

Towards a new bound for a matrix norm

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ABSTRACT. In this paper are given refinements of several classical inequalities like Jensen, Young and Heinz which are then applied to obtain new improvements of recent results. We also give a new bound for a matrix norm expression, related to a matrix inequality of Bhatia and Davis.

1. INTRODUCTION

It is well known [4, 7] that a continuous function, f , convex in a real interval $I \subseteq \mathbb{R}$ has the property $f\left(\frac{1}{P_n} \sum_{k=1}^n p_k x_k\right) \leq \frac{1}{P_n} \sum_{k=1}^n p_k f(x_k)$, the Jensen inequality, where $x_k \in I, 1 \leq k \leq n$ are given data points and p_1, p_2, \dots, p_n is a set of nonnegative real numbers constrained by $\sum_{k=1}^n p_k = P_j$. If f is concave the inequality is reversed.

The classical Young inequality for scalars, which states that for any nonnegative real numbers $a, b \geq 0$ and $0 \leq v \leq 1$ we have $a^v b^{1-v} \leq va + (1-v)b$, can also be deduced as a direct consequence of Jensen inequality, for $f = \ln x$.

Furthermore from the Young inequality one can deduce the Heinz inequality, which states that for any nonnegative real numbers $a, b \geq 0$ and $0 \leq v \leq 1$ we have the following $H_v(a, b) \leq \frac{a+b}{2}$, where $2H_v(a, b) = a^v b^{1-v} + a^{1-v} b^v$.

Let \mathbb{M}_n be the space of $n \times n$ matrices and $\|\cdot\|$ any unitary invariant norm on \mathbb{M}_n . Also for all $A \in \mathbb{M}_n$ and for all unitary matrices $U, V \in \mathbb{M}_n$, we have that $\|UAV\| = \|A\|$. Now if $A = [a_{ij}] \in \mathbb{M}_n$, then the following norm is called the Hilbert-Schmidt norm,

$$\|A\|_2 = \left(\sum_{i,j=1}^n |a_{ij}|^2\right)^{1/2}. \text{ (see [3])}$$

2. REFINEMENT OF JENSEN INEQUALITY AND APPLICATIONS

Many refinements of Jensen inequality have been presented in the recent literature, see [2, 8, 9, 10]. We present here another one, which will then be applied to refine the Young and Heinz inequalities.

Theorem 2.1. *Let f be a convex function on interval $[0, \infty)$, $a, b \geq 0$ and $1 \geq v, u \geq 0$, then if*

$$\begin{aligned} i. 0 \leq v \leq u : f(va + (1-v)b) &\leq \frac{v}{u} f(ua + (1-u)b) + \left(1 - \frac{v}{u}\right) f(b) \\ &\leq v f(a) + (1-v) f(b), \end{aligned}$$

$$\begin{aligned} ii. u \leq v \leq 1 : f(va + (1-v)b) &\leq \frac{v-u}{1-u} f(a) + \left(1 - \frac{v-u}{1-u}\right) f(ua + (1-u)b) \\ &\leq v f(a) + (1-v) f(b), \end{aligned}$$

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Proof. *i.* $0 \leq v \leq u$. We express $va + (1 - v)b$ like $\frac{v}{u}(ua + (1 - u)b) + \left(1 - \frac{v}{u}\right)b$, where $\frac{v}{u} \leq 1$. Then by applying the Jensen inequality for the nonnegative numbers $ua + (1 - u)b$ and b , we obtain

$$f(va + (1 - v)b) = f\left(\frac{v}{u}(ua + (1 - u)b) + \left(1 - \frac{v}{u}\right)b\right) \leq \frac{v}{u}f(ua + (1 - u)b) + \left(1 - \frac{v}{u}\right)f(b)$$

and applying again Jensen inequality for a and b , we get

$$\frac{v}{u}f(ua + (1 - u)b) + \left(1 - \frac{v}{u}\right)f(b) \leq \frac{v}{u}(uf(a) + (1 - u)f(b)) + \left(1 - \frac{v}{u}\right)f(b),$$

which is equal to $vf(a) + (1 - v)f(b)$ and we are done.

