RELATIVE OPERATOR ENTROPY, OPERATOR DIVERGENCE AND SHANNON INEQUALITY

Dedicated to the memory of Professor Hisaharu Umegaki

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ABSTRACT. Let A and B be positive operators and $A
arrow r B = A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r A^{\frac{1}{2}}$ is a path going through A and B. The tangent of A
arrow r B at r is given by $S_r(A|B) = A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}}$ and especially the case r = 0 is the relative operator entropy. We can find the behavior of $S_r(A|B)$, for $r \in [n, n+1]$, is similar to the case $r \in [0, 1]$. So we can extend several relations known for $r \in [0, 1]$ to $r \in [n, n+1]$.

1 Introduction. In [11], Umegaki introduced the relative entropy as a noncommutative version of the Kullback-Leibler entropy and Nakamura-Umegaki defined the operator entropy in [9] as an extension of the entropy formulated by von Neumann. Our discssions are based on their achievements.

Throughtout this paper, an operator means a bounded linear operator on a Hilbert space H. A bounded operator T on H is said to be positive if $(Tx, x) \ge 0$ for all $x \in H$ and denote $T \ge 0$, and if T is invertible and positive, we denote T > 0 and call it a strictly positive.

For fixed positive invertible operators A and B, we consider a path

$$A \natural_r B = A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r A^{\frac{1}{2}}, \ r \in \mathbf{R},$$

which is going through $A = A \natural_0 B$ and $B = A \natural_1 B$ ([2], [3], [7] etc.). If 0 < r < 1, then we denote this by $A \natural_r B$, the generalized operator geometric mean, the operator mean is axiomatically given by Kubo-Ando [8]. Then we can give a tangent at r of this path by

$$S_r(A|B) = A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}}.$$

If r = 0, then $S_0(A|B) = A^{\frac{1}{2}}(\log A^{-\frac{1}{2}}BA^{-\frac{1}{2}})A^{\frac{1}{2}} = S(A|B)$, the relative operator entropy which we introduced in [1] as a relative version of the operator entropy given by Nakamura-Umegaki [9]. Furuta introduced $S_r(A|B)$ in [4] and Yanagi, Kuriyama and Furuichi called this the generalized relative operator entropy [12].

In section 2, we show several relations S(A|B) and $S_r(A|B)$, for example, if r = 2n, n is an integer, then $S_{2n}(A|B) = (BA^{-1})^n S(A|B)(A^{-1}B)^n$, etc..

The Tsallis relative operator entropy introduced by Furuichi-Yanagi-Kuriyama [12] is given by

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$$T_r(A|B) = \frac{A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r A^{\frac{1}{2}} - A}{r}, \quad \text{for } 0 < r \le 1,$$

that is,

 T_r

$$(A|B) = \frac{A \sharp_r B - A}{r}, \text{ for } r \in \mathbf{R}, \text{ and } \lim_{r \to 0} T_r(A|B) = S(A|B)$$

In section 3, we show the following essential relation for 0 < r < 1;

(*)
$$S(A|B) \le T_r(A|B) \le S_r(A|B) \le -T_{1-r}(B|A) \le -S(B|A) = S_1(A|B)$$

and similar phenomena to (*) can be observed for $n \le r \le n+1$, for an integer n. In section 4, we try to extend the Bregman operator divergence

(**)
$$D_{FK}(A|B) = B - A - S(A|B)$$

which is given by Petz [10]. Our proposal is to extend (**) to

$$D_r(A|B) = B \natural_{-r} A - A \natural_r B - S_r(A|B).$$

Finally, we inspect the operator version of the Shannon inequality introduced by Furuta [4].

$$0 \ge \sum_{i=1}^{n} S(A_i | B_i)$$

Moreover Yanagi, Kuriyama and Furuichi [12] improved it to

$$0 \ge \sum_{i=1}^{n} T_r(A_i | B_i) \ge \sum_{i=1}^{n} S(A_i | B_i),$$

for A_i , $B_i > 0$ with $\sum_{i=1}^n A_i = \sum_{i=1}^n B_i = I$. Related to this, we show

$$\sum_{i=1}^{n} S(A_i|B_i) \le \sum_{i=1}^{n} T_r(A_i|B_i) \le \sum_{i=1}^{n} S_r(A_i|B_i) \le -\sum_{i=1}^{n} T_{1-r}(B_i|A_i) \le -\sum_{i=1}^{n} S(B_i|A_i).$$

