JENSEN-TYPE INEQUALITIES FOR LOG-CONVEX FUNCTIONS

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ABSTRACT. The main result of this paper is to give refinement and reverse the celebrated Jensen's inequality. We also present a stronger estimate for the first inequality in the Hermite-Hadamard inequality. We directly apply our results to establish several operator inequalities.

1. Introduction

Let $\mathcal{B}(\mathcal{H})$ be the C^* -algebra of all bounded linear operators on a Hilbert space \mathcal{H} . As customary, we reserve m, M for scalars and $\mathbf{1}_{\mathcal{H}}$ for the identity operator on \mathcal{H} . A self-adjoint operator A is said to be positive (written $A \geq 0$) if $\langle Ax, x \rangle \geq 0$ holds for all $x \in \mathcal{H}$, and also an operator A is said to be strictly positive (denoted by A > 0) if A is positive and invertible. If A and B are self-adjoint, we write $A \leq B$ in case $0 \leq B - A$. The Gelfand map $f(t) \mapsto f(A)$ is an isometrical *-isomorphism between the C^* -algebra $C(\sigma(A))$ of continuous functions on the spectrum $\sigma(A)$ of a selfadjoint operator A and the C^* -algebra generated by A and the identity operator $\mathbf{1}_{\mathcal{H}}$. If $f, g \in C(\sigma(A))$, then $f(t) \geq g(t)$ $(t \in \sigma(A))$ implies that $f(A) \geq g(A)$.

A linear map $\Phi \colon \mathcal{B}(\mathcal{H}) \to \mathcal{B}(\mathcal{K})$ is positive if $\Phi(A) \geq 0$ whenever $A \geq 0$. It is said to be unital if $\Phi(\mathbf{1}_{\mathcal{H}}) = \mathbf{1}_{\mathcal{K}}$, where $\mathbf{1}_{\mathcal{H}}$ is the identity operator on Hilbert space \mathcal{K} . A continuous function f defined on the interval $J \subseteq \mathbb{R}$ is called an operator convex function if $f((1-v)A+vB) \leq (1-v)f(A)+vf(B)$ for every 0 < v < 1 and for every pair of bounded self-adjoint operators A and B whose spectra are both in J.

The well-known Jensen's inequality states that if f is a convex function on the interval [m, M], then

(1)
$$f\left(\sum_{i=1}^{n} w_i a_i\right) \le \sum_{i=1}^{n} w_i f\left(a_i\right)$$

for all $a_i \in [m, M]$ and $w_i \in [0, 1]$ (i = 1, ..., n) with $\sum_{i=1}^n w_i = 1$.

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A lot of literature is devoted to Jensen's inequality concerning different generalizations, refinements, and converse results; see, for example, [2, 6, 10].

Mond and Pečarić [5] gave an operator extension of the Jensen's inequality as follows: Let $A \in \mathcal{B}(\mathcal{H})$ be a self-adjoint operator with $\sigma(A) \subseteq [m, M]$, and let f(t) be a convex function on [m, M]. Then for any unit vector $x \in \mathcal{H}$,

$$f(\langle Ax, x \rangle) \le \langle f(A)x, x \rangle$$
.

Choi [1] showed that if $f: J \to \mathbb{R}$ is an operator convex function, A is a self-adjoint operator with the spectra in J, and $\Phi: \mathcal{B}(\mathcal{H}) \to \mathcal{B}(\mathcal{K})$ is unital positive linear mapping, then

(2)
$$f\left(\Phi\left(A\right)\right) \leq \Phi\left(f\left(A\right)\right).$$

Though in the case of a convex function, the inequality (2) does not hold in general, we have the following estimate [3, Lemma 2.1]:

(3)
$$f(\langle \Phi(A) x, x \rangle) \le \langle \Phi(f(A)) x, x \rangle$$

for any unit vector $x \in \mathcal{K}$.

We here cite [4] and [11] as pertinent references to inequalities of types (2) and (3). We refer the reader to [3, 7, 8] for other recent results treating the Jensen's operator inequality.