ii. $u \leq v \leq 1$. We consider $va + (1 - v)b = \frac{v-u}{1-u}a + \left(1 - \frac{v-u}{1-u}\right)(ua + (1 - u)b)$, so applying Jensen inequality for nonnegative numbers a and $ua + (1 - u)b$, yields

$$\begin{aligned} f(va + (1 - v)b) &= f\left(\frac{v-u}{1-u}a + \left(1 - \frac{v-u}{1-u}\right)(ua + (1 - u)b)\right) \\ &\leq \frac{v-u}{1-u}f(a) + \left(1 - \frac{v-u}{1-u}\right)f(ua + (1 - u)b) \end{aligned}$$

and applying again Jensen inequality for a and b , we conclude

$$\frac{v-u}{1-u}f(a) + \frac{1-v}{1-u}f(ua + (1 - u)b) \leq \frac{v-u}{1-u}f(a) + \frac{1-v}{1-u}(uf(a) + (1 - u)f(b)),$$

which is equal to $vf(a) + (1 - v)f(b)$ and we are done. □

As can be noticed, the results from the previous Theorem can be considered as two different refinements of the Jensen inequality. However, they only differ by the choosing of u . Also both inequalities reverse when f is concave.

Using the previous result we refine the Young and Heinz inequalities, as follows

Theorem 2.2. (Refinements of Young Inequality) *Let $a, b \geq 0$ and $1 \geq v, u \geq 0$, then if*

$$\begin{aligned} i. \quad 0 \leq v \leq u : \quad &va + (1 - v)b \geq (ua + (1 - u)b)^{\frac{v}{u}} b^{1-\frac{v}{u}} \geq a^v b^{1-v}, \\ ii. \quad u \leq v \leq 1 : \quad &va + (1 - v)b \geq a^{\frac{v-u}{1-u}} (ua + (1 - u)b)^{1-\frac{v-u}{1-u}} \geq a^v b^{1-v}. \end{aligned}$$

Proof. Considering the previous Theorem applied for function $f = \ln(x)$, which is concave, so both inequalities reverse and thus follows the conclusion. □

Theorem 2.3. (Refinements of Heinz Inequality) *Let $a, b \geq 0$ and $1 \geq v, u \geq 0$, then if*

$$\begin{aligned} i. \quad 0 \leq v \leq u : \quad &\frac{a+b}{2} \geq \frac{(ua + (1 - u)b)^{\frac{v}{u}} b^{1-\frac{v}{u}} + (ub + (1 - u)a)^{\frac{v}{u}} a^{1-\frac{v}{u}}}{2} \geq H_v(a, b), \\ ii. \quad u \leq v \leq 1 : \quad &\frac{a+b}{2} \geq \frac{a^{\frac{v-u}{1-u}} (ua + (1 - u)b)^{1-\frac{v-u}{1-u}} + b^{\frac{v-u}{1-u}} (ub + (1 - u)a)^{1-\frac{v-u}{1-u}}}{2} \geq H_v(a, b). \end{aligned}$$

Proof. It follows directly from the previous Theorem by summing the inequalities obtained for a, b with the ones obtained for b, a and divided by two. □

In order to delineate the impact of the results we choose a numerical example for the concave function $\ln(x)$ where $a, b \geq 0$ and $1 \geq v \geq 0$. We have the following results

- (1) *Jensen inequality* : $va + (1 - v)b \geq a^v b^{1-v}$.
- (2) *Inequality from [6]* : $va + (1 - v)b \geq a^v b^{1-v} + \min\{v, 1 - v\}(\sqrt{a} - \sqrt{b})^2$.
- (3) *Theorem 2.1* ($0 \leq v \leq u \leq 1$) : $va + (1 - v)b \geq (ua + (1 - u)b)^{\frac{v}{u}} b^{1-\frac{v}{u}}$.

$$(4) \textit{Theorem 2.1} (0 \leq u \leq v \leq 1) : va + (1 - v)b \geq a^{\frac{v-u}{1-u}} (ua + (1 - u)b)^{1 - \frac{v-u}{1-u}}.$$

It is simple to observe that the result from [6], inequality (2) is a refinement of Jensen inequality (1). In the next section we prove that inequalities (3) and (4) are refinements of inequality (2).