2 Derivative of the path $A \not |_r B$. We introduced a path $A \not |_r B = A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r A^{\frac{1}{2}}$ for $r \in \mathbf{R}$, which is going through $A = A \not |_0 B$ and $B = A \not |_1 B$ and if 0 < r < 1 we usually denote by $A \not |_r B$, the power operator mean or generalized geometric operator mean. The relative operator entropy S(A|B), we introduced in [1], is given by the derivative of $A \not |_r B$ at r = 0. In [4], Furuta introduced the following $S_r(A|B)$, $r \in \mathbf{R}$, as a generalized form of S(A|B).

Definition 1. For A > 0, B > 0 and $r \in \mathbf{R}$, we give $S_r(A|B)$ as follows:

$$S_r(A|B) = \lim_{\epsilon \to 0} \frac{A \natural_{r+\epsilon} B - A \natural_r B}{\epsilon} = A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}},$$

where $A \not\models_r B = A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r A^{\frac{1}{2}}, r \in \mathbf{R}$, and if $0 \le r \le 1$, $A \not\models_r B = A \not\models_r B$. As a special case, $S_0(A|B) = S(A|B)$ and $S(A|I) = -A \log A$, the operator entropy [9].

Yanagi, Kuriyama and Furuichi [12] called $S_r(A|B)$ the generalized relative operator entropy. We have to note that $F_r(x) = x^r \log x$ is not operator concave function except r = 0.

For given positive operators A, B, if we put $\Phi(t) = A \natural_t B$, then the convexity of this function is known, so the following theorem is natural and fundamental in our discussion.

Theorem 1. For A > 0, B > 0, $S_r(A|B)$ is monotone increasing for $r \in \mathbf{R}$, and the following holds.

(1)
$$S_r(A|B) \le \frac{A \natural_q B - A \natural_r B}{q - r} \le S_q(A|B) \quad \text{for } q, \ r \in \mathbf{R}, \ q > r.$$

Especially, in the case r = 0 and 0 < q < 1, (1) is expressed as follows:

(2)
$$S(A|B) \le \frac{A \sharp_q B - A}{q} = T_q(A|B) \le S_q(A|B).$$

To prove Theorem 1, we need the next Lemma.

Lemma 2. Let a > 0. Then the following holds for $q, r \in \mathbf{R}$.

$$a^r \log a \le \frac{a^q - a^r}{q - r} \le a^q \log a$$
, for $q > r$.

Since a^t is convex function, this is easily given, but we give an elementary proof.

Proof. We show this inequality as follows:

$$\frac{a^{q}}{a^{r}}\log\frac{a^{q}}{a^{r}} = -\frac{a^{q}}{a^{r}}\log\frac{a^{r}}{a^{q}} \ge -\frac{a^{q}}{a^{r}}(\frac{a^{r}}{a^{q}}-1) = \frac{a^{q}}{a^{r}}-1 \ge \log\frac{a^{q}}{a^{r}},$$

that is,

$$a^{q}(\log a^{q} - \log a^{r}) \ge a^{q} - a^{r} \ge a^{r}(\log a^{q} - \log a^{r})$$

So we have

$$(q-r)a^q \log a \ge a^q - a^r \ge (q-r)a^r \log a.$$

Proof of Thorem 1. In Lemma 2, we can easily draw (1) replacing a by $A^{-\frac{1}{2}}BA^{-\frac{1}{2}}$ and multiplying $A^{\frac{1}{2}}$ to both sides, and (2) is a special case of (1).

Next, we prepare several properties of $S_r(A|B)$ to show the results in the following section, some of them are already shown in [4], [12].

