FUNCTIONS OF NORMAL OPERATORS UNDER PERTURBATIONS

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ABSTRACT. In [Pe1], [Pe2], [AP1], [AP2], and [AP3] sharp estimates for $f(A) - f(B)$ were obtained for self-adjoint operators $A$ and $B$ and for various classes of functions $f$ on the real line $\mathbb{R}$. In this paper we extend those results to the case of functions of normal operators. We show that if a function $f$ belongs to the Hölder class $\Lambda^\alpha(\mathbb{R}^2)$, $0 < \alpha < 1$, of functions of two variables, and $N_1$ and $N_2$ are normal operators, then $\|f(N_1) - f(N_2)\| \leq \text{const} \|f\|_{\Lambda^\alpha} \|N_1 - N_2\|^\alpha$. We obtain a more general result for functions in the space $\Lambda^\omega(\mathbb{R}^2) = \{f : |f(\zeta_1) - f(\zeta_2)| \leq \text{const} \omega(|\zeta_1 - \zeta_2|)\}$ for an arbitrary modulus of continuity $\omega$. We prove that if $f$ belongs to the Besov class $B^1_\infty(\mathbb{R}^2)$, then it is operator Lipschitz, i.e., $\|f(N_1) - f(N_2)\| \leq \text{const} \|f\|_{B^1_\infty} \|N_1 - N_2\|$.

We also study properties of $f(N_1) - f(N_2)$ in the case when $f \in \Lambda^\alpha(\mathbb{R}^2)$ and $N_1 - N_2$ belongs to the Schatten-von Neumann class $S_p$.

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1. Introduction

The purpose of this paper is to generalize results of the papers [Pe1], [Pe2], [AP1], [AP2], and [AP3] to the case of normal operators.

A Lipschitz function $f$ on the real line $\mathbb{R}$ (i.e., a function satisfying the inequality $|f(x) - f(y)| \leq \text{const} |x - y|$, $x, y \in \mathbb{R}$) does not have to be operator Lipschitz. In other words, a Lipschitz function $f$ does not necessarily satisfy the inequality

$$\|f(A) - f(B)\| \leq \text{const} \|A - B\|$$

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for arbitrary self-adjoint operators $A$ and $B$ on Hilbert space. The existence of such functions was proved in [F1]. Later Kato proved in [K] that the function $f(x) = |x|$ is not operator Lipschitz. Note also that earlier McIntosh established in [Mc] a similar result for commutators (i.e., the function $f(x) = |x|$ is not commutator Lipschitz).

In [Pe2] and [Pe3] necessary conditions were found for a function $f$ to be operator Lipschitz. In particular, it was shown in [Pe2] that if $f$ is operator Lipschitz, then $f$ belongs locally to the Besov space $B^1_{1,1}(\mathbb{R})$. This also implies that Lipschitz functions do not have to be operator Lipschitz. Note also that earlier McIntosh established in [Mc] a similar result for commutators (i.e., the function $f(x) = |x|$ is not commutator Lipschitz).

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On the other hand, it was shown in [Pe2] and [Pe3] that if $f$ belongs to the Besov class $B^1_{1,\infty}(\mathbb{R})$, then $f$ is operator Lipschitz. We refer the reader to [Pee] for information on Besov spaces.

It was shown in [AP1] and [AP2] that the situation dramatically changes if we consider Hölder classes $\Lambda_\alpha(\mathbb{R})$ with $0 < \alpha < 1$. In this case such functions are necessarily operator Hölder of order $\alpha$, i.e., the condition $|f(x) - f(y)| \leq \text{const} |x - y|^\alpha$, $x, y \in \mathbb{R}$, implies that for self-adjoint operators $A$ and $B$ on Hilbert space,

$$\|f(A) - f(B)\| \leq \text{const} \|A - B\|^\alpha.$$  

Another proof of this result was found in [FN2].

This result was generalized in [AP1] and [AP2] to the case of functions of class $\Lambda_\omega(\mathbb{R})$ for arbitrary moduli of continuity $\omega$. This class consists of functions $f$ on $\mathbb{R}$, for which $|f(x) - f(y)| \leq \text{const} \omega(|x - y|)$, $x, y \in \mathbb{R}$.

Let us also mention that in [AP1] and [AP3] properties of operators $f(A) - f(B)$ were studied for functions $f$ in $\Lambda_\alpha(\mathbb{R})$ and self-adjoint operators $A$ and $B$ whose difference $A - B$ belongs to Schatten–von Neumann classes $S_p$.

In [AP1], [AP2] and [AP4] analogs of the above results were obtained for higher order operator differences.

We also mention here that the papers [AP1], [AP2], [AP3], [AP4], [AP5], and [Pe5] study problems of perturbation theory for unitary operators, contractions, and dissipative operators.

In this paper we are going to study the case of (not necessarily bounded) normal operators.

In §7 we prove that if $f$ is a function on $\mathbb{R}^2$ that belongs to the Besov class $B^1_{\infty,1}(\mathbb{R}^2)$, then it is an operator Lipschitz function on $\mathbb{R}^2$, i.e.,

$$\|f(N_1) - f(N_2)\| \leq \text{const} \|N_1 - N_2\|$$

for arbitrary normal operators $N_1$ and $N_2$. Note that we say that the operator $N_1 - N_2$ is bounded if the domains $\mathcal{D}_{N_1}$ and $\mathcal{D}_{N_2}$ of $N_1$ and $N_2$ coincide and $N_1 - N_2$ is bounded on $\mathcal{D}_{N_1}$. If $N_1 - N_2$ is not a bounded operator, we say that $\|N_1 - N_2\| = \infty$.

Note, however, that the proof of the corresponding result for self-adjoint operators obtained in [Pe3] does not work in the case of normal operators. In the case of self-adjoint operators it was shown in [Pe3] that for functions $f$ in the Besov space $B^1_{\infty,1}(\mathbb{R})$
and self-adjoint operators $A$ and $B$ with bounded $A - B$, the following formula holds:

$$f(A) - f(B) = \int \int_{\mathbb{R} \times \mathbb{R}} \frac{f(x) - f(y)}{x - y} dE_A(x)(A - B) dE_B(y).$$

The expression on the right is a double operator integral. However, in the case of normal operators a similar formula holds for arbitrary normal operators only for linear functions (see a more detailed discussion in § 5).

In § 5 we obtain a new formula for $f(N_1) - f(N_2)$ in terms of double operator integrals for suitable functions $f$ on $\mathbb{C}$ and normal operators $N_1$ and $N_2$ with bounded $N_1 - N_2$. The validity of this formula depends on the fact that certain divided differences are Schur multipliers. This will be proved in § 6.

In § 8 we prove that as in the case of self-adjoint operators, Hölder functions of order $\alpha, 0 < \alpha < 1$, must be operator Hölder of order $\alpha$. We also consider the case of arbitrary moduli of continuity. Note that in [FN1] some weaker results were obtained.

Finally, in § 10 we obtain estimates for quasicommutators $f(N_1)R - Rf(N_2)$ in terms of $N_1 R - RN_2$ and $N_1^* R - RN_2^*$.

In § 2 we give a brief introduction to Besov spaces and the spaces $\Lambda_\omega(\mathbb{R}^2)$ of functions of two real variables. In § 3 we review ideals of operators on Hilbert space. Finally, § 4 is an introduction to the Birman–Solomyak theory of double operator integrals.

Note that the results of this paper were announced in the note [APPS].

Throughout the paper we identify the complex plane $\mathbb{C}$ with $\mathbb{R}^2$.

\section{Function spaces}

In this section we collect necessary information on Besov spaces and the spaces $\Lambda_\omega(\mathbb{R}^2)$ of functions of two real variables.

\subsection{Besov classes.}

The purpose of this subsection is to give a brief introduction to Besov spaces that play an important role in problems of perturbation theory. We need the Besov spaces on $\mathbb{R}^2$ only.

Let $w$ be an infinitely differentiable function on $\mathbb{R}$ such that

$$w \geq 0, \quad \text{supp } w \subset \left[\frac{1}{2}, 2\right], \quad \text{and} \quad w(x) = 1 - w\left(\frac{x}{2}\right) \quad \text{for} \quad x \in [1, 2]. \quad (2.1)$$

We define the functions $W_n$ on $\mathbb{R}^2$ by

$$\mathcal{F}W_n(x) = w\left(\frac{|x|}{2^n}\right), \quad n \in \mathbb{Z}, \quad x = (x_1, x_2), \quad |x| \overset{\text{def}}{=} (x_1^2 + x_2^2)^{1/2},$$
where $\mathcal{F}$ is the Fourier transform defined on $L^1(\mathbb{R}^2)$ by
\[
(\mathcal{F} f)(t) = \int_{\mathbb{R}^2} f(x) e^{-i(x,t)} \, dx, \quad x = (x_1, x_2), \quad t = (t_1, t_2), \quad (x,t) \overset{\text{def}}{=} x_1 t_1 + x_2 t_2.
\]

With each tempered distribution $f \in \mathcal{S}'(\mathbb{R}^2)$, we associate a sequence $\{f_n\}_{n \in \mathbb{Z}}$,
\[
f_n \overset{\text{def}}{=} f * W_n. \tag{2.2}
\]
Initially we define the (homogeneous) Besov class $\dot{B}^s_{pq}(\mathbb{R}^2)$, $s > 0$, $1 \leq p, q \leq \infty$, as the space of all $f \in \mathcal{S}'(\mathbb{R}^2)$ such that
\[
\{2^{ns} \|f_n\|_{L^p}\}_{n \in \mathbb{Z}} \in \ell^q(\mathbb{Z}). \tag{2.3}
\]
According to this definition, the space $\dot{B}^s_{pq}(\mathbb{R}^2)$ contains all polynomials. Moreover, the distribution $f$ is defined by the sequence $\{f_n\}_{n \in \mathbb{Z}}$ uniquely up to a polynomial. It is easy to see that the series $\sum_{n \geq 0} f_n$ converges in $\mathcal{S}'(\mathbb{R})$. However, the series $\sum_{n < 0} f_n$ can diverge in general. It is easy to prove that the series
\[
\sum_{n < 0} \frac{\partial^r f_n}{\partial x_1^k \partial x_2^{r-k}} \tag{2.4}
\]
converges uniformly on $\mathbb{R}^2$ for every nonnegative integer $r > s - 2/p$ and $0 \leq k \leq r$. Note that in the case $q = 1$ the series (2.4) converges uniformly, whenever $r \geq s - 2/p$ and $0 \leq k \leq r$.

Now we can define the modified (homogeneous) Besov class $B^s_{pq}(\mathbb{R}^2)$. We say that a distribution $f$ belongs to $B^s_{pq}(\mathbb{R}^2)$ if (2.3) holds and
\[
\frac{\partial^r f}{\partial x_1^k \partial x_2^{r-k}} = \sum_{n \in \mathbb{Z}} \frac{\partial^r f_n}{\partial x_1^k \partial x_2^{r-k}}
\]
in the space $\mathcal{S}'(\mathbb{R}^2)$, where $r$ is the minimal nonnegative integer such that $r > s - 2/p$ ($r \geq s - 2/p$ if $q = 1$) and $0 \leq k \leq r$. Now the function $f$ is determined uniquely by the sequence $\{f_n\}_{n \in \mathbb{Z}}$ up to a polynomial of degree less than $r$, and a polynomial $\varphi$ belongs to $B^s_{pq}(\mathbb{R}^2)$ if and only if $\deg \varphi < r$.

To define a regularized de la Vallée Poussin type kernel $V_n$, we define the $C^\infty$ function $v$ on $\mathbb{R}$ by
\[
v(x) = 1 \quad \text{for} \quad x \in [-1, 1] \quad \text{and} \quad v(x) = w(|x|) \quad \text{if} \quad |x| \geq 1,
\]
where $w$ is the function defined by (2.1). Now we can define the de la Vallée Poussin type functions $V_n$ by
\[
\mathcal{F}V_n(x) = v \left( \frac{|x|}{2^n} \right), \quad n \in \mathbb{Z}, \quad x = (x_1, x_2).
\]
We put $V \overset{\text{def}}{=} V_0$. Clearly, $V_n(x) = 2^{2n} V(2^n x)$.

