Logarithmic inequalities under an elementary symmetric polynomial dominance order

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Abstract
We consider a dominance order on positive vectors induced by the elementary symmetric polynomials. Under this dominance order we provide conditions that yield simple proofs of several monotonicity questions. Notably, our approach yields a quick (4 line) proof of the so-called “sum-of-squared-logarithms” inequality conjectured in (P. Neff, B. Eidel, F. Osterbrink, and R. Martin, Applied Math. & Mechanics., 2013; P. Neff, Y. Nakatsukasa, and A. Fischle; SIMAX, 35, 2014). This inequality has been the subject of several recent articles, and only recently it received a full proof, albeit via a more elaborate complex-analytic approach. We provide an elementary proof, which moreover extends to yield simple proofs of both old and new inequalities for Rényi entropy, subentropy, and quantum Rényi entropy.

1 Introduction

Let $x$ be a real vector with $n$ components. Let $e_k$ denote the $k$-th elementary symmetric polynomial defined by

$$e_k(x) := \sum_{1 \leq i_1 < \cdots < i_k \leq n} x_{i_1} \cdots x_{i_k}.$$  

For nonnegative vectors $x, y$ in $\mathbb{R}_+^n$, we consider the dominance order $\prec_E$ induced by the elementary symmetric polynomials. More precisely, we say $x \prec_E y$ if

$$e_k(x) \leq e_k(y), \quad k = 1, \ldots, n - 1, \quad \text{and} \quad e_n(x) = e_n(y).$$

If the last equality is just an inequality $e_n(x) \leq e_n(y)$, we write $x \preceq_E y$. We consider functions that are monotonic under the partial order $\prec_E$. Specifically, we say a function $F : \mathbb{R}_+^n \to \mathbb{R}$ is $E$-monotone if

$$x \prec_E y \quad \implies \quad F(x) \leq F(y).$$

This paper is motivated by a body of recent papers that study E-monotonicity of a specific function: the so-called “sum-of-squared-logarithms” $L_n(x) = \sum_{i=1}^n (\log x_i)^2$. Indeed, $L_n(x)$ has been the focus of several works [3, 10–12], wherein the key open question was establishing its E-monotonicity. The works [3, 10, 12] establish E-monotonicity for $n = 2, 3, 4$; The authors of [11] also highlighted the powerful implications of the general case towards solving certain nonconvex optimization problems to global optimality. Only very recently, a full solution was obtained via a complex analysis [5, 9]. While preparing this paper, it was brought to our notice [8] that [13] has obtained a characterization of E-monotone functions via the theory of Pick functions.\footnote{E-monotonicity of $L_n$ has additional interesting history. P. Neff offered a reward of one ounce of fine gold for its proof, a conjecture that he also announced on the MathOverflow platform [8]. Shortly thereafter, the first full proof was sketched by L. Borisov using contour integration [9]. Approximately two weeks after Borisov’s proof, Síhavý independently characterized E-monotone functions [8]. His results are based on the theory of Pick functions, a natural and elegant approach to study E-monotonicity, which was in foreshadowed in the remarkable work of Josza and Mitchison [6].} Our work offers a complementary, and in our view, perhaps the simplest perspective, which yields a short (4 line) proof of E-monotonicity of $L_n$ as a byproduct.
2 E-monotonicity

We introduce now our elementary approach, which leads to a short proof of the E-monotonicity of $L_n$ as well as similar results for related entropy and sub-entropy inequalities of [6]. Our proof technique should generalize to monotonicity induced by other symmetric polynomials (e.g., Schur polynomials); we leave such an exploration to the interested reader.

Our main result is the following simple, albeit powerful sufficient condition:

**Proposition 2.1.** Let $\psi$ be a real-valued function admitting the representation

$$\psi(s) = \int_0^a \log(t + s)\,d\mu(t), \quad \text{or} \quad \psi(s) = \int_0^a \log(1 + ts)\,d\mu(t),$$

where $a > 0$, $s \geq 0$, and $\mu$ is nonnegative measure. Then, $\sum_{i=1}^n \psi(x_i)$ is E-monotone.

