

Some Eigenvalue Inequalities For Positive Semidefinite Quaternion Hermitian Matrix Power Products

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Abstract:

In this paper, we study the eigenvalues of positive semidefinite Quaternion Hermitian matrix power products and obtain some inequalities, most of which

are in terms of majorization. In particular, for $A, B \geq 0$, $\beta > \alpha > 0$, we prove

$\log \lambda^{\frac{1}{\alpha}}(A^\alpha * B^\alpha) < \log \lambda^{\frac{1}{\beta}}(A^\beta * B^\beta)$. The result is a generalization of some work of Marcus, Lieb, Thirring, Lecouteur, Bushell and Trustrum.

Keywords: Hermitian Matrices, Quaternion Matrices, Eigenvalue, Singular value, Positive semidefinite.

1. Introduction:

For any $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$, let $x \downarrow = (x_{[1]}, x_{[2]}, \dots, x_{[n]})$ denote the decreasing rearrangement of x , i.e., $x_{[1]} \geq x_{[2]} \geq \dots \geq x_{[n]}$, and $x \uparrow = (x_{(1)}, x_{(2)}, \dots, x_{(n)})$ denote the increasing rearrangement of x .

For $x, y \in \mathbb{R}^n$, x is said to be weakly majorized by y if

$$\sum_{t=1}^l x_{[t]} \leq \sum_{t=1}^l y_{[t]}, \quad l = 1, 2, \dots, n. \quad \dots (1)$$

This relation is denoted by $x <_w y$. If, in addition to (1), equality occurs at $l = n$, then x is said to be majorized by y and we write $x < y$.

For $0 \leq x, y \in \mathbb{R}^n$, let us write $\log x <_w \log y$ to mean

$$\prod_{t=1}^l x_{[t]} \leq \prod_{t=1}^l y_{[t]}, \quad l = 1, 2, \dots, n$$

If equality occurs at $l = n$, we write it as $\log x < \log y$.

Let $A \in H_{n \times n}$ be quaternion matrix of the form $A_0 + A_1 j + A_2 k$, with $A_0, A_1, A_2 \in C_{n \times n}$. The eigenvalues and singular values of A are respectively denoted by $\lambda_1(A), \dots, \lambda_n(A)$ and $\sigma_1(A), \dots, \sigma_n(A)$ with $|\lambda_1(A)| \geq \dots \geq |\lambda_n(A)|$,

$$\sigma_1(A) \geq \dots \geq \sigma_n(A).$$

In particular, when A is positive semidefinite ($A \geq 0$), then

$\lambda_1(A) \geq \dots \geq \lambda_n(A) \geq 0$ and $\lambda(A) = (\lambda_1(A), \dots, \lambda_n(A)) = \lambda(A) \downarrow$, and for $\alpha \in \mathbb{R}$, $\lambda^\alpha(A) = \lambda(A^\alpha) = (\lambda_1^\alpha(A), \dots, \lambda_n^\alpha(A)) \downarrow$.

Theorem 1:

For the positive semidefinite quaternion square matrices $A, B \geq 0$ then $\log[\lambda(A) \circ \lambda(B)] \uparrow < \log[\lambda(AB)] < \log[\lambda(A) \circ \lambda(B)]$.

Proof:

Since $A, B \geq 0$, $A = A_0 + A_1j + A_2k$ and $B = B_0 + B_1j + B_2k$

$$\lambda(A) = \lambda(A_0) + \lambda(A_1j) + \lambda(A_2k), \lambda(B) = \lambda(B_0) + \lambda(B_1j) + \lambda(B_2k)$$

$$\lambda(AB) = \lambda(A_0B_0) + \lambda(A_1B_1j) + \lambda(A_2B_2k) \quad [\text{Since } AB = A_0B_0 + A_1B_1j + A_2B_2k]$$

$$\leq \lambda(A_0)\lambda(B_0) + \lambda(A_1)\lambda(B_1)j + \lambda(A_2)\lambda(B_2)k \quad [\text{Since } \lambda(AB) \leq \lambda(A)\lambda(B)]$$

Here $\lambda(A) \uparrow = (\lambda_1(A), \lambda_2(A), \dots, \lambda_n(A))$ and $\lambda(B) \uparrow = (\lambda_1(B), \lambda_2(B), \dots, \lambda_n(B))$

$$\lambda(A) \circ \lambda(B) = (\lambda_1(A)\lambda_1(B), \lambda_2(A)\lambda_2(B), \dots, \lambda_n(A)\lambda_n(B))$$

$$\prod_{t=1}^n \lambda_t(A) \circ \lambda_t(B) \uparrow = \lambda_{(1)}(A)\lambda_{(1)}(B)\lambda_{(2)}(A)\lambda_{(2)}(B) \dots \lambda_{(n)}(A)\lambda_{(n)}(B) \quad \dots (2)$$

$$\lambda(AB) = [\lambda_1(AB), \lambda_2(AB), \dots, \lambda_n(AB)]$$

$$[\text{Since } \lambda_t(AB) \leq \lambda_t(A)\lambda_t(B) \forall t = 1 \text{ to } n]$$

$$\lambda(AB) \leq [\lambda_1(A)\lambda_1(B), \lambda_2(A)\lambda_2(B), \dots, \lambda_n(A)\lambda_n(B)]$$

$$\prod_{t=1}^n \lambda_{[t]}(AB) \leq \prod_{t=1}^n \lambda_t(A) \lambda_t(B) \quad \dots (3)$$

$$\text{From (2) and (3), } \prod_{t=1}^n \lambda_t(A) \lambda_t(B) \uparrow \leq \prod_{t=1}^n \lambda_{(t)}(AB)$$

$$\text{This implies } \log \lambda(A) \circ \lambda(B) \uparrow < \log \lambda(AB) \quad \dots (4)$$

$$\lambda(A) \circ \lambda(B) = (\lambda_1(A)\lambda_1(B), \lambda_2(A)\lambda_2(B), \dots, \lambda_n(A)\lambda_n(B))$$

$$\log \lambda(A) \circ \lambda(B) = \prod_{t=1}^n \lambda_1(A) \lambda_1(B) \lambda_2(A) \lambda_2(B) \dots \lambda_n(A) \lambda_n(B) \forall t = 1 \text{ to } n \quad \dots (5)$$

$$\text{From (3) and (5), } \log \lambda(AB) < \log \lambda(A) \circ \lambda(B)$$

$$\text{Thus } \log[\lambda(A) \circ \lambda(B)] \uparrow < \log[\lambda(AB)] < \log[\lambda(A) \circ \lambda(B)]$$

The proof is completed.