Besov classes admit many other descriptions. We give here the definition in terms of finite differences. For $h \in \mathbb{R}^2$, we define the difference operator $\Delta_h$,
\[
(\Delta_h f)(x) = f(x + h) - f(x), \quad x \in \mathbb{R}^2.
\]
It is easy to see that $B^s_{pq}(\mathbb{R}^2) \subset L^1_{\text{loc}}(\mathbb{R}^2)$ for every $s > 0$ and $B^s_{pq}(\mathbb{R}^2) \subset C(\mathbb{R}^2)$ for every $s > 2/p$. Let $s > 0$ and let $m$ be a positive integer such that $m - 1 \leq s < m$. The Besov space $B^s_{pq}(\mathbb{R}^2)$ can be defined as the set of functions $f \in L^1_{\text{loc}}(\mathbb{R}^2)$ such that

$$
\int_{\mathbb{R}^2} |h|^{-2-sq} \|\Delta_h^m f\|_{L^p}^q \, dh < \infty \quad \text{for} \quad q < \infty
$$

and

$$
\sup_{h \neq 0} \frac{\|\Delta_h^m f\|_{L^p}}{|h|^s} < \infty \quad \text{for} \quad q = \infty. \quad (2.5)
$$

However, with this definition the Besov space can contain polynomials of higher degree than in the case of the first definition given above.

We use the notation $B^s_p(\mathbb{R}^2)$ for $B^s_{pq}(\mathbb{R}^2)$.

For $\alpha > 0$, denote by $\Lambda^s_\alpha(\mathbb{R}^2)$ the Hölder–Zygmund class that consists of functions $f \in C(\mathbb{R}^2)$ such that

$$
|\Delta_h^m f(x)| \leq \text{const} \, |h|^\alpha, \quad x, \ h \in \mathbb{R}^2,
$$

where $m$ is the smallest integer greater than $\alpha$. By (2.5), we have $\Lambda^s_\alpha(\mathbb{R}^2) = B^s_\infty(\mathbb{R}^2)$.

We refer the reader to [Pee] and [T] for more detailed information on Besov spaces.

2.2. Spaces $\Lambda_\omega(\mathbb{R}^2)$. Let $\omega$ be a modulus of continuity, i.e., $\omega$ is a nondecreasing continuous function on $[0, \infty)$ such that $\omega(0) = 0$, $\omega(x) > 0$ for $x > 0$, and

$$
\omega(x + y) \leq \omega(x) + \omega(y), \quad x, \ y \in [0, \infty).
$$

We denote by $\Lambda_\omega(\mathbb{R}^2)$ the space of functions on $\mathbb{R}^2$ such that

$$
\|f\|_{\Lambda_\omega(\mathbb{R}^2)} \equiv \sup_{x \neq y} \frac{|f(x) - f(y)|}{\omega(|x - y|)} < \infty.
$$

**Theorem 2.1.** There exists a constant $c > 0$ such that for an arbitrary modulus of continuity $\omega$ and for an arbitrary function $f$ in $\Lambda_\omega(\mathbb{R}^2)$, the following inequality holds:

$$
\|f - f * V_n\|_{L^\infty} \leq c \omega(2^{-n}) \|f\|_{\Lambda_\omega(\mathbb{R}^2)}, \quad n \in \mathbb{Z}. \quad (2.6)
$$

**Proof.** We have

$$
|f(x) - (f * V_n)(x)| = 2^n \left| \int_{\mathbb{R}^2} (f(x) - f(x - y)) V(2^n y) \, dy \right|
$$

$$
\leq 2^n \|f\|_{\Lambda_\omega(\mathbb{R}^2)} \int_{\mathbb{R}^2} \omega(|y|) \, |V(2^n y)| \, dy
$$

$$
= 2^n \|f\|_{\Lambda_\omega(\mathbb{R}^2)} \int_{\{|y| \leq 2^{-n}\}} \omega(|y|) \, |V(2^n y)| \, dy
$$

$$
+ 2^n \|f\|_{\Lambda_\omega(\mathbb{R}^2)} \int_{\{|y| > 2^{-n}\}} \omega(|y|) \, |V(2^n y)| \, dy.
$$
Clearly,
\[ 2^{2n} \int_{\{|y| \leq 2^{-n}\}} \omega(|y|) |V(2^n y)| \, dy \leq \omega(2^{-n}) \|V\|_{L^1}. \]
On the other hand, keeping in mind the obvious inequality \(2^{-n} \omega(|y|) \leq 2|y| \omega(2^{-n})\) for \(|y| \geq 2^{-n}\), we obtain
\[ 2^{2n} \int_{\{|y| > 2^{-n}\}} \omega(|y|) |V(2^n y)| \, dy \leq 2 \cdot 2^{3n} \omega(2^{-n}) \int_{\{|y| > 2^{-n}\}} |y| |V(2^n y)| \, dy \]
\[ = 2 \omega(2^{-n}) \int_{\{|y| > 1\}} |y| \cdot |V(y)| \, dy \leq \text{const} \omega(2^{-n}). \]
This proves (2.6). ■

Corollary 2.2. There exists \(c > 0\) such that for every modulus of continuity \(\omega\) and for every \(f \in \Lambda_\omega(\mathbb{R}^2)\), the following inequalities hold:
\[ \|f * W_n\|_{L^\infty} \leq c \omega(2^{-n}) \|f\|_{\Lambda_\omega(\mathbb{R}^2)}, \quad n \in \mathbb{Z}. \]

3. Operator ideals

In this section we give a brief introduction to quasinormed ideals of operators on Hilbert space. Recall a functional \(\|\cdot\| : X \to [0, \infty)\) on a vector space \(X\) is called a quasinorm on \(X\) if

(i) \(\|x\| = 0\) if and only if \(x = 0\);
(ii) \(\|\alpha x\| = |\alpha| \cdot \|x\|\), for every \(x \in X\) and \(\alpha \in \mathbb{C}\);
(iii) there exists a positive number \(c\) such that \(\|x + y\| \leq c(\|x\| + \|y\|)\) for every \(x\) and \(y\) in \(X\).

We say that a sequence \(\{x_j\}_{j \geq 1}\) of vectors of a quasinormed space \(X\) converges to \(x \in X\) if \(\lim_{j \to \infty} \|x_j - x\| = 0\). It is well known that there exists a translation invariant metric on \(X\) which induces an equivalent topology on \(X\). A quasinormed space is called quasi-Banach if it is complete.

Recall that for a bounded linear operator \(T\) on Hilbert space, the singular values \(s_j(T), j \geq 0\), are defined by
\[ s_j(T) = \inf \left\{ \|T - R\| : \text{rank} R \leq j \right\}. \]
Clearly, \(s_0(T) = \|T\|\) and \(T\) is compact if and only if \(s_j(T) \to 0\) as \(j \to \infty\). We also introduce the sequence \(\{\sigma_n(T)\}_{n \geq 0}\) defined by
\[ \sigma_n(T) \overset{\text{def}}{=} \frac{1}{n+1} \sum_{j=0}^{n} s_j(T). \quad (3.1) \]

Definition. Let \(\mathcal{H}\) be a Hilbert space and let \(\mathcal{I}\) be a linear manifold in the set \(\mathcal{B}(\mathcal{H})\) of bounded linear operators on \(\mathcal{H}\) that is equipped with a quasi-norm \(\|\cdot\|_5\) that makes
\( \mathcal{J} \) a quasi-Banach space. We say that \( \mathcal{J} \) is a \textit{quasinormed ideal} if for every \( A \) and \( B \) in \( \mathcal{B}(\mathcal{H}) \) and \( T \in \mathcal{J} \),

\[
ATB \in \mathcal{J} \quad \text{and} \quad \|ATB\|_3 \leq \|A\| \cdot \|B\| \cdot \|T\|_3.
\] (3.2)

A quasinormed ideal \( \mathcal{J} \) is called a \textit{normed ideal} if \( \|\cdot\|_3 \) is a norm.

Note that we do not require that \( \mathcal{J} \neq \mathcal{B}(\mathcal{H}) \).

It is easy to see that if \( T_1 \) and \( T_2 \) are operators in a quasinormed ideal \( \mathcal{J} \) and \( s_j(T_1) = s_j(T_2) \) for \( j \geq 0 \), then \( \|T_1\|_3 = \|T_2\|_3 \). Thus there exists a function \( \Psi = \Psi_3 \) defined on the set of nonincreasing sequences of nonnegative real numbers with values in \([0, \infty)\) such that \( T \in \mathcal{J} \) if and only if \( \Psi(s_0(T), s_1(T), s_2(T), \ldots) < \infty \) and

\[
\|T\|_3 = \Psi(s_0(T), s_1(T), s_2(T), \ldots), \quad T \in \mathcal{J}.
\]

If \( T \) is an operator from a Hilbert space \( \mathcal{H}_1 \) to a Hilbert space \( \mathcal{H}_2 \), we say that \( T \) belongs to \( \mathcal{J} \) if \( \Psi(s_0(T), s_1(T), s_2(T), \ldots) < \infty \).

For a quasinormed ideal \( \mathcal{J} \) and a positive number \( p \), we define the quasinormed ideal \( \mathcal{J}^{(p)} \) by

\[
\mathcal{J}^{(p)} = \left\{ T : (T^* T)^{p/2} \in \mathcal{J} \right\}, \quad \|T\|_{\mathcal{J}^{(p)}} \overset{\text{def}}{=} \left\| (T^* T)^{p/2} \right\|_3^{1/p}.
\]

If \( T \) is an operator on a Hilbert space \( \mathcal{H} \) and \( d \) is a positive integer, we denote by \([T]_d\) the operator \( \bigoplus_{j=1}^d T_j \) on the orthogonal sum \( \bigoplus_{j=1}^d \mathcal{H} \) of \( d \) copies of \( \mathcal{H} \), where \( T_j = T \), \( 1 \leq j \leq d \). It is easy to see that

\[
s_n([T]_d) = s_{n/d}(T), \quad n \geq 0,
\]

where \( [x] \) denotes the largest integer that is less than or equal to \( x \).

We denote by \( \beta_{3,d} \) the quasinorm of the transformer \( T \mapsto [T]_d \) on \( \mathcal{J} \). Clearly, the sequence \( \{\beta_{3,d}\}_{d \geq 1} \) is nondecreasing and \textit{submultiplicative}, i.e., \( \beta_{3,d_1,d_2} \leq \beta_{3,d_1} \beta_{3,d_2} \). It is well known (see e.g., §3 of [AP3]) that the last inequality implies that

\[
\lim_{d \to \infty} \frac{\log \beta_{3,d}}{\log d} = \inf_{d \geq 2} \frac{\log \beta_{3,d}}{\log d}.
\] (3.3)

**Definition.** If \( \mathcal{J} \) is a quasinormed ideal, the number

\[
\beta_3 \overset{\text{def}}{=} \lim_{d \to \infty} \frac{\log \beta_{3,d}}{\log d} = \inf_{d \geq 2} \frac{\log \beta_{3,d}}{\log d}
\]

is called the \textit{upper Boyd index} of \( \mathcal{J} \).

It is easy to see that \( \beta_3 \leq 1 \) for an arbitrary normed ideal \( \mathcal{J} \). It is also clear that \( \beta_3 < 1 \) if and only if \( \lim_{d \to \infty} d^{-1} \beta_{3,d} = 0 \).

Note that the upper Boyd index does not change if we replace the initial quasinorm in the quasinormed ideal with an equivalent one that also satisfies (3.2). It is also easy to see that

\[
\beta_{3,(p)} = p^{-1} \beta_3.
\]

The proof of the following fact can be found in [AP3], §3.
Theorem on ideals with upper Boyd index less than 1. Let $\mathcal{I}$ be a quasinormed ideal. The following are equivalent:

(i) $\beta_{\mathcal{I}} < 1$;

(ii) for every nonincreasing sequence $\{s_n\}_{n \geq 0}$ of nonnegative numbers,

$$\Psi_{\mathcal{I}}\left(\{\sigma_n\}_{n \geq 0}\right) \leq \text{const} \Psi_{\mathcal{I}}\left(\{s_n\}_{n \geq 0}\right),$$

(3.4)

where $\sigma_n \overset{\text{def}}{=} (1 + n)^{-1} \sum_{j=0}^{n} s_j$.

For a normed ideal $\mathcal{I}$ let $C_{\mathcal{I}}$ be the best possible constant in inequality (3.4). Then (see [AP3], §3)

$$C_{\mathcal{I}} \leq 3 \sum_{k=0}^{\infty} 2^{-k} \beta_{\mathcal{I},2k}.$$  

(3.5)

Let $S_p$, $0 < p < \infty$, be the Schatten–von Neumann class of operators $T$ on Hilbert space such that

$$\|T\|_{S_p} \overset{\text{def}}{=} \left(\sum_{j \geq 0} (s_j(T))^p\right)^{1/p}.$$  

This is a normed ideal for $p \geq 1$. We denote by $S_{p,\infty}$, $0 < p < \infty$, the ideal that consists of operators $T$ on Hilbert space such that

$$\|T\|_{S_{p,\infty}} \overset{\text{def}}{=} \left(\sup_{j \geq 0} (1 + j)(s_j(T))^p\right)^{1/p}.$$  

The quasinorm $\| \cdot \|_{p,\infty}$ is not a norm, but it is equivalent to a norm if $p > 1$. It is easy to see that

$$\beta_{S_p} = \beta_{S_{p,\infty}} = \frac{1}{p}, \quad 0 < p < \infty.$$  

Thus $S_p$ and $S_{p,\infty}$ with $p > 1$ satisfy the hypotheses of Theorem on ideals with upper Boyd index less than 1.

