A result of Pisier in the theory of operator spaces

Theorem (Pisier (2011))

Let a, b *be non-negative real numbers. Let* $z \in \mathbb{C}$*. TFAE*

(i) $\begin{pmatrix} a & z \\ \bar{z} & b \end{pmatrix}$ *is positive semidefinite.*

(ii) $|\langle zk, h\rangle| \le \sqrt{\langle ah, h\rangle} \cdot \sqrt{\langle kb, b\rangle}$ *for all* $h, k \in \mathbb{C}$.

(*Here,* $\langle u, v\rangle := u\bar{v}$ *for all* $u, v \in \mathbb{C}$.)

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Corollary

Let $z \in \mathbb{C}$. *TFAE*

(i) $\begin{pmatrix} 1 & z \\ \bar{z} & 1 \end{pmatrix}$ *is positive semidefinite.*

(ii) $|z| \leq 1$.

Pisier's proof revisited (I)

Proof of Pisier's Theorem.

Firstly, we prove "(i) $\Rightarrow$ (ii)".

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Clearly condition (i) is equivalent to the following inequality:

$$\langle ah, h\rangle + 2\Re\big(\langle zk, h\rangle\big) + \langle kb, b\rangle \geq 0$$

for all $h, k \in \mathbb{C}$.

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for all $h, k \in \mathbb{C}$. Since this inequality is true for all $k \in \mathbb{C}$, we equivalently obtain

$$|\lambda|^2\langle ah, h\rangle + 2\Re\big(\lambda\langle zk, h\rangle\big) + \langle kb, b\rangle \geq 0$$

for all $h, k, \lambda \in \mathbb{C}$.

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$$|\lambda|^2\langle ah, h\rangle + 2\Re\big(\lambda\langle zk, h\rangle\big) + \langle kb, b\rangle \geq 0$$

for all $h, k, \lambda \in \mathbb{C}$. If $a = 0$, then $\lambda := -n$, where $n \in \mathbb{N}$ clearly leads via $n \to \infty$ to $\Re\left(\langle zk, h\rangle\right) \leq 0$ for all $k, h \in \mathbb{C}$, and similarly (putting $\lambda := i\,n = (-n)\,(-i), n \in \mathbb{N}$), we obtain $\Im\left(\langle zk, h\rangle\right) \leq 0$ for all $k, h \in \mathbb{C}$. Consequently, $z = 0$ if $a = 0$. In particular, (ii) is satisfied.

Pisier's proof revisited (II)

Proof of Pisier's Theorem ctd.

Now assume that $a > 0$. Clearly, (ii) follows if $h = 0$. So, let us assume that $h \neq 0$. Since by assumption $a > 0$, we also have $\langle ah, h\rangle = |h|^2 a > 0$. Hence, $\lambda := -\frac{\overline{\langle zk, h\rangle}}{\langle ah, h\rangle}$ is well-defined. A remaining (yet elementary) calculation directly leads to statement (ii).

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We now are going to prove "(ii) $\Rightarrow$ (i)" (yet without a direct application of the arithmetic-geometric mean inequality).

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We now are going to prove "(ii) $\Rightarrow$ (i)" (yet without a direct application of the arithmetic-geometric mean inequality).

To this end, we continue with a lemma - which is of its own interest - and easy to prove. It namely generalises the arithmetic-geometric mean inequality.

Pisier's proof revisited (III)

Lemma

Let α *and* β *be non-negative real numbers such that* $\alpha > 0$*. Consider the function* $f_{\alpha,\beta} : (0, \infty) \longrightarrow [0, \infty)$*, defined through*

$$f_{\alpha,\beta}(s) := s^2\alpha + \frac{1}{s^2}\beta \qquad (s > 0)\,.$$

Then $f_{\alpha,\beta}$ *is a smooth function which attains its global minimum at* $s^* := \sqrt[4]{\frac{\beta}{\alpha}}$*, given by*

$$f_{\alpha,\beta}(s^*) = 2\sqrt{\alpha}\sqrt{\beta}\,.$$

Pisier's proof revisited (IV)

Remark

Notice that $f_{\alpha,\beta}((s^*)^2) \stackrel{(!)}{=} \alpha + \beta = f_{\alpha,\beta}(1)$.

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Proof of Pisier's Theorem ctd.

Let $h, k \in \mathbb{C}$ arbitrary. Put $\alpha := \langle ah, h\rangle$ and $\beta := \langle kb, b\rangle$.

Pisier's proof revisited (IV)

Remark

Notice that $f_{\alpha,\beta}((s^*)^2) \overset{(!)}{=} \alpha + \beta = f_{\alpha,\beta}(1)$.

