

SYMMETRIC CONE MONOTONE FUNCTIONS AND SYMMETRIC CONE CONVEX FUNCTIONS

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ABSTRACT. Symmetric cone (SC) monotone functions and SC-convex functions are real scalar valued functions which induce Löwner operators associated with a simple Euclidean Jordan algebra to preserve the monotone order and convex order, respectively. In this paper, for a general simple Euclidean Jordan algebra except for octonion case, we show that the SC-monotonicity (respectively, SC-convexity) of order r is implied by the matrix monotonicity (respectively, matrix convexity) of some fixed order r' ($\geq r$). As a consequence, we draw the conclusion that (except for octonion case) a function is SC-monotone (respectively, SC-convex) if and only if it is matrix monotone (respectively, matrix convex).

1. INTRODUCTION

A *Euclidean Jordan algebra* is a triple $(\mathbb{V}, \circ, \langle \cdot, \cdot \rangle)$ where $(\mathbb{V}, \langle \cdot, \cdot \rangle)$ is a finite dimensional inner product space over the real field \mathbb{R} , and $(x, y) \mapsto x \circ y : \mathbb{V} \times \mathbb{V} \rightarrow \mathbb{V}$ is a bilinear mapping satisfying the following conditions: for all $x, y, z \in \mathbb{V}$, (i) $x \circ y = y \circ x$; (ii) $x \circ (x^2 \circ y) = x^2 \circ (x \circ y)$ with $x^2 = x \circ x$; (iii) $\langle x \circ y, z \rangle = \langle y, x \circ z \rangle$, in which $x \circ y$ is called the Jordan product of x and y . We assume that there exists an element $e \in \mathbb{V}$ (called the *unit element*) such that $x \circ e = x$ for all $x \in \mathbb{V}$. A Euclidean Jordan algebra is said to be *simple* if it is not the direct sum of two Euclidean Jordan algebras. For details regarding Euclidean Jordan algebras, we refer to the lecture note [14] and the monograph [9].

Let $\mathbb{A} = (\mathbb{V}, \circ, \langle \cdot, \cdot \rangle)$ be a Euclidean Jordan algebra. For any $x \in \mathbb{V}$, define

$$\zeta(x) := \min \left\{ k : \{e, x, x^2, \dots, x^k\} \text{ are linearly dependent} \right\}.$$

Then, the *rank* of \mathbb{A} is well defined by $r := \max\{\zeta(x) : x \in \mathbb{V}\}$. Recall that an element $c \in \mathbb{V}$ is said to be *idempotent* if $c^2 = c$; and an idempotent is said to be *primitive* if it is nonzero and can not be written as the sum of two other nonzero idempotents. A finite set $\{c_1, c_2, \dots, c_r\}$ of primitive idempotents in \mathbb{V} is said to be a *Jordan frame* if

$$c_i \circ c_j = 0 \quad \text{when } i \neq j \quad \text{and} \quad c_1 + c_2 + \dots + c_r = e.$$

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Then, we have the following important spectral decomposition theorem.

Theorem 1.1 ([9, Theorem III.1.2]). *Suppose $(\mathbb{V}, \circ, \langle \cdot, \cdot \rangle)$ is a Euclidean Jordan algebra of rank r . Then, for every $x \in \mathbb{V}$, there exist a Jordan frame $\{c_1, \dots, c_r\}$ and real numbers $\lambda_1(x), \dots, \lambda_r(x)$, arranged in the decreasing order $\lambda_1(x) \geq \lambda_2(x) \geq \dots \geq \lambda_r(x)$, such that*

$$x = \lambda_1(x)c_1 + \lambda_2(x)c_2 + \dots + \lambda_r(x)c_r.$$

The numbers $\lambda_1(x), \dots, \lambda_r(x)$ (counting multiplicities), uniquely determined by x , are called the spectral values of x and $\sum_{j=1}^r \lambda_j(x)c_j$ the spectral decomposition of x .

Suppose that $\phi: J \subseteq \mathbb{R} \rightarrow \mathbb{R}$ is a scalar valued function. Let \mathbb{V}_J be a subset in \mathbb{V} such that all $x \in \mathbb{V}_J$ have the spectral in J . Then, by the spectral decomposition $\sum_{j=1}^r \lambda_j(x)c_j$ of $x \in \mathbb{V}_J$, it is natural to define a vector valued function [4, 14] $\phi_{\mathbb{V}}: \mathbb{V}_J \rightarrow \mathbb{V}$ by

$$(1.1) \quad \phi_{\mathbb{V}}(x) := \phi(\lambda_1(x))c_1 + \phi(\lambda_2(x))c_2 + \dots + \phi(\lambda_r(x))c_r.$$

In a seminal paper [19], Löwner initiated the study for $\phi_{\mathbb{V}}$ in the setting of $\mathbb{V} = \mathbb{S}^n$, where \mathbb{S}^n denotes the space of $n \times n$ real symmetric matrices, and for $X \in \mathbb{S}_J^n$, which is a subset of \mathbb{S}^n such that all eigenvalues of $X \in \mathbb{S}_J^n$ belong to J , $\phi_{\mathbb{S}^n}(X)$ has the expression

$$\phi_{\mathbb{S}^n}(X) := P \text{diag}(\phi(\lambda_1(X)), \dots, \phi(\lambda_n(X))) P^T,$$

where P is an $n \times n$ orthogonal matrix and $\lambda_1(X), \lambda_2(X), \dots, \lambda_n(X)$ are real numbers arranged in the decreasing order, such that

$$X = P \text{diag}(\lambda_1(X), \dots, \lambda_n(X)) P^T.$$

The result of [19] on the monotonicity of $\phi_{\mathbb{S}^n}$ was later extended to $\phi_{\mathbb{V}}$ by Korányi [15]. In addition, Sun and Sun [24] studied the continuous differentiability and strong semismoothness of $\phi_{\mathbb{V}}$, and called $\phi_{\mathbb{V}}$ Löwner operator associated with \mathbb{V} in recognition of Löwner’s contribution.