It follows easily from (3.5) that for $p > 1$,

$$C_{S_p} \leq 3\left(1 - 2^{1/p-1}\right)^{-1}.$$  

Suppose now that $\mathcal{I}$ is a quasinormed ideal of operators on Hilbert space. With a nonnegative integer $l$ we associate the ideal $(l)\mathcal{I}$ that consists of all bounded linear operators on Hilbert space and is equipped with the norm

$$\Psi_{(l)\mathcal{I}}(s_0, s_1, s_2, \cdots) = \Psi(s_0, s_1, \cdots, s_l, 0, 0, \cdots).$$  

It is easy to see that for every bounded operator $T$,

$$\|T\|_{(l)\mathcal{I}} = \sup \left\{ \|RT\|_{\mathcal{I}} : \|R\| \leq 1, \text{ rank } R \leq l + 1 \right\}$$

$$= \sup \left\{ \|TR\|_{\mathcal{I}} : \|R\| \leq 1, \text{ rank } R \leq l + 1 \right\}.$$
It is easy to verify (see [AP3], §3) that if $J$ is a quasinormed ideal, then for all $l \geq 0$,
\[ C_{(0)} \leq C_J. \tag{3.6} \]

Note that if $J = S_p, \ p \geq 1$, then $S_p^l \overset{\text{def}}{=} (S_p)^l$ is the normed ideal that consists of all bounded linear operators equipped with the norm
\[ \|T\|_{S_p^l} \overset{\text{def}}{=} \left( \sum_{j=0}^{l} (s_j(T))^p \right)^{1/p}. \]

It is well known that $\| \cdot \|_{S_p^l}$ is a norm for $p \geq 1$ (see [BS4]).

It is also well known (see [AP3], §3) that $\|T_1T_2\|_{S_r^l} \leq \|T_1\|_{S_p^l}\|T_2\|_{S_q^l}, \tag{3.7}$

where $T_1$ and $T_2$ bounded operator on Hilbert space and $1/p + 1/q = 1/r$.

We say that a quasinormed ideal $J$ has majorization property (respectively weak majorization property) if the conditions
\[ T_1 \in J, \ T_2 \in \mathcal{B}, \quad \text{and} \quad \sigma_l(T_2) \leq \sigma_l(T_1) \quad \text{for all} \quad l \geq 0 \]

imply that
\[ T_2 \in J \quad \text{and} \quad \|T_2\|_J \leq \|T_1\|_J \quad \text{(respectively} \quad \|T_2\|_J \leq C\|T_1\|_J) \]

(see [GK]). Note that if a quasinormed ideal $J$ has weak majorization property, then we can introduce on it the following new equivalent quasinorm:
\[ \|T\|_J \overset{\text{def}}{=} \sup\{\|R\|_J : \sigma_l(R) \leq \sigma_l(T) \quad \text{for all} \quad l \geq 0\} \]

such that $(J, \| \cdot \|_J)$ has majorization property.

It is well known that every separable normed ideal and every normed ideal that is dual to a separable normed ideal has majorization property, see [GK]. Clearly, $S_1 \subset J$ for every quasinormed ideal $J$ with majorization property. Note also that every quasinormed ideal $J$ with $\beta_J < 1$ has weak majorization property (see, for example, §3 of [AP3] and §3 of [AP4]).

We need the following fact on interpolation properties of quasinormed ideals that have majorization property (see e.g., [AP4]):

**Theorem on interpolation of quasinormed ideals.** Let $J$ be a quasinormed ideal with majorization property and let $\mathcal{A}: \mathcal{L} \rightarrow \mathcal{L}$ be a linear transformer on a linear subset $\mathcal{L}$ of $\mathcal{B}$ such that $\mathcal{L} \cap S_1$ is dense in $S_1$. Suppose that $\|\mathcal{A}T\| \leq \|T\|$ and $\|\mathcal{A}T\|_{S_1} \leq \|T\|_{S_1}$ for all $T \in \mathcal{L}$. Then $\|\mathcal{A}T\|_J \leq \|T\|_J$ for every $T \in \mathcal{L}$.

We refer the reader to [GK] and [BS4] for further information on singular values and normed ideals of operators on Hilbert space.
4. Double operator integrals

In this subsection we give a brief introduction in double operator integrals. Double operator integrals appeared in the paper [DK] by Daletskii and S.G. Krein. However, the beautiful theory of double operator integrals was developed later by Birman and Solomyak in [BS1], [BS2], and [BS3], see also their survey [BS6].

Let \((\mathcal{X}, E_1)\) and \((\mathcal{Y}, E_2)\) be spaces with spectral measures \(E_1\) and \(E_2\) on a Hilbert space \(\mathcal{H}\). The idea of Birman and Solomyak is to define first double operator integrals

\[
\int_{\mathcal{X}} \int_{\mathcal{Y}} \Phi(x, y) \, dE_1(x) T \, dE_2(y),
\]

for bounded measurable functions \(\Phi\) and operators \(T\) of Hilbert Schmidt class \(S_2\). Consider the spectral measure \(\mathcal{E}\) whose values are orthogonal projections on the Hilbert space \(S_2\), which is defined by

\[
\mathcal{E}(\Lambda \times \Delta) = E_1(\Lambda) T E_2(\Delta), \quad T \in S_2,
\]

\(\Lambda\) and \(\Delta\) being measurable subsets of \(\mathcal{X}\) and \(\mathcal{Y}\). It was shown in [BS5] that \(\mathcal{E}\) extends to a spectral measure on \(\mathcal{X} \times \mathcal{Y}\) and if \(\Phi\) is a bounded measurable function on \(\mathcal{X} \times \mathcal{Y}\), by definition,

\[
\int_{\mathcal{X}} \int_{\mathcal{Y}} \Phi(x, y) \, dE_1(x) T \, dE_2(y) = \left( \int_{\mathcal{X} \times \mathcal{Y}} \Phi \, d\mathcal{E} \right) T.
\]

Clearly,

\[
\left\| \int_{\mathcal{X}} \int_{\mathcal{Y}} \Phi(x, y) \, dE_1(x) T \, dE_2(y) \right\|_{S_2} \leq \|\Phi\|_{L^\infty} \|T\|_{S_2}.
\]

If

\[
\int_{\mathcal{X}} \int_{\mathcal{Y}} \Phi(x, y) \, dE_1(x) T \, dE_2(y) \in S_1
\]

for every \(T \in S_1\), we say that \(\Phi\) is a Schur multiplier of \(S_1\) associated with the spectral measures \(E_1\) and \(E_2\).

In this case the transformer

\[
T \mapsto \int_{\mathcal{Y}} \int_{\mathcal{X}} \Phi(x, y) \, dE_2(y) T \, dE_1(x), \quad T \in S_2,
\]

extends by duality to a bounded linear transformer on the space of bounded linear operators on \(\mathcal{H}\) and we say that the function \(\Psi\) on \(\mathcal{Y} \times \mathcal{X}\) defined by

\[
\Psi(y, x) = \Phi(x, y)
\]

is a Schur multiplier (with respect to \(E_2\) and \(E_1\)) of the space of bounded linear operators. We denote the space of such Schur multipliers by \(\mathcal{M}(E_2, E_1)\). The norm of \(\Psi\) in \(\mathcal{M}(E_2, E_1)\) is, by definition, the norm of the transformer (4.2) on the space of bounded linear operators.
In [BS3] it was shown that if $A$ and $B$ are a self-adjoint operators (not necessarily bounded) such that $A - B$ is bounded and if $f$ is a continuously differentiable function on $\mathbb{R}$ such that the divided difference $\mathcal{D}f$,

$$(\mathcal{D}f)(x, y) = \frac{f(x) - f(y)}{x - y},$$

is a Schur multiplier of $S_1$ with respect to the spectral measures of $A$ and $B$, then

$$f(A) - f(B) = \int \int (\mathcal{D}f)(x, y) dE_A(x)(A - B) dE_B(y)$$

(4.3)

and

$$\|f(A) - f(B)\| \leq \text{const} \|f\|_{\mathcal{M}(E_A, E_B)} \|A - B\|,$$

i.e., $f$ is an operator Lipschitz function.

It is easy to see that if a function $\Phi$ on $\mathcal{X} \times \mathcal{Y}$ belongs to the projective tensor product $L^\infty(E_1) \otimes L^\infty(E_2)$ of $L^\infty(E_1)$ and $L^\infty(E_2)$ (i.e., $\Phi$ admits a representation

$$\Phi(x, y) = \sum_{n \geq 0} \varphi_n(x) \psi_n(y),$$

where $\varphi_n \in L^\infty(E_1)$, $\psi_n \in L^\infty(E_2)$, and

$$\sum_{n \geq 0} \|\varphi_n\|_{L^\infty} \|\psi_n\|_{L^\infty} < \infty,$$

then $\Phi \in \mathcal{M}(E_1, E_2)$. For such functions $\Phi$ we have

$$\int \int_{\mathcal{X} \times \mathcal{Y}} \Phi(x, y) dE_1(x) dE_2(y) = \sum_{n \geq 0} \left( \int_{\mathcal{X}} \varphi_n dE_1 \right) T \left( \int_{\mathcal{Y}} \psi_n dE_2 \right).$$

More generally, $\Phi \in \mathcal{M}(E_1, E_2)$ if $\Phi$ belongs to the integral projective tensor product $L^\infty(E_1) \hat{\otimes}_i L^\infty(E_2)$ of $L^\infty(E_1)$ and $L^\infty(E_2)$, i.e., $\Phi$ admits a representation

$$\Phi(x, y) = \int_\Omega \varphi(x, w) \psi(y, w) d\lambda(w),$$

(4.4)

where $(\Omega, \lambda)$ is a $\sigma$-finite measure space, $\varphi$ is a measurable function on $\mathcal{X} \times \Omega$, $\psi$ is a measurable function on $\mathcal{Y} \times \Omega$, and

$$\int_\Omega \|\varphi(\cdot, w)\|_{L^\infty(E_1)} \|\psi(\cdot, w)\|_{L^\infty(E_2)} d\lambda(w) < \infty.$$  

(4.5)

If $\Phi \in L^\infty(E_1) \hat{\otimes}_i L^\infty(E_2)$, then

$$\int \int_{\mathcal{X} \times \mathcal{Y}} \Phi(x, y) dE_1(x) dE_2(y) = \int_\Omega \left( \int_{\mathcal{X}} \varphi(x, w) dE_1(x) \right) T \left( \int_{\mathcal{Y}} \psi(y, w) dE_2(y) \right) d\lambda(w).$$

Clearly, the function

$$s \mapsto \left( \int_{\mathcal{X}} \varphi(x, w) dE_1(x) \right) T \left( \int_{\mathcal{Y}} \psi(y, w) dE_2(y) \right)$$
is weakly measurable and
\[
\int_{\Omega} \left\| \left( \int_{\mathcal{X}} \varphi(x, s) dE_1(x) \right) T \left( \int_{\mathcal{Y}} \psi(y, w) dE_2(w) \right) \right\| d\lambda(w) < \infty.
\]

It turns out that all Schur multipliers can be obtained in this way. More precisely, the following result holds (see [Pe2]):

**Theorem on Schur multipliers.** Let \( \Phi \) be a measurable function on \( \mathcal{X} \times \mathcal{Y} \). The following are equivalent:

(i) \( \Phi \in \mathfrak{M}(E_1, E_2) \);

(ii) \( \Phi \in L^\infty(E_1) \hat{\otimes} L^\infty(E_2) \);

(iii) there exist measurable functions \( \varphi \) on \( \mathcal{X} \times \Omega \) and \( \psi \) on \( \mathcal{Y} \times \Omega \) such that (4.4) holds and
\[
\left\| \left( \int_{\Omega} |\varphi(\cdot, w)|^2 d\lambda(w) \right)^{1/2} \right\|_{L^\infty(F)} \left\| \left( \int_{\Omega} |\psi(\cdot, w)|^2 d\lambda(w) \right)^{1/2} \right\|_{L^\infty(F)} < \infty.
\]

The implication (iii) \( \Rightarrow \) (i) was established in [BS3]. In the case of matrix Schur multipliers (this corresponds to discrete spectral measures of multiplicity 1) the fact that (i) implies (ii) was proved in [Be].