The current paper gives extensions of Jensen-type inequalities for logarithmically convex functions. Recall that the function $f: J \to (0, \infty)$ is called a log-convex if it satisfies the following inequality:

$$f\left(\left(1-t\right)a+tb\right)\leq f^{1-t}\left(a\right)f^{t}\left(b\right) \qquad \left(0\leq t\leq 1\right).$$

Our results have been employed to obtain new estimates related to operator means and Tsallis relative operator entropy.

2. Main results

For our purpose, we need the following well-known result. See, for example, [7].

Lemma 2.1. Let $f: J \to \mathbb{R}$ be a convex function and let $a, b \in J$. Then

$$f\left(\left(1-t\right)a+tb\right) \leq \left(1-t\right)f\left(a\right)+tf\left(b\right)-2r\left(\frac{f\left(a\right)+f\left(b\right)}{2}-f\left(\frac{a+b}{2}\right)\right)$$

and

$$(1-t) f(a) + tf(b) \le f((1-t) a + tb) + 2R\left(\frac{f(a) + f(b)}{2} - f\left(\frac{a+b}{2}\right)\right),$$

where $r = \min\{1 - t, t\}, R = \max\{1 - t, t\}, \text{ and } 0 \le t \le 1.$

In our first result, we present a refinement of the Jensen's inequality for log-convex functions.

Theorem 2.2. Let $f: J \to (0, \infty)$ be a log-convex function and $x_1, x_2, \ldots, x_n \in J$. If w_1, w_2, \ldots, w_n are positive numbers with $\sum_{i=1}^n w_i = 1$, then

$$f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \leq \frac{\prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right)}{\left(\frac{\sqrt{f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right)}}{\prod_{i=1}^{n} f^{w_{i}}\left(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\right)}\right)^{2}} \leq \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right).$$

Proof. Assume that f is a convex function. From Lemma 2.1, we infer that

$$\frac{f\left(a+t\left(b-a\right)\right)-f\left(a\right)}{t}\leq f\left(b\right)-f\left(a\right)-\frac{2\min\left\{t,1-t\right\}}{t}\left(\frac{f\left(a\right)+f\left(b\right)}{2}-f\left(\frac{a+b}{2}\right)\right)$$

or

$$\frac{f\left(a+t\left(b-a\right)\right)-f\left(a\right)}{t}\leq f\left(b\right)-f\left(a\right)-\frac{1-\left|2t-1\right|}{t}\left(\frac{f\left(a\right)+f\left(b\right)}{2}-f\left(\frac{a+b}{2}\right)\right).$$

Now by letting $t \to 0$, we get

$$(4) f(a) + f'(a)(b-a) \le f(b) - 2\left(\frac{f(a) + f(b)}{2} - f\left(\frac{a+b}{2}\right)\right).$$

Since for any convex function

$$f\left(\frac{a+b}{2}\right) \le \frac{f(a)+f(b)}{2},$$

we have

$$f(a) + f'(a)(b-a) \le f(b) - 2\left(\frac{f(a) + f(b)}{2} - f\left(\frac{a+b}{2}\right)\right) \le f(b).$$

Putting $a = \sum_{i=1}^{n} w_i x_i$, we get

$$f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) + b f'\left(\sum_{i=1}^{n} w_{i} x_{i}\right) - f'\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \sum_{i=1}^{n} w_{i} x_{i}$$

$$\leq f(b) - 2\left(\frac{f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) + f(b)}{2} - f\left(\frac{\sum_{i=1}^{n} w_{i} x_{i} + b}{2}\right)\right) \leq f(b).$$

By replacing $b = x_i$, and then multiplying by w_i and summing from 1 to n, we get

$$f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \leq \sum_{i=1}^{n} w_{i} f\left(x_{i}\right) - 2\left(\frac{f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) + \sum_{i=1}^{n} w_{i} f\left(x_{i}\right)}{2}\right) - \sum_{i=1}^{n} w_{i} f\left(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\right) \leq \sum_{i=1}^{n} w_{i} f\left(x_{i}\right)$$

for any convex function $f: J \to \mathbb{R}$. If f is log-convex, then $\log f$ is convex. Therefore, from the above inequality, we have

