Assume that  $T > 0$ , then by the continuous functional calculus for selfadjoint operators, we can define the positive operator

$$D(w, \mu)(T) := \int_0^\infty w(\lambda)(\lambda + T)^{-1} d\mu(\lambda), \quad (1.7)$$

where  $w$  and  $\mu$  are as above. Also, when  $\mu$  is the usual Lebesgue measure, then

$$D(w)(T) := \int_0^\infty w(\lambda)(\lambda + T)^{-1} d\lambda, \quad (1.8)$$

for  $T > 0$ .

A real valued continuous function  $f$  on  $(0, \infty)$  is said to be operator monotone if  $f(A) \geq f(B)$  holds for any  $A \geq B > 0$ .

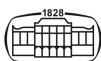
We have the following representation of operator monotone functions [7], see for instance [1, p. 144-145]:

**THEOREM 1.1.** A function  $f : [0, \infty) \rightarrow \mathbb{R}$  is operator monotone in  $[0, \infty)$  if and only if it has the representation

$$f(t) = f(0) + bt + \int_0^\infty \frac{t\lambda}{t + \lambda} d\mu(\lambda), \quad (1.9)$$

where  $b \geq 0$  and a positive measure  $\mu$  on  $[0, \infty)$  such that

$$\int_0^\infty \frac{\lambda}{1 + \lambda} d\mu(\lambda) < \infty. \quad (1.10)$$



A real valued continuous function  $f$  on an interval  $I$  is said to be *operator convex* (*operator concave*) on  $I$  if

$$f((1 - \lambda)A + \lambda B) \leq (\geq) (1 - \lambda)f(A) + \lambda f(B) \tag{1.11}$$

in the operator order, for all  $\lambda \in [0, 1]$  and for every selfadjoint operator  $A$  and  $B$  on a Hilbert space  $H$  whose spectra are contained in  $I$ . Notice that a function  $f$  is operator concave if  $-f$  is operator convex.

We have the following representation of operator convex functions [1, p. 147]:

**THEOREM 1.2.** A function  $f : [0, \infty) \rightarrow \mathbb{R}$  is operator convex in  $[0, \infty)$  with  $f'_+(0) \in \mathbb{R}$  if and only if it has the representation

$$f(t) = f(0) + f'_+(0)t + ct^2 + \int_0^\infty \frac{t^2\lambda}{t + \lambda} d\mu(\lambda), \tag{1.12}$$

where  $c \geq 0$  and a positive measure  $\mu$  on  $[0, \infty)$  such that (1.2) holds.

For a continuous and positive function  $w(\lambda)$ ,  $\lambda > 0$  and a positive measure  $\mu$  on  $(0, \infty)$ , we can define the following mapping, which we call *monotonic integral transform*, by

$$\mathcal{M}(w, \mu)(t) := tD(w, \mu)(t), \quad t > 0. \tag{1.13}$$

For  $t > 0$  we have

$$\begin{aligned} \mathcal{M}(w, \mu)(t) &:= tD(w, \mu)(t) = \int_0^\infty w(\lambda)t(t + \lambda)^{-1} d\mu(\lambda) \\ &= \int_0^\infty w(\lambda)(t + \lambda - \lambda)(t + \lambda)^{-1} d\mu(\lambda) \\ &= \int_0^\infty w(\lambda)[1 - \lambda(t + \lambda)^{-1}] d\mu(\lambda). \end{aligned} \tag{1.14}$$

If  $\int_0^\infty w(\lambda)d\mu(\lambda) < \infty$ , then

$$\mathcal{M}(w, \mu)(t) = \int_0^\infty w(\lambda)d\mu(\lambda) - D(\ell w, \mu)(t), \tag{1.15}$$

where  $\ell(t) = t$ ,  $t > 0$ .

Consider the kernel  $e_{-a}(\lambda) := \exp(-a\lambda)$ ,  $\lambda \geq 0$  and  $a > 0$ . Then after some calculations, we get

$$D(e_{-a})(t) = \int_0^\infty \frac{\exp(-a\lambda)}{t + \lambda} d\lambda = E_1(at) \exp(at), \quad t \geq 0$$

and

$$\int_0^\infty w(\lambda)d\lambda = \int_0^\infty \exp(-a\lambda)d\lambda = \frac{1}{a},$$

where

$$E_1(t) := \int_t^\infty \frac{e^{-u}}{u} du.$$

This gives that

$$\mathcal{M}(e_{-a})(t) = tD(w, \mu)(t) = tE_1(at) \exp(at), \quad t \geq 0.$$

By integration we also have

$$D(\ell e_{-a}, \mu)(t) = \int_0^\infty \frac{\lambda \exp(-a\lambda)}{t + \lambda} d\lambda = \frac{1}{a} - tE_1(at) \exp(at)$$

for  $t > 0$ .

One observes that

$$\mathcal{M}(e_{-a})(t) = \int_0^\infty w(\lambda)d\lambda - D(\ell e_{-a}, \mu)(t), \quad t > 0$$

and the equality (1.15) is verified in this case.

If we take  $w_r(\lambda) = \lambda^{r-1}$ ,  $r \in (0, 1]$ , then  $\int_0^\infty w_r(\lambda)d\lambda = \infty$  and the equality (1.15) does not hold in this case.



For all  $T > 0$  we have, by the continuous functional calculus for selfadjoint operators, that

$$\mathcal{M}(w, \mu)(T) = T\mathcal{D}(w, \mu)(T) = \int_0^\infty w(\lambda)[1 - \lambda(T + \lambda)^{-1}] d\mu(\lambda). \quad (1.16)$$

This gives the representation

$$T^r = \frac{\sin(r\pi)}{\pi} \mathcal{M}(w_r, \mu)(T),$$

for  $T > 0$ .