Lemma 3. A > 0, B > 0 and $r \in R$, n is an integer. Then $S_r(A|B)$ has the following properties:

(1)
$$S_r(A|B) = -S_{1-r}(B|A) = BS_{r-1}(B^{-1}|A^{-1})B = -AS_{-r}(A^{-1}|B^{-1})A,$$

(2)
$$S_n(A|B) = (BA^{-1})^n S(A|B) = S(A|B)(A^{-1}B)^n,$$

(3)
$$S_{2n}(A|B) = (BA^{-1})^n S(A|B)(A^{-1}B)^n$$

(4)
$$S_{2n+1}(A|B) = (BA^{-1})^n S_1(A|B)(A^{-1}B)^n.$$

Proof. (1) is given as follows:

$$\begin{split} S_r(A|B) &= A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}} \\ &= -B^{\frac{1}{2}} B^{-\frac{1}{2}} A^{\frac{1}{2}} (A^{\frac{1}{2}} B^{-1} A^{\frac{1}{2}})^{-r} (\log A^{\frac{1}{2}} B^{-1} A^{\frac{1}{2}}) A^{\frac{1}{2}} B^{-\frac{1}{2}} B^{\frac{1}{2}} \\ &= -B^{\frac{1}{2}} (B^{-\frac{1}{2}} A B^{-\frac{1}{2}})^{-r} (\log B^{-\frac{1}{2}} A B^{-\frac{1}{2}}) (B^{-\frac{1}{2}} A B^{-\frac{1}{2}}) B^{\frac{1}{2}} \\ &= -B^{\frac{1}{2}} (B^{-\frac{1}{2}} A B^{-\frac{1}{2}})^{-r+1} (\log B^{-\frac{1}{2}} A B^{-\frac{1}{2}}) B^{\frac{1}{2}} = -S_{-r+1} (B|A), \\ or \\ &= B^{\frac{1}{2}} (B^{\frac{1}{2}} A^{-1} B^{\frac{1}{2}})^{r-1} (\log B^{\frac{1}{2}} A^{-1} B^{\frac{1}{2}}) B^{\frac{1}{2}} \\ &= BB^{-\frac{1}{2}} (B^{\frac{1}{2}} A^{-1} B^{\frac{1}{2}})^{r-1} (\log B^{\frac{1}{2}} A^{-1} B^{\frac{1}{2}}) B^{-\frac{1}{2}} B = BS_{r-1} (B^{-1}|A^{-1}) B$$

The last equation is shown by the similar way.

(2) is shown as follows:

$$S_n(A|B) = A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^n (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}}$$
$$= (BA^{-1})^n A^{\frac{1}{2}} (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}} = (BA^{-1})^n S(A|B)$$

and

$$S_n(A|B) = A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^n (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}}$$

= $A^{\frac{1}{2}} (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^n A^{\frac{1}{2}} = S(A|B) (A^{-1}B)^n.$

We show (3) and (4) as follows:

$$\begin{split} S_{2n}(A|B) &= A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^{2n} (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}} \\ &= A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^n (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^n A^{\frac{1}{2}} \\ &= (BA^{-1})^n A^{\frac{1}{2}} (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}} (A^{-1}B)^n = (BA^{-1})^n S(A|B) (A^{-1}B)^n. \\ S_{2n+1}(A|B) &= A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^{2n+1} (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}} \\ &= A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^n (A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^n A^{\frac{1}{2}} \\ &= (BA^{-1})^n A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}} (A^{-1}B)^n \\ &= (BA^{-1})^n S_1(A|B) (A^{-1}B)^n. \end{split}$$

Remark 1. We list up some special cases of Lemma 3;

(1)
$$S_1(A|B) = -S(B|A) = (BA^{-1})S(A|B) = S(A|B)(A^{-1}B) = BS(B^{-1}|A^{-1})B,$$

(2)
$$S_2(A|B) = BA^{-1}S(A|B)A^{-1}B,$$

(3)
$$S_3(A|B) = BA^{-1}S_1(A|B)A^{-1}B,$$

(4)
$$S_{-1}(A|B) = BS_{-2}(B^{-1}|A^{-1})B.$$

3 Tsallis relative operator entropy and $S_r(A|B)$. First, we exhibit fundamental relations which are essential in our following discussions.