**Proof.** Recall first the generating functions for elementary symmetric polynomials

$$\sum_{k=0}^n t^k e_k(x) = \prod_{i=1}^n (1 + tx_i),$$

$$\sum_{k=0}^n t^k e_{n-k}(x) = \prod_{i=1}^n (t + x_i).$$

Let $x, y \in \mathbb{R}_+^n$, and suppose $x \preceq_E y$. Then using the above generating function representation under this hypothesis we immediately obtain

$$\prod_{i=1}^n (1 + tx_i) \leq \prod_{i=1}^n (1 + ty_i) \ \forall t \geq 0 \tag{2.1}$$

$$\prod_{i=1}^n (t + x_i) \leq \prod_{i=1}^n (t + y_i) \ \forall t \geq 0. \tag{2.2}$$

Taking logarithms, multiplying by $d\mu(t)$, and integrating, it then follows that

$$\sum_{i=1}^n \int_0^a \log(1 + tx_i)\,d\mu(t) \leq \sum_{i=1}^n \int_0^a \log(1 + ty_i)\,d\mu(t),$$

$$\implies F(x) = \sum_i \psi(x_i) \leq \sum_i \psi(y_i) = F(y).$$

Similarly, with (2.2) we again obtain $F(x) = \sum_i \psi(x_i) \leq \sum_i \psi(y_i) = F(y).$ \qed

**Remark.** Observe that the E-monotonicity relation is weaker than the usual majorization order. Indeed, if $x \prec y$ (i.e., $\sum_{k=1}^n x_i^k \leq \sum_{k=1}^n y_i^k$ for $1 \leq k < n$, and $x^T 1 = y^T 1$), then $e_k(x) \geq e_k(y)$ because $e_k$ is Schur-concave [7].

2.1 Proof of the SSLI

As an immediate corollary to Prop. 2.1 we obtain the announced E-monotonicity of $L_n(x) = \sum_{i=1}^n (\log x_i)^2$.

**Corollary 2.2.** Let $x, y \in \mathbb{R}_+^n$ such that $x \preceq_E y$. Then, $L_n(x) \leq L_n(y)$.

**Proof.** The key is to rewrite $(\log x)^2$ so that Prop. 2.1 applies. We observe that

$$\langle \log x \rangle^2 = \int_0^\infty \log \left( \frac{(1 + tx)(t + x)}{x(1 + t)^2} \right) \frac{dt}{t}. \tag{2.3}$$

Next, using inequalities (2.1) and (2.2), and the assumption $e_n(x) = e_n(y)$ (whereby $\sum_i \log(rx_i) = \sum_i \log(ry_i)$ for $r > 0$) we obtain the inequality

$$\sum_i \log(1 + tx_i)(t + x_i) - \log((1 + t)^2 x_i) \leq \sum_i \log(1 + ty_i)(t + y_i) - \log((1 + t)^2 y_i).$$

Integrating this over $t$ with $d\mu(t) = \frac{dt}{t}$ and using identity (2.3) the proof follows. \qed
2.2 Entropy

Now we consider application of Prop. 2.1 to obtain entropy inequalities. Recall that for a probability vector $x$, the Rényi entropy of order $a$, where $a \geq 0$ and $a \neq 1$, is defined as

$$H_a(x) := \frac{1}{1 - a} \log \left( \sum_{i=1}^{n} x_i^a \right).$$

(2.4)

The limiting value $\lim_{a \to 1} H_a$ yields the usual (Shannon) entropy $- \sum_i x_i \log x_i$.

**Theorem 2.3.** Suppose $x$ and $y$ probability vectors. Then,

$$x \preceq_E y \implies H_a(x) \leq H_a(y) \text{ for } a \in [0,2].$$

**Proof.** Since log is monotonic, to analyze E-monotonicity of $H_a$, it suffices to consider the following three special cases:

1. $\sum_{i=1}^{n} x_i^a \leq \sum_{i=1}^{n} y_i^a$, if $0 < a < 1$, and $e_1(x) = e_1(y)$,

(2.5a)

2. $\sum_{i=1}^{n} x_i^a \geq \sum_{i=1}^{n} y_i^a$, if $1 < a < 2$, and $e_1(x) = e_1(y)$,

(2.5b)

3. $- \sum_{i=1}^{n} x_i \log x_i \leq - \sum_{i=1}^{n} y_i \log y_i$, and $e_1(x) = e_1(y)$.