In this paper, we show among others that, if  $\beta \geq A$ ,  $B \geq \alpha > 0$  and  $0 < \delta \leq (B - A)^2 \leq \Delta$  for some constants  $\alpha, \beta, \delta, \Delta$ , then

$$\begin{aligned} 0 &\leq -\frac{1}{24} \delta \mathcal{M}''(w, \mu)(\beta) \\ &\leq \mathcal{M}(w, \mu)\left(\frac{A+B}{2}\right) - \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt \\ &\leq -\frac{1}{24} \Delta \mathcal{M}''(w, \mu)(\alpha) \end{aligned}$$

and

$$\begin{aligned} 0 &\leq -\frac{1}{12} \delta \mathcal{M}''(w, \mu)(\beta) \\ &\leq \int_0^1 \mathcal{M}(w, \mu)((1-t) + tB) dt - \frac{\mathcal{M}(w, \mu)(A) + \mathcal{M}(w, \mu)(B)}{2} \\ &\leq -\frac{1}{12} \Delta \mathcal{M}''(w, \mu)(\alpha). \end{aligned}$$

Applications for power function and logarithm are also provided.

## 2. SOME REPRESENTATIONS

We have the following representation of the Fréchet derivative  $D(\mathcal{M}(w, \mu))$ :

**LEMMA 2.1.** For all  $A > 0$ ,

$$D(\mathcal{M}(w, \mu))(A)(V) = \int_0^\infty \lambda w(\lambda)(\lambda + A)^{-1} V(\lambda + A)^{-1} d\mu(\lambda) \quad (2.1)$$

for all  $V \in S(H)$ , the class of all selfadjoint operators on  $H$ .

**Proof.** The proof follows directly from the fact that the Fréchet derivative of the map  $\text{Inv}(A) = A^{-1}$  is

$$D(\text{Inv})(A)(V) = -A^{-1}VA^{-1}$$

for all  $A > 0$  and  $V \in S(H)$ . □

For the case of second Fréchet derivative  $D^2(\mathcal{M}(w, \mu))$ , we have the representation:

**LEMMA 2.2.** For all  $A > 0$ ,

$$D^2(\mathcal{M}(w, \mu))(A)(V, V) = -2 \int_0^\infty \lambda w(\lambda)(\lambda + A)^{-1} V(\lambda + A)^{-1} V(\lambda + A)^{-1} d\mu(\lambda) \quad (2.2)$$

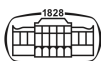
for all  $V \in S(H)$ .

**Proof.** The proof follows directly from the fact that the Fréchet second derivative of the map  $\text{Inv}(A) = A^{-1}$  is

$$D^2(\text{Inv})(A)(V, V) = 2A^{-1}VA^{-1}V^{-1}$$

for all  $A > 0$  and  $V \in S(H)$ . The details are omitted. □

We have the following representation for the transform  $\mathcal{M}(w, \mu)$ :



**THEOREM 2.3.** For all  $A, B > 0$  we have

$$\begin{aligned} \mathcal{M}(w, \mu)(B) &= \mathcal{M}(w, \mu)(A) + \int_0^\infty \lambda w(\lambda)(\lambda + A)^{-1}(B - A)(\lambda + A)^{-1} d\mu(\lambda) \\ &\quad - 2 \int_0^1 (1 - t) \left[ \int_0^\infty \lambda w(\lambda)(\lambda + (1 - t)A + tB)^{-1}(B - A) \right. \\ &\quad \left. \times (\lambda + (1 - t)A + tB)^{-1}(B - A)(\lambda + (1 - t)A + tB)^{-1} d\mu(\lambda) \right] dt. \end{aligned} \tag{2.3}$$

*Proof.* We use the Taylor’s type formula with integral remainder, see for instance [2, p. 112],

$$f(E) = f(C) + D(f)(C)(E - C) + \int_0^1 (1 - t)D^2(f)((1 - t)C + tE)(E - C, E - C)dt \tag{2.4}$$

that holds for functions  $f$  which are of class  $C^2$  on an open and convex subset  $\mathcal{O}$  in the Banach algebra  $B(H)$  and  $C, E \in \mathcal{O}$ .

If we write (2.4) for  $\mathcal{M}(w, \mu)$  and  $A, B > 0$ , we get

$$\begin{aligned} \mathcal{M}(w, \mu)(B) &= \mathcal{M}(w, \mu)(A) + D(\mathcal{M}(w, \mu))(A)(B - A) \\ &\quad + \int_0^1 (1 - t)D^2(\mathcal{M}(w, \mu))((1 - t)A + tB)(B - A, B - A)dt \end{aligned}$$

and by the representations (2.1) and (2.2) we obtain the desired result (2.3). □

We have the following representation of operator Jensen’s gap for the  $n$ -tuple of positive operators  $\mathbf{A} = (A_1, \dots, A_n)$  and probability density  $n$ -tuple  $\mathbf{p} = (p_1, \dots, p_n)$ ,

$$J(\mathbf{A}, \mathbf{p}, \mathcal{M}(w, \mu)) := \mathcal{M}(w, \mu) \left( \sum_{k=1}^n p_k A_k \right) - \sum_{k=1}^n p_k \mathcal{M}(w, \mu)(A_k).$$

