

Uncertainty principle for Wigner-Yanase-Dyson information in semifinite von Neumann algebras

Paolo Gibilisco* and Tommaso Isola†

December 21, 2007

Abstract

In [9] Kosaki proved an uncertainty principle for matrices, related to Wigner-Yanase-Dyson information, and asked if a similar inequality could be proved in the von Neumann algebra setting. In this paper we prove such an uncertainty principle in the semifinite case.

2000 *Mathematics Subject Classification.* Primary 62B10, 94A17; Secondary 46L30, 46L60.

Key words and phrases. Uncertainty principle, Wigner-Yanase-Dyson information.

1 Introduction

Let $M_n := M_n(\mathbb{C})$ (resp. $M_{n,sa} := M_n(\mathbb{C})_{sa}$) be the set of all $n \times n$ complex matrices (resp. all $n \times n$ self-adjoint matrices). Let $\mathcal{D}_n^1$ be the set of strictly positive density matrices namely

$$\mathcal{D}_n^1 = \{\rho \in M_n : \text{Tr} \rho = 1, \rho > 0\}.$$

Definition 1.1. For $A, B \in M_{n,sa}$ and $\rho \in \mathcal{D}_n^1$ define covariance and variance as

$$\begin{aligned} \text{Cov}_\rho(A, B) &:= \text{Tr}(\rho AB) - \text{Tr}(\rho A) \cdot \text{Tr}(\rho B) \\ \text{Var}_\rho(A) &:= \text{Tr}(\rho A^2) - \text{Tr}(\rho A)^2. \end{aligned}$$

Then the well known Schrödinger and Heisenberg uncertainty principles are given in the following

Theorem 1.2. [8, 14]

For $A, B \in M_{n,sa}$ and $\rho \in \mathcal{D}_n^1$ one has

$$\text{Var}_\rho(A) \text{Var}_\rho(B) - |\text{Re Cov}_\rho(A, B)|^2 \geq \frac{1}{4} |\text{Tr}(\rho[A, B])|^2,$$

that implies

$$\text{Var}_\rho(A) \text{Var}_\rho(B) \geq \frac{1}{4} |\text{Tr}(\rho[A, B])|^2.$$

Recently a different uncertainty principle has been found [12, 10, 11, 9, 15].

Definition 1.3. For $A, B \in M_{n,sa}$, $\beta \in (0, 1)$, and $\rho \in \mathcal{D}_n^1$ define β -correlation and β -information as

$$\begin{aligned} \text{Corr}_{\rho,\beta}(A, B) &:= \text{Tr}(\rho AB) - \text{Tr}(\rho^\beta A \rho^{1-\beta} B) \\ I_{\rho,\beta}(A) &:= \text{Corr}_{\rho,\beta}(A, A) \equiv \text{Tr}(\rho A^2) - \text{Tr}(\rho^\beta A \rho^{1-\beta} A). \end{aligned}$$

The latter coincides with the Wigner-Yanase-Dyson information.

*Dipartimento SEFEMEQ, Facoltà di Economia, Università di Roma “Tor Vergata”, Via Columbia 2, 00133 Rome, Italy. Email: gibilisco@volterra.uniroma2.it – URL: <http://www.economia.uniroma2.it/sefemeq/professori/gibilisco>

†Dipartimento di Matematica, Università di Roma “Tor Vergata”, Via della Ricerca Scientifica, 00133 Rome, Italy. Email: isola@mat.uniroma2.it – URL: <http://www.mat.uniroma2.it/~isola>

Theorem 1.4.

$$\mathrm{Var}_\rho(A) \mathrm{Var}_\rho(B) - |\mathrm{Re} \mathrm{Cov}_\rho(A, B)|^2 \geq I_{\rho, \beta}(A) I_{\rho, \beta}(B) - |\mathrm{Re} \mathrm{Corr}_{\rho, \beta}(A, B)|^2.$$

Kosaki [9] asked if the previous inequality, which makes perfect sense in a von Neumann algebra setting, could indeed be proved. In the sequel, we provide such a proof in the semifinite case.

In closing, we mention that different generalizations of Theorem 1.4 have been recently obtained by the authors [2, 3, 4, 5, 6, 7].