Theorem 4. Let A > 0, B > 0. Then the following hold; (1) for 0 < r < 1,

(*)
$$S(A|B) \le T_r(A|B) \le S_r(A|B) \le -T_{1-r}(B|A) \le -S(B|A) = S_1(A|B).$$

(2) for 1 < r < 2,

$$S_1(A|B) \le \frac{A \natural_r B - B}{r - 1} \le S_r(A|B) \le \frac{A \natural_2 B - A \natural_r B}{2 - r} \le S_2(A|B).$$

or equivalently, (2')

$$S(B^{-1}|A^{-1}) \le T_{r-1}(B^{-1}|A^{-1}) \le S_{r-1}(B^{-1}|A^{-1}) \le -T_{2-r}(A^{-1}|B^{-1}) \le -S(A^{-1}|B^{-1}).$$

Proof of Theorem 4. (1) and (2) are easy results of Theorem 1, so we show (2'). By (1) in Lemma 3, we have

$$S_{1}(A|B) = BS(B^{-1}|A^{-1})B, \ S_{r}(A|B) = BS_{r-1}(B^{-1}|A^{-1})B, \ S_{2}(A|B) = BS_{1}(B^{-1}|A^{-1})B$$

and $A \models_{r} B = B \models_{1-r} A = B^{\frac{1}{2}}(B^{-\frac{1}{2}}AB^{-\frac{1}{2}})^{1-r}B^{\frac{1}{2}} = B(B^{-1} \ddagger_{r-1} A^{-1})B.$
So we obtaine (2').

So we obtain (2').

General cases are given by the use of (2) in Lemma 3 as follows:

Theorem 5. Let A > 0, B > 0 and n < r < n + 1 for an integer n. Then the following hold and they are equivalent:

(1)
$$S_n(A|B) \le \frac{A \natural_r B - A \natural_n B}{r - n} \le S_r(A|B) \le \frac{A \natural_{n+1} B - A \natural_r B}{n + 1 - r} \le S_{n+1}(A|B),$$

$$(2) \quad (BA^{-1})^n S(A|B) \leq (BA^{-1})^n T_{r-n}(A|B) \leq (BA^{-1})^n S_{r-n}(A|B) \\ \leq -(BA^{-1})^n T_{n+1-r}(B|A) \leq -(BA^{-1})^n S(B|A) = (BA^{-1})^n S_1(A|B),$$

$$(3) \quad S(A|B)(A^{-1}B)^n \leq T_{r-n}(A|B)(A^{-1}B)^n \leq S_{r-n}(A|B)(A^{-1}B)^n \\ \leq -T_{n+1-r}(B|A)(A^{-1}B)^n \leq -S(B|A)(A^{-1}B)^n = S_1(A|B)(A^{-1}B)^n.$$

To prove this theorem, we prepare the next lemma concerning to $T_r(A|B)$.

Lemma 6. For A > 0, B > 0, $r \in \mathbf{R}$ and an integer n,

(1)
$$\frac{A \natural_r B - A \natural_n B}{r - n} = (BA^{-1})^n T_{r-n}(A|B) = T_{r-n}(A|B)(A^{-1}B)^n,$$

(2)
$$\frac{A \natural_{n+1} B - A \natural_r B}{n+1-r} = -(BA^{-1})^n T_{n+1-r}(B|A) = -T_{n+1-r}(B|A)(A^{-1}B)^n$$

(3)
$$\frac{A \natural_r B - A \natural_{2n} B}{r - 2n} = (BA^{-1})^n T_{r-2n} (A|B) (A^{-1}B)^n,$$

(4)
$$\frac{A \natural_{2n+1} B - A \natural_r B}{2n+1-r} = -(BA^{-1})^n T_{2n+1-r}(B|A)(A^{-1}B)^n,$$

(5)
$$S_r(A|B) = (BA^{-1})^n S_{r-n}(A|B) = S_{r-n}(A|B)(A^{-1}B)^n,$$

(6)
$$S_r(A|B) = (BA^{-1})^n S_{r-2n}(A|B)(A^{-1}B)^n.$$

Proof. (1) and (2) are shown as follows:

$$\frac{A \natural_r B - A \natural_n B}{r - n} = \frac{A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^n \{ (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^{r-n} - I \} A^{\frac{1}{2}}}{r - n}$$
$$= \frac{(BA^{-1})^n A^{\frac{1}{2}} \{ (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^{r-n} - I \} A^{\frac{1}{2}}}{r - n}$$
$$= \frac{(BA^{-1})^n (A \natural_{r-n} B - A)}{r - n} = (BA^{-1})^n T_{r-n}(A|B),$$