Theorem 2:

For arbitrary quaternion hermitian matrices A and B,

$$\log[\sigma(A) \circ \sigma(B)] \uparrow < \log[\sigma(AB)] < \log[\sigma(A) \circ \sigma(B)].$$

Proof:

$$A = A_0 + A_1j + A_2k \text{ and } B = B_0 + B_1j + B_2k$$

$$\sigma(A) = \sigma(A_0) + \sigma(A_1j) + \sigma(A_2k) \text{ and } \sigma(B) = \sigma(B_0) + \sigma(B_1j) + \sigma(B_2k)$$

$$\begin{aligned}\sigma(AB) &= \sigma(A_0B_0) + \sigma(A_1B_1j) + \sigma(A_2B_2k) \text{ [Since } AB = A_0B_0 + A_1B_1j + A_2B_2k\text{]} \\ &\leq \sigma(A_0)\lambda(B_0) + \sigma(A_1)\lambda(B_1)j + \sigma(A_2)\lambda(B_2)k \\ &\quad \text{[Since } \sigma(AB) \leq \sigma(A)\sigma(B)\text{]}\end{aligned}$$

Here $\sigma(A) \uparrow = (\sigma_1(A), \sigma_2(A), \dots, \sigma_n(A))$ and $\sigma(B) \uparrow = (\sigma_1(B), \sigma_2(B), \dots, \sigma_n(B))$

$$\sigma(A) \circ \sigma(B) = (\sigma_1(A)\sigma_1(B), \sigma_2(A)\sigma_2(B), \dots, \sigma_n(A)\sigma_n(B))$$

$$\prod_{t=1}^n \sigma_t(A) \circ \sigma_t(B) \uparrow = \sigma_{(1)}(A)\sigma_{(1)}(B)\sigma_{(2)}(A)\sigma_{(2)}(B) \dots \sigma_{(n)}(A)\sigma_{(n)}(B) \quad \dots (6)$$

$$\sigma(AB) = \sigma_1(AB), \sigma_2(AB), \dots, \sigma_n(AB)$$

$$\log \sigma(AB) = \log \sigma_1(AB) + \log \sigma_2(AB) + \dots + \log \sigma_n(AB) = \prod_{t=1}^n \log \sigma_t(AB) \quad \dots (7)$$

$$\text{[Since } \sigma_t(AB) \leq \sigma_t(A)\sigma_t(B) \forall t = 1 \text{ to } n\text{]}$$

$$\prod_{t=1}^n \sigma_{[t]}(AB) \leq \prod_{t=1}^n \sigma_t(A) \sigma_t(B)$$

$$\text{This implies } \log \sigma(AB) \leq \log [\prod_{t=1}^n \sigma_t(AB)]$$

(6) and (7) gives,

$$\prod_{t=1}^n [\sigma_t(A) \sigma_t(B)] \uparrow \leq \prod_{t=1}^n \sigma_t(AB)$$

$$\text{This implies } \log [\sigma(A)\sigma(B)] \uparrow < \log \sigma(AB) \quad \dots (8)$$

$$\sigma(A) \circ \sigma(B) = (\sigma_1(A)\sigma_1(B), \sigma_2(A)\sigma_2(B), \dots, \sigma_n(A)\sigma_n(B))$$

$$\log [\sigma(A) \circ \sigma(B)] = \log [\sigma_1(A)\sigma_1(B)] + \dots + \log [\sigma_n(A)\sigma_n(B)] \quad \dots (9)$$

(7) and (9) gives,

$$\prod_{t=1}^n \log \sigma_t(AB) < \prod_{t=1}^n \log \sigma_t(A)\sigma_t(B)$$

$$\log [\sigma(AB)] < \log [\sigma(A) \circ \sigma(B)]$$

$$\text{Thus } \log [\sigma(A) \circ \sigma(B)] \uparrow < \log [\sigma(AB)] < \log [\sigma(A) \circ \sigma(B)]$$

The proof is completed.

Theorem 3:

For the positive semidefinite quaternion square matrices $A, B \geq 0, m \in N$. The following result is due to

$$\sum_{t=1}^n \lambda_t^m(A) \lambda_{n-t+1}^m(B) \leq \text{tr} A^m B^m \leq \sum_{t=1}^n \lambda_t^m(A) \lambda_t^m(B)$$

Proof:

Since $A, B \geq 0, A = A_0 + A_1j + A_2k$ and $B = B_0 + B_1j + B_2k$

$$\lambda(A) = \lambda(A_0 + A_1j + A_2k) \text{ and } \lambda(B) = \lambda(B_0 + B_1j + B_2k)$$

Let us consider $\sum_{t=1}^n \lambda_t^m(A) \lambda_{n-t+1}^m(B)$ where

$$\begin{aligned}\lambda_1^m(A) &= \lambda_1^m(A_0 + A_1j + A_2k) \\ &= \lambda_1(A_0 + A_1j + A_2k)^m\end{aligned}$$

$$\begin{aligned}
&= \lambda_1(A_0^m + A_1^m j + A_2^m k) \\
&= \lambda_1(A_0^m) + \lambda_1(A_1^m j) + \lambda_1(A_2^m k) \\
&= \lambda_1^m(A_0) + \lambda_1^m(A_1 j) + \lambda_1^m(A_2 k)
\end{aligned}$$

etc

$$\lambda_n^m(A) = \lambda_n^m(A_0) + \lambda_n^m(A_1 j) + \lambda_n^m(A_2 k)$$

Similarly,

$$\lambda_1^m(B) = \lambda_1^m(B_0) + \lambda_1^m(B_1 j) + \lambda_1^m(B_2 k)$$

etc

$$\lambda_n^m(B) = \lambda_n^m(B_0) + \lambda_n^m(B_1 j) + \lambda_n^m(B_2 k)$$

$$\lambda_1^m(A) \lambda_n^m(B) = [\lambda_1^m(A_0) + \lambda_1^m(A_1 j) + \lambda_1^m(A_2 k)][\lambda_n^m(B_0) + \lambda_n^m(B_1 j) + \lambda_n^m(B_2 k)]$$

$$= \lambda_1^m(A_0)[\lambda_n^m(B)] + \lambda_1^m(A_1 j)[\lambda_n^m(B)] + \lambda_1^m(A_2 k)[\lambda_n^m(B)]$$