From [9, Theorem III.2.1] we know that the set of all squares $\mathcal{K} := \{x \in \mathbb{V} : x \circ x\}$ in \mathbb{V} is a symmetric cone, i.e., a self-dual homogeneous closed convex cone. So, there is a natural partial order in \mathbb{V} . We write $x \succeq_{\mathcal{K}} y$ if $x - y \in \mathcal{K}$, and $x \succ_{\mathcal{K}} y$ if $x - y \in \text{int}\mathcal{K}$. For any $x, y \in \mathbb{V}_J$, let $\lambda_1(x) \geq \lambda_2(x) \geq \dots \geq \lambda_r(x)$ and $\lambda_1(y) \geq \lambda_2(y) \geq \dots \geq \lambda_r(y)$ be the spectral values of x and y , respectively. From [3, Prop. 4.4] or [2, Theorem 23],

$$\sum_{i=1}^r (\lambda_i(x) - \lambda_i(y))^2 \leq \sum_{i=1}^r \lambda_i(x)^2 + \sum_{i=1}^r \lambda_i(y)^2 - 2\langle x, y \rangle = \|x - y\|^2.$$

By this, it is easy to verify that \mathbb{V}_J is open in \mathbb{V} if and only if J is open on \mathbb{R} . Also, since

$$\begin{aligned} \lambda_1(\alpha x + (1 - \alpha)y) &\leq \alpha \lambda_1(x) + (1 - \alpha)\lambda_1(y) \\ \lambda_r(\alpha x + (1 - \alpha)y) &\geq \alpha \lambda_r(x) + (1 - \alpha)\lambda_r(y) \end{aligned}$$

for any $\alpha \in [0, 1]$ (see [25, Lemma 14]), where $\lambda_1(\alpha x + (1 - \alpha)y), \dots, \lambda_r(\alpha x + (1 - \alpha)y)$ are the spectral values of $\alpha x + (1 - \alpha)y$, arranged in decreasing order, the set \mathbb{V}_J

is always convex. Now we introduce the concepts of SC-monotone and SC-convex functions.

Definition 1.2. Let $(\mathbb{V}, \circ, \langle \cdot, \cdot \rangle)$ be a simple Euclidean Jordan algebra of rank r . For any given $\phi : J \subseteq \mathbb{R} \rightarrow \mathbb{R}$, let $\phi_{\mathbb{V}} : \mathbb{V}_J \rightarrow \mathbb{V}$ be defined as in (1.1). Then,

(a) ϕ is said to be SC-monotone of order r if for any $x, y \in \mathbb{V}_J$, it holds that

$$x \succeq_{\mathcal{K}} y \implies \phi_{\mathbb{V}}(x) \succeq_{\mathcal{K}} \phi_{\mathbb{V}}(y).$$

(b) ϕ is said to be SC-convex of order r if for any $x, y \in \mathbb{V}_J$ and $\alpha \in (0, 1)$, it holds that

$$\phi_{\mathbb{V}}(\alpha x + (1 - \alpha)y) \preceq_{\mathcal{K}} \alpha \phi_{\mathbb{V}}(x) + (1 - \alpha)\phi_{\mathbb{V}}(y).$$

We call ϕ SC-monotone (SC-convex) if it is SC-monotone (SC-convex) of all orders.

When \mathbb{V} is the algebra \mathbb{S}^n of $n \times n$ real symmetric matrices, Def. 1.2 represents the concepts of matrix monotone and matrix convex functions of order n ; when \mathbb{V} is the Jordan spin algebra (see Example 2.6), it gives the concepts of SOC-monotone and SOC-convex functions [6, 7]. After the seminal paper [19], there are many research works about matrix monotone and matrix convex functions (see, e.g., [5, 8, 11, 12, 16, 17, 20, 21, 22, 26]). However, to our best of knowledge, there are few papers to study SC-monotone and SC-convex functions except that Korányi [15] gave a sufficient and necessary condition for differentiable SC-monotone functions, and furthermore, this condition is the same as the one for matrix monotone functions in [13, Theorem 6.6.36].

In this paper, we establish that the SC-monotonicity (respectively, SC-convexity) of order r of ϕ is implied by its matrix monotonicity (respectively, matrix convexity) of some fixed order r' ($\geq r$). For example, ϕ is SC-monotone (respectively, SC-convex) of order r if it is matrix monotone (respectively, matrix convex) of order $4r$; see Theorem 3.5 As a consequence, we draw the conclusion that ϕ is SC-monotone (respectively, SC-convex) if and only if it is matrix monotone (respectively, matrix convex). These results are achieved by employing the connection between $\phi_{\mathbb{V}}$ and $\phi_{\mathbb{S}^n}$, the results of SOC-monotone (SOC-convex) functions [23], and the classification of simple Euclidean Jordan algebras.

2. PRELIMINARIES

For any given $x \in \mathbb{V}$, we define the following linear operator $\mathcal{L}(x)$ of \mathbb{V} by

$$\mathcal{L}(x)y := x \circ y \quad \text{for every } y \in \mathbb{V}.$$

Let $\{c_1, \dots, c_r\}$ be a Jordan frame in a Euclidean Jordan algebra $(\mathbb{V}, \circ, \langle \cdot, \cdot \rangle)$. Then, from [9, Lemma IV.1.3], the operators $\mathcal{L}(c_j), j = 1, 2, \dots, r$ commute and admit a simultaneous diagonalization. Besides, for $i, j \in \{1, 2, \dots, r\}$, we denote the eigenspaces

$$\mathbb{V}_{ii} := \{x \in \mathbb{V} : x \circ c_i = x\} = MR c_i$$

and when $i \neq j$,

$$\mathbb{V}_{ij} := \left\{ x \in \mathbb{V} : x \circ c_i = \frac{1}{2}x = x \circ c_j \right\}.$$

Then, from [9, Theorem IV.2.1], we have the following Peirce decomposition.

Proposition 2.1. *The space \mathbb{V} is the orthogonal direct sum of spaces \mathbb{V}_{ij} ($i \leq j$). Also,*

$$\begin{aligned} \mathbb{V}_{ij} \circ \mathbb{V}_{ij} &\subset \mathbb{V}_{ii} + \mathbb{V}_{jj}; \\ \mathbb{V}_{ij} \circ \mathbb{V}_{jk} &\subset \mathbb{V}_{ik} \quad \text{if } i \neq k; \\ \mathbb{V}_{ij} \circ \mathbb{V}_{kl} &= \{0\} \quad \text{if } \{i, j\} \cap \{k, l\} = \emptyset. \end{aligned}$$

