Chain Sequences, Orthogonal Polynomials, and Jacobi Matrices

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1. INTRODUCTION

The concept of chain sequences was introduced by Wall [7] in his monograph on continued fractions. Chain sequences are sequences \( \{a_n\}_{n=1}^{\infty} \) for which there exists a sequence \( \{g_n\}_{n=0}^{\infty} \) such that \( 0 \leq g_n \leq 1 \) and

\[
a_n = g_n (1 - g_{n-1}), \quad \text{for } n \geq 1.
\]

The sequence \( \{g_n\} \) is called a parameter sequence and need not be unique.

The connection to continued fractions is that a nonnegative sequence \( \{a_n\} \) is a chain sequence if and only if the approximants of the continued fraction

\[
\frac{1}{1 \vphantom{a_1}} | a_1 | \vphantom{a_1} | a_2 | \vphantom{a_1} | a_3 | \vphantom{a_1} \ldots
\]

is a sequence of the form \( \frac{1}{1 \vphantom{a_1}} | a_1 | \vphantom{a_1} | a_2 | \vphantom{a_1} | a_3 | \vphantom{a_1} \ldots \).

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are positive and converge to a limit. We refer to [2, 7] for basic facts about chain sequences.

The constant sequence $a_n = \frac{1}{4}$ is one of the simplest examples of a chain sequence. The constant $\frac{1}{4}$ cannot be enlarged and moreover if $a_n \geq \frac{1}{4}$ and \{a_n\} is a chain sequence then $a_n \rightarrow \frac{1}{4}$. In [2, Theorem III.5.8] Chihara showed that if \{a_n\} is a chain sequence such that $a_n \geq \frac{1}{4}$ then

$$\sum_{n=1}^{\infty} (a_n - \frac{1}{4}) \leq \frac{3}{8}.$$ 

In [2, Exercise III.5.6] he replaced $\frac{3}{8}$ with $(1 + \sqrt{2})/8$ and conjectured that $\frac{1}{4}$ is sufficient. We show that this conjecture is correct. We also show that one has

$$\sum_{n=N}^{\infty} \left( a_n - \frac{1}{4} \right) \leq \frac{1}{4N},$$

and we determine when the equality holds.

Chain sequences have important applications to orthogonal polynomials (see [2]). Let $p_n$ be symmetric orthogonal polynomials on the interval $[-1, 1]$ relative to a probability measure $\mu$ and satisfying the recurrence relation

$$xp_n(x) = \lambda_n + 1 p_{n+1}(x) + \lambda_{n-1} p_{n-1}(x), \quad n \geq 1,$$  

(1)

with initial conditions $p_0(x) = 1$ and $p_1(x) = \lambda_1/x$. It can be shown that the support of $\mu$ is contained in $[-1, 1]$ if and only if \{\lambda_n\} is a chain sequence. The constant sequence $\lambda_n = \frac{1}{2}$ corresponds to the Chebyshev polynomials of the second kind. Their orthogonality measure $d\mu(x) = (2/n) (1 - x^2)^{1/2} dx$ is supported in $[-1, 1]$. When $\lambda_n \geq \frac{1}{2}$ the orthogonality interval can be larger than $[-1, 1]$. The question arises: by how much can $\lambda_n$ exceed $\frac{1}{2}$ so that the orthogonality measure is still supported in the interval $[-1, 1]$? This question is connected with estimating the norms or spectral radii of the Jacobi matrix associated with (1), because the orthogonality measure is supported in $[-1, 1]$ if and only if the spectral radius of the Jacobi matrix is less than or equal to 1. All this can readily be solved by means of chain sequences. We give necessary and sufficient conditions for sequences $\lambda_n \geq \frac{1}{2}$ such that $\text{supp } \mu \subset [-1, 1]$. These conditions are useful in constructing such sequences.

We also discuss maximal sequences $\lambda_n$ with the property that the Jacobi matrix associated with $\lambda_n$ has a spectral radius equal to 1 and each Jacobi matrix associated with $\lambda_n \geq \lambda_n$ has a spectral radius equal to 1 if and only if $\lambda_n = \lambda_n$ for each $n$. We show that a sequence $\lambda_n > 0$ is maximal if and only if the series $\sum m_n$ is divergent, where $m_n$ are the moments of the orthogonality measure associated with $J$. 