Proof of Pisier's Theorem ctd.

Let $h, k \in \mathbb{C}$ arbitrary. Put $\alpha := \langle ah, h \rangle$ and $\beta := \langle kb, b \rangle$. If $\alpha > 0$, our assumption (ii) and the previous lemma therefore imply that

$$\begin{aligned} |\langle zk, h \rangle| &\leq \sqrt{\langle ah, h \rangle} \cdot \sqrt{\langle kb, b \rangle} \\ &= \frac{1}{2} f_{\alpha,\beta}(s^*) \\ &\leq \frac{1}{2} f_{\alpha,\beta}(1) = \frac{1}{2}\big(\langle ah, h \rangle + \langle kb, b \rangle\big). \end{aligned}$$

Thus,

$$|\langle zk, h \rangle| \leq \frac{1}{2}\big(\langle ah, h \rangle + \langle kb, b \rangle\big)$$

Pisier's proof revisited (V)

Proof of Pisier's Theorem ctd.

Obviously, that inequality trivially is true if $\alpha = 0$ (due to our assumption (ii), and since $b \geq 0$). Consequently, for all $h, k \in \mathbb{C}$ we have

$$\left|\mathfrak{R}\big(\langle zk, h\rangle\big)\right| \leq |\langle zk, h\rangle| \leq \frac{1}{2}\big(\langle ah, h\rangle + \langle kb, b\rangle\big),$$

implying that in particular

$$-\big(\langle ah, h\rangle + \langle kb, b\rangle\big) \leq 2\mathfrak{R}\big(\langle zk, h\rangle\big)$$

which clearly is equivalent to condition (i). □

Pisier's proof revisited (V)

Proof of Pisier's Theorem ctd.

Obviously, that inequality trivially is true if $\alpha = 0$ (due to our assumption (ii), and since $b \geq 0$). Consequently, for all $h, k \in \mathbb{C}$ we have

$$\left|\Re\big(\langle zk, h\rangle\big)\right| \leq |\langle zk, h\rangle| \leq \frac{1}{2}\big(\langle ah, h\rangle + \langle kb, b\rangle\big),$$

implying that in particular

$$-\big(\langle ah, h\rangle + \langle kb, b\rangle\big) \leq 2\Re\big(\langle zk, h\rangle\big)$$

which clearly is equivalent to condition (i). $\square$

By mimicking the structure of this proof, we similarly obtain a further important result:

On psd block matrices I

Theorem

Let $m, n \in \mathbb{N}$ *and* $\mathbb{F} \in \{\mathbb{R}, \mathbb{C}\}$*. Let* $A \in \mathbb{M}(m \times m; \mathbb{F})$ *and* $B \in \mathbb{M}(n \times n; \mathbb{F})$ *be positive semidefinite matrices. Let* $Z \in \mathbb{M}(m \times n; \mathbb{F})$*. TFAE*

(i) $\begin{pmatrix} A & Z \\ Z^* & B \end{pmatrix}$ *is positive semidefinite.*

(ii) $|\langle Zh, k\rangle| \leq \sqrt{\langle Ah, h\rangle} \cdot \sqrt{\langle Bk, B\rangle} = \|A^{1/2}h\| \cdot \|B^{1/2}k\|$ *for all* $(h, k) \in \mathbb{F}^m \times \mathbb{F}^n$*.*

In particular, if $A = 0$ *and (i) holds, then* $Z = 0$*.*

On psd block matrices II

Corollary

Let $m, n \in \mathbb{N}$, $\alpha \geq 0$ *and* $Z \in \mathbb{M}(m \times n; \mathbb{R})$. *TFAE*

(i) $\begin{pmatrix} \alpha E_m & Z \\ Z^* & \alpha E_n \end{pmatrix}$ *is positive semidefinite.*

(ii) $\|Z\| \leq \alpha$.

Here, $\|Z\| := \sup\{\|Zu\| : \|u\| = 1\}$ *denotes the standard operator norm of* Z.

Norm of the Schur multiplier of a positive semidefinite matrix I

Let $n \in \mathbb{N}$ and $\mathbb{F} \in \{\mathbb{R}, \mathbb{C}\}$. Next, we are going to work with the set of all those $n \times n$-matrices which canonically arise from the normed vector space $\mathcal{B}\left(l_2^n\right)$ of all bounded linear operators on $l_2^n := (\mathbb{F}^n, \|\cdot\|_2)$.