**THEOREM 2.4.** We have the representation

$$\begin{aligned} J(\mathbf{A}, \mathbf{p}, \mathcal{M}(w, \mu)) &= 2 \sum_{k=1}^n p_k \int_0^\infty \lambda w(\lambda) \left[ \int_0^1 (1 - t) \left( \lambda + (1 - t) \sum_{j=1}^n p_j A_j + tA_k \right)^{-1} \right. \\ &\quad \times \left( A_k - \sum_{j=1}^n p_j A_j \right) \left( \lambda + (1 - t) \sum_{j=1}^n p_j A_j + tA_k \right)^{-1} \\ &\quad \left. \times \left( A_k - \sum_{j=1}^n p_j A_j \right) \left( \lambda + (1 - t) \sum_{j=1}^n p_j A_j + tA_k \right)^{-1} dt \right] d\mu(\lambda) \\ &\geq 0 \end{aligned} \tag{2.5}$$

for the  $n$ -tuple of positive operators  $\mathbf{A} = (A_1, \dots, A_n)$  and probability density  $n$ -tuple  $\mathbf{p} = (p_1, \dots, p_n)$ . This also shows that  $\mathcal{M}(w, \mu)$  is operator concave on  $(0, \infty)$ .

*Proof.* From the identity (2.3) we get

$$\begin{aligned} D(\mathcal{M}(w, \mu)) \left( \sum_{j=1}^n p_j A_j \right) \left( A_k - \sum_{j=1}^n p_j A_j \right) &+ \mathcal{M}(w, \mu) \left( \sum_{j=1}^n p_j A_j \right) - \mathcal{M}(w, \mu)(A_k) \\ &= 2 \int_0^\infty w(\lambda) \left[ \int_0^1 (1 - t) \left( \lambda + (1 - t) \sum_{j=1}^n p_j A_j + tA_k \right)^{-1} \right. \\ &\quad \left. \times \left( A_k - \sum_{j=1}^n p_j A_j \right) \left( \lambda + (1 - t) \sum_{j=1}^n p_j A_j + tA_k \right)^{-1} \right. \end{aligned}$$



$$\times \left( A_k - \sum_{j=1}^n p_j A_j \right) \left( \lambda + (1-t) \sum_{j=1}^n p_j A_j + t A_k \right)^{-1} dt \Big) d\mu(\lambda) \geq 0$$

for all  $k \in \{1, \dots, n\}$ .

If we multiply this inequality with  $p_k \geq 0$ , take into account that  $\sum_{k=1}^n p_k = 1$  and

$$\begin{aligned} & \sum_{k=1}^n p_k D(\mathcal{M}(w, \mu)) \left( \sum_{j=1}^n p_j A_j \right) \left( A_k - \sum_{j=1}^n p_j A_j \right) \\ &= D(\mathcal{M}(w, \mu)) \left( \sum_{j=1}^n p_j A_j \right) \left( \sum_{k=1}^n p_k A_k - \sum_{j=1}^n p_j A_j \right) \\ &= D(\mathcal{M}(w, \mu)) \left( \sum_{j=1}^n p_j A_j \right) (0) = 0, \end{aligned}$$

then we obtain the desired result (2.5).  $\square$

For a continuous function  $f$  on  $(0, \infty)$  and  $A, B > 0$  we consider the auxiliary function

$$f_{A,B} : [0, 1] \rightarrow \mathbb{R}$$

defined by

$$f_{A,B}(t) := f((1-t)A + tB), \quad t \in [0, 1].$$

We have the following representations of the derivatives:

**LEMMA 2.5.** Assume that the operator function generated by  $f$  is twice Fréchet differentiable in each  $A > 0$ , then for  $B > 0$  we have that  $f_{A,B}$  is twice differentiable on  $[0, 1]$ ,

$$\frac{df_{A,B}(t)}{dt} = D(f)((1-t)A + tB)(B-A) \quad (2.6)$$

and

$$\frac{d^2 f_{A,B}(t)}{dt^2} = D^2(f)((1-t)A + tB)(B-A, B-A) \quad (2.7)$$

for  $t \in [0, 1]$ , where in 0 and 1 the derivatives are the right and left derivatives.

**Proof.** We prove only for the interior points  $t \in (0, 1)$ . Let  $h$  be in a small interval around 0 such that  $t+h \in (0, 1)$ . Then for  $h \neq 0$ ,

$$\begin{aligned} \frac{f_{A,B}(t+h) - f(t)}{h} &= \frac{f((1-(t+h))A + (t+h)B) - f((1-t)A + tB)}{h} \\ &= \frac{f((1-t)A + tB + h(B-A)) - f((1-t)A + tB)}{h} \end{aligned}$$

and by taking the limit over  $h \rightarrow 0$ , we get

$$\begin{aligned} \frac{df_{A,B}(t)}{dt} &= \lim_{h \rightarrow 0} \frac{f_{A,B}(t+h) - f(t)}{h} \\ &= \lim_{h \rightarrow 0} \left[ \frac{f((1-t)A + tB + h(B-A)) - f((1-t)A + tB)}{h} \right] \\ &= D(f)((1-t)A + tB)(B-A), \end{aligned}$$

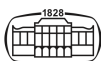
which proves (2.6).

The identity (2.7) follows in a similar way.  $\square$

For the transform  $\mathcal{M}(w, \mu)(t)$  defined in the introduction, we consider the auxiliary function

$$\mathcal{M}(w, \mu)_{A,B}(t) := \mathcal{M}(w, \mu)((1-t)A + tB)$$

where  $A, B > 0$  and  $t \in [0, 1]$ .