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The origin of our interest in polynomials \( p_n \) orthogonal on the interval \([-1, 1]\) and such that \( \lambda_n \) comes from the nonnegative linearization problem. If we express the product \( p_n(x) p_m(x) \) in terms of \( p_k(x) \) we get the linearization formula

\[
p_n(x) p_m(x) = \sum_{k = \max(n-m)}^{n+m} c(n, m, k) p_k(x).
\]

By [6, Prop. 1] we get that \( c(n, m, k) \) are nonnegative for all \( n, m, k \geq 0 \) provided that \( \lambda_n \geq \frac{1}{2} \) and \( \text{supp} \mu \subset [-1, 1] \) (see also [5, Theorem 3]).

2. JACOBI MATRICES AND CHAIN SEQUENCES

A given sequence of real numbers \( \lambda_n \) determines a Jacobi matrix \( J \) as follows:

\[
J = \begin{pmatrix}
0 & \lambda_1 & 0 & 0 & \cdots \\
\lambda_1 & 0 & \lambda_2 & 0 & \cdots \\
0 & \lambda_2 & 0 & \lambda_3 & \cdots \\
\vdots & \vdots & \ddots & \ddots & \ddots \\
\end{pmatrix}
\]

The connection between Jacobi matrices and chain sequences is exhibited in the next proposition.

**Proposition 1.** The Jacobi matrix \( J \) corresponds to a bounded linear operator on square summable real valued sequences, with operator norm less than or equal to 1 if and only if \( \lambda_n \) is a chain sequence.

**Proof.** Since \( J \) is a symmetric matrix we have

\[
\|J\|_{\ell^2 \rightarrow \ell^2} = \sup \{ x^T J x \mid x^T x \leq 1 \}.
\]

On the other hand,

\[
x^T J x = 2 \sum_{n = 1}^{\infty} \lambda_n x_n x_{n+1}.
\]

Now the conclusion follows from [7, Theorem 20.1] (see also [2, Exercise III.5 13]).
3. ESTIMATES FOR CHAIN SEQUENCES

The next two lemmas are known. We prove them in order to remain self-contained. Note that the proof of Lemma 2 is entirely different from the one in [2, p. 99].

**Lemma 1** (Wall [7]). Let \( a_n \) be a chain sequence with a parameter sequence \( g_n \). If \( a_n \geq \frac{1}{4} \) the sequence \( g_n \) is increasing and it tends to \( \frac{1}{2} \). In particular, \( a_n \) tends to \( \frac{1}{4} \).

*Proof.* We have

\[
\frac{a_n}{1 - g_{n-1}} \geq \frac{1}{4(1 - g_{n-1})} \geq g_{n-1}.
\]

Thus \( g_n \geq g \) and \( a_n \to g(1 - g) \geq \frac{1}{4} \). Hence \( g = \frac{1}{2} \).

**Lemma 2** ([2], p. 99). Let \( a_n \geq \frac{1}{4} \) be a chain sequence with a parameter sequence \( g_n \). Then

\[
0 \leq 1 - g_n \leq \frac{1}{2(n+1)}.
\]

*Proof.* Let

\[
\delta_n = 1 - 2g_n.
\]

In view of the preceding lemma we have \( 0 \leq \delta_n \leq 1 \) and

\[
\delta_n = \frac{\delta_{n-1} - (4a_n - 1)}{1 + \delta_{n-1}} \leq \frac{\delta_{n-1}}{1 + \delta_{n-1}}.
\]

Hence

\[
\delta_n \leq f(\delta_{n-1}), \quad \text{where} \quad f(x) = \frac{x}{x+1}.
\]

Therefore

\[
\delta_n \leq f \circ f \circ \cdots \circ f(\delta_0) = \frac{\delta_0}{n\delta_0 + 1} \leq \frac{1}{n+1}.
\]

