

Let s_n be indeterminate moment sequence and let μ be a solution of the moment problem. The inequality

$$\sum_{n,m=0}^N s_{n+m} a_n \overline{a_m} \geq c \sum_{k=0}^N |a_k|^2$$

is equivalent to

$$\int \left| \sum_{k=0}^N a_k x^k \right|^2 d\mu(x) \geq c \sum_{k=0}^N |a_k|^2.$$

Let

$$\sum_{k=0}^N a_k x^k = \sum_{n=0}^N c_n P_n(x)$$

and

$$P_n(x) = \sum_{k=0}^n b_{k,n} x^k. \quad (1)$$

Then

$$\sum_{n=0}^N |c_n|^2 \geq c \sum_{k=0}^N \left| \sum_{n=k}^N b_{k,n} c_n \right|^2$$

Therefore $c > 0$ is equivalent to the fact that the upper triangular matrix

$$B = (b_{k,n}), \quad b_{k,n} = 0, \quad k > n.$$

corresponds to a bounded operator on ℓ^2 . From (1) we have

$$b_{k,n} = \frac{1}{2\pi i} \int_{|z|=r} P_n(z) z^{-(k+1)} dz = r^{-k} \frac{1}{2\pi} \int_0^{2\pi} P_n(re^{it}) e^{-ikt} dt. \quad (2)$$

Consider $r = 1$. Then by Parseval identity we have

$$\sum_{n=0}^{\infty} \sum_{k=0}^n |b_{k,n}|^2 = \sum_{n=0}^{\infty} \frac{1}{2\pi} \int_0^{2\pi} |P_n(e^{it})|^2 dt$$

Therefore the operator B is Hilbert-Schmidt.

It is possible to show much stronger property of B . For example B is of trace class. Indeed, by (2) and by Parseval identity we have

$$\sum_{n=0}^{\infty} \sum_{k=0}^n r^{2k} |b_{k,n}|^2 = \sum_{n=0}^{\infty} \frac{1}{2\pi} \int_0^{2\pi} |P_n(re^{it})|^2 dt < \infty$$

For $r > 1$ we obtain

$$\left(\sum_{k=0}^n |b_{k,n}| \right)^2 \leq \sum_{k=0}^n r^{-2k} \sum_{k=0}^n r^{2k} |b_{k,n}|^2 \leq \frac{r^2}{r^2 - 1} \sum_{k=0}^n r^{2k} |b_{k,n}|^2$$

Thus

$$\sum_{n=0}^{\infty} \left(\sum_{k=0}^n |b_{k,n}| \right)^2 \leq \frac{r^2}{r^2 - 1} \sum_{n=0}^{\infty} \sum_{k=0}^n r^{2k} |b_{k,n}|^2 < \infty. \quad (3)$$

Moreover

$$\sum_{n=0}^{\infty} \sum_{k=0}^n r^{2k} |b_{k,n}|^2 = \sum_{k=0}^{\infty} r^{2k} \sum_{n=k}^{\infty} |b_{k,n}|^2.$$

Hence

$$\sum_{k=0}^{\infty} \sqrt{\sum_{n=k}^{\infty} |b_{k,n}|^2} < \infty, \quad (4)$$

which implies that B is of trace class. Inequality (3) implies that B maps ℓ^∞ into ℓ^2 while (4) gives that B^* maps ℓ^2 into ℓ^1 . The latter follows also by duality from (3). In this way $K = B^*B$ maps ℓ^∞ into ℓ^1 . This property is much stronger than the trace class.