Numerically, the inequalities (1),(2) and (3), for $a = 1.1, b = 2.3$ and $v = 0.35, u = 0.4$ are

$$(1) \textit{Jensen inequality} : 0.35 * 1.1 + (1 - 0.35) * 2.3 > 1.1^{0.35} * 2.3^{1 - 0.35} \Leftrightarrow 1.88 > 1.77669\dots$$

$$(2) \textit{Inequality from [6]} : 0.35 * 1.1 + (1 - 0.35) * 2.3 > 1.1^{0.35} * 2.3^{1 - 0.35} + 0.35 * (\sqrt{1.1} - \sqrt{2.3})^2 \Leftrightarrow 1.88 > 1.85327\dots$$

$$(3) \textit{Theorem 2.1} : 0.35 * 1.1 + (1 - 0.35) * 2.3 > (0.4 * 1.1 + (1 - 0.4) * 2.3)^{\frac{0.35}{0.4}} * 2.3^{1 - \frac{0.35}{0.4}} \Leftrightarrow 1.88 > 1.87404\dots$$

Now if we consider $a = 1.1, b = 2.3$ and $v = 0.35, u = 0.32$, we have

$$(1) \textit{Jensen inequality} : 0.35 * 1.1 + (1 - 0.35) * 2.3 > 1.1^{0.35} * 2.3^{1 - 0.35} \Leftrightarrow 1.88 > 1.77669\dots$$

$$(2) \textit{Inequality from [6]} : 0.35 * 1.1 + (1 - 0.35) * 2.3 > 1.1^{0.35} * 2.3^{1 - 0.35} + 0.35 * (\sqrt{1.1} - \sqrt{2.3})^2 \Leftrightarrow 1.88 > 1.85327\dots$$

$$(4) \textit{Theorem 2.1} : 0.35 * 1.1 + (1 - 0.35) * 2.3 > 1.1^{\frac{0.35 - 0.32}{1 - 0.32}} (0.32 * 1.1 + (1 - 0.32) * 2.3)^{1 - \frac{0.35 - 0.32}{1 - 0.32}} \Leftrightarrow 1.88 > 1.86966\dots$$

3. REFINEMENTS OF SOME RECENT RESULTS

We continue with a refinement of a result presented in [6] as Theorem 2.1, which states

Theorem 3.4. (F. Kittaneh and Y. Manasrah) *If $a, b \geq 0$ and $0 \leq v \leq 1$, then*

$$a^v b^{1-v} + r_0 (\sqrt{a} - \sqrt{b})^2 \leq va + (1 - v)b,$$

where $r_0 = \min\{v, 1 - v\}$.

Considering the refinements of the Young inequality presented in Theorem 2.2, one obtains

Theorem 3.5. *If $a, b \geq 0$ and $0 \leq v, u \leq 1$, then*

$$va + (1 - v)b \geq r_0 (\sqrt{a} - \sqrt{b})^2 + R_0 \geq r_0 (\sqrt{a} - \sqrt{b})^2 + a^v b^{1-v},$$

where $r_0 = \min\{v, 1 - v\}$ and

$$R_0 = \begin{cases} (u\sqrt{ab} + (1 - u)b)^{\frac{2v}{u}} b^{1 - \frac{2v}{u}} & \text{if } 0 \leq 2v \leq u \text{ and } r_0 = v, \\ (ua + (1 - u)\sqrt{ab})^{\frac{2v-1}{u}} \sqrt{ab}^{1 - \frac{2v-1}{u}} & \text{if } 0 \leq 2v - 1 \leq u \text{ and } r_0 = 1 - v, \\ \sqrt{ab}^{\frac{2v-u}{1-u}} (u\sqrt{ab} + (1 - u)b)^{1 - \frac{2v-u}{1-u}} & \text{if } u \leq 2v \leq 1 \text{ and } r_0 = v, \\ a^{\frac{2v-1-u}{1-u}} (ua + (1 - u)\sqrt{ab})^{1 - \frac{2v-1-u}{1-u}} & \text{if } u \leq 2v - 1 \leq 1 \text{ and } r_0 = 1 - v. \end{cases}$$

Proof. The first two inequalities (concerning the first two expressions of R_0) correspond to the first refinement of the Young inequality presented in Theorem 2.2, as follows, for $0 \leq v \leq u$,

$$va + (1 - v)b \geq (ua + (1 - u)b)^{\frac{v}{u}} b^{1 - \frac{v}{u}} \geq a^v b^{1-v}.$$

So if $r_0 = v$ ($v < 1/2$) then

$$va + (1 - v)b - v(\sqrt{a} - \sqrt{b})^2 = 2v\sqrt{ab} + (1 - 2v)b$$

and applying the previous inequality, where $a = \sqrt{ab}$, $b = b$, $v = 2v$, yields

$$va + (1 - v)b - v(\sqrt{a} - \sqrt{b})^2 \geq (u\sqrt{ab} + (1 - u)b)^{\frac{2v}{u}} b^{1 - \frac{2v}{u}} \geq \sqrt{ab}^{2v} b^{1 - 2v} = a^v b^{1 - v},$$

where $0 \leq 2v \leq u$.