This gives the conclusion.
Theorem 1. Let $a_n \geq 1/4$ be a chain sequence. Then

$$
\sum_{m=n}^{\infty} \left( a_m - \frac{1}{4} \right) \leq \frac{1}{4n}, \quad n \geq 1.
$$

(3)

If for some $n \geq 1$ equality holds in (3) then $a_m = 1/4$ for $m > n$ and

$$
a_n = \frac{1}{4} + 1/4n.
$$

In particular

$$
\sum_{n=1}^{\infty} \left( a_n - \frac{1}{4} \right) \leq \frac{1}{4}
$$

(4)

and the equality holds if and only if $a_1 = 1/2$ and $a_n = 1/4$ for $n \geq 2$.

Proof. Let $g_n$ be any parameter sequence for $a_n$. By Lemma 1 we have $g_n \geq \frac{1}{2}$. Therefore

$$
a_n - \frac{1}{4} = g_n(1 - g_{n-1}) - \frac{1}{4}
$$

$$
= \frac{1}{2}(g_n - g_{n-1}) - (\frac{1}{2} - g_{n-1})(\frac{1}{2} - g_{n-1}) \leq \frac{1}{2}(g_n - g_{n-1}).
$$

Next, adding up the terms and using Lemma 2 gives

$$
\sum_{m=n}^{\infty} \left( a_m - \frac{1}{4} \right) \leq \frac{1}{2} \left( \frac{1}{2} - g_{n-1} \right) \leq \frac{1}{4n}.
$$

This equality holds if and only if

$$(\frac{1}{2} - g_{m-1})(\frac{1}{2} - g_m) = 0 \quad \text{for} \quad m \geq n$$

and $g_{n-1} = 1/2 - 1/2n$. Since by Lemma 1 the sequence $g_n$ is nondecreasing we get $g_m = 1/2$ for $m \geq n$. Therefore

$$
a_n = g_n(1 - g_{n-1}) = \frac{1}{2} \left( \frac{1}{2} + \frac{1}{2n} \right) = \frac{1}{4} + \frac{1}{4n},
$$

$$
a_m = g_m(1 - g_{m-1}) = \frac{1}{4} \quad \text{for} \quad m > n.
$$

Theorem 2. Let $a_n$ be a chain sequence such that $a_n \geq \frac{1}{2}$. Then

$$
0 \leq a_n - \frac{1}{4} \leq \frac{1}{4} \left( \tan \frac{\pi}{2(n+1)} \right)^2.
$$

(5)

Proof. We will make use of the following lemma.
Lemma 3. Let
\[ f(x) = \frac{x - \varepsilon^2}{x + 1}, \quad \varepsilon = \tan \phi. \]

Then denoting by \( f^m \) the \( m \)th iterate of \( f \) we have
\[ f^m(x) = \frac{x - \varepsilon \tan m\phi}{(\varepsilon^{-1} \tan m\phi) x + 1}. \]

In particular
\[ f^m(1) = \frac{\tan \phi}{\tan(m+1)\phi}. \]

Lemma 3 can be proved by induction using the relation between \( \tan(m+1)\phi \) and \( \tan m\phi \). The more demanding reader may instead consider the corresponding \( 2 \times 2 \) matrix
\[ F = \begin{pmatrix} 1 & -\varepsilon^2 \\ 1 & 1 \end{pmatrix}. \]

Its iterates can be computed by finding a basis of eigenvectors for \( F \).

Assume that
\[ a_n = \frac{1}{2} \left( 1 + \frac{1}{2} \varepsilon_n^2 \right) \quad \text{and} \quad \varepsilon_n \to 0. \]

Let \( g_n \) be a parameter sequence for \( a_n \). Write \( g_n \) in the form
\[ g_n = \frac{1}{2} (1 - \delta_n). \]

By Lemma 1 we have \( 0 \leq \delta_n \leq 1 \). Then using \( a_n = g_n (1 - g_{n-1}) \) and \( \varepsilon_m \leq \varepsilon_n \) gives
\[ \delta_m = \frac{\delta_{m-1} - \varepsilon_m^2}{\delta_{m-1} + 1} \leq \frac{\delta_{m-1} - \varepsilon_n^2}{\delta_{m-1} + 1}, \quad m \leq n. \]