$$\log f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \leq \sum_{i=1}^{n} w_{i} \log f\left(x_{i}\right) - 2\left(\frac{\log f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) + \sum_{i=1}^{n} w_{i} \log f\left(x_{i}\right)}{2}\right) - \sum_{i=1}^{n} w_{i} \log f\left(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\right) \leq \sum_{i=1}^{n} w_{i} \log f\left(x_{i}\right)$$

or equivalently,

$$\begin{split} \log f\bigg(\sum_{i=1}^{n} w_{i} x_{i}\bigg) & \leq \log \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right) - 2\bigg(\frac{\log f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) + \log \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right)}{2} \\ & - \log \prod_{i=1}^{n} f^{w_{i}}\bigg(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\bigg)\bigg) \\ & = \log \frac{\prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right)}{\bigg(\frac{\sqrt{f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right)}{\prod_{i=1}^{n} f^{w_{i}}\bigg(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\bigg)}\bigg)^{2}} \leq \log \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right). \end{split}$$

We deduce the desired result by applying exp from both sides of the above inequality. \Box

As a direct consequence of Theorem 2.2, we can obtain the following corollary.

Corollary 2.3. Let $f: J \to (0, \infty)$ be a log-convex function and $x_1, x_2, \ldots, x_n \in J$. If w_1, w_2, \ldots, w_n are positive numbers with $\sum_{i=1}^n w_i = 1$, then

$$f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \leq \prod_{i=1}^{n} f^{w_{i}}\left(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\right)$$
$$\leq \sqrt{f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right)} \leq \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right).$$

Proof. Assume that f is a convex function. It follows from Theorem 2.2 (see also [9]),

$$\sum_{i=1}^{n} w_{i} f\left(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\right) \leq \frac{f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) + \sum_{i=1}^{n} w_{i} f\left(x_{i}\right)}{2}.$$

Now, by the Jensen's inequality for the convex function, we have

$$f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \leq \sum_{i=1}^{n} w_{i} f\left(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\right)$$

$$\leq \frac{f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) + \sum_{i=1}^{n} w_{i} f\left(x_{i}\right)}{2} \leq \sum_{i=1}^{n} w_{i} f\left(x_{i}\right).$$

Next, if f is log-convex, then

$$\log f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \leq \sum_{i=1}^{n} w_{i} \log f\left(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\right)$$

$$\leq \frac{\log f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) + \sum_{i=1}^{n} w_{i} \log f\left(x_{i}\right)}{2} \leq \sum_{i=1}^{n} w_{i} \log f\left(x_{i}\right).$$

As an alternative,

$$\log f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \leq \log \prod_{i=1}^{n} f^{w_{i}}\left(\frac{\sum_{j=1}^{n} w_{j} x_{j} + x_{i}}{2}\right)$$

$$\leq \log \sqrt{f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right)} \leq \log \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right).$$

We deduce the desired result by applying exp from both sides of the above inequality. $\hfill\Box$

The following theorem gives a converse of the Jensen's inequality for log-convex functions.

Theorem 2.4. Let $f: J \to (0, \infty)$ be a differentiable log-convex function, $x_1, x_2, \ldots, x_n \in J$, and let w_1, w_2, \ldots, w_n be positive numbers with $\sum_{i=1}^n w_i = 1$. Then

$$\prod_{i=1}^{n} f^{w_i}(x_i) \leq \frac{f\left(\sum_{i=1}^{n} w_i x_i\right)}{\left(\frac{\sqrt{\prod_{i=1}^{n} f^{w_i}(x_i) f\left(\sum_{i=1}^{n} w_i x_i\right)}}{\prod_{i=1}^{n} f^{w_i}\left(\frac{x_i + \sum_{j=1}^{n} w_j x_j}{2}\right)}\right)^2} + \exp\left(\sum_{i=1}^{n} w_i x_i \frac{f'(x_i)}{f(x_i)} - \sum_{i=1}^{n} w_i \frac{f'(x_i)}{f(x_i)}\right) \leq f\left(\sum_{i=1}^{n} w_i x_i\right) + \exp\left(\sum_{i=1}^{n} w_i x_i \frac{f'(x_i)}{f(x_i)} - \sum_{i=1}^{n} w_i \frac{f'(x_i)}{f(x_i)}\right).$$

