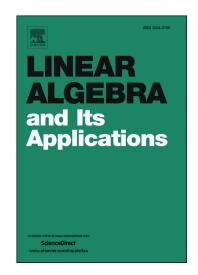
Accepted Manuscript

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PII:S0024-3795(18)30471-3DOI:https://doi.org/10.1016/j.laa.2018.09.030Reference:LAA 14745To appear in:Linear Algebra and its Applications

Received date:23 July 2018Accepted date:28 September 2018

Please cite this article in press as: L. Zou, Unification of the arithmetic-geometric mean and Hölder inequalities for unitarily invariant norms, *Linear Algebra Appl.* (2018), https://doi.org/10.1016/j.laa.2018.09.030

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Unification of the arithmetic-geometric mean and Hölder inequalities for unitarily invariant norms

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Abstract

In this paper, we obtain an inequality for unitarily invariant norms which unifies the arithmeticgeometric mean inequality and the Hölder inequality for unitarily invariant norms.

Keywords: Unitarily invariant norms; Arithmetic-geometric mean inequality; Hölder inequality **Subject Classification:** MSC (2010) 15A42, 47A63

1. Introduction

Let M_n be the space of $n \times n$ complex matrices. Let $s_1(A) \ge \cdots \ge s_n(A) \ge 0$ be the singular values of $A \in M_n$. Let $\|\cdot\|$ denote any unitarily invariant norm on M_n . If all the eigenvalues of $A \in M_n$ are real, then we label them as $\lambda_1(A) \ge \cdots \ge \lambda_n(A)$.

Let $A, B \in M_n$. Thirty years ago, Bhatia and Kittaneh [11] proved an arithmetic-geometric mean inequality for singular values

$$s_{j}(A^{*}B) \leq s_{j}(AA^{*} + BB^{*}), j = 1, \cdots, n,$$

which implies

$$||A^*B|| \le \frac{1}{2} ||AA^* + BB^*||.$$
(1.1)

This is the arithmetic-geometric mean inequality for unitarily invariant norms.

Let $A, X, B \in M_n$. Bhatia and Davis proved in [9] that

$$|A^*XB|| \le \frac{1}{2} ||AA^*X + XBB^*||.$$
(1.2)

which is a generalization of (1.1). As pointed out in [10], the insertion of X is no idle generalization, a judicious choice can lead to powerful perturbation theorems.

After that, many authors discussed different proofs, equivalent statements, generalizations, refinements, and applications of inequalities (1.1) and (1.2). For more information on this topic, the reader is referred to [12, 15] and the references therein.

Preprint submitted to Linear Algebra Appl

October 11, 2018

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