Thus
\[ \delta_m \leq f(\delta_{m-1}), \quad \text{where} \quad f(x) = \frac{x - \varepsilon_n^2}{x + 1}, \quad \text{for} \quad m \leq n. \]

Since \( f(x) \) is an increasing function for \( x \geq 0 \), by Lemma 3 we obtain
\[ \delta_m \leq f^m(\delta_0) \leq f^m(1) = \frac{\tan \phi}{\tan(m+1)\phi} \quad (6) \]
for \( m \leq n \), where \( e_n = \tan \varphi \). This implies that \( \tan(m+1)\varphi \geq 0 \) for \( m \leq n \).

Hence \( (n+1)\varphi \leq \pi/2 \). Thus

\[
e_n = \tan \varphi \leq \tan \frac{\pi}{2(n+1)}.
\]

Using \( \tan x \leq 4x/\pi \), for \( 0 \leq x < \pi/4 \), gives

**Corollary 1.** Let \( a_n \) be a chain sequence such that \( a_n > \frac{1}{4} \). Then

\[
a_n = 1 - \frac{1}{(n+1)^2}.
\]

The next theorem gives a characterization of the chain sequences with all terms greater than or equal to \( \frac{1}{4} \). In view of Proposition 1 the constant chain sequence \( a_n = \frac{1}{4} \) corresponds to the Jacobi matrix with \( \lambda_n = \frac{1}{4} \), which is in turn associated with the Chebyshev polynomials of the second kind

\[
U_n(\cos x) = \frac{\sin(n+1)x}{\sin x}.
\]

**Theorem 3.** Let \( a_n = \frac{1}{4}(1 + c_n) \), with \( c_n \geq 0 \). Then \( \{a_n\} \) is a chain sequence if and only if there exists a sequence \( \{c_n\} \) of positive numbers such that

(i) \( c_{n+1} \leq 2c_n \), for \( n \geq 1 \).

(ii) \( c_{n+1} - c_n \leq \sum_{m=n}^{\infty} c_m c_m \), for \( n \geq 1 \).

**Proof.** \( (\Rightarrow) \) Let \( a_n = g_n(1 - g_{n-1}) \) and \( g_n = \frac{1}{4}(1 - \delta_n) \). Then

\[
e_n = \delta_{n-1} - \delta_n - \delta_{n-1} \delta_n.
\]

Set \( c_1 = 1 \) and

\[
\frac{c_{n+1}}{c_n} = 1 + \delta_{n-1}.
\]

Then \( c_{n+1} \leq 2c_n \), because \( \delta_n \leq 1 \). We have

\[
c_{n+1} - c_n = c_n \delta_{n-1}.
\]

Moreover

\[
e_n = \delta_{n-1} - \delta_n(1 + \delta_{n-1}) = \delta_{n-1} - \frac{c_{n+1}}{c_n} \delta_n.
\]
Hence
\[ c_n e_n = c_n \delta_{n-1} - c_{n+1} \delta_n. \] (8)

Thus the sequence \( c_n \delta_{n-1} \) is nonincreasing; as such it has a limit
\[ c_n \delta_{n-1} \to s \geq 0. \]

Now summing up (8) and using (7) yields
\[
\sum_{m=n}^{\infty} c_m e_m = c_n \delta_{n-1} - s = c_{n+1} - c_n - s = c_{n+1} - c_n.
\]

(\( \Leftarrow \))

Set
\[ \delta_n = c_{n+1}^{-1} \sum_{m=n+1}^{\infty} c_m e_m. \]

Then
\[ \delta_n = \frac{c_{n+2}}{c_{n+1}} - 1. \]

Thus \( \delta_n \leq 1. \) Let \( h_n = \frac{1}{c_{n+1}}. \) Then
\[
4h_n(1 - h_{n-1}) = (1 - h_n)(1 + \delta_{n-1}) = 1 + e_n + \frac{c_{n+1} - c_n}{c_n} \delta_n - \delta_{n-1} \delta_n
\]
\[ \geq 1 + e_n + \frac{1}{c_n} \left( \sum_{m=n}^{\infty} c_m e_m \right) \delta_n - \delta_{n-1} \delta_n
\]
\[ = 1 + e_n = 4a_n.
\]

Thus \( h_n(1 - h_{n-1}) \geq a_n. \) This implies that \( a_n \) is a chain sequence (see also [2, Theorem 5.7, p. 97]).