Proof. Assume that f is a convex function. As we have shown in the proof of Theorem 2.2,

$$f\left(a\right) + f'\left(a\right)\left(b - a\right) \le f\left(b\right) - 2\left(\frac{f\left(a\right) + f\left(b\right)}{2} - f\left(\frac{a + b}{2}\right)\right).$$

By replacing $b = \sum_{i=1}^{n} w_i x_i$, we get

$$f(a) + \sum_{i=1}^{n} w_{i} x_{i} f'(a) - a f'(a)$$

$$\leq f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) - 2\left(\frac{f(a) + f\left(\sum_{i=1}^{n} w_{i} x_{i}\right)}{2} - f\left(\frac{a + \sum_{i=1}^{n} w_{i} x_{i}}{2}\right)\right) \leq f\left(\sum_{i=1}^{n} w_{i} x_{i}\right).$$

By setting $a = x_i$, and then multiplying by w_i and summing from 1 to n, we get

$$\sum_{i=1}^{n} w_{i} f(x_{i}) + \sum_{i=1}^{n} w_{i} x_{i} \sum_{i=1}^{n} w_{i} f'(x_{i}) - \sum_{i=1}^{n} w_{i} x_{i} f'(x_{i})$$

$$\leq f\left(\sum_{i=1}^{n} w_{i} x_{i}\right) - 2\left(\frac{\sum_{i=1}^{n} w_{i} f(x_{i}) + f\left(\sum_{i=1}^{n} w_{i} x_{i}\right)}{2} - \sum_{i=1}^{n} w_{i} f\left(\frac{x_{i} + \sum_{j=1}^{n} w_{j} x_{j}}{2}\right)\right)$$

$$\leq f\left(\sum_{i=1}^{n} w_{i} x_{i}\right).$$

Now, if f is log-convex, then the above inequality gives

$$\sum_{i=1}^{n} w_{i} \log f(x_{i}) + \sum_{i=1}^{n} w_{i} (\log f(x_{i}))' - \sum_{i=1}^{n} w_{i} x_{i} (\log f(x_{i}))'$$

$$\leq \log f \left(\sum_{i=1}^{n} w_{i} x_{i} \right)$$

$$-2 \left(\frac{\sum_{i=1}^{n} w_{i} \log f(x_{i}) + \log f \left(\sum_{i=1}^{n} w_{i} x_{i} \right)}{2} - \sum_{i=1}^{n} w_{i} \log f \left(\frac{x_{i} + \sum_{j=1}^{n} w_{j} x_{j}}{2} \right) \right)$$

$$\leq \log f \left(\sum_{i=1}^{n} w_{i} x_{i} \right).$$

In other words.

$$\begin{split} & \log \prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right) + \sum_{i=1}^{n} w_{i} \frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)} - \sum_{i=1}^{n} w_{i} x_{i} \frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)} \\ & \leq \log \frac{f\left(\sum_{i=1}^{n} w_{i} x_{i}\right)}{\left(\frac{\sqrt{\prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right) f\left(\sum_{i=1}^{n} w_{i} x_{i}\right)}{\prod_{i=1}^{n} f^{w_{i}}\left(\frac{x_{i} + \sum_{j=1}^{n} w_{j} x_{j}}{2}\right)}\right)^{2}} \leq \log f\left(\sum_{i=1}^{n} w_{i} x_{i}\right). \end{split}$$