**COROLLARY 2.6.** For all  $A, B > 0$  and  $t \in [0, 1]$ ,

$$\begin{aligned} \frac{d\mathcal{M}(w, \mu)_{A,B}(t)}{dt} &= D(\mathcal{M}(w, \mu))((1-t)A + tB)(B-A) \\ &= \int_0^\infty \lambda w(\lambda) (\lambda + (1-t)A + tB)^{-1} (B-A) \times (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \end{aligned} \tag{2.8}$$

and

$$\begin{aligned} \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} &= D^2(\mathcal{M}(w, \mu))((1-t)A + tB)(B-A, B-A) \\ &= -2 \int_0^\infty \lambda w(\lambda) (\lambda + (1-t)A + tB)^{-1} (B-A) \\ &\quad \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda). \end{aligned} \tag{2.9}$$

We observe that if  $f(t) = \mathcal{M}(w, \mu)(t)$ ,  $t > 0$ , in Lemma 2.5, then by the representations from Lemma 2.1 and Lemma 2.2 we obtain the desired equalities (2.8) and (2.9).

### 3. MIDPOINT AND TRAPEZOID INEQUALITIES

We have the following identity for the midpoint rule:

**THEOREM 3.1.** For all  $A, B > 0$  we have the identity

$$\begin{aligned} &\mathcal{M}(w, \mu) \left( \frac{A+B}{2} \right) - \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt \\ &= 2 \int_0^1 \left( t - \frac{1}{2} \right)^2 \left\{ \int_0^1 (1-s) \right. \\ &\quad \times \left[ \int_0^\infty \lambda w(\lambda) \left( \lambda + (1-s) \frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} (B-A) \right. \\ &\quad \times \left( \lambda + (1-s) \frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} (B-A) \\ &\quad \left. \left. \times \left( \lambda + (1-s) \frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} d\mu(\lambda) \right] ds \right\} dt. \end{aligned} \tag{3.1}$$

**Proof.** From (2.3) we have for  $B = E > 0$  and  $A = C > 0$  that

$$\begin{aligned} \mathcal{M}(w, \mu)(E) &= \mathcal{M}(w, \mu)(C) + \int_0^\infty \lambda w(\lambda) (\lambda + C)^{-1} (E - C) (\lambda + C)^{-1} d\mu(\lambda) \\ &\quad - 2 \int_0^1 (1-s) \left[ \int_0^\infty \lambda w(\lambda) (\lambda + (1-s)C + sE)^{-1} (E - C) \right. \\ &\quad \left. \times (\lambda + (1-s)C + sE)^{-1} (E - C) (\lambda + (1-s)C + sE)^{-1} d\mu(\lambda) \right] ds, \end{aligned}$$





which implies for  $E = (1-t)A + tB$ ,  $t \in [0, 1]$  and  $C = \frac{A+B}{2}$ , that

$$\begin{aligned} & \mathcal{M}(w, \mu)((1-t)A + tB) \\ &= \mathcal{M}(w, \mu) \left( \frac{A+B}{2} \right) + \left( t - \frac{1}{2} \right) \int_0^\infty \lambda w(\lambda) \left( \lambda + \frac{A+B}{2} \right)^{-1} (B-A) \left( \lambda + \frac{A+B}{2} \right)^{-1} d\mu(\lambda) \\ & - 2 \left( t - \frac{1}{2} \right)^2 \int_0^1 (1-s) \times \left[ \int_0^\infty w(\lambda) \left( \lambda + (1-s)\frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} (B-A) \right. \\ & \times \left( \lambda + (1-s)\frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} (B-A) \\ & \left. \left( \lambda + (1-s)\frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} d\mu(\lambda) \right] ds. \end{aligned} \quad (3.2)$$

If we integrate (3.2) over  $t \in [0, 1]$ , then we get

$$\begin{aligned} \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt &= \mathcal{M}(w, \mu) \left( \frac{A+B}{2} \right) \\ & + \int_0^1 \left( t - \frac{1}{2} \right) dt \\ & \times \int_0^\infty \lambda w(\lambda) \left( \lambda + \frac{A+B}{2} \right)^{-1} (B-A) \left( \lambda + \frac{A+B}{2} \right)^{-1} d\mu(\lambda) \\ & - 2 \int_0^1 \left( t - \frac{1}{2} \right)^2 \left\{ \int_0^1 (1-s) \right. \\ & \times \left[ \int_0^\infty w(\lambda) \left( \lambda + (1-s)\frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} (B-A) \right. \\ & \times \left( \lambda + (1-s)\frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} (B-A) \\ & \left. \left. \times \left( \lambda + (1-s)\frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} d\mu(\lambda) \right] ds \right\} dt \end{aligned}$$

and since  $\int_0^1 \left( t - \frac{1}{2} \right) dt = 0$ , hence the identity (3.1) is proved.  $\square$

**COROLLARY 3.2.** Assume that  $\beta \geq A$ ,  $B \geq \alpha > 0$  and  $0 < \delta \leq (B-A)^2 \leq \Delta$  for some constants  $\alpha, \beta, \delta, \Delta$ , then

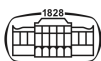
$$\begin{aligned} 0 &\leq -\frac{1}{24} \delta \mathcal{M}''(w, \mu)(\beta) \\ &\leq \mathcal{M}(w, \mu) \left( \frac{A+B}{2} \right) - \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt \\ &\leq -\frac{1}{24} \Delta \mathcal{M}''(w, \mu)(\alpha). \end{aligned} \quad (3.3)$$