The next Corollary can be found in [2, Problem 5.7, p. 100]

**Corollary 2 (Chihara).** Let \( a_n = \frac{1}{4} (1 + e_n) \), where \( e_n \geq 0 \) and \( \sum_{m=1}^{\infty} m e_m \leq 1. \)

Then \( \{a_n\} \) is a chain sequence.
Proof. Apply Theorem 3 with $c_n = n$. 

Corollary 3. Let $\{c_n\}$ be a concave nondecreasing sequence of positive numbers satisfying $2c_n \leq c_{n+1}$ for $n \geq 1$. Set

$$e_n = \frac{2c_{n+1} - c_n - c_{n+2}}{c_n}.$$ 

Then the sequence $a_n = \frac{1}{2}(1 + e_n)$ is a chain sequence.

Proof. We have $c_{n+1} - c_n \geq s \geq 0$. Thus

$$\sum_{m=n}^{\infty} e_m c_m = c_{n+1} - c_n - s \leq c_{n+1} - c_n.$$

4. MAXIMAL CHAIN SEQUENCES

A chain sequence $\{a_n\}$ is called maximal if there is no chain sequence $\{b_n\}$ such that $b_n \geq a_n$ and $\{a_n\} \neq \{b_n\}$.

Maximal chain sequences exist and moreover every chain sequence is bounded from above by a maximal one (see [7]).

The next proposition follows in part from Proposition 1.

Proposition 2. Let $\{a_n\}$ and $\{b_n\}$ be chain sequences. Then the sequence $\{c_n\}$ defined by

$$\sqrt{c_n} = \lambda \sqrt{a_n} + (1 - \lambda) \sqrt{b_n}$$

is a chain sequence for any $0 < \lambda < 1$. Moreover if $\{a_n\} \neq \{b_n\}$ then $\{c_n\}$ is not a maximal chain sequence.

Proof. Let $a_n = g_n(1 - g_{n-1})$ and $b_n = h_n(1 - h_{n-1})$ for $0 \leq g_n \leq 1$ and $0 \leq h_n \leq 1$. Set $f_n = \lambda g_n + (1 - \lambda) h_n$. Then

$$f_n(1 - f_n) = \{2g_n + (1 - \lambda) h_n\} \{1 - \lambda\} \{1 - h_{n-1}\} + \lambda^2 a_n + (1 - \lambda)^2 b_n$$

$$\geq 2\lambda(1 - \lambda) \sqrt{g_n(1 - g_{n-1})} \sqrt{h_n(1 - h_{n-1})} + \lambda^2 a_n + (1 - \lambda)^2 b_n$$

$$= (\lambda \sqrt{a_n} + (1 - \lambda) \sqrt{b_n})^2.$$ 

Hence $c_n$ is a chain sequence as it is bounded from above by the chain sequence $f_n(1 - f_n)$. 


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If \( \{c_n\} \) is a maximal chain sequence then both \( \{a_n\} \) and \( \{b_n\} \) are maximal chain sequences. In that case \( g_0 = h_0 = 0 \), because otherwise setting \( g_0 = 0 \) or \( h_0 = 0 \) leads to chain sequences which are greater than \( \{a_n\} \) or \( \{b_n\} \), respectively.

Also, if \( \{c_n\} \) is a maximal chain sequence, the calculations performed above enforce

\[
c_n = f_n(1 - f_{n-1}),
\]

\[
g_n(1 - h_{n-1}) = h_n(1 - g_{n-1}), \quad n \geq 1.
\]

Since \( g_0 = h_0 = 0 \), the last equation implies \( g_n = h_n \) for \( n \geq 0 \). Hence \( a_n = b_n \) for \( n \geq 1 \).