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and

$$\begin{aligned} \frac{A \natural_{n+1} B - A \natural_r B}{n+1-r} &= \frac{A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^{n+1} A^{\frac{1}{2}} - A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^r A^{\frac{1}{2}}}{n+1-r} \\ &= \frac{A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^n \{A^{-\frac{1}{2}} B A^{-\frac{1}{2}} - (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^{r-n}\} A^{\frac{1}{2}}}{n+1-r} \\ &= \frac{(BA^{-1})^n A^{\frac{1}{2}} \{A^{-\frac{1}{2}} B A^{-\frac{1}{2}} - (A^{-\frac{1}{2}} B A^{-\frac{1}{2}})^{r-n}\} A^{\frac{1}{2}}}{n+1-r} \\ &= \frac{(BA^{-1})^n (B - A \natural_{r-n} B)}{n+1-r} = \frac{(BA^{-1})^n (B - B \natural_{n+1-r} A)}{n+1-r} \\ &= -(BA^{-1})^n T_{n+1-r} (B|A) \end{aligned}$$

The rest can be obtained by a similar method to the proof of Lemma 3.

Proof of Theorem 5. The first half inequalities of (1) are obtained by replacing r = n and q = r in Theorem 1 (1), and the second ones are the case q = n + 1.

Equivalence among (1), (2) and (3) is obtained by Lemma 3 and Lemma 6.

Theorem 5 says that the same form as that of Theorem 4 comes over and over again like waves, so we want to call it a waving property. More precisely, we have the following:

Theorem 7. Let A > 0, B > 0. Then the following hold. (1) In the case where $2n \le r \le 2n + 1$,

$$S_{2n}(A|B) \le \frac{A \natural_r B - A \natural_{2n} B}{r - 2n} \le S_r(A|B) \le \frac{A \natural_{2n+1} B - A \natural_r B}{2n + 1 - r} \le S_{2n+1}(A|B),$$

or equivalently,

$$(BA^{-1})^n S(A|B)(A^{-1}B)^n \leq (BA^{-1})^n T_{r-2n}(A|B)(A^{-1}B)^n \leq (BA^{-1})^n S_{r-2n}(A|B)(A^{-1}B)^n \\ \leq -(BA^{-1})^n T_{2n+1-r}(B|A)(A^{-1}B)^n \leq (BA^{-1})^n S_1(A|B)(A^{-1}B)^n$$

(2) In the case where $2n + 1 \le r \le 2(n+1)$,

$$S_{2n+1}(A|B) \le \frac{A \natural_r B - A \natural_{2n+1} B}{r - (2n+1)} \le S_r(A|B) \le \frac{A \natural_{2(n+1)} B - A \natural_r B}{2(n+1) - r} \le S_{2(n+1)}(A|B),$$

or equivalently,

$$(BA^{-1})^{n}S_{1}(A|B)(A^{-1}B)^{n} \leq \frac{(BA^{-1})^{n}(A \natural_{r-2n} B - B)(A^{-1}B)^{n}}{r - (2n + 1)}$$

$$\leq (BA^{-1})^{n}S_{r-2n}(A|B)(A^{-1}B)^{n}$$

$$\leq \frac{(BA^{-1})^{n}(A \natural_{2} B - A \natural_{r-2n} B)(A^{-1}B)^{n}}{2(n + 1) - r} \leq (BA^{-1})^{n}S_{2}(A|B)(A^{-1}B)^{n}$$

This is also equivalent to the following form:

$$(BA^{-1})^n BS(B^{-1}|A^{-1})B(A^{-1}B)^n \le (BA^{-1})^n BT_{r-(2n+1)}(B^{-1}|A^{-1})B(A^{-1}B)^n \le (BA^{-1})^n BS_{r-(2n+1)}(B^{-1}|A^{-1})B(A^{-1}B)^n \le (BA^{-1})^n BT_{2(n+1)-r}(A^{-1}|B^{-1})B(A^{-1}B)^n \le (BA^{-1})^n BS_1(B^{-1}|A^{-1})B(A^{-1}B)^n.$$