2 Auxiliary lemmas

In all this Section we let $(\mathcal{M}, \tau)$ be a semifinite von Neumann algebra with a n.s.f. trace, and denote by $\mathrm{Proj}(\mathcal{M})$ the set of orthogonal projections in $\mathcal{M}$, and by $\overline{\mathcal{M}}$ the topological $*$ -algebra of τ -measurable operators. We fix $\rho, \sigma \in \overline{\mathcal{M}}_{sa}$, with spectral decompositions $\rho = \int_{-\infty}^{+\infty} \lambda d e_\rho(\lambda)$, and $\sigma = \int_{-\infty}^{+\infty} \lambda d e_\sigma(\lambda)$.

Finally, we denote by $\mathcal{A}$ the algebra generated by the sets $\Omega_1 \times \Omega_2$, for Ω_1, Ω_2 Borel subsets of $\mathbb{R}$, and observe that $\sigma(\mathcal{A})$, the σ -algebra generated by $\mathcal{A}$, coincides with the Borel subsets of $\mathbb{R}^2$.

Lemma 2.1. *Let $a, b \in \mathcal{M} \cap L^2(\mathcal{M}, \tau)$. Let $\mu_{ab}(\Omega_1 \times \Omega_2) := \tau(e_\rho(\Omega_1) a^* e_\sigma(\Omega_2) b)$, for Ω_1, Ω_2 Borel subsets of $\mathbb{R}$. Then μ_{ab} extends uniquely to a bounded Borel measure on $\mathbb{R}^2$.*

Proof. For $\Omega \subset \mathbb{R}$ Borel subset, $x \in L^2(\mathcal{M}, \tau)$, let $P(\Omega)x := e_\rho(\Omega)x$, $Q(\Omega)x := x e_\sigma(\Omega)$. Then, P, Q are commuting Borel spectral measures on $L^2(\mathcal{M}, \tau)$, and their product $P \otimes Q(\Omega_1 \times \Omega_2) := P(\Omega_1)Q(\Omega_2)$ extends uniquely to a Borel spectral measure on $\mathbb{R}^2$ ([1], Chapter 5). Observe that $\mu_{ab}(\Omega_1 \times \Omega_2) = \tau(P \otimes Q(\Omega_1 \times \Omega_2)(a^*) \cdot b)$, and, if $\{A_n\}$ is a sequence of disjoint Borel sets, then $P \otimes Q(\cup A_n)(a^*) = \sum_n P \otimes Q(A_n)(a^*)$ converges in $L^2(\mathcal{M}, \tau)$, so that $\tau(P \otimes Q(\cup A_n)(a^*) \cdot b)$ is well defined. So $\mu_{ab} = \tau(P \otimes Q(\cdot)(a^*) \cdot b)$ is the desired extension.

Observe now that μ_{ab} is a bounded Borel (complex) measure on $\mathcal{A}$. Indeed, with $A \in \mathcal{A}$,

$$|\mu_{ab}(A)|^2 = |\tau(P \otimes Q(A)(a^*) \cdot b)|^2 \leq \|P \otimes Q(A)(a^*)\|_{L^2} \|b\|_{L^2} \leq \|a\|_{L^2} \|b\|_{L^2}.$$

Therefore, by [13] Corollary 4.4.6, there is a unique extension of μ_{ab} to a bounded (complex) measure on $\sigma(\mathcal{A})$, the σ -algebra generated by $\mathcal{A}$, i.e. the Borel subsets of $\mathbb{R}^2$. $\square$

Lemma 2.2. *Let $a, b \in \mathcal{M} \cap L^2(\mathcal{M}, \tau)$. Then*

- (i) $\mu_{ab} = \frac{1}{4} \sum_{k=1}^4 (-i)^k \mu_{a+ikb, a+ikb}$,
- (ii) if $\sigma = \rho$, μ_{aa} is a real positive measure,
- (iii) if a, b are self-adjoint, $\mathrm{Re} \mu_{ab} = \mathrm{Re} \mu_{ba}$.

Proof. (i) is standard.