We now turn to chain sequences such that \( a_n \geq \frac{1}{2} \).

**Theorem 4.** Let \( a_n = \frac{1}{2}(1 + \varepsilon_n) \), where \( \varepsilon \geq 0 \). Then \( \{a_n\} \) is a maximal chain sequence if and only if there exists a unique sequence \( \{c_n\} \) of positive numbers such that \( c_1 = 1 \) and

\[
\begin{align*}
(i) \quad 2c_n &\geq c_{n+1}, \quad \text{for } n \geq 1. \\
(ii) \quad c_{n+1} - c_n &\geq \sum_{m=n}^{\infty} c_m c_m, \quad \text{for } n \geq 1.
\end{align*}
\]

**Proof.** Let \( \{a_n\} \) be a maximal chain sequence. By Theorem 3 a sequence \( \{c_n\} \) exists. Let \( g_n \) be a unique parameter sequence for \( \{a_n\} \). Set \( g_n = \frac{1}{2}(1 - \varepsilon_n) \). Analyzing the second part of the proof of Theorem 3 we get

\[
c_{n+1} - c_n = \sum_{m=n}^{\infty} c_m c_m = c_n \varepsilon_{n-1}, \quad n \geq 1.
\]

Since \( c_1 = 1 \) and \( \varepsilon_n \) is uniquely determined by \( g_n \) we conclude that \( c_n \) is also uniquely determined.

Assume \( \{a_n\} \) is not maximal. By [7] it has two different parameter sequences. Hence there exist \( \{g_n\} \) and \( \{h_n\} \) such that

\[
a_n = g_n(1 - g_{n-1}) = h_n(1 - h_{n-1}), \quad n \geq 1,
\]

and \( g_0 < h_0 \). Define \( c_n \) and \( d_n \) by \( c_1 = d_1 = 1 \) and \( c_{n+1} = 2(1 - g_{n-1}) c_n \) and \( d_{n+1} = 2(1 - h_{n-1}) d_n \). This leads to two different sequences satisfying Theorem 3.

**Definition 1.** The Jacobi matrix associated with the sequence \( \{\lambda_n\} \) will be called **maximal** if \( \|J\| \leq 1 \) and for each Jacobi matrix \( J' \) associated with the sequence \( \{\lambda'_n\} \neq \{\lambda_n\} \) such that \( \|\lambda_n\| \leq \|\lambda'_n\| \) we have \( \|J'\| > 1 \).
In view of Proposition 1 \( J \) is a maximal Jacobi matrix if and only if \( \{ \lambda_n^2 \} \) is a maximal parameter sequence. By [7] a sequence \( \{ a_n \} \) is a maximal chain sequence if and only if the continued fraction
\[
\begin{array}{cccc}
1 & a_1 & a_2 & a_3 \\
1 & 1 & 1 & 1 \\
\end{array}
\cdots
\]
tends to 0.

Favard's Theorem states that for each Jacobi matrix of the form (2) there exists a probability measure \( \mu \) symmetric about the origin, \( \text{supp} \mu \subseteq [-\|J\|, \|J\|] \), such that it is the orthogonality measure for the polynomials \( p_n \) given recursively by (1).

The next theorem collects facts that can be deduced from [7] and [1, Theorem 1]. Our setting is a bit different, so we provide a short independent proof.

**Theorem 5.** Let \( J \) be a Jacobi matrix associated with the sequence \( \{ \lambda_n \} \). Assume that \( |J| \leq 1 \) and that \( \mu \) is the associated orthogonality measure. The following conditions are equivalent.

(i) \( J \) is a maximal Jacobi matrix.

(ii) \( \sum_{n=0}^{\infty} m_{2n} = +\infty \), where \( m_n = \int_{-\infty}^{\infty} x^n \, d\mu(x) \).

(iii) The continued fraction
\[
1 - \frac{\lambda_1^2}{1} - \frac{\lambda_2^2}{1} - \frac{\lambda_3^2}{1} - \cdots
\]
tends to 0.