$$\begin{aligned}
\sum_{t=1}^n \lambda_t^m(A) \lambda_{n-t+1}^m(B) &= \lambda_1^m(A_0) \lambda_n^m(B_0) + \lambda_1^m(A_0) \lambda_n^m(B_1 j) + \lambda_1^m(A_0) \lambda_n^m(B_2 k) + \\
&\quad \lambda_1^m(A_1 j) \lambda_n^m(B_0) + \lambda_1^m(A_1 j) \lambda_n^m(B_1 j) + \lambda_1^m(A_1 j) \lambda_n^m(B_2 k) + \\
&\quad \lambda_1^m(A_2 k) \lambda_n^m(B_0) + \lambda_1^m(A_2 k) \lambda_n^m(B_1 j) + \\
&\quad \lambda_1^m(A_2 k) \lambda_n^m(B_2 k) + \dots + \lambda_n^m(A_0) \lambda_1^m(B_0) + \\
&\quad \lambda_n^m(A_0) \lambda_1^m(B_1 j) + \lambda_n^m(A_0) \lambda_1^m(B_2 k) + \lambda_n^m(A_1 j) \lambda_1^m(B_0) + \\
&\quad \lambda_n^m(A_1 j) \lambda_1^m(B_1 j) + \lambda_n^m(A_1 j) \lambda_1^m(B_2 k) + \\
&\quad \lambda_n^m(A_2 k) \lambda_1^m(B_0) + \lambda_n^m(A_2 k) \lambda_1^m(B_1 j) + \lambda_n^m(A_2 k) \lambda_1^m(B_2 k) \\
&= \sum_{t=1}^n \lambda_t^m(A_0) \lambda_{n-t+1}^m(B_0) + \sum_{t=1}^n \lambda_t^m(A_0) \lambda_{n-t+1}^m(B_1 j) + \\
&\quad \sum_{t=1}^n \lambda_t^m(A_0) \lambda_{n-t+1}^m(B_2 k) + \sum_{t=1}^n \lambda_t^m(A_1 j) \lambda_{n-t+1}^m(B_0) + \\
&\quad \sum_{t=1}^n \lambda_t^m(A_1 j) \lambda_{n-t+1}^m(B_1 j) + \sum_{t=1}^n \lambda_t^m(A_1 j) \lambda_{n-t+1}^m(B_2 k) + \\
&\quad \sum_{t=1}^n \lambda_t^m(A_2 k) \lambda_{n-t+1}^m(B_0) + \sum_{t=1}^n \lambda_t^m(A_2 k) \lambda_{n-t+1}^m(B_1 j) + \\
&\quad \sum_{t=1}^n \lambda_t^m(A_2 k) \lambda_{n-t+1}^m(B_2 k)
\end{aligned}$$

$$\leq \text{tr } A_0^m B_0^m + \text{tr } A_0^m B_1^m j + \text{tr } A_0^m B_2^m k + \text{tr } A_1^m j B_0^m +$$

$$\text{tr } A_1^m B_1^m j + \text{tr } A_1^m B_2^m k + \text{tr } A_2^m k B_0^m +$$

$$\text{tr } A_2^m k B_1^m j +$$

$$\text{tr } A_2^m k B_2^m k$$

Equating the corresponding elements on both sides,

$$\sum_{t=1}^n \lambda_t^m(A_0) \lambda_{n-t+1}^m(B_0) \leq \text{tr } A_0^m B_0^m$$

$$\sum_{t=1}^n \lambda_t^m(A_0) \lambda_{n-t+1}^m(B_1 j) \leq \text{tr } A_0^m B_1^m j$$

etc

$$\sum_{t=1}^n \lambda_t^m(A_2 k) \lambda_{n-t+1}^m(B_2 k) \leq \text{tr } A_2^m k B_2^m k$$

Similarly we can prove that

$$tr(A_0^m B_0^m) \leq \sum_{t=1}^n \lambda_t^m(A_0) \lambda_t^m(B_0)$$

$$tr(A_0^m B_1^m j) \leq \sum_{t=1}^n \lambda_t^m(A_0) \lambda_t^m(B_1 j)$$

etc

$$tr(A_2^m k B_2^m k) \leq \sum_{t=1}^n \lambda_t^m(A_2 k) \lambda_t^m(B_2 k)$$

$$\text{Thus } \sum_{t=1}^n \lambda_t^m(A) \lambda_{n-t+1}^m(B) \leq tr A^m B^m \leq \sum_{t=1}^n \lambda_t^m(A) \lambda_t^m(B)$$

The proof is completed.

Theorem 4:

For the positive semidefinite quaternion square matrices $A, B \geq 0, m \in N$.

The following result is due to

$$\sum_{t=1}^n \lambda_t^m(A) \lambda_{n-t+1}^m(B) \leq tr(AB)^m \leq \sum_{t=1}^n \lambda_t^m(A) \lambda_t^m(B)$$

Proof:

Since $A, B \geq 0, A = A_0 + A_1 j + A_2 k$ and $B = B_0 + B_1 j + B_2 k$

$$\lambda(A) = \lambda(A_0 + A_1 j + A_2 k) \text{ and } \lambda(B) = \lambda(B_0 + B_1 j + B_2 k)$$

Let us consider $\sum_{t=1}^n \lambda_t^m(A) \lambda_{n-t+1}^m(B)$ where

$$\lambda_1^m(A) = \lambda_1^m(A_0) + \lambda_1^m(A_1 j) + \lambda_1^m(A_2 k)$$

etc

$$\lambda_n^m(A) = \lambda_n^m(A_0) + \lambda_n^m(A_1 j) + \lambda_n^m(A_2 k)$$

$$\text{Similarly } \lambda_1^m(B) = \lambda_1^m(B_0) + \lambda_1^m(B_1 j) + \lambda_1^m(B_2 k)$$

etc

$$\lambda_n^m(B) = \lambda_n^m(B_0) + \lambda_n^m(B_1 j) + \lambda_n^m(B_2 k)$$

$$\lambda_1^m(A) \lambda_n^m(B) = [\lambda_1^m(A_0) + \lambda_1^m(A_1 j) + \lambda_1^m(A_2 k)][\lambda_n^m(B_0) + \lambda_n^m(B_1 j) + \lambda_n^m(B_2 k)]$$

$$\leq tr A_0^m B_0^m + tr A_0^m B_1^m j + tr A_0^m B_2^m k + tr A_1^m j B_0^m + tr A_1^m j B_1^m j +$$

$$tr A_1^m j B_2^m k + tr A_2^m k B_0^m + tr A_2^m k B_1^m j + tr A_2^m k B_2^m$$