For the other case, when $r_0 = 1 - v$ ($v > 1/2$), we consider

$$va + (1 - v)b - (1 - v)(\sqrt{a} - \sqrt{b})^2 = (2v - 1)a + 2(1 - v)\sqrt{ab}$$

and applying again the previous inequality (first refinement of the Young inequality from Theorem 2.2), this time for $a = a$, $b = \sqrt{ab}$, $v = 2v - 1$, we obtain

$$va + (1 - v)b - (1 - v)(\sqrt{a} - \sqrt{b})^2 \geq (ua + (1 - u)\sqrt{ab})^{\frac{2v - 1}{u}} \sqrt{ab}^{1 - \frac{2v - 1}{u}} \geq a^{2v - 1} \sqrt{ab}^{2(1 - v)} = a^v b^{1 - v},$$

where $0 \leq 2v - 1 \leq u$.

The other two inequalities can be deduced following the above steps, this time using the second refinement of the Young inequality, as shown in Theorem 2.2, for $u \leq v \leq 1$,

$$va + (1 - v)b \geq a^{\frac{v - u}{1 - u}} (ua + (1 - u)b)^{1 - \frac{v - u}{1 - u}} \geq a^v b^{1 - v}.$$

□

In [11], Theorem 2.1 presents a refinement of the Heinz inequality, as follows

Theorem 3.6. (L. Zou and Y. Jiang) *Let $a, b \geq 0$ and $0 \leq v \leq 1$. If $r_0 = \min\{v, 1 - v\}$, then*

$$2H_v(a, b) \leq \begin{cases} (1 - 4r_0)(a + b) + 4r_0(a^{1/4}b^{3/4} + a^{3/4}b^{1/4}), & v \in [0, 1/4] \cup [3/4, 1], \\ 2(4r_0 - 1)\sqrt{ab} + 2(1 - 2r_0)(a^{1/4}b^{3/4} + a^{3/4}b^{1/4}), & v \in [1/4, 3/4]. \end{cases}$$

This result is in fact a refinement of an inequality presented in [6], based on Theorem 3.4, which states that for $a, b \geq 0$, $0 \leq v \leq 1$ and $r_0 = \min\{v, 1 - v\}$,

$$H_v(a, b) + r_0(\sqrt{a} - \sqrt{b})^2 \leq \frac{a + b}{2}.$$

The demonstration of the previous Theorem is based on the following

Lemma 3.1. *Let f be a real valued convex function on an interval $[a, b]$. For any $x_1 \leq x_2 \in [a, b]$, we have*

$$f(x) \leq \frac{f(x_2) - f(x_1)}{x_2 - x_1}x - \frac{x_1f(x_2) - x_2f(x_1)}{x_2 - x_1}, \quad x \in (x_1, x_2).$$

Proof. The inequality is in fact the Jensen inequality considering that for any $x \in (x_1, x_2)$, there exists $\alpha \in (0, 1)$ such that $x = \alpha x_1 + (1 - \alpha)x_2$ and then the inequality transforms into

$$f(\alpha x_1 + (1 - \alpha)x_2) \leq \frac{f(x_2) - f(x_1)}{x_2 - x_1}(\alpha x_1 + (1 - \alpha)x_2) - \frac{x_1f(x_2) - x_2f(x_1)}{x_2 - x_1},$$

where the right hand side equals $\alpha f(x_1) + (1 - \alpha)f(x_2)$, after calculations. □

So applying the refinements for the Jensen inequality presented in Theorem 2.1, to the previous Lemma, yields

Lemma 3.2. *Let f be a real valued convex function on an interval $[a, b]$ and $x_1 \leq x_2 \in [a, b]$, then for any $x \in (x_1, x_2)$, i.e. $\exists \alpha \in (0, 1)$, such that $x = \alpha x_1 + (1 - \alpha)x_2$,*

$$f(x) \leq R \leq \frac{f(x_2) - f(x_1)}{x_2 - x_1}x - \frac{x_1f(x_2) - x_2f(x_1)}{x_2 - x_1},$$

where

$$R = \begin{cases} \frac{\alpha}{\beta} f(\beta x_1 + (1 - \beta)x_2) + \left(1 - \frac{\alpha}{\beta}\right) f(x_2), & \forall \beta \in (0, 1), \text{ with } \alpha \leq \beta, \\ \frac{\alpha - \beta}{1 - \beta} f(x_1) + \left(1 - \frac{\alpha - \beta}{1 - \beta}\right) f(\beta x_1 + (1 - \beta)x_2), & \forall \beta \in (0, 1), \text{ with } \beta \leq \alpha. \end{cases}$$