**Proof.** Assume \( J \) is not maximal. In view of Proposition 1 the sequence \( a_n = \lambda_n^2 \) is not a maximal chain sequence. Then there exists a chain sequence \( \{ b_n \} \) such that \( a_n \leq b_n \) and \( \{ a_n \} \neq \{ b_n \} \). Let \( \{ b_n \} \) be a parameter sequence for \( \{ b_n \} \) and \( N \) be the smallest index such that \( a_N < b_N = h_N(1-h_{N-1}) \).

Set \( g_N = h_N \) and define \( g_n \) recursively by \( a_n = g_n(1-g_{n-1}) \). Then it is immediate that \( g_n > b_n \) for \( n < N \) and \( g_n \leq h_n \) for \( n > N \). In particular we have that \( g_0 > h_0 \geq 0 \).

Let \( r_n(x) \) be the polynomials defined recursively by
\[
x r_n(x) = g_{n-1} r_{n+1}(x) + (1-g_{n-1}) r_{n-1}(x), \quad n \geq 1,
\]
(9)
with initial conditions \( r_0(x) = 1, r_1(x) = x \). Thus \( r_n(1) = 1 \) and \( r_n(-1) = (-1)^n \). Hence \( r_{n+2}(x) - r_n(x) \) is divisible by \( x^2 - 1 \). Consider the polynomials \( q_n(x) \) defined by

\[
q_n(x) = \frac{r_{n+2}(x) - r_n(x)}{x^2 - 1}.
\]

Then by (9) we obtain

\[
xq_n(x) = g_{n+1} q_{n+1}(x) + (1 - g_{n-1}) q_{n-1}(x), \quad n \geq 1,
\]

and \( q_0(x) = g_0^{-1}, q_1(x) = (g_0 g_1)^{-1} x \). Set

\[
p_n(x) = g_0 \sqrt{\frac{g_1 g_2 \cdots g_n}{(1 - g_0)(1 - g_1) \cdots (1 - g_{n-1})}} g_n(x).
\]

Then the polynomials \( p_n \) satisfy

\[
xp_n(x) = \sqrt{g_{n+1} (1 - g_n)} p_{n+1}(x) + \sqrt{g_n (1 - g_{n-1})} p_{n-1}(x), \quad n \geq 1,
\]

with \( p_0(x) = 1 \) and \( p_1(x) = c^{-1} x \), where \( c = \sqrt{g_1 (1 - g_0)} \). Then taking into account \( \beta_n = a_n = g_n (1 - g_{n-1}) \) implies

\[
xp_n(x) = \beta_{n+1} p_{n+1}(x) + \beta_n p_n(x), \quad n \geq 1,
\]

with \( p_0(x) = 1 \) and \( p_1(x) = \beta_1^{-1} x \). Let \( \nu \) be a probability measure associated with the polynomials \( r_n \), which exists by Favard's Theorem. Recall that by (13) \( \mu \) is the orthogonality measure for the \( p_n \)s and it is supported in \([-1, 1]\). By (10) and (11) the measures \( \nu \) and \( \mu \) are related by

\[
d\mu(x) = c^{-1} (1 - x^2) d\nu(x),
\]

where \( c = \int_{-1}^1 (1 - x^2) d\nu(x) \). Thus

\[
\sum_{n=0}^{\infty} m_{2n} = \int_{-1}^1 \frac{d\mu(x)}{1 - x^2} < +\infty.
\]

This completes the proof of (ii) \( \Rightarrow \) (i).

Assume \( \sum_{n=0}^{\infty} m_{2n} < +\infty \). By (14) the measure

\[
d\nu(x) = c^{-1} \frac{d\mu(x)}{1 - x^2}, \quad \text{where} \quad c = \sum_{n=0}^{\infty} m_{2n},
\]
has total mass equal to 1 and its support is contained in $[-1, 1]$. Hence the zeros of the corresponding orthogonal polynomials belong to $(-1, 1)$.