Proof. We obtain Theorem 7 by using Theorem 5, Lemma 6 and the following equations.

$$A \natural_{r} B - A \natural_{2n+1} B = (BA^{-1})^{n} (A \natural_{r-2n} B - B) (A^{-1}B)^{n},$$

$$A \natural_{2(n+1)} B - A \natural_{r} B = (BA^{-1})^{n} (A \natural_{2} B - A \natural_{r-2n} A) (A^{-1}B)^{n},$$

$$A \natural_{r-2n} B - B = B(B^{-1} \natural_{r-(2n+1)} A^{-1} - B^{-1})B,$$

$$A \natural_{2} B - A \natural_{r-2n} B = -B(A^{-1} \natural_{2(n+1)-r} B^{-1} - A^{-1})B.$$

4 Operator divergence. Petz introduced the Bregman operator divergence [10]: For an operator convex function F and positive (invertible) operators A and B,

$$D_{[F]}(A|B) = F(A) - F(B) - \lim_{t \to +0} \frac{F(B + t(A - B)) - F(B)}{t}$$
$$= \lim_{t \to +0} \frac{tF(A) + (1 - t)F(B) - F(tA + (1 - t)B)}{t} \ge 0.$$

By hard calculation, he gave a nice representation of $D_{[F]}$. For $F(x) = x \log x$ and density matrices A and B,

$$TrD_{[x\log x]}(A|B) = TrA(\log A - \log B) = s(A|B),$$

the Umegaki relative entropy [11]. As a slightly modified form of S(A|B), Petz gives also an operator divergence

$$D_{FK}(A, B) = B - A - S(A|B),$$

whose non negativity is assured by

$$S(A|B) = A^{\frac{1}{2}} (\log A^{-\frac{1}{2}} B A^{-\frac{1}{2}}) A^{\frac{1}{2}} \le A^{\frac{1}{2}} (A^{-\frac{1}{2}} B A^{-\frac{1}{2}} - I) A^{\frac{1}{2}} = B - A.$$

We may generalize $D_{FK}(A, B)$ as follows:

$$D_r(A, B) = A \natural_{r+1} B - A \natural_r B - S_r(A|B) = B \natural_{-r} A - A \natural_r B - S_r(A|B),$$

particularly $D_{FK}(A, B) = D_0(A, B)$. The following property holds by Theorem 1 and Lemma 6.

Theorem 8. Let A and B be positive invertible operators and $r \in \mathbf{R}$. Then

$$D_r(A, B) \ge 0.$$

Corollary 9. Let n be an integer. Then

(1)
$$D_n(A, B) = (BA^{-1})^n D_0(A, B) = D_0(A, B)(A^{-1}B)^n \ge 0,$$

(2)
$$D_{2n}(A, B) = (BA^{-1})^n D_0(A, B)(A^{-1}B)^n \ge 0,$$

(3)
$$D_{2n+1}(A, B) = (BA^{-1})^n BD_0(B^{-1}, A^{-1})B(A^{-1}B)^n \ge 0.$$

5 Shannon inequality. Shannon inequality is given as follows:

$$0 \ge \sum_{i=1}^{n} a_i \log \frac{b_i}{a_i}$$

for a_i , $b_i > 0$ with $\sum_{i=1}^n a_i = \sum_{i=1}^n b_i = 1$. Furthia [4] introduced an operator version for the Shannon inequality, that is,

$$0 \ge \sum_{i=1}^{n} S(A_i | B_i)$$

for A_i , $B_i > 0$ with $\sum_{i=1}^n A_i = \sum_{i=1}^n B_i = I$.

Definition 2. Let $\{A_1, \dots, A_n\}$ and $\{B_1, \dots, B_n\}$ be sequences of strictly positive operators with $\sum_{i=1}^n A_i = \sum_{i=1}^n B_i = I$. We give the operator versions of relative entropy, Rényi's relative entropy, Tsallis relative entropy and $S_r((A_i), (B_i))$ as follows:

$$S((A_i), (B_i)) = \sum_{i=1}^{n} S(A_i | B_i),$$

$$I_r((A_i), (B_i)) = \frac{1}{r} \log \sum_{i=1}^{n} A_i \ \sharp_r \ B_i,$$

$$T_r((A_i), (B_i)) = \sum_{i=1}^{n} \frac{A_i \ \sharp_r \ B_i - A_i}{r}$$

and

$$S_r((A_i), (B_i)) = \sum_{i=1}^n S_r(A_i|B_i).$$

Among these quantities, the following inequalities hold.