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Let $A \in \mathbb{M}(n \times n; \mathbb{F})$. Consider the Schur multiplier $S_A : \mathcal{B}\big(l_2^n\big) \longrightarrow \mathcal{B}\big(l_2^n\big)$, defined as

$$S_A(B) := A * B \qquad (B \in \mathcal{B}\big(l_2^n\big)),$$

where $(A * B)_{ij} := A_{ij} B_{ij}$ for all $i, j \in [n]$ (Schur multiplication).

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Proposition

Let $n \in \mathbb{N}$ and $\mathbb{F} \in \{\mathbb{R}, \mathbb{C}\}$. Let $A \in \mathbb{M}(n \times n; \mathbb{F})$ be positive semidefinite.

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Let $n \in \mathbb{N}$ and $\mathbb{F} \in \{\mathbb{R}, \mathbb{C}\}$. Let $A \in \mathbb{M}(n \times n; \mathbb{F})$ be positive semidefinite. Then

$$\|S_A\| = \max\{A_{ii} : i \in [n]\}.$$

Norm of the Schur multiplier of a positive semidefinite matrix II

Proof.

Put $\alpha := \max\{A_{ii} : i \in [n]\}$.

Norm of the Schur multiplier of a positive semidefinite matrix II

Proof.
Put $\alpha := \max\{A_{ii} : i \in [n]\}$. Firstly, we recognise that

$$\|A * E_n\| = \|\text{diag}(A)\| = \alpha,$$

implying that $\alpha = \|A * E_n\| \leq \|S_A\|$.

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$$\begin{pmatrix} \alpha E_n & A * B \\ (A * B)^* & \alpha E_n \end{pmatrix}$$

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$$\begin{pmatrix} \alpha E_n & A * B \\ (A * B)^* & \alpha E_n \end{pmatrix} \overset{(!)}{=} \begin{pmatrix} \alpha E_n - A * E_n & 0 \\ 0 & \alpha E_n - A * E_n \end{pmatrix} + \begin{pmatrix} A * E_n & A * B \\ A * B^* & A * E_n \end{pmatrix}$$

Norm of the Schur multiplier of a positive semidefinite matrix III

Proof ctd.

Consequently,

$$\begin{pmatrix} \alpha E_n & A * B \\ (A * B)^* & \alpha E_n \end{pmatrix}$$

Norm of the Schur multiplier of a positive semidefinite matrix III

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Consequently,

$$\begin{pmatrix} \alpha E_n & A * B \\ (A * B)^* & \alpha E_n \end{pmatrix} = \begin{pmatrix} \alpha E_n - A * E_n & 0 \\ 0 & \alpha E_n - A * E_n \end{pmatrix} + \begin{pmatrix} A & A \\ A & A \end{pmatrix} * \begin{pmatrix} E_n & B \\ B^* & E_n \end{pmatrix}$$

is a sum of two positive semidefinite matrices (why?) and hence positive semidefinite, too.

Norm of the Schur multiplier of a positive semidefinite matrix III

Proof ctd.

Consequently,

$$\begin{pmatrix} \alpha E_n & A * B \\ (A * B)^* & \alpha E_n \end{pmatrix} = \begin{pmatrix} \alpha E_n - A * E_n & 0 \\ 0 & \alpha E_n - A * E_n \end{pmatrix} + \begin{pmatrix} A & A \\ A & A \end{pmatrix} * \begin{pmatrix} E_n & B \\ B^* & E_n \end{pmatrix}$$

is a sum of two positive semidefinite matrices (why?) and hence positive semidefinite, too. Due to the last corollary (to Pisier's Theorem applied to the block matrix case) it follows that $\|A * B\| \leq \alpha$. Hence, $\|S_A\| \leq \alpha$, and the claim follows. $\square$

Norm of the Schur multiplier of a positive semidefinite matrix IV

It is well-known that in general $\|S_B\| \leq \|B\|$ for all $B \in \mathbb{M}(n \times n; \mathbb{F})$. Thus, another interesting observation is the following one:

Norm of the Schur multiplier of a positive semidefinite matrix IV

It is well-known that in general $\|S_B\| \leq \|B\|$ for all $B \in \mathbb{M}(n \times n; \mathbb{F})$. Thus, another interesting observation is the following one:

Corollary

Let $n \in \mathbb{N}$ and $\mathbb{F} \in \{\mathbb{R}, \mathbb{C}\}$. Let $B \in \mathbb{M}(n \times n; \mathbb{F})$. TFAE

(i) $\begin{pmatrix} \|S_B\| E_n & B \\ B^* & \|S_B\| E_n \end{pmatrix}$ *is positive semidefinite.*

(ii) $\|S_B\| = \|B\|$.