(ii) Let Ω_1, Ω_2 be Borel sets in $\mathbb{R}$, and set $e_j := e_\rho(\Omega_j)$, $j = 1, 2$. Then $\mu_{aa}(\Omega_1 \times \Omega_2) = \tau(e_1 a^* e_2 a) = \tau((e_2 a e_1)^* e_2 a e_1) \geq 0$, and the thesis follows by uniqueness of the extension from $\mathcal{A}$ to $\sigma(\mathcal{A})$.

(iii) Let Ω_1, Ω_2 be Borel sets in $\mathbb{R}$, and set $e_1 := e_\rho(\Omega_1)$, $e_2 := e_\sigma(\Omega_2)$. Then $\mathrm{Re} \mu_{ab}(\Omega_1 \times \Omega_2) = \mathrm{Re} \tau(e_1 a e_2 b) = \mathrm{Re} \tau(b e_2 a e_1) = \mathrm{Re} \tau(e_1 b e_2 a) = \mathrm{Re} \mu_{ba}(\Omega_1 \times \Omega_2)$. $\square$

Lemma 2.3. *Let $a, b \in \mathcal{M} \cap L^2(\mathcal{M}, \tau)$. Let $g, h : \mathbb{R} \rightarrow \mathbb{C}$ be bounded Borel functions. Then*

$$\tau(g(\rho) a^* h(\sigma) b) = \iint g(x) h(y) d\mu_{ab}(x, y).$$

Proof. We use notation as in the proof of Lemma 2.1. Let $s = \sum_{i=1}^h s_i \chi_{A_i}$, $t = \sum_{j=1}^k t_j \chi_{B_j}$ be simple Borel functions. Then

$$\begin{aligned} \tau(s(\rho) a^* t(\sigma) b) &= \sum_{i=1}^h \sum_{j=1}^k s_i t_j \tau(\chi_{A_i}(\rho) a^* \chi_{B_j}(\sigma) b) = \sum_{i=1}^h \sum_{j=1}^k s_i t_j \tau(P \otimes Q(A_i \times B_j)(a^*) \cdot b) \\ &= \sum_{i=1}^h \sum_{j=1}^k s_i t_j \iint \chi_{A_i \times B_j} d\mu_{ab} = \iint s(x) t(y) d\mu_{ab}(x, y). \end{aligned}$$

Let now g, h be bounded Borel functions, and $\{s_m\}, \{t_n\}$ sequences of simple Borel functions such that $s_m \rightarrow g, t_n \rightarrow h$ and $|s_m| \leq |g|, |t_n| \leq |h|$. Denote $r_n(x, y) := s_n(x)t_n(y), k(x, y) := g(x)h(y)$. Then, by ([1], Theorem V.3.2), $s_n(\rho)a^*t_n(\sigma) = P \otimes Q(r_n)(a^*) \rightarrow P \otimes Q(k)(a^*) = g(\rho)a^*h(\sigma)$ in $L^2(\mathcal{M}, \tau)$, so that $\tau(s_n(\rho)a^*t_n(\sigma)b) \rightarrow \tau(g(\rho)a^*h(\sigma)b)$. Moreover, $\iint r_n d\mu_{ab} \rightarrow \iint k d\mu_{ab}$, because μ_{ab} is a bounded measure. The thesis follows. $\square$

Lemma 2.4. *Let $a, b \in \mathcal{M} \cap L^2(\mathcal{M}, \tau), \rho \in L^1(\mathcal{M}, \tau)_+, \beta \in (0, 1)$. Then*

$$\tau(\rho^\beta a^* \rho^{1-\beta} b) = \iint_{[0, \infty)^2} x^\beta y^{1-\beta} d\mu_{ab}(x, y).$$

Proof. Let $n \in \mathbb{N}$, and set

$$f_n(x) := \begin{cases} x, & 0 \leq x \leq n \\ 0, & \text{else} \end{cases} \quad f(x) := \begin{cases} x, & x \geq 0 \\ 0, & x < 0. \end{cases}$$

Then

$$\tau(f_n(\rho)^\beta a^* f_n(\rho)^{1-\beta} b) = \int_{\mathbb{R}^2} f_n(x)^\beta f_n(y)^{1-\beta} d\mu_{ab}(x, y).$$