Let $x \in \mathbb{V}$ have the spectral decomposition $x = \sum_{j=1}^r \lambda_j(x)c_j$, where $\lambda_1(x) \geq \lambda_2(x) \geq \dots \geq \lambda_r(x)$ are the spectral eigenvalues of x and $\{c_1, \dots, c_r\}$ is the corresponding Jordan frame. For all $i, j \in \{1, 2, \dots, r\}$, let $\mathcal{C}_{ij}(x)$ be the orthogonal projection operator onto \mathbb{V}_{ij} , from [9, Theorem IV 2.1], it follows that for all $i, j \in \{1, 2, \dots, r\}$,

$$(2.1) \quad \begin{aligned} \mathcal{C}_{jj}(x) &= 2\mathcal{L}(c_j)^2 - \mathcal{L}(c_j), \\ \mathcal{C}_{ij}(x) &= 4\mathcal{L}(c_i)\mathcal{L}(c_j) = 4\mathcal{L}(c_j)\mathcal{L}(c_i) = \mathcal{C}_{ji}(x). \end{aligned}$$

Moreover, the orthogonal projection operators $\{\mathcal{C}_{ij}(x) : i, j = 1, 2, \dots, r\}$ satisfy

$$(2.2) \quad \mathcal{C}_{ij}(x) = \mathcal{C}_{ij}^*(x), \quad \mathcal{C}_{ij}^2(x) = \mathcal{C}_{ij}(x), \quad \mathcal{C}_{ij}(x)\mathcal{C}_{kl}(x) = 0 \text{ if } \{i, j\} \neq \{k, l\}$$

and

$$(2.3) \quad \sum_{1 \leq i \leq j \leq r} \mathcal{C}_{ij}(x) = \mathcal{I}$$

where $\mathcal{C}_{ij}^*(x)$ means the adjoint of $\mathcal{C}_{ij}(x)$, and \mathcal{I} is the identity operator from \mathbb{V} to \mathbb{V} .

The following lemma gives the spectral decomposition of the operator $\mathcal{L}(x)$, whose proof can be found in [14, Chapter V, Sec. 5 and Chapter VI, Sec. 4].

Lemma 2.2. *Let $x \in \mathbb{V}$ have the spectral decomposition $x = \sum_{j=1}^r \lambda_j(x)c_j$. Then, the linear symmetric operator $\mathcal{L}(x)$ has the spectral decomposition*

$$(2.4) \quad \mathcal{L}(x) = \sum_{j=1}^r \lambda_j(x)\mathcal{C}_{jj}(x) + \sum_{1 \leq j < l \leq r} \frac{1}{2}(\lambda_j(x) + \lambda_l(x))\mathcal{C}_{jl}(x)$$

with the spectrum $\sigma(\mathcal{L}(x))$ consisting of all distinct numbers $\frac{1}{2}(\lambda_j(x) + \lambda_l(x))$.

Next, we introduce several examples of simple Euclidean Jordan algebras, and recall the classification theorem of simple Euclidean Jordan algebras.

Example 2.3 (The algebra \mathbb{H}^n of $n \times n$ complex Hermitian matrices). A square matrix A of complex entries is said to be *Hermitian* if $A^* := \bar{A}^T = A$, where ‘bar’ denotes the complex conjugate, and the superscript ‘T’ means the transpose. Let \mathbb{H}^n be the set of all $n \times n$ complex Hermitian matrices. On \mathbb{H}^n , let define the Jordan product and inner product be $X \circ Y := \frac{1}{2}(XY + YX)$ and $\langle X, Y \rangle := \text{trace}(XY)$. Then, \mathbb{H}^n is a Euclidean Jordan algebra of rank n and dimension n^2 , with e being the $n \times n$ identity matrix I .

There exists an embedding from \mathbb{H}^n to \mathbb{S}^{2n} which is one-to-one and onto, and also preserves the Jordan algebra structures on the both sides by matrix block multiplication. As below, we present this embedding for \mathbb{H}^2 . First, we know that \mathbb{H}^2 is the set which contains all

$$\begin{bmatrix} \alpha_1 & \beta \\ \bar{\beta} & \alpha_2 \end{bmatrix}, \quad \alpha_1, \alpha_2 \in \mathbb{R} \text{ and } \beta \in \mathbb{C}.$$

We also know that each complex number $a + bi$ can be represented as a 2×2 real matrix:

$$a \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + b \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix},$$

where $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$ satisfies $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}^2 = -\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$. Hence, we can embed $\begin{bmatrix} \alpha_1 & \beta \\ \bar{\beta} & \alpha_2 \end{bmatrix}$ into an element in \mathbb{S}^4 :

$$\mathbb{H}^2 \ni \begin{bmatrix} \alpha_1 & \beta \\ \bar{\beta} & \alpha_2 \end{bmatrix} \mapsto \begin{bmatrix} \begin{bmatrix} \alpha_1 & 0 \\ 0 & \alpha_1 \end{bmatrix} & \begin{bmatrix} a & b \\ -b & a \end{bmatrix} \\ \begin{bmatrix} a & -b \\ b & a \end{bmatrix} & \begin{bmatrix} \alpha_2 & 0 \\ 0 & \alpha_2 \end{bmatrix} \end{bmatrix} \in \mathbb{S}^4$$

where $\beta = a + ib$.

For general n , it is also true that \mathbb{H}^n is a Jordan sub-algebra of \mathbb{S}^{2n} . The general embedding map $T_{\mathbb{H}^n} : \mathbb{H}^n \hookrightarrow T(\mathbb{H}^n) \subset \mathbb{S}^{2n}$ is given by

$$\mathbb{H}^n \ni \begin{bmatrix} \alpha_1 & \beta & \dots & \gamma \\ \bar{\beta} & \alpha_2 & \dots & \delta \\ \vdots & \vdots & \ddots & \vdots \\ \bar{\gamma} & \bar{\delta} & \dots & \alpha_n \end{bmatrix} \mapsto \begin{bmatrix} \begin{bmatrix} \alpha_1 & 0 \\ 0 & \alpha_1 \end{bmatrix} & \begin{bmatrix} a & b \\ -b & a \end{bmatrix} & \dots & \begin{bmatrix} c & d \\ -d & c \end{bmatrix} \\ \begin{bmatrix} a & -b \\ b & a \end{bmatrix} & \begin{bmatrix} \alpha_2 & 0 \\ 0 & \alpha_2 \end{bmatrix} & \dots & \begin{bmatrix} e & f \\ -f & e \end{bmatrix} \\ \vdots & \vdots & \ddots & \vdots \\ \begin{bmatrix} c & -d \\ d & c \end{bmatrix} & \begin{bmatrix} e & -f \\ f & e \end{bmatrix} & \dots & \begin{bmatrix} \alpha_n & 0 \\ 0 & \alpha_n \end{bmatrix} \end{bmatrix} \in \mathbb{S}^{2n}$$

where $\beta = a + ib$, $\gamma = c + id$, $\delta = e + if$. By matrix block multiplication, it can be seen the embedding $T_{\mathbb{H}^n}$ preserves the Jordan algebra structures

$$T_{\mathbb{H}^n}(x \circ_{\mathbb{H}^n} y) = T_{\mathbb{H}^n}(x) \circ_{\mathbb{S}^{2n}} T_{\mathbb{H}^n}(y) \quad \forall \quad x, y \in \mathbb{H}^n.$$