**Proof.** Since  $\beta \geq A$ ,  $B \geq \alpha > 0$ , hence

$$\lambda + \alpha \leq \lambda + (1-s)\frac{A+B}{2} + s((1-t)A + tB) \leq \lambda + \beta,$$

for all  $\lambda \geq 0$  and  $t \in [0, 1]$ . This implies that

$$(\lambda + \beta)^{-1} \leq \left( \lambda + (1-s)\frac{A+B}{2} + s((1-t)A + tB) \right)^{-1} \leq (\lambda + \alpha)^{-1} \quad (3.4)$$



for all  $\lambda \geq 0$  and  $t \in [0, 1]$ . If we multiply this both sides with  $B - A$ , then we obtain

$$\begin{aligned}
 (\lambda + \beta)^{-1}(B - A)^2 &\leq (B - A) \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} (B - A) \\
 &\leq (\lambda + \alpha)^{-1}(B - A)^2
 \end{aligned}
 \tag{3.5}$$

for all  $\lambda \geq 0$  and  $t \in [0, 1]$ . Since  $0 < \delta \leq (B - A)^2 \leq \Delta$ , hence  $(\lambda + \beta)^{-1}(B - A)^2 \geq \delta(\lambda + \beta)^{-1}$  and  $(\lambda + \alpha)^{-1}(B - A)^2 \leq (\lambda + \alpha)^{-1}\Delta$ , then by (3.5)

$$\delta(\lambda + \beta)^{-1} \leq (B - A) \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} (B - A) \leq \Delta(\lambda + \alpha)^{-1}
 \tag{3.6}$$

for all  $\lambda \geq 0$  and  $t \in [0, 1]$ . If we multiply both sides with  $(\lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB))^{-1}$  we derive

$$\begin{aligned}
 &\delta(\lambda + \beta)^{-1} \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-2} \\
 &\leq \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} (B - A) \\
 &\times \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} (B - A) \\
 &\times \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} \\
 &\leq \Delta(\lambda + \alpha)^{-1} \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-2}
 \end{aligned}$$

for all  $\lambda \geq 0$  and  $t \in [0, 1]$ . By utilising (3.4) we further obtain the bounds

$$\begin{aligned}
 \delta(\lambda + \beta)^{-3} &\leq \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} (B - A) \\
 &\times \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} (B - A) \\
 &\times \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} \\
 &\leq \Delta(\lambda + \alpha)^{-3}
 \end{aligned}$$

for all  $\lambda \geq 0$  and  $t \in [0, 1]$ . If we multiply by  $2\lambda w(\lambda) (t - \frac{1}{2})^2 (1 - s) \geq 0$  and integrate, then we get

$$\begin{aligned}
 &2\delta \int_0^\infty \lambda w(\lambda)(\lambda + \beta)^{-3} d\mu(\lambda) \int_0^1 \left(t - \frac{1}{2}\right)^2 dt \int_0^1 (1 - s) ds \\
 &\leq 2 \int_0^1 \left(t - \frac{1}{2}\right)^2 \left\{ \int_0^1 (1 - s) \right. \\
 &\times \left[ \int_0^\infty \lambda w(\lambda) \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} (B - A) \right. \\
 &\times \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} (B - A) \\
 &\times \left. \left. \left( \lambda + (1 - s)\frac{A + B}{2} + s((1 - t)A + tB) \right)^{-1} d\mu(\lambda) \right] ds \right\} dt \\
 &\leq 2\Delta \int_0^\infty \lambda w(\lambda)(\lambda + \alpha)^{-3} d\mu(\lambda) \int_0^1 \left(t - \frac{1}{2}\right)^2 dt \int_0^1 (1 - s) ds
 \end{aligned}
 \tag{3.7}$$



and by the identity (3.1) and the fact that

$$\int_0^1 \left(t - \frac{1}{2}\right)^2 dt = \frac{1}{12} \text{ and } \int_0^1 (1-s) ds = \frac{1}{2}$$

we obtain

$$\begin{aligned} \frac{1}{12} \delta \int_0^\infty \lambda w(\lambda)(\lambda + \beta)^{-3} d\mu(\lambda) &\leq \mathcal{M}(w, \mu) \left(\frac{A+B}{2}\right) - \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt \\ &\leq \frac{1}{12} \Delta \int_0^\infty \lambda w(\lambda)(\lambda + \alpha)^{-3} d\mu(\lambda). \end{aligned} \quad (3.8)$$

If we take the derivative in (1.6) over  $t$ , then we get

$$\mathcal{M}'(w, \mu)(t) = \int_0^\infty \frac{\lambda w(\lambda)}{(\lambda + t)^2} d\mu(\lambda), \quad t > 0,$$

and

$$\mathcal{M}''(w, \mu)(t) = -2 \int_0^\infty \frac{\lambda w(\lambda)}{(\lambda + t)^3} d\mu(\lambda), \quad t > 0.$$

This gives

$$\begin{aligned} \int_0^\infty \frac{\lambda w(\lambda)}{(\lambda + \alpha)^3} d\mu(\lambda) &= -\frac{1}{2} \mathcal{M}''(w, \mu)(\alpha), \\ \int_0^\infty \frac{\lambda w(\lambda)}{(\lambda + \beta)^3} d\mu(\lambda) &= -\frac{1}{2} \mathcal{M}''(w, \mu)(\beta) \end{aligned}$$

and by (3.2) we obtain (3.3). □

We have the following identity for the trapezoid rule:

**THEOREM 3.3.** For all  $A, B > 0$  we have the identity

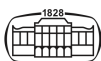
$$\begin{aligned} &\int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt - \frac{\mathcal{M}(w, \mu)(A) + \mathcal{M}(w, \mu)(B)}{2} \\ &= \int_0^1 t(1-t) \left[ \int_0^\infty \lambda w(\lambda)(\lambda + (1-t)A + tB)^{-1} (B-A) \right. \\ &\quad \left. \times (\lambda + (1-t)A + tB)^{-1} (B-A)(\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \right] dt. \end{aligned} \quad (3.9)$$