Observe now that $f_n(\rho)^\beta \rightarrow f(\rho)^\beta = \rho^\beta$ in $L^{1/\beta}(\mathcal{M}, \tau)$, so that $f_n(\rho)^\beta a^* f_n(\rho)^{1-\beta} b \rightarrow \rho^\beta a^* \rho^{1-\beta} b$ in $L^1(\mathcal{M}, \tau)$, which implies

$$\tau(f_n(\rho)^\beta a^* f_n(\rho)^{1-\beta} b) \rightarrow \tau(\rho^\beta a^* \rho^{1-\beta} b).$$

Moreover, in case $\sigma = \rho, \mu_{aa}$ is a positive measure, so that, by monotone convergence,

$$\int_{\mathbb{R}^2} f_n(x)^\beta f_n(y)^{1-\beta} d\mu_{aa}(x, y) \rightarrow \iint_{[0, \infty)^2} x^\beta y^{1-\beta} d\mu_{aa}(x, y).$$

Therefore, the thesis holds for $a = b$. By polarization (Lemma 2.2 (i)) the result is true in general. $\square$

Lemma 2.5. *Let $a, b \in \mathcal{M} \cap L^2(\mathcal{M}, \tau)$. Then,*

$$\mu := \mu_{aa} \otimes \mu_{bb} + \mu_{bb} \otimes \mu_{aa} - 2 \operatorname{Re} \mu_{ab} \otimes \operatorname{Re} \mu_{ab}$$

is a real positive Borel measure on $\mathbb{R}^4$.

Proof. Indeed, if $\Omega_1, \dots, \Omega_4 \subset \mathbb{R}$ are measurable subsets, and $E_j := e_\rho(\Omega_j) \in \operatorname{Proj}(\mathcal{M}), j = 1, 3, E_j := e_\sigma(\Omega_j) \in \operatorname{Proj}(\mathcal{M}), j = 2, 4$, then

$$\begin{aligned} \mu(\Omega_1 \times \dots \times \Omega_4) &= \tau(E_1 a^* E_2 a) \cdot \tau(E_3 b^* E_4 b) + \tau(E_3 a^* E_4 a) \cdot \tau(E_1 b^* E_2 b) \\ &\quad - 2 \operatorname{Re} \tau(E_1 a^* E_2 b) \cdot \operatorname{Re} \tau(E_3 a^* E_4 b) \\ &\geq \tau(E_1 a^* E_2 a) \cdot \tau(E_3 b^* E_4 b) + \tau(E_3 a^* E_4 a) \cdot \tau(E_1 b^* E_2 b) \\ &\quad - 2 |\tau(E_1 a^* E_2 b)| \cdot |\tau(E_3 a^* E_4 b)|. \end{aligned}$$

Moreover,

$$\begin{aligned} |\tau(E_1 a^* E_2 b)| &= |\tau((E_2 a E_1)^* E_2 b E_1)| \\ &\leq \tau((E_2 a E_1)^* E_2 a E_1)^{1/2} \tau((E_2 b E_1)^* E_2 b E_1)^{1/2} \\ &= \tau(E_1 a^* E_2 a)^{1/2} \cdot \tau(E_1 b^* E_2 b)^{1/2}. \end{aligned}$$

Therefore, setting $\alpha_1 := \tau(E_1 a^* E_2 a)^{1/2}, \beta_1 := \tau(E_1 b^* E_2 b)^{1/2}, \alpha_2 := \tau(E_3 a^* E_4 a)^{1/2}, \beta_2 := \tau(E_3 b^* E_4 b)^{1/2}$, we have $\mu(\Omega_1 \times \dots \times \Omega_4) \geq \alpha_1^2 \beta_2^2 + \alpha_2^2 \beta_1^2 - 2\alpha_1 \beta_1 \alpha_2 \beta_2 \geq 0$, and the thesis follows by standard measure theoretic arguments. $\square$

3 The main result

Let $(\mathcal{M}, \tau)$ be a semifinite von Neumann algebra with a n.s.f. trace. Let ω be a normal state on $\mathcal{M}$, and $\rho_\omega \in L^1(\mathcal{M}, \tau)_+$ be such that $\omega(x) = \tau(\rho_\omega x)$, for $x \in \mathcal{M}$. Then, for any $A, B \in \mathcal{M}_{sa}$, $\beta \in (0, 1)$, we set