Theorem 10. For sequences of positive operators $\{A_1, \dots, A_n\}$ and $\{B_1, \dots, B_n\}$ with $\sum_{i=1}^n A_i = \sum_{i=1}^n B_i = I$,

$$0 \ge T_r((A_i), (B_i)) \ge I_r((A_i), (B_i)) \ge S((A_i), (B_i)),$$

$$0 \le -T_{1-r}((A_i), (B_i)) \le -I_{1-r}((A_i), (B_i)) \le S_1((A_i), (B_i))$$

and

$$T_r((A_i), (B_i)) \le S_r((A_i), (B_i)) \le -T_{1-r}((B_i), (A_i))$$

hold for 0 < r < 1*.*

To prove Theorem 10, we use the next;

$$\frac{x^r - 1}{r} \le x - 1, \quad \text{for} \quad 0 < r < 1,$$

and the following Jensen's operator inequality [6].

Theorem 11 (Jensen's operator inequality(cf. [4], [5], [6]).). Let f(x) be operator concave function and $\{C_j\}_{j=1}^n$ be operators with $\sum_{j=1}^n C_j^*C_j = I$, then

$$f(\sum_{i=1}^{n} C_{j}^{*} A_{j} C_{j}) \ge \sum_{i=1}^{n} C_{j}^{*} f(A_{j}) C_{j}.$$

Proof of Theorem 10.

$$I_{r}((A_{i}), (B_{i})) = \frac{1}{r} \log \sum_{i=1}^{n} A_{i} \sharp_{r} B_{i} = \frac{1}{r} \log \sum_{i=1}^{n} A_{i}^{\frac{1}{2}} (A_{i}^{-\frac{1}{2}} B_{i} A_{i}^{-\frac{1}{2}})^{r} A_{i}^{\frac{1}{2}}$$

$$\geq \frac{1}{r} \sum_{i=1}^{n} A_{i}^{\frac{1}{2}} \log (A_{i}^{-\frac{1}{2}} B_{i} A_{i}^{-\frac{1}{2}})^{r} A_{i}^{\frac{1}{2}} = \sum_{i=1}^{n} A_{i}^{\frac{1}{2}} \log (A_{i}^{-\frac{1}{2}} B_{i} A_{i}^{-\frac{1}{2}}) A_{i}^{\frac{1}{2}}$$

$$= S((A_{i}), (B_{i})).$$

And

$$I_r((A_i), (B_i)) = \frac{1}{r} \log \sum_{i=1}^n A_i \ \sharp_r \ B_i \le \frac{1}{r} (\sum_{i=1}^n A_i \ \sharp_r \ B_i - I)$$

$$= \frac{1}{r} \sum_{i=1}^n (A_i \ \sharp_r \ B_i - A_i) = \sum_{i=1}^n \frac{A_i \ \sharp_r \ B_i - A_i}{r} = T_r((A_i), (B_i)).$$

$$T_{r}((A_{i}), (B_{i})) = \sum_{i=1}^{n} \frac{A_{i} \sharp_{r} B_{i} - A_{i}}{r} = \sum_{i=1}^{n} \frac{A_{i}^{\frac{1}{2}} \{(A_{i}^{-\frac{1}{2}} B_{i} A_{i}^{-\frac{1}{2}})^{r} - I\} A_{i}^{\frac{1}{2}}}{r}$$

$$\leq \sum_{i=1}^{n} A_{i}^{\frac{1}{2}} (A_{i}^{-\frac{1}{2}} B_{i} A_{i}^{-\frac{1}{2}} - I) A_{i}^{\frac{1}{2}} = \sum_{i=1}^{n} (B_{i} - A_{i}) = 0.$$

The second relation is shown by similar methods to the above. By Theorem 4, we can obtain the final inequality. $\hfill \Box$

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