**Proof.** Using integration by parts for the Bochner integral, we have

$$\begin{aligned} &\frac{1}{2} \int_0^1 t(1-t) \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} dt \\ &= \frac{1}{2} \left[ t(1-t) \frac{d\mathcal{M}(w, \mu)_{A,B}(t)}{dt} \Big|_0^1 - \int_0^1 (1-2t) \frac{d\mathcal{M}(w, \mu)_{A,B}(t)}{dt} dt \right] \\ &= \int_0^1 \left(t - \frac{1}{2}\right) \frac{d\mathcal{M}(w, \mu)_{A,B}(t)}{dt} dt \\ &= \left(t - \frac{1}{2}\right) \mathcal{M}(w, \mu)_{A,B}(t) \Big|_0^1 - \int_0^1 \mathcal{M}(w, \mu)_{A,B}(t) dt \\ &= \frac{1}{2} [\mathcal{M}(w, \mu)_{A,B}(1) + \mathcal{M}(w, \mu)_{A,B}(0)] - \int_0^1 \mathcal{M}(w, \mu)_{A,B}(t) dt, \end{aligned}$$

that gives the identity

$$\frac{\mathcal{M}(w, \mu)(A) + \mathcal{M}(w, \mu)(B)}{2} - \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt = \frac{1}{2} \int_0^1 t(1-t) \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} dt. \quad (3.10)$$



By (2.9) we have

$$\begin{aligned} \frac{1}{2} \int_0^1 t(1-t) \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} dt &= - \int_0^1 t(1-t) \left[ \int_0^\infty \lambda w(\lambda) (\lambda + (1-t)A + tB)^{-1} (B-A) \right. \\ &\quad \left. \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \right] dt. \end{aligned} \tag{3.11}$$

By making use of (3.10) and (3.11) we obtain (3.9). □

We have:

**COROLLARY 3.4.** Assume that  $\beta \geq A, B \geq \alpha > 0$ , and  $0 < \delta \leq (B - A)^2 \leq \Delta$ , then

$$\begin{aligned} 0 &\leq -\frac{1}{12} \delta \mathcal{M}''(w, \mu)(\beta) \\ &\leq \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt - \frac{\mathcal{M}(w, \mu)(A) + \mathcal{M}(w, \mu)(B)}{2} \\ &\leq -\frac{1}{12} \Delta \mathcal{M}''(w, \mu)(\alpha). \end{aligned} \tag{3.12}$$

**Proof.** As in the proof of Corollary 3.2 we have

$$\begin{aligned} &\delta(\lambda + \beta)^{-3} \\ &\leq (\lambda + (1-t)A + tB)^{-1} (B-A) \\ &\quad \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} \\ &\leq \Delta(\lambda + \alpha)^{-3} \end{aligned} \tag{3.13}$$

for all  $\lambda \geq 0$  and  $t \in [0, 1]$ . If we multiply by  $t(1-t)\lambda w(\lambda) \geq 0$  and integrate, then we get

$$\begin{aligned} &\delta \left( \int_0^1 t(1-t) dt \right) \int_0^\infty \lambda w(\lambda) (\lambda + \beta)^{-3} d\mu(\lambda) \\ &\leq \int_0^1 t(1-t) \left[ \int_0^\infty \lambda w(\lambda) (\lambda + (1-t)A + tB)^{-1} (B-A) \right. \\ &\quad \left. \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \right] dt \\ &\leq \Delta \left( \int_0^1 t(1-t) dt \right) \int_0^\infty \lambda w(\lambda) (\lambda + \alpha)^{-3} d\mu(\lambda). \end{aligned} \tag{3.14}$$

Since

$$\begin{aligned} \int_0^1 t(1-t) dt &= \frac{1}{6}, \\ \int_0^\infty \frac{\lambda w(\lambda)}{(\lambda + \alpha)^3} d\mu(\lambda) &= -\frac{1}{2} \mathcal{M}''(w, \mu)(\alpha) \end{aligned}$$

and

$$\int_0^\infty \frac{\lambda w(\lambda)}{(\lambda + \beta)^3} d\mu(\lambda) = -\frac{1}{2} \mathcal{M}''(w, \mu)(\beta),$$

then by (3.14) we derive (3.12). □

We have an alternative identity for the midpoint rule:



**THEOREM 3.5.** For all  $A, B > 0$  we have the identity

$$\begin{aligned}
 & \mathcal{M}(w, \mu) \left( \frac{A+B}{2} \right) - \int_0^1 \mathcal{M}(w, \mu) ((1-t)A + tB) dt \\
 &= \int_0^{1/2} t^2 \left[ \int_0^\infty \lambda w(\lambda) (\lambda + (1-t)A + tB)^{-1} (B-A) \right. \\
 & \quad \left. \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \right] dt \\
 &+ \int_{1/2}^1 (t-1)^2 \left[ \int_0^\infty \lambda w(\lambda) (\lambda + (1-t)A + tB)^{-1} (B-A) \right. \\
 & \quad \left. \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \right] dt.
 \end{aligned} \tag{3.15}$$