Note that the infimum of the left-hand side in (4.6) over all representations of the form (4.4) is the so-called Haagerup tensor norm of two \( L^\infty \) spaces.

It is interesting to observe that if \( \varphi \) and \( \psi \) satisfy (4.5), then they also satisfy (4.6), but the converse is false. However, if \( \Phi \) admits a representation of the form (4.4) with \( \varphi \) and \( \psi \) satisfying (4.6), then it also admits a (possibly different) representation of the form (4.4) with \( \varphi \) and \( \psi \) satisfying (4.5). We refer the reader to [Pi] for related problems.

It is also well known that \( \mathfrak{M}(E_1, E_2) \) is a Banach algebra (see [Pe2]).

To conclude this section, we would like to observe that it follows from the Theorem on interpolation of quasinormed ideals (see §3) that if \( \Phi \in \mathfrak{M}(E_1, E_2) \) and \( \mathfrak{I} \) is a quasinormed ideal with majorization property, then
\[
T \in \mathfrak{I} \implies \int_{\mathcal{X}} \int_{\mathcal{Y}} \Phi(x, y) dE_1(x) T dE_2(y) \in \mathfrak{I}
\]

and
\[
\left\| \int_{\mathcal{X}} \int_{\mathcal{Y}} \Phi(x, y) dE_1(x) T dE_2(y) \right\| \leq \| \Phi \|_{\mathfrak{M}(E_1, E_2)} \| T \|_{\mathfrak{I}}.
\]

5. The basic formula in terms of double operator integrals

Recall that a function \( f \) on \( \mathbb{R}^2 \) is called *operator Lipschitz* if
\[
\| f(N_1) - f(N_2) \| \leq \text{const} \| N_1 - N_2 \|.
\]
for every normal operators $N_1$ and $N_2$ on Hilbert space. Clearly, if $f$ is operator Lipschitz, then $f$ is a Lipschitz function. The converse is false, because it is false for self-adjoint operators (see the Introduction).

The first natural try to prove that a function on $\mathbb{R}^2$ is operator Lipschitz is to attempt to generalize formula (4.3) to the case of normal operators. Suppose that the divided difference

$$(z_1, z_2) \mapsto \frac{f(z_1) - f(z_2)}{z_1 - z_2}, \quad z_1, z_2 \in \mathbb{C},$$

is a Schur multiplier with respect to arbitrary Borel spectral measures on $\mathbb{C}$. Then as in the case of self-adjoint operators, for arbitrary normal operators $N_1$ and $N_2$ with bounded difference $N_1 - N_2$, the following formula holds

$$f(N_1) - f(N_2) = \int\int_{\mathbb{C} \times \mathbb{C}} \frac{f(z_1) - f(z_2)}{z_1 - z_2} dE_1(z_1)(N_1 - N_2) dE_2(z_2), \quad (5.2)$$

where $E_j$ is the spectral measure of $N_i$, $i = 1, 2$. Moreover, in this case $f$ is operator Lipschitz.

However, it follows from the results of [JW] that under the above assumptions $f$ must have complex derivative everywhere. In other words, $f$ must be an entire function. In addition to this $f$ must be Lipschitz. Therefore in this case $f$ is a linear function, but the fact that linear functions are operator Lipschitz is obvious.

Thus to prove that a given function on $\mathbb{R}^2$ is operator Lipschitz, we have to find something different.

To state the main results of this section, we introduce the following notation. Given normal operators $N_1$ and $N_2$ on Hilbert space, we put

$$\begin{align*}
A_j & \overset{\text{def}}{=} \text{Re } N_j, \quad B_j \overset{\text{def}}{=} \text{Im } N_j, \quad E_j \quad \text{is the spectral measure of } N_j, \quad j = 1, 2.
\end{align*}$$

In other words, $N_j = A_j + iB_j$, $j = 1, 2$, where $A_j$ and $B_j$ are self-adjoint operators. Since the operators $N_j$ are normal, $A_j$ commutes with $B_j$.

With a function $f$ on $\mathbb{R}^2$ that has partial derivatives everywhere, we associate the following divided differences

$$\begin{align*}
(\mathcal{D}_x f)(z_1, z_2) & \overset{\text{def}}{=} \frac{f(x_1, y_2) - f(x_2, y_2)}{x_1 - x_2}, \quad z_1, z_2 \in \mathbb{C}, \\
(\mathcal{D}_y f)(z_1, z_2) & \overset{\text{def}}{=} \frac{f(x_1, y_1) - f(x_1, y_2)}{y_1 - y_2}, \quad z_1, z_2 \in \mathbb{C}.
\end{align*}$$

Throughout the paper we use the notation

$$\begin{align*}
x_j & \overset{\text{def}}{=} \text{Re } z_j, \quad y_j \overset{\text{def}}{=} \text{Im } z_j, \quad j = 1, 2.
\end{align*}$$

Note that in the above definition by the values of $\mathcal{D}_x f$ and $\mathcal{D}_y f$ on the sets

$$\{(z_1, z_2) : x_1 = x_2\} \quad \text{and} \quad \{(z_1, z_2) : y_1 = y_2\}$$

we mean the corresponding partial derivatives of $f$.

Let us now state the main results of this section.
**Theorem 5.1.** Let $f$ be a continuous bounded function on $\mathbb{R}^2$ whose Fourier transform $\mathcal{F}f$ has compact support. Then the functions $\mathcal{D}_xf$ and $\mathcal{D}_yf$ are Schur multipliers with respect to arbitrary Borel spectral measures $E_1$ and $E_2$.

Moreover, if

$$\text{supp } \mathcal{F}f \subset \{ \zeta \in \mathbb{C} : |\zeta| \leq \sigma \}, \quad \sigma > 0,$$

then

$$\| \mathcal{D}_xf \|_{\mathcal{M}(E_1, E_2)} \leq \text{const } \|f\|_{L^\infty} \quad \text{and} \quad \| \mathcal{D}_yf \|_{\mathcal{M}(E_1, E_2)} \leq \text{const } \|f\|_{L^\infty}. \quad (5.3)$$

**Theorem 5.2.** Let $f$ be a continuous bounded function on $\mathbb{R}^2$ whose Fourier transform $\mathcal{F}f$ has compact support. Suppose that $N_1$ and $N_2$ are normal operators such that the operator $N_1 - N_2$ is bounded. Then

$$f(N_1) - f(N_2) = \iint_{\mathbb{C}^2} (\mathcal{D}_yf)(z_1, z_2) dE_1(z_1)(B_1 - B_2) dE_2(z_2)$$

$$+ \iint_{\mathbb{C}^2} (\mathcal{D}_xf)(z_1, z_2) dE_1(z_1)(A_1 - A_2) dE_2(z_2). \quad (5.4)$$

We postpone the proof of Theorem 5.1 till the next section. Let us deduce here Theorem 5.2 from Theorem 5.1.

**Proof of Theorem 5.2.** Consider first the case when $N_1$ and $N_2$ are bounded operators. Put

$$d = \max \{ \|N_1\|, \|N_2\| \} \quad \text{and} \quad D \overset{\text{def}}{=} \{ \zeta \in \mathbb{C} : |\zeta| \leq d \}.$$

By Theorem 5.1, both $\mathcal{D}_yf$ and $\mathcal{D}_xf$ are Schur multipliers. We have

$$\iint_{\mathbb{C}^2} (\mathcal{D}_yf)(z_1, z_2) dE_1(z_1)(B_1 - B_2) dE_2(z_2)$$

$$= \iint_{D \times D} (\mathcal{D}_yf)(z_1, z_2) dE_1(z_1)(B_1 - B_2) dE_2(z_2)$$

$$= \iint_{D \times D} (\mathcal{D}_yf)(z_1, z_2) dE_1(z_1)B_1 dE_2(z_2) - \iint_{D \times D} (\mathcal{D}_yf)(z_1, z_2) dE_1(z_1)B_2 dE_2(z_2)$$

$$= \iint_{D \times D} y_1(\mathcal{D}_yf)(z_1, z_2) dE_1(z_1) dE_2(z_2) - \iint_{D \times D} y_2(\mathcal{D}_yf)(z_1, z_2) dE_1(z_1) dE_2(z_2)$$

$$= \iint_{D \times D} (y_1 - y_2)(\mathcal{D}_yf)(z_1, z_2) dE_1(z_1) dE_2(z_2)$$

$$= \iint_{D \times D} (f(x_1, y_1) - f(x_1, y_2)) dE_1(z_1) dE_2(z_2).$$
Since $\mathcal{M}(E_1, E_2)$ is a Banach algebra, it is easy to see that the function

$$(z_1, z_2) \mapsto f(x_1, y_1) - f(x_1, y_2) = (y_1 - y_2)(\mathfrak{D}_y f)(z_1, z_2)$$

is a Schur multiplier. Similarly,

$$\int \int_{C^2} (\mathfrak{D}_y f)(z_1, z_2) dE_1(z_1)(A_1 - A_2) dE_2(z_2) = \int \int_{D \times D} (f(x_1, y_1) - f(x_2, y_2)) dE_1(z_1) dE_2(z_2).$$

It follows that

$$\int \int_{C^2} (\mathfrak{D}_y f)(z_1, z_2) dE_1(z_1)(B_1 - B_2) dE_2(z_2)$$

$$+ \int \int_{C^2} (\mathfrak{D}_x f)(z_1, z_2) dE_1(z_1)(A_1 - A_2) dE_2(z_2)$$

$$= \int \int_{D \times D} (f(x_1, y_1) - f(x_2, y_2)) dE_1(z_1) dE_2(z_2)$$

$$= \int \int_{D \times D} f(x_1, y_1) dE_1(z_1) dE_2(z_2) - \int \int_{D \times D} f(x_2, y_2) dE_1(z_1) dE_2(z_2)$$

$$= f(N_1) - f(N_2).$$

Consider now the case when $N_1$ and $N_2$ are unbounded. Put

$$P_k \overset{\text{def}}{=} E_1(\{\zeta \in \mathbb{C} : |\zeta| \leq k\}) \quad \text{and} \quad Q_k \overset{\text{def}}{=} E_2(\{\zeta \in \mathbb{C} : |\zeta| \leq k\}), \quad k > 0.$$

Then

$$N_{1,k} \overset{\text{def}}{=} P_k N_1 \quad \text{and} \quad N_{2,k} \overset{\text{def}}{=} Q_k N_2$$

are bounded normal operators. Denote by $E_{j,k}$ the spectral measure of $N_{j,k}$, $j = 1, 2$. It is easy to see that

$$N_{1,k} = P_k A_1 + iP_k B_1, \quad \text{and} \quad N_{2,k} = A_2 Q_k + iB_2 Q_k, \quad k > 0.$$

We have

$$P_k \left( \int \int_{C^2} (\mathfrak{D}_y f)(z_1, z_2) dE_1(z_1)(B_1 - B_2) dE_2(z_2) \right) Q_k$$

$$= P_k \left( \int \int_{C^2} (\mathfrak{D}_y f)(z_1, z_2) dE_{1,k}(z_1)(P_k B_1 - B_2 Q_k) dE_{2,k}(z_2) \right) Q_k$$

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and
\[
P_k \left( \int \int_{\mathbb{C}^2} (\mathcal{D}_x f)(z_1, z_2) dE_1(z_1) (A_1 - A_2) dE_2(z_2) \right) Q_k
\]

\[
= P_k \left( \int \int_{\mathbb{C}^2} (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1) (P_k A_1 - A_2 Q_k) dE_2(z_2) \right) Q_k.
\]

If we apply identity (5.4) to the bounded normal operators \(N_1,k\) and \(N_2,k\), we obtain
\[
P_k (f(N_1,k) - f(N_2,k)) Q_k =
\]
\[
= P_k \left( \int \int_{\mathbb{C}^2} (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1) (P_k B_1 - B_2 Q_k) dE_2(z_2) \right) Q_k
\]

\[
+ P_k \left( \int \int_{\mathbb{C}^2} (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1) (P_k A_1 - A_2 Q_k) dE_2(z_2) \right) Q_k.
\]