Example 2.4 (The algebra \mathbb{Q}^n of $n \times n$ quaternion Hermitian matrices). The linear space of quaternions over \mathbb{R} , denoted by \mathbb{Q} , is 4-dimensional vector space [27] with a basis $\{1, i, j, k\}$. This space becomes an associated algebra via the multiplication table:

For any $x = x_01 + x_1i + x_2j + x_3k \in \mathbb{Q}$, we define its *real part* by $\Re(x) := x_0$, its *conjugate* by $\bar{x} := x_01 - x_1i - x_2j - x_3k$, and its norm by $|x| = \sqrt{x\bar{x}}$. A square matrix A with quaternion entries is called *Hermitian* if A coincides with its

| | | | | |
|-----|-----|------|------|------|
| | 1 | i | j | k |
| 1 | 1 | i | j | k |
| i | i | -1 | k | $-j$ |
| j | j | $-k$ | -1 | i |
| k | k | j | $-i$ | -1 |

conjugate transpose. Let \mathbb{Q}^n be the set of all $n \times n$ quaternion Hermitian matrices. For any $X, Y \in \mathbb{Q}^n$, let

$$X \circ Y := \frac{1}{2}(XY + YX) \quad \text{and} \quad \langle X, Y \rangle := \Re(\text{trace}(XY)).$$

Then, \mathbb{Q}^n is a Euclidean Jordan algebra of rank n and dimension $n(2n - 1)$ with e being the $n \times n$ identity matrix I . Analogous to complex number, each quaternion $x = a1 + bi + cj + dk \in \mathbb{Q}$ can be represented as a 4×4 real matrix

$$\begin{bmatrix} a & b & c & d \\ -b & a & -d & c \\ -c & d & a & -b \\ -d & -c & b & a \end{bmatrix} \quad \text{which is also equivalent to}$$

$$\begin{aligned} & a \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} + b \begin{bmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 \end{bmatrix} \\ & + c \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \end{bmatrix} + d \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 \\ 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \end{bmatrix}. \end{aligned}$$

Following the same lines for \mathbb{H}^n , we can embed \mathbb{Q}^n into \mathbb{S}^{4n} such that \mathbb{Q}^n can be viewed as a Jordan sub-algebra of \mathbb{S}^{4n} . Again, the embedding map under the case for \mathbb{Q}^2 is

$$\mathbb{Q}^2 \ni \begin{bmatrix} \alpha_1 & x \\ \bar{x} & \alpha_2 \end{bmatrix} \mapsto \left[\begin{array}{c} \begin{bmatrix} \alpha_1 & 0 & 0 & 0 \\ 0 & \alpha_1 & 0 & 0 \\ 0 & 0 & \alpha_1 & 0 \\ 0 & 0 & 0 & \alpha_1 \end{bmatrix} \quad \begin{bmatrix} a & b & c & d \\ -b & a & -d & c \\ -c & d & a & -b \\ -d & -c & b & a \end{bmatrix} \\ \begin{bmatrix} a & -b & -c & -d \\ b & a & d & -c \\ c & -d & a & b \\ d & c & -b & a \end{bmatrix} \quad \begin{bmatrix} \alpha_2 & 0 & 0 & 0 \\ 0 & \alpha_2 & 0 & 0 \\ 0 & 0 & \alpha_2 & 0 \\ 0 & 0 & 0 & \alpha_2 \end{bmatrix} \end{array} \right] \in \mathbb{S}^8$$

where $x = a1 + bi + cj + dk$.

Moreover, the general embedding map $T_{\mathbb{Q}^n} : \mathbb{Q}^n \hookrightarrow T(\mathbb{Q}^n) \subset \mathbb{S}^{4n}$ under this case is given by

$$\mathbb{Q}^n \ni \begin{bmatrix} \alpha_1 & x & \dots & y \\ \bar{x} & \alpha_2 & \dots & z \\ \vdots & \vdots & \ddots & \vdots \\ \bar{y} & \bar{z} & \dots & \alpha_n \end{bmatrix} \mapsto$$

$$\left[\begin{array}{ccc} \begin{bmatrix} \alpha_1 & 0 & 0 & 0 \\ 0 & \alpha_1 & 0 & 0 \\ 0 & 0 & \alpha_1 & 0 \\ 0 & 0 & 0 & \alpha_1 \end{bmatrix} & \begin{bmatrix} a & b & c & d \\ -b & a & -d & c \\ -c & d & a & -b \\ -d & -c & b & a \end{bmatrix} & \dots & \begin{bmatrix} e & f & g & h \\ -f & e & -h & g \\ -g & h & e & -f \\ -h & -g & f & e \end{bmatrix} \\ \begin{bmatrix} a & -b & -c & -d \\ b & a & d & -c \\ c & -d & a & b \\ d & c & -b & a \end{bmatrix} & \begin{bmatrix} \alpha_2 & 0 & 0 & 0 \\ 0 & \alpha_2 & 0 & 0 \\ 0 & 0 & \alpha_2 & 0 \\ 0 & 0 & 0 & \alpha_2 \end{bmatrix} & \dots & \begin{bmatrix} p & q & r & s \\ -q & p & -s & r \\ -r & s & p & -q \\ -s & -r & q & p \end{bmatrix} \\ \vdots & \vdots & \ddots & \vdots \\ \begin{bmatrix} e & -f & -g & -h \\ f & e & h & -g \\ g & -h & e & f \\ h & g & -f & e \end{bmatrix} & \begin{bmatrix} p & -q & -r & -s \\ q & p & s & -r \\ r & -s & p & q \\ s & r & -q & p \end{bmatrix} & \dots & \begin{bmatrix} \alpha_n & 0 & 0 & 0 \\ 0 & \alpha_n & 0 & 0 \\ 0 & 0 & \alpha_n & 0 \\ 0 & 0 & 0 & \alpha_n \end{bmatrix} \end{array} \right] \in \mathbb{S}^{4n}$$

where $x = a1 + bi + cj + dk$, $y = e1 + fi + gj + hk$ and $z = p1 + qi + rj + sk$.