(2.5c)

Observe that for $0 < a < 1$ and $s \geq 0$, we have the integral representation

$$s^a = \frac{a \sin(a \pi)}{\pi} \int_{0}^{\infty} \log(1 + ts) t^{-a-1} dt.$$

(2.6)

Given (2.6), an application of Prop. 2.1 immediately yields (2.5a).

For (2.5b), we consider a different representation (notice the extra $ts$ term):

$$s^a = \frac{a \sin(a \pi)}{\pi} \int_{0}^{\infty} \log(1 + ts - ts) t^{-a-1} dt.$$

(2.7)

This integral converges for $1 < a < 2$ and $s \geq 0$. Since $x \preceq_E y$ and we assumed $e_1(x) = e_1(y)$, it follows that $\sum_i (\log(1 + tx_i) - tx_i) \leq \sum_i (\log(1 + ty_i) - ty_i)$. Thus, using (2.7) and noting that $\sin(a \pi) < 0$ for $1 < a < 2$, we obtain (2.5b).

To obtain (2.5c) we apply a limiting argument to (2.5b). In particular, recall that

$$\lim_{a \to 1} \frac{x_i^a - x_i}{a - 1} = x_i \log x_i,$$

so that upon using $\sum_i x_i = \sum_i y_i$ in (2.5b), dividing by $a - 1$, and taking limits as $a \to 1$, we obtain (2.5c).

2.3 Inequalities for positive definite matrices

We note below some inequalities on (Hermitian) positive definite matrices that follow from the above discussion. We write $A > 0$ to indicate that $A$ is positive definite. We extend the definition (1.1) to such matrices in the usual way. In particular, let $A, B > 0$. We say

$$A \preceq_E B \iff \lambda(A) \preceq_E \lambda(B),$$

(2.8)

where $\lambda(\cdot)$ denotes the vector of eigenvalues. Recalling that $e_k(\lambda(A)) = \text{tr}(\lambda^k A)$, where $\wedge$ is the exterior product [1, Ch. 1], we obtain the following result.
**Proposition 2.4.** Let $A, B$ be positive definite matrices. Then,
\[
\text{tr}(\wedge^k A) \leq \text{tr}(\wedge^k B), \quad \text{for } k = 1, \ldots, n \implies \log \det(I + A) \leq \log \det(I + B).
\]

**Remark.** A classic result in eigenvalue majorization states that if $\log \lambda(A) \prec \log \lambda(B)$ (the usual dominance order), then we have $\log \det(I + A) \leq \log \det(I + B)$. Prop. 2.4 presents an alternative condition that implies the same determinantal inequality.

Let us now state two other notable consequences of the order (2.8). To that end, we recall the Riemannian distance on the manifold of positive definite matrices (see e.g., [2, Ch. 6]) as well as the S-Divergence [14]:
\begin{align}
\delta_R(A, B) &:= \|\log B^{-1/2} AB^{-1/2}\|_F, \\
\delta_S(A, B) &:= \log \det \left( \frac{A + B}{2} \right) - \frac{1}{2} \log \det(AB).
\end{align}

**Proposition 2.5.** If $A, B, C > 0$ and $AC^{-1} \prec_E BC^{-1}$, then
\begin{align}
\delta_R(A, C) &\leq \delta_R(B, C), \\
\delta_S(A, C) &\leq \delta_S(B, C).
\end{align}

**Proof.** Inequality (2.11) (for $C = I)$ was first noted in [4, 5]. It follows readily from Corollary 2.2 once we use (2.9) and observe that
\[
\delta_R^2(A, C) = \|\log C^{-1/2} AC^{-1/2}\|_F^2 = \sum_{i=1}^{n} (\log \lambda_i(AC^{-1}))^2.
\]

To obtain (2.12), first observe that
\[
\det(A + C) = \det(C) \det(I + AC^{-1}) = \det(C) \prod_{i=1}^{n} (1 + \lambda_i(AC^{-1})).
\]
Thus, we have
\[
\delta_S(A, C) = \log \det(C) + \log \prod_{i=1}^{n} \frac{1 + \lambda_i(AC^{-1})}{2} - \frac{1}{2} \log \det(AC)
\leq \log \det(C) + \log \prod_{i=1}^{n} \frac{1 + \lambda_i(BC^{-1})}{2} - \frac{1}{2} \log \det(AC)
= \log \det \left( \frac{B + C}{2} \right) - \frac{1}{2} \log \det(BC)
= \delta_S(B, C),
\]
where the inequality holds due to the hypothesis $\lambda(A) \prec_E \lambda(B)$, which also is used to conclude the second equality by using $\det(A) = \det(B)$.