Since obviously,
\[
P_k (f(N_1,k) - f(N_2,k)) Q_k = P_k (f(N_1) - f(N_2)) Q_k,
\]
we have
\[
P_k (f(N_1) - f(N_2)) Q_k =
\]
\[
= P_k \left( \int \int_{\mathbb{C}^2} (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1) (B_1 - B_2) dE_2(z_2) \right) Q_k
\]

\[
+ P_k \left( \int \int_{\mathbb{C}^2} (\mathcal{D}_x f)(z_1, z_2) dE_1(z_1) (A_1 - A_2) dE_2(z_2) \right) Q_k.
\]

It remains to pass to the limit in the strong operator topology. \(\blacksquare\)

We would like to extend formula (5.4) to the case of arbitrary functions \(f\) in \(B_{\infty 1}^1(\mathbb{R}^2)\). Since \(B_{\infty 1}^1(\mathbb{R}^2)\) consists of Lipschitz functions, it follows that for \(f \in B_{\infty 1}^1(\mathbb{R}^2)\),
\[
|f(\zeta)| \leq \text{const}(1 + |\zeta|), \quad \zeta \in \mathbb{C}. \tag{5.5}
\]

Hence, for \(f \in B_{\infty 1}^1(\mathbb{R}^2)\),
\[
D_{f(N)} \supset D_N.
\]

**Theorem 5.3.** Let \(N_1\) and \(N_2\) be normal operators such that \(N_1 - N_2\) is bounded. Then (5.4) holds for every \(f \in B_{\infty 1}^1(\mathbb{R}^2)\).
Proof. It suffices to prove that for \( u \in D_{N_1} = D_{N_2} \),

\[
(f(N_1) - f(N_2))u = \left( \iint_{C^2} (\mathcal{D}_y f) (z_1, z_2) \, dE_1(z_1)(B_1 - B_2) \, dE_2(z_2) \right) u
+ \left( \iint_{C^2} (\mathcal{D}_x f) (z_1, z_2) \, dE_1(z_1)(A_1 - A_2) \, dE_2(z_2) \right) u.
\]

Indeed, if \( N \) is a normal operator and \( f \) satisfies (5.5), then \( f(N) \) is the closure of its restriction to the domain of \( N \).

We have

\[
(f(N_1) - f(N_2))u = ((f - f(0))(N_1))u - ((f - f(0))(N_2))u,
\]

where \( ((f - f(0))(N_1))u = \sum_{n \in \mathbb{Z}} ((f_n - f_n(0))(N_1))u, \) \hspace{1cm} (5.6)

and

\[
((f - f(0))(N_2))u = \sum_{n \in \mathbb{Z}} ((f_n - f_n(0))(N_2))u, \hspace{1cm} (5.7)
\]

where the functions \( f_n \) are defined by (2.2). Moreover, the series on the right-hand sides of (5.6) and (5.7) converge absolutely in the norm.

Thus

\[
(f(N_1) - f(N_2))u = \sum_{n \in \mathbb{Z}} (f_n(N_1) - f_n(N_2))u.
\]

It remains to observe that

\[
\iint_{C^2} (\mathcal{D}_y f)(z_1, z_2) \, dE_1(z_1)(B_1 - B_2) \, dE_2(z_2)
= \sum_{n \in \mathbb{Z}} \iint_{C^2} (\mathcal{D}_y f_n)(z_1, z_2) \, dE_1(z_1)(B_1 - B_2) \, dE_2(z_2)
\]

and

\[
\iint_{C^2} (\mathcal{D}_x f)(z_1, z_2) \, dE_1(z_1)(A_1 - A_2) \, dE_2(z_2)
= \sum_{n \in \mathbb{Z}} \iint_{C^2} (\mathcal{D}_x f_n)(z_1, z_2) \, dE_1(z_1)(A_1 - A_2) \, dE_2(z_2),
\]

and the series on the right-hand sides converge absolutely in the norm which is an immediate consequence of inequalities (5.3). ■
6. Proof of Theorem 5.1

In this section we are going to prove Theorem 5.1 that gives sharp estimates for the norms of \( D_x f \) and \( D_y f \) in the space of Schur multipliers. Consider the function \( D_x f \),

\[
(D_x f)(z_1, z_2) = \frac{f(x_1, y_2) - f(x_2, y_2)}{x_1 - x_2}, \quad z_1, z_2 \in \mathbb{C}.
\]

The first natural thought would be to fix the variable \( y_2 \) and represent the function \((x_1, x_2) \mapsto f(x_1, y_2) - f(x_2, y_2)\) in terms of the integral projective tensor product \( L_\infty \hat{\otimes} L_\infty \) in the same way as it was done in [Pe3] for functions of one variable. However, it turns out that if we do this, we obtain in the integral tensor representation terms that depend on the mixed variables \((x_1, y_2)\), and so this would not help us.

The first proof of Theorem 5.1 we have found was based on a modification of the integral tensor representation obtained in [Pe3] and an estimate in terms of the tensor norm (4.6) rather than the integral projective tensor norm.

In this section we give a different approach based on an expansion of entire functions of exponential type \( \sigma \) in the series in the orthogonal basis \( \{ \sin \sigma x / \sigma x - \pi n \}_{n \in \mathbb{Z}} \).

For a topological space \( \mathcal{X} \), we denote by \( C_b(\mathcal{X}) \) the set of bounded continuous (complex) functions on \( \mathcal{X} \). If \( \mathcal{X} \) and \( \mathcal{Y} \) are topological spaces, we denote by \( C_b(\mathcal{X}) \hat{\otimes} h C_b(\mathcal{Y}) \) the set of functions \( \Phi \) on \( \mathcal{X} \times \mathcal{Y} \) that admit a representation

\[
\Phi(x, y) = \sum_{n \geq 0} \varphi_n(x) \psi_n(y), \quad (x, y) \in \mathcal{X} \times \mathcal{Y}
\]

such that \( \varphi_n \in C_b(\mathcal{X}) \), \( \psi_n \in C_b(\mathcal{Y}) \) and

\[
\left( \sup_{x \in \mathcal{X}} \sum_{n \geq 0} |\varphi_n(x)|^2 \right)^{1/2} \left( \sup_{y \in \mathcal{Y}} \sum_{n \geq 0} |\psi_n(y)|^2 \right)^{1/2} < \infty.
\]

For \( \Phi \in C_b(\mathcal{X}) \hat{\otimes} h C_b(\mathcal{Y}) \), its norm in \( C_b(\mathcal{X}) \hat{\otimes} h C_b(\mathcal{Y}) \) is, by definition, the infimum of the left-hand side of (6.2) over all representations (6.1).

For \( \sigma > 0 \), we denote by \( \mathcal{E}_\sigma \) the set of entire functions (of one complex variable) of exponential type at most \( \sigma \).

It follows from the results of [Pe3] that

\[
f \in \mathcal{E}_\sigma \cap L_\infty(\mathbb{R}) \implies \left\| \frac{f(x) - f(y)}{x - y} \right\|_{\mathbb{R}(E_1, E_2)} \leq \text{const} \sigma \| f \|_{L_\infty(\mathbb{R})}
\]

for every Borel spectral measures \( E_1 \) and \( E_2 \) on \( \mathbb{R} \).

It was shown in [AP4] that inequality (6.3) holds with constant equal to 1.

The following result allows us to obtain an explicit representation of the divided difference \( \frac{f(x) - f(y)}{x - y} \) as an element of \( C_b(\mathbb{R}) \hat{\otimes} h C_b(\mathbb{R}) \).
Theorem 6.1. Let \( f \in \mathcal{E}_\sigma \cap L^\infty(\mathbb{R}) \). Then
\[
\frac{f(x) - f(y)}{x - y} = \sum_{n \in \mathbb{Z}} (-1)^n \sigma \cdot \frac{f(x) - f(\pi n \sigma^{-1})}{\sigma x - \pi n} \cdot \frac{\sin \sigma y}{\sigma y - \pi n} \tag{6.4}
\]
\[
= \frac{1}{\pi} \int_\mathbb{R} \frac{f(x) - f(t)}{x - t} \cdot \frac{\sin(\sigma(y - t))}{y - t} \, dt, \quad x, \, y \in \mathbb{R}. \tag{6.5}
\]
Moreover,
\[
\sum_{n \in \mathbb{Z}} \frac{|f(x) - f(\pi n \sigma^{-1})|^2}{(\sigma x - \pi n)^2} = \frac{1}{\pi \sigma} \int_\mathbb{R} \frac{|f(x) - f(t)|^2}{(x - t)^2} \, dt \leq 3\|f\|_{L^\infty(\mathbb{R})}^2, \quad x \in \mathbb{R}, \tag{6.6}
\]
and
\[
\sum_{n \in \mathbb{Z}} \sin^2 \frac{\sigma y}{(\sigma y - \pi n)^2} = 1 = \frac{1}{\pi \sigma} \int_\mathbb{R} \frac{\sin^2(\sigma(y - t))}{(y - t)^2} \, dt, \quad y \in \mathbb{R}. \tag{6.7}
\]

**Proof.** Clearly, it suffices to consider the case \( \sigma = 1 \). Let us first observe that the identities in (6.7) are elementary and well known.

We are going to use the well-known fact that the family \( \left\{ \frac{\sin z}{z - \pi n} \right\}_{n \in \mathbb{Z}} \) forms an orthogonal basis in the space \( \mathcal{E}_1 \cap L^2(\mathbb{R}) \),
\[
F(z) = \sum_{n \in \mathbb{Z}} (-1)^n F(\pi n) \frac{\sin z}{z - \pi n}, \tag{6.8}
\]
and
\[
\sum_{n \in \mathbb{Z}} |F(\pi n)|^2 = \frac{1}{\pi} \int_\mathbb{R} |F(t)|^2 \, dt. \tag{6.9}
\]
for every \( F \in \mathcal{E}_1 \cap L^2(\mathbb{R}) \), see, e.g., [L], Lect. 20.2, Th. 1. It follows immediately from (6.9) that
\[
\sum_{n \in \mathbb{Z}} F(\pi n)G(\pi n) = \frac{1}{\pi} \int_\mathbb{R} F(t)G(t) \, dt \quad \text{for every} \quad F, \, G \in \mathcal{E}_1 \cap L^2(\mathbb{R}). \tag{6.10}
\]

Given \( x \in \mathbb{R} \), we consider the function \( F \) defined by \( F(\lambda) = \frac{f(x) - f(\lambda)}{x - \lambda}, \quad \lambda \in \mathbb{C} \). Clearly, \( F \in \mathcal{E}_1 \cap L^2(\mathbb{R}) \).

It is easy to see that (6.4) is a consequence of (6.8) and the equality in (6.6) is a consequence of (6.9). It is also easy to see that (6.5) follows from (6.10).

It remains to prove that
\[
\frac{1}{\pi} \int_\mathbb{R} \frac{|f(x) - f(t)|^2}{(x - t)^2} \, dt \leq 3\|f\|_{L^\infty(\mathbb{R})}^2
\]
for every \( f \in \mathcal{E}_1 \cap L^\infty(\mathbb{R}) \) and \( x \in \mathbb{R} \). Without loss of generality we may assume that \( \|f\|_{L^\infty(\mathbb{R})} = 1 \). Then \( \|f\|_{L^\infty(\mathbb{R})} \leq 1 \) by the Bernstein inequality. Hence, \( |f(x) - f(t)| \leq \)
we have
\[
\frac{1}{\pi} \int_{\mathbb{R}} \frac{|f(x) - f(t)|^2}{(x-t)^2} dt \leq \frac{1}{\pi} \int_{\mathbb{R}} \frac{\min(4, (x-t)^2)}{(x-t)^2} dt = \frac{2}{\pi} \int_{0}^{2} dt + \frac{8}{\pi} \int_{2}^{\infty} \frac{dt}{t^2} = \frac{8}{\pi} < 3. \quad \blacksquare
\]

**Remark.** Note that the equality
\[
\frac{f(x) - f(y)}{x - y} = \frac{1}{\pi} \int_{\mathbb{R}} \frac{f(x) - f(t)}{x - t} \cdot \frac{\sin(\sigma(y - t))}{y - t} dt
\]
is an immediate consequence of the well-known fact that \(\frac{\sin(\sigma(x-y))}{\pi(x-y)}\) is the reproducing kernel for the functional Hilbert space \(E_{1} \cap L^2(\mathbb{R})\).