By applying exp, we infer that

$$\begin{split} &\prod_{i=1}^{n} f^{w_{i}}\left(x_{i}\right) \\ &\leq \exp\left(\log\frac{f\left(\sum_{i=1}^{n} w_{i}x_{i}\right)}{\left(\frac{\sqrt{\prod_{i=1}^{n} f^{w_{i}}(x_{i})f\left(\sum_{i=1}^{n} w_{i}x_{i}\right)}}{\prod_{i=1}^{n} f^{w_{i}}\left(\frac{x_{i}+\sum_{j=1}^{n} w_{j}x_{j}}{2}\right)}\right)^{2} + \sum_{i=1}^{n} w_{i}x_{i}\frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)} - \sum_{i=1}^{n} w_{i}\frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)} \right) \\ &= \frac{f\left(\sum_{i=1}^{n} w_{i}x_{i}\right)}{\left(\frac{\sqrt{\prod_{i=1}^{n} f^{w_{i}}(x_{i})f\left(\sum_{i=1}^{n} w_{i}x_{i}\right)}}{\left(\frac{\sqrt{\prod_{i=1}^{n} f^{w_{i}}(x_{i})f\left(\sum_{i=1}^{n} w_{i}x_{i}\right)}}{\prod_{i=1}^{n} f^{w_{i}}\left(\frac{x_{i}+\sum_{j=1}^{n} w_{j}x_{j}}{2}\right)}\right)^{2} + \exp\left(\sum_{i=1}^{n} w_{i}x_{i}\frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)} - \sum_{i=1}^{n} w_{i}\frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)}\right) \\ &\leq \exp\left(\log f\left(\sum_{i=1}^{n} w_{i}x_{i}\right) + \sum_{i=1}^{n} w_{i}x_{i}\frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)} - \sum_{i=1}^{n} w_{i}\frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)}\right) \\ &= f\left(\sum_{i=1}^{n} w_{i}x_{i}\right) + \exp\left(\sum_{i=1}^{n} w_{i}x_{i}\frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)} - \sum_{i=1}^{n} w_{i}\frac{f'\left(x_{i}\right)}{f\left(x_{i}\right)}\right). \end{split}$$

This completes the proof of the theorem.

We close this section by providing a new refinement and a reverse for the first inequality in the Hermite-Hadamard inequality for log-convex functions.

Theorem 2.5. Let $f: J \to (0, \infty)$ be a log-convex function and let $a, b \in J$. Then

$$f\left(\frac{a+b}{2}\right) + \exp\left(\int_{0}^{1} \frac{1-t}{1+|2t-1|} \log f\left((1-t)a+tb\right) dt + \int_{0}^{1} \frac{t}{1+|2t-1|} \log f\left((1-t)b+ta\right) dt - \int_{0}^{1} \frac{1}{1+|2t-1|} \log f\left(2(a-b)(t^{2}-t)+a\right) dt\right)$$

$$\leq \exp\left(\int_{0}^{1} \log f\left((1-t)a+tb\right) dt\right)$$

and

$$\exp\left(\int_{0}^{1} \log f((1-t)a+tb) dt\right)$$

$$\leq f\left(\frac{a+b}{2}\right) + \exp\left(\int_{0}^{1} \frac{1}{1-|1-2t|} \log f(2(a-b)(t^{2}-t)+a) dt\right)$$

$$-\int_{0}^{1} \frac{1-t}{1-|1-2t|} \log f((1-t)a+tb) dt - \int_{0}^{1} \frac{t}{1-|1-2t|} \log f((1-t)b+ta) dt\right).$$

Proof. We prove the first inequality. Assume that f is a convex function. It follows from Lemma 2.1 that

$$f\left(\frac{a+b}{2}\right) \leq \frac{f\left(a\right)+f\left(b\right)}{2} - \frac{1}{2R}\left(\left(1-t\right)f\left(a\right)\right) + tf\left(b\right) - f\left(\left(1-t\right)a + tb\right)\right).$$

Now, by replacing a = (1 - t) a + tb and b = (1 - t) b + ta, we get

(5)
$$f\left(\frac{a+b}{2}\right) \le \frac{f((1-t)a+tb)+f((1-t)b+ta)}{2} - \frac{1}{2R}\left((1-t)f((1-t)a+tb) + tf((1-t)b+ta) - f\left(2(a-b)(t^2-t)+a\right)\right).$$

Thus,

$$f\left(\frac{a+b}{2}\right) \le \frac{f\left((1-t)a+tb\right)+f\left((1-t)b+ta\right)}{2} - \left(\frac{1-t}{1+|2t-1|}f\left((1-t)a+tb\right) + \frac{t}{1+|2t-1|}f\left((1-t)b+ta\right) - \frac{1}{1+|2t-1|}f\left(2\left(a-b\right)\left(t^2-t\right)+a\right)\right).$$