Definition 3.1.

$$\begin{aligned} \text{Cov}_\omega(A, B) &:= \omega(AB) - \omega(A)\omega(B) \equiv \tau(\rho_\omega AB) - \tau(\rho_\omega A)\tau(\rho_\omega B), \\ \text{Var}_\omega(A) &:= \text{Cov}_\omega(A, A) \equiv \omega(A^2) - \omega(A)^2 \equiv \tau(\rho_\omega A^2) - \tau(\rho_\omega A)^2, \\ \text{Corr}_{\omega, \beta}(A, B) &:= \tau(\rho_\omega AB) - \tau(\rho_\omega^\beta A \rho_\omega^{1-\beta} B), \\ I_{\omega, \beta}(A) &:= \text{Corr}_{\omega, \beta}(A, A) \equiv \tau(\rho_\omega A^2) - \tau(\rho_\omega^\beta A \rho_\omega^{1-\beta} A). \end{aligned}$$

Proposition 3.2. *Let $A_0 := A - \omega(A)I$, $B_0 := B - \omega(B)I$. Then*

$$\begin{aligned} \text{Cov}_\omega(A, B) &= \tau(\rho_\omega A_0 B_0), \\ \text{Corr}_{\omega, \beta}(A, B) &= \tau(\rho_\omega A_0 B_0) - \tau(\rho_\omega^\beta A_0 \rho_\omega^{1-\beta} B_0). \end{aligned}$$

Theorem 3.3. *For any $A, B \in \mathcal{M}_{sa}$, $\beta \in (0, 1)$, we have*

$$\text{Var}_\omega(A) \text{Var}_\omega(B) - |\text{Re Cov}_\omega(A, B)|^2 \geq I_{\omega, \beta}(A) I_{\omega, \beta}(B) - |\text{Re Corr}_{\omega, \beta}(A, B)|^2.$$

Proof. To start with, let us assume that $A, B \in \mathcal{M} \cap L^2(\mathcal{M}, \tau)$. Set

$$\begin{aligned} \mathcal{F} &:= \text{Var}_\omega(A) \text{Var}_\omega(B) - |\text{Re Cov}_\omega(A, B)|^2 - I_{\omega, \beta}(A) I_{\omega, \beta}(B) + |\text{Re Corr}_{\omega, \beta}(A, B)|^2 \\ &= \tau(\rho_\omega A_0^2) \cdot \tau(\rho_\omega^\beta B_0 \rho_\omega^{1-\beta} B_0) + \tau(\rho_\omega B_0^2) \cdot \tau(\rho_\omega^\beta A_0 \rho_\omega^{1-\beta} A_0) - \tau(\rho_\omega^\beta A_0 \rho_\omega^{1-\beta} A_0) \cdot \tau(\rho_\omega^\beta B_0 \rho_\omega^{1-\beta} B_0) \\ &\quad - 2 \text{Re } \tau(\rho_\omega A_0 B_0) \cdot \text{Re } \tau(\rho_\omega^\beta A_0 \rho_\omega^{1-\beta} B_0) + (\text{Re } \tau(\rho_\omega^\beta A_0 \rho_\omega^{1-\beta} B_0))^2. \end{aligned}$$