*Proof.* Using integration by parts for Bochner's integral, we have

$$\begin{aligned}
 \frac{1}{2} \int_0^{1/2} t^2 \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} dt &= \frac{1}{2} \left[ t^2 \frac{d\mathcal{M}(w, \mu)_{A,B}(t)}{dt} \Big|_0^{1/2} - 2 \int_0^{1/2} t \frac{d\mathcal{M}(w, \mu)_{A,B}(t)}{dt} dt \right] \\
 &= \frac{1}{8} \frac{d\mathcal{M}(w, \mu)_{A,B}(1/2)}{dt} - \int_0^{1/2} t \frac{d\mathcal{M}(w, \mu)_{A,B}(t)}{dt} dt \\
 &= \frac{1}{8} \frac{d\mathcal{M}(w, \mu)_{A,B}(1/2)}{dt} - \left[ t\mathcal{M}(w, \mu)_{A,B}(t) \Big|_0^{1/2} - \int_0^{1/2} \mathcal{M}(w, \mu)_{A,B}(t) dt \right] \\
 &= \frac{1}{8} \frac{d\mathcal{M}(w, \mu)_{A,B}(1/2)}{dt} - \frac{1}{2} \mathcal{M}(w, \mu)_{A,B}(1/2) + \int_0^{1/2} \mathcal{M}(w, \mu)_{A,B}(t) dt
 \end{aligned}$$

and

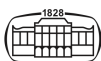
$$\begin{aligned}
 & \frac{1}{2} \int_{1/2}^1 (t-1)^2 \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} dt \\
 &= \frac{1}{2} \left[ (t-1)^2 \frac{d\mathcal{M}(w, \mu)_{A,B}(t)}{dt} \Big|_{1/2}^1 - 2 \int_{1/2}^1 (t-1) \frac{d\mathcal{M}(w, \mu)_{A,B}(t)}{dt} dt \right] \\
 &= -\frac{1}{8} \frac{d\mathcal{M}(w, \mu)_{A,B}(1/2)}{dt} - \left[ (t-1)\mathcal{M}(w, \mu)_{A,B}(t) \Big|_{1/2}^1 - \int_{1/2}^1 \mathcal{M}(w, \mu)_{A,B}(t) dt \right] \\
 &= -\frac{1}{8} \frac{d\mathcal{M}(w, \mu)_{A,B}(1/2)}{dt} - \frac{1}{2} \mathcal{M}(w, \mu)_{A,B}(1/2) + \int_{1/2}^1 \mathcal{M}(w, \mu)_{A,B}(t) dt.
 \end{aligned}$$

If we add these two equalities, then we get

$$\begin{aligned}
 & \frac{1}{2} \int_0^{1/2} t^2 \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} dt + \frac{1}{2} \int_{1/2}^1 (t-1)^2 \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} dt \\
 &= -\mathcal{M}(w, \mu)_{A,B}(1/2) + \int_0^{1/2} \mathcal{M}(w, \mu)_{A,B}(t) dt + \int_{1/2}^1 \mathcal{M}(w, \mu)_{A,B}(t) dt \\
 &= \int_0^1 \mathcal{M}(w, \mu)_{A,B}(t) dt - \mathcal{M}(w, \mu)_{A,B}(1/2).
 \end{aligned} \tag{3.16}$$

By (2.9) we obtain

$$\begin{aligned}
 & \frac{1}{2} \int_0^{1/2} t^2 \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} dt \\
 &= - \int_0^{1/2} t^2 \left[ \int_0^\infty \lambda w(\lambda) (\lambda + (1-t)A + tB)^{-1} (B-A) \right. \\
 & \quad \left. \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \right] dt
 \end{aligned} \tag{3.17}$$



and

$$\begin{aligned} & \frac{1}{2} \int_{1/2}^1 (t-1)^2 \frac{d^2 \mathcal{M}(w, \mu)_{A,B}(t)}{dt^2} dt \\ &= - \int_{1/2}^1 (t-1)^2 \left[ \int_0^\infty \lambda w(\lambda) (\lambda + (1-t)A + tB)^{-1} (B-A) \right. \\ & \quad \left. \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \right] dt. \end{aligned} \tag{3.18}$$

By employing (3.16)-(3.18) we derive the desired result (3.15). □

**REMARK 3.6.** By making use of the identity (3.15) one can obtain the same upper and lower bounds for the midpoint rule as those in Corollary 3.2.

#### 4. SOME EXAMPLES

The case of operator monotone functions is as follows:

**PROPOSITION 4.1.** Assume that the function  $f : [0, \infty) \rightarrow \mathbb{R}$  is operator monotone in  $[0, \infty)$  and has the representation (1.9), then for  $A, B > 0$ ,

$$\begin{aligned} f(B) &= f(A) + b(B-A) + \int_0^\infty \lambda^2 (\lambda + A)^{-1} (B-A) (\lambda + A)^{-1} d\mu(\lambda) \\ & - 2 \int_0^1 (1-t) \left[ \int_0^\infty \lambda^2 (\lambda + (1-t)A + tB)^{-1} (B-A) \right. \\ & \quad \left. \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \right] dt. \end{aligned} \tag{4.1}$$

*Proof.* From (1.9) we get

$$\mathcal{M}(\ell, \mu)(t) = f(t) - f(0) - bt,$$

where  $a \in \mathbb{R}$ ,  $\ell(\lambda) = \lambda$ ,  $b \geq 0$  and  $\mu$  is a positive measure on  $(0, \infty)$ .