By taking integral over $0 \le t \le 1$, we get

$$f\left(\frac{a+b}{2}\right) \le \int_{0}^{1} f\left((1-t)a+tb\right) dt$$

$$-\left(\int_{0}^{1} \frac{1-t}{1+|2t-1|} f\left((1-t)a+tb\right) dt + \int_{0}^{1} \frac{t}{1+|2t-1|} f\left((1-t)b+ta\right) dt\right)$$

$$-\int_{0}^{1} \frac{1}{1+|2t-1|} f\left(2\left(a-b\right)\left(t^{2}-t\right)+a\right) dt\right).$$

Next, if f is log-convex, then we get

$$\log f\left(\frac{a+b}{2}\right) + \int_{0}^{1} \frac{1-t}{1+|2t-1|} \log f\left((1-t)a+tb\right) dt$$

$$+ \int_{0}^{1} \frac{t}{1+|2t-1|} \log f\left((1-t)b+ta\right) dt$$

$$- \int_{0}^{1} \frac{1}{1+|2t-1|} \log f\left(2(a-b)(t^{2}-t)+a\right) dt$$

$$\leq \int_{0}^{1} \log f\left((1-t)a+tb\right) dt.$$

By applying exp, we obtain

$$f\left(\frac{a+b}{2}\right) + \exp\left(\int_{0}^{1} \frac{1-t}{1+|2t-1|} \log f\left((1-t)a+tb\right) dt + \int_{0}^{1} \frac{t}{1+|2t-1|} \log f\left((1-t)b+ta\right) dt - \int_{0}^{1} \frac{1}{1+|2t-1|} \log f\left(2(a-b)(t^{2}-t)+a\right) dt\right)$$

$$\leq \exp\left(\int_{0}^{1} \log f\left((1-t)a+tb\right) dt\right).$$

We prove the second inequality. Assume that f is a convex function. By Lemma 2.1, we have

$$\frac{f\left(a\right)+f\left(b\right)}{2}\leq f\left(\frac{a+b}{2}\right)+\frac{1}{2r}\left(\left(1-t\right)f\left(a\right)+tf\left(b\right)-f\left(\left(1-t\right)a+tb\right)\right).$$

Therefore,

$$\int_{0}^{1} f((1-t)a+tb) dt$$

$$\leq f\left(\frac{a+b}{2}\right) + \int_{0}^{1} \frac{1-t}{1-|1-2t|} f((1-t)a+tb) dt$$

$$+ \int_{0}^{1} \frac{t}{1-|1-2t|} f((1-t)b+ta) - \int_{0}^{1} \frac{1}{1-|1-2t|} f(2(a-b)(t^{2}-t)+a) dt.$$

If f is log-convex, then the above inequality implies

$$\int_{0}^{1} \log f((1-t)a+tb) dt$$

$$\leq \log f\left(\frac{a+b}{2}\right) + \int_{0}^{1} \frac{1}{1-|1-2t|} \log f(2(a-b)(t^{2}-t)+a) dt$$

$$-\int_{0}^{1} \frac{1-t}{1-|1-2t|} \log f((1-t)a+tb) dt - \int_{0}^{1} \frac{t}{1-|1-2t|} \log f((1-t)b+ta) dt.$$

Now, if we apply exp, we infer that

$$\begin{split} &\exp\left(\int_{0}^{1}\log f\left((1-t)\,a+tb\right)\mathrm{d}t\right) \\ &\leq f\left(\frac{a+b}{2}\right) + \exp\left(\int_{0}^{1}\frac{1}{1-|1-2t|}\log f\left(2\left(a-b\right)\left(t^{2}-t\right)+a\right)\mathrm{d}t \\ &-\int_{0}^{1}\frac{1-t}{1-|1-2t|}\log f\left((1-t)\,a+tb\right)\mathrm{d}t - \int_{0}^{1}\frac{t}{1-|1-2t|}\log f\left((1-t)\,b+ta\right)\mathrm{d}t\right), \\ &\text{as desired.} \end{split}$$

3. Applications

Lemma 2.1 is a powerful tool for obtaining inequalities related to convex functions. In the following, we give examples showing how Lemma 2.1 affects getting operator inequalities.