Equating the corresponding elements on both sides

$$\sum_{t=1}^n \lambda_t^m(A_0) \lambda_{n-t+1}^m(B_0) \leq tr A_0^m B_0^m$$

$$\sum_{t=1}^n \lambda_t^m(A_0) \lambda_{n-t+1}^m(B_1 j) \leq tr A_0^m B_1^m j$$

etc

$$\sum_{t=1}^n \lambda_t^m (A_2k) \lambda_{n-t+1}^m (B_2k) \leq tr A_2^m k B_0^m k$$

Similarly we can prove that

$$tr(A_0^m B_0^m) \leq \sum_{t=1}^n \lambda_t^m (A_0) \lambda_t^m (B_0)$$

$$tr(A_0^m B_1^m j) \leq \sum_{t=1}^n \lambda_t^m (A_0) \lambda_t^m (B_1 j)$$

etc

$$tr(A_2^m k B_2^m k) \leq \sum_{t=1}^n \lambda_t^m (A_2 k) \lambda_t^m (B_2 k)$$

Here $\sum_{t=1}^n \lambda_t^m (A) \lambda_{n-t+1}^m (B_0) \leq tr A^m B^m$

and $tr A^m B^m \leq tr (AB)^m$

Thus $\sum_{t=1}^n \lambda_t^m (A) \lambda_{n-t+1}^m (B) \leq tr (AB)^m \leq \sum_{t=1}^n \lambda_t^m (A) \lambda_t^m (B_0)$

The Proof is completed.

Theorem 5 :

For the positive semi definite quaternion hermitian square matrices

$A, B \geq 0, m \in N$. The following results is due to $tr(AB)^m \leq tr A^m B^m$

Proof:

Since $A = A_0 + A_1j + A_2k$ and $B = B_0 + B_1j + B_2k$, $tr(AB)^m \leq tr AB$

$$AB = A_0B_0 + A_1B_1j + A_2B_2k$$

$$(AB)^m = A_0B_0 \dots m \text{ times} + A_1B_1j \dots m \text{ times} + A_2B_2k \dots m \text{ times}$$

$$tr(AB)^m = tr[A_0B_0 \dots + A_1B_1j \dots + A_2B_2k \dots]$$

$$= tr(A_0B_0)^m + tr(A_1B_1)^m j + tr(A_2B_2)^m k$$

$$\leq tr A_0^m B_0^m + tr A_1^m B_1^m j + tr A_2^m B_2^m k$$

$$= tr[A_0^m B_0^m + A_1^m B_1^m j + A_2^m B_2^m k]$$

$$= tr A^m B^m$$

Thus $tr(AB)^m \leq tr A^m B^m$

The Proof is completed.

Lemma 1:

(i) For $n \times n$ positive semi definite quaternion hermitian matrices A,B

$$\lambda_1(AB) \leq \lambda_1(A)\lambda_1(B)$$

$$\lambda_n(AB) \leq \lambda_n(A)\lambda_n(B)$$

Proof:

By the triple representation of quaternion matrices

$$A = A_0 + A_1j + A_2k, B = B_0 + B_1j + B_2k \text{ and } AB = A_0B_0 + A_1B_1j + A_2B_2k$$

$$\begin{aligned} \lambda_1(AB) &= \lambda_1(A_0B_0 + A_1B_1j + A_2B_2k) \\ &= \lambda_1(A_0B_0) + \lambda_1(A_1B_1j) + \lambda_1(A_2B_2k) \\ &\leq \lambda_1(A_0)\lambda_1(B_0) + \lambda_1(A_1)\lambda_1(B_1j) + \lambda_1(A_2)\lambda_1(B_2k) \quad [\text{Lemma 1 (i)}] \\ &= \lambda_1(A)\lambda_1(B) \end{aligned}$$

$$\lambda_1(AB) \leq \lambda_1(A)\lambda_1(B)$$

$$\begin{aligned} \lambda_n(AB) &= \lambda_n(A_0B_0) + \lambda_n(A_1B_1j) + \lambda_n(A_2B_2k) \\ &\geq \lambda_n(A_0)\lambda_n(B_0) + \lambda_n(A_1)\lambda_n(B_1j) + \lambda_n(A_2)\lambda_n(B_2k) \quad [\text{Lemma 1 (i)}] \\ &= \lambda_n(A)\lambda_n(B) \end{aligned}$$

Since $\lambda_n(AB) \geq \lambda_n(A)\lambda_n(B)$

The proof is completed.

(ii) For arbitrary $n \times n$ quaternion hermitian matrices X, Y

$$|\lambda_1(XY)| \leq \sigma_1(X)\sigma_1(Y)$$

$$|\lambda_n(XY)| \geq \sigma_n(X)\sigma_n(Y)$$

Proof:

$$X = X_0 + X_1j + X_2k, Y = Y_0 + Y_1j + Y_2k$$

$$XY = X_0Y_0 + X_1Y_1j + X_2Y_2k$$

$$\begin{aligned} |\lambda_1(XY)| &= |\lambda_1(X_0Y_0) + \lambda_1(X_1Y_1j) + \lambda_1(X_2Y_2k)| \\ &\leq |\lambda_1(X_0Y_0)| + |\lambda_1(X_1Y_1j)| + |\lambda_1(X_2Y_2k)| \\ &\leq \sigma_1(X_0Y_0) + \sigma_1(X_1Y_1j) + \sigma_1(X_2Y_2k) \\ &\leq \sigma_1(X_0)\sigma_1(Y_0) + \sigma_1(X_1)\sigma_1(Y_1j) + \sigma_1(X_2)\sigma_1(Y_2k) \quad [\text{Lemma 1 (ii)}] \\ &\leq \sigma_1(X)\sigma_1(Y) \end{aligned}$$

$$|\lambda_1(XY)| \leq \sigma_1(X)\sigma_1(Y)$$

$$\begin{aligned} |\lambda_n(XY)| &= |\lambda_n(X_0Y_0) + \lambda_n(X_1Y_1j) + \lambda_n(X_2Y_2k)| \\ &\geq |\lambda_n(X_0Y_0)| + |\lambda_n(X_1Y_1j)| + |\lambda_n(X_2Y_2k)| \quad [\text{Lemma 1 (ii)}] \\ &\geq \sigma_n(X_0Y_0) + \sigma_n(X_1Y_1j) + \sigma_n(X_2Y_2k) \end{aligned}$$

$$\begin{aligned} &\geq \sigma_n(X_0)\sigma_n(Y_0) + \sigma_n(X_1)\sigma_n(Y_1)j + \sigma_n(X_2)\sigma_n(Y_2)k \\ &\geq \sigma_n(X)\sigma_n(Y) \end{aligned}$$

Hence $|\lambda_n(XY)| \geq \sigma_n(X)\sigma_n(Y)$

The proof is completed.