Then, using Lemma 2.4 and symmetries of the integrands, we obtain

$$\begin{aligned} \mathcal{F}_1 &:= \tau(\rho_\omega A_0^2) \cdot \tau(\rho_\omega^\beta B_0 \rho_\omega^{1-\beta} B_0) + \tau(\rho_\omega B_0^2) \cdot \tau(\rho_\omega^\beta A_0 \rho_\omega^{1-\beta} A_0) - \tau(\rho_\omega^\beta A_0 \rho_\omega^{1-\beta} A_0) \cdot \tau(\rho_\omega^\beta B_0 \rho_\omega^{1-\beta} B_0) \\ &= \int_{[0, \infty)^4} \lambda_1 \lambda_3^\beta \lambda_4^{1-\beta} d\mu_{A_0 A_0} \otimes \mu_{B_0 B_0}(\lambda_1, \dots, \lambda_4) + \int_{[0, \infty)^4} \lambda_3 \lambda_1^\beta \lambda_2^{1-\beta} d\mu_{A_0 A_0} \otimes \mu_{B_0 B_0}(\lambda_1, \dots, \lambda_4) \\ &\quad - \int_{[0, \infty)^4} \lambda_1^\beta \lambda_2^{1-\beta} \lambda_3^\beta \lambda_4^{1-\beta} d\mu_{A_0 A_0} \otimes \mu_{B_0 B_0}(\lambda_1, \dots, \lambda_4) \\ &= \frac{1}{2} \int_{[0, \infty)^4} \left((\lambda_1 + \lambda_2) \lambda_3^\beta \lambda_4^{1-\beta} + \lambda_1^\beta \lambda_2^{1-\beta} (\lambda_3 + \lambda_4) - 2 \lambda_1^\beta \lambda_2^{1-\beta} \lambda_3^\beta \lambda_4^{1-\beta} \right) d\mu_{A_0 A_0} \otimes \mu_{B_0 B_0}(\lambda_1, \dots, \lambda_4), \end{aligned}$$

$$\begin{aligned} \mathcal{F}_2 &:= 2 \text{Re } \tau(\rho_\omega A_0 B_0) \cdot \text{Re } \tau(\rho_\omega^\beta A_0 \rho_\omega^{1-\beta} B_0) - (\text{Re } \tau(\rho_\omega^\beta A_0 \rho_\omega^{1-\beta} B_0))^2 \\ &= 2 \int_{[0, \infty)^4} \lambda_1 \lambda_3^\beta \lambda_4^{1-\beta} d \text{Re } \mu_{A_0 B_0} \otimes \text{Re } \mu_{A_0 B_0}(\lambda_1, \dots, \lambda_4) \\ &\quad - \int_{[0, \infty)^4} \lambda_1^\beta \lambda_2^{1-\beta} \lambda_3^\beta \lambda_4^{1-\beta} d \text{Re } \mu_{A_0 B_0} \otimes \text{Re } \mu_{A_0 B_0}(\lambda_1, \dots, \lambda_4) \\ &= \frac{1}{2} \int_{[0, \infty)^4} \left((\lambda_1 + \lambda_2) \lambda_3^\beta \lambda_4^{1-\beta} + \lambda_1^\beta \lambda_2^{1-\beta} (\lambda_3 + \lambda_4) - 2 \lambda_1^\beta \lambda_2^{1-\beta} \lambda_3^\beta \lambda_4^{1-\beta} \right) d \text{Re } \mu_{A_0 B_0} \otimes \text{Re } \mu_{A_0 B_0}(\lambda_1, \dots, \lambda_4). \end{aligned}$$

So that, using the notation of Lemma 2.5,

$$\mathcal{F} = \mathcal{F}_1 - \mathcal{F}_2 = \frac{1}{4} \int_{[0, \infty)^4} \left((\lambda_1 + \lambda_2) \lambda_3^\beta \lambda_4^{1-\beta} + \lambda_1^\beta \lambda_2^{1-\beta} (\lambda_3 + \lambda_4) - 2 \lambda_1^\beta \lambda_2^{1-\beta} \lambda_3^\beta \lambda_4^{1-\beta} \right) d\mu(\lambda_1, \dots, \lambda_4).$$

Since μ is a real positive measure on $[0, \infty)^4$, because of Lemma 2.5, and

$$\begin{aligned} &(\lambda_1 + \lambda_2) \lambda_3^\beta \lambda_4^{1-\beta} + \lambda_1^\beta \lambda_2^{1-\beta} (\lambda_3 + \lambda_4) - 2 \lambda_1^\beta \lambda_2^{1-\beta} \lambda_3^\beta \lambda_4^{1-\beta} \\ &= (\lambda_1 + \lambda_2 - \lambda_1^\beta \lambda_2^{1-\beta}) \lambda_3^\beta \lambda_4^{1-\beta} + \lambda_1^\beta \lambda_2^{1-\beta} (\lambda_3 + \lambda_4 - \lambda_3^\beta \lambda_4^{1-\beta}) \geq 0, \end{aligned}$$

we get $\mathcal{F} \geq 0$, which is what we wanted to prove.