For positive and invertible operators $A, B \in \mathcal{B}(\mathcal{H})$, define the geometric mean as

$$A\sharp_t B = A^{\frac{1}{2}} \left(A^{-\frac{1}{2}} B A^{-\frac{1}{2}} \right)^t A^{\frac{1}{2}} \qquad (0 \le t \le 1).$$

Let $x \in \mathcal{H}$ be a unit vector. The function $f(t) = \langle A \sharp_t B x, x \rangle$ is a convex function on [0,1] (see [7]).

• It follows from the inequality (5) that

$$(6) \quad f\left(\frac{1}{2}\right) \leq \frac{f\left(t\right) + f\left(1 - t\right)}{2} - \frac{1}{2R}\left(\left(1 - t\right)f\left(t\right) + tf\left(1 - t\right) - f\left(2\left(t - t^2\right)\right)\right),$$

provided that $f: J \to \mathbb{R}$ is a convex function and $R = \max\{t, 1 - t\}$ with 0 < t < 1. The first inequality in Lemma 2.1 ensures that

$$\frac{f\left(a\right)+f\left(b\right)}{2}\leq f\left(\frac{a+b}{2}\right)+\frac{1}{2r}\left(\left(1-t\right)f\left(a\right)+tf\left(b\right)-f\left(\left(1-t\right)a+tb\right)\right),$$

where $r = \min\{t, 1 - t\}$. By replacing a = (1 - t) a + tb and b = (1 - t) b + ta, we get

$$\begin{split} & \frac{f\left(\left(1-t \right)a+tb \right) + f\left(\left(1-t \right)b+ta \right)}{2} \\ & \leq f\left(\frac{a+b}{2} \right) + \frac{1}{2r} \Big(\left(1-t \right)f\left(\left(1-t \right)a+tb \right) \\ & + tf\left(\left(1-t \right)b+ta \right) - f\left(2\left(a-b \right) \left(t^2-t \right) + a \right) \Big), \end{split}$$

which is an interesting inequality in itself. The above inequality implies

$$(7) \quad \frac{f\left(t\right)+f\left(1-t\right)}{2} \leq f\left(\frac{1}{2}\right) + \frac{1}{2r}\left(\left(1-t\right)f\left(t\right) + tf\left(1-t\right) - f\left(2\left(t-t^2\right)\right)\right).$$

Thus, by (6) and (7), we have

$$\begin{split} & \frac{A\sharp_{t}B + A\sharp_{1-t}B}{2} - \frac{1}{2r} \left((1-t)\,A\sharp_{t}B + tA\sharp_{1-t}B - A\sharp_{2(t-t^{2})}B \right) \leq A\sharp B \\ & \leq \frac{A\sharp_{t}B + A\sharp_{1-t}B}{2} - \frac{1}{2R} \left((1-t)\,A\sharp_{t}B + tA\sharp_{1-t}B - A\sharp_{2(t-t^{2})}B \right) \end{split}$$

where $r = \min\{t, 1-t\}$, $R = \max\{t, 1-t\}$, and 0 < t < 1. Notice that, in general, we have

$$A\sharp B \leq \frac{A\sharp_t B + A\sharp_{1-t} B}{2}; \ \ (0 \leq t \leq 1) \ .$$

• By Lemma 2.1, we can write

$$(1-t) f(0) + tf(1) - 2R\left(\frac{f(0) + f(1)}{2} - f\left(\frac{1}{2}\right)\right)$$

$$\leq f(t)$$

$$\leq (1-t) f(0) + tf(1) - 2r\left(\frac{f(0) + f(1)}{2} - f\left(\frac{1}{2}\right)\right),$$

which in turn demonstrates that

$$(1-t)A + tB - 2R\left(\frac{A+B}{2} - A\sharp B\right) \le A\sharp_t B$$

$$\le (1-t)A + tB - 2r\left(\frac{A+B}{2} - A\sharp B\right).$$

Consequently,

$$B - A - \frac{R}{t} (A + B - 2 (A \sharp B)) \le T_t (A | B)$$

$$\le B - A - \frac{r}{t} (A + B - 2 (A \sharp B)),$$

where

$$T_t(A|B) = \frac{A\sharp_t B - A}{t} \qquad (0 \le t \le 1)$$

is called the operator Tsallis relative operator entropy.

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