Theorem 6

For $n \times n$ positive semidefinite quaternion hermitian matrices A, B and $m \in \mathbb{N}$

$$\lambda_1(AB) \leq \lambda_1^{\frac{1}{m}}(A^m B^m) \leq \lambda_1^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \leq \lambda_1(A)\lambda_1(B)$$

$$\lambda_n(AB) \geq \lambda_n^{\frac{1}{m}}(A^m B^m) \geq \lambda_n^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \geq \lambda_n(A)\lambda_n(B)$$

Proof:

$$A = A_0 + A_1j + A_2k, \quad B = B_0 + B_1j + B_2k$$

$$AB = A_0B_0 + A_1B_1j + A_2B_2k$$

$$\lambda_1(AB) = \lambda_1(A_0B_0 + A_1B_1j + A_2B_2k)$$

Use induction on m to prove

$$\begin{aligned} \lambda_1(AB) &\leq \lambda_1^{\frac{1}{m}}(A_0^m B_0^m + A_1^m B_1^m j + A_2^m B_2^m k) \\ &\leq \lambda_1^{\frac{1}{m}}(A_0^m B_0^m) + \lambda_1^{\frac{1}{m}}(A_1^m) \lambda_1^{\frac{1}{m}}(B_1^m j) + \lambda_1^{\frac{1}{m}}(A_2^m) \lambda_1^{\frac{1}{m}}(B_2^m k) \\ &\leq \lambda_1^{\frac{1}{m}}(A^m B^m) \end{aligned}$$

[Theorem 6]

$$\lambda_1(AB) \leq \lambda_1^{\frac{1}{m}}(A^m B^m) \dots (1)$$

$$\begin{aligned} \lambda_1^{\frac{1}{m}}(A^m B^m) &\leq \lambda_1^{\frac{1}{m+1}}(A_0^{m+1} B_0^{m+1}) + \lambda_1^{\frac{1}{m+1}}(A_1^{m+1} B_1^{m+1} j) + \lambda_1^{\frac{1}{m+1}}(A_2^{m+1} B_2^{m+1} k) \\ &\leq \lambda_1^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \end{aligned}$$

$$\lambda_1^{\frac{1}{m}}(A^m B^m) \leq \lambda_1^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \dots (2)$$

$$\begin{aligned} \lambda_1^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) &\leq \lambda_1(A_0 B_0 + A_1 B_1 j + A_2 B_2 k) \\ &\leq \lambda_1(A_0 B_0) + \lambda_1(A_1 B_1 j) + \lambda_1(A_2 B_2 k) \\ &\leq \lambda_1(A_0)\lambda_1(B_0) + \lambda_1(A_1)\lambda_1(B_1 j) + \lambda_1(A_2)\lambda_1(A_2 k) \\ &\leq \lambda_1(A)\lambda_1(B) \end{aligned}$$

$$\lambda_1^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \leq \lambda_1(A)\lambda_1(B) \dots (3)$$

Combining (1), (2) and (3), we get,

$$\lambda_1(AB) \leq \lambda_1^{\frac{1}{m}}(A^m B^m) \leq \lambda_1^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \leq \lambda_1(A)\lambda_1(B)$$

By using lemma (1),

$$\lambda_n(AB) \geq \lambda_n^{\frac{1}{m}}(A^m B^m) \geq \lambda_n^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \geq \lambda_n(A)\lambda_n(B) \quad [\text{Theorem 6}]$$

The proof is completed.

Corollary: 1

For $n \times n$ normal quaternion hermitian matrices A, B and $m \in \mathbb{N}$,

$$(i) \sigma_1(AB) \leq \sigma_1^{\frac{1}{m}}(A^m B^m) \leq \sigma_1^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \leq \sigma_1(A)\sigma_1(B)$$

$$(ii) \sigma_n(AB) \geq \sigma_n^{\frac{1}{m}}(A^m B^m) \geq \sigma_n^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \geq \sigma_n(A)\sigma_n(B)$$

Proof:

(i) Notice that $AA^* = A^*A, BB^* = B^*B$, we have

$$AA^* = A_0A_0^* - A_1A_1^*j - A_2A_2^*k, A^*A = A_0^*A_0 - A_1^*A_1j - A_2^*A_2k \quad [\text{Since } AA^* = A^*A]$$

$$\begin{aligned} \sigma_1^{\frac{1}{m}}(A^m B^m) &= \lambda_1^{\frac{1}{m}}(A^m B^m (B^*)^m (A^*)^m) \\ &= \left[\lambda_1^{\frac{1}{m}}(AA^*)^m (BB^*)^m \right]^{\frac{1}{2}} \\ &= \left[\lambda_1^{\frac{1}{m}}[(A_0^m (A_0^*)^m - A_1^m (A_1^*)^m j - A_2^m (A_2^*)^m k)(B_0^m (B_0^*)^m - \right. \\ &\quad \left. B_1^m (B_1^*)^m j - B_2^m (B_2^*)^m k)] \right]^{\frac{1}{2}} \\ &= \left[\lambda_1^{\frac{1}{m}}[A_0^m (A_0^*)^m B_0^m (B_0^*)^m] + \lambda_1^{\frac{1}{m}}[A_1^m (A_1^*)^m B_1^m (B_1^*)^m j] + \right. \\ &\quad \left. \lambda_1^{\frac{1}{m}}[A_2^m (A_2^*)^m B_2^m (B_2^*)^m k] \right]^{\frac{1}{2}} \\ &\leq \left[\lambda_1^{\frac{1}{m}}(A_0 A_0^*)^m (B_0 B_0^*)^m \right]^{\frac{1}{2}} + \left[\lambda_1^{\frac{1}{m}}(A_1 A_1^*)^m (B_1 B_1^*)^m j \right]^{\frac{1}{2}} + \\ &\quad \left[\lambda_1^{\frac{1}{m}}(A_2 A_2^*)^m (B_2 B_2^*)^m k \right]^{\frac{1}{2}} \end{aligned}$$

$$\begin{aligned} &\leq \left[\lambda_1^{\frac{1}{m+1}} [(A_0 A_0^*)^{m+1} (B_0 B_0^*)^{m+1}] \right]^{\frac{1}{2}} + \left[\lambda_1^{\frac{1}{m+1}} [(A_1 A_1^*)^{m+1} (B_1 B_1^*)^{m+1} j] \right]^{\frac{1}{2}} + \\ &\qquad \qquad \qquad \left[\lambda_1^{\frac{1}{m+1}} [(A_2 A_2^*)^{m+1} (B_2 B_2^*)^{m+1} k] \right]^{\frac{1}{2}} \\ &= \sigma_1^{\frac{1}{(m+1)}} (A_0^{m+1} B_0^{m+1}) + \sigma_1^{\frac{1}{(m+1)}} (A_1^{m+1} B_1^{m+1}) j + \sigma_1^{\frac{1}{(m+1)}} (A_2^{m+1} B_2^{m+1}) k \\ &= \sigma_1^{\frac{1}{(m+1)}} (A^{m+1} B^{m+1}) \\ &\leq \sigma_1(A) \sigma_1(B) \end{aligned}$$