Finally, to extend the validity of the inequality from $\mathcal{M}_{sa} \cap L^2(\mathcal{M}, \tau)$ to $\mathcal{M}_{sa}$, let us observe that $\mathcal{M}_{sa} \cap L^2(\mathcal{M}, \tau)$ is σ -weakly dense in $\mathcal{M}_{sa}$, and $a \in \mathcal{M} \mapsto \tau(\rho_\omega ab)$, $b \in \mathcal{M} \mapsto \tau(\rho_\omega ab)$, $a \in \mathcal{M} \mapsto \tau(\rho^\beta a \rho^{1-\beta} b)$, and $b \in \mathcal{M} \mapsto \tau(\rho^\beta a \rho^{1-\beta} b)$ are σ -weakly continuous. $\square$

Remark 3.4. Observe that, reasoning as in [9] Theorem 5, one can prove that the function

$$g(\beta) := \text{Var}_\omega(A) \text{Var}_\omega(B) - |\text{Re Cov}_\omega(A, B)|^2 - I_{\omega, \beta}(A) I_{\omega, \beta}(B) + |\text{Re Corr}_{\omega, \beta}(A, B)|^2$$

is monotone increasing on the interval $[\frac{1}{2}, 1)$. Therefore, the best bound in Theorem 3.3 is given by $\beta = \frac{1}{2}$, i.e. by the Wigner-Yanase information.

References

- [1] M. S. Birman, M. Z. Solomjak. *Spectral theory of self-adjoint operators in Hilbert space*, D. Reidel Publishing Company, Dordrecht, 1987.
- [2] P. Gibilisco, T. Isola. Uncertainty principle and quantum Fisher information, p. 154-161 in *Proceedings of the Second International Symposium on Information Geometry and its Applications*, University of Tokyo, 2005.
- [3] P. Gibilisco, T. Isola. Uncertainty principle and quantum Fisher information, *Ann. Inst. Stat. Math.*, **59** (2007), 147–159.
- [4] P. Gibilisco, D. Imparato, T. Isola. Uncertainty principle and quantum Fisher information, II, *J. Math. Phys.*, **48** (2007), 072109.
- [5] P. Gibilisco, D. Imparato, T. Isola. Inequalities for quantum Fisher information, to appear on *Proc. Amer. Math. Soc.*, arXiv:math-ph/0702058, 2007.
- [6] P. Gibilisco, D. Imparato, T. Isola. A volume inequality for quantum Fisher information and the uncertainty principle, *J. Stat. Phys.*, DOI 10.1007/s10955-007-9454-2, 2007.
- [7] P. Gibilisco, D. Imparato, T. Isola. A Robertson-type uncertainty principle and quantum Fisher information, *Lin. Alg. Appl.*, DOI: 10.1016/j.laa.2007.10.013, 2007.
- [8] W. Heisenberg. Über den anschaulichen inhalt der quantentheoretischen kinematik und mechanik, *Zeitschrift für Physik*, **43** (1927), 172-198.
- [9] H. Kosaki. Matrix trace inequality related to uncertainty principle, *Internat. J. Math.*, **16** (2005), 629–645.
- [10] S. Luo, Q. Zhang. On skew information, *IEEE Trans. Inform. Theory*, **50** (2004), 1778–1782.
- [11] S. Luo, Q. Zhang. Correction to “On skew information”, *IEEE Trans. Inform. Theory*, **51** (2005), 4432.
- [12] S. Luo, Z. Zhang. An informational characterization of Schrödinger’s uncertainty relations, *J. Statist. Phys.*, **114** (2004), 1557–1576.
- [13] M. M. Rao. *Measure theory and integration*. Wiley, New York, 1987.
- [14] E. Schrödinger. About Heisenberg uncertainty relation (original annotation by Angelow A. and Batoni M. C.), *Bulgar. J. Phys.*, **26** (2000), 193–203. Translation of *Proc. Prussian Acad. Sci. Phys. Math. Sect.*, **19** (1930), 296–303.
- [15] K. Yanagi, S. Furuichi, K. Kuriyama. A generalized skew information and uncertainty relation, *IEEE Trans. Inform. Theory*, **51** (2005), 4401–4404.