In summary, we construct an embedding from \mathbb{H}^n or \mathbb{Q}^n to \mathbb{S}^m respectively for certain m . Since the embedding is linear and preserves the Jordan algebra structures on both sides, it can be seen Löwner operator commutes with the embedding, which means that for all $x \in \mathbb{H}^n$ and $y \in \mathbb{Q}^n$, there have

$$(2.5) \quad \phi_{\mathbb{S}^{2n}}(T_{\mathbb{H}^n}(x)) = T_{\mathbb{H}^n}(\phi_{\mathbb{H}^n}(x)) \quad \text{and} \quad \phi_{\mathbb{S}^{4n}}(T_{\mathbb{Q}^n}(y)) = T_{\mathbb{Q}^n}(\phi_{\mathbb{Q}^n}(y)).$$

In the above, we present an embedding from a Jordan algebra \mathbb{H}^n or \mathbb{Q}^n to a Jordan sub-algebras of \mathbb{S}^m respectively for certain m . Indeed, there is an alternative way to interpret this. For any $A = A_1 + A_2j \in M_n(\mathbb{Q})$, its complex adjoint matrix, symbolized χ_A , is defined by [27] :

$$\chi_A = \begin{pmatrix} A_1 & A_2 \\ -\bar{A}_2 & \bar{A}_1 \end{pmatrix} \in M_{2n}(\mathbb{C}).$$

It is shown that if $A \in \mathbb{Q}^n$ then $\chi_A \in \mathbb{H}^{2n}$ [27, Theorem 4.2(6)]. This is an embedding and preserves operations. There is also an adjoint matrix $\pi_B \in M_{4n}(\mathbb{R})$ associated with $B \in M_{2n}(\mathbb{C})$. Then, we obtain that the composite $\pi \circ \chi(A) \in \mathbb{S}^{4n}$ for any $A \in \mathbb{Q}^n$. It is obvious to see that the composite $\pi \circ \chi$ is a Jordan algebra embedding from \mathbb{Q}^n to \mathbb{S}^{4n} as expected.

Example 2.5 (The algebra \mathbb{O}^3 of 3×3 octonion Hermitian matrices). The space of octonion, denoted by \mathbb{O} , is a 8-dimensional real vector space with basis $\{1, e_1, \dots, e_7\}$.

The space becomes a nonassociative algebra via the following multiplication table [1]:

| | 1 | e_1 | e_2 | e_3 | e_4 | e_5 | e_6 | e_7 |
|-------|-------|--------|--------|--------|--------|--------|--------|--------|
| 1 | 1 | e_1 | e_2 | e_3 | e_4 | e_5 | e_6 | e_7 |
| e_1 | e_1 | -1 | e_4 | e_7 | $-e_2$ | e_6 | $-e_5$ | $-e_3$ |
| e_2 | e_2 | $-e_4$ | -1 | e_5 | e_1 | $-e_3$ | e_7 | $-e_6$ |
| e_3 | e_3 | $-e_7$ | $-e_5$ | -1 | e_6 | e_2 | $-e_4$ | e_1 |
| e_4 | e_4 | e_2 | $-e_1$ | $-e_6$ | -1 | e_7 | e_3 | $-e_5$ |
| e_5 | e_5 | $-e_6$ | e_3 | $-e_2$ | $-e_7$ | -1 | e_1 | e_4 |
| e_6 | e_6 | e_5 | $-e_7$ | e_4 | $-e_3$ | $-e_1$ | -1 | e_2 |
| e_7 | e_7 | e_3 | e_6 | $-e_1$ | e_5 | $-e_4$ | $-e_2$ | -1 |

Note that \mathbb{O} is a non-commutative and non-associative algebra. For an element $x = x_01 + x_1e_1 + x_2e_2 + x_3e_3 + x_4e_4 + x_5e_5 + x_6e_6 + x_7e_7 \in \mathbb{O}$, we define its *real part* by $\Re(x) := x_0$, its *conjugate* by $\bar{x} := x_01 - x_1e_1 - x_2e_2 - x_3e_3 - x_4e_4 - x_5e_5 - x_6e_6 - x_7e_7$, and its norm by $|x| := \sqrt{x\bar{x}}$. As in the case of a quaternion Hermitian matrix, we may define an octonion Hermitian matrix. Suppose \mathbb{O}^3 is the set of all 3×3 octonion Hermitian matrices. On \mathbb{O}^3 , let the Jordan product and inner product be

$$X \circ Y := \frac{1}{2}(XY + YX) \quad \text{and} \quad \langle X, Y \rangle := \Re(\text{trace}(XY)).$$

Then, \mathbb{O}^3 is a Euclidean Jordan algebra of rank 3 with e being the 3×3 identity matrix, and is a real vector space of dimension 27.

Example 2.6 (The Jordan spin algebra \mathbb{J}^n). Consider \mathbb{R}^n endowed with the usual inner product. For any $x \in \mathbb{R}^n$, write $x = \begin{pmatrix} x_0 \\ \bar{x} \end{pmatrix}$ with $x_0 \in \mathbb{R}$ and $\bar{x} \in \mathbb{R}^{n-1}$. Define

$$x \circ y = \begin{pmatrix} x_0 \\ \bar{x} \end{pmatrix} \circ \begin{pmatrix} y_0 \\ \bar{y} \end{pmatrix} := \begin{pmatrix} \langle x, y \rangle \\ x_0\bar{y} + y_0\bar{x} \end{pmatrix}.$$

Then, $(\mathbb{R}^n, \circ, \langle \cdot, \cdot \rangle)$ is an Euclidean Jordan algebra, and we denote it by \mathbb{J}^n . The rank of the Euclidean Jordan algebra \mathbb{J}^n is 2 and its unit element is given by $e = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$. In this algebra, the set of squares is also called the second-order cone or the Lorentz cone.