**Theorem 6.2.** Let \(\sigma > 0\) and let \(f\) be a function in \(C_{b}(\mathbb{R}^2)\) such that
\[
\supp \mathcal{F} f \subset \{ \zeta \in \mathbb{C} : |\zeta| \leq \sigma \}.
\]
Then \(D_{x}f, D_{y}f \in C_{b}(\mathcal{C}) \otimes_{b} C_{b}(\mathcal{C})\),
\[
\|D_{x}f\|_{C_{b}(\mathcal{C}) \otimes_{b} C_{b}(\mathcal{C})} \leq \sqrt{3} \sigma \|f\|_{L^\infty(\mathbb{C})}
\]
and
\[
\|D_{y}f\|_{C_{b}(\mathcal{C}) \otimes_{b} C_{b}(\mathcal{C})} \leq \sqrt{3} \sigma \|f\|_{L^\infty(\mathbb{C})}.
\]

**Proof.** Clearly, \(f\) is the restriction to \(\mathbb{R}^2\) of an entire function of two complex variables. Moreover, \(f(\cdot, a), f(a, \cdot) \in E_{\sigma} \cap L^\infty(\mathbb{R})\) for every \(a \in \mathbb{R}\). It suffices to consider the case \(\sigma = 1\). By Theorem 6.1, we have
\[
(D_{x}f)(z_1, z_2) \overset{\text{def}}{=} \frac{f(x_1, y_2) - f(x_2, y_2)}{x_1 - x_2} = \sum_{n \in \mathbb{Z}} (-1)^n \frac{f(\pi n, y_2) - f(x_2, y_2)}{\pi n - x_2} \cdot \frac{\sin x_1}{x_1 - \pi n},
\]
and
\[
(D_{y}f)(z_1, z_2) \overset{\text{def}}{=} \frac{f(x_1, y_1) - f(x_1, y_2)}{y_1 - y_2} = \sum_{n \in \mathbb{Z}} (-1)^n \frac{f(x_1, y_1) - f(x_1, \pi n)}{y_1 - \pi n} \cdot \frac{\sin y_2}{y_2 - \pi n}.
\]

Note that the functions \(\frac{\sin x_1}{x_1 - \pi n}\) and \(\frac{f(x_1, y_1) - f(x_1, \pi n)}{y_1 - \pi n}\) depend on \(z_1 = (x_1, y_1)\) and do not depend on \(z_2 = (x_2, y_2)\) while the functions \(\frac{f(\pi n, y_2) - f(x_2, y_2)}{\pi n - x_2}\) and \(\frac{\sin y_2}{y_2 - \pi n}\) depend on \(z_2 = (x_2, y_2)\) and do not depend on \(z_1 = (x_1, y_1)\). Moreover, by Theorem 6.1 we have
\[
\sum_{n \in \mathbb{Z}} \frac{|f(x_1, y_1) - f(x_1, \pi n)|^2}{(y_1 - \pi n)^2} \leq 3 \|f(x_1, \cdot)\|_{L^\infty(\mathbb{R})}^2 \leq 3 \|f\|_{L^\infty(\mathbb{C})}^2,
\]
\[
\sum_{n \in \mathbb{Z}} \frac{|f(\pi n, y_2) - f(x_2, y_2)|^2}{(\pi n - x_2)^2} \leq 3 \|f(\cdot, y_2)\|_{L^\infty(\mathbb{R})}^2 \leq 3 \|f\|_{L^\infty(\mathbb{C})}^2,
\]
and
\[ \sum_{n \in \mathbb{Z}} \frac{\sin^2 x_1}{(x_1 - \pi n)^2} = \sum_{n \in \mathbb{Z}} \frac{\sin^2 y_2}{(y_2 - \pi n)^2} = 1. \]
This implies the result. ■

**Proof of Theorem 5.1.** The result follows from Theorem 6.2, because
\[ \|\Phi\|_{\mathfrak{M}(E_1,E_2)} \leq \|\Phi\|_{C_b(C) \hat{\otimes} h C_b(C)} \]
for every \( \Phi \in C_b(C) \hat{\otimes} h C_b(C) \) and for every Borel spectral measures \( E_1 \) and \( E_2 \) on \( C \) (see § 4). ■

**Remark.** The proof of Theorem 5.1 given above is based on the representation of (6.4). It is also possible to prove this theorem by using integral representation (6.5) and estimate the norm in the space of Schur multipliers in terms of (4.6).

### 7. Operator Lipschitzness and preservation of operator ideals

In this section we show that functions in the Besov space \( B^1_{\infty 1}(\mathbb{R}^2) \) are operator Lipschitz. We also show that if \( f \in B^1_{\infty 1}(\mathbb{R}^2) \), then
\[ N_1 - N_2 \in \mathcal{J} \implies f(N_1) - f(N_2) \in \mathcal{J}, \]
whenever \( \mathcal{J} \) is a quasinormed operator ideal with majorization property. In particular, this is true if \( \mathcal{J} = S_1 \).

Recall that in the case \( \mathcal{J} = S_1 \) one cannot replace the Besov class \( B^1_{\infty 1}(\mathbb{R}^2) \) with the Lipschitz class. Indeed, even in the case of self-adjoint operators a Lipschitz function \( f \) on \( \mathbb{R} \) does not possess the property
\[ A - B \in S_1 \implies f(A) - f(B) \in S_1. \]
This was shown for the first time in [F2]. Later necessary conditions were found in [Pe2] and [Pe3] that also show that Lipschitzness is not sufficient.

The following lemma is an immediate consequence Theorems 5.1 and 5.2.

**Lemma 7.1.** Let \( f \) be a function in \( C_b(\mathbb{R}^2) \) such that
\[ \text{supp}\mathcal{F}f \subset \{\zeta \in \mathbb{C} : |\zeta| \leq \sigma\}, \quad \sigma > 0. \]
If \( N_1 \) and \( N_2 \) are normal operators, then
\[ \|f(N_1) - f(N_2)\| \leq \text{const} \|f\|_{L^\infty} \|N_1 - N_2\|. \]

**Theorem 7.2.** Let \( f \) belong to the Besov space \( B^1_{\infty 1}(\mathbb{R}^2) \) and let \( N_1 \) and \( N_2 \) be normal operators whose difference is a bounded operator. Then (5.4) holds and
\[ \|f(N_1) - f(N_2)\| \leq \text{const} \|f\|_{B^1_{\infty 1}(\mathbb{R}^2)} \|N_1 - N_2\|. \]
Proof. It follows from Lemma 7.1 that
\[ \|f(N_1) - f(N_2)\| \leq \sum_{n \in \mathbb{Z}} \|f_n(N_1) - f_n(N_2)\| \]
\[ \leq \text{const} \sum_{n \in \mathbb{Z}} 2^n \|f_n\|_{L^\infty} \|N_1 - N_2\| \leq \text{const} \|f\|_{B^1_{\infty,1}(\mathbb{R}^2)} \|N_1 - N_2\| \]
(see the definition of \( B^1_{\infty,1}(\mathbb{R}^2) \) in §2). ■

In other words, functions in \( B^1_{\infty,1}(\mathbb{R}^2) \) must be operator Lipschitz.

We can obtain similar results for operator ideals.

Lemma 7.3. Let \( \mathcal{I} \) be a quasinormed ideal of operators on Hilbert space that has
majorization property and let \( f \) be a function in \( C_b(\mathbb{R}^2) \) such that
\[ \text{supp} \mathcal{I} f \subset \{ \zeta \in \mathbb{C} : |\zeta| \leq \sigma \}, \quad \sigma > 0. \]
If \( N_1 \) and \( N_2 \) are normal operators such that \( N_1 - N_2 \in \mathcal{I} \), then
\[ f(N_1) - f(N_2) \in \mathcal{I} \quad \text{and} \quad \|f(N_1) - f(N_2)\|_{\mathcal{I}} \leq c \sigma \|f\|_{L^\infty} \|N_1 - N_2\|_{\mathcal{I}} \]
for a numerical constant \( c \).

Proof. The result follows from Theorem 5.1 and from (4.7). ■

Theorem 7.4. Let \( \mathcal{I} \) be a quasinormed ideal of operators on Hilbert space that has
majorization property and let \( f \) belong to the Besov space \( B^1_{\infty,1}(\mathbb{R}^2) \). If \( N_1 \) and \( N_2 \) are
normal operators such that \( N_1 - N_2 \in \mathcal{I} \). Then \( f(N_1) - f(N_2) \in \mathcal{I} \)
and
\[ \|f(N_1) - f(N_2)\|_{\mathcal{I}} \leq c \|f\|_{B^1_{\infty,1}(\mathbb{R}^2)} \|N_1 - N_2\|_{\mathcal{I}} \]
for a numerical constant \( c \).

Proof. In the case where \( \mathcal{I} \) is a normed ideal the result is an immediate consequence
of Lemma 7.3. In particular, Theorem 7.4 is true for \( \mathcal{I} = S^1_1 \). To complete the proof in
the general case it suffices to use the majorization property. ■

Corollary 7.5. There exists a positive number \( c \) such that if \( f \in B^1_{\infty,1}(\mathbb{R}^2) \) and let
\( N_1 \) and \( N_2 \) are normal operators such that \( N_1 - N_2 \in S_1 \), then \( f(N_1) - f(N_2) \in S_1 \)
and
\[ \|f(N_1) - f(N_2)\|_{S_1} \leq c \|f\|_{B^1_{\infty,1}(\mathbb{R}^2)} \|N_1 - N_2\|_{S_1}. \]

8. Operator Hölder functions and arbitrary moduli of continuity

Recall that \( \alpha \in (0,1) \), the class \( \Lambda_\alpha(\mathbb{R}^2) \) of Hölder functions of order \( \alpha \) is defined by:
\[ \Lambda_\alpha(\mathbb{R}^2) \overset{\text{def}}{=} \left\{ f : \|f\|_{\Lambda_\alpha(\mathbb{R}^2)} = \sup_{z_1 \neq z_2} \frac{|f(z_1) - f(z_2)|}{|z_1 - z_2|^\alpha} < \infty \right\}. \]
In this section we show that in contrast with the class of Lipschitz functions, a Hölder function of order \( \alpha \in (0,1) \) must be operator Hölder of order \( \alpha \).

We also consider in this section the more general case of functions in the space \( \Lambda_\omega(\mathbb{R}^2) \),
where \( \omega \) is an arbitrary modulus of continuity.
Theorem 8.1. There exists a positive number $c$ such that for every $\alpha \in (0, 1)$ and every $f \in \Lambda_\alpha(\mathbb{R}^2)$,
\[
\|f(N_1) - f(N_2)\| \leq c \left(1 - \alpha\right)^{-1} \|f\|_{\Lambda_\alpha(\mathbb{R}^2)} \|N_1 - N_2\|^\alpha.
\] (8.1)
for arbitrary normal operators $N_1$ and $N_2$.

Proof. The proof is almost the same as the proof of Theorem 4.1 of [AP2] (see also Remark 1 following Theorem 4.1 in [AP2]) for self-adjoint operators. All we need is the following:
\[
\|f_n(N_1) - f_n(N_2)\| \leq \text{const} \|f_n\|_{L^\infty} \|N_1 - N_2\|, \quad n \in \mathbb{Z},
\] (8.2)
and
\[
\|f_n\|_{L^\infty} \leq \text{const} 2^{-n\alpha} \|f\|_{\Lambda_\alpha(\mathbb{R}^2)}, \quad n \in \mathbb{Z},
\] (8.3)
where the functions $f_n$ are defined by (2.2). We remind that (8.2) is a consequence of Lemma 7.1, while (8.3) is a special case of Theorem 2.1.

The deduction of inequality (8.1) from (8.2) and (8.3) is exactly the same as in the proof of Theorem 4.1 of [AP2], in which inequality (8.1) for self-adjoint operators is deduced from the corresponding analogs of inequalities (8.2) and (8.3). ■

Consider now more general classes of functions. Let $\omega$ be a modulus of continuity. Recall that the class $\Lambda_\omega(\mathbb{R}^2)$ is defined by
\[
\Lambda_\omega(\mathbb{R}^2) \equiv \left\{ f : \|f\|_{\Lambda_\omega(\mathbb{R}^2)} = \sup_{z_1 \neq z_2} \frac{|f(z_1) - f(z_2)|}{\omega(|z_1 - z_2|)} < \infty \right\}.
\]

As in the case of functions of one variable (see [AP1], [AP2]), we define the function $\omega_*$ by
\[
\omega_*(x) \equiv x^\int x^\infty \frac{\omega(t)}{t^2} dt, \quad x > 0.
\] (8.4)

Theorem 8.2. There exists a positive number $c$ such that for every modulus of continuity $\omega$ and every $f \in \Lambda_\omega(\mathbb{R}^2)$,
\[
\|f(N_1) - f(N_2)\| \leq c \|f\|_{\Lambda_\omega(\mathbb{R}^2)} \omega_*(\|N_1 - N_2\|)
\] (8.5)
for arbitrary normal operators $N_1$ and $N_2$.

