

ON JENSEN'S INEQUALITY FOR POSITIVE LINEAR FUNCTIONALS

R. SHARMA

Abstract

We derive an inequality for the positive unital linear maps on matrices. A refinement of Jensen's inequality is obtained for positive linear functionals. This also gives an alternative proof of Jensen's inequality. The special cases and complementary inequalities are discussed.

Key Words and Phrases : *Kadison's inequality, Unital linear maps, Hermitian matrices, Eigenvalues.*

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