Theorem 2.7 ([9, Chapter V]). *Every simple Euclidean Jordan algebra is isomorphic to one of the following*

- (i) *The Jordan spin algebra \mathbb{J}^n .*
- (ii) *The algebra \mathbb{S}^n of $n \times n$ real symmetric matrices.*
- (iii) *The algebra \mathbb{H}^n of all $n \times n$ complex Hermitian matrices.*
- (iv) *The algebra \mathbb{Q}^n of all $n \times n$ quaternion Hermitian matrices.*
- (v) *The algebra \mathbb{O}^3 of all 3×3 octonion Hermitian matrices.*

3. MAIN RESULT

For simplicity, we employ $\mathbb{S}_+^n, \mathbb{H}_+^n$ and \mathbb{Q}_+^n to denote the corresponding symmetric cones in $\mathbb{S}^n, \mathbb{H}^n$ and \mathbb{Q}^n , respectively. In other words, they represent

$$\mathbb{S}_+^n = \{x \circ x \mid x \in \mathbb{S}^n\}, \quad \mathbb{H}_+^n = \{x \circ x \mid x \in \mathbb{H}^n\} \quad \text{and} \quad \mathbb{Q}_+^n = \{x \circ x \mid x \in \mathbb{Q}^n\}.$$

To achieve our main result, we will show that the embeddings we construct in Examples 2.3 and 2.4 preserve their conic orders.

Lemma 3.1. *Suppose that \mathbb{V} is the algebra \mathbb{H}^n of $n \times n$ complex Hermitian matrices. The embedding $T_{\mathbb{H}^n}$ defined as in Example 2.3 keeps the conic order in the following sense:*

$$x \succeq_{\mathbb{H}_+^n} y \iff T_{\mathbb{H}^n}(x) \succeq_{\mathbb{S}_+^{2n}} T_{\mathbb{H}^n}(y) \quad \forall x, y \in \mathbb{H}^n.$$

Proof. (\Rightarrow) Suppose that $x \succeq_{\mathbb{H}_+^n} y$. Then, there exists an $a \in \mathbb{H}^n$ such that $x - y = a^2$. Since $T_{\mathbb{H}^n}$ preserves Jordan algebra structure, we have

$$T_{\mathbb{H}^n}(x) - T_{\mathbb{H}^n}(y) = T_{\mathbb{H}^n}(x - y) = T_{\mathbb{H}^n}(a^2) = (T_{\mathbb{H}^n}(a))^2 \in \mathbb{S}_+^{2n}$$

which gives the desired result.

(\Leftarrow) Suppose that $T_{\mathbb{H}^n}(x) \succeq_{\mathbb{S}_+^{2n}} T_{\mathbb{H}^n}(y)$. Then, there exists $X, Y \in \mathbb{S}^{2n}$ such that $T_{\mathbb{H}^n}(x) = X$ and $T_{\mathbb{H}^n}(y) = Y$. By assumption of $X \succeq_{\mathbb{S}_+^{2n}} Y$, there exists an $A \in \mathbb{S}^{2n}$ such that $X - Y = A^2$. Again, since $T_{\mathbb{H}^n}$ preserves Jordan algebra structure, we have

$$x - y = T_{\mathbb{H}^n}^{-1}(X) - T_{\mathbb{H}^n}^{-1}(Y) = T_{\mathbb{H}^n}^{-1}(X - Y) = T_{\mathbb{H}^n}^{-1}(A^2) = (T_{\mathbb{H}^n}^{-1}(A))^2 \in \mathbb{Q}_+^n$$

which gives the desired result. □

Next we present three Lemmas which are needed to establish our main result.

Lemma 3.2. *Suppose that \mathbb{V} is the algebra \mathbb{H}^n of $n \times n$ complex Hermitian matrices. For any given $\phi : J \rightarrow \mathbb{R}$, let $\phi_{\mathbb{V}} : \mathbb{V}_J \rightarrow \mathbb{V}$ be defined as in (1.1). Then,*

- (a) ϕ is SC-monotone of order n associated with \mathbb{H}^n if ϕ is matrix monotone of order $2n$.
- (b) ϕ is SC-convex of order n associated with \mathbb{H}^n if ϕ is matrix convex of order $2n$.

Proof. (a) Suppose $x \succeq_{\mathbb{H}_+^n} y$ and ϕ is matrix monotone of order $2n$. First, Lemma 3.1 indicates $T_{\mathbb{H}^n}(x) \succeq_{\mathbb{S}_+^{2n}} T_{\mathbb{H}^n}(y)$. Then, from assumption of matrix monotonicity, we have

$$\phi_{\mathbb{S}^{2n}}(T_{\mathbb{H}^n}(x)) \succeq_{\mathbb{S}_+^{2n}} \phi_{\mathbb{S}^{2n}}(T_{\mathbb{H}^n}(y)).$$

This together with equation (2.5) implies $T_{\mathbb{H}^n}(\phi_{\mathbb{H}^n}(x)) \succeq_{\mathbb{S}_+^{2n}} T_{\mathbb{H}^n}(\phi_{\mathbb{H}^n}(y))$. Applying Lemma 3.1 again, we obtain $\phi_{\mathbb{H}^n}(x) \succeq_{\mathbb{H}_+^n} \phi_{\mathbb{H}^n}(y)$.

(b) Suppose ϕ is matrix convex of order $2n$. Then, for $0 \leq \alpha \leq 1$, we know

$$\phi_{\mathbb{S}^{2n}}(\alpha T_{\mathbb{H}^n}(x) + (1 - \alpha)T_{\mathbb{H}^n}(y)) \preceq_{\mathbb{S}_+^{2n}} \alpha \phi_{\mathbb{S}^{2n}}(T_{\mathbb{H}^n}(x)) + (1 - \alpha)\phi_{\mathbb{S}^{2n}}(T_{\mathbb{H}^n}(y)).$$

In addition, the linearity of $T_{\mathbb{H}^n}$ and equation (2.5) imply

$$\phi_{\mathbb{S}^{2n}}(T_{\mathbb{H}^n}(\alpha x + (1 - \alpha)y)) \preceq_{\mathbb{S}_+^{2n}} \alpha T_{\mathbb{H}^n}(\phi_{\mathbb{H}^n}(x)) + (1 - \alpha)T_{\mathbb{H}^n}(\phi_{\mathbb{H}^n}(y)).$$

Using equation (2.5) and linearity of $T_{\mathbb{H}^n}$ again, we have

$$T_{\mathbb{H}^n}(\phi_{\mathbb{H}^n}(\alpha x + (1 - \alpha)y)) \preceq_{\mathbb{S}_+^{2n}} T_{\mathbb{H}^n}(\alpha\phi_{\mathbb{H}^n}(x) + (1 - \alpha)\phi_{\mathbb{H}^n}(y)).$$

Then, applying Lemma 3.1 yields

$$\phi_{\mathbb{H}^n}(\alpha x + (1 - \alpha)y) \preceq_{\mathbb{H}_+^n} \alpha\phi_{\mathbb{H}^n}(x) + (1 - \alpha)\phi_{\mathbb{H}^n}(y)$$

which is the desired result. □

Analogous to Lemma 3.1, there holds

$$x \succeq_{\mathbb{Q}_+^n} y \iff T_{\mathbb{Q}^n}(x) \succeq_{\mathbb{S}_+^{4n}} T_{\mathbb{Q}^n}(y) \quad \forall x, y \in \mathbb{Q}^n$$

which also lead to the following lemma by similar arguments as in Lemma 3.2.