Proof. To prove Theorem 8.2, we need inequalities (8.2) and Theorem 2.1. The deduction of inequality (8.5) from (8.2) and Theorem 2.1 is exactly the same as it was done in the proof of Theorem 7.1 of [AP2] in the case of self-adjoint operators. ■

Corollary 8.3. Let $\omega$ be a modulus of continuity such that
\[
\omega_*(x) \leq \text{const} \omega(x), \quad x > 0,
\]
and let $f \in \Lambda_\omega(\mathbb{R}^2)$. Then
\[
\|f(N_1) - f(N_2)\| \leq \text{const} \|f\|_{\Lambda_\omega(\mathbb{R}^2)} \omega_*(\|N_1 - N_2\|)
\]
for arbitrary normal operators $N_1$ and $N_2$. 23
Theorem 8.2 allows us to estimate \(\|f(N_1) - f(N_2)\|\) for Lipschitz functions \(f\) and normal operators \(N_1\) and \(N_2\) whose spectra are contained in a given compact convex subset of \(\mathbb{C}\).

For a Lipschitz function \(f\) on a subset \(K\) of \(\mathbb{C}\), the Lipschitz constant is, by definition,
\[
\|f\|_{\text{Lip}} \overset{\text{def}}{=} \sup \left\{ \frac{|f(\zeta_1) - f(\zeta_2)|}{|\zeta_1 - \zeta_2|} : \zeta_1, \zeta_2 \in K, \zeta_1 \neq \zeta_2 \right\}.
\]

For a Lipschitz function \(f\) on a compact convex subset \(K\) of \(\mathbb{C}\), we extend it to \(\mathbb{C}\) by the formula
\[
f(\zeta) \overset{\text{def}}{=} f(\zeta^\#), \quad \text{(8.6)}
\]
where \(\zeta^\#\) is the closest point to \(\zeta\) in \(K\). It is easy to see that the Lipschitz constant of this extension does not change.

**Theorem 8.4.** Let \(N_1\) and \(N_2\) be normal operators whose spectra are contained in a compact convex set \(K\) and let \(f\) be a Lipschitz function on \(K\). Then
\[
\|f(N_1) - f(N_2)\| \leq \text{const} \|f\|_{\text{Lip}} \|N_1 - N_2\| \left(1 + \log \frac{d}{\|N_1 - N_2\|}\right), \quad \text{(8.7)}
\]
where \(d\) is the diameter of \(K\).

**Proof.** Without loss of generality, we may assume that \(\|f\|_{\text{Lip}} = 1\). Let us extend \(f\) to \(\mathbb{C}\) by formula (8.6). Define the modulus of continuity \(\omega\) by
\[
\omega(\delta) = \begin{cases} \delta, & \delta \leq d, \\ d, & \delta > d. \end{cases}
\]
Clearly, \(f \in \Lambda_{\omega}(\mathbb{R}^2)\) and \(\|f\|_{\Lambda_{\omega}(\mathbb{R}^2)} \leq \|f\|_{\text{Lip}}\). We have
\[
\omega_* (\delta) = \delta \int_{\delta}^{d} \frac{dt}{t} + \delta d \int_{d}^{\infty} \frac{dt}{t^2} = \delta \log \frac{d}{\delta} + \delta, \quad \delta \leq d,
\]
where \(\omega_*\) is defined by (8.4). Now inequality (8.7) follows immediately from Theorem 8.2. ■

9. Perturbations of class \(S_p\) and more general operator ideals

In this section we obtain sharp estimates for \(f(N_1) - f(N_2)\) in the case when \(f \in \Lambda_\alpha(\mathbb{R}^2), 0 < \alpha < 1,\) and \(N_1\) and \(N_2\) are normal operators such whose difference belong to Schatten–von Neumann classes \(S_p\). We also obtain more general results in the case when the difference of the normal operators belongs to operator ideals

Let us first state the result for Schatten–von Neumann classes.

**Theorem 9.1.** Let \(0 < \alpha < 1\) and \(1 < p < \infty\). Then there exists a positive number \(c\) such that for every \(f \in \Lambda_\alpha(\mathbb{R}^2)\) and for arbitrary normal operators \(N_1\) and \(N_2\) with
$N_1 - N_2 \in S_p$, the operator $f(N_1) - f(N_2)$ belongs to $S_{p/\alpha}$ and the following inequality holds:

$$\|f(N_1) - f(N_2)\|_{S_{p/\alpha}} \leq c \|f\|_{\Lambda_\alpha(\mathbb{R})} \|N_1 - N_2\|_{S_p}.$$ 

We discuss the case $p = 1$ after the proof of Theorem 9.3.

Theorem 9.1 is an immediate consequence of a more general result for operator ideals, see Theorem 9.7 below.

To proceed to operator ideals, we start with the ideals $S_p^l$. Recall that for $l \geq 0$ and $p \geq 1$, the normed ideal $S_p^l$ consists of all bounded linear operators equipped with the norm

$$\|T\|_{S_p^l} \overset{\text{def}}{=} \left( \sum_{j=0}^{l} (s_j(T))^p \right)^{1/p}.$$

Theorem 9.2. Let $0 < \alpha < 1$. Then there exists a positive number $c > 0$ such that for every $l \geq 0$, $p \in [1, \infty)$, $f \in \Lambda_\alpha(\mathbb{R}^2)$, and for arbitrary normal operators $N_1$ and $N_2$ on Hilbert space with bounded $N_1 - N_2$, the following inequality holds:

$$s_j(f(N_1) - f(N_2)) \leq c \|f\|_{\Lambda_\alpha(\mathbb{R}^2)} (1 + j)^{-\alpha/p} \|N_1 - N_2\|_{S_p^l}^{\alpha},$$

for every $j \leq l$.

Proof. The proof is almost the same as the proof of Theorem 5.1 of [AP3]. To be able to apply the reasonings given in the proof of Theorem 5.1 of [AP3], we need inequality (8.3) and the following inequality:

$$\|f_n(N_1) - f_n(N_2)\|_{S_p^l} \leq \text{const} 2^n \|f_n\|_{L^\infty} \|N_1 - N_2\|_{S_p^l}, \quad n \in \mathbb{Z},$$

(9.1)

where the functions $f_n$ are defined by (2.2). Inequality (9.1) is an immediate consequence of Lemma 7.3. All the details can be found in the proof of Theorem 5.1 of [AP3].

Theorem 9.3. Let $0 < \alpha < 1$. Then there exists a positive number $c > 0$ such that for every $f \in \Lambda_\alpha(\mathbb{R}^2)$ and arbitrary normal operators $N_1$ and $N_2$ on Hilbert space with $N_1 - N_2 \in S_1$, the operator $f(N_1) - f(N_2)$ belongs to $S_{1/\alpha, \infty}$ and the following inequality holds:

$$\|f(N_1) - f(N_2)\|_{S_{1/\alpha, \infty}} \leq c \|f\|_{\Lambda_\alpha(\mathbb{R}^2)} \|N_1 - N_2\|_{S_1}.$$ 

Proof. As in the case of self-adjoint operators (see Theorem 5.2 of [AP3]), this is an immediate consequence of Theorem 9.2 in the case $p = 1$.

Note that the assumptions of Theorem 9.3 do not imply that $f(N_1) - f(N_2) \in S_{1/\alpha}$. This is not true even in the case when $N_1$ and $N_2$ are self-adjoint operators. This was proved in [AP3]. Moreover, in [AP3] a necessary condition on the function $f$ on $\mathbb{R}$ was found for

$$f(A) - f(B) \in S_{1/\alpha}, \quad \text{whenever} \quad A = A^*, \ B = B^* \quad \text{and} \quad A - B \in S_1.$$

That necessary condition is based on the $S_p$ criterion for Hankel operators ([Pe1] and [Pe4], Ch. 6) and shows that the condition $f \in \Lambda_\alpha(\mathbb{R})$ is not sufficient.
The following result ensures that the assumption that $N_1 - N_2 \in S_1$ for normal operators $N_1$ and $N_2$ implies that $f(N_1) - f(N_2) \in S_{1/\alpha}$ under a slightly more restrictive assumption on $f$.

**Theorem 9.4.** Let $0 < \alpha \leq 1$. Then there exists a positive number $c > 0$ such that for every $f \in B_{\infty,1}(\mathbb{R}^2)$ and arbitrary normal operators $N_1$ and $N_2$ on Hilbert space with $N_1 - N_2 \in S_1$, the operator $f(N_1) - f(N_2)$ belongs to $S_{1/\alpha}$ and the following inequality holds:

$$\|f(N_1) - f(N_2)\|_{S_{1/\alpha}} \leq c \|f\|_{B_{\infty,1}(\mathbb{R}^2)} \|N_1 - N_2\|_S^\alpha.$$  

Note that in the case $\alpha = 1$ turns into Corollary 7.5.

**Proof of Theorem 9.4.** Again, if we apply Lemma 7.3, the proof is practically the same as the proof of Theorem 5.3 in [AP3].

**Theorem 9.5.** Let $0 < \alpha < 1$. Then there exists a positive number $c > 0$ such that for every $f \in \Lambda_\alpha(\mathbb{R}^2)$ and arbitrary normal operators $N_1$ and $N_2$ on Hilbert space with bounded $N_1 - N_2$, the following inequality holds:

$$s_j\left(\|f(N_1) - f(N_2)\|_{1/\alpha}\right) \leq c \|f\|_{\Lambda_\alpha(\mathbb{R})} \sigma_j(N_1 - N_2), \quad j \geq 0.$$  

Recall that the numbers $\sigma_j(N_1 - N_2)$ defined by (3.1).

**Proof.** As in the case of self-adjoint operators (see [AP3]), it suffices to apply Theorem 9.2 with $l = j$ and $p = 1$.

Now we are in a position to obtain a general result in the case $f \in \Lambda_\alpha(\mathbb{R}^2)$ and $N_1 - N_2 \in \mathcal{J}$ for an arbitrary quasinormed ideal $\mathcal{J}$ with upper Boyd index less than 1. Recall that the number $C^3$ is defined in § 3.

**Theorem 9.6.** Let $0 < \alpha < 1$. Then there exists a positive number $c > 0$ such that for every $f \in \Lambda_\alpha(\mathbb{R}^2)$, for an arbitrary quasinormed ideal $\mathcal{J}$ with $\beta_\mathcal{J} < 1$, and for arbitrary normal operators $N_1$ and $N_2$ on Hilbert space with $N_1 - N_2 \in \mathcal{J}$, the operator $\|f(N_1) - f(N_2)\|_{1/\alpha}$ belongs to $\mathcal{J}$ and the following inequality holds:

$$\left\|\|f(N_1) - f(N_2)\|_{1/\alpha}\right\|_{\mathcal{J}} \leq c C_3 \|f\|_{\Lambda_\alpha(\mathbb{R}^2)} \|N_1 - N_2\|_{\mathcal{J}}.$$  

**Proof.** The proof is almost the same as the proof of Theorem 5.5 in [AP3].

We can reformulate Theorem 9.6 in the following way.

**Theorem 9.7.** Under the hypothesis of Theorem 9.6, the operator $f(N_1) - f(N_2)$ belongs to $\mathcal{J}^{(1/\alpha)}$ and

$$\|f(N_1) - f(N_2)\|_{\mathcal{J}^{(1/\alpha)}} \leq c \|\|f\|_{\Lambda_\alpha(\mathbb{R}^2)} \|N_1 - N_2\|_{\mathcal{J}}.$$  

The following result is a consequence of Theorem 9.6.

**Theorem 9.8.** Let $0 < \alpha < 1$ and $1 < p < \infty$. Then there exists a positive number $c$ such that for every $f \in \Lambda_\alpha(\mathbb{R}^2)$, every $l \in \mathbb{Z}_+$, and arbitrary normal operators $N_1$ and $N_2$ with bounded $N_1 - N_2$, the following inequality holds:

$$\sum_{j=0}^{l} \left(s_j\left(\|f(N_1) - f(N_2)\|_{1/\alpha}\right)\right)^p \leq c \|f\|_{\Lambda_\alpha(\mathbb{R}^2)}^p \sum_{j=0}^{l} (s_j(N_1 - N_2))^p.$$  

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Proof. As in the case of self-adjoint operators (see [AP3]), the result immediately follows from Theorem 9.6 from (3.6). □

10. Commutators and quasicommutators

In this section we obtain estimates for quasicommutators \( f(N_1)R - Rf(N_2) \), where \( N_1 \) and \( N_2 \) are normal operators and \( R \) is a bounded linear operator. In the special case when \( R = I \) we arrive at the problem of estimating \( f(N_1) - f(N_2) \) that we have discussed in previous sections. On the other hand, in the special case when \( N_1 = N_2 \) we have the problem of estimating commutators \( f(N)R - Rf(N) \).