Proof. It follows from Theorem 2.1 and Lemma 3.1. □

We continue presenting a refinement of Theorem 3.6, as follows

Theorem 3.7. *Let $a, b \geq 0$ and $0 \leq v \leq 1$. If $r_0 = \min\{v, 1 - v\}$, then*

$$2H_v(a, b) \leq \begin{cases} R_1 \leq (1 - 4r_0)(a + b) + 4r_0(a^{1/4}b^{3/4} + a^{3/4}b^{1/4}), & v \in [0, 1/4], \\ R_2 \leq 2(4r_0 - 1)\sqrt{ab} + 2(1 - 2r_0)(a^{1/4}b^{3/4} + a^{3/4}b^{1/4}), & v \in [1/4, 1/2], \\ R_3 \leq 2(4r_0 - 1)\sqrt{ab} + 2(1 - 2r_0)(a^{1/4}b^{3/4} + a^{3/4}b^{1/4}), & v \in [1/2, 3/4], \\ R_4 \leq (1 - 4r_0)(a + b) + 4r_0(a^{1/4}b^{3/4} + a^{3/4}b^{1/4}), & v \in [3/4, 1], \end{cases}$$

with

$$\begin{aligned} \frac{R_1}{2} &= \begin{cases} \frac{1-4v}{u} H_{(1-u)/4}(a, b) + \left(1 - \frac{1-4v}{u}\right) H_{1/4}(a, b), & \forall u \in (0, 1), \text{ with } 1 \leq 4v + u, \\ \frac{1-4v-u}{1-u} H_0(a, b) + \left(1 - \frac{1-4v-u}{1-u}\right) H_{(1-u)/4}(a, b), & \forall u \in (0, 1), \text{ with } 4v + u \leq 1, \end{cases} \\ \frac{R_2}{2} &= \begin{cases} \frac{2-4v}{u} H_{(2-u)/4}(a, b) + \left(1 - \frac{2-4v}{u}\right) H_{1/2}(a, b), & \forall u \in (0, 1), \text{ with } 2 \leq 4v + u, \\ \frac{2-4v-u}{1-u} H_{1/4}(a, b) + \left(1 - \frac{2-4v-u}{1-u}\right) H_{(2-u)/4}(a, b), & \forall u \in (0, 1), \text{ with } 4v + u \leq 2, \end{cases} \\ \frac{R_3}{2} &= \begin{cases} \frac{3-4v}{u} H_{(3-u)/4}(a, b) + \left(1 - \frac{3-4v}{u}\right) H_{3/4}(a, b), & \forall u \in (0, 1), \text{ with } 3 \leq 4v + u, \\ \frac{3-4v-u}{1-u} H_{1/2}(a, b) + \left(1 - \frac{3-4v-u}{1-u}\right) H_{(3-u)/4}(a, b), & \forall u \in (0, 1), \text{ with } 4v + u \leq 3, \end{cases} \\ \frac{R_4}{2} &= \begin{cases} \frac{4(1-v)}{u} H_{(4-u)/4}(a, b) + \left(1 - \frac{4(1-v)}{u}\right) H_1(a, b), & \forall u \in (0, 1), \text{ with } 4 \leq 4v + u, \\ \frac{4(1-v)-u}{1-u} H_{3/4}(a, b) + \left(1 - \frac{4(1-v)-u}{1-u}\right) H_{(4-u)/4}(a, b), & \forall u \in (0, 1), \text{ with } 4v + u \leq 4. \end{cases} \end{aligned}$$

Proof. For each of the three double inequalities we will apply Lemma 3.2, for $f(v) = 2H_v(a, b)$, $0 \leq v \leq 1$, which is obviously convex.

For $v \in [0, 1/4]$, there exists $\alpha \in [0, 1]$ such that $v = \alpha 0 + (1 - \alpha)1/4$, whence $\alpha = 1 - 4v$. So applying Lemma 3.2 for $f \equiv 2H_v(a, b)$, $\alpha = 1 - 4v$, $\beta = u$, yields the wanted result.

For $v \in [1/4, 1/2]$, there exists $\alpha \in [0, 1]$ such that $v = \alpha 1/4 + (1 - \alpha)1/2$, whence $\alpha = 2 - 4v$. So applying Lemma 3.2 for $f \equiv 2H_v(a, b)$, $\alpha = 2 - 4v$, $\beta = u$, we get the wanted result.