Lemma 3.3. *Suppose that \mathbb{V} is the algebra \mathbb{Q}^n of $n \times n$ complex Hermitian matrices. For any given $\phi : J \rightarrow \mathbb{R}$, let $\phi_{\mathbb{V}} : \mathbb{V}_J \rightarrow \mathbb{V}$ be defined as in (1.1). Then,*

- (a) ϕ is SC-monotone of order n associated with \mathbb{Q}^n if ϕ is matrix monotone of order $4n$.
- (b) ϕ is SC-convex of order n associated with \mathbb{Q}^n if ϕ is matrix convex of order $4n$.

Lemma 3.4 ([23, Theorem 3.1, Theorem 4.1]). *Suppose that \mathbb{V} is the Jordan spin algebra \mathbb{J}^n . For any given $\phi : J \rightarrow \mathbb{R}$, let $\phi_{\mathbb{V}} : \mathbb{V}_J \rightarrow \mathbb{V}$ be defined as in (1.1). Then,*

- (a) ϕ is SOC-monotone if ϕ is matrix-monotone of order 2.
- (b) ϕ is SOC-convex if ϕ is matrix-convex of order 2.

The main idea here is that we employ embeddings $T_{\mathbb{H}^n}$ and $T_{\mathbb{Q}^n}$ to provide a sufficient condition for ϕ being SC-monotone (SC-convex) by its matrix monotonicity (matrix convexity). Now, together with some result in [23], we present our main result.

Theorem 3.5. *Suppose that $(\mathbb{V}, \circ, \langle \cdot, \cdot \rangle)$ is a simple Euclidean Jordan algebra of rank n except for \mathbb{O}^3 . For any given $\phi : J \rightarrow \mathbb{R}$, let $\phi_{\mathbb{V}} : \mathbb{V}_J \rightarrow \mathbb{V}$ be defined as in (1.1). Then,*

- (a) ϕ is matrix monotone (matrix convex) of order n if it is SC-monotone (SC-convex) of order n .
- (b) ϕ is SC-monotone (SC-convex) of order n associated with \mathbb{V} if it is matrix monotone (matrix convex) of order $4n$.

Proof. (a) When $n > 3$, Theorem 2.7 says \mathbb{V} is isomorphic to the algebra \mathbb{S}^n , \mathbb{H}^n , or \mathbb{Q}^n . Note that a real number is a special complex number, which is also a special quaternion. The SC-monotonicity (SC-convexity) of order n of ϕ implies that ϕ is matrix monotone (matrix convex) of order n . When $n = 2$, the SC-monotonicity (SC-convexity) of order 2 of ϕ is equivalent to the SOC-monotonicity (SOC-convexity) (see [7]). Thus, from [23], it follows that ϕ is matrix monotone (matrix convex) of order 2.

(b) When $n > 3$, Theorem 2.7 says \mathbb{V} is isomorphic to the algebra \mathbb{S}^n , \mathbb{H}^n , or \mathbb{Q}^n . Suppose ϕ is matrix monotone (matrix convex) of order $4n$. Then, we have that ϕ is also matrix monotone (matrix convex) of order $2n$ (order n). Thus, applying Theorem 2.7 and Lemmas 3.2-3.3, ϕ is SC-monotone (SC-convex) of order

n . When $n = 2$, from [23] we know that ϕ is SOC-monotone (SOC-convex), which is equivalent to saying that ϕ SC-monotone (SC-convex) of order 2 due to Theorem 2.7. \square

Remark 3.6. It should be pointed out that for the SC-monotonicity of continuously differentiable ϕ , Korányi [15] showed that ϕ is SC-monotone of order n if and only if ϕ is matrix-monotone of order n . Thus, for the SC-monotonicity, the result of Theorem 3.5 is weaker than that of [15] obtained via direct analysis. However, for the SC-convexity, to our best knowledge, the result of Theorem 3.5 is new. For application in symmetric cone optimization it is very important to know which class of functions is SC-convex. Theorem 3.1 has good contribution in the literature in our opinion because it tells us that all matrix convex functions must be SC-convex.

As a consequence of Theorem 3.5, we have the following corollary which builds a bridge between matrix monotonicity (matrix convexity) and SC-monotonicity (SC-convexity).

Corollary 3.7. *Let $(\mathbb{V}, \circ, \langle \cdot, \cdot \rangle)$ be a simple Euclidean Jordan algebra except for \mathbb{O}^3 . For any given $\phi : J \rightarrow \mathbb{R}$, let $\phi_{\mathbb{V}} : \mathbb{V}_J \rightarrow \mathbb{V}$ be defined as in (1.1). Then, ϕ is SC-monotone (respectively, SC-convex) associated with \mathbb{V} if and only if it is matrix monotone (respectively, matrix convex).*

Unfortunately our method can not be applied to the only exceptional case \mathbb{O}^3 . There are two reasons to explain this. First, it seems impossible to embed \mathbb{O}^3 into some \mathbb{S}^m . Second, there exists a discrepancy between $\phi_{\mathbb{S}^m}(\mathcal{L}(x))$ and $\mathcal{L}(\phi_{\mathbb{O}^3}(x))$. For any $x \in \mathbb{O}^3$, suppose x has the spectral decomposition $x = \sum_{j=1}^3 \lambda_j(x)c_j$, where $\lambda_1(x) \geq \lambda_2(x) \geq \lambda_3(x)$ are the eigenvalues of x and $\{c_1, c_2, c_3\}$ (depending on x) is the corresponding Jordan frame. Let $\mathcal{L}(x), \mathcal{C}_{jl}(x)$ be defined as in Section 2. We have

$$(3.1) \quad \begin{aligned} \mathcal{L}(\phi_{\mathbb{O}^3}(x)) &= \sum_{j=1}^3 \phi(\lambda_j(x))\mathcal{C}_{jj}(x) \\ &+ \sum_{1 \leq j < l \leq 3} \frac{\phi(\lambda_j(x)) + \phi(\lambda_l(x))}{2} \mathcal{C}_{jl}(x) \quad \forall x \in \mathbb{V}_J. \end{aligned}$$