## 2.4 Quantum Entropy

The entropy inequalities (2.5a)-(2.5c) also extend to their counterparts in quantum information theory. Specifically, recall that the quantum Rényi entropy of order $\alpha \in (0, 1) \cup (1, \infty)$ is given by
\[
H_\alpha(X) := \frac{1}{1 - \alpha} \log \frac{\text{tr} X^\alpha}{\text{tr} X},
\]
where $X$ is positive definite; moreover, one typically assumes the normalization $\text{tr} X = 1$. Using an argument of the same form as used to prove Theorem 2.3 we can obtain the following result for the Rényi entropy; we omit the details for brevity.

**Theorem 2.6.** Let $X$ and $Y$ be positive definite matrices with unit trace. Then,
\[
X \prec_E Y \implies H_\alpha(X) \leq H_\alpha(Y) \quad \text{for } \alpha \in [0, 2].
\]
3 Subentropy

Next, we briefly discuss an important extension, namely, E-monotonicity of subentropy, a quantity that has found use in physics [6]. Formally,

\[ Q(x_1, \ldots, x_n) := - \sum_{i=1}^{n} \frac{x_i^n}{\prod_{j \neq i}(x_i - x_j)} \log x_i, \]

defines a natural entropy-like quantity that characterizes a quantum state with eigenvalues \( x_1, \ldots, x_n \) (thus \( x \geq 0 \) and \( e_1(x) = 1 \)). A main result in the work [6] is the following monotonicity theorem for subentropy (rephrased in our notation):

**Theorem 3.1 ([6]).** If \( x \preceq_E y \) and \( e_1(x) = e_1(y) = 1 \), then \( Q(x) \leq Q(y) \).

Josza and Mitchison [6] prove Theorem 3.1 by appealing to an argument based on contour integration. We note below how a key identity derived by Josza and Mitchison already implies this theorem. Instead of the logarithmic representation of Prop. 2.1, the key idea is to consider the representation

\[ \psi(x_1, \ldots, x_n) = \int_{0}^{\infty} h \left( \prod_{i=1}^{n}(t + x_i) \right) d\mu(t), \]

(3.2)

where \( h \) is any monotonically increasing function and \( \mu \) is a nonnegative measure. Clearly, if \( x \preceq_E y \), then \( h(\prod_{i}(t + x_i)) \leq h(\prod_{i}(t + y_i)) \), whereby \( \psi(x) \leq \psi(y) \).

Therefore, to prove \( Q(x) \leq Q(y) \), we just need to find a function \( h \) such that \( Q \) can be expressed as (3.2). Such a representation was already obtained in [6], wherein it is shown that for \( x > 0 \) such that \( e_1(x) = 1 \), we have

\[ Q(x_1, \ldots, x_n) = - \int_{0}^{\infty} \left[ \prod_{i=1}^{n}(t + x_i) - \frac{t}{1+t} \right] dt. \]

(3.3)

Thus, using \( h(s) = -1/s \) and \( d\mu(t) = t^\alpha dt \), and adding \( -\frac{t}{1+t} \) to ensure convergence (the constraint \( e_1(x) = e_1(y) \) is needed to cancel out the effect of this term), we obtain \( Q(x) \leq Q(y) \) whenever \( x \preceq_E y \) and \( e_1(x) = e_1(y) \).

A similar argument yields the following inequality, which is otherwise not obvious:

\[ x \preceq_E y \implies \sum_{i=1}^{n} \frac{(-1)^{i+1}x_i^\alpha}{\prod_{j \neq i}(x_i - x_j)} \geq \sum_{i=1}^{n} \frac{(-1)^{i+1}y_i^\alpha}{\prod_{j \neq i}(y_i - y_j)}, \quad \text{for } 0 < \alpha < 1. \]

(3.4)

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