Hence $\sigma_1(AB) \leq \sigma_1^{\frac{1}{m}} (A^m B^m) \leq \sigma_1^{\frac{1}{(m+1)}} (A^{m+1} B^{m+1}) \leq \sigma_1(A) \sigma_1(B)$

The proof of first part is completed.

$$\begin{aligned} \text{(ii) } \sigma_n^{\frac{1}{m}} (A^m B^m) &= \lambda_n^{\frac{1}{2m}} (A^m B^m (B^*)^m (A^*)^m) \\ &= \left[\lambda_n^{\frac{1}{m}} (AA^*)^m (BB^*)^m \right]^{\frac{1}{2}} \\ &= \left[\lambda_n^{\frac{1}{m}} [(A_0^m (A_0^*)^m - A_1^m (A_1^*)^m j - A_2^m (A_2^*)^m k) (B_0^m (B_0^*)^m - \right. \\ &\qquad \qquad \qquad \left. B_1^m (B_1^*)^m j - B_2^m (B_2^*)^m k)] \right]^{\frac{1}{2}} \\ &= \left[\lambda_n^{\frac{1}{m}} [A_0^m (A_0^*)^m B_0^m (B_0^*)^m] + \lambda_n^{\frac{1}{m}} [A_1^m (A_1^*)^m B_1^m (B_1^*)^m j] + \right. \\ &\qquad \qquad \qquad \left. \lambda_n^{\frac{1}{m}} [A_2^m (A_2^*)^m B_2^m (B_2^*)^m k] \right]^{\frac{1}{2}} \\ &\geq \left[\lambda_n^{\frac{1}{m}} (A_0 A_0^*)^m (B_0 B_0^*)^m \right]^{\frac{1}{2}} + \left[\lambda_n^{\frac{1}{m}} (A_1 A_1^*)^m (B_1 B_1^*)^m j \right]^{\frac{1}{2}} + \\ &\qquad \qquad \qquad \left[\lambda_n^{\frac{1}{m}} (A_2 A_2^*)^m (B_2 B_2^*)^m k \right]^{\frac{1}{2}} \end{aligned}$$

$$\begin{aligned}
&\geq \left[\lambda_n^{\frac{1}{m+1}} [(A_0 A_0^*)^{m+1} (B_0 B_0^*)^{m+1}] \right]^{\frac{1}{2}} + \left[\lambda_n^{\frac{1}{m+1}} [(A_1 A_1^*)^{m+1} (B_1 B_1^*)^{m+1} j] \right]^{\frac{1}{2}} + \\
&\quad \left[\lambda_n^{\frac{1}{m+1}} [(A_2 A_2^*)^{m+1} (B_2 B_2^*)^{m+1} k] \right]^{\frac{1}{2}} \\
&= \sigma_n^{\frac{1}{(m+1)}} (A_0^{m+1} B_0^{m+1}) + \sigma_n^{\frac{1}{(m+1)}} (A_1^{m+1} B_1^{m+1}) j + \sigma_n^{\frac{1}{(m+1)}} (A_2^{m+1} B_2^{m+1}) k \\
&= \sigma_n^{\frac{1}{(m+1)}} (A^{m+1} B^{m+1}) \\
&\geq \sigma_n(A) \sigma_n(B)
\end{aligned}$$

Hence $\sigma_n(AB) \geq \sigma_n^{\frac{1}{m}} (A^m B^m) \geq \sigma_n^{\frac{1}{(m+1)}} (A^{m+1} B^{m+1}) \geq \sigma_n(A) \sigma_n(B)$

The proof of second part is completed.

Lemma 2:

Let $X^{(l)}$ be the l^{th} compound of an $n \times n$ quaternion hermitian matrix X ($1 \leq l \leq n$). Then (i) $(XY)^{(l)} = X^{(l)} Y^{(l)}$ and (ii) $\lambda_1(X^{(l)}) = \prod_{t=1}^l \lambda_t(X)$

Proof:

(i) $X = X_0 + X_1 j + X_2 k$ and $Y = Y_0 + Y_1 j + Y_2 k$

$$XY = X_0 Y_0 + X_1 Y_1 j + X_2 Y_2 k$$

$$X^l = X_0^l + X_1^l j + X_2^l k, \quad X^{(l)} = X_0^{(l)} + X_1^{(l)} j + X_2^{(l)} k$$

l^{th} compound of X is $X^{(l)}$ in which $X_0^{(l)}, X_1^{(l)}$ and $X_2^{(l)}$ are the l^{th} compound of X_0^l, X_1^l and X_2^l respectively.

$$(X_0 Y_0)^{(l)} = X_0^{(l)} Y_0^{(l)}, \quad (X_1 Y_1)^{(l)} = X_1^{(l)} Y_1^{(l)}, \quad (X_2 Y_2)^{(l)} = X_2^{(l)} Y_2^{(l)}$$

$$(X_0 Y_0)^{(l)} + (X_1 Y_1)^{(l)} j + (X_2 Y_2)^{(l)} k = X_0^{(l)} Y_0^{(l)} + X_1^{(l)} Y_1^{(l)} j + X_2^{(l)} Y_2^{(l)} k$$

Therefore $(XY)^{(l)} = X^{(l)} Y^{(l)}$

$$\begin{aligned}
\text{(ii)} \quad \lambda_1(X^{(l)}) &= \lambda_1(X_0^{(l)} + X_1^{(l)} j + X_2^{(l)} k) \\
&= \lambda_1(X_0^{(l)}) + \lambda_1(X_1^{(l)}) j + \lambda_1(X_2^{(l)}) k
\end{aligned}$$

$$\begin{aligned}
\lambda_1(X^{(l)}) &= \prod_{t=1}^l \lambda_t(X_0) + \prod_{t=1}^l \lambda_t(X_1) j + \prod_{t=1}^l \lambda_t(X_2) k \\
&= \prod_{t=1}^l [\lambda_t(X_0) + \lambda_t(X_1) j + \lambda_t(X_2) k]
\end{aligned}$$

Therefore $\lambda_1(X)^{(l)} = \prod_{t=1}^l \lambda_t(X)$

The proof is completed.