Note here that $\phi_{\mathbb{O}^3}(x) = \sum \phi(\lambda_j(x))c_j$. Let $\{u_1, u_2, \dots, u_{27}\}$ be an orthonormal basis of \mathbb{O}^3 . Let $L(x), C_{jl}(x)$ be the corresponding matrix representations of $\mathcal{L}(x), \mathcal{C}_{jl}(x)$ with respect to the basis $\{u_1, u_2, \dots, u_{27}\}$. This means that for $1 \leq a, b \leq 27$

$$[L(x)]_{a,b} = \langle u_a, \mathcal{L}(x)u_b \rangle \quad \text{and} \quad [C_{jl}(x)]_{a,b} = \langle u_a, \mathcal{C}_{jl}(x)u_b \rangle.$$

Since \mathbb{O}^3 is a Euclidean Jordan algebra, $\mathcal{L}(x)$ and $\mathcal{C}_{jl}(x)$ are self-adjoint. Thus, $L(x)$ and $C_{jl}(x)$ are real symmetric matrices in \mathbb{S}_J^{27} . It follows that

$$\begin{aligned} L(\phi_{\mathbb{O}^3}(x)) &= \sum_{j=1}^3 \phi(\lambda_j(x))C_{jj}(x) \\ &+ \sum_{1 \leq j < l \leq 3} \frac{\phi(\lambda_j(x)) + \phi(\lambda_l(x))}{2} C_{jl}(x), \quad \forall x \in \mathbb{V}_J. \end{aligned}$$

For any $h \in \mathbb{O}^3$, there exists a unique $\tilde{h} \in \mathbb{R}^{27}$ such that $h = \sum_{i=1}^{27} \tilde{h}_i u_i$. Then, it is obvious to check

$$\langle h, \phi_{\mathbb{O}^3}(x) \circ k \rangle_{\mathbb{O}^3} = \langle h, \mathcal{L}(\phi_{\mathbb{O}^3}(x))k \rangle_{\mathbb{O}^3} = \langle \tilde{h}, L(\phi_{\mathbb{O}^3}(x))\tilde{k} \rangle_{\mathbb{R}^{27}} \quad \forall \quad h, k \in \mathbb{O}^3,$$

which implies

$$\phi_{\mathbb{O}^3}(x) \succeq_{\mathbb{O}^3_+} \phi_{\mathbb{O}^3}(y) \iff L(\phi_{\mathbb{O}^3}(x)) \succeq_{\mathbb{S}^{27}_+} L(\phi_{\mathbb{O}^3}(y)).$$

However, on the other hand, we know

$$(3.2) \quad \phi_{\mathbb{S}^{27}}(L(x)) = \sum_{j=1}^3 \phi(\lambda_j(x))C_{jj}(x) + \sum_{1 \leq j < l \leq 3} \phi\left(\frac{\lambda_j(x) + \lambda_l(x)}{2}\right) C_{jl}(x).$$

Note here that

$$L(x) = \sum_{j=1}^3 \lambda_j(x)C_{jj}(x) + \sum_{1 \leq j < l \leq 3} \frac{\lambda_j(x) + \lambda_l(x)}{2} C_{jl}(x).$$

Thus, the discrepancy between $\phi_{\mathbb{S}^{27}}(L(x))$ and $L(\phi_{\mathbb{O}^3}(x))$ is

$$\begin{aligned} & \phi_{\mathbb{S}^{27}}(L(x)) - L(\phi_{\mathbb{O}^3}(x)) \\ &= \sum_{1 \leq j < l \leq 3} \left[\phi\left(\frac{\lambda_j(x) + \lambda_l(x)}{2}\right) - \frac{\phi(\lambda_j(x)) + \phi(\lambda_l(x))}{2} \right] C_{jl}(x), \end{aligned}$$

which is complicated to handle. Therefore, we exclude this exceptional case \mathbb{O}^3 in the conclusion.

To close this section, we take a careful look at some examples of SC-monotone functions. By applying [26, Example 3] and Corollary 3.7, the following functions are SC-monotone.

Example 3.8. For a general simple Euclidean Jordan algebra $(\mathbb{V}, \circ, \langle \cdot, \cdot \rangle)$ except for \mathbb{O}^3 ,

- (i) $\phi(t) = t^q$ ($t \geq 0$) is SC-monotone associated with \mathbb{V} if and only if $0 \leq q \leq 1$.
- (ii) $\phi(t) = -t^{-q}$ ($t > 0$) is SC-monotone associated with \mathbb{V} if and only if $0 \leq q \leq 1$.
- (iii) $\phi(t) = -\cot(t)$ ($0 < t < \pi$) is SC-monotone associated with \mathbb{V} .
- (iv) $\phi(t) = \ln^q(x)$ ($t > 0$) with $q \in (0, 1]$ is SC-monotone associated with \mathbb{V} .

Moreover, [26, Example 35] and Corollary 3.7 indicate that the following functions are SC-convex.

Example 3.9. For a general simple Euclidean Jordan algebra $(\mathbb{V}, \circ, \langle \cdot, \cdot \rangle)$ except for \mathbb{O}^3 ,

- (i) $\phi(t) = -\ln t$ ($t > 0$) is SC-convex associated with \mathbb{V} .
- (ii) $\phi(t) = -t^r$ ($t \geq 0$) with $r \in [1, 2]$ and $\phi(t) = -t^r$ ($t > 0$) with $r \in [-1, 0]$ are SC-convex associated with \mathbb{V} .
- (iii) the entropy function $\phi(t) = t \ln t$ ($t \geq 0$) is SC-convex associated with \mathbb{V} .

From the SC-monotonicity of the function in Example 3.8(i), we readily recover the results of [18, Corollary 9] and [10, Prop. 8]. Moreover, from the SC-monotonicity of the function in Example 3.8(ii), we have that $x \succeq_{\mathcal{K}} y \succ_{\mathcal{K}} 0$ if and only if $y^{-1} \succ_{\mathcal{K}} x^{-1} \succ_{\mathcal{K}} 0$. On the other hand, we show the SC-convexity of some well-known barrier functions: logarithmic barrier function $-\ln t$ ($t > 0$) and the power function $-t^r$ ($t > 0$) with $r \in [-1, 0)$, which can be employed in the interior point methods for solving the symmetric cone optimization problems.

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