It turns out, however, that it is impossible to obtain estimates of \( \|f(N_1)R - Rf(N_2)\| \) in terms of \( \|N_1 R - RN_2\| \). This cannot be done even for the function \( f(z) = \overline{z} \).

Though the well-known Fuglede-Putnam theorem says that the equality \( N_1 R = R N_2 \) for a bounded operator \( R \) and normal operators \( N_1 \) and \( N_2 \) implies that \( N_1^* R = R^* N_2 \), the smallness of \( N_1 R - RN_2 \) does not imply the smallness of \( N_1^* R - R^* N_2 \).

Indeed, it follows from Corollary 4.3 of [JW] that for every \( \varepsilon > 0 \) there exists a bounded normal operator \( N \) and operator \( R \) of norm 1 such that

\[
\|NR - RN\| < \varepsilon \quad \text{but} \quad \|N^* R - R N^*\| \geq 1.
\]

The results of [JW] also imply that if \( f \in C(\mathbb{C}) \) and

\[
\|f(N)Q - Qf(N)\| \leq \text{const} \|N Q - Q N\|
\]

for all bounded operators \( Q \) and bounded normal operators \( N \), then \( f \) is a linear function, i.e., \( f(z) = az + b \) for some \( a, b \in \mathbb{C} \).

In this section we obtain estimates for quasicommutators \( f(N_1)R - Rf(N_2) \) in terms of the quasicommutators \( N_1 R - RN_2 \) and \( N_1^* R - R N_2^* \).

Let us explain what we mean by the boundedness of \( N_1 R - RN_2 \) for not necessarily bounded normal operators \( N_1 \) and \( N_2 \).

We say that the operator \( N_1 R - RN_2 \) is bounded if \( R(\mathcal{D}_{N_2}) \subset \mathcal{D}_{N_1} \) and

\[
\|N_1 Ru - RN_2u\| \leq \text{const} \|u\| \quad \text{for every} \quad u \in \mathcal{D}_{N_2}.
\]

Then there exists a unique bounded operator \( K \) such that \( Ku = N_1 Ru - RN_2u \) for all \( u \in \mathcal{D}_{N_2} \). In this case we write \( K = N_1 R - RN_2 \). Thus \( N_1 R - RN_2 \) is bounded if and only if

\[
\|(Ru, N_1^* v) - (N_2 u, R^* v)\| \leq \text{const} \|u\| \cdot \|v\| \tag{10.1}
\]

for every \( u \in \mathcal{D}_{N_2} \) and \( v \in \mathcal{D}_{N_2^*} = \mathcal{D}_{N_1} \). It is easy to see that \( N_1 R - RN_2 \) is bounded if and only if \( N_2^* R^* - R^* N_1^* \) is bounded, and \( (N_1 R - RN_2)^* = -(N_2^* R^* - R^* N_1^*) \). In particular, we write \( N_1 R = RN_2 \) if \( R(\mathcal{D}_{N_2}) \subset \mathcal{D}_{N_1} \) and \( N_1 Ru = RN_2 u \) for every \( u \in \mathcal{D}_{N_2} \). We say that \( \|N_1 R - RN_2\| = \infty \) if \( N_1 R - RN_2 \) is not a bounded operator.

We need the following observation:

Remark. Suppose that \( N_1^* \) is the closure of an operator \( N_1 \) and \( N_2 \) is the closure of an operator \( N_2^* \). Suppose that inequality (10.1) holds for all \( u \in \mathcal{D}_{N_2} \) and \( v \in \mathcal{D}_{N_2^*} \). Then it holds for all \( u \in \mathcal{D}_{N_2} \) and \( v \in \mathcal{D}_{N_1} \).
**Theorem 10.1.** Let $f$ be a function in $C_b(\mathbb{R}^2)$ whose Fourier transform $\mathcal{F}f$ has compact support. Suppose that $R$ is a bounded linear operator, $N_1$ and $N_2$ are normal operators such that the operators $N_1 R - RN_2$ and $N_1^* R R N_2^*$ are bounded. Then

$$f(N_1)R - Rf(N_2) = \iint_{\mathbb{C}^2} (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1)(B_1 R - RB_2) dE_2(z_2)$$

$$+ \iint_{\mathbb{C}^2} (\mathcal{D}_x f)(z_1, z_2) dE_1(z_1)(A_1 R - RA_2) dE_2(z_2).$$

(10.2)

**Proof.** The proof is similar to the proof of Theorem 5.2. Consider first the case where $N_1$ and $N_2$ are bounded operators. Put

$$d = \max \{\|N_1\|, \|N_2\|\} \text{ and } D \overset{\text{def}}{=} \{\zeta \in \mathbb{C}: |\zeta| \leq d\}.$$ 

By Theorem 5.1, both $\mathcal{D}_y f$ and $\mathcal{D}_x f$ are Schur multipliers. We have

$$\iint_{\mathbb{C}^2} (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1)(B_1 R - RB_2) dE_2(z_2)$$

$$= \iint_{D \times D} (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1)(B_1 R - RB_2) dE_2(z_2)$$

$$= \iint_{D \times D} (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1)B_1 R dE_2(z_2) - \iint_{D \times D} (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1)RB_2 dE_2(z_2)$$

$$= \iint_{D \times D} y_1 (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1)R dE_2(z_2) - \iint_{D \times D} y_2 (\mathcal{D}_y f)(z_1, z_2) dE_1(z_1)R dE_2(z_2)$$

$$= \iint_{D \times D} (y_1 - y_2)(\mathcal{D}_y f)(z_1, z_2) dE_1(z_1)R dE_2(z_2)$$

$$= \iint_{D \times D} (f(x_1, y_1) - f(x_1, y_2)) dE_1(z_1)R dE_2(z_2).$$

Similarly,

$$\iint_{\mathbb{C}^2} (\mathcal{D}_x f)(z_1, z_2) dE_1(z_1)(A_1 R - RA_2) dE_2(z_2)$$

$$= \iint_{D \times D} (f(x_1, y_2) - f(x_2, y_2)) dE_1(z_1)R dE_2(z_2).$$
It follows that
\[
\int\int_{\mathbb{C}^2} (D_y f)(z_1, z_2) \, dE_1(z_1)(B_1 R - RB_2) \, dE_2(z_2)
\]
\[
+ \int\int_{\mathbb{C}^2} (D_x f)(z_1, z_2) \, dE_1(z_1)(A_1 R - RA_2) \, dE_2(z_2)
\]
\[
= \int\int_{D \times D} (f(x_1, y_1) - f(x_2, y_2)) \, dE_1(z_1) \, R \, dE_2(z_2)
\]
\[
= \int\int_{D \times D} f(x_1, y_1) \, dE_1(z_1) \, R \, dE_2(z_2) - \int\int_{D \times D} f(x_2, y_2) \, dE_1(z_1) \, R \, dE_2(z_2)
\]
\[
= f(N_1)R - Rf(N_2).
\]

In the general case we use the same approximation procedure as in the proof of Theorem 5.2. ■

As in the case of differences \(f(N_1) - f(N_2)\), we can extend Theorem 10.1 to functions \(f\) in \(B_{1\infty}^1(\mathbb{R}^2)\).

**Theorem 10.2.** Let \(N_1\) and \(N_2\) be normal operators and let \(R\) be a bounded linear operator such that the quasicommutators \(N_1 R - R N_2\) and \(N_1^* R - R N_2^*\) are bounded. Then (10.2) holds for every \(f \in B_{1\infty}^1(\mathbb{R}^2)\).

**Proof.** The proof is almost the same as the proof of Theorem 5.3. ■

Theorem 10.2 allows us to generalize all the results of Sections 7, 8, and 9 to the case of quasicommutators. We state some of them. The proofs of the theorems stated below is exactly the same as the proofs of the corresponding results in Sections 7–9.

**Theorem 10.3.** There exists a positive number \(c\) such that for every normal operators \(N_1\) and \(N_2\), every bounded linear operator \(R\) and an arbitrary function \(f\) in \(B_{1\infty}^1(\mathbb{R}^2)\) the following inequality holds:
\[
||f(N_1)R - Rf(N_2)|| \leq c ||f||_{B_{1\infty}^1(\mathbb{R}^2)} \max \{ ||N_1 R - R N_2||, ||N_1^* R - R N_2^*|| \}.
\]

**Theorem 10.4.** Let \(0 < \alpha < 1\). Then there exists \(c > 0\) such that for every \(f \in \Lambda_\alpha(\mathbb{R}^2)\), for arbitrary normal operators \(N_1\) and \(N_2\) and a bounded operator \(R\) the following inequality holds:
\[
||f(N_1)R - Rf(N_2)|| \leq c ||f||_{\Lambda_\alpha(\mathbb{R}^2)} \max \{ ||N_1 R - R N_2||, ||N_1^* R - R N_2^*|| \} \alpha ||R||^{1-\alpha}.
\]

**Theorem 10.5.** There exists \(c > 0\) such that for every modulus of continuity \(\omega\), for every \(f \in \Lambda_\omega(\mathbb{R}^2)\), for arbitrary normal operators \(N_1\) and \(N_2\), and a bounded nonzero operator \(R\) the following inequality holds:
\[
||f(N_1)R - Rf(N_2)|| \leq c ||f||_{\Lambda_\omega(\mathbb{R}^2)} ||R|| \omega_* \left( \max \left\{ \frac{||N_1 R - R N_2||, ||N_1^* R - R N_2^*||}{||R||} \right\} \right).
\]
The next result shows that in the case $N_1R - RN_2 \in S_p$, $1 < p < \infty$, and $f \in \Lambda_\alpha(\mathbb{R}^2)$, $0 < \alpha < 1$, we can estimate $\|f(N_1)R - RF(N_2)\|_{S_p/\alpha}$ in terms of $\|N_1R - RN_2\|_{S_p}$, we do not need $\|N_1^*R - RN_2^*\|_{S_p}$.

**Theorem 10.6.** Let $0 < \alpha < 1$ and $1 < p < \infty$. Then there exists a positive number $c$ such that for every $f \in \Lambda_\alpha(\mathbb{R}^2)$, for arbitrary normal operators $N_1$ and $N_2$ and a bounded operator $R$ with $N_1R - RN_2 \in S_p$ and $N_1^*R - RN_2^* \in S_p$, the operator $f(N_1)R - RF(N_2)$ belongs to $S_{p/\alpha}$ and the following inequality holds:

$$\|f(N_1)R - RF(N_2)\|_{S_{p/\alpha}} \leq c \|f\|_{\Lambda_\alpha(\mathbb{R}^2)} \|N_1R - RN_2\|_{S_p}^\alpha.$$

**Proof.** In the same way as in the proof of Theorem 9.1, we can prove that

$$\|f(N_1)R - RF(N_2)\|_{S_{p/\alpha}} \leq c \|f\|_{\Lambda_\alpha(\mathbb{R}^2)} \max\{\|N_1R - RN_2\|_{S_p}, \|N_1^*R - RN_2^*\|_{S_p}\}^\alpha.$$

The result follows from the well-known inequality:

$$\|N_1^*R - RN_2^*\|_{S_p} \leq \text{const} \|N_1R - RN_2\|_{S_p}, \quad 1 < p < \infty,$$

see [AD] and [S].

Note that inequality (10.3) does not hold for $p = 1$, see [KS]. Thus to obtain analogs of Theorems 9.3 and 9.4, we have to estimate the quasicommutators $f(N_1)R - RF(N_2)$ in terms of both $N_1R - RN_2$ and $N_1^*R - RN_2^*$. Let us state e.g., the analog of Theorem 9.4.

**Theorem 10.7.** Let $0 < \alpha < 1$. Then there exists a positive number $c$ such that for every $f \in B_{\infty 1}^\alpha(\mathbb{R}^2)$, for arbitrary normal operators $N_1$ and $N_2$ and a bounded operator $R$ with $N_1R - RN_2 \in S_1$ and $N_1^*R - RN_2^* \in S_1$, the operator $f(N_1)R - RF(N_2)$ belongs to $S_{1/\alpha}$ and the following inequality holds:

$$\|f(N_1)R - RF(N_2)\|_{S_{1/\alpha}} \leq c \|f\|_{B_{\infty 1}^\alpha(\mathbb{R}^2)} \max\{\|N_1R - RN_2\|_{S_1}, \|N_1^*R - RN_2^*\|_{S_1}\}^\alpha.$$

The proof is almost the same as the proof of Theorem 9.4.

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