Result : 1

For a positive definite quaternion hermitian matrix $A (A > 0)$, $\alpha \in \mathbb{R}$,

$$(A^\alpha)^l = (A^{(l)})^\alpha$$

Proof:

$$A = A_0 + A_1j + A_2k, A^\alpha = A_0^\alpha + A_1^\alpha j + A_2^\alpha k$$

$$\begin{aligned} (A^\alpha)^l &= (A_0^\alpha + A_1^\alpha j + A_2^\alpha k)^l \\ &= (A_0^\alpha)^l + (A_1^\alpha)^l j + (A_2^\alpha)^l k \\ &= (A_0^l)^\alpha + (A_1^l)^\alpha j + (A_2^l)^\alpha k \end{aligned}$$

$$(A^\alpha)^l = (A^{(l)})^\alpha$$

The proof is completed.

Theorem 7:

For $n \times n$ positive semidefinite quaternion hermitian matrices A, B and $m \in \mathbb{N}$, $\log[\lambda(AB)] < \log \left[\lambda^{\frac{1}{m}}(A^m B^m) \right] < \log \left[\lambda^{\frac{1}{m+1}}(A^{m+1} B^{m+1}) \right] < \log[\lambda(A) \circ \lambda(B)]$

Proof:

We prove $\log \lambda^{\frac{1}{m}}(A^m B^m) < \log \lambda^{\frac{1}{m+1}}(A_0^{m+1} B_0^{m+1} + A_1^{m+1} B_1^{m+1} j + A_2^{m+1} B_2^{m+1} k)$;

the remaining part can be obtained similarly.

From lemma 2,

$$\begin{aligned} (A^m B^m)^{(l)} &= (A_0^m + A_1^m j + A_2^m k)^{(l)} (B_0^m + B_1^m j + B_2^m k)^{(l)} \\ &= (A_0^{(l)} + A_1^{(l)} j + A_2^{(l)} k)^m (B_0^{(l)} + B_1^{(l)} j + B_2^{(l)} k)^m \end{aligned}$$

and $A^{(l)}, B^{(l)}$ are positive semidefinite quaternion hermitian matrix. Using Theorem 6,

$$\begin{aligned} \prod_{t=1}^l \lambda_t^{\frac{1}{m}}(A^m B^m) &= \lambda_1^{\frac{1}{m}}((A^{(l)})^m (B^{(l)})^m) \\ &= \lambda_1^{\frac{1}{m}} \left((A_0^{(l)} + A_1^{(l)} j + A_2^{(l)} k)^m (B_0^{(l)} + B_1^{(l)} j + B_2^{(l)} k)^m \right) \\ &\leq \lambda_1^{\frac{1}{m+1}} \left((A_0^{(l)} + A_1^{(l)} j + A_2^{(l)} k)^{m+1} (B_0^{(l)} + B_1^{(l)} j + B_2^{(l)} k)^{m+1} \right) \\ &= \prod_{t=1}^l \lambda_t^{\frac{1}{m+1}} (A_0^{m+1} B_0^{m+1} + A_1^{m+1} B_1^{m+1} j + A_2^{m+1} B_2^{m+1} k), \end{aligned}$$

$$l = 1, 2, \dots, n$$

At $l = n$

$$\prod_{t=1}^l \lambda_t^{\frac{1}{m}} (A^m B^m) = \prod_{t=1}^l \lambda_t^{\frac{1}{m+1}} (A_0^{m+1} B_0^{m+1} + A_1^{m+1} B_1^{m+1} j + A_2^{m+1} B_2^{m+1} k)$$

$$\text{So, } \log \left[\lambda^{\frac{1}{m}} (A^m B^m) \right] < \log \left[\lambda^{\frac{1}{m+1}} (A^{m+1} B^{m+1}) \right]$$

The proof is completed.

Theorem 8:

For $n \times n$ positive semidefinite quaternion hermitian matrices A, B and $m \in N$

$$\log[\lambda(A) \circ \lambda(B)] \uparrow < \log \left[\lambda^{m+1} \left(A^{\frac{1}{m+1}} B^{\frac{1}{m+1}} \right) \right] < \log \left[\lambda^m \left(A^{\frac{1}{m}} B^{\frac{1}{m}} \right) \right] < \log[\lambda(AB)].$$

Proof:

$$\text{Since } \log \lambda \left(A^{\frac{1}{m+1}} \right) \circ \lambda \left(B^{\frac{1}{m+1}} \right) \uparrow < \log \lambda \left(A^{\frac{1}{m+1}} B^{\frac{1}{m+1}} \right)$$

From theorem 1, we have

$$\log \lambda^{m+1} \left(A^{\frac{1}{m+1}} \right) \circ \lambda^{m+1} \left(B^{\frac{1}{m+1}} \right) \uparrow < \log \lambda^{m+1} \left(A_0^{\frac{1}{m+1}} B_0^{\frac{1}{m+1}} + A_1^{\frac{1}{m+1}} B_1^{\frac{1}{m+1}} j + A_2^{\frac{1}{m+1}} B_2^{\frac{1}{m+1}} k \right)$$

$$\text{i.e., } \log \lambda(A) \circ \lambda(B) \uparrow < \log \lambda^{m+1} \left(A_0^{\frac{1}{m+1}} B_0^{\frac{1}{m+1}} + A_1^{\frac{1}{m+1}} B_1^{\frac{1}{m+1}} j + A_2^{\frac{1}{m+1}} B_2^{\frac{1}{m+1}} k \right)$$

