RECIPROCALS OF J-MATRICES

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1. Introduction. We consider J-matrices

$$J = (i_{pq}), \quad j_{pq} = 0 \quad \text{for} \quad | p - q | \ge 2, \qquad j_{pp} = b_p,$$
$$j_{p+1,p} = j_{p,p+1} = -a_p \neq 0,$$

such that

(1.1)
$$I[J(x, \bar{x})] = \sum I(b_p) |x_p|^2 - \sum I(a_p)(x_p \bar{x}_{p+1} + \bar{x}_p x_{p+1}) \ge 0$$

for all x_p for which the sums converge. These are the *J*-matrices associated with a positive definite *J*-fraction [4, 5, 1].¹ Let $X_p(z)$ and $Y_p(z)$ denote the solutions of the system of linear equations

$$(1.2) - a_{p-1}x_{p-1} + (b_p + z)x_p - a_px_{p+1} = 0, \ p = 1, 2, 3, \cdots; a_0 = 1,$$

under the initial conditions $x_0 = -1$, $x_1 = 0$ and $x_0 = 0$, $x_1 = 1$, respectively. We shall prove that when at least one of the series

(1.3)
$$\sum_{p=1}^{\infty} |X_p(0)|^2, \qquad \sum_{p=1}^{\infty} |Y_p(0)|^2$$

diverges, then the matrix J+zI has a unique bounded reciprocal for I(z) > 0, and that when both the series (1.3) converge then the matrix J+zI has infinitely many different bounded reciprocals. This theorem was proved by Hellinger [2] for the case where the coefficients a_p and b_p are all real.

2. Reciprocals of an arbitrary *J*-matrix. The general right reciprocal of J+zI is (ρ_{pq}) where $\rho_{1,q}$, $q=1, 2, 3, \cdots$, are arbitrary functions of z, and [3, p. 116]

(2.1)
$$\rho_{pq}(z) = \begin{cases} \rho_{1,q}(z)Y_p(z), & p = 1, 2, 3, \cdots, q; \\ \rho_{1,q}(z)Y_p(z) + X_q(z)Y_p(z) - X_p(z)Y_q(z), \\ & p = q + 1, q + 2, q + 3, \cdots. \end{cases}$$

We shall say that the *determinate case* or the *indeterminate case* holds for the *J*-matrix according as at least one of the series (1.3) diverges or both of these series converge, respectively. In the indeterminate case, both of the series

Received by the editors December 26, 1945.

¹ Numbers in brackets refer to the Bibliography at the end of the paper.