A SIMPLE PROOF OF AN OPERATOR INEQUALITY OF JOCIĆ AND KITTANEH

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The arithmetic-geometric mean inequality proved in [1,3] says that for every unitarily invariant norm on Hilbert space operators we have

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

Using this Jocić and Kittaneh [2] have proved the following interesting result.

LEMMA: Let A, B be self adjoint and X an arbitrary operator. Then for every positive integer n and j = 1, 2, ..., n

$$(2) \quad |||A^{n+j}XB^{n-j+1} - A^{n-j+1}XB^{n+j}||| \leq |||A^{n+j+1}XB^{n-j} - A^{n-j}XB^{n+j+1}|||.$$

A proof much simpler than the one in [2] is given below. Using (1) we have for all $n \ge 1$

$$\begin{split} &|||A^{n+1}XB^n-A^nXB^{n+1}|||=||||A(A^nXB^{n-1}-A^{n-1}XB^n)B|||\leqslant\\ &\leqslant\frac{1}{2}|||A^2(A^nXB^{n-1}-A^{n-1}XB^n)+(A^nXB^{n-1}-A^{n-1}XB^n)B^2|||\leqslant\\ &\leqslant\frac{1}{2}|||A^{n+2}XB^{n-1}-A^{n-1}XB^{n+2}|||+\frac{1}{2}|||A^{n+1}XB^n-A^nXB^{n+1}|||. \end{split}$$

Hence

(3)
$$|||A^{n+1}XB^n - A^nXB^{n+1}||| \leq |||A^{n+2}XB^{n-1} - A^{n-1}XB^{n+2}|||.$$

This proves (2) in the special case j = 1. The general case is proved by induction. Suppose (2) has been proved for j - 1 in place of j. Then using (1), the triangle inequality and the induction hypothesis we obtain

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$$\begin{split} |||A^{n+j}XB^{n-j+1}-A^{n-j+1}XB^{n+j}||| &= |||A(A^{n+j-1}XB^{n-j}-A^{n-j}XB^{n+j-1})B||| \leqslant \\ &\leqslant \frac{1}{2}|||A^2(A^{n+j-1}XB^{n-j}-A^{n-j}XB^{n+j-1}) + (A^{n+j-1}XB^{n-j}-A^{n-j}XB^{n+j-1})B^2||| \leqslant \\ &\leqslant \frac{1}{2}|||A^{n+j+1}XB^{n-j}-A^{n-j}XB^{n+j+1}||| + \\ &+ \frac{1}{2}|||A^{n+(j-1)}XB^{n-(j-1)+1}-A^{n-(j-1)+1}XB^{n+(j-1)}||| \leqslant \\ &\leqslant \frac{1}{2}|||A^{n+j+1}XB^{n-j}-A^{n-j}XB^{n+j+1}||| + \frac{1}{2}|||A^{n+j}XB^{n-(j-1)}-A^{n-(j-1)}XB^{n+j}|||. \end{split}$$
 From this the inequality (2) follows.

This Lemma is crucial to the proof of the main Theorem in [2] and its proof there is perhaps the most intricate part of that paper. The simple proof presented above might, therefore, have some interest.

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