Also, for $G, H \geq 0$, Take $A = G^{\frac{1}{m(m+1)}}, B = H^{\frac{1}{m(m+1)}}$ is theorem 6,

$$\begin{aligned} \text{We have } \lambda_1^{m+1} \left(G^{\frac{1}{m(m+1)}} H^{\frac{1}{m(m+1)}} \right) &= \left[\lambda_1^{\frac{1}{m}} (A_0^m B_0^m + A_1^m B_1^m j + A_2^m B_2^m k) \right]^{m(m+1)} \\ &\leq \left[\lambda_1^{\frac{1}{m+1}} (A_0^{m+1} B_0^{m+1} + A_1^{m+1} B_1^{m+1} j + A_2^{m+1} B_2^{m+1} k) \right]^{m(m+1)} \end{aligned}$$

$$\lambda_1^{m+1} \left(G^{\frac{1}{m(m+1)}} H^{\frac{1}{m(m+1)}} \right) = \lambda_1^m \left(G^{\frac{1}{m}} H^{\frac{1}{m}} \right)$$

$$\begin{aligned} \text{Thus, } \lambda_1^{m+1} \left(G^{\frac{1}{m(m+1)}} H^{\frac{1}{m(m+1)}} \right) &\leq \lambda_1^m \left(A_0^{\frac{1}{m}} B_0^{\frac{1}{m}} + A_1^{\frac{1}{m}} B_1^{\frac{1}{m}} j + A_2^{\frac{1}{m}} B_2^{\frac{1}{m}} k \right) \\ &\leq \lambda_1 (A_0 B_0 + A_1 B_1 j + A_2 B_2 k) \end{aligned}$$

and using methods similar to those in the proof of theorem 7, it follows that

$$\log \left[\lambda^{m+1} \left(A^{\frac{1}{m+1}} B^{\frac{1}{m+1}} \right) \right] < \log \left[\lambda^m \left(A^{\frac{1}{m}} B^{\frac{1}{m}} \right) \right] < \log[\lambda(AB)]$$

The proof is completed.

Corollary 2:

For $A, B \geq 0$ and $m \in N$,

$$\log[\lambda^m(A) \circ \lambda^m(B)] \uparrow < \log [\lambda^m(AB)] < \log[\lambda(A^m B^m)] < \log[\lambda^m(A) \circ \lambda^m(B)]$$

Proof:

Since $A, B \geq 0$ and $m \in N$

$$A = A_0 + A_1j + A_2k \text{ and } B = B_0 + B_1j + B_2k$$

$$\lambda(A) = \lambda(A_0) + \lambda(A_1j) + \lambda(A_2k), \lambda(B) = \lambda(B_0) + \lambda(B_1j) + \lambda(B_2k)$$

$$\lambda^m(A) = \lambda^m(A_0) + \lambda^m(A_1j) + \lambda^m(A_2k), \lambda^m(B) = \lambda^m(B_0) + \lambda^m(B_1j) + \lambda^m(B_2k)$$

$$\lambda(AB) = \lambda(A_0B_0) + \lambda(A_1B_1j) + \lambda(A_2B_2k) \text{ [Since } AB = A_0B_0 + A_1B_1j + A_2B_2k]$$

$$\lambda(AB) \leq \lambda(A_0)\lambda(B_0) + \lambda(A_1)\lambda(B_1j) + \lambda(A_2)\lambda(B_2k) \text{ [Since } \lambda(AB) \leq \lambda(A)\lambda(B)]$$

$$\text{Therefore, } \lambda^m(AB) \leq \lambda^m(A_0)\lambda^m(B_0) + \lambda^m(A_1)\lambda^m(B_1j) + \lambda^m(A_2)\lambda^m(B_2k)$$

$$\text{Here } \lambda(A) \uparrow = (\lambda_1(A), \lambda_2(A), \dots, \lambda_n(A)) \text{ and } \lambda(B) \uparrow = (\lambda_1(B), \lambda_2(B), \dots, \lambda_n(B))$$

$$\lambda^m(A) \uparrow = (\lambda_1^m(A), \lambda_2^m(A), \dots, \lambda_n^m(A)) \text{ and } \lambda^m(B) \uparrow = (\lambda_1^m(B), \lambda_2^m(B), \dots, \lambda_n^m(B))$$

$$\text{Therefore } \lambda^m(A) \circ \lambda^m(B) = (\lambda_1^m(A)\lambda_1^m(B), \lambda_2^m(A)\lambda_2^m(B), \dots, \lambda_n^m(A)\lambda_n^m(B))$$

$$\prod_{t=1}^n [\lambda_t^m(A) \circ \lambda_t^m(B)] \uparrow = \lambda_{(1)}^m(A) \lambda_{(1)}^m(B) \lambda_{(2)}^m(A) \lambda_{(2)}^m(B) \dots \lambda_{(n)}^m(A) \lambda_{(n)}^m(B) \dots (1)$$

$$\lambda^m(AB) = [\lambda_1^m(AB), \lambda_2^m(AB), \dots, \lambda_n^m(AB)] \leq$$

$$[\lambda_1^m(A) \lambda_1^m(B), \lambda_2^m(A) \lambda_2^m(B), \dots, \lambda_n^m(A) \lambda_n^m(B)]$$

$$[\because \lambda_t^m(AB) \leq \lambda_t^m(A) \lambda_t^m(B) \forall t = 1 \text{ to } n.]$$

$$\prod_{t=1}^n \lambda_{[t]}^m(AB) \leq \prod_{t=1}^n \lambda_t^m(A) \lambda_t^m(B) \dots (2)$$

From (1) and (2),

$$\prod_{t=1}^n \lambda_t^m(A) \lambda_t^m(B) \uparrow \leq \prod_{t=1}^n \lambda_{(t)}^m(AB)$$

$$\Rightarrow \log[\lambda^m(A) \circ \lambda^m(B)] \uparrow < \log[\lambda^m(AB)] \dots (3)$$

$$\log \lambda^m(AB) < \log \lambda(AB)^m$$

$$\log \lambda^m(AB) < \log \lambda(A^m B^m) \dots (4)$$

$$\lambda^m(A) \circ \lambda^m(B) = (\lambda_1^m(A)\lambda_1^m(B), \lambda_2^m(A)\lambda_2^m(B), \dots, \lambda_n^m(A)\lambda_n^m(B))$$

$$\log \lambda^m(A) \circ \lambda^m(B) = \prod_{t=1}^n \lambda_1^m(A)\lambda_1^m(B) \lambda_2^m(A)\lambda_2^m(B), \dots, \lambda_n^m(A)\lambda_n^m(B) \quad \forall t = 1 \text{ to } n \quad \dots (5)$$

$$\log \lambda(A^m B^m) < \log \lambda^m(A) \circ \lambda^m(B) \dots (6)$$

From (3), (4), and (6) gives

$$\log \lambda^m(A) \circ \lambda^m(B) \uparrow < \log \lambda^m(AB) < \log \lambda(A^m B^m) < \log \lambda^m(A) \circ \lambda^m(B).$$

The Proof is Completed.

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