Then

$$\mathcal{M}(\ell, \mu)(B) = f(B) - f(0) - bB, \quad \mathcal{M}(\ell, \mu)(A) = f(A) - f(0) - bA$$

and by (2.3) we derive

$$\begin{aligned} f(B) - f(0) - bB &= f(A) - f(0) - bA + \int_0^\infty \lambda^2 (\lambda + A)^{-1} (B-A) (\lambda + A)^{-1} d\mu(\lambda) \\ & - 2 \int_0^1 (1-t) \left[ \int_0^\infty \lambda^2 (\lambda + (1-t)A + tB)^{-1} (B-A) \right. \\ & \quad \left. \times (\lambda + (1-t)A + tB)^{-1} (B-A) (\lambda + (1-t)A + tB)^{-1} d\mu(\lambda) \right] dt, \end{aligned}$$

which is equivalent to (4.1). □

The case of operator monotone functions for the Jensen's gap is as follows:

**PROPOSITION 4.2.** Assume that the function  $f : (0, \infty) \rightarrow \mathbb{R}$  is operator monotone in  $(0, \infty)$  and has the representation (1.9). Then,

$$\begin{aligned} f\left(\sum_{k=1}^n p_k A_k\right) - \sum_{k=1}^n p_k f(A_k) &= 2 \int_0^\infty \lambda^2 \sum_{k=1}^n p_k \left[ \int_0^1 (1-t) \left( \lambda + (1-t) \sum_{j=1}^n p_j A_j + tA_k \right)^{-1} \right. \\ & \quad \times \left( A_k - \sum_{j=1}^n p_j A_j \right) \left( \lambda + (1-t) \sum_{j=1}^n p_j A_j + tA_k \right)^{-1} \\ & \quad \left. \times \left( A_k - \sum_{j=1}^n p_j A_j \right) \left( \lambda + (1-t) \sum_{j=1}^n p_j A_j + tA_k \right)^{-1} dt \right] d\mu(\lambda) \geq 0 \end{aligned} \tag{4.2}$$

for the  $n$ -tuple of positive operators  $\mathbf{A} = (A_1, \dots, A_n)$  and probability density  $n$ -tuple  $\mathbf{p} = (p_1, \dots, p_n)$ .



The proof follows by Theorem 2.4 applied for

$$\mathcal{M}(\ell, \mu)(t) = f(t) - f(0) - bt,$$

where  $a \in \mathbb{R}$ ,  $\ell(\lambda) = \lambda$ ,  $b \geq 0$  and  $\mu$  is a positive measure on  $(0, \infty)$ .

We have the following midpoint and trapezoid inequalities for operator monotone functions:

**PROPOSITION 4.3.** Assume that the function  $f : (0, \infty) \rightarrow \mathbb{R}$  is operator monotone in  $(0, \infty)$ . If  $\beta \geq A$ ,  $B \geq \alpha > 0$  and  $0 < \delta \leq (B - A)^2 \leq \Delta$ , then

$$\begin{aligned} 0 &\leq -\frac{1}{24} \delta f''(\beta) \leq f\left(\frac{A+B}{2}\right) - \int_0^1 f((1-t)A + tB) dt \\ &\leq -\frac{1}{24} \Delta f''(\alpha) \end{aligned} \quad (4.3)$$

and

$$0 \leq -\frac{1}{12} \delta f''(\beta) \leq \int_0^1 f((1-t)A + tB) dt - \frac{f(A) + f(B)}{2} \leq -\frac{1}{12} \Delta f''(\alpha). \quad (4.4)$$

**Proof.** From (1.9) we get

$$\mathcal{M}(\ell, \mu)(t) = f(t) - f(0) - bt,$$

where  $a \in \mathbb{R}$ ,  $\ell(\lambda) = \lambda$ ,  $b \geq 0$  and  $\mu$  is a positive measure on  $(0, \infty)$ .

Then

$$\begin{aligned} \mathcal{M}(w, \mu)\left(\frac{A+B}{2}\right) &= f\left(\frac{A+B}{2}\right) - f(0) - b\frac{A+B}{2}, \\ \frac{\mathcal{M}(w, \mu)(A) + \mathcal{M}(w, \mu)(B)}{2} &= \frac{f(A) + f(B)}{2} - f(0) - b\frac{A+B}{2}, \\ \int_0^1 \mathcal{M}(w, \mu)((1-t)A + tB) dt &= \int_0^1 f((1-t)A + tB) dt - f(0) - b\frac{A+B}{2} \end{aligned}$$

and by Corollary 3.2 and 3.4 we derive (4.3) and (4.4).  $\square$

**REMARK 4.4.** If  $\beta \geq A$ ,  $B \geq \alpha > 0$  and  $0 < \delta \leq (B - A)^2 \leq \Delta$ , then for  $r \in (0, 1]$  we have the power inequalities

$$0 \leq \frac{1}{24} r(1-r) \delta \beta^{r-2} \leq \left(\frac{A+B}{2}\right)^r - \int_0^1 ((1-t)A + tB)^r dt \leq \frac{1}{24} r(1-r) \Delta \alpha^{r-2} \quad (4.5)$$

and

$$0 \leq \frac{1}{12} r(1-r) \delta \beta^{r-2} \leq \int_0^1 ((1-t)A + tB)^r dt - \frac{A^r + B^r}{2} \leq \frac{1}{12} r(1-r) \Delta \alpha^{r-2}. \quad (4.6)$$

We also have the logarithmic inequalities

$$0 \leq \frac{\delta}{24\beta} \leq \ln\left(\frac{A+B}{2}\right) - \int_0^1 \ln((1-t)A + tB) dt \leq \frac{\Delta}{24\alpha} \quad (4.7)$$

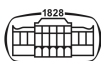
and

$$0 \leq \frac{\delta}{12\beta} \leq \int_0^1 \ln((1-t)A + tB) dt - \frac{\ln A + \ln B}{2} \leq \frac{\Delta}{12\alpha}, \quad (4.8)$$

if  $\beta \geq A$ ,  $B \geq \alpha > 0$  and  $0 < \delta \leq (B - A)^2 \leq \Delta$ .

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