For $v \in [1/2, 3/4]$, there exists $\alpha \in [0, 1]$ such that $v = \alpha 1/2 + (1 - \alpha)3/4$, whence $\alpha = 3 - 4v$. So applying Lemma 3.2 for $f \equiv 2H_v(a, b)$, $\alpha = 3 - 4v$, $\beta = u$, we obtain the result.

And finally for $v \in [3/4, 1]$, there exists $\alpha \in [0, 1]$ such that $v = \alpha 3/4 + (1 - \alpha)1$, whence $\alpha = 4(1 - v)$. Using Lemma 3.2 for $f \equiv 2H_v(a, b)$, $\alpha = 4(1 - v)$, $\beta = u$ we are done. □

4. A NEW MATRIX NORM INEQUALITY

Some new refinements of a matrix inequality of R. Bhatia and C. Davis from [1], have been presented in [6, 5]. These state that for $A, B, X \in \mathbb{M}_n$, with A, B positive semidefinite and $0 \leq v \leq 1$, then

$$2\|A^{1/2}XB^{1/2}\| \leq \|A^vXB^{1-v} + A^{1-v}XB^v\| \leq \|AX + XB\|.$$

We are interested to obtain a new bound for the expression $\|A^vXB^{1-v} + A^{1-v}XB^v\|_2$, for which we will make use of the first refinement of the Heinz inequality presented in Theorem 2.3 as follows for suitable positive semidefinite matrices C and D

Theorem 4.8. *Let $A, X, B \in \mathbb{M}_n$ such that A and B are positive semidefinite and $0 \leq v \leq 1$, then*

$$\|A^v X B^{1-v} + A^{1-v} X B^v\|_2^2 \leq \|A^{1-v/u} X C^{v/u} + D^{v/u} X B^{1-v/u}\|_2^2,$$

for all $0 < u \leq v \leq 1$, where $C, D \in \mathbb{M}_n$ are suitable positive semidefinite matrices.

Proof. Because A and B are positive semidefinite, exists unitary matrices $U, V \in \mathbb{M}_n$ such that $A = U\Lambda_1 U^*$ and $B = V\Lambda_2 V^*$, with $\Lambda_1 = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_n), \Lambda_2 = \text{diag}(\mu_1, \mu_2, \dots, \mu_n)$ and $\lambda_i, \mu_i \geq 0, i = 1, \dots, n$. Let $C = V\Lambda_3 V^*, D = U\Lambda_4 U^*$, with $\Lambda_3 = u\Lambda_2 + (1-u)\Lambda_1, \Lambda_4 = u\Lambda_1 + (1-u)\Lambda_2$. Considering $Y = U^* X V = [y_{ij}]$ and applying the first refinement of Heinz inequality from Theorem 2.3, yields

$$\begin{aligned} \|A^v X B^{1-v} + A^{1-v} X B^v\|_2^2 &= \|U (\Lambda_1^v Y \Lambda_2^{1-v} + \Lambda_1^{1-v} Y \Lambda_2^v) V^*\|_2^2 = \sum_{i,j=1}^n [\lambda_i^v \mu_j^{1-v} + \lambda_i^{1-v} \mu_j^v]^2 |y_{ij}|^2 \\ &\leq \sum_{i,j=1}^n \left[(u\lambda_i + (1-u)\mu_j)^{v/u} \mu_j^{1-v/u} + (u\mu_j + (1-u)\lambda_i)^{v/u} \lambda_i^{1-v/u} \right]^2 |y_{ij}|^2 \\ &= \sum_{i,j=1}^n \left[\lambda_i^{1-v/u} (u\mu_j + (1-u)\lambda_i)^{v/u} + (u\lambda_i + (1-u)\mu_j)^{v/u} \mu_j^{1-v/u} \right]^2 |y_{ij}|^2 \\ &= \|U (\Lambda_1^{1-v/u} Y \Lambda_3^{v/u} + \Lambda_4^{v/u} Y \Lambda_2^{1-v/u}) V^*\|_2^2 = \|A^{1-v/u} X C^{v/u} + D^{v/u} X B^{1-v/u}\|_2^2, \end{aligned}$$

because $\Lambda_3 = u\Lambda_2 + (1-u)\Lambda_1, \Lambda_4 = u\Lambda_1 + (1-u)\Lambda_2$ and we are done. □

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