Let $r_n$ be these polynomials normalized at $x = 1$, i.e., $r_n(1) = 1$. There exists a sequence $\{g_n\}_{n=0}^\infty$ such that $g_0 > 0$ and

$$
\lambda_n^2 = g_n(1 - g_{n-1}).
$$

Since $g_0 > 0$ the sequence $\{\lambda_n^2\}$ is not a maximal chain sequence, which in turn implies that $J$ is not a maximal Jacobi matrix. This shows (i) $\Rightarrow$ (ii).

The equivalence (ii) $\Rightarrow$ (iii) follows from the formula

$$
\int_{-1}^1 \frac{d\mu(x)}{1 - x^2} = \int_{-1}^1 \frac{d\lambda_n(x)}{1 - \lambda_n^2} = \int_{-1}^1 \frac{d\mu(x)}{1 - x^2},
$$

(see [3, p. 46]) and the fact that since the measure $\mu$ is symmetric about $x = 0$

$$
\int_{-1}^1 \frac{d\mu(x)}{1 - x^2} = \int_{-1}^1 \frac{d\mu(x)}{1 - x^2}.
$$

The formula (15) holds for $y \not\in [-1, 1]$. We get the desired result by taking the limit when $y \to 1^+$. 

### 5. MAXIMAL PARAMETER SEQUENCES

Wall [7] observed that a chain sequence $\{a_n\}$ is maximal if and only if it admits a unique parameter sequence. Other chain sequences admit more parameter sequences. Among them there exists a maximal parameter sequence (see [7, Theorem 19.2; 2, Theorem III.5.3]). Wall proved that maximal parameter sequences are exactly those sequences $\{g_n\}$ for which

$$
\sum_{n=1}^\infty \frac{g_1 g_2 \cdots g_n}{(1 - g_1)(1 - g_2) \cdots (1 - g_n)} = +\infty.
$$

(see [7, (19.10), p. 82; 2, Theorem III.6.1]). For chain sequences $\{a_n\}$, with terms greater than $\frac{1}{2}$ we have the following.
Proposition 3. Let \( \{a_n\} \) be a chain sequence such that \( a_n \geq \frac{1}{2} \) for \( n \geq 1 \). Let \( \{a_n\} \) be a parameter sequence and set \( g_n = \frac{1}{2}(1 - \delta_n) \). Then \( \{g_n\} \) is the maximal parameter sequence if and only if

\[
\sum_{n=1}^{\infty} \exp\left(-2 \sum_{k=1}^{n} \delta_k\right) = \infty.
\]

Proof. Observe that

\[
g_1 g_2 \cdots g_n \frac{(1 - \delta_1^2)(1 - \delta_2^2) \cdots (1 - \delta_n^2)}{(1 - g_1)(1 - g_2) \cdots (1 - g_n)} = \frac{(1 - \delta_1^2)(1 - \delta_2^2) \cdots (1 - \delta_n^2)}{(1 + \delta_1)^2 (1 + \delta_2)^2 \cdots (1 + \delta_n)^2}.
\]

By Lemma 2 we have \( \delta_n \leq 1/(n+1) \). Thus

\[
\frac{n+1}{2n} \leq (1 - \delta_1^2)(1 - \delta_2^2) \cdots (1 - \delta_n^2) \leq 1.
\]

Again by using Lemma 2 and the fact that the function \( x \mapsto e^x/(1 + x) \) is increasing we obtain

\[
1 \leq \frac{e^{\delta_1} e^{\delta_2} \cdots e^{\delta_n}}{1 + \delta_1 + \delta_2 + \cdots + \delta_n} \leq \exp\left(1 + \frac{1}{2} + \cdots + \frac{1}{n}\right) = \frac{2}{n+1} \exp\left(1 + \frac{1}{2} + \cdots + \frac{1}{n}\right) \leq 2.
\]

Combining (17), (18), and (19) gives the conclusion.

Corollary 4. Using the notation of Proposition 3, if

\[
\sum_{n=1}^{\infty} \delta_n < +\infty
\]

then the sequence \( g_n = \frac{1}{2}(1 - \delta_n) \) is the maximal parameter sequence.

REFERENCES